

HERMITE–HADAMARD AND GRADIENT INEQUALITIES FOR CONVEX FUNCTIONS

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Abstract. The Hermite-Hadamard inequality is one of the most exciting and applicable inequalities that govern convex functions. In this paper, we investigate convex and differentiable convex functions and present several new orderings among such functions. The results include refinements of the well-known gradient inequality for convex functions, a delicate refinement of the celebrated Hermite-Hadamard inequality, and many other interesting consequences.

As applications of the obtained results, we present some inequalities for scalar means, operator means, relative and Shannon entropies for scalars and operators.

1. Motivation and background

Let $f : I \rightarrow \mathbb{R}$ be a given function on an interval I . It is customary in the literature to compare between the quantities $f((1-v)a+vb)$ and $(1-v)f(a)+vf(b)$ for $a, b \in I$ and $0 \leq v \leq 1$.

In [24], it is shown that if $f : [a, b] \rightarrow \mathbb{R}$ is a twice differentiable function such that there exist real constants m and M so that $m \leq f'' \leq M$, then

$$m \frac{v(1-v)}{2} (a-b)^2 \leq (1-v)f(a)+vf(b)-f((1-v)a+vb) \leq M \frac{v(1-v)}{2} (a-b)^2 \quad (1.1)$$

for all $v \in [0, 1]$.

Notice that if $m \geq 0$ in the above inequality, we reach the weaker inequality

$$f((1-v)a+tb) \leq (1-v)f(a)+vf(b). \quad (1.2)$$

A function $f : I \rightarrow \mathbb{R}$ that satisfies (1.2) for all $a, b \in I$ and $0 \leq v \leq 1$ is called a convex function.

Noting that if $a < x < b$, one has the simple identities

$$x = \frac{b-x}{b-a}a + \frac{x-a}{b-a}b \quad \text{and} \quad a+b-x = \frac{x-a}{b-a}a + \frac{b-x}{b-a}b$$

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and using (1.2), one can easily show that a convex function $f : [a, b] \rightarrow \mathbb{R}$ satisfies

$$f(x) + f(a+b-x) \leq f(a) + f(b), \quad a \leq x \leq b. \quad (1.3)$$

Extending this latter inequality, the Jensen-Mercer inequality states that [21]

$$f\left(a+b - \sum_{i=1}^n w_i x_i\right) \leq f(a) + f(b) - \sum_{i=1}^n w_i f(x_i) \quad (1.4)$$

for all $x_1, \dots, x_n \in [a, b]$, where f is a convex function on $[a, b]$ and $w_i \geq 0$ with $\sum_{i=1}^n w_i = 1$. In fact, this is equivalent to the celebrated Jensen inequality, which extends (1.2) to the form

$$f\left(\sum_{i=1}^n w_i x_i\right) \leq \sum_{i=1}^n w_i f(x_i),$$

for the same parameters.

We notice that the definition of convexity given in (1.2) and the consequent inequalities of Mercer and Jensen do not assume differentiability of the function. Adding the differentiability assumption allows for obtaining other interesting relations. For example, if $f : I \rightarrow \mathbb{R}$ is a differentiable convex function, then we have the well-known gradient inequality

$$f(a) + (b-a)f'(a) \leq f(b), \quad (1.5)$$

where $a, b \in I$. We should remark here differentiability assumption on convex functions is not a harsh assumption. This is due to the fact that differentiable convex functions are dense in the class of convex functions, as one can check in [1].

Convex functions have been crucial in many fields, such as convex optimization, mathematical inequalities, operator theory, functional analysis, mathematical physics, and applied mathematics. We refer the reader to [14, 26, 33, 34, 35] as a sample of the research that employed convexity in such fields.

One of the most impressive inequalities for convex functions is the Hermite-Hadamard inequality (H-H inequality). It provides a necessary and sufficient condition for a function to be convex. This superior result of Hermite and Hadamard reads as follows:

$$f\left(\frac{a+b}{2}\right) \leq \frac{1}{b-a} \int_a^b f(t) dt \leq \frac{f(a)+f(b)}{2}$$

or

$$f\left(\frac{a+b}{2}\right) \leq \int_0^1 f((1-t)a+tb) dt \leq \frac{f(a)+f(b)}{2},$$

where $f : [a, b] \rightarrow \mathbb{R}$ is convex.

In 1906, L. Fejér proved the following integral inequalities which are known in the literature as Fejér inequality:

$$f\left(\frac{a+b}{2}\right) \int_0^1 p(u(t)) dt \leq \int_0^1 p(u(t)) f(u(t)) dt \leq \frac{f(a)+f(b)}{2} \int_0^1 p(u(t)) dt,$$

where $f : [a, b] \rightarrow \mathbb{R}$ is convex, $u(t) = (1-t)a + tb$ and $p : [a, b] \rightarrow (0, \infty)$ is Riemann integrable function and symmetric about $\frac{a+b}{2}$ (i.e. $p(a+b-x) = p(x)$), (see e.g. [24]). It is clear that this inequality is a generalization of the Hermite-Hadamard inequality.

In recent years, a considerable amount of research has been devoted to studying integral inequalities, such as the Hermite-Hadamard inequality, for convex functions. We refer the reader to [2, 5, 9, 13, 14, 15, 16, 17, 18, 19, 20, 22, 23, 24, 29, 30, 32, 36, 38, 39, 40] for such references.

In this paper, we present several new inequalities for convex functions. This includes gradient inequalities and Hermite-Hadamard-type inequalities. Refinements of the existing results will be presented, and some applications will be introduced.

