# Research Article <br> 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 $f:[0,1] \rightarrow \mathbb{R}$ is an arbitrary nonnegative quasiconvex function, then for any $u \in(0,1)$ one has (see [3])

$$
\begin{equation*}
f(u) \leq \frac{1}{\min (u, 1-u)} \int_{0}^{1} f(x) d x, \tag{1.1}
\end{equation*}
$$

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 $\mathbb{R}_{++}^{n}=\left\{x \in \mathbb{R}^{n}: x_{i}>0, i=1,2,3, \ldots, n\right\}$.

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
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 $h: X \rightarrow \mathbb{R}$ defined on $X$. A function $f: X \rightarrow \mathbb{R}_{+\infty}$ is called abstract convex with respect to $H$ (or $H$-convex) if there exists a set $U \subset H$ such that

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

Clearly, $f$ is $H$-convex if and only if

$$
\begin{equation*}
f(x)=\sup \{h(x): h \leq f\} \quad \forall x \in X . \tag{2.2}
\end{equation*}
$$

Let $Y$ be a set of functions $f: X \rightarrow \mathbb{R}_{+\infty}$. 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 $\Psi$ be an increasing functional defined on $Y$. Then

$$
\begin{equation*}
(h(u) \leq \Psi(h) \forall h \in H) \Longleftrightarrow(f(u) \leq \Psi(f) \forall f \in Y) . \tag{2.3}
\end{equation*}
$$

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

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

$$
\begin{equation*}
l(x)=\langle l, x\rangle=\min _{i} \frac{x_{i}}{l_{i}}, \quad x \in \mathbb{R}_{++}^{n} \tag{2.4}
\end{equation*}
$$

with all $l \in \mathbb{R}_{++}^{n}$.
One has (see [9]) that a function $f: \mathbb{R}_{++}^{n} \rightarrow \mathbb{R}$ 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 $x, l \in \mathbb{R}_{++}^{n}$ :

$$
\begin{equation*}
f(l)\langle l, x\rangle \leq f(x) \tag{2.5}
\end{equation*}
$$

Proof. Since $\langle l, x\rangle=\min _{1 \leq i \leq n}\left(x_{i} / l_{i}\right)$, then $\langle l, x\rangle l_{i} \leq x_{i}$ is proved for all $i=1,2,3, \ldots, n$.
Consequently, we get $\langle l, x\rangle l \leq x$. Because $f$ is an IPH function,

$$
\begin{equation*}
f(x) \geq f(\langle l, x\rangle l)=\langle l, x\rangle f(l) \quad \forall l, x \in \mathbb{R}_{++}^{n} . \tag{2.6}
\end{equation*}
$$

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

$$
\begin{equation*}
f_{D}(x)=\sup _{l \in D}(f(l)\langle l, x\rangle) \tag{2.7}
\end{equation*}
$$

is IPH and it possesses the properties

$$
\begin{equation*}
f_{D}(x) \leq f(x) \quad \forall x \in \mathbb{R}_{++}^{n}, \quad f_{D}(x)=f(x) \quad \forall x \in D \tag{2.8}
\end{equation*}
$$

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

Proposition 2.3. Let $f: D \rightarrow[0, \infty]$ 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 $c\langle l, \cdot\rangle: D \rightarrow[0, \infty)$ with $l \in D, c \geq 0$;
(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 $l(x)=c\langle l, x\rangle$ 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 $F: \mathbb{R}_{++}^{n} \rightarrow[0, \infty]$ such that $F(x)=$ $f(x)$ for all $x \in D$. Then by (2.7) we have

$$
\begin{equation*}
f(x)=F_{D}(x)=\sup _{l \in D}(F(l)\langle l, x\rangle)=\sup _{l \in D}(f(l)\langle l, x\rangle) \tag{2.9}
\end{equation*}
$$

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 $x \in D$,

$$
\begin{equation*}
f_{D}(x) \leq f(x)=f(x)\langle x, x\rangle \leq \sup _{l \in D}(f(l)\langle l, x\rangle)=f_{D}(x) . \tag{2.10}
\end{equation*}
$$

