

548. ON SOME GENERALIZATIONS OF ZMOROVIČ'S INEQUALITY*

Radosav Ž. Đorđević and Gradimir V. Milovanović

In [1] V. A. ZMOROVIČ has proved the following theorem:

Theorem A. *If the function $f: [a-h, a+h] \rightarrow \mathbf{R}$ is twice continuously-differentiable, then*

$$\int_{a-h}^{a+h} (f''(x))^2 dx \geq \frac{3}{2h^3} [f(a+h) - 2f(a) + f(a-h)]^2,$$

with equality if and only if f is given by

$$f(x) = \begin{cases} C_1 \{(h-a+x)^3 + 6h^2(a-x)\} + C_2 x + C_3 & (x \in [a-h, a]) \\ C_1 (h+a-x)^3 + C_2 x + C_3 & (x \in [a, a+h]), \end{cases}$$

where C_1, C_2, C_3 are arbitrary real constants.

The mentioned ZMOROVIČ's result is an improvement of the inequality

$$\int_{a-h}^{a+h} (f''(x))^2 dx \geq \frac{1}{2h^3} [f(a+h) - 2f(a) + f(a-h)]^2,$$

which was, through geometric considerations, obtained by M. A. LAVRENT'EV (see [1]), under stronger conditions. Namely, LAVRENT'EV has proved the last inequality under the condition that f is a four times continuously-differentiable function on $[a-h, a+h]$.

A similar result may be found in [2] (Theorem 264):

Theorem B. *If*

$$f(-1) = -1, \quad f(1) = 1, \quad f'(-1) = f'(1) = 0$$

and k is a positive integer, then

$$\int_{-1}^1 (f''(x))^{2k} dx \geq 2 \left(\frac{4k-1}{2k-1} \right)^{2k-1},$$

with inequality unless

$$f(x) = \frac{4k-1}{2k} x - \frac{2k-1}{2k} x^{(4k-1)/(2k-1)}.$$

This paper will give some generalizations of Theorem A.

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Let us first introduce the notation

$$\Delta = \frac{1}{h^2} [f(a+h) - 2f(a) + f(a-h)]$$

and let us note that

$$(1) \quad \int_0^h (h-t) (f''(a-t) + f''(a+t)) dt = h^2 \Delta.$$

Theorem 1. Let the function $f: [a-h, a+h] \rightarrow \mathbf{R}$ be twice continuously-differentiable and $g: [a-h, a+h] \rightarrow \mathbf{R}^+$ continuous.

Then

$$(2) \quad \int_{a-h}^{a+h} g(x) |f''(x)|^r dx \geq \frac{h^{2r}}{\delta(r)^{r-1}} |\Delta|^r \quad (r > 1),$$

where

$$(3) \quad \delta(r) = \int_0^h (h-t)^{\frac{r}{r-1}} \left(g(a-t)^{\frac{1}{1-r}} + g(a+t)^{\frac{1}{1-r}} \right) dt.$$

Equality in (2) holds if and only if the function f is given by

$$(4) \quad f(x) = \begin{cases} A_1 \int_a^x (x-t) \left| \frac{h-a+t}{g(t)} \right|^{\frac{1}{r-1}} dt + A_2 x + A_3 & (x \in [a-h, a]) \\ A_1 \int_a^x (x-t) \left| \frac{h+a-t}{g(t)} \right|^{\frac{1}{r-1}} dt + A_2 x + A_3 & (x \in [a, a+h]), \end{cases}$$

where A_1, A_2, A_3 are arbitrary real constants.

Proof. Let us put $\gamma(t) = \left(g(a-t)^{\frac{1}{1-r}} + g(a+t)^{\frac{1}{1-r}} \right)^{\frac{1-r}{r}}$. Then (3) becomes

$$(5) \quad \delta(r) = \int_0^h \left(\frac{h-t}{\gamma(t)} \right)^{\frac{r}{r-1}} dt.$$

Since

$$\int_{a-h}^{a+h} g(x) |f''(x)|^r dx = \int_0^h (g(a-t) |f''(a-t)|^r + g(a+t) |f''(a+t)|^r) dt,$$

putting

$$p_1 = g(a-t), \quad p_2 = g(a+t), \quad z_1 = f''(a-t), \quad z_2 = f''(a+t),$$

and using inequality (see [3], [4])

$$(6) \quad |z_1 + \dots + z_n|^r \leq \left(\sum_{i=1}^n p_i^{\frac{1}{1-r}} \right)^{r-1} (p_1 |z_1|^r + \dots + p_n |z_n|^r)$$

$$(z_i \in \mathbf{C}, p_i > 0 (i = 1, \dots, n), r > 1),$$

we have

$$\int_{a-h}^{a+h} g(x) |f''(x)|^r dx \geq \int_0^h \frac{|f''(a-t) + f''(a+t)|^r}{\left(g(a-t)^{\frac{1}{1-r}} + g(a+t)^{\frac{1}{1-r}}\right)^{r-1}} dt$$

$$= \int_0^h (\gamma(t) |f''(a-t) + f''(a+t)|)^r dt,$$

or, with regard to (5),

$$(7) \quad \int_{a-h}^{a+h} g(x) |f''(x)|^r dx$$

$$\geq \frac{1}{\delta(r)^{r-1}} \left(\int_0^h (\gamma(t) |f''(a-t) + f''(a+t)|)^r dt \right) \left(\int_0^h \left(\frac{h-t}{\gamma(t)} \right)^{\frac{r}{r-1}} dt \right)^{r-1}.$$

