

WEIGHTED INTEGRAL INEQUALITIES FOR GG -CONVEX FUNCTIONS

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ABSTRACT. Some weighted integral inequalities of Hermite-Hadamard type for GG -convex functions defined on positive intervals are given. Applications for special means are also provided.

1. INTRODUCTION

The function $f : I \subset (0, \infty) \rightarrow (0, \infty)$ is called GG -convex on the interval I of real umbers \mathbb{R} if [4]

$$(1.1) \quad f(x^{1-\lambda}y^\lambda) \leq [f(x)]^{1-\lambda} [f(y)]^\lambda$$

for any $x, y \in I$ and $\lambda \in [0, 1]$. If the inequality is reversed in (1.1) then the function is called GG -concave.

This concept was introduced in 1928 by P. Montel [53], however, the roots of the research in this area can be traced long before him [54].

It is easy to see that [54], the function $f : I \subset (0, \infty) \rightarrow (0, \infty)$ is GG -convex if and only if the the function $g : \ln I \rightarrow \mathbb{R}$, $g = \ln \circ f \circ \exp$ is convex on $\ln I$.

It is known that [54] every real analytic function $f(x) = \sum_{n=0}^{\infty} c_n x^n$ with non-negative coefficients c_n is a GG -convex function on $(0, r)$, where r is the radius of convergence for f . Therefore functions like \exp , \sinh , \cosh are GG -convex on \mathbb{R} , \tan , \sec , \csc , $\frac{1}{x} - \cot x$ are GG -convex on $(0, \frac{\pi}{2})$ and $\frac{1}{1-x}$, $\ln \frac{1}{1-x}$ or $\frac{1+x}{1-x}$ are GG -convex on $(0, 1)$. Also, the Γ function is a strictly GG -convex function on $[1, \infty)$.

It is also known that [54], if a function f is GG -convex, then so is $x^\alpha f^\beta(x)$ for all $\alpha \in \mathbb{R}$ and all $\beta > 0$. If f is continuous, and one of the functions $f(x)^x$ and $f(e^{1/\log x})$ is GG -convex, then so is the other.

Recently [30], we obtained the following weighted inequality:

Theorem 1. *Let $f : [a, b] \subset (0, \infty) \rightarrow (0, \infty)$ be a GG -convex function on $[a, b]$ and $w : [a, b] \rightarrow [0, \infty)$ an integrable function on $[a, b]$, then*

$$(1.2) \quad \begin{aligned} & f \left(\exp \left(\frac{\int_a^b w(t) \ln t dt}{\int_a^b w(t) dt} \right) \right) \\ & \leq \exp \left(\frac{\int_a^b w(t) \ln f(t) dt}{\int_a^b w(t) dt} \right) \\ & \leq [f(a)]^{\frac{\ln b - \frac{\int_a^b w(t) \ln t dt}{\int_a^b w(t) dt}}{\ln b - \ln a}} [f(b)]^{\frac{\frac{\int_a^b w(t) \ln t dt}{\int_a^b w(t) dt} - \ln a}{\ln b - \ln a}}. \end{aligned}$$

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One can observe that, by the weighted geometric mean - arithmetic mean inequality

$$\alpha^{1-\lambda}\beta^\lambda \leq (1-\lambda)\alpha + \lambda\beta, \quad \alpha, \beta > 0 \text{ and } \lambda \in [0, 1],$$

we have the further upper bound

$$\begin{aligned} & [f(a)]^{\frac{\ln b - \frac{\int_a^b w(t) \ln t dt}{\int_a^b w(t) dt}}{\ln b - \ln a}} [f(b)]^{\frac{\frac{\int_a^b w(t) \ln t dt}{\int_a^b w(t) dt} - \ln a}{\ln b - \ln a}} \\ & \leq \left(\frac{\ln b - \frac{\int_a^b w(t) \ln t dt}{\int_a^b w(t) dt}}{\ln b - \ln a} \right) f(a) + \left(\frac{\frac{\int_a^b w(t) \ln t dt}{\int_a^b w(t) dt} - \ln a}{\ln b - \ln a} \right) f(b). \end{aligned}$$

We define the *p-logarithmic mean* of two positive numbers a, b by

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

In particular, by taking $w(t) = t^p$ in (1.2), we have for any *GG*-convex function $f : [a, b] \subset (0, \infty) \rightarrow (0, \infty)$ that

$$\begin{aligned} (1.3) \quad & \left[f \left([I(a^{p+1}, b^{p+1})]^{\frac{1}{p+1}} \right) \right]^{L_p(a, b)} \\ & \leq \exp \left(\frac{1}{b-a} \int_a^b t^p \ln f(t) dt \right) \\ & \leq [f(a)]^{\frac{L(a^{p+1}, b^{p+1}) - a^{p+1}}{(p+1)(b-a)}} [f(b)]^{\frac{b^{p+1} - L(a^{p+1}, b^{p+1})}{(p+1)(b-a)}}, \end{aligned}$$

for any $p \in \mathbb{R}$ with $p \neq 0, -1$.

