



ON STRONGLY h -CONVEX FUNCTIONS

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ABSTRACT. We introduce the notion of strongly h -convex functions (defined on a normed space) and present some properties and representations of such functions. We obtain a characterization of inner product spaces involving the notion of strongly h -convex functions. Finally, a Hermite–Hadamard–type inequality for strongly h -convex functions is given.

1. INTRODUCTION

Let I be an interval in \mathbb{R} and $h : (0, 1) \rightarrow (0, \infty)$ be a given function. Following Varošanec [17], a function $f : I \rightarrow \mathbb{R}$ is said to be h -convex if

$$f(tx + (1 - t)y) \leq h(t)f(x) + h(1 - t)f(y) \quad (1.1)$$

for all $x, y \in I$ and $t \in (0, 1)$. This notion unifies and generalizes the known classes of convex functions, s -convex functions, Godunova-Levin functions and P -functions, which are obtained by putting in (1.1) $h(t) = t$, $h(t) = t^s$, $h(t) = \frac{1}{t}$, and $h(t) = 1$, respectively. Many properties of them can be found, for instance, in [1, 2, 4, 10, 13, 14, 17].

Recall also that a function $f : I \rightarrow \mathbb{R}$ is called *strongly convex with modulus* $c > 0$, if

$$f(tx + (1 - t)y) \leq tf(x) + (1 - t)f(y) - ct(1 - t)(x - y)^2$$

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for all $x, y \in I$ and $t \in (0, 1)$. Strongly convex functions have been introduced by Polyak [12], and they play an important role in optimization theory and mathematical economics. Various properties and applications of them can be found in the literature (see, for instance, [6, 7, 9, 11, 15, 16] and the references therein).

In this paper we introduce the notion of strongly h -convex functions defined in normed spaces and present some examples and properties of them. In particular we obtain a representation of strongly h -convex functions in inner product spaces and, using the methods of [9], we give a characterization of inner product spaces, among normed spaces, that involves the notion of strongly h -convex function. Finally, a version of Hermite–Hadamard-type inequalities for strongly h -convex functions is presented. This result generalizes the Hermite–Hadamard-type inequalities obtained in [7] for strongly convex functions, and for $c = 0$, coincides with the classical Hermite–Hadamard inequalities, as well as the corresponding Hermite–Hadamard-type inequalities for h -convex functions, s -convex functions, Godunova-Levin functions and P -functions presented in [14, 3, 4], respectively.

2. SOME BASIC PROPERTIES AND REPRESENTATIONS

In what follows $(X, \|\cdot\|)$ denotes a real normed space, D stands for a convex subset of X , $h : (0, 1) \rightarrow (0, \infty)$ is a given function and c is a positive constant. We say that a function $f : D \rightarrow \mathbb{R}$ is *strongly h -convex with modulus c* if

$$f(tx + (1-t)y) \leq h(t)f(x) + h(1-t)f(y) - ct(1-t)\|x - y\|^2 \quad (2.1)$$

for all $x, y \in D$ and $t \in (0, 1)$. In particular, if f satisfies (2.1) with $h(t) = t$, $h(t) = t^s$ ($s \in (0, 1)$), $h(t) = \frac{1}{t}$, and $h(t) = 1$, then f is said to be strongly convex, strongly s -convex, strongly Godunova-Levin functions and strongly P -function, respectively. The notion of h -convex function corresponds to the case $c = 0$. We start with two lemmas which give some relationships between strongly h -convex functions and h -convex functions in the case where X is a real inner product space (that is, the norm $\|\cdot\|$ is induced by an inner product: $\|x\|^2 := \langle x | x \rangle$).

Lemma 2.1. *Let $(X, \|\cdot\|)$ be a real inner product space, D be a convex subset of X and $c > 0$. Assume that $h : (0, 1) \rightarrow (0, \infty)$ satisfies the condition*

$$h(t) \geq t, \quad t \in (0, 1). \quad (2.2)$$

If $g : D \rightarrow \mathbb{R}$ is h -convex, then $f : D \rightarrow \mathbb{R}$ defined by $f(x) = g(x) + c\|x\|^2$, $x \in D$ is strongly h -convex with modulus c .

