

SOME IDENTITIES FOR MEANS AND APPLICATIONS

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ABSTRACT. In this paper, the power-exponential mean is introduced, several identities involving exponential mean and power-exponential mean are given. As applications, some new inequalities for means are presented.

1. INTRODUCTION

Exponential mean or identical mean of two unequal positive numbers a and b is defined by

$$(1.1) \quad E = E(a, b) = \begin{cases} e^{-1} \left(\frac{a^a}{b^b} \right)^{\frac{1}{a-b}}, & a \neq b; \\ a, & a = b. \end{cases}$$

Regarding the exponential mean $E(a, b)$ there are many interesting and useful results, such as (see [5, 9, 10])

$$(1.2) \quad G(a, b) < L(a, b) < \frac{A(a, b) + G(a, b)}{2} < E(a, b) < A(a, b),$$

where

$$A = A(a, b) = \frac{a+b}{2}; \quad G = G(a, b) = \sqrt{ab}; \quad L = L(a, b) = \begin{cases} \frac{b-a}{\ln b - \ln a}, & a \neq b; \\ a, & a = b. \end{cases},$$

and

$$(1.3) \quad E(a, b) > A_{\frac{2}{3}}(a, b),$$

$$(1.4) \quad L(a, b) + E(a, b) < A(a, b) + G(a, b),$$

where $A_t = A_t(a, b) = \left(\frac{a^t + b^t}{2} \right)^{\frac{1}{t}}$, etc. .

In [10], Zhen-hang Yang considered two-parameter mean related $E(a, b)$ which is defined by

$$(1.5) \quad \mathcal{H}_E(a, b; p, q) = \begin{cases} \left(\frac{E(a^p, b^p)}{E(a^q, b^q)} \right)^{\frac{1}{p-q}}, & p \neq q; \\ G_{E,p}(a, b), & p = q \neq 0; \\ G(a, b), & p = q = 0. \end{cases},$$

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where

$$\begin{aligned} G_{E,p}(a,b) &= Y_p(a,b) = Y^{\frac{1}{p}}(a^p, b^p) = Y_p, \\ Y(a,b) &= Ee^{1-\frac{G^2}{L^2}}. \end{aligned}$$

It was proved that (see [10, 11])

Theorem 1. 1) $\mathcal{H}_E(p, q)$ is strictly increasing in p or q on $(-\infty, +\infty)$.

2) $\mathcal{H}_E(p, q)$ are strictly log-concave with respect to either p or q on $(0, +\infty)$, and log-convex on $(-\infty, 0)$.

3) $\mathcal{H}_E(p, 1-p)$ are strictly increasing in p on $(-\infty, \frac{1}{2})$, and strictly decreasing on $(\frac{1}{2}, +\infty)$.

4) If $p+q > 0$ with $p \neq q$, then

$$(1.6) \quad G_{E, \frac{p+q}{2}} > \mathcal{H}_E(p, q) > \sqrt{G_{E,p}G_{E,q}}.$$

Inequality (1.6) is reversed if $p+q < 0$ with $p \neq q$.

In [6, 7, 8], J. Sandor and Wan-ran Wang investigated identity involving the identical mean, logarithmic mean, Stolarsky mean and power mean, and presented the following results:

$$(1.7) \quad \ln \frac{E^2(\sqrt{a}, \sqrt{b})}{E(a, b)} = \frac{G-L}{L}$$

$$(1.8) \quad \ln \frac{E^3(\sqrt[3]{a}, \sqrt[3]{b})}{E(a, b)} = 2 \left(\frac{A^{\frac{1}{3}}G^{\frac{2}{3}}}{L} - 1 \right)$$

$$(1.9) \quad \ln \frac{E^t(a^{\frac{1}{t}}, b^{\frac{1}{t}})}{E(a, b)} = (t-1) \left[\frac{S_{t-2}^{t-2}(a^{\frac{1}{t}}, b^{\frac{1}{t}})G^{\frac{2}{t}}(a, b) - L(a, b)}{L(a, b)} - 1 \right],$$

where $S_p(a, b) = \left(\frac{b^p - a^p}{p(b-a)} \right)^{\frac{1}{p-1}}$ ($p \neq 1$), $S_0(a, b) = L(a, b)$, $S_1(a, b) = E(a, b)$.

Applying the above identities, they obtained some new inequalities.

The purpose of this paper is to give other general identities and inequalities concerning exponential mean and power-exponential mean, and corresponding inequalities will be presented. In section 2, the power-exponential mean and its meanings are introduced; In section 3, certain identities for exponential mean are stated; In section 4, we will present corresponding inequalities.

