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generalization on convex hulls in \mathbb{R}^k*

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A REFINEMENT OF THE JESSEN–MERCER INEQUALITY AND A GENERALIZATION ON CONVEX HULLS IN \mathbb{R}^k

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(Communicated by S. Varošanec)

Abstract. A refinement of the Jessen–Mercer inequality is obtained and shown to be an improvement of the upper bound for the Jessen’s difference given in [12]. Also a generalization of the Jessen–Mercer inequality for convex functions on convex hulls in \mathbb{R}^k is given and demonstrated to be an improvement of the inequalities obtained in [3]. An elegant method of producing n -exponentially convex and exponentially convex functions is applied using the Jessen–Mercer differences. Lagrange and Cauchy mean value type theorems are proved and shown to be useful in studying Stolarsky type means defined by using the Jessen–Mercer differences.

1. Introduction

Let E be a nonempty set and L be a subspace of the vector space \mathbb{R}^E over \mathbb{R} which contains $\mathbf{1}$, that is L having following properties

L1: $f, g \in L \Rightarrow (\alpha f + \beta g) \in L$ for all $\alpha, \beta \in \mathbb{R}$;

L2: $\mathbf{1} \in L$, i.e., if $f(t) = 1$ for $t \in E$, then $f \in L$.

If L additionally has property

L3: $(\forall f, g \in L) (\min \{f, g\} \in L \wedge \max \{f, g\} \in L)$,

then it is a *lattice*. Obviously, $(\mathbb{R}^E, \leqslant)$ (with standard ordering) is a lattice. It can also be easily verified that a subspace $X \subseteq \mathbb{R}^E$ is a lattice if and only if $x \in X$ implies $|x| \in X$. This is a simple consequence of the fact that for every $x \in X$ the functions $|x|$, x^- and x^+ can be defined by

$$|x|(t) = |x(t)|, \quad x^+(t) = \max \{0, x(t)\}, \quad x^-(t) = -\min \{0, x(t)\}, \quad t \in E,$$

and $x^+ + x^- = |x|$, $x^+ - x^- = x$,

$$\min \{x, y\} = \frac{1}{2} (x + y - |x - y|), \quad \max \{x, y\} = \frac{1}{2} (x + y + |x - y|). \quad (1.1)$$

We consider *positive linear functionals* $A: L \rightarrow \mathbb{R}$, i.e., functionals having properties

A1: $A(\alpha f + \beta g) = \alpha A(f) + \beta A(g)$ for $f, g \in L$, $\alpha, \beta \in \mathbb{R}$ (linearity);

A2: $f \in L$, $f(t) \geqslant 0$ on $E \Rightarrow A(f) \geqslant 0$ (positivity).

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If A additionally satisfies the condition $A(\mathbf{1}) = 1$, then it is *normalized*.

Throughout the paper when using interval $[m, M]$ we assume that $-\infty < m < M < \infty$.

The following result is a variant of the well known Jessen's inequality [6] (see also [14, p. 47]) of Mercer's type [10] proved in [3]. We call it the Jessen-Mercer inequality.

THEOREM A. *Let L satisfy L1, L2 on a nonempty set E , and let A be a positive normalized linear functional. If φ is a continuous convex function on $[m, M]$, then for all $f \in L$ such that $\varphi(f), \varphi(m+M-f) \in L$ (so that $m \leq f(t) \leq M$ for all $t \in E$), we have*

$$\varphi(m+M-A(f)) \leq \varphi(m) + \varphi(M) - A(\varphi(f)). \quad (1.2)$$

REMARK 1. In fact, to be more specific, the following series of inequalities was proved

$$\begin{aligned} \varphi(m+M-A(f)) &\leq A(\varphi(m+M-f)) \\ &\leq \frac{M-A(f)}{M-m}\varphi(M) + \frac{A(f)-m}{M-m}\varphi(m) \\ &\leq \varphi(m) + \varphi(M) - A(\varphi(f)). \end{aligned} \quad (1.3)$$

Furthermore, if the function φ is concave, inequalities (1.2) and (1.3) are reversed.

The reversed Jensen inequality follows easily from Jensen's inequality (see [14]).

THEOREM B. *Let \mathbf{p} be a real n -tuple such that*

$$p_1 > 0, \quad p_i \leq 0 (i = 2, \dots, n), \quad P_n > 0$$

where $P_n = \sum_{i=1}^n p_i$. Let U be a convex set in a real vector space M , $\mathbf{x}_i \in U$ ($i = 1, \dots, n$) and $\frac{1}{P_n} \sum_{i=1}^n p_i \mathbf{x}_i \in U$. If $f: U \rightarrow \mathbb{R}$ is a convex function, then

$$f\left(\frac{1}{P_n} \sum_{i=1}^n p_i \mathbf{x}_i\right) \geq \frac{1}{P_n} \sum_{i=1}^n p_i f(\mathbf{x}_i). \quad (1.4)$$

Recently, M. Klaričić Bakula *et al.* [8] obtained the following refinement of the converse Jessen's inequality [1] (see also [14, p. 98]).

THEOREM C. *Let L satisfy L1, L2, L3 on a nonempty set E , and let A be a positive normalized linear functional. If φ is a convex function on $[m, M]$ then for all $g \in L$ such that $\varphi(g) \in L$ we have $A(g) \in [m, M]$ and*

$$A(\varphi(g)) \leq \frac{M-A(g)}{M-m}\varphi(m) + \frac{A(g)-m}{M-m}\varphi(M) - A(\tilde{g})\delta_\varphi, \quad (1.5)$$

where

$$\tilde{g} = \frac{1}{2} - \frac{1}{M-m} \left| g - \frac{m+M}{2} \right|, \quad \delta_\varphi = \varphi(m) + \varphi(M) - 2\varphi\left(\frac{m+M}{2}\right).$$

Using inequality (1.5) and the following Lemma we will refine the series of inequalities (1.3).

LEMMA 1. Let ϕ be a convex function on U where U is a convex set in \mathbb{R}^k , $(\mathbf{x}_1, \dots, \mathbf{x}_n) \in U^n$ and $\mathbf{p} = (p_1, \dots, p_n)$ is nonnegative n -tuple such that $\sum_{i=1}^n p_i = 1$. Then

$$\begin{aligned} & \min\{p_1, \dots, p_n\} \left[\sum_{i=1}^n \phi(\mathbf{x}_i) - n\phi\left(\frac{1}{n} \sum_{i=1}^n \mathbf{x}_i\right) \right] \\ & \leq \sum_{i=1}^n p_i \phi(\mathbf{x}_i) - \phi\left(\sum_{i=1}^n p_i \mathbf{x}_i\right) \end{aligned} \tag{1.6}$$

$$\leq \max\{p_1, \dots, p_n\} \left[\sum_{i=1}^n \phi(\mathbf{x}_i) - n\phi\left(\frac{1}{n} \sum_{i=1}^n \mathbf{x}_i\right) \right]. \tag{1.7}$$

Proof. This is a simple consequence of [11, p. 717, Theorem 1]. \square

2. Refinement of the Jessen-Mercer inequality

Next two theorems are our main results.

THEOREM 1. Let L satisfy L1, L2, L3 on a nonempty set E , and let A be a positive normalized linear functional. If φ is a continuous convex function on $[m, M]$, then for all $f \in L$ such that $\varphi(f), \varphi(m+M-f) \in L$, we have

$$\begin{aligned} & \varphi(m+M-A(f)) \leq A(\varphi(m+M-f)) \\ & \leq \frac{M-A(f)}{M-m} \varphi(M) + \frac{A(f)-m}{M-m} \varphi(m) - A\left(\frac{1}{2} - \frac{1}{M-m} \left| f - \frac{m+M}{2} \right| \right) \delta_\varphi \\ & \leq \varphi(m) + \varphi(M) - A(\varphi(f)) - \left[1 - \frac{2}{M-m} A\left(\left| f - \frac{m+M}{2} \right| \right) \right] \delta_\varphi \\ & \leq \varphi(m) + \varphi(M) - A(\varphi(f)), \end{aligned}$$

where

$$\delta_\varphi = \varphi(M) + \varphi(m) - 2\varphi\left(\frac{M+m}{2}\right). \tag{2.1}$$

Proof. Using the first inequality from the series (1.3) and applying inequality (1.5) first to the function $m+M-f$, and then to the function f , we obtain

$$\begin{aligned}
& \varphi(m+M-A(f)) \\
& \leq A(\varphi(m+M-f)) \\
& \leq \frac{M-A(f)}{M-m}\varphi(M)+\frac{A(f)-m}{M-m}\varphi(m)-A\left(\frac{1}{2}-\frac{1}{M-m}\left|f-\frac{m+M}{2}\right|\right)\delta_\varphi \\
& = \varphi(m)+\varphi(M)-\left[\frac{M-A(f)}{M-m}\varphi(m)+\frac{A(f)-m}{M-m}\varphi(M)\right]-A\left(\frac{1}{2}-\frac{1}{M-m}\left|f-\frac{m+M}{2}\right|\right)\delta_\varphi \\
& \leq \varphi(m)+\varphi(M)-A(\varphi(f))-2A\left(\frac{1}{2}-\frac{1}{M-m}\left|f-\frac{m+M}{2}\right|\right)\delta_\varphi \\
& = \varphi(m)+\varphi(M)-A(\varphi(f))-\left[1-\frac{2}{M-m}A\left(\left|f-\frac{m+M}{2}\right|\right)\right]\delta_\varphi, \\
& \leq \varphi(m)+\varphi(M)-A(\varphi(f)).
\end{aligned}$$

