ON INTEGRAL VERSION OF ALZER'S INEQUALITY AND MARTINS' INEQUALITY

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ABSTRACT. Let c > b > a and r be real numbers, and let f be a positive, twice differentiable function and satisfy f'(t) > 0 and $(\ln f(t))'' \ge 0$ on $(a, +\infty)$. Then

$$\frac{\sup_{x \in [a,b]} f(x)}{\sup_{x \in [a,c]} f(x)} < \left(\frac{\frac{1}{b-a} \int_a^b f^r(x) \, \mathrm{d}x}{\frac{1}{c-a} \int_a^c f^r(x) \, \mathrm{d}x}\right)^{1/r} < 1 \text{ for all real } r,$$
$$\left(\frac{\frac{1}{b-a} \int_a^b f^r(x) \, \mathrm{d}x}{\frac{1}{c-a} \int_a^c f^r(x) \, \mathrm{d}x}\right)^{1/r} \le \frac{\exp\left(\frac{1}{b-a} \int_a^b \ln f(x) \, \mathrm{d}x\right)}{\exp\left(\frac{1}{c-a} \int_a^c \ln f(x) \, \mathrm{d}x\right)} \quad \text{according as } r \ge 0.$$

This solves a recently open problem of B.-N. Guo and F. Qi.

1. INTRODUCTION

It was shown in [1, 2, 8, 13, 17] that let n be a positive integer, then for r > 0,

$$\frac{n}{n+1} < \left(\frac{1}{n}\sum_{i=1}^{n} i^r \middle/ \frac{1}{n+1}\sum_{i=1}^{n+1} i^r \right)^{1/r} < \frac{\sqrt[n]{n!}}{\sqrt[n+1]{(n+1)!}}$$
(1)

We call the left-hand side of (1) H. Alzer's inequality [1], and the right-hand side of (1) J. S. Martins' inequality [8]. In [3, 14] Alzer's inequality is extended to all real r. In [5] it was proved that Martins' inequality is reversed for r < 0.

F. Qi and B.-N. Guo [10, 11] presented an integral version of inequality (1) as follows: Let b > a > 0 and $\delta > 0$, then for r > 0,

$$\frac{b}{b+\delta} < \left(\frac{\frac{1}{b-a} \int_{a}^{b} x^{r} \, \mathrm{d}x}{\frac{1}{b+\delta-a} \int_{a}^{b+\delta} x^{r} \, \mathrm{d}x}\right)^{1/r} < \frac{[b^{b}/a^{a}]^{1/(b-a)}}{[(b+\delta)^{b+\delta}/a^{a}]^{1/(b+\delta-a)}}.$$
(2)

We note that the inequality (4) can be written for r > 0 as

$$\frac{b}{b+\delta} < \frac{L_r(a,b)}{L_r(a,b+\delta)} < \frac{I(a,b)}{I(a,b+\delta)},\tag{3}$$

where $L_r(a, b)$ and I(a, b) are respectively the generalized logarithmic mean and the exponential mean of two positive numbers a, b, defined in [6, 15, 16] by, for a = b by $L_r(a, b) = a$ and for $a \neq b$ by

$$L_r(a,b) = \left(\frac{b^{r+1} - a^{r+1}}{(r+1)(b-a)}\right)^{1/r}, \quad r \neq -1, 0;$$

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$$L_{-1}(a,b) = \frac{b-a}{\ln b - \ln a} = L(a,b);$$

$$L_{0}(a,b) = \frac{1}{e} \left(\frac{b^{b}}{a^{a}}\right)^{1/(b-a)} = I(a,b).$$

L(a, b) is the logarithmic mean of two positive numbers a, b. When $a \neq b$, $L_r(a, b)$ is a strictly increasing function of r. In particular,

$$\lim_{r \to -\infty} L_r(a, b) = \min\{a, b\}, \quad \lim_{r \to +\infty} L_r(a, b) = \max\{a, b\}.$$

In [4], it was indirectly shown that the function $r \mapsto L_r(a,b)/L_r(a,b+\delta)$ is strictly decreasing with $r \in (-\infty, +\infty)$. This yields that

$$\frac{b}{b+\delta} < \left(\frac{\frac{1}{b-a}\int_{a}^{b}x^{r}\,\mathrm{d}x}{\frac{1}{b+\delta-a}\int_{a}^{b+\delta}x^{r}\,\mathrm{d}x}\right)^{1/r} \quad \text{for all real} \quad r, \tag{4}$$

$$\left(\frac{\frac{1}{b-a}\int_{a}^{b}x^{r}\,\mathrm{d}x}{\frac{1}{b+\delta-a}\int_{a}^{b+\delta}x^{r}\,\mathrm{d}x}\right)^{1/r} \leq \frac{[b^{b}/a^{a}]^{1/(b-a)}}{[(b+\delta)^{b+\delta}/a^{a}]^{1/(b+\delta-a)}} \quad \text{according as} \quad r \geq 0.$$
(5)

