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Lebesgue Integral Inequalities of Jensen Type for λ -Convex Functions

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Abstract. Some Lebesgue integral inequalities of Jensen type for λ -convex functions defined on real intervals are given.

Key Words: Convex functions, Discrete inequalities, λ -Convex functions, Jensen's type inequalities

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Introduction

0.1 h -Convex Functions

We recall here some concepts of convexity that are well known in the literature.

Let I be an interval in \mathbb{R} .

Definition 1 ([42]) *We say that $f : I \rightarrow \mathbb{R}$ is a Godunova-Levin function or that f belongs to the class $Q(I)$ if f is non-negative and for all $x, y \in I$ and $t \in (0, 1)$ we have*

$$f(tx + (1-t)y) \leq \frac{1}{t}f(x) + \frac{1}{1-t}f(y). \quad (1)$$

Some further properties of this class of functions can be found in [32], [33], [35], [48], [51] and [52]. Among others, it has been noted that non-negative monotone and non-negative convex functions belong to this class of functions.

The above concept can be extended for functions $f : C \subseteq X \rightarrow [0, \infty)$ where C is a convex subset of the real or complex linear space X and the inequality (1) is satisfied for any vectors $x, y \in C$ and $t \in (0, 1)$. If the function $f : C \subseteq X \rightarrow \mathbb{R}$ is non-negative and convex, then it is of Godunova-Levin type.

Definition 2 ([35]) We say that a function $f : I \rightarrow \mathbb{R}$ belongs to the class $P(I)$ if it is nonnegative and for all $x, y \in I$ and $t \in [0, 1]$ we have

$$f(tx + (1-t)y) \leq f(x) + f(y). \quad (2)$$

Obviously $Q(I)$ contains $P(I)$ and for applications it is important to note that also $P(I)$ contains all nonnegative monotone, convex and *quasi convex functions*, i. e. nonnegative functions satisfying

$$f(tx + (1-t)y) \leq \max\{f(x), f(y)\} \quad (3)$$

for all $x, y \in I$ and $t \in [0, 1]$.

For some results on P -functions see [35] and [49], while for quasi convex functions the reader can consult [34].

If $f : C \subseteq X \rightarrow [0, \infty)$, where C is a convex subset of the real or complex linear space X , then we say that it is of P -type (or quasi-convex) if the inequality (2) (or (3)) holds true for $x, y \in C$ and $t \in [0, 1]$.

Definition 3 ([7]) Let s be a real number, $s \in (0, 1]$. A function $f : [0, \infty) \rightarrow [0, \infty)$ is said to be s -convex (in the second sense) or Breckner s -convex if

$$f(tx + (1-t)y) \leq t^s f(x) + (1-t)^s f(y)$$

for all $x, y \in [0, \infty)$ and $t \in [0, 1]$.

For some properties of this class of functions see [1], [2], [7], [8], [30], [31], [43], [45] and [54].

The concept of Breckner s -convexity can be similarly extended for functions defined on convex subsets of linear spaces.

It is well known that if $(X, \|\cdot\|)$ is a normed linear space, then the function $f(x) = \|x\|^p$, $p \geq 1$ is convex on X .

Utilising the elementary inequality $(a+b)^s \leq a^s + b^s$ that holds for any $a, b \geq 0$ and $s \in (0, 1]$, we have for the function $g(x) = \|x\|^s$

$$\begin{aligned} g(tx + (1-t)y) &= \|tx + (1-t)y\|^s \leq (t\|x\| + (1-t)\|y\|)^s \\ &\leq (t\|x\|)^s + [(1-t)\|y\|]^s \\ &= t^s g(x) + (1-t)^s g(y) \end{aligned}$$

for any $x, y \in X$ and $t \in [0, 1]$, which shows that g is Breckner s -convex on X .

In order to unify the above concepts for functions of real variable, S. Varošanec introduced the concept of h -convex function as follows.

Assume that I and J are intervals in \mathbb{R} , $(0, 1) \subseteq J$ and functions h and f are real non-negative functions defined in J and I , respectively.

Definition 4 ([58]) Let $h : J \rightarrow [0, \infty)$ with h not identical to 0. We say that $f : I \rightarrow [0, \infty)$ is an h -convex function if for all $x, y \in I$ we have

$$f(tx + (1-t)y) \leq h(t)f(x) + h(1-t)f(y) \quad (4)$$

for all $t \in (0, 1)$.

For some results concerning this class of functions see [58], [6], [46], [55], [53] and [57].

This concept can be extended for functions defined on convex subsets of linear spaces in the same way as above replacing the interval I by the corresponding convex subset C of the linear space X .

Now we can introduce another class of functions.

Definition 5 We say that the function $f : C \subseteq X \rightarrow [0, \infty)$ is of s -Godunova-Levin type, with $s \in [0, 1]$, if

$$f(tx + (1-t)y) \leq \frac{1}{t^s}f(x) + \frac{1}{(1-t)^s}f(y), \quad (5)$$

for all $t \in (0, 1)$ and $x, y \in C$.