The last inequality is a simple consequence of the easily provable facts that $\delta_\varphi = \varphi(M) + \varphi(m) - 2\varphi\left(\frac{M+m}{2}\right) \geq 0$ and $1 - \frac{2}{M-m}A\left(\left|f-\frac{m+M}{2}\right|\right) \geq 0$. \square

THEOREM 2. *Let L satisfy L1, L2, L3 on a nonempty set E , and let A be a positive normalized linear functional. If φ is a continuous convex function on $[m, M]$, then for all $f \in L$ such that $\varphi(f), \varphi(m+M-f) \in L$, we have*

$$\begin{aligned}
& \varphi(m+M-A(f)) \\
& \leq \frac{M-A(f)}{M-m}\varphi(M)+\frac{A(f)-m}{M-m}\varphi(m)-\left(\frac{1}{2}-\frac{1}{M-m}\left|A(f)-\frac{m+M}{2}\right|\right)\delta_\varphi \\
& \leq \varphi(m)+\varphi(M)-A(\varphi(f))-\left[1-\frac{1}{M-m}\left(A\left(\left|f-\frac{m+M}{2}\right|\right)+\left|A(f)-\frac{m+M}{2}\right|\right)\right]\delta_\varphi \\
& \leq \varphi(m)+\varphi(M)-A(\varphi(f))-\left[1-\frac{2}{M-m}A\left(\left|f-\frac{m+M}{2}\right|\right)\right]\delta_\varphi \\
& \leq \varphi(m)+\varphi(M)-A(\varphi(f)),
\end{aligned}$$

where δ_φ is defined as in (2.1).

Proof. Theorem C for the function f gives us

$$A(\varphi(f)) \leq \frac{M-A(f)}{M-m}\varphi(m)+\frac{A(f)-m}{M-m}\varphi(M)-A\left(\frac{1}{2}-\frac{1}{M-m}\left|f-\frac{m+M}{2}\right|\right)\delta_\varphi. \quad (2.2)$$

Let the functions $p, q: [m, M] \rightarrow [0, 1]$ be defined by

$$p(t) = \frac{M-t}{M-m}, \quad q(t) = \frac{t-m}{M-m}.$$

For any $t \in [m, M]$ we can write

$$\varphi(t) = \varphi\left(\frac{M-t}{M-m}m + \frac{t-m}{M-m}M\right) = \varphi(p(t)m + q(t)M).$$

By Lemma 1 for $n = 2$ it follows

$$\varphi(t) \leq p(t)\varphi(m) + q(t)\varphi(M) - \min\{p(t), q(t)\}\delta_\varphi,$$

where $\delta_\varphi = \varphi(M) + \varphi(m) - 2\varphi\left(\frac{M+m}{2}\right)$. Using (1.1) we can write it in the form

$$\varphi(t) \leq \frac{M-t}{M-m}\varphi(m) + \frac{t-m}{M-m}\varphi(M) - \left(\frac{1}{2} - \frac{1}{M-m}\left|t - \frac{m+M}{2}\right|\right)\delta_\varphi.$$

Substituting $t \leftrightarrow A(g)$, where $g \in L$ such that $A(g) \in [m, M]$, we get

$$\varphi(A(g)) \leq \frac{M-A(g)}{M-m}\varphi(m) + \frac{A(g)-m}{M-m}\varphi(M) - \left(\frac{1}{2} - \frac{1}{M-m}\left|A(g) - \frac{m+M}{2}\right|\right)\delta_\varphi. \quad (2.3)$$

Now, applying inequality (2.3) on $g = m + M - f$ (and using linearity and normality of A), and then using inequality (2.2), we have

$$\begin{aligned} & \varphi(m + M - A(f)) \\ & \leq \frac{M-A(f)}{M-m}\varphi(M) + \frac{A(f)-m}{M-m}\varphi(m) - \left(\frac{1}{2} - \frac{1}{M-m}\left|A(f) - \frac{m+M}{2}\right|\right)\delta_\varphi \\ & = \varphi(m) + \varphi(M) - \left[\frac{M-A(f)}{M-m}\varphi(m) + \frac{A(f)-m}{M-m}\varphi(M)\right] \\ & \quad - \left(\frac{1}{2} - \frac{1}{M-m}\left|A(f) - \frac{m+M}{2}\right|\right)\delta_\varphi \\ & \leq \varphi(m) + \varphi(M) - A(\varphi(f)) \\ & \quad - A\left(\frac{1}{2} - \frac{1}{M-m}\left|f - \frac{m+M}{2}\right|\right)\delta_\varphi - \left(\frac{1}{2} - \frac{1}{M-m}\left|A(f) - \frac{m+M}{2}\right|\right)\delta_\varphi \\ & = \varphi(m) + \varphi(M) \\ & \quad - A(\varphi(f)) - \left[1 - \frac{1}{M-m}\left(A\left(\left|f - \frac{m+M}{2}\right|\right) + \left|A(f) - \frac{m+M}{2}\right|\right)\right]\delta_\varphi \\ & \leq \varphi(m) + \varphi(M) - A(\varphi(f)) - \left[1 - \frac{2}{M-m}A\left(\left|f - \frac{m+M}{2}\right|\right)\right]\delta_\varphi. \end{aligned}$$

The last inequality is obtained applying Jessen's inequality to the continuous and convex function $|x|$ so that

$$\left|A(f) - \frac{m+M}{2}\right| = \left|A\left(f - \frac{m+M}{2}\right)\right| \leq A\left(\left|f - \frac{m+M}{2}\right|\right). \quad \square$$

Using Theorem 2 we can get an upper bound for the difference $A(\varphi(f)) - \varphi(A(f))$ obtained in [12].

COROLLARY 1. Let L satisfy L1, L2, L3 on a nonempty set E , and let A be a positive normalized linear functional. If φ is a continuous convex function on $[m, M]$, then for all $f \in L$ such that $\varphi(f), \varphi(m+M-f) \in L$, we have

$$A(\varphi(f)) - \varphi(A(f)) \leq \frac{1}{M-m} \left(A\left(\left|f - \frac{m+M}{2}\right|\right) + \left|A(f) - \frac{m+M}{2}\right| \right) \delta_\varphi,$$

where δ_φ is defined as in (2.1).

Proof. Theorem 2 gives us

$$\begin{aligned} A(\varphi(f)) &\leq \varphi(m) + \varphi(M) - \varphi(A(f) - m + M) \\ &\quad - \left[1 - \frac{1}{M-m} \left(A\left(\left|f - \frac{m+M}{2}\right|\right) + \left|A(f) - \frac{m+M}{2}\right| \right) \right] \delta_\varphi. \end{aligned} \quad (2.4)$$

Since the function φ is convex, it follows

$$\varphi(m+M-A(f)) + \varphi(A(f)) \geq 2\varphi\left(\frac{M+m}{2}\right). \quad (2.5)$$

Combining inequalities (2.4) and (2.5) we obtain

$$\begin{aligned} &A(\varphi(f)) - \varphi(A(f)) \\ &\leq \varphi(m) + \varphi(M) - [\varphi(m+M-A(f)) + \varphi(A(f))] \\ &\quad - \left[1 - \frac{1}{M-m} \left(A\left(\left|f - \frac{m+M}{2}\right|\right) + \left|A(f) - \frac{m+M}{2}\right| \right) \right] \delta_\varphi \\ &\leq \varphi(m) + \varphi(M) - 2\varphi\left(\frac{M+m}{2}\right) \\ &\quad - \left[1 - \frac{1}{M-m} \left(A\left(\left|f - \frac{m+M}{2}\right|\right) + \left|A(f) - \frac{m+M}{2}\right| \right) \right] \delta_\varphi \\ &= \frac{1}{M-m} \left(A\left(\left|f - \frac{m+M}{2}\right|\right) + \left|A(f) - \frac{m+M}{2}\right| \right) \delta_\varphi. \quad \square \end{aligned}$$

3. Generalization on convex hulls in \mathbb{R}^k

We present a generalization of the Jessen-Mercer inequality for convex functions on convex hulls in \mathbb{R}^k .

Convex hull of vectors $\mathbf{x}_1, \dots, \mathbf{x}_n \in \mathbb{R}^k$ is the set

$$\left\{ \sum_{i=1}^n \alpha_i \mathbf{x}_i \mid \alpha_i \in \mathbb{R}, \alpha_i \geq 0, \sum_{i=1}^n \alpha_i = 1 \right\}$$

and it is represented by $K = co(\{\mathbf{x}_1, \dots, \mathbf{x}_n\})$.