2. POWER-EXPONENTIAL MEAN $Z(A, B)$

2.1. Definition and Property. Let us consider weighted geometric mean of unequal positive numbers a and b : $G(a, b; p, q) = a^q b^p$, where $p, q > 0$ with $p+q=1$. Setting $p = \frac{a}{a+b}$, $q = \frac{b}{a+b}$, obviously $a^{\frac{a}{a+b}} b^{\frac{b}{a+b}}$ is also a mean of a and b , which is called power-exponential mean and denote by $Z(a, b)$.

It is easy to obtain the properties of $Z(a, b)$.

Property 1 $Z(a, b)$ is symmetric with respect to a and b , i.e.

$$Z(a, b) = Z(b, a).$$

Property 2 $Z(a, b)$ is homogeneous with respect to a and b , i.e.

$$Z(ta, tb) = tZ(a, b) \text{ for } t > 0.$$

Property 3 $Z(a, b)$ has an upper bound and lower bound, i.e.

$$\min(a, b) \leq Z(a, b) \leq \max(a, b).$$

2.2. Two Other Meanings of $Z(a, b)$. The so-called Gini mean of positive numbers a and b is defined by

$$\begin{aligned} G_{s,t}(a, b) &= \left(\frac{a^s + b^s}{at + bt} \right)^{\frac{1}{s-t}} \quad (s \neq t), \\ G_{t,t}(a, b) &= \lim_{s \rightarrow t} \left(\frac{a^s + b^s}{at + bt} \right)^{\frac{1}{s-t}} = Z^{\frac{1}{t}}(a^t, b^t) \quad (t \neq 0), \\ G_{0,0}(a, b) &= \lim_{t \rightarrow 0} Z^{\frac{1}{t}}(a^t, b^t) = G(a, b) \quad (t = 0). \end{aligned}$$

It shows that $Z(a, b)$ is a case of limit for Gini mean.

Let

$$Z_t(a, b) = \begin{cases} Z^{\frac{1}{t}}(a^t, b^t), & t \neq 0; \\ G(a, b), & t = 0. \end{cases}$$

Then according to the monotonicity and log-convexity of Gini mean, we have

Theorem 2. [10, Corollary 2.1] $Z_t(a, b)$ is increasing in t on interval $(-\infty, +\infty)$.

Theorem 3. [11, 1) of Conclusion 1] $Z_t(a, b)$ is strictly log-convex in t on interval $(-\infty, 0)$, and log-concave on interval $(0, +\infty)$.

In addition, $Z(a, b)$ has another concise expression.

Theorem 4. [10, Remark 4.1]

$$Z(a, b) = \frac{E(a^2, b^2)}{E(a, b)}.$$

2.3. Some Inequalities for Power-exponential Mean. Concerning $Z(a, b)$ with $a \neq b$, there are the following inequalities (See [10, eq. 4.3, 4.5]):

$$(2.1) \quad \sqrt{ab} < \frac{a+b}{2} < \left(\frac{a+b}{\sqrt{a}+\sqrt{b}} \right)^2 < Z(a, b) < \frac{a^2+b^2}{a+b},$$

$$(2.2) \quad \sqrt{ab} < E(a, b) < Z^2(\sqrt{a}, \sqrt{b}) < E \exp(1 - \frac{G^2}{L^2}) < Z(a, b).$$

The following inequalities were presented by [11, eq. 3.9, 3.10]:

$$(2.3) \quad \begin{aligned} G^{\frac{2}{3}} A^{\frac{2}{3}} A^{-\frac{1}{3}} &< G^{\frac{1}{2}} A^{\frac{3}{4}} A_{\frac{1}{2}}^{-\frac{1}{4}} < G^{\frac{2}{5}} A^{\frac{4}{3}} A_{\frac{1}{3}}^{-\frac{1}{5}} < A < A^{\frac{4}{5}} A_{\frac{1}{5}}^{-\frac{1}{3}} \\ &< A^{\frac{3}{4}} A_{\frac{1}{4}}^{-\frac{1}{2}} < A^{\frac{2}{3}} A_{\frac{1}{3}}^{-1} < A^{\frac{3}{5}} A_{\frac{2}{5}}^{-2} < Z_{\frac{1}{2}}, \end{aligned}$$

where $A_p = \left(\frac{a^p + b^p}{2} \right)^{\frac{1}{p}}$, $Z_p = Z^{\frac{1}{p}}(a^p, b^p)$, $Z(a, b) = a^{\frac{a}{a+b}} b^{\frac{b}{a+b}}$.

