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GENERALIZATIONS AND IMPROVEMENTS OF CONVERSE JENSEN'S INEQUALITY FOR CONVEX HULLS IN \mathbb{R}^k

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1. Introduction

Let U be a convex subset of \mathbb{R}^k and $n \in \mathbb{N}$. If $f: U \rightarrow \mathbb{R}$ is a convex function, $\mathbf{x}_1, \dots, \mathbf{x}_n \in U$ and p_1, \dots, p_n nonnegative real numbers with $P_n = \sum_{i=1}^n p_i > 0$, then Jensen's inequality

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

holds.

The 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 denoted by $K = \text{co}(\{\mathbf{x}_1, \dots, \mathbf{x}_n\})$.

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

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

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 (1).

We also consider k -simplex $S = \text{co}(\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_{k+1}\})$ 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'll 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 special form.

Let E be a non-empty set and L be a linear class of real-valued functions $f: E \rightarrow \mathbb{R}$ having the properties:

$$(L1) \quad (\forall f, g \in L) (\forall a, b \in \mathbb{R}) \quad af + bg \in L$$

$$(L2) \quad \mathbf{1} \in L, \text{ that is if } f(t) = 1 \text{ for all } t \in E, \text{ then } f \in L$$

We consider positive linear functionals $A: L \rightarrow \mathbb{R}$, or in other words we assume:

$$(A1) \quad (\forall f, g \in L) (\forall a, b \in \mathbb{R}) \quad A(af + bg) = aA(f) + bA(g) \text{ (linearity)}$$

$$(A2) \quad (\forall f \in L) (f \geq 0 \implies A(f) \geq 0) \text{ (positivity)}$$

If additionally the condition $A(\mathbf{1}) = 1$ is satisfied, we say that A is positive normalized linear functional.

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

$$\tilde{A}(\mathbf{g}) = (A(g_1), \dots, A(g_k)) \tag{2}$$

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

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

The following result is Jessen's generalization of the Jensen's inequality for convex functions which involves positive normalized linear functionals.

Theorem 1.

Let L satisfy L1, L2 on a nonempty set E and let A be a positive normalized linear functional on L . If f is a continuous convex function on an interval $I \subset \mathbb{R}$, then for all $g \in L$ such that $f(g) \in L$ we have $A(g) \in I$ and

$$f(A(g)) \leq A(f(g)).$$

The next theorem, proved by J. Pečarić and P. R. Beesack in 1985, presents generalization of Lah-Ribarič inequality.

Theorem 2 (Lah-Ribarič inequality).

Let L satisfy properties L1, L2 and A be a positive normalized linear functional on L . Let f be a convex function on an interval $I = [m, M] \subset \mathbb{R}$ ($-\infty < m < M < \infty$). Then for all $g \in L$ such that $g(E) \subset I$ and $f(g) \in L$

$$A(f(g)) \leq \frac{M - A(g)}{M - m} f(m) + \frac{A(g) - m}{M - m} f(M).$$

Using previous theorem, Beesack and Pečarić in 1987. also proved the next result.

Theorem 3.

Let L , A and f be as in Theorem 2. Let J be an interval in \mathbb{R} such that $f(I) \subset J$. If $F: J \times J \rightarrow \mathbb{R}$ is an increasing function in the first variable, then for all $g \in L$ such that $g(E) \subset I$ and $f(g) \in L$, we have

$$\begin{aligned} & F(A(f(g)), f(A(g))) \\ & \leq \max_{x \in [m, M]} F\left(\frac{M-x}{M-m}f(m) + \frac{x-m}{M-m}f(M), f(x)\right) \\ & = \max_{\theta \in [0,1]} F(\theta f(m) + (1-\theta)f(M), f(\theta m + (1-\theta)M)). \end{aligned}$$

Remark

If we choose $F(x, y) = x - y$, as a simple consequence of previous theorem it follows

$$A(f(g)) - f(A(g)) \leq \max_{\theta \in [0,1]} [\theta f(m) + (1 - \theta)f(M) - f(\theta m + (1 - \theta)M)]. \quad (3)$$

Choosing $F(x, y) = \frac{x}{y}$, for $f > 0$ it follows

$$\frac{A(f(g))}{f(A(g))} \leq \max_{\theta \in [0,1]} \left[\frac{\theta f(m) + (1 - \theta)f(M)}{f(\theta m + (1 - \theta)M)} \right]. \quad (4)$$

Additional generalization of Jensen's inequality is proved by E. J. McShane in

E. J. McShane, *Jensen's inequality*, Bull. Amer. Math. Soc. 43 (1937),

Theorem 4 (McShane's inequality).

Let L satisfy properties L1, L2, A be a positive normalized linear functional on L and \tilde{A} defined as in (2). Let f be a continuous convex function on a closed convex set $U \subset \mathbb{R}^k$. Then for all $g \in L^k$ such that $g(E) \subset U$ and $f(g) \in L$, we have that $\tilde{A}(g) \in U$ and

$$f(\tilde{A}(g)) \leq A(f(g)).$$

S. Ivelić, J. Pečarić, *Generalizations of Converse Jensen's inequality and related results*, J. Math. Ineq. Volume 5, Number 1 (2011)

Theorem 5.

