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INEQUALITIES VIA CONVEX FUNCTIONS

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ABSTRACT. A general inequality is proved using the definition of convex functions. Many major inequalities are deduced as applications.

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1. Introduction. Kapur and Kumer (1986) have used the principle of dynamical programming to prove major inequalities due to Shannon, Renyi, and Hölder. See [1]. In this note, we prove a general inequality using convex functions. As a result, the inequalities of Shannon, Renyi, Hölder, and others are all deduced.

Let I be an interval in $\mathbb{R}$, $f : I \to \mathbb{R}$ is said to be convex if and only if, for all x, $y \in I$, all λ, $0 \le \lambda \le 1$,

$$f[\lambda x + (1-\lambda)y] \le \lambda f(x) + (1-\lambda)y. \tag{1}$$

Here, we give the following new definitions:

(a) Let f and g be two functions and let I be an interval in $\mathbb{R}$ for which $f \circ g$ is defined, then f is said to be g-convex if and only if, for all x, $y \in I$, all λ, $0 \le \lambda \le 1$,

$$f[\lambda g(x) + (1-\lambda)g(y)] \le \lambda f \circ g(x) + (1-\lambda) f \circ g(y). \tag{2}$$

(b) If the inequality is reversed, then f is said to be g-concave.

If $g(x) = x$, the two definitions of g-convex and convex functions become identical.

THEOREM 1.1. *Let f be g-convex, then*

(i) *if g is linear, then $f \circ g$ is convex, and*

(ii) *if f is increasing and g is convex, then $f \circ g$ is convex.*

PROOF.

(i)

$$\begin{aligned} f \circ g[\lambda x + (1-\lambda)y] &= f[\lambda g(x) + (1-\lambda)g(y)] \\ &\le \lambda f \circ g(x) + (1-\lambda) f \circ g(y). \end{aligned} \tag{3}$$

(ii)

$$\begin{aligned} f \circ g[\lambda x + (1-\lambda)y] &\le f[\lambda g(x) + (1-\lambda)g(y)] \\ &\le \lambda f \circ g(x) + (1-\lambda) f \circ g(y). \end{aligned} \tag{4}$$

□

Lemma 1.1. *Let f be g-convex and let $\sum_{i=1}^{n} t_i = T_n = 1$, $t_i \geq 0$, $i = 1,2,\dots,n$, then*

$$f\left(\sum_{i=1}^{n} t_i g(x_i)\right) \leq \sum_{i=1}^{n} t_i f\circ g(x_i). \tag{5}$$

Proof.

$$\begin{aligned} f\left(\sum_{i=1}^{n} t_i g(x_i)\right) &= f\left(T_{n-1}\sum_{i=1}^{n-1}\frac{t_i}{T_{n-1}}g(x_i) + t_n g(x_n)\right) \\ &\leq T_{n-1} f\left(\sum_{i=1}^{n-1}\frac{t_i}{T_{n-1}}g(x_i)\right) + t_n f\circ g(x_n) \\ &= T_{n-2} f\left(\frac{T_{n-2}}{T_{n-1}}\sum_{i=1}^{n-2}\frac{t_i}{T_{n-2}}g(x_i) + \frac{t_{n-1}}{T_{n-1}}g(x_{n-1})\right) + t_n f\circ g(x_n) \\ &\leq T_{n-2} f\left(\sum_{i=1}^{n-2}\frac{t_i}{T_{n-2}}g(x_i)\right) + t_{n-1} f\circ g(x_{n-1}) + t_n f\circ g(x_n) \\ &\;\vdots \\ &\leq \sum_{i=1}^{n} t_i f\circ g(x_i). \end{aligned} \tag{6}$$

□

Lemma 1.2. *For any function g, the exponential function $f(x) = e^x$ is g-convex.*

Proof. Define

$$F(x) = \lambda e^{g(x)} + (1-\lambda)e^{g(y)} - e^{\lambda g(x)+(1-\lambda)g(y)}. \tag{7}$$

Let

$$G(t) = (1-\lambda) + \lambda t - t^{\lambda}, \quad t > 0. \tag{8}$$

It follows that

$$G'(t) = \lambda(1-t^{\lambda-1}), \qquad G''(t) = \lambda(1-\lambda)t^{\lambda-2}. \tag{9}$$