$$(2.4) \quad \begin{aligned} G^{\frac{2}{3}} Z^{\frac{1}{3}} &< G^{\frac{1}{2}} E^{\frac{3}{4}} E^{-\frac{1}{4}} < G^{\frac{2}{5}} Z^{\frac{1}{5}} Z^{\frac{2}{5}} < E < Z^{\frac{1}{5}} Z^{\frac{2}{5}} \\ &< E^{\frac{3}{4}} E^{-\frac{1}{4}} < Z^{\frac{1}{3}} < E^{\frac{3}{5}} E^{-\frac{2}{5}} < Y_{\frac{1}{2}}, \end{aligned}$$

where $Z_p = Z^{\frac{1}{p}}(a^p, b^p)$, $E_p = E^{\frac{1}{p}}(a^p, b^p)$, $Y_p = Y^{\frac{1}{p}}(a^p, b^p)$, $Y(a, b) = Ee^{1-\frac{G^2}{L^2}}$.

From (2.3) and (2.4), we can obtain

$$(2.5) \quad A < A^{\frac{3}{2}} A^{-\frac{1}{2}} < Z_{\frac{1}{2}},$$

$$(2.6) \quad E < Z_{\frac{1}{3}} < Y_{\frac{1}{2}},$$

respectively, which may be transformed into

$$(2.7) \quad A_2 < A^{\frac{3}{2}} A^{-\frac{1}{2}} < Z,$$

$$(2.8) \quad E_3 < Z < Y_{\frac{3}{2}}.$$

That $A^{\frac{3}{2}} A^{-\frac{1}{2}} < Z$ may be transformed into $Z > \frac{a^{\frac{3}{2}} + b^{\frac{3}{2}}}{a^{\frac{1}{2}} + b^{\frac{1}{2}}} = a + b - \sqrt{ab}$,
i.e.

$$(2.9) \quad \frac{Z + G}{2} > A.$$

Let us consider the right approximations of Z in A_p . By (2.7) we have

$$(2.10) \quad Z > \sqrt{\frac{a^2 + b^2}{2}} = A_2.$$

Here $p = 2$ is the best constant? The following Theorem answer the question:

Theorem 5. *For positive numbers a and b , the following is always true:*

$$(2.11) \quad Z(a, b) > \left(\frac{a^p + b^p}{2} \right)^{\frac{1}{p}},$$

where $p = 2$ is the best constant.

Proof. Set $x = \frac{b}{a}$, then inequality (2.11) is equivalent to

$$(2.12) \quad x^{\frac{x}{x+1}} > \left(\frac{x^p + 1}{2} \right)^{\frac{1}{p}}.$$

Let $f(x) = \ln x^{\frac{x}{x+1}} - \ln \left(\frac{x^p + 1}{2} \right)^{\frac{1}{p}} = \frac{x}{x+1} \ln x - \frac{1}{p} \ln \left(\frac{x^p + 1}{2} \right)$. Then

$$\begin{aligned} f'(x) &= \frac{x+1 + \ln x}{(x+1)^2} - \frac{x^{p-1}}{x^p + 1} \\ &= \frac{1}{(x+1)^2} \left(\ln x - \frac{(x+1)(x^{p-1} - 1)}{x^p + 1} \right) \\ &= \frac{1}{(x+1)^2} \left(\ln x - \frac{x^p + x^{p-1} - x - 1}{x^p + 1} \right). \end{aligned}$$

And let

$$(2.13) \quad g(x) = \ln x - \frac{x^p + x^{p-1} - x - 1}{x^p + 1}$$

further. Then $g(1) = 0$ and

$$\begin{aligned} g'(x) &= \frac{1}{x} - \frac{[px^{p-1} + (p-1)x^{p-2} - 1](x^p + 1) - (x^p + x^{p-1} - x - 1)px^{p-1}}{(x^p + 1)^2} \\ &= \frac{(x+1)^2}{x(x^p + 1)^2} \left[\frac{x^{2p-1} + 1}{x+1} - (p-1)x^{p-1} \right]. \end{aligned}$$

Obviously, $g'(1) = 2 - p$.