We recall that the *logarithmic mean* is defined by $L(p, q) := \frac{p-q}{\ln p - \ln q}$ if $p \neq q$ and $L(p, p) := p$.

If $p = 0$, namely we take $w(t) = 1$ in (1.2), then we get

$$(1.4) \quad f(I(a, b)) \leq \exp \left(\frac{1}{b-a} \int_a^b \ln f(t) dt \right) \leq [f(b)]^{\frac{b-L(a, b)}{b-a}} [f(a)]^{\frac{L(a, b)-a}{b-a}}$$

that has been obtained by Mitroi and Spiridon in [52].

If $p = -1$, namely we take $w(t) = \frac{1}{t}$ in (1.2), then we get

$$(1.5) \quad f(\sqrt{ab}) \leq \exp \left(\frac{1}{\ln b - \ln a} \int_a^b \frac{\ln f(t)}{t} dt \right) \leq \sqrt{f(a)f(b)}.$$

If $p = 1$ in (2.11) then we also have

$$\begin{aligned} (1.6) \quad & f(\sqrt{I(a^2, b^2)}) \leq \exp \left(\frac{1}{b-a} \int_a^b t \ln f(t) dt \right) \\ & \leq [f(a)]^{\frac{A(a, b)L(a, b) - a^2}{2(b-a)}} [f(b)]^{\frac{b^2 - A(a, b)L(a, b)}{2(b-a)}}. \end{aligned}$$

We recall that the *identric mean* is defined by $I(a, b) := \frac{1}{e} \left(\frac{b^b}{a^a} \right)^{\frac{1}{b-a}}$ for $b \neq a$ and $I(a, a) := a$.

We also recall the classical *Hermite-Hadamard inequality* that states that

$$(1.7) \quad f\left(\frac{a+b}{2}\right) \leq \frac{1}{b-a} \int_a^b f(t) dt \leq \frac{f(a)+f(b)}{2}$$

for any convex function $f : [a, b] \rightarrow \mathbb{R}$.

For related results, see [1]-[21], [24]-[31], [32]-[41] and [42]-[57].

Motivated by the above results we establish here some new weighted integral inequalities of Hermite-Hadamard type for GG -convex functions defined on positive intervals. Applications for special means are also provided.

2. NEW RESULTS FOR GENERAL WEIGHTS

We have:

Theorem 2. *Let $f : [a, b] \subset (0, \infty) \rightarrow (0, \infty)$ be a GG -convex function on $[a, b]$ and $w : [a, b] \rightarrow [0, \infty)$ an integrable function on $[a, b]$, then*

$$(2.1) \quad f(\sqrt{ab}) \leq \left(\frac{\int_a^b w(t) f^p(t) f^p\left(\frac{ab}{t}\right) dt}{\int_a^b w(t) dt} \right)^{\frac{1}{2p}} \leq \sqrt{f(a)f(b)}$$

for any $p > 0$.

Proof. From the definition of GG -convex functions we have

$$(2.2) \quad f(x^{1-\lambda}y^\lambda) \leq [f(x)]^{1-\lambda} [f(y)]^\lambda$$

and

$$(2.3) \quad f(x^\lambda y^{1-\lambda}) \leq [f(x)]^\lambda [f(y)]^{1-\lambda}$$

for any $x, y \in [a, b]$ and $\lambda \in [0, 1]$.

By multiplication of (2.2) with (2.3) we get

$$f(x^{1-\lambda}y^\lambda) f(x^\lambda y^{1-\lambda}) \leq f(x) f(y)$$

for any $x, y \in [a, b]$ and $\lambda \in [0, 1]$.

Therefore

$$(2.4) \quad f(a^{1-\lambda}b^\lambda) f(a^\lambda b^{1-\lambda}) \leq f(a) f(b)$$

for any $\lambda \in [0, 1]$.

From (2.2) we also have

$$(2.5) \quad f(\sqrt{xy}) \leq \sqrt{f(x)f(y)}$$

for any $x, y \in [a, b]$.

By taking $x = a^{1-\lambda}b^\lambda$, $y = a^\lambda b^{1-\lambda}$ in (2.5) and then squaring we get

$$(2.6) \quad f^2(\sqrt{ab}) \leq f(a^{1-\lambda}b^\lambda) f(a^\lambda b^{1-\lambda}).$$

Since for any $t \in [a, b]$ there is a unique $\lambda \in [0, 1]$ such that $t = a^{1-\lambda}b^\lambda$, we obtain from (2.4) and (2.6) that

$$(2.7) \quad f^2(\sqrt{ab}) \leq f(t) f\left(\frac{ab}{t}\right) \leq f(a) f(b)$$

for any $t \in [a, b]$.

