

HERMITE-HADAMARD INEQUALITY THROUGH PREQUASIINVEX FUNCTIONS

A. BARANI^{1,*}, A. G. GHAZANFARI² AND S. S. DRAGOMIR^{3,4}

^{1,2} *Department of Mathematics, Lorestan University
P. O. Box 465, Khoramabad, Iran*

³ *School of Engineering and Science, Victoria University
PO Box 14428 Melbourne City, MC 8001, Australia.*

⁴ *School of Computational and Applied Mathematics
University of the Witwatersrand, Private Bag 3
Wits 2050, Johannesburg, South Africa.*

ABSTRACT. In this paper we extend some estimates of the right hand side of a Hermite- Hadamard type inequality for prequasiinvex functions. Then, a generalization to functions of several variables on invex subsets of \mathbb{R}^n is introduced.

Keywords: Hermite-Hadamard inequality, invex sets, prequasiinvex functions

1. INTRODUCTION AND PRELIMINARY

Let $I = [c, d]$ be an interval on the real line \mathbb{R} , let $f : I \rightarrow \mathbb{R}$ be a convex function and let $a, b \in [c, d], a < b$. We consider the well-known Hadamard's inequality

$$(1.1) \quad f\left(\frac{a+b}{2}\right) \leq \frac{1}{b-a} \int_a^b f(x)dx \leq \frac{f(a)+f(b)}{2}$$

Both inequalities hold in the reversed direction if f is concave. We note that Hadamard's inequality may be regarded as a refinement of the concept of convexity and it follows easily from Jensen's inequality. Hadamard's inequality for convex functions has received renewed attention in recent years and a remarkable variety of refinements and generalizations have been found (see, for example, [2, 3, 4, 5]).

The classical Hermite-Hadamard inequality provides estimates of the mean value of a continuous convex function $f : [a, b] \rightarrow \mathbb{R}$. Ion in [7] presented some estimates of the right hand side of a Hermite- Hadamard type inequality in which some quasi-convex functions are involved. The main results of [7] are given by the following theorems.

Theorem 1. *Assume $a, b \in \mathbb{R}$ with $a < b$ and $f : [a, b] \rightarrow \mathbb{R}$ is a differentiable function on (a, b) . If $|f'|$ is quasi-convex on $[a, b]$ then the following inequality holds*

*Corresponding author.

E-mail addresses:

alibarani2000@yahoo.com and barani.a@lu.ac.ir(A. Barani), ghazanfari.amir@gmail.com(A.G. Ghazanfari), sever.dragomir@vu.edu.au(S.S. Dragomir).

true

$$(1.2) \quad \left| \frac{f(a) + f(b)}{2} - \frac{1}{b-a} \int_a^b f(x) dx \right| \leq \frac{(b-a) \sup\{|f'(a)|, |f'(b)|\}}{4}.$$

Theorem 2. Assume $a, b \in \mathbb{R}$ with $a < b$ and $f : [a, b] \rightarrow \mathbb{R}$ is a differentiable function on (a, b) . Assume $p \in \mathbb{R}$ with $p > 1$. If $|f'|^{p-1}$ is quasi-convex on $[a, b]$ then the following inequality holds true

$$(1.3) \quad \left| \frac{f(a) + f(b)}{2} - \frac{1}{b-a} \int_a^b f(x) dx \right| \leq \frac{b-a}{2(p+1)^{1/p}} \cdot \left[\sup \left\{ |f'(a)|^{p-1}, |f'(b)|^{p-1} \right\} \right]^{\frac{p-1}{p}}.$$

In recent years several extensions and generalizations have been considered for classical convexity. A significant generalization of convex functions is that of invex functions introduced by Hanson in [6]. Pini [8] introduced the concept of prequasiinvex functions as a generalization of invex functions. More recently, prequasiinvex functions, and semistrictly prequasiinvex functions were studied by Yang et al. [10].