1) If $g'(1) = 2 - p \geq 0$. By inequality (2.1), $p > 1$, we have

$$\frac{x^{2p-1} + 1}{x+1} - x^{p-1} = \frac{(x^p - 1)(x^{p-1} - 1)}{x+1} > 0,$$

therefor

$$\frac{x^{2p-1} + 1}{x+1} - (p-1)x^{p-1} > x^{p-1} - (p-1)x^{p-1} = (2-p)x^{p-1} > 0,$$

i.e. $g'(x) > 0$. So $g(x) > g(1) = 0$ if $x > 1$, which shows $f'(x) > 0$, consequently we have $f(x) > f(1) = 0$; Likewise we have $f(x) > f(1) = 0$ if $0 < x < 1$. Thus inequality (2.12) is always valid if $x > 0$ with $x \neq 1$, i.e. (2.11) holds.

2) If $g'(1) = 2 - p < 0$. Because $g'(+\infty) = 1 > 0$ and $g'(x)$ is continuous on $(0, +\infty)$, by the properties of continuous functions, there exists $x_1 \in (1, +\infty)$, such that $g'(x_1) = 0$. If $1 < x < x_1$, then $g'(x) < 0$; While $x_1 < x < +\infty$ then $g'(x) > 0$. Thus $g(x) < g(1) = 0$ if $1 < x < x_1$, and then $f'(x) < 0$, thereby $f(x) < f(1) = 0$.

On the other hand, since $f\left(\frac{1}{x}\right) = f(x)$, we have

$$f(+\infty) = f(+0) = \lim_{x \rightarrow +0} \left[\frac{x}{x+1} \ln x - \frac{1}{p} \ln \frac{x^p + 1}{2} \right] = \frac{1}{p} \ln 2 > 0$$

It is obvious that $f(x)$ does not have certain sign on $(0, +\infty)$, i.e. inequality (2.12) does not always hold, naturally inequality (2.11) is not valid.

Combining 1) with 2), this complete the proof. ■

3. SOME EXPRESSIONS OF $E(A, B)$

Theorem 6. Let $p, q \in \mathbb{R}$ with $p + q = 1$. For positive numbers a and b , we have

$$(3.1) \quad E(a, b) = a^p b^q \exp \left[\frac{qa + pb}{L(a, b)} - 1 \right].$$

Proof.

$$\begin{aligned} \ln E(a, b) &= \frac{b \ln b - a \ln a}{b - a} - 1 \\ &= \frac{b \ln b - b \ln a + b \ln a - a \ln a}{b - a} - 1 \\ &= \frac{b \ln b - b \ln a + b \ln a - a \ln a}{b - a} - 1 \\ &= \frac{b}{L(a, b)} + \ln a - 1, \end{aligned}$$

i.e.

$$(3.2) \quad E(a, b) = ae^{\frac{b}{L(a,b)} - 1}.$$

In this way, we have

$$(3.3) \quad E(a, b) = be^{\frac{a}{L(a,b)} - 1}.$$

And then

$$\begin{aligned} E(a, b) &= E^p(a, b)E^q(a, b) \\ &= \left[ae^{\frac{b}{L(a,b)} - 1}\right]^p \left[be^{\frac{a}{L(a,b)} - 1}\right]^q \\ &= a^p b^q \exp \left[\frac{qa + pb}{L(a, b)} - 1 \right]. \end{aligned}$$

It follows that (3.1) holds. This proof is completed. ■

(3.1) contains many expressions of $E(a, b)$, for example:

1) Let $p = q = \frac{1}{2}$. we easily obtain:

$$(3.4) \quad E(a, b) = G(a, b) \exp \left[\frac{A(a, b)}{L(a, b)} - 1 \right],$$

which also can be simply denoted by

$$(3.5) \quad E = Ge^{\frac{A}{L} - 1}.$$

2) Let $p = \frac{L-a}{b-a}, q = \frac{b-L}{b-a}$. We have:

$$E = a^{\frac{L-a}{b-a}} b^{\frac{b-L}{b-a}}$$

3) Let $p = -\frac{a^t}{b^t - a^t}, q = \frac{b^t}{b^t - a^t}$ with $t \neq 0$, by an easy operation, we have:

$$(3.6) \quad E(a, b) = E_t \exp \left[\frac{t-1}{t} \left(\frac{G^2}{L \cdot J_{t-1}} - 1 \right) \right],$$

where $E_t = E^{\frac{1}{t}}(a^t, b^t), G = \sqrt{ab}, J_{t-1} = J_{t-1}(a, b)$,

$$(3.7) \quad J_t(a, b) = \begin{cases} \frac{t(a^{t+1} - b^{t+1})}{(t+1)(a^t - b^t)}, & t \neq 0, -1; \\ L(a, b), & t = 0; \\ \frac{G^2(a, b)}{L(a, b)}, & t = -1. \end{cases}$$

In (3.6), taking $t = 2, \frac{1}{2}, \frac{1}{3}$, we can get the following identities:

$$(3.8) \quad E(a, b) = \sqrt{E(a^2, b^2)} \exp \left[\frac{1}{2} \left(\frac{G^2}{L \cdot A} - 1 \right) \right],$$

$$(3.9) \quad E(a, b) = E^2(\sqrt{a}, \sqrt{b}) \exp \left(1 - \frac{G}{L} \right),$$

$$(3.10) \quad E(a, b) = E^3(\sqrt[3]{a}, \sqrt[3]{b}) \exp^2 \left(1 - \frac{A^{\frac{1}{3}} G^{\frac{2}{3}}}{L} \right),$$

respectively.

