

OPTIMAL CONVEX COMBINATIONS BOUNDS OF CENTROIDAL AND HARMONIC MEANS FOR LOGARITHMIC AND IDENTRIC MEANS

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ABSTRACT. We find the greatest values α_1 and α_2 , and the least values β_1 and β_2 such that the inequalities $\alpha_1 C(a, b) + (1 - \alpha_1)H(a, b) < L(a, b) < \beta_1 C(a, b) + (1 - \beta_1)H(a, b)$ and $\alpha_2 C(a, b) + (1 - \alpha_2)H(a, b) < I(a, b) < \beta_2 C(a, b) + (1 - \beta_2)H(a, b)$ hold for all $a, b > 0$ with $a \neq b$. Here, $C(a, b)$, $H(a, b)$, $L(a, b)$, and $I(a, b)$ are the centroidal, harmonic, logarithmic, and identric means of two positive numbers a and b , respectively.

1. Introduction

The logarithmic mean $L(a, b)$ and identric mean $I(a, b)$ of two positive real numbers a and b with $a \neq b$ are defined by

$$L(a, b) = \frac{a - b}{\log a - \log b} \quad \text{and} \quad I(a, b) = \frac{1}{e} \left(\frac{a^a}{b^b} \right)^{1/(a-b)},$$

respectively. In the recent past, both mean values have been the subject of intensive research. In particular, many remarkable inequalities for $L(a, b)$ and $I(a, b)$ can be found in the literature [1, 3, 4, 6, 8, 14, 15, 17, 19–24, 26–28, 30–34]. In [22, 24, 34] inequalities between the logarithmic mean, identric mean, and classical arithmetic-geometric mean of Gauss

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are proved. The ratio of identric means leads to the weighted geometric mean

$$\frac{I(a^2, b^2)}{I(a, b)} = (a^a b^b)^{1/(a+b)}$$

which has been investigated in [20, 21, 27]. It might be surprising that the logarithmic mean has applications in physics, economics, and even in meteorology [10, 16, 18]. In [10] the authors study a variant of Jensen's functional equation involving the logarithmic mean, which appears in a heat conduction problem. A representation of $L(a, b)$ as an infinite product and an iterative algorithm for computing the logarithmic mean as the common limit of two sequences of special geometric and arithmetic means are given in [8]. In [7, 9] it is shown that $L(a, b)$ can be expressed in terms of Gauss' hypergeometric function ${}_2F_1$. And, in [9] the authors prove that the reciprocal of the logarithmic mean is strictly totally positive, that is, every $n \times n$ determinant with elements $1/L(a_i, b_i)$, where $0 < a_1 < a_2 < \dots < a_n$ and $0 < b_1 < b_2 < \dots < b_n$, is positive for all $n \geq 1$.

The one-parameter mean value family

$$L_r(a, b) = \left(\frac{a^r - b^r}{r(a - b)} \right)^{1/(r-1)} \quad (r \neq 0, 1; a, b > 0, a \neq b)$$

is known as Stolarsky's generalized logarithmic mean [11–13, 29, 32]. The limit relations

$$\lim_{r \rightarrow 0} L_r(a, b) = L(a, b) \quad \text{and} \quad \lim_{r \rightarrow 1} L_r(a, b) = I(a, b)$$

reveal that $L_r(a, b)$ can be defined for all real parameters r , such that the logarithmic and identric means become members of this family. Historical remarks on these and related mean values can be found in [12].

The integral formula

$$L_r(a, b) = \exp \left(\frac{1}{r-1} \int_1^r \frac{1}{t} \log I(a^t, b^t) dt \right)$$

(see [32]), shows that the identric mean plays a “central role” [12, p. 209] in $L_r(a, b)$. The arithmetic and geometric means of a and b , $A(a, b) = (a + b)/2$ and $G(a, b) = \sqrt{ab}$ also belong to $L_r(a, b)$. Indeed, we have $L_{-1}(a, b) = G(a, b)$ and $L_2(a, b) = A(a, b)$. Since $r \rightarrow L_r(a, b) (a \neq b)$ is strictly increasing on $\mathbb{R}$ (see [32]), we obtain

$$(1.1) \quad G(a, b) < L(a, b) < I(a, b) < A(a, b) \quad (a, b > 0, a \neq b).$$

It is shown that these inequalities can be applied to get some interesting results on Euler's number e . In [8, 12, 19] the authors present the bounds for logarithmic and identric means in terms of geometric and arithmetic means as follows:

$$\sqrt[3]{G^2(a, b)A(a, b)} < L(a, b) < \frac{2G(a, b) + A(a, b)}{3}$$

and

$$I(a, b) > \frac{G(a, b) + 2A(a, b)}{3}$$

for all $a, b > 0$ with $a \neq b$.

