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Research Article

Hermite-Hadamard-Type Inequalities for Increasing Positively Homogeneous Functions

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We study Hermite-Hadamard-type inequalities for increasing positively homogeneous functions. Some examples of such inequalities for functions defined on special domains are given.

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1. Introduction

Recently, Hermite-Hadamard-type inequalities and their applications have attracted considerable interest, as shown in the book [1], for example. These inequalities have been studied for various classes of functions such as convex functions [1], quasiconvex functions [2–4], p-functions [3, 5], Godnova-Levin type functions [5], r-convex functions [6], increasing convex-along-rays functions [7], and increasing radiant functions [8], and it is shown that these inequalities are sharp.

For instance, if $f : [0,1] \to \mathbb{R}$ is an arbitrary nonnegative quasiconvex function, then for any $u \in (0,1)$ one has (see [3])

$$f(u) \le \frac{1}{\min(u, 1 - u)} \int_0^1 f(x) dx,$$
 (1.1)

and the inequality (1.1) is sharp.

In this paper, we consider one generalization of Hermite-Hadamard-type inequalities for the class of increasing positively homogeneous of degree one functions defined on $\mathbb{R}^n_{++} = \{x \in \mathbb{R}^n : x_i > 0, i = 1, 2, 3, ..., n\}.$

The structure of the paper is as follows: in Section 2, certain concepts of abstract convexity, definition of increasing positively homogeneous of degree one functions and its important properties are given. In Section 3, Hermite-Hadamard-type inequalities for

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the class of increasing positively homogeneous of degree one functions are considered. Some examples of such inequalities for functions defined on \mathbb{R}^2_{++} are given in Section 4.

2. Preliminaries

First we recall some definitions from abstract convexity. Let \mathbb{R} be a real line and $\mathbb{R}_{+\infty} = \mathbb{R} \cup \{+\infty\}$. Consider a set X and a set H of function $h: X \to \mathbb{R}$ defined on X. A function $f: X \to \mathbb{R}_{+\infty}$ is called abstract convex with respect to H (or H-convex) if there exists a set $U \subset H$ such that

$$f(x) = \sup\{h(x) : h \in U\} \quad \forall x \in X. \tag{2.1}$$

Clearly, f is H-convex if and only if

$$f(x) = \sup \{h(x) : h \le f\} \quad \forall x \in X. \tag{2.2}$$

Let *Y* be a set of functions $f: X \to \mathbb{R}_{+\infty}$. A set $H \subset Y$ is called a supremal generator of the set *Y*, if each function $f \in Y$ is abstract convex with respect to *H*.

In some cases, the investigation of Hermite-Hadamard-type inequalities is based on the principle of preservation of inequalities [9].

PROPOSITION 2.1 (principle of preservation of inequalities). Let H be a supremal generator of Y and let Ψ be an increasing functional defined on Y. Then

$$(h(u) \le \Psi(h) \ \forall h \in H) \Longleftrightarrow (f(u) \le \Psi(f) \ \forall f \in Y). \tag{2.3}$$

A function f defined on \mathbb{R}^n_{++} is called increasing (with respect to the coordinate-wise order relation) if $x \ge y$ implies $f(x) \ge f(y)$.

The function f is positively homogeneous of degree one if $f(\lambda x) = \lambda f(x)$ for all $x \in \mathbb{R}^n_{++}$ and $\lambda > 0$.

Let L be the set of all min-type functions defined on \mathbb{R}^n_{++} , that is, the set L consists of identical zero and all the functions of the form

$$l(x) = \langle l, x \rangle = \min_{i} \frac{x_{i}}{l_{i}}, \quad x \in \mathbb{R}^{n}_{++}$$
 (2.4)

with all $l \in \mathbb{R}_{++}^n$.

One has (see [9]) that a function $f: \mathbb{R}^n_{++} \to \mathbb{R}$ is L-convex if and only if f is increasing and positively homogeneous of degree one (shortly IPH).