Remark 1. Replace t with $\frac{1}{t}$, then we can obtain identity (1.9) from (3.6). In fact, identities (3.9) and (3.10) are just (1.7) and (1.8).

4) Let $p = \frac{a^t}{b^t+a^t}$, $q = \frac{b^t}{b^t+a^t}$, by an easy operation, we have:

$$(3.11) \quad E(a, b) = Z_t \exp \left(\frac{G^2}{L \cdot \mathcal{L}_t} - 1 \right),$$

where $Z_t = Z^{\frac{1}{t}}(a^t, b^t)$, $\mathcal{L}_t = \mathcal{L}_t(a, b)$,

$$(3.12) \quad \mathcal{L}_t(a, b) = \frac{a^t + b^t}{a^{t-1} + b^{t-1}}$$

is called Lehmer mean.

In (3.11), taking $t = 2, 1, \frac{1}{2}, \frac{1}{3}$, we can get the following identities:

$$(3.13) \quad E(a, b) = \sqrt{Z(a^2, b^2)} \exp \left(\frac{AG^2}{L \cdot A_2^2} - 1 \right),$$

$$(3.14) \quad E(a, b) = Z(a, b) \exp \left(\frac{G^2}{LA} - 1 \right),$$

$$(3.15) \quad E(a, b) = Z^2(\sqrt{a}, \sqrt{b}) \exp \left(\frac{G}{L} - 1 \right),$$

$$(3.16) \quad E(a, b) = Z^3(\sqrt[3]{a}, \sqrt[3]{b}) \exp^2 \left(\frac{A^{\frac{2}{3}} G^{\frac{2}{3}}}{LA^{\frac{1}{3}}} - 1 \right),$$

respectively.

5) taking $\frac{1}{3}$ -th power of two sides of (3.4) and $\frac{2}{3}$ -th power of two sides of (3.15), and then let them multiply each other, we get

$$(3.17) \quad E(a, b) = G^{\frac{1}{3}}(a, b) Z^{\frac{2}{3}}(a, b) \exp \left[\frac{\frac{A(a,b)+2G(a,b)}{3}}{L(a,b)} - 1 \right],$$

or concisely denoted by

$$(3.18) \quad E = G^{\frac{1}{3}} Z^{\frac{2}{3}} \exp \left[\frac{A + 2G}{3L} - 1 \right].$$

In addition, substituting the right side of (3.4) for the left side of (3.15), then we get

$$E(a, b) = G(a, b) \exp \left(\frac{A(a, b)}{L(a, b)} - 1 \right) = Z^2(\sqrt{a}, \sqrt{b}) \exp \left(\frac{G(a, b)}{L(a, b)} - 1 \right).$$

It follows that the following Corollary is valid.

Corollary 1. For positive numbers a and b , there is

$$(3.19) \quad Z^2(\sqrt{a}, \sqrt{b}) = G(a, b) e^{\frac{A(a,b)-G(a,b)}{L(a,b)}},$$

which can be concisely denoted by

$$(3.20) \quad Z_{\frac{1}{2}} = Ge^{\frac{A-G}{L}}.$$

Applying (3.4), for $p \neq q$,

$$\begin{aligned} \mathcal{H}_E(a, b; p, q) &= \left(\frac{E(a^p, b^p)}{E(a^q, b^q)} \right)^{\frac{1}{p-q}} = \left\{ \frac{G(a^p, b^p) \exp \left[\frac{A(a^p, b^p)}{L(a^p, b^p)} - 1 \right]}{G(a^q, b^q) \exp \left[\frac{A(a^q, b^q)}{L(a^q, b^q)} - 1 \right]} \right\}^{\frac{1}{p-q}} \\ &= G(a, b) \exp \left\{ \frac{1}{p-q} \left[\frac{A(a^p, b^p)}{L(a^p, b^p)} - \frac{A(a^q, b^q)}{L(a^q, b^q)} \right] \right\}. \end{aligned}$$

Let

$$(3.21) \quad \mathcal{E}(p, q; a, b) = \frac{1}{p-q} \left[\frac{A(a^p, b^p)}{L(a^p, b^p)} - \frac{A(a^q, b^q)}{L(a^q, b^q)} \right].$$

Then the part 1), 2) and 3) of Theorem 1 can be restated as follows:

Corollary 2. 1) $\mathcal{E}(p, q; a, b)$ are strictly increasing in p or q on $(-\infty, +\infty)$.