Barycentric coordinates over K are continuous real functions $\lambda_1, \dots, \lambda_n$ on K with the following properties:

$$\begin{aligned}\lambda_i(\mathbf{x}) &\geq 0, \quad i = 1, \dots, n \\ \sum_{i=1}^n \lambda_i(\mathbf{x}) &= 1 \\ \mathbf{x} &= \sum_{i=1}^n \lambda_i(\mathbf{x}) \mathbf{x}_i.\end{aligned}\tag{3.1}$$

If $\mathbf{x}_2 - \mathbf{x}_1, \dots, \mathbf{x}_n - \mathbf{x}_1$ are linearly independent vectors, then each $\mathbf{x} \in K$ can be written in the unique way as a convex combination of $\mathbf{x}_1, \dots, \mathbf{x}_n$ in the form (3.1).

We also consider k -simplex $S = co(\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_{k+1}\})$ in \mathbb{R}^k which is a convex hull of its vertices $\mathbf{v}_1, \dots, \mathbf{v}_{k+1} \in \mathbb{R}^k$, where vertices $\mathbf{v}_2 - \mathbf{v}_1, \dots, \mathbf{v}_{k+1} - \mathbf{v}_1 \in \mathbb{R}^k$ are linearly independent. In this case we denote k -simplex by $S = [\mathbf{v}_1, \dots, \mathbf{v}_{k+1}]$. Barycentric coordinates $\lambda_1, \lambda_2, \dots, \lambda_{k+1}$ over S are nonnegative linear polynomials on S and have a special form (see [2]).

With L^k we denote the linear class of functions $\mathbf{g}: E \rightarrow \mathbb{R}^k$ defined by

$$\mathbf{g}(t) = (g_1(t), \dots, g_k(t)), \quad g_i \in L \quad (i = 1, \dots, k).$$

For a given linear functional A , we also consider linear operator $\tilde{A} = (A, \dots, A): L^k \rightarrow \mathbb{R}^k$ defined by

$$\tilde{A}(\mathbf{g}) = (A(g_1), \dots, A(g_k)).\tag{3.2}$$

If $A(\mathbf{1}) = 1$ is satisfied, then using (A1) we also have

$$A3: A(f(\mathbf{g})) = f(\tilde{A}(\mathbf{g})) \text{ for every linear function } f \text{ on } \mathbb{R}^k.$$

For $n \in \mathbb{N}$ we denote

$$\Delta_{n-1} = \left\{ (\mu_1, \dots, \mu_n) : \mu_i \geq 0, i \in \{1, \dots, n\}, \sum_{i=1}^n \mu_i = 1 \right\}.$$

Also, if φ is a function defined on a convex subset $U \subseteq \mathbb{R}^k$ and $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_n \in U$, we denote

$$S_\varphi^n(\mathbf{x}_1, \dots, \mathbf{x}_n) = \sum_{i=1}^n \varphi(\mathbf{x}_i) - n\varphi\left(\frac{1}{n} \sum_{i=1}^n \mathbf{x}_i\right).$$

Let's notice that δ_φ from Theorem B is equal to $S_\varphi^2(m, M)$.

Obviously, if φ is convex, $S_\varphi^n(\mathbf{x}_1, \dots, \mathbf{x}_n) \geq 0$.

The next variant of Jensen's inequality was proved by A. Matković and J. Pečarić in [9].

THEOREM 3. *Let U be a convex subset in \mathbb{R}^k , $\mathbf{x}_1, \dots, \mathbf{x}_n \in U$ and $\mathbf{y}_1, \dots, \mathbf{y}_m \in co(\{\mathbf{x}_1, \dots, \mathbf{x}_n\})$. If φ is a convex function on U , then the inequality*

$$\varphi\left(\frac{\sum_{i=1}^n p_i \mathbf{x}_i - \sum_{j=1}^m w_j \mathbf{y}_j}{P_n - W_m}\right) \leq \frac{\sum_{i=1}^n p_i \varphi(\mathbf{x}_i) - \sum_{j=1}^m w_j \varphi(\mathbf{y}_j)}{P_n - W_m}\tag{3.3}$$

holds for all positive real numbers p_1, \dots, p_n and w_1, \dots, w_m satisfying the condition

$$p_i \geq W_m \text{ for all } i = 1, \dots, n,$$

$$\text{where } P_n = \sum_{i=1}^n p_i \text{ and } W_m = \sum_{j=1}^m w_j.$$

Next theorem generalizes and improves Theorem 3.

THEOREM 4. *Let L satisfy properties L1, L2, L3 on a nonempty set E , A be a positive linear functional on L and \tilde{A} defined as in (3.2). Let $\mathbf{x}_1, \dots, \mathbf{x}_n \in \mathbb{R}^k$ and $K = \text{co}(\{\mathbf{x}_1, \dots, \mathbf{x}_n\})$. Let φ be a convex function on K and $\lambda_1, \dots, \lambda_n$ barycentric coordinates over K . Then for all $\mathbf{g} \in L^k$ such that $\mathbf{g}(E) \subset K$ and $\varphi(\mathbf{g}), \lambda_i(\mathbf{g}) \in L$, $i = 1, \dots, n$ and positive real numbers p_1, \dots, p_n , with $P_n = \sum_{i=1}^n p_i$, satisfying the condition*

$$p_i \geq A(\mathbf{1}) \text{ for all } i = 1, \dots, n, \quad (3.4)$$

we have

$$\begin{aligned} & \varphi \left(\frac{\sum_{i=1}^n p_i \mathbf{x}_i - \tilde{A}(\mathbf{g})}{P_n - A(\mathbf{1})} \right) \\ & \leq \frac{\sum_{i=1}^n p_i \varphi(\mathbf{x}_i) - \sum_{i=1}^n A(\lambda_i(\mathbf{g})) \varphi(\mathbf{x}_i) - \min_i \{p_i - A(\lambda_i(\mathbf{g}))\} S_\varphi^n(\mathbf{x}_1, \dots, \mathbf{x}_n)}{P_n - A(\mathbf{1})} \\ & \leq \frac{\sum_{i=1}^n p_i \varphi(\mathbf{x}_i) - A(\varphi(\mathbf{g})) - S_\varphi^n(\mathbf{x}_1, \dots, \mathbf{x}_n) [\min_i \{p_i - A(\lambda_i(\mathbf{g}))\} + A(\min_i \{\lambda_i(\mathbf{g})\})]}{P_n - A(\mathbf{1})}. \end{aligned} \quad (3.5)$$

Proof. For each $t \in E$ we have $\mathbf{g}(t) \in K$. Using barycentric coordinates we have $\lambda_i(\mathbf{g}(t)) \geq 0$, $i = 1, \dots, n$, $\sum_{i=1}^n \lambda_i(\mathbf{g}(t)) = 1$ and

$$\mathbf{g}(t) = \sum_{i=1}^n \lambda_i(\mathbf{g}(t)) \mathbf{x}_i.$$

Since φ is convex on K , then

$$\varphi(\mathbf{g}(t)) \leq \sum_{i=1}^n \lambda_i(\mathbf{g}(t)) \varphi(\mathbf{x}_i) - \min_i \{\lambda_i(\mathbf{g}(t))\} S_\varphi^n(\mathbf{x}_1, \dots, \mathbf{x}_n). \quad (3.6)$$

Applying positive linear functional A on (3.6) we get

$$A(\varphi(\mathbf{g})) \leq \sum_{i=1}^n A(\lambda_i(\mathbf{g})) \varphi(\mathbf{x}_i) - A \left(\min_i \{\lambda_i(\mathbf{g})\} \right) S_\varphi^n(\mathbf{x}_1, \dots, \mathbf{x}_n),$$

where

$$\sum_{i=1}^n A(\lambda_i(\mathbf{g})) = A \left(\sum_{i=1}^n \lambda_i(\mathbf{g}) \right) = A(\mathbf{1})$$

and

$$A(\mathbf{1}) \geq A(\lambda_i(\mathbf{g})) \geq 0 \quad \text{for all } i = 1, \dots, n.$$

Also we have

$$\tilde{A}(\mathbf{g}) = \sum_{i=1}^n A(\lambda_i(\mathbf{g})) \mathbf{x}_i.$$

Now we can write

$$\begin{aligned} \frac{\sum_{i=1}^n p_i \mathbf{x}_i - \tilde{A}(\mathbf{g})}{P_n - A(\mathbf{1})} &= \frac{1}{P_n - A(\mathbf{1})} \left(\sum_{i=1}^n p_i \mathbf{x}_i - \sum_{i=1}^n A(\lambda_i(\mathbf{g})) \mathbf{x}_i \right) \\ &= \frac{1}{P_n - A(\mathbf{1})} \sum_{i=1}^n (p_i - A(\lambda_i(\mathbf{g}))) \mathbf{x}_i. \end{aligned}$$

We have

$$\frac{1}{P_n - A(\mathbf{1})} \sum_{i=1}^n (p_i - A(\lambda_i(\mathbf{g}))) = 1$$

and

$$\frac{1}{P_n - A(\mathbf{1})} (p_i - A(\lambda_i(\mathbf{g}))) \geq 0 \quad \text{for all } i = 1, \dots, n,$$

since

$$p_i \geq A(\mathbf{1}) \geq A(\lambda_i(\mathbf{g})) \quad \text{for all } i = 1, \dots, n.$$

Therefore, expression $\frac{\sum_{i=1}^n p_i \mathbf{x}_i - \tilde{A}(\mathbf{g})}{P_n - A(\mathbf{1})}$ is a convex combination of vectors $\mathbf{x}_1, \dots, \mathbf{x}_n$ and belongs to K .