Let us present the important property of IPH functions.

PROPOSITION 2.2. Let f be an IPH function defined on \mathbb{R}^n_{++} . Then the following inequality holds for all $x, l \in \mathbb{R}^n_{++}$:

$$f(l)\langle l, x \rangle \le f(x).$$
 (2.5)

Proof. Since $\langle l, x \rangle = \min_{1 \le i \le n} (x_i/l_i)$, then $\langle l, x \rangle l_i \le x_i$ is proved for all i = 1, 2, 3, ..., n. Consequently, we get $\langle l, x \rangle l \leq x$. Because f is an IPH function,

$$f(x) \ge f(\langle l, x \rangle l) = \langle l, x \rangle f(l) \quad \forall l, x \in \mathbb{R}^n_{++}.$$
 (2.6)

Let f be an IPH function defined on \mathbb{R}_{++}^n and $D \subset \mathbb{R}_{++}^n$. It can be easily shown by Proposition 2.2 that the function

$$f_D(x) = \sup_{l \in D} (f(l)\langle l, x \rangle)$$
 (2.7)

is IPH and it possesses the properties

$$f_D(x) \le f(x) \quad \forall x \in \mathbb{R}^n_{++}, \qquad f_D(x) = f(x) \quad \forall x \in D.$$
 (2.8)

Let $D \subset \mathbb{R}^n_{++}$. A function $f: D \to [0, \infty]$ is called IPH on D if there exists an IPH function F defined on \mathbb{R}_{++}^n such that $F|_D = f$, that is, F(x) = f(x) for all $x \in D$.

PROPOSITION 2.3. Let $f: D \to [0, \infty]$ be a function on $D \subset \mathbb{R}^n_{++}$, then the following assertions are equivalent:

- (i) f is abstract convex with respect to the set of functions $c(l,\cdot):D\to [0,\infty)$ with $l \in D$, $c \ge 0$;
- (ii) f is IPH function on D;
- (iii) $f(l)\langle l, x \rangle \leq f(x)$ for all $l, x \in D$.

Proof. (i) \Rightarrow (ii) It is obvious since any function l(x) = c(l, x) defined on D can be considered as elementary function $l(x) \in L$ defined on \mathbb{R}_{++}^n .

(ii) \Rightarrow (iii) By definition, there exists an IPH function $F: \mathbb{R}^n_{++} \to [0, \infty]$ such that F(x) =f(x) for all $x \in D$. Then by (2.7) we have

$$f(x) = F_D(x) = \sup_{l \in D} (F(l)\langle l, x \rangle) = \sup_{l \in D} (f(l)\langle l, x \rangle)$$
 (2.9)

for all $x \in D$, which implies the assertion (iii).

(iii) \Rightarrow (i) Consider the function f_D defined on D, $\sup_{l \in D} (f(l)\langle l, x \rangle) = f_D(x)$. It is clear that f_D is abstract convex with respect to the set of functions $\{c\langle l,\cdot\rangle:l\in D,\ c\geq 0\}$ defined on D. Further, using (iii) we get that for all $x \in D$,

$$f_D(x) \le f(x) = f(x)\langle x, x \rangle \le \sup_{l \in D} (f(l)\langle l, x \rangle) = f_D(x).$$
 (2.10)

So, $f_D(x) = f(x)$ for all $x \in D$ and we have the defined statement (i).

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3. Hermite-Hadamard-type inequalities for IPH functions

Now, we will research to Hermite-Hadamard-type inequality for IPH functions.

PROPOSITION 3.1. Let $D \subset \mathbb{R}^n_{++}$, $f: D \to [0, \infty]$ is IPH function, and f is integrable on D. Then

$$f(u) \int_{D} \langle u, x \rangle dx \le \int_{D} f(x) dx \tag{3.1}$$

for all $u \in D$.

