GENERALIZED CONVEX FUNCTIONS AND SECOND ORDER DIFFERENTIAL INEQUALITIES

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1. Introduction. A well known theorem states that a necessary and sufficient condition in order that the twice differentiable function y(x), a < x < b, be convex is that $y'' \ge 0$. The condition y'' > 0 is sufficient for the strict convexity of y.

In the present paper we show that if convexity is taken in the generalized sense of E. F. Beckenbach [1, 2], a differential characterization of the above type can be obtained. As a particular case of a general theorem concerning second order differential inequalities we obtain a recent result of S. Tchaplygin, V. N. Petrov and J. E. Wilkins [3] concerning linear differential inequalities.

- 2. Generalized convexity. Let $\{F(x)\}$ be a family of real functions of the real variable x defined for a < x < b and such that:
 - (1) Each member of the family is a continuous function of x.
- (2) Given in the xy-plane two arbitrary points (x_1, y_1) , (x_2, y_2) such that $a < x_1 < x_2 < b$, there is a unique member of the family passing through these two points, that is, such that its graph passes through these two points.

A function $\phi(x)$, a < x < b, is said to be convex relative to the family $\{F(x)\}-a$ sub- $\{F(x)\}$ function in Beckenbach's notation—if, for arbitrary x_1 , x_2 such that $a < x_1 < x_2 < b$, the member of the family, $F_{12}(x)$, which passes through $[x_1, \phi(x_1)]$, $[x_2, \phi(x_2)]$ is such that

$$\phi(x) \leq F_{12}(x), \qquad x_1 \leq x \leq x_2.$$

If we have

(4)
$$\phi(x) < F_{12}(x), \qquad x_1 < x < x_2,$$

we say that $\phi(x)$ is strictly convex relative to the family $\{F(x)\}$ or else that it is a strictly sub- $\{F(x)\}$ function.

The ordinary convexity is obtained if we take as the family $\{F(x)\}$ the linear functions mx+n.

3. An auxiliary theorem. $\phi(x)$ being a sub- $\{F(x)\}$ function and $a < x_0 < b$ we have proved elsewhere [4] the following theorem.

THEOREM 1. There exist $D(x) \in \{F(x)\}, E(x) \in \{F(x)\}$ such that

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¹ Numbers in brackets refer to the bibliography at the end of the paper.