

New refinements for integral form of Jensen's and Holder's inequalities and related results

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Abstract

In this paper we establish two new refinements for integral forms of Jensen's and Holder's inequalities. Several applications are given on special means.

Keywords: Jensen's inequality, Holder's inequality, Integral inequality

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1 Introduction

Let μ be a positive measure on X such that $\mu(X) = 1$. If h is a real-valued function in $L^1(\mu)$, $a < f(x) < b$ for all $x \in X$ and φ is convex on (a, b) , then

$$\varphi\left(\int_X h d\mu\right) \leq \int_X (\varphi \circ f) d\mu \quad (1.1)$$

The inequality (1.1) is known as Jensen's inequality. Another version of Jensen's inequality is the following form

$$\varphi\left(\frac{\int_a^b p(t)h(t)dt}{\int_a^b p(t)dt}\right) \leq \frac{1}{\int_a^b p(t)dt} \int_a^b p(t)\varphi(h(t))dt \quad (1.2)$$

where p is a non-negative function on $[a, b]$ such that $\int_a^b p(t)dt > 0$, see [1, 9, 14].

Let $\varphi : [a, b] \rightarrow \mathbb{R}$ be a convex function, then the inequality

$$\varphi\left(\frac{a+b}{2}\right) \leq \frac{1}{b-a} \int_a^b \varphi(x)dx \leq \frac{\varphi(a) + \varphi(b)}{2} \quad (1.3)$$

is known as Hermite-Hadamard inequality (H-H inequality). It is well known that Jensen's, Holder's and H-H inequalities play an important role in non-linear analysis. In recent years there have been many extensions, generalizations and refinements of these inequalities, see [1, 2, 4, 5, 6, 7, 8, 9, 14] and the references therein.

In this paper we establish two refinements of Jensen's, Holder's and H-H inequalities via a partition of $[a, b]$, identity

$$\sum_{k=0}^m \binom{m}{k} \left(\frac{x-a}{b-a}\right)^k \left(\frac{b-x}{b-a}\right)^{m-k} = 1$$

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and Beta integral

$$B(x, y) = \int_0^1 t^{x-1}(1-t)^{y-1} dt = \frac{\Gamma(x)\Gamma(y)}{\Gamma(x+y)} \quad (x, y > 0)$$

Then we apply these inequalities on special means.

2 Main results

Theorem 2.1. Let h be a real-valued function on $[a, b]$ and $m \leq h(x) \leq M$ for all $x \in [a, b]$. If φ be a convex function on $[m, M]$ and $h \in L^1[a, b]$, then the following inequalities hold

$$(i) \quad \varphi\left(\frac{1}{b-a} \int_a^b h(x) dx\right) \leq \frac{1}{n} \sum_{i=1}^n \varphi\left(\frac{n}{b-a} \int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} h(x) dx\right) \leq \frac{1}{b-a} \int_a^b (\varphi \circ h)(x) dx$$

(ii)

$$\begin{aligned} \varphi\left(\frac{1}{b-a} \int_a^b h(x) dx\right) &\leq \frac{1}{m+1} \sum_{k=0}^m \varphi\left(\frac{\Gamma(m+2)}{\Gamma(k+1)\Gamma(m-k+1)} \int_0^1 t^k(1-t)^{m-k} h(a+t(b-a)) dt\right) \\ &= \frac{1}{m+1} \sum_{k=0}^m \varphi\left(\frac{\Gamma(m+2)}{\Gamma(k+1)\Gamma(m-k+1)(b-a)^{m+1}} \int_a^b (x-a)^k(b-x)^{m-k} h(x) dx\right) \\ &\leq \frac{1}{b-a} \int_a^b (\varphi \circ h)(x) dx \end{aligned}$$

Proof .