We observe that for $s = 0$ we obtain the class of P -functions while for $s = 1$ we obtain the class of Godunova-Levin. If we denote by $Q_s(C)$ the class of s -Godunova-Levin functions defined on C , then we obviously have

$$P(C) = Q_0(C) \subseteq Q_{s_1}(C) \subseteq Q_{s_2}(C) \subseteq Q_1(C) = Q(C)$$

for $0 \leq s_1 \leq s_2 \leq 1$.

For different inequalities related to these classes of functions, see [1]-[4], [6], [9]-[41], [44]-[46] and [49]-[57].

A function $h : J \rightarrow \mathbb{R}$ is said to be *supermultiplicative* if

$$h(ts) \geq h(t)h(s) \text{ for any } t, s \in J. \quad (6)$$

If the inequality (6) is reversed, then h is said to be *submultiplicative*. If the equality holds in (6) then h is said to be a multiplicative function on J .

In [58] it has been noted that if $h : [0, \infty) \rightarrow [0, \infty)$ with $h(t) = (x+c)^{p-1}$, then for $c = 0$ the function h is multiplicative. If $c \geq 1$, then for $p \in (0, 1)$ the function h is supermultiplicative and for $p > 1$ the function is submultiplicative.

We observe that, if h, g are nonnegative and supermultiplicative, then their product is alike. In particular, if h is supermultiplicative then its product with a power function $\ell_r(t) = t^r$ is also supermultiplicative.

We recall the following Hermite-Hadamard type inequality for h -convex functions from [53]:

Theorem 1 Let $f : I \rightarrow [0, \infty)$ be an integrable h -convex function on I and $a, b \in I$ with $a < b$. Then

$$\frac{1}{2h\left(\frac{1}{2}\right)} f\left(\frac{a+b}{2}\right) \leq \frac{1}{b-a} \int_a^b f(x) dx \leq [f(a) + f(b)] \int_0^1 h(t) dt, \quad (7)$$

provided $\int_0^1 h(t) dt < \infty$.

0.2 λ -Convex Functions

We start with the following definition (see also [26]):

Definition 6 Let $\lambda : [0, \infty) \rightarrow [0, \infty)$ be a function with the property that $\lambda(t) > 0$ for all $t > 0$. A mapping $f : C \rightarrow \mathbb{R}$ defined on convex subset C of a linear space X is called λ -convex on C if

$$f\left(\frac{\alpha x + \beta y}{\alpha + \beta}\right) \leq \frac{\lambda(\alpha) f(x) + \lambda(\beta) f(y)}{\lambda(\alpha + \beta)} \quad (8)$$

for all $\alpha, \beta \geq 0$ with $\alpha + \beta > 0$ and $x, y \in C$.

We observe that if $f : C \rightarrow \mathbb{R}$ is λ -convex on C , then f is h -convex on C with $h(t) = \frac{\lambda(t)}{\lambda(1)}$, $t \in [0, 1]$.

If $f : C \rightarrow [0, \infty)$ is h -convex function with h supermultiplicative on $[0, \infty)$, then f is λ -convex with $\lambda = h$.

Indeed, if $\alpha, \beta \geq 0$ with $\alpha + \beta > 0$ and $x, y \in C$ then

$$\begin{aligned} f\left(\frac{\alpha x + \beta y}{\alpha + \beta}\right) &\leq h\left(\frac{\alpha}{\alpha + \beta}\right) f(x) + h\left(\frac{\beta}{\alpha + \beta}\right) f(y) \\ &\leq \frac{h(\alpha) f(x) + h(\beta) f(y)}{h(\alpha + \beta)}. \end{aligned}$$

The following proposition contains some properties of λ -convex functions [26].

Proposition 1 Let $f : C \rightarrow \mathbb{R}$ be a λ -convex function on C .

- (i) If $\lambda(0) > 0$, then we have $f(x) \geq 0$ for all $x \in C$;
- (ii) If there exists $x_0 \in C$ so that $f(x_0) > 0$, then

$$\lambda(\alpha + \beta) \leq \lambda(\alpha) + \lambda(\beta)$$

for all $\alpha, \beta > 0$, i.e. the mapping λ is subadditive on $(0, \infty)$.

- (iii) If there exist $x_0, y_0 \in C$ with $f(x_0) > 0$ and $f(y_0) < 0$, then

$$\lambda(\alpha + \beta) = \lambda(\alpha) + \lambda(\beta)$$

for all $\alpha, \beta > 0$, i.e. the mapping λ is additive on $(0, \infty)$.

We have the following result providing many examples of subadditive functions $\lambda : [0, \infty) \rightarrow [0, \infty)$.

