# Some new estimates of the 'Jensen gap' 

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Abstract
Let $(\mu, \Omega)$ be a probability measure space. We consider the so-called 'Jensen gap'

$$
J(\varphi, \mu, f)=\int_{\Omega} \varphi(f(s)) d \mu(s)-\varphi\left(\int_{\Omega} f(s) d \mu(s)\right)
$$

for some classes of functions $\varphi$. Several new estimates and equalities are derived and compared with other results of this type. Especially the case when $\varphi$ has a Taylor expansion is treated and the corresponding discrete results are pointed out.
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## 1 Introduction

Let $(\Omega, \mu)$ be a probability measure space i.e. $\mu(\Omega)=1$ and let $f$ be a $\mu$-measurable function on $\Omega$. If $\varphi$ is convex, then Jensen's inequality

$$
\begin{equation*}
\varphi\left(\int_{\Omega} f(s) d \mu(s)\right) \leq \int_{\Omega} \varphi(f(s)) d \mu(s) \tag{1.1}
\end{equation*}
$$

holds. This inequality can be traced back to Jensen's original papers [1,2] and is one of the most fundamental mathematical inequalities. One reason for that is that in fact a great number of classical inequalities can be derived from (1.1), see e.g. [3] and the references given therein. The inequality (1.1) cannot in general be improved since we have equality in (1.1) when $\varphi(x) \equiv x$. However, for special cases of functions (1.1) can be given in a more specific form e.g. by giving lower estimates of the so-called 'Jensen gap'

$$
J(\varphi, \mu, f)=\int_{\Omega} \varphi(f(s)) d \mu(s)-\varphi\left(\int_{\Omega} f(s) d \mu(s)\right)
$$

thus obtaining refined versions of (1.1).
We give a few examples of such results.

Example 1 (see [4]) Let $\varphi$ be a superquadratic function i.e. $\varphi:[0, \infty) \rightarrow \mathbb{R}$ is such that there exists a constant $C(x), x \geq 0$, such that

$$
\varphi(y) \geq \varphi(x)+C(x)(y-x)+\varphi(|y-x|)
$$

for $y \geq 0$. For such functions we have the following estimate of the Jensen gap:

$$
J(\varphi, \mu, f) \geq \int_{\Omega} \varphi\left(\left|f(s)-\int_{\Omega} f(s) d \mu(s)\right|\right) d \mu(s)
$$

Example 2 (see [5] and [6]) We say that a function $K(x)$ in $\gamma$-superconvex if $\varphi(x):=$ $x^{-\gamma} K(x)$ is convex. If $\varphi$ is a differentiable convex, increasing function and $\varphi(0)=$ $\lim _{z \rightarrow 0+} z \varphi^{\prime}(z)=0$, then we have the following estimate of the Jensen gap:

$$
J(K, \mu, f) \geq \varphi(z) \int_{\Omega}\left((f(s))^{\gamma}-z^{\gamma}\right) d \mu(s)+\varphi^{\prime}(z) \int_{\Omega}(f(s))^{\gamma}(f(s)-z) d \mu(s) \geq 0
$$

for $z=\int_{\Omega} f(s) d \mu(s)>0$ and $f \geq 0, f^{\gamma}$ when $\gamma \geq 0$ are integrable functions on the probability measure space $(\Omega, \mu)$.

Remark 1 By using the results in Examples 1 and 2 it is possible to derive Hardy-type inequalities with other 'breaking points' (the point where the inequality reverses) than the usual breaking point $p=1$. See $[5,7,8]$ and [9].

Remark 2 In the recent paper [6] it was proved that the notion of $\gamma$-superconvexity has sense also for the case $-1 \leq \gamma \leq 0$ and in fact this was used even to derive there some new two-sided Jensen type inequalities.

Example 3 (see [10]) In his paper Walker studied the Jensen gap for the special case $f \equiv 1$ i.e. for $J(\varphi, \mu):=J(\varphi, \mu, 1)$ and found an estimate of the type

$$
J(\varphi, \mu) \geq \frac{1}{2} C(\varphi, \mu)\left(\int_{\Omega} s^{2} d \mu(s)-\left(\int_{\Omega} s d \mu(s)\right)^{2}\right)
$$

where the positive constant $C=C(\varphi, \mu)$ is easily computed.

