## RESEARCH



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# Some new estimates of the 'Jensen gap'

Shoshana Abramovich<sup>1</sup> and Lars-Erik Persson<sup>2,3\*</sup>

\*Correspondence: larserik@ltu.se <sup>2</sup>Department of Engineering Sciences and Mathematics, Luleå University of Thechnology, Luleå, 971 87, Sweden <sup>3</sup>UiT The Arctic University of Norway, P.O. Box 385, Narvik, 8505, Norway

Full list of author information is available at the end of the article

## 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.

MSC: 26D10; 26D15; 26B25

**Keywords:** Jensen's inequality; convex function;  $\gamma$ -superconvex functions; superquadratic functions; Taylor expansion

## **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

$$\varphi\left(\int_{\Omega} f(s) \, d\mu(s)\right) \le \int_{\Omega} \varphi(f(s)) \, d\mu(s) \tag{1.1}$$

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.*  $\varphi : [0, \infty) \to \mathbb{R}$  is such that there exists a constant  $C(x), x \ge 0$ , such that

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

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for  $y \ge 0$ . 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  $\varphi(0) = \lim_{z\to 0+} z\varphi'(z) = 0$ , then we have the following estimate of the Jensen gap:

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

for  $z = \int_{\Omega} f(s) d\mu(s) > 0$  and  $f \ge 0$ ,  $f^{\gamma}$  when  $\gamma \ge 0$  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  $-1 \le \gamma \le 0$  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  $\varphi(x) = \sum_{n=1}^{\infty} a_n x^n$ ,  $a_n \ge 0$ ,  $n = 0, 1, 2, ..., 0 < x \le A < \infty$ . 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

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

and get an estimate for this Jensen gap which even reduces to equality for  $\alpha = N$ , N = 2, 3, ... 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  $\phi : [0,A) \to \mathbb{R}$  have a Taylor power series representation on [0,A),  $0 < A \le \infty : \phi(x) = \sum_{n=0}^{\infty} a_n x^n$ .

Let  $\varphi$  be a convex increasing function on [0, A) that is related to  $\varphi$  by

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

(a) If  $f \ge 0$  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

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

In other words,

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

(b) For  $\overline{x} = \sum_{i=1}^{m} \alpha_i x_i$ ,  $\sum_{i=1}^{m} \alpha_i = 1, 0 \le \alpha_i \le 1, 0 \le x_i < A, i = 1, ..., m$ , it yields

$$\sum_{i=1}^m lpha_i \phi(x_i) - \phi(\overline{x}) \geq \left(rac{\phi(\overline{x}) - \phi(0)}{\overline{x}}
ight)' \left(\sum_{i=1}^m lpha_i x_i^2 - \overline{x}^2
ight) \geq 0.$$

In other words,

$$\sum_{i=1}^m\sum_{n=0}^\infty \alpha_i a_{n+1}x_i^{n+1} - \sum_{n=0}^\infty a_{n+1}\overline{x}^{n+1} \ge \sum_{n=0}^\infty (n+1)a_{n+2}\overline{x}^n\left(\sum_{i=1}^m \alpha_i x_i^2 - \overline{x}^2\right) \ge 0.$$

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

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

$$\varphi(y) - \varphi(x) > \varphi'(x)(y - x), \quad x, y \in [0, A),$$

and, therefore,

$$\psi(y) - \psi(x) = y\varphi(y) - x\varphi(x) \ge \varphi(x)(y-x) + \varphi'(x)y(y-x), \quad x, y \ge 0.$$

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

$$\phi(y) - \phi(x) = \psi(y) - \psi(x) \ge \varphi(x)(y - x) + \varphi'(x)y(y - x).$$

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

$$\begin{split} &\int_{\Omega} \phi(f) \, d\mu - \phi(z) \\ &\geq \varphi(z) \bigg( \int_{\Omega} f \, d\mu - \int_{\Omega} z \, d\mu \bigg) + \varphi'(z) \bigg( \int_{\Omega} f^2 \, d\mu - z^2 \bigg) \\ &= 0 + \bigg( \frac{\phi(z) - \phi(0)}{z} \bigg)' \bigg( \int_{\Omega} f^2 \, d\mu - z^2 \bigg) \geq 0. \end{split}$$

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.  $\Box$ 

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, ...,

$$\varphi(x)(y^{N-1} - x^{N-1}) + \varphi'(x)y^{N-1}(y - x)$$
  
=  $(x^{N-1}\varphi(x))'(y - x) + (y - x)^2 \sum_{k=1}^{N-1} y^{k-1} (x^{N-k-1}\varphi(x))'.$  (2.1)

In particular, for N = 2 we have

$$\varphi(x)(y-x) + \varphi'(x)y(y-x) = (x\varphi(x))'(y-x) + \varphi'(x)(y-x)^2.$$
(2.2)

