# ON REFINEMENTS AND EXTENSIONS OF LOG-CONVEXITY FOR TWO-PARAMETER HOMOGENEOUS FUNCTIONS

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ABSTRACT. In this paper, the log-convexity of two-parameter homogeneous functions and its corollaries in [4] are refined and extended. As applications, some conclusions about L, A, E and D are also strengthened and generalized.

### 1. INTRODUCTION AND MAIN RESULTS

The conception of two-parameter homogeneous functions was established by [3]:

**Definition 1.** Assume  $f: \mathbb{U}(\subseteq \mathbb{R}_+ \times \mathbb{R}_+) \to \mathbb{R}_+$  is a homogeneous function for variable x and y, and is continuous and exist 1st partial derivative,  $(a,b) \in \mathbb{R}_+ \times \mathbb{R}_+$  with  $a \neq b$ ,  $(p,q) \in \mathbb{R} \times \mathbb{R}$ . If  $(1,1) \notin \mathbb{U}$ , then define that

(1.1) 
$$\mathcal{H}_f(a,b;p,q) = \left[\frac{f(a^p,b^p)}{f(a^q,b^q)}\right]^{\frac{1}{p-q}} (p \neq q, pq \neq 0),$$

(1.2) 
$$\mathcal{H}_f(a,b;p,p) = \lim_{q \to p} \mathcal{H}_f(a,b;p,q) = G_f^{\frac{1}{p}}(a^p,b^p)(p=q\neq 0),$$

where

(1.3) 
$$G_f(x,y) = \exp\left[\frac{xf_x(x,y)\ln x + yf_y(x,y)\ln y}{f(x,y)}\right],$$

 $f_x(x,y)$  and  $f_y(x,y)$  denote a partial derivative with respect to 1st and 2nd variable of f(x,y) respectively.

If  $(1,1) \in \mathbb{U}$ , then define further

(1.4) 
$$\mathcal{H}_f(a,b;p,0) = \left[\frac{f(a^p,b^p)}{f(1,1)}\right]^{\frac{1}{p}} (p \neq 0, q = 0),$$

(1.5) 
$$\mathcal{H}_f(a,b;0,q) = \left[\frac{f(a^q,b^q)}{f(1,1)}\right]^{\frac{1}{q}} (p=0,q\neq 0),$$

(1.6) 
$$\mathcal{H}_f(a,b;0,0) = \lim_{p \to 0} \mathcal{H}_f(a,b;p,0) = G_{f,0}(a,b)(p=q=0).$$

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In the case of not being confused, we set

(1.7) 
$$\mathcal{H}_f = \mathcal{H}_f(p,q) = \mathcal{H}_f(a,b;p,q),$$

(1.8) 
$$G_{f,p} = G_{f,p}(a,b) = G_f^{\overline{p}}(a^p,b^p) = \mathcal{H}_f(p,p).$$

The author studied the log-convexity of  $\mathcal{H}_f(a, b; p, q)$  in [4], and got the following results:

**Theorem 1.** Let f(x, y) be a positive n-order homogenous function defined on  $\mathbb{U}(\subseteq \mathbb{R}_+ \times \mathbb{R}_+)$ , and be 3-time differentiable. If

(1.9) 
$$J = (x - y)(xI_1)_x < (>)0, \text{ where } I_1 = (\ln f)_{xy},$$

then when  $p, q \in (0, +\infty)$ ,  $\mathcal{H}_f(p, q)$  is logarithmically convex (concave) strictly for p or q respectively; while  $p, q \in (-\infty, 0)$ ,  $\mathcal{H}_f(p, q)$  is logarithmically concave (convex) strictly for p or q respectively.

**Corollary 1.** The conditions are the same as in Theorem 1. If (1.9) holds then  $\mathcal{H}_f(p, 1-p)$  is strictly monotone decreasing (increasing) in  $p \in (0, \frac{1}{2})$ , strictly monotone increasing (decreasing) in  $p \in (\frac{1}{2}, 1)$ .

**Corollary 2.** The conditions are the same as in Theorem 1. If (1.9) holds, then for  $p, q \in (0, +\infty)$  with  $p \neq q$ , there is

(1.10) 
$$G_{f,\frac{p+q}{2}} < (>)\mathcal{H}_f(p,q) < (>)\sqrt{G_{f,p}G_{f,q}},$$

where  $G_{f,p}$  is defined by (1.8)

For  $p, q \in (-\infty, 0)$  with  $p \neq q$ , the inequality (1.10) reverses.