Let L satisfy properties L1, L2 on nonempty set E and A be a positive normalized linear functional on L . Let $\mathbf{x}_1, \dots, \mathbf{x}_n \in \mathbb{R}^k$ and $K = \text{co}(\{\mathbf{x}_1, \dots, \mathbf{x}_n\})$. Let f 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 $f(\mathbf{g}), \lambda_i(\mathbf{g}) \in L, i = 1, \dots, n$ we have

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

Main Results

Our main results are generalizations and improvements of Theorems 2 and 3 which will be obtained using the following lemma.

Lemma 6.

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 $p = (p_1, \dots, p_n)$ is nonnegative n -tuple such that $\sum_{i=1}^n p_i = 1$. Then

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

Proof.

This is a simple consequence of Theorem 1 from
J. E. Pečarić, F. Proschan, Y. L. Tong, *Convex Functions, Partial Orderings, and Statistical Applications*, Academic Press, New York, 1992.

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

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

We also need to equip our linear class L from Introduction with an additional property denoted by (L3):

(L3) $(\forall f, g \in L) (\min \{f, g\} \in L \text{ and } \max \{f, g\} \in L)$ (lattice property).

Obviously, (\mathbb{R}^E, \leq) (with standard ordering) is a lattice.

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

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

Obviously, if f is convex, $S_f^n(\mathbf{x}_1, \dots, \mathbf{x}_n) \geq 0$

Next theorem presents an improvement of Theorem 5.

Theorem 7.

Let L satisfy properties L1, L2, L3 on nonempty set E and A be a positive normalized linear functional on L . Let $\mathbf{x}_1, \dots, \mathbf{x}_n \in \mathbb{R}^k$ and $K = \text{co}(\{\mathbf{x}_1, \dots, \mathbf{x}_n\})$. Let f 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 $f(\mathbf{g}), \lambda_i(\mathbf{g}) \in L, i = 1, \dots, n$ we have

$$A(f(\mathbf{g})) \leq \sum_{i=1}^n A(\lambda_i(\mathbf{g})) f(\mathbf{x}_i) - A(\min\{\lambda_i(\mathbf{g})\}) S_f^n(\mathbf{x}_1, \dots, \mathbf{x}_n)$$

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 f is convex, we can apply Lemma 6, and then

$$\begin{aligned} f(\mathbf{g}(t)) &= f\left(\sum_{i=1}^n \lambda_i(\mathbf{g}(t)) \mathbf{x}_i\right) \\ &\leq \sum_{i=1}^n \lambda_i(\mathbf{g}(t)) f(\mathbf{x}_i) - \min\{\lambda_i(\mathbf{g}(t))\} \left[\sum_{i=1}^n f(\mathbf{x}_i) - n f\left(\frac{1}{n} \sum_{i=1}^n \mathbf{x}_i\right) \right] \end{aligned}$$

Now, applying the functional A on the last inequality we get

$$\begin{aligned} A(f(\mathbf{g})) &\leq A\left(\sum_{i=1}^n \lambda_i(\mathbf{g}) f(\mathbf{x}_i) - \min\{\lambda_i(\mathbf{g})\} S_f^n(\mathbf{x}_1, \dots, \mathbf{x}_n)\right) \\ &= \sum_{i=1}^n A(\lambda_i(\mathbf{g}) f(\mathbf{x}_i)) - A(\min\{\lambda_i(\mathbf{g})\}) S_f^n(\mathbf{x}_1, \dots, \mathbf{x}_n) \end{aligned}$$

Remark

Theorem 7 is an improvement of Theorem 5 since under the required assumptions we have

$$A(\min \{\lambda_i(\mathbf{g})\}) S_f^n(\mathbf{x}_1, \dots, \mathbf{x}_n) \geq 0$$

Remark

If all the assumptions of Theorem 7 are satisfied and in addition f is continuous, then

$$f(\tilde{A}(\mathbf{g})) \leq A(f(\mathbf{g})) \leq \sum_{i=1}^n A(\lambda_i(\mathbf{g})) f(\mathbf{x}_i) - A(\min\{\lambda_i(\mathbf{g})\}) S_f^n(\mathbf{x}_1, \dots, \mathbf{x}_n)$$

The first inequality is consequence of McShane's inequality and the second of previous theorem.