2) $\mathcal{E}(p, q; a, b)$ are strictly concave with respect to either p or q on $(0, +\infty)$, and convex on $(-\infty, 0)$.

3) $\mathcal{E}(p, 1-p; a, b)$ are strictly increasing in p on $(-\infty, \frac{1}{2})$, and decreasing on $(\frac{1}{2}, +\infty)$.

Observe that

$$\begin{aligned} \ln G_{E,t}(a, b) &= \ln Y^{\frac{1}{t}}(a^t, b^t) = \frac{1}{t} \ln E(a^t, b^t) \exp \left[1 - \frac{G^2(a^t, b^t)}{L^2(a^t, b^t)} \right] \\ &= \frac{1}{t} \left[\ln G(a^t, b^t) + \frac{A(a^t, b^t)}{L(a^t, b^t)} - 1 + 1 - \frac{G^2(a^t, b^t)}{L^2(a^t, b^t)} \right] \\ &= \ln G(a, b) + \frac{1}{t} \left[\frac{A(a^t, b^t)}{L(a^t, b^t)} - \frac{G^2(a^t, b^t)}{L^2(a^t, b^t)} \right], \end{aligned}$$

substituting for (1.6), after rearranging, (1.6) is transformed as

$$(3.22) \quad \frac{2}{p+q} \left[\frac{A(a^{\frac{p+q}{2}}, b^{\frac{p+q}{2}})}{L(a^{\frac{p+q}{2}}, b^{\frac{p+q}{2}})} - \frac{G^2(a^{\frac{p+q}{2}}, b^{\frac{p+q}{2}})}{L^2(a^{\frac{p+q}{2}}, b^{\frac{p+q}{2}})} \right] > \mathcal{E}(p, q; a, b) > \frac{1}{2p} \left[\frac{A(a^p, b^p)}{L(a^p, b^p)} - \frac{G^2(a^p, b^p)}{L^2(a^p, b^p)} \right] + \frac{1}{2q} \left[\frac{A(a^q, b^q)}{L(a^q, b^q)} - \frac{G^2(a^q, b^q)}{L^2(a^q, b^q)} \right].$$

And then part 4) of Theorem 1 can be restated as follows:

Corollary 3. If $p+q > 0$ with $p \neq q$, then inequality (3.22) are valid. Inequalities (3.22) reversed if $p+q < 0$ with $p \neq q$.

4. SOME APPLICATIONS

Example 1. By identity (3.1) using the well-known inequalities $e^x > 1 + x$ for $x \in \mathbb{R}$ with $x \neq 0$ and $e^x > 1 + x + \frac{x^2}{2}$ for $x > 0$, we get immediately:

$$(4.1) \quad E(a, b) > a^p b^q \frac{pb + qa}{L(a, b)},$$

$$(4.2) \quad E(a, b) > \frac{1}{2} a^p b^q \left[\frac{(pb + qa)^2}{L^2(a, b)} + 1 \right],$$

which are rewritten as:

$$(4.3) \quad L(a, b)E(a, b) > a^p b^q (pb + qa),$$

$$(4.4) \quad L^2(a, b)E(a, b) > \frac{1}{2} a^p b^q [(pb + qa)^2 + L^2(a, b)]$$

where $p, q \in \mathbb{R}$ with $p + q = 1$.

1) Let $p = q = \frac{1}{2}$. We have

$$(4.5) \quad LE > AG,$$

$$(4.6) \quad L^2E > \frac{1}{2}G[A^2 + L^2].$$

2) Let $p = -\frac{a^t}{b^t - a^t}, q = \frac{b^t}{b^t - a^t}$ with $t \neq 0, 1$. We have

$$(4.7) \quad LJ_{t-1}E^{\frac{t}{t-1}} > E_t^{\frac{t}{t-1}}G^2,$$

$$(4.8) \quad (LJ_{t-1})^2 E^{\frac{t}{t-1}} > E_t^{\frac{t}{t-1}} [G^2 + (LJ_{t-1})^2].$$