The aim of this paper is to refine and generalize the above results, which are stated as follows:

**Theorem 2** (A Refinement of Theorem 1). The conditions are the same as in Theorem 1. If (1.9) holds, then  $\mathcal{H}_f(p,q)$  is strictly log-convex (logconcave) with respect to either p or q on  $(0, +\infty)$ , and log-concave (logconvex) on  $(-\infty, 0)$ .

**Remark 1.** This is an extension of Feng Qi's result on the log-convexity of extended mean values (see [2]).

Applying Theorem 1, Corollary 1 can be refined as:

**Corollary 3** (An Extension of Corollary 1). The conditions are the same as Theorem 1's, and f(x, y) is symmetric with respect to x and y further. If (1.9) holds, then  $\mathcal{H}_f(p, 1-p)$  is strictly decreasing (increasing) in p on  $(-\infty, 0) \cup (0, \frac{1}{2})$ , increasing (decreasing) on  $(\frac{1}{2}, 1) \cup (1, +\infty)$ .

**Corollary 4** (An Extension of Corollary 2). The conditions are the same as in Theorem 1, and  $\mathbb{U}=\mathbb{R}_+\times\mathbb{R}_+$  and f(x,y) is symmetric with respect to x and y further. If (1.9) holds, then (1.10) is also true for p + q > 0 with  $p \neq q$ , (1.10) reverses for p + q < 0 with  $p \neq q$ .

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#### 2. Properties and Lemmas

The following properties of  $\mathcal{H}_f(p,q)$  are obvious by some easy calculations: **Property 1**  $\mathcal{H}_f(a,b;p,q)$  are symmetric with respect to a, b and p,q, *i.e.* 

(2.1) 
$$\mathcal{H}_f(a,b;p,q) = \mathcal{H}_f(a,b;q,p),$$

(2.2) 
$$\mathcal{H}_f(a,b;p,q) = \mathcal{H}_f(b,a;p,q).$$

Property 2 Let

(2.3) 
$$T(t) = \ln f(a^t, b^t).$$

Then

(2.4) 
$$T'(t) = \frac{a^t f_x(a^t, b^t) \ln a + b^t f_y(a^t, b^t) \ln b}{f(a^t, b^t)} = \ln G_{f,t}(a, b),$$

where  $t \neq 0$  if  $(1,1) \notin \mathbb{U}$ ,  $G_{f,t}(a,b)$  is defined by (1.8) **Property 3** If T'(t) is continuous on [p,q], then

(2.5) 
$$\ln \mathcal{H}_f(p,q) = \frac{1}{p-q} \int_q^p T'(t) dt = \frac{1}{p-q} \int_q^p \ln G_{f,t} dt.$$

**Property 4** Suppose f(x, y) is a *n*-order homogeneous function for variable x and y, and f(x, y) = f(y, x) for all  $(x, y) \in \mathbb{U}(\subseteq \mathbb{R}_+ \times \mathbb{R}_+)$ , then

(2.6) 
$$f(a^{-t}, b^{-t}) = G^{-2nt} f(a^{t}, b^{t}),$$

(2.7) 
$$\mathcal{H}_f(t, -t) = G^n,$$

(2.8) 
$$T(t) - T(-t) = 2nt \ln G,$$

where  $G = \sqrt{ab}$ .

The following Lemmas will be used in the proof of main results.

**Lemma 1.** Let f(x, y) be a positive n-order homogenous function defined on  $\mathbb{U}(\subseteq \mathbb{R}_+ \times \mathbb{R}_+)$  and be 3-time differentiable. Then

(2.9) 
$$T'(t) = \frac{a^t f_x(a^t, b^t) \ln a + b^t f_y(a^t, b^t) \ln b}{f(a^t, b^t)} = \ln G_f^{\frac{1}{t}}(a^t, b^t),$$

(2.10) 
$$T''(t) = -xyI_1 \ln^2(b/a), \quad I_1 = (\ln f)_{xy},$$

(2.11) 
$$T'''(t) = -Ct^{-3}J, \quad J = (x-y)(xI_1)_x, \quad C = \frac{xy\ln^3(x/y)}{x-y} > 0,$$

in which  $x = a^t, y = b^t$  with  $t \neq 0$ .

