

INTEGRAL INEQUALITIES FOR SCHUR CONVEX FUNCTIONS ON SYMMETRIC AND CONVEX SETS IN LINEAR SPACES

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ABSTRACT. In this paper, we establish some integral inequalities for Schur convex functions defined on symmetric and convex sets from a Cartesian product of linear spaces. Some applications related to the Hermite-Hadamard inequality for convex functions defined on real intervals are also provided.

1. INTRODUCTION

For any $x = (x_1, \dots, x_n) \in \mathbb{R}^n$, let $x_{[1]} \geq \dots \geq x_{[n]}$ denote the components of x in decreasing order, and let $x_{\downarrow} = (x_{[1]}, \dots, x_{[n]})$ denote the decreasing rearrangement of x . For $x, y \in \mathbb{R}^n$, $x \prec y$ if, by definition,

$$\begin{cases} \sum_{i=1}^k x_{[i]} \leq \sum_{i=1}^k y_{[i]}, & k = 1, \dots, n-1; \\ \sum_{i=1}^n x_{[i]} = \sum_{i=1}^n y_{[i]}. \end{cases}$$

When $x \prec y$, x is said to be *majorized* by y (y majorizes x). This notation and terminology was introduced by Hardy, Littlewood and Pólya in 1934.

Functions that preserve the ordering of majorization are said to be Schur-convex. Perhaps “Schur-increasing” would be more appropriate, but the term “Schur-convex” is by now well entrenched in the literature, as mentioned in [8, p.80].

A real-valued function ϕ defined on a set $\mathcal{A} \subset \mathbb{R}^n$ is said to be *Schur-convex* on \mathcal{A} if

$$(1.1) \quad x \prec y \text{ on } \mathcal{A} \Rightarrow \phi(x) \leq \phi(y).$$

If, in addition, $\phi(x) < \phi(y)$ whenever $x \prec y$ but x is not a permutation of y , then ϕ is said to be *strictly Schur-convex* on \mathcal{A} . If $\mathcal{A} = \mathbb{R}^n$, then ϕ is simply said to be Schur-convex or strictly Schur-convex.

For fundamental properties of Schur convexity see the monograph [8] and the references therein. For some recent results, see [3]-[5] and [9]-[11].

The following result is known in the literature as *Schur-Ostrowski theorem* [8, p. 84]:

Theorem 1. *Let $I \subset \mathbb{R}$ be an open interval and let $\phi : I^n \rightarrow \mathbb{R}$ be continuously differentiable. Necessary and sufficient conditions for ϕ to be Schur-convex on I^n are*

$$(1.2) \quad \phi \text{ is symmetric on } I^n,$$

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and for all $i \neq j$, with $i, j \in \{1, \dots, n\}$,

$$(1.3) \quad (z_i - z_j) \left[\frac{\partial \phi(z)}{\partial x_i} - \frac{\partial \phi(z)}{\partial x_j} \right] \geq 0 \text{ for all } z \in I^n,$$

where $\frac{\partial \phi}{\partial x_k}$ denotes the partial derivative of ϕ with respect to its k -th argument.

Let $\mathcal{A} \subset \mathbb{R}^n$ be a set with the following properties:

(i) \mathcal{A} is *symmetric* in the sense that $x \in \mathcal{A} \Rightarrow x\Pi \in \mathcal{A}$ for all permutations Π of the coordinates.

(ii) \mathcal{A} is convex and has a nonempty interior.

We have the following result, [8, p. 85].

Theorem 2. *If ϕ is continuously differentiable on the interior of \mathcal{A} and continuous on \mathcal{A} , then necessary and sufficient conditions for ϕ to be Schur-convex on \mathcal{A} are*

$$(1.4) \quad \phi \text{ is symmetric on } \mathcal{A}$$

and

$$(1.5) \quad (z_1 - z_2) \left[\frac{\partial \phi(z)}{\partial x_1} - \frac{\partial \phi(z)}{\partial x_2} \right] \geq 0 \text{ for all } z \in \mathcal{A}.$$

Another interesting characterization of Schur convex functions ϕ on \mathcal{A} was obtained by C. Stępniański in [12]:

Theorem 3. *Let ϕ be any function defined on a symmetric convex set \mathcal{A} in \mathbb{R}^n . Then the function ϕ is Schur convex on \mathcal{A} if and only if*

$$(1.6) \quad \phi(x_1, \dots, x_i, \dots, x_j, \dots, x_n) = \phi(x_1, \dots, x_j, \dots, x_i, \dots, x_n)$$

for all $(x_1, \dots, x_n) \in \mathcal{A}$ and $1 \leq i < j \leq n$ and

$$(1.7) \quad \phi(\lambda x_1 + (1 - \lambda)x_2, \lambda x_2 + (1 - \lambda)x_1, x_3, \dots, x_n) \leq \phi(x_1, \dots, x_n)$$

for all $(x_1, \dots, x_n) \in \mathcal{A}$ and for all $\lambda \in (0, 1)$,

It is well known that any symmetric convex function defined on a symmetric convex set \mathcal{A} is Schur convex, [8, p. 97]. If the function $\phi : \mathcal{A} \rightarrow \mathbb{R}$ is symmetric and quasi-convex, namely

$$\phi(\alpha u + (1 - \alpha)v) \leq \max\{\phi(u), \phi(v)\}$$

for all $\alpha \in [0, 1]$ and $u, v \in \mathcal{A}$, a symmetric convex set, then ϕ is Schur convex on \mathcal{A} [8, p. 98].

Motivated by the above results, in this paper we establish some integral inequalities for Schur convex functions defined on symmetric and convex sets from a Cartesian product of linear spaces. Some applications related to the Hermite-Hadamard inequality for convex functions defined on real intervals are also provided.

2. MAIN RESULTS

Let X be a linear space and $G \subset X^2 := X \times X$ a convex set. We say that G is *symmetric* if $(x, y) \in G$ implies that $(y, x) \in G$. If $D \subset X$ is a convex subset of X , then the Cartesian product $G := D^2 := D \times D$ is convex and symmetric in X^2 .

