Research Article

An Optimal Double Inequality for Means

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For $p \in \mathbb{R}$, the generalized logarithmic mean $L_p(a,b)$, arithmetic mean A(a,b) and geometric mean G(a,b) of two positive numbers a and b are defined by $L_p(a,b)=a$, a=b; $L_p(a,b)=[(a^{p+1}-b^{p+1})/((p+1)(a-b))]^{1/p}$, $p \neq 0$, $p \neq -1$, $a \neq b$; $L_p(a,b)=(1/e)(b^b/a^a)^{1/(b-a)}$, p=0, $a \neq b$; $L_p(a,b)=(b-a)/(\ln b-\ln a)$, p=-1, $a \neq b$; A(a,b)=(a+b)/2 and $G(a,b)=\sqrt{ab}$, respectively. In this paper, we give an answer to the open problem: for $a \in (0,1)$, what are the greatest value p and the least value p, such that the double inequality $L_p(a,b) \leq G^a(a,b)A^{1-a}(a,b) \leq L_q(a,b)$ holds for all a,b>0?

1. Introduction

For $p \in \mathbb{R}$, the generalized logarithmic mean $L_p(a,b)$ of two positive numbers a and b is defined by

$$L_{p}(a,b) = \begin{cases} a, & a = b, \\ \left[\frac{a^{p+1} - b^{p+1}}{(p+1)(a-b)} \right]^{1/p}, & p \neq 0, p \neq -1, a \neq b, \\ \frac{1}{e} \left(\frac{b^{b}}{a^{a}} \right)^{1/(b-a)}, & p = 0, a \neq b, \\ \frac{b-a}{\ln b - \ln a}, & p = -1, a \neq b. \end{cases}$$

$$(1.1)$$

It is wellknown that $L_p(a,b)$ is continuous and increasing with respect to $p \in \mathbb{R}$ for fixed a and b. In the recent past, the generalized logarithmic mean has been the subject of

intensive research. Many remarkable inequalities and monotonicity results can be found in the literature [1–9]. It might be surprising that the generalized logarithmic mean, has applications in physics, economics, and even in meteorology [10–13].

If we denote by A(a,b)=(a+b)/2, $I(a,b)=(1/e)(b^b/a^a)^{1/(b-a)}$, $L(a,b)=(b-a)/(\ln b-\ln a)$, $G(a,b)=\sqrt{ab}$ and H(a,b)=2ab/(a+b) the arithmetic mean, identric mean, logarithmic mean, geometric mean and harmonic mean of two positive numbers a and b, respectively, then

$$\min\{a,b\} \le H(a,b) \le G(a,b) = L_{-2}(a,b) \le L(a,b) = L_{-1}(a,b)$$

$$\le I(a,b) = L_0(a,b) \le A(a,b) = L_1(a,b) \le \max\{a,b\}.$$
(1.2)

For $p \in \mathbb{R}$, the pth power mean $M_p(a,b)$ of two positive numbers a and b is defined by

$$M_{p}(a,b) = \begin{cases} \left(\frac{a^{p} + b^{p}}{2}\right)^{1/p}, & p \neq 0, \\ \sqrt{ab}, & p = 0. \end{cases}$$
 (1.3)

In [14], Alzer and Janous established the following sharp double inequality (see also [15], Page 350):

$$M_{\log 2/\log 3}(a,b) \le \frac{2}{3}A(a,b) + \frac{1}{3}G(a,b) \le M_{2/3}(a,b)$$
 (1.4)

for all a, b > 0.

For $\alpha \in (0,1)$, Janous [16] found the greatest value p and the least value q such that

$$M_n(a,b) \le \alpha A(a,b) + (1-\alpha)G(a,b) \le M_a(a,b)$$
 (1.5)

for all a, b > 0.

In [17–19] the authors present bounds for L(a,b) and I(a,b) in terms of G(a,b) and A(a,b).

Theorem A. For all positive real numbers a and b with $a \neq b$, one has

$$L(a,b) < \frac{1}{3}A(a,b) + \frac{2}{3}G(a,b),$$

$$\frac{1}{3}G(a,b) + \frac{2}{3}A(a,b) < I(a,b).$$
(1.6)

The proof of the following Theorem B can be found in [20].