In his paper it was assumed that $\varphi$ admits a Taylor power series representation $\varphi(x)=$ $\sum_{n=1}^{\infty} a_{n} x^{n}, a_{n} \geq 0, n=0,1,2, \ldots, 0<x \leq A<\infty$. In another recent paper Dragomir [11] derived some other Jensen integral inequalities for this power series case. A comparison between these two results and our results is given in our concluding remarks.
Inspired by these results, we derive some new results of the same type. In Theorem 1 we get an estimate like that of Walker in [10] but for the general case of $J(\varphi, \mu, f)$. In Theorem 2 we prove another complement of the Walker result by considering the Jensen functional

$$
J_{\alpha}\left(t^{\alpha}, \mu\right)=\int_{\Omega} y^{\alpha} d \mu(y)-\left(\int_{\Omega} y d \mu(y)\right)^{\alpha}, \quad \alpha \geq 2
$$

and get an estimate for this Jensen gap which even reduces to equality for $\alpha=N, N=$ $2,3, \ldots$. By using this result it is possible to derive a similar equality for the Jensen gap whenever it can be represented by a Taylor power series (see Theorem 3).

In Section 3 we show that our lower bound of the Jensen gap is better than the lower bound in [11] when the function that we deal with has a Taylor series expansion with nonnegative coefficients. Moreover, we prove that by our technique we can in such cases derive also upper bounds and not only lower bounds as in [10].

## 2 The main results

Our first main result reads as follows.

Theorem 1 Let $\phi:[0, A) \rightarrow \mathbb{R}$ have a Taylor power series representation on $[0, A), 0<A \leq$ $\infty: \phi(x)=\sum_{n=0}^{\infty} a_{n} x^{n}$.
Let $\varphi$ be a convex increasing function on $[0, A)$ that is related to $\phi$ by

$$
\varphi(x)=\frac{\phi(x)-\phi(0)}{x}=\sum_{n=0}^{\infty} a_{n+1} x^{n} .
$$

(a) Iff $\geq 0$ and $f, f^{2}$, and $\phi \circ f$ are integrable functions on $\Omega, z=\int_{\Omega} f d \mu>0$, where $\mu$ is a probability measure on $\Omega$, then

$$
\int_{\Omega} \phi(f) d \mu-\phi(z) \geq\left(\frac{\phi(z)-\phi(0)}{z}\right)^{\prime}\left(\int_{\Omega} f^{2} d \mu-z^{2}\right) \geq 0 .
$$

In other words,

$$
\begin{aligned}
J(\phi, \mu, f) & =\int_{\Omega} \phi(f) d \mu-\phi(z) \\
& =\sum_{n=0}^{\infty} a_{n+1} \int_{\Omega} f^{n+1} d \mu-\sum_{n=0}^{\infty} a_{n+1} z^{n+1} \\
& \geq \sum_{n=0}^{\infty}(n+1) a_{n+2} z^{n}\left(\int_{\Omega} f^{2} d \mu-z^{2}\right) \geq 0 .
\end{aligned}
$$

(b) For $\bar{x}=\sum_{i=1}^{m} \alpha_{i} x_{i}, \sum_{i=1}^{m} \alpha_{i}=1,0 \leq \alpha_{i} \leq 1,0 \leq x_{i}<A, i=1, \ldots, m$, it yields

$$
\sum_{i=1}^{m} \alpha_{i} \phi\left(x_{i}\right)-\phi(\bar{x}) \geq\left(\frac{\phi(\bar{x})-\phi(0)}{\bar{x}}\right)^{\prime}\left(\sum_{i=1}^{m} \alpha_{i} x_{i}^{2}-\bar{x}^{2}\right) \geq 0
$$

In other words,

$$
\sum_{i=1}^{m} \sum_{n=0}^{\infty} \alpha_{i} a_{n+1} x_{i}^{n+1}-\sum_{n=0}^{\infty} a_{n+1} \bar{x}^{n+1} \geq \sum_{n=0}^{\infty}(n+1) a_{n+2} \bar{x}^{n}\left(\sum_{i=1}^{m} \alpha_{i} x_{i}^{2}-\bar{x}^{2}\right) \geq 0
$$