Proof. It can be seen via Proposition 2.3. Since $f(l)\langle l,x\rangle \leq f(x)$ for all $l,x\in D$, (3.1) is clear.

Let us investigate Hermite-Hadamard-type inequalities via Q(D) sets given in [7, 8]. Let $D \subset \mathbb{R}^n_{++}$ be a closed domain, that is, D is bounded set such that cl int D = D. Denote by Q(D) the set of all points $x^* \in D$ such that

$$\frac{1}{A(D)} \int_{D} \langle x^*, x \rangle dx = 1, \tag{3.2}$$

where $A(D) = \int_D dx$.

PROPOSITION 3.2. Let f be an IPH function defined on D. If the set Q(D) is nonempty and f is integrable on D, then

$$\sup_{x^* \in O(D)} f(x^*) \le \frac{1}{A(D)} \int_D f(x) dx. \tag{3.3}$$

Proof. If we take $f(x^*) = +\infty$, by using the equality (2.5), it can be easily shown that f cannot be integrable. So $f(x^*) < +\infty$. According to Proposition 2.3,

$$f(x^*)\langle x^*, x \rangle \le f(x) \quad \forall x \in D.$$
 (3.4)

Since $x^* \in Q(D)$, then by (3.2) we get

$$f(x^*) = f(x^*) \frac{1}{A(D)} \int_D \langle x^*, x \rangle dx$$

$$= \frac{1}{A(D)} \int_D \langle x^*, x \rangle f(x^*) dx \le \frac{1}{A(D)} \int_D f(x) dx.$$
(3.5)

Remark 3.3. For each $x^* \in Q(D)$ we have also the following inequality, which is weaker than (3.3):

$$f(x^*) \le \frac{1}{A(D)} \int_D f(x) dx. \tag{3.6}$$

However, even the inequality (3.6) is sharp. For example, if $f(x) = \langle x^*, x \rangle$, then (3.6) holds as the equality.

Remark 3.4. Let Q(D) be a nonempty set. We can define a set $Q_k(D)$ for every positive real number k such that $Q_k(D) = \{u \in D : u = k \cdot x^*, x^* \in Q(D)\}$. The set $Q_k(D)$ above can be easily defined as follows: $Q_k(D) = \{u \in D : (k/A(D)) \int_D \langle u, x \rangle dx = 1\}$.

Considering the property that an IPH function is positively homogeneous of degree one, we can generalize the inequality (3.3) as follows:

$$\sup_{u \in Q_k(D)} f(u) \le \frac{k}{A(D)} \int_D f(x) dx. \tag{3.7}$$

Let us try to derive inequalities similar to the right hand of the statement which is derived for convex functions (see [1]).

Let f be an IPH function defined on a closed domain $D \subset \mathbb{R}^n_{++}$, and f is integrable on D. Then $f(l)\langle l,x\rangle \leq f(x)$ for all $l,x\in D$. Hence for all $l,x\in D$,

$$f(l) \le \frac{f(x)}{\langle l, x \rangle} = \langle x, l \rangle^+ f(x),$$
 (3.8)

where $\langle x, l \rangle^+ = \max_{1 \le i \le n} l_i / x_i$ is the so-called max-type function.

We have established the following result.

Proposition 3.5. Let f be IPH and integrable function on D. Then

$$\int_{D} f(x)dx \le \inf_{u \in D} \left[f(u) \int_{D} \langle u, x \rangle^{+} dx \right]. \tag{3.9}$$

For every $u \in D$, inequality

$$\int_{D} f(x)dx \le f(u) \int_{D} \langle u, x \rangle^{+} dx \tag{3.10}$$

is sharp.

4. Examples

On some special domains D of the cones \mathbb{R}_{++} and \mathbb{R}^2_{++} , Hermite-Hadamard-type inequalities have been stated for ICAR and InR functions (see [7, 8]). Let us derive the set Q(D) and the inequalities (3.1), (3.6), (3.9), for IPH functions, too.