(i) By the convexity of φ and Jensen’s inequality we have

$$\begin{aligned} \varphi\left(\frac{1}{b-a} \int_a^b h(x) dx\right) &= \varphi\left(\sum_{i=1}^n \frac{1}{n} \cdot \frac{n}{b-a} \int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} h(x) dx\right) \\ &\leq \frac{1}{n} \sum_{i=1}^n \varphi\left(\frac{n}{b-a} \int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} h(x) dx\right) \\ &\leq \frac{1}{n} \sum_{i=1}^n \frac{n}{b-a} \int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} (\varphi \circ h)(x) dx \\ &= \frac{1}{b-a} \int_a^b (\varphi \circ h)(x) dx \end{aligned}$$

(ii) Since φ is convex and $\sum_{k=0}^m \binom{m}{k} \left(\frac{x-a}{b-a}\right)^k \left(\frac{b-x}{b-a}\right)^{m-k} = 1$, we have

$$\begin{aligned} \varphi\left(\frac{1}{b-a} \int_a^b h(x) dx\right) &= \varphi\left(\frac{1}{b-a} \int_a^b \sum_{k=0}^m \binom{m}{k} \left(\frac{x-a}{b-a}\right)^k \left(\frac{b-x}{b-a}\right)^{m-k} h(x) dx\right) \\ &= \varphi\left(\sum_{k=0}^m \binom{m}{k} \int_a^b \left(\frac{x-a}{b-a}\right)^k \left(\frac{b-x}{b-a}\right)^{m-k} h(x) \frac{dx}{b-a}\right) \end{aligned}$$

By change of variable $t = \frac{x - a}{b - a}$, $dt = \frac{dx}{b - a}$ we obtain

$$\begin{aligned} &= \varphi\left(\sum_{k=0}^m \binom{m}{k} \int_0^1 t^k(1-t)^{m-k} h(a+t(b-a))dt\right) \\ &= \varphi\left(\sum_{k=0}^m \binom{m}{k} \int_0^1 t^k(1-t)^{m-k} dt \frac{\int_0^1 t^k(1-t)^{m-k} h(a+t(b-a))dt}{\int_0^1 t^k(1-t)^{m-k} dt}\right) \end{aligned}$$

Since $\sum_{k=0}^m \binom{m}{k} \int_0^1 t^k(1-t)^{m-k} dt = \sum_{k=0}^m \binom{m}{k} \frac{k!(m-k)!}{(m+1)!} = 1$, by the convexity of φ we get

$$\begin{aligned} &\leq \sum_{k=0}^m \binom{m}{k} \int_0^1 t^k(1-t)^{m-k} dt \varphi\left(\frac{\int_0^1 t^k(1-t)^{m-k} h(a+t(b-a))dt}{\int_0^1 t^k(1-t)^{m-k} dt}\right) \\ &= \frac{1}{m+1} \sum_{k=0}^m \varphi\left(\frac{\int_0^1 t^k(1-t)^{m-k} h(a+t(b-a))dt}{\int_0^1 t^k(1-t)^{m-k} dt}\right) \end{aligned}$$

Again by the convenyity of φ and inequality 1.2 we deduce that

$$\begin{aligned} &\leq \frac{1}{m+1} \sum_{k=0}^m \frac{\int_0^1 t^k(1-t)^{m-k} (\varphi \circ h)(a+t(b-a))dt}{\int_0^1 t^k(1-t)^{m-k} dt} \\ &= \frac{1}{m+1} \sum_{k=0}^m \frac{(m+1)!}{k!(m-k)!} \int_0^1 t^k(1-t)^{m-k} (\varphi \circ h)(a+t(b-a))dt \\ &= \sum_{k=0}^m \binom{m}{k} \int_0^1 t^k(1-t)^{m-k} (\varphi \circ h)(a+t(b-a))dt \\ &= \int_0^1 \sum_{k=0}^m \binom{m}{k} t^k(1-t)^{m-k} (\varphi \circ h)(a+t(b-a))dt \\ &= \frac{1}{b-a} \int_a^b (\varphi \circ h)(x)dx \end{aligned}$$

Because $\sum_{k=0}^m \binom{m}{k} t^k(1-t)^{m-k} = 1$. Since

$$\begin{aligned} &\varphi\left(\frac{\int_0^1 t^k(1-t)^{m-k} h(a+t(b-a))dt}{\int_0^1 t^k(1-t)^{m-k} dt}\right) = \varphi\left(\frac{\int_0^1 t^k(1-t)^{m-k} h(a+t(b-a))dt}{B(k+1, m-k+1)}\right) \\ &= \varphi\left(\frac{\Gamma(m+2)}{\Gamma(k+1)\Gamma(m-k+1)} \int_0^1 t^k(1-t)^{m-k} h(a+t(b-a))dt\right) \\ &= \varphi\left(\frac{\Gamma(m+2)}{\Gamma(k+1)\Gamma(m-k+1)(b-a)} \int_0^1 \left(\frac{x-a}{b-a}\right)^k \left(\frac{b-x}{b-a}\right)^{m-k} dx\right) \\ &= \varphi\left(\frac{\Gamma(m+2)}{\Gamma(k+1)\Gamma(m-k+1)(b-a)^{m+1}} \int_0^1 (x-a)^k (b-x)^{m-k} dx\right) \end{aligned}$$

The proof is complete.