**Remark 2.** By Lemma 1, it is no difficult to get the following conclusions: 1) T(t) is strictly convex (concave) in  $t \in (-\infty, 0) \cup (0, +\infty)$  if  $I_1 < (>)0$ ;

2) T'(t) is strictly increasing (decreasing) in  $t \in (-\infty, 0) \cup (0, +\infty)$  if  $I_1 < (>)0$ ;

3) If J < (>)0, then T'(t) is strictly convex (concave) in  $t \in (0, +\infty)$ , and strictly concave (convex) in  $t \in (-\infty, 0)$ ;

4) If J < (>)0, then T''(t) is strictly increasing (decreasing) in  $t \in (0, +\infty)$ , and strictly decreasing (increasing) in  $t \in (-\infty, 0)$ .

The following Lemma will be used in proof of Corollary 1 and 2.

**Lemma 2.** The conditions of this Lemma are the same as in Lemma 1, and f(x, y) is symmetric with respect to x and y, then the following equations hold:

(2.12) 
$$T'(t) + T'(-t) = 2n \ln G,$$

(2.13) 
$$T''(-t) = T''(t),$$

(2.14) 
$$T'''(-t) = -T'''(t),$$

where  $t \neq 0, G = \sqrt{ab}$ .

*Proof.* By direct calculations of the first, second and third derivative to variable t in two sides of equation (2.8) respectively, the equations (2.12)-(2.14) are derived immediately. The proof is completed.

**Remark 3.** If  $(1,1) \in \mathbb{U}$ , *i.e.* T'(0) exists, then  $T'(0) = n \ln G$ ; If  $(1,1) \notin \mathbb{U}$ , we define  $T'(0) = \lim_{t \to 0} T'(t) = n \ln G$ . Thus the (2.12) can be written as

(2.15) 
$$T'(t) + T'(-t) = 2T'(0)$$

Corollary 4 is deduced from the following Lemma presented by Péter Czinder and Zsolt Páles (see[1]).

**Lemma 3.** Let  $f : \mathcal{J} \to R$  be symmetric with respect to an element  $m \in \overline{\mathcal{J}}$ , furthermore, suppose that f is convex over the interval  $J \cap (-\infty, m]$  and concave over  $J \cap [m, +\infty)$ . Then, for any interval  $[p,q] \subset \mathcal{J}$ 

(2.16) 
$$f(\frac{p+q}{2}) \le (\ge) \frac{1}{p-q} \int_{q}^{p} f(t) dt \le (\ge) \frac{f(p)+f(q)}{2}$$

holds if  $\frac{p+q}{2} \leq (\geq)m$ .

In (2.16) the reversed inequalities are valid if f is concave over the interval  $J \cap [-\infty, m)$  and convex over  $\mathcal{J} \cap [m, +\infty)$ .

## 3. PROOFS OF MAIN RESULTS

*Proof of 2.* It is sufficient to prove the convexity for p of  $\ln \mathcal{H}_f$ .

1) when  $p \neq q$ ,  $\ln \mathcal{H}_f = \frac{T(p) - T(q)}{p - q}$ ,

(3.1) 
$$\frac{\partial \ln \mathcal{H}_f}{\partial p} = \frac{(p-q)T'(p) - T(p) + T(q)}{(p-q)^2} = \frac{g(p,q)}{(p-q)^2},$$

(3.2) 
$$\frac{\partial g(p,q)}{\partial p} = (p-q)T''(p)$$

(3.3) 
$$\frac{\partial^2 \ln \mathcal{H}_f}{\partial p^2} = \frac{(p-q)g_p(p,q) - 2g(p,q)}{(p-q)^3} = \frac{k(p,q)}{(p-q)^3},$$

(3.4) 
$$\frac{\partial k(p,q)}{\partial p} = (p-q)^2 T^{\prime\prime\prime}(p).$$

Notice k(q,q) = 0. Obviously, if T''(p) > 0, then  $\frac{\partial^2 \ln \mathcal{H}_f}{\partial p^2} = \frac{k(p,q)}{(p-q)^3} > 0$ , i.e.  $\ln \mathcal{H}_f$  is log-convexity in p; If T'''(p) < 0, then it is reversed.

From Lemma 1, when  $J = (x-y)(xI_1)_x < 0$ , if  $p \in (0, +\infty)$ , then  $T'''(p) = -Cp^{-3}J > 0$ . While  $p \in (-\infty, 0)$ , then  $T'''(p) = -Cp^{-3}J < 0$ .