Since φ is convex on K , we have

$$\begin{aligned} &\varphi\left(\frac{\sum_{i=1}^n p_i \mathbf{x}_i - \tilde{A}(\mathbf{g})}{P_n - A(\mathbf{1})}\right) \\ &= \varphi\left(\frac{1}{P_n - A(\mathbf{1})} \sum_{i=1}^n (p_i - A(\lambda_i(\mathbf{g}))) \mathbf{x}_i\right) \\ &\leq \frac{1}{P_n - A(\mathbf{1})} \sum_{i=1}^n (p_i - A(\lambda_i(\mathbf{g}))) \varphi(\mathbf{x}_i) - \min_i \left\{ \frac{p_i - A(\lambda_i(\mathbf{g}))}{P_n - A(\mathbf{1})} \right\} S_\varphi^n(\mathbf{x}_1, \dots, \mathbf{x}_n) \\ &= \frac{\sum_{i=1}^n p_i \varphi(\mathbf{x}_i) - \sum_{i=1}^n A(\lambda_i(\mathbf{g})) \varphi(\mathbf{x}_i) - \min_i \{p_i - A(\lambda_i(\mathbf{g}))\} S_\varphi^n(\mathbf{x}_1, \dots, \mathbf{x}_n)}{P_n - A(\mathbf{1})} \\ &\leq \frac{\sum_{i=1}^n p_i \varphi(\mathbf{x}_i) - A(\varphi(\mathbf{g})) - S_\varphi^n(\mathbf{x}_1, \dots, \mathbf{x}_n) [\min_i \{p_i - A(\lambda_i(\mathbf{g}))\} + A(\min_i \{\lambda_i(\mathbf{g})\})]}{P_n - A(\mathbf{1})}. \end{aligned}$$

□

Next Corollary shows that Theorem 4 is a generalization of Theorem 2 for convex hulls.

COROLLARY 2. Let L satisfy properties L1, L2, L3 on a nonempty set E and A be a positive normalized linear functional on L . Let φ be a convex function on an interval $I = [m, M] \subset \mathbb{R}$. Then for all $g \in L$ such that $g(E) \subset I$ and $\varphi(g) \in L$, we have

$$\begin{aligned} & \varphi(m + M - A(g)) \\ & \leq \frac{A(g) - m}{M - m} \varphi(m) + \frac{M - A(g)}{M - m} \varphi(M) - \left(\frac{1}{2} - \frac{1}{M - m} \left| A(g) - \frac{m + M}{2} \right| \right) S_\varphi^2(m, M) \\ & \leq \varphi(m) + \varphi(M) - A(\varphi(g)) \\ & \quad - \left[1 - \frac{1}{M - m} \left(\left| A(g) - \frac{m + M}{2} \right| + A \left(\left| g - \frac{m + M}{2} \right| \right) \right) \right] S_\varphi^2(m, M). \end{aligned} \quad (3.7)$$

Proof. For each $t \in E$ we have $g(t) \in I$.

Since interval $I = [m, M]$ is 1-simplex with vertices m and M , then the barycentric coordinates have the special form:

$$\lambda_1(g(t)) = \frac{M - g(t)}{M - m} \text{ and } \lambda_2(g(t)) = \frac{g(t) - m}{M - m}.$$

Applying functional A we have

$$A(\lambda_1(g)) = \frac{M - A(g)}{M - m} \text{ and } A(\lambda_2(g)) = \frac{A(g) - m}{M - m}. \quad (3.8)$$

Choosing $n = 2$, $p_1 = p_2 = 1$, $x_1 = m$, $x_2 = M$ from (3.5) it follows

$$\begin{aligned} & \varphi(m + M - A(g)) \\ & \leq \varphi(m) + \varphi(M) - \left[\frac{M - A(g)}{M - m} \varphi(m) + \frac{A(g) - m}{M - m} \varphi(M) \right] \\ & \quad - \left(\frac{1}{2} - \frac{1}{M - m} \left| A(g) - \frac{m + M}{2} \right| \right) \left[\varphi(m) + \varphi(M) - 2\varphi\left(\frac{m + M}{2}\right) \right] \\ & = \frac{A(g) - m}{M - m} \varphi(m) + \frac{M - A(g)}{M - m} \varphi(M) - \left(\frac{1}{2} - \frac{1}{M - m} \left| A(g) - \frac{m + M}{2} \right| \right) S_\varphi^2(m, M) \\ & \leq \varphi(m) + \varphi(M) - A(\varphi(g)) \\ & \quad - \left[\frac{1}{2} - \frac{1}{M - m} \left| A(g) - \frac{m + M}{2} \right| + A \left(\frac{1}{2} - \frac{1}{M - m} \left| g - \frac{m + M}{2} \right| \right) \right] S_\varphi^2(m, M) \\ & = \varphi(m) + \varphi(M) - A(\varphi(g)) \\ & \quad - \left[1 - \frac{1}{M - m} \left(\left| A(g) - \frac{m + M}{2} \right| + A \left(\left| g - \frac{m + M}{2} \right| \right) \right) \right] S_\varphi^2(m, M). \quad \square \end{aligned}$$

REMARK 2. The inequalities in (3.7) are also improvements of the inequalities obtained in [3].

THEOREM 5. Let L satisfy properties L1, L2, L3 on a nonempty set E , A be a positive linear functional on L and \tilde{A} defined as in (3.2). Let $\mathbf{x}_1, \dots, \mathbf{x}_n \in \mathbb{R}^k$ and

$K = \text{co}(\{\mathbf{x}_1, \dots, \mathbf{x}_n\})$. Let φ be a convex function on K and $\lambda_1, \dots, \lambda_n$ barycentric coordinates over K . Then for all $\mathbf{g} \in L^k$ such that $\mathbf{g}(E) \subset K$ and $\varphi(\mathbf{g}), \lambda_i(\mathbf{g}) \in L$, $i = 1, \dots, n$ and positive real numbers p_1, \dots, p_n satisfying the conditions $P_n - A(\mathbf{1}) > 0$, where $P_n = \sum_{i=1}^n p_i$, and

$$\frac{\sum_{i=1}^n p_i \mathbf{x}_i - \tilde{A}(\mathbf{g})}{P_n - A(\mathbf{1})} \in K, \quad (3.9)$$

we have

$$\begin{aligned} \varphi \left(\frac{\sum_{i=1}^n p_i \mathbf{x}_i - \tilde{A}(\mathbf{g})}{P_n - A(\mathbf{1})} \right) &\geq \frac{P_n \varphi \left(\frac{1}{P_n} \sum_{i=1}^n p_i \mathbf{x}_i \right) - A(\mathbf{1}) \varphi \left(\frac{1}{A(\mathbf{1})} \tilde{A}(\mathbf{g}) \right)}{P_n - A(\mathbf{1})} \\ &\geq \frac{P_n \varphi \left(\frac{1}{P_n} \sum_{i=1}^n p_i \mathbf{x}_i \right) - \sum_{i=1}^n A(\lambda_i(\mathbf{g})) \varphi(\mathbf{x}_i) + \min_i \{A(\lambda_i(\mathbf{g}))\} S_\varphi^n(\mathbf{x}_1, \dots, \mathbf{x}_n)}{P_n - A(\mathbf{1})}. \end{aligned} \quad (3.10)$$

Proof. For each $t \in E$ we have $\mathbf{g}(t) \in K$. Using barycentric coordinates we have $\lambda_i(\mathbf{g}(t)) \geq 0$, $i = 1, \dots, n$, $\sum_{i=1}^n \lambda_i(\mathbf{g}(t)) = 1$ and

$$\mathbf{g}(t) = \sum_{i=1}^n \lambda_i(\mathbf{g}(t)) \mathbf{x}_i.$$

Also we have

$$\tilde{A}(\mathbf{g}) = \sum_{i=1}^n A(\lambda_i(\mathbf{g})) \mathbf{x}_i.$$

We can easily see that

$$\frac{1}{A(\mathbf{1})} \tilde{A}(\mathbf{g}) = \frac{1}{A(\mathbf{1})} \sum_{i=1}^n A(\lambda_i(\mathbf{g})) \mathbf{x}_i \in K,$$

since

$$\frac{1}{A(\mathbf{1})} \sum_{i=1}^n A(\lambda_i(\mathbf{g})) = 1 \quad \text{and} \quad \frac{1}{A(\mathbf{1})} A(\lambda_i(\mathbf{g})) \geq 0, \quad i = 1, \dots, n.$$

