

## SOME APPLICATIONS OF FEJÉR'S INEQUALITY FOR CONVEX FUNCTIONS (II)

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ABSTRACT. Some applications of Fejér's inequality for convex functions are explored. Upper and lower bounds for the weighted integral

$$\int_a^b \left(x - \frac{a+b}{2}\right)^2 f(x) dx$$

under various assumptions for  $f$  with applications to the trapezoidal quadrature rule are given. Some inequalities for special means are derived.

### 1. INTRODUCTION

The *Hermite-Hadamard* integral inequality for convex functions  $f : [a, b] \rightarrow \mathbb{R}$

$$f\left(\frac{a+b}{2}\right) \leq \frac{1}{b-a} \int_a^b f(x) dx \leq \frac{f(a) + f(b)}{2} \quad (\text{HH})$$

is well known in the literature and has many applications for special means.

For related results, see for instance the research papers [1], [11], [12], [13], [15], [14], [16], [17], [18], the monograph online [10] and the references therein.

In 1906, Fejér, while studying trigonometric polynomials, obtained inequalities which generalize that of Hermite & Hadamard:

**Theorem 1.** Consider the integral  $\int_a^b h(x) w(x) dx$ , where  $h$  is a convex function in the interval  $(a, b)$  and  $w$  is a positive function in the same interval such that

$$w(a+t) = w(b-t), \quad 0 \leq t \leq \frac{1}{2}(a+b),$$

i.e.,  $y = w(x)$  is a symmetric curve with respect to the straight line which contains the point  $(\frac{1}{2}(a+b), 0)$  and is normal to the  $x$ -axis. Under those conditions the following inequalities are valid:

$$h\left(\frac{a+b}{2}\right) \int_a^b w(x) dx \leq \int_a^b h(x) w(x) dx \leq \frac{h(a) + h(b)}{2} \int_a^b w(x) dx. \quad (1)$$

If  $h$  is concave on  $(a, b)$ , then the inequalities reverse in (1).

Clearly, for  $w(x) \equiv 1$  on  $[a, b]$  we get (HH).

We observe that, if we take  $w(x) = (x - \frac{a+b}{2})^2$ ,  $x \in [a, b]$ , then  $w$  satisfies the conditions in Theorem 1,

$$\int_a^b \left(x - \frac{a+b}{2}\right)^2 dx = \frac{1}{12}(b-a)^3$$

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and by (1) we have the following inequality

$$\begin{aligned} \frac{1}{12}h\left(\frac{a+b}{2}\right)(b-a)^3 &\leq \int_a^b \left(x - \frac{a+b}{2}\right)^2 h(x) dx \\ &\leq \frac{h(a)+h(b)}{24}(b-a)^3, \end{aligned} \quad (2)$$

that holds for any convex function  $h : [a, b] \rightarrow \mathbb{R}$ . If the function  $h$  is concave the inequalities in (2) reverse.

In this paper we establish amongst other results some better bounds for the weighted integral

$$\int_a^b \left(x - \frac{a+b}{2}\right)^2 h(x) dx$$

in the case of convex functions  $h : [a, b] \rightarrow \mathbb{R}$ . We also investigate the connection with the trapezoid rule and apply some of the obtained results for special means.

For some recent inequalities concerning the weighted integral

$$\int_a^b (b-x)(x-a)h(x) dx$$

under various assumptions for the function  $h : [a, b] \rightarrow \mathbb{R}$ , see the paper [8].

## 2. THE RESULTS

We start with the following equality that is of interest in itself.

**Lemma 1.** *Let  $f : [a, b] \rightarrow \mathbb{C}$  be such that the derivative  $f'$  is of bounded variation on  $[a, b]$ . Then we have the equality*

$$\begin{aligned} \frac{1}{8}(b-a)^2[f'(b) - f'(a)] - \left[ \frac{f(a)+f(b)}{2}(b-a) - \int_a^b f(x) dx \right] \\ = \frac{1}{2} \int_a^b \left(x - \frac{a+b}{2}\right)^2 df'(x), \end{aligned} \quad (3)$$

where the last integral is taken in the Riemann-Stieltjes sense.

