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$M_{\varphi}M_{\psi}$ -convexity and separation theorems

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Abstract

A characterization of pairs of functions that can be separated by an $M_{\varphi}M_{\psi}$ -convex function and related results are obtained. Also, a Hyers–Ulam stability result for $M_{\varphi}M_{\psi}$ -convex functions is given.

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Quasi-arithmetic mean

1 Preliminaries

The concept of classical convexity has been generalized in various ways. Among numerous generalizations, we pay attention to the $M_{\omega}M_{\psi}$ -convexity described in [11].

Let φ and ψ be two continuous, strictly monotone functions defined on intervals I and J respectively. By M_{φ} we denote a quasi-arithmetic mean:

$$M_{\varphi}(x, y; t) := \varphi^{-1}(t\varphi(x) + (1 - t)\varphi(y)), \quad x, y \in I, t \in [0, 1].$$

It is obvious that the power mean M_p corresponds to $\varphi(x) = x^p$ if $p \neq 0$ and to $\varphi(x) = \log x$ if p = 0. If it is clear from the text that the weight next to $\varphi(x)$ equals t, then we omit parameter t and simply write $M_{\varphi}(x, y)$.

We say that a function $f: I \to J$ is $M_{\varphi}M_{\psi}$ -convex if

$$f(M_{\varphi}(x,y)) \leq M_{\psi}(f(x),f(y))$$

for all $x, y \in I$ and $t \in [0, 1]$. The $M_{\varphi}M_{\psi}$ -concavity and $M_{\varphi}M_{\psi}$ -affinity are defined in a natural way. If ψ is strictly increasing (strictly decreasing), then f is $M_{\varphi}M_{\psi}$ -convex if and only if $\psi \circ f \circ \varphi^{-1}$ is convex (concave) in the usual sense [11, p. 68].

The most known examples are classes of $M_{\varphi}M_{\psi}$ -convex functions where M_{φ} and M_{ψ} belong to $\{A,G,H\}$, where A, G, and H are weighted arithmetic, geometric, and harmonic mean, respectively. Some of them are known under specific names. For example, AG-convex function is usually known as log-convex function, GG-convex function is called multiplicatively convex function, HA-convex function is named harmonically convex function. Of course, AA-convex function is the usual convex function.



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A lot of examples of AG-convex or log-convex functions connected with various functionals, which have appeared in the investigation of n-convexity, are given in [5] and [6, pp. 105, 155-160, 177]. Every polynomial with nonnegative coefficients is GG-convex or multiplicatively convex function, every real analytic function $f(x) = \sum a_n x^n$ with $a_n \geq 0$ is GG-convex on $[0,R\rangle$ where R is the radius of convergence [11, Chap. 2]. Particularly, functions exp, sinh, cosh on $\langle 0,\infty\rangle$, arcsin on $\langle 0,1]$ are GG-convex. Examples of special functions which are GG-convex are the following: the gamma function, the Lobacevski function, and the integral sine. In [3], an example of HG-convex function is given. Namely, the function $V_n^{-1}(p) = 2^{-n} \frac{\Gamma(1+n/p)}{\Gamma(1+1/p)^n}$ which is connected with the volume of the ellipsoid $\{x \in \mathbb{R}^n : \|x\|_{L^p} \leq 1\}$ is HG-convex on $\{0,\infty\}$. Also, it is AG-convex.

The aim of this paper is to give a separation (sandwich) theorem in this settings. A characterization of pairs of functions that can be separated by a convex function is given in [2], and it is stated as follows.

Theorem 1.1 *Let* f, $g: I \to \mathbb{R}$ *be two functions. The following statements are equivalent:*

(i) For all $x, y \in I$ and $t \in [0, 1]$,

$$f(tx + (1-t)y) < tg(x) + (1-t)g(y).$$

(ii) There exists a convex function $h: I \to \mathbb{R}$ such that

$$f \leq h \leq g$$
.