Proof For $\phi(x)=\sum_{n=0}^{\infty} a_{n} x^{n}, 0 \leq x<A$, by denoting the function $\psi:[0, A) \rightarrow \mathbb{R}_{+} \psi(x)=$ $\phi(x)-\phi(0)=\sum_{n=0}^{\infty} a_{n+1} x^{n+1}, 0 \leq x<A$, and $\varphi(x)=\frac{\psi(x)}{x} \Leftrightarrow x \varphi(x)=\psi(x), 0 \leq x<A$, we see that $\psi(x)$ is 1-quasiconvex function (see [6]), $\varphi(x)=\sum_{n=0}^{\infty} a_{n+1} x^{n}, 0 \leq x<A$, and $\varphi^{\prime}(x)=$ $\sum_{n=0}^{\infty}(n+1) a_{n+2} x^{n}$.

The functions $\phi, \psi, \varphi$, and $\varphi^{\prime}$ are differentiable functions on $[0, A)$. From the convexity of $\varphi(x)$ we have

$$
\varphi(y)-\varphi(x)>\varphi^{\prime}(x)(y-x), \quad x, y \in[0, A)
$$

and, therefore,

$$
\psi(y)-\psi(x)=y \varphi(y)-x \varphi(x) \geq \varphi(x)(y-x)+\varphi^{\prime}(x) y(y-x), \quad x, y \geq 0 .
$$

Since $\psi(x)=\phi(x)-\phi(0)$ we get

$$
\phi(y)-\phi(x)=\psi(y)-\psi(x) \geq \varphi(x)(y-x)+\varphi^{\prime}(x) y(y-x) .
$$

Now using this inequality with $x=z, y=f$, and integrating, we find that

$$
\begin{aligned}
& \int_{\Omega} \phi(f) d \mu-\phi(z) \\
& \quad \geq \varphi(z)\left(\int_{\Omega} f d \mu-\int_{\Omega} z d \mu\right)+\varphi^{\prime}(z)\left(\int_{\Omega} f^{2} d \mu-z^{2}\right) \\
& \quad=0+\left(\frac{\phi(z)-\phi(0)}{z}\right)^{\prime}\left(\int_{\Omega} f^{2} d \mu-z^{2}\right) \geq 0 .
\end{aligned}
$$

In the last inequality we have used $z=\int_{\Omega} f d \mu>0$ and $\varphi$ being convex increasing, where $\varphi(z)=\frac{\phi(z)-\phi(0)}{z}$.
Hence (a) is proved and since (b) is just a special case of (a), the proof is complete.
For the proof of our next main result we need the following lemma, which is also of independent interest.

Lemma 1 Let $\varphi$ be a differentiable function on $I \subset \mathbb{R}$, and let $x, y \subseteq I$. Then, for $N=2,3, \ldots$,

$$
\begin{align*}
& \varphi(x)\left(y^{N-1}-x^{N-1}\right)+\varphi^{\prime}(x) y^{N-1}(y-x) \\
& \quad=\left(x^{N-1} \varphi(x)\right)^{\prime}(y-x)+(y-x)^{2} \sum_{k=1}^{N-1} y^{k-1}\left(x^{N-k-1} \varphi(x)\right)^{\prime} . \tag{2.1}
\end{align*}
$$

In particular, for $N=2$ we have

$$
\begin{equation*}
\varphi(x)(y-x)+\varphi^{\prime}(x) y(y-x)=(x \varphi(x))^{\prime}(y-x)+\varphi^{\prime}(x)(y-x)^{2} . \tag{2.2}
\end{equation*}
$$

Proof A simple calculation shows that (2.2) holds, i.e., that (2.1) holds for $N=2$. For $N=3$ (2.1) reads

$$
\begin{equation*}
\varphi(x)\left(y^{2}-x^{2}\right)+\varphi^{\prime}(x) y^{2}(y-x)=\left(x^{2} \varphi(x)\right)^{\prime}(y-x)+(y-x)^{2}\left((x \varphi(x))^{\prime}+y \varphi^{\prime}(x)\right) \tag{2.3}
\end{equation*}
$$