The following companion of (1.1) provides inequalities for the geometric and arithmetic means of L and I . A proof can be found in [4].

$$\sqrt{G(a, b)A(a, b)} < \sqrt{L(a, b)I(a, b)} < \frac{1}{2}(L(a, b) + I(a, b)) < \frac{1}{2}(G(a, b) + A(a, b))$$

for all $a, b > 0$ with $a \neq b$.

The power mean of order r of the positive real numbers a and b is defined by

$$M_r(a, b) = \left(\frac{a^r + b^r}{2} \right)^{1/r} \quad (r \neq 0) \quad \text{and} \quad M_0(a, b) = \sqrt{ab}.$$

The main properties of these means are given in [5]. In particular, the function $r \rightarrow M_r(a, b)$ ($a \neq b$) is continuous and strictly increasing on $\mathbb{R}$. Many authors discussed the relationship of certain means to M_r . The following sharp bounds for L , I , $(LI)^{1/2}$, and $(L + I)/2$ in terms of power means are proved in [3, 4, 6, 14, 15, 17, 33]:

$$M_0(a, b) < L(a, b) < M_{1/3}(a, b), \quad M_{2/3}(a, b) < I(a, b) < M_{\log 2}(a, b),$$

$$M_0(a, b) < \sqrt{L(a, b)I(a, b)} < M_{1/2}(a, b) \quad \text{and} \quad \frac{1}{2}(L(a, b) + I(a, b)) < M_{1/2}(a, b)$$

for all $a, b > 0$ with $a \neq b$.

Alzer and Qiu [2] prove that inequalities

$$\alpha A(a, b) + (1 - \alpha)G(a, b) < I(a, b) < \beta A(a, b) + (1 - \beta)G(a, b)$$

and

$$M_c(a, b) < \frac{1}{2}(L(a, b) + I(a, b))$$

hold for all $a, b > 0$ with $a \neq b$ if and only if $\alpha \leq 2/3, \beta \geq 2/e = 0.73575 \dots$ and $c \leq \log 2 / (1 + \log 2) = 0.40938 \dots$.

Let $H(a, b) = 2ab/(a + b)$, and $C(a, b) = 2(a^2 + ab + b^2)/[3(a + b)]$ be the harmonic, and centroidal means of two positive real numbers a and b . Then it is well-known that

$$(1.2) \quad H(a, b) < G(a, b) < L(a, b) < I(a, b) < A(a, b) < C(a, b)$$

for $a \neq b$.

It is the aim of this paper to answer the questions: what are the greatest values α_1 and α_2 , and the least values β_1 and β_2 such that the inequalities

$$\alpha_1 C(a, b) + (1 - \alpha_1)H(a, b) < L(a, b) < \beta_1 C(a, b) + (1 - \beta_1)H(a, b)$$

and

$$\alpha_2 C(a, b) + (1 - \alpha_2)H(a, b) < I(a, b) < \beta_2 C(a, b) + (1 - \beta_2)H(a, b)$$

hold for all $a, b > 0$ with $a \neq b$.

2. Lemmas

In order to establish our main results we need three lemmas, which we present them in this section.

Lemma 2.1. *Let $f(t) = (t^2 + 4t + 1)\log t - 3t^2 + 3$. Then $f(t) > 0$ for $t > 1$.*

Proof. Simple computation leads to

$$(2.1) \quad f(1) = 0,$$

$$f'(t) = 2(t + 2)\log t - 5t + \frac{1}{t} + 4,$$

$$(2.2) \quad f'(1) = 0,$$

$$f''(t) = 2\log t + \frac{4}{t} - \frac{1}{t^2} - 3,$$

$$(2.3) \quad f''(1) = 0,$$

$$(2.4) \quad f'''(t) = \frac{2(t-1)^2}{t^3} > 0$$

for $t > 1$

Therefore, Lemma 2.1 follows from inequality (2.4) and equations (2.1)-(2.3). $\square$