If we take the power $p > 0$ in (2.7), multiply by $w(t) \geq 0$ for $t \in [a, b]$ and integrate, we get

$$(2.8) \quad f^{2p}(\sqrt{ab}) \int_a^b w(t) dt \leq \int_a^b w(t) f^p(t) f^p\left(\frac{ab}{t}\right) dt \\ \leq f^p(a) f^p(b) \int_a^b w(t) dt$$

that is equivalent to

$$(2.9) \quad f^{2p}(\sqrt{ab}) \leq \frac{\int_a^b w(t) f^p(t) f^p\left(\frac{ab}{t}\right) dt}{\int_a^b w(t) dt} \leq f^p(a) f^p(b)$$

and by taking the power $\frac{1}{2p}$ we get the desired result (2.1). \square

We observe that for $p = 1$ we get the inequality

$$(2.10) \quad f(\sqrt{ab}) \leq \left(\frac{\int_a^b w(t) f(t) f\left(\frac{ab}{t}\right) dt}{\int_a^b w(t) dt} \right)^{\frac{1}{2}} \leq \sqrt{f(a) f(b)},$$

while from $p = \frac{1}{2}$ we get

$$(2.11) \quad f(\sqrt{ab}) \leq \frac{\int_a^b w(t) \sqrt{f(t) f\left(\frac{ab}{t}\right)} dt}{\int_a^b w(t) dt} \leq \sqrt{f(a) f(b)}.$$

If we take $p = \frac{1}{4}$ in (2.1), then we get

$$(2.12) \quad f(\sqrt{ab}) \leq \left(\frac{\int_a^b w(t) \sqrt[4]{f(t) f\left(\frac{ab}{t}\right)} dt}{\int_a^b w(t) dt} \right)^2 \leq \sqrt{f(a) f(b)}.$$

Using *Jensen's inequality* for the power $p \geq 1$ ($p \in (0, 1)$), namely

$$\left(\frac{\int_a^b w(x) g(x) dx}{\int_a^b w(x) dx} \right)^p \leq (\geq) \frac{\int_a^b w(x) g^p(x) dx}{\int_a^b w(x) dx},$$

we can state the following more precise result:

Corollary 1. *Let $f : [a, b] \subset (0, \infty) \rightarrow (0, \infty)$ be a GG-convex function on $[a, b]$ and $w : [a, b] \rightarrow [0, \infty)$ an integrable function on $[a, b]$.*

(i) *If $p \geq 1$, then*

$$(2.13) \quad f(\sqrt{ab}) \leq \left(\frac{\int_a^b w(t) f(t) f\left(\frac{ab}{t}\right) dt}{\int_a^b w(t) dt} \right)^{\frac{1}{2}} \\ \leq \left(\frac{\int_a^b w(t) f^p(t) f^p\left(\frac{ab}{t}\right) dt}{\int_a^b w(t) dt} \right)^{\frac{1}{2p}} \leq \sqrt{f(a) f(b)}.$$

(ii) If $p \in (0, 1)$, then

$$(2.14) \quad \begin{aligned} f(\sqrt{ab}) &\leq \left(\frac{\int_a^b w(t) f^p(t) f^p\left(\frac{ab}{t}\right) dt}{\int_a^b w(t) dt} \right)^{\frac{1}{2p}} \\ &\leq \left(\frac{\int_a^b w(t) f(t) f\left(\frac{ab}{t}\right) dt}{\int_a^b w(t) dt} \right)^{\frac{1}{2}} \leq \sqrt{f(a)f(b)}. \end{aligned}$$

If we take in Corollary 1 $w(t) = 1$, $t \in [a, b]$, then for any $f : [a, b] \subset (0, \infty) \rightarrow (0, \infty)$ a GG -convex function, we have for $p \geq 1$ that

$$(2.15) \quad \begin{aligned} f(\sqrt{ab}) &\leq \left(\frac{1}{b-a} \int_a^b f(t) f\left(\frac{ab}{t}\right) dt \right)^{\frac{1}{2}} \\ &\leq \left(\frac{1}{b-a} \int_a^b f^p(t) f^p\left(\frac{ab}{t}\right) dt \right)^{\frac{1}{2p}} \leq \sqrt{f(a)f(b)} \end{aligned}$$

and for $p \in (0, 1)$, that

$$(2.16) \quad \begin{aligned} f(\sqrt{ab}) &\leq \left(\frac{1}{b-a} \int_a^b f^p(t) f^p\left(\frac{ab}{t}\right) dt \right)^{\frac{1}{2p}} \\ &\leq \left(\frac{1}{b-a} \int_a^b f(t) f\left(\frac{ab}{t}\right) dt \right)^{\frac{1}{2}} \leq \sqrt{f(a)f(b)}. \end{aligned}$$