Since φ is convex on K , then using Lemma 1

$$\varphi \left(\frac{1}{A(\mathbf{1})} \tilde{A}(\mathbf{g}) \right) \leq \frac{1}{A(\mathbf{1})} \sum_{i=1}^n A(\lambda_i(\mathbf{g})) \varphi(\mathbf{x}_i) - \min_i \left\{ \frac{A(\lambda_i(\mathbf{g}))}{A(\mathbf{1})} \right\} S_\varphi^n(\mathbf{x}_1, \dots, \mathbf{x}_n). \quad (3.11)$$

Using Theorem B and (3.11) we have

$$\begin{aligned} \varphi \left(\frac{P_n \left(\frac{1}{P_n} \sum_{i=1}^n p_i \mathbf{x}_i \right) - A(\mathbf{1}) \left(\frac{1}{A(\mathbf{1})} \tilde{A}(\mathbf{g}) \right)}{P_n - A(\mathbf{1})} \right) &\geq \frac{P_n \varphi \left(\frac{1}{P_n} \sum_{i=1}^n p_i \mathbf{x}_i \right) - A(\mathbf{1}) \varphi \left(\frac{1}{A(\mathbf{1})} \tilde{A}(\mathbf{g}) \right)}{P_n - A(\mathbf{1})} \\ &\geq \frac{P_n \varphi \left(\frac{1}{P_n} \sum_{i=1}^n p_i \mathbf{x}_i \right) - A(\mathbf{1}) \frac{1}{A(\mathbf{1})} \sum_{i=1}^n A(\lambda_i(\mathbf{g})) \varphi(\mathbf{x}_i) + \min_i \{A(\lambda_i(\mathbf{g}))\} S_\varphi^n(\mathbf{x}_1, \dots, \mathbf{x}_n)}{P_n - A(\mathbf{1})}. \end{aligned}$$

□

REMARK 3. If positive real numbers p_1, \dots, p_n satisfy condition (3.4), then condition (3.9) is also satisfied since K is convex set. Hence (3.5) can be extended as follows

$$\begin{aligned} & \frac{P_n \varphi \left(\frac{1}{P_n} \sum_{i=1}^n p_i \mathbf{x}_i \right) - \sum_{i=1}^n A(\lambda_i(\mathbf{g})) \varphi(\mathbf{x}_i) + \min_i \{A(\lambda_i(\mathbf{g}))\} S_\varphi^n(\mathbf{x}_1, \dots, \mathbf{x}_n)}{P_n - A(\mathbf{1})} \\ & \leqslant \frac{P_n \varphi \left(\frac{1}{P_n} \sum_{i=1}^n p_i \mathbf{x}_i \right) - A(\mathbf{1}) \varphi \left(\frac{1}{A(\mathbf{1})} \tilde{A}(\mathbf{g}) \right)}{P_n - A(\mathbf{1})} \\ & \leqslant \varphi \left(\frac{\sum_{i=1}^n p_i \mathbf{x}_i - \tilde{A}(\mathbf{g})}{P_n - A(\mathbf{1})} \right) \\ & \leqslant \frac{\sum_{i=1}^n p_i \varphi(\mathbf{x}_i) - \sum_{i=1}^n A(\lambda_i(\mathbf{g})) \varphi(\mathbf{x}_i) - \min_i \{p_i - A(\lambda_i(\mathbf{g}))\} S_\varphi^n(\mathbf{x}_1, \dots, \mathbf{x}_n)}{P_n - A(\mathbf{1})} \\ & \leqslant \frac{\sum_{i=1}^n p_i \varphi(\mathbf{x}_i) - A(\varphi(\mathbf{g})) - S_\varphi^n(\mathbf{x}_1, \dots, \mathbf{x}_n) [\min_i \{p_i - A(\lambda_i(\mathbf{g}))\} + A(\min_i \{\lambda_i(\mathbf{g})\})]}{P_n - A(\mathbf{1})}. \end{aligned}$$

COROLLARY 3. Let L satisfy properties L1, L2, L3 on a nonempty set E and A be a positive normalized linear functional on L . Let φ be a convex function on an interval $I = [m, M] \subset \mathbb{R}$. Then for all $g \in L$ such that $g(E) \subset I$ and $\varphi(g) \in L$, we have

$$\begin{aligned} \varphi(m + M - A(g)) & \geqslant 2\varphi\left(\frac{m+M}{2}\right) - \varphi(A(g)) \\ & \geqslant 2\varphi\left(\frac{m+M}{2}\right) - \left[\frac{M-A(g)}{M-m} \varphi(m) + \frac{A(g)-m}{M-m} \varphi(M) \right] \\ & \quad + \left(\frac{1}{2} - \frac{1}{M-m} \left| A(g) - \frac{m+M}{2} \right| \right) S_\varphi^2(m, M). \end{aligned} \quad (3.12)$$

Proof. Choosing $n = 2$, $x_1 = m$, $x_2 = M$, $p_1 = p_2 = 1$ and using (3.8), the inequalities in (3.12) easily follow from (3.10). \square

Next we give generalizations of Corollary 2 and Corollary 3 for convex functions defined on k -simplices in \mathbb{R}^k .

Let S be a k -simplex in \mathbb{R}^k with vertices $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_{k+1} \in \mathbb{R}^k$. The barycentric coordinates $\lambda_1, \dots, \lambda_{k+1}$ over S are nonnegative linear polynomials which satisfy Lagrange's property

$$\lambda_i(\mathbf{v}_j) = \delta_{ij} = \begin{cases} 1, & i = j \\ 0, & i \neq j. \end{cases}$$

It is known (see [2]) that for each $\mathbf{x} \in S$ barycentric coordinates $\lambda_1(\mathbf{x}), \dots, \lambda_{k+1}(\mathbf{x})$ have the form

$$\lambda_1(\mathbf{x}) = \frac{\text{Vol}_k([\mathbf{x}, \mathbf{v}_2, \dots, \mathbf{v}_{k+1}])}{\text{Vol}_k(S)},$$

$$\begin{aligned}\lambda_2(\mathbf{x}) &= \frac{\text{Vol}_k([\mathbf{v}_1, \mathbf{x}, \mathbf{v}_3, \dots, \mathbf{v}_{k+1}])}{\text{Vol}_k(S)}, \\ &\vdots \\ \lambda_{k+1}(\mathbf{x}) &= \frac{\text{Vol}_k([\mathbf{v}_1, \dots, \mathbf{v}_k, \mathbf{x}])}{\text{Vol}_k(S)},\end{aligned}\tag{3.13}$$

where $\text{Vol}_k(F)$ denotes the k -dimensional Lebesgue measure of a measurable set $F \subset \mathbb{R}^k$. Here, for example, $[\mathbf{v}_1, \mathbf{x}, \dots, \mathbf{v}_{k+1}]$ denotes the subsimplex obtained by replacing \mathbf{v}_2 by \mathbf{x} , i.e., the subsimplex opposite to \mathbf{v}_2 , when adding \mathbf{x} as a new vertex.

COROLLARY 4. *Let L satisfy properties L1, L2, L3 on a nonempty set E , A be a positive normalized linear functional on L and \tilde{A} defined as in (3.2). Let φ be a convex function on k -simplex $S = [\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_{k+1}]$ in \mathbb{R}^k and $\lambda_1, \dots, \lambda_{k+1}$ barycentric coordinates over S . Then for all $\mathbf{g} \in L^k$ such that $\mathbf{g}(E) \subset S$ and $\varphi(\mathbf{g}) \in L$ we have*

$$\begin{aligned}&\frac{(k+1)\varphi\left(\frac{1}{k+1}\sum_{i=1}^{k+1}\mathbf{v}_i\right)-\sum_{i=1}^{k+1}\lambda_i(\tilde{A}(\mathbf{g}))\varphi(\mathbf{v}_i)+\min_i\left\{\lambda_i(\tilde{A}(\mathbf{g}))\right\}S_\varphi^{k+1}(\mathbf{v}_1, \dots, \mathbf{v}_{k+1})}{k} \\ &\leqslant \frac{(k+1)\varphi\left(\frac{1}{k+1}\sum_{i=1}^{k+1}\mathbf{v}_i\right)-\varphi(\tilde{A}(\mathbf{g}))}{k} \\ &\leqslant \varphi\left(\frac{\sum_{i=1}^{k+1}\mathbf{v}_i-\tilde{A}(\mathbf{g})}{k}\right) \\ &\leqslant \frac{\sum_{i=1}^{k+1}\varphi(\mathbf{v}_i)-\sum_{i=1}^{k+1}\lambda_i(\tilde{A}(\mathbf{g}))\varphi(\mathbf{v}_i)-\min_i\left\{1-\lambda_i(\tilde{A}(\mathbf{g}))\right\}S_\varphi^{k+1}(\mathbf{v}_1, \dots, \mathbf{v}_{k+1})}{k} \\ &\leqslant \frac{\sum_{i=1}^{k+1}\varphi(\mathbf{v}_i)-A(\varphi(\mathbf{g}))-S_\varphi^{k+1}(\mathbf{v}_1, \dots, \mathbf{v}_{k+1})\left[\min_i\left\{1-\lambda_i(\tilde{A}(\mathbf{g}))\right\}+A(\min_i\{\lambda_i(\mathbf{g})\})\right]}{k}.\end{aligned}\tag{3.14}$$

Proof. Since barycentric coordinates $\lambda_1, \dots, \lambda_{k+1}$ over k -simplex S in \mathbb{R}^k are nonnegative linear polynomials, then $A(\lambda_i(\mathbf{g})) = \lambda_i(A(\mathbf{g}))$ for all $i = 1, \dots, k+1$.

