

LOGARITHMIC CONVEXITY OF THE ONE-PARAMETER MEAN VALUES

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ABSTRACT. In this article, the logarithmic convexity of the one-parameter mean values $J(r)$ and the monotonicity of the product $J(r)J(-r)$ with $r \in \mathbb{R}$ are presented. Some more general results are established. Three open problems are posed.

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1. INTRODUCTION

Define a function $g(r; x, y)$ for $x \neq y$ by

$$g(t) \triangleq g(t; x, y) = \begin{cases} \frac{y^t - x^t}{t}, & t \neq 0; \\ \ln y - \ln x, & t = 0. \end{cases} \quad (1)$$

The following integral form of g is presented and applied in [11, 13, 16, 17]:

$$g(t) = \int_x^y u^{t-1} du, \quad t \in \mathbb{R}, \quad (2)$$

$$g^{(n)}(t) = \int_x^y (\ln u)^n u^{t-1} du, \quad t \in \mathbb{R}. \quad (3)$$

Straightforward computation results in

$$\left(\frac{g'(t)}{g(t)} \right)' = \frac{g''(t)g(t) - [g'(t)]^2}{g^2(t)}, \quad (4)$$

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$$\left(\frac{g'(t)}{g(t)}\right)'' = \frac{g^2(t)g'''(t) - 3g(t)g'(t)g''(t) + 2[g'(t)]^3}{g^3(t)}. \quad (5)$$

In [11], Corollary 3 states that, for $y > x > 0$, if $t > 0$, then

$$g^2(t)g'''(t) - 3g(t)g'(t)g''(t) + 2[g'(t)]^3 < 0; \quad (6)$$

if $t < 0$, inequality (6) reverses.

The function $g(t; x, y)$ and its integral expressions (2) and (3) are very important in the proofs of the logarithmic convexity [11, 13] and Schur-convexity [12, 13, 15] of the extended mean values $E(r, s; x, y)$, which is a generalization of the one-parameter mean values $J(r)$ with $E(r, r + 1; x, y) = J(r; x, y)$. The monotonicity and comparison of $E(r, s; x, y)$ were studied in [6, 7, 8, 13]. The concepts of mean values are generalized in [9, 10, 13, 19]. For more information about the extended mean values $E(r, s; x, y)$, please refer to the expository article [13] and the references therein.

The one-parameter mean values $J(r; x, y)$ for $x \neq y$ are defined in [1, 20] and introduced in [5, p. 44] by

$$J(r) \triangleq J(r; x, y) = \begin{cases} \frac{r(x^{r+1} - y^{r+1})}{(r+1)(x^r - y^r)}, & r \neq 0, -1; \\ \frac{x - y}{\ln x - \ln y}, & r = 0; \\ \frac{xy(\ln x - \ln y)}{x - y}, & r = -1. \end{cases} \quad (7)$$

In [4, p. 49], the following results in [2, 3] by Alzer are mentioned:

(1) When $r \neq 0$, we have

$$G(x, y) < \sqrt{J(r; x, y)J(-r; x, y)} < L < \frac{J(r; x, y) + J(-r; x, y)}{2} < A(x, y). \quad (8)$$

(2) For $x_1 > 0$, $x_2 > 0$, $y_1 > 0$ and $y_2 > 0$, if $r \geq 1$, then

$$J(r; x_1 + y_1, x_2 + y_2) \leq J(r; x_1, x_2) + J(r; y_1, y_2); \quad (9)$$

if $r \leq 1$, inequality (9) is reversed.

(3) If (x_1, x_2) and (y_1, y_2) are similarly or oppositely ordered, then, if $r < -\frac{1}{2}$, we have

$$J(r; x_1y_1 + x_2y_2) \geq J(r; x_1, x_2)J(r; y_1, y_2); \quad (10)$$

if $r \geq -\frac{1}{2}$, then inequality (10) is reversed.

(4) For $x > 0$ and $y > 0$, if $r < s < t \leq -\frac{1}{2}$, then

$$[J(s; x, y)]^{t-r} \leq [J(r; x, y)]^{t-s}[J(t; x, y)]^{s-r}; \quad (11)$$

if $-\frac{1}{2} \leq r < s < t$, inequality (11) is reversed.

Moreover, H. Alzer in [3] raised a question about the convexity of $r \ln J(r; x, y)$ and proved that $(r+1)J(r; x, y)$ is convex.

