

# LOWER AND UPPER BOUNDS FOR THE PERTURBED SLATER'S GAP OF CONVEX FUNCTIONS

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ABSTRACT. Let  $(\Omega, \mathcal{A}, \mu)$  be a measurable space consisting of a set  $\Omega$ , a  $\sigma$ -algebra  $\mathcal{A}$  of parts of  $\Omega$  and a countably additive and positive measure  $\mu$  on  $\mathcal{A}$  with values in  $\mathbb{R} \cup \{\infty\}$ . Assume, for simplicity, that  $\int_{\Omega} d\mu = 1$ . In this paper we establish some lower and upper bounds for the perturbed Slater's gap

$$\Phi(u) - \int_{\Omega} \Phi \circ f d\mu - u \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot (\Phi' \circ f) d\mu$$

for some classes of twice differentiable convex functions  $\Phi$  defined on an interval  $I$  and  $v \in I$ . Applications for exponential and logarithm are also given.

## 1. INTRODUCTION

Suppose that  $I$  is an interval of real numbers with interior  $\overset{\circ}{I}$  and  $\Phi : I \rightarrow \mathbb{R}$  is a convex function on  $I$ . Then  $\Phi$  is continuous on  $\overset{\circ}{I}$  and has finite left and right derivatives at each point of  $\overset{\circ}{I}$ . Moreover, if  $x, y \in \overset{\circ}{I}$  and  $x < y$ , then  $\Phi'_-(x) \leq \Phi'_+(x) \leq \Phi'_-(y) \leq \Phi'_+(y)$  which shows that both  $\Phi'_-$  and  $\Phi'_+$  are nondecreasing function on  $\overset{\circ}{I}$ . It is also known that a convex function must be differentiable except for at most countably many points.

For a convex function  $\Phi : I \rightarrow \mathbb{R}$ , the subdifferential of  $\Phi$  denoted by  $\partial\Phi$  is the set of all functions  $\varphi : I \rightarrow [-\infty, \infty]$  such that  $\varphi(\overset{\circ}{I}) \subset \mathbb{R}$  and

$$\Phi(x) \geq \Phi(a) + (x - a)\varphi(a) \text{ for any } x, a \in I.$$

It is also well known that if  $\Phi$  is convex on  $I$ , then  $\partial\Phi$  is nonempty,  $\Phi'_-, \Phi'_+ \in \partial\Phi$  and if  $\varphi \in \partial\Phi$ , then

$$\Phi'_-(x) \leq \varphi(x) \leq \Phi'_+(x) \text{ for any } x \in \overset{\circ}{I}.$$

In particular,  $\varphi$  is a nondecreasing function.

If  $\Phi$  is differentiable and convex on  $\overset{\circ}{I}$ , then  $\partial\Phi = \{\Phi'\}$ .

Let  $(\Omega, \mathcal{A}, \mu)$  be a measurable space consisting of a set  $\Omega$ , a  $\sigma$ -algebra  $\mathcal{A}$  of parts of  $\Omega$  and a countably additive and positive measure  $\mu$  on  $\mathcal{A}$  with values in  $\mathbb{R} \cup \{\infty\}$ . Assume, for simplicity, that  $\int_{\Omega} d\mu = 1$ . Consider the *Lebesgue space*

$$L(\Omega, \mu) := \{f : \Omega \rightarrow \mathbb{R}, f \text{ is } \mu\text{-measurable and } \int_{\Omega} |f(t)| d\mu(t) < \infty\}.$$

For simplicity of notation we write everywhere in the sequel  $\int_{\Omega} w d\mu$  instead of  $\int_{\Omega} w(t) d\mu(t)$ .

The following result is well known in the literature as *Slater's inequality*:

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**Theorem 1** (Slater, 1981, [11]). *If  $\Phi : I \rightarrow \mathbb{R}$  is a nonincreasing (nondecreasing) convex function,  $\varphi \in \partial\Phi$  and  $f : \Omega \rightarrow I$  is  $\mu$ -measurable and such that  $\Phi \circ f$ ,  $\varphi \circ f$ ,  $f \cdot \varphi \circ f \in L(\Omega, \mu)$  then*

$$(1.1) \quad \int_{\Omega} \Phi \circ f d\mu \leq \Phi \left( \frac{\int_{\Omega} f \cdot (\varphi \circ f) d\mu}{\int_{\Omega} \varphi \circ f d\mu} \right).$$

As pointed out in [10], see also [3, p. 208], the monotonicity assumption for the derivative  $\varphi$  can be replaced with the condition

$$(1.2) \quad \frac{\int_{\Omega} f \cdot (\varphi \circ f) d\mu}{\int_{\Omega} \varphi \circ f d\mu} \in I,$$

which is more general and can hold for suitable points in  $I$  and for not necessarily monotonic functions.

For some related results, see [1], [8], [9] and [12]. Extensions for continuous functions of selfadjoint operators may be found in [4]-[6].

In the recent paper [7] we established some upper bounds for the perturbed Slater's gap for some classes of differentiable convex functions  $\Phi$  defined on an interval  $I$  and  $u \in I$ :

**Theorem 2.** *Let  $\Phi : I \rightarrow \mathbb{R}$  be a differentiable convex function on the interior of  $I$  denoted by  $\dot{I}$ . Assume that  $f : \Omega \rightarrow I$  is  $\mu$ -measurable and such that  $f$ ,  $\Phi \circ f$ ,  $\Phi' \circ f$ ,  $f \cdot \Phi' \circ f \in L(\Omega, \mu)$ . Then for all  $u \in I$ ,*

$$(1.3) \quad \begin{aligned} 0 &\leq \Phi(u) - \int_{\Omega} \Phi \circ f d\mu - u \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot (\Phi' \circ f) d\mu \\ &\leq \int_{\Omega} [\Phi' \circ f - \Phi'(u)] (f - u) d\mu \\ &\leq \begin{cases} \text{esssup}_{\Omega} |\Phi' \circ f - \Phi'(u)| \int_{\Omega} |f - u| d\mu, \\ (\int_{\Omega} |\Phi' \circ f - \Phi'(u)|^p d\mu)^{1/p} (\int_{\Omega} |f - u|^q d\mu)^{1/q}, \\ p, q > 1 \text{ with } \frac{1}{p} + \frac{1}{q} = 1, \\ \text{esssup}_{\Omega} |f - u| \int_{\Omega} |\Phi' \circ f - \Phi'(u)| d\mu, \end{cases} \end{aligned}$$

provided the integrals in the last term are finite.

We have the following reverse of perturbed Jensen's inequality, see also [2] for the first inequality below:

**Corollary 1.** *With the assumptions of Theorem 2, we have*

$$(1.4) \quad \begin{aligned} 0 &\leq \Phi \left( \int_{\Omega} f d\mu \right) - \int_{\Omega} \Phi \circ f d\mu - \int_{\Omega} f d\mu \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot (\Phi' \circ f) d\mu \\ &\leq \int_{\Omega} \left[ \Phi' \circ f - \Phi' \left( \int_{\Omega} f d\mu \right) \right] \left( f - \int_{\Omega} f d\mu \right) d\mu \\ &\leq \begin{cases} \text{esssup}_{\Omega} |\Phi' \circ f - \Phi'(\int_{\Omega} f d\mu)| \int_{\Omega} |f - \int_{\Omega} f d\mu| d\mu, \\ (\int_{\Omega} |\Phi' \circ f - \Phi'(\int_{\Omega} f d\mu)|^p d\mu)^{1/p} (\int_{\Omega} |f - \int_{\Omega} f d\mu|^q d\mu)^{1/q}, \\ p, q > 1 \text{ with } \frac{1}{p} + \frac{1}{q} = 1, \\ \text{esssup}_{\Omega} |f - \int_{\Omega} f d\mu| \int_{\Omega} |\Phi' \circ f - \Phi'(\int_{\Omega} f d\mu)| d\mu. \end{cases} \end{aligned}$$

We have the following reverse of perturbed Slater's inequality:

**Corollary 2.** *With the assumptions of Theorem 2 and if  $\int_{\Omega} \Phi' \circ f d\mu \neq 0$  and the Slater's point*

$$(1.5) \quad \sigma := \frac{\int_{\Omega} f \cdot (\Phi' \circ f) d\mu}{\int_{\Omega} \Phi' \circ f d\mu} \in I,$$

then

$$(1.6) \quad 0 \leq \Phi(\sigma) - \int_{\Omega} \Phi \circ f d\mu \leq \int_{\Omega} [\Phi' \circ f - \Phi'(\sigma)] (f - \sigma) d\mu$$

$$\leq \begin{cases} \operatorname{esssup}_{\Omega} |\Phi' \circ f - \Phi'(\sigma)| \int_{\Omega} |f - \sigma| d\mu, \\ \left( \int_{\Omega} |\Phi' \circ f - \Phi'(\sigma)|^p d\mu \right)^{1/p} \left( \int_{\Omega} |f - \sigma|^q d\mu \right)^{1/q}, \\ p, q > 1 \text{ with } \frac{1}{p} + \frac{1}{q} = 1, \\ \operatorname{esssup}_{\Omega} |f - \sigma| \int_{\Omega} |\Phi' \circ f - \Phi'(\sigma)| d\mu. \end{cases}$$

Motivated by the above results, we establish in this paper some new lower and upper bounds for the *perturbed Slater's gap*

$$\Phi(u) - \int_{\Omega} \Phi \circ f d\mu - u \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot (\Phi' \circ f) d\mu$$

for some classes of twice differentiable convex functions  $\Phi$  defined on an interval  $I$  and  $u \in I$ . Applications for exponential and logarithm are also given.

