

Inequalities obtained from considerations of convexity / concavity

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An interesting inequality regarding convex / concave functions is highlighted .
By particularizing this inequality to different functions, numerous applications are obtained.

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In [1] the following statement was proposed :

If $a, b, c; x, y, z$ are strictly positive real numbers and $n > 1$, then :

$$(ax+by+cz)^n + (ay+bz+cx)^n + (az+bx+cy)^n \leq (a+b+c)^n \cdot (x^n + y^n + z^n) . \quad (1)$$

In solving inequality (1), as in the following Lemma, an essential role was played by Jensen's weighted inequality , which we recall in the statement :

1. Theorem (Jensen's weighted inequality)

If $f: I \subset \mathbb{R} \longrightarrow \mathbb{R}$ is a convex function , I an interval , then ,

$$\sum_{k=1}^n w_k f(x_k) \geq f\left(\sum_{k=1}^n w_k x_k\right) , \quad (J)$$

where , $n \in \mathbb{N}^*$, $w_k > 0$, $x_k \in I$, $\sum_{k=1}^n w_k x_k \in I$, $\sum_{k=1}^n w_k = 1$.

If f is a concave function on I , the inequality sign in (J) is reversed .

The equality in (J) occurs if and only if $x_1 = x_2 = \dots = x_n$, or when the function f is a linear (affine) function .

Starting from this famous inequality, we will obtain a new inequality for convex functions , respectively concave functions .

2. Lemma

If $f: I \subset \mathbb{R} \longrightarrow \mathbb{R}$ is a convex function and $p_k > 0$, $\sum_{k=1}^n p_k = 1$, then ,

$$f(p_1 x_1 + p_2 x_2 + \dots + p_n x_n) + f(p_1 x_2 + p_2 x_3 + \dots + p_n x_1) + \dots + f(p_1 x_n + p_2 x_1 + \dots + p_n x_{n-1}) \leq \\ \leq f(x_1) + f(x_2) + \dots + f(x_n) . \quad (2)$$

If the function f is concave on I , then in inequality (2) the inequality sign is inverted .

Proof

Using *Jensen's weighted inequality* for convex function , we have :

$$f(p_1x_1 + p_2x_2 + \dots + p_nx_n) \leq p_1f(x_1) + p_2f(x_2) + \dots + p_nf(x_n) \quad (3_1)$$

$$f(p_1x_2 + p_2x_3 + \dots + p_nx_1) \leq p_1f(x_2) + p_2f(x_3) + \dots + p_nf(x_1) \quad (3_2)$$

⋮

$$f(p_1x_n + p_2x_1 + \dots + p_nx_{n-1}) \leq p_1f(x_n) + p_2f(x_1) + \dots + p_nf(x_{n-1}) . \quad (3_n)$$

Adding the relations (3_1) , (3_2) , \dots , (3_n) , grouping and using the condition relationship , $\sum_{k=1}^n p_k = 1$ we obtain the inequality from *Lemma's statement* .

Starting from this *Lemma* , by particularizations of the function f , numerous other inequalities are obtained .

3. Proposition

If a_1, a_2, \dots, a_n ; x_1, x_2, \dots, x_n are strictly positive real numbers , and $m > 1$, $n \in \mathbb{N}^*$, then the following inequality occurs :

$$\begin{aligned} (a_1x_1 + a_2x_2 + \dots + a_nx_n)^m + (a_1x_2 + a_2x_3 + \dots + a_nx_1)^m + \dots + (a_1x_n + a_2x_1 + \dots + a_nx_{n-1})^m &\leq \\ (a_1 + a_2 + \dots + a_n)^m \cdot (x_1^m + x_2^m + \dots + x_n^m) . \end{aligned} \quad (4)$$

If $0 < m < 1$ the inequality in relation (4) is inverted .

Proof

We consider the function $f: (0, \infty) \longrightarrow (0, \infty)$, $f(x) = x^m$, $m > 1$, - obviously convex on $(0, \infty)$ and the weights :

$$p_1 = \frac{a_1}{a_1 + a_2 + \dots + a_n} , \quad p_2 = \frac{a_2}{a_1 + a_2 + \dots + a_n} , \dots , \quad p_n = \frac{a_n}{a_1 + a_2 + \dots + a_n} ,$$

for which we obvious have $p_1 + p_2 + \dots + p_n = 1$.