Moreover, it is easy to verify the identity

$$
\begin{equation*}
\varphi(x)\left(y^{2}-x^{2}\right)+\varphi^{\prime}(x) y^{2}(y-x)=\varphi^{\prime}(x) y(y-x)^{2}+x \varphi(x)(y-x)+(x \varphi(x))^{\prime} y(y-x) \tag{2.4}
\end{equation*}
$$

By using (2.4) together with (2.2) and making some straightforward calculations we obtain (2.3). The general proof follows in the same way using induction and the more general (than (2.4)) identity

$$
\begin{aligned}
& \varphi(x)\left(y^{N-1}-x^{N-1}\right)+\varphi^{\prime}(x) y^{N-1}(y-x) \\
&-\left[(x \varphi(x))\left(y^{N-2}-x^{N-2}\right)+(x \varphi(x))^{\prime} y^{N-2}(y-x)\right] \\
&=\varphi^{\prime}(x) y^{N-2}(y-x)^{2}, \quad N=2,3,4, \ldots
\end{aligned}
$$

Now we are ready to state our next main result.

Theorem 2 Let $\mu$ be a probability measure on $\Omega=(0, \infty), z=\int_{\Omega} y d \mu(y)>0$, and $N=$ $2,3, \ldots$. Then the refined Jensen-type inequality

$$
\begin{equation*}
\int_{\Omega} y^{\alpha} d \mu(y)-z^{\alpha} \geq \int_{\Omega}(y-z)^{2} \sum_{k=1}^{N-1}(\alpha-k) x^{k-1} z^{\alpha-k-1} d \mu, \quad y \geq 0 \tag{2.5}
\end{equation*}
$$

holds for any $\alpha \geq N$. Moreover, for $N-1<\alpha \leq N$ (2.5) holds in the reversed direction. In particular, for $\alpha=N$ we have equality in (2.5).

Proof A convex differentiable function on $\varphi(x)$ is characterized by

$$
\varphi(y)-\varphi(x) \geq \varphi^{\prime}(x)(y-x)
$$

and this inequality holds in the reversed direction if $\varphi(x)$ is concave. For $\varphi(x)=x$ we have equality. Therefore, when $\varphi(x)$ is convex it yields

$$
\varphi(y) y^{N-1}-\varphi(x) x^{N-1} \geq \varphi(x)\left(y^{N-1}-x^{N-1}\right)+\varphi^{\prime}(x) y^{N-1}(y-x), \quad x, y \geq 0 .
$$

Hence in view of Lemma 1 we find that

$$
\varphi(y) y^{N-1}-\varphi(x) x^{N-1} \geq\left(x^{N-1} \varphi(x)\right)^{\prime}(y-x)+(y-x)^{2} \sum_{k=1}^{N-1} y^{k-1}\left(x^{N-k-1} \varphi(x)\right)^{\prime}
$$

By using this inequality with the convex function $\varphi(x)=x^{\alpha-N+1}, x \geq 0, \alpha \geq N$, we obtain

$$
y^{\alpha}-x^{\alpha} \geq \alpha x^{\alpha-1}(y-x)+(y-x)^{2} \sum_{k=1}^{N-1}(\alpha-k) y^{k-1} x^{\alpha-k-1} .
$$

By now choosing $x=z$, integrating over $\Omega$, and using the fact that $\int_{\Omega}(y-z) d \mu(y)=0$ we obtain (2.5). For the reversed inequality we use the concave function $\varphi(x)=x^{\alpha-N+1}$, $(N-1)<\alpha \leq N$, and all inequalities above reverse. For $\alpha=N$ we get an equality, so the proof is complete.