Theorem B. For all positive real numbers a and b with $a \neq b$, one has

$$\sqrt{G(a,b)A(a,b)} < \sqrt{L(a,b)I(a,b)} < \frac{1}{2}(L(a,b)+I(a,b)) < \frac{1}{2}(G(a,b)+A(a,b)). \tag{1.7}$$

The following Theorems C–E were established by Alzer and Qiu in [21].

Theorem C. *The inequalities*

$$\alpha A(a,b) + (1-\alpha)G(a,b) < I(a,b) < \beta A(a,b) + (1-\beta)G(a,b)$$
 (1.8)

hold for all positive real numbers a and b with $a \neq b$ if and only if $\alpha \leq 2/3$ and $\beta \geq 2/e = 0.73575...$

Theorem D. Let a and b be real numbers with $a \neq b$. If 0 < a, $b \leq e$, then

$$[G(a,b)]^{A(a,b)} < [L(a,b)]^{I(a,b)} < [A(a,b)]^{G(a,b)}.$$
(1.9)

And if $a, b \ge e$, then

$$[A(a,b)]^{G(a,b)} < [I(a,b)]^{L(a,b)} < [G(a,b)]^{A(a,b)}.$$
(1.10)

Theorem E. For all real numbers a and b with $a \neq b$, one has

$$M_p(a,b) < \frac{1}{2}(L(a,b) + I(a,b))$$
 (1.11)

with the best possible parameter $p = \log 2/(1 + \log 2) = 0.40938...$

However, the following problem is still open: for $\alpha \in (0,1)$, what are the greatest value p and the least value q, such that the double inequality

$$L_n(a,b) \le G^{\alpha}(a,b)A^{1-\alpha}(a,b) \le L_a(a,b)$$
 (1.12)

holds for all a, b > 0? The purpose of this paper is to give the solution to this open problem.

2. Lemmas

In order to establish our main result, we need two lemmas, which we present in this section.

Lemma 2.1. *If* t > 1, *then*

$$\frac{t}{t-1}\log t - \frac{1}{6}\log t - \frac{2}{3}\log \frac{1+t}{2} - 1 > 0. \tag{2.1}$$

Proof. Let $f(t) = (t/(t-1)) \log t - (1/6) \log t - (2/3) \log((1+t)/2) - 1$, then simple computation yields

$$\lim_{t \to 1^+} f(t) = 0, \tag{2.2}$$

$$f'(t) = \frac{g(t)}{6t(t-1)^2(t+1)},\tag{2.3}$$

where

$$g(t) = t^{3} + 9t^{2} - 9t - 6t(t+1)\log t - 1,$$

$$g(1) = 0,$$

$$g'(t) = 3t^{2} + 12t - 6(2t+1)\log t - 15,$$

$$g'(1) = 0,$$

$$g''(t) = \frac{6}{t}h(t),$$
(2.4)

where

$$h(t) = t^{2} - 2t \log t - 1,$$

$$g''(1) = h(1) = 0,$$
(2.5)

$$h'(t) = 2(t - \log t - 1),$$

 $h'(1) = 0,$ (2.6)

$$h''(t) = 2\left(1 - \frac{1}{t}\right). (2.7)$$

If t > 1, then from (2.7) we clearly see that

$$h''(t) > 0. (2.8)$$

Therefore, Lemma 2.1 follows from (2.3)–(2.6) and (2.8).

Lemma 2.2. *If* t > 1, *then*

$$\log(t-1) - \log(\log t) - \frac{1}{3}\log(t^2 + t) + \frac{1}{3}\log 2 > 0.$$
 (2.9)