If we take in Corollary 1 $w(t) = \frac{1}{t}$, $t \in [a, b]$, then for any $f : [a, b] \subset (0, \infty) \rightarrow (0, \infty)$ a GG -convex function, we have for $p \geq 1$ that

$$(2.17) \quad \begin{aligned} f(\sqrt{ab}) &\leq \left(\frac{1}{\ln b - \ln a} \int_a^b \frac{f(t) f\left(\frac{ab}{t}\right)}{t} dt \right)^{\frac{1}{2}} \\ &\leq \left(\frac{1}{\ln b - \ln a} \int_a^b \frac{f^p(t) f^p\left(\frac{ab}{t}\right)}{t} dt \right)^{\frac{1}{2p}} \leq \sqrt{f(a)f(b)} \end{aligned}$$

and for $p \in (0, 1)$, that

$$(2.18) \quad \begin{aligned} f(\sqrt{ab}) &\leq \left(\frac{1}{\ln b - \ln a} \int_a^b \frac{f^p(t) f^p\left(\frac{ab}{t}\right)}{t} dt \right)^{\frac{1}{2p}} \\ &\leq \left(\frac{1}{\ln b - \ln a} \int_a^b \frac{f(t) f\left(\frac{ab}{t}\right)}{t} dt \right)^{\frac{1}{2}} \leq \sqrt{f(a)f(b)}. \end{aligned}$$

If we take $p = \frac{1}{2}$ in the first inequality in (2.18), then we get

$$(2.19) \quad f(\sqrt{ab}) \leq \frac{1}{\ln b - \ln a} \int_a^b \frac{1}{t} \sqrt{f(t) f\left(\frac{ab}{t}\right)} dt$$

that has been obtained by İşcan in [45].

Theorem 3. Let $f : [a, b] \subset (0, \infty) \rightarrow (0, \infty)$ be a GG -convex function on $[a, b]$ and $w : [a, b] \rightarrow [0, \infty)$ an integrable function on $[a, b]$, then

$$\begin{aligned}
(2.20) \quad & f \left(\exp \left(\frac{\int_a^b w(t) \ln t dt}{\int_a^b w(t) dt} \right) \right) \\
& \leq \exp \left(\frac{\int_a^b w(t) \ln f(t) dt}{\int_a^b w(t) dt} \right) \\
& \leq \frac{\int_a^b w(t) f(t) dt}{\int_a^b w(t) dt} \leq \left(\frac{[f(a)]^{\ln b}}{[f(b)]^{\ln a}} \right)^{\frac{1}{\ln b - \ln a}} \frac{\int_a^b w(t) \left(\frac{f(b)}{f(a)} \right)^{\frac{\ln t}{\ln b - \ln a}} dt}{\int_a^b w(t) dt} \\
& \leq \left(\frac{\ln b - \frac{\int_a^b w(t) \ln t dt}{\int_a^b w(t) dt}}{\ln b - \ln a} \right) f(a) + \left(\frac{\frac{\int_a^b w(t) \ln t dt}{\int_a^b w(t) dt} - \ln a}{\ln b - \ln a} \right) f(b).
\end{aligned}$$

Proof. If we use Jensen's inequality for the exponential function and nonnegative weight w , we have

$$\begin{aligned}
\exp \left(\frac{\int_a^b w(t) \ln f(t) dt}{\int_a^b w(t) dt} \right) & \leq \frac{\int_a^b w(t) \exp(\ln f(t)) dt}{\int_a^b w(t) dt} \\
& = \frac{\int_a^b w(t) f(t) dt}{\int_a^b w(t) dt},
\end{aligned}$$

and the second inequality in (2.20) is proved.

Let $t = a^{1-\lambda}b^\lambda \in [a, b]$ with $\lambda \in [0, 1]$, then $\lambda = \frac{\ln t - \ln a}{\ln b - \ln a}$. By the GG -convexity of f we have

$$\begin{aligned}
(2.21) \quad & f(t) = f(a^{1-\lambda}b^\lambda) \leq [f(a)]^{1-\lambda} [f(b)]^\lambda \\
& = [f(a)]^{\frac{\ln b - \ln t}{\ln b - \ln a}} [f(b)]^{\frac{\ln t - \ln a}{\ln b - \ln a}} \\
& = \left(\frac{[f(a)]^{\ln b}}{[f(b)]^{\ln a}} \right)^{\frac{1}{\ln b - \ln a}} \left(\frac{f(b)}{f(a)} \right)^{\frac{\ln t}{\ln b - \ln a}} \\
& \leq \frac{\ln b - \ln t}{\ln b - \ln a} f(a) + \frac{\ln t - \ln a}{\ln b - \ln a} f(b)
\end{aligned}$$

for any $t \in [a, b]$.

Now, if we take the weighted integral mean in (2.21), then we get the last part of (2.20). \square