In April of 2004, Witkowski looked for the reference to the inequality

$$J(r; x, y)J(-r; x, y) \leq [J(0; x, y)]^2 = L^2(x, y), \quad (12)$$

which is contained in (8), through S. S. Dragomir by an e-mail which was forwarded to all members of the Research Group in Mathematical Inequalities and Applications at <http://rgmia.vu.edu.au>.

The main purpose of this paper is to prove the logarithmic convexity of the one-parameter mean values $J(r; x, y)$ and the monotonicity of $J(-r)J(r)$ for $r \in \mathbb{R}$. Our main results are as follows.

Theorem 1. *For fixed positive numbers x and y with $x \neq y$, we have*

- (i) *The one-parameter mean values $J(r)$ defined by (7) are strictly increasing in $r \in \mathbb{R}$;*
- (ii) *The one-parameter mean values $J(r)$ defined by (7) are strictly logarithmically convex in $(-\infty, -\frac{1}{2})$ and strictly logarithmically concave in $(-\frac{1}{2}, \infty)$.*

Remark 1. Though the monotonicity property of $J(r; x, y)$ with $r \in \mathbb{R}$ is well known, as a by-product of Theorem 1 and for completeness, we give it other two proofs below. However, we cannot affirm whether they are new proofs or not.

Theorem 2. *Let $\mathcal{J}(r) = J(r)J(-r)$ with $r \in \mathbb{R}$ for fixed positive numbers x and y with $x \neq y$. Then the function $\mathcal{J}(r)$ is strictly increasing in $(-\infty, 0)$ and strictly decreasing in $(0, \infty)$.*

Remark 2. Inequality (12) is clearly a direct consequence of Theorem 2.

2. PROOFS OF THEOREMS

Proof of Theorem 1. (i) Formula (6) implies that, for $y > x > 0$,

$$\left(\frac{g'(t)}{g(t)}\right)'' \begin{cases} > 0, & t < 0, \\ = 0, & t = 0, \\ < 0, & t > 0. \end{cases} \quad (13)$$

From this, we obtain that the function $\left(\frac{g'(t)}{g(t)}\right)'$ is strictly increasing in $(-\infty, 0)$ and strictly decreasing in $(0, \infty)$.

In [14, 18], by using the Cauchy-Schwartz integral inequality or the Tchebycheff integral inequality, it is obtained that

$$\left(\frac{g'(t)}{g(t)}\right)' > 0 \quad (14)$$

for $t \in \mathbb{R}$. Then the function $\frac{g'(t)}{g(t)}$ is strictly increasing in $(-\infty, \infty)$.

The one-parameter mean values $J(r)$ can be rewritten in terms of g as

$$J(r) = \frac{g(r+1)}{g(r)} \quad (15)$$

with $r \in \mathbb{R}$ for $y > x > 0$. Taking the logarithm of $J(r)$ yields

$$\ln J(r) = \ln g(r+1) - \ln g(r) = \int_r^{r+1} \frac{g'(u)}{g(u)} du = \int_0^1 \frac{g'(u+r)}{g(u+r)} du \quad (16)$$

and

$$[\ln J(r)]' = \frac{g'(r+1)}{g(r+1)} - \frac{g'(r)}{g(r)} > 0. \quad (17)$$

Hence the functions $\ln J(r)$ and $J(r)$ are strictly increasing in $r \in (-\infty, \infty)$. This proves (i).

(ii) If $r < -1$, then $r < r + 1 < 0$ and

$$[\ln J(r)]'' = \left(\frac{g'(r+1)}{g(r+1)} \right)' - \left(\frac{g'(r)}{g(r)} \right)' > 0 \quad (18)$$

which follows from the strictly increasing property of $\left(\frac{g'(r)}{g(r)} \right)'$ in $(-\infty, 0)$.

If $r > 0$, then from the strictly decreasing property of $\left(\frac{g'(r)}{g(r)} \right)'$ in $(0, \infty)$, we have $[\ln J(r)]'' < 0$.

