

Improvement Of Jensen'S Inequality For The Quasi Arithmetic Mean With Some Applications

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Abstract. Improvement of Jensen's inequality for the Quasi arithmetic mean for convex and monotone convex functions is given as well as various applications for some other means are also given.

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1. INTRODUCTION

The well known Jensen inequality for convex function is given by

Theorem 1. *If (Ω, A, μ) is a measure space with $0 < \mu(\Omega) < \infty$ and if $f \in L^1(\mu)$ is such that $a \leq f(t) \leq b$ for all $t \in \Omega$, $-\infty \leq a < b \leq \infty$, then*

$$\phi \left(\frac{1}{\mu(\Omega)} \int_{\Omega} f(t) d\mu(t) \right) \leq \frac{1}{\mu(\Omega)} \int_{\Omega} \phi(f(t)) d\mu(t) \quad (1.1)$$

is valid for any convex function $\phi : [a, b] \rightarrow \mathbb{R}$. In the case when ϕ is strictly convex on $[a, b]$ we have equality in (1) iff f is constant μ -almost every where on Ω .

The following improvement of (1) is valid ([1, 10]).

Theorem 2. *Let (Ω, A, μ) be a measure space with $0 < \mu(\Omega) < \infty$. Let $f \in L^1(\mu)$ be such that $a \leq f(t) \leq b$ for all $t \in \Omega$, $-\infty \leq a < b \leq \infty$.*

(i) If $\phi : [a, b] \rightarrow \mathbb{R}$ is convex, then

$$\begin{aligned} & \frac{1}{\mu(\Omega)} \int_{\Omega} \phi(f(t)) d\mu(t) - \phi(\bar{f}) \\ & \geq \left| \frac{1}{\mu(\Omega)} \int_{\Omega} |\phi(f(t)) - \phi(\bar{f})| d\mu(t) - \frac{|\phi'_+(\bar{f})|}{\mu(\Omega)} \int_{\Omega} |f(t) - \bar{f}| d\mu(t) \right| \end{aligned} \quad (1.2)$$

(ii) If $\phi : [a, b] \rightarrow \mathbb{R}$ is monotone convex and $\Omega' = \{t \in \Omega : f(t) \geq \bar{f}\}$, then

$$\begin{aligned} & \frac{1}{\mu(\Omega)} \int_{\Omega} \phi(f(t)) d\mu(t) - \phi(\bar{f}) \\ & \geq \left| \frac{1}{\mu(\Omega)} \int_{\Omega} \operatorname{sgn}(f(t) - \bar{f}) [\phi(f(t)) - \phi'_+(\bar{f})f(t)] d\mu(t) \right. \\ & \quad \left. + [\phi(\bar{f}) - \bar{f}\phi'_+(\bar{f})] \left[1 - \frac{2\mu(\Omega')}{\mu(\Omega)} \right] \right|, \end{aligned} \quad (1.3)$$

where $\phi'_+(x)$ represents the right hand derivative of ϕ and

$$\bar{f} = \frac{1}{\mu(\Omega)} \int_{\Omega} f(t) d\mu(t).$$

If the function $\phi(t)$ is concave (monotone concave), then the left-hand side of (1.2) and (1.3) should be $\phi(\bar{f}) - \frac{1}{\mu(\Omega)} \int_{\Omega} \phi(f(t)) d\mu(t)$.

Remark 1. Theorem 2(i) has been proved in [10] and Theorem 2(ii) has been proved in [1]

Discrete inequalities are simple consequences of Theorem 2.

Theorem 3. Let $\phi : [a, b] \rightarrow \mathbb{R}$ be a convex function, $x_1, x_2, \dots, x_n \in [a, b]$ and p_1, p_2, \dots, p_n positive real numbers with $P_n = \sum_{i=1}^n p_i$, then

(i)

$$\frac{1}{P_n} \sum_{i=1}^n p_i \phi(x_i) - \phi(\bar{x}) \geq \left| \frac{1}{P_n} \sum_{i=1}^n p_i |\phi(x_i) - \phi(\bar{x})| - |\phi'_+(\bar{x})| \frac{1}{P_n} \sum_{i=1}^n p_i |x_i - \bar{x}| \right| \quad (1.4)$$

(ii) If ϕ is monotone convex and $I = \{i \in I_n = \{1, 2, \dots, n\} : x_i \geq \bar{x}\}$, then

$$\begin{aligned} & \frac{1}{P_n} \sum_{i=1}^n p_i \phi(x_i) - \phi(\bar{x}) \geq \left| \frac{1}{P_n} \sum_{i=1}^n p_i \operatorname{sgn}(x_i - \bar{x}) [\phi(x_i) - x_i \phi'_+(\bar{x})] \right. \\ & \quad \left. + [\phi(\bar{x}) - \bar{x} \phi'_+(\bar{x})] \left[1 - \frac{2P_I}{P_n} \right] \right|, \end{aligned} \quad (1.5)$$

where, $\bar{x} = \frac{1}{P_n} \sum_{i=1}^n p_i x_i$ and $P_I = \sum_{i \in I} p_i$

If the function $\phi(t)$ is concave (monotone concave), then the left-hand side of (1.4) and (1.5) should be $\phi(\bar{x}) - \frac{1}{P_n} \sum_{i=1}^n p_i \phi(x_i)$.

In this paper we will give further extension and application of Theorem 2.

2. MAIN RESULTS

We will give Jensen's inequalities for the quasi arithmetic mean.

Let (Ω, A, μ) be a probability space and $f : \Omega \rightarrow \mathbb{R}$ be a continuous, g strictly monotone function defined on the image of f , then the quasi-arithmetic mean $M_g(f; \mu)$ is defined as follows:

$$M_g(f; \mu) = g^{-1} \left(\int_{\Omega} (g \circ f)(t) d\mu(t) \right).$$

Theorem 4. Let $g : \Omega \rightarrow \mathbb{R}$ be a continuous, h be real valued strictly monotone differentiable function defined on the image of g and f a real valued differentiable function defined on the image of g .

(i) If $k(t) = (f \circ h^{-1})(t)$ is convex function, then

$$\begin{aligned} \int_{\Omega} f(g(t)) d\mu(t) - f(M_h(g; \mu)) &\geq \\ &\left| \int_{\Omega} |f(g(t)) - f(M_h(g; \mu))| d\mu(t) - \left| \left(\frac{f'}{h'} \right) \circ (M_h(g; \mu)) \right| \right. \\ &\quad \left. \times \int_{\Omega} |h(g(t)) - h(M_h(g; \mu))| d\mu(t) \right|. \end{aligned} \quad (2.1)$$

(ii) If $k(t) = (f \circ h^{-1})(t)$ is monotone convex and $\Omega' = \{t \in \Omega : h(g(t)) \geq h(M_h(g; \mu))\}$, then

$$\begin{aligned} \int_{\Omega} f(g(t)) d\mu(t) - f(M_h(g; \mu)) &\geq \\ &\left| \int_{\Omega} \text{sgn}(h(g(t)) - h(M_h(g; \mu))) \left[f(g(t)) - h \circ g(t) \left(\frac{f'}{h'} \right) \circ (M_h(g; \mu)) \right] d\mu(t) \right. \\ &\quad \left. + \left[f(M_h(g; \mu)) - h(M_h(g; \mu)) \left(\frac{f'}{h'} \right) \circ (M_h(g; \mu)) \right] (1 - 2\mu(\Omega')) \right|. \end{aligned} \quad (2.2)$$

If the function $k(t)$ is concave (monotone concave), then the left-hand side of (2.1) and (2.2) should be $f(M_h(g; \mu)) - \int_{\Omega} f(g(t)) d\mu(t)$.