Motivated by the characterization result of Stępniański above, we say that a function $f : G \rightarrow \mathbb{R}$ will be called *Schur convex* on the convex and symmetric set $G \subset X^2$ if

$$(2.1) \quad f(t(x, y) + (1 - t)(y, x)) \leq f(x, y)$$

for all $(x, y) \in G$ and for all $t \in [0, 1]$.

If $G = D^2$ then we recapture the general concept of Schur convexity introduced by Burai and Makó in 2016, [1].

We say that the function $f : G \rightarrow \mathbb{R}$ is symmetric on G if $f(x, y) = f(y, x)$ for all $(x, y) \in G$. If the function f is symmetric on G and the inequality holds for a given $t \in (0, 1)$ and for all $(x, y) \in G$, then we say that f is *t-Schur convex* on G .

The following fact follows from the definition of Schur convex functions:

Proposition 1. *If $f : G \rightarrow \mathbb{R}$ is Schur convex on the convex and symmetric set $G \subset X^2$, then f is symmetric on G .*

Proof. If $(x, y) \in G$, then by (2.1) we get for $t = 0$ that $f(y, x) \leq f(x, y)$. If we replace x with y then we also get $f(x, y) \leq f(y, x)$ which shows that $f(x, y) = f(y, x)$ for all $(x, y) \in G$. \square

For $(x, y) \in G$, as in [1], let us define the following auxiliary function $\varphi_{(x,y)} : [0, 1] \rightarrow \mathbb{R}$ by

$$(2.2) \quad \varphi_{f,(x,y)}(t) = f(t(x, y) + (1-t)(y, x)) = f(tx + (1-t)y, ty + (1-t)x).$$

The properties of this function are as follows:

Lemma 1. *Let $G \subset X^2$ be a convex and symmetric set and $f : G \rightarrow \mathbb{R}$ a symmetric function on G . Then f is Schur convex on G if and only if for all arbitrarily fixed $(x, y) \in G$ the function $\varphi_{f,(x,y)}$ is monotone decreasing on $[0, 1/2]$, monotone increasing on $(1/2, 1]$, and $\varphi_{f,(x,y)}$ has a global minimum at $1/2$.*

Proof. We give a similar prove to the one from [1].

Assume that f is Schur convex on G . Then for all $(u, v) \in G$ and $t \in [0, 1]$ we have

$$(2.3) \quad f(t(u, v) + (1-t)(v, u)) \leq f(u, v).$$

Let $(x, y) \in G$ and for $0 \leq r < s < \frac{1}{2}$ and put $u = rx + (1-r)y$, $v = ry + (1-r)x$ and $t = \frac{s-r}{1-2r}$. Then $(u, v) = r(x, y) + (1-r)(y, x) \in G$ since G is symmetric and convex. By (2.3) we have

$$(2.4) \quad \begin{aligned} \varphi_{f,(x,y)}(r) &= f(r(x, y) + (1-r)(y, x)) = f(u, v) \\ &\geq f\left(\frac{s-r}{1-2r}(u, v) + \left(1 - \frac{s-r}{1-2r}\right)(v, u)\right) =: B. \end{aligned}$$

Observe that

$$\begin{aligned}
& \frac{s-r}{1-2r}(u, v) + \left(1 - \frac{s-r}{1-2r}\right)(v, u) \\
&= \frac{s-r}{1-2r} [r(x, y) + (1-r)(y, x)] \\
&+ \left(\frac{1-r-s}{1-2r}\right) [r(y, x) + (1-r)(x, y)] \\
&= \left[\left(\frac{s-r}{1-2r}\right)r + \left(\frac{1-r-s}{1-2r}\right)(1-r) \right] (x, y) \\
&+ \left[\frac{s-r}{1-2r}(1-r) + \left(\frac{1-r-s}{1-2r}\right)r \right] (y, x) \\
&= \left(\frac{1-s-2r+2rs}{1-2r}\right)(x, y) + \left(\frac{s-2rs}{1-2r}\right)(y, x) \\
&= (1-s)(x, y) + s(y, x).
\end{aligned}$$

Then

$$B = f((1-s)(x, y) + s(y, x)) = \varphi_{f,(x,y)}(s)$$

and by (2.4) we get that $\varphi_{f,(x,y)}(r) \geq \varphi_{f,(x,y)}(s)$ for $0 \leq r < s < \frac{1}{2}$, which shows that the function $\varphi_{f,(x,y)}$ is monotone decreasing on $[0, 1/2)$.

Observe that, by the symmetry of f on G , we have

$$\begin{aligned}
\varphi_{f,(x,y)}(1-t) &= f((1-t)(x, y) + t(y, x)) \\
&= f((1-t)x + ty, (1-t)y + tx) \\
&= f((1-t)y + tx, (1-t)x + ty) \\
&= f(t(x, y) + (1-t)(y, x)) = \varphi_{f,(x,y)}(t)
\end{aligned}$$

for all $t \in [0, 1]$.

This shows that the function $\varphi_{f,(x,y)}$ is also monotone increasing on $(1/2, 1]$.

From (2.3) we get for $t = \frac{1}{2}$ that

$$(2.5) \quad f\left(\frac{u+v}{2}, \frac{u+v}{2}\right) \leq f(u, v)$$

for all $(u, v) \in G$. If $(x, y) \in G$ and we take $u = tx + (1-t)y$, $v = ty + (1-t)x$, $t \in [0, 1]$ then $(u, v) = t(x, y) + (1-t)(y, x) \in G$, $\frac{u+v}{2} = \frac{x+y}{2}$ and by (2.5) we get $\varphi_{f,(x,y)}(1/2) \leq \varphi_{f,(x,y)}(t)$ for all $t \in [0, 1]$, showing that $\varphi_{f,(x,y)}$ has a global minimum at $1/2$.

Now, for fixed $(x, y) \in G$, assume that the function $\varphi_{f,(x,y)}$ is monotone decreasing on $[0, 1/2)$, monotone increasing on $(1/2, 1]$, and has a global minimum at $1/2$.