Lemma 2.2. *Let $g(t) = -[t^3 + (2e - 1)t^2 + (2e - 1)t + 1]\log t + 2(e - 1)t^3 + 2(3 - e)t^2 - 2(3 - e)t - 2(e - 1)$. Then there exists $\lambda > 1$ such that $g(t) > 0$ for $t \in (1, \lambda)$ and $g(t) < 0$ for $t \in (\lambda, +\infty)$.*

Proof. Simple computation leads to

$$(2.5) \quad g(1) = 0,$$

$$(2.6) \quad \lim_{t \rightarrow +\infty} g(t) = -\infty,$$

$$g'(t) = -[3t^2 + 2(2e - 1)t + (2e - 1)] \log t + (6e - 7)t^2 - (6e - 13)t - \frac{1}{t} - 5,$$

$$(2.7) \quad g'(1) = 0,$$

$$(2.8) \quad \lim_{t \rightarrow +\infty} g'(t) = -\infty,$$

$$g''(t) = -2[3t + (2e - 1)] \log t + (12e - 17)t - \frac{2e - 1}{t} + \frac{1}{t^2} - 5(2e - 3),$$

$$(2.9) \quad g''(1) = 0,$$

$$(2.10) \quad \lim_{t \rightarrow +\infty} g''(t) = -\infty,$$

$$g'''(t) = -6 \log t - \frac{2(2e - 1)}{t} + \frac{2e - 1}{t^2} - \frac{2}{t^3} + 12e - 23,$$

$$(2.11) \quad g'''(1) = 2(5e - 12) > 0,$$

$$(2.12) \quad \lim_{t \rightarrow +\infty} g'''(t) = -\infty$$

and

$$(2.13) \quad g^{(4)}(t) = -\frac{6}{t^4}(t - 1) \left[t^2 \left(1 - \frac{2(e - 2)}{3t} \right) + 1 \right] < 0$$

for $t > 1$.

From inequality (2.13) we know that $g'''(t)$ is strictly decreasing in $[1, +\infty)$, then inequality (2.11) and equation (2.12) lead to the conclusion that there exists $\lambda_1 > 1$ such that $g'''(t) > 0$ for $t \in [1, \lambda_1)$ and $g'''(t) < 0$ for $t \in (\lambda_1, +\infty)$. Therefore, $g''(t)$ is strictly increasing in $[1, \lambda_1]$ and strictly decreasing in $[\lambda_1, +\infty)$.

It follows from equations (2.9) and (2.10) together with the piecewise monotonicity of $g''(t)$ that there exists $\lambda_2 > \lambda_1 > 1$ such that $g'(t)$ is strictly increasing in $[1, \lambda_2]$ and strictly decreasing in $[\lambda_2, +\infty)$.

From equations (2.7) and (2.8) together with the piecewise monotonicity of $g'(t)$ we clearly see that there exists $\lambda_3 > \lambda_2 > 1$ such that $g(t)$ is strictly increasing in $[1, \lambda_3]$ and strictly decreasing in $[\lambda_3, +\infty)$.

Therefore, Lemma 2.2 follows from equations (2.5) and (2.6) together with the piecewise monotonicity of $g(t)$. $\square$

Lemma 2.3. *Let $h(t) = (5t^3 + 19t^2 + 19t + 5) \log t - 14t^3 - 6t^2 + 6t + 14$. Then $h(t) > 0$ for $t > 1$.*

Proof. Simple computation leads to

$$(2.14) \quad h(1) = 0,$$

$$h'(t) = (15t^2 + 38t + 19) \log t - 37t^2 + 7t + \frac{5}{t} + 25,$$

$$(2.15) \quad h'(1) = 0,$$

$$h''(t) = 2(15t + 19) \log t - 59t + \frac{19}{t} - \frac{5}{t^2} + 45,$$

$$(2.16) \quad h''(1) = 0,$$

$$h'''(t) = 30 \log t + \frac{38}{t} - \frac{19}{t^2} + \frac{10}{t^3} - 29,$$

$$(2.17) \quad h'''(1) = 0$$

and

$$(2.18) \quad h^{(4)}(t) = \frac{2}{t^4}(t-1)(15t^2 - 4t + 15) > 0$$

for $t > 1$.