Proof. The proofs of (2.1) and (2.2) follow by setting $\phi = f \circ h^{-1}$ and $f = h \circ g$ in (2) and in (3) respectively. \square

Remark 2. For the functions f, g, h defined as in Theorem 4, the function $k(t)$ is convex(concave) if any of the following cases occur:

- (i) f is strictly increasing, h strictly increasing and $h \circ f^{-1}$ concave(convex).
- (ii) f is strictly increasing, h strictly decreasing and $h \circ f^{-1}$ convex(concave).
- (iii) f is strictly decreasing, h strictly increasing and $h \circ f^{-1}$ convex(concave).
- (iv) f is strictly decreasing, h strictly decreasing and $h \circ f^{-1}$ concave(convex).

Remark 3. If f^{-1} exists then the left hand side of (2.1) and (2.2) becomes $f(M_f(g; \mu)) - f(M_h(g; \mu))$

3. APPLICATIONS FOR MEANS

3.1. Jensen's inequalities for Power mean. Let Ω be a set equipped with probability measure μ . For $r \in \mathbb{R}$, the integral power mean of positive continuous function g is

defined as follows:

$$M_r(g; \mu) = \begin{cases} \left[\int_{\Omega} (g(t))^r d\mu(t) \right]^{\frac{1}{r}}, & \text{for } r \neq 0; \\ \exp \left(\int_{\Omega} \ln(g(t)) d\mu(t) \right), & \text{for } r = 0. \end{cases}$$

It is well-known that for $r > s$ we have $M_s(g; \mu) \leq M_r(g; \mu)$.

Theorem 5. Let $g : \Omega \rightarrow \mathbb{R}^+$ be a continuous function and f a real valued differentiable function defined on the image of g . Let

$$k(t) = \begin{cases} f(t^{\frac{1}{r}}), & r \neq 0, \\ f(e^t), & r = 0. \end{cases}$$

(i) If $k(t)$ is convex function, then

$$\int_{\Omega} f(g(t)) d\mu(t) - f(M_r(g; \mu)) \geq \begin{cases} \left| \int_{\Omega} |f(g(t)) - f(M_r(g; \mu))| d\mu(t) \right. \\ \left. - \left| \frac{f'(M_r(g; \mu))}{r M_r^{r-1}(g; \mu)} \int_{\Omega} |(g(t))^r - M_r^r(g; \mu)| d\mu(t) \right|, \right. & \text{for } r \neq 0, \\ \left. \int_{\Omega} |f(g(t)) - f(M_r(g; \mu))| d\mu(t) \right. \\ \left. - |M_r(g; \mu) f'(M_r(g; \mu))| \int_{\Omega} \left| \ln \frac{g(t)}{M_r(g; \mu)} \right| d\mu(t) \right| & \text{for } r = 0. \end{cases} \quad (3.1)$$

(ii) If $k(t)$ is monotone convex function and $\Omega' = \{t \in \Omega : (g(t))^r \geq M_r^r(g; \mu) \text{ for } r \neq 0 \text{ and } \ln \left(\frac{g(t)}{M_r(g; \mu)} \right) \geq 0 \text{ for } r = 0\}$, then

$$\int_{\Omega} f(g(t)) d\mu(t) - f(M_r(g; \mu)) \geq \begin{cases} \left| \int_{\Omega} \operatorname{sgn} \left((g(t))^r - M_r^r(g; \mu) \right) \left[f(g(t)) \right. \right. \\ \left. \left. - \frac{(g(t))^r f'(M_r(g; \mu))}{r M_r^{r-1}(g; \mu)} \right] d\mu(t) \right. \\ \left. + \left[f(M_r(g; \mu)) - \frac{M_r(g; \mu) f'(M_r(g; \mu))}{r} \right] [1 - 2\mu(\Omega')] \right|, & \text{for } r \neq 0 \\ \int_{\Omega} f(g(t)) d\mu(t) - f(M_r(g; \mu)) \geq \\ \left\{ \begin{array}{l} \left| \int_{\Omega} \operatorname{sgn} \left(\ln \left(\frac{g(t)}{M_r(g; \mu)} \right) \right) \left[f(g(t)) \right. \right. \\ \left. - M_r(g; \mu) \ln g(t) f'(M_r(g; \mu)) \right] d\mu(t) + [f(M_r(g; \mu)) \\ \left. - \ln(M_r(g; \mu)) M_r(g; \mu) f'(M_r(g; \mu))] [1 - 2\mu(\Omega')] \right| \\ \left. \right\} & \text{for } r = 0. \end{array} \quad (3.2)$$

If the function $k(t)$ is concave (monotone concave), then the left-hand side of (3.1) and (3.2) should be $f(M_r(g; \mu)) - \int_{\Omega} f(g(t)) d\mu(t)$.

Proof. The proofs of (3.1) and (3.2) follow by setting

$$h(t) = \begin{cases} t^r, & r \neq 0, \\ \ln t, & r = 0. \end{cases}$$

in (2.1) and in (2.2) respectively. \square

Definition 1. A function $\phi : [a, b] \rightarrow \mathbb{R}^+$ is said to be log-convex if for all $x, y \in [a, b]$ and all $\lambda \in [0, 1]$, we have

$$\phi(\lambda x + (1 - \lambda)y) \leq \phi^\lambda(x)\phi^{1-\lambda}(y). \quad (3.3)$$

If reverse inequality holds in (3.3), then ϕ is said to be log-concave.

Remark 4. For the functions f, g defined as in the Theorem 5, the function $k(t)$ is convex (concave) if any of the following cases occur:

- (i) f is strictly increasing, $r > 0$ and $(f^{-1})^r$ concave(convex).
- (ii) f is strictly increasing, $r < 0$ and $(f^{-1})^r$ convex(concave).
- (iii) f is strictly decreasing, $r > 0$ and $(f^{-1})^r$ convex(concave).
- (iv) f is strictly decreasing, $r < 0$ and $(f^{-1})^r$ concave(convex).
- (v) f is strictly increasing, $r = 0$ and f^{-1} log-concave(log-convex).
- (vi) f is strictly decreasing, $r = 0$ and f^{-1} log-convex(log-concave).

