

# On Certain Functional Inequalities.

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## I

Mr. Jensen<sup>(1)</sup> defined a *convex function* as a real one-valued function which satisfies the inequality

$$\frac{\varphi(x) + \varphi(y)}{2} \geq \varphi\left(\frac{x+y}{2}\right) \dots\dots\dots (1)$$

independently of the values of variables  $x$  and  $y$  in the given interval  $(\alpha, \beta)$  and has proved that the inequality

$$\sum_{i=1}^n p_i \varphi(x_i) / \sum_{i=1}^n p_i \geq \varphi\left(\sum_{i=1}^n p_i x_i / \sum_{i=1}^n p_i\right) \dots\dots\dots (2)$$

occurs for any positive quantities  $p_i$ . Conversely I wish to show, in this paper, that if (2) holds good independently of the variables  $x_i$  for certain  $p_i$ 's and  $n$ , then (1) also must hold, thus the inequality (2) takes place for and only for a convex function; in other words, the solution of the given functional inequality (2) is convex.

If the sum of some  $p_i$ 's ( $p_i + p_j + \dots + p_k = p$  say) is half the total sum  $\sum_{i=1}^n p_i$ , then by putting

$$x_i = x_j = \dots = x_k = x \text{ and the remaining } x\text{'s} = y$$

in (2), we clearly obtain (1). Even if this assumption does not hold, we can solve (2) by putting

$$x_1 = x, x_2 = x_3 = \dots = x_n = y \text{ and } p_1 = p, p_2 + p_3 + \dots + p_n = q,$$

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(1) Acta Math. (1906).