## 2. GENERAL RESULTS

The following theorem is well known in the literature as Taylor's formula or Taylor's theorem with the integral remainder.

**Lemma 1.** *Let  $I \subset \mathbb{R}$  be a closed interval,  $a \in I$  and let  $n$  be a positive integer. If  $g : I \rightarrow \mathbb{C}$  is such that the  $n$ -derivative  $g^{(n)}$  is absolutely continuous on  $I$ , then for each  $x \in I$*

$$(2.1) \quad g(x) = T_n(g; a, x) + R_n(g; a, x),$$

where  $T_n(g; c, y)$  is Taylor's polynomial, i.e.,

$$(2.2) \quad T_n(g; a, x) := \sum_{k=0}^n \frac{(x-a)^k}{k!} g^{(k)}(a).$$

Note that  $g^{(0)} := g$  and  $0! := 1$  and the remainder is given by

$$(2.3) \quad R_n(g; a, x) := \frac{1}{n!} \int_a^x (x-t)^n g^{(n+1)}(t) dt.$$

A simple proof of this theorem can be achieved by mathematical induction using the integration by parts formula in the Lebesgue integral.

For any integrable function  $h$  on an interval and any distinct numbers  $c, d$  in that interval, we have, by the change of variable  $t = (1-s)c + sd$ ,  $s \in [0, 1]$  that

$$\int_c^d h(t) dt = (d-c) \int_0^1 h((1-s)c + sd) ds.$$

Therefore,

$$\begin{aligned} & \int_a^x g^{(n+1)}(t) (x-t)^n dt \\ &= (x-a) \int_0^1 g^{(n+1)}((1-s)a+sx) (x-(1-s)a-sx)^n ds \\ &= (x-a)^{n+1} \int_0^1 g^{(n+1)}((1-s)a+sx) (1-s)^n ds. \end{aligned}$$

The identity (2.1) can then be written as

$$(2.4) \quad g(x) = \sum_{k=0}^n \frac{1}{k!} g^{(k)}(a) (x-a)^k + \frac{1}{n!} (x-a)^{n+1} \int_0^1 g^{(n+1)}((1-s)a+sx) (1-s)^n ds$$

for all  $x, a \in I$ .

**Theorem 3.** Let  $\Phi : I \subset \mathbb{R} \rightarrow \mathbb{R}$  be a twice differentiable convex function on  $\hat{I}$  and  $f : \Omega \rightarrow I$  so that  $f, f^2, \Phi \circ f, \Phi'' \circ f \in L(\Omega, \mu)$ . Then for all  $u \in \hat{I}$ ,

$$(2.5) \quad \begin{aligned} 0 &\leq \operatorname{ess\,inf}_{t \in \Omega} \left( \int_0^1 \Phi''((1-s)f(t)+su) (1-s) ds \right) \left( \int_{\Omega} f d\mu - u \right)^2 \\ &\leq \operatorname{ess\,inf}_{t \in \Omega} \left( \int_0^1 \Phi''((1-s)f(t)+su) (1-s) ds \right) \int_{\Omega} (f-u)^2 d\mu \\ &\leq \Phi(u) - \int_{\Omega} \Phi \circ f d\mu - u \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\ &\leq \operatorname{ess\,sup}_{t \in \Omega} \left( \int_0^1 \Phi''((1-s)f(t)+su) (1-s) ds \right) \int_{\Omega} (f-u)^2 d\mu \end{aligned}$$

and

$$(2.6) \quad \begin{aligned} 0 &\leq \operatorname{ess\,inf}_{t \in \Omega} (f(t)-u)^2 \int_{\Omega} \left( \int_0^1 \Phi''((1-s)f+su) (1-s) ds \right) d\mu \\ &\leq \Phi(u) - \int_{\Omega} \Phi \circ f d\mu - u \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\ &\leq \operatorname{ess\,sup}_{t \in \Omega} (f(t)-u)^2 \int_{\Omega} \left( \int_0^1 \Phi''((1-s)f+su) (1-s) ds \right) d\mu. \end{aligned}$$

*Proof.* We have from (2.4) for  $n=2$  that

$$\Phi(x) = \Phi(c) + \Phi'(c)(x-c) + (x-c)^2 \int_0^1 \Phi''((1-s)c+sx) (1-s) ds$$

for all  $x, c \in \hat{I}$ , where  $\Phi$  is twice differentiable on  $\hat{I}$ .

This implies that

$$(2.7) \quad \begin{aligned} \Phi(u) &= \Phi(f(t)) + \Phi'(f(t))(u-f(t)) \\ &\quad + (u-f(t))^2 \int_0^1 \Phi''((1-s)f(t)+su) (1-s) ds \end{aligned}$$

for all  $u \in \hat{I}$  and  $\mu$ -a.e.  $t \in \Omega$ .

By taking the integral in (2.7) we get

$$(2.8) \quad \begin{aligned} \Phi(u) &= \int_{\Omega} \Phi \circ f d\mu + u \int_{\Omega} \Phi' \circ f d\mu - \int_{\Omega} f \cdot \Phi' \circ f d\mu \\ &\quad + \int_{\Omega} (f-u)^2 \left( \int_0^1 \Phi''((1-s)f+su)(1-s) ds \right) d\mu \end{aligned}$$

for all  $u \in \mathring{I}$ .

We observe that for  $\mu$ -a.e.  $t \in \Omega$  we have

$$\begin{aligned} &\operatorname{ess\,inf}_{t \in \Omega} \left( \int_0^1 \Phi''((1-s)f(t)+su)(1-s) ds \right) \\ &\leq \int_0^1 \Phi''((1-s)f(t)+su)(1-s) ds \\ &\leq \operatorname{ess\,sup}_{t \in \Omega} \left( \int_0^1 \Phi''((1-s)f(t)+su)(1-s) ds \right), \end{aligned}$$

which implies that

$$\begin{aligned} &\operatorname{ess\,inf}_{t \in \Omega} \left( \int_0^1 \Phi''((1-s)f(t)+su)(1-s) ds \right) \int_{\Omega} (f-u)^2 d\mu \\ &\leq \int_{\Omega} (f-u)^2 \left( \int_0^1 \Phi''((1-s)f+su)(1-s) ds \right) d\mu \\ &\leq \operatorname{ess\,sup}_{t \in \Omega} \left( \int_0^1 \Phi''((1-s)f(t)+su)(1-s) ds \right) \int_{\Omega} (f-u)^2 d\mu, \end{aligned}$$

and by (2.8) we derive (2.5).

We also have

$$\begin{aligned} &\operatorname{ess\,inf}_{t \in \Omega} (f(t)-u)^2 \int_{\Omega} \left( \int_0^1 \Phi''((1-s)f+su)(1-s) ds \right) d\mu \\ &\leq \int_{\Omega} (f-u)^2 \left( \int_0^1 \Phi''((1-s)f+su)(1-s) ds \right) d\mu \\ &\leq \operatorname{ess\,sup}_{t \in \Omega} (f(t)-u)^2 \int_{\Omega} \left( \int_0^1 \Phi''((1-s)f+su)(1-s) ds \right) d\mu \end{aligned}$$

and by (2.8) we derive (2.5). □

**Corollary 3.** *With the assumptions of Theorem 3, we have*

$$\begin{aligned}
(2.9) \quad 0 &\leq \operatorname{ess\,inf}_{t \in \Omega} \left( \int_0^1 \Phi'' \left( (1-s)f(t) + s \int_{\Omega} f d\mu \right) (1-s) ds \right) \\
&\quad \times \left[ \int_{\Omega} f^2 d\mu - \left( \int_{\Omega} f d\mu \right)^2 \right] \\
&\leq \Phi \left( \int_{\Omega} f d\mu \right) - \int_{\Omega} \Phi \circ f d\mu - \int_{\Omega} f d\mu \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\
&\leq \operatorname{ess\,sup}_{t \in \Omega} \left( \int_0^1 \Phi'' \left( (1-s)f(t) + s \int_{\Omega} f d\mu \right) (1-s) ds \right) \\
&\quad \times \left[ \int_{\Omega} f^2 d\mu - \left( \int_{\Omega} f d\mu \right)^2 \right]
\end{aligned}$$

and

$$\begin{aligned}
(2.10) \quad 0 &\leq \operatorname{ess\,inf}_{t \in \Omega} \left( f(t) - \int_{\Omega} f d\mu \right)^2 \\
&\quad \times \int_{\Omega} \left( \int_0^1 \Phi'' \left( (1-s)f + s \int_{\Omega} f d\mu \right) (1-s) ds \right) d\mu \\
&\leq \Phi \left( \int_{\Omega} f d\mu \right) - \int_{\Omega} \Phi \circ f d\mu - \int_{\Omega} f d\mu \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\
&\leq \operatorname{ess\,sup}_{t \in \Omega} \left( f(t) - \int_{\Omega} f d\mu \right)^2 \\
&\quad \times \int_{\Omega} \left( \int_0^1 \Phi'' \left( (1-s)f + s \int_{\Omega} f d\mu \right) (1-s) ds \right) d\mu.
\end{aligned}$$