Theorem 2 ([26]) *Let $h(z) = \sum_{n=0}^{\infty} a_n z^n$ a power series with nonnegative coefficients $a_n \geq 0$ for all $n \in \mathbb{N}$ and convergent on the open disk $D(0, R)$ with $R > 0$ or $R = \infty$. If $r \in (0, R)$ then the function $\lambda_r : [0, \infty) \rightarrow [0, \infty)$ given by*

$$\lambda_r(t) := \ln \left[\frac{h(r)}{h(r \exp(-t))} \right] \quad (9)$$

is nonnegative, increasing and subadditive on $[0, \infty)$.

We have the following fundamental examples of power series with positive coefficients

$$h(z) = \sum_{n=0}^{\infty} z^n = \frac{1}{1-z}, \quad z \in D(0, 1) \quad (10)$$

$$h(z) = \sum_{n=0}^{\infty} \frac{1}{n!} z^n = \exp(z) \quad z \in \mathbb{C},$$

$$h(z) = \sum_{n=0}^{\infty} \frac{1}{(2n)!} z^{2n} = \cosh z, \quad z \in \mathbb{C};$$

$$h(z) = \sum_{n=0}^{\infty} \frac{1}{(2n+1)!} z^{2n+1} = \sinh z, \quad z \in \mathbb{C};$$

$$h(z) = \sum_{n=1}^{\infty} \frac{1}{n} z^n = \ln \frac{1}{1-z}, \quad z \in D(0, 1).$$

Other important examples of functions as power series representations with positive coefficients are:

$$h(z) = \sum_{n=1}^{\infty} \frac{1}{2n-1} z^{2n-1} = \frac{1}{2} \ln \left(\frac{1+z}{1-z} \right), \quad z \in D(0, 1); \quad (11)$$

$$h(z) = \sum_{n=0}^{\infty} \frac{\Gamma(n + \frac{1}{2})}{\sqrt{\pi} (2n+1) n!} z^{2n+1} = \sin^{-1}(z), \quad z \in D(0, 1);$$

$$h(z) = \sum_{n=1}^{\infty} \frac{1}{2n-1} z^{2n-1} = \tanh^{-1}(z), \quad z \in D(0, 1);$$

$$h(z) = {}_2F_1(\alpha, \beta, \gamma, z) = \sum_{n=0}^{\infty} \frac{\Gamma(n+\alpha) \Gamma(n+\beta) \Gamma(\gamma)}{n! \Gamma(\alpha) \Gamma(\beta) \Gamma(n+\gamma)} z^n, \quad \alpha, \beta, \gamma > 0,$$

$$z \in D(0, 1);$$

where Γ is *Gamma function*.

Remark 1 Now, if we take $h(z) = \frac{1}{1-z}$, $z \in D(0, 1)$, then

$$\lambda_r(t) = \ln \left[\frac{1 - r \exp(-t)}{1 - r} \right] \quad (12)$$

is nonnegative, increasing and subadditive on $[0, \infty)$ for any $r \in (0, 1)$.

If we take $h(z) = \exp(z)$, $z \in \mathbb{C}$ then

$$\lambda_r(t) = r [1 - \exp(-t)] \quad (13)$$

is nonnegative, increasing and subadditive on $[0, \infty)$ for any $r > 0$.

Corollary 1 ([26]) Let $h(z) = \sum_{n=0}^{\infty} a_n z^n$ be a power series with nonnegative coefficients $a_n \geq 0$ for all $n \in \mathbb{N}$ and convergent on the open disk $D(0, R)$ with $R > 0$ or $R = \infty$ and $r \in (0, R)$. For a mapping $f : C \rightarrow \mathbb{R}$ defined on convex subset C of a linear space X , the following statements are equivalent:

(i) The function f is λ_r -convex with $\lambda_r : [0, \infty) \rightarrow [0, \infty)$,

$$\lambda_r(t) := \ln \left[\frac{h(r)}{h(r \exp(-t))} \right];$$

(ii) We have the inequality

$$\left[\frac{h(r)}{h(r \exp(-\alpha - \beta))} \right]^{f\left(\frac{\alpha x + \beta y}{\alpha + \beta}\right)} \leq \left[\frac{h(r)}{h(r \exp(-\alpha))} \right]^{f(x)} \left[\frac{h(r)}{h(r \exp(-\beta))} \right]^{f(y)} \quad (14)$$

for any $\alpha, \beta \geq 0$ with $\alpha + \beta > 0$ and $x, y \in C$.

(iii) We have the inequality

$$\frac{[h(r \exp(-\alpha))]^{f(x)} [h(r \exp(-\beta))]^{f(y)}}{[h(r \exp(-\alpha - \beta))]^{f\left(\frac{\alpha x + \beta y}{\alpha + \beta}\right)}} \leq [h(r)]^{f(x) + f(y) - f\left(\frac{\alpha x + \beta y}{\alpha + \beta}\right)} \quad (15)$$

for any $\alpha, \beta \geq 0$ with $\alpha + \beta > 0$ and $x, y \in C$.