With these in *Lemma's inequality (2)* , we get :

$$\begin{aligned} &\left(\frac{a_1}{a_1 + a_2 + \dots + a_n} \cdot x_1 + \frac{a_2}{a_1 + a_2 + \dots + a_n} \cdot x_2 + \dots + \frac{a_n}{a_1 + a_2 + \dots + a_n} \cdot x_n \right)^m + \\ &+ \left(\frac{a_1}{a_1 + a_2 + \dots + a_n} \cdot x_2 + \frac{a_2}{a_1 + a_2 + \dots + a_n} \cdot x_3 + \dots + \frac{a_n}{a_1 + a_2 + \dots + a_n} \cdot x_1 \right)^m + \\ &+ \dots \\ &+ \left(\frac{a_1}{a_1 + a_2 + \dots + a_n} \cdot x_n + \frac{a_2}{a_1 + a_2 + \dots + a_n} \cdot x_1 + \dots + \frac{a_n}{a_1 + a_2 + \dots + a_n} \cdot x_{n-1} \right)^m \leq \\ &\leq x_1^m + x_2^m + \dots + x_n^m , \end{aligned}$$

where does the inequality in the statement come from.

Equality occurs when $x_1 = x_2 = \dots = x_n$.

If $0 < m < 1$, the function f is concave and we will apply inequality (2) with the opposite sense.

For example, if in (4) we operate the substitution $m \rightarrow 1/m$, we obtain :

$$\begin{aligned} \sqrt[m]{a_1x_1 + a_2x_2 + \dots + a_nx_n} + \sqrt[m]{a_1x_2 + a_2x_3 + \dots + a_nx_1} + \dots + \sqrt[m]{a_1x_n + a_2x_1 + \dots + a_nx_{n-1}} &\geq \\ \geq \sqrt[m]{a_1 + a_2 + \dots + a_n} \cdot \left(\sqrt[m]{x_1} + \sqrt[m]{x_2} + \dots + \sqrt[m]{x_n} \right). \end{aligned} \quad (4')$$

4. Remark Inequality (4) is a generalization of inequality (1).

For positive real numbers $\alpha_1, \alpha_2, \dots, \alpha_n$ we will use for their *arithmetic mean* the notation $A_n[\alpha_1, \alpha_2, \dots, \alpha_n] := \frac{\alpha_1 + \alpha_2 + \dots + \alpha_n}{n}$. (5)

With this notation, we can reformulate the result from *Proposition 3* in the language of means :

5. Corollary

If a_1, a_2, \dots, a_n ; x_1, x_2, \dots, x_n are strictly positive real numbers, and $m > 1$, $n \in \mathbb{N}^*$, then the following inequality occurs:

$$\begin{aligned} (A_n[a_1x_1, a_2x_2, \dots, a_nx_n])^m + (A_n[a_1x_2, a_2x_3, \dots, a_nx_1])^m + \dots + (A_n[a_1x_n, a_2x_1, \dots, a_nx_{n-1}])^m &\leq \\ \leq (A_n[a_1, a_2, \dots, a_n])^m \cdot (x_1^m + x_2^m + \dots + x_n^m). \end{aligned} \quad (6)$$

Proof

Everything results from relation (4), by dividing by n^m and recognizing the respective *arithmetic means*, in accordance with the notation (5).

If we also consider the *power-mean* (or *generalized mean*, or *Hölder mean*) of positive real numbers $\alpha_1, \alpha_2, \dots, \alpha_n$, noted and defined as follows,

$$M_n^{(m)}[x_1, x_2, \dots, x_n] := \left(\frac{x_1^m + x_2^m + \dots + x_n^m}{n} \right)^{\frac{1}{m}}, \quad (7)$$

then we will have another reformulation in the language of means :

6. Corollary

If a_1, a_2, \dots, a_n ; x_1, x_2, \dots, x_n are strictly positive real numbers, and $m > 1$, $n \in \mathbb{N}^*$, then the following inequality holds :

$$\begin{aligned} M_n^{(m)}[A_n[a_1x_1, a_2x_2, \dots, a_nx_n], A_n[a_1x_2, a_2x_3, \dots, a_nx_1], \dots, A_n[a_1x_n, a_2x_1, \dots, a_nx_{n-1}]] &\leq \\ \leq A_n[a_1, a_2, \dots, a_n] \cdot M_n^{(m)}[x_1, x_2, \dots, x_n]. \end{aligned} \quad (8)$$

Proof

The inequality results from relation (6), by dividing by n and raising to the power $1/m$.

