

SCHUR CONVEXITY OF L -CONJUGATE MEANS AND ITS APPLICATIONS

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ABSTRACT. In this paper, using the theory of majorization, we discuss the Schur m power convexity for L -conjugate means of n variables and the Schur convexity for weighted L -conjugate means of n variables. As applications, we get several inequalities of general mean satisfying Schur convexity, and a few comparative inequalities about n variables Gini mean are established.

1. Introduction

Throughout the paper we assume that the set of n -dimensional row vectors on the real number field by \mathbb{R}^n .

$$\mathbb{R}_+^n = \{\mathbf{x} = (x_1, \dots, x_n) \in \mathbb{R}^n : x_i \geq 0, i = 1, \dots, n\},$$

$$\mathbb{R}_{++}^n = \{\mathbf{x} = (x_1, \dots, x_n) \in \mathbb{R}^n : x_i > 0, i = 1, \dots, n\}.$$

In particular, \mathbb{R}^1 , \mathbb{R}_+^1 and \mathbb{R}_{++}^1 denoted by \mathbb{R} , \mathbb{R}_+ and \mathbb{R}_{++} , respectively.

$$A_n(\mathbf{x}) = \frac{1}{n} \sum_{i=1}^n x_i, \quad G_n(\mathbf{x}) = \prod_{i=1}^n x_i^{\frac{1}{n}}, \quad H_n(\mathbf{x}) = \frac{n}{\sum_{i=1}^n x_i^{-1}}$$

are the arithmetic mean, geometric mean and harmonic mean of $\mathbf{x} \in \mathbb{R}_{++}^n$, respectively.

$$M_n^{[m]}(\mathbf{x}) = \left(\frac{\sum_{i=1}^n x_i^m}{n} \right)^{\frac{1}{m}} \quad (m \neq 0)$$

is the m -order power mean of $\mathbf{x} \in \mathbb{R}_{++}^n$.

Generally, let $\mathbf{x} \in I^n \subset \mathbb{R}_{++}^n$, $L(\mathbf{x}): I^n \rightarrow \mathbb{R}_{++}$ be a continuous function. We call $L(\mathbf{x})$ a mean if it has the following properties:

- (i) $L(\mathbf{x})$ is symmetry with x_1, \dots, x_n .
- (ii) For any $\lambda > 0$, if $(\lambda x_1, \dots, \lambda x_n) \in I^n$, then

$$L(\lambda x_1, \dots, \lambda x_n) = \lambda L(x_1, \dots, x_n).$$

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(iii) For any $a \in I$, $L(a, \dots, a) = a$.

(iv) If $0 < m \leq x_i \leq M$, $i = 1, \dots, n$, then $m \leq L(x_1, \dots, x_n) \leq M$.

The concept and method of mean value play a basic role in mathematical theory, and its mathematical theory research is mainly related to convex function and inequality theory. For a set of statistics, the mean value can be regarded as a representative quantity determined by certain criteria. Therefore, the theoretical study of the mean value is valuable.

The L -conjugate mean was originated from the study of the pseudo arithmetic mean. In the paper [7], the author studied the conjugate arithmetic mean:

Definition 1.1 ([7]). A function $M : I^2 \rightarrow I$ is called a conjugate arithmetic mean in I if there exists $\varphi \in CM(I)$ for which

$$(1.1) \quad M(x, y) = \varphi^{-1} \left(\varphi(x) + \varphi(y) - \varphi \left(\frac{x+y}{2} \right) \right)$$

for all $x, y \in I$, where $CM(I)$ is a set of all continuous and strictly monotonic real functions defined on I .

Daróczy and Dascăl [6] defined a weighted L -conjugate mean of two variables.

Definition 1.2 ([6]). Let $L : I^2 \rightarrow I$ be a fixed strict mean. A function $M : I^2 \rightarrow I$ is said to be an L -conjugate mean on I if there exist $p, q \in [0, 1]$ and $\varphi \in CM(I)$ such that

$$(1.2) \quad M(x, y) = \varphi^{-1} (p\varphi(x) + q\varphi(y) + (1-p-q)L(x, y)), \quad (x, y) \in I^2$$

the numbers p, q are said to be the weights and the function is called the generating function of the mean M .

In paper [8], Daróczy and Páles introduced the notion of L -conjugate mean of $n > 2$ variables.