□

Corollary 2.2. With the assumption of theorem 2.1 the following inequalities hold

$$\begin{aligned} \varphi\left(\frac{1}{b-a} \int_a^b h(x)dx\right) &\leq \frac{1}{n} \sum_{i=1}^n \varphi\left(\frac{n}{b-a} \int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} h(x)dx\right) \\ &\leq \frac{1}{n(m+1)} \sum_{i=1}^n \sum_{k=0}^m \varphi\left(\frac{n\Gamma(m+2)}{\Gamma(k+1)\Gamma(m-k+1)(b-a)^{m+1}}\right. \\ &\quad \left. \int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} (nx-na-(i-1)(b-a))^k (na+i(b-a)-nx)^{m-k} h(x)dx\right) \\ &\leq \frac{1}{b-a} \int_a^b (\varphi \circ h)(x) \end{aligned}$$

Proof . By using the theorem 2.1 (ii) we have

$$\begin{aligned} \varphi\left(\frac{n}{b-a} \int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} h(x)dx\right) &\leq \frac{1}{m+1} \sum_{k=0}^m \varphi\left(\frac{n\Gamma(m+2)}{(b-a)^m \Gamma(k+1)\Gamma(m-k+1)}\right. \\ &\quad \left. \int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} (nx-na-(i-1)(b-a))^k (na+i(b-a)-nx)^{m-k} h(x)dx\right) \\ &\leq \frac{n}{b-a} \int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} (\varphi \circ h)(x)dx \end{aligned}$$

The rest of assertion is obvious by theorem 2.1 (i) \square

In the following theorem we obtain a new refinements of Hermite-Hadamard inequality.

Theorem 2.3. Let φ be a convex function on $[a, b]$. Then the following inequalities hold

$$\begin{aligned} \varphi\left(\frac{a+b}{2}\right) &\leq \frac{1}{n} \sum_{i=1}^n \varphi\left(a + \frac{b-a}{n}\left(i - \frac{1}{2}\right)\right) \\ &\leq \frac{1}{n(m+1)} \sum_{i=1}^n \sum_{k=0}^m \varphi\left(a + \frac{b-a}{n}\left(i - 1 + \frac{k+1}{m+2}\right)\right) \\ &\leq \frac{1}{b-a} \int_a^b \varphi(x)dx \end{aligned}$$

Proof . By putting $h(x) = x$ in Corollary 2.2 we have

$$\begin{aligned} \varphi\left(\frac{1}{b-a} \int_a^b xdx\right) &\leq \frac{1}{n} \sum_{i=1}^n \varphi\left(\frac{n}{b-a} \int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} xdx\right) \\ &\leq \frac{1}{n(m+1)} \sum_{i=1}^n \sum_{k=0}^m \varphi\left(\frac{n\Gamma(m+2)}{(b-a)^{m+1}\Gamma(k+1)\Gamma(m-k+1)}\right. \\ &\quad \left. \int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} (nx-na-(i-1)(b-a))^k (na+i(b-a)-nx)^{m-k} xdx\right) \\ &\leq \frac{1}{b-a} \int_a^b \varphi(x)dx \end{aligned}$$

By change of variable $\frac{nx - na - (i - 1)(b - a)}{b - a} = t$, $\frac{ndx}{b - a} = dt$ and Beta integral we get

