



## ON A REVERSE OF JESSEN'S INEQUALITY FOR ISOTONIC LINEAR FUNCTIONALS

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ABSTRACT. A reverse of Jessen's inequality and its version for  $m - \Psi$ -convex and  $M - \Psi$ -convex functions are obtained. Some applications for particular cases are also pointed out.

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### 1. INTRODUCTION

Let  $L$  be a linear class of real-valued functions  $g : E \rightarrow \mathbb{R}$  having the properties

- (L1)  $f, g \in L$  imply  $(\alpha f + \beta g) \in L$  for all  $\alpha, \beta \in \mathbb{R}$ ;
- (L2)  $\mathbf{1} \in L$ , i.e., if  $f_0(t) = 1, t \in E$  then  $f_0 \in L$ .

An isotonic linear functional  $A : L \rightarrow \mathbb{R}$  is a functional satisfying

- (A1)  $A(\alpha f + \beta g) = \alpha A(f) + \beta A(g)$  for all  $f, g \in L$  and  $\alpha, \beta \in \mathbb{R}$ .
- (A2) If  $f \in L$  and  $f \geq 0$ , then  $A(f) \geq 0$ .

The mapping  $A$  is said to be *normalised* if

- (A3)  $A(\mathbf{1}) = 1$ .

Isotonic, that is, order-preserving, linear functionals are natural objects in analysis which enjoy a number of convenient properties. Thus, they provide, for example, Jessen's inequality, which is a functional form of Jensen's inequality (see [2] and [10]).

We recall Jessen's inequality (see also [8]).

**Theorem 1.1.** Let  $\phi : I \subseteq \mathbb{R} \rightarrow \mathbb{R}$  ( $I$  is an interval), be a convex function and  $f : E \rightarrow I$  such that  $\phi \circ f, f \in L$ . If  $A : L \rightarrow \mathbb{R}$  is an isotonic linear and normalised functional, then

$$(1.1) \quad \phi(A(f)) \leq A(\phi \circ f).$$

A counterpart of this result was proved by Beesack and Pečarić in [2] for compact intervals  $I = [\alpha, \beta]$ .

**Theorem 1.2.** Let  $\phi : [\alpha, \beta] \subset \mathbb{R} \rightarrow \mathbb{R}$  be a convex function and  $f : E \rightarrow [\alpha, \beta]$  such that  $\phi \circ f, f \in L$ . If  $A : L \rightarrow \mathbb{R}$  is an isotonic linear and normalised functional, then

$$(1.2) \quad A(\phi \circ f) \leq \frac{\beta - A(f)}{\beta - \alpha} \phi(\alpha) + \frac{A(f) - \alpha}{\beta - \alpha} \phi(\beta).$$

**Remark 1.3.** Note that (1.2) is a generalisation of the inequality

$$(1.3) \quad A(\phi) \leq \frac{b - A(e_1)}{b - a} \phi(a) + \frac{A(e_1) - a}{b - a} \phi(b)$$

due to Lupaş [9] (see for example [2, Theorem A]), which assumed  $E = [a, b]$ ,  $L$  satisfies (L1), (L2),  $A : L \rightarrow \mathbb{R}$  satisfies (A1), (A2),  $A(1) = 1$ ,  $\phi$  is convex on  $E$  and  $\phi \in L$ ,  $e_1 \in L$ , where  $e_1(x) = x$ ,  $x \in [a, b]$ .

The following inequality is well known in the literature as the Hermite-Hadamard inequality

$$(1.4) \quad \varphi\left(\frac{a+b}{2}\right) \leq \frac{1}{b-a} \int_a^b \varphi(t) dt \leq \frac{\varphi(a) + \varphi(b)}{2},$$

provided that  $\varphi : [a, b] \rightarrow \mathbb{R}$  is a convex function.

Using Theorem 1.1 and Theorem 1.2, we may state the following generalisation of the Hermite-Hadamard inequality for isotonic linear functionals ([11] and [12]).

**Theorem 1.4.** Let  $\phi : [a, b] \subset \mathbb{R} \rightarrow \mathbb{R}$  be a convex function and  $e : E \rightarrow [a, b]$  with  $e, \phi \circ e \in L$ . If  $A : L \rightarrow \mathbb{R}$  is an isotonic linear and normalised functional, with  $A(e) = \frac{a+b}{2}$ , then

$$(1.5) \quad \varphi\left(\frac{a+b}{2}\right) \leq A(\phi \circ e) \leq \frac{\varphi(a) + \varphi(b)}{2}.$$

For other results concerning convex functions and isotonic linear functionals, see [3] – [6], [12] – [14] and the recent monograph [7].

## 2. THE CONCEPTS OF $m - \Psi$ -CONVEX AND $M - \Psi$ -CONVEX FUNCTIONS

Assume that the mapping  $\Psi : I \subseteq \mathbb{R} \rightarrow \mathbb{R}$  ( $I$  is an interval) is convex on  $I$  and  $m \in \mathbb{R}$ . We shall say that the mapping  $\phi : I \rightarrow \mathbb{R}$  is  $m - \Psi$ -lower convex if  $\phi - m\Psi$  is a convex mapping on  $I$  (see [4]). We may introduce the class of functions

$$(2.1) \quad \mathcal{L}(I, m, \Psi) := \{\phi : I \rightarrow \mathbb{R} \mid \phi - m\Psi \text{ is convex on } I\}.$$

Similarly, for  $M \in \mathbb{R}$  and  $\Psi$  as above, we can introduce the class of  $M - \Psi$ -upper convex functions by (see [4])

$$(2.2) \quad \mathcal{U}(I, M, \Psi) := \{\phi : I \rightarrow \mathbb{R} \mid M\Psi - \phi \text{ is convex on } I\}.$$

The intersection of these two classes will be called the class of  $(m, M) - \Psi$ -convex functions and will be denoted by

$$(2.3) \quad \mathcal{B}(I, m, M, \Psi) := \mathcal{L}(I, m, \Psi) \cap \mathcal{U}(I, M, \Psi).$$

**Remark 2.1.** If  $\Psi \in \mathcal{B}(I, m, M, \Psi)$ , then  $\phi - m\Psi$  and  $M\Psi - \phi$  are convex and then  $(\phi - m\Psi) + (M\Psi - \phi)$  is also convex which shows that  $(M - m)\Psi$  is convex, implying that  $M \geq m$  (as  $\Psi$  is assumed not to be the trivial convex function  $\Psi(t) = 0$ ,  $t \in I$ ).

