

CYCLIC REFINEMENT OF BECK'S INEQUALITIES

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Abstract. In this paper, we refine the discrete Jensen's inequality for vectors by the idea recently given in [2]. As a consequence, we are able to refine the inequality of E. Beck [1] with the help of cyclic generalized mixed symmetric means. This leads to the refinements of the classical Hölder and Minkowski's inequalities.

რეზიუმე. [2] შრომაში განვითარებულ იდეაზე დაყრდნობით დაზუსტებულია იენსენის უტოლობა ვექტორებისათვის. ამ შედეგზე დაყრდნობით ხუსტდება ე. ბეკის [1] უტოლობა ციკლური განზოგადებული შერეული საშუალოების გამოყენებით. ამ უკანსაკნელ უტოლობას მოსდევს ჰელდერისა და მინკოვსკის კლასიკური უტოლობების დაზუსტება.

1. INTRODUCTION AND PRELIMINARY RESULTS

Let U be a convex subset of a real linear space, and let $f : U \rightarrow \mathbb{R}$ be a convex function. If $x_i \in U$ ($1 \leq i \leq n$) and $p_i \geq 0$ ($1 \leq i \leq n$) such that $\sum_{i=1}^n p_i = 1$, then the discrete Jensen's inequality

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

holds. Particularly, we have

$$f\left(\frac{1}{n} \sum_{i=1}^n x_i\right) \leq \frac{1}{n} \sum_{i=1}^n f(x_i). \quad (2)$$

Let $I \subset \mathbb{R}$ be an interval, $h : I \rightarrow \mathbb{R}$ be a continuous and strictly monotone function, and let $\mathbf{a} = (a_1, \dots, a_n) \in I^n$. Then the quasi-arithmetic

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h -mean of vector \mathbf{a} is defined by

$$h_n(\mathbf{a}) = h_n(a_i; 1 \leq i \leq n) = h(\mathbf{a}; n) := h^{-1} \left(\frac{1}{n} \sum_{i=1}^n h(a_i) \right).$$

First, we extend Beck's results (see [1]). The use will be made of the following hypothesis:

(A₁) Let $L_t : I_t \rightarrow \mathbb{R}$ ($t = 1, \dots, m$) and $N : I_N \rightarrow \mathbb{R}$ be continuous and strictly monotone functions whose domains are intervals in \mathbb{R} , and let $f : I_1 \times \dots \times I_m \rightarrow I_N$ be a continuous function. Let $\mathbf{x}^{(1)}, \dots, \mathbf{x}^{(m)} \in \mathbb{R}^n$ ($n \geq 2$) such that $\mathbf{x}^{(t)} \in I_t^n$ for each $t = 1, \dots, m$.

The following result is a simple consequence of the discrete Jensen's inequality (2).

Theorem 1.1. *Assume (A₁). If N is an increasing function, then the inequality*

$$\begin{aligned} & f \left(L_1(\mathbf{x}^{(1)}; n), \dots, L_m(\mathbf{x}^{(m)}; n) \right) \geq \\ & \geq N^{-1} \left(\frac{1}{n} \sum_{i=1}^n N(f(x_i^{(1)}, \dots, x_i^{(m)})) \right), \end{aligned} \quad (3)$$

holds for all possible $\mathbf{x}^{(t)}$ ($t = 1, \dots, m$), if and only if the function H defined on $L_1(I_1) \times \dots \times L_m(I_m)$ by

$$H(t_1, \dots, t_m) := N \left(f(L_1^{-1}(t_1), \dots, L_m^{-1}(t_m)) \right) \quad (4)$$

is concave. The inequality in (3) is reversed for all possible $\mathbf{x}^{(t)}$ ($t = 1, \dots, m$), if and only if H is convex.

Proof. We replace the convex function f by $-H$ or H , and x_i by $L_t(x_i^{(t)})$ in (2) and then, applying the increasing function N^{-1} , we get the required results. \square

Beck's original result (see [4], p. 249 or [3], p. 300) was the weighted form of Theorem 1.1 (see in [10], p. 157), but with $m = 2$ and $I_1 = [k_1, k_2]$, $I_2 = [l_1, l_2]$ and $I_N = [n_1, n_2]$.