By choosing $w(t) = 1$, $t \in [a, b]$ in (2.20), we deduce

$$\begin{aligned}
& f \left(\exp \left(\frac{1}{b-a} \int_a^b \ln t dt \right) \right) \\
& \leq \exp \left(\frac{1}{b-a} \int_a^b \ln f(t) dt \right) \\
& \leq \frac{1}{b-a} \int_a^b f(t) dt \leq \left(\frac{[f(a)]^{\ln b}}{[f(b)]^{\ln a}} \right)^{\frac{1}{\ln b - \ln a}} \frac{\int_a^b \left(\frac{f(b)}{f(a)} \right)^{\frac{\ln t}{\ln b - \ln a}} dt}{b-a} \\
& \leq \left(\frac{\ln b - \frac{1}{b-a} \int_a^b \ln t dt}{\ln b - \ln a} \right) f(a) + \left(\frac{\frac{1}{b-a} \int_a^b \ln t dt - \ln a}{\ln b - \ln a} \right) f(b),
\end{aligned}$$

and since $\frac{1}{b-a} \int_a^b \ln t dt = \ln I(a, b)$, hence

$$\begin{aligned}
(2.22) \quad f(I(a, b)) & \leq \exp \left(\frac{1}{b-a} \int_a^b \ln f(t) dt \right) \\
& \leq \frac{1}{b-a} \int_a^b f(t) dt \leq \left(\frac{[f(a)]^{\ln b}}{[f(b)]^{\ln a}} \right)^{\frac{1}{\ln b - \ln a}} \frac{\int_a^b \left(\frac{f(b)}{f(a)} \right)^{\frac{\ln t}{\ln b - \ln a}} dt}{b-a} \\
& \leq \frac{\ln b - \ln I(a, b)}{\ln b - \ln a} f(a) + \frac{\ln I(a, b) - \ln a}{\ln b - \ln a} f(b).
\end{aligned}$$

If we take $w(t) = \frac{1}{t}$, $t \in [a, b]$ in (2.20), then we get

$$\begin{aligned}
(2.23) \quad f \left(\exp \left(\frac{\int_a^b \frac{1}{t} \ln t dt}{\int_a^b \frac{1}{t} dt} \right) \right) \\
& \leq \exp \left(\frac{\int_a^b \frac{1}{t} \ln f(t) dt}{\int_a^b \frac{1}{t} dt} \right) \\
& \leq \frac{\int_a^b \frac{1}{t} f(t) dt}{\int_a^b \frac{1}{t} dt} \leq \left(\frac{[f(a)]^{\ln b}}{[f(b)]^{\ln a}} \right)^{\frac{1}{\ln b - \ln a}} \frac{\int_a^b \frac{1}{t} \left(\frac{f(b)}{f(a)} \right)^{\frac{\ln t}{\ln b - \ln a}} dt}{\int_a^b w(t) dt} \\
& \leq \left(\frac{\ln b - \frac{\int_a^b \frac{1}{t} \ln t dt}{\int_a^b \frac{1}{t} dt}}{\ln b - \ln a} \right) f(a) + \left(\frac{\frac{\int_a^b \frac{1}{t} \ln t dt}{\int_a^b \frac{1}{t} dt} - \ln a}{\ln b - \ln a} \right) f(b).
\end{aligned}$$

This is equivalent, after suitable calculations, to

$$\begin{aligned}
(2.24) \quad f(\sqrt{ab}) & \leq \exp \left(\frac{1}{\ln b - \ln a} \int_a^b \frac{1}{t} \ln f(t) dt \right) \\
& \leq \frac{1}{\ln b - \ln a} \int_a^b \frac{1}{t} f(t) dt \leq L(f(a), f(b)) \left(\leq \frac{f(a) + f(b)}{2} \right).
\end{aligned}$$

The third inequality in (2.24) has been obtained in a different way by İşcan in [45].

3. OTHER WEIGHTED INEQUALITIES

We have:

Theorem 4. *Let $f : [a, b] \subset (0, \infty) \rightarrow (0, \infty)$ be a GG-convex function on $[a, b]$ and $w : [a, b] \rightarrow [0, \infty)$ an integrable function on $[a, b]$ and such that $w\left(\frac{ab}{t}\right) = w(t)$ for any $t \in [a, b]$. Then we have the inequalities*

$$(3.1) \quad f\left(\sqrt{ab}\right) \leq \exp\left(\frac{1}{2} \cdot \frac{\int_a^b \left(1 + \frac{ab}{t^2}\right) w(t) \ln f(t) dt}{\int_a^b w(t) dt}\right) \leq \sqrt{f(a)f(b)}.$$

Proof. By taking the log in (2.7) we get

$$(3.2) \quad 2 \ln f\left(\sqrt{ab}\right) \leq \ln f(t) + \ln f\left(\frac{ab}{t}\right) \leq \ln f(a) + \ln f(b)$$

for any $t \in [a, b]$.

If we multiply (3.2) by $w(t) \geq 0$ with $t \in [a, b]$ and use the fact that $w\left(\frac{ab}{t}\right) = w(t)$ for any $t \in [a, b]$, then we get

$$(3.3) \quad \begin{aligned} 2w(t) \ln f\left(\sqrt{ab}\right) &\leq w(t) \ln f(t) + w\left(\frac{ab}{t}\right) \ln f\left(\frac{ab}{t}\right) \\ &\leq w(t) [\ln f(a) + \ln f(b)] \end{aligned}$$

for any $t \in [a, b]$.