The above concepts may be introduced in the general case of a convex subset in a real linear space, but we do not consider this extension here.

In [6], S.S. Dragomir and N.M. Ionescu introduced the concept of  $g$ -convex dominated mappings, for a mapping  $f : I \rightarrow \mathbb{R}$ . We recall this, by saying, for a given convex function  $g : I \rightarrow \mathbb{R}$ , the function  $f : I \rightarrow \mathbb{R}$  is  $g$ -convex dominated iff  $g + f$  and  $g - f$  are convex mappings on  $I$ . In [6], the authors pointed out a number of inequalities for convex dominated functions related to Jensen's, Fuchs', Pečarić's, Barlow-Marshall-Proschan and Vasić-Mijalković results, etc.

We observe that the concept of  $g$ -convex dominated functions can be obtained as a particular case from  $(m, M) - \Psi$ -convex functions by choosing  $m = -1$ ,  $M = 1$  and  $\Psi = g$ .

The following lemma holds (see also [4]).

**Lemma 2.2.** *Let  $\Psi, \phi : I \subseteq \mathbb{R} \rightarrow \mathbb{R}$  be differentiable functions on  $\overset{\circ}{I}$  and  $\Psi$  is a convex function on  $\overset{\circ}{I}$ .*

(i) *For  $m \in \mathbb{R}$ , the function  $\phi \in \mathcal{L}(\overset{\circ}{I}, m, \Psi)$  iff*

$$(2.4) \quad m [\Psi(x) - \Psi(y) - \Psi'(y)(x - y)] \leq \phi(x) - \phi(y) - \phi'(y)(x - y)$$

*for all  $x, y \in \overset{\circ}{I}$ .*

(ii) *For  $M \in \mathbb{R}$ , the function  $\phi \in \mathcal{U}(\overset{\circ}{I}, M, \Psi)$  iff*

$$(2.5) \quad \phi(x) - \phi(y) - \phi'(y)(x - y) \leq M [\Psi(x) - \Psi(y) - \Psi'(y)(x - y)]$$

*for all  $x, y \in \overset{\circ}{I}$ .*

(iii) *For  $M, m \in \mathbb{R}$  with  $M \geq m$ , the function  $\phi \in \mathcal{B}(\overset{\circ}{I}, m, M, \Psi)$  iff both (2.4) and (2.5) hold.*

*Proof.* Follows by the fact that a differentiable mapping  $h : I \rightarrow \mathbb{R}$  is convex on  $\overset{\circ}{I}$  iff  $h(x) - h(y) \geq h'(y)(x - y)$  for all  $x, y \in \overset{\circ}{I}$ . □

Another elementary fact for twice differentiable functions also holds (see also [4]).

**Lemma 2.3.** *Let  $\Psi, \phi : I \subseteq \mathbb{R} \rightarrow \mathbb{R}$  be twice differentiable on  $\overset{\circ}{I}$  and  $\Psi$  is convex on  $\overset{\circ}{I}$ .*

(i) *For  $m \in \mathbb{R}$ , the function  $\phi \in \mathcal{L}(\overset{\circ}{I}, m, \Psi)$  iff*

$$(2.6) \quad m\Psi''(t) \leq \phi''(t) \quad \text{for all } t \in \overset{\circ}{I}.$$

(ii) *For  $M \in \mathbb{R}$ , the function  $\phi \in \mathcal{U}(\overset{\circ}{I}, M, \Psi)$  iff*

$$(2.7) \quad \phi''(t) \leq M\Psi''(t) \quad \text{for all } t \in \overset{\circ}{I}.$$

(iii) *For  $M, m \in \mathbb{R}$  with  $M \geq m$ , the function  $\phi \in \mathcal{B}(\overset{\circ}{I}, m, M, \Psi)$  iff both (2.6) and (2.7) hold.*

*Proof.* Follows by the fact that a twice differentiable function  $h : I \rightarrow \mathbb{R}$  is convex on  $\overset{\circ}{I}$  iff  $h''(t) \geq 0$  for all  $t \in \overset{\circ}{I}$ . □

We consider the  $p$ -logarithmic mean of two positive numbers given by

$$L_p(a, b) := \begin{cases} a & \text{if } b = a, \\ \left[ \frac{b^{p+1} - a^{p+1}}{(p+1)(b-a)} \right]^{\frac{1}{p}} & \text{if } a \neq b \end{cases}$$

and  $p \in \mathbb{R} \setminus \{-1, 0\}$ .

The following proposition holds (see also [4]).

**Proposition 2.4.** *Let  $\phi : (0, \infty) \rightarrow \mathbb{R}$  be a differentiable mapping.*

(i) For  $m \in \mathbb{R}$ , the function  $\phi \in \mathcal{L}((0, \infty), m, (\cdot)^p)$  with  $p \in (-\infty, 0) \cup (1, \infty)$  iff

$$(2.8) \quad mp(x-y) [L_{p-1}^{p-1}(x, y) - y^{p-1}] \leq \phi(x) - \phi(y) - \phi'(y)(x-y)$$

for all  $x, y \in (0, \infty)$ .

(ii) For  $M \in \mathbb{R}$ , the function  $\phi \in \mathcal{U}((0, \infty), M, (\cdot)^p)$  with  $p \in (-\infty, 0) \cup (1, \infty)$  iff

$$(2.9) \quad \phi(x) - \phi(y) - \phi'(y)(x-y) \leq Mp(x-y) [L_{p-1}^{p-1}(x, y) - y^{p-1}]$$

for all  $x, y \in (0, \infty)$ .