Applying HÖLDER's inequality to the right side in (7), we obtain

$$\int_{a-h}^{a+h} g(x) |f''(x)|^r dx \geq \frac{1}{\delta(r)^{r-1}} \left(\int_0^h (h-t) |f''(a-t) + f''(a+t)| dt \right)^r$$

$$\geq \frac{1}{\delta(r)^{r-1}} \left| \int_0^h (h-t) (f''(a-t) + f''(a+t)) dt \right|^r,$$

from where, with regard to (1), follows (2).

Since in (6) equality holds if and only if

$$p_1 |z_1|^{r-1} = \dots = p_n |z_n|^{r-1} \text{ and } z_k \bar{z}_j \geq 0 \quad (k, j = 1, \dots, n),$$

and in HÖLDER's inequality

$$\int_{\alpha}^{\beta} |\Phi(x) \Psi(x)| dx \leq \left(\int_{\alpha}^{\beta} |\Phi(x)|^p dx \right)^{1/p} \left(\int_{\alpha}^{\beta} |\Psi(x)|^q dx \right)^{1/q} \quad \left(\frac{1}{p} + \frac{1}{q} = 1, p > 1 \right)$$

if and only if $|\Phi(x)|^p = C |\Psi(x)|^q$, where C is a real constant (see [5], p. 54), we conclude that equality in (2) holds if and only if

$$(8) \quad g(a-t)^{\frac{1}{r-1}} f''(a-t) = g(a+t)^{\frac{1}{r-1}} f''(a+t),$$

$$\left(\gamma(t) (f''(a-t) + f''(a+t)) \right)^r = C \left(\frac{h-t}{\gamma(t)} \right)^{\frac{r}{r-1}} \quad (C \in \mathbf{R}).$$

From (8), if we put $C = A_1^r$, follows

$$f''(a-t) = A_1 \left(\frac{h-t}{g(a-t)} \right)^{\frac{1}{r-1}}, \quad f''(a+t) = A_1 \left(\frac{h-t}{g(a+t)} \right)^{\frac{1}{r-1}} \quad (0 \leq t \leq h),$$

from where, by integration, we obtain (4).

This completes the proof.

Corollary 1. *If the function $f: [a-h, a+h] \rightarrow \mathbf{R}$ is twice continuously-differentiable, then*

$$(9) \quad \int_{a-h}^{a+h} |f''(x)|^r dx \geq \left(\frac{2r-1}{2r-2} \right)^{r-1} h |\Delta|^r \quad (r > 1).$$

Equality in (9) holds if and only if the function f is given by

$$f(x) = \begin{cases} C_1 \left\{ (h-a+x)^{\frac{2r-1}{r-1}} + \frac{4r-2}{r-1} h^{\frac{r}{r-1}} (a-x) \right\} + C_2 x + C_3 & (x \in [a-h, a]) \\ C_1 (h+a-x)^{\frac{2r-1}{r-1}} + C_2 x + C_3 & (x \in [a, a+h]), \end{cases}$$

where $C_i (i=1, 2, 3)$ are arbitrary real constants.

Putting $g(x) = 1$, the statement of the Corollary 1 follows from Theorem 1.

REMARK. For $r=2$, the Corollary 1 reduces to Theorem A.

Observing the left side of inequality (2) in the form

$$\int_{a-h}^{a+h} g(x) \Phi(f''(x)) dx,$$

where $t \mapsto \Phi(t) = |t|^r$ ($r > 1$), we conclude that Φ is a convex function. That gave us the idea to generalize Theorem 1, for a more general function Φ .

First, we give the following definition.

Definition. *Continuous function $\Phi: \mathbf{R} \rightarrow \mathbf{R}^+$ belongs to the class M if there is a convex function $F: \mathbf{R} \rightarrow \mathbf{R}^+$ and real numbers λ and m so that for each $x \in \mathbf{R}$ the inequalities*

$$F(x) \leq \Phi(x)^{1/m} \leq \lambda F(x) \quad (\lambda \geq 1; m > 1)$$

are valid.

In this paper we have taken convex functions to mean continuous and JENSEN convex functions, as defined in [5].

One of the possible generalizations of Theorem 1 is:

Theorem 2. *Let the functions $\Phi: \mathbf{R} \rightarrow \mathbf{R}^+$, $f: [a-h, a+h] \rightarrow \mathbf{R}$, $g: [a-h, a+h] \rightarrow \mathbf{R}^+$ satisfy the conditions:*

- 1° $\Phi \in M$;
- 2° f twice continuously-differentiable;
- 3° g continuous.