*Proof.* Since  $f'(\cdot)$  is of bounded variation and  $(\cdot - \frac{a+b}{2})^2$  is continuous on  $[a, b]$  then the Riemann-Stieltjes integral from the right hand side of the equality (3) exists and utilizing the integration by parts rule we have

$$\begin{aligned} \int_a^b \left(x - \frac{a+b}{2}\right)^2 df'(x) \\ = \left(x - \frac{a+b}{2}\right)^2 f'(x) \Big|_a^b - 2 \int_a^b \left(x - \frac{a+b}{2}\right) f'(x) dx \\ = \frac{1}{8}(b-a)^2[f'(b) - f'(a)] - 2 \int_a^b \left(x - \frac{a+b}{2}\right) f'(x) dx. \end{aligned} \quad (4)$$

By the integration by parts rule for the Riemann integral we also have

$$\int_a^b \left(x - \frac{a+b}{2}\right) f'(x) dx = \frac{f(a)+f(b)}{2}(b-a) - \int_a^b f(x) dx. \quad (5)$$

Utilising the equality (4) divided by 2 and the equality (5), we get the desired result (3).  $\square$

**Remark 1.** If  $f'$  is absolutely continuous on  $[a, b]$ , then the equality (3) becomes

$$\begin{aligned} & \frac{1}{8}(b-a)^2 [f'(b) - f'(a)] - \left[ \frac{f(a) + f(b)}{2}(b-a) - \int_a^b f(x) dx \right] \\ &= \frac{1}{2} \int_a^b \left( x - \frac{a+b}{2} \right)^2 f''(x) dx, \end{aligned} \quad (6)$$

where the second integral is taken in the Lebesgue sense. This equality was obtained in a different way in [2].

**Corollary 1.** If  $f$  is a convex function on  $[a, b]$ , then we have the inequality

$$\frac{1}{8}(b-a)^2 [f'_-(b) - f'_+(a)] \geq \frac{f(a) + f(b)}{2}(b-a) - \int_a^b f(x) dx. \quad (7)$$

*Proof.* If  $f$  is convex, then the derivative exists except at a countable number of points in  $[a, b]$  and is increasing. The lateral derivatives  $f'_-(b)$  and  $f'_+(a)$  exist. If one is infinite then the inequality (7) holds trivially. If both of them are finite, then the function

$$g(x) := \begin{cases} f'_+(a), & x = a \\ f'_+(x), & x \in (a, b) \\ f'_-(b), & x = b \end{cases}$$

is monotonic nondecreasing on  $[a, b]$  and

$$\begin{aligned} & \frac{1}{8}(b-a)^2 [f'_-(b) - f'_+(a)] - \left[ \frac{f(a) + f(b)}{2}(b-a) - \int_a^b f(x) dx \right] \\ &= \frac{1}{2} \int_a^b \left( x - \frac{a+b}{2} \right)^2 dg(x). \end{aligned} \quad (8)$$

Since

$$\int_a^b \left( x - \frac{a+b}{2} \right)^2 dg(x) \geq 0,$$

then (8) produces the desired result (7).  $\square$

**Remark 2.** The inequality (7) has been obtained in a different way in [6].

**Theorem 2.** With the assumptions of Lemma 1 we have

$$\begin{aligned} & \left| \frac{1}{8}(b-a)^2 [f'(b) - f'(a)] - \left[ \frac{f(a) + f(b)}{2}(b-a) - \int_a^b f(x) dx \right] \right| \\ & \leq \frac{1}{8}(b-a)^2 \bigvee_a^b(f'). \end{aligned} \quad (9)$$