Proof. Assume that g is h -convex. Then

$$\begin{aligned} & f(tx + (1-t)y) \\ &= g(tx + (1-t)y) + c\|tx + (1-t)y\|^2 \\ &\leq h(t)g(x) + h(1-t)g(y) + c\|tx + (1-t)y\|^2 \\ &= h(t)f(x) + h(1-t)f(y) - ch(t)\|x\|^2 - ch(1-t)\|y\|^2 + c\|tx + (1-t)y\|^2 \\ &\leq h(t)f(x) + h(1-t)f(y) - ct\|x\|^2 - c(1-t)\|y\|^2 \\ &+ c(t^2\|x\|^2 + 2t(1-t)\langle x | y \rangle + (1-t)^2\|y\|^2) \\ &= h(t)f(x) + h(1-t)f(y) - ct(1-t)\|x - y\|^2, \end{aligned}$$

which shows that f is strongly h -convex with modulus c . □

In a similar way we can prove the next lemma

Lemma 2.2. *let $(X, \|\cdot\|)$ be a real inner product space, D be a convex subset of X and $c > 0$. Assume that $h : (0, 1) \rightarrow (0, \infty)$ satisfies the condition*

$$h(t) \leq t, \quad t \in (0, 1).$$

If $f : D \rightarrow \mathbb{R}$ is strongly h -convex with modulus c , then there exists an h -convex function $g : D \rightarrow \mathbb{R}$ such that $f(x) = g(x) + c\|x\|^2$, where $x \in D$.

Remark 2.3. For strongly convex functions (i.e. if f satisfies (2.1) with $h(t) = t$, $t \in (0, 1)$) defined on a convex subset D of an inner product space X the following characterization holds (see [9, 16], cf. also [6, Prop 1.12] for the case $X = \mathbb{R}^n$): A function $f : D \rightarrow \mathbb{R}$ is strongly convex with modulus c if and only if $g = f - c\|\cdot\|^2$ is convex. This result follows also from Lemma 1 and Lemma 2 above. However, an analogous characterization is not true for arbitrary h .

Example 2.4. Let $h(t) := 1$, $t \in (0, 1)$. Then $f : [-1, 1] \rightarrow \mathbb{R}$ defined by $f(x) := 1$, $x \in [-1, 1]$, is strongly h -convex with modulus $c = 1$. Indeed, for every $x, y \in [-1, 1]$ and $t \in (0, 1)$ we have

$$f(tx + (1-t)y) = 1 \leq 2 - t(1-t)(x-y)^2 = f(x) + f(y) - t(1-t)(x-y)^2.$$

However, $g(x) := f(x) - x^2$ is not h -convex. For instance,

$$g\left(\frac{1}{2}(-1) + \frac{1}{2}1\right) = 1 > 0 = g(-1) + g(1).$$

Now, let $h(t) := t^2$, $t \in (0, 1)$. Then $g : [-1, 1] \rightarrow \mathbb{R}$ given by $g(x) := 1$, $x \in [-1, 1]$, is h -convex, but $f(x) := g(x) + x^2$, $x \in [-1, 1]$, is not strongly h -convex with modulus 1. For instance,

$$f\left(\frac{1}{2}(-1) + \frac{1}{2}1\right) = 1 > 0 = \frac{1}{4}f(-1) + \frac{1}{4}f(1) - \frac{1}{4}(1+1)^2.$$

Remark 2.5. Condition (2.2) is satisfied, for instance, for the following functions defined in $(0, 1)$: $h_1(t) = t$, $h_2(t) = t^s$ ($s \in (0, 1)$), $h_3(t) = \frac{1}{t}$, $h_4(t) = 1$. Thus, if a function $g : I \rightarrow \mathbb{R}$ is convex, s -convex, a Godunova-Levin function or a P -function, then by Lemma 1, $f : I \rightarrow \mathbb{R}$ given by $f(x) = g(x) + cx^2$ is strongly h -convex with $h = h_i$, respectively.