In [7], B.-N. Guo and F. Qi ask under which conditions the inequality

$$\frac{\sup_{x\in[a,b]}f(x)}{\sup_{x\in[a,b+\delta]}f(x)} < \left(\frac{\frac{1}{b-a}\int_a^b f^r(x)\,\mathrm{d}x}{\frac{1}{b+\delta-a}\int_a^{b+\delta}f^r(x)\,\mathrm{d}x}\right)^{1/r} < \frac{\exp\left(\frac{1}{b-a}\int_a^b\ln f(x)\,\mathrm{d}x\right)}{\exp\left(\frac{1}{b+\delta-a}\int_a^{b+\delta}\ln f(x)\,\mathrm{d}x\right)}$$
(6)

holds for b > a > 0, $\delta > 0$ and r > 0.

V. Mascioni [9] found the sufficient conditions on the function f, and proved the right-hand inequality of (6) for r > 0. Motivated by the paper of Mascioni [9], we establish the following

Theorem. Let c > b > a and r be real numbers, and let f be a positive, twice differentiable function and satisfy f'(t) > 0 and $(\ln f(t))'' \ge 0$ on $(a, +\infty)$. Then

$$\frac{\sup_{x\in[a,b]}f(x)}{\sup_{x\in[a,c]}f(x)} < \left(\frac{\frac{1}{b-a}\int_a^b f^r(x)\,\mathrm{d}x}{\frac{1}{c-a}\int_a^c f^r(x)\,\mathrm{d}x}\right)^{1/r} < 1 \text{ for all real } r,\tag{7}$$

$$\left(\frac{\frac{1}{b-a}\int_{a}^{b}f^{r}(x)\,\mathrm{d}x}{\frac{1}{c-a}\int_{a}^{c}f^{r}(x)\,\mathrm{d}x}\right)^{1/r} \leq \frac{\exp\left(\frac{1}{b-a}\int_{a}^{b}\ln f(x)\,\mathrm{d}x\right)}{\exp\left(\frac{1}{c-a}\int_{a}^{c}\ln f(x)\,\mathrm{d}x\right)} \quad according \ as \ r \geq 0.$$
(8)

Both bounds in (7) are best possible.

2. Lemmas

Lemma 1. Let the function f be a positive and twice differentiable on $(a, +\infty)$, where a is a given real number, and let

$$G(t) = \frac{\frac{1}{t-a} \int_a^t f(x) \,\mathrm{d}x}{f(t)}, \quad t > a.$$

Then we have

(i) If f'(t) > 0 and $(\ln f(t))'' \ge 0$, then the function G is strictly decreasing on $(a, +\infty)$.

(ii) If f'(t) < 0 and $(\ln f(t))'' \le 0$, then the function G is strictly increasing on $(a, +\infty)$.

Proof. Easy calculation reveals that

$$\frac{[(t-a)f(t)]^2 G'(t)}{f(t) + (t-a)f'(t)} = \frac{(t-a)f^2(t)}{f(t) + (t-a)f'(t)} - \int_a^t f(x) \triangleq H(t),$$

$$\frac{[f(t) + (t-a)f'(t)]^2 H'(t)}{(t-a)f^3(t)} = -(t-a)\frac{f''(t)f(t) - [f'(t)]^2}{f^2(t)} - \frac{f'(t)}{f(t)}$$

$$= -[(t-a)(\ln(f(t))'' + (\ln f(t))'].$$

If $(\ln f(t))' > (<)0$ and $(\ln(f(t))'' \ge (\le)0$ for t > a, then H'(t) < (>)0 for t > a, and then, H(t) < (>)H(a) = 0 and G'(t) < (>)0 for t > a. The proof is complete.

Lemma 2 ([12]). If $\mathcal{F}(t)$ is a strictly increasing (decreasing) integrable function on an interval $I \subseteq \mathbb{R}$, then the arithmetic mean $\mathcal{G}(r,s)$ of function $\mathcal{F}(t)$,

$$\mathcal{G}(r,s) = \begin{cases} \frac{1}{s-r} \int_{r}^{s} \mathcal{F}(t) \, \mathrm{d}t, & r \neq s, \\ \mathcal{F}(r), & r = s, \end{cases}$$

is also strictly increasing (decreasing) with both r and s on I.