Therefore, Lemma 2.3 follows from equations (2.14)-(2.17) and inequality (2.18). $\square$

3. Main results

Theorem 3.1. *The double inequality*

$$(3.1) \quad \alpha_1 C(a, b) + (1 - \alpha_1) H(a, b) < L(a, b) < \beta_1 C(a, b) + (1 - \beta_1) H(a, b)$$

holds for all $a, b > 0$ with $a \neq b$ if and only if $\alpha_1 \leq 0$ and $\beta_1 \geq 1/2$.

Proof. We first prove that inequality

$$(3.2) \quad L(a, b) < \frac{1}{2} C(a, b) + \frac{1}{2} H(a, b)$$

hold for all $a, b > 0$ with $a \neq b$.

Without loss of generality, we assume that $a > b$. Let $t = a/b > 1$, then

$$(3.3) \quad \frac{1}{2} C(a, b) + \frac{1}{2} H(a, b) - L(a, b) = \frac{bf(t)}{3(t+1) \log t},$$

where $f(t)$ is defined as in Lemma 2.1.

Therefore, inequality (3.2) follows from Lemma 2.1 and equation (3.3).

From inequalities (1.2) and (3.2) we clearly see that inequality (3.1) holds for all $a, b > 0$ with $a \neq b$ if $\alpha_1 \leq 0$ and $\beta_1 \geq 1/2$.

Next, we prove that $\alpha_1 = 0$ and $\beta_1 = 1/2$ are the best possible parameters such that inequality (3.1) holds for all $a, b > 0$ with $a \neq b$.

For any $\alpha_1 > 0$, $\beta_1 < 1/2$ and $x > 0$ one has

$$(3.4) \quad \lim_{x \rightarrow +\infty} \frac{\alpha_1 C(1, x) + (1 - \alpha_1)H(1, x)}{L(1, x)} = +\infty$$

and

$$(3.5) \quad \begin{aligned} & L(1, 1+x) - \beta_1 C(1, 1+x) - (1 - \beta_1)H(1, 1+x) \\ &= \frac{x}{\log(x+1)} - \frac{\beta_1(1+x+x^2/3)}{1+x/2} - (1 - \beta_1)\frac{1+x}{1+x/2}. \end{aligned}$$

Letting $x \rightarrow 0$ and making use of Taylor expansion we get

$$(3.6) \quad \begin{aligned} & \frac{x}{\log(x+1)} - \frac{\beta_1(1+x+x^2/3)}{1+x/2} - (1 - \beta_1)\frac{1+x}{1+x/2} \\ &= [1+x/2 - x^2/12 + o(x^2)] - \beta_1[1+x/2 + x^2/12 + o(x^2)] \\ &\quad - (1 - \beta_1)[1+x/2 - x^2/4 + o(x^2)] \\ &= \frac{1}{3} \left(\frac{1}{2} - \beta_1 \right) x^2 + o(x^2). \end{aligned}$$

Equations (3.4)-(3.6) imply that for any $\alpha_1 > 0$ and $\beta_1 < 1/2$ there exist $X_1 = X_1(\alpha_1) > 1$ and $\delta_1 = \delta_1(\beta_1) > 0$, such that $\alpha_1 C(1, x) + (1 - \alpha_1)H(1, x) > L(1, x)$ for $x \in (X_1, +\infty)$ and $L(1, 1+x) > \beta_1 C(1, 1+x) + (1 - \beta_1)H(1, 1+x)$ for $x \in (0, \delta_1)$. $\square$

Theorem 3.2. *The double inequality*

$$(3.7) \quad \alpha_2 C(a, b) + (1 - \alpha_2)H(a, b) < I(a, b) < \beta_2 C(a, b) + (1 - \beta_2)H(a, b)$$

holds for all $a, b > 0$ with $a \neq b$ if and only if $\alpha_2 \leq 3/(2e) = 0.551819 \dots$ and $\beta_2 \geq 5/8$.

Proof. We first prove that inequalities

$$(3.8) \quad I(a, b) > \frac{3}{2e} C(a, b) + \left(1 - \frac{3}{2e}\right) H(a, b)$$

and

$$(3.9) \quad I(a, b) < \frac{5}{8} C(a, b) + \frac{3}{8} H(a, b)$$

hold for all $a, b > 0$ with $a \neq b$.