7. Proposition, [3]

If $a_1, a_2, \dots, a_n; x_1, x_2, \dots, x_n$ are strictly positive real numbers , then the following inequality holds :

$$\begin{aligned} \frac{1}{a_1x_1+a_2x_2+\dots+a_nx_n} + \frac{1}{a_1x_2+a_2x_3+\dots+a_nx_1} + \dots + \frac{1}{a_1x_n+a_2x_1+\dots+a_nx_{n-1}} &\leq \\ \leq \frac{1}{a_1+a_2+\dots+a_n} \cdot \left(\frac{1}{x_1} + \frac{1}{x_2} + \dots + \frac{1}{x_n} \right). \end{aligned} \quad (9)$$

Proof

The function $f: (0, \infty) \longrightarrow (0, \infty)$, $f(x) = \frac{1}{x}$, is a convex function pe $(0, \infty)$, so applying the inequality from *Lemma* , in the form ,

$$\begin{aligned} \frac{1}{p_1x_1+p_2x_2+\dots+p_nx_n} + \frac{1}{p_1x_2+p_2x_3+\dots+p_nx_1} + \dots + \frac{1}{p_1x_n+p_2x_1+\dots+p_nx_{n-1}} &\leq \\ \leq \frac{1}{x_1} + \frac{1}{x_2} + \dots + \frac{1}{x_n}. \end{aligned}$$

with the weights ,

$$p_1 = \frac{a_1}{a_1 + a_2 + \dots + a_n} , \quad p_2 = \frac{a_2}{a_1 + a_2 + \dots + a_n} , \dots , \quad p_n = \frac{a_n}{a_1 + a_2 + \dots + a_n} ,$$

(for which we obviously have $\sum_{k=1}^n p_k = 1$) , we immediately obtain the inequality from the statement.

Also, here we can give a description in the language of means , now using the notation :

$$H_n[x_1, x_2, \dots, x_n] := \frac{\frac{n}{\frac{1}{x_1} + \frac{1}{x_2} + \dots + \frac{1}{x_n}}}{}, \quad (10)$$

for the *harmonic mean* of positive real numbers x_1, x_2, \dots, x_n .

8. Corollary

If $a_1, a_2, \dots, a_n ; x_1, x_2, \dots, x_n$ are strictly positive real numbers , then the following inequalities hold :

a)

$$\begin{aligned} \frac{1}{A_n[a_1x_1, a_2x_2, \dots, a_nx_n]} + \frac{1}{A_n[a_1x_2, a_2x_3, \dots, a_nx_1]} + \dots + \frac{1}{A_n[a_1x_n, a_2x_1, \dots, a_nx_{n-1}]} &\leq \\ \leq n \cdot \frac{1}{A_n[a_1, a_2, \dots, a_n]} \cdot \frac{1}{H_n[x_1, x_2, \dots, x_n]}, \end{aligned} \quad (11)$$

b)

$$\begin{aligned} H_n[A_n[a_1x_1, a_2x_2, \dots, a_nx_n], A_n[a_1x_2, a_2x_3, \dots, a_nx_1], \dots, A_n[a_1x_n, a_2x_1, \dots, a_nx_{n-1}]] &\geq \\ \geq A_n[a_1, a_2, \dots, a_n] \cdot H_n[x_1, x_2, \dots, x_n]. \end{aligned} \quad (12)$$

Proof

a) results from *Proposition 7* in accordance with notations (5) and (10).

b) Rewriting **a)** in the form

$$\begin{aligned} & \frac{n}{\mathbf{H}_n[\mathbf{A}_n[a_1x_1, a_2x_2, \dots, a_nx_n], \mathbf{A}_n[a_1x_2, a_2x_3, \dots, a_nx_1], \dots, \mathbf{A}_n[a_1x_n, a_2x_1, \dots, a_nx_{n-1}]]} \leq \\ & \leq n \cdot \frac{1}{\mathbf{A}_n[a_1, a_2, \dots, a_n]} \cdot \frac{1}{\mathbf{H}_n[x_1, x_2, \dots, x_n]}, \end{aligned}$$

immediately yields the result from the statement .