The inequality (2.9) follows by (2.5) on taking  $u = \int_{\Omega} f d\mu$  and observing that

$$\int_{\Omega} \left( f - \int_{\Omega} f d\mu \right)^2 d\mu = \int_{\Omega} f^2 d\mu - \left( \int_{\Omega} f d\mu \right)^2.$$

**Corollary 4.** *With the assumptions of Theorem 3 and if  $\sigma$  is the Slater point defined by (1.5), then we have*

$$\begin{aligned}
(2.11) \quad 0 &\leq \operatorname{ess\,inf}_{t \in \Omega} \left( \int_0^1 \Phi'' \left( (1-s)f(t) + s\sigma \right) (1-s) ds \right) \left( \int_{\Omega} f d\mu - \sigma \right)^2 \\
&\leq \operatorname{ess\,inf}_{t \in \Omega} \left( \int_0^1 \Phi'' \left( (1-s)f(t) + s\sigma \right) (1-s) ds \right) \int_{\Omega} (f - \sigma)^2 d\mu \\
&\leq \Phi \left( \frac{\int_{\Omega} f \cdot (\Phi' \circ f) d\mu}{\int_{\Omega} \Phi' \circ f d\mu} \right) - \int_{\Omega} \Phi \circ f d\mu \\
&\leq \operatorname{ess\,sup}_{t \in \Omega} \left( \int_0^1 \Phi'' \left( (1-s)f(t) + s\sigma \right) (1-s) ds \right) \int_{\Omega} (f - \sigma)^2 d\mu
\end{aligned}$$

and

$$\begin{aligned}
(2.12) \quad 0 &\leq \operatorname{ess\,inf}_{t \in \Omega} (f(t) - \sigma)^2 \int_{\Omega} \left( \int_0^1 \Phi''((1-s)f + s\sigma)(1-s) ds \right) d\mu \\
&\leq \Phi \left( \frac{\int_{\Omega} f \cdot (\Phi' \circ f) d\mu}{\int_{\Omega} \Phi' \circ f d\mu} \right) - \int_{\Omega} \Phi \circ f d\mu \\
&\leq \operatorname{ess\,sup}_{t \in \Omega} (f(t) - \sigma)^2 \int_{\Omega} \left( \int_0^1 \Phi''((1-s)f + s\sigma)(1-s) ds \right) d\mu.
\end{aligned}$$

**Corollary 5.** *With the assumptions of Theorem 3 and if there exists an interval  $[m, M] \subset I$  such that  $m \leq f \leq M$   $\mu$ -a.e. on  $\Omega$ , then*

$$\begin{aligned}
(2.13) \quad 0 &\leq \operatorname{ess\,inf}_{t \in \Omega} \left( \int_0^1 \Phi'' \left( (1-s)f(t) + s \frac{m+M}{2} \right) (1-s) ds \right) \\
&\quad \times \left( \int_{\Omega} f d\mu - \frac{m+M}{2} \right)^2 \\
&\leq \operatorname{ess\,inf}_{t \in \Omega} \left( \int_0^1 \Phi'' \left( (1-s)f(t) + s \frac{m+M}{2} \right) (1-s) ds \right) \\
&\quad \times \int_{\Omega} \left( f - \frac{m+M}{2} \right)^2 d\mu \\
&\leq \Phi \left( \frac{m+M}{2} \right) - \int_{\Omega} \Phi \circ f d\mu - \frac{m+M}{2} \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\
&\leq \operatorname{ess\,sup}_{t \in \Omega} \left( \int_0^1 \Phi'' \left( (1-s)f(t) + s \frac{m+M}{2} \right) (1-s) ds \right) \\
&\quad \times \int_{\Omega} \left( f - \frac{m+M}{2} \right)^2 d\mu
\end{aligned}$$

and

$$\begin{aligned}
(2.14) \quad 0 &\leq \operatorname{ess\,inf}_{t \in \Omega} \left( f(t) - \frac{m+M}{2} \right)^2 \\
&\quad \times \int_{\Omega} \left( \int_0^1 \Phi'' \left( (1-s)f + s \frac{m+M}{2} \right) (1-s) ds \right) d\mu \\
&\leq \Phi \left( \frac{m+M}{2} \right) - \int_{\Omega} \Phi \circ f d\mu - \frac{m+M}{2} \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\
&\leq \operatorname{ess\,sup}_{t \in \Omega} \left( f(t) - \frac{m+M}{2} \right)^2 \\
&\quad \times \int_{\Omega} \left( \int_0^1 \Phi'' \left( (1-s)f + s \frac{m+M}{2} \right) (1-s) ds \right) d\mu.
\end{aligned}$$

**Remark 1.** *Since  $m \leq f \leq M$   $\mu$ -a.e. on  $\Omega$  is equivalent to*

$$\left| f - \frac{m+M}{2} \right| \leq \frac{1}{2} (M - m) \quad \mu\text{-a.e. on } \Omega,$$

then from the last inequality in (2.14) we obtain

$$(2.15) \quad 0 \leq \Phi\left(\frac{m+M}{2}\right) - \int_{\Omega} \Phi \circ f d\mu - \frac{m+M}{2} \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\ \leq \frac{1}{4} (M-m)^2 \int_{\Omega} \left( \int_0^1 \Phi'' \left( (1-s)f + s\frac{m+M}{2} \right) (1-s) ds \right) d\mu.$$

**Theorem 4.** Let  $\Phi : I \subset \mathbb{R} \rightarrow \mathbb{R}$  be a twice differentiable convex function on  $\mathring{I}$  and  $f : \Omega \rightarrow I$  so that  $f, f^2, \Phi \circ f, \Phi'' \circ f \in L(\Omega, \mu)$ . Then for all  $u \in \mathring{I}$ ,

$$(2.16) \quad 0 \leq \frac{1}{2} \operatorname{essinf}_{s \in [0,1]} \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f + su) d\mu \right) \\ \leq \Phi(u) - \int_{\Omega} \Phi \circ f d\mu - u \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\ \leq \frac{1}{2} \operatorname{esssup}_{s \in [0,1]} \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f + su) d\mu \right).$$

In particular,

$$(2.17) \quad 0 \leq \frac{1}{2} \operatorname{essinf}_{s \in [0,1]} \left( \int_{\Omega} \left( f - \int_{\Omega} f d\mu \right)^2 \Phi'' \left( (1-s)f + s \int_{\Omega} f d\mu \right) d\mu \right) \\ \leq \Phi \left( \int_{\Omega} f d\mu \right) - \int_{\Omega} \Phi \circ f d\mu - \int_{\Omega} f d\mu \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\ \leq \frac{1}{2} \operatorname{esssup}_{s \in [0,1]} \left( \int_{\Omega} \left( f - \int_{\Omega} f d\mu \right)^2 \Phi'' \left( (1-s)f + s \int_{\Omega} f d\mu \right) d\mu \right)$$

and

$$(2.18) \quad 0 \leq \frac{1}{2} \operatorname{essinf}_{s \in [0,1]} \left( \int_{\Omega} (f-\sigma)^2 \Phi''((1-s)f + s\sigma) d\mu \right) \\ \leq \Phi \left( \frac{\int_{\Omega} f \cdot (\Phi' \circ f) d\mu}{\int_{\Omega} \Phi' \circ f d\mu} \right) - \int_{\Omega} \Phi \circ f d\mu \\ \leq \frac{1}{2} \operatorname{esssup}_{s \in [0,1]} \left( \int_{\Omega} (f-\sigma)^2 \Phi''((1-s)f + s\sigma) d\mu \right).$$

*Proof.* Using Fubini's theorem we get by (2.8) that

$$(2.19) \quad \Phi(u) = \int_{\Omega} \Phi \circ f d\mu + u \int_{\Omega} \Phi' \circ f d\mu - \int_{\Omega} f \cdot \Phi' \circ f d\mu \\ + \int_{\Omega} (f-u)^2 \left( \int_0^1 \Phi''((1-s)f + su) (1-s) ds \right) d\mu \\ = \int_{\Omega} \Phi \circ f d\mu + u \int_{\Omega} \Phi' \circ f d\mu - \int_{\Omega} f \cdot \Phi' \circ f d\mu \\ + \int_0^1 \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f + su) d\mu \right) (1-s) ds$$

for all  $u \in \mathring{I}$ .