3.2. Jensen's inequalities for Tobey mean. In [6] H. J. Seiffert has consider the identric mean $I(a, b)$ of two points a and b ($a, b > 0$) that is

$$I(a, b) = \begin{cases} \frac{1}{e} \left(\frac{b^b}{a^a} \right)^{\frac{1}{b-a}} & , \quad a \neq b, \\ a & , \quad a = b. \end{cases} \quad (3.4)$$

and he proved:

Theorem 6. If f is a strictly increasing continuous function on $[a, b]$, $0 < a < b$, having a logarithmically convex inverse function, then

$$\frac{1}{b-a} \int_a^b f(t)dt \leq f(I(a, b)), \quad (3.5)$$

while the inequality in (3.5) is reversed if f is strictly decreasing.

A related result is given by H. Alzer ([2]), that is

$$f(L(a, b)) \leq \frac{1}{b-a} \int_a^b f(t)dt, \quad a, b > 0 \quad (3.6)$$

if $f \in C([a, b])$ with $a, b > 0$, is strictly increasing, $1/f^{-1}$ is convex and $L(a, b)$ is the logarithmic mean defined by

$$L(a, b) = \begin{cases} \frac{b-a}{\ln b - \ln a} & , \quad a \neq b, \\ a & , \quad a = b, \end{cases} \quad (3.7)$$

while the inequality in (3.6) is reversed if f is strictly decreasing.

The identric and the logarithmic means of two positive real numbers a, b are rather special cases of the generalized logarithmic mean defined by

$$L_r(a, b) = \begin{cases} \left[\frac{b^{r+1} - a^{r+1}}{(r+1)(b-a)} \right]^{\frac{1}{r}}, & r \neq -1, 0, a \neq b; \\ \frac{b-a}{\ln b - \ln a}, & r = -1, a \neq b; \\ \frac{1}{e} \left(\frac{b^b}{a^a} \right)^{\frac{1}{b-a}}, & r = 0, a \neq b; \\ a, & a = b. \end{cases} \quad (3.8)$$

In [4] authors gave the analogous result for this generalized logarithmic mean ([4], Theorem 2.1.):

Theorem 7. Let a, b be positive numbers and $f : [a, b] \rightarrow \mathbb{R}$ be a function. If $r \neq 0$ and $k(t) = f\left(t^{\frac{1}{r}}\right)$ is convex function, or $r = 0$ and $k(t) = f(e^t)$ is convex, then

$$f(L_r(a, b)) \leq \frac{1}{b-a} \int_a^b f(t) dt. \quad (3.9)$$

If $r \neq 0$ and $k(t) = f\left(t^{\frac{1}{r}}\right)$ is concave, or $r = 0$ and $k(t) = f(e^t)$ is concave, then (3.9) is reversed.

This result is the generalization of Seiffert's and Alzer's result, what can be easily seen by a short calculation.

Now we give the improvements of (3.9).

Theorem 8. Let a, b be positive real numbers and $f : [a, b] \rightarrow \mathbb{R}$ be differentiable function. Let

$$k(t) = \begin{cases} f\left(t^{\frac{1}{r}}\right), & r \neq 0, \\ f(e^t), & r = 0. \end{cases}$$

(i) If $k(t)$ is convex function, then

$$\frac{1}{b-a} \int_a^b f(t) dt - f(L_r(a, b)) \geq \begin{cases} \left| \frac{1}{b-a} \int_a^b |f(t) - f(L_r(a, b))| dt - \left| \frac{f'(L_r(a, b))}{(b-a)^r L_r^{r-1}(a, b)} \int_a^b |t^r - L_r^r(a, b)| dt \right|, & \text{for } r \neq 0 \\ \left| \frac{1}{b-a} \int_a^b |f(t) - f(L_r(a, b))| dt - \left| \frac{L_r(a, b) f'(L_r(a, b))}{b-a} \int_a^b \left| \ln \frac{t}{L_r(a, b)} \right| dt \right|, & \text{for } r = 0. \end{cases} \quad (3.10)$$

(ii) If $k(t)$ is monotone convex function, then

$$\frac{1}{b-a} \int_a^b f(t) dt - f(L_r(a, b)) \geq \begin{cases} \left| \frac{1}{b-a} \int_a^b \operatorname{sgn}(t^r - L_r^r(a, b)) [f(t) - \frac{t^r f'(L_r(a, b))}{r L_r^{r-1}(a, b)}] dt + \left[f(L_r(a, b)) - \frac{L_r(a, b) f'(L_r(a, b))}{r} \right] \left[1 - \frac{2(b-L_r(a, b))}{b-a} \right] \right|, & \text{for } r \neq 0 \\ \left| \frac{1}{b-a} \int_a^b \operatorname{sgn}\left(\ln\left(\frac{t}{L_r(a, b)}\right)\right) [f(t) - L_r(a, b) \ln(t) f'(L_r(a, b))] dt + [f(L_r(a, b)) - \ln(L_r(a, b)) L_r(a, b) f'(L_r(a, b))] \left[1 - \frac{2(b-L_r(a, b))}{b-a} \right] \right|, & \text{for } r = 0 \end{cases} \quad (3.11)$$

If the function $k(t)$ is concave (monotone concave), then the left-hand side of (3.10) and (3.11) should be $f(L_r(a, b)) - \frac{1}{b-a} \int_a^b f(t) dt$.

Proof. The proofs of (3.10) and (3.11) follow by setting, $\Omega = [a, b]$, $d\mu(t) = dt$, $\phi(t) = f\left(t^{\frac{1}{r}}\right)$, $f(t) = t^r$ for $r \neq 0$ and $\phi(t) = f(e^t)$, $f(t) = \ln t$ for $r = 0$ in (1.2) and in (1.3) respectively. \square

Let us note that multidimensional generalization of (3.5), (3.6) and (3.9) were considered in [4] and [8]. In this paper we shall give related improvements of these results. Let E_{n-1} represents $(n-1)$ -dimensional Euclidean simplex given by

$$E_{n-1} := \{(u_1, u_2, \dots, u_{n-1}) : u_i \geq 0, 1 \leq i \leq n-1 \text{ and } \sum_{i=1}^{n-1} u_i \leq 1\}$$

with

$$u_n = 1 - \sum_{i=1}^{n-1} u_i.$$

Let $\mathbf{u} = (u_1, \dots, u_n)$ and μ be a probability measure on E_{n-1} , then the power mean of order p ($p \in \mathbb{R}$) of the positive n -tuple

$$\mathbf{x} = (x_1, \dots, x_n) \in \mathbb{R}_+^n,$$

with the weights $\mathbf{u} = (u_1, \dots, u_n)$, is defined as

$$\overline{M}_p(\mathbf{x}, \mathbf{u}) = \begin{cases} \left(\sum_{i=1}^n u_i x_i^p\right)^{\frac{1}{p}}, & \text{for } p \neq 0; \\ \prod_{i=1}^n x_i^{u_i}, & \text{for } p = 0. \end{cases}$$

For $p = 1$ we denote $\overline{M}_1(\mathbf{x}, \mathbf{u}) = \mathbf{x} \cdot \mathbf{u}$.