Now, we recall some notions in invexity analysis which will be used throughout the paper (see [1, 9, 10] and references therein).

Definition 1. A set $S \subseteq \mathbb{R}^n$ is said to be invex with respect to the map $\eta : S \times S \rightarrow \mathbb{R}^n$, if for every $x, y \in S$ and $t \in [0, 1]$,

$$(1.4) \quad y + t\eta(x, y) \in S.$$

It is obvious that every convex set is invex with respect to the map $\eta(x, y) = x - y$, but there exist invex sets which are not convex (see [1]).

Definition 2. Let $S \subseteq \mathbb{R}^n$ be an invex set with respect to $\eta : S \times S \rightarrow \mathbb{R}^n$. Then, the function $f : S \rightarrow \mathbb{R}$ is said to be prequasiinvex with respect to η , if for every $x, y \in S$ and $t \in [0, 1]$,

$$(1.5) \quad f(y + t\eta(x, y)) \leq \max\{f(x), f(y)\}.$$

Every quasi convex function is a prequasiinvex with respect to the map $\eta(x, y) = x - y$ but the converse does not hold, see Example 1.1 in [10]. For a characterization and some application of prequasiinvex functions see [10] and references therein.

The organization of the paper is as follows:

In section 2 some generalizations of Hermite-Hadamard type inequality for prequasiinvex functions are given. Section 3 is devoted to a generalization to several variable prequasiinvex functions.

2. PREQUASIINVEXITY AND HERMITE-HADAMARD TYPE INEQUALITY

Theorem 3. Let $A \subseteq \mathbb{R}$ be an open invex subset with respect to $\theta : A \times A \rightarrow \mathbb{R}$. Suppose that $f : A \rightarrow \mathbb{R}$ is a differentiable function. If $|f'|$ is prequasiinvex on A then, for every $a, b \in A$ the following inequality holds

$$(2.1) \quad \left| \frac{f(b) + f(b + \theta(a, b))}{2} - \frac{1}{\theta(a, b)} \int_b^{a+\theta(a, b)} f(x) dx \right| \leq \frac{|\theta(a, b)|}{4} \sup\{|f'(a)|, |f'(b)|\}$$

Proof. Suppose that $a, b \in A$. Since A is an invex set with respect to θ , for every $t \in [0, 1]$ we have $b + t\theta(a, b) \in A$. Integrating by parts implies that

$$\begin{aligned}
 & \int_0^1 (1-2t)f'(b+t\theta(a,b))dt \\
 (2.2) \quad &= \left[\frac{(1-2t)f(b+t\theta(a,b))}{\theta(a,b)} \right]_0^1 + \frac{2}{\theta(a,b)} \int_0^1 f(b+t\theta(a,b))dt \\
 &= -\frac{f(b)+f(b+\theta(a,b))}{\theta(a,b)} + \frac{2}{(\theta(a,b))^2} \int_b^{b+\theta(a,b)} f(x)dx.
 \end{aligned}$$

By prequasiinvexity of $|f'|$ and (2.2) we get

$$\begin{aligned}
 & \left| \frac{f(b)+f(b+\theta(a,b))}{2} - \frac{1}{\theta(a,b)} \int_b^{b+\theta(a,b)} f(x)dx \right| \\
 (2.3) \quad &= \left| \frac{\theta(a,b)}{2} \int_0^1 (1-2t)f'(b+t\theta(a,b))dt \right| \\
 &\leq \frac{|\theta(a,b)|}{2} \max\{|f'(a)|, |f'(b)|\} \int_0^1 |1-2t| dt \\
 &= \frac{|\theta(a,b)|}{4} \max\{|f'(a)|, |f'(b)|\}.
 \end{aligned}$$