Before the examples, for a region $D \subset \mathbb{R}^2_{++}$ and every $u \in D$, let us derive the computation formula of the integral $\int_D \langle u, x \rangle dx$.

Let $D \subset \mathbb{R}^2_{++}$ and $u = (u_1, u_2) \in D$. In order to calculate the integral, we represent the set D as $D_1(u) \cup D_2(u)$, where

$$D_1(u) = \left\{ x \in D : \frac{x_2}{u_2} \le \frac{x_1}{u_1} \right\}, \qquad D_2(u) = \left\{ x \in D : \frac{x_2}{u_2} \ge \frac{x_1}{u_1} \right\}. \tag{4.1}$$

Then

$$\int_{D} \langle u, x \rangle dx = \int_{D_{1}(u)} \langle u, x \rangle dx + \int_{D_{2}(u)} \langle u, x \rangle dx
= \frac{1}{u_{2}} \int_{D_{1}(u)} x_{2} dx_{1} dx_{2} + \frac{1}{u_{1}} \int_{D_{2}(u)} x_{1} dx_{1} dx_{2}.$$
(4.2)

Example 4.1. Consider the triangle D defined as

$$D = \{ (x_1, x_2) \in \mathbb{R}^2_{++} : 0 < x_1 \le a, \ 0 < x_2 \le v x_1 \}. \tag{4.3}$$

Let $u \in D$. Assume that the \mathbb{R}_u is ray defined by the equation $x_2 = (u_2/u_1)x_1$. Since $u \in D$, we get $0 < u_2/u_1 \le v$. Hence \mathbb{R}_u intersects the set D and divides the set into two parts D_1 and D_2 given as

$$D_{1}(u) = \left\{ (x_{1}, x_{2}) \in \mathbb{R}_{++}^{2} : 0 < x_{1} \leq a, \ 0 < x_{2} \leq \frac{u_{2}}{u_{1}} x_{1} \right\} = \left\{ (x_{1}, x_{2}) \in D : \frac{x_{2}}{u_{2}} \leq \frac{x_{1}}{u_{1}} \right\},$$

$$D_{2}(u) = \left\{ (x_{1}, x_{2}) \in \mathbb{R}_{++}^{2} : 0 < x_{1} \leq a, \ \frac{u_{2}}{u_{1}} x_{1} \leq x_{2} \leq v x_{1} \right\} = \left\{ (x_{1}, x_{2}) \in D : \frac{x_{2}}{u_{2}} \geq \frac{x_{1}}{u_{1}} \right\}.$$

$$(4.4)$$

By (4.2) we get

$$\int_{D} \langle u, x \rangle dx = \frac{1}{u_2} \int_{D_1(u)} x_2 dx_1 dx_2 + \frac{1}{u_1} \int_{D_2(u)} x_1 dx_1 dx_2$$

$$= \frac{1}{u_2} \int_{0}^{a} \int_{0}^{(u_2/u_1)x_1} x_2 dx_2 dx_1 + \frac{1}{u_1} \int_{0}^{a} \int_{(u_2/u_1)x_1}^{vx_1} x_1 dx_2 dx_1$$

$$= \frac{a^3 u_2}{6u_1^2} + \frac{(u_1 v - u_2)a^3}{3u_1^2} = \frac{(2u_1 v - u_2)a^3}{6u_1^2}.$$
(4.5)

Thus, for the given region D, the inequality (3.1) will be as follows:

$$f(u_1, u_2) \le \frac{6u_1^2}{a^3(2u_1v - u_2)} \int_D f(x_1, x_2) dx_1 dx_2. \tag{4.6}$$

Since $A(D) = va^2/2$, then a point $x^* \in D$ belongs to Q(D) if and only if

$$\frac{2}{va^2} \frac{(2x_1^*v - x_2^*)a^3}{6(x_1^*)^2} = 1 \Longleftrightarrow x_2^* = -\frac{3v}{a}(x_1^*)^2 + 2vx_1^*. \tag{4.7}$$