Remark 2.6. We can easily check that if a function $g : D \rightarrow [0, \infty)$, defined on a convex subset D of a normed space X , is convex then it is h -convex with any $h : (0, 1) \rightarrow (0, \infty)$ satisfying (2.2). Therefore, if X is an inner product space then, by Lemma 1, $f : D \rightarrow [0, \infty)$ given by $f(x) = g(x) + c\|x\|^2$ is strongly h -convex.

3. A CHARACTERIZATION OF INNER PRODUCT SPACES VIA STRONG h -CONVEXITY

The assumption that X is an inner product space in Lemma 1 is essential. Moreover, it appears that the fact that for every h -convex function $g : X \rightarrow \mathbb{R}$ the function $f = g + \|\cdot\|^2$ is strongly h -convex characterizes inner product

spaces among normed spaces. Similar characterizations of inner product spaces by strongly convex and strongly midconvex functions are presented in [9].

Theorem 3.1. *Let $(X, \|\cdot\|)$ be a real normed space. Assume that $h : (0, 1) \rightarrow \mathbb{R}$ satisfies (2.2) and $h(\frac{1}{2}) = \frac{1}{2}$. The following conditions are equivalent:*

1. $(X, \|\cdot\|)$ is an inner product space;
2. For every $c > 0$ and for every h -convex function $g : D \rightarrow \mathbb{R}$ defined on a convex subset D of X , the function $f = g + c\|\cdot\|^2$ is strongly h -convex with modulus c ;
3. $\|\cdot\|^2 : X \rightarrow \mathbb{R}$ is strongly h -convex with modulus 1.

Proof. The implication $1 \Rightarrow 2$ follows by Lemma 1.

To see that $2 \Rightarrow 3$ take $g = 0$. Clearly, g is h -convex, whence $f = c\|\cdot\|^2$ is strongly h -convex with modulus c . Consequently, $\|\cdot\|^2$ is strongly h -convex with modulus 1.

To prove $3 \Rightarrow 1$ observe that by the strong h -convexity of $\|\cdot\|^2$ and the assumption $h(\frac{1}{2}) = \frac{1}{2}$, we have

$$\left\| \frac{x+y}{2} \right\|^2 \leq \frac{1}{2}\|x\|^2 + \frac{1}{2}\|y\|^2 - \frac{1}{4}\|x-y\|^2$$

and hence

$$\|x+y\|^2 + \|x-y\|^2 \leq 2\|x\|^2 + 2\|y\|^2 \quad (3.1)$$

for all $x, y \in X$. Now, putting $u = x+y$ and $v = x-y$ in (3.1) we get

$$2\|u\|^2 + 2\|v\|^2 \leq \|u+v\|^2 + \|u-v\|^2 \quad (3.2)$$

for all $u, v \in X$

Conditions (3.1) and (3.2) mean that the norm $\|\cdot\|$ satisfies the parallelogram law, which implies, by the classical Jordan-Von Neumann theorem, that $(X, \|\cdot\|)$ is an inner product space. □

4. HERMITE–HADAMARD-TYPE INEQUALITIES

It is known that if a function $f : I \rightarrow \mathbb{R}$ is convex then

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

for all $a, b \in I$, $a < b$. These classical Hermite–Hadamard inequalities play an important role in convex analysis and there is an extensive literature dealing with its applications, various generalizations and refinements (see for instance [5, 8], and the references therein). The following result is a counterpart of the Hermite–Hadamard inequalities for strongly h -convex functions.

Theorem 4.1. *let $h : (0, 1) \rightarrow (0, \infty)$ be a given function. If a function $f : I \rightarrow \mathbb{R}$ is Lebesgue integrable and strongly h -convex with modulus $c > 0$, then*

$$\begin{aligned} \frac{1}{2h(\frac{1}{2})} \left[f\left(\frac{a+b}{2}\right) + \frac{c}{12}(b-a)^2 \right] &\leq \frac{1}{b-a} \int_a^b f(x) dx \\ &\leq (f(a) + f(b)) \int_0^1 h(t) dt - \frac{c}{6}(b-a)^2 \end{aligned} \quad (4.1)$$

for all $a, b \in I$, $a < b$

Proof. Fix $a, b \in I$, $a < b$, and take $u = ta + (1-t)b$, $v = (1-t)a + tb$. Then, the strong h -convexity of f implies

$$\begin{aligned} f\left(\frac{a+b}{2}\right) &= f\left(\frac{u+v}{2}\right) \\ &\leq h\left(\frac{1}{2}\right)f(u) + h\left(\frac{1}{2}\right)f(v) - \frac{c}{4}(u-v)^2 \\ &= h\left(\frac{1}{2}\right)[f(ta + (1-t)b) + f((1-t)a + tb)] \\ &\quad - \frac{c}{4}((2t-1)a + (1-2t)b)^2. \end{aligned}$$