Proof. Let $f(t) = \log(t-1) - \log(\log t) - (1/3) \log(t^2 + t) + (1/3) \log 2$, then simple computation leads to

$$\lim_{t \to 1^{+}} f(t) = 0,$$

$$f'(t) = \frac{g(t)}{3t(t-1)(t+1)\log t'}$$
(2.10)

where

$$g(t) = (t^{2} + 4t + 1) \log t - 3t^{2} + 3,$$

$$g(1) = 0,$$

$$g'(t) = \frac{h(t)}{t},$$
(2.11)

where

$$h(t) = 2t(t+2)\log t - 5t^2 + 4t + 1,$$

$$g'(1) = h(1) = 0,$$

$$h'(t) = 4(t+1)\log t - 8t + 8,$$

$$h'(1) = 0,$$

$$h''(t) = \frac{4}{t}p(t),$$
(2.12)

where

$$p(t) = t \log t - t + 1,$$

$$h''(1) = p(1) = 0,$$
(2.13)

$$p'(t) = \log t. \tag{2.14}$$

If t > 1, then from (2.14) we clearly see that

$$p'(t) > 0. (2.15)$$

From (2.10)–(2.13) and (2.15) we know that f(t) > 0 for t > 1.

3. Main Results

Theorem 3.1. If $\alpha \in (0,1)$, then $G^{\alpha}(a,b)A^{1-\alpha}(a,b) \leq L_{1-3\alpha}(a,b)$ for all a,b > 0, with equality if and only if a = b, and the constant $1 - 3\alpha$ in $L_{1-3\alpha}(a,b)$, cannot be improved.

Proof. If a = b, then we clearly see that $G^{\alpha}(a,b)A^{1-\alpha}(a,b) = L_{1-3\alpha}(a,b) = a$. If $a \neq b$, without loss of generality, we assume that a > b. Let t = (a/b) > 1 and

$$f(t) = \log L_{1-3\alpha}(a,b) - \log \left[G^{\alpha}(a,b) A^{1-\alpha}(a,b) \right]. \tag{3.1}$$

Firstly, we prove $G^{\alpha}(a,b)A^{1-\alpha}(a,b) < L_{1-3\alpha}(a,b)$. The proof is divided into three cases.

Case 1. $\alpha = 1/3$. We note that (1.1) leads to the following identity:

$$f(t) = \frac{t}{t-1}\log t - \frac{1}{6}\log t - \frac{2}{3}\log \frac{1+t}{2} - 1.$$
 (3.2)

From (3.2) and Lemma 2.1 we clearly see that $L_{1-3\alpha}(a,b) > G^{\alpha}(a,b)A^{1-\alpha}(a,b)$ for $\alpha = 1/3$ and $a \neq b$.

Case 2. $\alpha = 2/3$. Equation (1.1) leads to the following identity:

$$f(t) = \log(t-1) - \log(\log t) - \frac{1}{3}\log(t^2 + t) + \frac{1}{3}\log 2.$$
 (3.3)

From (3.3) and Lemma 2.2 we clearly see that $L_{1-3\alpha}(a,b) > G^{\alpha}(a,b)A^{1-\alpha}(a,b)$ for $\alpha = 2/3$ and $a \neq b$.

Case 3. $\alpha \in (0,1) \setminus \{1/3, 2/3\}$. From (1.1) we have the following identity:

$$f(t) = \frac{1}{1 - 3\alpha} \log \frac{t^{2 - 3\alpha} - 1}{(2 - 3\alpha)(t - 1)} - \frac{\alpha}{2} \log t - (1 - \alpha) \log \frac{1 + t}{2}.$$
 (3.4)

Equation (3.4) and elementary computation yields

$$\lim_{t \to 1^+} f(t) = 0,\tag{3.5}$$

$$f'(t) = \frac{1}{t(t^2 - 1)(t^{2 - 3\alpha} - 1)}g(t),\tag{3.6}$$

(3.7)

where

$$\begin{split} g(t) &= \frac{\alpha}{2} t^{4-3\alpha} - \frac{\alpha(4-3\alpha)}{1-3\alpha} t^{3-3\alpha} - \frac{(1-\alpha)(4-3\alpha)}{2(1-3\alpha)} t^{2-3\alpha} \\ &\quad + \frac{(1-\alpha)(4-3\alpha)}{2(1-3\alpha)} t^2 + \frac{\alpha(4-3\alpha)}{1-3\alpha} t - \frac{\alpha}{2}. \\ g(1) &= 0, \\ g'(t) &= \frac{\alpha(4-3\alpha)}{2} t^{3-3\alpha} - \frac{3\alpha(4-3\alpha)(1-\alpha)}{1-3\alpha} t^{2-3\alpha} \\ &\quad - \frac{(1-\alpha)(4-3\alpha)(2-3\alpha)}{2(1-3\alpha)} t^{1-3\alpha} + \frac{(1-\alpha)(4-3\alpha)}{1-3\alpha} t + \frac{\alpha(4-3\alpha)}{1-3\alpha}, \end{split}$$