Among many other results, we prove

$$\begin{aligned}
 & f\left(\frac{a+b}{2}\right) \\
 & \leq \int_0^1 f\left(\frac{1}{2}\left((1-v)a + vb + \frac{a+b}{2}\right)\right) dv \\
 & \leq \int_0^1 \left(\int_0^1 f\left((1-t)\frac{a+b}{2} + t((1-v)a + vb)\right) dt\right) dv \\
 & \leq \frac{1}{2} \left(f\left(\frac{a+b}{2}\right) + \int_0^1 f((1-v)a + vb) dv\right) \\
 & \leq \int_0^1 f((1-v)a + vb) dv \\
 & \leq \int_0^1 f\left((1-v)f\left(\frac{(2-v)a + vb}{2}\right) + vf\left(\frac{(1-v)a + (1+v)b}{2}\right)\right) dv \\
 & \leq \int_0^1 \left((1-v) \int_0^1 f((1-t)((1-v)a + vb) + ta) dt + v \int_0^1 f((1-t)((1-v)a + vb) + tb) dt\right) dv \\
 & \leq \frac{1}{2} \left(\int_0^1 f((1-v)a + vb) dv + \frac{f(a) + f(b)}{2}\right) \\
 & \leq \frac{f(a) + f(b)}{2},
 \end{aligned}$$

as a delicate refinement of the H-H inequality. Furthermore, we prove that

$$f'(a)(b-a) + f(a) \leq 2f\left(\frac{a+b}{2}\right) - f(a) \leq f(b)$$

as a refinement of (1.5). Another version that involves bounds of the second derivative,

if exists, will be shown by the form

$$\frac{m}{2}(a-b)^2 \leq f(b) - f(a) - (b-a)f'(a) \leq \frac{M}{2}(a-b)^2,$$

where $m \leq f'' \leq M$. After that, operator applications that involve the operator relative entropy, the arithmetic and geometric means will be proved by the form

$$A \nabla B - \frac{1}{4}(A \sharp B)A^{-1}S(A|B)A^{-1}(A \sharp B) + \frac{1}{4}S(A|B) \leq \int_0^1 A \sharp_p B dp.$$

Many other applications will be presented as well.

2. Auxiliary results for convex functions

In (1.3), we have an upper bound of the quantity $f(x) + f(a+b-x)$. In the following lemma, we employ (1.5) to present lower and upper bounds of $f((1-v)a + vb)$ for differentiable convex functions in a way that allows obtaining a lower bound of $f(x) + f(a+b-x)$.

LEMMA 2.1. *Let $f : J \rightarrow \mathbb{R}$ be a differentiable convex function and let $a, b \in J$. Then*

$$f(a) + v(b-a)f'(a) \leq f((1-v)a + vb) \leq f(a) + v(b-a)f'((1-v)a + vb) \quad (2.1)$$

for all $v \in [0, 1]$.

Proof. Using (1.5), we deduce the double inequality

$$f(a) + (b-a)f'(a) \leq f(b) \leq f(a) + (b-a)f'(b). \quad (2.2)$$

If, in relation (2.2), we replace b by $(1-v)a + vb$, we obtain the desired result. \square

REMARK 2.1. If we take $v = \frac{1}{2}$ in relation (2.1), then we prove the following inequality:

$$f(a) + \left(\frac{b-a}{2}\right)f'(a) \leq f\left(\frac{a+b}{2}\right) \leq f(a) + \left(\frac{b-a}{2}\right)f'\left(\frac{a+b}{2}\right). \quad (2.3)$$

The first inequality of (2.3), together with (1.3), implies

$$2f(a) + (b-a)f'(a) \leq 2f\left(\frac{a+b}{2}\right) \leq f(x) + f(a+b-x) \leq f(a) + f(b),$$

where $a \leq x \leq b$.

Now we have the following reverse of the Jensen-Mercer inequality (1.4).

THEOREM 2.1. Let $f : [a, b] \rightarrow \mathbb{R}$ be a differentiable convex function. Then

$$f(a) + \left(b - \sum_{i=1}^n w_i x_i \right) f'(a) \leq f \left(a + b - \sum_{i=1}^n w_i x_i \right) \leq f(a) + f(b) - \sum_{i=1}^n w_i f(x_i)$$

for all $x_i \in [a, b]$ and $w_i \geq 0$, with $\sum_{i=1}^n w_i = 1$.

Proof. Using inequality (1.5) when b is replaced by $a + b - \sum_{i=1}^n w_i x_i$ and from relation (1.4), we obtain the inequality from the statement. \square

The following result has been demonstrated in [27, Remark 2.3], but we present its proof for the reader's convenience. This result provides a considerable refinement of (1.5).

LEMMA 2.2. Let $f : J \rightarrow \mathbb{R}$ be a differentiable convex function and let $a, b \in J$. Then

$$f'(a)(b-a) + f(a) \leq 2f\left(\frac{a+b}{2}\right) - f(a) \leq f(b).$$

Proof. We will present two proofs.

(I) It is well known that if $f : J \rightarrow \mathbb{R}$ is a convex function, then for any $a, b \in J$, one has [7]

$$\begin{aligned} f((1-\nu)a + \nu b) &\leq (1-\nu)f(a) + \nu f(b) - 2r \left(\frac{f(a) + f(b)}{2} - f\left(\frac{a+b}{2}\right) \right) \\ &\leq (1-\nu)f(a) + \nu f(b) \end{aligned} \quad (2.4)$$

where $r = \min\{\nu, 1-\nu\}$ and $0 < \nu < 1$. From (2.4), we have

$$\begin{aligned} \frac{f(a + \nu(b-a)) - f(a)}{\nu} &\leq f(b) - f(a) - \frac{2r}{\nu} \left(\frac{f(a) + f(b)}{2} - f\left(\frac{a+b}{2}\right) \right) \\ &\leq f(b) - f(a). \end{aligned} \quad (2.5)$$

Now, assume that f is differentiable. If $\nu \rightarrow 0^+$ in (2.5), we obtain

$$f'(a)(b-a) \leq -2f(a) + 2f\left(\frac{a+b}{2}\right) \leq f(b) - f(a),$$

which proves the desired result.