The Tobey mean, $L_{p,r}(\mathbf{x}; \mu)$, is defined as

$$L_{p,r}(\mathbf{x}; \mu) = M_r(\overline{M}_p(\mathbf{x}, \mathbf{u}); \mu),$$

where $M_r(\cdot; \mu)$ is the integral power mean in which Ω is $(n-1)$ -dimensional Euclidean simplex E_{n-1} . The following results are valid.

Theorem 9. Let $[a, b]$ be positive interval containing all x_i ($i = 1, 2, \dots, n$) and $f : [a, b] \rightarrow \mathbb{R}$ be differentiable function. Let

$$k(t) = \begin{cases} f\left(t^{\frac{1}{r}}\right), & r \neq 0, \\ f(e^t), & r = 0. \end{cases}$$

(i) If $k(t)$ is convex function, then

$$\int_{E_{n-1}} f(\overline{M}_p(\mathbf{x}, \mathbf{u})) d\mu(\mathbf{u}) - f(L_{p,r}(\mathbf{x}; \mu)) \geq \begin{cases} \left| \int_{E_{n-1}} |f(\overline{M}_p(\mathbf{x}, \mathbf{u})) - f(L_{p,r}(\mathbf{x}; \mu))| d\mu(\mathbf{u}) \right. \\ \left. - \left| \frac{f'(L_{p,r}(\mathbf{x}; \mu))}{r L_{p,r}^{r-1}(\mathbf{x}; \mu)} \right| \int_{E_{n-1}} |\overline{M}_p^r(\mathbf{x}, \mathbf{u}) - L_{p,r}^r(\mathbf{x}; \mu)| d\mu(\mathbf{u}) \right|, & \text{for } r \neq 0, \\ \left| \int_{E_{n-1}} |f(\overline{M}_p(\mathbf{x}, \mathbf{u})) - f(L_{p,r}(\mathbf{x}; \mu))| d\mu(\mathbf{u}) \right. \\ \left. - |L_{p,r}(\mathbf{x}; \mu) f'(L_{p,r}(\mathbf{x}; \mu))| \right. \\ \left. \times \int_{E_{n-1}} \left| \ln \frac{\overline{M}_p(\mathbf{x}, \mathbf{u})}{L_{p,r}(\mathbf{x}; \mu)} \right| d\mu(\mathbf{u}) \right|, & \text{for } r = 0, \end{cases} \quad (3.12)$$

(ii) If $k(t)$ is monotone convex function and $E'_{n-1} = \{(u_1, u_2, \dots, u_{n-1}) \in E_{n-1} : \overline{M}_p^r(\mathbf{x}, \mathbf{u}) \geq L_{p,r}^r(\mathbf{x}; \mu) \text{ for } r \neq 0 \text{ and } \ln\left(\frac{\overline{M}_p(\mathbf{x}, \mathbf{u})}{L_{p,r}(\mathbf{x}; \mu)}\right) \geq 0 \text{ for } r = 0\}$, then

$$\int_{E_{n-1}} f(\overline{M}_p(\mathbf{x}, \mathbf{u})) d\mu(\mathbf{u}) - f(L_{p,r}(\mathbf{x}; \mu)) \geq \begin{cases} \left| \int_{E_{n-1}} \operatorname{sgn}\left(\overline{M}_p^r(\mathbf{x}, \mathbf{u}) - L_{p,r}^r(\mathbf{x}; \mu)\right) \left[f(\overline{M}_p(\mathbf{x}, \mathbf{u})) - \frac{\overline{M}_p^r(\mathbf{x}, \mathbf{u}) f'(L_{p,r}(\mathbf{x}; \mu))}{r L_{p,r}^{r-1}(\mathbf{x}; \mu)} \right] d\mu(\mathbf{u}) + \left[f(L_{p,r}(\mathbf{x}; \mu)) - \frac{L_{p,r}(\mathbf{x}; \mu) f'(L_{p,r}(\mathbf{x}; \mu))}{r} \right] [1 - 2\mu(E'_{n-1})] \right|, & \text{for } r \neq 0, \\ \left| \int_{E_{n-1}} \operatorname{sgn}\left(\ln\left(\frac{\overline{M}_p(\mathbf{x}, \mathbf{u})}{L_{p,r}(\mathbf{x}; \mu)}\right)\right) \left[f(\overline{M}_p(\mathbf{x}, \mathbf{u})) - L_{p,r}(\mathbf{x}; \mu) \ln \overline{M}_p(\mathbf{x}, \mathbf{u}) f'(L_{p,r}(\mathbf{x}; \mu)) \right] d\mu(\mathbf{u}) + \left[f(L_{p,r}(\mathbf{x}; \mu)) - \ln(L_{p,r}(\mathbf{x}; \mu)) L_{p,r}(\mathbf{x}; \mu) f'(L_{p,r}(\mathbf{x}; \mu)) \right] [1 - 2\mu(E'_{n-1})] \right|, & \text{for } r = 0. \end{cases} \quad (3.13)$$

If the function $k(t)$ is concave (monotone concave), then the left-hand side of (3.12) and (3.13) should be $f(L_{p,r}(\mathbf{x}; \mu)) - \int_{E_{n-1}} f(\overline{M}_p(\mathbf{x}, \mathbf{u})) d\mu(\mathbf{u})$.

Proof. The proofs of (3.12) and (3.13) follow by setting $\Omega = E_{n-1}, \Omega' = E'_{n-1}$ and $g(\mathbf{u}) = \overline{M}_p(\mathbf{x}, \mathbf{u})$ in (3.1) and in (3.2) respectively. \square

Remark 5. For strictly monotone function $f : [a, b] \rightarrow \mathbb{R}$, the function $k(t)$ is convex (concave) if any of the cases (i) – (vi) from the Remark 4 occurs.

3.3. Jensen's inequalities for Stolarsky-Tobey mean: For $\mathbf{x} = (x_1, \dots, x_n) \in \mathbb{R}_+^n$, and $p, q \in \mathbb{R}$ the Stolarsky-Tobey mean $\varepsilon_{p,q}(\mathbf{x}; \mu)$ [7] is defined by

$$\varepsilon_{p,q}(\mathbf{x}; \mu) = \begin{cases} \left(\int_{E_{n-1}} \left(\sum_{i=1}^n u_i x_i^p \right)^{\frac{q-p}{p}} d\mu(\mathbf{u}) \right)^{\frac{1}{q-p}}, & \text{for } p(q-p) \neq 0; \\ \exp \left(\int_{E_{n-1}} \ln \left(\sum_{i=1}^n u_i x_i^p \right)^{\frac{1}{p}} d\mu(\mathbf{u}) \right), & \text{for } p = q \neq 0; \\ \left(\int_{E_{n-1}} \left(\prod_{i=1}^n x_i^{u_i} \right)^q d\mu(\mathbf{u}) \right)^{\frac{1}{q}}, & \text{for } p = 0; q \neq 0; \\ \exp \left(\int_{E_{n-1}} \ln \left(\prod_{i=1}^n x_i^{u_i} \right) d\mu(\mathbf{u}) \right), & \text{for } p = q = 0. \end{cases}$$

or, alternatively, by

$$\varepsilon_{p,q}(\mathbf{x}; \mu) = L_{p,q-p}(\mathbf{x}; \mu) = M_{q-p}(\overline{M}_p(\mathbf{x}, \mathbf{u}); \mu),$$

where $L_{p,r}(\mathbf{x}; \mu)$ is the Tobey mean.