Consider now the inequality (3.9) for triangle D. Let us calculate the integral of the function $\langle u, x \rangle^+$ on D:

$$\int_{D} \langle u, x \rangle^{+} dx = \frac{1}{u_{1}} \int_{D_{1}(u)} x_{1} dx_{1} dx_{2} + \frac{1}{u_{2}} \int_{D_{2}(u)} x_{2} dx_{1} dx_{2}
= \frac{1}{u_{1}} \int_{0}^{a} \int_{0}^{(u_{2}/u_{1})x_{1}} x_{1} dx_{2} dx_{1} + \frac{1}{u_{2}} \int_{0}^{a} \int_{(u_{2}/u_{1})x_{1}}^{vx_{1}} x_{2} dx_{2} dx_{1}
= \frac{a^{3}}{6} \left(\frac{u_{2}}{u_{1}^{2}} + \frac{v^{2}}{u_{2}} \right).$$
(4.8)

Therefore,

$$\int_{D} f(x_{1}, x_{2}) dx_{1} dx_{2} \leq \frac{a^{3}}{6} \inf_{u \in D} \left\{ \left(\frac{u_{2}}{u_{1}^{2}} + \frac{v^{2}}{u_{2}} \right) f(u_{1}, u_{2}) \right\}. \tag{4.9}$$

Example 4.2. Let $D \subset \mathbb{R}^2_{++}$ be the triangle with vertices (0,0), (a,0) and (0,b), that is

$$D = \left\{ x \in \mathbb{R}_{++}^2 : \frac{x_1}{a} + \frac{x_2}{b} \le 1 \right\}. \tag{4.10}$$

If $u \in D$, then we get

$$D_{1}(u) = \left\{ x \in \mathbb{R}_{++}^{2} : 0 < x_{2} < \frac{abu_{2}}{au_{2} + bu_{1}}, \frac{u_{1}}{u_{2}} x_{2} \le x_{1} \le a - \frac{a}{b} x_{2} \right\}$$

$$D_{2}(u) = \left\{ x \in \mathbb{R}_{++}^{2} : 0 < x_{1} < \frac{abu_{1}}{au_{2} + bu_{1}}, \frac{u_{2}}{u_{1}} x_{1} \le x_{2} \le b - \frac{b}{a} x_{1} \right\}.$$

$$(4.11)$$

By (4.2) we have

$$\int_{D} \langle u, x \rangle dx = \frac{1}{u_{2}} \int_{D_{1}(u)} x_{2} dx_{1} dx_{2} + \frac{1}{u_{1}} \int_{D_{2}(u)} x_{1} dx_{1} dx_{2}$$

$$= \frac{1}{u_{2}} \int_{0}^{abu_{2}/(au_{2} + bu_{1})} \int_{(u_{1}/u_{2})x_{2}}^{a - (a/b)x_{2}} x_{2} dx_{1} dx_{2} + \frac{1}{u_{1}} \int_{0}^{abu_{1}/(au_{2} + bu_{1})} \int_{(u_{2}/u_{1})x_{1}}^{b - (b/a)x_{1}} x_{1} dx_{2} dx_{1}$$

$$= \frac{a^{3}b^{2}u_{2}}{6(au_{2} + bu_{1})^{2}} + \frac{a^{2}b^{3}u_{1}}{6(au_{2} + bu_{1})^{2}} = \frac{a^{2}b^{2}}{6(au_{2} + bu_{1})} = \frac{ab}{6(u_{1}/a + u_{2}/b)}.$$
(4.12)

In this triangular region D, the inequality (3.1) is as follows:

$$f(u_1, u_2) \le \frac{6}{ab} \left(\frac{u_1}{a} + \frac{u_2}{b}\right) \int_D f(x_1, x_2) dx_1 dx_2.$$
 (4.13)

