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A simple proof of logarithmic convexity of extended mean values

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Abstract In the note, a simple proof is provided for the logarithmic convexity of extended mean values.

Keywords Simple proof • Logarithmic convexity • Extended mean values

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1 Introduction

Let x, y be two positive numbers and r, s be two real variables. Then extended mean values E(r, s; x, y) were defined in [4, 11] as

$$E(r, s; x, y) = \left(\frac{r}{s} \cdot \frac{y^s - x^s}{y^r - x^r}\right)^{1/(s-r)}, rs(r - s)(x - y) \neq 0;$$

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$$E(r, 0; x, y) = \left(\frac{1}{r} \cdot \frac{y^r - x^r}{\ln y - \ln x}\right)^{1/r}, \quad r(x - y) \neq 0;$$

$$E(r, r; x, y) = \frac{1}{e^{1/r}} \left(\frac{x^{x^r}}{y^{y^r}}\right)^{1/(x^r - y^r)}, \quad r(x - y) \neq 0;$$

$$E(0, 0; x, y) = \sqrt{xy}, \quad x \neq y;$$

$$E(r, s; x, x) = x, \quad x = y. \tag{1}$$

There are many papers on extended mean values E(r, s; x, y), see [2] and related references therein.

By very complex and intricate calculations on more than four printed pages, the logarithmic convexity of extended mean values E(r, s; x, y) were presented in [5, 6] as follows.

Theorem 1 For given positive numbers x and y,

- 1. if $(r, s) \in (0, \infty) \times (0, \infty)$, then extended mean values E(r, s; x, y) are logarithmically concave with respect to either r or s;
- 2. if $(r, s) \in (-\infty, 0) \times (-\infty, 0)$, then extended mean values E(r, s; x, y) are logarithmically convex with respect to either r or s.

The aim of this note is to provide a simple and elegant proof of Theorem 1, which will spend not more than one and a half printed page.

2 A simple proof of Theorem 1

For real numbers a and b with b > a, let

$$F_{a,b}(t) = \begin{cases} \frac{t}{e^{bt} - e^{at}}, & t \neq 0; \\ \frac{1}{b - a}, & t = 0. \end{cases}$$
 (2)

Straightforward computation gives

$$\ln F_{a,b}(t) = \ln |t| - \ln |e^{bt} - e^{at}|,$$

$$[\ln F_{a,b}(t)]' = \frac{1}{t} - \frac{b e^{bt} - a e^{at}}{e^{bt} - e^{at}},$$

$$[\ln F_{a,b}(t)]'' = \frac{(a-b)^2 e^{(a+b)t}}{(e^{at} - e^{bt})^2} - \frac{1}{t^2}$$



and

$$\begin{aligned} & \left[\ln F_{a,b}(t)\right]^{(3)} \\ &= \frac{2}{t^3} - \frac{(a-b)^3 e^{(a+b)t} (e^{at} + e^{bt})}{(e^{at} - e^{bt})^3} \\ &= \frac{2}{t^3} \left(\frac{at - bt}{e^{at} - e^{bt}}\right)^3 \left[\left(\frac{e^{at} - e^{bt}}{at - bt}\right)^3 - \frac{e^{(a+b)t} (e^{at} + e^{bt})}{2}\right] \\ &= \frac{2e^{3(a+b)t/2}}{t^3} \left(\frac{at - bt}{e^{at} - e^{bt}}\right)^3 \left\{\left[\frac{e^{(a-b)t/2} - e^{(b-a)t/2}}{(a-b)t}\right]^3 - \frac{e^{(a-b)t/2} + e^{(b-a)t/2}}{2}\right\} \\ &\triangleq \frac{2e^{3(a+b)t/2}}{t^3} \left(\frac{at - bt}{e^{at} - e^{bt}}\right)^3 Q\left(\frac{a - b}{2}t\right). \end{aligned}$$

The Lazarević's inequality (see [1, p. 131] and [3, p. 300]) reads as follows

$$\frac{\sinh t}{t} < \cosh t < \left(\frac{\sinh t}{t}\right)^3, \quad t \neq 0. \tag{3}$$

This shows that

$$Q(t) = \left(\frac{e^t - e^{-t}}{2t}\right)^3 - \frac{e^{-t} + e^t}{2} = \left(\frac{\sinh t}{t}\right)^3 - \cosh t > 0$$

for $t \in \mathbb{R}$ with $t \neq 0$. Hence $[\ln F_{a,b}(t)]^{(3)} > 0$ on $(0, \infty)$ and $[\ln F_{a,b}(t)]^{(3)} < 0$ on $(-\infty, 0)$ for all real numbers a and b with $a \neq b$.

It is easy to see that extended mean values E(r, s; x, y) can be expressed in terms of $F_{a,b}(t)$ as

$$E(r, s; x, y) = \begin{cases} \left[\frac{F_{\ln x, \ln y}(r)}{F_{\ln x, \ln y}(s)} \right]^{1/(s-r)}, & (r-s)(x-y) \neq 0; \\ \exp\left(-\frac{F'_{\ln x, \ln y}(r)}{F_{\ln x, \ln y}(r)} \right), & r = s, \ x - y \neq 0 \end{cases}$$
(4)

and

$$\ln E(r, s; x, y) = \begin{cases} \frac{-1}{s - r} \int_{r}^{s} \frac{F'_{\ln x, \ln y}(u)}{F_{\ln x, \ln y}(u)} du, & (r - s)(x - y) \neq 0; \\ -\frac{F'_{\ln x, \ln y}(r)}{F_{\ln x, \ln y}(r)}, & r = s, \ x - y \neq 0. \end{cases}$$
 (5)

It is known [5, p. 1788, Lemma 1] that if f is a twice-differentiable convex function on an interval I, then the arithmetic mean

$$\phi(r,s) = \begin{cases} \frac{1}{s-r} \int_{r}^{s} f(t) dt, & r \neq s \\ f(r), & r = s \end{cases}$$
 (6)

of f(t) is also convex with respect to both r and s on I. Consequently, using the symmetric properties E(r, s; x, y) = E(s, r; x, y) = E(r, s; y, x) and the fact that

$$[\ln F_{a,b}(t)]^{(3)} = \left[\frac{F'_{a,b}(t)}{F_{a,b}(t)}\right]'' \begin{cases} > 0 & \text{for } t \in (0,\infty) \\ < 0 & \text{for } t \in (-\infty,0) \end{cases}$$
 (7)

for all real numbers a and b with $a \neq b$, Theorem 1 follows directly.

Remark 1 Some properties and applications of the reciprocal of the function $F_{a,b}(t)$ have been investigated in [7–10] and related references therein.

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