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A Companion Inequality to Jensen's Inequality

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1. INTRODUCTION

In this paper we consider a convex function $f\colon (a,b) \to R$, where $-\infty \leqslant a < b \leqslant \infty$. We recall that f is *convex* if for all $x_1, x_2 \in (a,b)$ and $\alpha_1, \alpha_2 \geqslant 0$ such that $\alpha_1 + \alpha_2 = 1$,

$$f(\alpha_1 x_1 + \alpha_2 x_2) \leqslant \alpha_1 f(x_1) + \alpha_2 f(x_2).$$

f is *strictly convex* if, in addition, whenever $\alpha_1 x_1 + \alpha_2 x_2$ is strictly between x_1 and x_2,

$$f(\alpha_1 x_1 + \alpha_2 x_2) < \alpha_1 f(x_1) + \alpha_2 f(x_2).$$

If f is convex, it is continuous; its left and right derivatives, f'_- and f'_+, exist, are finite, and are non-decreasing; $f'_- \leqslant f'_+$, and except for at most countably many $x \in (a,b)$, $f'_-(x) = f'(x) = f'_+(x)$.

Jensen's inequality can be stated as follows:

Suppose that f is convex on (a,b). Then, for $x_1,\ldots, x_n$ in (a,b) and $p_1,\ldots, p_n \geqslant 0$, $p_1 + \cdots + p_n > 0$,

$$f\left(\frac{p_1 x_1 + \cdots + p_n x_n}{p_1 + \cdots + p_n}\right) \leqslant \frac{p_1 f(x_1) + \cdots + p_n f(x_n)}{p_1 + \cdots + p_n}. \tag{1}$$

The inequality in the title of the paper states that, under the additional assumption of monotonicity of f, there is a specific point in (a,b) at which the value of f is greater than or equal to the right-hand side of (1).

THEOREM 1. *Suppose that f is convex and increasing on (a,b). Then for $x_1,\ldots, x_n \in (a,b)$, $p_1,\ldots, p_n \geqslant 0$, $p_1 + \cdots + p_n > 0$, and $p_1 f'_+(x_1) + \cdots + p_n f'_+(x_n) > 0$, we have*

$$\frac{p_1 f(x_1) + \cdots + p_n f(x_n)}{p_1 + \cdots + p_n} \leqslant f\left(\frac{p_1 f'_+(x_1)\, x_1 + \cdots + p_n f'_+(x_n)\, x_n}{p_1 f'_+(x_1) + \cdots + p_n f'_+(x_n)}\right). \tag{2}$$

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A more general version of Jensen's inequality can be stated as follows: Suppose that f is convex on (a, b), that $(E, \mathscr{E}, \mu)$ is a probability measure space, and that $X: (E, \mathscr{E}) \to (a, b)$ is measurable. If X and $f \circ X$ are in $L(\mu)$, then

$$f\left(\int_E X\, d\mu\right) \leqslant \int_E (f \circ X)\, d\mu. \tag{3}$$

The corresponding generalization of Theorem 1 is

THEOREM 2. *Suppose that f is convex and increasing on (a, b). Suppose also that $X: (E, \mathscr{E}) \to (a, b)$ is measurable, that $f \circ X$, $f'_+ \circ X$, and $(f'_+ \circ X)\, X$ are in $L(\mu)$ and that $\int_E (f'_+ \circ X)\, d\mu > 0$. Then*

$$\int_E (f \circ X)\, d\mu \leqslant f\left(\frac{\int_E (f'_+ \circ X)\, X\, d\mu}{\int_E (f'_+ \circ X)\, d\mu}\right). \tag{4}$$

If, in addition we assume that f is strictly convex, then equality holds in (4) *if and only if X is constant μ a.e.*

Both theorems remain valid if at any occurrence of $f'_+(x)$ we write instead any value in the interval $[f'_-(x), f'_+(x)]$. Note merely that inequalities (5) and (6) below, on which the proofs depend, continue to hold with such replacement. ("f'_+" was chosen for ease in stating the theorems.) Furthermore, both theorems are also true if f is a convex and decreasing function; the only changes needed in the hypotheses are to require $p_1 f'_+(x_1) + \cdots + p_n f'_+(x_n) < 0$ in Theorem 1, and $\int_E f'_+ \circ X\, d\mu < 0$ in Theorem 2. For if $f: (a, b) \to R$ is a convex and decreasing function, then $\tilde{f}: (-b, -a) \to R$, defined by $\tilde{f}(x) = f(-x)$, is a convex and increasing function, and Theorems 1 and 2 applied to $\tilde{f}$ yield the same theorems with f, just as before.