Let us derive the set Q(D) for the given triangular region D. Since A(D) = ab/2, then for $x^* \in D$,

$$x^* \in Q(D) \Longleftrightarrow \frac{x_1^*}{a} + \frac{x_2^*}{b} = \frac{1}{3}.$$
 (4.14)

Therefore,

$$Q(D) = \left\{ x^* \in D : \frac{x_1^*}{a} + \frac{x_2^*}{b} = \frac{1}{3} \right\}. \tag{4.15}$$

For the same region *D*, let us compute $\int_D \langle u, x \rangle^+ dx$ in order to derive the inequality (3.9):

$$\int_{D} \langle u, x \rangle^{+} dx = \frac{1}{u_{1}} \int_{D_{1}(u)} x_{1} dx_{1} dx_{2} + \frac{1}{u_{2}} \int_{D_{2}(u)} x_{2} dx_{1} dx_{2}$$

$$= \frac{1}{2u_{1}} \left[\frac{a^{3}bu_{2}}{au_{2} + bu_{1}} - \frac{a^{4}bu_{2}^{2}}{(au_{2} + bu_{1})^{2}} + \left(\frac{a^{2}}{b^{2}} - \frac{u_{1}^{2}}{u_{2}^{2}} \right) \frac{a^{3}b^{3}u_{2}^{3}}{3(au_{2} + bu_{1})^{3}} \right]$$

$$+ \frac{1}{2u_{2}} \left[\frac{ab^{3}u_{1}}{au_{2} + bu_{1}} - \frac{b^{4}au_{1}^{2}}{(au_{2} + bu_{1})^{2}} + \left(\frac{b^{2}}{a^{2}} - \frac{u_{2}^{2}}{u_{1}^{2}} \right) \frac{a^{3}b^{3}u_{1}^{3}}{3(au_{2} + bu_{1})^{3}} \right]$$

$$= \frac{ab}{6} \left(\frac{au_{2} + bu_{1}}{u_{1}u_{2}} - \frac{1}{au_{2} + bu_{1}} \right). \tag{4.16}$$

Hence,

$$\int_{D} f(x_{1}, x_{2}) dx_{1} dx_{2} \leq \frac{ab}{6} \inf_{u \in D} \left\{ \left(\frac{au_{2} + bu_{1}}{u_{1}u_{2}} - \frac{1}{au_{2} + bu_{1}} \right) f(u_{1}, u_{2}) \right\}. \tag{4.17}$$

Example 4.3. We will now consider the rectangle in \mathbb{R}^2_{++} . Let D be the rectangle defined as

$$D = \{ x \in \mathbb{R}_{++}^2 : x_1 \le a, \ x_2 \le b \}. \tag{4.18}$$

We consider two possible cases for $u \in D$.

(a) If $u_2/u_1 \le b/a$, then we have

$$D_{1}(u) = \left\{ x \in \mathbb{R}^{2}_{++} : 0 < x_{1} \leq a, \ 0 < x_{2} \leq \frac{u_{2}}{u_{1}} x_{1} \right\},$$

$$D_{2}(u) = \left\{ x \in \mathbb{R}^{2}_{++} : 0 < x_{1} \leq a, \ \frac{u_{2}}{u_{1}} x_{1} \leq x_{2} \leq b \right\}.$$

$$(4.19)$$

Therefore,

$$\int_{D} \langle u, x \rangle dx = \frac{1}{u_{2}} \int_{D_{1}(u)} x_{2} dx_{1} dx_{2} + \frac{1}{u_{1}} \int_{D_{2}(u)} x_{1} dx_{1} dx_{2}$$

$$= \frac{1}{u_{2}} \int_{0}^{a} \int_{0}^{(u_{2}/u_{1})x_{1}} x_{2} dx_{2} dx_{1} + \frac{1}{u_{1}} \int_{0}^{a} \int_{(u_{2}/u_{1})x_{1}}^{b} x_{1} dx_{2} dx_{1}$$

$$= \frac{1}{u_{2}} \frac{u_{2}^{2} a^{3}}{6u_{1}^{2}} + \frac{1}{u_{1}} \left(\frac{ba^{2}}{2} - \frac{u_{2}}{u_{1}} \frac{a^{3}}{3} \right) = \frac{3ba^{2} u_{1} - u_{2} a^{3}}{6u_{1}^{2}}.$$
(4.20)