As a consequence of the above-mentioned theorem, the Hyers–Ulam stability result for convex functions is obtained also in [2]. Namely, if $\varepsilon > 0$ and $f: I \to \mathbb{R}$ is a function such that

$$f(tx + (1-t)y) < tf(x) + (1-t)f(y) + \varepsilon, \quad x, y \in I, t \in [0,1],$$

then there exists a convex function $h: I \to \mathbb{R}$ such that

$$|f(x) - h(x)| \le \frac{\varepsilon}{2}, \quad x \in I.$$

Finally, we mention a sandwich theorem involving affine functions which are considered in [12].

Theorem 1.2 Let $I \subseteq \mathbb{R}$ be an interval and f and g be real functions defined on I. The following conditions are equivalent:

- (i) There exists an affine function $h: I \to \mathbb{R}$ such that $f \le h \le g$ on I.
- (ii) There exist a convex function $h_1: I \to \mathbb{R}$ and a concave function $h_2: I \to \mathbb{R}$ such that $f \le h_1 \le g$ and $f \le h_2 \le g$ on I.
- (iii) The following inequalities hold:

$$f(tx + (1-t)y) \le tg(x) + (1-t)g(y),$$

 $g(tx + (1-t)y) \ge tf(x) + (1-t)f(y)$

for all $x, y \in I$ and $t \in [0, 1]$.

In this paper we show that the above-mentioned theorems have their counterparts in the setting of $M_{\varphi}M_{\psi}$ -convex functions. We prove that two functions f, g can be separated by an $M_{\varphi}M_{\psi}$ -convex function h if and only if

$$f(M_{\varphi}(x,y)) \leq M_{\psi}(g(x),g(y))$$

for all $x, y \in I$ and $t \in [0, 1]$. In the same section we give a result for an $M_{\varphi}M_{\psi}$ -affine function which is a generalization of Theorem 1.2. The last section is devoted to the counterpart of the Hyers–Ulam stability theorem.

2 Separation theorems

Theorem 2.1 Let φ and ψ be two continuous, strictly monotone functions defined on intervals I and J respectively. Let $f,g:I\to J$ be real functions.

The following statements are equivalent:

(i) There exists an $M_{\varphi}M_{\psi}$ -convex function $h:I\to J$ such that

$$f \leq h \leq g$$
.

(ii) The following inequality holds:

$$f(M_{\omega}(x,y;t)) \le M_{\psi}(g(x),g(y);t) \tag{1}$$

for all
$$x, y \in I$$
, $t \in [0, 1]$.

Proof Assume that ψ is an increasing function. Then ψ^{-1} is also increasing. First we prove that (i) implies (ii).

Since $h \leq g$,

$$t\psi(h(x)) + (1-t)\psi(h(y)) \le t\psi(g(x)) + (1-t)\psi(g(y))$$

and then

$$\psi^{-1}(t\psi(h(x)) + (1-t)\psi(h(y))) \le \psi^{-1}(t\psi(g(x)) + (1-t)\psi(g(y))),$$

i.e.,

$$M_{\psi}\left(h(x),h(y)\right) \le M_{\psi}\left(g(x),g(y)\right). \tag{2}$$

Using the fact that $f \le h$, h is $M_{\varphi}M_{\psi}$ -convex and inequality (2)

$$f(M_{\varphi}(x,y)) \le h(M_{\varphi}(x,y))$$

$$\le M_{\psi}(h(x),h(y)) \le M_{\psi}(g(x),g(y)).$$

Now assume that (ii) holds. For any $u, v \in \text{Im } \varphi$, there exist $x, y \in I$ such that $u = \varphi(x)$, $v = \varphi(y)$. From (1) it follows

$$\psi(f(\varphi^{-1}(tu+(1-t)\nu))) \le t\psi(g(\varphi^{-1}(u)))+(1-t)\psi(g(\varphi^{-1}(\nu))).$$

This can be written as

$$F(tu + (1-t)v) \le tG(u) + (1-t)G(v), \tag{3}$$

where $F = \psi \circ f \circ \varphi^{-1}$ and $G = \psi \circ g \circ \varphi^{-1}$, $F, G : \operatorname{Im} \varphi \to \mathbb{R}$. Inequality (3) holds for all $u, v \in \operatorname{Im} \varphi$ and for all $t \in [0, 1]$.