Moreover, if  $f'$  is Lipschitzian with the constant  $L > 0$ , then

$$\begin{aligned} & \left| \frac{1}{8}(b-a)^2 [f'(b) - f'(a)] - \left[ \frac{f(a) + f(b)}{2}(b-a) - \int_a^b f(x) dx \right] \right| \\ & \leq \frac{1}{48}L(b-a)^2. \end{aligned} \quad (10)$$

*Proof.* It is known that if  $p : [c, d] \rightarrow \mathbb{C}$  is a continuous function and  $v : [c, d] \rightarrow \mathbb{C}$  is of bounded variation, then the Riemann-Stieltjes integral  $\int_c^d p(t) dv(t)$  exists and the following inequality holds

$$\left| \int_c^d p(t) dv(t) \right| \leq \max_{t \in [c, d]} |p(t)| \bigvee_c^d(v)$$

where  $\bigvee_c^d(v)$  denotes the total variation of  $v$  on  $[c, d]$ .

Utilising this property we have

$$\begin{aligned} \left| \int_a^b \left( x - \frac{a+b}{2} \right)^2 df'(x) \right| &\leq \sup_{x \in [a, b]} \left( x - \frac{a+b}{2} \right)^2 \bigvee_a^b(f') \\ &= \frac{1}{4} (b-a)^2 \bigvee_a^b(f') \end{aligned}$$

and by the equality (3) we get (9).

It is well known that if  $p : [a, b] \rightarrow \mathbb{C}$  is a Riemann integrable function and  $v : [a, b] \rightarrow \mathbb{C}$  is Lipschitzian with the constant  $M > 0$ , i.e.,

$$|v(s) - v(t)| \leq M |s - t| \text{ for any } t, s \in [a, b],$$

then the Riemann-Stieltjes integral  $\int_a^b p(t) dv(t)$  exists and the following inequality holds

$$\left| \int_a^b p(t) dv(t) \right| \leq M \int_a^b |p(t)| dt.$$

Utilizing this property we have

$$\begin{aligned} \left| \int_a^b \left( x - \frac{a+b}{2} \right)^2 df'(x) \right| &\leq L \int_a^b \left( x - \frac{a+b}{2} \right)^2 dx \\ &= \frac{1}{12} L (b-a)^3 \end{aligned}$$

and by the equality (3) we get (10).  $\square$

Now, when some convexity property is assumed for the second derivative, then following result holds.

**Theorem 3.** *Let  $f : [a, b] \rightarrow \mathbb{R}$  be a twice differentiable function on  $(a, b)$  and such that the second derivative  $f''$  is convex on  $(a, b)$ . Then*

$$\begin{aligned} &\frac{1}{24} f'' \left( \frac{a+b}{2} \right) (b-a)^3 \\ &\leq \frac{1}{8} (b-a)^2 [f'_-(b) - f'_+(a)] - \left[ \frac{f(a) + f(b)}{2} (b-a) - \int_a^b f(x) dx \right] \\ &\leq \frac{f''(a) + f''(b)}{48} (b-a)^3. \end{aligned} \tag{11}$$

*Proof.* We know from (6) that

$$\begin{aligned} & \frac{1}{8}(b-a)^2 [f'(b) - f'(a)] - \left[ \frac{f(a) + f(b)}{2}(b-a) - \int_a^b f(x) dx \right] \\ &= \frac{1}{2} \int_a^b \left( x - \frac{a+b}{2} \right)^2 f''(x) dx. \end{aligned} \quad (12)$$

Since  $f''$  is convex on  $(a, b)$ , then by (2) we have

$$\begin{aligned} \frac{1}{12} f'' \left( \frac{a+b}{2} \right) (b-a)^3 &\leq \int_a^b \left( x - \frac{a+b}{2} \right)^2 f''(x) dx \\ &\leq \frac{f''(a) + f''(b)}{24} (b-a)^3. \end{aligned} \quad (13)$$