$$g'(1) = 0,$$

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

$$g''(1) = 0,$$

$$g'''(t) = \frac{3\alpha(4 - 3\alpha)(1 - \alpha)(2 - 3\alpha)}{2t^{3\alpha + 1}}(t - 1)^{2}.$$
 (3.8)

If $\alpha \in (0,1) \setminus \{1/3,2/3\}$, then (3.8) implies

$$g'''(t) > 0 \tag{3.9}$$

for t > 1. Therefore, f(t) > 0 follows from (3.5)–(3.7) and (3.9). If $\alpha \in (2/3, 1)$, then (3.8) leads to

$$g'''(t) < 0 \tag{3.10}$$

for t > 1. Therefore, f(t) > 0 follows from (3.5)–(3.7) and (3.10).

Next, we prove that the constant $1-3\alpha$ in the inequality $G^{\alpha}(a,b)A^{1-\alpha}(a,b) \leq L_{1-3\alpha}(a,b)$ cannot be improved. The proof is divided into five cases.

Case 1. $\alpha = 1/3$. For any $\epsilon \in (0,1)$, let $x \in (0,1)$, then (1.1) leads to

$$\left[G^{1/3}(1,1+x)A^{2/3}(1,1+x)\right]^{\epsilon} - \left[L_{-\epsilon}(1,1+x)\right]^{\epsilon} = \frac{f_1(x)}{(1+x)^{1-\epsilon} - 1},\tag{3.11}$$

where $f_1(x) = (1+x)^{(1/6)\epsilon} (1+x/2)^{(2/3)\epsilon} [(1+x)^{1-\epsilon} - 1] - (1-\epsilon)x$.

Making use of Taylor expansion we get

$$f_{1}(x) = \left[1 + \frac{\epsilon}{6}x - \frac{\epsilon(6 - \epsilon)}{72}x^{2} + o\left(x^{2}\right)\right] \left[1 + \frac{\epsilon}{3}x - \frac{\epsilon(3 - 2\epsilon)}{36}x^{2} + o\left(x^{2}\right)\right]$$

$$\times (1 - \epsilon)x \left[1 - \frac{\epsilon}{2}x + \frac{\epsilon(1 + \epsilon)}{6}x^{2} + o\left(x^{2}\right)\right] - (1 - \epsilon)x$$

$$= \frac{\epsilon^{2}(1 - \epsilon)}{24}x^{3} + o\left(x^{3}\right).$$
(3.12)

Case 2. $\alpha = 2/3$. For any $\epsilon > 0$, let $x \in (0,1)$, then

$$\left[G^{2/3}(1,1+x)A^{1/3}(1,1+x)\right]^{1+\epsilon} - \left[L_{-1-\epsilon}(1,1+x)\right]^{1+\epsilon} = \frac{f_2(x)}{(1+x)^{\epsilon} - 1},\tag{3.13}$$

where $f_2(x) = [(1+x)^{\epsilon} - 1](1+x)^{(1+\epsilon)/3}(1+x/2)^{(1+\epsilon)/3} - \epsilon x(1+x)^{\epsilon}$. Using Taylor expansion we have

$$f_{2}(x) = \epsilon x \left\{ \left[1 - \frac{1 - \epsilon}{2} x + \frac{(1 - \epsilon)(2 - \epsilon)}{6} x^{2} + o(x^{2}) \right] \right.$$

$$\times \left[1 + \frac{1 + \epsilon}{3} x - \frac{(1 + \epsilon)(2 - \epsilon)}{18} x^{2} + o(x^{2}) \right]$$

$$\times \left[1 + \frac{1 + \epsilon}{6} x - \frac{(1 + \epsilon)(2 - \epsilon)}{72} x^{2} + o(x^{2}) \right]$$

$$- \left[1 + \epsilon x - \frac{\epsilon(1 - \epsilon)}{2} x^{2} + o(x^{2}) \right] \right\}$$

$$= \frac{\epsilon^{2}(1 + \epsilon)}{24} x^{3} + o(x^{3}).$$
(3.14)