Remark 2 We observe that, in the case when

$$\lambda_r(t) = r [1 - \exp(-t)], \quad t \geq 0,$$

the function f is λ_r -convex on convex subset C of a linear space X iff

$$f\left(\frac{\alpha x + \beta y}{\alpha + \beta}\right) \leq \frac{[1 - \exp(-\alpha)] f(x) + [1 - \exp(-\beta)] f(y)}{1 - \exp(-\alpha - \beta)} \quad (16)$$

for any $\alpha, \beta \geq 0$ with $\alpha + \beta > 0$ and $x, y \in C$.

We observe that this definition is independent on $r > 0$.

The inequality (16) is equivalent to

$$f\left(\frac{\alpha x + \beta y}{\alpha + \beta}\right) \leq \frac{\exp(\beta) [\exp(\alpha) - 1] f(x) + \exp(\alpha) [\exp(\beta) - 1] f(y)}{\exp(\alpha + \beta) - 1} \quad (17)$$

for any $\alpha, \beta \geq 0$ with $\alpha + \beta > 0$ and $x, y \in C$.

We have the following Jensen inequality for the Riemann integral [28]:

Theorem 3 Let $u : [a, b] \rightarrow [m, M]$ be a Riemann integrable function on $[a, b]$. Let $\lambda : [0, \infty) \rightarrow [0, \infty)$ be a function with the property that $\lambda(t) > 0$ for all $t > 0$ and the function $f : [m, M] \rightarrow [0, \infty)$ is λ -convex and Riemann integrable on the interval $[m, M]$. If the following limit exists

$$\lim_{t \rightarrow 0^+} \frac{\lambda(t)}{t} = k \in (0, \infty) \quad (18)$$

then

$$f\left(\frac{1}{b-a} \int_a^b u(t) dt\right) \leq \frac{k}{\lambda(b-a)} \int_a^b f(u(t)) dt. \quad (19)$$

The following weighted version of Jensen inequality for the Riemann integral [28] also holds.

Theorem 4 Let $u, w : [a, b] \rightarrow [m, M]$ be Riemann integrable functions on $[a, b]$ and $w(t) \geq 0$ for any $t \in [a, b]$ with $\int_a^b w(t) dt > 0$. Let $\lambda : [0, \infty) \rightarrow [0, \infty)$ be a function with the property that $\lambda(t) > 0$ for all $t > 0$ and the function $f : [m, M] \rightarrow [0, \infty)$ is λ -convex and Riemann integrable on the interval $[m, M]$. If the following limit exists, is finite and

$$\lim_{t \rightarrow \infty} \frac{t}{\lambda(t)} = \ell > 0, \quad (20)$$

then

$$f\left(\frac{1}{\int_a^b w(t) dt} \int_a^b w(t) u(t) dt\right) \leq \ell \frac{1}{\int_a^b w(t) dt} \int_a^b \lambda(w(t)) f(u(t)) dt. \quad (21)$$

Motivated by the above results in this paper we establish some Jensen type inequalities for the general Lebesgue integral.

1 Some Results for Differentiable Functions

If we assume that the function $f : I \rightarrow [0, \infty)$ is differentiable on the interior of I , denoted by $\overset{\circ}{I}$, then we have the following "gradient inequality" that will play an essential role in the following.

Lemma 1 *Let $\lambda : (0, \infty) \rightarrow (0, \infty)$ be a function such that the right limit*

$$\lim_{t \rightarrow 0^+} \frac{\lambda(t)}{t} = k \in (0, \infty) \quad (22)$$

exists and is finite, and the left derivative in 1 denoted by $\lambda'_-(1)$ exists and is finite.

If the function $f : I \rightarrow [0, \infty)$ is differentiable on $\overset{\circ}{I}$ and λ -convex, then

$$kf(x) - \lambda'_-(1)f(y) \geq \lambda(1)f'(y)(x - y) \quad (23)$$

for any $x, y \in \overset{\circ}{I}$ with $x \neq y$.

Proof. Since f is λ -convex on I , then

$$\frac{\lambda(t)f(x) + \lambda(1-t)f(y)}{\lambda(1)} \geq f(tx + (1-t)y)$$

for any $t \in (0, 1)$ and for any $x, y \in \overset{\circ}{I}$, which is equivalent to

$$\lambda(t)f(x) + [\lambda(1-t) - \lambda(1)]f(y) \geq \lambda(1)[f(tx + (1-t)y) - f(y)]$$

and by dividing by $t > 0$ we get

$$\frac{\lambda(t)}{t}f(x) + \left[\frac{\lambda(1-t) - \lambda(1)}{t} \right]f(y) \geq \lambda(1) \frac{f(tx + (1-t)y) - f(y)}{t} \quad (24)$$

for any $t \in (0, 1)$.

