AN UPPER BOUND ESTIMATE FOR H. ALZER'S INTEGRAL INEQUALITY

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ABSTRACT. We get an upper bound estimate for H. Alzer's integral inequality. As applications, we obtain some inequalities for the logarithmic mean.

1. INTRODUCTION

For b > a > 0, the logarithmic mean L(a, b) of a and b is defined as

$$L(a,b) = \frac{b-a}{\log b - \log a}.$$
(1.1)

The logarithmic mean has numerous applications in physics. Many properties and inequalities are obtained by many mathematicians (see [1-8] and the references therein).

In 1989, H. Alzer [9] proved the following result.

Theorem A. Suppose b > a > 0, and $f \in C[a, b]$ is a strictly increasing function. If $\frac{1}{f^{-1}}$ is strictly convex, then

$$\int_{a}^{b} f(x) \, dx > (b-a) f(L(a,b)). \tag{1.2}$$

The main purpose of this paper is to get the upper bound estimate for $\int_{a}^{b} f(x) dx$. Our main result is the following Theorem 1.

²⁰⁰⁰ Mathematics Subject Classification. 26D07.

Key words and phrases. Convex function, integral inequality, logarithmic mean.

This research is supported by the NSF of P. R. China under Grant No. 10771195 and 10771064, Foundation of the Educational Committee of Zhejiang Province under Grant No. 20060306 and by the NSF of Zhejiang Radio and TV University under Grant No. XKT07G19.

Theorem 1. Suppose b > a > 0, and $f \in C[a,b]$ is a strictly increasing function. If $\frac{1}{f^{-1}}$ is strictly convex, then

$$\int_{a}^{b} f(x) \, dx < \frac{b(L(a,b)-a)f(b) + a(b-L(a,b))f(a)}{L(a,b)}.$$
 (1.3)

As applications for Theorem A and Theorem 1, we shall give some inequalities for the logarithmic mean in Section 3.

2. Proof of Theorem 1

Proof of Theorem 1. Put c = f(a) and d = f(b). Then $f^{-1} : [c,d] \to [a,b]$ is strictly increasing. For any $x \in [0,1]$, the strict convexity of $\frac{1}{f^{-1}}$ implies

$$\frac{1}{f^{-1}[xf(a) + (1-x)f(b)]} = \frac{1}{f^{-1}[xc + (1-x)d]} < \frac{x}{f^{-1}(c)} + \frac{1-x}{f^{-1}(d)} = \frac{x}{a} + \frac{1-x}{b}.$$
 (2.1)

Since f is strictly increasing, (2.1) leads to

$$xf(a) + (1-x)f(b) > f\left(\frac{ab}{xb + (1-x)a}\right).$$
 (2.2)

Next, for any $t \in [a, b]$, taking $x = \frac{a(b-t)}{t(b-a)}$, then $0 \le x \le 1$ and $t = \frac{ab}{xb+(1-x)a}$. The inequality (2.2) and the transformation of the variable of integration yield

$$\int_{a}^{b} f(t) dt = ab(b-a) \int_{0}^{1} \frac{f\left(\frac{ab}{xb+(1-x)a}\right)}{[xb+(1-x)a]^{2}} dx$$

$$< ab(b-a) \int_{0}^{1} \frac{f(a)x+f(b)(1-x)}{[(b-a)x+a]^{2}} dx$$

$$= \frac{b(L(a,b)-a)f(b)+a(b-L(a,b))f(a)}{L(a,b)}.$$

3. Applications

In this section, we shall prove a number of inequalities for logarithmic mean underlying H. Alzer's inequality.

Theorem 2. If b > a > 0 and $\alpha > 0$, then

$$L(a,b) > \frac{\alpha+1}{\alpha} \frac{ab(b^{\alpha}-a^{\alpha})}{b^{\alpha+1}-a^{\alpha+1}}$$

$$(3.1)$$

192

and

$$L(a,b) < \left[\frac{b^{\alpha+1} - a^{\alpha+1}}{(\alpha+1)(b-a)}\right]^{\frac{1}{\alpha}}.$$
(3.2)

Proof. Taking $f(x) = x^{\alpha}$, then $f : [a, b] \to [a^{\alpha}, b^{\alpha}]$ is strictly increasing, and $g = \frac{1}{f^{-1}} : [a^{\alpha}, b^{\alpha}] \to [\frac{1}{b}, \frac{1}{a}]$ satisfies

$$g''(x) = \frac{1}{\alpha} (\frac{1}{\alpha} + 1) x^{-\frac{1}{\alpha} - 2} > 0$$
(3.3)

for $x \in [a^{\alpha}, b^{\alpha}]$.