Then for $t \in [0, 1/2)$ we have

$$f(t(x, y) + (1-t)(y, x)) = \varphi_{f,(x,y)}(t) \leq \varphi_{f,(x,y)}(0) = f(y, x) = f(x, y)$$

and for $t \in (1/2, 1]$ we have

$$f(t(x, y) + (1-t)(y, x)) = \varphi_{f,(x,y)}(t) \leq \varphi_{f,(x,y)}(1) = f(x, y).$$

Therefore, for all $t \in [0, 1]$ we have $\varphi_{f,(x,y)}(t) \leq f(x, y)$, which shows that f is Schur convex on G . \square

We have the following weighted integral inequality:

Theorem 4. *Assume that the function $f : G \rightarrow \mathbb{R}$ is Schur convex on the convex and symmetric set $G \subset X^2$. Then for any Lebesgue integrable function $p : [0, 1] \rightarrow [0, \infty)$ we have*

$$(2.6) \quad f\left(\frac{x+y}{2}, \frac{x+y}{2}\right) \int_0^1 p(t) dt \leq \int_0^1 f(t(x, y) + (1-t)(y, x)) p(t) dt \\ \leq f(x, y) \int_0^1 p(t) dt$$

for all $(x, y) \in G$.

In particular, we have

$$(2.7) \quad f\left(\frac{x+y}{2}, \frac{x+y}{2}\right) \leq \int_0^1 f(t(x, y) + (1-t)(y, x)) dt \leq f(x, y)$$

for all $(x, y) \in G$.

Proof. Using Lemma 1 we have

$$f\left(\frac{x+y}{2}, \frac{x+y}{2}\right) \leq f(t(x, y) + (1-t)(y, x)) \leq f(x, y)$$

for all $(x, y) \in G$ and $t \in [0, 1]$.

If we multiply this inequality by $p(t) \geq 0$ and integrate on $[0, 1]$ we deduce the desired result (2.6). \square

If some monotonicity information is available for the function p we also have:

Theorem 5. *Assume that the function $f : G \rightarrow \mathbb{R}$ is Schur convex on the convex and symmetric set $G \subset X^2$. If $p : [0, 1] \rightarrow \mathbb{R}$ is symmetric towards $1/2$, namely $p(1-t) = p(t)$ for all $t \in [0, 1]$ and monotonic decreasing (increasing) on $[0, 1/2]$, then*

$$(2.8) \quad \int_0^1 f(t(x, y) + (1-t)(y, x)) p(t) dt \\ \geq (\leq) \int_0^1 p(t) dt \int_0^1 f(t(x, y) + (1-t)(y, x)) dt.$$

Proof. Let $(x, y) \in G$. Since the functions $\varphi_{f, (x, y)}$ and p are symmetric on $[0, 1]$, then

$$\int_0^1 f(t(x, y) + (1-t)(y, x)) p(t) dt = 2 \int_0^{1/2} f(t(x, y) + (1-t)(y, x)) p(t) dt.$$

Assume that the functions $\varphi_{f, (x, y)}$ and p are both decreasing on $[0, 1/2]$, then by Čebyšev's inequality for synchronous functions $h, g : [a, b] \rightarrow \mathbb{R}$

$$\frac{1}{b-a} \int_a^b h(t) g(t) dt \geq \frac{1}{b-a} \int_a^b h(t) dt \frac{1}{b-a} \int_a^b g(t) dt,$$

we have

$$(2.9) \quad 2 \int_0^{1/2} f(t(x, y) + (1-t)(y, x)) p(t) dt \\ \geq 2 \int_0^{1/2} f(t(x, y) + (1-t)(y, x)) dt \cdot 2 \int_0^{1/2} p(t) dt$$

and since, by symmetry,

$$2 \int_0^{1/2} f(t(x, y) + (1-t)(y, x)) dt = \int_0^1 f(t(x, y) + (1-t)(y, x)) dt$$

and

$$2 \int_0^{1/2} p(t) dt = \int_0^1 p(t) dt$$

hence by (2.9) we get the desired result (2.8). \square

The following Čebyšev's type inequality holds for two Schur convex functions:

Corollary 1. *Assume that the functions $f, g : G \rightarrow \mathbb{R}$ are Schur convex on the convex and symmetric set $G \subset X^2$. Then we have*

$$(2.10) \quad \int_0^1 f(t(x, y) + (1-t)(y, x)) g(t(x, y) + (1-t)(y, x)) dt \\ \geq \int_0^1 g(t(x, y) + (1-t)(y, x)) dt \int_0^1 f(t(x, y) + (1-t)(y, x)) dt$$

for all $(x, y) \in G$.

If one of the functions is Schur convex and the other Schur concave, then the sign of inequality reverses in (2.10).

We can prove the following refinement of (2.6):

Corollary 2. *Assume that the function $f : G \rightarrow \mathbb{R}$ is Schur convex on the convex and symmetric set $G \subset X^2$ and $p : [0, 1] \rightarrow [0, \infty)$ is symmetric towards $1/2$ and positive.*

(i) *If p is decreasing on $[0, 1/2]$, then*

$$(2.11) \quad f\left(\frac{x+y}{2}, \frac{x+y}{2}\right) \leq \int_0^1 f(t(x, y) + (1-t)(y, x)) dt \\ \leq \frac{1}{\int_0^1 p(t) dt} \int_0^1 f(t(x, y) + (1-t)(y, x)) p(t) dt \\ \leq f(x, y)$$

for all $(x, y) \in G$.

(ii) *If p is increasing on $[0, 1/2]$, then*

$$(2.12) \quad f\left(\frac{x+y}{2}, \frac{x+y}{2}\right) \leq \frac{1}{\int_0^1 p(t) dt} \int_0^1 f(t(x, y) + (1-t)(y, x)) p(t) dt \\ \leq \int_0^1 f(t(x, y) + (1-t)(y, x)) dt \\ \leq f(x, y)$$

for all $(x, y) \in G$.

Proof. (i). From (2.8) we get

$$\frac{1}{\int_0^1 p(t) dt} \int_0^1 f(t(x, y) + (1-t)(y, x)) p(t) dt \geq \int_0^1 f(t(x, y) + (1-t)(y, x)) dt$$

and by (2.6) and (2.7) we get the desired result (2.11).