(iii) For  $M, m \in \mathbb{R}$  with  $M \geq m$ , the function  $\phi \in \mathcal{B}((0, \infty), M, (\cdot)^p)$  with  $p \in (-\infty, 0) \cup (1, \infty)$  iff both (2.8) and (2.9) hold.

The proof follows by Lemma 2.2 applied for the convex mapping  $\Psi(t) = t^p$ ,  $p \in (-\infty, 0) \cup (1, \infty)$  and via some elementary computation. We omit the details.

The following corollary is useful in practice.

**Corollary 2.5.** Let  $\phi : (0, \infty) \rightarrow \mathbb{R}$  be a differentiable function.

(i) For  $m \in \mathbb{R}$ , the function  $\phi$  is  $m$ -quadratic-lower convex (i.e., for  $p = 2$ ) iff

$$(2.10) \quad m(x-y)^2 \leq \phi(x) - \phi(y) - \phi'(y)(x-y)$$

for all  $x, y \in (0, \infty)$ .

(ii) For  $M \in \mathbb{R}$ , the function  $\phi$  is  $M$ -quadratic-upper convex iff

$$(2.11) \quad \phi(x) - \phi(y) - \phi'(y)(x-y) \leq M(x-y)^2$$

for all  $x, y \in (0, \infty)$ .

(iii) For  $m, M \in \mathbb{R}$  with  $M \geq m$ , the function  $\phi$  is  $(m, M)$ -quadratic convex if both (2.10) and (2.11) hold.

The following proposition holds (see also [4]).

**Proposition 2.6.** Let  $\phi : (0, \infty) \rightarrow \mathbb{R}$  be a twice differentiable function.

(i) For  $m \in \mathbb{R}$ , the function  $\phi \in \mathcal{L}((0, \infty), m, (\cdot)^p)$  with  $p \in (-\infty, 0) \cup (1, \infty)$  iff

$$(2.12) \quad p(p-1)mt^{p-2} \leq \phi''(t) \quad \text{for all } t \in (0, \infty).$$

(ii) For  $M \in \mathbb{R}$ , the function  $\phi \in \mathcal{U}((0, \infty), M, (\cdot)^p)$  with  $p \in (-\infty, 0) \cup (1, \infty)$  iff

$$(2.13) \quad \phi''(t) \leq p(p-1)Mt^{p-2} \quad \text{for all } t \in (0, \infty).$$

(iii) For  $m, M \in \mathbb{R}$  with  $M \geq m$ , the function  $\phi \in \mathcal{B}((0, \infty), m, M, (\cdot)^p)$  with  $p \in (-\infty, 0) \cup (1, \infty)$  iff both (2.12) and (2.13) hold.

As can be easily seen, the above proposition offers the practical criterion of deciding when a twice differentiable mapping is  $(\cdot)^p$ -lower or  $(\cdot)^p$ -upper convex and which weights the constant  $m$  and  $M$  are.

The following corollary is useful in practice.

**Corollary 2.7.** Assume that the mapping  $\phi : (a, b) \subseteq \mathbb{R} \rightarrow \mathbb{R}$  is twice differentiable.

(i) If  $\inf_{t \in (a, b)} \phi''(t) = k > -\infty$ , then  $\phi$  is  $\frac{k}{2}$ -quadratic lower convex on  $(a, b)$ ;

(ii) If  $\sup_{t \in (a, b)} \phi''(t) = K < \infty$ , then  $\phi$  is  $\frac{K}{2}$ -quadratic upper convex on  $(a, b)$ .

### 3. A REVERSE INEQUALITY

We start with the following result which gives another counterpart for  $A(\phi \circ f)$ , as did the Lupaş-Beesack-Pečarić result (1.2).

**Theorem 3.1.** *Let  $\phi : (\alpha, \beta) \subseteq \mathbb{R} \rightarrow \mathbb{R}$  be a differentiable convex function on  $(\alpha, \beta)$ ,  $f : E \rightarrow (\alpha, \beta)$  such that  $\phi \circ f, f, \phi' \circ f, \phi' \circ f \cdot f \in L$ . If  $A : L \rightarrow \mathbb{R}$  is an isotonic linear and normalised functional, then*

$$\begin{aligned} (3.1) \quad 0 &\leq A(\phi \circ f) - \phi(A(f)) \\ &\leq A(\phi' \circ f \cdot f) - A(f) \cdot A(\phi' \circ f) \\ &\leq \frac{1}{4} [\phi'(\beta) - \phi'(\alpha)] (\beta - \alpha) \quad (\text{if } \alpha, \beta \text{ are finite}). \end{aligned}$$

*Proof.* As  $\phi$  is differentiable convex on  $(\alpha, \beta)$ , we may write that

$$(3.2) \quad \phi(x) - \phi(y) \geq \phi'(y)(x - y), \text{ for all } x, y \in (\alpha, \beta),$$

from where we obtain

$$(3.3) \quad \phi(A(f)) - (\phi \circ f)(t) \geq (\phi' \circ f)(t)(A(f) - f(t))$$

for all  $t \in E$ , as, obviously,  $A(f) \in (\alpha, \beta)$ .

If we apply to (3.3) the functional  $A$ , we may write

$$\phi(A(f)) - A(\phi \circ f) \geq A(f) \cdot A(\phi' \circ f) - A(\phi' \circ f \cdot f),$$

which is clearly equivalent to the first inequality in (3.1).

It is well known that the following Grüss inequality for isotonic linear and normalised functionals holds (see [1])

$$(3.4) \quad |A(hk) - A(h)A(k)| \leq \frac{1}{4}(M - m)(N - n),$$

provided that  $h, k \in L, hk \in L$  and  $-\infty < m \leq h(t) \leq M < \infty, -\infty < n \leq k(t) \leq N < \infty$ , for all  $t \in E$ .