For the simplicity, in case $m = 2$ we use the following form of (A₁):

(A₂) Let $K : I_K \rightarrow \mathbb{R}$, $L : I_L \rightarrow \mathbb{R}$ and $N : I_N \rightarrow \mathbb{R}$ be continuous and strictly monotone functions whose domains are intervals in \mathbb{R} , and let $f : I_K \times I_L \rightarrow I_N$ be a continuous function. Let $\mathbf{a}, \mathbf{b} \in \mathbb{R}^n$ ($n \geq 2$) such that $\mathbf{a} \in I_K^n$ and $\mathbf{b} \in I_L^n$.

Then (3) has the form

$$f(K_n(\mathbf{a}), L_n(\mathbf{b})) \geq N_n(f(\mathbf{a}, \mathbf{b})), \quad (5)$$

where $f(\mathbf{a}, \mathbf{b})$ means $(f(a_1, b_1), \dots, f(a_n, b_n))$.

The following results are the important special cases of Theorem 1.1 and generalize the corresponding results of Beck. We use the following hypothesis:

(A₃) Let $K : I_K \rightarrow \mathbb{R}$, $L : I_L \rightarrow \mathbb{R}$ and $N : I_N \rightarrow \mathbb{R}$ be continuous and strictly monotone functions whose domains are intervals in \mathbb{R} such that either $I_K + I_L \subset I_N$ and $f(x, y) = x + y$ ($(x, y) \in I_K \times I_L$), or $I_K, I_L \subset]0, \infty[$, $I_K \cdot I_L \subset I_N$ and $f(x, y) = xy$ ($(x, y) \in I_K \times I_L$). Assume further that the functions K , L and N are twice continuously differentiable on the interior of their domains, respectively. Let $\mathbf{a}, \mathbf{b} \in \mathbb{R}^n$ ($n \geq 2$) such that $\mathbf{a} \in I_K^n$ and $\mathbf{b} \in I_L^n$.

The interior of a subset A of \mathbb{R} is denoted by A° .

Corollary 1.2. *Assume (A₃) with $f(x, y) = x + y$ ($(x, y) \in I_K \times I_L$), and assume that K' , L' , N' , K'' , L'' and N'' are all positive. Introducing $E := \frac{K'}{K''}$, $F := \frac{L'}{L''}$, $G := \frac{N'}{N''}$, (5) holds for all possible tuples \mathbf{a} and \mathbf{b} , if and only if*

$$E(x) + F(y) \leq G(x + y), \quad (x, y) \in I_K^\circ \times I_L^\circ. \quad (6)$$

Corollary 1.3. *Assume (A₃) with $f(x, y) = xy$ ($(x, y) \in I_K \times I_L$). Suppose the functions $A(x) := \frac{K'(x)}{K'(x) + xK''(x)}$, $B(x) := \frac{L'(x)}{L'(x) + xL''(x)}$ and $C(x) := \frac{N'(x)}{N'(x) + xN''(x)}$ are defined on I_K° , I_L° and I_N° , respectively. Assume further that K' , L' , N' , A , B and C are all positive. Then (5) holds for all possible tuples \mathbf{a} and \mathbf{b} , if and only if*

$$A(x) + B(y) \leq C(xy), \quad (x, y) \in I_K^\circ \times I_L^\circ.$$

To prove these corollaries, similar arguments can be applied as in the analogous results of Beck. We just sketch the proof of Corollary 1.2.

Proof. By Theorem 1.1, it is enough to prove that the function

$$H : K(I_K) \times L(I_L) \rightarrow \mathbb{R}, \quad H(t, s) := N(K^{-1}(t) + L^{-1}(s))$$

is concave. Since H is continuous, and twice continuously differentiable on the interior $K(I_K^\circ) \times L(I_L^\circ)$ of its domain, we have to show that

$$h_1^2 \frac{\partial^2 H(t, s)}{\partial t^2} + 2h_1 h_2 \frac{\partial^2 H(t, s)}{\partial t \partial s} + h_2^2 \frac{\partial^2 H(t, s)}{\partial s^2} \leq 0$$

for all $(t, s) \in K(I_K^\circ) \times L(I_L^\circ)$ and $(h_1, h_2) \in \mathbb{R}^2$. By computing the partial derivatives of H of order 2 at the points of $K(I_K^\circ) \times L(I_L^\circ)$, we have the condition (6) (see [3] p. 303). \square

The interpolations of the discrete Jensen's inequality (2) given in [13] are used in [11] (see also [12], p.195) to refine the inequality of E. Beck for a function of two variables. The similar idea is utilized in [8, 9] (see also [10], Chapter 7) for the refinements of weighted discrete Jensen's inequality (1) appeared in [5, 6, 7]. Analogously, in this paper we work out the new

refinement of Beck's inequality (3) by cyclic mixed symmetric means as a consequence of the new refinement of the discrete Jensen's inequality (2) constructed in [2]. This, obviously, leads to some new refinements of the classical Hölder and Minkowski's inequalities.