(ii). The proof goes in a similar way. \square

Remark 1. If we consider the weight $p(t) = |t - \frac{1}{2}|$, then $\int_0^1 p(t) dt = \frac{1}{4}$ and by (2.11) we get

$$\begin{aligned}
 (2.13) \quad f\left(\frac{x+y}{2}, \frac{x+y}{2}\right) &\leq \int_0^1 f(t(x,y) + (1-t)(y,x)) dt \\
 &\leq 4 \int_0^1 f(t(x,y) + (1-t)(y,x)) \left|t - \frac{1}{2}\right| dt \\
 &\leq f(x,y)
 \end{aligned}$$

for any function $f : G \rightarrow \mathbb{R}$ that is Schur convex on the convex and symmetric set $G \subset X^2$ and for all $(x,y) \in G$.

If we consider the weight $p(t) = t(1-t)$, then $\int_0^1 p(t) dt = \frac{1}{6}$ and by (2.12) we get

$$\begin{aligned}
 (2.14) \quad f\left(\frac{x+y}{2}, \frac{x+y}{2}\right) &\leq \int_0^1 f(t(x,y) + (1-t)(y,x)) dt \\
 &\leq 6 \int_0^1 f(t(x,y) + (1-t)(y,x)) t(1-t) dt \\
 &\leq f(x,y)
 \end{aligned}$$

for any function $f : G \rightarrow \mathbb{R}$ that is Schur convex on the convex and symmetric set $G \subset X^2$ and for all $(x,y) \in G$.

We also have the following inequality for two functions:

Corollary 3. Assume that the functions $f, g : G \rightarrow \mathbb{R}$ are Schur convex on the convex and symmetric set $G \subset X^2$ and g is nonnegative, then

$$\begin{aligned}
 (2.15) \quad &f\left(\frac{x+y}{2}, \frac{x+y}{2}\right) \\
 &\leq \int_0^1 f(t(x,y) + (1-t)(y,x)) dt \\
 &\leq \frac{1}{\int_0^1 g(t(x,y) + (1-t)(y,x)) dt} \\
 &\times \int_0^1 f(t(x,y) + (1-t)(y,x)) g(t(x,y) + (1-t)(y,x)) dt \\
 &\leq f(x,y)
 \end{aligned}$$

for all $(x,y) \in G$.

If g is Schur concave and nonnegative on G , then

$$\begin{aligned}
 (2.16) \quad & f\left(\frac{x+y}{2}, \frac{x+y}{2}\right) \\
 & \leq \frac{1}{\int_0^1 g(t(x, y) + (1-t)(y, x)) dt} \\
 & \times \int_0^1 f(t(x, y) + (1-t)(y, x)) g(t(x, y) + (1-t)(y, x)) dt \\
 & \leq \int_0^1 f(t(x, y) + (1-t)(y, x)) dt \\
 & \leq f(x, y)
 \end{aligned}$$

for all $(x, y) \in G$.

Recall the famous *Grüss' inequality* that provides an upper bound for the distance between the integral mean of the product and the product of integral means, more precisely

$$\begin{aligned}
 (2.17) \quad & \left| \frac{1}{b-a} \int_a^b h(t)k(t) dt - \frac{1}{b-a} \int_a^b h(t) dt \frac{1}{b-a} \int_a^b k(t) dt \right| \\
 & \leq \frac{1}{4} (M-m)(N-n)
 \end{aligned}$$

provided the functions h, k are measurable on $[a, b]$ and $-\infty < m \leq h(t) \leq M < \infty$, $-\infty < n \leq k(t) \leq N < \infty$, for almost every $t \in [a, b]$. The constant $\frac{1}{4}$ is best possible in (2.17).

Theorem 6. Assume that the function $f : G \rightarrow \mathbb{R}$ is Schur convex on the convex and symmetric set $G \subset X^2$. If $p : [0, 1] \rightarrow \mathbb{R}$ is symmetric towards $1/2$, namely $p(1-t) = p(t)$ for all $t \in [0, 1]$ and monotonic decreasing on $[0, 1/2]$ then

$$\begin{aligned}
 (2.18) \quad & 0 \leq \int_0^1 f(t(x, y) + (1-t)(y, x)) p(t) dt \\
 & - \int_0^1 p(t) dt \int_0^1 f(t(x, y) + (1-t)(y, x)) dt \\
 & \leq \frac{1}{4} \left[p(0) - p\left(\frac{1}{2}\right) \right] \left[f(x, y) - f\left(\frac{x+y}{2}, \frac{x+y}{2}\right) \right]
 \end{aligned}$$

for all $(x, y) \in G$.

If p is monotonic increasing on $[0, 1/2]$, then

$$\begin{aligned}
 (2.19) \quad & 0 \leq \int_0^1 p(t) dt \int_0^1 f(t(x, y) + (1-t)(y, x)) dt \\
 & - \int_0^1 f(t(x, y) + (1-t)(y, x)) p(t) dt \\
 & \leq \frac{1}{4} \left[p\left(\frac{1}{2}\right) - p(0) \right] \left[f(x, y) - f\left(\frac{x+y}{2}, \frac{x+y}{2}\right) \right]
 \end{aligned}$$

for all $(x, y) \in G$.

The proof follows by Grüss' inequality (2.17) written for $h(t) = p(t)$ and $k(t) = f(t(x, y) + (1-t)(y, x))$, $t \in [0, 1]$ and $(x, y) \in G$.

Corollary 4. *Assume that both functions $f, g : G \rightarrow \mathbb{R}$ are Schur convex on the convex and symmetric set $G \subset X^2$. Then we have*

$$(2.20) \quad \begin{aligned} 0 &\leq \int_0^1 f(t(x, y) + (1-t)(y, x)) g(t(x, y) + (1-t)(y, x)) dt \\ &\quad - \int_0^1 g(t(x, y) + (1-t)(y, x)) dt \int_0^1 f(t(x, y) + (1-t)(y, x)) dt \\ &\leq \frac{1}{4} \left[g(x, y) - g\left(\frac{x+y}{2}, \frac{x+y}{2}\right) \right] \left[f(x, y) - f\left(\frac{x+y}{2}, \frac{x+y}{2}\right) \right]. \end{aligned}$$