□

Theorem 4. Let $A \subseteq \mathbb{R}$ be an open invex subset with respect to $\theta : A \times A \rightarrow \mathbb{R}$. Suppose that $f : A \rightarrow \mathbb{R}$ is a differentiable function. Assume $p \in \mathbb{R}$ with $p > 1$. If $|f'|^{p/p-1}$ is prequasiinvex on A then, for every $a, b \in A$ the following inequality holds

$$\begin{aligned}
 & \left| \frac{f(b)+f(b+\theta(a,b))}{2} - \frac{1}{\theta(a,b)} \int_b^{b+\theta(a,b)} f(x)dx \right| \\
 (2.4) \quad &\leq \frac{|\theta(a,b)|}{2(p+1)^{1/p}} \left[\sup\{|f'(a)|^{p/p-1}, |f'(b)|^{p/p-1}\} \right]^{p/p-1}.
 \end{aligned}$$

Proof. Suppose that $a, b \in A$. By assumption, Hölder's inequality and the proof of Theorem 3 we have

$$\begin{aligned}
(2.5) \quad & \left| \frac{f(b) + f(b + \theta(a, b))}{2} - \frac{1}{\theta(a, b)} \int_b^{b + \theta(a, b)} f(x) dx \right| \\
& \leq \frac{|\theta(a, b)|}{2} \int_0^1 |1 - 2t| |f'(b + t\theta(a, b))| dt \\
& \leq \frac{|\theta(a, b)|}{2} \left(\int_0^1 |1 - 2t|^p dt \right)^{1/p} \left(\int_0^1 |f'(b + t\theta(a, b))|^q dt \right)^{1/q} \\
& = \frac{|\theta(a, b)|}{2(p+1)^{1/p}} \left(\int_0^1 |f'(b + t\theta(a, b))|^q dt \right)^{1/q} \\
& \leq \frac{|\theta(a, b)|}{2(p+1)^{1/p}} \left(\int_0^1 \sup\{|f'(a)|^q, |f'(a)|^q\} dt \right)^{1/q} \\
& = \frac{|\theta(a, b)|}{2(p+1)^{1/p}} (\sup\{|f'(a)|^q, |f'(a)|^q\})^{1/q},
\end{aligned}$$

where $q := p/(p-1)$. □

Note that if $A = [a, b]$ and $\theta(x, y) = x - y$ for every $x, y \in A$ then, we can deduce Theorems 1 and 2, from Theorems 3 and 4, respectively.

In the following example we introduce a differentiable function which satisfies the assumptions of Theorems 3 and 4.

Example 1. Suppose that $K := (-2, 0) \cup (0, 2)$ and the function $\theta : K \times K \rightarrow \mathbb{R}$ is defined by

$$\theta(x, y) := \begin{cases} x - y & x > 0, y > 0, \\ x - y & x < 0, y < 0, \\ 0 & \text{otherwise.} \end{cases}$$

Clearly θ satisfies condition C and K is an open invex set with respect to θ . Assume that $p \in \mathbb{R}$ and $p > 1$. Suppose that the function $f : K \rightarrow \mathbb{R}$ defined by

$$f(x) := (p/p - 1)e^{(p-1/p)x}.$$

Hence, for every $x \in K$ if $g(x) := |f'(x)|^{p/p-1}$ then, $g(x) = e^x$. It is obvious that for every pair of distinct points $x, y \in K$

$$(2.6) \quad g'(x)\theta(y, x) > 0 \text{ implies } g'(y)\theta(x, y) < 0.$$

Now, by (2.6) and Theorem 3.1 in [11] the function $g(x) = |f'(x)|^{p/p-1}$ is prequasi-invex with respect to θ .

3. AN EXTENSION TO SEVERAL VARIABLES FUNCTIONS

The aim of this section is to extend the Theorem 4 and Proposition 1 in [7] to functions of several variables defined on invex subsets of \mathbb{R}^n .