In the same way, when  $J = (x - y)(xI_1)_x > 0$ , if  $p \in (0, +\infty)$ , then  $T'''(p) = -Cp^{-3}J < 0$ . While  $p \in (-\infty, 0)$ , then  $T'''(p) = -Cp^{-3}J > 0$ . 2) when p = q. The proof was given by [4], of which details are omitted.

Combining 1) with 2), the proof is completed.

proof of Corollary 3. It is enough to prove in the case of  $J = (x-y)(xI_1)_x < 0.$  1) By Corollary 1,  $\mathcal{H}_f(p, 1-p)$  is strictly monotone decreasing (increasing) in  $p \in (0, \frac{1}{2})$ , strictly monotone increasing (decreasing) in  $p \in (\frac{1}{2}, 1)$ . 2) If  $p \in (1, +\infty)$  and f(x, y) is symmetric with respect to x and y. Set

(3.5) 
$$\alpha = \frac{p_2 - p_1}{p_2 - p_1 + 1}, \beta = \frac{1}{p_2 - p_1 + 1}$$
 with  $1 < p_1 < p_2$ ,

then  $\alpha$  ,  $\beta>0,\,\alpha+\beta=1$  and

(3.6) 
$$\alpha p_2 + \beta (p_1 - 1) = p_2 - 1,$$

(3.7) 
$$\alpha(p_1-1) + \beta p_2 = p_1.$$

By the log-convexity of  $\mathcal{H}_f(p,q)$  in p on  $(0, +\infty)$ , we have

(3.8) 
$$\begin{cases} \mathcal{H}_{f}^{\alpha}(p_{2}, 1-p_{2})\mathcal{H}_{f}^{\beta}(p_{1}-1, 1-p_{2}) > \mathcal{H}_{f}(p_{2}-1, 1-p_{2}); \\ \mathcal{H}_{f}^{\alpha}(p_{1}-1, -p_{1})\mathcal{H}_{f}^{\beta}(p_{2}, -p_{1}) > \mathcal{H}_{f}(p_{1}, -p_{1}). \end{cases}$$

Since f(x, y) = f(y, x), it follows from (2.6) that

$$\begin{aligned} \mathcal{H}_{f}(p_{1}-1,1-p_{2}) &= \left[\frac{f(p_{1}-1)}{f(1-p_{2})}\right]^{\frac{1}{p_{2}+p_{1}-2}} = G^{\frac{2n(p_{1}-1)}{p_{2}+p_{1}-2}} \left[\frac{f(1-p_{1})}{f(1-p_{2})}\right]^{\frac{1}{p_{2}+p_{1}-2}},\\ \mathcal{H}_{f}(p_{2}-1,1-p_{2}) &= \mathcal{H}_{f}(p_{1},-p_{1}) = G^{n},\\ \mathcal{H}_{f}(p_{1}-1,-p_{1}) &= G^{2n}\mathcal{H}_{f}^{-1}(p_{1},1-p_{1}),\\ \mathcal{H}_{f}(p_{2},-p_{1}) &= \left[\frac{f(p_{2})}{f(-p_{1})}\right]^{\frac{1}{p_{2}+p_{1}}} = G^{\frac{2np_{1}}{p_{2}+p_{1}}} \left[\frac{f(p_{2})}{f(p_{1})}\right]^{\frac{1}{p_{2}+p_{1}}},\end{aligned}$$

and then (3.8) is equivalent to

(3.9) 
$$\begin{cases} \mathcal{H}_{f}^{\alpha}(p_{2},1-p_{2})G^{\frac{2\beta n(p_{1}-1)}{p_{2}+p_{1}-2}}\left[\frac{f(1-p_{1})}{f(1-p_{2})}\right]^{\frac{\beta}{p_{2}+p_{1}-2}} > G^{n}, \\ G^{2\alpha n}\mathcal{H}_{f}^{-\alpha}(p_{1},1-p_{1})G^{\frac{2n\beta p_{1}}{p_{2}+p_{1}}}\left[\frac{f(p_{2})}{f(p_{1})}\right]^{\frac{\beta}{p_{2}+p_{1}}} > G^{n}. \end{cases}$$