If f is Schur convex and g is Schur concave, then

$$(2.21) \quad \begin{aligned} 0 &\leq \int_0^1 g(t(x, y) + (1-t)(y, x)) dt \int_0^1 f(t(x, y) + (1-t)(y, x)) dt \\ &\quad - \int_0^1 f(t(x, y) + (1-t)(y, x)) g(t(x, y) + (1-t)(y, x)) dt \\ &\leq \frac{1}{4} \left[g\left(\frac{x+y}{2}, \frac{x+y}{2}\right) - g(x, y) \right] \left[f(x, y) - f\left(\frac{x+y}{2}, \frac{x+y}{2}\right) \right]. \end{aligned}$$

3. EXAMPLES FOR FUNCTIONS OF TWO REAL VARIABLES

We assume in this section that G is a convex and symmetric subset of the two dimensional space \mathbb{R}^2 and $f : G \rightarrow \mathbb{R}$ is Schur convex on G . If $(a, b) \in G$ with $a < b$ and we put $u = (1-t)a + tb$, then $(1-t)b + ta = b + a - tb - (1-t)a = b + a - u$. We also assume that $w : [a, b] \rightarrow [0, \infty)$ is Lebesgue integrable on $[a, b]$ and symmetric on this interval, namely $w(b + a - u) = w(u)$ for all $u \in [a, b]$. Since $du = (b-a) dt$ then by taking $p(t) = w((1-t)a + tb)$, $t \in [0, 1]$ we have by Theorem 4 that

$$(3.1) \quad f\left(\frac{a+b}{2}, \frac{a+b}{2}\right) \leq \frac{1}{\int_a^b w(u) du} \int_a^b f(u, a+b-u) w(u) du \leq f(a, b).$$

In particular, we have

$$(3.2) \quad f\left(\frac{a+b}{2}, \frac{a+b}{2}\right) \leq \frac{1}{b-a} \int_0^1 f(u, a+b-u) du \leq f(a, b).$$

If we take $w(u) = |u - \frac{a+b}{2}|$, $u \in [a, b]$ in (3.1), then we get

$$(3.3) \quad f\left(\frac{a+b}{2}, \frac{a+b}{2}\right) \leq \frac{4}{(b-a)^2} \int_a^b f(u, a+b-u) \left|u - \frac{a+b}{2}\right| du \leq f(a, b)$$

while for $w(u) = (u-a)(b-u)$, $u \in [a, b]$ we get

$$(3.4) \quad f\left(\frac{a+b}{2}, \frac{a+b}{2}\right) \leq \frac{6}{(b-a)^3} \int_a^b f(u, a+b-u) (u-a)(b-u) du \leq f(a, b).$$

If we have two Schur convex functions $f, g : G \rightarrow \mathbb{R}$, then

$$(3.5) \quad \begin{aligned} &\int_a^b f(u, a+b-u) g(u, a+b-u) dt \\ &\geq \int_a^b f(u, a+b-u) du \int_a^b g(u, a+b-u) du. \end{aligned}$$

If one function is Schur convex and the other is Schur concave, then the sign of inequality in (3.5) is reversed.

By utilising Corollary 2 we can improve the inequality (3.1) as follows:

Proposition 2. *Assume that the function $f : G \rightarrow \mathbb{R}$ is Schur convex on the convex and symmetric set $G \subset \mathbb{R}^2$, $(a, b) \in G$ with $a < b$ and $w : [a, b] \rightarrow [0, \infty)$ is Lebesgue integrable on $[a, b]$ and symmetric on $[a, b]$.*

(i) *If w is decreasing on $[a, \frac{a+b}{2}]$, then*

$$(3.6) \quad \begin{aligned} f\left(\frac{a+b}{2}, \frac{a+b}{2}\right) &\leq \frac{1}{b-a} \int_a^b f(u, a+b-u) du \\ &\leq \frac{1}{\int_a^b w(u) du} \int_a^b f(u, a+b-u) w(u) du \\ &\leq f(a, b). \end{aligned}$$

(ii) *If w is increasing on $[a, \frac{a+b}{2}]$, then*

$$(3.7) \quad \begin{aligned} f\left(\frac{a+b}{2}, \frac{a+b}{2}\right) &\leq \frac{1}{\int_a^b w(u) du} \int_a^b f(u, a+b-u) w(u) du \\ &\leq \frac{1}{b-a} \int_a^b f(u, a+b-u) du \\ &\leq f(a, b). \end{aligned}$$

If we take $w(u) = |u - \frac{a+b}{2}|$, $u \in [a, b]$ in (3.6), then we get

$$(3.8) \quad \begin{aligned} f\left(\frac{a+b}{2}, \frac{a+b}{2}\right) &\leq \frac{1}{b-a} \int_a^b f(u, a+b-u) du \\ &\leq \frac{4}{(b-a)^2} \int_a^b f(u, a+b-u) \left|u - \frac{a+b}{2}\right| du \\ &\leq f(a, b). \end{aligned}$$

Also, if we choose $w(u) = (u-a)(b-u)$, $u \in [a, b]$ in (3.7), then we obtain

$$(3.9) \quad \begin{aligned} f\left(\frac{a+b}{2}, \frac{a+b}{2}\right) &\leq \frac{6}{(b-a)^3} \int_a^b f(u, a+b-u) (u-a)(b-u) du \\ &\leq \frac{1}{b-a} \int_a^b f(u, a+b-u) du \\ &\leq f(a, b). \end{aligned}$$

From Theorem 6 we also have:

Proposition 3. *Assume that the function $f : G \rightarrow \mathbb{R}$ is Schur convex on the convex and symmetric set $G \subset \mathbb{R}^2$, $(a, b) \in G$ with $a < b$ and $w : [a, b] \rightarrow [0, \infty)$ is Lebesgue integrable on $[a, b]$ and symmetric on $[a, b]$.*

(i) *If w is decreasing on $[a, \frac{a+b}{2}]$, then*

$$(3.10) \quad \begin{aligned} 0 &\leq \int_a^b f(u, a+b-u) w(u) du - \int_a^b w(u) du \int_a^b f(u, a+b-u) du \\ &\leq \frac{1}{4} \left[w(b) - w\left(\frac{a+b}{2}\right) \right] \left[f(a, b) - f\left(\frac{a+b}{2}, \frac{a+b}{2}\right) \right] \end{aligned}$$

(ii) If w is increasing on $[a, \frac{a+b}{2}]$, then

$$(3.11) \quad \begin{aligned} 0 &\leq \int_a^b w(u) du \int_a^b f(u, a+b-u) du - \int_a^b f(u, a+b-u) w(u) du \\ &\leq \frac{1}{4} \left[w\left(\frac{a+b}{2}\right) - w(b) \right] \left[f(a, b) - f\left(\frac{a+b}{2}, \frac{a+b}{2}\right) \right]. \end{aligned}$$

From this proposition we derive the following reverse inequalities of (3.5).