$$\begin{aligned} & \int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} (nx - na - (i - 1)(b - a))^k (na + i(b - a) - nx)^{m-k} dx \\ &= \frac{(b - a)^{m+1}}{n} \int_0^1 t^k (1 - t)^{m-k} \left(a + \frac{b - a}{n}(i - 1) + \frac{b - a}{n}t\right) dt \\ &= \frac{(b - a)^{m+1}}{n} \left[\left(a + \frac{b - a}{n}(i - 1)\right) \int_0^1 t^k (1 - t)^{m-k} dt + \frac{b - a}{n} \int_0^1 t^{k+1} (1 - t)^{m-k} dt\right] \\ &= \frac{(b - a)^{m+1}}{n} \left[\left(a + \frac{b - a}{n}(i - 1)\right) \frac{k!(m - k)!}{(m + 1)!} + \frac{b - a}{n} \frac{(k + 1)!(m - k)!}{(m + 2)!}\right] \\ &= \frac{(b - a)^{m+1}}{n} \left[\frac{k!(m - k)!}{(m + 1)!} \left(a + \frac{b - a}{n}(i - 1) + \frac{b - a}{n} \frac{k + 1}{m + 2}\right)\right] \\ &= \frac{(b - a)^{m+1}}{n} \cdot \frac{\Gamma(k + 1)\Gamma(m - k + 1)}{\Gamma(m + 2)} \left(a + \frac{b - a}{n} \left(i - 1 + \frac{k + 1}{m + 2}\right)\right) \end{aligned}$$

Hence

$$\begin{aligned} \varphi\left(\frac{a + b}{2}\right) &\leq \frac{1}{n} \sum_{i=1}^n \varphi\left(a + \frac{b - a}{2} \left(i - \frac{1}{2}\right)\right) \\ &\leq \frac{1}{n(m + 1)} \sum_{i=1}^n \sum_{k=0}^m \varphi\left(a + \frac{b - a}{n} \left(i - 1 + \frac{k + 1}{m + 2}\right)\right) \\ &\leq \frac{1}{b - a} \int_a^b \varphi(x) dx \end{aligned}$$

□

In the following theorem we establish a new refinements of Holder’s inequality.

Theorem 2.4. Let $p, q > 1$ be such that $\frac{1}{p} + \frac{1}{q} = 1$.

If f and g be non-negative functions such that $f \in L^p[a, b]$ and $g \in L^q[a, b]$, then

$$\begin{aligned} \text{(i)} \quad \|fg\|_1 &\leq \frac{1}{2} n^{\frac{1}{q}} \left[\sum_{i=1}^n \left(\int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} f g dt\right)^p\right]^{\frac{1}{p}} + \frac{1}{2} n^{\frac{1}{p}} \left[\sum_{i=1}^n \left(\int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} f g dt\right)^q\right]^{\frac{1}{q}} \leq \|f\|_p \|g\|_q \\ \text{(ii)} \quad \|fg\|_1 &\leq \frac{(m + 1)^{\frac{1}{p}}}{2(b - a)^{m+1}} \left[\sum_{k=0}^m \binom{m}{k}^q \left(\int_a^b I(t) dt\right)^q\right]^{\frac{1}{q}} + \frac{(m + 1)^{\frac{1}{q}}}{2(b - a)^{m+1}} \left[\sum_{k=0}^m \binom{m}{k}^p \left(\int_a^b I(t) dt\right)^p\right]^{\frac{1}{p}} \\ &\leq \|f\|_p \|g\|_q, \text{ where } I(t) = (t - a)^k (b - t)^{m-k} fg. \end{aligned}$$

Proof . The inequalities is trivial if either, $f = 0$ a.e. or $g = 0$ a.e. So assume that $f > 0$ a.e. and $g > 0$ a.e. This gives that $\|f\|_p > 0$ and $\|g\|_q > 0$. Since $\varphi(x) = x^p$ ($p > 1$) is convex on $[a, b]$ ($b > a > 0$), by theorem 2.1 (i) we have

$$\begin{aligned} \left(\frac{1}{b - a} \int_a^b h(x) dx\right)^p &\leq \frac{1}{n} \sum_{i=1}^n \left(\frac{n}{b - a} \int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} h(x) dx\right)^p \leq \frac{1}{b - a} \int_a^b h^p(x) dx \\ \Rightarrow \left(\frac{1}{b - a} \int_a^b h(x) dx\right)^p &\leq \frac{n^{p-1}}{(b - a)^p} \sum_{i=1}^n \left(\int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} h(x) dx\right)^p \leq \frac{1}{b - a} \int_a^b h^p(x) dx \end{aligned}$$