Thus, $G'(t) = 0$ when $t = 1$ and $G''(1) = \lambda(1-\lambda) > 0$. Hence, G has its minimum value 0 at $t = 1$ and this implies $G(t) \geq 0$, $t > 0$. The result follows by putting $F(x) = e^{g(y)}G(e^{g(x)-g(y)})$. □

Corollary 1.3. *The function $f(x) = \ln(x)$ is concave for if $h(x) = e^x$, then, by Lemma 1.2, h is f-convex. Hence,*

$$e^{\lambda(\ln x)+(1-\lambda)\ln y} \leq \lambda e^{\ln x} + (1-\lambda)e^{\ln y} = \lambda x + (1-\lambda y). \tag{10}$$

It follows that

$$\lambda \ln x + (1-\lambda)\ln y \leq \ln[\lambda x + (1-\lambda)y]. \tag{11}$$

2. Main inequality

Theorem 2.1.

$$\sum_{j=1}^{n}\prod_{i=1}^{m}(p_{ij})^{q_i/\sum_{i=1}^{m} q_i} \leq \frac{\sum_{i=1}^{m}\sum_{j=1}^{n} p_{ij}q_i}{\sum_{i=1}^{m} q_i}. \tag{12}$$

Proof. If $f(x) = e^x$ and $g(x) = \ln x$, then f is g-convex. By Lemma 1.2, we have

$$\begin{aligned}\prod_{i=1}^{m}(p_{ij})^{q_i/\sum_{i=1}^{m}q_i} &= e^{\ln\left(\prod_{i=1}^{m}(p_{ij})^{q_i/\sum_{i=1}^{m}q_i}\right)} \\ &= e^{\sum_{i=1}^{m}\ln(p_{ij})^{q_i/\sum_{i=1}^{m}q_i}} = e^{\sum_{i=1}^{m}(q_i/\sum_{i=1}^{m}q_i)\ln p_{ij}} \\ &\le \sum_{i=1}^{m}\left(\frac{q_i}{\sum_{i=1}^{m}q_i}\right)e^{\ln p_{ij}} = \frac{\sum_{i=1}^{m}q_ip_{ij}}{\sum_{i=1}^{m}q_i}.\end{aligned} \tag{13}$$

Therefore,

$$\sum_{j=1}^{n}\prod_{i=1}^{m}(p_{ij})^{q_i/\sum_{i=1}^{m}q_i} \le \frac{\sum_{j=1}^{n}\sum_{i=1}^{m}p_{ij}q_i}{\sum_{i=1}^{m}q_i} = \frac{\sum_{i=1}^{m}\sum_{j=1}^{n}p_{ij}q_i}{\sum_{i=1}^{m}q_i}. \tag{14}$$

□

3. Applications

Theorem 3.1 (Shannon's inequality). *Given* $\sum_{i=1}^{m}a_i = a$, $\sum_{i=1}^{m}b_i = b$, *then*

$$a\ln\left(\frac{a}{b}\right) \le \sum_{i=1}^{m}a_i\ln\left(\frac{a_i}{b_i}\right), \quad a_i, b_i \ge 0. \tag{15}$$

Proof. Applying Theorem 2.1 by putting

$$p_{ij} = \frac{b_i}{a_i}, \quad j = 1, \qquad q_i = a_i, \qquad \sum_{i=1}^{m}a_i = a, \qquad \sum_{i=1}^{m}b_i = b, \tag{16}$$

we have

$$\prod_{i=1}^{m}\left(\frac{b_i}{a_i}\right)^{a_i/\sum_{i=1}^{m}a_i} \le \frac{\sum_{i=1}^{m}b_i}{\sum_{i=1}^{m}a_i}. \tag{17}$$

That is

$$\prod_{i=1}^{m}\left(\frac{b_i}{a_i}\right)^{a_i/a} \le \frac{b}{a}. \tag{18}$$

It follows that

$$\frac{a}{b} \le \prod_{i=1}^{m}\left(\frac{a_i}{b_i}\right)^{a_i/a}. \tag{19}$$

Hence, we get

$$a\ln\left(\frac{a}{b}\right) \le \sum_{i=1}^{m}a_i\ln\left(\frac{a_i}{b_i}\right). \tag{20}$$