We need another hypothesis:

(H₂) Let U be a convex set in \mathbb{R}^m , $\mathbf{x}_1, \dots, \mathbf{x}_n \in U$, such that $\mathbf{x}_{i+n} = \mathbf{x}_i$, and $\lambda := (\lambda_1, \dots, \lambda_n)$ be a positive n -tuple such that $\sum_{i=1}^k \lambda_i = 1$ for $2 \leq k \leq n$. Further, let $f : U \rightarrow \mathbb{R}$ be a convex function.

The following refinement of the discrete Jensen's inequality for functions of several variables is analogous to the refinement given in [2] for the function of one variable:

Theorem A. *Assume (H₂), and consider the following sum*

$$S = \frac{1}{n} \sum_{i=1}^n f \left(\sum_{j=0}^{k-1} \lambda_{j+1} \mathbf{x}_{i+j} \right). \quad (7)$$

Then

$$f \left(\frac{\sum_{i=1}^n \mathbf{x}_i}{n} \right) \leq \frac{1}{n} \sum_{i=1}^n f \left(\sum_{j=0}^{k-1} \lambda_{j+1} \mathbf{x}_{i+j} \right) \leq \frac{\sum_{i=1}^n f(\mathbf{x}_i)}{n}. \quad (8)$$

Proof. The idea of proof is the same as that given in [2].

First, we prove the second inequality in (8). Since f is convex, by Jensen's inequality, we have

$$\begin{aligned} \sum_{i=1}^n f \left(\sum_{j=0}^{k-1} \lambda_{j+1} \mathbf{x}_{i+j} \right) &\leq \sum_{i=1}^n \sum_{j=0}^{k-1} \lambda_{j+1} f(\mathbf{x}_{i+j}) = \\ &= \sum_{i=1}^n f(\mathbf{x}_i) \sum_{j=1}^k \lambda_j = \sum_{i=1}^n f(\mathbf{x}_i) \end{aligned}$$

Now we prove the first inequality in (8). Since f is convex, by Jensen's inequality, we have

$$\begin{aligned} \frac{1}{n} \sum_{i=1}^n f \left(\sum_{j=0}^{k-1} \lambda_{j+1} \mathbf{x}_{i+j} \right) &\geq f \left(\frac{\sum_{i=1}^n \sum_{j=0}^{k-1} \lambda_{j+1} \mathbf{x}_{i+j}}{n} \right) = \\ &= f \left(\frac{\sum_{i=1}^n \mathbf{x}_i \sum_{j=1}^k \lambda_j}{n} \right) = f \left(\frac{\sum_{i=1}^n \mathbf{x}_i}{n} \right) \quad \square \end{aligned}$$

2. REFINEMENT OF BECK'S INEQUALITY

In what follows, we assume (A₁) such that $x_{i+n}^{(t)} = x_i^{(t)}$ ($t = 1, \dots, m$) and $(\lambda_1, \dots, \lambda_n)$ is a positive n -tuple in the way that $\sum_{i=1}^k \lambda_i = 1$ for $2 \leq k \leq n$.

The cyclic mixed symmetric means relative to (7) are defined by

$$\begin{aligned} & M(L_1, \dots, L_m; \mathbf{x}^{(1)}, \dots, \mathbf{x}^{(m)}) := \\ & = N^{-1} \left(\frac{1}{n} \sum_{i=1}^n N \left(f \left(L_1(\mathbf{x}^{(1)}; k), \dots, L_m(\mathbf{x}^{(m)}; k) \right) \right) \right) \\ & L_t(\mathbf{x}^{(t)}; k) = L_t^{-1} \left(\sum_{j=0}^{k-1} \lambda_{j+1} L_t(x_{i+j}^{(t)}) \right); \quad t = 1, \dots, m. \end{aligned} \quad (9)$$

Now, we get an interpolation of (3) by the direct application of Theorem A as follows.