(II) In (1.5), replace b by $\frac{a+b}{2}$ to get

$$f(a) + \left(\frac{b-a}{2} \right) f'(a) \leq f\left(\frac{a+b}{2}\right),$$

which means that

$$f'(a)(b-a) + f(a) \leq 2f\left(\frac{a+b}{2}\right) - f(a).$$

Since we have $f\left(\frac{a+b}{2}\right) \leq \frac{f(a)+f(b)}{2}$, we deduce $2f\left(\frac{a+b}{2}\right) - f(a) \leq f(b)$. This completes the proof. \square

PROPOSITION 2.1. *Let $f : J \rightarrow \mathbb{R}$ be a differentiable convex function and let $a, b \in J$. Then, for $a \leq x \leq b$,*

$$\begin{aligned} f'(a) \left(\frac{b-a}{2}\right) + f(a) &\leq f\left(\frac{a+x}{2}\right) + f\left(a + \frac{b-x}{2}\right) - f(a) \\ &\leq \frac{1}{2}(f(x) + f(a+b-x)) \leq \frac{1}{2}(f(a) + f(b)). \end{aligned}$$

Proof. From Lemma 2.2, replacing b with x and $a+b-x$, we obtain

$$f'(a)(x-a) + f(a) \leq 2f\left(\frac{a+x}{2}\right) - f(a) \leq f(x)$$

and

$$f'(a)(b-x) + f(a) \leq 2f\left(a + \frac{b-x}{2}\right) - f(a) \leq f(a+b-x).$$

By adding the two relations above, we get

$$\begin{aligned} f'(a) \left(\frac{b-a}{2}\right) + f(a) &\leq f\left(\frac{a+x}{2}\right) + f\left(a + \frac{b-x}{2}\right) - f(a) \\ &\leq \frac{1}{2}(f(x) + f(a+b-x)). \end{aligned}$$

Now from (1.3), we deduce the result. \square

REMARK 2.2. If we take $x = \frac{a+b}{2}$ in Proposition 2.1, we get

$$f'(a) \left(\frac{b-a}{2}\right) + f(a) \leq 2f\left(\frac{3a+b}{2}\right) - f(a) \leq f\left(\frac{a+b}{2}\right).$$

We have the following ordering for convex functions using Lemma 2.2. This provides a refinement of (1.2).

PROPOSITION 2.2. *Let $f : J \rightarrow \mathbb{R}$ be a convex function and let $a, b \in J$. Then the following inequality holds:*

$$\begin{aligned} &f((1-v)a + vb) \\ &\leq (1-v)f\left(\frac{(2-v)a + vb}{2}\right) + vf\left(\frac{(1-v)a + (1+v)b}{2}\right) \\ &\leq \frac{1}{2}(f((1-v)a + vb) + (1-v)f(a) + vf(b)), \end{aligned}$$

for every $0 \leq v \leq 1$.

Proof. From the convexity of f , we obtain the first inequality in the following:

$$\begin{aligned} f((1-v)a+vb) &= f\left((1-v)\left(\frac{(1-v)a+vb}{2}\right) + v\left(\frac{(1-v)a+(1+v)b}{2}\right)\right) \\ &\leq (1-v)f\left(\frac{(2-v)a+vb}{2}\right) + vf\left(\frac{(1-v)a+(1+v)b}{2}\right). \end{aligned}$$

If we replace a and b by $(1-v)a+vb$ and a , respectively, in the second inequality of Lemma 2.2, we get

$$2f\left(\frac{(2-v)a+vb}{2}\right) - f((1-v)a+vb) \leq f(a) \quad (2.6)$$

Again, if we replace a by $(1-v)a+vb$, in the second inequality of Lemma 2.2, we get

$$2f\left(\frac{(1-v)a+(1+v)b}{2}\right) - f((1-v)a+vb) \leq f(b). \quad (2.7)$$

We deduce the second inequality by multiplying $1-v$ and v to (2.6) and (2.7), respectively, and adding two inequalities. \square

By weakening the condition imposed on f , i.e., f to be twice differentiable and $m \leq f'' \leq M$, we improve (1.5), as follows.

THEOREM 2.2. *If $f : [a, b] \rightarrow \mathbb{R}$ is a twice differentiable function such that there exist real constants m and M so that $m \leq f'' \leq M$, then*

$$\frac{m}{2}(a-b)^2 \leq f(b) - f(a) - (b-a)f'(a) \leq \frac{M}{2}(a-b)^2.$$

Proof. Applying relation (1.1), we deduce

$$\begin{aligned} m\frac{v(1-v)}{2}(a-b)^2 + f((1-v)a+tb) &\leq (1-v)f(a) + vf(b) \\ &\leq M\frac{v(1-v)}{2}(a-b)^2 + f((1-v)a+vb) \end{aligned}$$

which is equivalent to

$$\begin{aligned} &\frac{m(1-v)}{2}(a-b)^2 + \frac{f((1-v)a+vb) - f(a)}{v} \\ &\leq f(b) - f(a) \\ &\leq \frac{M(1-v)}{2}(a-b)^2 + \frac{f((1-v)a+vb) - f(a)}{v}. \end{aligned}$$

Consequently, we get the statement's relation if we take $v \rightarrow 0^+$ and add $f(a)$. \square

REMARK 2.3. If we replace b by $\frac{a+b}{2}$ in Theorem 2.2, we obtain the following inequality:

$$\begin{aligned} & \frac{m(a-b)^2}{4} + (b-a)f'(a) + f(a) \\ & \leq 2f\left(\frac{a+b}{2}\right) - f(a) \\ & \leq \frac{M(a-b)^2}{4} + (b-a)f'(a) + f(a). \end{aligned}$$

This represents an improvement in the first part of relation from Lemma 2.2 when f is a twice differentiable function such that there exist real constants m and M so that $m \leq f'' \leq M$.