Remark

We know that under assumptions of Theorem 7 we have

$$A(f(\mathbf{g})) \leq \sum_{i=1}^n A(\lambda_i(\mathbf{g})) f(\mathbf{x}_i) - A(\min\{\lambda_i(\mathbf{g})\}) S_f^n(\mathbf{x}_1, \dots, \mathbf{x}_n)$$

Dividing this by $f(\mathbf{g}(t)) = f\left(\sum_{i=1}^n \lambda_i(\mathbf{g}(t)) \mathbf{x}_i\right)$, in the case $f > 0$, we obtain

$$\begin{aligned} & \frac{A(f(\mathbf{g}))}{f(\tilde{A}(\mathbf{g}))} \\ & \leq \frac{\sum_{i=1}^n A(\lambda_i(\mathbf{g})) f(\mathbf{x}_i)}{f(\sum_{i=1}^n A(\lambda_i(\mathbf{g})) \mathbf{x}_i)} - \frac{A(\min\{\lambda_i(\mathbf{g}) : i = 1, \dots, n\})}{f(\tilde{A}(\mathbf{g}))} S_f^n(\mathbf{x}_1, \dots, \mathbf{x}_n) \\ & \leq \max_{\Delta_{n-1}} \frac{\sum_{i=1}^n \mu_i f(\mathbf{x}_i)}{f(\sum_{i=1}^n \mu_i \mathbf{x}_i)} - \frac{A(\min\{\lambda_i(\mathbf{g}) : i = 1, \dots, n\})}{f(\tilde{A}(\mathbf{g}))} S_f^n(\mathbf{x}_1, \dots, \mathbf{x}_n) \end{aligned}$$

which is equivalent to

$$\begin{aligned} & A(f(\mathbf{g})) \\ & \leq \max_{\Delta_{n-1}} \frac{\sum_{i=1}^n \mu_i f(\mathbf{x}_i)}{f(\sum_{i=1}^n \mu_i \mathbf{x}_i)} f(\tilde{A}(\mathbf{g})) \\ & - A(\min\{\lambda_i(\mathbf{g}) : i = 1, \dots, n\}) S_f^n(\mathbf{x}_1, \dots, \mathbf{x}_n) \end{aligned}$$

This is an improvement of the inequality (2.6) from S. Ivelić, J. Pečarić, *Generalizations of Converse Jensen's inequality and related results*, J. Math. Ineq. Volume 5, Number 1 (2011).

Using Theorem 7 we prove generalization and improvement of Theorem 3.

Theorem 8.

Let L satisfy properties L1, L2, L3 on nonempty set E , A be a positive normalized linear functional on L and \tilde{A} defined as in (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 f be a convex function on K and $\lambda_1, \dots, \lambda_n$ barycentric coordinates over K . If J is an interval in \mathbb{R} such that $f(K) \subset J$ and $F: J \times J \rightarrow \mathbb{R}$ is an increasing function in the first variable, then for all $\mathbf{g} \in L^k$ such that $\mathbf{g}(E) \subset K$ and $f(\mathbf{g}), \lambda_i(\mathbf{g}) \in L, i = 1, \dots, n$ we have

$$\begin{aligned} F\left(A(f(\mathbf{g})), f(\tilde{A}(\mathbf{g}))\right) &\leq F\left(\sum_{i=1}^n A(\lambda_i(\mathbf{g})) f(\mathbf{x}_i)\right. \\ &\quad \left.- A(\min\{\lambda_i(\mathbf{g})\}) S_f^n(\mathbf{x}_1, \dots, \mathbf{x}_n), f(\tilde{A}(\mathbf{g}))\right) \\ &\leq \max_{\Delta_{n-1}} F\left(\sum_{i=1}^n \mu_i f(\mathbf{x}_i)\right. \\ &\quad \left.- A(\min\{\lambda_i(\mathbf{g})\}) S_f^n(\mathbf{x}_1, \dots, \mathbf{x}_n), f\left(\sum_{i=1}^n \mu_i \mathbf{x}_i\right)\right). \end{aligned}$$

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 A is a positive normalized linear functional on L and \tilde{A} a linear operator on L^k , we have

$$\tilde{A}(\mathbf{g}) = (A(g_1), \dots, A(g_k)) = \sum_{i=1}^n A(\lambda_i(\mathbf{g})) \mathbf{x}_i$$

where

$$A(\lambda_i(\mathbf{g})) \geq 0, i = 1, \dots, n$$

and

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

Therefore, $\tilde{A}(\mathbf{g}) \in K$.

Since $F: J \times J \rightarrow \mathbb{R}$ is an increasing function in the first variable, we have

$$\begin{aligned} & F\left(A(f(\mathbf{g})), f(\tilde{A}(\mathbf{g}))\right) \\ & \leq F\left(\sum_{i=1}^n A(\lambda_i(\mathbf{g})) f(\mathbf{x}_i) - A(\min\{\lambda_i(\mathbf{g}(t))\}) S_f^n(\mathbf{x}_1, \dots, \mathbf{x}_n), f(\tilde{A}(\mathbf{g}))\right) \end{aligned}$$