Utilising (12) and (13) we deduce the desired result (11).  $\square$

**Theorem 4.** Let  $f : [a, b] \rightarrow \mathbb{R}$  be a twice differentiable function on  $(a, b)$ .

If there exists a real number  $m$  such that  $f''(x) \geq m$  for any  $x \in (a, b)$ , then

$$\begin{aligned} & \frac{1}{12} f \left( \frac{a+b}{2} \right) (b-a)^3 + \frac{1}{180} m (b-a)^5 \\ & \leq \int_a^b \left( x - \frac{a+b}{2} \right)^2 f(x) dx \\ & \leq \frac{f(a) + f(b)}{24} (b-a)^3 - \frac{7}{1440} m (b-a)^5. \end{aligned} \quad (14)$$

If there exists a real number  $M$  such that  $f''(x) \leq M$  for any  $x \in (a, b)$ , then

$$\begin{aligned} & \frac{f(a) + f(b)}{24} (b-a)^3 - \frac{7}{1440} M (b-a)^5 \\ & \leq \int_a^b \left( x - \frac{a+b}{2} \right)^2 f(x) dx \\ & \leq \frac{1}{12} f \left( \frac{a+b}{2} \right) (b-a)^3 + \frac{1}{180} M (b-a)^5. \end{aligned} \quad (15)$$

*Proof.* Define the function  $h_m : [a, b] \rightarrow \mathbb{R}$  by

$$h_m(x) := f(x) - \frac{1}{2} m \left( x - \frac{a+b}{2} \right)^2.$$

This function is twice differentiable and the second derivative is

$$h_m''(x) = f''(x) - m \geq 0, \quad x \in (a, b)$$

showing that  $h_m$  is convex on  $[a, b]$ .

If we apply the inequality (2) for  $h_m$ , then we have

$$\begin{aligned} & \frac{1}{12} f \left( \frac{a+b}{2} \right) (b-a)^3 \\ & \leq \int_a^b \left( x - \frac{a+b}{2} \right)^2 f(x) dx - \frac{1}{2} m \int_a^b \left( x - \frac{a+b}{2} \right)^4 dx \\ & \leq \frac{f(a) - \frac{1}{8} m (b-a)^2 + f(b) - \frac{1}{8} m (b-a)^2}{24} (b-a)^3 \\ & = \frac{f(a) + f(b)}{24} (b-a)^3 - \frac{1}{96} m (b-a)^5. \end{aligned} \quad (16)$$

We also have

$$\int_a^b \left(x - \frac{a+b}{2}\right)^4 dx = \frac{1}{90} (b-a)^5.$$

Then (16) becomes

$$\begin{aligned} & \frac{1}{12} f\left(\frac{a+b}{2}\right) (b-a)^3 + \frac{1}{180} m (b-a)^5 \\ & \leq \int_a^b \left(x - \frac{a+b}{2}\right)^2 f(x) dx \\ & \leq \frac{f(a) + f(b)}{24} (b-a)^3 - \frac{1}{96} m (b-a)^5 + \frac{1}{180} m (b-a)^5 \\ & = \frac{f(a) + f(b)}{24} (b-a)^3 - \frac{7}{1440} m (b-a)^5 \end{aligned}$$

which is equivalent to (14).

Now define the function  $h_M : [a, b] \rightarrow \mathbb{R}$  by

$$h_M(x) := \frac{1}{2} M \left(x - \frac{a+b}{2}\right)^2 - f(x).$$

This function is twice differentiable and

$$h_M''(x) := M - f''(x) \geq 0, \quad x \in (a, b)$$

showing that  $h_M$  is convex on  $[a, b]$ .