3. Hermite-Hadamard type inequalities

The main goal of this section is to prove a delicate refinement of the H-H inequality. However, other related results will be shown too.

The following lemma presents the integral's upper and lower bounds in the H-H inequality. These bounds involve derivatives.

Although the following lemma is weaker than the original H-H inequality, we present it and use it in Theorem 3.2 to obtain an interesting reverse of the second inequality in the H-H inequality.

LEMMA 3.1. *Let $f : [a, b] \rightarrow \mathbb{R}$ be a differentiable convex function. Then*

$$f'(a) \left(\frac{b-a}{2} \right) + f(a) \leq \int_0^1 f((1-t)a + tb) dt \leq f(b) - f'(a) \left(\frac{b-a}{2} \right).$$

Proof. It has been shown in [28, Theorem 2.1] that

$$\begin{aligned} f((1-\nu)a + \nu b) & \leq (1-\nu) \int_0^1 f(tv(b-a) + a) dt \\ & \quad + \nu \int_0^1 f(t(1-\nu)(b-a) + (1-\nu)a + \nu b) dt \\ & \leq (1-\nu)f(a) + \nu f(b), \end{aligned}$$

for any $0 < v < 1$. This can be written as

$$\begin{aligned} & \frac{f(a + v(b-a)) - f(a)}{v} \\ & \leq \frac{\int_0^1 f(tv(b-a) + a) dt - f(a)}{v} + \int_0^1 f(t(1-v)(b-a) + (1-v)a + vb) dt \\ & \quad - \int_0^1 f(tv(b-a) + a) dt \leq f(b) - f(a). \end{aligned}$$

If we take $v \rightarrow 0^+$, we get

$$\begin{aligned} & f'(a)(b-a) \\ & = \lim_{v \rightarrow 0} \left\{ \frac{f(a + v(b-a)) - f(a)}{v} \right\} \\ & \leq \lim_{v \rightarrow 0} \left\{ \frac{\int_0^1 f(tv(b-a) + a) dt - f(a)}{v} + \int_0^1 f(t(1-v)(b-a) + (1-v)a + vb) dt \right. \\ & \quad \left. - \int_0^1 f(tv(b-a) + a) dt \right\} \\ & = \int_0^1 t(b-a) f'(a) dt + \int_0^1 f(t(b-a) + a) dt - f(a) \\ & = \left(\frac{b-a}{2} \right) f'(a) + \int_0^1 f(t(b-a) + a) dt - f(a) \leq f(b) - f(a), \end{aligned}$$

i.e.,

$$f'(a)(b-a) + f(a) \leq f'(a) \left(\frac{b-a}{2} \right) + \int_0^1 f((1-t)a + tb) dt \leq f(b),$$

as expected. \square

Although the following result is weaker than the original H-H inequality, it will help obtain multiple refinements of this inequality.

PROPOSITION 3.1. *Let $f : J \rightarrow \mathbb{R}$ be a differentiable convex function and let $a, b \in J$. Then*

$$\begin{aligned} f'(a) \left(\frac{b-a}{2} \right) + f(a) & \leq f \left(\frac{a+b}{2} \right) \leq \int_0^1 f((1-t)a + tb) dt \\ & \leq \frac{f(a) + f(b)}{2} \leq f(b) - f'(a) \left(\frac{b-a}{2} \right). \end{aligned}$$

Proof. The first, second, and third inequalities come from Lemma 3.1 and 2.2. The last inequality is equivalent to $f'(a)(b-a) + f(a) \leq f(b)$. \square

In the following remark, we utilize Proposition 3.1 to present a refinement and a reverse for the Jensen inequality.

REMARK 3.1. By choosing $b = \sum_{i=1}^n w_i x_i$, in Proposition 3.1, we may write

$$\begin{aligned} & \left(\frac{(\sum_{i=1}^n w_i x_i) f'(a) - a f'(a)}{2} \right) + f(a) \\ & \leq f\left(\frac{a + \sum_{i=1}^n w_i x_i}{2}\right) \\ & \leq \int_0^1 f\left((1-t)a + t \sum_{i=1}^n w_i x_i\right) dt \\ & \leq \frac{1}{2} (f(a) + f(\sum_{i=1}^n w_i x_i)) \\ & \leq f\left(\sum_{i=1}^n w_i x_i\right) - \left(\frac{(\sum_{i=1}^n w_i x_i) f'(a) - f'(a) a}{2}\right). \end{aligned}$$

Substituting a by x_i ($i = 1, 2, \dots, n$) and then multiplying by $w_i \geq 0$ ($i = 1, 2, \dots, n$) and summing over i from 1 to n we may deduce

$$\begin{aligned} & \left(\frac{(\sum_{i=1}^n w_i x_i) (\sum_{i=1}^n w_i f'(x_i)) - \sum_{i=1}^n w_i x_i f'(x_i)}{2} \right) + \sum_{i=1}^n w_i f(x_i) \\ & \leq \sum_{i=1}^n w_i f\left(\frac{x_i + \sum_{j=1}^n w_j x_j}{2}\right) \\ & \leq \sum_{i=1}^n w_i \left(\int_0^1 f\left((1-t)x_i + t \sum_{j=1}^n w_j x_j\right) dt \right) \\ & \leq \frac{1}{2} (\sum_{i=1}^n w_i f(x_i) + f(\sum_{i=1}^n w_i x_i)) \\ & \leq f\left(\sum_{i=1}^n w_i x_i\right) - \left(\frac{(\sum_{i=1}^n w_i x_i) (\sum_{i=1}^n w_i f'(x_i)) - \sum_{i=1}^n w_i f'(x_i) x_i}{2}\right), \end{aligned}$$

which provides a reverse for the Jensen inequality. Notice that this result improves an inequality in [8].