If we integrate the inequality (3.3) on $[a, b]$ we get

$$(3.4) \quad \begin{aligned} 2 \ln f\left(\sqrt{ab}\right) \int_a^b w(t) dt &\leq \int_a^b w(t) \ln f(t) dt + \int_a^b w\left(\frac{ab}{t}\right) \ln f\left(\frac{ab}{t}\right) dt \\ &\leq [\ln f(a) + \ln f(b)] \int_a^b w(t) dt. \end{aligned}$$

By changing the variable $u = \frac{ab}{t}$, we have $dt = -\frac{ab}{u^2} du$ and

$$\begin{aligned} \int_a^b w\left(\frac{ab}{t}\right) \ln f\left(\frac{ab}{t}\right) dt &= - \int_b^a w(u) \ln f(u) \frac{ab}{u^2} du \\ &= \int_a^b w(t) \ln f(t) \frac{ab}{t^2} dt \end{aligned}$$

and by (3.4) we get

$$\begin{aligned} 2 \ln f\left(\sqrt{ab}\right) \int_a^b w(t) dt &\leq \int_a^b w(t) \ln f(t) dt + \int_a^b w(t) \ln f(t) \frac{ab}{t^2} dt \\ &\leq [\ln f(a) + \ln f(b)] \int_a^b w(t) dt, \end{aligned}$$

which is equivalent to the desired result (3.1). □

If we take in (3.1) $w(t) = 1$, $t \in [a, b]$, then we get

$$(3.5) \quad f\left(\sqrt{ab}\right) \leq \exp\left(\frac{1}{2} \cdot \frac{\int_a^b \left(1 + \frac{ab}{t^2}\right) \ln f(t) dt}{b-a}\right) \leq \sqrt{f(a)f(b)}.$$

Another example of weight w that satisfies the condition $w\left(\frac{ab}{t}\right) = w(t)$ for any $t \in [a, b]$ is $w(t) = \left| \ln\left(\frac{\sqrt{ab}}{t}\right) \right|$, with $t \in [a, b] \subset (0, \infty)$.

The following result also holds:

Theorem 5. *Let $f : [a, b] \subset (0, \infty) \rightarrow (0, \infty)$ be a GG-convex function on $[a, b]$ and $w : [a, b] \rightarrow [0, \infty)$ an integrable function on $[a, b]$ and such that $w\left(\frac{ab}{t}\right) = w(t)$ for any $t \in [a, b]$. Then we have the inequalities*

$$(3.6) \quad f(\sqrt{ab}) \leq \exp\left(\frac{\int_a^b \frac{1}{t} w(t) \ln f(t) dt}{\int_a^b \frac{1}{t} w(t) dt}\right) \leq \sqrt{f(a)f(b)}.$$

Proof. From (3.2) for $t = a^{1-\lambda}b^\lambda$ with $\lambda \in [0, 1]$, we have

$$(3.7) \quad 2 \ln f(\sqrt{ab}) \leq \ln f(a^{1-\lambda}b^\lambda) + \ln f(a^\lambda b^{1-\lambda}) \leq \ln f(a) + \ln f(b)$$

for any $\lambda \in [0, 1]$.

Since $w\left(\frac{ab}{t}\right) = w(t)$ for any $t \in [a, b]$, then $w(a^{1-\lambda}b^\lambda) = w(a^\lambda b^{1-\lambda})$ for any $\lambda \in [0, 1]$ and by (3.7) we have

$$(3.8) \quad \begin{aligned} 2 \ln f(\sqrt{ab}) w(a^{1-\lambda}b^\lambda) &\leq w(a^{1-\lambda}b^\lambda) \ln f(a^{1-\lambda}b^\lambda) + w(a^\lambda b^{1-\lambda}) \ln f(a^\lambda b^{1-\lambda}) \\ &\leq w(a^{1-\lambda}b^\lambda) [\ln f(a) + \ln f(b)] \end{aligned}$$

for any $\lambda \in [0, 1]$.

Integrating the inequality over $\lambda \in [0, 1]$ we have

$$(3.9) \quad \begin{aligned} 2 \ln f(\sqrt{ab}) \int_0^1 w(a^{1-\lambda}b^\lambda) d\lambda &\leq \int_0^1 w(a^{1-\lambda}b^\lambda) \ln f(a^{1-\lambda}b^\lambda) d\lambda + \int_0^1 w(a^\lambda b^{1-\lambda}) \ln f(a^\lambda b^{1-\lambda}) d\lambda \\ &\leq [\ln f(a) + \ln f(b)] \int_0^1 w(a^{1-\lambda}b^\lambda) d\lambda \end{aligned}$$

and since

$$\int_0^1 w(a^{1-\lambda}b^\lambda) \ln f(a^{1-\lambda}b^\lambda) d\lambda = \int_0^1 w(a^\lambda b^{1-\lambda}) \ln f(a^\lambda b^{1-\lambda}) d\lambda,$$

hence by (3.9) we get

$$(3.10) \quad \ln f(\sqrt{ab}) \leq \frac{\int_0^1 w(a^{1-\lambda}b^\lambda) \ln f(a^{1-\lambda}b^\lambda) d\lambda}{\int_0^1 w(a^{1-\lambda}b^\lambda) d\lambda} \leq \ln(\sqrt{f(a)f(b)}).$$