If we apply the inequality (2) for  $h_M$ , then we have

$$\begin{aligned} & \frac{1}{12} \left[-f\left(\frac{a+b}{2}\right)\right] (b-a)^3 \\ & \leq \int_a^b \left(x - \frac{a+b}{2}\right)^2 \left[\frac{1}{2} M \left(x - \frac{a+b}{2}\right)^2 - f(x)\right] dx \\ & \leq \frac{\frac{1}{8} M (b-a)^2 - f(a) + \frac{1}{8} M (b-a)^2 - f(b)}{24} (b-a)^3, \end{aligned}$$

which, by multiplication with  $-1$ , produces

$$\begin{aligned} & \frac{1}{12} f\left(\frac{a+b}{2}\right) (b-a)^3 \\ & \geq \int_a^b \left(x - \frac{a+b}{2}\right)^2 f(x) dx - \frac{1}{180} M (b-a)^5 \\ & \geq \frac{f(a) + f(b) - \frac{1}{4} M (b-a)^2}{24} (b-a)^3 \\ & = \frac{f(a) + f(b)}{24} - \frac{1}{96} M (b-a)^5 \end{aligned}$$

that is equivalent to

$$\begin{aligned} & \frac{f(a) + f(b)}{24} - \frac{1}{96} M (b-a)^5 + \frac{1}{180} M (b-a)^5 \\ & \leq \int_a^b \left(x - \frac{a+b}{2}\right)^2 f(x) dx \\ & \leq \frac{1}{12} f\left(\frac{a+b}{2}\right) (b-a)^3 + \frac{1}{180} M (b-a)^5 \end{aligned}$$

and the inequality (15) is proved.  $\square$

**Corollary 2.** *Let  $f : [a, b] \rightarrow \mathbb{R}$  be a twice differentiable function on  $(a, b)$ . If there exists a  $K > 0$  such that  $|f''(x)| \leq K$  for any  $x \in (a, b)$ , then*

$$\left| \int_a^b \left(x - \frac{a+b}{2}\right)^2 f(x) dx - \frac{1}{24} \left[ f\left(\frac{a+b}{2}\right) + \frac{f(a)+f(b)}{2} \right] (b-a)^3 \right| \leq \frac{1}{192} K (b-a)^5. \quad (17)$$

*Proof.* If we write the inequality (14) for  $m = -K$  and the inequality (15) for  $M = K$ , then we have

$$\begin{aligned} & \frac{1}{12} f\left(\frac{a+b}{2}\right) (b-a)^3 - \frac{1}{180} K (b-a)^5 \\ & \leq \int_a^b \left(x - \frac{a+b}{2}\right)^2 f(x) dx \\ & \leq \frac{f(a)+f(b)}{24} (b-a)^3 + \frac{7}{1440} K (b-a)^5, \end{aligned} \quad (18)$$

and

$$\begin{aligned} & \frac{f(a)+f(b)}{24} (b-a)^3 - \frac{7}{1440} K (b-a)^5 \\ & \leq \int_a^b \left(x - \frac{a+b}{2}\right)^2 f(x) dx \\ & \leq \frac{1}{12} f\left(\frac{a+b}{2}\right) (b-a)^3 + \frac{1}{180} K (b-a)^5. \end{aligned} \quad (19)$$

If we add the inequality (18) with (19) and divide the sum by 2 we get the desired result (17).  $\square$

**Remark 3.** *We observe that the case  $m > 0$  in the inequality (14) produces a better result than (2).*

For twice differentiable functions we can provide the following *perturbed trapezoid quadrature rule*

$$\begin{aligned} \int_a^b f(x) dx & \simeq \frac{f(a)+f(b)}{2} (b-a) - \frac{1}{8} (b-a)^2 [f'(b) - f'(a)] \\ & + \frac{1}{24} (b-a)^3 \left[ f''\left(\frac{a+b}{2}\right) + \frac{f''(a)+f''(b)}{2} \right]. \end{aligned} \quad (20)$$

Denote  $E_{P,T}(f; a, b)$  the error in approximating the integral as in (20), namely

$$\begin{aligned} E_{P,T}(f; a, b) & := \int_a^b f(x) dx - \frac{f(a)+f(b)}{2} (b-a) + \frac{1}{8} (b-a)^2 [f'(b) - f'(a)] \\ & - \frac{1}{24} (b-a)^3 \left[ f''\left(\frac{a+b}{2}\right) + \frac{f''(a)+f''(b)}{2} \right]. \end{aligned}$$

The following result that provides an *a priori* error bound for functions whose fourth derivatives are bounded, holds.