Put $h = fg^{1-q}$ and $dx = \frac{g^p(b-a)}{\int_a^b g^q dt} dt$, then $hdx = \frac{(b-a)fg}{\int_a^b g^q dt} dt$ and $h^p dx = \frac{(b-a)f^p}{\int_a^b g^q dt} dt$. So

$$\frac{(\int_a^b fgdt)^p}{(\int_a^b g^q dt)^p} \leq \frac{n^{p-1}}{(b-a)^p} \sum_{i=1}^n \frac{1}{(\int_a^b g^q dt)^p} (\int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} (b-a)fgdt)^p \leq \frac{1}{b-a} \frac{\int_a^b (b-a)f^p dt}{\int_a^b g^q dt}$$

Multiplying both sides by $(\int_a^b g^q dt)^p > 0$, we get

$$(\int_a^b fgdt)^p \leq n^{p-1} \sum_{i=1}^n (\int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} fgdt)^p \leq (\int_a^b f^p dt)(\int_a^b g^q dt)^{p-1}$$

Since $\frac{1}{p} + \frac{1}{q} = 1$, it follows that

$$\begin{aligned} \int_a^b fgdt &\leq n^{\frac{1}{q}} [\sum_{i=1}^n (\int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} fgdt)^p]^{\frac{1}{p}} \leq (\int_a^b f^p dt)^{\frac{1}{p}} (\int_a^b g^q dt)^{\frac{1}{q}} \\ \Rightarrow \|fg\|_1 &\leq n^{\frac{1}{q}} [\sum_{i=1}^n (\int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} fgdt)^p]^{\frac{1}{p}} \leq \|f\|_p \|g\|_q \end{aligned} \tag{2.1}$$

By the similar way we obtain

$$\|fg\|_1 \leq n^{\frac{1}{p}} [\sum_{i=1}^n (\int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} fgdt)^q]^{\frac{1}{q}} \leq \|f\|_p \|g\|_q \tag{2.2}$$

Finally by (2.1) and (2.2) we deduce that

$$\|fg\|_1 \leq \frac{1}{2} n^{\frac{1}{q}} [\sum_{i=1}^n (\int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} fgdt)^p]^{\frac{1}{p}} + \frac{1}{2} n^{\frac{1}{p}} [\sum_{i=1}^n (\int_{a+\frac{i-1}{n}(b-a)}^{a+\frac{i}{n}(b-a)} fgdt)^q]^{\frac{1}{q}} \leq \|f\|_p \|g\|_q$$

The proof of (i) is complete.

For the proof of (ii) by the convexity of $\varphi(x) = x^p (p > 1)$ and theorem 2.1 (ii) we have

$$\begin{aligned} (\frac{1}{b-a} \int_a^b h(x)dx)^p &\leq \frac{1}{m+1} \sum_{k=0}^m \frac{\Gamma^p(m+2)}{(b-a)^{p(m+1)} \Gamma^p(k+1) \Gamma^p(m-k+1)} \\ (\int_a^b (x-a)^k (b-x)^{m-k} h(x)dx)^p &\leq \frac{1}{b-a} \int_a^b h^p(x)dx \end{aligned}$$

By the similar way and putting $h = fg^{1-q}$ and $dx = \frac{g^p(b-a)}{\int_a^b g^q dt} dt$ we get

$$\begin{aligned} \frac{(\int_a^b fgdt)^p}{(\int_a^b g^q dt)^p} &\leq \frac{(m+1)^{p-1}}{(b-a)^{p(m+1)}} \sum_{k=0}^m \frac{1}{(\int_a^b g^q dt)^p} \binom{m}{k}^p (\int_a^b (t-a)^k (b-t)^{m-k} fgdt)^p \leq \frac{\int_a^b f^p dt}{\int_a^b g^q dt} \\ \Rightarrow (\int_a^b fgdt)^p &\leq \frac{(m+1)^{p-1}}{(b-a)^{p(m+1)}} \sum_{k=0}^m \binom{m}{k}^p (\int_a^b (t-a)^k (b-t)^{m-k} fgdt)^p \leq (\int_a^b f^p dt)(\int_a^b g^q dt)^{p-1} \\ \Rightarrow \|fg\|_1 &\leq \frac{(m+1)^{\frac{1}{q}}}{(b-a)^{m+1}} [\sum_{k=0}^m \binom{m}{k}^p (\int_a^b (t-a)^k (b-t)^{m-k} fgdt)^p]^{\frac{1}{p}} \leq \|f\|_p \|g\|_q \end{aligned} \tag{2.3}$$

