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Some inequalities of Qi type for double integrals



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Abstract In the paper, the authors establish some new inequalities of Qi type for double integrals on a rectangle, from which some known integral inequalities of Qi type may be derived.

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1. Introduction

In [1] and its preprint [2], the following interesting integral inequality was obtained.

Theorem 1.1 [1, Proposition1.3] and [2, Proposition2]. Let $n \in \mathbb{N}$ and the n -th order derivative of f be continuous on

$[a, b] \subseteq \mathbb{R}$. If $f^{(i)}(a) \geq 0$ for $0 \leq i \leq n - 1$ and $f^{(n)}(x) \geq n!$ on $[a, b]$, then

$$\int_a^b f^{n+2}(x)dx \geq \left[\int_a^b f(x)dx \right]^{n+1}. \tag{1.1}$$

At the end of [1,2], the following open problem was posed.

Open Problem 1.1 [1, Theorem1.5 (OpenProblem)] and [2, OpenProblem]. Under what conditions does the inequality

$$\int_a^b f^t(x)dx \geq \left[\int_a^b f(x)dx \right]^{t-1} \tag{1.2}$$

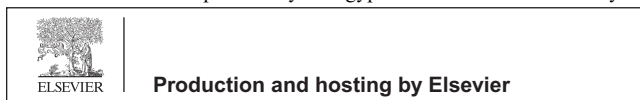
hold for some $t > 1$?

Thereafter, many mathematicians devoted to finding answers to Open Problem 1.1 and to generalizing the integral inequality (1.1). See [3–11] and plenty of references therein. For a collection of over forty articles, please refer to the list of references in the recently published paper [12].

Motivated by Open Problem 1.1, we now naturally pose the following questions.

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Open Problem 1.2. Let $f(x, y)$ be a positive and continuous function defined on a rectangle $[a, b] \times [c, d] \subseteq \mathbb{R}^2$. Under what conditions does the inequality

$$\int_a^b \int_c^d f^t(x, y) dx dy \geq \left[\int_a^b \int_c^d f(x, y) dx dy \right]^{t-1} \tag{1.3}$$

hold for some $t \in \mathbb{R}$?

The aim of this paper is to provide several affirmative answers to Open Problem 1.2. In other words, some new inequalities for double integrals on a rectangle $[a, b] \times [c, d]$, from which some integral inequalities of Qi type may be derived, will be established in this paper.

2. A definition and a lemma

For providing affirmative answers to Open Problem 1.2, we need a definition and a lemma which are not common knowledge.

Definition 2.1 ([13,14]). Let $I \subseteq \mathbb{R}_+ = (0, \infty)$ be an interval and $r \in \mathbb{R}$. A function $f: I \rightarrow \mathbb{R}_+$ is said to be r -mean convex on I if

$$f\left([\lambda x^r + (1 - \lambda)y^r]^{1/r}\right) \leq [\lambda f^r(x) + (1 - \lambda)f^r(y)]^{1/r}, \quad r \neq 0 \tag{2.1}$$

or

$$f(x^\lambda y^{1-\lambda}) \leq f^\lambda(x) f^{1-\lambda}(y), \quad r = 0 \tag{2.2}$$

for all $x, y \in I$ and $\lambda \in [0, 1]$. If the above inequalities reverse, then we say that the function f is r -mean concave on I .

Remark 2.1. The 0-mean convex (0-mean concave, respectively) functions are the well known geometrically convex (geometrically concave, respectively) functions.

Lemma 2.1 ([13,14]). Let $I \subseteq \mathbb{R}_+$ be an interval and $r \in \mathbb{R}$. A function $f: I \rightarrow \mathbb{R}_+$ is r -mean convex (or r -mean concave, respectively) on I if and only if

$$f\left(\left[\sum_{k=1}^n \lambda_k x_k^r\right]^{1/r}\right) \leq \left[\sum_{k=1}^n \lambda_k f^r(x_k)\right]^{1/r}, \quad r \neq 0 \tag{2.3}$$

or

$$f\left(\prod_{k=1}^n x_k^{\lambda_k}\right) \leq \prod_{k=1}^n f^{\lambda_k}(x_k), \quad r = 0 \tag{2.4}$$

holds for all $x = (x_1, x_2, \dots, x_n) \in I^n$ and $\lambda_k \geq 0$ satisfying $\sum_{k=1}^n \lambda_k = 1$.

3. New inequalities of Qi type for double integrals

Now we are in a position to establish some new inequalities of Qi type for double integrals on the rectangle $[a, b] \times [c, d]$.