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

## 3. Hermite-Hadamard-type inequalities for IPH functions

Now, we will research to Hermite-Hadamard-type inequality for IPH functions.
Proposition 3.1. Let $D \subset \mathbb{R}_{++}^{n}, f: D \rightarrow[0, \infty]$ is IPH function, and $f$ is integrable on $D$. Then

$$
\begin{equation*}
f(u) \int_{D}\langle u, x\rangle d x \leq \int_{D} f(x) d x \tag{3.1}
\end{equation*}
$$

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 $c l \operatorname{int} D=D$. Denote by $Q(D)$ the set of all points $x^{*} \in D$ such that

$$
\begin{equation*}
\frac{1}{A(D)} \int_{D}\left\langle x^{*}, x\right\rangle d x=1 \tag{3.2}
\end{equation*}
$$

where $A(D)=\int_{D} d x$.
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

$$
\begin{equation*}
\sup _{x^{*} \in Q(D)} f\left(x^{*}\right) \leq \frac{1}{A(D)} \int_{D} f(x) d x . \tag{3.3}
\end{equation*}
$$

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

$$
\begin{equation*}
f\left(x^{*}\right)\left\langle x^{*}, x\right\rangle \leq f(x) \quad \forall x \in D . \tag{3.4}
\end{equation*}
$$

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

$$
\begin{align*}
f\left(x^{*}\right) & =f\left(x^{*}\right) \frac{1}{A(D)} \int_{D}\left\langle x^{*}, x\right\rangle d x \\
& =\frac{1}{A(D)} \int_{D}\left\langle x^{*}, x\right\rangle f\left(x^{*}\right) d x \leq \frac{1}{A(D)} \int_{D} f(x) d x . \tag{3.5}
\end{align*}
$$

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

$$
\begin{equation*}
f\left(x^{*}\right) \leq \frac{1}{A(D)} \int_{D} f(x) d x \tag{3.6}
\end{equation*}
$$

However, even the inequality (3.6) is sharp. For example, if $f(x)=\left\langle x^{*}, x\right\rangle$, 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 $Q_{k}(D)=\left\{u \in D: u=k \cdot x^{*}, x^{*} \in Q(D)\right\}$. The set $Q_{k}(D)$ above can be easily defined as follows: $Q_{k}(D)=\left\{u \in D:(k / A(D)) \int_{D}\langle u, x\rangle d x=1\right\}$.

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

$$
\begin{equation*}
\sup _{u \in Q_{k}(D)} f(u) \leq \frac{k}{A(D)} \int_{D} f(x) d x \tag{3.7}
\end{equation*}
$$

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 $l, x \in D$,

$$
\begin{equation*}
f(l) \leq \frac{f(x)}{\langle l, x\rangle}=\langle x, l\rangle^{+} f(x), \tag{3.8}
\end{equation*}
$$

where $\langle x, l\rangle^{+}=\max _{1 \leq i \leq n} l_{i} / x_{i}$ 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

$$
\begin{equation*}
\int_{D} f(x) d x \leq \inf _{u \in D}\left[f(u) \int_{D}\langle u, x\rangle^{+} d x\right] . \tag{3.9}
\end{equation*}
$$

For every $u \in D$, inequality

$$
\begin{equation*}
\int_{D} f(x) d x \leq f(u) \int_{D}\langle u, x\rangle^{+} d x \tag{3.10}
\end{equation*}
$$

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 $\int_{D}\langle u, x\rangle d x$.

Let $D \subset \mathbb{R}_{++}^{2}$ and $u=\left(u_{1}, u_{2}\right) \in D$. In order to calculate the integral, we represent the set $D$ as $D_{1}(u) \cup D_{2}(u)$, where

$$
\begin{equation*}
D_{1}(u)=\left\{x \in D: \frac{x_{2}}{u_{2}} \leq \frac{x_{1}}{u_{1}}\right\}, \quad D_{2}(u)=\left\{x \in D: \frac{x_{2}}{u_{2}} \geq \frac{x_{1}}{u_{1}}\right\} . \tag{4.1}
\end{equation*}
$$