In Section 2, inequalities (2) and (4) will be established and the case of equality will be discussed. Section 3 contains several applications. Section 4 contains concluding remarks.

2. The Proofs of the Companion Inequalities

The proofs of (2) and (4) are based on the inequality

$$f(y) \geqslant f(x) + (y - x)\, f'_+(x), \tag{5}$$

valid for any convex function on (a, b) and arbitrary $x, y \in (a, b)$. The proof that (in the case of strict convexity) equality holds in (4) only if X is constant μ a.e. depends on the inequality

$$f(y) > f(x) + (y-x) f'_+(x), \tag{6}$$

valid for any strictly convex function on (a, b) and arbitrary distinct $x, y \in (a, b)$.

To simplify typesetting, set

$$A = \frac{p_1 f'_+(x_1) x_1 + \cdots + p_n f'_+(x_n) x_n}{p_1 f'_+(x_1) + \cdots + p_n f'_+(x_n)}.$$

To prove Theorem 1, observe that $A \in (a, b)$ since A is a convex combination of $x_1, ..., x_n$, and so by (5),

$$f(A) \geqslant f(x_k) + (A - x_k) f'_+(x_k), \qquad k = 1, ..., n.$$

Multiply the kth inequality by p_k and add the inequalities thus obtained; we find

$$(p_1 + \cdots + p_n) f(A) \geqslant \sum_{k=1}^{n} p_k f(x_k) + A \sum_{k=1}^{n} p_k f'_+(x_k) - \sum_{k=1}^{n} p_k f'_+(x_k) x_k,$$

and Theorem 1 is proved since

$$A \sum_{k=1}^{n} p_k f'_+(x_k) - \sum_{k=1}^{n} p_k f'_+(x_k) x_k = 0.$$

We begin the proof of Theorem 2 by establishing inequality (4). The proof is similar to that of (2). Set

$$A = \frac{\int_E (f'_+ \circ X) X \, d\mu}{\int_E (f'_+ \circ X) \, d\mu}.$$

$A \in (a, b)$, and by (5), for every $t \in E$,

$$f(A) \geqslant (f'_+ \circ X)(t) + (A - X(t))(f'_+ \circ X)(t).$$

Integrate this inequality with respect to μ and observe that $A \int_E (f'_+ \circ X) \, d\mu - \int_E (f'_+ \circ X) X \, d\mu = 0$; (4) is immediate.

To complete the proof of Theorem 2, we consider the case of equality in (4). If X is constant μ a.e., then (4) is an obvious equality. We now show that if we require f to be *strictly* convex, then for equality to hold in (4), it is also necessary that X be constant μ a.e.

Since f is increasing and convexity is strict on (a, b), have $f'_+ > 0$, and $Z: E \to R$ as defined by the equation

$$\int_E f \circ X \, d\mu = (f \circ X)(t) + (f'_+ \circ X)(t)(Z(t) - X(t)), \tag{7}$$

is measurable on E.

From (3) and (4), and the continuity and strict monotonicity of f, we see that there is a unique $x_0 \in (a, b)$ such that $f(x_0) = \int_E f \circ X \, d\mu$. We rewrite (7) as

$$Z(t) - x_0 = \frac{f(x_0) - ((f \circ X)(t) + (x_0 - X(t))(f'_+ \circ X)(t))}{(f'_+ \circ X)(t)}. \tag{8}$$

From (6), and the fact that $f'_+ > 0$, we see that for all $t \in E$, $X(t) \neq x_0$ if and only if $Z(t) > x_0$, while $X(t) = x_0$ if and only if $Z(t) = x_0$.