Since

$$\begin{aligned}
 & \operatorname{ess\,inf}_{s \in [0,1]} \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f+su) d\mu \right) \int_0^1 (1-s) ds \\
 & \leq \int_0^1 \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f+su) d\mu \right) (1-s) ds \\
 & \leq \operatorname{ess\,sup}_{s \in [0,1]} \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f+su) d\mu \right) \int_0^1 (1-s) ds,
 \end{aligned}$$

namely

$$\begin{aligned}
 & \frac{1}{2} \operatorname{ess\,inf}_{s \in [0,1]} \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f+su) d\mu \right) \\
 & \leq \int_0^1 \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f+su) d\mu \right) (1-s) ds \\
 & \leq \frac{1}{2} \operatorname{ess\,sup}_{s \in [0,1]} \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f+su) d\mu \right),
 \end{aligned}$$

hence by (2.19) we get (2.16).  $\square$

We also have:

**Theorem 5.** *Let  $\Phi : I \subset \mathbb{R} \rightarrow \mathbb{R}$  be a twice differentiable convex function on  $I$  and  $f : \Omega \rightarrow I$  so that  $f, f^2, \Phi \circ f, \Phi'' \circ f \in L(\Omega, \mu)$ . Then*

$$\begin{aligned}
 (2.20) \quad 0 & \leq \frac{1}{2(M-m)} \operatorname{ess\,inf}_{s \in [0,1]} \left[ \int_m^M \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f+su) d\mu \right) du \right] \\
 & \leq \frac{1}{M-m} \int_m^M \Phi(u) du - \int_{\Omega} \Phi \circ f d\mu \\
 & \quad - \frac{m+M}{2} \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\
 & \leq \frac{1}{2(M-m)} \operatorname{ess\,sup}_{s \in [0,1]} \left[ \int_m^M \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f+su) d\mu \right) du \right].
 \end{aligned}$$

*Proof.* If we take the integral mean  $\frac{1}{M-m} \int_m^M$  over  $u$  in (2.8) and using Fubini's theorem, then we get

$$\begin{aligned}
 (2.21) \quad & \frac{1}{M-m} \int_m^M \Phi(u) du \\
 & = \int_{\Omega} \Phi \circ f d\mu + \frac{m+M}{2} \int_{\Omega} \Phi' \circ f d\mu - \int_{\Omega} f \cdot \Phi' \circ f d\mu \\
 & + \frac{1}{M-m} \left( \int_m^M \int_{\Omega} (f-u)^2 \left( \int_0^1 \Phi''((1-s)f+su) (1-s) ds \right) d\mu \right) du \\
 & = \int_{\Omega} \Phi \circ f d\mu + \frac{m+M}{2} \int_{\Omega} \Phi' \circ f d\mu - \int_{\Omega} f \cdot \Phi' \circ f d\mu \\
 & \quad - \frac{1}{M-m} \int_0^1 \left[ \int_m^M \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f+su) d\mu \right) du \right] (1-s) ds.
 \end{aligned}$$

Observe that

$$\begin{aligned}
& \operatorname{ess\,inf}_{s \in [0,1]} \left[ \int_m^M \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f+su) d\mu \right) du \right] \int_0^1 (1-s) ds \\
& \leq \int_0^1 \left[ \int_m^M \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f+su) d\mu \right) du \right] (1-s) ds \\
& \leq \operatorname{ess\,sup}_{s \in [0,1]} \left[ \int_m^M \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f+su) d\mu \right) du \right] \int_0^1 (1-s) ds,
\end{aligned}$$

namely

$$\begin{aligned}
& \frac{1}{2} \operatorname{ess\,inf}_{s \in [0,1]} \left[ \int_m^M \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f+su) d\mu \right) du \right] \\
& \leq \int_0^1 \left[ \int_m^M \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f+su) d\mu \right) du \right] (1-s) ds \\
& \leq \frac{1}{2} \operatorname{ess\,sup}_{s \in [0,1]} \left[ \int_m^M \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f+su) d\mu \right) du \right],
\end{aligned}$$

which, by (2.21), is equivalent to (2.20).  $\square$

### 3. RELATED RESULTS

When the second derivative is bounded, we have the following lower and upper bounds of interest:

**Theorem 6.** *Let  $\Phi : I \subset \mathbb{R} \rightarrow \mathbb{R}$  be a twice differentiable convex function on  $\overset{\circ}{I}$  and  $f : \Omega \rightarrow I$  so that  $f, f^2, \Phi \circ f, \Phi' \circ f \in L(\Omega, \mu)$ . If there exists the constants  $0 < \gamma \leq \Gamma < \infty$  such that  $\gamma \leq \Phi''(x) \leq \Gamma$  for a.e.  $x \in I$ , then for all  $u \in \overset{\circ}{I}$ ,*

$$\begin{aligned}
(3.1) \quad 0 & \leq \frac{1}{2} \gamma \left( \int_{\Omega} f d\mu - u \right)^2 \leq \frac{1}{2} \gamma \int_{\Omega} (f-u)^2 d\mu \\
& \leq \Phi(u) - \int_{\Omega} \Phi \circ f d\mu - u \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\
& \leq \frac{1}{2} \Gamma \int_{\Omega} (f-u)^2 d\mu
\end{aligned}$$

and, in particular

$$\begin{aligned}
(3.2) \quad 0 & \leq \frac{1}{2} \gamma \left[ \int_{\Omega} f^2 d\mu - \left( \int_{\Omega} f d\mu \right)^2 \right] \\
& \leq \Phi \left( \int_{\Omega} f d\mu \right) - \int_{\Omega} \Phi \circ f d\mu - \int_{\Omega} f d\mu \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\
& \leq \frac{1}{2} \Gamma \left[ \int_{\Omega} f^2 d\mu - \left( \int_{\Omega} f d\mu \right)^2 \right]
\end{aligned}$$

and

$$(3.3) \quad 0 \leq \frac{1}{2}\gamma \left( \int_{\Omega} f d\mu - \sigma \right)^2 \leq \frac{1}{2}\gamma \int_{\Omega} (f - \sigma)^2 d\mu \\ \leq \Phi \left( \frac{\int_{\Omega} f \cdot (\Phi' \circ f) d\mu}{\int_{\Omega} \Phi' \circ f d\mu} \right) - \int_{\Omega} \Phi \circ f d\mu \leq \frac{1}{2}\Gamma \int_{\Omega} (f - \sigma)^2 d\mu,$$

where  $\sigma$  is Slater's point defined by (1.5).

If there exists an interval  $[m, M] \subset I$  such that  $m \leq f \leq M$   $\mu$ -a.e. on  $\Omega$ , then we also have

$$(3.4) \quad 0 \leq \frac{1}{2}\gamma \left( \int_{\Omega} f d\mu - \frac{m+M}{2} \right)^2 \leq \frac{1}{2}\gamma \int_{\Omega} \left( f - \frac{m+M}{2} \right)^2 d\mu \\ \leq \Phi \left( \frac{m+M}{2} \right) - \int_{\Omega} \Phi \circ f d\mu - \frac{m+M}{2} \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\ \leq \frac{1}{2}\Gamma \int_{\Omega} \left( f - \frac{m+M}{2} \right)^2 d\mu \leq \frac{1}{8}\Gamma (M - m)^2$$

and

$$(3.5) \quad 0 \leq \frac{1}{2}\gamma \left[ \int_{\Omega} \left( f - \frac{m+M}{2} \right)^2 d\mu + \frac{1}{12} (M - m)^2 \right] \\ \leq \frac{1}{M - m} \int_m^M \Phi(u) du - \int_{\Omega} \Phi \circ f d\mu \\ - \frac{m+M}{2} \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\ \leq \frac{1}{2}\Gamma \left[ \int_{\Omega} \left( f - \frac{m+M}{2} \right)^2 d\mu + \frac{1}{12} (M - m)^2 \right].$$

*Proof.* Inequality (3.1) follows by (2.5) and (3.4) by (2.13).

Observe that

$$(3.6) \quad \gamma \int_m^M \left( \int_{\Omega} (f - u)^2 d\mu \right) du \leq \int_m^M \left( \int_{\Omega} (f - u)^2 \Phi''((1-s)f + su) d\mu \right) du \\ \leq \Gamma \int_m^M \left( \int_{\Omega} (f - u)^2 d\mu \right) du.$$

Moreover,

$$\int_m^M \left( \int_{\Omega} (f - u)^2 d\mu \right) du \\ = \int_{\Omega} \left( \frac{(M - f)^3 + (f - m)^3}{3} \right) d\mu \\ = \frac{1}{3} (M - m) \int_{\Omega} \left[ (M - f)^2 - (M - f)(f - m) + (f - m)^2 \right] d\mu.$$

Also

$$\begin{aligned} & (M-f)^2 - (M-f)(f-m) + (f-m)^2 \\ &= 3 \left[ \left( f - \frac{m+M}{2} \right)^2 + \frac{1}{12} (M-m)^2 \right], \end{aligned}$$

which implies that

$$\begin{aligned} & \int_{\Omega} \left[ (M-f)^2 - (M-f)(f-m) + (f-m)^2 \right] d\mu \\ &= 3 \left[ \int_{\Omega} \left( f - \frac{m+M}{2} \right)^2 d\mu + \frac{1}{12} (M-m)^2 \right]. \end{aligned}$$

Therefore

$$\begin{aligned} & \int_m^M \left( \int_{\Omega} (f-u)^2 d\mu \right) du \\ &= (M-m) \left[ \int_{\Omega} \left( f - \frac{m+M}{2} \right)^2 d\mu + \frac{1}{12} (M-m)^2 \right] \end{aligned}$$

and by (3.6) we get

$$\begin{aligned} & \gamma (M-m) \left[ \int_{\Omega} \left( f - \frac{m+M}{2} \right)^2 d\mu + \frac{1}{12} (M-m)^2 \right] \\ & \leq \operatorname{essinf}_{s \in [0,1]} \left[ \int_m^M \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f+su) d\mu \right) du \right] \end{aligned}$$

and

$$\begin{aligned} & \operatorname{essup}_{s \in [0,1]} \left[ \int_m^M \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f+su) d\mu \right) du \right] \\ & \leq \Gamma (M-m) \left[ \int_{\Omega} \left( f - \frac{m+M}{2} \right)^2 d\mu + \frac{1}{12} (M-m)^2 \right]. \end{aligned}$$