By substitutions

$$A(\lambda_i(\mathbf{g})) = \mu_i, i = 1, \dots, n,$$

it follows

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

Now we have

$$\begin{aligned} & F \left(\sum_{i=1}^n A(\lambda_i(\mathbf{g})) f(\mathbf{x}_i) - A(\min \{\lambda_i(\mathbf{g}(t))\}) S_f^n(\mathbf{x}_1, \dots, \mathbf{x}_n), f(\tilde{A}(\mathbf{g})) \right) \\ &= F \left(\sum_{i=1}^n \mu_i f(\mathbf{x}_i) - A(\min \{\lambda_i(\mathbf{g}(t))\}) S_f^n(\mathbf{x}_1, \dots, \mathbf{x}_n), f \left(\sum_{i=1}^n \mu_i \mathbf{x}_i \right) \right) \\ &\leq \max_{\Delta_{n-1}} F \left(\sum_{i=1}^n \mu_i f(\mathbf{x}_i) \right. \\ &\quad \left. - A(\min \{\lambda_i(\mathbf{g}(t))\}) S_f^n(\mathbf{x}_1, \dots, \mathbf{x}_n), f \left(\sum_{i=1}^n \mu_i \mathbf{x}_i \right) \right) \end{aligned}$$

By combining last two inequalities we get desired inequality.

Remark

If we choose $F(x, y) = x - y$, as a simple consequence of previous theorem it follows

$$\begin{aligned} & A(f(\mathbf{g})) - f(\tilde{A}(\mathbf{g})) \\ & \leq \max_{\Delta_{n-1}} \left(\sum_{i=1}^n \mu_i f(\mathbf{x}_i) - f\left(\sum_{i=1}^n \mu_i \mathbf{x}_i\right) - A(\min\{\lambda_i(\mathbf{g})\}) S_f^n(\mathbf{x}_1, \dots, \mathbf{x}_n) \right) \end{aligned}$$

Choosing $F(x, y) = \frac{x}{y}$, for $f > 0$ it follows

$$\frac{A(f(\mathbf{g}))}{f(\tilde{A}(\mathbf{g}))} \leq \max_{\Delta_{n-1}} \left(\frac{\sum_{i=1}^n \mu_i f(\mathbf{x}_i) - A(\min \{\lambda_i(\mathbf{g})\}) S_f^n(\mathbf{x}_1, \dots, \mathbf{x}_n)}{f(\sum_{i=1}^n \mu_i \mathbf{x}_i)} \right).$$

This two inequalities present generalizations and improvements of (3) and (4).

Replacing F by $-F$ in the previous theorem we get next theorem

Theorem 9.

Let L satisfy properties L1, L2, L3 on nonempty set E , A be a positive normalized linear functional on L and \tilde{A} defined as in (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 f be a convex function on K and $\lambda_1, \dots, \lambda_n$ barycentric coordinates over K . If J is an interval in \mathbb{R} such that $f(K) \subset J$ and $F: J \times J \rightarrow \mathbb{R}$ is an decreasing function in the first variable, then for all $\mathbf{g} \in L^k$ such that $\mathbf{g}(E) \subset K$ and $f(\mathbf{g}), \lambda_i(\mathbf{g}) \in L, i = 1, \dots, n$ we have

$$\begin{aligned} F\left(A(f(\mathbf{g})), f(\tilde{A}(\mathbf{g}))\right) &\geq F\left(\sum_{i=1}^n A(\lambda_i(\mathbf{g})) f(\mathbf{x}_i) - \right. \\ &\quad \left. - A(\min\{\lambda_i(\mathbf{g})\}) S_f^n(\mathbf{x}_1, \dots, \mathbf{x}_n), f(\tilde{A}(\mathbf{g}))\right) \\ &\geq \min_{\Delta_{n-1}} F\left(\sum_{i=1}^n \mu_i f(\mathbf{x}_i) - \right. \\ &\quad \left. - A(\min\{\lambda_i(\mathbf{g})\}) S_f^n(\mathbf{x}_1, \dots, \mathbf{x}_n), f\left(\sum_{i=1}^n \mu_i \mathbf{x}_i\right)\right). \end{aligned}$$

Convex functions 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 that 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

(M. Bessenyei, *The Hermite-Hadamard inequality on Simplices*, Amer. Math. Monthly **115** (4) (2008))

that for each $\mathbf{x} \in S$ barycentric coordinates $\lambda_1(\mathbf{x}), \dots, \lambda_{k+1}(\mathbf{x})$ have the form

$$\begin{aligned}\lambda_1(\mathbf{x}) &= \frac{\text{Vol}_k([\mathbf{x}, \mathbf{v}_2, \dots, \mathbf{v}_{k+1}])}{\text{Vol}_k(S)}, \\ \lambda_2(\mathbf{x}) &= \frac{\text{Vol}_k([\mathbf{v}_1, \mathbf{x}, \mathbf{v}_3, \dots, \mathbf{v}_{k+1}])}{\text{Vol}_k(S)}, \\ &\vdots \\ \lambda_{k+1}(\mathbf{x}) &= \frac{\text{Vol}_k([\mathbf{v}_1, \dots, \mathbf{v}_k, \mathbf{x}])}{\text{Vol}_k(S)},\end{aligned}$$

where Vol_k denotes k -dimensional Lebesgue measure on S . 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.