Taking into account that for finite  $\alpha, \beta$  we have  $\alpha < f(t) < \beta$  with  $\phi'$  being monotonic on  $(\alpha, \beta)$ , we have  $\phi'(\alpha) \leq \phi' \circ f \leq \phi'(\beta)$ , and then by the Grüss inequality, we may state that

$$A(\phi' \circ f \cdot f) - A(f) \cdot A(\phi' \circ f) \leq \frac{1}{4} [\phi'(\beta) - \phi'(\alpha)] (\beta - \alpha)$$

and the theorem is completely proved. □

The following corollary holds.

**Corollary 3.2.** *Let  $\phi : [a, b] \subset \mathbb{R} \rightarrow \mathbb{R}$  be a differentiable convex function on  $I$ . If  $\phi, e_1, \phi', \phi' \cdot e_1 \in L$  ( $e_1(x) = x, x \in [a, b]$ ) and  $A : L \rightarrow \mathbb{R}$  is an isotonic linear and normalised functional, then:*

$$\begin{aligned} (3.5) \quad 0 &\leq A(\phi) - \phi(A(e_1)) \\ &\leq A(\phi' \cdot e_1) - A(e_1) \cdot A(\phi') \\ &\leq \frac{1}{4} [\phi'(b) - \phi'(a)] (b - a). \end{aligned}$$

There are some particular cases which can naturally be considered.

(1) Let  $\phi(x) = \ln x, x > 0$ . If  $\ln f, f, \frac{1}{f} \in L$  and  $A : L \rightarrow \mathbb{R}$  is an isotonic linear and normalised functional, then:

$$(3.6) \quad 0 \leq \ln[A(f)] - A[\ln(f)] \leq A(f)A\left(\frac{1}{f}\right) - 1,$$

provided that  $f(t) > 0$  for all  $t \in E$  and  $A(f) > 0$ .

If  $0 < m \leq f(t) \leq M < \infty$ ,  $t \in E$ , then, by the second part of (3.1) we have:

$$(3.7) \quad A(f) A\left(\frac{1}{f}\right) - 1 \leq \frac{(M-m)^2}{4mM} \quad (\text{which is a known result}).$$

Note that the inequality (3.6) is equivalent to

$$(3.8) \quad 1 \leq \frac{A(f)}{\exp[A[\ln(f)]]} \leq \exp\left[A(f) A\left(\frac{1}{f}\right) - 1\right].$$

(2) Let  $\phi(x) = \exp(x)$ ,  $x \in \mathbb{R}$ . If  $\exp(f)$ ,  $f$ ,  $f \cdot \exp(f) \in L$  and  $A : L \rightarrow \mathbb{R}$  is an isotonic linear and normalised functional, then

$$(3.9) \quad \begin{aligned} 0 &\leq A[\exp(f)] - \exp[A(f)] \\ &\leq A[f \exp(f)] - A(f) \exp[A(f)] \\ &\leq \frac{1}{4} [\exp(M) - \exp(m)] (M - m) \quad (\text{if } m \leq f \leq M \text{ on } E). \end{aligned}$$

#### 4. A FURTHER RESULT FOR $m - \Psi$ -CONVEX AND $M - \Psi$ -CONVEX FUNCTIONS

In [4], S.S. Dragomir proved the following inequality of Jessen's type for  $m - \Psi$ -convex and  $M - \Psi$ -convex functions.

**Theorem 4.1.** Let  $\Psi : I \subseteq \mathbb{R} \rightarrow \mathbb{R}$  be a convex function and  $f : E \rightarrow I$  such that  $\Psi \circ f$ ,  $f \in L$  and  $A : L \rightarrow \mathbb{R}$  be an isotonic linear and normalised functional.

(i) If  $\phi \in \mathcal{L}(I, m, \Psi)$  and  $\phi \circ f \in L$ , then we have the inequality

$$(4.1) \quad m[A(\Psi \circ f) - \Psi(A(f))] \leq A(\phi \circ f) - \phi(A(f)).$$

(ii) If  $\phi \in \mathcal{U}(I, M, \Psi)$  and  $\phi \circ f \in L$ , then we have the inequality

$$(4.2) \quad A(\phi \circ f) - \phi(A(f)) \leq M[A(\Psi \circ f) - \Psi(A(f))].$$

(iii) If  $\phi \in \mathcal{B}(I, m, M, \Psi)$  and  $\phi \circ f \in L$ , then both (4.1) and (4.2) hold.

The following corollary is useful in practice.

**Corollary 4.2.** Let  $\Psi : I \subseteq \mathbb{R} \rightarrow \mathbb{R}$  be a twice differentiable convex function on  $\overset{\circ}{I}$ ,  $f : E \rightarrow I$  such that  $\Psi \circ f$ ,  $f \in L$  and  $A : L \rightarrow \mathbb{R}$  be an isotonic linear and normalised functional.

(i) If  $\phi : I \rightarrow \mathbb{R}$  is twice differentiable and  $\phi''(t) \geq m\Psi''(t)$ ,  $t \in \overset{\circ}{I}$  (where  $m$  is a given real number), then (4.1) holds, provided that  $\phi \circ f \in L$ .

(ii) If  $\phi : I \rightarrow \mathbb{R}$  is twice differentiable and  $\phi''(t) \leq M\Psi''(t)$ ,  $t \in \overset{\circ}{I}$  (where  $M$  is a given real number), then (4.2) holds, provided that  $\phi \circ f \in L$ .

(iii) If  $\phi : I \rightarrow \mathbb{R}$  is twice differentiable and  $m\Psi''(t) \leq \phi''(t) \leq M\Psi''(t)$ ,  $t \in \overset{\circ}{I}$ , then both (4.1) and (4.2) hold, provided  $\phi \circ f \in L$ .

In [5], S.S. Dragomir obtained the following result of Lupaş-Beesack-Pečarić type for  $m - \Psi$ -convex and  $M - \Psi$ -convex functions.