Corollary 1 Let $x_{i} \geq 0, \alpha_{i} \geq 0, i=1,2, \ldots, m, \sum_{i=1}^{m} \alpha_{i}=1$, and $\bar{x}=\sum_{i=1}^{m} \alpha_{i} x_{i}$. Then, for $N=$ 2,3, ...

$$
\begin{equation*}
\sum_{i=1}^{m} \alpha_{i} x_{i}^{\alpha}-\bar{x}^{\alpha} \geq \sum_{i=1}^{m} \alpha_{i}\left(x_{i}-\bar{x}\right)^{2} \sum_{k=1}^{N-1}(\alpha-k) x_{i}^{k-1} \bar{x}^{\alpha-k-1} \tag{2.6}
\end{equation*}
$$

holds for any $\alpha \geq N$. Moreover, for $N-1<\alpha \leq 1$ (2.6) holds in the reversed direction. In particular, for $\alpha=N$, (2.6) reduces to an equality.

Our final main result reads as follows.

Theorem 3 Let $0<A \leq \infty$ and let $\phi:(0, A] \rightarrow \mathbb{R}$ have a Taylor expansion $\phi(x)=$ $\sum_{n=0}^{\infty} a_{n} x^{n}$, on $(0, A]$. If $\mu$ is a probability measure on $(0, A]$ and $z=\int_{0}^{A} x d \mu(x)>0$, then

$$
\begin{equation*}
\int_{\Omega} \phi(x) d \mu-\phi(z)=\sum_{n=2}^{\infty} a_{n} \int_{0}^{A}(x-z)^{2} \sum_{k=1}^{n-1}(n-k) x^{k-1} z^{n-k-1} d \mu . \tag{2.7}
\end{equation*}
$$

Proof We note that

$$
\int_{0}^{A} \phi(x) d \mu-\phi(z)=\int_{0}^{A} \sum_{n=0}^{\infty} a_{n}\left(x^{n}-z^{n}\right) d \mu=\sum_{n=0}^{\infty} a_{n} \int_{0}^{A}\left(x^{n}-z^{n}\right) d \mu
$$

Obviously, $\int_{0}^{A}\left(x^{n}-z^{n}\right) d \mu=0$, for $n=0,1$, and hence (2.7) follows from the equality cases in (2.5) in Theorem 2, i.e. when $\alpha=N=2,3, \ldots$.

The proof is complete.

Corollary 2 Let $0<A \leq \infty$ and let $\phi:[0, A)$ have a Taylor expansion $\phi(x)=\sum_{n=0}^{\infty} a_{n} x^{n}$, on $[0, A)$. If $\bar{x}=\sum_{i=1}^{m} \alpha_{i} x_{i}, \sum_{i=1}^{m} \alpha_{i}=1,0 \leq \alpha_{i} \leq 1,0 \leq x_{i} \leq A, i=1,2, \ldots, m$, then

$$
J=\sum_{i=1}^{m} \alpha_{i} \phi\left(x_{i}\right)-\phi(\bar{x})=\sum_{n=2}^{\infty} a_{n}\left(\sum_{i=1}^{m} \alpha_{i} x_{i}^{2}-\bar{x}^{2}\right) \sum_{k=1}^{n-1}(n-k) x^{k-1} \bar{x}^{n-k-1} .
$$

Corollary 3 Let $0<a<b<\infty$, and $\mu$ be a probability measure on $(a, b)$. Then we have the following estimate of the Jensen gap $J_{N}:=\int_{a}^{b} x^{N} d \mu-\left(\int_{a}^{b} x d \mu\right)^{N}, N=2,3, \ldots$ :

$$
\begin{equation*}
\frac{N(N-1)}{2} a^{N-2} J_{2} \leq J_{N} \leq \frac{N(N-1)}{2} b^{N-2} J_{2} . \tag{2.8}
\end{equation*}
$$

Proof We use Theorem 2 with $\alpha=N$ and find that

$$
J_{N}=\int_{a}^{b}(x-z)^{2} \sum_{k=1}^{N-1}(N-k) x^{k-1} z^{N-k-1} d \mu .
$$