Theorem 10. Let $[a, b]$ be positive interval containing all x_i ($i = 1, 2, \dots, n$) and $f : [a, b] \rightarrow \mathbb{R}$ be differentiable function and $p, q \in \mathbb{R}$. Let

$$k(t) = \begin{cases} f(t^{\frac{1}{q-p}}), & q - p \neq 0, \\ f(e^t), & q - p = 0. \end{cases}$$

(i) If $k(t)$ is convex function, then

$$\int_{E_{n-1}} f(\overline{M}_p(\mathbf{x}, \mathbf{u})) d\mu(\mathbf{u}) - f(\varepsilon_{p,q}(\mathbf{x}; \mu)) \geq \begin{cases} \left| \int_{E_{n-1}} |f(\overline{M}_p(\mathbf{x}, \mathbf{u})) - f(\varepsilon_{p,q}(\mathbf{x}; \mu))| d\mu(\mathbf{u}) \right. \\ \left. - \left| \frac{f'(\varepsilon_{p,q}(\mathbf{x}; \mu))}{(q-p)\varepsilon_{p,q}^{q-p-1}(\mathbf{x}; \mu)} \int_{E_{n-1}} |\overline{M}_p^{q-p}(\mathbf{x}, \mathbf{u}) - \varepsilon_{p,q}^{q-p}(\mathbf{x}; \mu)| d\mu(\mathbf{u}), \right| \right. \\ \left. \text{for } q - p \neq 0, \right. \\ \left. \left| \int_{E_{n-1}} |f(\overline{M}_p(\mathbf{x}, \mathbf{u})) - f(\varepsilon_{p,q}(\mathbf{x}; \mu))| d\mu(\mathbf{u}) \right. \right. \\ \left. \left. - |\varepsilon_{p,q}(\mathbf{x}; \mu) f'(\varepsilon_{p,q}(\mathbf{x}; \mu))| \int_{E_{n-1}} \left| \ln \frac{\overline{M}_p(\mathbf{x}, \mathbf{u})}{\varepsilon_{p,q}(\mathbf{x}; \mu)} \right| d\mu(\mathbf{u}) \right|, \right. \\ \left. \text{for } q - p = 0, \right. \end{cases} \quad (3.14)$$

(ii) If $k(t)$ is monotone convex function and $E'_{n-1} = \{(u_1, u_2, \dots, u_{n-1}) \in E_{n-1} : \overline{M}_p^{q-p}(\mathbf{x}, \mathbf{u}) \geq \varepsilon_{p,q}^{q-p}(\mathbf{x}; \mu) \text{ for } q - p \neq 0 \text{ and } \ln \left(\frac{\overline{M}_p(\mathbf{x}, \mathbf{u})}{\varepsilon_{p,q}(\mathbf{x}; \mu)} \right) \geq 0 \text{ for } q - p = 0\}$, then

$$\int_{E_{n-1}} f(\overline{M}_p(\mathbf{x}, \mathbf{u})) d\mu(\mathbf{u}) - f(\varepsilon_{p,q}(\mathbf{x}; \mu)) \geq \begin{cases} \left| \int_{E_{n-1}} \operatorname{sgn} \left(\overline{M}_p^{q-p}(\mathbf{x}, \mathbf{u}) - \varepsilon_{p,q}^{q-p}(\mathbf{x}; \mu) \right) \left[f(\overline{M}_p(\mathbf{x}, \mathbf{u})) \right. \right. \\ \left. \left. - \frac{\overline{M}_p^{q-p}(\mathbf{x}, \mathbf{u}) f'(\varepsilon_{p,q}(\mathbf{x}; \mu))}{(q-p)\varepsilon_{p,q}^{q-p}(\mathbf{x}; \mu)} \right] d\mu(\mathbf{u}) \right. \\ \left. + \left[f(\varepsilon_{p,q}(\mathbf{x}; \mu)) - \frac{\varepsilon_{p,q}(\mathbf{x}; \mu) f'(\varepsilon_{p,q}(\mathbf{x}; \mu))}{r} \right] [1 - 2\mu(E'_{n-1})] \right|, \\ \left. \text{for } q - p \neq 0 \right. \\ \left. \left| \int_{E_{n-1}} \operatorname{sgn} \left(\ln \left(\frac{\overline{M}_p(\mathbf{x}, \mathbf{u})}{\varepsilon_{p,q}(\mathbf{x}; \mu)} \right) \right) \left[f(\overline{M}_p(\mathbf{x}, \mathbf{u})) \right. \right. \right. \\ \left. \left. - \varepsilon_{p,q}(\mathbf{x}; \mu) \ln \overline{M}_p(\mathbf{x}, \mathbf{u}) f'(\varepsilon_{p,q}(\mathbf{x}; \mu)) \right] d\mu(\mathbf{u}) \right. \\ \left. + [f(\varepsilon_{p,q}(\mathbf{x}; \mu)) \right. \\ \left. - \ln(\varepsilon_{p,q}(\mathbf{x}; \mu)) \varepsilon_{p,q}(\mathbf{x}; \mu) f'(\varepsilon_{p,q}(\mathbf{x}; \mu))] [1 - 2\mu(E'_{n-1})] \right| \\ \left. \text{for } q - p = 0. \right. \end{cases} \quad (3.15)$$

If the function $k(t)$ is concave (monotone concave), then the left-hand side of (3.14) and (3.15) should be $f(\varepsilon_{p,q}(\mathbf{x}; \mu)) - \int_{E_{n-1}} f(\overline{M}_p(\mathbf{x}, \mathbf{u})) d\mu(\mathbf{u})$.

Proof. The proofs of (3.14) and (3.15) follow by setting $r = q - p$ in (3.12) and in (3.13) respectively. \square

Remark 6. For strictly monotone function $f : [a, b] \rightarrow \mathbb{R}$ the function $k(t)$ is convex(concave) if any of the following cases occur:

- (i) f is strictly increasing, $q - p > 0$ and $(f^{-1})^{q-p}$ concave(convex).
- (ii) f is strictly increasing, $q - p < 0$ and $(f^{-1})^{q-p}$ convex(concave).
- (iii) f is strictly decreasing, $q - p > 0$ and $(f^{-1})^{q-p}$ convex(concave).
- (iv) f is strictly decreasing, $q - p < 0$ and $(f^{-1})^{q-p}$ concave(convex).