Theorem 2.1. *Assume (A_1) such that $x_{i+n}^{(t)} = x_i^{(t)}$ ($t = 1, \dots, m$), and $(\lambda_1, \dots, \lambda_n)$ is a positive n -tuple such that $\sum_{i=1}^k \lambda_i = 1$ for $2 \leq k \leq n$. If N is an increasing (decreasing) function, then the inequalities*

$$\begin{aligned} f \left(L_1(\mathbf{x}^{(1)}; n), \dots, L_m(\mathbf{x}^{(m)}; n) \right) & \leq M(L_1, \dots, L_m; \mathbf{x}^{(1)}, \dots, \mathbf{x}^{(m)}) \leq \\ & \leq N^{-1} \left(\frac{1}{n} \sum_{i=1}^n N(f(x_i^{(1)}, \dots, x_i^{(m)})) \right), \end{aligned} \quad (10)$$

hold for all possible $\mathbf{x}^{(t)}$ ($t = 1, \dots, m$), if and only if the function H defined in Theorem 1.1 is convex (concave). If N is an increasing (decreasing) function, then the inequalities in (10) are reversed for all possible $\mathbf{x}^{(t)}$ ($t = 1, \dots, m$), if and only if H is concave (convex).

Proof. Suppose N is increasing and the function $H : L_1(I_1) \times \dots \times L_m(I_m) \rightarrow \mathbb{R}$,

$$H(t_1, \dots, t_m) = N \left(f \left(L_1^{-1}(t_1), \dots, L_m^{-1}(t_m) \right) \right)$$

is convex. We apply Theorem A to the function H and to the vectors $(L_1(x_i^{(1)}), \dots, L_m(x_i^{(m)}))$, $i = 1, \dots, n$. Then the first term in (8) gives

$$\begin{aligned} & H \left(\frac{1}{n} \sum_{i=1}^n \left(L_1(x_i^{(1)}), \dots, L_m(x_i^{(m)}) \right) \right) = \\ & = H \left(\frac{1}{n} \sum_{i=1}^n L_1(x_i^{(1)}), \dots, \frac{1}{n} \sum_{i=1}^n L_m(x_i^{(m)}) \right) = \\ & = N \left(f \left(L_1^{-1} \left(\frac{1}{n} \sum_{i=1}^n L_1(x_i^{(1)}) \right), \dots, L_m^{-1} \left(\frac{1}{n} \sum_{i=1}^n L_m(x_i^{(m)}) \right) \right) \right) = \\ & = N \left(f \left(L_1(\mathbf{x}^{(1)}; n), \dots, L_m(\mathbf{x}^{(m)}; n) \right) \right). \end{aligned}$$

The last term in (8) is

$$\frac{1}{n} \sum_{i=1}^n H(L_1(x_i^{(1)}), \dots, L_m(x_i^{(m)})) = \frac{1}{n} \sum_{i=1}^n N\left(f\left(x_i^{(1)}, \dots, x_i^{(m)}\right)\right),$$

and the middle term in (8) has the form

$$\begin{aligned} & \frac{1}{n} \sum_{i=1}^n H\left(\sum_{j=0}^{k-1} \lambda_{j+1} \left(L_1(x_{i+j}^{(1)}), \dots, L_m(x_{i+j}^{(m)})\right)\right) = \\ & = \frac{1}{n} \sum_{i=1}^n H\left(\sum_{j=0}^{k-1} \lambda_{j+1} L_1(x_{i+j}^{(1)}), \dots, \sum_{j=0}^{k-1} \lambda_{j+1} L_m(x_{i+j}^{(m)})\right) = \\ & = \frac{1}{n} \sum_{i=1}^n N\left(f\left(L_1^{-1}\left(\sum_{j=0}^{k-1} \lambda_{j+1} L_1(x_{i+j}^{(1)})\right), \dots, L_m^{-1}\left(\sum_{j=0}^{k-1} \lambda_{j+1} L_m(x_{i+j}^{(m)})\right)\right)\right) = \\ & = \frac{1}{n} \sum_{i=1}^n N\left(f\left(L_1(\mathbf{x}^{(1)}; k), \dots, L_m(\mathbf{x}^{(m)}; k)\right)\right). \end{aligned}$$

The inequalities (10) follow from these observations and Theorem A since N^{-1} is increasing.