Now we present the promised refinement of H-H inequality.

THEOREM 3.1. *Let $f : J \rightarrow \mathbb{R}$ be a convex function and let $a, b \in J$. Then*

$$\begin{aligned}
& f\left(\frac{a+b}{2}\right) \\
& \leq \int_0^1 f\left(\frac{1}{2}\left((1-v)a+vb+\frac{a+b}{2}\right)\right) dv \\
& \leq \int_0^1 \left(\int_0^1 f\left((1-t)\frac{a+b}{2}+t((1-v)a+vb)\right) dt\right) dv \\
& \leq \frac{1}{2}\left(f\left(\frac{a+b}{2}\right)+\int_0^1 f((1-v)a+vb) dv\right) \\
& \leq \int_0^1 f((1-v)a+vb) dv \\
& \leq \int_0^1 f\left((1-v)f\left(\frac{(2-v)a+vb}{2}\right)+vf\left(\frac{(1-v)a+(1+v)b}{2}\right)\right) dv \\
& \leq \int_0^1 \left((1-v)\int_0^1 f((1-t)((1-v)a+vb)+ta) dt+v\int_0^1 f((1-t)((1-v)a+vb)+tb) dt\right) dv \\
& \leq \frac{1}{2}\left(\int_0^1 f((1-v)a+vb) dv+\frac{f(a)+f(b)}{2}\right) \\
& \leq \frac{f(a)+f(b)}{2}.
\end{aligned}$$

Proof. We prove the inequality for differentiable convex functions. Then, our conclusion follows for any convex function since it is a uniform limit of smooth convex functions [1, Theorem 1]. Replacing a and b by $\frac{a+b}{2}$ and $(1-v)a+vb$, in Proposition 3.1, we get

$$\begin{aligned}
& \frac{1}{2}f'\left(\frac{a+b}{2}\right)\left((1-v)a+vb-\frac{a+b}{2}\right)+f\left(\frac{a+b}{2}\right) \\
& \leq f\left(\frac{1}{2}\left((1-v)a+vb+\frac{a+b}{2}\right)\right) \\
& \leq \int_0^1 f\left((1-t)\frac{a+b}{2}+t((1-v)a+vb)\right) dt \\
& \leq \frac{1}{2}\left(f\left(\frac{a+b}{2}\right)+f((1-v)a+vb)\right) \\
& \leq f((1-v)a+vb)-\frac{1}{2}f'\left(\frac{a+b}{2}\right)\left((1-v)a+vb-\frac{a+b}{2}\right).
\end{aligned}$$

Now, taking integral over $0 \leq v \leq 1$, we get

$$\begin{aligned}
 f\left(\frac{a+b}{2}\right) &\leq \int_0^1 f\left(\frac{1}{2}\left((1-v)a+vb+\frac{a+b}{2}\right)\right) dv \\
 &\leq \int_0^1 \left(\int_0^1 f\left((1-t)\frac{a+b}{2}+t((1-v)a+vb)\right) dt\right) dv \\
 &\leq \frac{1}{2}\left(f\left(\frac{a+b}{2}\right)+\int_0^1 f((1-v)a+vb)dv\right) \\
 &\leq \int_0^1 f((1-v)a+vb)dv.
 \end{aligned}$$

Thus the first, second, third, and fourth inequalities are proven. Replacing b and a by a and $(1-v)a+vb$, in Proposition 3.1, we obtain

$$\begin{aligned}
 &f'((1-v)a+vb)\left(\frac{a-((1-v)a+vb)}{2}\right)+f((1-v)a+vb) \\
 &\leq f\left(\frac{(1-v)a+vb+a}{2}\right) \\
 &\leq \int_0^1 f((1-t)((1-v)a+vb)+ta)dt \\
 &\leq \frac{1}{2}(f((1-v)a+vb)+f(a)) \\
 &\leq f(a)-f'((1-v)a+vb)\left(\frac{a-((1-v)a+vb)}{2}\right).
 \end{aligned}$$

Multiplying the above inequality by $1-v$, we have

$$\begin{aligned}
 &f'((1-v)a+vb)\left(\frac{(1-v)a-(1-v)((1-v)a+vb)}{2}\right)+(1-v)f((1-v)a+vb) \\
 &\leq (1-v)f\left(\frac{(1-v)a+vb+a}{2}\right) \\
 &\leq (1-v)\int_0^1 f((1-t)((1-v)a+vb)+ta)dt \\
 &\leq \frac{1-v}{2}(f((1-v)a+vb)+f(a)) \\
 &\leq (1-v)f(a)-f'((1-v)a+vb)\left(\frac{(1-v)a-(1-v)((1-v)a+vb)}{2}\right).
 \end{aligned} \tag{3.1}$$

Replacing a by $(1-v)a+vb$, in Proposition 3.1, we get

$$\begin{aligned}
 & f'((1-v)a+vb) \left(\frac{b - ((1-v)a+vb)}{2} \right) + f((1-v)a+vb) \\
 & \leq f \left(\frac{(1-v)a+vb+b}{2} \right) \\
 & \leq \int_0^1 f((1-t)((1-v)a+vb)+tb) dt \\
 & \leq \frac{1}{2} (f((1-v)a+vb) + f(b)) \\
 & \leq f(b) - f'((1-v)a+vb) \left(\frac{b - ((1-v)a+vb)}{2} \right).
 \end{aligned}$$