By the same way we obtain

$$\|fg\|_1 \leq \frac{(m+1)^{\frac{1}{p}}}{(b-a)^{m+1}} [\sum_{k=0}^m \binom{m}{k}^q (\int_a^b (t-a)^k (b-t)^{m-k} fgdt)^q]^{\frac{1}{q}} \leq \|f\|_p \|g\|_q \tag{2.4}$$

Finally by (2.3) and (2.4) we get (ii) \square

3 Application on means

Theorem 3.1. Let $b > a > 0$ and $m, n \in \mathbb{N}$, then the following inequalities hold

$$\sqrt{ab} \leq \frac{\sqrt[n]{ab}(a-b)}{n(\sqrt[n]{a} - \sqrt[n]{b})} \leq \frac{1}{n(m+1)} \cdot \frac{a^{\frac{m+1}{n(m+2)}} - b^{\frac{m+1}{n(m+2)}}}{a^{\frac{1}{n(m+2)}} - b^{\frac{1}{n(m+2)}}} \leq \frac{b-a}{\ln b - \ln a}$$

Proof . since $\varphi(x) = e^x$ is convex on \mathbb{R} , for $d > c > 0$, $m, n \in \mathbb{N}$ by using theorem 2.3 we have

$$\begin{aligned} e^{\frac{c+d}{2}} &\leq \frac{1}{n} \sum_{i=1}^n e^{c+\frac{d-c}{n}(i-\frac{1}{2})} \\ &\leq \frac{1}{n(m+1)} \sum_{i=1}^n \sum_{k=0}^m e^{c+\frac{d-c}{n}(i-1+\frac{k+1}{m+2})} \leq \frac{1}{d-c} \int_c^d e^x dx \end{aligned} \quad (3.1)$$

By easy calculations we see that

$$\sum_{i=1}^n e^{c+\frac{d-c}{n}(i-\frac{1}{2})} = e^{c-\frac{d-c}{2n}} \sum_{i=1}^n e^{\frac{d-c}{n}i} = e^{\frac{c+d}{2n}} \left(\frac{e^c - e^d}{e^{\frac{c}{n}} - e^{\frac{d}{n}}} \right)$$

and

$$\begin{aligned} \sum_{i=1}^n \sum_{k=0}^m e^{c+\frac{d-c}{n}(i-1+\frac{k+1}{m+2})} &= e^{c-\frac{d-c}{n}+\frac{d-c}{n(m+2)}} \sum_{i=1}^n e^{\frac{d-c}{n}i} \sum_{k=0}^m e^{\frac{d-c}{n(m+2)}k} \\ &= e^{\frac{c+d}{n(m+2)}} \cdot \frac{e^c - e^d}{e^{\frac{c}{n}} - e^{\frac{d}{n}}} \cdot \frac{e^{\frac{c(m+1)}{n(m+2)}} - e^{\frac{d(m+1)}{n(m+2)}}}{e^{\frac{c}{n(m+2)}} - e^{\frac{d}{n(m+2)}}} \end{aligned}$$

Put $e^d = b$ and $e^c = a$, then (3.1) follows that

$$\sqrt{ab} \leq \frac{\sqrt[n]{ab}(a-b)}{n(\sqrt[n]{a} - \sqrt[n]{b})} \leq \frac{1}{n(m+1)} \cdot \frac{a^{\frac{m+1}{n(m+2)}} - b^{\frac{m+1}{n(m+2)}}}{a^{\frac{1}{n(m+2)}} - b^{\frac{1}{n(m+2)}}} \leq \frac{b-a}{\ln b - \ln a}$$

□

Theorem 3.2. Let $b > a > 0$, $n \in \mathbb{N}$ and $p \in (1, \infty)$, then the following inequalities hold

$$\frac{b-a}{\ln b - \ln a} \leq \frac{n^{\frac{1}{q}}(b^{\frac{1}{n}} - a^{\frac{1}{n}})(b^p - a^p)^{\frac{1}{p}}}{(\ln b - \ln a)(b^{\frac{p}{n}} - a^{\frac{p}{n}})^{\frac{1}{p}}} \leq \frac{(b^p - a^p)^{\frac{1}{p}}}{p^{\frac{1}{p}}(\ln b - \ln a)^{\frac{1}{p}}}$$

where $\frac{1}{p} + \frac{1}{q} = 1$.