Choosing $\mathbf{x}_i = \mathbf{v}_i$ for all $i = 1, \dots, k+1$ and $p_1 = p_2 = \dots = p_{k+1} = 1$, the inequalities in (3.14) easily follow from (3.5) and (3.10). \square

REMARK 4. As a special case of Corollary 4 for $k = 1$ and if we take p and q nonnegative real numbers such that $A(g) = \frac{pm+qM}{p+q}$ we get right hand side of the inequality (2.3) in [7].

REMARK 5. Using the same technique and the same special case as in Example 1 and Remark 8 in [13], from (3.14) we get the same results, that is, the k -dimensional version of the Hammer-Bullen inequality, namely

$$\frac{1}{|S|}\int_S f(t)dt - f(\mathbf{v}^*) \leqslant \frac{k}{k+1}\sum_{i=1}^{k+1}f(\mathbf{v}_i) - \frac{k}{|S|}\int_S f(t)dt,$$

and, as a special case in one dimension, an improvement of classical Hermite-Hadamard inequality

$$f\left(\frac{a+b}{2}\right) \leq \frac{1}{b-a} \int_a^b f(t) dt \leq \frac{f(a)+f(b)}{2} - \frac{1}{4} S_f^2(a,b).$$

4. *n*-exponential convexity and exponential convexity of the Jessen-Mercer differences, applications to Stolarsky type means

Motivated by Theorems 1 and 2, we define two functionals $\Phi_i: L_f \rightarrow \mathbb{R}$, $i = 1, 2$, by

$$\begin{aligned} \Phi_1(\varphi) &= \varphi(m) + \varphi(M) - \varphi(m+M-A(f)) - A(\varphi(f)) \\ &\quad - \left[1 - \frac{2}{M-m} A\left(\left|f - \frac{m+M}{2}\right|\right) \right] \delta_\varphi \end{aligned} \quad (4.1)$$

and

$$\begin{aligned} \Phi_2(\varphi) &= \varphi(m) + \varphi(M) - \varphi(m+M-A(f)) - A(\varphi(f)) \\ &\quad - \left[1 - \frac{1}{M-m} \left(A\left(\left|f - \frac{m+M}{2}\right|\right) + \left|\frac{m+M}{2} - A(f)\right| \right) \right] \delta_\varphi, \end{aligned} \quad (4.2)$$

where A, f and δ_φ are as in Theorem 1, $L_f = \{\varphi: I \rightarrow \mathbb{R}: \varphi(f), \varphi(m+M-f) \in L\}$, $[m, M] \subseteq I$. Obviously, Φ_1 and Φ_2 are linear.

If φ is additionally continuous and convex then Theorems 1 and 2 imply $\Phi_i(f) \geq 0$, $i = 1, 2$.

In the following with φ_0 we denote the function defined by $\varphi_0(x) = x^2$ on whatever domain we need.

Now, we give Lagrange and Cauchy mean value type theorems for the functionals Φ_i , $i = 1, 2$.

THEOREM 6. *Let L satisfy L1, L2 and L3 on a nonempty set E and let A be a positive normalized linear functional on L . Let $f \in L$ be such that $\varphi_0 \in L_f$, $f(E) \in [m, M]$, $[m, M] \subseteq I$ and let $\varphi \in C^2(I)$ be such that $\varphi \in L_f$. If Φ_1 and Φ_2 are linear functionals defined as in (4.1) and (4.2) then there exist $\xi_i \in [m, M]$, $i = 1, 2$ such that*

$$\Phi_i(\varphi) = \frac{\varphi''(\xi_i)}{2} \Phi_i(\varphi_0), \quad i = 1, 2.$$

Proof. We give a proof for the functional Φ_1 . Since $\varphi \in C^2(I)$ there exist real numbers $a = \min_{x \in [m, M]} \varphi''(x)$ and $b = \max_{x \in [m, M]} \varphi''(x)$. It is easy to show that the functions φ_1, φ_2 defined by

$$\varphi_1(x) = \frac{b}{2}x^2 - \varphi(x), \quad \varphi_2(x) = f(x) - \frac{a}{2}x^2$$

are continuous and convex, therefore $\Phi_1(\varphi_1) \geq 0$, $\Phi_1(\varphi_2) \geq 0$. This implies

$$\frac{a}{2}\Phi_1(\varphi_0) \leq \Phi_1(\varphi) \leq \frac{b}{2}\Phi_1(\varphi_0).$$

If $\Phi_1(\varphi_0) = 0$, there is nothing to prove. Suppose $\Phi_1(\varphi_0) > 0$. We have

$$a \leq \frac{2\Phi_1(\varphi)}{\Phi_1(\varphi_0)} \leq b.$$

Hence, there exists $\xi_1 \in [m, M]$ such that

$$\Phi_1(\varphi) = \frac{\varphi''(\xi_1)}{2}\Phi_1(\varphi_0). \quad \square$$

THEOREM 7. *Let L satisfy L1, L2 and L3 on a non-empty set E and let A be a positive normalized linear functional on L . Let $f \in L$ be such that $\varphi_0 \in L_f$, $f(E) \in [m, M]$, $[m, M] \subseteq I$ and $\varphi_1, \varphi_2 \in C^2(I)$ such that $\varphi_1, \varphi_2 \in L_f$. If Φ_1 and Φ_2 are linear functionals defined as in (4.1) and (4.2) then there exist $\xi_i \in [m, M]$, $i = 1, 2$ such that*

$$\frac{\Phi_i(\varphi_1)}{\Phi_i(\varphi_2)} = \frac{\varphi_1''(\xi_i)}{\varphi_2''(\xi_i)}, \quad i = 1, 2$$

provided that the denominators are non-zero.

Proof. We give a proof for the functional Φ_1 . Define $\varphi_3 \in C^2([m, M])$ by

$$\varphi_3 = c_1\varphi_1 - c_2\varphi_2, \quad \text{where } c_1 = \Phi_1(\varphi_2), \quad c_2 = \Phi_1(\varphi_1).$$

Using Theorem 6 we get that there exists $\xi_1 \in [m, M]$ such that

$$\left(c_1 \frac{\varphi_1''(\xi_1)}{2} - c_2 \frac{\varphi_2''(\xi_1)}{2} \right) \Phi_1(\varphi_0) = 0.$$

Since $\Phi_1(\varphi_0) \neq 0$, (otherwise we have a contradiction with $\Phi_1(\varphi_2) \neq 0$, by Theorem 6), we obtain

$$\frac{\Phi_1(\varphi_1)}{\Phi_1(\varphi_2)} = \frac{\varphi_1''(\xi_1)}{\varphi_2''(\xi_1)}. \quad \square$$

Next we introduce some function properties which are going to be explored here and immediately after that we give some characterizations of these properties.

DEFINITION 1. A function $\psi: I \rightarrow \mathbb{R}$ is n -exponentially convex in the Jensen sense on I if

$$\sum_{i,j=1}^n \xi_i \xi_j \psi\left(\frac{x_i + x_j}{2}\right) \geq 0$$

holds for all choices $\xi_i \in \mathbb{R}$ and $x_i \in I$, $i = 1, \dots, n$.

A function $\psi: I \rightarrow \mathbb{R}$ is n -exponentially convex if it is n -exponentially convex in the Jensen sense and continuous on I .

REMARK 6. It is clear from the definition that 1-exponentially convex functions in the Jensen sense are in fact non-negative functions. Also, n -exponentially convex functions in the Jensen sense are k -exponentially convex in the Jensen sense for every $k \in \mathbb{N}$, $k \leq n$.

By definition of positive semi-definite matrices and some basic linear algebra we have the following proposition.

PROPOSITION 1. *If ψ is an n -exponentially convex in the Jensen sense, then the matrix $\left[\psi\left(\frac{x_i+x_j}{2}\right) \right]_{i,j=1}^k$ is positive semi-definite for all $k \in \mathbb{N}$, $k \leq n$. Particularly, $\det \left[\psi\left(\frac{x_i+x_j}{2}\right) \right]_{i,j=1}^k \geq 0$ for all $k \in \mathbb{N}$, $k \leq n$.*

DEFINITION 2. A function $\psi: I \rightarrow \mathbb{R}$ is exponentially convex in the Jensen sense on I if it is n -exponentially convex in the Jensen sense for all $n \in \mathbb{R}$.