Equation (3.3) implies that $\frac{1}{f^{-1}}$ is strictly convex on $[a^{\alpha}, b^{\alpha}]$. Thus Theorem A and Theorem 1 imply

$$(b-a)L^{\alpha}(a,b) < \int_{a}^{b} x^{\alpha} dx < \frac{b^{\alpha+1}(L(a,b)-a) + a^{\alpha+1}(b-L(a,b))}{L(a,b)}.$$
 (3.4)

Equations (3.1) and (3.2) follow from equation (3.4). \Box

The following result is well-known.

Theorem 3. If b > a > 0, then

$$\sqrt{ab} < L(a,b) < \frac{1}{e} \left(\frac{b^b}{a^a}\right)^{\frac{1}{b-a}}.$$
(3.5)

Proof. Taking $f(x) = \log x$, then $f : [a, b] \to [\log a, \log b]$ is strictly increasing, and $g = \frac{1}{f^{-1}} : [\log a, \log b] \to [\frac{1}{b}, \frac{1}{a}]$ satisfies

$$g''(x) = e^{-x} > 0 \tag{3.6}$$

for $x \in [\log a, \log b]$.

Equation (3.6), Theorem A and Theorem 1 yield

$$(b-a)\log L(a,b) < \int_{a}^{b}\log x \, dx < \frac{b(L(a,b)-a)\log b + a(b-L(a,b))\log a}{L(a,b)}.$$
(3.7)

Equation (3.5) follows from equation (3.7).

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Theorem 4. If b > a > 0, then

$$\log \frac{e^b - e^a}{b - a} < L(a, b) < \frac{ab(e^b - e^a)}{(b - 1)e^b - (a - 1)e^a}.$$
(3.8)

Proof. Taking $f(x) = e^x$, then $f : [a, b] \to [e^a, e^b]$ is strictly increasing, and $g = \frac{1}{f^{-1}} : [e^a, e^b] \to [\frac{1}{b}, \frac{1}{a}]$ satisfies

$$g''(x) = \frac{\log x + 2}{x^2 (\log x)^3} > 0 \tag{3.9}$$

for $x \in [e^a, e^b]$.

Equation (3.9), Theorem A and Theorem 1 yield

$$(b-a)e^{L(a,b)} < \int_{a}^{b} e^{x} dx < \frac{b(L(a,b)-a)e^{b} + a(b-L(a,b))e^{a}}{L(a,b)}.$$
 (3.10)

Equation (3.8) follows from equation (3.10).

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Theorem 5. If $\frac{\pi}{2} > b > a > 0$, then

$$\tan L(a,b) < \frac{\log \cos a - \log \cos b}{b-a}$$
(3.11)

and

$$L(a,b) > \frac{ab(\tan b - \tan a)}{(b\tan b + \log\cos b) - (a\tan a + \log\cos a)}.$$
 (3.12)

Proof. Taking $f(x) = \tan x$, then $f : [a, b] \to [\tan a, \tan b] \subset (0, +\infty)$ is strictly increasing, and $g = \frac{1}{f^{-1}} : [\tan a, \tan b] \to [\frac{1}{b}, \frac{1}{a}]$ satisfies

$$g''(x) = \frac{2(1+x\arctan x)}{(1+x^2)^2(\arctan x)^3} > 0$$
(3.13)

for $x \in [\tan a, \tan b]$.

Equation (3.13), Theorem A and Theorem 1 yield

$$(b-a)\tan L(a,b) < \int_{a}^{b}\tan x \, dx < \frac{b(L(a,b)-a)\tan b + a(b-L(a,b))\tan a}{L(a,b)}.$$
(3.14)

Equations (3.11) and (3.12) follow from equation (3.14).