**Theorem 4.3.** Let  $\Psi : [\alpha, \beta] \subset \mathbb{R} \rightarrow \mathbb{R}$  be a convex function and  $f : I \rightarrow [\alpha, \beta]$  such that  $\Psi \circ f$ ,  $f \in L$  and  $A : L \rightarrow \mathbb{R}$  is an isotonic linear and normalised functional.

(i) If  $\phi \in \mathcal{L}(I, m, \Psi)$  and  $\phi \circ f \in L$ , then we have the inequality

$$(4.3) \quad m \left[ \frac{\beta - A(f)}{\beta - \alpha} \Psi(\alpha) + \frac{A(f) - \alpha}{\beta - \alpha} \Psi(\beta) - A(\Psi \circ f) \right] \\ \leq \frac{\beta - A(f)}{\beta - \alpha} \phi(\alpha) + \frac{A(f) - \alpha}{\beta - \alpha} \phi(\beta) - A(\phi \circ f).$$

(ii) If  $\phi \in \mathcal{U}(I, M, \Psi)$  and  $\phi \circ f \in L$ , then

$$(4.4) \quad \frac{\beta - A(f)}{\beta - \alpha} \phi(\alpha) + \frac{A(f) - \alpha}{\beta - \alpha} \phi(\beta) - A(\phi \circ f) \leq M \left[ \frac{\beta - A(f)}{\beta - \alpha} \Psi(\alpha) + \frac{A(f) - \alpha}{\beta - \alpha} \Psi(\beta) - A(\Psi \circ f) \right].$$

(iii) If  $\phi \in \mathcal{B}(I, m, M, \Psi)$  and  $\phi \circ f \in L$ , then both (4.3) and (4.4) hold.

The following corollary is useful in practice.

**Corollary 4.4.** Let  $\Psi : I \subseteq \mathbb{R} \rightarrow \mathbb{R}$  be a twice differentiable convex function on  $\overset{\circ}{I}$ ,  $f : E \rightarrow I$  such that  $\Psi \circ f, f \in L$  and  $A : L \rightarrow \mathbb{R}$  is an isotonic linear and normalised functional.

- (i) If  $\phi : I \rightarrow \mathbb{R}$  is twice differentiable,  $\phi \circ f \in L$  and  $\phi''(t) \geq m\Psi''(t)$ ,  $t \in \overset{\circ}{I}$  (where  $m$  is a given real number), then (4.3) holds.
- (ii) If  $\phi : I \rightarrow \mathbb{R}$  is twice differentiable,  $\phi \circ f \in L$  and  $\phi''(t) \leq M\Psi''(t)$ ,  $t \in \overset{\circ}{I}$  (where  $m$  is a given real number), then (4.4) holds.
- (iii) If  $m\Psi''(t) \leq \phi''(t) \leq M\Psi''(t)$ ,  $t \in \overset{\circ}{I}$ , then both (4.3) and (4.4) hold.

We now prove the following new result.

**Theorem 4.5.** Let  $\Psi : I \subseteq \mathbb{R} \rightarrow \mathbb{R}$  be differentiable convex function and  $f : E \rightarrow I$  such that  $\Psi \circ f, \Psi' \circ f, \Psi' \circ f \cdot f, f \in L$  and  $A : L \rightarrow \mathbb{R}$  be an isotonic linear and normalised functional.

(i) If  $\phi$  is differentiable,  $\phi \in \mathcal{L}(\overset{\circ}{I}, m, \Psi)$  and  $\phi \circ f, \phi' \circ f, \phi' \circ f \cdot f \in L$ , then we have the inequality

$$(4.5) \quad m[A(\Psi' \circ f \cdot f) + \Psi(A(f)) - A(f) \cdot A(\Psi' \circ f) - A(\Psi \circ f)] \leq A(\phi' \circ f \cdot f) + \phi(A(f)) - A(f) \cdot A(\phi' \circ f) - A(\phi \circ f).$$

(ii) If  $\phi$  is differentiable,  $\phi \in \mathcal{U}(\overset{\circ}{I}, M, \Psi)$  and  $\phi \circ f, \phi' \circ f, \phi' \circ f \cdot f \in L$ , then we have the inequality

$$(4.6) \quad A(\phi' \circ f \cdot f) + \phi(A(f)) - A(f) \cdot A(\phi' \circ f) - A(\phi \circ f) \leq M[A(\Psi' \circ f \cdot f) + \Psi(A(f)) - A(f) \cdot A(\Psi' \circ f) - A(\Psi \circ f)].$$

(iii) If  $\phi$  is differentiable,  $\phi \in \mathcal{B}(\overset{\circ}{I}, m, M, \Psi)$  and  $\phi \circ f, \phi' \circ f, \phi' \circ f \cdot f \in L$ , then both (4.5) and (4.6) hold.

*Proof.* The proof is as follows.

(i) As  $\phi \in \mathcal{L}(I, m, \Psi)$ , then  $\phi - m\Psi$  is convex and we can apply the first part of the inequality (3.1) for  $\phi - m\Psi$  getting

$$(4.7) \quad A[(\phi - m\Psi) \circ f] - (\phi - m\Psi)(A(f)) \leq A[(\phi - m\Psi)' \circ f \cdot f] - A(f)A((\phi - m\Psi)' \circ f).$$

However,

$$\begin{aligned} A[(\phi - m\Psi) \circ f] &= A(\phi \circ f) - mA(\Psi \circ f), \\ (\phi - m\Psi)(A(f)) &= \phi(A(f)) - m\Psi(A(f)), \\ A[(\phi - m\Psi)' \circ f \cdot f] &= A(\phi' \circ f \cdot f) - mA(\Psi' \circ f \cdot f) \end{aligned}$$

and

$$A((\phi - m\Psi)' \circ f) = A(\phi' \circ f) - mA(\Psi' \circ f)$$

and then, by (4.7), we deduce the desired inequality (4.5).