Multiplying the above inequality by v , we obtain

$$\begin{aligned}
 & f'((1-v)a+vb) \left(\frac{vb - v((1-v)a+vb)}{2} \right) + vf((1-v)a+vb) \\
 & \leq vf \left(\frac{(1-v)a+vb+b}{2} \right) \\
 & \leq v \int_0^1 f((1-t)((1-v)a+vb)+tb) dt \tag{3.2} \\
 & \leq \frac{v}{2} (f((1-v)a+vb) + f(b)) \\
 & \leq vf(b) - f'((1-v)a+vb) \left(\frac{vy - v((1-v)a+vb)}{2} \right).
 \end{aligned}$$

Adding (3.1) and (3.2), we infer that

$$\begin{aligned}
 & f((1-v)a+vb) \\
 & \leq (1-v)f \left(a + v \frac{b-a}{2} \right) + vf \left(\frac{(1-v)a + (1+v)b}{2} \right) \\
 & \leq (1-v) \int_0^1 f((1-t)((1-v)a+vb)+ta) dt + v \int_0^1 f((1-t)((1-v)a+vb)+tb) dt \\
 & \leq \frac{1}{2} (f((1-v)a+vb) + (1-v)f(a) + vf(b)) \\
 & \leq (1-v)f(a) + vf(b).
 \end{aligned}$$

Now, taking integral over $0 \leq v \leq 1$, we get

$$\begin{aligned}
 & \int_0^1 f((1-v)a + vb) dv \\
 & \leq \int_0^1 \left((1-v) f\left(a + v \frac{b-a}{2}\right) + v f\left(\frac{(1-v)a + (1+v)b}{2}\right) \right) dv \\
 & \leq \int_0^1 \left((1-v) \int_0^1 f((1-t)((1-v)a + vb) + ta) dt + v \int_0^1 f((1-t)((1-v)a + vb) + tb) dt \right) dv \\
 & \leq \frac{1}{2} \left(\int_0^1 f((1-v)a + vb) dv + \frac{f(a) + f(b)}{2} \right) \\
 & \leq \frac{f(a) + f(b)}{2}.
 \end{aligned}$$

Thus the fifth, sixth, seventh, and eighth inequalities are proven. This completes the proof. \square

In the following result, we present a reverse for the second inequality in H-H inequality.

THEOREM 3.2. *Let $f: J \rightarrow \mathbb{R}$ be a differentiable convex function and let $a, b \in J$. Then*

$$\frac{f(a) + f(b)}{2} - \left(\frac{a-b}{4} \right) (f'(a) - f'(b)) \leq \int_0^1 f((1-v)a + vb) dv.$$

Proof. It follows from Lemma 3.1 that

$$f'(a) \left(\frac{b-a}{2} \right) + f(a) \leq \int_0^1 f((1-v)a + vb) dv. \quad (3.3)$$

From the above inequality, we also have

$$f'(b) \left(\frac{a-b}{2} \right) + f(b) \leq \int_0^1 f((1-v)b + va) dv. \quad (3.4)$$

Now adding (3.3) and (3.4) and using the fact that

$$\int_0^1 f((1-v)b + va) dv = \int_0^1 f((1-v)a + vb) dv,$$

we reach

$$\frac{f(a)+f(b)}{2} + \left(\frac{a-b}{4}\right) (f'(b) - f'(a)) \leq \int_0^1 f((1-v)a + vb) dv,$$

as desired. \square

4. Applications

We give some applications of inequalities for several means in this section. To state the following results, we use the standard notations on symmetric homogeneous means for $a, b > 0$. The arithmetic mean, geometric mean, logarithmic mean, and identric mean are defined by $A(a, b) := \frac{a+b}{2}$, $G(a, b) := \sqrt{ab}$, $L(a, b) := \frac{b-a}{\log b - \log a}$, ($a \neq b$), with, $L(a, a) := a$ and $I(a, b) := \frac{1}{e} \left(\frac{b^b}{a^a}\right)^{\frac{1}{b-a}}$, ($a \neq b$), with $I(a, a) := a$. It is known that the ordering among these means is

$$G(a, b) \leq L(a, b) \leq I(a, b) \leq A(a, b).$$

We also use the notations for the weighted geometric mean, logarithmic mean, identric mean, and arithmetic mean as

$$G_v(a, b) := a^{1-v} b^v$$

$$L_v(a, b) := \frac{1}{\log a - \log b} \left\{ \frac{1-v}{v} (a - a^{1-v} b^v) + \frac{v}{1-v} (a^{1-v} b^v - b) \right\}$$

$$I_v(a, b) := \frac{1}{e} (a \nabla_v b)^{\frac{(1-2v)(a \nabla_v b)}{v(1-v)(b-a)}} \left(\frac{b^{\frac{vb}{1-v}}}{a^{\frac{(1-v)a}{v}}} \right)^{\frac{1}{b-a}}, \quad A_v(a, b) := (1-v)a + vb$$

for $v \in (0, 1)$, respectively.

EXAMPLE 4.1. Let $a, b > 0$. Taking $f(x) := e^x$ in Theorem 3.1, we have

$$e^{\frac{a+b}{2}} \leq \frac{2 \left(e^{\frac{a+3b}{4}} - e^{\frac{3a-b}{4}} \right)}{b-a}$$

$$\leq \int_0^1 L \left(e^{A(a,b)}, e^{A_v(a,b)} \right) dv$$

$$\leq \frac{1}{2} \left(e^{A(a,b)} + L(e^a, e^b) \right)$$

$$\leq L(e^a, e^b)$$

$$\leq \int_0^1 \exp \left[A_v \left(e^{\frac{A_v}{2}(a,b)}, e^{\frac{A_{1+v}}{2}(a,b)} \right) \right] dv$$

$$\begin{aligned}
&\leq \int_0^1 A_v \left(L \left(e^{A_v(a,b)}, e^a \right), L \left(e^{A_v(a,b)}, e^b \right) \right) dv \\
&\leq \frac{1}{2} \left(L(e^a, e^b) + \frac{e^a + e^b}{2} \right) \\
&\leq \frac{e^a + e^b}{2}.
\end{aligned}$$