Now we may apply Theorem 1.1 to conclude that there exists a convex function $H: \operatorname{Im} \varphi \to \mathbb{R}$ such that

$$F < H < G. \tag{4}$$

Then $H \circ \varphi$ is well defined.

Since $F(u) \le H(u) \le G(u)$, i.e., $\psi(f(x)) \le (H \circ \varphi)(x) \le \psi(g(x))$, and since ψ is a continuous, strictly increasing function defined on the interval J, the value $(H \circ \varphi)(x)$ is in the domain of ψ . This allows us to define $h = \psi^{-1} \circ H \circ \varphi$, $h : I \to J$. As H is convex, it follows that h is $M_{\varphi}M_{\psi}$ -convex, and from (4) it follows that $f \le h \le g$, i.e., (i) holds.

If ψ is decreasing, the proof is analogous.

Theorem 2.2 Let φ and ψ be two continuous, strictly monotone functions defined on intervals I and J respectively. Let $f,g:I\to J$ be real functions.

The following statements are equivalent:

(i) There exists an $M_{\omega}M_{\psi}$ -affine function h such that

$$f \le h \le g$$
.

(ii) The following inequalities:

$$f(M_{\varphi}(x,y;t)) \le M_{\psi}(g(x),g(y);t),$$

$$g(M_{\varphi}(x,y;t)) \ge M_{\psi}(f(x),f(y);t)$$

$$(5)$$

hold for all $x, y \in I$ and $t \in [0, 1]$.

Proof Let *h* be an $M_{\varphi}M_{\psi}$ -affine function such that $f \leq h \leq g$. This means that

$$h(M_{\omega}(x, y)) = M_{\psi}(h(x), h(y)), \quad \forall x, y \in I.$$

Let $F = \psi \circ f \circ \varphi^{-1}$, $G = \psi \circ g \circ \varphi^{-1}$, $H = \psi \circ h \circ \varphi^{-1}$. It is easy to show that H is an affine function.

Let ψ be an increasing function. Then $F \leq H \leq G$ on $\operatorname{Im} \varphi$. (If ψ is decreasing, then $G \leq H \leq F$, and the proof is similar.)

Applying Theorem 1.2 ((i) implies (iii)), we obtain

$$F(tu + (1-t)v) \le tG(u) + (1-t)G(v), \tag{6}$$

$$G(tu + (1-t)v) \ge tF(u) + (1-t)F(v)$$
 (7)

for all $u, v \in \operatorname{Im} \varphi$ and $t \in [0, 1]$.

From (6), for all $x, y \in I$ and $t \in [0, 1]$, it follows

$$(\psi \circ f \circ \varphi^{-1}) (t\varphi(x) + (1-t)\varphi(y)) \le t(\psi \circ g)(x) + (1-t)(\psi \circ g)(y),$$

$$f(\varphi^{-1}(t\varphi(x) + (1-t)\varphi(y))) \le \psi^{-1}(t\psi(g(x)) + (1-t)\psi(g(y))),$$

i.e., $f(M_{\varphi}(x, y; t)) \leq M_{\psi}(g(x), g(y); t)$.

In the same way, $g(M_{\varphi}(x, y; t)) \ge M_{\psi}(f(x), f(y); t)$.

Now assume (ii).

From (5) it follows

$$F(tu + (1-t)v) \le tG(u) + (1-t)G(v),$$

 $G(tu + (1-t)v) \ge tF(u) + (1-t)F(v), \quad \forall u, v \in \text{Im } \varphi, \forall t \in [0,1],$

where $F = \psi \circ f \circ \varphi^{-1}$ and $G = \psi \circ g \circ \varphi^{-1}$, $F, G : \operatorname{Im} \varphi \to \mathbb{R}$.