The signed volume $\text{Vol}_k(S)$ is given by $(k + 1) \times (k + 1)$ determinant

$$\text{Vol}_k(S) = \frac{1}{k!} \begin{vmatrix} 1 & 1 & \cdots & 1 \\ v_{11} & v_{21} & & v_{k+11} \\ v_{12} & v_{22} & & v_{k+12} \\ \vdots & \vdots & & \vdots \\ v_{1k} & v_{2k} & \cdots & v_{k+1k} \end{vmatrix},$$

where $\mathbf{v}_1 = (v_{11}, v_{12}, \dots, v_{1k}), \dots, \mathbf{v}_{k+1} = (v_{k+11}, v_{k+12}, \dots, v_{k+1k})$
(R. T. Rockafellar, *Convex Analysis*, Princeton Math. Ser. No. 28,
Princeton Univ. Press, Princeton, New Jersey, 1970.).

Since vectors $\mathbf{v}_2 - \mathbf{v}_1, \dots, \mathbf{v}_{k+1} - \mathbf{v}_1$ are linearly independent, then each $\mathbf{x} \in S$ can be written in unique way as convex combination of $\mathbf{v}_1, \dots, \mathbf{v}_{k+1}$ in the form

$$\mathbf{x} = \frac{\text{Vol}_k([\mathbf{x}, \mathbf{v}_2, \dots, \mathbf{v}_{k+1}])}{\text{Vol}_k(S)} \mathbf{v}_1 + \dots + \frac{\text{Vol}_k([\mathbf{v}_1, \dots, \mathbf{v}_k, \mathbf{x}])}{\text{Vol}_k(S)} \mathbf{v}_{k+1}.$$

Now we present an analog of Theorem 7 for convex functions defined on k -simplices in \mathbb{R}^k .

Theorem 10.

Let L satisfy properties L1, L2, L3 on nonempty set E , A be a positive normalized linear functional on L and \tilde{A} defined as in (2). Let f 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 $f(\mathbf{g}) \in L$ we have

$$\begin{aligned} A(f(\mathbf{g})) &\leq \sum_{i=1}^{k+1} A(\lambda_i(\mathbf{g})) f(\mathbf{v}_i) - A(\min \{\lambda_i(\mathbf{g})\}) S_f^{k+1}(\mathbf{v}_1, \dots, \mathbf{v}_{k+1}) \\ &= \frac{\text{Vol}_k([\tilde{A}(\mathbf{g}), \mathbf{v}_2, \dots, \mathbf{v}_{k+1}])}{\text{Vol}_k(S)} f(\mathbf{v}_1) + \dots + \frac{\text{Vol}_k([\mathbf{v}_1, \mathbf{v}_2, \dots, \tilde{A}(\mathbf{g})])}{\text{Vol}_k(S)} f(\mathbf{v}_{k+1}) \\ &\quad - A(\min \{\lambda_i(\mathbf{g})\}) S_f^{k+1}(\mathbf{v}_1, \dots, \mathbf{v}_{k+1}). \end{aligned}$$

Proof.

For each $t \in E$ we have $\mathbf{g}(t) \in S$. Using barycentric coordinates we have

$$\lambda_1(\mathbf{g}(t)) = \frac{\text{Vol}_k([\mathbf{g}(t), \mathbf{v}_2, \dots, \mathbf{v}_{k+1}])}{\text{Vol}_k(S)} = \frac{\frac{1}{k!} \begin{vmatrix} 1 & 1 & \cdots & 1 \\ g_1(t) & v_{21} & & v_{k+11} \\ \vdots & \vdots & & \vdots \\ g_k(t) & v_{2k} & \cdots & v_{k+1k} \end{vmatrix}}{\frac{1}{k!} \begin{vmatrix} 1 & 1 & \cdots & 1 \\ v_{11} & v_{21} & & v_{k+11} \\ \vdots & \vdots & & \vdots \\ v_{1k} & v_{2k} & \cdots & v_{k+1k} \end{vmatrix}},$$

⋮

$$\lambda_{k+1}(\mathbf{g}(t)) = \frac{\text{Vol}_k([\mathbf{v}_1, \dots, \mathbf{v}_k, \mathbf{g}(t)])}{\text{Vol}_k(S)} = \frac{\frac{1}{k!} \begin{vmatrix} 1 & \cdots & 1 & 1 \\ v_{11} & & v_{k1} & g_1(t) \\ \vdots & & \vdots & \vdots \\ v_{1k} & \cdots & v_{kk} & g_k(t) \end{vmatrix}}{\frac{1}{k!} \begin{vmatrix} 1 & 1 & \cdots & 1 \\ v_{11} & v_{21} & & v_{k+11} \\ \vdots & \vdots & & \vdots \\ v_{1k} & v_{2k} & \cdots & v_{k+1k} \end{vmatrix}},$$

$$\sum_{i=1}^{k+1} \lambda_i(\mathbf{g}(t)) = 1 \text{ and } \mathbf{g}(t) = \sum_{i=1}^{k+1} \lambda_i(\mathbf{g}(t)) \mathbf{v}_i.$$

Since f is convex on S , then using Lemma 6 we have

$$f(\mathbf{g}(t)) \leq \sum_{i=1}^{k+1} \lambda_i(\mathbf{g}(t)) f(\mathbf{v}_i) - \min \{ \lambda_i(\mathbf{g}(t)) \} \left[\sum_{i=1}^{k+1} f(\mathbf{v}_i) - (k+1) f \left(\frac{1}{k+1} \sum_{i=1}^{k+1} \mathbf{v}_i \right) \right].$$

Using the Laplace expansion of the determinant we can easily check that $\lambda_i(\mathbf{g}) \in L$ for all $i = 1, \dots, k+1$.