The converse is obtained by Theorem 1.1. \square

Assume (A₂) such that $a_{i+n} = a_i$, $b_{i+n} = b_i$, and $(\lambda_1, \dots, \lambda_n)$ is a positive n -tuple such that $\sum_{i=1}^k \lambda_i = 1$ for $2 \leq k \leq n$. Then, for $m = 2$, the reverse of (10) can be written as

$$f(K_n(\mathbf{a}), L_n(\mathbf{b})) \geq M(K, L; \mathbf{a}, \mathbf{b}) \geq N^{-1}\left(\frac{1}{n} \sum_{i=1}^n N(f(a_i, b_i))\right). \quad (11)$$

Example 2.2. Let $f(x) = xy$ and $N(x) = x$, then $H(s, t) = K^{-1}(s)L^{-1}(t)$. If H is concave, then (11) gives the following refinement of Hölder's inequality,

$$\frac{1}{n} \sum_{i=1}^n a_i b_i \leq \frac{1}{n} \sum_{i=1}^n K(\mathbf{a}; k) L(\mathbf{b}; k) \leq K_n(\mathbf{a}) L_n(\mathbf{b}). \quad (12)$$

In particular, if $H(s, t) = s^{1/q} t^{1/r}$, then H is concave for $q, r > 1$ and $q^{-1} + r^{-1} = 1$; we get the following refinement of the classical Hölder's inequality for positive n -tuples \mathbf{a} and \mathbf{b} .

$$\sum_{i=1}^n a_i b_i \leq \sum_{i=1}^n \left(\sum_{j=0}^{k-1} \lambda_{j+1} a_{i+j}^q\right)^{\frac{1}{q}} \left(\sum_{j=0}^{k-1} \lambda_{j+1} b_{i+j}^r\right)^{\frac{1}{r}} \leq \left(\sum_{i=1}^n a_i^q\right)^{\frac{1}{q}} \left(\sum_{i=1}^n b_i^r\right)^{\frac{1}{r}}.$$

Example 2.3. If $H(s, t) = (s^{1/p} + t^{1/p})^p$, then H is concave for $p > 1$, and (11) reduces to the following refinement of the classical Minkowski's

inequality for positive n -tuples \mathbf{a} and \mathbf{b} .

$$\begin{aligned} & \left(\sum_{i=1}^n (a_i + b_i)^p \right)^{\frac{1}{p}} \leq \\ & \leq \left(\sum_{i=1}^n \left(\left(\sum_{j=0}^{k-1} \lambda_{j+1} a_{i+j}^p \right)^{\frac{1}{p}} + \left(\sum_{j=0}^{k-1} \lambda_{j+1} b_{i+j}^p \right)^{\frac{1}{p}} \right)^p \right)^{\frac{1}{p}} \leq \\ & \leq \left(\sum_{i=1}^n a_i^p \right)^{\frac{1}{p}} + \left(\sum_{i=1}^n b_i^p \right)^{\frac{1}{p}}. \end{aligned}$$

On the analogy of Corollary 1.2 and Corollary 1.3, we have the following consequences of Theorem 2.1.

Corollary 2.4. *Assume (A_3) such that $a_{i+n} = a_i$, $b_{i+n} = b_i$, and $(\lambda_1, \dots, \lambda_n)$ is a positive n -tuple such that $\sum_{i=1}^k \lambda_i = 1$ for $2 \leq k \leq n$. Suppose $f(x, y) = x + y$ ($(x, y) \in I_K \times I_L$), and assume that K' , L' , N' , K'' , L'' and N'' are all positive. Introducing $E := \frac{K'}{K''}$, $F := \frac{L'}{L''}$, $G := \frac{N'}{N''}$, (11) holds for all possible \mathbf{a} and \mathbf{b} , if and only if*

$$E(x) + F(y) \leq G(x + y), \quad (x, y) \in I_K^\circ \times I_L^\circ.$$

In this case,

$$M(K, L; \mathbf{a}, \mathbf{b}) = N^{-1} \left(\frac{1}{n} \sum_{i=1}^n N(K(\mathbf{a}; k) + L(\mathbf{b}; k)) \right). \quad (13)$$

Corollary 2.5. *Assume (A_3) such that $a_{i+n} = a_i$, $b_{i+n} = b_i$, $(\lambda_1, \dots, \lambda_n)$ is a positive n -tuple such that $\sum_{i=1}^k \lambda_i = 1$ for $2 \leq k \leq n$, and $f(x, y) = xy$ ($(x, y) \in I_K \times I_L$). Suppose the functions $A(x) := \frac{K'(x)}{K'(x) + xK''(x)}$, $B(x) := \frac{L'(x)}{L'(x) + xL''(x)}$ and $C(x) := \frac{N'(x)}{N'(x) + xN''(x)}$ are defined on I_K° , I_L° and I_N° , respectively. Assume further that K' , L' , M' , A , B and C are all positive. Then (11) holds for all possible \mathbf{a} and \mathbf{b} , if and only if*

$$A(x) + B(y) \leq C(xy), \quad (x, y) \in I_K^\circ \times I_L^\circ.$$

In this case,

$$M(K, L; \mathbf{a}, \mathbf{b}) = N^{-1} \left(\frac{1}{n} \sum_{i=1}^n N(K(\mathbf{a}; k)L(\mathbf{b}; k)) \right). \quad (14)$$