Let $S \subseteq \mathbb{R}^n$ be an invex set with respect to $\eta : S \times S \rightarrow \mathbb{R}^n$. For every $x, y \in S$ the η -path P_{xv} joining the points x and $v := x + \eta(y, x)$ is defined as follows

$$P_{xv} := \{z : z = x + t\eta(y, x) : t \in [0, 1]\}.$$

The mapping η is said to be satisfies the condition C if for every $x, y \in S$ and $t \in [0, 1]$,

$$\begin{aligned}\eta(y, y + t\eta(x, y)) &= -t\eta(x, y), \\ \eta(x, y + t\eta(x, y)) &= (1 - t)\eta(x, y).\end{aligned}$$

Note that for every $x, y \in S$ and every $t_1, t_2 \in [0, 1]$ from condition C we have

$$(3.1) \quad \eta(y + t_2\eta(x, y), y + t_1\eta(x, y)) = (t_2 - t_1)\eta(x, y),$$

see [9] for details.

Proposition 1. *Let $S \subseteq \mathbb{R}^n$ be an invex set with respect to $\eta : S \times S \rightarrow \mathbb{R}^n$ and $f : S \rightarrow \mathbb{R}$ is a function. Suppose that η satisfies condition C on S . Then, for every $x, y \in S$ the function f is prequasiinvex with respect to η on η -path P_{xv} if and only if the function $\varphi : [0, 1] \rightarrow \mathbb{R}$ defined by*

$$\varphi(t) := f(x + t\eta(y, x)),$$

is quasiconvex on $[0, 1]$.

Proof. Suppose that φ is quasiconvex on $[0, 1]$ and $z_1 := x + t_1\eta(y, x) \in P_{xv}$, $z_2 := x + t_2\eta(y, x) \in P_{xv}$. Fix $\lambda \in [0, 1]$. By (2.4) we have

$$\begin{aligned}(3.2) \quad f(z_1 + \lambda\eta(z_2, z_1)) &= f(x + ((1 - \lambda)t_1 + \lambda t_2)\eta(y, x)) \\ &= \varphi((1 - \lambda)t_1 + \lambda t_2) \\ &\leq \max\{\varphi(t_1), \varphi(t_2)\} \\ &= \max\{f(z_1), f(z_2)\}.\end{aligned}$$

Hence, f is prequasiinvex with respect to η on η -path P_{xv} .

Conversely, let $x, y \in S$ and the function f be prequasiinvex with respect to η on η -path P_{xv} . Suppose that $t_1, t_2 \in [0, 1]$. Then, for every $\lambda \in [0, 1]$ we have

$$\begin{aligned}(3.3) \quad \varphi((1 - \lambda)t_1 + \lambda t_2) &= f(x + ((1 - \lambda)t_1 + \lambda t_2)\eta(y, x)) \\ &= f(x + t_1\eta(y, x) + \lambda\eta(x + t_2\eta(y, x), x + t_1\eta(y, x))) \\ &\leq \max\{f(x + t_1\eta(y, x)), f(x + t_2\eta(y, x))\} \\ &= \max\{\varphi(t_1), \varphi(t_2)\}.\end{aligned}$$

Therefore, φ is quasiconvex on $[0, 1]$. □

The following Theorem is a generalization of Proposition 1 in [7].

Theorem 5. *Let $S \subseteq \mathbb{R}^n$ be an open invex set with respect to $\eta : S \times S \rightarrow \mathbb{R}^n$. Assume that η satisfies condition C . Suppose that for every $x, y \in S$ the function $f : S \rightarrow \mathbb{R}^+$ is prequasiinvex with respect to η on η -path P_{xv} . Then, for every $a, b \in (0, 1)$ with $a < b$ the following inequality holds,*

$$\begin{aligned}(3.4) \quad & \left| \frac{1}{2} \int_0^a f(x + s\eta(y, x)) ds + \frac{1}{2} \int_0^b f(x + s\eta(y, x)) ds \right. \\ & \left. - \frac{1}{b-a} \int_a^b \left(\int_0^s f(x + t\eta(y, x)) dt \right) ds \right| \\ & \leq \frac{b-a}{4} \sup\{f(x + a\eta(y, x)), f(x + b\eta(y, x))\}.\end{aligned}$$