Now, applying A on the last inequality we have

$$\begin{aligned} A(f(\mathbf{g})) &\leq A\left(\sum_{i=1}^{k+1} \lambda_i(\mathbf{g}) f(\mathbf{v}_i)\right) \\ &\quad - \min\{\lambda_i(\mathbf{g}(t))\} \left[\sum_{i=1}^{k+1} f(\mathbf{v}_i) - (k+1)f\left(\frac{1}{k+1} \sum_{i=1}^{k+1} \mathbf{v}_i\right) \right] \\ &= \sum_{i=1}^{k+1} A(\lambda_i(\mathbf{g})) f(\mathbf{v}_i) - A(\min\{\lambda_i(\mathbf{g})\}) S_f^{k+1}(\mathbf{v}_1, \dots, \mathbf{v}_{k+1}). \end{aligned}$$

where

$$A(\lambda_1(\mathbf{g})) = \frac{\frac{1}{k!} \begin{vmatrix} 1 & 1 & \cdots & 1 \\ A(g_1) & v_{21} & & v_{k+11} \\ \vdots & \vdots & & \vdots \\ A(g_k) & v_{2k} & \cdots & v_{k+1k} \end{vmatrix}}{\frac{1}{k!} \begin{vmatrix} 1 & 1 & \cdots & 1 \\ v_{11} & v_{21} & & v_{k+11} \\ \vdots & \vdots & & \vdots \\ v_{1k} & v_{2k} & \cdots & v_{k+1k} \end{vmatrix}} = \frac{\text{Vol}_k \left(\left[\tilde{A}(\mathbf{g}), \mathbf{v}_2, \dots, \mathbf{v}_{k+1} \right] \right)}{\text{Vol}_k(S)},$$

⋮

$$A(\lambda_{k+1}(\mathbf{g})) = \frac{\frac{1}{k!} \begin{vmatrix} 1 & \cdots & 1 & 1 \\ v_{11} & & v_{k1} & A(g_1) \\ \vdots & & \vdots & \vdots \\ v_{1k} & \cdots & v_{kk} & A(g_k) \end{vmatrix}}{\frac{1}{k!} \begin{vmatrix} 1 & 1 & \cdots & 1 \\ v_{11} & v_{21} & & v_{k+11} \\ \vdots & \vdots & & \vdots \\ v_{1k} & v_{2k} & \cdots & v_{k+1k} \end{vmatrix}} = \frac{\text{Vol}_k \left([\mathbf{v}_1, \dots, \mathbf{v}_k, \tilde{A}(\mathbf{g})] \right)}{\text{Vol}_k(S)}.$$

Theorem 11.

Let L satisfy properties L1, L2, L3 on nonempty set E , A be a positive normalized linear functional on L and \tilde{A} defined as in (2). Let f 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 . If J is an interval in \mathbb{R} such that $f(S) \subset J$ and $F: J \times J \rightarrow \mathbb{R}$ an increasing function in the first variable, then for all $\mathbf{g} \in L^k$ such that $\mathbf{g}(E) \subset S$ and $f(\mathbf{g}) \in L$ we have

$$\begin{aligned} F\left(A(f(\mathbf{g})), f(\tilde{A}(\mathbf{g}))\right) &\leq \frac{1}{\text{Vol}_k(S)} \max_{\mathbf{x} \in S} F\left(\sum_{i=1}^{k+1} \text{Vol}_k([\mathbf{v}_1, \dots, \hat{\mathbf{v}}_i, \dots, \mathbf{v}_{k+1}]) \right. \\ &\quad \left. - A(\min\{\lambda_i(\mathbf{g})\}) S_f^{k+1}(\mathbf{v}_1, \dots, \mathbf{v}_{k+1}), f(\mathbf{x})\right) \\ &= \max_{\Delta_k} F\left(\sum_{i=1}^{k+1} \mu_i f(\mathbf{v}_i) - A(\min\{\lambda_i(\mathbf{g})\}) S_f^{k+1}(\mathbf{v}_1, \dots, \mathbf{v}_{k+1}), \right. \\ &\quad \left. f\left(\sum_{i=1}^{k+1} \mu_i \mathbf{v}_i\right)\right), \text{ where } \hat{\mathbf{v}}_i = \mathbf{x} \end{aligned}$$

Proof.

Since for each $t \in E$ we have $\mathbf{g}(t) \in S$, then it follows $\tilde{A}(\mathbf{g}) \in S$ (see the first part of proof of Theorem 8).