These imply that

$$\begin{aligned} & \frac{1}{2} \gamma \left[ \int_{\Omega} \left( f - \frac{m+M}{2} \right)^2 d\mu + \frac{1}{12} (M-m)^2 \right] \\ & \leq \frac{1}{2(M-m)} \operatorname{essinf}_{s \in [0,1]} \left[ \int_m^M \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f+su) d\mu \right) du \right] \end{aligned}$$

and

$$\begin{aligned} & \frac{1}{2(M-m)} \operatorname{essup}_{s \in [0,1]} \left[ \int_m^M \left( \int_{\Omega} (f-u)^2 \Phi''((1-s)f+su) d\mu \right) du \right] \\ & \leq \frac{1}{2} \Gamma \left[ \int_{\Omega} \left( f - \frac{m+M}{2} \right)^2 d\mu + \frac{1}{12} (M-m)^2 \right], \end{aligned}$$

and by (2.20) we get the desired result (3.5).  $\square$

**Remark 2.** *If there exists an interval  $[m, M] \subset I$  such that  $m \leq f \leq M$   $\mu$ -a.e. on  $\Omega$ , then*

$$\frac{1}{2}\gamma \left[ \int_{\Omega} \left( f - \frac{m+M}{2} \right)^2 d\mu + \frac{1}{12} (M-m)^2 \right] \geq \frac{1}{24}\gamma (M-m)^2$$

and

$$\begin{aligned} & \frac{1}{2}\Gamma \left[ \int_{\Omega} \left( f - \frac{m+M}{2} \right)^2 d\mu + \frac{1}{12} (M-m)^2 \right] \\ & \leq \frac{1}{2}\Gamma \left[ \frac{1}{4} (M-m)^2 + \frac{1}{12} (M-m)^2 \right] = \frac{1}{6}\Gamma (M-m)^2 \end{aligned}$$

and by (3.5) we get

$$\begin{aligned} (3.7) \quad 0 & \leq \frac{1}{24}\gamma (M-m)^2 \leq \frac{1}{M-m} \int_m^M \Phi(u) du - \int_{\Omega} \Phi \circ f d\mu \\ & \quad - \frac{m+M}{2} \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\ & \leq \frac{1}{6}\Gamma (M-m)^2. \end{aligned}$$

If some monotonicity properties for the second derivative are assumed, then we have the following results as well.

**Theorem 7.** *Let  $\Phi : I \subset \mathbb{R} \rightarrow \mathbb{R}$  be a twice differentiable convex function on  $\dot{I}$  and  $f : \Omega \rightarrow I$  so that  $f, f^2, \Phi \circ f, \Phi'' \circ f \in L(\Omega, \mu)$ . If the second derivative  $\Phi''$  is monotonic nondecreasing on an interval  $[m, M] \subset \dot{I}$ , then we have*

$$\begin{aligned} (3.8) \quad 0 & \leq \frac{1}{u-m} \left\{ \frac{\Phi(u) - \Phi(m)}{u-m} - \Phi'(m) \right\} \left( \int_{\Omega} f d\mu - u \right)^2 \\ & \leq \frac{1}{u-m} \left\{ \frac{\Phi(u) - \Phi(m)}{u-m} - \Phi'(m) \right\} \int_{\Omega} (f-u)^2 d\mu \\ & \leq \Phi(u) - \int_{\Omega} \Phi \circ f d\mu - u \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\ & \leq \frac{1}{M-u} \left\{ \Phi'(M) - \frac{\Phi(M) - \Phi(u)}{M-u} \right\} \int_{\Omega} (f-u)^2 d\mu \end{aligned}$$

for  $u \in [m, M]$  and, in particular,

$$\begin{aligned} (3.9) \quad 0 & \leq \frac{1}{\int_{\Omega} f d\mu - m} \left\{ \frac{\Phi(\int_{\Omega} f d\mu) - \Phi(m)}{\int_{\Omega} f d\mu - m} - \Phi'(m) \right\} \\ & \quad \times \left[ \int_{\Omega} f^2 d\mu - \left( \int_{\Omega} f d\mu \right)^2 \right] \end{aligned}$$

$$\begin{aligned}
&\leq \Phi \left( \int_{\Omega} f d\mu \right) - \int_{\Omega} \Phi \circ f d\mu - \int_{\Omega} f d\mu \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\
&\leq \frac{1}{M - \int_{\Omega} f d\mu} \left\{ \Phi'(M) - \frac{\Phi(M) - \Phi \left( \int_{\Omega} f d\mu \right)}{M - \int_{\Omega} f d\mu} \right\} \\
&\times \left[ \int_{\Omega} f^2 d\mu - \left( \int_{\Omega} f d\mu \right)^2 \right].
\end{aligned}$$

Also

$$\begin{aligned}
(3.10) \quad 0 &\leq \frac{1}{\sigma - m} \left\{ \frac{\Phi(\sigma) - \Phi(m)}{\sigma - m} - \Phi'(m) \right\} \left( \int_{\Omega} f d\mu - \sigma \right)^2 \\
&\leq \frac{1}{\sigma - m} \left\{ \frac{\Phi(\sigma) - \Phi(m)}{\sigma - m} - \Phi'(m) \right\} \int_{\Omega} (f - \sigma)^2 d\mu \\
&\leq \Phi \left( \frac{\int_{\Omega} f \cdot (\Phi' \circ f) d\mu}{\int_{\Omega} \Phi' \circ f d\mu} \right) - \int_{\Omega} \Phi \circ f d\mu \\
&\leq \frac{1}{M - \sigma} \left\{ \Phi'(M) - \frac{\Phi(M) - \Phi(\sigma)}{M - \sigma} \right\} \int_{\Omega} (f - \sigma)^2 d\mu.
\end{aligned}$$

If the second derivative  $\Phi''$  is monotonic nondecreasing on an interval  $[m, M] \subset \hat{I}$ , then we also have

$$\begin{aligned}
(3.11) \quad 0 &\leq \operatorname{ess\,inf}_{t \in \Omega} (f(t) - u)^2 \int_{\Omega} \frac{1}{f - m} \left\{ \Phi' \circ f - \frac{\Phi \circ f - \Phi(m)}{f - m} \right\} d\mu \\
&\leq \Phi(u) - \int_{\Omega} \Phi \circ f d\mu - u \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\
&\leq \operatorname{ess\,sup}_{t \in \Omega} (f(t) - u)^2 \int_{\Omega} \frac{1}{M - f} \left\{ \frac{\Phi(M) - \Phi \circ f}{M - f} - \Phi' \circ f \right\} d\mu.
\end{aligned}$$

for  $u \in [m, M]$  and, in particular,

$$\begin{aligned}
(3.12) \quad 0 &\leq \operatorname{ess\,inf}_{t \in \Omega} \left( f(t) - \int_{\Omega} f d\mu \right)^2 \int_{\Omega} \frac{1}{f - m} \left\{ \Phi' \circ f - \frac{\Phi \circ f - \Phi(m)}{f - m} \right\} d\mu \\
&\leq \Phi \left( \int_{\Omega} f d\mu \right) - \int_{\Omega} \Phi \circ f d\mu - \int_{\Omega} f d\mu \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\
&\leq \operatorname{ess\,sup}_{t \in \Omega} \left( f(t) - \int_{\Omega} f d\mu \right)^2 \int_{\Omega} \frac{1}{M - f} \left\{ \frac{\Phi(M) - \Phi \circ f}{M - f} - \Phi' \circ f \right\} d\mu.
\end{aligned}$$

*Proof.* First, observe that for  $u, v \in [m, M]$  with  $u \neq v$  we have

$$\begin{aligned}
 (3.13) \quad & \int_0^1 \Phi''((1-s)v + su)(1-s) ds \\
 &= \frac{1}{u-v} \int_0^1 (1-s) d(\Phi'((1-s)v + su)) \\
 &= \frac{1}{u-v} \left[ (1-s)\Phi'((1-s)v + su) \Big|_0^1 + \int_0^1 \Phi'((1-s)v + su) ds \right] \\
 &= \frac{1}{u-v} \left\{ -\Phi'(v) + \int_0^1 \Phi'((1-s)v + su) ds \right\} \\
 &= \frac{1}{v-u} \left\{ \Phi'(v) - \int_0^1 \Phi'((1-s)v + su) ds \right\} \\
 &= \frac{1}{v-u} \left\{ \Phi'(v) - \frac{\Phi(v) - \Phi(u)}{v-u} \right\}.
 \end{aligned}$$