3. REFINEMENT OF MINKOWSKI'S INEQUALITY

(A_4) Let I be an interval in \mathbb{R} , and let $M : I \rightarrow \mathbb{R}$ be a continuous and strictly monotone function. Let $\mathbf{x}_i \in I^m$ be such that $\mathbf{x}_{i+n} = \mathbf{x}_i$ ($i = 1, \dots, n$), $(\lambda_1, \dots, \lambda_n)$ be a positive n -tuple such that $\sum_{i=1}^k \lambda_i = 1$ for $2 \leq k \leq n$, and let $\mathbf{w} = (w_1, \dots, w_m)$ be a nonnegative m -tuple such that $\sum_{i=1}^m w_i = 1$.

We give a refinement of Minkowski's inequality by using Theorem A.

Theorem 3.1. *Assume (A_4) , and let the quasi-arithmetic mean function*

$$\mathbf{x} \rightarrow M_m(\mathbf{x}; \mathbf{w}) := M^{-1} \left(\sum_{i=1}^m w_i M(x_i) \right), \quad \mathbf{x} \in I^m$$

be convex. Then

$$\begin{aligned} & M_m \left(\frac{1}{n} \sum_{i=1}^n \mathbf{x}_i; \mathbf{w} \right) \leq \\ & \leq \frac{1}{n} \sum_{i=1}^n M_m \left(\sum_{j=0}^{k-1} \lambda_{j+1} \mathbf{x}_{i+j}; \mathbf{w} \right) \leq \frac{1}{n} \sum_{r=1}^n M_m(\mathbf{x}_r; \mathbf{w}). \end{aligned} \quad (15)$$

Proof. This is obtained by applying Theorem A to the function $M_m(\cdot; \mathbf{w})$ and to the vectors \mathbf{x}_i ($i = 1, \dots, n$). \square

The following necessary and sufficient condition for the quasi-arithmetic mean function to be convex is given in [12], p. 197:

Theorem B. *If $M : [m_1, m_2] \rightarrow R$ has continuous derivatives of second order and it is strictly increasing and strictly convex, then the quasi-arithmetic mean function $M_m(\cdot; w)$ is convex, if and only if M'/M'' is a concave function.*

(A₅) Let $M :]0, \infty[\rightarrow]0, \infty[$ be a continuous and strictly monotone function such that $\lim_{x \rightarrow 0} M(x) = \infty$ or $\lim_{x \rightarrow \infty} M(x) = \infty$. Let $\mathbf{x}_i \in I^m$ be such that $\mathbf{x}_{i+n} = \mathbf{x}_i$ ($i = 1, \dots, n$), $(\lambda_1, \dots, \lambda_n)$ be a positive n -tuple such that $\sum_{i=1}^k \lambda_i = 1$ for $2 \leq k \leq n$. Let $\mathbf{w} = (w_1, \dots, w_m)$ be positive m -tuple such that $w_i \geq 1$ ($i = 1, \dots, m$).

Then we define

$$\widetilde{M}_m(\mathbf{x}; \mathbf{w}) = M^{-1} \left(\sum_{i=1}^m w_i M(x_i) \right). \quad (16)$$

The following result is also given in ([12], page 197):

Theorem C. *If $M :]0, \infty[\rightarrow]0, \infty[$ has continuous derivatives of second order and it is strictly increasing and strictly convex, then $\widetilde{M}_m(\cdot; w)$ is a convex function if M/M' is a convex function.*

By using (16), we have

Theorem 3.2. *Assume (A_5) . If the function*

$$\mathbf{x} \rightarrow \widetilde{M}_m(\mathbf{x}; \mathbf{w}), \quad \mathbf{x} \in]0, \infty[^m$$

is convex, then Theorem 3.1 remains valid for $\widetilde{M}_m(\mathbf{x}; \mathbf{w})$ instead of $M_m(\mathbf{x}; \mathbf{w})$.

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