(ii) Goes likewise and we omit the details.

(iii) Follows by (i) and (ii). □

The following corollary is useful in practice,

**Corollary 4.6.** *Let  $\Psi : I \subseteq \mathbb{R} \rightarrow \mathbb{R}$  be a twice differentiable convex function on  $\overset{\circ}{I}$ ,  $f : E \rightarrow I$  such that  $\Psi \circ f, \Psi' \circ f, \Psi' \circ f \cdot f, f \in L$  and  $A : L \rightarrow \mathbb{R}$  be an isotonic linear and normalised functional.*

- (i) *If  $\phi : I \rightarrow \mathbb{R}$  is twice differentiable,  $\phi \circ f, \phi' \circ f, \phi' \circ f \cdot f \in L$  and  $\phi''(t) \geq m\Psi''(t)$ ,  $t \in \overset{\circ}{I}$ , (where  $m$  is a given real number), then the inequality (4.5) holds.*
- (ii) *With the same assumptions, but if  $\phi''(t) \leq M\Psi''(t)$ ,  $t \in \overset{\circ}{I}$ , (where  $M$  is a given real number), then the inequality (4.6) holds.*
- (iii) *If  $m\Psi''(t) \leq \phi''(t) \leq M\Psi''(t)$ ,  $t \in \overset{\circ}{I}$ , then both (4.5) and (4.6) hold.*

Some particular important cases of the above corollary are embodied in the following proposition.

**Proposition 4.7.** *Assume that the mapping  $\phi : I \subseteq \mathbb{R} \rightarrow \mathbb{R}$  is twice differentiable on  $\overset{\circ}{I}$ .*

- (i) *If  $\inf_{t \in \overset{\circ}{I}} \phi''(t) = k > -\infty$ , then we have the inequality*

$$(4.8) \quad \frac{1}{2}k [A(f^2) - [A(f)]^2] \\ \leq A(\phi' \circ f \cdot f) + \phi(A(f)) - A(f) \cdot A(\phi' \circ f) - A(\phi \circ f),$$

*provided that  $\phi \circ f, \phi' \circ f, \phi' \circ f \cdot f, f^2 \in L$ .*

- (ii) *If  $\sup_{t \in \overset{\circ}{I}} \phi''(t) = K < \infty$ , then we have the inequality*

$$(4.9) \quad A(\phi' \circ f \cdot f) + \phi(A(f)) - A(f) \cdot A(\phi' \circ f) - A(\phi \circ f) \\ \leq \frac{1}{2}K [A(f^2) - [A(f)]^2].$$

- (iii) *If  $-\infty < k \leq \phi''(t) \leq K < \infty$ ,  $t \in \overset{\circ}{I}$ , then both (4.8) and (4.9) hold.*

The proof follows by Corollary 4.6 applied for  $\Psi(t) = \frac{1}{2}t^2$  and  $m = k$ ,  $M = K$ .

Another result is the following one.

**Proposition 4.8.** *Assume that the mapping  $\phi : I \subseteq (0, \infty) \rightarrow \mathbb{R}$  is twice differentiable on  $\overset{\circ}{I}$ . Let  $p \in (-\infty, 0) \cup (1, \infty)$  and define  $g_p : I \rightarrow \mathbb{R}$ ,  $g_p(t) = \phi''(t)t^{2-p}$ .*

- (i) *If  $\inf_{t \in \overset{\circ}{I}} g_p(t) = \gamma > -\infty$ , then we have the inequality*

$$(4.10) \quad \frac{\gamma}{p(p-1)} [(p-1)[A(f^p) - [A(f)]^p] - pA(f)[A(f^{p-1}) - [A(f)]^{p-1}]] \\ \leq A(\phi' \circ f \cdot f) + \phi(A(f)) - A(f) \cdot A(\phi' \circ f) - A(\phi \circ f),$$

*provided that  $\phi \circ f, \phi' \circ f, \phi' \circ f \cdot f, f^p, f^{p-1} \in L$ .*

- (ii) *If  $\sup_{t \in \overset{\circ}{I}} g_p(t) = \Gamma < \infty$ , then we have the inequality*

$$(4.11) \quad A(\phi' \circ f \cdot f) + \phi(A(f)) - A(f) \cdot A(\phi' \circ f) - A(\phi \circ f) \\ \leq \frac{\Gamma}{p(p-1)} [(p-1)[A(f^p) - [A(f)]^p] - pA(f)[A(f^{p-1}) - [A(f)]^{p-1}]].$$

- (iii) *If  $-\infty < \gamma \leq g_p(t) \leq \Gamma < \infty$ ,  $t \in \overset{\circ}{I}$ , then both (4.10) and (4.11) hold.*

*Proof.* The proof is as follows.



(i) We have for the auxiliary mapping  $h_p(t) = \phi(t) - \frac{\gamma}{p(p-1)}t^p$  that

$$\begin{aligned} h_p''(t) &= \phi''(t) - \gamma t^{p-2} = t^{p-2} (t^{2-p}\phi''(t) - \gamma) \\ &= t^{p-2} (g_p(t) - \gamma) \geq 0. \end{aligned}$$

That is,  $h_p$  is convex or, equivalently,  $\phi \in \mathcal{L}\left(I, \frac{\gamma}{p(p-1)}, (\cdot)^p\right)$ . Applying Corollary 4.6, we get

$$\begin{aligned} \frac{\gamma}{p(p-1)} [pA(f^p) + [A(f)]^p - pA(f)A(f^{p-1}) - A(f^p)] \\ \leq A(\phi' \circ f \cdot f) + \phi(A(f)) - A(f) \cdot A(\phi' \circ f) - A(\phi \circ f), \end{aligned}$$

which is clearly equivalent to (4.10).

(ii) Goes similarly.

(iii) Follows by (i) and (ii). □

The following proposition also holds.