In particular, for $t = \frac{1}{2}$, there are

$$(4.9) \quad LE_{\frac{1}{2}} > EG,$$

$$(4.10) \quad L^2E_{\frac{1}{2}} > \frac{1}{2}E[G^2 + L^2].$$

3) Let $p = \frac{a^t}{b^t + a^t}, q = \frac{b^t}{b^t + a^t}$. We have

$$(4.11) \quad L\mathcal{L}_tE > Z_tG^2,$$

$$(4.12) \quad (L\mathcal{L}_t)^2 E > \frac{1}{2}Z_t[G^2 + (L\mathcal{L}_t)^2].$$

In particular, for $t = \frac{1}{2}$, there are

$$(4.13) \quad LE > Z_{\frac{1}{2}}G,$$

$$(4.14) \quad L^2E > \frac{1}{2}Z_{\frac{1}{2}}[G^2 + L^2].$$

Example 2. By identity (3.1), $E(a, b)$ is comparable to $a^p b^q$ if and only if $L(a, b)$ is comparable to $pb + aq$.

1) For $p = -\frac{a^t}{b^t - a^t}, q = \frac{b^t}{b^t - a^t}$, since $E_t = E^{\frac{1}{t}}(a^t, b^t)$ is increasing in t on interval $(-\infty, +\infty)$, so $E > (<)E_t$ if $t > (<)1$, it follows from (3.6) that

$$\frac{t-1}{t} \left(\frac{G^2}{L \cdot J_{t-1}} - 1 \right) \begin{cases} < 0, & \text{if } t > 1; \\ > 0, & \text{if } 0 < t < 1; \\ > 0, & \text{if } t < 0. \end{cases}$$

i.e.

$$(4.15) \quad L > \frac{G^2}{J_{t-1}} \text{ if } t > 0.$$

Inequality (4.15) is reversed if $t < 0$.

2) For (3.16), it follows from (2.6) that $A\frac{2}{3}G\frac{2}{3}/(LA\frac{1}{3}) - 1 < 0$, i.e.

$$(4.16) \quad L > \frac{a\frac{2}{3} + b\frac{2}{3}}{a\frac{1}{3} + b\frac{1}{3}}(ab)\frac{1}{3} = \frac{ab\frac{1}{3} + ba\frac{1}{3}}{a\frac{1}{3} + b\frac{1}{3}},$$

which was presented first by J. Karamata ([4]). Here give another proof of it.

3) In the same way, for (3.20), it follows from well-known inequality

$$(4.17) \quad L < \frac{A + 2G}{3}$$

that

$$(4.18) \quad E > G\frac{1}{3}Z\frac{2}{3},$$

which is stronger than inequality $E > Z\frac{1}{3}G\frac{2}{3}$.

Example 3 (A left approximation of Gauss AGM [1, 2, 3]). For (3.18), from (2.5) it follows that $Z\frac{1}{2} = Ge\frac{A-G}{L} > A$, which can be transformed as

$$(4.19) \quad L < \frac{A - G}{\ln A - \ln G}.$$

Let

$$(4.20) \quad a_{n+1} = \frac{a_n + b_n}{2}, b_{n+1} = \sqrt{a_n b_n}, n = 0, 1, 2, \dots$$

with $a_0 = a > 0, b_0 = b > 0$. Then by (4.19) there is

$$(4.21) \quad L(a_n, b_n) < L(a_{n+1}, b_{n+1}).$$

It is easy to prove that sequence $\{a_n\}$ is monotone decreasing and bounded, while $\{b_n\}$ is monotone increasing and bounded. Then their limits both exist, and equal by (4.20), and might as well set $\mu_{AG} = \mu_{AG}(a, b)$. Thus we have

$$(4.22) \quad \begin{aligned} G &< \sqrt{AG} < \sqrt{\sqrt{AG}\frac{A+G}{2}} \dots < b_n < \dots < \mu_{AG} \\ &< \dots < a_n \dots < \left(\frac{\sqrt{A} + \sqrt{G}}{2}\right)^2 < \frac{A+G}{2} < A. \end{aligned}$$

On the other hand, by (4.21) sequence $\{L(a_n, b_n)\}$ is monotone increasing, and bounded above because $L(a_n, b_n) < \frac{a_n + b_n}{2} = a_{n+1} < a$. It follows that the limit of sequence $\{L(a_n, b_n)\}$ exists.