By changing the variable $a^{1-\lambda}b^\lambda = t$, then $(1-\lambda)\ln a + \lambda\ln b = \ln t$ which gives that

$$\lambda = \frac{\ln t - \ln a}{\ln b - \ln a}.$$

Therefore $d\lambda = \frac{1}{t} dt$,

$$\int_0^1 w(a^{1-\lambda}b^\lambda) \ln f(a^{1-\lambda}b^\lambda) d\lambda = \frac{1}{\ln b - \ln a} \int_a^b \frac{1}{t} w(t) \ln f(t) dt$$

and

$$\int_0^1 w(a^{1-\lambda}b^\lambda) d\lambda = \frac{1}{\ln b - \ln a} \int_a^b \frac{1}{t} w(t) dt$$

and by (3.10) we get the desired result (3.6). \square

If we take in (3.6) $w(t) = 1$, $t \in [a, b]$, then we recapture (1.5).

If we take in (3.6)

$$w(t) = \left| \ln \left(\frac{\sqrt{ab}}{t} \right) \right| = \left| \ln t - \frac{\ln a + \ln b}{2} \right|$$

and since

$$\begin{aligned} \int_a^b \frac{1}{t} w(t) dt &= \int_a^b \frac{1}{t} \left| \ln t - \frac{\ln a + \ln b}{2} \right| dt \\ &= \int_a^b \left| \ln t - \frac{\ln a + \ln b}{2} \right| d \ln t \\ &= \int_{\ln a}^{\ln b} \left| x - \frac{\ln a + \ln b}{2} \right| dx = \frac{1}{4} (\ln b - \ln a)^2 \end{aligned}$$

then we get

$$(3.11) \quad \begin{aligned} \frac{1}{4} (\ln b - \ln a)^2 \ln f(\sqrt{ab}) &\leq \int_a^b \frac{1}{t} \left| \ln \left(\frac{\sqrt{ab}}{t} \right) \right| \ln f(t) dt \\ &\leq \frac{1}{4} (\ln b - \ln a)^2 \ln \left(\sqrt{f(a)f(b)} \right). \end{aligned}$$

We also have:

Theorem 6. Let $f : [a, b] \subset (0, \infty) \rightarrow (0, \infty)$ be a GG-convex function on $[a, b]$ and $w : [a, b] \rightarrow [0, \infty)$ an integrable function on $[a, b]$ and such that $w\left(\frac{ab}{t}\right) = w(t)$ for any $t \in [a, b]$. Then we have the inequalities

$$(3.12) \quad \begin{aligned} f(\sqrt{ab}) &\leq \exp \left(\frac{1}{2} \cdot \frac{\int_a^b \left(1 + \frac{ab}{t^2}\right) w(t) \ln f(t) dt}{\int_a^b w(t) dt} \right) \\ &\leq \frac{\int_a^b w(t) \sqrt{f(t) f\left(\frac{ab}{t}\right)} dt}{\int_a^b w(t) dt} \\ &\leq \frac{\sqrt{ab \int_a^b \frac{w(t)f(t)}{t^2} dt \int_a^b w(t) f(t) dt}}{\int_a^b w(t) dt} \\ &\leq \frac{1}{2} \frac{\int_a^b \left(1 + \frac{ab}{t^2}\right) w(t) f(t) dt}{\int_a^b w(t) dt}. \end{aligned}$$

Proof. As in the proof of Theorem 4 we have

$$\frac{1}{2} \int_a^b \left(1 + \frac{ab}{t^2}\right) w(t) \ln f(t) dt = \int_a^b w(t) \ln \sqrt{f(t) f\left(\frac{ab}{t}\right)} dt.$$

Then by Jensen's inequality for the exponential and the weight w we have

$$\begin{aligned} & \exp\left(\frac{1}{2} \cdot \frac{\int_a^b (1 + \frac{ab}{t^2}) w(t) \ln f(t) dt}{\int_a^b w(t) dt}\right) \\ &= \exp\left(\frac{\int_a^b w(t) \ln \sqrt{f(t) f(\frac{ab}{t})} dt}{\int_a^b w(t) dt}\right) \\ &\leq \frac{\int_a^b w(t) \exp\left(\ln \sqrt{f(t) f(\frac{ab}{t})}\right) dt}{\int_a^b w(t) dt} = \frac{\int_a^b w(t) \sqrt{f(t) f(\frac{ab}{t})} dt}{\int_a^b w(t) dt} \end{aligned}$$

that proves the second part of (3.12).

By Cauchy-Bunyakowsky-Schwarz inequality and the property of w we have

$$\begin{aligned} \int_a^b w(t) \sqrt{f(t) f\left(\frac{ab}{t}\right)} dt &\leq \sqrt{\int_a^b w(t) f(t) dt \int_a^b w(t) f\left(\frac{ab}{t}\right) dt} \\ &= \sqrt{\int_a^b w(t) f(t) dt \int_a^b w\left(\frac{ab}{t}\right) f\left(\frac{ab}{t}\right) dt} \\ &= \sqrt{ab \int_a^b \frac{w(t) f(t)}{t^2} dt \int_a^b w(t) f(t) dt}, \end{aligned}$$

which proves the third inequality in (3.12).