Theorem 3.1. For $I \subseteq \mathbb{R}_0 = [0, \infty)$ being an interval, let $f: [a, b] \times [c, d] \rightarrow I$ be continuous and not identically zero, and let $g: I \rightarrow \mathbb{R}_0$ be convex (or concave, respectively). If

$$g((b - a)(d - c)u) \leq g((b - a)(d - c))g(u) \tag{3.1}$$

for $u \in I$ and

$$\int_a^b \int_c^d f(x, y) dx dy \leq \frac{g((b - a)(d - c))}{(b - a)(d - c)}, \tag{3.2}$$

then we have

$$\int_a^b \int_c^d g(f(x, y)) dx dy \leq \frac{g\left(\int_a^b \int_c^d f(x, y) dx dy\right)}{\int_a^b \int_c^d f(x, y) dx dy}. \tag{3.3}$$

Proof. Let

$$(x_k, y_k) = \left(a + \frac{k}{n}(b - a), c + \frac{k}{n}(d - c)\right), \quad 1 \leq k \leq n. \tag{3.4}$$

By the convexity of g , by inequalities (3.1) and (3.2), and by Lemma 2.1, we have

$$\begin{aligned} g\left(\int_a^b \int_c^d f(x, y) dx dy\right) &= g\left((b - a)(d - c) \lim_{n \rightarrow \infty} \frac{1}{n^2} \sum_{i=1}^n \sum_{j=1}^n f(x_i, y_j)\right) \\ &\leq g((b - a)(d - c)) \lim_{n \rightarrow \infty} g\left(\frac{1}{n^2} \sum_{i=1}^n \sum_{j=1}^n f(x_i, y_j)\right) \\ &\leq g((b - a)(d - c)) \lim_{n \rightarrow \infty} \frac{1}{n^2} \sum_{i=1}^n \sum_{j=1}^n g(f(x_i, y_j)) \\ &= \frac{g((b - a)(d - c))}{(b - a)(d - c)} \int_a^b \int_c^d g(f(x, y)) dx dy \\ &\leq \left(\int_a^b \int_c^d f(x, y) dx dy\right) \int_a^b \int_c^d g(f(x, y)) dx dy. \end{aligned}$$

Thus, the inequality (3.3) in the direction \geq is true.

If $g(u)$ is a concave function on I , the proof is similar. This completes the proof of Theorem 3.1. \square

Corollary 3.1. Let $f(x, y)$ be a positive continuous function on $[a, b] \times [c, d] \subseteq \mathbb{R}^2$.

1. If $t \geq 1$ or $t < 0$ and

$$\int_a^b \int_c^d f(x, y) dx dy \geq [(b - a)(d - c)]^{t-1},$$

then

$$\int_a^b \int_c^d f^t(x, y) dx dy \geq \left[\int_a^b \int_c^d f(x, y) dx dy\right]^{t-1}. \tag{3.5}$$

2. If $0 < t \leq 1$ and

$$\int_a^b \int_c^d f(x, y) dx dy \leq [(b - a)(d - c)]^{t-1},$$

then

$$\int_a^b \int_c^d f^t(x, y) dx dy \leq \left[\int_a^b \int_c^d f(x, y) dx dy\right]^{t-1}. \tag{3.6}$$

- 3. If $t \notin [0, 1)$ and $f(x, y) \geq [(b - a)(d - c)]^{t-2}$ for $(x, y) \in [a, b] \times [c, d]$, then the inequality (3.5) is valid.
- 4. If $0 < t \leq 1$ and $f(x, y) \leq [(b - a)(d - c)]^{t-2}$ for $(x, y) \in [a, b] \times [c, d]$, then the inequality (3.5) is reversed.
- 5. If $t \geq 2$ and $f(x, y) \geq (t - 1)^2 [(x - a)(y - c)]^{t-2}$ for $(x, y) \in [a, b] \times [c, d]$, then the inequality (3.5) is valid.

Proof. This follows from applying $g(u) = u^t$ for $u > 0$ and $t \in \mathbb{R}$ in Theorem 3.1. \square

Theorem 3.2. Let $I \subseteq \mathbb{R}_+$ be an interval and $r \neq 0$, and let $f: [a, b] \times [c, d] \subseteq \mathbb{R}^2 \rightarrow I$ be a continuous function and $g: I \rightarrow \mathbb{R}_+$. If $g(u)$ is r -mean convex (or r -mean concave, respectively) and satisfies

$$g\left([(b-a)(d-c)]^{1/r}u\right) \leq g\left([(b-a)(d-c)]^{1/r}\right)g(u), \quad u \in I \quad (3.7)$$

and

$$\int_a^b \int_c^d f(x, y) dx dy \geq \frac{g\left([(b-a)(d-c)]^{1/r}\right)}{[(b-a)(d-c)]^{1/r}}, \quad (3.8)$$

then

$$\left[\int_a^b \int_c^d g^r(f(x, y)) dx dy\right]^{1/r} \geq \frac{g\left(\left(\int_a^b \int_c^d f^r(x, y) dx dy\right)^{1/r}\right)}{\int_a^b \int_c^d f(x, y) dx dy}. \quad (3.9)$$