Replacing e^a and e^b by a and b in the above inequalities, we have the following inequalities by simple calculations.

$$\begin{aligned}
G(a, b) &\leq L(a^{\frac{1}{4}}b^{\frac{3}{4}}, a^{\frac{3}{4}}b^{\frac{1}{4}}) \\
&\leq \int_0^1 L(G(a, b), G_v(a, b)) dv \\
&\leq \frac{G(a, b) + L(a, b)}{2} \\
&\leq L(a, b) \\
&\leq \int_0^1 \exp \left\{ A_v \left(G_{\frac{v}{2}}(a, b), G_{\frac{1+v}{2}}(a, b) \right) \right\} dv \tag{4.1} \\
&\leq \int_0^1 L_v(a, b) dv \\
&\leq \frac{A(a, b) + L(a, b)}{2} \\
&\leq A(a, b).
\end{aligned}$$

In addition, if we take $f(x) := -\log x$ for $x > 0$ in Theorem 3.1, then we have

$$\begin{aligned}
\log \sqrt{ab} &\leq \frac{1}{2} \left(\log I(a, b) + \log \sqrt{ab} \right) \\
&\leq \int_0^1 \log I(A_v(a, b), a)^{1-v} I(A_v(a, b), b)^v dv \\
&\leq \int_0^1 \log A_v \left(\log \left(A_{\frac{v}{2}}(a, b) \right)^{-1}, \log \left(A_{\frac{1+v}{2}}(a, b) \right)^{-1} \right) dv \\
&\leq \log I(a, b) \\
&\leq \frac{1}{2} \left(\log \left(\frac{a+b}{2} \right) + \log I(a, b) \right)
\end{aligned}$$

$$\begin{aligned} &\leq \int_0^1 \log I\left(\frac{a+b}{2}, A_v(a,b)\right) dv \\ &\leq \log \frac{1}{4e} \left(\frac{(a+3b)^{a+3b}}{(3a+b)^{3a+b}}\right)^{\frac{1}{2(b-a)}} \\ &\leq \log\left(\frac{a+b}{2}\right). \end{aligned}$$

Then we obtain the following inequalities by some simple calculations.

$$\begin{aligned} G(a,b) &\leq \sqrt{I(a,b)G(a,b)} \\ &\leq \exp\left(\int_0^1 \log I_v(a,b) dv\right) \\ &\leq \exp\left(\int_0^1 \log\left(\log G_{-v}\left(A_{\frac{v}{2}}, A_{\frac{1+v}{2}}\right)\right) dv\right) \\ &\leq I(a,b) \tag{4.2} \\ &\leq \sqrt{A(a,b)I(a,b)} \\ &\leq \exp\left(\int_0^1 I(A(a,b), A_v(a,b)) dv\right) \\ &\leq I\left(\frac{3a+b}{4}, \frac{a+3b}{4}\right) \\ &\leq A(a,b). \end{aligned}$$

The inequalities (4.1) and (4.2) give refinements for $G(a,b) \leq L(a,b) \leq A(a,b)$ and $G(a,b) \leq I(a,b) \leq A(a,b)$, respectively.

EXAMPLE 4.2. If we take $f(x) := e^x$ and $f(x) := -\log x$, ($x > 0$) in Proposition 2.2 with $G_v(a,b) \leq A_v(a,b)$, then we obtain the following inequalities for $a, b > 0$, respectively:

$$G_v(a,b) \leq A_v\left(G_{\frac{v}{2}}(a,b), G_{\frac{1+v}{2}}(a,b)\right) \leq A\left(G_v(a,b), A_v(a,b)\right) \leq A_v(a,b)$$

and

$$G_v(a,b) \leq G\left(G_v(a,b), A_v(a,b)\right) \leq G_v\left(A_{\frac{v}{2}}(a,b), A_{\frac{1+v}{2}}(a,b)\right) \leq A_v(a,b).$$

The inequalities for the nested means have been studied in [12, 31], and the results in Corollary 4.2 were wholly included in [31, Theorem 2.2].

LEMMA 4.1. For $a, b > 0$, we have

$$A(a, b) - \frac{1}{4}(a - b)(\log a - \log b) \leq L(a, b) \leq I(a, b) \leq e^{\frac{(a-b)^2}{4ab}} G(a, b). \quad (4.3)$$

Proof. Taking $f(x) := e^x$ and $f(x) := -\log x$, ($x > 0$) in Theorem 3.2, we have $A(a, b) - \frac{1}{4}(a - b)(\log a - \log b) \leq L(a, b)$ and $I(a, b) \leq e^{\frac{(a-b)^2}{4ab}} G(a, b)$, respectively. Since $L(a, b) \leq I(a, b)$, we obtain the desired result. Indeed, it is not difficult to prove $\frac{x-1}{\log x} \leq \frac{1}{e} x^{\frac{x}{x-1}}$ for $x > 0$. See [12, Remark 2.6 (ii)] for example. \square

The first and last inequality in (4.3) give reverses for $L(a, b) \leq A(a, b)$ and $G(a, b) \leq I(a, b)$, respectively.

We give operator inequalities as an application of the obtained result. To state an application of Lemma 4.1, we review the operator arithmetic mean, operator geometric mean, and the operator relative entropy [11, 13], which are defined respectively by

$$A\nabla_p B := (1-p)A + pB, \quad A\sharp_p B := A^{1/2} \left(A^{-1/2} B A^{-1/2} \right)^p A^{1/2}, \quad (0 \leq p \leq 1)$$

and

$$S(A|B) := A^{1/2} \left(\log A^{-1/2} B A^{-1/2} \right) A^{1/2}$$

for two strictly positive operators A and B on a Hilbert space \mathcal{H} . For simplicity, we use ∇ and \sharp instead of $\nabla_{1/2}$ and $\sharp_{1/2}$, respectively. Then we have the following theorem.

