VECTOR MAJORIZATION AND SCHUR–CONCAVITY OF SOME SUMS GENERATED BY THE JENSEN AND JENSEN–MERCER FUNCTIONALS

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Abstract. In this paper we study a vector majorization ordering for comparing two *m*-tuples of vectors of a real linear space. This extends the classical approach of (scalar) majorization theory for comparing *m*-tuples of scalars in **R**. We prove a Sherman type inequality for a vector-valued \leq_C -convex function f, where \leq_C is a cone ordering. In consequence, we obtain a Hardy-Littlewood-Pólya-Karamata type inequality generated by *m*-tuples of vectors in a vector space. As applications, we present majorization generalizations of the superadditivity properties of the Jensen and Jensen-Mercer functionals generated by a convex function f. In addition, we show that some sums generated by the Jensen and Jensen-Mercer functionals are Schur-concave with respect to their weight vectors. We also give interpretations of the obtained results for tridiagonal doubly stochastic matrices and doubly stochastic circular matrices.

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Keywords and phrases: Convex function, Jensen functional, Jensen-Mercer functional, sub-/superadditive function, vector majorization, cone ordering, Schur-convex/concave function, column stochastic matrix, doubly stochastic matrix, doubly stochastic circular matrix, tridiagonal doubly stochastic matrix.

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