If the second derivative  $\Phi''$  is monotonic nondecreasing on an interval  $[m, M] \subset \hat{I}$ , then for  $\mu$ -a.e.  $t \in \Omega$

$$\begin{aligned}
 \int_0^1 \Phi''((1-s)m + su)(1-s) ds &\leq \int_0^1 \Phi''((1-s)f(t) + su)(1-s) ds \\
 &\leq \int_0^1 \Phi''((1-s)M + su)(1-s) ds
 \end{aligned}$$

and by (3.13) we get

$$\begin{aligned}
 \frac{1}{u-m} \left\{ \frac{\Phi(u) - \Phi(m)}{u-m} - \Phi'(m) \right\} &\leq \int_0^1 \Phi''((1-s)f(t) + su)(1-s) ds \\
 &\leq \frac{1}{M-u} \left\{ \Phi'(M) - \frac{\Phi(M) - \Phi(u)}{M-u} \right\}.
 \end{aligned}$$

This implies that

$$\begin{aligned}
 & \frac{1}{u-m} \left\{ \frac{\Phi(u) - \Phi(m)}{u-m} - \Phi'(m) \right\} \\
 & \leq \operatorname{ess\,inf}_{t \in \Omega} \left( \int_0^1 \Phi''((1-s)f(t) + su)(1-s) ds \right)
 \end{aligned}$$

and

$$\begin{aligned}
 & \operatorname{ess\,sup}_{t \in \Omega} \left( \int_0^1 \Phi''((1-s)f(t) + su)(1-s) ds \right) \\
 & \leq \frac{1}{M-u} \left\{ \Phi'(M) - \frac{\Phi(M) - \Phi(u)}{M-u} \right\}
 \end{aligned}$$

and by (2.5) we get (3.8).

If the second derivative  $\Phi''$  is monotonic nondecreasing on an interval  $[m, M] \subset \mathring{I}$ , then for  $\mu$ -a.e.  $t \in \Omega$

$$\begin{aligned} \int_0^1 \Phi''((1-s)f(t) + sm)(1-s) ds &\leq \int_0^1 \Phi''((1-s)f(t) + su)(1-s) ds \\ &\leq \int_0^1 \Phi''((1-s)f(t) + sM)(1-s) ds. \end{aligned}$$

By utilising (3.13) we get

$$\begin{aligned} &\int_0^1 \Phi''((1-s)f(t) + sm)(1-s) ds \\ &= \frac{1}{f(t) - m} \left\{ \Phi'(f(t)) - \frac{\Phi(f(t)) - \Phi(m)}{f(t) - m} \right\} \end{aligned}$$

and

$$\begin{aligned} &\int_0^1 \Phi''((1-s)f(t) + sM)(1-s) ds \\ &= \frac{1}{M - f(t)} \left\{ \frac{\Phi(M) - \Phi(f(t))}{M - f(t)} - \Phi'(f(t)) \right\} \end{aligned}$$

for  $\mu$ -a.e.  $t \in \Omega$ .

Then

$$\begin{aligned} &\int_{\Omega} \frac{1}{f - m} \left\{ \Phi' \circ f - \frac{\Phi \circ f - \Phi(m)}{f - m} \right\} d\mu \\ &\leq \int_{\Omega} \left( \int_0^1 \Phi''((1-s)f + su)(1-s) ds \right) d\mu \end{aligned}$$

and

$$\begin{aligned} &\int_{\Omega} \left( \int_0^1 \Phi''((1-s)f + su)(1-s) ds \right) d\mu \\ &\leq \int_{\Omega} \frac{1}{M - f} \left\{ \frac{\Phi(M) - \Phi \circ f}{M - f} - \Phi' \circ f \right\} d\mu \end{aligned}$$

and by (2.6) we get (3.11).  $\square$

**Remark 3.** If the second derivative  $\Phi''$  is monotonic nonincreasing on an interval  $[m, M] \subset \mathring{I}$ , then we have

$$\begin{aligned} (3.14) \quad 0 &\leq \frac{1}{M - u} \left\{ \Phi'(M) - \frac{\Phi(M) - \Phi(u)}{M - u} \right\} \left( \int_{\Omega} f d\mu - u \right)^2 \\ &\leq \frac{1}{M - u} \left\{ \Phi'(M) - \frac{\Phi(M) - \Phi(u)}{M - u} \right\} \int_{\Omega} (f - u)^2 d\mu \\ &\leq \Phi(u) - \int_{\Omega} \Phi \circ f d\mu - u \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\ &\leq \frac{1}{u - m} \left\{ \frac{\Phi(u) - \Phi(m)}{u - m} - \Phi'(m) \right\} \int_{\Omega} (f - u)^2 d\mu \end{aligned}$$



for  $u \in [m, M]$  and, in particular,

$$\begin{aligned}
 (3.15) \quad 0 &\leq \frac{1}{M - \int_{\Omega} f d\mu} \left\{ \Phi'(M) - \frac{\Phi(M) - \Phi(\int_{\Omega} f d\mu)}{M - \int_{\Omega} f d\mu} \right\} \\
 &\times \left[ \int_{\Omega} f^2 d\mu - \left( \int_{\Omega} f d\mu \right)^2 \right] \\
 &\leq \Phi \left( \int_{\Omega} f d\mu \right) - \int_{\Omega} \Phi \circ f d\mu - \int_{\Omega} f d\mu \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\
 &\leq \frac{1}{\int_{\Omega} f d\mu - m} \left\{ \frac{\Phi(\int_{\Omega} f d\mu) - \Phi(m)}{\int_{\Omega} f d\mu - m} - \Phi'(m) \right\} \\
 &\times \left[ \int_{\Omega} f^2 d\mu - \left( \int_{\Omega} f d\mu \right)^2 \right].
 \end{aligned}$$

If in (3.14) we take  $u = \sigma$ , the Slater's point, then we get

$$\begin{aligned}
 (3.16) \quad 0 &\leq \frac{1}{M - \sigma} \left\{ \Phi'(M) - \frac{\Phi(M) - \Phi(\sigma)}{M - \sigma} \right\} \left( \int_{\Omega} f d\mu - \sigma \right)^2 \\
 &\leq \frac{1}{M - \sigma} \left\{ \Phi'(M) - \frac{\Phi(M) - \Phi(\sigma)}{M - \sigma} \right\} \int_{\Omega} (f - \sigma)^2 d\mu \\
 &\leq \Phi \left( \frac{\int_{\Omega} f \cdot (\Phi' \circ f) d\mu}{\int_{\Omega} \Phi' \circ f d\mu} \right) - \int_{\Omega} \Phi \circ f d\mu \\
 &\leq \frac{1}{\sigma - m} \left\{ \frac{\Phi(\sigma) - \Phi(m)}{\sigma - m} - \Phi'(m) \right\} \int_{\Omega} (f - \sigma)^2 d\mu.
 \end{aligned}$$

If the second derivative  $\Phi''$  is monotonic nonincreasing on an interval  $[m, M] \subset \overset{\circ}{I}$ , then we also have

$$\begin{aligned}
 (3.17) \quad 0 &\leq \operatorname{ess\,inf}_{t \in \Omega} (f(t) - u)^2 \int_{\Omega} \frac{1}{M - f} \left\{ \frac{\Phi(M) - \Phi \circ f}{M - f} - \Phi' \circ f \right\} d\mu \\
 &\leq \Phi(u) - \int_{\Omega} \Phi \circ f d\mu - u \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\
 &\leq \operatorname{ess\,sup}_{t \in \Omega} (f(t) - u)^2 \int_{\Omega} \frac{1}{f - m} \left\{ \Phi' \circ f - \frac{\Phi \circ f - \Phi(m)}{f - m} \right\} d\mu
 \end{aligned}$$

for  $u \in [m, M]$  and, in particular,

$$\begin{aligned}
 (3.18) \quad 0 &\leq \operatorname{ess\,inf}_{t \in \Omega} \left( f(t) - \int_{\Omega} f d\mu \right)^2 \int_{\Omega} \frac{1}{M - f} \left\{ \frac{\Phi(M) - \Phi \circ f}{M - f} - \Phi' \circ f \right\} d\mu \\
 &\leq \Phi \left( \int_{\Omega} f d\mu \right) - \int_{\Omega} \Phi \circ f d\mu - \int_{\Omega} f d\mu \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\
 &\leq \operatorname{ess\,sup}_{t \in \Omega} \left( f(t) - \int_{\Omega} f d\mu \right)^2 \int_{\Omega} \frac{1}{f - m} \left\{ \Phi' \circ f - \frac{\Phi \circ f - \Phi(m)}{f - m} \right\} d\mu.
 \end{aligned}$$

**Theorem 8.** Let  $\Phi : I \subset \mathbb{R} \rightarrow \mathbb{R}$  be a twice differentiable convex function on  $\overset{\circ}{I}$  and  $f : \Omega \rightarrow I$  so that  $f, f^2, \Phi \circ f, \Phi' \circ f \in L(\Omega, \mu)$ . If the second derivative  $\Phi''$  is

convex, then

$$\begin{aligned}
(3.19) \quad 0 &\leq \operatorname{ess\,inf}_{t \in \Omega} \left( f(t) - \int_{\Omega} f d\mu \right)^2 \Phi'' \left( \int_{\Omega} f d\mu \right) \\
&\leq \Phi \left( \int_{\Omega} f d\mu \right) - \int_{\Omega} \Phi \circ f d\mu - \int_{\Omega} f d\mu \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\
&\leq \operatorname{ess\,sup}_{t \in \Omega} \left( f(t) - \int_{\Omega} f d\mu \right)^2 \int_{\Omega} \Phi'' \circ f d\mu.
\end{aligned}$$