We note that if $a<x<b$, then $a<z<b$ so that $a^{N-2} \leq x^{k-1} z^{N-k-1} \leq b^{N-2}$. Moreover, $\sum_{k=1}^{N-1}(N-k)=\frac{N(N-1)}{2}$ and

$$
\int_{a}^{b}(x-z)^{2} d \mu=\int_{a}^{b} x^{2} d \mu-\left(\int_{a}^{b} x d \mu\right)^{2}=J_{2}
$$

so (2.8) is proved.
Remark 3 For the case $N=2$ both inequalities in (2.8) reduce to equalities. Moreover, for the discrete case we have: If $0<a<x_{i}<b, \alpha_{i} \geq 0, i=1,2, \ldots, m, \sum_{i=1}^{m} \alpha_{i}=1, \bar{x}=\sum_{i=1}^{m} \alpha_{i} x_{i}$, then, for $N=2,3, \ldots$,

$$
\begin{align*}
& \frac{N(N-1)}{2} a^{N-2}\left(\sum_{i=1}^{m} a_{i} x_{i}^{2}-\bar{x}^{2}\right) \\
& \quad \leq \sum_{i=1}^{m} a_{i} x_{i}^{N}-\bar{x}^{N} \leq \frac{N(N-1)}{2} b^{N-2}\left(\sum_{i=1}^{m} a_{i} x_{i}^{2}-\bar{x}^{2}\right) . \tag{2.9}
\end{align*}
$$

## 3 Final remarks and examples

In this section we present some recent interesting results of Dragomir [11] and Walker [10]. Moreover, we point out the corresponding special cases of our results and compare these results with those of [11] and [10].

Example 4 In Dragomir's paper [11], Theorem 2, it was proved that for

$$
\begin{equation*}
\phi(x)=\sum_{n=0}^{\infty} a_{n} x^{n}, \quad a_{n} \geq 0 \tag{3.1}
\end{equation*}
$$

which converges on $0<x<R \leq \infty$, the following lower bound of the Jensen gap holds:

$$
\begin{align*}
& \int_{\Omega} \phi \circ f d \mu-\phi\left(\int_{\Omega} f d \mu\right) \\
& \quad \geq \frac{1}{2}\left[\int_{\Omega} f^{2} d \mu-\left(\int_{\Omega} f d \mu\right)^{2}\right] \frac{\phi^{\prime}\left(\int_{\Omega} f d \mu\right)-\phi^{\prime}(0)}{\int_{\Omega} f d \mu} \tag{3.2}
\end{align*}
$$

when $(\Omega, \mu)$ is a probability measure space, $f \geq 0$, and $f, f^{2}$, and $\phi \circ f$ are integrable on $\Omega$ and $\int_{\Omega} f d \mu>0$.

Example 5 In Theorem 1 we proved that for convex increasing functions we get the inequalities

$$
\begin{align*}
& \int_{\Omega} \phi \circ f d \mu-\phi\left(\int_{\Omega} f d \mu\right) \\
& \quad \geq\left[\int_{\Omega} f^{2} d \mu-\left(\int_{\Omega} f d \mu\right)^{2}\right]\left(\frac{\phi\left(\int_{\Omega} f d \mu\right)-\phi(0)}{\int_{\Omega} f d \mu}\right)^{\prime} \geq 0 . \tag{3.3}
\end{align*}
$$

A function that satisfies (3.1) is convex increasing and therefore Theorem 1 holds, which means that we get the inequalities in (3.3).

Remark 4 It is easily computed that when $\phi$ is of the form (3.1), then

$$
\begin{equation*}
\frac{1}{2} \frac{\phi^{\prime}\left(\int_{\Omega} f d \mu\right)-\phi^{\prime}(0)}{\int_{\Omega} f d \mu} \leq\left(\frac{\phi\left(\int_{\Omega} f d \mu\right)-\phi(0)}{\int_{\Omega} f d \mu}\right)^{\prime} \tag{3.4}
\end{equation*}
$$

holds, and from this we conclude that our bound in (3.3), when (3.1) is satisfied, is stronger than Dragomir's (3.2). Indeed,

$$
\frac{1}{2} \frac{\phi^{\prime}(z)-\phi^{\prime}(0)}{z}=\sum_{n=0}^{\infty} \frac{1}{2}(n+2) a_{n+2} z^{n}
$$

and

$$
\left(\frac{\phi\left(\int_{\Omega} f d \mu\right)-\phi(0)}{\int_{\Omega} f d \mu}\right)^{\prime}=\sum_{n=0}^{\infty}(n+1) a_{n+2} z^{n},
$$

and our claim is obvious.