Proof . By putting $h(x) = e^x$ in theorem 2.1 (i) we have

$$\begin{aligned} \varphi\left(\frac{1}{d-c} \int_c^d e^x dx\right) &\leq \frac{1}{n} \sum_{i=1}^n \varphi\left(\frac{n}{d-c} \int_{c+\frac{i-1}{n}(d-c)}^{c+\frac{i}{n}(d-c)} e^x dx\right) \leq \frac{1}{d-c} \int_c^d \varphi(e^x) dx \\ \Rightarrow \varphi\left(\frac{e^d - e^c}{d-c}\right) &\leq \frac{1}{n} \sum_{i=1}^n \varphi\left(\frac{n}{d-c} (e^{c+\frac{i}{n}(d-c)} - e^{c+\frac{i-1}{n}(d-c)})\right) \leq \frac{1}{d-c} \int_c^d \varphi(e^x) dx \end{aligned}$$

Since $\varphi(x) = x^p$ ($p > 1$) is Convex on $[c, d]$ ($d > c > 0$), It follows that

$$\left(\frac{e^d - e^c}{d-c}\right)^p \leq \frac{n^{p-1}}{(d-c)^p} \sum_{i=1}^n (e^{c+\frac{i}{n}(d-c)} - e^{c+\frac{i-1}{n}(d-c)})^p \leq \frac{e^{pd} - e^{pc}}{p(d-c)}$$

Put $e^d = b$ and $e^c = a$ then we get

$$\left(\frac{b-a}{\ln b - \ln a}\right)^p \leq \frac{n^{p-1}}{(\ln b - \ln a)^p} \sum_{i=1}^n (a^{1-\frac{i}{n}} b^{\frac{i}{n}} - a^{1-\frac{i-1}{n}} b^{\frac{i-1}{n}})^p \leq \frac{b^p - a^p}{p(\ln b - \ln a)} \quad (3.2)$$

By easy calculation we see that

$$\begin{aligned}
 \sum_{i=1}^n (a^{1-\frac{i}{n}} b^{\frac{i}{n}} - a^{1-\frac{i-1}{n}} b^{\frac{i-1}{n}})^p &= \sum_{i=1}^n \left[\left(\frac{b}{a}\right)^{\frac{i-1}{n}} (a^{1-\frac{1}{2n}} b^{\frac{1}{2n}} - a^{1+\frac{1}{2n}} b^{-\frac{1}{2n}}) \right]^p \\
 &= [a^{1-\frac{1}{2n}} b^{\frac{1}{2n}} - a^{1+\frac{1}{2n}} b^{-\frac{1}{2n}}]^p \sum_{i=1}^n \left(\frac{b}{a}\right)^{\frac{p(i-1)}{n}} \\
 &= [a^{1-\frac{1}{2n}} b^{\frac{1}{2n}} - a^{1+\frac{1}{2n}} b^{-\frac{1}{2n}}]^p \left(\frac{b}{a}\right)^{-\frac{p}{2n}} \sum_{i=1}^n \left(\frac{b}{a}\right)^{\frac{pi}{n}} \\
 &= [a^{1-\frac{1}{2n}} b^{\frac{1}{2n}} - a^{1+\frac{1}{2n}} b^{-\frac{1}{2n}}]^p \left(\frac{b}{a}\right)^{-\frac{p}{2n}} \frac{1 - \left(\frac{b}{a}\right)^p}{1 - \left(\frac{b}{a}\right)^{\frac{p}{n}}} \cdot \left(\frac{b}{a}\right)^{\frac{p}{n}} \\
 &= [a^{1-\frac{1}{2n}} b^{\frac{1}{2n}} - a^{1+\frac{1}{2n}} b^{-\frac{1}{2n}}]^p b^{\frac{p}{2n}} \cdot a^{p(\frac{1}{2n}-1)} \left(\frac{a^p - b^p}{a^{\frac{p}{n}} - b^{\frac{p}{n}}}\right) \\
 &= (b^{\frac{1}{n}} - a^{\frac{1}{n}})^p \left(\frac{a^p - b^p}{a^{\frac{p}{n}} - b^{\frac{p}{n}}}\right)
 \end{aligned}$$