Case 3. $\alpha \in (0, 1/3)$. For any $\epsilon \in (0, 1-3\alpha)$, let $x \in (0, 1)$, then

$$\left[G^{\alpha}(1,1+x)A^{1-\alpha}(1,1+x)\right]^{1-3\alpha-\epsilon} - \left[L_{1-3\alpha-\epsilon}(1,1+x)\right]^{1-3\alpha-\epsilon} = \frac{f_3(x)}{(2-3\alpha-\epsilon)x'},\tag{3.15}$$

where $f_3(x) = (2 - 3\alpha - \epsilon)x(1 + x)^{\alpha(1 - 3\alpha - \epsilon)/2}(1 + x/2)^{(1 - \alpha)(1 - 3\alpha - \epsilon)} - [(1 + x)^{2 - 3\alpha - \epsilon} - 1].$ Making use of Taylor expansion and elaborated calculation we have

$$f_3(x) = \frac{\epsilon}{24} (1 - 3\alpha - \epsilon)(2 - 3\alpha - \epsilon)x^3 + o(x^3). \tag{3.16}$$

Case 4. $\alpha \in (1/3, 2/3)$. For any $\epsilon \in (0, 2 - 3\alpha)$, let $x \in (0, 1)$, then

$$\left[G^{\alpha}(1,1+x)A^{1-\alpha}(1,1+x)\right]^{3\alpha+\epsilon-1} - \left[L_{1-3\alpha-\epsilon}(1,1+x)\right]^{3\alpha+\epsilon-1} = \frac{f_4(x)}{(1+x)^{2-3\alpha-\epsilon}-1},\tag{3.17}$$

where $f_4(x) = [(1+x)^{2-3\alpha-\epsilon}-1](1+x)^{\alpha(3\alpha+\epsilon-1)/2}(1+x/2)^{(1-\alpha)(3\alpha+\epsilon-1)}-(2-3\alpha-\epsilon)x$. Using Taylor expansion and elaborated calculation we have

$$f_4(x) = \frac{\epsilon}{24} (3\alpha + \epsilon - 1)(2 - 3\alpha - \epsilon)x^3 + o(x^3). \tag{3.18}$$

Case 5. $\alpha \in (2/3, 1)$. For any $\epsilon > 0$, let x(0, 1), then

$$\left[G^{\alpha}(1,1+x)A^{1-\alpha}(1,1+x)\right]^{3\alpha+\epsilon-1} - \left[L_{1-3\alpha-\epsilon}(1,1+x)\right]^{3\alpha+\epsilon-1} = \frac{f_5(x)}{(1+x)^{3\alpha+\epsilon-2}-1},\tag{3.19}$$

where $f_5(x) = [(1+x)^{3\alpha+\epsilon-2}-1](1+x)^{\alpha(3\alpha+\epsilon-1)/2}(1+x/2)^{(1-\alpha)(3\alpha+\epsilon-1)}-(3\alpha+\epsilon-2)x(1+x)^{3\alpha+\epsilon-2}$. Using Taylor expansion and elaborated calculation we get

$$f_5(x) = \frac{\epsilon}{24} (3\alpha + \epsilon - 1)(3\alpha + \epsilon - 2)x^3 + o(x^3). \tag{3.20}$$

Cases 1–5 show that for any $\alpha \in (0,1)$, there exists $\epsilon_0 = \epsilon_0(\alpha) > 0$, for any $\epsilon \in (0,\epsilon_0)$ there exists $\delta = \delta(\alpha,\epsilon) > 0$ such that $L_{1-3\alpha-\epsilon}(1,1+x) < G^{\alpha}(1,1+x)A^{(1-\alpha)}(1,1+x)$ for $x \in (0,\delta)$.

Theorem 3.2. If $\alpha \in (0,1)$, then $G^{\alpha}(a,b)A^{1-\alpha}(a,b) \ge L_{2/(\alpha-2)}(a,b)$ for all a,b>0, with equality if and only if a=b, and the constant $2/(\alpha-2)$ in $L_{2/(\alpha-2)}(a,b)$ cannot be improved.