Corollary 5. Assume that the function $f, g : G \rightarrow \mathbb{R}$ are Schur convex on the convex and symmetric set $G \subset \mathbb{R}^2$, $(a, b) \in G$ with $a < b$. Then

$$(3.12) \quad \begin{aligned} 0 &\leq \int_a^b f(u, a+b-u) g(u, a+b-u) du \\ &\quad - \int_a^b g(u, a+b-u) du \int_a^b f(u, a+b-u) du \\ &\leq \frac{1}{4} \left[g(a, b) - g\left(\frac{a+b}{2}, \frac{a+b}{2}\right) \right] \left[f(a, b) - f\left(\frac{a+b}{2}, \frac{a+b}{2}\right) \right]. \end{aligned}$$

If $f : G \rightarrow \mathbb{R}$ is Schur convex and $g : G \rightarrow \mathbb{R}$ is Schur concave, then

$$(3.13) \quad \begin{aligned} 0 &\leq \int_a^b g(u, a+b-u) du \int_a^b f(u, a+b-u) du \\ &\quad - \int_a^b f(u, a+b-u) g(u, a+b-u) du \\ &\leq \frac{1}{4} \left[g\left(\frac{a+b}{2}, \frac{a+b}{2}\right) - g(a, b) \right] \left[f(a, b) - f\left(\frac{a+b}{2}, \frac{a+b}{2}\right) \right]. \end{aligned}$$

4. SOME APPLICATIONS FOR HERMITE-HADAMARD INEQUALITY

We recall the celebrated *Hermite-Hadamard inequality* for continuous convex functions h defined on a real interval I , which state that

$$(4.1) \quad h\left(\frac{x+y}{2}\right) \leq \frac{1}{y-x} \int_x^y h(t) dt \leq \frac{h(x) + h(y)}{2}$$

for all $x \neq y$, $x, y \in I$. For a monograph devoted to this inequality, see [6]. Many related results are also presented in the survey paper [4].

The following result concerning the Schur convexity of the integral mean was obtained by Elezović and Pečarić in [7]:

Theorem 7. Let h be a continuous function on I . Then

$$H(x, y) := \begin{cases} \frac{1}{y-x} \int_x^y h(t) dt, & \text{for } x \neq y, x, y \in I; \\ h(x), & \text{for } y = x, x \in I, \end{cases}$$

is Schur convex (concave) on I^2 if and only if h is convex (concave) on I .

Let h be a continuous function on I . We have for $t \in [0, 1]$, $t \neq 1/2$ that

$$\begin{aligned} & H(t(x, y) + (1-t)(y, x)) \\ &= H(tx + (1-t)y, ty + (1-t)x) \\ &= \begin{cases} \frac{1}{tx+(1-t)y-ty-(1-t)x} \int_{ty+(1-t)x}^{tx+(1-t)y} h(s) ds, & \text{for } x \neq y, x, y \in I; \\ h(x), & \text{for } y = x, x \in I, \end{cases} \\ &= \begin{cases} \frac{1}{(1-2t)(y-x)} \int_{ty+(1-t)x}^{tx+(1-t)y} h(s) ds, & \text{for } x \neq y, x, y \in I; \\ h(x), & \text{for } y = x, x \in I. \end{cases} \end{aligned}$$

For $t = 1/2$ we have

$$H\left(\frac{x+y}{2}, \frac{x+y}{2}\right) = h\left(\frac{x+y}{2}\right)$$

for $x, y \in I$.

Corollary 6. *Assume that h is continuous convex on I . Then we have the following refinement of the first Hermite-Hadamard inequality*

$$(4.2) \quad \begin{aligned} h\left(\frac{x+y}{2}\right) &\leq \frac{1}{(1-2t)(y-x)} \int_{ty+(1-t)x}^{tx+(1-t)y} h(s) ds \\ &\leq \frac{1}{y-x} \int_x^y h(t) dt, \end{aligned}$$

for all $x \neq y$, $x, y \in I$ and $t \in [0, 1]$, $t \neq 1/2$.

Proof. Since h is continuous convex on I , hence by Theorem 7 we get that H is Schur convex on I^2 . By utilising Lemma 1 we conclude that

$$H\left(\frac{x+y}{2}, \frac{x+y}{2}\right) \leq H(t(x, y) + (1-t)(y, x)) \leq H(x, y)$$

for $t \in [0, 1]$, and the inequality (4.2) is obtained. \square

Assume that h is continuous on I . For $x \neq y$, $x, y \in I$, we consider the function $\psi_{h,(x,y)} : [0, 1] \rightarrow \mathbb{R}$ defined by

$$\psi_{h,(x,y)}(t) := \begin{cases} \frac{1}{(1-2t)(y-x)} \int_{ty+(1-t)x}^{tx+(1-t)y} h(s) ds & \text{for } t \neq 1/2; \\ h\left(\frac{x+y}{2}\right) & \text{for } t = 1/2. \end{cases}$$

Remark 2. *Assume that h is continuous convex on I . For any Lebesgue integrable function $p : [0, 1] \rightarrow [0, \infty)$ with $\int_0^1 p(t) dt > 0$ we have from Theorem 4 that*

$$(4.3) \quad \begin{aligned} h\left(\frac{x+y}{2}\right) &\leq \frac{1}{(y-x) \int_0^1 p(t) dt} \int_0^1 p(t) \psi_{h,(x,y)}(t) dt \\ &\leq \frac{1}{y-x} \int_x^y h(t) dt, \end{aligned}$$

and, in particular,

$$(4.4) \quad h\left(\frac{x+y}{2}\right) \leq \frac{1}{y-x} \int_0^1 \psi_{h,(x,y)}(t) dt \leq \frac{1}{y-x} \int_x^y h(t) dt,$$

for all $x \neq y$, $x, y \in I$.