Proof. Making use of the r -mean convexity of g , adopting notations in (3.4), and employing Lemma 2.1 lead to

$$\begin{aligned} & g\left(\left[\int_a^b \int_c^d f^r(x, y) dx dy\right]^{1/r}\right) \\ &= g\left([(b-a)(d-c)]^{1/r} \left(\lim_{n \rightarrow \infty} \frac{1}{n^2} \sum_{i=1}^n \sum_{j=1}^n f^r(x_i, y_j)\right)^{1/r}\right) \\ &\leq g\left([(b-a)(d-c)]^{1/r} \lim_{n \rightarrow \infty} \left(\frac{1}{n^2} \sum_{i=1}^n \sum_{j=1}^n f(x_i, y_j)\right)^{1/r}\right) \\ &\leq g\left([(b-a)(d-c)]^{1/r}\right) \left[\lim_{n \rightarrow \infty} \frac{1}{n^2} \sum_{i=1}^n \sum_{j=1}^n g^r(f(x_i, y_j))\right]^{1/r} \\ &= \frac{g\left([(b-a)(d-c)]^{1/r}\right)}{[(b-a)(d-c)]^{1/r}} \left[\int_a^b \int_c^d g^r(f(x, y)) dx dy\right]^{1/r} \\ &\leq \left(\int_a^b \int_c^d f(x, y) dx dy\right) \left[\int_a^b \int_c^d g^r(f(x, y)) dx dy\right]^{1/r}. \end{aligned}$$

The inequality (3.9) is thus proved.

The rest can be proved similarly. The proof of Theorem 3.2 is complete. \square

Theorem 3.3. For $I \subseteq \mathbb{R}_+$ being an interval, let $f: [a, b] \times [c, d] \subseteq \mathbb{R}^2 \rightarrow I$ be a continuous function, and let $g: I \rightarrow \mathbb{R}_+$ be a geometrically convex (or geometrically concave, respectively) function. If

$$g(e^{(b-a)(d-c)u}) \leq g(e^{(b-a)(d-c)})g(e^u), \quad u \in I \quad (3.10)$$

and

$$\int_a^b \int_c^d f(x, y) dx dy \geq g(e^{(b-a)(d-c)}), \quad (3.11)$$

then

$$\exp\left(\frac{1}{(b-a)(d-c)} \int_a^b \int_c^d \ln g(f(x, y)) dx dy\right) \geq \frac{g\left(\exp\left(\int_a^b \int_c^d \ln f(x, y) dx dy\right)\right)}{\int_a^b \int_c^d f(x, y) dx dy}. \quad (3.12)$$

Proof. Utilizing the geometric convexity of g and using Lemma 2.1 result in

$$\begin{aligned} & g\left(\exp\left(\int_a^b \int_c^d \ln f(x, y) dx dy\right)\right) \\ &= g\left(\exp\left((b-a)(d-c) \lim_{n \rightarrow \infty} \frac{1}{n^2} \sum_{i=1}^n \sum_{j=1}^n \ln f(x_i, y_j)\right)\right) \\ &\leq g\left(e^{(b-a)(d-c)} \lim_{n \rightarrow \infty} g\left(\prod_{i=1}^n \prod_{j=1}^n [f(x_i, y_j)]^{1/n^2}\right)\right) \\ &\leq g\left(e^{(b-a)(d-c)} \lim_{n \rightarrow \infty} \left(\prod_{i=1}^n \prod_{j=1}^n g(f(x_i, y_j))\right)^{1/n^2}\right) \\ &= g\left(e^{(b-a)(d-c)}\right) \exp\left(\frac{1}{(b-a)(d-c)} \int_a^b \int_c^d \ln g(f(x, y)) dx dy\right) \\ &\leq \left(\int_a^b \int_c^d f(x, y) dx dy\right) \exp\left(\frac{1}{(b-a)(d-c)} \int_a^b \int_c^d \ln g(f(x, y)) dx dy\right). \end{aligned}$$

Consequently, the inequality (3.12) is true.

The rest can be proved similarly. The proof of Theorem 3.3 is complete. \square

Remark 3.1. We remark that, as an example, Theorems 3.1, 3.2, and 3.3 generalize Theorem 3.4 below.

Theorem 3.4 [15, Theorem 1.1], [16, Proposition 1], and [17, Theorem 1]. Let $t > 1$ and f be a continuous function on $[a, b] \subseteq \mathbb{R}$ such that

$$\int_a^b f(x) dx \geq (b-a)^{t-1}. \quad (3.13)$$

Then the inequality (1.2) is valid.

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