Since $F: J \times J \rightarrow \mathbb{R}$ is an increasing function in the first variable, by Theorem 10 we have

$$\begin{aligned}
 & F\left(A(f(\mathbf{g})), f(\tilde{A}(\mathbf{g}))\right) \\
 & \leq F\left(\frac{\text{Vol}_k([\tilde{A}(\mathbf{g}), \mathbf{v}_2, \dots, \mathbf{v}_{k+1}])}{\text{Vol}_k(S)} f(\mathbf{v}_1) + \dots + \frac{\text{Vol}_k([\mathbf{v}_1, \dots, \mathbf{v}_k, \tilde{A}(\mathbf{g})])}{\text{Vol}_k(S)} f(\mathbf{v}_{k+1})\right. \\
 & \quad \left. - A(\min\{\lambda_i(\mathbf{g})\}) S_f^{k+1}(\mathbf{v}_1, \dots, \mathbf{v}_{k+1}), f(\tilde{A}(\mathbf{g}))\right) \\
 & \leq \max_{\mathbf{x} \in S} F\left(\frac{\text{Vol}_k([\mathbf{x}, \mathbf{v}_2, \dots, \mathbf{v}_{k+1}])}{\text{Vol}_k(S)} f(\mathbf{v}_1) + \dots + \frac{\text{Vol}_k([\mathbf{v}_1, \dots, \mathbf{v}_k, \mathbf{x}])}{\text{Vol}_k(S)} f(\mathbf{v}_{k+1})\right. \\
 & \quad \left. - A(\min\{\lambda_i(\mathbf{g})\}) S_f^{k+1}(\mathbf{v}_1, \dots, \mathbf{v}_{k+1}), f(\mathbf{x})\right).
 \end{aligned}$$

The equality is a simple consequence of substitutions

$$\mu_1 = \frac{\text{Vol}_k([\mathbf{x}, \mathbf{v}_2, \dots, \mathbf{v}_{k+1}])}{\text{Vol}_k(S)}, \dots, \mu_{k+1} = \frac{\text{Vol}_k([\mathbf{v}_1, \dots, \mathbf{v}_k, \mathbf{x}])}{\text{Vol}_k(S)},$$

and

$$\mathbf{x} = \sum_{i=1}^{k+1} \mu_i \mathbf{v}_i.$$

Remark

If all the assumptions of Theorem 10 are satisfied and in addition f is continuous, then

$$\begin{aligned} f(\tilde{A}(\mathbf{g})) &\leq A(f(\mathbf{g})) \\ &\leq \sum_{i=1}^{k+1} A(\lambda_i(\mathbf{g})) f(\mathbf{v}_i) - A(\min \{\lambda_i(\mathbf{g})\}) S_f^{k+1}(\mathbf{v}_1, \dots, \mathbf{v}_{k+1}) \\ &= \frac{\text{Vol}_k([\tilde{A}(\mathbf{g}), \mathbf{v}_2, \dots, \mathbf{v}_{k+1}])}{\text{Vol}_k(S)} f(\mathbf{v}_1) + \dots + \frac{\text{Vol}_k([\mathbf{v}_1, \mathbf{v}_2, \dots, \tilde{A}(\mathbf{g})])}{\text{Vol}_k(S)} f(\mathbf{v}_{k+1}) \\ &\quad - A(\min \{\lambda_i(\mathbf{g})\}) S_f^{k+1}(\mathbf{v}_1, \dots, \mathbf{v}_{k+1}). \end{aligned}$$

Example

Let $S = [\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_{k+1}]$ be a k -simplex in \mathbb{R}^k and f a continuous convex function on S . Let $L = (E, \mathcal{A}, \lambda)$ be a measure space with positive measure λ . We define the functional $A: L \rightarrow \mathbb{R}$ by

$$A(g) = \frac{1}{\lambda(E)} \int_E g(t) d\lambda(t)$$

It is obvious that A is positive normalized linear functional on L . Then the linear operator \tilde{A} is defined by

$$\tilde{A}(g) = \frac{1}{\lambda(E)} \int_E \mathbf{g}(t) d\lambda(t).$$

We denote $\bar{\mathbf{g}} = \frac{1}{\lambda(E)} \int_E \mathbf{g}(t) d\lambda(t)$. If $\mathbf{g}(E) \subset S$ and $f(\mathbf{g}) \in L$, then from previous remark it follows

$$\begin{aligned} f(\bar{\mathbf{g}}) &\leq A(f(\mathbf{g})) \\ &\leq \frac{\text{Vol}_k([\bar{\mathbf{g}}, \mathbf{v}_2, \dots, \mathbf{v}_{k+1}])}{\text{Vol}_k(S)} f(\mathbf{v}_1) + \dots + \frac{\text{Vol}_k([\mathbf{v}_1, \dots, \mathbf{v}_k, \bar{\mathbf{g}}])}{\text{Vol}_k(S)} f(\mathbf{v}_{k+1}) \\ &\quad - \left(\frac{1}{\lambda(E)} \int_E \min \{ \lambda_i(\mathbf{g}(t)) : i = 1, \dots, k+1 \} d\lambda(t) \right) S_f^{k+1}(\mathbf{v}_1, \dots, \mathbf{v}_{k+1}) \end{aligned}$$