Without loss of generality, we assume that $a > b$. Let $t = a/b > 1$, then

$$(3.10) \quad I(a, b) - \left[\frac{3}{2e}C(a, b) + \left(1 - \frac{3}{2e}\right)H(a, b) \right] = \frac{b}{e} \left[t^{\frac{t}{t-1}} - \frac{t^2 + 2(e-1)t + 1}{t+1} \right]$$

and

$$(3.11) \quad \frac{5}{8}C(a, b) + \frac{3}{8}H(a, b) - I(a, b) = b \left[\frac{5t^2 + 14t + 5}{12(t+1)} - \frac{1}{e}t^{\frac{t}{t-1}} \right].$$

Let

$$(3.12) \quad G(t) = \frac{t \log t}{t-1} - \log[t^2 + 2(e-1)t + 1] + \log(t+1)$$

and

$$(3.13) \quad H(t) = \log(5t^2 + 14t + 5) - \log(t+1) - \frac{t}{t-1} \log t + 1 - \log 12.$$

Then simple computations lead to

$$(3.14) \quad \lim_{t \rightarrow 1} G(t) = \lim_{t \rightarrow +\infty} G(t) = 0,$$

$$(3.15) \quad G'(t) = \frac{g(t)}{(t+1)(t-1)^2[t^2 + 2(e-1)t + 1]},$$

$$(3.16) \quad \lim_{t \rightarrow 1} H(t) = 0$$

and

$$(3.17) \quad H'(t) = \frac{h(t)}{(t+1)(t-1)^2[5t^2 + 14t + 5]},$$

where $g(t)$ and $h(t)$ are defined as in Lemmas 2.2 and 2.3, respectively.

From Lemma 2.2 and equation (3.15) we know that there exists $\lambda > 1$ such that $G(t)$ is strictly increasing in $(1, \lambda]$ and strictly decreasing in $[\lambda, +\infty)$. Then equation (3.14) leads to the conclusion that

$$(3.18) \quad G(t) > 0$$

for $t > 1$.

Therefore, inequality (3.8) follows from equations (3.10) and (3.12) together with inequality (3.18).

It follows from equations (3.16) and (3.17) together with Lemma 2.3 that

$$(3.19) \quad H(t) > 0$$

for $t > 1$.

Therefore, inequality (3.9) follows from equations (3.11) and (3.13) together with inequality (3.19).

Next, we prove that $\alpha_2 = 3/(2e)$ and $\beta_2 = 5/8$ are the best possible parameters such that inequality (3.7) holds for all $a, b > 0$ with $a \neq b$.

For any $\alpha_2 > 3/(2e)$, $\beta_2 < 5/8$ and $x > 0$ one has

$$(3.20) \quad \lim_{x \rightarrow +\infty} \frac{\alpha_2 C(1, x) + (1 - \alpha_2)H(1, x)}{I(1, x)} = \frac{2e}{3}\alpha_2 > 1$$

and

$$(3.21) \quad \begin{aligned} & I(1, 1+x) - [\beta_2 C(1, 1+x) + (1 - \beta_2)H(1, 1+x)] \\ &= \frac{1}{e}(1+x)^{(1+x)/x} - \frac{\beta_2(1+x+x^2/3)}{1+x/2} - (1 - \beta_2)\frac{1+x}{1+x/2}. \end{aligned}$$

Letting $x \rightarrow 0$ and making use of Taylor expansion we get

$$(3.22) \quad \begin{aligned} & \frac{1}{e}(1+x)^{(1+x)/x} - \frac{\beta_2(1+x+x^2/3)}{1+x/2} - (1 - \beta_2)\frac{1+x}{1+x/2} \\ &= [1+x/2 - x^2/24 + o(x^2)] - \beta_2[1+x/2 + x^2/12 + o(x^2)] \\ &\quad - (1 - \beta_2)[1+x/2 - x^2/4 + o(x^2)] \\ &= \frac{1}{3}(5/8 - \beta_2)x^2 + o(x^2). \end{aligned}$$

Inequality (3.20) and equations (3.21) and (3.22) imply that for any $\alpha_2 > 3/(2e)$ and $\beta_2 < 5/8$ there exists $X_2 = X_2(\alpha_2) > 1$ and $\delta_2 = \delta_2(\beta_2) > 0$, such that $\alpha_2 C(1, x) + (1 - \alpha_2)H(1, x) > I(1, x)$ for $x \in (X_2, +\infty)$ and $I(1, 1+x) > \beta_2 C(1, 1+x) + (1 - \beta_2)H(1, 1+x)$ for $x \in (0, \delta_2)$. $\square$

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