If $-1 < r < 0$, then $r < 0 < r + 1$, and we have

$$\begin{aligned} [\ln J(r)]'' &= \left(\frac{g'(r+1)}{g(r+1)} \right)' - \left(\frac{g'(r)}{g(r)} \right)' \\ &= \frac{g''(r+1)g(r+1) - [g'(r+1)]^2}{g^2(r+1)} - \frac{g''(r)g(r) - [g'(r)]^2}{g^2(r)} \\ &= \frac{g''(u)g(u) - [g'(u)]^2}{g^2(u)} - \frac{g''(-r)g(-r) - [g'(-r)]^2}{g^2(-r)} \\ &= \frac{g''(u)g(u) - [g'(u)]^2}{g^2(u)} - \frac{g''(v)g(v) - [g'(v)]^2}{g^2(v)} \\ &= \left(\frac{g'(u)}{g(u)} \right)' - \left(\frac{g'(v)}{g(v)} \right)', \end{aligned} \quad (19)$$

where $u = r + 1 > 0$ and $v = -r > 0$. Thus, $[\ln J(r)]'' < 0$ for $-1 < r < 0$ and $r + 1 > -r$. This means that $[\ln J(r)]'' < 0$ for $r \in (-\frac{1}{2}, 0)$.

Similarly as above, $[\ln J(r)]'' > 0$ for $-1 < r < 0$ and $-r > r + 1$. This means that $[\ln J(r)]'' > 0$ for $r \in (-1, -\frac{1}{2})$. This proves (ii).

The proof of Theorem 1 is completed. \square

Remark 3. From (16), (13) and by direct calculation, we have

$$[\ln J(r)]'' = \int_0^1 \frac{d^2}{dr^2} \left(\frac{g'(u+r)}{g(u+r)} \right) du < 0 \quad (20)$$

for $r \in (0, \infty)$. This means that $J(r; x, y)$ is strictly logarithmically concave in $r \in (0, \infty)$, whether $x > y$ or $x < y$, since $J(r; x, y) = J(r; y, x)$ holds.

By straightforward computation, we have

$$J(r) = \frac{xy}{J(-r-1)} \quad (21)$$

for $r \in \mathbb{R}$. Hence, if $r \in (-\infty, -1)$, from (6), (20) and (13), it follows that

$$[\ln J(r)]'' = -[\ln J(-r-1)]'' = - \int_0^1 \frac{d^2}{dr^2} \left(\frac{g'(u-r-1)}{g(u-r-1)} \right) du > 0. \quad (22)$$

This tells us that the one-parameter mean values $J(r; x, y)$ are strictly logarithmically convex in $r \in (-\infty, -1)$, whether $x > y$ or $x < y$, since $J(r; x, y) = J(r; y, x)$.

Proof of Theorem 2. By standard argument, we obtain

$$\mathcal{J}(r) = \frac{xyJ(r)}{J(r-1)} \quad (23)$$

for $r \in \mathbb{R}$. Then

$$\ln \mathcal{J}(r) = \ln(xy) + \ln J(r) - \ln J(r-1), \quad (24)$$

$$[\ln \mathcal{J}(r)]' = \frac{J'(r)}{J(r)} - \frac{J'(r-1)}{J(r-1)}. \quad (25)$$

Theorem 1 states that the function $J(r)$ is strictly logarithmically convex in $(-\infty, -\frac{1}{2})$. Thus, being the derivative of $\ln J(r)$, $\frac{J'(r)}{J(r)}$ is strictly increasing in $(-\infty, -\frac{1}{2})$, that is

$$\frac{J'(r)}{J(r)} > \frac{J'(r-1)}{J(r-1)}, \quad (26)$$

or, equivalently, $[\ln \mathcal{J}(r)]' > 0$ for $r \in (-\infty, -\frac{1}{2})$, thus $\ln \mathcal{J}(r)$ and $\mathcal{J}(r)$ are strictly increasing in $(-\infty, -\frac{1}{2})$.

From (21), it follows that

$$\ln J(r) = \ln(xy) - \ln J(-r-1), \quad (27)$$

$$\frac{J'(r)}{J(r)} = \frac{J'(-r-1)}{J(-r-1)}. \quad (28)$$

Then, from (25), we have

$$[\ln \mathcal{J}(r)]' = \frac{J'(-r-1)}{J(-r-1)} - \frac{J'(r-1)}{J(r-1)}. \quad (29)$$

For $r \in (-\frac{1}{2}, 0)$, we have $-\frac{3}{2} < r-1 < -1$ and $-1 < -r-1 < -\frac{1}{2}$. Since $\frac{J'(r)}{J(r)}$ is strictly increasing in $(-\infty, -\frac{1}{2})$, $[\ln \mathcal{J}(r)]' > 0$ for $r \in (-\frac{1}{2}, 0)$, therefore $\ln \mathcal{J}(r)$ and $\mathcal{J}(r)$ are also strictly increasing in $(-\frac{1}{2}, 0)$.