**Proposition 1.** Let  $f : [a, b] \rightarrow \mathbb{R}$  be a four time differentiable function on  $(a, b)$ . If there exists a  $K > 0$  such that  $|f^{(4)}(x)| \leq K$  for any  $x \in (a, b)$ , then

$$|E_{P,T}(f; a, b)| \leq \frac{1}{384}K(b-a)^5. \quad (21)$$

*Proof.* Writing the inequality (17) for the second derivative  $f''$  we have

$$\begin{aligned} & \left| \int_a^b \left(x - \frac{a+b}{2}\right)^2 f''(x) dx - \frac{1}{24} \left[ f''\left(\frac{a+b}{2}\right) + \frac{f''(a) + f''(b)}{2} \right] (b-a)^3 \right| \\ & \leq \frac{1}{192}K(b-a)^5. \end{aligned}$$

Dividing this inequality by 2 and utilizing the representation (12) we have

$$\begin{aligned} & \left| \frac{1}{8}(b-a)^2 [f'(b) - f'(a)] - \left[ \frac{f(a) + f(b)}{2}(b-a) - \int_a^b f(x) dx \right] \right. \\ & \quad \left. - \frac{1}{48}(b-a)^3 \left[ f''\left(\frac{a+b}{2}\right) + \frac{f''(a) + f''(b)}{2} \right] \right| \\ & \leq \frac{1}{384}K(b-a)^5, \end{aligned}$$

and the inequality (21) is proved.  $\square$

### 3. APPLICATIONS FOR SPECIAL MEANS

Let us recall the following means for two positive numbers.

(1) *The Arithmetic mean*

$$A = A(a, b) := \frac{a+b}{2}, \quad a, b > 0;$$

(2) *The Geometric mean*

$$G = G(a, b) := \sqrt{ab}, \quad a, b > 0;$$

(3) *The Harmonic mean*

$$H = H(a, b) := \frac{2ab}{a+b}, \quad a, b > 0;$$

(4) *The Logarithmic mean*

$$L = L(a, b) := \begin{cases} a & \text{if } a = b \\ \frac{b-a}{\ln b - \ln a} & \text{if } a \neq b; \end{cases}, \quad a, b > 0,$$

(5) *The Identric mean*

$$I = I(a, b) := \begin{cases} a & \text{if } a = b \\ \frac{1}{e} \left(\frac{b^b}{a^a}\right)^{\frac{1}{b-a}} & \text{if } a \neq b \end{cases}, \quad a, b > 0;$$

(6) *The  $p$ -Logarithmic mean*

$$L_p = L_p(a, b) := \begin{cases} a & \text{if } a = b \\ \left[ \frac{b^{p+1} - a^{p+1}}{(p+1)(b-a)} \right]^{\frac{1}{p}} & \text{if } a \neq b \end{cases}, \quad a, b > 0.$$



The following inequality is well known in the literature:

$$H \leq G \leq L \leq I \leq A. \quad (22)$$

It is also known that  $L_p$  is monotonically increasing over  $p \in \mathbb{R}$ , denoting  $L_0 = I$  and  $L_{-1} = L$ .

Consider the function  $f : [a, b] \subset (0, \infty) \rightarrow (0, \infty)$ ,  $f(x) = x^p$  for  $p \geq 3$ . We have the fourth derivative of the function given by

$$f^{(4)}(x) = p(p-1)(p-2)(p-3)x^{p-4},$$

which shows that the second derivative  $f''$  is convex on  $[a, b]$ . Applying the inequality (11) we have

$$\begin{aligned} & \frac{p(p-1)}{24} A^{p-2}(a, b) (b-a)^2 \\ & \leq \frac{1}{8} p(p-1) (b-a)^2 L_{p-2}^{p-2}(a, b) - A(a^p, b^p) + L_p^p(a, b) \\ & \leq \frac{1}{24} p(p-1) A(a^{p-2}, b^{p-2}) (b-a)^2 \end{aligned} \quad (23)$$

that holds for any  $a, b > 0$  and  $p \geq 3$ .