A function $\psi: I \rightarrow \mathbb{R}$ is exponentially convex if it is exponentially convex in the Jensen sense and continuous.

REMARK 7. It is known (and easy to show) that a function $\psi: I \rightarrow \mathbb{R}^+$ is log-convex in the Jensen sense if and only if

$$\alpha^2 \psi(x) + 2\alpha\beta \psi\left(\frac{x+y}{2}\right) + \beta^2 \psi(y) \geq 0$$

holds for every $\alpha, \beta \in \mathbb{R}$ and $x, y \in I$. It follows that a positive function is log-convex in the Jensen-sense if and only if it is 2-exponentially convex in the Jensen sense. Also, using basic convexity theory, it follows that a positive function is log-convex if and only if it is 2-exponentially convex.

We will also need the following result (see for example [14]).

PROPOSITION 2. *If Ψ is a convex function on I and if $x_1 \leq y_1$, $x_2 \leq y_2$, $x_1 \neq x_2$, $y_1 \neq y_2$ then the following inequality is valid*

$$\frac{\Psi(x_2) - \Psi(x_1)}{x_2 - x_1} \leq \frac{\Psi(y_2) - \Psi(y_1)}{y_2 - y_1}. \quad (4.3)$$

If Ψ is concave on I the inequality reverses.

When dealing with functions with different degree of smoothness divided differences are found to be very useful.

DEFINITION 3. The second order devided difference of a function $f: I \rightarrow \mathbb{R}$ at mutually different points $y_0, y_1, y_2 \in I$ is defined recursively by

$$[y_i; f] = f(y_i), \quad i = 0, 1, 2$$

$$\begin{aligned}[y_i, y_{i+1}; f] &= \frac{f(y_{i+1}) - f(y_i)}{y_{i+1} - y_i}, \quad i = 0, 1 \\ [y_0, y_1, y_2; f] &= \frac{[y_1, y_2; f] - [y_0, y_1; f]}{y_2 - y_0}.\end{aligned}\tag{4.4}$$

REMARK 8. The value $[y_0, y_1, y_2; f]$ is independent of the order of the points y_0, y_1 and y_2 . This definition may be extended to include the case in which some or all the points coincide. Namely, taking the limit $y_1 \rightarrow y_0$ in (4.4), we get

$$\lim_{y_1 \rightarrow y_0} [y_0, y_1, y_2; f] = [y_0, y_0, y_2; f] = \frac{f(y_2) - f(y_0) - f'(y_0)(y_2 - y_0)}{(y_2 - y_0)^2}, \quad y_2 \neq y_0$$

provided that f' exists, and furthermore, taking the limits $y_i \rightarrow y_0$, $i = 1, 2$ in (4.4), we get

$$\lim_{y_2 \rightarrow y_0} \lim_{y_1 \rightarrow y_0} [y_0, y_1, y_2; f] = [y_0, y_0, y_0; f] = \frac{f''(y_0)}{2}$$

provided that f'' exists.

We use an idea from [5] to give an elegant method of producing an n -exponentially convex and exponentially convex functions applying the functionals Φ_1 and Φ_2 to a given family of functions with the same property.

THEOREM 8. Let Φ_i , $i = 1, 2$, be linear functionals defined as in (4.1) and (4.2). Let $\Upsilon = \{\varphi_s : s \in J\}$, where J is an interval in \mathbb{R} , be a family of functions defined on an open interval I such that $\Upsilon \subseteq L_f$ and that the function $s \mapsto [y_0, y_1, y_2; \varphi_s]$ is n -exponentially convex in the Jensen sense on J for every three mutually different points $y_0, y_1, y_2 \in I$. Then $s \mapsto \Phi_i(\varphi_s)$ is an n -exponentially convex function in the Jensen sense on J . If the function $s \mapsto \Phi_i(\varphi_s)$ is also continuous on J then it is n -exponentially convex on J .

Proof. For $\xi_i \in \mathbb{R}$, $i = 1, \dots, n$ and $s_i \in J$, $i = 1, \dots, n$, we define the function $\chi : I \rightarrow \mathbb{R}$ by

$$\chi(y) = \sum_{i,j=1}^n \xi_i \xi_j \varphi_{\frac{s_i+s_j}{2}}(y).$$

Using the assumption that the function $s \mapsto [y_0, y_1, y_2; \varphi_s]$ is n -exponentially convex in the Jensen sense we obtain

$$[y_0, y_1, y_2; \chi] = \sum_{i,j=1}^n \xi_i \xi_j [y_0, y_1, y_2; \varphi_{\frac{s_i+s_j}{2}}] \geq 0,$$

which in turn implies that χ is a convex (and continuous) function on I , therefore $\Phi_i(\chi) \geq 0$, $i = 1, 2$. Hence

$$\sum_{i,j=1}^n \xi_i \xi_j \Phi_i(\varphi_{\frac{s_i+s_j}{2}}) \geq 0.$$

We conclude that the function $s \mapsto \Phi_i(\varphi_s)$ is n -exponentially convex on J in the Jensen sense. If the function $s \mapsto \Phi_i(\varphi_s)$ is also continuous on J , then $s \mapsto \Phi_i(\varphi_s)$ is n -exponentially convex by definition. \square

The following corollary is an immediate consequence of Theorem 8.

COROLLARY 5. *Let Φ_i , $i = 1, 2$, be linear functionals defined as in (4.1) and (4.2). Let $\Upsilon = \{\varphi_s : s \in J\}$, where J is an interval in \mathbb{R} , be a family of functions defined on an open interval I such that $\Upsilon \subseteq L_f$ and that the function $s \mapsto [y_0, y_1, y_2; \varphi_s]$ is exponentially convex in the Jensen sense on J for every three mutually different points $y_0, y_1, y_2 \in I$. Then $s \mapsto \Phi_i(\varphi_s)$ is an exponentially convex function in the Jensen sense on J . If the function $s \mapsto \Phi_i(\varphi_s)$ is continuous on J then it is exponentially convex on J .*

COROLLARY 6. *Let Φ_i , $i = 1, 2$, be linear functionals defined as in (4.1) and (4.2). Let $\Omega = \{\varphi_s : s \in J\}$, where J is an interval in \mathbb{R} , be a family of functions defined on an open interval I such that $\Omega \subseteq L_f$ and that the function $s \mapsto [y_0, y_1, y_2; \varphi_s]$ is 2-exponentially convex in the Jensen sense on J for every three mutually different points $y_0, y_1, y_2 \in I$. Then the following statements hold:*

- (i) *If the function $s \mapsto \Phi_i(\varphi_s)$ is continuous on J then it is 2-exponentially convex function on J . If $s \mapsto \Phi_i(\varphi_s)$ is additionally strictly positive than it is also log-convex on J .*
- (ii) *If the function $s \mapsto \Phi_i(\varphi_s)$ is strictly positive and differentiable on J then for every $s, q, u, v \in J$, such that $s \leq u$ and $q \leq v$, we have*

$$\mu_{s,q}(\Phi_i, \Omega) \leq \mu_{u,v}(\Phi_i, \Omega), \quad i = 1, 2, \quad (4.5)$$

where

$$\mu_{s,q}(\Phi_i, \Omega) = \begin{cases} \left(\frac{\Phi_i(\varphi_s)}{\Phi_i(\varphi_q)} \right)^{\frac{1}{s-q}}, & s \neq q, \\ \exp \left(\frac{\frac{d}{ds} \Phi_i(\varphi_s)}{\Phi_i(\varphi_s)} \right), & s = q. \end{cases} \quad (4.6)$$

for $\varphi_s, \varphi_q \in \Omega$ ($\mu_{s,q}(\Phi_i, \Omega), i = 1, 2$ are the Stolarsky type means).

Proof. (i) This is an immediate consequence of Theorem 8 and Remark 7.

(ii) Since by (i) the function $s \mapsto \Phi_i(\varphi_s)$ is log-convex on J , that is, the function $s \mapsto \log \Phi_i(\varphi_s)$ is convex on J . Applying Proposition 2 we get

$$\frac{\log \Phi_i(\varphi_s) - \log \Phi_i(\varphi_q)}{s - q} \leq \frac{\log \Phi_i(\varphi_u) - \log \Phi_i(\varphi_v)}{u - v} \quad (4.7)$$

for $s \leq u, q \leq v, s \neq q, u \neq v$, and therefrom conclude that

$$\mu_{s,q}(\Phi_i, \Omega) \leq \mu_{u,v}(\Phi_i, \Omega), \quad i = 1, 2.$$

Cases $s = q$ and $u = v$ follow from (4.7) as limit cases. \square

REMARK 9. Note that the results from Theorem 8, Corollary 5, Corollary 6 still hold when two of the points $y_0, y_1, y_2 \in I$ coincide, say $y_1 = y_0$, for a family of differentiable functions φ_s such that the function $s \mapsto [y_0, y_1, y_2; \varphi_s]$ is n -exponentially convex in the Jensen sense (exponentially convex in the Jensen sense, log-convex in the Jensen sense), and furthermore, they still hold when all three points coincide for a family of twice differentiable functions with the same property. The proofs are obtained by recalling Remark 8 and suitable characterization of convexity.