It is clear that the function $\mathcal{J}(r)$ is even in $(-\infty, \infty)$. So, it is easy to see that $\mathcal{J}(r)$ is strictly decreasing in $(0, \infty)$. The proof of Theorem 2 is completed. \square

3. SOME RELATED RESULTS

For $x \neq y$ and $\alpha > 0$, define

$$J_\alpha(r) \triangleq J_\alpha(r; x, y) = \begin{cases} \frac{r(x^{r+\alpha} - y^{r+\alpha})}{(r+\alpha)(x^r - y^r)}, & r \neq 0, -\alpha; \\ \frac{x^\alpha - y^\alpha}{\alpha(\ln x - \ln y)}, & r = 0; \\ \frac{\alpha x^\alpha y^\alpha (\ln x - \ln y)}{x^\alpha - y^\alpha}, & r = -\alpha. \end{cases} \quad (30)$$

We call $J_\alpha(r; x, y)$ the generalized one-parameter mean values for two positive numbers x and y in the interval $(-\infty, \infty)$.

It is clear that $J_1(r; x, y) = J(r; x, y)$ and $J_\alpha(r; x, y) = \frac{g(r+\alpha)}{g(r)}$.

By the same arguments as in the proofs of Theorems 1 and 2, we can obtain the following

Theorem 3. For positive numbers x and y with $x \neq y$, we have

- (1) The generalized one-parameter mean values $J_\alpha(r)$ defined by (30) are strictly increasing in $r \in \mathbb{R}$;

- (2) The generalized one-parameter mean values $J_\alpha(r)$ defined by (30) are strictly logarithmically convex in $(-\infty, -\frac{\alpha}{2})$ and strictly logarithmically concave in $(-\frac{\alpha}{2}, \infty)$.
- (3) Let $\mathcal{J}_\alpha(r) = J_\alpha(r)J_\alpha(-r)$ with $r \in \mathbb{R}$ for positive numbers x and y with $x \neq y$. Then the function $\mathcal{J}_\alpha(r)$ is strictly increasing in $(-\infty, 0)$ and strictly decreasing in $(0, \infty)$.

Proof. These follow from combining the identity

$$J_\alpha(r; x, y) = J\left(\frac{r}{\alpha}; x^\alpha, y^\alpha\right) \quad (31)$$

with Theorems 1 and 2. \square

Theorem 4. The function $(r + \alpha)J_\alpha(r)$ is strictly increasing and strictly convex in $(-\infty, \infty)$, and is strictly logarithmically concave for $r > -\frac{\alpha}{2}$.

Proof. Direct computation gives

$$(r + \alpha)J_\alpha(r; x, y) = \alpha\left(\frac{r}{\alpha} + 1\right)J\left(\frac{r}{\alpha}; x^\alpha, y^\alpha\right), \quad (32)$$

$$\{\ln[(r + \alpha)J_\alpha(r)]\}'' = -\frac{1}{(r + \alpha)^2} + [\ln J_\alpha(r)]''. \quad (33)$$

From the result by Alzer in [3] that the function $(r+1)J(r; x, y)$ is strictly convex, it is not difficult to obtain that the function $(r + \alpha)J_\alpha(r; x, y)$ is also strictly convex in $(-\infty, \infty)$ by using (32).

By standard argument, we have

$$\lim_{r \rightarrow -\infty} [(r + \alpha)J'_\alpha(r)] = \lim_{r \rightarrow -\infty} \frac{\alpha(z^{r+\alpha} - 1)}{(r + \alpha)(z^r - 1)} - \lim_{r \rightarrow -\infty} \frac{rz^r(z^\alpha - 1)\ln z}{(z^r - 1)^2} = 0 \quad (34)$$

and

$$\lim_{r \rightarrow -\infty} J_\alpha(r) = \min\{x^\alpha, y^\alpha\}, \quad (35)$$

where $z = \frac{y}{x} \neq 1$. This leads to

$$\lim_{r \rightarrow -\infty} [(r + \alpha)J_\alpha(r)]' = \lim_{r \rightarrow -\infty} J_\alpha(r) + \lim_{r \rightarrow -\infty} [(r + \alpha)J'_\alpha(r)] = \min\{x^\alpha, y^\alpha\} > 0. \quad (36)$$

The convexity of $(r + \alpha)J_\alpha(r)$ means that $[(r + \alpha)J_\alpha(r)]'$ is strictly increasing, in view of (36), $[(r + \alpha)J_\alpha(r)]' > 0$, and so $(r + \alpha)J_\alpha(r)$ is strictly increasing in $(-\infty, \infty)$.

