Jensen's Inequality

The following theorem will be very useful to derive basic properties of entropy.

Theorem: Jensen's inequality

Let $f: \mathcal{D} \to \mathbb{R}$ be a convex function, and let $n \in \mathbb{N}$. Then for any $p_1, \ldots, p_n \in \mathbb{R}_{\geq 0}$ such that $\sum_{i=1}^n p_i = 1$ and for any $x_1, \ldots, x_n \in \mathcal{D}$ it holds that

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

If f is strictly convex and $p_1, \ldots, p_n > 0$, then equality holds if and only if $x_1 = \cdots = x_n$. In particular, if X is a real random variable whose image $\mathcal{X}$ is contained in $\mathcal{D}$, then

$$\mathbb{E}[f(X)] \geq f(\mathbb{E}[X]),$$

and if f is strictly convex, equality holds if and only if there is a $c \in \mathcal{X}$ such that $X = c$ with probability 1.

Proof

The proof is by induction. The case $n = 1$ is trivial, and the case $n = 2$ is identical to the very definition of convexity. Suppose that we have already proved the claim up to $n - 1 \geq 2$. Assume, without loss of generality, that $p_n < 1$. Then:

$$\begin{aligned}
\sum_{i=1}^n p_i f(x_i) &= p_n f(x_n) + \sum_{i=1}^{n-1} p_i f(x_i) \\
&= p_n f(x_n) + (1 - p_n) \sum_{i=1}^{n-1} \frac{p_i}{1 - p_n} f(x_i) \\
&\geq p_n f(x_n) + (1 - p_n) f\left(\sum_{i=1}^{n-1} \frac{p_i}{1 - p_n} x_i\right) \text{(induction hypothesis)} \\
&\geq f\left(p_n x_n + (1 - p_n) \sum_{i=1}^{n-1} \frac{p_i}{1 - p_n} x_i\right) \text{(definition of convexity)} \\
&= f\left(p_n x_n + \sum_{i=1}^{n-1} p_i x_i\right) \\
&= f\left(\sum_{i=1}^n p_i x_i\right).
\end{aligned}$$

That proves the claim. As for the strictness claim, if $x_1, \ldots, x_n$ are not all identical, then either $x_1, \ldots, x_{n-1}$ are not all identical and the first inequality is strict by induction hypothesis, or $x_1 = \cdots = x_{n-1} \neq x_n$ so that the second inequality is strict by the definition of convexity.