9. Proposition

If $a_1, a_2, \dots, a_n ; x_1, x_2, \dots, x_n$ are strictly positive real numbers , then the following inequality holds :

$$\begin{aligned} (a_1x_1 + a_2x_2 + \dots + a_nx_n) \cdot (a_1x_2 + a_2x_3 + \dots + a_nx_1) \cdot \dots \cdot (a_1x_n + a_2x_1 + \dots + a_nx_{n-1}) & \geq \\ & \geq (a_1 + a_2 + \dots + a_n)^n \cdot x_1 x_2 \dots x_n. \end{aligned} \quad (13)$$

Proof

Function $f: (0, \infty) \longrightarrow (0, \infty)$, $f(x) = \ln x$ is a *concave* function on $(0, \infty)$, so applying the inequality from *Lemma* , but with the inequality sign reversed, and with the

weights : $p_1 = \frac{a_1}{\sum_{k=1}^n a_k}$, $p_2 = \frac{a_2}{\sum_{k=1}^n a_k}$, \dots , $p_n = \frac{a_n}{\sum_{k=1}^n a_k}$, we will obtain :

$$\begin{aligned} & \ln \left(\frac{a_1}{\sum_{k=1}^n a_k} x_1 + \frac{a_2}{\sum_{k=1}^n a_k} x_2 + \dots + \frac{a_n}{\sum_{k=1}^n a_k} x_n \right) + \ln \left(\frac{a_1}{\sum_{k=1}^n a_k} x_2 + \frac{a_2}{\sum_{k=1}^n a_k} x_3 + \dots + \frac{a_n}{\sum_{k=1}^n a_k} x_1 \right) + \dots + \\ & + \ln \left(\frac{a_1}{\sum_{k=1}^n a_k} x_n + \frac{a_2}{\sum_{k=1}^n a_k} x_1 + \dots + \frac{a_n}{\sum_{k=1}^n a_k} x_{n-1} \right) \geq \ln x_1 + \ln x_2 + \dots + \ln x_n \Leftrightarrow \\ & \Leftrightarrow \ln \left(\frac{a_1x_1 + a_2x_2 + \dots + a_nx_n}{\sum_{k=1}^n a_k} \cdot \frac{a_1x_2 + a_2x_3 + \dots + a_nx_1}{\sum_{k=1}^n a_k} \cdot \dots \cdot \frac{a_1x_n + a_2x_1 + \dots + a_nx_{n-1}}{\sum_{k=1}^n a_k} \right) \geq \\ & \geq \ln(x_1 x_2 \dots x_n) , \end{aligned}$$

from which the inequality from the statement results .

Here too we can convert the result from the statement by reformulating it in the language of *means* .

For this, let us also recall the *geometric mean* of positive real numbers. $\alpha_1, \alpha_2, \dots, \alpha_n$ with notation and definition , $\mathbf{G}_n[\alpha_1, \alpha_2, \dots, \alpha_n] := \sqrt[n]{\alpha_1 \cdot \alpha_2 \cdot \dots \cdot \alpha_n}$. (14)

10. Corollary

If $a_1, a_2, \dots, a_n ; x_1, x_2, \dots, x_n$ are strictly positive real numbers , then the following

inequalities hold :

a)

$$\begin{aligned} G_n[a_1x_1 + a_2x_2 + \dots + a_nx_n, a_1x_2 + a_2x_3 + \dots + a_nx_1, \dots, a_1x_n + a_2x_1 + \dots + a_nx_{n-1}] &\geq \\ &\geq n \cdot A_n[a_1, a_2, \dots, a_n] \cdot G_n[x_1, x_2, \dots, x_n]. \end{aligned} \quad (15)$$

b)

$$\begin{aligned} G_n[A_n[a_1x_1, a_2x_2, \dots, a_nx_n], A_n[a_1x_2, a_2x_3, \dots, a_nx_1], \dots, A_n[a_1x_n, a_2x_1, \dots, a_nx_{n-1}]] &\geq \\ &\geq A_n[a_1, a_2, \dots, a_n] \cdot G_n[x_1, x_2, \dots, x_n]. \end{aligned} \quad (16)$$

a) , b) The Proof

follows from Proposition 9 in agreement with notations (5) and (14).