Example 6 In Theorem 3.1 in Walker's paper [10], a lower bound for the Jensen gap is given for a function $\phi$ that satisfies (3.1):

$$
\int_{\Omega} \phi(s) d \mu(s)-\phi\left(\int_{\Omega} d \mu(s)\right) \geq \mu(1, R) \tau \frac{1}{2} \sum_{n=2}^{\infty} a_{n} n(n-1)
$$

where

$$
\tau=\int_{\Omega} s^{2} d \mu_{2}(s)-\left(\int_{\Omega} s d \mu_{2}(s)\right)^{2}
$$

when $\mu$ is a probability measure defined on $\Omega=(0, R)$ and $\mu_{2}$ is $\mu$ restricted and normalized to $(1, R)$.

More generally, in Section 4 in [10], $\mu(1, R)$ was replaced by $\mu(a, R)$ and we have

$$
\begin{equation*}
\int_{\Omega} \phi(s) d \mu(s)-\phi\left(\int_{\Omega} d \mu(s)\right) \geq \mu(a, R) \tau \frac{1}{2} \sum_{n=2}^{\infty} a^{n} a_{n} n(n-1) \tag{3.5}
\end{equation*}
$$

where

$$
\tau=\int_{\Omega} s^{2} d \mu_{a}(s)-\left(\int_{\Omega} s d \mu_{a}(s)\right)^{2}
$$

when $\mu_{a}$ is $\mu$ restricted and normalized to $\Omega=(a, R)$.

From Corollary 3 and Remark 3 we easily get the following.

Example 7 Let $0<A \leq \infty$ and let $\phi:(0, A] \rightarrow \mathbb{R}$ have Taylor expansion $\phi(x)=\sum_{n=0}^{\infty} a_{n} x^{n}$, $a_{n} \geq 0, n=2,3, \ldots$, on $(0, A]$. If $\mu$ is a probability measure on $(0, A], 0 \leq a<b \leq A$, and $z=\int_{0}^{A} x d \mu(x)>0$, then

$$
\begin{equation*}
\sum_{n=2}^{\infty} a_{n} \frac{n(n-1)}{2} a^{n-2} J_{2} \leq J(\phi, \mu) \leq \sum_{n=2}^{\infty} a_{n} \frac{n(n-1)}{2} b^{n-2} J_{2} \tag{3.6}
\end{equation*}
$$

Moreover, for the discrete case we have: If $0<a<x_{i}<b, \alpha_{i} \geq 0, i=1,2, \ldots, m, \sum_{i=1}^{m} a_{i}=1$, $\bar{x}=\sum_{i=1}^{m} \alpha_{i} x_{i}$, then, for $n=2,3, \ldots$,

$$
\begin{aligned}
& \sum_{n=2}^{\infty} a_{n} \frac{n(n-1)}{2} a^{n-2}\left(\sum_{i=1}^{m} \alpha_{i} x_{i}^{2}-\bar{x}^{2}\right) \\
& \quad \leq \sum_{i=1}^{m} \alpha_{i}\left(\phi\left(x_{i}\right)-\phi(\bar{x})\right) \leq \sum_{n=2}^{\infty} a_{n} \frac{n(n-1)}{2} b^{n-2}\left(\sum_{i=1}^{m} \alpha_{i} x_{i}^{2}-\bar{x}^{2}\right) .
\end{aligned}
$$

Remark 5 The lower bound in (3.5) coincides with that in (3.6) when $a=1$. The lower bound in (3.6) is better than that in (3.5) when $a<1$, but Walker's bound (3.5) is better than (3.6) for $a>1$. It seems not to be possible to derive an upper bound like that in (3.5) by using the method in [10].

## Competing interests

The authors declare that they have no competing interests.

## Authors' contributions

The authors have on equal levels discussed, posed research questions, formulated theorems, and made proofs in this paper. Both authors have read and approved the final manuscript.

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