Definition 1.3 ([8, 21]). L -conjugate means of $n \geq 2$ variables defined by

$$(1.3) \quad L_\phi^*(x_1, \dots, x_n) = \phi^{-1} \left(\frac{\phi(x_1) + \dots + \phi(x_n) - \phi(L(x_1, \dots, x_n))}{n-1} \right),$$

where $L : I^n \rightarrow I$ is a symmetric mean on the open real interval I and $\phi : I \rightarrow \mathbb{R}$ is a continuous and strictly monotonic function.

Let $\mathbf{p} = (p_1, \dots, p_n) \in \mathbb{R}_+^n$ and $\mathbf{w} = (w_1, \dots, w_m) \in \mathbb{R}_+^m$, when we say that a pair (\mathbf{p}, \mathbf{w}) is admissible, we mean that for all $i \in (1, \dots, n)$ inequality

$$p_i \geq \sum_{j=1}^m w_j$$

holds.

In 2007, Bakula et al. [11] defines weighted L -conjugate mean.

Definition 1.4 ([11]). Let $n \geq 2$, $m \geq 1$, $L = (L_1, \dots, L_m)$ be an m -tuple of fixed means of n variables on an open real interval I , and φ is a strictly monotonic and differentiable function. Let $\mathbf{x} \in I^n$ and (\mathbf{p}, \mathbf{w}) be an admissible pair, where $\mathbf{p} \in \mathbb{R}_+^n$ and $\mathbf{w} \in \mathbb{R}_+^m$. The weighted L -conjugate mean L_φ^* of n -tuple \mathbf{x} with weights (\mathbf{p}, \mathbf{w}) is defined as

$$(1.4) \quad L_\varphi^*(\mathbf{x}; \mathbf{p}, \mathbf{w}) = \varphi^{-1} \left(\frac{\sum_{i=1}^n p_i \varphi(x_i) - \sum_{j=1}^m w_j \varphi(L_j(\mathbf{x}))}{P_n - W_m} \right),$$

where

$$P_n = \sum_{i=1}^n p_i, \quad W_m = \sum_{j=1}^m w_j.$$

In recent years, the theory of majorization has been used as an important tool in studying the properties of the means (see [2–5, 9, 14–16, 18, 19, 22–26]).

In this paper, we discuss Schur convexity of weighted L -conjugate mean for n variables and Schur m power convexity of L -conjugate mean for n variables, as an application, some new inequalities about mean are obtained.

Our main result is as follows.

Theorem 1.5. Let $\varphi(x)$ be a continuous function on $I \subset \mathbb{R}$, $D = \{\mathbf{x} : x_1 \geq \dots \geq x_n\}$, and $L_j(\mathbf{x})$, $j = 1, \dots, m$, be m fixed means.

(i) If φ is strictly increasing and convex on I , L_j ($j = 1, \dots, m$) is Schur concave and $p_1 \geq \dots \geq p_n > 0$, then $L_\varphi^*(\mathbf{x}; \mathbf{p}, \mathbf{w})$ is Schur convex on $D \cap I$ with \mathbf{x} .

If φ is strictly increasing and concave on I , L_j ($j = 1, \dots, m$) is Schur convex and $0 < p_1 \leq \dots \leq p_n$, then $L_\varphi^*(\mathbf{x}; \mathbf{p}, \mathbf{w})$ is Schur concave on $D \cap I$ with \mathbf{x} .

(ii) If φ is strictly decreasing and concave on I , L_j ($j = 1, \dots, m$) is Schur concave, and $p_1 \geq \dots \geq p_n > 0$, then $L_\varphi^*(\mathbf{x}; \mathbf{p}, \mathbf{w})$ is Schur convex on $D \cap I$ with \mathbf{x} .

If φ is strictly decreasing and convex on I , L_j ($j = 1, \dots, m$) is Schur convex, and $0 < p_1 \leq \dots \leq p_n$, then $L_\varphi^*(\mathbf{x}; \mathbf{p}, \mathbf{w})$ is Schur concave on $D \cap I$ with \mathbf{x} .

Theorem 1.6. Let $\phi(x)$ be a strictly monotone continuous function on $I \subset \mathbb{R}$, $L(\mathbf{x})$ be a fixed mean, and $m \in \mathbb{R}$.

(i) For $m < 1$ and $m \neq 0$, if ϕ is strictly increasing and convex, or ϕ is strictly decreasing and concave, and $L(\mathbf{x})$ is Schur m power concave, then $L_\phi^*(\mathbf{x})$ is Schur m power convex with \mathbf{x} .