Theorem 6. If b > a > 0, then

$$\arctan L(a,b) < \frac{b \arctan b + \frac{1}{2} \log(1+a^2) - a \arctan a - \frac{1}{2} \log(1+b^2)}{b-a}$$
(3.15)

and

$$L(a,b) > \frac{2ab(\arctan b - \arctan a)}{\log(1+b^2) - \log(1+a^2)}.$$
(3.16)

Proof. Taking $f(x) = \arctan x$, then $f : [a, b] \to [\arctan a, \arctan b]$ is strictly increasing, and $g = \frac{1}{f^{-1}} : [\arctan a, \arctan b] \to [\frac{1}{b}, \frac{1}{a}]$ satisfies

$$g''(x) = 2\csc x \cot x > 0$$
 (3.17)

for $x \in [\arctan a, \arctan b]$.

194

Equation (3.17), Theorem A and Theorem 1 yield

$$(b-a) \arctan L(a,b) < \int_{a}^{b} \arctan x \, dx$$
$$< \frac{b(L(a,b)-a) \arctan b + a(b-L(a,b)) \arctan a}{L(a,b)}. \quad (3.18)$$

Equations (3.15) and (3.16) follow from equations (3.17) and (3.18). **Theorem 7.** If $\frac{\pi}{3} \ge b > a > 0$, then

$$\sin L(a,b) < \frac{\cos a - \cos b}{b-a} \tag{3.19}$$

and

$$L(a,b) > \frac{ab(\sin b - \sin a)}{(b\sin b + \cos b) - (a\sin a + \cos a)}.$$
 (3.20)

Proof. Taking $f(x) = \sin x$, then $f: [a,b] \subset (0,\frac{\pi}{3}] \to [\sin a, \sin b] \subset (0,\frac{\sqrt{3}}{2}]$ is strictly increasing, and $g = \frac{1}{f^{-1}}: [\sin a, \sin b] \subset (0,\frac{\sqrt{3}}{2}] \to [\frac{1}{b}, \frac{1}{a}]$ satisfies

$$g''(x) = \frac{2\sqrt{1-x^2} - x \arcsin x}{(1-x^2)^{\frac{3}{2}} (\arcsin x)^3} > 0$$
(3.21)

for $x \in [\sin a, \sin b] \subset (0, \frac{\sqrt{3}}{2}]$. Equation (3.21), Theorem A and Theorem 1 yield

$$(b-a)\sin L(a,b) < \int_{a}^{b} \sin x \, dx < \frac{b(L(a,b)-a)\sin b + a(b-L(a,b))\sin a}{L(a,b)}.$$
(3.22)

Equations (3.19) and (3.20) follow from equation (3.22).

Theorem 8. If $1 \ge b > a > 0$, then

$$\arcsin L(a,b) < \frac{b \arcsin b + \sqrt{1 - b^2} - a \arcsin a - \sqrt{1 - a^2}}{b - a}$$
(3.23)

and

$$L(a,b) > \frac{ab(\arcsin b - \arcsin a)}{\sqrt{1 - a^2} - \sqrt{1 - b^2}}.$$
(3.24)

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Proof. Taking $f(x) = \arcsin x$, then $f: [a, b] \subset (0, 1] \to [\arcsin a, \arcsin b] \subset (0, \frac{\pi}{2}]$ is strictly increasing, and $g = \frac{1}{f^{-1}}: [\arcsin a, \arcsin b] \subset (0, \frac{\pi}{2}] \to [\frac{1}{b}, \frac{1}{a}]$ satisfies

$$g''(x) = \csc x (1 + 2\cot^2 x) > 0 \tag{3.25}$$

for $x \in [\arcsin a, \arcsin b]$.

Equation (3.25), Theorem A and Theorem 1 yield

$$(b-a) \arcsin L(a,b) < \int_{a}^{b} \arcsin x \, dx$$
$$< \frac{b(L(a,b)-a) \arcsin b + a(b-L(a,b)) \arcsin a}{L(a,b)}. \quad (3.26)$$

Equations (3.23) and (3.24) follow from equation (3.26).

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196