Since $J_\alpha(r)$ is strictly logarithmically concave in $(-\frac{\alpha}{2}, \infty)$, we have $[\ln J_\alpha(r)]'' < 0$, then $\{\ln[(r + \alpha)J_\alpha(r)]\}'' < 0$ by (33). This means that the function $(r + \alpha)J_\alpha(r)$ is strictly logarithmically concave in $(-\frac{\alpha}{2}, \infty)$. \square

Corollary 1. If $r < -\alpha$, then

$$0 < \frac{J'_\alpha(r)}{J_\alpha(r)} = \frac{J'_\alpha(-r - \alpha)}{J_\alpha(-r - \alpha)} < -\frac{1}{r + \alpha}, \quad (37)$$

$$0 < \frac{J''_\alpha(r)}{J'_\alpha(r)} < -\frac{2}{r + \alpha}. \quad (38)$$

Proof. From the monotonicity and convexity of $(r + \alpha)J_\alpha(r)$, we have

$$[(r + \alpha)J_\alpha(r)]' = J_\alpha(r) + (r + \alpha)J'_\alpha(r) > 0, \quad (39)$$

$$[(r + \alpha)J_\alpha(r)]'' = 2J'_\alpha(r) + (r + \alpha)J''_\alpha(r) > 0. \quad (40)$$

Inequality (37) follows from the combination of (39) and

$$J_\alpha(r) = \frac{xy}{J_\alpha(-r - \alpha)}. \quad (41)$$

Inequality (38) is a direct consequence of (40). \square

Theorem 5. *The function $r \ln J_\alpha(r)$ is strictly convex in $(-\frac{\alpha}{2}, 0)$.*

Proof. Direct calculation yields

$$[r \ln J_\alpha(r)]'' = 2[\ln J_\alpha(r)]' + r[\ln J_\alpha(r)]''. \quad (42)$$

Since $J_\alpha(r)$ is strictly increasing in $(-\infty, \infty)$ and strictly logarithmically concave in $(-\frac{\alpha}{2}, \infty)$, it follows that $[\ln J_\alpha(r)]' > 0$ and $[\ln J_\alpha(r)]'' < 0$ in $(-\frac{\alpha}{2}, \infty)$. Therefore, $[r \ln J_\alpha(r)]'' > 0$ and $r \ln J_\alpha(r)$ is strictly convex in $(-\frac{\alpha}{2}, 0)$. \square

Remark 4. If $\alpha = 1$ and $\beta = 0$, then $r \ln J(r)$ is strictly convex in $(-\frac{1}{2}, 0)$. This partially answers the question raised by Alzer in [3].

4. OPEN PROBLEMS

Finally, we pose the following

Open Problem 1. *The generalized one-parameter mean values $J_\alpha(r)$ defined by (30) are strictly concave in $(-\frac{\alpha}{2}, \infty)$.*

Open Problem 2. *The function $\mathcal{J}_\alpha(t) = J_\alpha(t)J_\alpha(-t)$ is strictly logarithmically convex for $t \notin [-\frac{\alpha}{2}, \frac{\alpha}{2}]$ and strictly concave and strictly logarithmically concave for $t \in (-\frac{\alpha}{2}, \frac{\alpha}{2})$.*

Open Problem 3. *The function $J_\alpha(r) + J_\alpha(-r)$ is strictly decreasing in $(-\infty, 0)$, strictly increasing in $(0, \infty)$, strictly convex in $(-r_\alpha, r_\alpha)$, and strictly concave for $r \notin [-r_\alpha, r_\alpha]$, where $r_\alpha > 0$ is a constant dependent on α .*

Remark 5. The following conclusions are well known.

- (1) Although a logarithmically convex function is also convex, a convex function may be not logarithmically convex.
- (2) A logarithmically concave function may be not concave.
- (3) A concave function may be not logarithmically concave.

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