11. Remark

As a matter of fact , we also have ,

$$\begin{aligned} G_n[a_1x_1 + a_2x_2 + \dots + a_nx_n, a_1x_2 + a_2x_3 + \dots + a_nx_1, \dots, a_1x_n + a_2x_1 + \dots + a_nx_{n-1}] &\leq \\ &\leq A_n[a_1x_1 + a_2x_2 + \dots + a_nx_n, a_1x_2 + a_2x_3 + \dots + a_nx_1, \dots, a_1x_n + a_2x_1 + \dots + a_nx_{n-1}] = \\ &= \frac{(a_1x_1 + a_2x_2 + \dots + a_nx_n) + (a_1x_2 + a_2x_3 + \dots + a_nx_1) + \dots + (a_1x_n + a_2x_1 + \dots + a_nx_{n-1})}{n} = \\ &= \frac{(a_1 + a_2 + \dots + a_n) \cdot (x_1 + x_2 + \dots + x_n)}{n} = n \cdot A_n[a_1, a_2, \dots, a_n] \cdot A_n[x_1, x_2, \dots, x_n], \end{aligned}$$

it turns out that we have even the very next *refinement* of the inequality of means ,

12. Corollary (O rafinare a inegalitatii GM–AM)

If $a_1, a_2, \dots, a_n ; x_1, x_2, \dots, x_n$ are strictly positive real numbers , then the following inequality holds :

$$\begin{aligned} G_n[x_1, x_2, \dots, x_n] &\leq \\ &\leq \frac{G_n[a_1x_1 + a_2x_2 + \dots + a_nx_n, a_1x_2 + a_2x_3 + \dots + a_nx_1, \dots, a_1x_n + a_2x_1 + \dots + a_nx_{n-1}]}{n \cdot A_n[a_1, a_2, \dots, a_n]} \leq \\ &\leq A_n[x_1, x_2, \dots, x_n]. \end{aligned} \quad (17)$$

13. Proposition

If $a_1, a_2, \dots, a_n ; x_1, x_2, \dots, x_n$ are strictly positive real numbers , with the notations : $A := a_1 + a_2 + \dots + a_n$ and $X := x_1 + x_2 + \dots + x_n$,then the following inequality holds :

$$\begin{aligned} (a_1x_1 + a_2x_2 + \dots + a_nx_n)^{a_1x_1 + a_2x_2 + \dots + a_nx_n} \cdot (a_1x_2 + a_2x_3 + \dots + a_nx_1)^{a_1x_2 + a_2x_3 + \dots + a_nx_1} \cdot \dots \\ \dots \cdot (a_1x_n + a_2x_1 + \dots + a_nx_{n-1})^{a_1x_n + a_2x_1 + \dots + a_nx_{n-1}} \leq A^{AX} \cdot (x_1^{x_1} x_2^{x_2} \dots x_n^{x_n})^A. \end{aligned} \quad (18)$$

Proof

The function $f: (0, \infty) \longrightarrow (0, \infty)$, $f(x) = x \cdot \ln x$ is a convex function on $(0, \infty)$, so applying the inequality in *Lemma* , we obtain in a first instance:

$$(p_1x_1 + p_2x_2 + \dots + p_nx_n)^{p_1x_1 + p_2x_2 + \dots + p_nx_n} \cdot (p_1x_2 + p_2x_3 + \dots + p_nx_1)^{p_1x_2 + p_2x_3 + \dots + p_nx_1} \cdot \dots \\ \dots \cdot (p_1x_n + p_2x_1 + \dots + p_nx_{n-1})^{p_1x_n + p_2x_1 + \dots + p_nx_{n-1}} \leq x_1^{x_1} x_2^{x_2} \dots x_n^{x_n}. \quad (19)$$

Then taking the weights : $p_1 = \frac{a_1}{\sum_{k=1}^n a_k} = \frac{a_1}{A}$, $p_2 = \frac{a_2}{\sum_{k=1}^n a_k} = \frac{a_2}{A}$, ..., $p_n = \frac{a_n}{\sum_{k=1}^n a_k} = \frac{a_n}{A}$,

after some routine calculations , the relationship in the statement is obtained .