Integrating the above inequality over the interval $(0, 1)$, we obtain

$$\begin{aligned} &f\left(\frac{a+b}{2}\right) \\ &\leq h\left(\frac{1}{2}\right) \left[\int_0^1 f(ta + (1-t)b) dt + \int_0^1 f((1-t)a + tb) dt \right] \\ &\quad - \frac{c}{4} \int_0^1 ((2t-1)a + (1-2t)b)^2 dt \\ &= h\left(\frac{1}{2}\right) \frac{2}{b-a} \int_a^b f(x) dx - \frac{c}{12}(b-a)^2 \end{aligned}$$

which gives the left-hand side inequality of (4.1).

For the proof of the right-hand side inequality of (4.1) we use inequality (2). Integrating over the interval $(0, 1)$, we get

$$\begin{aligned} \frac{1}{b-a} \int_a^b f(x) dx &= \int_0^1 f((1-t)a + tb) dt \\ &\leq f(a) \int_0^1 h(1-t) dt + f(b) \int_0^1 h(t) dt \\ &\quad - c(b-a)^2 \int_0^1 t(1-t) dt \\ &= (f(a) + f(b)) \int_0^1 h(t) dt - \frac{c}{6}(b-a)^2 \end{aligned}$$

which gives the right-hand side inequality of (4.1). □

Remark 4.2. (1) In the case $c = 0$ the Hermite–Hadamard-type inequalities (4.1) coincide with the Hermite–Hadamard-type inequalities for h -convex functions proved by Sarikaya, Saglam and Yildirim in [14].

(2) If $h(t) = t$, $t \in (0, 1)$, then the inequalities (4.1) reduce to

$$f\left(\frac{a+b}{2}\right) + \frac{c}{12}(b-a)^2 \leq \frac{1}{b-a} \int_a^b f(x)dx \leq \frac{f(a)+f(b)}{2} - \frac{c}{6}(b-a)^2.$$

These Hermite–Hadamard-type inequalities for strongly convex functions have been proved by Merentes and Nikodem in [7]. For $c = 0$ we get the classical Hermite–Hadamard inequalities.

(3) If $h(t) = t^s$, $t \in (0, 1)$, then the inequalities (4.1) give

$$2^{s-1} \left[f\left(\frac{a+b}{2}\right) + \frac{c}{12}(b-a)^2 \right] \leq \frac{1}{b-a} \int_a^b f(x)dx \leq \frac{f(a)+f(b)}{s+1} - \frac{c}{6}(b-a)^2.$$

For $c = 0$ it reduces to the Hermite–Hadamard-type inequalities for s -convex functions proved by Dragomir and Fitzpatrik [3].

(4) If $h(t) = \frac{1}{t}$, $t \in (0, 1)$, then the inequalities (4.1) give

$$\frac{1}{4}f\left(\frac{a+b}{2}\right) + \frac{c}{48}(b-a)^2 \leq \frac{1}{b-a} \int_a^b f(x)dx \quad (\leq +\infty).$$

The case $c = 0$ corresponds to the Hermite–Hadamard-type inequalities for Godunova–Levin functions obtained by Dragomir, Pečarić and Persson [4].

(5) If $h(t) = 1$, $t \in (0, 1)$, then the inequalities (4.1) reduce to

$$\frac{1}{2}f\left(\frac{a+b}{2}\right) + \frac{c}{24}(b-a)^2 \leq \frac{1}{b-a} \int_a^b f(x)dx \leq f(a) + f(b) - \frac{c}{6}(b-a)^2.$$

In the case $c = 0$ it gives the Hermite–Hadamard-type inequalities for P -convex functions proved by Dragomir, Pečarić and Persson in [4].

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