**Proposition 4.9.** Assume that the mapping  $\phi : I \subseteq (0, \infty) \rightarrow \mathbb{R}$  is twice differentiable on  $\overset{\circ}{I}$ . Define  $l(t) = t^2\phi''(t)$ ,  $t \in I$ .

(i) If  $\inf_{t \in \overset{\circ}{I}} l(t) = s > -\infty$ , then we have the inequality

$$\begin{aligned} (4.12) \quad s \left[ A(f)A\left(\frac{1}{f}\right) - 1 - (\ln[A(f)] - A[\ln(f)]) \right] \\ \leq A(\phi' \circ f \cdot f) + \phi(A(f)) - A(f) \cdot A(\phi' \circ f) - A(\phi \circ f), \end{aligned}$$

provided that  $\phi \circ f, \phi^{-1} \circ f, \phi^{-1} \circ f \cdot f, \frac{1}{f}, \ln f \in L$  and  $A(f) > 0$ .

(ii) If  $\sup_{t \in \overset{\circ}{I}} l(t) = S < \infty$ , then we have the inequality

$$\begin{aligned} (4.13) \quad A(\phi' \circ f \cdot f) + \phi(A(f)) - A(f) \cdot A(\phi' \circ f) - A(\phi \circ f) \\ \leq S \left[ A(f)A\left(\frac{1}{f}\right) - 1 - (\ln[A(f)] - A[\ln(f)]) \right]. \end{aligned}$$

(iii) If  $-\infty < s \leq l(t) \leq S < \infty$  for  $t \in \overset{\circ}{I}$ , then both (4.12) and (4.13) hold.

*Proof.* The proof is as follows.

(i) Define the auxiliary function  $h(t) = \phi(t) + s \ln t$ . Then

$$h''(t) = \phi''(t) - \frac{s}{t^2} = \frac{1}{t^2} (\phi''(t)t^2 - s) \geq 0$$

which shows that  $h$  is convex, or, equivalently,  $\phi \in \mathcal{L}(I, s, -\ln(\cdot))$ . Applying Corollary 4.6, we may write

$$\begin{aligned} s \left[ -A(\mathbf{1}) - \ln A(f) + A(f)A\left(\frac{1}{f}\right) + A(\ln(f)) \right] \\ \leq A(\phi' \circ f \cdot f) + \phi(A(f)) - A(f) \cdot A(\phi' \circ f) - A(\phi \circ f), \end{aligned}$$

which is clearly equivalent to (4.12).

(ii) Goes similarly.

(iii) Follows by (i) and (ii). □

Finally, the following result also holds.

**Proposition 4.10.** Assume that the mapping  $\phi : I \subseteq (0, \infty) \rightarrow \mathbb{R}$  is twice differentiable on  $\overset{\circ}{I}$ . Define  $\tilde{I}(t) = t\phi''(t)$ ,  $t \in I$ .

(i) If  $\inf_{t \in \overset{\circ}{I}} \tilde{I}(t) = \delta > -\infty$ , then we have the inequality

$$(4.14) \quad \delta A(f) [\ln[A(f)] - A(\ln(f))] \\ \leq A(\phi' \circ f \cdot f) + \phi(A(f)) - A(f) \cdot A(\phi' \circ f) - A(\phi \circ f),$$

provided that  $\phi \circ f, \phi' \circ f, \phi' \circ f \cdot f, \ln f, f \in L$  and  $A(f) > 0$ .

(ii) If  $\sup_{t \in \overset{\circ}{I}} \tilde{I}(t) = \Delta < \infty$ , then we have the inequality

$$(4.15) \quad A(\phi' \circ f \cdot f) + \phi(A(f)) - A(f) \cdot A(\phi' \circ f) - A(\phi \circ f) \\ \leq \Delta A(f) [\ln[A(f)] - A(\ln(f))].$$

(iii) If  $-\infty < \delta \leq \tilde{I}(t) \leq \Delta < \infty$  for  $t \in \overset{\circ}{I}$ , then both (4.14) and (4.15) hold.

*Proof.* The proof is as follows.

(i) Define the auxiliary mapping  $h(t) = \phi(t) - \delta t \ln t$ ,  $t \in I$ . Then

$$h''(t) = \phi''(t) - \frac{\delta}{t} = \frac{1}{t^2} [\phi''(t)t - \delta] = \frac{1}{t} [\tilde{I}(t) - \delta] \geq 0$$

which shows that  $h$  is convex or equivalently,  $\phi \in \mathcal{L}(I, \delta, (\cdot) \ln(\cdot))$ . Applying Corollary 4.6, we get

$$\delta [A[(\ln f + 1)f] + A(f) \ln A(f) - A(f)A(\ln f + 1) - A(f \ln f)] \\ \leq A(\phi' \circ f \cdot f) + \phi(A(f)) - A(f) \cdot A(\phi' \circ f) - A(\phi \circ f)$$

which is equivalent with (4.14).

(ii) Goes similarly.

(iii) Follows by (i) and (ii). □

## 5. SOME APPLICATIONS FOR BULLEN'S INEQUALITY

The following inequality is well known in the literature as Bullen's inequality (see for example [7, p. 10])

$$(5.1) \quad \frac{1}{b-a} \int_a^b \phi(t) dt \leq \frac{1}{2} \left[ \frac{\phi(a) + \phi(b)}{2} + \phi\left(\frac{a+b}{2}\right) \right],$$

provided that  $\phi : [a, b] \rightarrow \mathbb{R}$  is a convex function on  $[a, b]$ . In other words, as (5.1) is equivalent to:

$$(5.2) \quad 0 \leq \frac{1}{b-a} \int_a^b \phi(t) dt - \phi\left(\frac{a+b}{2}\right) \leq \frac{\phi(a) + \phi(b)}{2} - \frac{1}{b-a} \int_a^b \phi(t) dt$$

we can conclude that in the Hermite-Hadamard inequality

$$(5.3) \quad \frac{\phi(a) + \phi(b)}{2} \geq \frac{1}{b-a} \int_a^b \phi(t) dt \geq \phi\left(\frac{a+b}{2}\right)$$

the integral mean  $\frac{1}{b-a} \int_a^b \phi(t) dt$  is closer to  $\phi\left(\frac{a+b}{2}\right)$  than to  $\frac{\phi(a) + \phi(b)}{2}$ .