Now, since f is differentiable on $y \in \overset{\circ}{I}$, then we have

$$\begin{aligned} \lim_{t \rightarrow 0^+} \frac{f(tx + (1-t)y) - f(y)}{t} &= \lim_{t \rightarrow 0^+} \frac{f(y + t(x-y)) - f(y)}{t} \\ &= (x-y) \lim_{t \rightarrow 0^+} \frac{f(y + t(x-y)) - f(y)}{t(x-y)} \\ &= (x-y)f'(y) \end{aligned} \quad (25)$$

for any $x \in \overset{\circ}{I}$ with $x \neq y$.

Also we have

$$\begin{aligned} \lim_{t \rightarrow 0^+} \frac{\lambda(1-t) - \lambda(1)}{t} &= \lim_{s \rightarrow 1^-} \frac{\lambda(s) - \lambda(1)}{1-s} \\ &= - \lim_{s \rightarrow 1^-} \frac{\lambda(s) - \lambda(1)}{s-1} = -\lambda'_-(1) \end{aligned} \quad (26)$$

Taking the limit over $t \rightarrow 0^+$ in (24) and utilizing (25) and (26) we get the desired result (23). \square

Remark 3 *If we assume that*

$$k \geq \lambda'_-(1), \quad (27)$$

then the inequality (23) also holds for $x = y$.

Remark 4 *If $\lambda : [0, \infty) \rightarrow [0, \infty)$ with $\lambda(0) = 0$ then the condition (22) is equivalent to the fact that the right derivative*

$$\lambda'_+(0) = \lim_{t \rightarrow 0^+} \frac{\lambda(t)}{t}$$

exists, is finite and $\lambda'_+(0) = k$.

In this situation the inequality (23) becomes for $\lambda'_+(0) > 0$

$$\lambda'_+(0) f(x) - \lambda'_-(1) f(y) \geq \lambda(1) f'(y) (x - y) \quad (28)$$

for any $x, y \in \overset{\circ}{I}$ with $x \neq y$.

If the function λ is subadditive on $[0, \infty)$ and has finite lateral derivatives with $\lambda'_+(0) > 0$, then

$$\lambda(t) + \lambda(1 - t) \geq \lambda(1), \quad t \in (0, 1),$$

i.e.

$$\frac{\lambda(t)}{t} \geq \frac{\lambda(1) - \lambda(1 - t)}{t}, \quad t \in (0, 1). \quad (29)$$

Taking the limit over $t \rightarrow 0^+$ in (29) we get

$$\lambda'_+(0) \geq \lambda'_-(1),$$

therefore the inequality (28) also holds for $x = y$.

We have the following result.

Corollary 2 *Let $\lambda : [0, \infty) \rightarrow [0, \infty)$ be a subadditive function with $\lambda(0) = 0$ and having the lateral derivative $\lambda'_+(0), \lambda'_-(1) \in (0, \infty)$.*

If the function $f : I \rightarrow [0, \infty)$ is differentiable on $\overset{\circ}{I}$ and λ -convex, then

$$\lambda'_+(0) f(x) - \lambda'_-(1) f(y) \geq \lambda(1) f'(y) (x - y) \quad (30)$$

for any $x, y \in \overset{\circ}{I}$.

As examples of such functions we have:

Proposition 2 Let $h(z) = \sum_{n=0}^{\infty} a_n z^n$ a power series with nonnegative coefficients $a_n \geq 0$ for all $n \in \mathbb{N}$ and convergent on the open disk $D(0, R)$ with $R > 0$ or $R = \infty$ and $r \in (0, R)$. If the function $f : I \rightarrow [0, \infty)$ is differentiable on $\overset{\circ}{I}$ and λ_r -convex with $\lambda_r : [0, \infty) \rightarrow [0, \infty)$,

$$\lambda_r(t) := \ln \left[\frac{h(r)}{h(r \exp(-t))} \right],$$

then

$$\frac{rh'(r)}{h(r)}f(x) - \frac{re^{-1}h'(re^{-1})}{h(re^{-1})}f(y) \geq \ln \left[\frac{h(r)}{h(re^{-1})} \right] f'(y)(x-y), \quad (31)$$

for any $x, y \in \overset{\circ}{I}$.