Consider the function  $f : [a, b] \subset (0, \infty) \rightarrow (0, \infty)$ ,  $f(x) = \frac{1}{x}$ . Then  $f''(x) = \frac{2}{x^3}$  and  $f^{(4)}(x) = \frac{24}{x^5}$  showing that the second derivative is convex on  $[a, b]$ . Applying the inequality (11) we have

$$\begin{aligned} & \frac{1}{12} \left( \frac{a+b}{2} \right)^{-3} (b-a)^3 \\ & \leq \frac{1}{8} (b-a)^3 \left( \frac{a+b}{a^2 b^2} \right) - \left[ \frac{\frac{1}{a} + \frac{1}{b}}{2} (b-a) - (\ln b - \ln a) \right] \\ & \leq \frac{\frac{1}{a^3} + \frac{1}{b^3}}{24} (b-a)^3. \end{aligned}$$

Dividing by  $b-a > 0$  we have

$$\begin{aligned} & \frac{1}{12} A^{-3}(a, b) (b-a)^2 \\ & \leq \frac{1}{4} (b-a)^2 \frac{A(a, b)}{G^4(a, b)} - H^{-1}(a, b) + L^{-1}(a, b) \\ & \leq \frac{1}{12} H^{-1}(a^3, b^3) (b-a)^2, \end{aligned} \quad (24)$$

that holds for any  $a, b > 0$ .

Consider the function  $f : [a, b] \subset (0, \infty) \rightarrow (0, \infty)$ ,  $f(x) = -\ln x$ . Then  $f''(x) = \frac{1}{x^2}$  and  $f^{(4)}(x) = \frac{6}{x^4}$  showing that the second derivative is convex on  $[a, b]$ . Applying the inequality (11) we have

$$\begin{aligned} & \frac{1}{24} \left( \frac{a+b}{2} \right)^{-2} (b-a)^3 \\ & \leq \frac{1}{8} (b-a)^2 \left( \frac{b-a}{ab} \right) + \frac{\ln a + \ln b}{2} (b-a) - \int_a^b \ln x dx \\ & \leq \frac{\frac{1}{a^2} + \frac{1}{b^2}}{48} (b-a)^3. \end{aligned}$$

Dividing by  $b - a > 0$  we have

$$\begin{aligned} & \frac{1}{24} \left( \frac{a+b}{2} \right)^{-2} (b-a)^2 \\ & \leq \frac{1}{8} (b-a)^2 \frac{1}{ab} + \frac{\ln a + \ln b}{2} - \frac{1}{(b-a)} \int_a^b \ln x dx \\ & \leq \frac{\frac{1}{a^2} + \frac{1}{b^2}}{48} (b-a)^2. \end{aligned}$$

Observe that

$$\frac{1}{b-a} \int_a^b \ln x dx = \frac{1}{b-a} \left[ x \ln x \Big|_a^b - (b-a) \right] = \left[ \ln \left( \frac{b^b}{a^a} \right)^{1/(b-a)} - 1 \right] = \ln I(a, b),$$

and

$$\frac{\ln a + \ln b}{2} = \ln G(a, b).$$

Then we get

$$\begin{aligned} & \frac{1}{24} A^{-2}(a, b) (b-a)^2 \\ & \leq \frac{1}{8} (b-a)^2 G^{-2}(a, b) + \ln G(a, b) - \ln I(a, b) \\ & \leq \frac{1}{24} H^{-1}(a^2, b^2) (b-a)^2 \end{aligned} \tag{25}$$

that holds for any  $a, b > 0$ .

The interested reader may apply the inequality (21) to obtain other similar results. However, the details are omitted here.

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