Taking the  $\frac{p_2+p_1-2}{\beta}$ -th,  $\frac{p_2+p_1}{\beta}$ -th power of the two sides in the the above two inequalities, respectively, then (3.10)

$$\begin{cases} \mathcal{H}_{f}^{\alpha(p_{2}+p_{1}-2)}(p_{2},1-p_{2})G^{2\beta n(p_{1}-1)}\left[\frac{f(1-p_{1})}{f(1-p_{2})}\right]^{\beta} > G^{n(p_{2}+p_{1}-2)}, \\ G^{2\alpha n(p_{2}+p_{1})}\mathcal{H}_{f}^{-\alpha(p_{2}+p_{1})}(p_{1},1-p_{1})G^{2n\beta p_{1}}\left[\frac{f(p_{2})}{f(p_{1})}\right]^{\beta} > G^{n(p_{2}+p_{1})}. \end{cases}$$

Let the left sides of two inequalities in (3.10) multiply each other and the right sides do also. Then we have

(3.11) 
$$\mathcal{H}_{f}^{\alpha(p_{2}+p_{1}-2)}(p_{2},1-p_{2})\mathcal{H}_{f}^{-\alpha(p_{2}+p_{1})}(p_{1},1-p_{1})\left[\frac{f(1-p_{1})}{f(1-p_{2})}\frac{f(p_{2})}{f(p_{1})}\right]^{\beta} > G^{2n(p_{2}+p_{1}-1)}G^{-2\beta n(2p_{1}-1)-2\alpha n(p_{2}+p_{1})},$$

in which the left side equals to

$$\mathcal{H}_{f}^{\alpha(p_{2}+p_{1}-2)}(p_{2},1-p_{2})\mathcal{H}_{f}^{-\alpha(p_{2}+p_{1})}(p_{1},1-p_{1})\left[\frac{f(1-p_{1})}{f(p_{1})}\frac{f(p_{2})}{f(1-p_{2})}\right]^{\beta}$$

$$= \mathcal{H}_{f}^{\alpha(p_{2}+p_{1}-2)+\beta(2p_{2}-1)}(p_{2},1-p_{2})\mathcal{H}_{f}^{-\alpha(p_{2}+p_{1})+\beta(1-2p_{1})}(p_{1},1-p_{1})$$

$$= \mathcal{H}_{f}^{p_{2}+p_{1}-1}(p_{2},1-p_{2})\mathcal{H}_{f}^{-(p_{2}+p_{1}-1)}(p_{1},1-p_{1}),$$

the right side equals to 1, because

$$2n(p_2 + p_1 - 1) - 2\beta n(2p_1 - 1) - 2\alpha n(p_2 + p_1)$$

$$= 2n(p_2 + p_1 - 1) - \frac{2n(2p_1 - 1) + 2n(p_2 + p_1)(p_2 - p_1)}{p_2 - p_1 + 1}$$

$$= 2n[(p_2 + p_1 - 1) - \frac{(2p_1 - 1) + (p_2 + p_1)(p_2 - p_1)}{p_2 - p_1 + 1}$$

$$= 2n\left[(p_2 + p_1 - 1) - \frac{p_2^2 - (p_1^2 - 2p_1 + 1)}{p_2 - p_1 + 1}\right]$$

$$= 0.$$

Consequently, there is

$$\mathcal{H}_{f}^{p_{2}+p_{1}-1}(p_{2},1-p_{2})\mathcal{H}_{f}^{-(p_{2}+p_{1}-1)}(p_{1},1-p_{1}) > 1$$

from (3.11), which is equivalent to

(3.12) 
$$\mathcal{H}_f(p_2, 1-p_2) > \mathcal{H}_f(p_1, 1-p_1)$$

for  $p_2 + p_1 - 1 > 0$ , i.e.  $\mathcal{H}_f(p, 1-p)$  is strictly increasing in p on  $(1, +\infty)$  if f(x, y) is symmetric with respect to x and y.

If  $p \in (-\infty, 0)$ . Assume  $p_1, p_2 \in (-\infty, 0)$  with  $p_1 < p_2$ , then  $1 - p_2, 1 - p_1 \in (1, +\infty)$  with  $1 - p_2 < 1 - p_1$ . It follows from (3.12) that

(3.13) 
$$\mathcal{H}_f(1-p_1,1-(1-p_1)) > \mathcal{H}_f(1-p_2,1-(1-p_2)),$$

i.e.