Then

$$
\begin{align*}
\int_{D}\langle u, x\rangle d x & =\int_{D_{1}(u)}\langle u, x\rangle d x+\int_{D_{2}(u)}\langle u, x\rangle d x \\
& =\frac{1}{u_{2}} \int_{D_{1}(u)} x_{2} d x_{1} d x_{2}+\frac{1}{u_{1}} \int_{D_{2}(u)} x_{1} d x_{1} d x_{2} . \tag{4.2}
\end{align*}
$$

Example 4.1. Consider the triangle $D$ defined as

$$
\begin{equation*}
D=\left\{\left(x_{1}, x_{2}\right) \in \mathbb{R}_{++}^{2}: 0<x_{1} \leq a, 0<x_{2} \leq v x_{1}\right\} . \tag{4.3}
\end{equation*}
$$

Let $u \in D$. Assume that the $\mathbb{R}_{u}$ is ray defined by the equation $x_{2}=\left(u_{2} / u_{1}\right) x_{1}$. Since $u \in D$, we get $0<u_{2} / u_{1} \leq v$. Hence $\mathbb{R}_{u}$ intersects the set $D$ and divides the set into two parts $D_{1}$ and $D_{2}$ given as

$$
\begin{align*}
& D_{1}(u)=\left\{\left(x_{1}, x_{2}\right) \in \mathbb{R}_{++}^{2}: 0<x_{1} \leq a, 0<x_{2} \leq \frac{u_{2}}{u_{1}} x_{1}\right\}=\left\{\left(x_{1}, x_{2}\right) \in D: \frac{x_{2}}{u_{2}} \leq \frac{x_{1}}{u_{1}}\right\}, \\
& D_{2}(u)=\left\{\left(x_{1}, x_{2}\right) \in \mathbb{R}_{++}^{2}: 0<x_{1} \leq a, \frac{u_{2}}{u_{1}} x_{1} \leq x_{2} \leq v x_{1}\right\}=\left\{\left(x_{1}, x_{2}\right) \in D: \frac{x_{2}}{u_{2}} \geq \frac{x_{1}}{u_{1}}\right\} . \tag{4.4}
\end{align*}
$$

By (4.2) we get

$$
\begin{align*}
\int_{D}\langle u, x\rangle d x & =\frac{1}{u_{2}} \int_{D_{1}(u)} x_{2} d x_{1} d x_{2}+\frac{1}{u_{1}} \int_{D_{2}(u)} x_{1} d x_{1} d x_{2} \\
& =\frac{1}{u_{2}} \int_{0}^{a} \int_{0}^{\left(u_{2} / u_{1}\right) x_{1}} x_{2} d x_{2} d x_{1}+\frac{1}{u_{1}} \int_{0}^{a} \int_{\left(u_{2} / u_{1}\right) x_{1}}^{v x_{1}} x_{1} d x_{2} d x_{1}  \tag{4.5}\\
& =\frac{a^{3} u_{2}}{6 u_{1}^{2}}+\frac{\left(u_{1} v-u_{2}\right) a^{3}}{3 u_{1}^{2}}=\frac{\left(2 u_{1} v-u_{2}\right) a^{3}}{6 u_{1}^{2}} .
\end{align*}
$$

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

$$
\begin{equation*}
f\left(u_{1}, u_{2}\right) \leq \frac{6 u_{1}^{2}}{a^{3}\left(2 u_{1} v-u_{2}\right)} \int_{D} f\left(x_{1}, x_{2}\right) d x_{1} d x_{2} . \tag{4.6}
\end{equation*}
$$

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

$$
\begin{equation*}
\frac{2}{v a^{2}} \frac{\left(2 x_{1}^{*} v-x_{2}^{*}\right) a^{3}}{6\left(x_{1}^{*}\right)^{2}}=1 \Longleftrightarrow x_{2}^{*}=-\frac{3 v}{a}\left(x_{1}^{*}\right)^{2}+2 v x_{1}^{*} . \tag{4.7}
\end{equation*}
$$