Proof. We know that λ_r is differentiable on $(0, \infty)$ and

$$\lambda'_r(t) := \frac{r \exp(-t) h'(r \exp(-t))}{h(r \exp(-t))}$$

for $t \in (0, \infty)$, where

$$h'(z) = \sum_{n=1}^{\infty} n a_n z^{n-1}.$$

Since $\lambda_r(0) = 0$, then

$$k = \lim_{s \rightarrow 0^+} \frac{\lambda(s)}{s} = \lambda'_+(0) = \frac{rh'(r)}{h(r)} > 0 \text{ for } r \in (0, R).$$

Also

$$\lambda'_r(1) = \frac{re^{-1}h'(re^{-1})}{h(re^{-1})}$$

and

$$\lambda_r(1) = \ln \left[\frac{h(r)}{h(re^{-1})} \right].$$

Applying Corollary 2 we deduce the desired result (31). \square

Corollary 3 If the function $f : I \rightarrow [0, \infty)$ is differentiable on $\overset{\circ}{I}$ and λ -convex with $\lambda : [0, \infty) \rightarrow [0, \infty)$, $\lambda(t) = 1 - \exp(-t)$, then we have

$$ef(x) - f(y) \geq (e-1)f'(y)(x-y) \quad (32)$$

for any $x, y \in \overset{\circ}{I}$.

It follows by Proposition 2 observing that $\lambda'(t) = \exp(-t)$, $t > 0$.

2 Jensen Type Inequalities

Let $(\Omega, \mathcal{A}, \mu)$ be a measure space consisting of a set Ω , a σ -algebra \mathcal{A} of parts of Ω and a countably additive positive measure μ on \mathcal{A} with values in $\mathbb{R} \cup \{\infty\}$. For a μ -measurable function $w : \Omega \rightarrow \mathbb{R}$, with $w(x) \geq 0$ for μ -a.e. (almost every) $x \in \Omega$, consider the Lebesgue space

$$L_w(\Omega, \mu) := \left\{ f : \Omega \rightarrow \mathbb{R}, f \text{ is } \mu\text{-measurable and } \int_{\Omega} w(x) |f(x)| d\mu(x) < \infty \right\}.$$

For simplicity of notation we write everywhere in the sequel $\int_{\Omega} w d\mu$ instead of $\int_{\Omega} w(x) d\mu(x)$.

Theorem 5 *Let $\lambda : [0, \infty) \rightarrow [0, \infty)$ be a subadditive function with $\lambda(0) = 0$ and having the lateral derivative $\lambda'_+(0)$, $\lambda'_-(1) \in (0, \infty)$. If the function $f : I \rightarrow [0, \infty)$ is differentiable on I and λ -convex, then for any $u : \Omega \rightarrow [m, M] \subset I$ so that $f \circ u$, $u \in L_w(\Omega, \mu)$, where $w \geq 0$ μ -a.e. (μ -almost everywhere) on Ω with $\int_{\Omega} w d\mu = 1$ we have*

$$\int_{\Omega} w \cdot (f \circ u) d\mu \geq \frac{\lambda'_-(1)}{\lambda'_+(0)} f \left(\int_{\Omega} w u d\mu \right). \quad (33)$$

Proof. Observe that, since $u : \Omega \rightarrow [m, M]$ and $u \in L_w(\Omega, \mu)$, then $\int_{\Omega} w u d\mu \in [m, M]$. Applying Corollary 2 we have

$$\begin{aligned} & \lambda'_+(0) f(u(t)) - \lambda'_-(1) f \left(\int_{\Omega} w u d\mu \right) \\ & \geq \lambda(1) f' \left(\int_{\Omega} w u d\mu \right) \left(u(t) - \int_{\Omega} w u d\mu \right) \end{aligned} \quad (34)$$

for any $t \in \Omega$.

Multiplying (34) by $w(t) \geq 0$ for μ -almost every $t \in \Omega$ we get

$$\begin{aligned} & \lambda'_+(0) w(t) f(u(t)) - \lambda'_-(1) f \left(\int_{\Omega} w u d\mu \right) w(t) \\ & \geq \lambda(1) f' \left(\int_{\Omega} w u d\mu \right) \left(w(t) u(t) - \left(\int_{\Omega} w u d\mu \right) w(t) \right) \end{aligned} \quad (35)$$

for μ -almost every $t \in \Omega$.

Integrating (35) over t on Ω we get

$$\begin{aligned} & \lambda'_+(0) \int_{\Omega} w(t) f(u(t)) d\mu(t) - \lambda'_-(1) f \left(\int_{\Omega} w u d\mu \right) \int_{\Omega} w(t) d\mu(t) \\ & \geq \lambda(1) f' \left(\int_{\Omega} w u d\mu \right) \\ & \quad \times \left(\int_{\Omega} w(t) u(t) d\mu(t) - \left(\int_{\Omega} w u d\mu \right) \int_{\Omega} w(t) d\mu(t) \right) \end{aligned} \quad (36)$$

and since $\int_{\Omega} w(t) d\mu(t) = 1$, we deduce the desired result (33). \square

The following inequality of Hermite-Hadamard type holds:

Corollary 4 *Let $\lambda : [0, \infty) \rightarrow [0, \infty)$ be a subadditive function with $\lambda(0) = 0$ and having the lateral derivative $\lambda'_+(0), \lambda'_-(1) \in (0, \infty)$. If the function $f : I \rightarrow [0, \infty)$ is differentiable on $\overset{\circ}{I}$ and λ -convex, then for any $[a, b] \subset \overset{\circ}{I}$ we have*

$$\frac{1}{b-a} \int_a^b f(t) dt \geq \frac{\lambda'_-(1)}{\lambda'_+(0)} f\left(\frac{a+b}{2}\right). \quad (37)$$

It follows from Theorem 5 by taking $\Omega = [a, b]$, $u : [a, b] \rightarrow [a, b]$, $u(t) = t$, $w(t) = \frac{1}{b-a}$ and $d\mu = dt$ being the Lebesgue measure on the interval $[a, b]$.