Remark

Let $S = [\mathbf{v}_1, \dots, \mathbf{v}_{k+1}]$ be a k -simplex in \mathbb{R}^k . If we put $E = S$, $\mathbf{g} = \mathbf{id}_S$ and λ Lebesgue measure on S in previous example we get

$$\overline{\mathbf{id}_S} = \frac{1}{|S|} \int_S t dt = \mathbf{v}^* = \frac{1}{k+1} \sum_{i=1}^{k+1} \mathbf{v}_i$$

$$A(f(\mathbf{id}_S)) = \frac{1}{|S|} \int_S f(t) dt$$

where \mathbf{v}^* is the barycenter of S .

Now we have

$$\begin{aligned} f(\mathbf{v}^*) &\leq \frac{1}{|S|} \int_S f(t) dt \\ &\leq \frac{\text{Vol}_k([\mathbf{v}^*, \mathbf{v}_2, \dots, \mathbf{v}_{k+1}])}{|S|} f(\mathbf{v}_1) + \dots + \frac{\text{Vol}_k([\mathbf{v}_1, \dots, \mathbf{v}_k, \mathbf{v}^*])}{|S|} f(\mathbf{v}_{k+1}) \\ &\quad - \left(\frac{1}{|S|} \int_S \min \{ \lambda_i(t) : i = 1, \dots, k+1 \} dt \right) \left[\sum_{i=1}^{k+1} f(\mathbf{v}_i) - (k+1)f(\mathbf{v}^*) \right] \\ &= \frac{1}{k+1} \left(\sum_{i=1}^{k+1} f(\mathbf{v}_i) \right) \\ &\quad - \left(\frac{1}{|S|} \int_S \min \{ \lambda_i(t) : i = 1, \dots, k+1 \} dt \right) \left[\sum_{i=1}^{k+1} f(\mathbf{v}_i) - (k+1)f(\mathbf{v}^*) \right] \end{aligned}$$

For $i = 1, \dots, k + 1$, let S_i be the simplex whose vertices are v^* and all vertices of S except v_i . Denote by v_i^* the barycentre of $S_i, i = 1, \dots, k + 1$. Since $\text{Vol}_k(S_i) = \text{Vol}_k(S_j), i, j = 1, \dots, k + 1$, it follows from (5) that $t \in S_j$ implies $\min_i \lambda_i(t) = \lambda_j(t)$. It follows

$$\int_S \min_i \lambda_i(t) dt = \sum_{j=1}^{k+1} \int_{S_j} \lambda_j(t) dt. \quad (5)$$

We have

$$\begin{aligned} & \int_{S_j} \lambda_j(t) dt \\ &= \frac{1}{|S|} \int_{S_j} \text{Vol}_k [\mathbf{v}_1, \dots, t, \dots, \mathbf{v}_{k+1}] dt \\ &= \frac{1}{|S|} \text{Vol}_k \left[\mathbf{v}_1, \dots, \int_{S_j} t dt, \dots, \mathbf{v}_{k+1} \right] \\ &= \frac{|S_j|}{|S|} \text{Vol}_k [\mathbf{v}_1, \dots, \mathbf{v}_j^*, \dots, \mathbf{v}_{k+1}] = \frac{1}{k+1} \text{Vol}_k [\mathbf{v}_1, \dots, \mathbf{v}_j^*, \dots, \mathbf{v}_{k+1}] \\ &= \frac{1}{(k+1)^2} \text{Vol}_k [\mathbf{v}_1, \dots, \mathbf{v}^*, \dots, \mathbf{v}_{k+1}] = \frac{1}{(k+1)^3} |S|. \end{aligned} \quad (6)$$

Using (5) and (6) we get

$$\int_S \min_i \lambda_i(t) dt = \frac{1}{(k+1)^2} |S|.$$

Now, putting (7) in (5), we have

$$\begin{aligned} f(\mathbf{v}^*) &\leq \frac{1}{|S|} \int_S f(t) dt \\ &\leq \frac{k}{(k+1)^2} \sum_{i=1}^{k+1} f(\mathbf{v}_i) + \frac{1}{k+1} f(\mathbf{v}^*) \end{aligned}$$

which is Theorem 4.1 obtained in

A. Guessab, G. Schmeisser, *Convexity results and sharp error estimates in approximate multivariate integration*, Math. Comp., 2003, Volume 73, Number 247.

It can be easily verified that the right-hand side of this inequality is equivalent to the k -dimensional version of the Hammer-Bullen inequality, namely

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

which is proved, for example in

S. Wąsowicz, A. Witkowski, *On some inequality of Hermite-Hadamard type*, forthcoming paper in *Opuscula Math.*

In one dimension this is exactly classical Hammer-Bullen inequality

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