Then

$$\int_{a-h}^{a+h} g(x) \Phi(f''(x)) dx \geq \frac{h^{2m}}{\lambda^m \delta (m)^{m-1}} \Phi(\Delta),$$

where δ is given by (3).

Proof. Since $\Phi \in M$, i.e. for each $x \in \mathbf{R}$ the inequalities

$$(10) \quad F(x) \leq \Phi(x)^{1/m} \leq \lambda F(x) \quad (\lambda \geq 1; m > 1)$$

hold, where F is a convex function, we have

$$\begin{aligned} \int_{a-h}^{a+h} g(x) \Phi(f''(x)) dx &= \int_0^h \{g(a-t) \Phi(f''(a-t)) + g(a+t) \Phi(f''(a+t))\} dt \\ &= \int_0^h \{g(a-t) F(f''(a-t))^m + g(a+t) F(f''(a+t))^m\} dt. \end{aligned}$$

Applying (6) to the right side of the last inequality, we obtain

$$\int_{a-h}^{a+h} g(x) \Phi(f''(x)) dx \geq \int_0^h \left\{ \gamma(t) (F(f''(a-t)) + F(f''(a+t))) \right\}^m dt,$$

where, now $\gamma(t) = \left(g(a-t)^{\frac{1}{1-m}} + g(a+t)^{\frac{1}{1-m}} \right)^{\frac{1-m}{m}}$.

According to JENSEN's inequality we have

$$(11) \quad \int_{a-h}^{a+h} g(x) \Phi(f''(x)) dx \geq 2^m \int_0^h (\gamma(t) F(u(t)))^m dt,$$

where, with regard to the assumption for function f , function $t \mapsto u(t) = \frac{1}{2}(f''(a-t) + f''(a+t))$ is continuous on $[0, h]$.

On the other hand, since $x \mapsto F(x)$ is a convex function, using JENSEN's integral inequality (see for example [6], Theorem 6, p. 228), we have

$$(12) \quad \int_0^h (h-t) F(u(t)) dt \geq \int_0^h (h-t) dt \cdot F \left\{ \frac{\int_0^h (h-t) u(t) dt}{\int_0^h (h-t) dt} \right\} = \frac{h^2}{2} F(\Delta),$$

because
$$\frac{\int_0^h (h-t) u(t) dt}{\int_0^h (h-t) dt} = \frac{1}{h^2} (f(a+h) - 2f(a) + f(a-h)) = \Delta.$$

Similarly to the proof of Theorem 1, using HÖLDER's inequality, from (11) follows

$$\int_{a-h}^{a+h} g(x) \Phi(f''(x)) dx \geq \frac{2^m}{\delta(m)^{m-1}} \left(\int_0^h (h-t) F(u(t)) dt \right)^m,$$

from where, with regard to (12), we have

$$\int_{a-h}^{a+h} g(x) \Phi(f''(x)) dx \geq \frac{2^m}{\delta(m)^{m-1}} \left(\frac{h^2}{2} F(\Delta) \right)^m.$$

Since, according to (10)

$$F(x) \geq \frac{1}{\lambda} \Phi(x)^{1/m} \quad (m > 1),$$

we finally obtain

$$\int_{a-h}^{a+h} g(x) \Phi(f''(x)) dx \geq \frac{h^2 m}{\lambda^m \delta(m)^{m-1}} \Phi(\Delta),$$

which completes the proof.

REMARK. If $\Phi(x)^{1/m} = F(x)$ ($m > 1$), where F is a convex function, the inequality

$$(13) \quad \int_{a-h}^{a+h} g(x) \Phi(f''(x)) dx \geq \frac{h^2 m}{\delta(m)^{m-1}} \Phi(\Delta),$$

holds.

The last inequality reduces to (2) for $\Phi(x) = |x|^r$ ($r > 1$) and $m = r$.

Corollary 2. If functions $\Phi: \mathbf{R} \rightarrow \mathbf{R}^+$ and $f: [a-h, a+h] \rightarrow \mathbf{R}$ satisfy the conditions:

1° $\Phi(x)^{1/m} = F(x)$ ($m > 1$; F convex function);

2° f twice continuously-differentiable.

Then

$$(14) \quad \int_{a-h}^{a+h} \Phi(f''(x)) dx \geq \left(\frac{2m-1}{2m-2} \right)^{m-1} h \Phi(\Delta).$$

The inequality (14) is stronger if m is greater.

If we put $g(x) = 1$ ($\forall x \in [a-h, a+h]$) in (13), we obtain (14). On the other, since $m \mapsto C_m = \left(\frac{2m-1}{2m-2} \right)^{m-1}$ ($m > 1$) is an increasing function, inequality (14) is stronger if m is greater. The possible maximum value for C_m is $C_\infty = \lim_{m \rightarrow +\infty} C_m = \sqrt{e}$ and it exists, for example for the function $x \mapsto \Phi(x) = e^{\lambda x}$ ($\lambda \in \mathbf{R}$).

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