We also have:

Corollary 7. *Assume that h is continuous convex on I , then the function $\psi_{h,(x,y)}$ is monotone decreasing on $[0, 1/2)$, monotone increasing on $(1/2, 1]$, and $\psi_{h,(x,y)}$ has a global minimum at $1/2$.*

The proof is obvious by Lemma 1.

If more assumptions are imposed on the weight p , then some better inequalities are obtained:

Corollary 8. *Assume that h is continuous convex on I and $p : [0, 1] \rightarrow [0, \infty)$ is symmetric towards $1/2$.*

(i) *If p is decreasing on $[0, 1/2]$, then*

$$(4.5) \quad h\left(\frac{x+y}{2}\right) \leq \frac{1}{y-x} \int_0^1 \psi_{h,(x,y)}(t) dt \\ \leq \frac{1}{(y-x) \int_0^1 p(t) dt} \int_0^1 p(t) \psi_{h,(x,y)}(t) dt \leq \frac{1}{y-x} \int_x^y h(t) dt$$

for all $x \neq y$, $x, y \in I$.

(ii) *If p is increasing on $[0, 1/2]$, then*

$$(4.6) \quad h\left(\frac{x+y}{2}\right) \leq \frac{1}{(y-x) \int_0^1 p(t) dt} \int_0^1 p(t) \psi_{h,(x,y)}(t) dt \\ \leq \frac{1}{y-x} \int_0^1 \psi_{h,(x,y)}(t) dt \leq \frac{1}{y-x} \int_x^y h(t) dt$$

for all $x \neq y$, $x, y \in I$.

Remark 3. *If we take $p(t) = |t - \frac{1}{2}|$, $t \in [0, 1]$ in (4.5), then we get*

$$(4.7) \quad h\left(\frac{x+y}{2}\right) \leq \frac{1}{y-x} \int_0^1 \psi_{h,(x,y)}(t) dt \\ \leq \frac{4}{y-x} \int_0^1 \left|t - \frac{1}{2}\right| \psi_{h,(x,y)}(t) dt \leq \frac{1}{y-x} \int_x^y h(t) dt$$

and for $p(t) = t(1-t)$, $t \in [0, 1]$ in (4.6) we obtain

$$(4.8) \quad h\left(\frac{x+y}{2}\right) \leq \frac{6}{y-x} \int_0^1 t(1-t) \psi_{h,(x,y)}(t) dt \\ \leq \frac{1}{y-x} \int_0^1 \psi_{h,(x,y)}(t) dt \leq \frac{1}{y-x} \int_x^y h(t) dt.$$

Finally, we can state

Corollary 9. *Assume that h is continuous convex on I and $p : [0, 1] \rightarrow [0, \infty)$ is symmetric towards $1/2$. If p is monotonic decreasing on $[0, 1/2]$ then*

$$(4.9) \quad 0 \leq \int_0^1 \psi_{h,(x,y)}(t) p(t) dt - \int_0^1 p(t) dt \int_0^1 \psi_{h,(x,y)}(t) dt \\ \leq \frac{1}{4} \left[p(1) - p\left(\frac{1}{2}\right) \right] \left[\frac{1}{y-x} \int_x^y h(t) dt - h\left(\frac{x+y}{2}\right) \right]$$

for all $x \neq y$, $x, y \in I$.

If we take in (4.9) $p(t) = \left|t - \frac{1}{2}\right|$, $t \in [0, 1]$, then we obtain the inequality

$$(4.10) \quad \begin{aligned} 0 &\leq \int_0^1 \psi_{h,(x,y)}(t) \left|t - \frac{1}{2}\right| dt - \frac{1}{4} \int_0^1 \psi_{h,(x,y)}(t) dt \\ &\leq \frac{1}{8} \left[\frac{1}{y-x} \int_x^y h(t) dt - h\left(\frac{x+y}{2}\right) \right] \end{aligned}$$

provided that h is continuous convex on I and $x \neq y$, $x, y \in I$.

In [2] Chu et al. obtained the following results:

Theorem 8. *Suppose $h : I \rightarrow \mathbb{R}$ is a continuous function. Function*

$$M(x, y) := \begin{cases} \frac{1}{y-x} \int_x^y h(t) dt - h\left(\frac{x+y}{2}\right), & (x, y) \in I^2, x \neq y \\ 0, & (x, y) \in I^2, x = y \end{cases}$$

is Schur-convex (Schur-concave) on I^2 if and only if h is convex (concave) on I . Furthermore, function

$$T(x, y) := \begin{cases} \frac{h(x)+h(y)}{2} - \frac{1}{y-x} \int_x^y h(t) dt, & (x, y) \in I^2, x \neq y \\ 0, & (x, y) \in I^2, x = y \end{cases}$$

is Schur-convex (Schur-concave) on I^2 if and only if h is convex (concave) on I .

Observe that for $t \in [0, 1]$, $t \neq 1/2$ we have

$$\begin{aligned} &T(t(x, y) + (1-t)(y, x)) \\ &= T(tx + (1-t)y, ty + (1-t)x) \\ &= \begin{cases} \frac{h(tx+(1-t)y)+h(ty+(1-t)x)}{2} \\ - \frac{1}{(1-2t)(y-x)} \int_{ty+(1-t)x}^{tx+(1-t)y} h(s) ds, & (x, y) \in I^2, x \neq y \\ 0, & (x, y) \in I^2, x = y. \end{cases} \end{aligned}$$

For $t = \frac{1}{2}$ we have

$$T\left(\frac{x+y}{2}, \frac{x+y}{2}\right) = 0, \quad (x, y) \in I^2.$$

We have:

Corollary 10. *Assume that h is continuous convex on I . Then we have the following refinement of the second Hermite-Hadamard inequality*

$$(4.11) \quad \begin{aligned} 0 &\leq \frac{h(tx + (1-t)y) + h(ty + (1-t)x)}{2} \\ &\quad - \frac{1}{(1-2t)(y-x)} \int_{ty+(1-t)x}^{tx+(1-t)y} h(s) ds \\ &\leq \frac{h(x) + h(y)}{2} - \frac{1}{y-x} \int_x^y h(t) dt, \end{aligned}$$

for all $x \neq y$, $x, y \in I$ and $t \in [0, 1]$, $t \neq 1/2$.