- (v) f is strictly increasing, $q - p = 0$ and f^{-1} log-concave(log-convex).
 (vi) f is strictly decreasing, $q - p = 0$ and f^{-1} log-convex(log-concave).

Note that in the following Theorems $\mathbf{x} \cdot \mathbf{u} = \sum_{i=1}^n u_i x_i$
 For $L_r(\mathbf{x}; \mu) = \varepsilon_{1,r+1}(\mathbf{x}; \mu)$ it follows:

Theorem 11. Let $[a, b]$ be positive interval containing all x_i ($i = 1, 2, \dots, n$) and $f : [a, b] \rightarrow \mathbb{R}$ be differentiable function. Let

$$k(t) = \begin{cases} f(t^{\frac{1}{r}}), & r \neq 0, \\ f(e^t), & r = 0. \end{cases}$$

(i) If $k(t)$ is convex function, then

$$\int_{E_{n-1}} f(\mathbf{x} \cdot \mathbf{u}) d\mu(\mathbf{u}) - f(L_r(\mathbf{x}; \mu)) \geq \begin{cases} \left| \int_{E_{n-1}} |f(\mathbf{x} \cdot \mathbf{u}) - f(L_r(\mathbf{x}; \mu))| d\mu(\mathbf{u}) - \left| \frac{f'(L_r(\mathbf{x}; \mu))}{r L_r^{r-1}(\mathbf{x}; \mu)} \int_{E_{n-1}} |(\mathbf{x} \cdot \mathbf{u})^r - L_r^r(\mathbf{x}; \mu)| d\mu(\mathbf{u}) \right|, \right. \\ \left. \text{for } r \neq 0, \right. \\ \left. \int_{E_{n-1}} |f((\mathbf{x} \cdot \mathbf{u})) - f(L_r(\mathbf{x}; \mu))| d\mu(\mathbf{u}) - |L_r(\mathbf{x}; \mu) f'(L_r(\mathbf{x}; \mu))| \int_{E_{n-1}} \left| \ln \frac{(\mathbf{x} \cdot \mathbf{u})}{L_r(\mathbf{x}; \mu)} \right| d\mu(\mathbf{u}) \right|, \\ \left. \text{for } r = 0. \right. \end{cases} \quad (3.16)$$

(ii) If $k(t)$ is monotone convex function and $E'_{n-1} = \{(u_1, u_2, \dots, u_{n-1}) \in E_{n-1} : (\mathbf{x} \cdot \mathbf{u})^r \geq L_r^r(\mathbf{x}; \mu) \text{ for } r \neq 0 \text{ and } \ln \left(\frac{(\mathbf{x} \cdot \mathbf{u})}{L_r(\mathbf{x}; \mu)} \right) \geq 0 \text{ for } r=0\}$, then

$$\int_{E_{n-1}} f(\mathbf{x} \cdot \mathbf{u}) d\mu(\mathbf{u}) - f(L_r(\mathbf{x}; \mu)) \geq \begin{cases} \left| \int_{E_{n-1}} \text{sgn}((\mathbf{x} \cdot \mathbf{u})^r - L_r^r(\mathbf{x}; \mu)) [f(\mathbf{x} \cdot \mathbf{u}) - \frac{(\mathbf{x} \cdot \mathbf{u})^r f'(L_r(\mathbf{x}; \mu))}{r L_r^{r-1}(\mathbf{x}; \mu)}] d\mu(\mathbf{u}) + [f(L_r(\mathbf{x}; \mu)) - \frac{L_r(\mathbf{x}; \mu) f'(L_r(\mathbf{x}; \mu))}{r}] [1 - 2\mu(E'_{n-1})] \right|, \\ \left. \text{for } r \neq 0 \right. \\ \left. \int_{E_{n-1}} \text{sgn} \left(\ln \left(\frac{(\mathbf{x} \cdot \mathbf{u})}{L_r(\mathbf{x}; \mu)} \right) \right) [f(\mathbf{x} \cdot \mathbf{u}) - L_r(\mathbf{x}; \mu) \ln(\mathbf{x} \cdot \mathbf{u}) f'(L_r(\mathbf{x}; \mu))] d\mu(\mathbf{u}) + [f(L_r(\mathbf{x}; \mu)) - \ln(L_r(\mathbf{x}; \mu)) L_r(\mathbf{x}; \mu) f'(L_r(\mathbf{x}; \mu))] [1 - 2\mu(E'_{n-1})] \right|, \\ \left. \text{for } r = 0. \right. \end{cases} \quad (3.17)$$

If the function $k(t)$ is concave (monotone concave), then the left-hand side of (3.16) and (3.17) should be $f(L_r(\mathbf{x}; \mu)) - \int_{E_{n-1}} f(\mathbf{x} \cdot \mathbf{u}) d\mu(\mathbf{u})$.

Proof. The proofs of (3.16) and (3.17) follow by setting $p = 1, q = r + 1$ in (3.14) and in (3.15) respectively. \square

Remark 7. For strictly monotone function $f : [a, b] \rightarrow \mathbb{R}$, the function $k(t)$ is convex(concave) if any of the cases (i) – (vi) from the Remark 4 occurs.

3.4. Jensen's inequalities for functional Stolarsky means. For strictly monotone continuous functions f and g , the functional Stolarsky means are defined by [5]

$$m_{f,g}(\mathbf{x}; \mu) = f^{-1} \left(\int_{E_{n-1}} (f \circ g^{-1})(\mathbf{u} \cdot \mathbf{g}) d\mu(\mathbf{u}) \right),$$

where

$$\mathbf{g} = (g(x_1), \dots, g(x_n))$$

and μ is a probability measure on E_{n-1} .

Theorem 12. Let $[a, b]$ be positive interval containing all x_i ($i = 1, 2, \dots, n$) and $f : [a, b] \rightarrow \mathbb{R}$ be differentiable function and $h : [a, b] \rightarrow \mathbb{R}$ be strictly monotone differentiable function.