(3.14) 
$$\mathcal{H}_f(1-p_1,p_1) > \mathcal{H}_f(1-p_2,p_2).$$

By (2.2), inequality (3.12) is reversed, which shows that  $\mathcal{H}_f(p, 1-p)$  is strictly decreasing in p on  $(-\infty, 0)$ .

Combining 1) with 2), the proof is completed.  $\blacksquare$ 

proof of Corollary 4. It proves only in the case of  $J = (x - y)(xI_1)_x < 0$ .

Since f(x, y) is defined on  $\mathbb{R}_+ \times \mathbb{R}_+$  and is symmetric with respect to xand y further, by (2.15),  $T'(t) : \mathbb{R}_+ \to \mathbb{R}_+$  is symmetric with respect to 0; It follows from (2.11) that T'(t) is strictly convex in t on  $(0, +\infty)$  and concave on  $(-\infty, 0)$  if  $J = (x - y)(xI_1)_x < 0$ .

Using Lemma 3, that

(3.15) 
$$T'(\frac{p+q}{2}) < (>)\frac{1}{p-q} \int_{q}^{p} T'(t) dt < (>)\frac{T'(p) + T'(q)}{2}$$

holds if  $\frac{p+q}{2} > (<)0$  with  $p \neq q$ . It follows from (2.5) that (1.10) is true. The proof is completed. 4. Refinements of Some Conclusion about L, A, E and D

Applying Theorem 2 and Corollary 3 and 4, the Conclusions about L, A, E and D in [4] can be refined and extended by:

**Conclusion 1.** For f(x, y) = L(x, y), A(x, y) and E(x, y),

1)  $\mathcal{H}_f(p,q)$  are strictly log-concave with respect to either p or q on  $(0, +\infty)$ , and strictly log-convex on  $(-\infty, 0)$ .

2)  $\mathcal{H}_f(p, 1-p)$  are strictly increasing in p on  $(-\infty, \frac{1}{2})$ , and strictly decreasing on  $(\frac{1}{2}, +\infty)$ .

3) If p + q > 0, then

(4.1) 
$$G_{f,\frac{p+q}{2}} > \mathcal{H}_f(p,q) > \sqrt{G_{f,p}G_{f,q}}$$

Inequality (4.1) is reversed if p + q < 0.

**Conclusion 2.** 1)  $\mathcal{H}_D(p,q)$  is strictly log-convex with respect to either p or q on  $(0, +\infty)$ , and strictly log-concave on  $(-\infty, 0)$ .

2)  $\mathcal{H}_D(p, 1-p)$  is strictly decreasing in p on  $(-\infty, 0) \cup (0, \frac{1}{2})$ , and strictly increasing on  $(\frac{1}{2}, 1) \cup (1, +\infty)$ .

Using Conclusion 1, the (3.8), (3.9) and (3.10) in [4] can be extended by

$$\begin{array}{rcl} (4.2) & G^{\frac{2}{3}}A^{\frac{1}{3}} & < & \sqrt{Gh_1} < G^{\frac{2}{5}}M_{\frac{1}{3}}^{\frac{1}{5}}M_{\frac{2}{3}}^{\frac{2}{5}} < L < M_{\frac{1}{3}}^{\frac{1}{3}}M_{\frac{2}{5}}^{\frac{2}{5}} \\ & < & h_{\frac{1}{2}} < M_{\frac{1}{3}} < h_{\frac{2}{5}}^2M_{\frac{1}{5}}^{-1} < E_{\frac{1}{2}}, \end{array}$$

where 
$$M_p = \left(\frac{a^p + b^p}{2}\right)^{\frac{1}{p}}, E_p = E^{\frac{1}{p}}(a^p, b^p), E(a, b) = e^{-1} \left(\frac{b^b}{a^a}\right)^{\frac{1}{b-a}}, h_p = \left[\frac{a^p + (\sqrt{ab})^p + b^p}{3}\right]^{\frac{1}{p}}.$$