Proof. Since h is continuous convex on I , hence by Theorem 8 we get that H is Schur convex on I^2 . By utilising Lemma 1 we conclude that

$$T\left(\frac{x+y}{2}, \frac{x+y}{2}\right) \leq T(t(x, y) + (1-t)(y, x)) \leq T(x, y)$$

for $t \in [0, 1]$, and the inequality (4.11) is obtained. \square

With the notations above, we have for $x \neq y$, $x, y \in I$ and $t \in [0, 1]$, $t \neq 1/2$ let put

$$(4.12) \quad \begin{aligned} \delta_{h,(x,y)}(t) & : = T(t(x, y) + (1-t)(y, x)) \\ & = \frac{h(tx + (1-t)y) + h(ty + (1-t)x)}{2} - \psi_{h,(x,y)}(t) \end{aligned}$$

and

$$\delta_{h,(x,y)}\left(\frac{1}{2}\right) := 0$$

From Lemma 1 we have:

Corollary 11. *Assume that h is continuous convex on I and $x \neq y$, $x, y \in I$. Then the function the function $\delta_{h,(x,y)}$ is nonnegative, monotone decreasing on $[0, 1/2)$, monotone increasing on $(1/2, 1]$, and $\delta_{h,(x,y)}$ has a global minimum at $1/2$.*

We also have, by utilising Theorem 4:

Corollary 12. *Assume that h is continuous convex on I and $x \neq y$, $x, y \in I$. Then for any Lebesgue integrable function $p : [0, 1] \rightarrow [0, \infty)$ we have*

$$(4.13) \quad \begin{aligned} 0 & \leq \int_0^1 \frac{h(tx + (1-t)y) + h(ty + (1-t)x)}{2} p(t) dt \\ & - \int_0^1 \psi_{h,(x,y)}(t) p(t) dt \\ & \leq \left[\frac{h(x) + h(y)}{2} - \frac{1}{y-x} \int_x^y h(t) dt \right] \int_0^1 p(t) dt. \end{aligned}$$

In particular, we have the following refinement of the second Hermite-Hadamard inequality

$$(4.14) \quad \begin{aligned} 0 & \leq \frac{1}{y-x} \int_x^y h(t) dt - \int_0^1 \psi_{h,(x,y)}(t) dt \\ & \leq \frac{h(x) + h(y)}{2} - \frac{1}{y-x} \int_x^y h(t) dt. \end{aligned}$$

If more conditions are assumed for the weight p , then we also have:

Corollary 13. *Assume that h is continuous convex on I and $x \neq y$, $x, y \in I$ and $p : [0, 1] \rightarrow [0, \infty)$ is symmetric towards $1/2$ and positive.*

(i) If p is decreasing on $[0, 1/2]$, then

$$\begin{aligned}
 (4.15) \quad 0 &\leq \frac{1}{y-x} \int_x^y h(t) dt - \int_0^1 \psi_{h,(x,y)}(t) dt \\
 &\leq \frac{1}{\int_0^1 p(t) dt} \int_0^1 h(tx + (1-t)y) p(t) dt \\
 &\quad - \frac{1}{\int_0^1 p(t) dt} \int_0^1 \psi_{h,(x,y)}(t) p(t) dt \\
 &\leq \frac{h(x) + h(y)}{2} - \frac{1}{y-x} \int_x^y h(t) dt
 \end{aligned}$$

for all $(x, y) \in G$.

(ii) If p is increasing on $[0, 1/2]$, then

$$\begin{aligned}
 (4.16) \quad 0 &\leq \frac{1}{\int_0^1 p(t) dt} \int_0^1 h(tx + (1-t)y) p(t) dt \\
 &\quad - \frac{1}{\int_0^1 p(t) dt} \int_0^1 \psi_{h,(x,y)}(t) p(t) dt \\
 &\leq \frac{1}{y-x} \int_x^y h(t) dt - \int_0^1 \psi_{h,(x,y)}(t) dt \\
 &\leq \frac{h(x) + h(y)}{2} - \frac{1}{y-x} \int_x^y h(t) dt.
 \end{aligned}$$

The proof follows by Corollary 2.

Corollary 14. Assume that h is continuous convex on I and $x \neq y$, $x, y \in I$ and $p : [0, 1] \rightarrow [0, \infty)$ is symmetric towards $1/2$ and positive. If $p : [0, 1] \rightarrow \mathbb{R}$ is symmetric towards $1/2$ and monotonic decreasing on $[0, 1/2]$ then

$$\begin{aligned}
 (4.17) \quad 0 &\leq \int_0^1 h(tx + (1-t)y) p(t) dt - \int_0^1 \psi_{h,(x,y)}(t) p(t) dt \\
 &\quad - \int_0^1 p(t) dt \left[\frac{1}{y-x} \int_x^y h(t) dt - \int_0^1 \psi_{h,(x,y)}(t) dt \right] \\
 &\leq \frac{1}{4} \left[p(1) - p\left(\frac{1}{2}\right) \right] \left[\frac{h(x) + h(y)}{2} - \frac{1}{y-x} \int_x^y h(t) dt \right].
 \end{aligned}$$

If we take in (4.17) $p(t) = |t - \frac{1}{2}|$, $t \in [0, 1]$, then we obtain the inequality

$$\begin{aligned}
 (4.18) \quad 0 &\leq \int_0^1 h(tx + (1-t)y) \left| t - \frac{1}{2} \right| dt - \int_0^1 \psi_{h,(x,y)}(t) \left| t - \frac{1}{2} \right| dt \\
 &\quad - \frac{1}{4} \left[\frac{1}{y-x} \int_x^y h(t) dt - \int_0^1 \psi_{h,(x,y)}(t) dt \right] \\
 &\leq \frac{1}{8} \left[\frac{h(x) + h(y)}{2} - \frac{1}{y-x} \int_x^y h(t) dt \right].
 \end{aligned}$$

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