THEOREM 4.1. Let $p \in [0, 1]$ and let A and B be two strictly positive operators on a Hilbert space \mathcal{H} . Then

$$A\nabla B - \frac{1}{4}(A\sharp B)A^{-1}S(A|B)A^{-1}(A\sharp B) + \frac{1}{4}S(A|B) \leq \int_0^1 A\sharp_p B dp, \quad (4.4)$$

and

$$\int_0^1 S(A|A\nabla_p B) dp \leq \frac{1}{2}S(A|B) + \frac{1}{4}(B - A) + \frac{1}{4}(AB^{-1}A - A). \quad (4.5)$$

Proof. From the first inequality in (4.3), we have

$$\frac{1+x}{2} - \frac{1}{4}\sqrt{x}(\log x)\sqrt{x} + \frac{1}{4}\log x \leq \int_0^1 x^p dp, \quad (x > 0).$$

By putting $x := A^{-1/2} B A^{-1/2}$ and multiplying $A^{1/2}$ from the both sides, we obtain (4.4).

Taking the logarithm of the last inequality in (4.3), we have

$$\int_0^1 \log \{(1-p) + xp\} dp \leq \frac{1}{2}\log x + \frac{1}{4}(x-1) + \frac{1}{4}(x^{-1}-1), \quad (x > 0),$$

since we have

$$\log \left(\frac{x^{\frac{x}{x-1}}}{e} \right) = \int_0^1 \log \{ (1-p) + xp \} dp.$$

Similarly to the above, we obtain (4.5). \square

Note that $B \geq A \iff AB^{-1}A \leq A$ in the left hand side of (4.5).

Finally, we give examples with some applications for Theorem 2.1.

EXAMPLE 4.3.

(i) Let $a, b > 0$. Taking $f(x) := e^x$ in Theorem 2.1, we have

$$a \left(1 + \log \frac{b}{G(w_i; x_i)} \right) \leq \frac{ab}{G(w_i; x_i)} \leq a + b - A(w_i; x_i),$$

where $A(w_i; x_i) := \sum_{i=1}^n w_i x_i$ and $G(w_i; x_i) := \prod_{i=1}^n x_i^{w_i}$. We obtain the equivalent inequalities above by taking $f(x) := -\log x$, ($x > 0$). The second inequality above gives the relation between $G(w_i; x_i)$ and $A(w_i; x_i)$, while the first inequality above is trivial by the inequality $\log t \leq t - 1$, ($t > 0$).

(ii) Let $a < 0$, $b = 0$, $x_i := \log w_i$. Then the condition $a \leq x_i \leq b$ is satisfied. Taking $f(x) := e^x$ in Theorem 2.1, we have

$$H(w_1, \dots, w_n) \leq e^{H(w_1, \dots, w_n)} - 1 \leq e^{-a} \left(1 - \sum_{i=1}^n w_i^2 \right),$$

where $H(w_1, \dots, w_n) := -\sum_{i=1}^n w_i \log w_i$ is Shannon entropy for a probability distribution $\{w_1, \dots, w_n\}$. The first inequality above is trivial by the inequality $\log t \leq t - 1$, ($t > 0$). From the second inequality above, we have an upper bound of the Shannon entropy:

$$H(w_1, \dots, w_n) \leq \log \left\{ 1 + e^{-a} \left(1 - \sum_{i=1}^n w_i^2 \right) \right\}. \tag{4.6}$$

It is known that $H(w_1, \dots, w_n) \leq \log n$ with equality iff $w_i = \frac{1}{n}$ for all $i = 1, \dots, n$. So we consider the special case such as $w_i = \frac{1}{n}$ for all $i = 1, \dots, n$. Then the condition $e^a \leq \frac{1}{n} \leq e^b = 1$ implies $e^{-a} \geq n$. Thus we have $1 + e^{-a} \left(1 - \sum_{i=1}^n w_i^2 \right) \geq 1 + n(1 - 1/n) = n$ which implies $\log n \leq \log \{ 1 + e^{-a} \left(1 - \sum_{i=1}^n w_i^2 \right) \}$. Therefore the upper bound in (4.6) is not better than the known bound $\log n$ for the special case such that $w_i = \frac{1}{n}$ for all $i = 1, \dots, n$.

- (iii) Let $0 < a \leq 1 \leq b$, $w_i > 0$, $v_i \geq 0$ and $a \leq \frac{v_i}{w_i} \leq b$ for $i = 1, \dots, n$ with $\sum_{i=1}^n v_i = 1$. Taking $f(x) := -\log x$, ($x > 0$) and $x_i := \frac{v_i}{w_i}$, we have

$$D(w_1, \dots, w_n | v_1, \dots, v_n) \leq \log \left(\frac{a+b-1}{ab} \right) \leq \frac{b-1}{a} - \log b,$$

where $D(w_1, \dots, w_n | v_1, \dots, v_n) := \sum_{i=1}^n w_i \log \frac{w_i}{v_i}$ is relative entropy (see [13, Chapter 7] for example) for two probability distributions $\{w_1, \dots, w_n\}$ and $\{v_1, \dots, v_n\}$. The case gives $D(w_1, \dots, w_n | v_1, \dots, v_n) = 0$ since $\{w_1, \dots, w_n\} = \{v_1, \dots, v_n\}$ from the condition $\frac{v_i}{w_i} \leq 1$ for $i = 1, \dots, n$. The first inequality gives an upper bound of the relative entropy, while the second inequality above is trivial by the inequality $\log t \leq t - 1$, ($t > 0$).

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