According to continuity of $L(x, y)$ on $\mathbb{R}_+ \times \mathbb{R}_+$, we have

$$(4.23) \quad \lim_{n \rightarrow \infty} L(a_n, b_n) = L(\lim_{n \rightarrow \infty} a_n, \lim_{n \rightarrow \infty} b_n) = L(\mu_{AG}, \mu_{AG}) = \mu_{AG}.$$

And then it follows from (4.21) that

$$(4.24) \quad L(a, b) < L(A, G) < \dots < L(a_n, b_n) < \dots < \mu_{AG}.$$

It is another left approximation of Gauss AGM that more precise than $\{a_n\}$.

Remark 2. By (4.19) and well-known Lin Tong-po inequality, we can obtain a new inequality regarding L , A and G :

$$(4.25) \quad L < \left(\frac{\sqrt[3]{A} + \sqrt[3]{G}}{2} \right)^3.$$

Example 4 (A new compound mean EGM and inequalities). That (3.5) can be rewritten as

$$(4.26) \quad \ln E - \ln G = \frac{A}{L} - 1 = \frac{A - L}{L};$$

On the other hand, inequality (1.4) can be rewritten as

$$(4.27) \quad E - G < A - L.$$

It follows from (4.26) and (4.27) that

$$(4.28) \quad L(E, G) < L.$$

Let

$$(4.29) \quad c_{n+1} = E(c_n, d_n), d_{n+1} = \sqrt{c_n d_n}$$

with $c_0 = a > 0, d_0 = b > 0$. Then by (4.28) there is

$$(4.30) \quad L(c_{n+1}, d_{n+1}) < L(c_n, d_n).$$

First, using the well-known inequality $\sqrt{ab} < E(a, b) < \frac{a+b}{2}$, we have

$$\begin{aligned} c_{n+1} &= E(c_n, d_n) > \sqrt{c_n d_n} = d_{n+1}, \\ c_{n+1} - c_n &= E(c_n, d_n) - c_n < \frac{c_n + d_n}{2} - c_n = \frac{d_n - c_n}{2} < 0, \\ d_{n+1} - d_n &= \sqrt{c_n d_n} - d_n = \sqrt{d_n}(\sqrt{c_n} - \sqrt{d_n}) > 0, \end{aligned}$$

which implies sequence $\{c_n\}$ is monotone decreasing and $\{d_n\}$ is monotone decreasing. Hence

$$(4.31) \quad \sqrt{ab} = d_1 < d_n < c_n < c_1 = E(a, b),$$

which show that sequence $\{c_n\}$ and $\{d_n\}$ are bounded. It follows that limit of sequence $\{c_n\}$ and $\{d_n\}$ both exist.

Second, by (4.29) we have $\lim_{n \rightarrow \infty} c_n = \lim_{n \rightarrow \infty} d_n$, and might as well set $\mu_{EG} = \mu_{EG}(a, b)$. Thus we have

$$(4.32) \quad \begin{aligned} G &< \sqrt{EG} < \sqrt{\sqrt{EG}E(E, G)} \cdots < d_n < \cdots < \mu_{EG} \\ &< \cdots < c_n \cdots < E(\sqrt{EG}, E(E, G)) < E(E, G) < E. \end{aligned}$$

Third, by (4.30) sequence $\{L(c_n, d_n)\}$ is monotone decreasing and bounded because

$$\sqrt{ab} = d_1 < d_{n+1} = \sqrt{c_n d_n} < L(c_n, d_n) < E(c_n, d_n) = c_{n+1} < c_1 = E(a, b).$$

It follows that the limit of sequence $\{L(c_n, d_n)\}$ exists.

According to continuity of $L(x, y)$ on $\mathbb{R}_+ \times \mathbb{R}_+$, we have

$$(4.33) \quad \lim_{n \rightarrow \infty} L(c_n, d_n) = L\left(\lim_{n \rightarrow \infty} c_n, \lim_{n \rightarrow \infty} d_n\right) = L(\mu_{EG}, \mu_{EG}) = \mu_{EG}.$$

And then it follows from (4.30) that

$$(4.34) \quad L(a, b) > L(E, G) > \cdots > L(c_n, d_n) > \cdots > \mu_{EG}.$$

It is another right approximation of EGM that more precise than $\{c_n\}$.

Remark 3. By (4.22), (4.24), (4.32) and (4.34), we obtain immediately the following inequality chain:

$$(4.35) \quad \begin{aligned} \sqrt{EG} &< \mu_{EG} < \cdots < L(c_n, d_n) < \cdots < L(E, G) < L(a, b) \\ &< L(A, G) < \cdots < L(a_n, b_n) < \cdots < \mu_{AG} < \frac{A+G}{2} \end{aligned}$$

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