Integrate both sides of (7) with respect to μ and divide by $\int_E f'_+ \circ X \, d\mu$. We find

$$A = \frac{\int_E (f'_+ \circ X) Z \, d\mu}{\int_E (f'_+ \circ X) \, d\mu}, \tag{9}$$

where A is as defined above. If X is not constant μ a.e., then $E_1 = \{t \in E: X(t) \neq x_0\} = \{t \in E: Z(t) > x_0\}$ has positive measure. Since $E \backslash E_1 = \{t \in E: Z(t) = x_0\}$, we see from (9) that $A > x_0$, and so $\int_E f \circ X \, d\mu = f(x_0) < f(A)$; thus the inequality in (4) is strict and the proof of Theorem 2 is complete.

The following example illustrates one of the possibilities for equality in (4) (more specifically, in (2)) when convexity is not strict. (A sketch will make the construction clear.)

Suppose $f_i(x) = m_i x + b_i$, $i = 1, 2$ and $x \in R$, where $0 < m_1 < m_2$. Define $f = \operatorname{Sup}(f_1, f_2)$ and let $\bar{x}$, $\bar{y}$ be defined by $f_1(\bar{x}) = f_2(\bar{x}) = \bar{y}$. Suppose x_1 and x_2 are fixed points such that $x_1 < \bar{x} < x_2$. $\bar{y}$ is in the open interval $(f(x_1), f(x_2))$ and so there exist $\alpha_1, \alpha_2 > 0$ such that $\alpha_1 + \alpha_2 = 1$ and $\alpha_1 f(x_1) + \alpha_2 f(x_2) = \bar{y}$. An easy calculation shows that

$$\bar{x} = \frac{\alpha_1 f'(x_1) x_1 + \alpha_2 f'(x_2) x_2}{\alpha_1 f'(x_1) + \alpha_2 f'(x_2)}.$$

($f'(x_1) = m_1$ and $f'(x_2) = m_2$.) Thus

$$\alpha_1 f(x_1) + \alpha_2 f(x_2) = \bar{y} = f(\bar{x}) = f\left(\frac{\alpha_1 f'(x_1) x_1 + \alpha_2 f'(x_2) x_2}{\alpha_1 f'(x_1) + \alpha_2 f'(x_2)}\right).$$

3. Applications

In this section we give two applications, one of inequality (4) (which yields a familiar result), and one of inequality (2) (which might be new). Since all integrals are over E, we will drop "E" from the integral sign.

1°. Define $f: R \to R$ by $f(x) = 0$ for $x < 0$ and $f(x) = x^p$, $p > 1$, for $x \geqslant 0$. If $X: E \to R$ is non-negative, bounded, and measurable, and not a null function, then from (4)

$$\int X^p \, d\mu \leqslant \left(\frac{\int X^p \, d\mu}{\int X^{p-1} \, d\mu} \right)^p ; \tag{10}$$

after rearranging we obtain

$$\left(\int X^{p-1} \, d\mu \right)^{1/(p-1)} \leqslant \left(\int X^p \, d\mu \right)^{1/p} . \tag{11}$$

By familiar approximation techniques of real analysis, notably the Lebesgue monotone convergence theorem, (11) can easily be shown to hold for all non-negative extended real valued measurable X. With $q > 0$, replace X by X^q and raise both sides of (11) to the $1/q$. If we now set $q = t - s$ and $p = t/(t - s)$, where $0 < s < t$, we recover the well known result

$$\left(\int X^s \, d\mu \right)^{1/s} \leqslant \left(\int X^t \, d\mu \right)^{1/t} , \qquad \text{if} \quad 0 < s < t. \tag{12}$$

It is also well known that (12) holds if $s < t < 0$; this too can be obtained from (11) by first replacing X by $1/X$, and then proceeding in a similar fashion.

2°. Suppose $g: \{z: |z| < R\} \to C$ is analytic. Let $M(r) = \operatorname{Max}\{|g(z)|: |z| = r\}$ for $0 < r < R$. From the maximum modulus theorem and the Hadamard three circles theorem we are able to conclude that $\log M(r)$ is a convex increasing function of $\log r$. That is, the composite function $\log \circ M \circ \exp$ is convex and increasing on $(0, R)$. Since log and exp have strictly positive derivatives, we conclude that the one-sided derivatives M'_+ and M'_- exist and satisfy $M'_- \leqslant M'_+$ and that they are equal except for at most countably many $r \in (0, R)$.