By using the equality above, the inequality (3.1) will be as follows:

$$f(u_1, u_2) \le \frac{6u_1^2}{3ba^2u_1 - u_2a^3} \int_D f(x_1, x_2) dx_1 dx_2. \tag{4.21}$$

Let us derive the set Q(D). Since A(D) = ab, then we get the equation for $x^* \in Q(D)$,

$$\frac{1}{ab} \frac{3ba^2 x_1^* - x_2^* a^3}{6(x_1^*)^2} = 1 \Longleftrightarrow x_2^* = -\frac{6b}{a^2} (x_1^*)^2 + \frac{3b}{a} x_1^*. \tag{4.22}$$

(b) If $u_2/u_1 \ge b/a$, then by analogy

$$\int_{D} \langle u, x \rangle dx = \frac{3b^2 a u_2 - u_1 b^3}{6u_2^2}.$$
 (4.23)

Hence,

$$f(u_1, u_2) \le \frac{6u_2^2}{3ab^2u_2 - u_1b^3} \int_D f(x_1, x_2) dx_1 dx_2. \tag{4.24}$$

We get the symmetric equation for $x^* \in Q(D)$:

$$x_1^* = -\frac{6a}{b^2}(x_2^*)^2 + \frac{3a}{b}x_2^*. \tag{4.25}$$

By taking into account both cases, Q(D) becomes as the following:

$$Q(D) = \left\{ x^* \in D : \frac{x_2^*}{x_1^*} \le \frac{b}{a}, \ x_2^* = -\frac{6b}{a^2} (x_1^*)^2 + \frac{3b}{a} x_1^* \right\}$$

$$\cup \left\{ x^* \in D : \frac{x_2^*}{x_1^*} \ge \frac{b}{a}, \ x_1^* = -\frac{6a}{b^2} (x_2^*)^2 + \frac{3a}{b} x_2^* \right\}.$$

$$(4.26)$$

Consider now inequality (3.9). If $u_2/u_1 \le b/a$, then $D_1(u)$ and $D_2(u)$ are stated as similar to (4.19). Consequently,

$$\int_{D} \langle u, x \rangle^{+} dx = \frac{1}{u_{1}} \int_{D_{1}(u)} x_{1} dx_{1} dx_{2} + \frac{1}{u_{2}} \int_{D_{2}(u)} x_{2} dx_{1} dx_{2} = \frac{u_{2} a^{3}}{6u_{1}^{2}} + \frac{ab^{2}}{2u_{2}}.$$
 (4.27)

If $u_2/u_1 \ge b/a$, then by analogy

$$\int_{D} \langle u, x \rangle^{+} dx = \frac{u_1 b^3}{6u_2^2} + \frac{ba^2}{2u_1}.$$
 (4.28)

That is,

$$\int_{D} \langle u, x \rangle^{+} dx = \varphi(u) = \begin{cases}
\frac{u_{2}a^{3}}{6u_{1}^{2}} + \frac{ab^{2}}{2u_{2}}, & \text{if } \frac{u_{2}}{u_{1}} \leq \frac{b}{a}, \\
\frac{u_{1}b^{3}}{6u_{2}^{2}} + \frac{ba^{2}}{2u_{1}}, & \text{if } \frac{u_{2}}{u_{1}} \geq \frac{b}{a}.
\end{cases}$$
(4.29)

Therefore

$$\int_{D} f(x_1, x_2) dx_1 dx_2 \le \inf_{u \in D} \{ f(u_1, u_2) \varphi(u_1, u_2) \}. \tag{4.30}$$

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