14. Proposition

If a_1, a_2, \dots, a_n ; x_1, x_2, \dots, x_n are strictly positive real numbers , with notation , $A := a_1 + a_2 + \dots + a_n$, then the following inequality holds :

$$k \frac{a_1x_1 + a_2x_2 + \dots + a_nx_n}{A} + k \frac{a_1x_2 + a_2x_3 + \dots + a_nx_1}{A} + \dots + k \frac{a_1x_n + a_2x_1 + \dots + a_nx_{n-1}}{A} \leq k^{x_1} + k^{x_2} + \dots + k^{x_n}. \quad (20)$$

Proof

Function $f: (0, \infty) \longrightarrow (0, \infty)$, $f(x) = k^x$, $k > 0$, is a convex function on $(0, \infty)$, so applying the inequality from *Lemma* , with the weights :

$$p_1 = \frac{a_1}{\sum_{k=1}^n a_k} = \frac{a_1}{A}, \quad p_2 = \frac{a_2}{\sum_{k=1}^n a_k} = \frac{a_2}{A}, \dots, \quad p_n = \frac{a_n}{\sum_{k=1}^n a_k} = \frac{a_n}{A},$$

after a few simple calculations , the relationship in the statement is obtained .

15. Proposition

If a_1, a_2, \dots, a_n ; x_1, x_2, \dots, x_n are strictly positive real numbers , with notation , $A := a_1 + a_2 + \dots + a_n$, then the following inequality holds :

$$\sin \frac{a_1x_1 + a_2x_2 + \dots + a_nx_n}{A} + \sin \frac{a_1x_2 + a_2x_3 + \dots + a_nx_1}{A} + \dots + \sin \frac{a_1x_n + a_2x_1 + \dots + a_nx_{n-1}}{A} \geq \\ \geq \sin x_1 + \sin x_2 + \dots + \sin x_n \quad (21)$$

Proof

Function $f: [0, \pi] \longrightarrow \mathbb{R}$, $f(x) = \sin x$ is a concave function on $[0, \pi]$, so applying the inequality in *Lemma* , with the weights :

$$p_1 = \frac{a_1}{\sum_{k=1}^n a_k} = \frac{a_1}{A}, \quad p_2 = \frac{a_2}{\sum_{k=1}^n a_k} = \frac{a_2}{A}, \dots, \quad p_n = \frac{a_n}{\sum_{k=1}^n a_k} = \frac{a_n}{A},$$

for which we obviously have $\sum_{k=1}^n p_k = 1$, the inequality from the statement is obtained .

Let's note that it makes sense to write $\sin \frac{a_1x_{\sigma(1)} + a_2x_{\sigma(2)} + \dots + a_nx_{\sigma(n)}}{A}$, where σ is a permutation of order n . because if $0 < x_{\sigma(1)}, x_{\sigma(2)}, \dots, x_{\sigma(n)} < \pi$, then we have too , $0 < \frac{a_1x_{\sigma(1)} + a_2x_{\sigma(2)} + \dots + a_nx_{\sigma(n)}}{A} < \frac{a_1\pi + a_2\pi + \dots + a_n\pi}{A} = \frac{(a_1 + a_2 + \dots + a_n)\pi}{A} = \pi$.

Analogously, if we consider the function $f: [0, \pi/2] \longrightarrow \mathbb{R}$, $f(x) = \cos x$ which is also a *concave function* on $[0, \pi/2]$, is obtained in a similar way ,

15. Propozitie

If a_1, a_2, \dots, a_n ; x_1, x_2, \dots, x_n are strictly positive real numbers , with notation , $A := a_1 + a_2 + \dots + a_n$, then the following inequality holds :

$$\begin{aligned} \cos \frac{a_1 x_1 + a_2 x_2 + \dots + a_n x_n}{A} + \cos \frac{a_1 x_2 + a_2 x_3 + \dots + a_n x_1}{A} + \dots + \cos \frac{a_1 x_n + a_2 x_1 + \dots + a_n x_{n-1}}{A} &\geq \\ \geq \cos x_1 + \cos x_2 + \dots + \cos x_n \end{aligned} \quad (22)$$

Numerous other inequalities can be obtained by conveniently choosing convex or concave functions – to which *Lemma 2* is applied.

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