If the second derivative  $\Phi''$  is concave, then

$$\begin{aligned}
(3.20) \quad 0 &\leq \operatorname{ess\,inf}_{t \in \Omega} \left( f(t) - \int_{\Omega} f d\mu \right)^2 \int_{\Omega} \Phi'' \circ f d\mu \\
&\leq \Phi \left( \int_{\Omega} f d\mu \right) - \int_{\Omega} \Phi \circ f d\mu - \int_{\Omega} f d\mu \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\
&\leq \operatorname{ess\,sup}_{t \in \Omega} \left( f(t) - \int_{\Omega} f d\mu \right)^2 \Phi'' \left( \int_{\Omega} f d\mu \right).
\end{aligned}$$

*Proof.* From (2.10) and Fubini's theorem, we have

$$\begin{aligned}
(3.21) \quad 0 &\leq \operatorname{ess\,inf}_{t \in \Omega} \left( f(t) - \int_{\Omega} f d\mu \right)^2 \\
&\quad \times \int_0^1 \left( \int_{\Omega} \Phi'' \left( (1-s)f + s \int_{\Omega} f d\mu \right) d\mu \right) (1-s) ds \\
&\leq \Phi \left( \int_{\Omega} f d\mu \right) - \int_{\Omega} \Phi \circ f d\mu - \int_{\Omega} f d\mu \int_{\Omega} \Phi' \circ f d\mu + \int_{\Omega} f \cdot \Phi' \circ f d\mu \\
&\leq \operatorname{ess\,sup}_{t \in \Omega} \left( f(t) - \int_{\Omega} f d\mu \right)^2 \\
&\quad \times \int_0^1 \left( \int_{\Omega} \Phi'' \left( (1-s)f + s \int_{\Omega} f d\mu \right) d\mu \right) (1-s) ds.
\end{aligned}$$

By Jensen's integral inequality, we have

$$\begin{aligned}
\int_{\Omega} \Phi'' \left( (1-s)f + s \int_{\Omega} f d\mu \right) d\mu &\geq \Phi'' \left[ \int_{\Omega} \left( (1-s)f + s \int_{\Omega} f d\mu \right) d\mu \right] \\
&= \Phi'' \left[ (1-s) \int_{\Omega} f d\mu + s \int_{\Omega} f d\mu \right] \\
&= \Phi'' \left( \int_{\Omega} f d\mu \right)
\end{aligned}$$

and

$$\begin{aligned}
 \int_{\Omega} \Phi'' \left( (1-s)f + s \int_{\Omega} f d\mu \right) d\mu &\leq \int_{\Omega} \left[ (1-s)\Phi''(f) + s\Phi'' \left( \int_{\Omega} f d\mu \right) \right] d\mu \\
 &= (1-s) \int_{\Omega} \Phi'' \circ f d\mu + s\Phi'' \left( \int_{\Omega} f d\mu \right) \\
 &\leq (1-s) \int_{\Omega} \Phi'' \circ f d\mu + s \int_{\Omega} \Phi'' \circ f d\mu \\
 &= \int_{\Omega} \Phi'' \circ f d\mu
 \end{aligned}$$

and by (3.21) we get the desired result (3.19).  $\square$

#### 4. SOME EXAMPLES FOR THE DISCRETE CASE

Let  $\Phi : [m, M] \rightarrow \mathbb{R}$  be a twice differentiable convex function on  $(m, M)$  and  $x_k \in [m, M]$ ,  $p_k \geq 0$  for  $k \in \{1, \dots, n\}$  with  $\sum_{k=1}^n p_k = 1$ . If there exists the constants  $0 < \gamma < \Gamma < \infty$  such that  $\gamma \leq \Phi''(x) \leq \Gamma$  for a.e.  $x \in [m, M]$ , then for all  $v \in I$ , we have by (3.1), (3.2) and (3.3) for the discrete measure

$$\begin{aligned}
 (4.1) \quad 0 &\leq \frac{1}{2}\gamma \left( \sum_{k=1}^n p_k x_k - u \right)^2 \leq \frac{1}{2}\gamma \sum_{k=1}^n p_k (x_k - u)^2 \\
 &\leq \Phi(u) - \sum_{k=1}^n p_k \Phi(x_k) - u \sum_{k=1}^n p_k \Phi'(x_k) + \sum_{k=1}^n p_k x_k \Phi'(x_k) \\
 &\leq \frac{1}{2}\Gamma \sum_{k=1}^n p_k (x_k - u)^2
 \end{aligned}$$

and, in particular,

$$\begin{aligned}
 (4.2) \quad 0 &\leq \frac{1}{2}\gamma \left[ \sum_{k=1}^n p_k x_k^2 - \left( \sum_{i=1}^n p_i x_i \right)^2 \right] \\
 &\leq \Phi \left( \sum_{k=1}^n p_k x_k \right) - \sum_{k=1}^n p_k \Phi(x_k) \\
 &\quad - \sum_{k=1}^n p_k x_k \sum_{k=1}^n p_k \Phi'(x_k) + \sum_{k=1}^n p_k x_k \Phi'(x_k) \\
 &\leq \frac{1}{2}\Gamma \left[ \sum_{k=1}^n p_k x_k^2 - \left( \sum_{i=1}^n p_i x_i \right)^2 \right]
 \end{aligned}$$

and

$$\begin{aligned}
 (4.3) \quad 0 &\leq \frac{1}{2}\gamma \left( \sum_{k=1}^n p_k x_k - \sigma \right)^2 \leq \frac{1}{2}\gamma \sum_{k=1}^n p_k (x_k - \sigma)^2 \\
 &\leq \Phi \left( \frac{\sum_{k=1}^n p_k x_k \Phi'(x_k)}{\sum_{k=1}^n p_k \Phi'(x_k)} \right) - \sum_{k=1}^n p_k \Phi(x_k) \leq \frac{1}{2}\Gamma \sum_{k=1}^n p_k (x_k - \sigma)^2,
 \end{aligned}$$

where  $\sigma$  is the discrete Slater's point defined by

$$\sigma := \frac{\sum_{k=1}^n p_k x_k \Phi'(x_k)}{\sum_{k=1}^n p_k \Phi'(x_k)},$$

where  $\sum_{k=1}^n p_k \Phi'(x_k) \neq 0$ .

From (3.4) and (3.5) we also have

$$\begin{aligned} (4.4) \quad 0 &\leq \frac{1}{2} \gamma \left( \sum_{k=1}^n p_k x_k - \frac{m+M}{2} \right)^2 \leq \frac{1}{2} \gamma \sum_{k=1}^n p_k \left( x_k - \frac{m+M}{2} \right)^2 \\ &\leq \Phi \left( \frac{m+M}{2} \right) - \sum_{k=1}^n p_k \Phi(x_k) - \frac{m+M}{2} \sum_{k=1}^n p_k \Phi'(x_k) + \sum_{k=1}^n p_k x_k \Phi'(x_k) \\ &\leq \frac{1}{2} \Gamma \sum_{k=1}^n p_k \left( x_k - \frac{m+M}{2} \right)^2 \leq \frac{1}{8} \Gamma (M-m)^2 \end{aligned}$$

and

$$\begin{aligned} (4.5) \quad 0 &\leq \frac{1}{2} \gamma \left[ \sum_{k=1}^n p_k \left( x_k - \frac{m+M}{2} \right)^2 + \frac{1}{12} (M-m)^2 \right] \\ &\leq \frac{1}{M-m} \int_m^M \Phi(u) du - \sum_{k=1}^n p_k \Phi(x_k) \\ &\quad - \frac{m+M}{2} \sum_{k=1}^n p_k \Phi'(x_k) + \sum_{k=1}^n p_k x_k \Phi'(x_k) \\ &\leq \frac{1}{2} \Gamma \left[ \sum_{k=1}^n p_k \left( x_k - \frac{m+M}{2} \right)^2 + \frac{1}{12} (M-m)^2 \right]. \end{aligned}$$

From the inequality (3.7) we also get

$$\begin{aligned} (4.6) \quad 0 &\leq \frac{1}{24} \gamma (M-m)^2 \leq \frac{1}{M-m} \int_m^M \Phi(u) du - \sum_{k=1}^n p_k \Phi(x_k) \\ &\quad - \frac{m+M}{2} \sum_{k=1}^n p_k \Phi'(x_k) + \sum_{k=1}^n p_k x_k \Phi'(x_k) \\ &\leq \frac{1}{6} \Gamma (M-m)^2. \end{aligned}$$