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

$$\varphi(x)(y^2 - x^2) + \varphi'(x)y^2(y - x) = (x^2\varphi(x))'(y - x) + (y - x)^2((x\varphi(x))' + y\varphi'(x)).$$
(2.3)

Moreover, it is easy to verify the identity

$$\varphi(x)(y^2 - x^2) + \varphi'(x)y^2(y - x) = \varphi'(x)y(y - x)^2 + x\varphi(x)(y - x) + (x\varphi(x))'y(y - x).$$
(2.4)

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

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

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  $N = 2, 3, \dots$ . Then the refined Jensen-type inequality

$$\int_{\Omega} y^{\alpha} d\mu(y) - z^{\alpha} \ge \int_{\Omega} (y - z)^2 \sum_{k=1}^{N-1} (\alpha - k) x^{k-1} z^{\alpha - k-1} d\mu, \quad y \ge 0,$$
(2.5)

holds for any  $\alpha \ge N$ . Moreover, for  $N - 1 < \alpha \le N$  (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

$$\varphi(y) - \varphi(x) \ge \varphi'(x)(y - x)$$

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

$$\varphi(y)y^{N-1} - \varphi(x)x^{N-1} \ge \varphi(x)(y^{N-1} - x^{N-1}) + \varphi'(x)y^{N-1}(y-x), \quad x, y \ge 0.$$

Hence in view of Lemma 1 we find that

$$\varphi(y)y^{N-1} - \varphi(x)x^{N-1} \ge (x^{N-1}\varphi(x))'(y-x) + (y-x)^2 \sum_{k=1}^{N-1} y^{k-1} (x^{N-k-1}\varphi(x))'.$$

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

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

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  $\varphi(x) = x^{\alpha - N+1}$ ,  $(N - 1) < \alpha \le N$ , and all inequalities above reverse. For  $\alpha = N$  we get an equality, so the proof is complete.

**Corollary 1** Let  $x_i \ge 0$ ,  $\alpha_i \ge 0$ , i = 1, 2, ..., m,  $\sum_{i=1}^{m} \alpha_i = 1$ , and  $\overline{x} = \sum_{i=1}^{m} \alpha_i x_i$ . Then, for N = 2, 3, ...,

$$\sum_{i=1}^{m} \alpha_i x_i^{\alpha} - \overline{x}^{\alpha} \ge \sum_{i=1}^{m} \alpha_i (x_i - \overline{x})^2 \sum_{k=1}^{N-1} (\alpha - k) x_i^{k-1} \overline{x}^{\alpha - k - 1}$$

$$(2.6)$$

holds for any  $\alpha \ge N$ . Moreover, for  $N - 1 < \alpha \le 1$  (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  $0 < A \le \infty$  and let  $\phi : (0,A] \to \mathbb{R}$  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

$$\int_{\Omega} \phi(x) \, d\mu - \phi(z) = \sum_{n=2}^{\infty} a_n \int_0^A (x-z)^2 \sum_{k=1}^{n-1} (n-k) x^{k-1} z^{n-k-1} \, d\mu. \tag{2.7}$$

Proof We note that

$$\int_0^A \phi(x) \, d\mu - \phi(z) = \int_0^A \sum_{n=0}^\infty a_n (x^n - z^n) \, d\mu = \sum_{n=0}^\infty a_n \int_0^A (x^n - z^n) \, d\mu.$$

Obviously,  $\int_0^A (x^n - z^n) d\mu = 0$ , for n = 0, 1, and hence (2.7) follows from the equality cases in (2.5) in Theorem 2, *i.e.* when  $\alpha = N = 2, 3, ...$ 

The proof is complete.

**Corollary 2** Let  $0 < A \le \infty$  and let  $\phi : [0,A)$  have a Taylor expansion  $\phi(x) = \sum_{n=0}^{\infty} a_n x^n$ , on [0,A). If  $\overline{x} = \sum_{i=1}^{m} \alpha_i x_i$ ,  $\sum_{i=1}^{m} \alpha_i = 1$ ,  $0 \le \alpha_i \le 1$ ,  $0 \le x_i \le A$ , i = 1, 2, ..., m, then

$$J = \sum_{i=1}^{m} \alpha_i \phi(x_i) - \phi(\overline{x}) = \sum_{n=2}^{\infty} \alpha_n \left( \sum_{i=1}^{m} \alpha_i x_i^2 - \overline{x}^2 \right) \sum_{k=1}^{n-1} (n-k) x^{k-1} \overline{x}^{n-k-1}$$

**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  $J_N := \int_a^b x^N d\mu - (\int_a^b x d\mu)^N$ , N = 2, 3, ...:

$$\frac{N(N-1)}{2}a^{N-2}J_2 \le J_N \le \frac{N(N-1)}{2}b^{N-2}J_2.$$
(2.8)