Take any $r_1, r_2 \in (0, R)$ and $\alpha_1, \alpha_2 \geqslant 0$ such that $\alpha_1 + \alpha_2 = 1$. Hadamard's inequality states

$$M(r_1^{\alpha_1} r_2^{\alpha_2}) \leqslant (M(r_1))^{\alpha_1} (M(r_2))^{\alpha_2} ; \tag{13}$$

the companion inequality, which will be proved below, states

$$(M(r_1))^{\alpha_1} (M(r_2))^{\alpha_2} \leqslant M(r_1^{\beta_1} r_2^{\beta_2}), \tag{14}$$

where

$$\beta_i = \frac{\alpha_i M'_+(r_i)\, r_i/M(r_i)}{\alpha_1 M'_+(r_1)\, r_1/M(r_1) + \alpha_2 M'_+(r_2)\, r_2/M(r_2)}, \qquad i = 1, 2.$$

We begin the proof by setting $u_1 = \log r_1$, $u_2 = \log r_2$, and with $f\colon (-\infty, \log R) \to R$ defined by $f(u) = \log M(e^u)$, we apply inequality (2):

$$\alpha_1 \log M(e^{u_1}) + \alpha_2 \log M(e^{u_2}) \tag{16}$$
$$\leqslant \log M \left(\exp \left\{ \frac{\alpha_1 [M'_+(e^{u_1})/M(e^{u_1})]\, e^{u_1} u_1 + \alpha_2 [M'_+(e^{u_2})/M(e^{u_2})]\, e^{u_2} u_2}{\alpha_1 [M'_+(e^{u_1})/M(e^{u_1})]\, e^{u_1} + \alpha_2 [M'_+(e^{u_2})/M(e^{u_2})]\, e^{u_2}} \right\}\right).$$

If we now apply exp to both sides of (16) and replace u_1 and u_2 by $\log r_1$ and $\log r_2$ respectively, we find

$$(M(r_1))^{\alpha_1} (M(r_2))^{\alpha_2}$$
$$\leqslant M \left(\exp \left\{ \frac{\alpha_1 [M'_+(r_1)/M(r_1)]\, r_1 \log r_1 + \alpha_2 [M'_+(r_2)/M(r_2)]\, r_2 \log r_2}{\alpha_1 [M'_+(r_1)/M(r_1)]\, r_1 + \alpha_2 [M'_+(r_2)/M(r_2)]\, r_2} \right\}\right)$$
$$= M(\exp(\beta_1 \log r_1 + \beta_2 \log r_2))$$
$$= M(r_1^{\beta_1} r_2^{\beta_2}),$$ and the proof is complete.

4. Concluding Remarks

Hardy, Littlewood, and Polyà's "Inequalities," is still an excellent source; all our "well known" results are to be found there.

For a discussion of the differentiability of $M(r)$, Otto Blumenthal, "Über ganze transzendente Funktionen," Jahresbericht d. Deutschen Mathem.-Vereinigung, XVI, Heft 2, 1905, seems to be the best we could find. $M'_+(r) > M'_-(r)$ *can* occur. We remark that in (14), any M'_+ may be replaced by M'_- (or any value inbetween) and the inequality remains valid. (In this connection, compare the remarks following the statement of Theorem 2.)

Besides the elementary convex monotone functions (e.g., $f(x) = e^x$, $f(x) = x(\log_+ x)^k$, $k \geqslant 1$) which often provide useful companion inequalities, there are other functions from analytic function theory whose companion inequalities may be worth investigating. For example, the Nevanlinna characteristic $T(r, f)$ of a meromorphic f (see Einar Hille, "Analytic Function Theory," Vol. II) is known to be an increasing convex function of $\log r$. Its differentiability properties were recently investigated by D. W. Townsend (Abstracts A. M. S. Vol. 1, No. 1, January 1980, Abstract 773-30-12).

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