By the geometric mean - arithmetic mean inequality we also have

$$\begin{aligned} & \sqrt{ab \int_a^b \frac{w(t) f(t)}{t^2} dt \int_a^b w(t) f(t) dt} \\ &\leq \frac{1}{2} \left(ab \int_a^b \frac{w(t) f(t)}{t^2} dt + \int_a^b w(t) f(t) dt \right) \\ &= \frac{1}{2} \int_a^b \left(1 + \frac{ab}{t^2} \right) w(t) f(t) dt \end{aligned}$$

that proves the last part of (3.12). □

If we take $w(t) = 1$, $t \in [a, b]$ in (3.12), then we get

$$\begin{aligned} (3.13) \quad f(\sqrt{ab}) &\leq \exp\left(\frac{1}{2(b-a)} \int_a^b \left(1 + \frac{ab}{t^2}\right) \ln f(t) dt\right) \\ &\leq \frac{1}{b-a} \int_a^b \sqrt{f(t) f\left(\frac{ab}{t}\right)} dt \\ &\leq \frac{1}{b-a} \sqrt{ab \int_a^b \frac{f(t)}{t^2} dt \int_a^b f(t) dt} \\ &\leq \frac{1}{2(b-a)} \int_a^b \left(1 + \frac{ab}{t^2}\right) f(t) dt. \end{aligned}$$

We observe that, if in the first inequality in (2.16) we take $p = \frac{1}{2}$, then we have

$$(3.14) \quad f(\sqrt{ab}) \leq \frac{1}{b-a} \int_a^b \sqrt{f(t) f\left(\frac{ab}{t}\right)} dt.$$

Therefore the first part of (3.13) is a refinement of (3.14).

4. SOME PARTICULAR CASES

We consider a simple example of GG -convex functions, namely $f : [a, b] \subset (0, \infty) \rightarrow (0, \infty)$, $f(x) = \exp x$. By Corollary 1, we have for any $w : [a, b] \rightarrow [0, \infty)$ an integrable function on $[a, b]$, that

$$(4.1) \quad \begin{aligned} \exp(G(a, b)) &\leq \left(\frac{\int_a^b w(t) \exp\left(t + \frac{ab}{t}\right) dt}{\int_a^b w(t) dt} \right)^{\frac{1}{2}} \\ &\leq \left(\frac{\int_a^b w(t) \exp\left[p\left(t + \frac{ab}{t}\right)\right] dt}{\int_a^b w(t) dt} \right)^{\frac{1}{2p}} \leq \exp(A(a, b)), \end{aligned}$$

for $p \geq 1$.

(ii) If $p \in (0, 1)$, then

$$(4.2) \quad \begin{aligned} \exp(G(a, b)) &\leq \left(\frac{\int_a^b w(t) \exp\left[p\left(t + \frac{ab}{t}\right)\right] dt}{\int_a^b w(t) dt} \right)^{\frac{1}{2p}} \\ &\leq \left(\frac{\int_a^b w(t) \exp\left(t + \frac{ab}{t}\right) dt}{\int_a^b w(t) dt} \right)^{\frac{1}{2}} \leq \exp(A(a, b)). \end{aligned}$$

From the inequality (2.20) applied for the GG -convex function $f : [a, b] \subset (0, \infty) \rightarrow (0, \infty)$, $f(x) = \exp x$ we have

$$(4.3) \quad \begin{aligned} &\exp\left(\exp\left(\frac{\int_a^b w(t) \ln t dt}{\int_a^b w(t) dt}\right)\right) \\ &\leq \exp\left(\frac{\int_a^b w(t) t dt}{\int_a^b w(t) dt}\right) \leq \frac{\int_a^b w(t) \exp(t) dt}{\int_a^b w(t) dt} \\ &\leq \frac{\int_a^b w(t) t^{L(a,b)} dt}{\int_a^b w(t) dt} \exp\left(\frac{a \ln b - b \ln a}{\ln b - \ln a}\right), \end{aligned}$$

for any $w : [a, b] \rightarrow [0, \infty)$ an integrable function on $[a, b]$.

If $w : [a, b] \rightarrow [0, \infty)$ an integrable function on $[a, b]$ and such that $w\left(\frac{ab}{t}\right) = w(t)$ for any $t \in [a, b]$, then from (3.1) and (3.6) we get

$$(4.4) \quad G(a, b) \leq \frac{1}{2} \cdot \frac{\int_a^b \left(1 + \frac{ab}{t^2}\right) t w(t) dt}{\int_a^b w(t) dt} \leq A(a, b)$$

and

$$(4.5) \quad G(a, b) \leq \frac{\int_a^b w(t) dt}{\int_a^b \frac{1}{t} w(t) dt} \leq A(a, b).$$

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