3. Proof of Theorem

For r = 0, (7) can be interpreted as

$$\frac{f(b)}{f(c)} < \frac{\exp\left(\frac{1}{b-a}\int_a^b \ln f(x) \,\mathrm{d}x\right)}{\exp\left(\frac{1}{c-a}\int_a^c \ln f(x) \,\mathrm{d}x\right)} < 1.$$
(9)

Define for t > a,

$$P(t) = \frac{\exp\left(\frac{1}{t-a}\int_a^t \ln f(x) \,\mathrm{d}x\right)}{f(t)}.$$

A simple computation yields

$$(t-a)^2 \frac{P'(t)}{P(t)} = (t-a) \ln f(t) - \int_a^t \ln f(x) \, dx - (t-a) (\ln f(t))' \triangleq Q(t),$$
$$Q'(t) = -(t-a) \left[(\ln f(t))' + (t-a) (\ln (f(t))'' \right] < 0.$$

Hence, we have Q(t) < Q(a) = 0 and P'(t) < 0 for t > a. This means the left-hand inequality of (9) holds for c > b > a. By Lemma 2, the right-hand inequality of (9) holds clearly.

For $r \neq 0$, (7) is equivalent to

$$\frac{f^r(b)}{f^r(c)} \leq \frac{\frac{1}{b-a} \int_a^b f^r(x) \,\mathrm{d}x}{\frac{1}{c-a} \int_a^c f^r(x) \,\mathrm{d}x} \leq 1, \quad \text{according as} \quad r \geq 0.$$
(10)

Define for t > a,

$$G_r(t) = \frac{\frac{1}{t-a} \int_a^t f^r(x) \,\mathrm{d}x}{f^r(t)}.$$

It is easy to see that

 $(\ln f^r(t))'_t \ge 0$ and $(\ln (f^r(t))''_t \ge 0)$, according as $r \ge 0$. (11)

By Lemma 1, the function $t \mapsto G_r(t)$ strictly $\frac{\text{decreases}}{\text{increases}}$ with respect to $t \in (a, +\infty)$ according as $r \ge 0$. This produces the left-hand inequality of (10). By Lemma 2, the right-hand inequality of (10) holds clearly.

Both bounds in (7) are best possible because of

$$\lim_{r \to +\infty} \left(\frac{\frac{1}{b-a} \int_{a}^{b} f^{r}(x) \, dx}{\frac{1}{c-a} \int_{a}^{c} f^{r}(x) \, dx} \right)^{1/r} = \frac{\sup_{x \in [a,b]} f(x)}{\sup_{x \in [a,c]} f(x)},$$
$$\lim_{r \to -\infty} \left(\frac{\frac{1}{b-a} \int_{a}^{b} f^{r}(x) \, dx}{\frac{1}{c-a} \int_{a}^{c} f^{r}(x) \, dx} \right)^{1/r} = \frac{\inf_{x \in [a,b]} f(x)}{\inf_{x \in [a,c]} f(x)} = 1.$$

The inequality (8) is equivalent to

$$\frac{\frac{1}{b-a}\int_{a}^{b}f^{r}(x)\,\mathrm{d}x}{\frac{1}{c-a}\int_{a}^{c}f^{r}(x)\,\mathrm{d}x} < \frac{\exp\left(\frac{1}{b-a}\int_{a}^{b}\ln f^{r}(x)\,\mathrm{d}x\right)}{\exp\left(\frac{1}{c-a}\int_{a}^{c}\ln f^{r}(x)\,\mathrm{d}x\right)} \quad \text{for } r \neq 0.$$
(12)

Define for t > a,

$$F_r(t) = \frac{\frac{1}{t-a} \int_a^t f^r(x) \,\mathrm{d}x}{\exp\left(\frac{1}{t-a} \int_a^t \ln f^r(x) \,\mathrm{d}x\right)}$$

It is easy to see from the proof of Theorem 1 of [9] that if f'(t) > 0 and $(\ln f(t))'' \ge 0$, then the function F_1 is strictly increasing on $(a, +\infty)$; If f'(t) < 0 and $(\ln f(t))'' \le 0$, then the function F_1 is strictly decreasing on $(a, +\infty)$. Applying this result, together with (11), we obviously imply the function $t \mapsto F_r(t)$ strictly increases decreases with respect to $t \in (a, +\infty)$ according as $r \ge 0$. This produces (12). The proof is complete.

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