(i) If $k(t) = (f \circ h^{-1})(t)$ is convex function, then

$$\begin{aligned} & \int_{E_{n-1}} f(g^{-1}(\mathbf{u} \cdot \mathbf{g})) d\mu(\mathbf{u}) - f(m_{h,g}(\mathbf{x}; \mu)) \geq \\ & \left| \int_{E_{n-1}} |f(g^{-1}(\mathbf{u} \cdot \mathbf{g})) - f(m_{h,g}(\mathbf{x}; \mu))| d\mu(\mathbf{u}) - \left| \left(\frac{f'}{h'} \right) \circ (m_{h,g}(\mathbf{x}; \mu)) \right| \right. \\ & \quad \left. \times \int_{E_{n-1}} |h(g^{-1}(\mathbf{u} \cdot \mathbf{g})) - h(m_{h,g}(\mathbf{x}; \mu))| d\mu(\mathbf{u}) \right| \quad (3.18) \end{aligned}$$

(ii) If $k(t) = (f \circ h^{-1})(t)$ is monotone convex and $E'_{n-1} = \{(u_1, u_2, \dots, u_{n-1}) \in E_{n-1} : h(g^{-1}(\mathbf{u} \cdot \mathbf{g})) \geq h(m_{h,g}(\mathbf{x}; \mu))\}$, then

$$\begin{aligned} & \int_{E_{n-1}} f(g^{-1}(\mathbf{u} \cdot \mathbf{g})) d\mu(\mathbf{u}) - f(m_{h,g}(\mathbf{x}; \mu)) \geq \left| \int_{E_{n-1}} \text{sgn}(h(g^{-1}(\mathbf{u} \cdot \mathbf{g})) - h(m_{h,g}(\mathbf{x}; \mu))) \right. \\ & \quad \left[f(g^{-1}(\mathbf{u} \cdot \mathbf{g})) - h \circ g^{-1}(\mathbf{u} \cdot \mathbf{g}) \left(\frac{f'}{h'} \right) \circ (m_{h,g}(\mathbf{x}; \mu)) \right] d\mu(\mathbf{u}) \\ & \quad \left. + \left[f(m_{h,g}(\mathbf{x}; \mu)) - h(m_{h,g}(\mathbf{x}; \mu)) \left(\frac{f'}{h'} \right) \circ (m_{h,g}(\mathbf{x}; \mu)) \right] (1 - 2\mu(E'_{n-1})) \right|. \quad (3.19) \end{aligned}$$

If the function $k(t)$ is concave (monotone concave), then the left-hand side of (3.18) and (3.19) should be $f(m_{h,g}(\mathbf{x}; \mu)) - \int_{E_{n-1}} f(g^{-1}(\mathbf{u} \cdot \mathbf{g})) d\mu(\mathbf{u})$.

Proof. The proof is analogous to that of Theorem 4; we just consider the function $g^{-1}(\mathbf{u} \cdot \mathbf{g})$ instead of $g(\mathbf{u})$. \square

Remark 8. For the functions f, g, h defined as in the Theorem 12, the function $k(t)$ is convex(concave) if any of the cases (i) – (vi) from the Remark 1.5 occurs.

3.5. Jensen's inequalities for Complete symmetric polynomial means. The r th complete symmetric polynomial mean (or, simply, the complete symmetric mean) of the positive real n -tuple \mathbf{x} is defined by [7]

$$Q_n^{[r]}(\mathbf{x}) = \left(q_n^{[r]}(\mathbf{x}) \right)^{\frac{1}{r}} = \left(\frac{c_n^{[r]}(\mathbf{x})}{\binom{n+r-1}{r}} \right)^{\frac{1}{r}},$$

where

$$c_n^{[0]}(\mathbf{x}) = 1 \quad \text{and} \quad c_n^{[r]}(\mathbf{x}) = \sum \left(\prod_{i=1}^n x_i^{i_j} \right)$$

and the sum is taken over all

$$\binom{n+r-1}{r}$$

non-negative integral n-tuples (i_1, i_2, \dots, i_n) with

$$\sum_{j=1}^n i_j = r \quad (r \neq 0).$$

The complete symmetric polynomial mean can also be written in an integral form as follows

$$Q_n^{[r]}(\mathbf{x}) = \left(\int_{E_{n-1}} \left(\sum_{i=1}^n x_i u_i \right)^r d\mu(\mathbf{u}) \right)^{\frac{1}{r}},$$

where μ represents a probability measure such that

$$d\mu(\mathbf{u}) = (n-1)! du_1 \dots du_{n-1}.$$

It may be noted that, this is a special case of the integral power mean $M_r(\nu; \mu)$, where

$$\nu(\mathbf{u}) = \sum_{i=1}^n x_i u_i,$$

μ is a probability measure such that

$$d\mu(\mathbf{u}) = (n-1)! du_1 \dots du_{n-1},$$

and Ω is the before defined $(n-1)$ -dimensional simplex E_{n-1} .

Theorem 13. Let $[a, b]$ be positive interval containing all $x_i (i = 1, 2, \dots, n)$ and let $f : [a, b] \rightarrow \mathbb{R}$ be differentiable function. For $r \neq 0$ define the function $k(t) = f\left(t^{\frac{1}{r}}\right)$.

(i) If $k(t)$ is convex, then

$$\int_{E_{n-1}} f(\mathbf{x} \cdot \mathbf{u}) - f\left(Q_n^{[r]}(\mathbf{x})\right) \geq \begin{cases} \int_{E_{n-1}} \left| f(\mathbf{x} \cdot \mathbf{u}) - f\left(Q_n^{[r]}(\mathbf{x})\right) \right| d\mu(\mathbf{u}) \\ - \left| \frac{f'(Q_n^{[r]}(\mathbf{x}))}{r Q_n^{[r]}(\mathbf{x})^{r-1}} \int_{E_{n-1}} \left| f(\mathbf{x} \cdot \mathbf{u})^r - \left(Q_n^{[r]}(\mathbf{x})\right)^r \right| d\mu(\mathbf{u}) \right|. \end{cases} \quad (3.20)$$

(ii) If $k(t)$ is monotone convex and $E'_{n-1} = \{(u_1, u_2, \dots, u_{n-1}) \in E_{n-1} : (\mathbf{x} \cdot \mathbf{u})^r \geq (Q_n^{[r]}(\mathbf{x}))^r\}$, then

$$\int_{E_{n-1}} f(\mathbf{x} \cdot \mathbf{u}) d\mu(\mathbf{u}) - f\left(Q_n^{[r]}(\mathbf{x})\right) \geq \begin{cases} \int_{E_{n-1}} \operatorname{sgn}\left((\mathbf{x} \cdot \mathbf{u})^r - \left(Q_n^{[r]}(\mathbf{x})\right)^r\right) \\ \times \left[f(\mathbf{x} \cdot \mathbf{u}) - \frac{(\mathbf{x} \cdot \mathbf{u})^r f'(Q_n^{[r]}(\mathbf{x}))}{r Q_n^{[r]}(\mathbf{x})^{r-1}} \right] d\mu(\mathbf{u}) \\ + \left[f\left(Q_n^{[r]}(\mathbf{x})\right) - \frac{(Q_n^{[r]}(\mathbf{x}))^r f'(Q_n^{[r]}(\mathbf{x}))}{r} \right] [1 - 2\mu(E'_{n-1})]. \end{cases} \quad (3.21)$$

If the function $k(t)$ is concave (monotone concave), then the left-hand side of (3.20) and (3.21) should be $f\left(Q_n^{[r]}(\mathbf{x})\right) - \int_{E_{n-1}} f\left(\sum_{i=1}^n x_i u_i\right) d\mu(\mathbf{u})$.

Proof. The proofs of (3.20) and (3.21) follow by setting $p = 1$ in (3.12) and in (3.13) respectively. \square

Remark 9. For strictly monotone function $f : [a, b] \rightarrow \mathbb{R}$, the function $k(t)$ is convex(concave) if any of the cases (i)–(vi) from the Remark 1.5 occurs.