(ii) For $m = 1$,

- (1) if ϕ is strictly increasing and convex, $L(\mathbf{x})$ is Schur concave, or ϕ is strictly decreasing and concave, and $L(\mathbf{x})$ is Schur concave, then $L_\phi^*(\mathbf{x})$ is Schur convex with \mathbf{x} ;

- (2) if ϕ is strictly increasing and concave, $L(\mathbf{x})$ is Schur convex, or ϕ is strictly decreasing and convex, $L(\mathbf{x})$ is Schur convex, then $L_\phi^*(\mathbf{x})$ is Schur concave with \mathbf{x} .
- (iii) For $m > 1$, if ϕ is strictly increasing and concave, or ϕ is strictly decreasing and convex, $L(\mathbf{x})$ is Schur m power convex, then $L_\phi^*(\mathbf{x})$ is Schur m power concave with \mathbf{x} .
- (iv) For $m = 0$,
- (1) if ϕ is strictly increasing and convex, $L(\mathbf{x})$ is Schur geometrically concave, then $L_\phi^*(\mathbf{x})$ is Schur geometrically convex with \mathbf{x} ;
- (2) if ϕ is strictly decreasing and concave, $L(\mathbf{x})$ is Schur geometrically concave, then $L_\phi^*(\mathbf{x})$ is Schur geometrically concave with \mathbf{x} .

2. Preliminaries

We introduce some definitions and lemmas, which will be used in the proofs of the main results in subsequent sections.

Definition 2.1 ([13]). Let $\mathbf{x} = (x_1, \dots, x_n)$ and $\mathbf{y} = (y_1, \dots, y_n) \in \mathbb{R}^n$.

- (i) \mathbf{x} is said to be majorized by \mathbf{y} (in symbols $\mathbf{x} \prec \mathbf{y}$) if $\sum_{i=1}^k x_{[i]} \leq \sum_{i=1}^k y_{[i]}$ for $k = 1, \dots, n-1$ and $\sum_{i=1}^n x_i = \sum_{i=1}^n y_i$, where $x_{[1]} \geq \dots \geq x_{[n]}$ and $y_{[1]} \geq \dots \geq y_{[n]}$ are rearrangements of \mathbf{x} and \mathbf{y} in a descending order.
- (ii) A set $\Omega \subset \mathbb{R}^n$ is called a convex set if $(\alpha x_1 + \beta y_1, \dots, \alpha x_n + \beta y_n) \in \Omega$ for any \mathbf{x} and $\mathbf{y} \in \Omega$, where α and $\beta \in [0, 1]$ with $\alpha + \beta = 1$.
- (iii) Let $\Omega \subset \mathbb{R}^n$. A function $\varphi: \Omega \rightarrow \mathbb{R}$ is said to be a Schur convex function on Ω if $\mathbf{x} \prec \mathbf{y}$ on Ω implies $\varphi(\mathbf{x}) \leq \varphi(\mathbf{y})$. A function φ is said to be a Schur concave function on Ω if and only if $-\varphi$ is a Schur convex function.

Definition 2.2 ([27]). Let $\mathbf{x} = (x_1, \dots, x_n)$ and $\mathbf{y} = (y_1, \dots, y_n) \in \mathbb{R}_{++}^n$.

- (i) A set $\Omega \in \mathbb{R}_{++}^n$ is called a geometrically convex set if $(x_1^\alpha y_1^\beta, \dots, x_n^\alpha y_n^\beta) \in \Omega$ for any \mathbf{x} and $\mathbf{y} \in \Omega$, where α and $\beta \in [0, 1]$ with $\alpha + \beta = 1$.
- (ii) Let $\Omega \subset \mathbb{R}_{++}^n$. A function $\varphi: \Omega \rightarrow \mathbb{R}_+$ is said to be a Schur-geometrically convex function on Ω if $(\log x_1, \dots, \log x_n) \prec (\log y_1, \dots, \log y_n)$ on Ω implies $\varphi(\mathbf{x}) \leq \varphi(\mathbf{y})$. A function φ is said to be a Schur geometrically concave function on Ω if and only if $-\varphi$ is a Schur geometrically convex function.

Definition 2.3 ([17]). Let $\Omega \subset \mathbb{R}_{++}^n$.