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

$$
\begin{align*}
\int_{D}\langle u, x\rangle^{+} d x & =\frac{1}{u_{1}} \int_{D_{1}(u)} x_{1} d x_{1} d x_{2}+\frac{1}{u_{2}} \int_{D_{2}(u)} x_{2} d x_{1} d x_{2} \\
& =\frac{1}{u_{1}} \int_{0}^{a} \int_{0}^{\left(u_{2} / u_{1}\right) x_{1}} x_{1} d x_{2} d x_{1}+\frac{1}{u_{2}} \int_{0}^{a} \int_{\left(u_{2} / u_{1}\right) x_{1}}^{v x_{1}} x_{2} d x_{2} d x_{1}  \tag{4.8}\\
& =\frac{a^{3}}{6}\left(\frac{u_{2}}{u_{1}^{2}}+\frac{v^{2}}{u_{2}}\right) .
\end{align*}
$$

Therefore,

$$
\begin{equation*}
\int_{D} f\left(x_{1}, x_{2}\right) d x_{1} d x_{2} \leq \frac{a^{3}}{6} \inf _{u \in D}\left\{\left(\frac{u_{2}}{u_{1}^{2}}+\frac{v^{2}}{u_{2}}\right) f\left(u_{1}, u_{2}\right)\right\} . \tag{4.9}
\end{equation*}
$$

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

$$
\begin{equation*}
D=\left\{x \in \mathbb{R}_{++}^{2}: \frac{x_{1}}{a}+\frac{x_{2}}{b} \leq 1\right\} . \tag{4.10}
\end{equation*}
$$

If $u \in D$, then we get

$$
\begin{align*}
& D_{1}(u)=\left\{x \in \mathbb{R}_{++}^{2}: 0<x_{2}<\frac{a b u_{2}}{a u_{2}+b u_{1}}, \frac{u_{1}}{u_{2}} x_{2} \leq x_{1} \leq a-\frac{a}{b} x_{2}\right\} \\
& D_{2}(u)=\left\{x \in \mathbb{R}_{++}^{2}: 0<x_{1}<\frac{a b u_{1}}{a u_{2}+b u_{1}}, \frac{u_{2}}{u_{1}} x_{1} \leq x_{2} \leq b-\frac{b}{a} x_{1}\right\} . \tag{4.11}
\end{align*}
$$

By (4.2) we have

$$
\begin{align*}
\int_{D}\langle u, x\rangle d x & =\frac{1}{u_{2}} \int_{D_{1}(u)} x_{2} d x_{1} d x_{2}+\frac{1}{u_{1}} \int_{D_{2}(u)} x_{1} d x_{1} d x_{2} \\
& =\frac{1}{u_{2}} \int_{0}^{a b u_{2} /\left(a u_{2}+b u_{1}\right)} \int_{\left(u_{1} / u_{2}\right) x_{2}}^{a-(a / b) x_{2}} x_{2} d x_{1} d x_{2}+\frac{1}{u_{1}} \int_{0}^{a b u_{1} /\left(a u_{2}+b u_{1}\right)} \int_{\left(u_{2} / u_{1}\right) x_{1}}^{b-(b / a) x_{1}} x_{1} d x_{2} d x_{1} \\
& =\frac{a^{3} b^{2} u_{2}}{6\left(a u_{2}+b u_{1}\right)^{2}}+\frac{a^{2} b^{3} u_{1}}{6\left(a u_{2}+b u_{1}\right)^{2}}=\frac{a^{2} b^{2}}{6\left(a u_{2}+b u_{1}\right)}=\frac{a b}{6\left(u_{1} / a+u_{2} / b\right)} . \tag{4.12}
\end{align*}
$$

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

$$
\begin{equation*}
f\left(u_{1}, u_{2}\right) \leq \frac{6}{a b}\left(\frac{u_{1}}{a}+\frac{u_{2}}{b}\right) \int_{D} f\left(x_{1}, x_{2}\right) d x_{1} d x_{2} . \tag{4.13}
\end{equation*}
$$

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

$$
\begin{equation*}
x^{*} \in Q(D) \Longleftrightarrow \frac{x_{1}^{*}}{a}+\frac{x_{2}^{*}}{b}=\frac{1}{3} . \tag{4.14}
\end{equation*}
$$