Using some of the results pointed out in the previous sections, we may upper and lower bound the *Bullen difference*:

$$B(\phi; a, b) := \frac{1}{2} \left[ \frac{\phi(a) + \phi(b)}{2} + \phi\left(\frac{a+b}{2}\right) \right] - \frac{1}{b-a} \int_a^b \phi(t) dt$$

(which is positive for convex functions) for different classes of twice differentiable functions  $\phi$ .

Now, if we assume that  $A(f) := \frac{1}{b-a} \int_a^b f(t) dt$ , then for  $f = e$ ,  $e(x) = x$ ,  $x \in [a, b]$ , we have, for a differentiable function  $\phi$ , that

$$\begin{aligned} & A(\phi' \circ f \cdot f) + \phi(A(f)) - A(f) \cdot A(\phi' \circ f) - A(\phi \circ f) \\ &= \frac{1}{b-a} \int_a^b x\phi'(x) dx + \phi\left(\frac{a+b}{2}\right) \\ &\quad - \frac{a+b}{2} \cdot \frac{1}{b-a} \int_a^b \phi'(x) dx - \frac{1}{b-a} \int_a^b \phi(x) dx \\ &= \frac{1}{b-a} \left[ b\phi(b) - a\phi(a) - \int_a^b \phi(x) dx \right] + \phi\left(\frac{a+b}{2}\right) \\ &\quad - \frac{a+b}{2} \cdot \frac{\phi(b) - \phi(a)}{b-a} - \frac{1}{b-a} \int_a^b \phi(x) dx \\ &= \frac{\phi(a) + \phi(b)}{2} + \phi\left(\frac{a+b}{2}\right) - \frac{2}{b-a} \int_a^b \phi(x) dx \\ &= 2B(\phi; a, b). \end{aligned}$$

a) Assume that  $\phi : [a, b] \subset \mathbb{R} \rightarrow \mathbb{R}$  is a twice differentiable function satisfying the property that  $-\infty < k \leq \phi''(t) \leq K < \infty$ . Then by Proposition 4.7, we may state the inequality

$$(5.4) \quad \frac{1}{48} (b-a)^2 k \leq B(\phi; a, b) \leq \frac{1}{48} (b-a)^2 K.$$

This follows by Proposition 4.7 on taking into account that

$$\frac{1}{b-a} \int_a^b x^2 dx - \left( \frac{1}{b-a} \int_a^b x dx \right)^2 = \frac{(b-a)^2}{12}.$$

b) Now, assume that the twice differentiable function  $\phi : [a, b] \subset (0, \infty) \rightarrow \mathbb{R}$  satisfies the property that  $-\infty < \gamma \leq t^{2-p}\phi''(t) \leq \Gamma < \infty$ ,  $t \in (a, b)$ ,  $p \in (-\infty, 0) \cup (1, \infty)$ . Then by Proposition 4.8 and taking into account that

$$\begin{aligned} A(f^p) - (A(f))^p &= \frac{1}{b-a} \int_a^b x^p dx - \left( \frac{1}{b-a} \int_a^b x dx \right)^p \\ &= L_p^p(a, b) - A^p(a, b), \end{aligned}$$

and

$$A(f^{p-1}) - (A(f))^{p-1} = L_{p-1}^{p-1}(a, b) - A^{p-1}(a, b),$$

we may state the inequality

(5.5)

$$\begin{aligned} & \frac{\gamma}{p(p-1)} [(p-1) [L_p^p(a, b) - A^p(a, b)] - pA(a, b) [L_{p-1}^{p-1}(a, b) - A^{p-1}(a, b)]] \\ & \leq B(\phi; a, b) \\ & \leq \frac{\Gamma}{p(p-1)} [(p-1) [L_p^p(a, b) - A^p(a, b)] - pA(a, b) [L_{p-1}^{p-1}(a, b) - A^{p-1}(a, b)]] . \end{aligned}$$

c) Assume that the twice differentiable function  $\phi : [a, b] \subset (0, \infty) \rightarrow \mathbb{R}$  satisfies the property that  $-\infty < s \leq t^2\phi''(t) \leq S < \infty$ ,  $t \in (a, b)$ , then by Proposition 4.9, and taking into account that

$$\begin{aligned} A(f)A(f^{-1}) - 1 - \ln[A(f)] + A \ln(f) &= \frac{A(a, b)}{L(a, b)} - 1 - \ln A(a, b) + I(a, b) \\ &= \ln \left[ \frac{I(a, b)}{A(a, b)} \cdot \exp \left( \frac{A(a, b) - L(a, b)}{L(a, b)} \right) \right] , \end{aligned}$$

we get the inequality

$$\begin{aligned} (5.6) \quad & \frac{s}{2} \ln \left[ \frac{I(a, b)}{A(a, b)} \cdot \exp \left( \frac{A(a, b) - L(a, b)}{L(a, b)} \right) \right] \\ & \leq B(\phi; a, b) \\ & \leq \frac{S}{2} \ln \left[ \frac{I(a, b)}{A(a, b)} \cdot \exp \left( \frac{A(a, b) - L(a, b)}{L(a, b)} \right) \right] . \end{aligned}$$

d) Finally, if  $\phi$  satisfies the condition  $-\infty < \delta \leq t\phi''(t) \leq \Delta < \infty$ , then by Proposition 4.10, we may state the inequality

$$(5.7) \quad \delta A(a, b) \ln \left[ \frac{A(a, b)}{I(a, b)} \right] \leq B(\phi; a, b) \leq \Delta A(a, b) \ln \left[ \frac{A(a, b)}{I(a, b)} \right] .$$

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