Proof. Let $x, y \in S$ and $a, b \in (0, 1)$ with $a < b$. Since f is prequasiinvex with respect to η on η -path P_{xv} by Proposition 1 the function $\varphi : [0, 1] \rightarrow \mathbb{R}^+$ defined by

$$\varphi(t) := f(x + t\eta(y, x)),$$

is quasiconvex on $[0, 1]$. Now, we define the function $\phi : [0, 1] \rightarrow \mathbb{R}^+$ as follows

$$\phi(t) := \int_0^t \varphi(s) ds = \int_0^t f(x + s\eta(y, x)) ds.$$

Obviously for every $t \in (0, 1)$ we have

$$\phi'(t) = \varphi(t) = f(x + t\eta(y, x)) \geq 0,$$

hence, $|\phi'(t)| = \phi'(t)$. Applying Theorem 1 to the function ϕ implies that

$$\left| \frac{\phi(a) + \phi(b)}{2} - \frac{1}{b-a} \int_a^b \phi(s) ds \right| \leq \frac{b-a}{4} \sup\{\phi'(a), \phi'(b)\},$$

and we deduce that (3.4) holds. \square

Remark 1. Let $\phi : [0, 1] \rightarrow \mathbb{R}^+$ be a function and q a positive real number, then ϕ is quasiconvex if and only if the function $\phi^q : [0, 1] \rightarrow \mathbb{R}^+$ is quasiconvex. Indeed, for every $x, y \in [0, 1]$ it is easy to see that

$$(3.5) \quad (\max\{\phi(x), \phi(y)\})^q = \max\{\phi^q(x), \phi^q(y)\}.$$

Therefore if $t \in [0, 1]$ we have

$$\phi(tx+(1-t)y) \leq \max\{\phi(x), \phi(y)\} \text{ if and only if } \phi^q(tx+(1-t)y) \leq \max\{\phi^q(x), \phi^q(y)\}.$$

The following theorem is a generalization of Theorem 4 to functions of several variables.

Theorem 6. Let $S \subseteq \mathbb{R}^n$ be an open invex set with respect to $\eta : S \times S \rightarrow \mathbb{R}^n$. Assume that η satisfies condition C. Suppose that for every $x, y \in S$ the function $f : S \rightarrow \mathbb{R}^+$ is prequasiinvex with respect to η on η -path P_{xv} . Then, for every $p > 1$ and $a, b \in (0, 1)$ with $a < b$ the following inequality holds,

$$(3.6) \quad \left| \frac{1}{2} \int_0^a f(x + s\eta(y, x)) ds + \frac{1}{2} \int_0^b f(x + s\eta(y, x)) ds - \frac{1}{b-a} \int_a^b \left(\int_0^s f(x + t\eta(y, x)) dt \right) ds \right| \leq \frac{b-a}{2(p+1)^{1/p}} \sup\{[f(x + a\eta(y, x))]^{p/p-1}, [f(x + b\eta(y, x))]^{p/p-1}\}^{p/p-1}.$$

Proof. Let $x, y \in S$ and $a, b \in (0, 1)$ with $a < b$. Suppose that ϕ and φ are the functions which are defined in the proof of Theorem 5. Since $|\phi'(t)| : [0, 1] \rightarrow \mathbb{R}^+$ is quasiconvex on $[0, 1]$, by Remark 1 the function $|\phi'|^{p/p-1}$ is also quasiconvex on $[0, 1]$.

Now, by applying Theorem 2 to function ϕ we get

$$\left| \frac{\phi(a) + \phi(b)}{2} - \frac{1}{b-a} \int_a^b \phi(s) ds \right| \leq \frac{b-a}{2(p+1)^{1/p}} \sup\{[\phi'(a)]^{p/p-1}, [\phi'(b)]^{p/p-1}\}^{p/p-1},$$

and we deduce that (3.6) holds and proof is complete. \square

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