□

Theorem 3.2 (Renyi's inequality). *Given* $\sum_{i=1}^{m}a_i = a$, $\sum_{i=1}^{m}b_i = b$, *then, for* $\alpha > 0$, $\alpha \ne 1$,

$$\frac{1}{\alpha-1}\left(a^{\alpha}b^{1-\alpha}-a\right) \le \sum_{i=1}^{m}\frac{1}{\alpha-1}\left(a_i^{\alpha}b_i^{1-\alpha}-a_i\right), \quad a_i, b_i \ge 0. \tag{21}$$

Proof. Applying Theorem 2.1 with $i = 2$, $p_{1j} = c_j$, $p_{2j} = d_j$, $q_1 = \lambda$, $q_2 = 1-\lambda$, $0 < \lambda < 1$, we have

$$\sum_{j=1}^{m}c_j^{\lambda}d_j^{1-\lambda} \le \sum_{j=1}^{m}\left(\lambda c_j + (1-\lambda)d_j\right). \tag{22}$$

On putting $c_j = (a_j / \sum_{j=1}^m a_j)$ and $d_j = (b_j / \sum_{j=1}^m b_j)$, inequality (22) implies

$$\sum_{j=1}^{m} a_j^{\lambda} b_j^{1-\lambda} \le \left(\sum_{j=1}^{m} a_j\right)^{\lambda} \left(\sum_{j=1}^{m} b_j\right)^{1-\lambda}, \tag{23}$$

and this gives

$$\frac{a^{\lambda} b^{1-\lambda}}{\lambda - 1} \le \frac{1}{\lambda - 1} \sum_{j=1}^{m} a_j^{\lambda} b_j^{1-\lambda}. \tag{24}$$

Thus, for the case $0 < \alpha < 1$, the theorem follows from inequality (24) by setting $\lambda = \alpha$. Now, inequality (23) implies

$$\left(\sum_{j=1}^{m} a_j^{\lambda} b_j^{1-\lambda}\right)^{1/\lambda} \left(\sum_{j=1}^{m} b_j\right)^{1-1/\lambda} \le \sum_{j=1}^{m} a_j. \tag{25}$$

Let $a_j^{\lambda} b_j^{1-\lambda} = e_j$, $\lambda = 1/\alpha$, then inequality (25) gives

$$\frac{1}{\alpha - 1} \left(\sum_{j=1}^{m} e_j\right)^{\alpha} \left(\sum_{j=1}^{m} b_j\right)^{1-\alpha} \le \frac{1}{\alpha - 1} \sum_{j=1}^{m} e_j^{\alpha} b_j^{1-\alpha}. \tag{26}$$

This completes the proof of the theorem. □

Theorem 3.3 (Generalization of Hölder's inequality)**.**

$$\sum_{j=1}^{n} \prod_{i=1}^{m} (p_{ij})^{q_i} \le \prod_{i=1}^{m} \left(\sum_{j=1}^{n} p_{ij}\right)^{q_i}, \qquad \sum_{i=1}^{m} q_i = 1. \tag{27}$$

Proof. Applying Theorem 2.1 with $p_{ij} / \sum_{j=1}^n p_{ij}$ instead of p_{ij}, we get

$$\sum_{j=1}^{n} \prod_{i=1}^{m} \left(\frac{p_{ij}}{\sum_{j=1}^{n} p_{ij}}\right)^{q_i} \le \sum_{i=1}^{m} \left(\sum_{j=1}^{n} \left(\frac{p_{ij}}{\sum_{j=1}^{n} p_{ij}}\right)\right) q_i = \sum_{i=1}^{m} q_i = 1, \tag{28}$$

which implies

$$\sum_{j=1}^{n} \prod_{i=1}^{m} (p_{ij})^{q_i} \le \prod_{i=1}^{m} \left(\sum_{j=1}^{n} p_{ij}\right)^{q_i}. \tag{29}$$

□

Theorem 3.4 (Arithmetic-Geometric-Mean inequality)**.**

$$\left(\prod_{i=1}^{m} x_i\right)^{1/m} \le \frac{1}{m} \sum_{i=1}^{m} x_i. \tag{30}$$

Proof. Applying Theorem 2.1, with $j = 1$, $p_{ij} = x_i$, $q_i = 1$. □

References

[1] J. N. Kapur, V. Kumar, and U. Kumar, *A measure of mutual divergence among a number of probabilty distributions*, Internat. J. Math. Math. Sci. **10** (1987), no. 3, 597–607. MR 89d:94030. Zbl 641.94006.

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