Therefore,

$$
\begin{equation*}
Q(D)=\left\{x^{*} \in D: \frac{x_{1}^{*}}{a}+\frac{x_{2}^{*}}{b}=\frac{1}{3}\right\} . \tag{4.15}
\end{equation*}
$$

For the same region $D$, let us compute $\int_{D}\langle u, x\rangle^{+} d x$ in order to derive the inequality (3.9):

$$
\begin{align*}
\int_{D}\langle u, x\rangle^{+} d x= & \frac{1}{u_{1}} \int_{D_{1}(u)} x_{1} d x_{1} d x_{2}+\frac{1}{u_{2}} \int_{D_{2}(u)} x_{2} d x_{1} d x_{2} \\
= & \frac{1}{2 u_{1}}\left[\frac{a^{3} b u_{2}}{a u_{2}+b u_{1}}-\frac{a^{4} b u_{2}^{2}}{\left(a u_{2}+b u_{1}\right)^{2}}+\left(\frac{a^{2}}{b^{2}}-\frac{u_{1}^{2}}{u_{2}^{2}}\right) \frac{a^{3} b^{3} u_{2}^{3}}{3\left(a u_{2}+b u_{1}\right)^{3}}\right] \\
& +\frac{1}{2 u_{2}}\left[\frac{a b^{3} u_{1}}{a u_{2}+b u_{1}}-\frac{b^{4} a u_{1}^{2}}{\left(a u_{2}+b u_{1}\right)^{2}}+\left(\frac{b^{2}}{a^{2}}-\frac{u_{2}^{2}}{u_{1}^{2}}\right) \frac{a^{3} b^{3} u_{1}^{3}}{3\left(a u_{2}+b u_{1}\right)^{3}}\right] \\
= & \frac{a b}{6}\left(\frac{a u_{2}+b u_{1}}{u_{1} u_{2}}-\frac{1}{a u_{2}+b u_{1}}\right) . \tag{4.16}
\end{align*}
$$

Hence,

$$
\begin{equation*}
\int_{D} f\left(x_{1}, x_{2}\right) d x_{1} d x_{2} \leq \frac{a b}{6} \inf _{u \in D}\left\{\left(\frac{a u_{2}+b u_{1}}{u_{1} u_{2}}-\frac{1}{a u_{2}+b u_{1}}\right) f\left(u_{1}, u_{2}\right)\right\} \tag{4.17}
\end{equation*}
$$

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

$$
\begin{equation*}
D=\left\{x \in \mathbb{R}_{++}^{2}: x_{1} \leq a, x_{2} \leq b\right\} . \tag{4.18}
\end{equation*}
$$

We consider two possible cases for $u \in D$.
(a) If $u_{2} / u_{1} \leq b / a$, then we have

$$
\begin{align*}
& D_{1}(u)=\left\{x \in \mathbb{R}_{++}^{2}: 0<x_{1} \leq a, 0<x_{2} \leq \frac{u_{2}}{u_{1}} x_{1}\right\}, \\
& D_{2}(u)=\left\{x \in \mathbb{R}_{++}^{2}: 0<x_{1} \leq a, \frac{u_{2}}{u_{1}} x_{1} \leq x_{2} \leq b\right\} . \tag{4.19}
\end{align*}
$$

Therefore,

$$
\begin{align*}
\int_{D}\langle u, x\rangle d x & =\frac{1}{u_{2}} \int_{D_{1}(u)} x_{2} d x_{1} d x_{2}+\frac{1}{u_{1}} \int_{D_{2}(u)} x_{1} d x_{1} d x_{2} \\
& =\frac{1}{u_{2}} \int_{0}^{a} \int_{0}^{\left(u_{2} / u_{1}\right) x_{1}} x_{2} d x_{2} d x_{1}+\frac{1}{u_{1}} \int_{0}^{a} \int_{\left(u_{2} / u_{1}\right) x_{1}}^{b} x_{1} d x_{2} d x_{1}  \tag{4.20}\\
& =\frac{1}{u_{2}} \frac{u_{2}^{2} a^{3}}{6 u_{1}^{2}}+\frac{1}{u_{1}}\left(\frac{b a^{2}}{2}-\frac{u_{2}}{u_{1}} \frac{a^{3}}{3}\right)=\frac{3 b a^{2} u_{1}-u_{2} a^{3}}{6 u_{1}^{2}} .
\end{align*}
$$