Hence (3.2) becomes

$$\begin{aligned}
 \left(\frac{b-a}{\ln b - \ln a}\right)^p &\leq \frac{n^{p-1} (b^{\frac{1}{n}} - a^{\frac{1}{n}})^p (b^p - a^p)}{(\ln b - \ln a)^p (b^{\frac{p}{n}} - a^{\frac{p}{n}})} \leq \frac{b^p - a^p}{p(\ln b - \ln a)} \\
 \Rightarrow \frac{b-a}{\ln b - \ln a} &\leq \frac{n^{\frac{1}{q}} (b^{\frac{1}{n}} - a^{\frac{1}{n}}) (b^p - a^p)^{\frac{1}{p}}}{(\ln b - \ln a) (b^{\frac{p}{n}} - a^{\frac{p}{n}})^{\frac{1}{p}}} \leq \frac{(b^p - a^p)^{\frac{1}{p}}}{p^{\frac{1}{p}} (\ln b - \ln a)^{\frac{1}{p}}}
 \end{aligned}$$

□

Corollary 3.3. Let $b > a > 0$, $m, n \in \mathbb{N}$ and $p \in (1, \infty)$, then

$$\begin{aligned}
 \sqrt[n]{ab} &\leq \frac{\sqrt[n]{ab}(a-b)}{n(\sqrt[n]{a} - \sqrt[n]{b})} \leq \frac{a^{\frac{m+1}{n(m+2)}} - b^{\frac{m+1}{n(m+2)}}}{a^{\frac{1}{n(m+2)}} - b^{\frac{1}{n(m+2)}}} \\
 &\leq \frac{b-a}{\ln b - \ln a} \\
 &\leq \frac{n^{\frac{1}{q}} (b^{\frac{1}{n}} - a^{\frac{1}{n}}) (b^p - a^p)^{\frac{1}{p}}}{(\ln b - \ln a) (b^{\frac{p}{n}} - a^{\frac{p}{n}})^{\frac{1}{p}}} \\
 &\leq \left(\frac{b-a}{p(\ln b - \ln a)}\right)^{\frac{1}{p}}
 \end{aligned}$$

and with means notations

$$\begin{aligned}
 G(a, b) &\leq \frac{\sqrt[n]{ab}(a-b)}{n(\sqrt[n]{a} - \sqrt[n]{b})} \leq \frac{a^{\frac{m+1}{n(m+2)}} - b^{\frac{m+1}{n(m+2)}}}{n(m+1)(a^{\frac{1}{n(m+2)}} - b^{\frac{1}{n(m+2)}})} \\
 &\leq L(a, b) \leq \frac{n^{\frac{1}{q}} (b^{\frac{1}{n}} - a^{\frac{1}{n}}) (b^p - a^p)^{\frac{1}{p}}}{(\ln b - \ln a) (b^{\frac{p}{n}} - a^{\frac{p}{n}})} \leq T_p(a, b)
 \end{aligned}$$

where $T_p(a, b) = \left(\frac{b-a}{p(\ln b - \ln a)}\right)^{\frac{1}{p}}$

Proof . It is clear by theorems 3.1 and 3.2. □

Remark 3.4. By putting

$$X_n(a, b) = \frac{\sqrt[n]{ab}(a-b)}{n(\sqrt[n]{a} - \sqrt[n]{b})}, \quad Y_{mn}(a, b) = \frac{a^{\frac{m+1}{n(m+2)}} - b^{\frac{m+1}{n(m+2)}}}{a^{\frac{1}{n(m+2)}} - b^{\frac{1}{n(m+2)}}}$$

and

$$Z(a, b) = \frac{n^{\frac{1}{q}}(b^{\frac{1}{n}} - a^{\frac{1}{n}})(b^p - a^p)^{\frac{1}{p}}}{(\ln b - \ln a)(b^{\frac{p}{n}} - a^{\frac{p}{n}})^{\frac{1}{p}}}$$

and easy calculations we see that $X_n(a, b)$, $Y_{mn}(a, b)$ and $Z_{mp}(a, b)$ are means (see [13]). Infact we have proved that

$$G(a, b) \leq X_n(a, b) \leq Y_{mn}(a, b) \leq L(a, b) \leq Z_{pn}(a, b) \leq T_p(a, b)$$

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