*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  $a^{N-2} \le x^{k-1}z^{N-k-1} \le b^{N-2}$ . 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  $0 < a < x_i < b$ ,  $\alpha_i \ge 0$ , i = 1, 2, ..., m,  $\sum_{i=1}^{m} \alpha_i = 1$ ,  $\overline{x} = \sum_{i=1}^{m} \alpha_i x_i$ , then, for N = 2, 3, ...,

$$\frac{N(N-1)}{2}a^{N-2}\left(\sum_{i=1}^{m}a_{i}x_{i}^{2}-\overline{x}^{2}\right) \\
\leq \sum_{i=1}^{m}a_{i}x_{i}^{N}-\overline{x}^{N}\leq \frac{N(N-1)}{2}b^{N-2}\left(\sum_{i=1}^{m}a_{i}x_{i}^{2}-\overline{x}^{2}\right).$$
(2.9)

#### 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

$$\phi(x) = \sum_{n=0}^{\infty} a_n x^n, \quad a_n \ge 0, \tag{3.1}$$

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

$$\int_{\Omega} \phi \circ f \, d\mu - \phi \left( \int_{\Omega} f \, d\mu \right)$$
  

$$\geq \frac{1}{2} \left[ \int_{\Omega} f^2 \, d\mu - \left( \int_{\Omega} f \, d\mu \right)^2 \right] \frac{\phi'(\int_{\Omega} f \, d\mu) - \phi'(0)}{\int_{\Omega} f \, d\mu}, \tag{3.2}$$

when  $(\Omega, \mu)$  is a probability measure space,  $f \ge 0$ , 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

$$\int_{\Omega} \phi \circ f \, d\mu - \phi \left( \int_{\Omega} f \, d\mu \right)$$
$$\geq \left[ \int_{\Omega} f^2 \, d\mu - \left( \int_{\Omega} f \, d\mu \right)^2 \right] \left( \frac{\phi (\int_{\Omega} f \, d\mu) - \phi(0)}{\int_{\Omega} f \, d\mu} \right)' \geq 0. \tag{3.3}$$

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

$$\frac{1}{2} \frac{\phi'(\int_{\Omega} f \, d\mu) - \phi'(0)}{\int_{\Omega} f \, d\mu} \le \left(\frac{\phi(\int_{\Omega} f \, d\mu) - \phi(0)}{\int_{\Omega} f \, d\mu}\right)' \tag{3.4}$$

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,

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

and

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

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):

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

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

$$\int_{\Omega} \phi(s) d\mu(s) - \phi\left(\int_{\Omega} d\mu(s)\right) \ge \mu(a, R)\tau \frac{1}{2} \sum_{n=2}^{\infty} a^n a_n n(n-1),$$
(3.5)

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  $0 < A \le \infty$  and let  $\phi : (0, A] \to \mathbb{R}$  have Taylor expansion  $\phi(x) = \sum_{n=0}^{\infty} a_n x^n$ ,  $a_n \ge 0, n = 2, 3, ...,$  on (0, A]. If  $\mu$  is a probability measure on (0, A],  $0 \le a < b \le A$ , and  $z = \int_0^A x \, d\mu(x) > 0$ , then

$$\sum_{n=2}^{\infty} a_n \frac{n(n-1)}{2} a^{n-2} J_2 \le J(\phi, \mu) \le \sum_{n=2}^{\infty} a_n \frac{n(n-1)}{2} b^{n-2} J_2.$$
(3.6)

Moreover, for the discrete case we have: If  $0 < a < x_i < b$ ,  $\alpha_i \ge 0$ , i = 1, 2, ..., m,  $\sum_{i=1}^{m} a_i = 1$ ,  $\overline{x} = \sum_{i=1}^{m} \alpha_i x_i$ , then, for n = 2, 3, ...,

$$\sum_{n=2}^{\infty} a_n \frac{n(n-1)}{2} a^{n-2} \left( \sum_{i=1}^m \alpha_i x_i^2 - \overline{x}^2 \right)$$
$$\leq \sum_{i=1}^m \alpha_i \left( \phi(x_i) - \phi(\overline{x}) \right) \leq \sum_{n=2}^{\infty} a_n \frac{n(n-1)}{2} b^{n-2} \left( \sum_{i=1}^m \alpha_i x_i^2 - \overline{x}^2 \right).$$

**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.

#### Author details

<sup>1</sup>Department of Mathematics, University of Haifa, Haifa, Israel. <sup>2</sup>Department of Engineering Sciences and Mathematics, Luleå University of Thechnology, Luleå, 971 87, Sweden. <sup>3</sup>UiT The Arctic University of Norway, P.O. Box 385, Narvik, 8505, Norway.

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