Now, we present several families of functions which fulfil the conditions of Theorem 8, Corollary 5 and Corollary 6 (and Remark 9). This enables us to construct a large family of functions which are exponentially convex. For a discussion related to this problem see [4].

In the rest of the section we consider only Φ_1 and Φ_2 defined as in (4.1) and (4.2) with A which is continuous and f such that compositions with any function from the chosen family Ω_i as well as with other functions which appear as arguments of Φ_1 and Φ_2 remain in L .

EXAMPLE 1. Consider a family of functions

$$\Omega_1 = \{g_s: \mathbb{R} \rightarrow [0, \infty): s \in \mathbb{R}\}$$

defined by

$$g_s(x) = \begin{cases} \frac{1}{s^2} e^{sx}, & s \neq 0, \\ \frac{1}{2} x^2, & s = 0. \end{cases}$$

We have $\frac{d^2 g_s}{dx^2}(x) = e^{sx} > 0$ which shows that g_s is convex on \mathbb{R} for every $s \in \mathbb{R}$ and $s \mapsto \frac{d^2 g_s}{dx^2}(x)$ is exponentially convex by definition. Using analogous arguing as in the proof of Theorem 8 we also have that $s \mapsto [y_0, y_1, y_2; g_s]$ is exponentially convex (and so exponentially convex in the Jensen sense). Using Theorem 5 we conclude that $s \mapsto \Phi_i(g_s)$, $i = 1, 2$, are exponentially convex in the Jensen sense. It is easy to verify that these mappings are continuous (although mapping $s \mapsto g_s$ is not continuous for $s = 0$), so they are exponentially convex.

For this family of functions, $\mu_{s,q}(\Phi_i, \Omega_1)$, $i = 1, 2$, from (4.6) become

$$\mu_{s,q}(\Phi_i, \Omega_1) = \begin{cases} \left(\frac{\Phi_i(g_s)}{\Phi_i(g_q)} \right)^{\frac{1}{s-q}}, & s \neq q, \\ \exp \left(\frac{\Phi_i(id \cdot g_s)}{\Phi_i(g_s)} - \frac{2}{s} \right), & s = q \neq 0, \\ \exp \left(\frac{\Phi_i(id \cdot g_0)}{3\Phi_i(g_0)} \right), & s = q = 0, \end{cases}$$

and using (4.5) they are monotonous functions in parameters s and q .

Using Theorem 7 it follows that for $i = 1, 2$

$$M_{s,q}(\Phi_i, \Omega_1) = \log \mu_{s,q}(\Phi_i, \Omega_1)$$

satisfy $m \leq M_{s,q}(\Phi_i, \Omega_1) \leq M$, which shows that $M_{s,q}(\Phi_i, \Omega_1)$ are means (of a function g). Notice that by (4.5) they are monotonous.

EXAMPLE 2. Consider a family of functions

$$\Omega_2 = \{f_s: (0, \infty) \rightarrow \mathbb{R}: s \in \mathbb{R}\}$$

defined by

$$f_s(x) = \begin{cases} \frac{x^s}{s(s-1)}, & s \neq 0, 1, \\ -\log x, & s = 0, \\ x \log x, & s = 1. \end{cases}$$

Here, $\frac{d^2 f_s}{dx^2}(x) = x^{s-2} = e^{(s-2)\ln x} > 0$ which shows that f_s is convex for $x > 0$ and $s \mapsto \frac{d^2 f_s}{dx^2}(x)$ is exponentially convex by definition. Arguing as in Example 1 we get that the mappings $s \mapsto \Phi_i(g_s)$, $i = 1, 2$ are exponentially convex. Functions (4.6) in this case are equal to:

$$\mu_{s,q}(\Phi_i, \Omega_2) = \begin{cases} \left(\frac{\Phi_i(f_s)}{\Phi_i(f_q)}\right)^{\frac{1}{s-q}}, & s \neq q, \\ \exp\left(\frac{1-2s}{s(s-1)} - \frac{\Phi_i(f_s f_0)}{\Phi_i(f_s)}\right), & s = q \neq 0, 1, \\ \exp\left(1 - \frac{\Phi_i(f_0^2)}{2\Phi_i(f_0)}\right), & s = q = 0, \\ \exp\left(-1 - \frac{\Phi_i(f_0 f_1)}{2\Phi_i(f_1)}\right), & s = q = 1. \end{cases}$$

If Φ_i is positive, then Theorem 7 applied for $f = f_s \in \Omega_2$ and $g = f_q \in \Omega_2$ yields that there exists $\xi \in [m, M]$ such that

$$\xi^{s-q} = \frac{\Phi_i(f_s)}{\Phi_i(f_q)}.$$

Since the function $\xi \mapsto \xi^{s-q}$ is invertible for $s \neq q$, we then have

$$m \leq \left(\frac{\Phi_i(f_s)}{\Phi_i(f_q)}\right)^{\frac{1}{s-q}} \leq M, \quad (4.8)$$

which together with the fact that $\mu_{s,q}(\Phi_i, \Omega_2)$ is continuous, symmetric and monotonous (by (4.5)), shows that $\mu_{s,q}(\Phi_i, \Omega_2)$ is a mean (of a function f).

EXAMPLE 3. Consider a family of functions

$$\Omega_3 = \{h_s: (0, \infty) \rightarrow (0, \infty): s \in (0, \infty)\}$$

defined by

$$h_s(x) = \begin{cases} \frac{s^{-x}}{\ln^2 s}, & s \neq 1, \\ \frac{x^2}{2}, & s = 1. \end{cases}$$

Since $s \mapsto \frac{d^2 h_s}{dx^2}(x) = s^{-x}$ is the Laplace transform of a non-negative function (see [15]) it is exponentially convex. Obviously h_s are convex functions for every $s > 0$.

For this family of functions, $\mu_{s,q}(\Phi_i, \Omega_3)$, from (4.6) becomes

$$\mu_{s,q}(\Phi_i, \Omega_3) = \begin{cases} \left(\frac{\Phi_i(h_s)}{\Phi_i(h_q)} \right)^{\frac{1}{s-q}}, & s \neq q, \\ \exp \left(-\frac{\Phi_i(id \cdot h_s)}{s\Phi_i(h_s)} - \frac{2}{s \ln s} \right), & s = q \neq 1, \\ \exp \left(-\frac{2\Phi_i(id \cdot h_1)}{3\Phi_i(h_1)} \right), & s = q = 1, \end{cases}$$

and it is monotonous in parameters s and q by (4.5).

Using Theorem 7, it follows that

$$M_{s,q}(\Phi_i, \Omega_3) = -L(s, q) \log \mu_{s,q}(\Phi_i, \Omega_3),$$

satisfies $m \leq M_{s,q}(\Phi_i, \Omega_3) \leq M$, which shows that $M_{s,q}(\Phi_i, \Omega_3)$ is a mean (of a function h). $L(s, q)$ is the logarithmic mean defined by $L(s, q) = \frac{s-q}{\log s - \log q}$, $s \neq q$, $L(s, s) = s$.

EXAMPLE 4. Consider a family of functions

$$\Omega_4 = \{k_s : (0, \infty) \rightarrow (0, \infty) : s \in (0, \infty)\}$$

defined by

$$k_s(x) = \frac{e^{-x\sqrt{s}}}{s}.$$

Since $s \mapsto \frac{d^2 k_s}{dx^2}(x) = e^{-x\sqrt{s}}$ is the Laplace transform of a non-negative function (see [15]) it is exponentially convex. Obviously k_s are convex functions for every $s > 0$.

For this family of functions, $\mu_{s,q}(\Phi_i, \Omega_4)$ from (4.6) becomes

$$\mu_{s,q}(\Phi_i, \Omega_4) = \begin{cases} \left(\frac{\Phi_i(k_s)}{\Phi_i(k_q)} \right)^{\frac{1}{s-q}}, & s \neq q, \\ \exp \left(-\frac{\Phi_i(id \cdot k_s)}{2\sqrt{s}\Phi_i(k_s)} - \frac{1}{s} \right), & s = q, \end{cases}$$

and it is monotonous function in parameters s and q by (4.5).

Using Theorem 7, it follows that

$$M_{s,q}(\Phi_i, \Omega_4) = -(\sqrt{s} + \sqrt{q}) \log \mu_{s,q}(\Phi_i, \Omega_4)$$

satisfies $m \leq M_{s,q}(\Phi_i, \Omega_4) \leq M$, which shows that $M_{s,q}(\Phi_i, \Omega_4)$ is a mean (of a function k).

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