3.6. Jensen's inequalities for Whiteley means. Let \mathbf{x} be a positive real n -tuple, $s \in \mathbb{R}$ ($s \neq 0$) and $r \in \mathbb{N}$. Then the s th function of degree r is defined by the following generating function [3].

$$\sum_{r=0}^{\infty} t_n^{[r,s]}(\mathbf{x}) t^r = \begin{cases} \prod_{i=1}^n (1 + x_i t)^s, & s > 0; \\ \prod_{i=1}^n (1 - x_i t)^s, & s < 0. \end{cases}$$

The Whiteley mean is now defined by

$$\mathcal{W}_n^{[r,s]}(\mathbf{x}) = \left(w_n^{[r,s]}(\mathbf{x}) \right)^{\frac{1}{r}} = \begin{cases} \left(\frac{t_n^{[r,s]}(\mathbf{x})}{\binom{ns}{r}} \right)^{\frac{1}{r}}, & s > 0; \\ \left(\frac{t_n^{[r,s]}(\mathbf{x})}{(-1)^r \binom{ns}{r}} \right)^{\frac{1}{r}}, & s < 0. \end{cases}$$

For $s < 0$, the Whiteley mean can be further generalized if we slightly change the definition of $t_n^{[r,s]}(\mathbf{x})$ and define $h_n^{[r,\sigma]}(\mathbf{x})$ as follows

$$\sum_{r=0}^{\infty} h_n^{[r,\sigma]}(\mathbf{x}) t^r = \prod_{i=1}^n \frac{1}{(1 - x_i t)^{\sigma_i}},$$

where $\sigma = (\sigma_1, \dots, \sigma_n)$; $\sigma \in \mathbb{R}_+$, $i = 1, \dots, n$.

The following generalization of the Whiteley mean for $s < 0$ is defined by [9]

$$\mathcal{H}_n^{[r,\sigma]}(\mathbf{x}) = \left(\frac{h_n^{[r,\sigma]}(\mathbf{x})}{\left(\sum_{i=1}^n \sigma_i + r - 1 \right)^r} \right)^{\frac{1}{r}}$$

If we denote by μ a measure on the simplex

$$E_{n-1} = \left\{ (u_1, \dots, u_{n-1}) : u_i \geq 0, i = 1, \dots, n-1, \sum_{i=1}^{n-1} u_i \leq 1 \right\}$$

such that

$$d\mu(\mathbf{u}) = \frac{\Gamma(\sum_{i=1}^n \sigma_i)}{\prod_{i=1}^n \Gamma(\sigma_i)} \prod_{i=1}^n u_i^{\sigma_i-1} du_1 \dots du_{n-1},$$

where $u_n = 1 - \sum_{i=1}^{n-1} u_i$, then we have that μ is a probability measure and we can also write the mean $\mathcal{H}_n^{[r,\sigma]}(\mathbf{x})$ in integral form as follows

$$\mathcal{H}_n^{[r,\sigma]}(\mathbf{x}) = \left(\int_{E_{n-1}} \left(\sum_{i=1}^n x_i u_i \right)^r d\mu(\mathbf{u}) \right)^{\frac{1}{r}}.$$

Theorem 14. Let $[a, b]$ be positive interval containing all x_i ($i = 1, 2, \dots, n$) and let $f : [a, b] \rightarrow \mathbb{R}$ be differentiable function. For $r \neq 0$ define the function $k(t) = f\left(t^{\frac{1}{r}}\right)$.

(i) If $k(t)$ is convex, then

$$\begin{aligned} & \int_{E_{n-1}} f(\mathbf{x} \cdot \mathbf{u}) d\mu(\mathbf{u}) - f\left(\mathcal{H}_n^{[r,\sigma]}(\mathbf{x})\right) \\ & \geq \left| \int_{E_{n-1}} \left| f(\mathbf{x} \cdot \mathbf{u}) - f\left(\mathcal{H}_n^{[r,\sigma]}(\mathbf{x})\right) \right| d\mu(\mathbf{u}) \right. \\ & \quad \left. - \left| \frac{f'\left(\mathcal{H}_n^{[r,\sigma]}(\mathbf{x})\right)}{r\mathcal{H}_n^{[r,\sigma]}(\mathbf{x})} \right| \int_{E_{n-1}} \left| (\mathbf{x} \cdot \mathbf{u})^r - \left(\mathcal{H}_n^{[r,\sigma]}(\mathbf{x})\right)^r \right| d\mu(\mathbf{u}) \right|. \end{aligned} \quad (3.22)$$

(ii) If $k(t)$ is monotone convex and $E'_{n-1} = \{(u_1, u_2, \dots, u_{n-1}) \in E_{n-1} : (\mathbf{x} \cdot \mathbf{u})^r \geq (\mathcal{H}_n^{[r,\sigma]}(\mathbf{x}))^r\}$, then

$$\begin{aligned} & \int_{E_{n-1}} f(\mathbf{x} \cdot \mathbf{u}) d\mu(\mathbf{u}) - f\left(\mathcal{H}_n^{[r,\sigma]}(\mathbf{x})\right) \\ & \geq \left| \int_{E_{n-1}} \operatorname{sgn}\left((\mathbf{x} \cdot \mathbf{u})^r - \left(\mathcal{H}_n^{[r,\sigma]}(\mathbf{x})\right)^r\right) \left[f(\mathbf{x} \cdot \mathbf{u}) \right. \right. \\ & \quad \left. \left. - \frac{(\mathbf{x} \cdot \mathbf{u})^r f'\left(\mathcal{H}_n^{[r,\sigma]}(\mathbf{x})\right)}{r\left(\mathcal{H}_n^{[r,\sigma]}(\mathbf{x})\right)^{r-1}} \right] d\mu(\mathbf{u}) + \left[f\left(\mathcal{H}_n^{[r,\sigma]}(\mathbf{x})\right) \right. \right. \\ & \quad \left. \left. - \frac{\mathcal{H}_n^{[r,\sigma]}(\mathbf{x}) f'\left(\mathcal{H}_n^{[r,\sigma]}(\mathbf{x})\right)}{r} \right] [1 - 2\mu(E'_{n-1})] \right|. \end{aligned} \quad (3.23)$$

If the function $k(t)$ is concave (monotone concave), then the left-hand side of (3.22) and (3.23) should be $f\left(\mathcal{H}_n^{[r,\sigma]}(\mathbf{x})\right) - \int_{E_{n-1}} f\left(\sum_{i=1}^n x_i u_i\right) d\mu(\mathbf{u})$.

Proof. The proofs of (3.22) and (3.23) follow by setting $p = 1$ in (3.12) and in (3.13) respectively. \square

Remark 10. For strictly monotone function $f : [a, b] \rightarrow \mathbb{R}$ on the interval $[a, b]$, the function $k(t)$ is convex (concave) if any of the cases (i)–(vi) from the Remark 3.5 occurs.

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