From Theorem 1.2 ((iii) implies (i)) we conclude that there exists an affine function H: Im $\varphi \to \mathbb{R}$ such that $F(w) \le H(w) \le G(w)$ for all $w \in \operatorname{Im} \varphi$.

Then, as in the proof of the previous theorem, $h = \psi^{-1} \circ H \circ \varphi$, $h : I \to \mathbb{R}$ is well defined, and $f \le h \le g$. It is easy to verify that h is an $M_{\omega}M_{\psi}$ -affine function.

3 Hyers-Ulam stability

Theorem 3.1 Let φ be a continuous strictly monotone function on an interval I. Let $\varepsilon > 0$ be a fixed number. A function $f: I \to \mathbb{R}$ satisfies

$$f(M_{\omega}(x,y)) \le tf(x) + (1-t)f(y) + \varepsilon \tag{8}$$

for all $x, y \in I$, $t \in [0, 1]$, if and only if there exists an $M_{\varphi}A$ -convex function $h : I \to \mathbb{R}$ such that

$$|f(x) - h(x)| \le \frac{1}{2}\varepsilon, \quad \forall x \in I.$$
 (9)

Proof Assume that f satisfies (8). For $g = f + \varepsilon$, we have

$$A(f(x), f(y)) + \varepsilon = A(g(x), g(y)).$$

Therefore, from (8) it follows

$$f(M_{\varphi}(x,y)) \leq A(g(x),g(y)),$$

which is a form of condition (ii) from Theorem 2.1.

We conclude that there exists an $M_{\varphi}A$ -convex function $h_1: I \to \mathbb{R}$ such that $f \le h_1 \le g$, i.e., $f \le h_1 \le f + \varepsilon$.

Let
$$h = h_1 - \frac{1}{2}\varepsilon$$
. Then $-\frac{1}{2}\varepsilon \le f(x) - h(x) \le \frac{1}{2}\varepsilon$ for all $x \in I$, so (9) holds.

Since

$$h(M_{\varphi}(x,y)=h_1(M_{\varphi}(x,y)-\frac{1}{2}\varepsilon\leq A\big(h_1(x),h_1(y)\big)-\frac{1}{2}\varepsilon=A\big(h(x),h(y)\big),$$

h is also $M_{\varphi}A$ -convex, which completes the proof.

Now let $h: I \to \mathbb{R}$ be an $M_{\varphi}A$ -convex function such that (9) holds. This condition can be written in the form

$$f(x) - \frac{1}{2}\varepsilon \le h(x) \le f(x) + \frac{1}{2}\varepsilon.$$

Using Theorem 2.1 we can conclude that functions $f_1 = f - \frac{1}{2}\varepsilon$ and $f_2 = f + \frac{1}{2}\varepsilon$ satisfy

$$f_1(M_{\omega}(x,y)) \leq A(f_2(x),f_2(y)).$$

This is equivalent to

$$f(M_{\varphi}(x,y)) - \frac{1}{2}\varepsilon \le A(f(x),f(y)) + \frac{1}{2}\varepsilon,$$

which proves (8).

As we mentioned in the first section, the corresponding results for convex functions, i.e., for AA-convex functions, are given in [2] and [12]. A special case of Theorem 2.2, where $\psi = \varphi$, is given in [8]. Particular cases of Theorem 2.1 and Theorem 3.1 for HA-convex functions are given in [4].

Results about the separation problem for some other classes of functions which are not particular cases of the class of $M_{\varphi}M_{\psi}$ -convex functions, i.e., for strongly convex functions, m-convex and h-convex functions, set-valued functions, and convex functions with control function, are given in [7, 9, 10, 13], and [1] respectively.

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Authors' contributions

SV: conceptualization, writing the original draft, computation. MB: computation, analyzing the results, writing and editing. Both authors read and approved the final manuscript.

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