Proof. If a = b, then we clearly see that $G^{\alpha}(a,b)A^{1-\alpha}(a,b) = L_{2/(\alpha-2)}(a,b) = a$. If $a \neq b$, without loss of generality, we assume that a > b. Let t = a/b > 1 and

$$f(t) = \log L_{2/(\alpha-2)}(a,b) - \log \left[G^{\alpha}(a,b) A^{1-\alpha}(a,b) \right]. \tag{3.21}$$

Firstly, we prove f(t) < 0 for t = (a/b) > 1. Simple computation leads to

$$f(t) = \frac{\alpha - 2}{2} \log \frac{t^{\alpha/(\alpha - 2)} - 1}{(\alpha/(\alpha - 2))(t - 1)} - \frac{\alpha}{2} \log t - (1 - \alpha) \log \frac{1 + t}{2},$$

$$\lim_{t \to 1^{+}} f(t) = 0,$$

$$f'(t) = \frac{g(t)}{t(t - 1)(t + 1)(t^{\alpha/(\alpha - 2)} - 1)},$$
(3.22)

where

$$g(t) = \frac{\alpha}{2} t^{(3\alpha-4)/(\alpha-2)} + \frac{4-3\alpha}{2} t^{2(\alpha-1)/(\alpha-2)} - \frac{4-3\alpha}{2} t - \frac{\alpha}{2}.$$

$$g(1) = 0,$$

$$g'(t) = \frac{\alpha(3\alpha-4)}{2(\alpha-2)} t^{2(\alpha-1)/(\alpha-2)} + \frac{(\alpha-1)(4-3\alpha)}{\alpha-2} t^{\alpha/(\alpha-2)} - \frac{4-3\alpha}{2},$$

$$g'(1) = 0,$$

$$g''(t) = \frac{\alpha(4-3\alpha)(1-\alpha)}{(\alpha-2)^2} t^{2/(\alpha-2)} (t-1) > 0$$
(3.23)

for t > 1 and $\alpha \in (0, 1)$.

From (3.23) we clearly see that

$$g(t) > 0 \tag{3.24}$$

for t > 1.

Since $\alpha/(\alpha-2) < 0$, we have $t(t-1)(t+1)(t^{\alpha/(\alpha-2)}-1) < 0$ for $t \in (1,+\infty)$. Therefore, f(t) < 0 follows from (3.22) and (3.24).

Next, we prove that the constant $2/(\alpha - 2)$ cannot be improved.

For any $\epsilon \in (0, \alpha/(2-\alpha))$, we have

$$\begin{split} \left[L_{2/(\alpha-2)+\epsilon}(1,t) \right]^{2/(2-\alpha)-\epsilon} &- \left[G^{\alpha}(1,t) A^{1-\alpha}(1,t) \right]^{2/(2-\alpha)-\epsilon} \\ &= t \left[\frac{(\alpha/(2-\alpha)-\epsilon)(1-(1/t))}{1-t^{-(\alpha/(2-\alpha)-\epsilon)}} - t^{-\epsilon(2-\alpha)/2} \left(\frac{1+(1/t)}{2} \right)^{(1-\alpha)(2/(2-\alpha)-\epsilon)} \right], \\ &\lim_{t \to +\infty} \left[\frac{(\alpha/(2-\alpha)-\epsilon)(1-(1/t))}{1-t^{-(\alpha/(2-\alpha)-\epsilon)}} - t^{-\epsilon(2-\alpha)/2} \left(\frac{1+(1/t)}{2} \right)^{(1-\alpha)(2/(2-\alpha)-\epsilon)} \right] = \frac{\alpha}{2-\alpha} - \epsilon. \end{split}$$

$$(3.25)$$

Equation (3.25) imply that for any $\epsilon \in (0, \alpha/(2-\alpha))$ there exists $T = T(\epsilon, \alpha) > 1$, such that $L_{2/(\alpha-2)+\epsilon}(1,t) > G^{\alpha}(1,t)A^{1-\alpha}(1,t)$ for $t \in (T,\infty)$.

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