The inequality (37) provides other lower bound for the integral mean than the first inequality in (7). Since for h -convexity, $h(0)$ may not be defined, the lower bounds from (37) and (7) cannot be compared in general.

If we consider the discrete measure, then we have:

Corollary 5 *Let $\lambda : [0, \infty) \rightarrow [0, \infty)$ be a subadditive function with $\lambda(0) = 0$ and having the lateral derivative $\lambda'_+(0), \lambda'_-(1) \in (0, \infty)$. If the function $f : I \rightarrow [0, \infty)$ is differentiable on $\overset{\circ}{I}$ and λ -convex, then for any $x_i \in \overset{\circ}{I}$ and $p_i \geq 0$, $i \in \{1, \dots, n\}$ with $\sum_{i=1}^n p_i = 1$ we have*

$$\sum_{i=1}^n p_i f(x_i) \geq \frac{\lambda'_-(1)}{\lambda'_+(0)} f\left(\sum_{i=1}^n p_i x_i\right).$$

Remark 5 *Let $h(z) = \sum_{n=0}^{\infty} a_n z^n$ be a power series with nonnegative coefficients $a_n \geq 0$ for all $n \in \mathbb{N}$ and convergent on the open disk $D(0, R)$ with $R > 0$ or $R = \infty$ and $r \in (0, R)$. Assume that the function $f : I \rightarrow [0, \infty)$ is differentiable on $\overset{\circ}{I}$ and λ_r -convex with $\lambda_r : [0, \infty) \rightarrow [0, \infty)$,*

$$\lambda_r(t) := \ln \left[\frac{h(r)}{h(r \exp(-t))} \right].$$

If $f : I \rightarrow [0, \infty)$ is differentiable on $\overset{\circ}{I}$ and λ_r -convex, then for any $u : \Omega \rightarrow [m, M] \subset \overset{\circ}{I}$ so that $f \circ u, u \in L_w(\Omega, \mu)$, where $w \geq 0$ μ -a.e. (μ -almost everywhere) on Ω with $\int_{\Omega} w d\mu = 1$ we have

$$\int_{\Omega} w \cdot (f \circ u) d\mu \geq \frac{e^{-1} h'(re^{-1}) h(r)}{h(re^{-1}) h'(r)} f\left(\int_{\Omega} w u d\mu\right). \quad (38)$$

Remark 6 *If the function $f : I \rightarrow [0, \infty)$ is differentiable on $\overset{\circ}{I}$ and λ -convex with $\lambda : [0, \infty) \rightarrow [0, \infty)$, $\lambda(t) = 1 - \exp(-t)$, then for any $[a, b] \subset \overset{\circ}{I}$ we have*

$$\frac{1}{b-a} \int_a^b f(t) dt \geq \frac{1}{e} f\left(\frac{a+b}{2}\right). \quad (39)$$

Also, for any $x_i \in \overset{\circ}{I}$ and $p_i \geq 0$, $i \in \{1, \dots, n\}$ with $\sum_{i=1}^n p_i = 1$ we have

$$\sum_{i=1}^n p_i f(x_i) \geq \frac{1}{e} f\left(\sum_{i=1}^n p_i x_i\right). \quad (40)$$

Recall Slater's inequality for differentiable convex functions [56]:

Lemma 2 *Let $f : I \rightarrow \mathbb{R}$ be a nondecreasing (nonincreasing) differentiable convex function on I , $x_i \in I$, $p_i \geq 0$ with $P_n = \sum_{i=1}^n p_i > 0$ and assume that $\sum_{i=1}^n p_i f'(x_i) \neq 0$. Then one has the inequality*

$$f\left(\frac{\sum_{i=1}^n p_i x_i f'(x_i)}{\sum_{i=1}^n p_i f'(x_i)}\right) \geq \frac{1}{P_n} \sum_{i=1}^n p_i f(x_i). \quad (41)$$

As shown in [22, pp. 129-130], the monotonicity condition in Lemma 2 can be weakened by assuming that

$$\frac{\sum_{i=1}^n p_i x_i f'(x_i)}{\sum_{i=1}^n p_i f'(x_i)} \in I.$$

We can state the following result that is similar to Slater's inequality:

Theorem 6 *Let $\lambda : [0, \infty) \rightarrow [0, \infty)$ be a subadditive function with $\lambda(0) = 0$ and having the lateral derivative $\lambda'_+(0)$, $\lambda'_-(1) \in (0, \infty)$. If the function $f : I \rightarrow [0, \infty)$ is differentiable on $\overset{\circ}{I}$ and λ -convex, then for any $u : \Omega \rightarrow [m, M] \subset \overset{\circ}{I}$ so that $f \circ u$, $u \cdot (f' \circ u)$, $f' \circ u \in L_w(\Omega, \mu)$, where $w \geq 0$ μ -a.e. (μ -almost everywhere) on Ω with $\int_{\Omega} w d\mu = 1$ and*

$$\frac{\int_{\Omega} w u \cdot (f' \circ u) d\mu}{\int_{\Omega} w \cdot (f' \circ u) d\mu} \in [m, M],$$

we have

$$\frac{\lambda'_+(0)}{\lambda'_-(1)} f\left(\frac{\int_{\Omega} w u \cdot (f' \circ u) d\mu}{\int_{\Omega} w \cdot (f' \circ u) d\mu}\right) \geq \int_{\Omega} w \cdot (f \circ u) d\mu. \quad (42)$$

Proof. Since the function $f : I \rightarrow [0, \infty)$ is differentiable on $\overset{\circ}{I}$ and λ -convex, then by (30) we have

$$\lambda'_+(0) f(x) - \lambda'_-(1) f(u(t)) \geq \lambda(1) f'(u(t)) (x - u(t)) \quad (43)$$

for any $x \in \overset{\circ}{I}$ and $t \in \Omega$.

If we multiply by $w(t) \geq 0$ and integrate we get

$$\begin{aligned} & \lambda'_+(0) f(x) - \lambda'_-(1) \int_{\Omega} w(t) f(u(t)) d\mu(t) \\ & \geq \lambda(1) x \int_{\Omega} w(t) f'(u(t)) d\mu(t) - \int_{\Omega} w(t) f'(u(t)) u(t) d\mu(t), \end{aligned} \quad (44)$$

for any $x \in \overset{\circ}{I}$.

Since $\int_{\Omega} w(t) f'(u(t)) d\mu(t) \neq 0$ and

$$x_0 := \frac{\int_{\Omega} w(t) f'(u(t)) u(t) d\mu(t)}{\int_{\Omega} w(t) f'(u(t)) d\mu(t)} \in [m, M],$$

then by taking $x = x_0$ in (44) we get the desired result (42). \square

The following Hermite-Hadamard type inequality holds:

Corollary 6 *Let $\lambda : [0, \infty) \rightarrow [0, \infty)$ be a subadditive function with $\lambda(0) = 0$ having the lateral derivative $\lambda'_+(0)$, $\lambda'_-(1) \in (0, \infty)$. If the function $f : I \rightarrow [0, \infty)$ is differentiable on $\overset{\circ}{I}$ and λ -convex, and for $[a, b] \subset \overset{\circ}{I}$ we have*

$$\frac{\int_a^b t f'(t) dt}{f(b) - f(a)} = \frac{bf(b) - af(a) - \int_a^b f(t) dt}{f(b) - f(a)} \in [a, b], \quad (45)$$

then we have

$$\frac{\lambda'_+(0)}{\lambda'_-(1)} f \left(\frac{bf(b) - af(a) - \int_a^b f(t) dt}{f(b) - f(a)} \right) \geq \frac{1}{b-a} \int_a^b f(t) dt. \quad (46)$$

The following discrete inequality also holds:

Corollary 7 *Let $\lambda : [0, \infty) \rightarrow [0, \infty)$ be a subadditive function with $\lambda(0) = 0$ having the lateral derivative $\lambda'_+(0)$, $\lambda'_-(1) \in (0, \infty)$. If the function $f : I \rightarrow [0, \infty)$ is differentiable on $\overset{\circ}{I}$ and λ -convex, then for any $x_i \in \overset{\circ}{I}$ and $p_i \geq 0$, $i \in \{1, \dots, n\}$ with $\sum_{i=1}^n p_i = 1$ and*

$$\frac{\sum_{i=1}^n p_i x_i f'(x_i)}{\sum_{i=1}^n p_i f'(x_i)} \in \overset{\circ}{I},$$

we have

$$\frac{\lambda'_+(0)}{\lambda'_-(1)} f \left(\frac{\sum_{i=1}^n p_i x_i f'(x_i)}{\sum_{i=1}^n p_i f'(x_i)} \right) \geq \sum_{i=1}^n p_i f(x_i). \quad (47)$$

Remark 7 *The interested reader can obtain some particular inequalities of interest by taking λ_r -convex functions with $\lambda_r : [0, \infty) \rightarrow [0, \infty)$,*

$$\lambda_r(t) := \ln \left[\frac{h(r)}{h(r \exp(-t))} \right],$$

and h is as in Theorem 2. The details are omitted.

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