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

$$
\begin{equation*}
f\left(u_{1}, u_{2}\right) \leq \frac{6 u_{1}^{2}}{3 b a^{2} u_{1}-u_{2} a^{3}} \int_{D} f\left(x_{1}, x_{2}\right) d x_{1} d x_{2} . \tag{4.21}
\end{equation*}
$$

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

$$
\begin{equation*}
\frac{1}{a b} \frac{3 b a^{2} x_{1}^{*}-x_{2}^{*} a^{3}}{6\left(x_{1}^{*}\right)^{2}}=1 \Longleftrightarrow x_{2}^{*}=-\frac{6 b}{a^{2}}\left(x_{1}^{*}\right)^{2}+\frac{3 b}{a} x_{1}^{*} . \tag{4.22}
\end{equation*}
$$

(b) If $u_{2} / u_{1} \geq b / a$, then by analogy

$$
\begin{equation*}
\int_{D}\langle u, x\rangle d x=\frac{3 b^{2} a u_{2}-u_{1} b^{3}}{6 u_{2}^{2}} . \tag{4.23}
\end{equation*}
$$

Hence,

$$
\begin{equation*}
f\left(u_{1}, u_{2}\right) \leq \frac{6 u_{2}^{2}}{3 a b^{2} u_{2}-u_{1} b^{3}} \int_{D} f\left(x_{1}, x_{2}\right) d x_{1} d x_{2} . \tag{4.24}
\end{equation*}
$$

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

$$
\begin{equation*}
x_{1}^{*}=-\frac{6 a}{b^{2}}\left(x_{2}^{*}\right)^{2}+\frac{3 a}{b} x_{2}^{*} . \tag{4.25}
\end{equation*}
$$

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

$$
\begin{align*}
Q(D)= & \left\{x^{*} \in D: \frac{x_{2}^{*}}{x_{1}^{*}} \leq \frac{b}{a}, x_{2}^{*}=-\frac{6 b}{a^{2}}\left(x_{1}^{*}\right)^{2}+\frac{3 b}{a} x_{1}^{*}\right\} \\
& \cup\left\{x^{*} \in D: \frac{x_{2}^{*}}{x_{1}^{*}} \geq \frac{b}{a}, x_{1}^{*}=-\frac{6 a}{b^{2}}\left(x_{2}^{*}\right)^{2}+\frac{3 a}{b} x_{2}^{*}\right\} . \tag{4.26}
\end{align*}
$$

Consider now inequality (3.9). If $u_{2} / u_{1} \leq b / a$, then $D_{1}(u)$ and $D_{2}(u)$ are stated as similar to (4.19). Consequently,

$$
\begin{equation*}
\int_{D}\langle u, x\rangle^{+} d x=\frac{1}{u_{1}} \int_{D_{1}(u)} x_{1} d x_{1} d x_{2}+\frac{1}{u_{2}} \int_{D_{2}(u)} x_{2} d x_{1} d x_{2}=\frac{u_{2} a^{3}}{6 u_{1}^{2}}+\frac{a b^{2}}{2 u_{2}} . \tag{4.27}
\end{equation*}
$$

If $u_{2} / u_{1} \geq b / a$, then by analogy

$$
\begin{equation*}
\int_{D}\langle u, x\rangle^{+} d x=\frac{u_{1} b^{3}}{6 u_{2}^{2}}+\frac{b a^{2}}{2 u_{1}} . \tag{4.28}
\end{equation*}
$$

That is,

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

Therefore

$$
\begin{equation*}
\int_{D} f\left(x_{1}, x_{2}\right) d x_{1} d x_{2} \leq \inf _{u \in D}\left\{f\left(u_{1}, u_{2}\right) \varphi\left(u_{1}, u_{2}\right)\right\} . \tag{4.30}
\end{equation*}
$$

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