If the second derivative  $\Phi''$  is monotonic nondecreasing on an interval  $[m, M] \subset \dot{I}$ , then we have by (3.9)

$$\begin{aligned} (4.7) \quad 0 &\leq \frac{1}{\sum_{k=1}^n p_k x_k - m} \left\{ \frac{\Phi(\sum_{k=1}^n p_k x_k) - \Phi(m)}{\sum_{k=1}^n p_k x_k - m} - \Phi'(m) \right\} \\ &\quad \times \left[ \sum_{k=1}^n p_k x_k^2 - \left( \sum_{i=1}^n p_i x_i \right)^2 \right] \end{aligned}$$

$$\begin{aligned}
 &\leq \Phi \left( \sum_{k=1}^n p_k x_k \right) - \sum_{k=1}^n p_k \Phi(x_k) \\
 &\quad - \sum_{k=1}^n p_k x_k \sum_{k=1}^n p_k \Phi'(x_k) + \sum_{k=1}^n p_k x_k \Phi'(x_k) \\
 &\leq \frac{1}{M - \sum_{k=1}^n p_k x_k} \left\{ \Phi'(M) - \frac{\Phi(M) - \Phi(\sum_{k=1}^n p_k x_k)}{M - \sum_{k=1}^n p_k x_k} \right\} \\
 &\quad \times \left[ \sum_{k=1}^n p_k x_k^2 - \left( \sum_{i=1}^n p_i x_i \right)^2 \right],
 \end{aligned}$$

and

$$\begin{aligned}
 (4.8) \quad 0 &\leq \frac{1}{\sigma - m} \left\{ \frac{\Phi(\sigma) - \Phi(m)}{\sigma - m} - \Phi'(m) \right\} \left( \sum_{k=1}^n p_k x_k - \sigma \right)^2 \\
 &\leq \frac{1}{\sigma - m} \left\{ \frac{\Phi(\sigma) - \Phi(m)}{\sigma - m} - \Phi'(m) \right\} \sum_{k=1}^n p_k (x_k - \sigma)^2 \\
 &\leq \Phi \left( \frac{\sum_{k=1}^n p_k x_k \Phi'(x_k)}{\sum_{k=1}^n p_k \Phi'(x_k)} \right) - \sum_{k=1}^n p_k \Phi(x_k) \\
 &\leq \frac{1}{M - \sigma} \left\{ \Phi'(M) - \frac{\Phi(M) - \Phi(\sigma)}{M - \sigma} \right\} \sum_{k=1}^n p_k (x_k - \sigma)^2,
 \end{aligned}$$

while in the case of  $\Phi''$  is monotonic nonincreasing on an interval  $[m, M] \subset \overset{\circ}{I}$ , then we have by (3.15)

$$\begin{aligned}
 (4.9) \quad 0 &\leq \frac{1}{M - \sum_{k=1}^n p_k x_k} \left\{ \Phi'(M) - \frac{\Phi(M) - \Phi(\sum_{k=1}^n p_k x_k)}{M - \sum_{k=1}^n p_k x_k} \right\} \\
 &\quad \times \left[ \sum_{k=1}^n p_k x_k^2 - \left( \sum_{i=1}^n p_i x_i \right)^2 \right] \\
 &\leq \Phi \left( \sum_{k=1}^n p_k x_k \right) - \sum_{k=1}^n p_k \Phi(x_k) \\
 &\quad - \sum_{k=1}^n p_k x_k \sum_{k=1}^n p_k \Phi'(x_k) + \sum_{k=1}^n p_k x_k \Phi'(x_k) \\
 &\leq \frac{1}{\sum_{k=1}^n p_k x_k - m} \left\{ \frac{\Phi(\sum_{k=1}^n p_k x_k) - \Phi(m)}{\sum_{k=1}^n p_k x_k - m} - \Phi'(m) \right\} \\
 &\quad \times \left[ \sum_{k=1}^n p_k x_k^2 - \left( \sum_{i=1}^n p_i x_i \right)^2 \right].
 \end{aligned}$$

If the second derivative  $\Phi''$  is convex, then

$$\begin{aligned}
(4.10) \quad 0 &\leq \min_{k \in \{1, \dots, n\}} \left( x_k - \sum_{i=1}^n p_i x_i \right)^2 \Phi'' \left( \sum_{k=1}^n p_k x_k \right) \\
&\leq \Phi \left( \sum_{k=1}^n p_k x_k \right) - \sum_{k=1}^n p_k \Phi(x_k) \\
&\quad - \sum_{k=1}^n p_k x_k \sum_{k=1}^n p_k \Phi'(x_k) + \sum_{k=1}^n p_k x_k \Phi'(x_k) \\
&\leq \max_{k \in \{1, \dots, n\}} \left( x_k - \sum_{i=1}^n p_i x_i \right)^2 \sum_{k=1}^n p_k \Phi''(x_k).
\end{aligned}$$

If the second derivative  $\Phi''$  is concave, then

$$\begin{aligned}
(4.11) \quad 0 &\leq \min_{k \in \{1, \dots, n\}} \left( x_k - \sum_{i=1}^n p_i x_i \right)^2 \sum_{k=1}^n p_k \Phi''(x_k) \\
&\leq \Phi \left( \sum_{k=1}^n p_k x_k \right) - \sum_{k=1}^n p_k \Phi(x_k) \\
&\quad - \sum_{k=1}^n p_k x_k \sum_{k=1}^n p_k \Phi'(x_k) + \sum_{k=1}^n p_k x_k \Phi'(x_k) \\
&\leq \max_{k \in \{1, \dots, n\}} \left( x_k - \sum_{i=1}^n p_i x_i \right)^2 \Phi'' \left( \sum_{k=1}^n p_k x_k \right).
\end{aligned}$$

We consider the exponential function  $\Phi(x) = \exp x$  and  $x_k \in [m, M]$ ,  $p_k \geq 0$  for  $k \in \{1, \dots, n\}$  with  $\sum_{k=1}^n p_k = 1$ . For this function the Slater's point is

$$\epsilon := \frac{\sum_{k=1}^n p_k x_k \exp(x_k)}{\sum_{k=1}^n p_k \exp(x_k)},$$

and by (4.3)

$$\begin{aligned}
(4.12) \quad 0 &\leq \frac{1}{2} \left( \sum_{k=1}^n p_k x_k - \frac{\sum_{k=1}^n p_k x_k \exp(x_k)}{\sum_{k=1}^n p_k \exp(x_k)} \right)^2 \exp m \\
&\leq \frac{1}{2} \sum_{k=1}^n p_k \left( x_k - \frac{\sum_{i=1}^n p_i x_i \exp(x_i)}{\sum_{i=1}^n p_i \exp(x_i)} \right)^2 \exp m \\
&\leq \exp \left( \frac{\sum_{k=1}^n p_k x_k \exp(x_k)}{\sum_{k=1}^n p_k \exp(x_k)} \right) - \sum_{k=1}^n p_k \exp(x_k) \\
&\leq \frac{1}{2} \exp M \sum_{k=1}^n p_k \left( x_k - \frac{\sum_{i=1}^n p_i x_i \exp(x_i)}{\sum_{i=1}^n p_i \exp(x_i)} \right)^2
\end{aligned}$$

while by (4.10) we get

$$\begin{aligned}
 (4.13) \quad 0 &\leq \min_{k \in \{1, \dots, n\}} \left( x_k - \sum_{i=1}^n p_i x_i \right)^2 \exp \left( \sum_{k=1}^n p_k x_k \right) \\
 &\leq \exp \left( \sum_{k=1}^n p_k x_k \right) - \sum_{k=1}^n p_k \exp(x_k) \left( 1 - x_k + \sum_{i=1}^n p_i x_i \right) \\
 &\leq \max_{k \in \{1, \dots, n\}} \left( x_k - \sum_{i=1}^n p_i x_i \right)^2 \sum_{k=1}^n p_k \exp(x_k).
 \end{aligned}$$

If we consider the convex function  $\Phi(x) = -\ln x$ , and  $x_k \in [m, M]$ ,  $p_k \geq 0$  for  $k \in \{1, \dots, n\}$  with  $\sum_{k=1}^n p_k = 1$ , then the Slater's point is

$$\ell = \frac{1}{\sum_{k=1}^n \frac{p_k}{x_k}}$$

and by (4.3) we get

$$\begin{aligned}
 (4.14) \quad 0 &\leq \frac{1}{2M^2} \left( \sum_{k=1}^n p_k x_k - \frac{1}{\sum_{i=1}^n \frac{p_i}{x_i}} \right)^2 \leq \frac{1}{2M^2} \sum_{k=1}^n p_k \left( x_k - \frac{1}{\sum_{i=1}^n \frac{p_i}{x_i}} \right)^2 \\
 &\leq \sum_{k=1}^n p_k \ln(x_k) - \ln \left( \frac{1}{\sum_{k=1}^n \frac{p_k}{x_k}} \right) \leq \frac{1}{2m^2} \sum_{k=1}^n p_k \left( x_k - \frac{1}{\sum_{i=1}^n \frac{p_i}{x_i}} \right)^2.
 \end{aligned}$$

From (4.10) we also have

$$\begin{aligned}
 (4.15) \quad 0 &\leq \min_{k \in \{1, \dots, n\}} \left( x_k - \sum_{i=1}^n p_i x_i \right)^2 \left( \sum_{k=1}^n p_k x_k \right)^{-2} \\
 &\leq \sum_{k=1}^n p_k \ln(x_k) - \ln \left( \sum_{k=1}^n p_k x_k \right) + \sum_{k=1}^n p_k x_k \sum_{k=1}^n \frac{p_k}{x_k} - 1 \\
 &\leq \max_{k \in \{1, \dots, n\}} \left( x_k - \sum_{i=1}^n p_i x_i \right)^2 \sum_{k=1}^n p_k x_k^{-2}.
 \end{aligned}$$

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