$$\begin{array}{rcl} (4.3) & G^{\frac{2}{3}}M_{2}^{\frac{2}{3}}A^{-\frac{1}{3}} & < & G^{\frac{1}{2}}M_{\frac{3}{2}}^{\frac{3}{4}}M_{\frac{1}{2}}^{-\frac{1}{4}} < G^{\frac{2}{5}}M_{\frac{4}{3}}^{\frac{4}{5}}M_{\frac{1}{3}}^{-\frac{1}{5}} < A < M_{\frac{4}{5}}^{\frac{4}{3}}M_{\frac{1}{5}}^{-\frac{1}{3}} \\ & < & M_{\frac{3}{4}}^{\frac{3}{2}}M_{\frac{1}{4}}^{-\frac{1}{2}} < M_{\frac{2}{3}}^{2}M_{\frac{1}{3}}^{-1} < M_{\frac{3}{5}}^{3}M_{\frac{2}{5}}^{-2} < Z_{\frac{1}{2}}, \end{array}$$

where  $M_p = (\frac{a^p + b^p}{2})^{\frac{1}{p}}, Z_p = Z^{\frac{1}{p}}(a^p, b^p), Z(a, b) = a^{\frac{a}{a+b}}b^{\frac{b}{a+b}}.$ 

$$(4.4) \qquad G^{\frac{2}{3}}Z_{1}^{\frac{1}{3}} < G^{\frac{1}{2}}E_{\frac{3}{2}}^{\frac{3}{4}}E_{\frac{1}{2}}^{-\frac{1}{4}} < G^{\frac{2}{5}}Z_{\frac{1}{3}}^{\frac{1}{5}}Z_{\frac{2}{3}}^{\frac{2}{5}} < E < Z_{\frac{1}{5}}^{\frac{1}{3}}Z_{\frac{2}{5}}^{\frac{2}{5}} < E_{\frac{3}{4}}^{\frac{3}{2}}E_{\frac{1}{4}}^{-\frac{1}{2}} < Z_{\frac{1}{3}} < E_{\frac{3}{5}}^{\frac{3}{5}}E_{\frac{2}{5}}^{-2} < Y_{\frac{1}{2}},$$

where  $Z_p = Z^{\frac{1}{p}}(a^p, b^p), E_p = E^{\frac{1}{p}}(a^p, b^p), Y_p = Y^{\frac{1}{p}}(a^p, b^p), Y(a, b) = Ee^{1-\frac{G^2}{L^2}}.$ 

If replace a, b with  $a^2, b^2$  in (4.2)-(4.4), then they may be rewritten into

(4.5) 
$$E > h_{\frac{4}{5}}^2 M_{\frac{2}{5}}^{-1} > M_{\frac{2}{3}} > h > M_{\frac{1}{3}}^{\frac{1}{3}} M_{\frac{4}{5}}^{\frac{2}{3}} > L_2 > G^{\frac{2}{5}} M_{\frac{2}{3}}^{\frac{1}{5}} M_{\frac{4}{3}}^{\frac{2}{5}} > \sqrt{Gh_2} > G^{\frac{2}{3}} M_2^{\frac{1}{3}}$$

(4.7) 
$$Y > E_{\frac{6}{5}}^{3} E_{\frac{4}{5}}^{-2} > Z_{\frac{2}{3}} > E_{\frac{3}{2}}^{\frac{3}{2}} E_{\frac{1}{2}}^{-\frac{1}{2}} > Z_{\frac{2}{5}}^{\frac{1}{3}} Z_{\frac{4}{5}}^{\frac{2}{3}} > E_{\frac{1}{2}}^{-\frac{1}{2}} > Z_{\frac{2}{5}}^{\frac{1}{3}} Z_{\frac{4}{5}}^{\frac{2}{3}} > E_{2} > G^{\frac{2}{5}} Z_{\frac{2}{3}}^{\frac{1}{3}} Z_{\frac{4}{3}}^{\frac{2}{3}} > G^{\frac{1}{2}} E_{3}^{\frac{3}{4}} E_{1}^{-\frac{1}{4}} > G^{\frac{2}{3}} Z_{2}^{\frac{1}{3}}.$$

respectively, where  $L_p = L^{\frac{1}{p}}(a^p, b^p)$ .

Form (4.7) it follows that

(4.8) 
$$Y > Z_{\frac{2}{3}} > E_2;$$

Likewise from (4.5), we also have

(4.9) 
$$E > M_{\frac{2}{3}} > L_2.$$

And then we can get a new inequalities chain:

(4.10) 
$$Y > Z_{\frac{2}{3}} > E_2 > M_{\frac{4}{3}} > L_4,$$

which precisely characterize the relations among means Y, Z, E, A and L, and is very interesting.

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