- (i) A set Ω is said to be a harmonically convex set if $\frac{\mathbf{xy}}{\lambda \mathbf{x} + (1-\lambda)\mathbf{y}} \in \Omega$ for every $\mathbf{x}, \mathbf{y} \in \Omega$ and $\lambda \in [0, 1]$, where $\mathbf{xy} = \sum_{i=1}^n x_i y_i$ and $\frac{1}{\mathbf{x}} = \left(\frac{1}{x_1}, \dots, \frac{1}{x_n}\right)$.
- (ii) A function $\varphi: \Omega \rightarrow \mathbb{R}_+$ is said to be a Schur harmonically convex function on Ω if $\frac{1}{\mathbf{x}} \prec \frac{1}{\mathbf{y}}$ implies $\varphi(\mathbf{x}) \leq \varphi(\mathbf{y})$. A function φ is said to

be a Schur harmonically concave function on Ω if and only if $-\varphi$ is a Schur harmonically convex function.

Definition 2.4 ([17]). Let $f : \mathbb{R}_+ \rightarrow \mathbb{R}$ be defined by

$$(2.1) \quad f(x) = \begin{cases} \frac{x^m-1}{m}, & m \neq 0; \\ \log x, & m = 0. \end{cases}$$

Then a function $\varphi : \Omega \subset \mathbb{R}_+^n \rightarrow \mathbb{R}$ is said to be Schur m -power convex on Ω if

$$(f(x_1), \dots, f(x_n)) \prec (f(y_1), \dots, f(y_n))$$

for all $\mathbf{x} = (x_1, \dots, x_n)$ and $\mathbf{y} = (y_1, \dots, y_n) \in \Omega$ implies $\varphi(\mathbf{x}) \leq \varphi(\mathbf{y})$.

If $-\varphi$ is Schur m power convex, then we say that φ is Schur m power concave.

If putting $f(x) = x, \ln x, \frac{1}{x}$ in Definition 2.4, then the definitions of Schur convex, Schur geometrically convex, and Schur harmonically convex functions can be deduced, respectively.

Lemma 2.5 ([13, 20]). Let $\Omega \subset \mathbb{R}^n$ be a convex set, and have a nonempty interior set Ω° . Let $\varphi : \Omega \rightarrow \mathbb{R}$ be continuous on Ω and differentiable in Ω° . Then φ is the Schur convex (or Schur concave, respectively) function if and only if it is symmetric on Ω and

$$(x_1 - x_2) \left(\frac{\partial \varphi}{\partial x_1} - \frac{\partial \varphi}{\partial x_2} \right) \geq 0 \quad (\text{or } \leq 0, \text{ respectively})$$

holds for any $\mathbf{x} = (x_1, \dots, x_n) \in \Omega^\circ$.

Remark 2.6. Lemma 2.5 equivalent to

$$\frac{\partial \varphi}{\partial x_i} \geq \frac{\partial \varphi}{\partial x_{i+1}} \quad (\text{or } \leq 0, \text{ respectively}), \quad i = 1, \dots, n - 1,$$

for all $\mathbf{x} \in D \cap \Omega$, where $D = \{\mathbf{x} : x_1 \geq \dots \geq x_n\}$.

Lemma 2.7 ([27]). Let $\Omega \subset \mathbb{R}_{++}^n$ be a convex set with a nonempty interior set Ω° and $\varphi : \Omega \rightarrow \mathbb{R}$ be continuous on Ω and differentiable in Ω° . Then φ is the Schur geometrically convex (or Schur geometrically concave, respectively) function if and only if it is symmetric on Ω and

$$(2.2) \quad (\log x_1 - \log x_2) \left(x_1 \frac{\partial \varphi}{\partial x_1} - x_2 \frac{\partial \varphi}{\partial x_2} \right) \geq 0 \quad (\text{or } \leq 0, \text{ respectively})$$

holds for any $\mathbf{x} = (x_1, \dots, x_n) \in \Omega^\circ$.

Lemma 2.8 ([17]). Let $\Omega \subset \mathbb{R}_n$ be a symmetric harmonically convex set with a nonempty interior Ω° and $\varphi : \Omega \rightarrow \mathbb{R}$ be continuous on Ω and differentiable on Ω . Then φ is the Schur harmonically convex (or Schur harmonically concave, respectively) function if and only if φ is symmetric on Ω and

$$(2.3) \quad (x_1 - x_2) \left(x_1^2 \frac{\partial \varphi}{\partial x_1} - x_2^2 \frac{\partial \varphi}{\partial x_2} \right) \geq 0 \quad (\text{or } \leq 0, \text{ respectively})$$

holds for any $\mathbf{x} = (x_1, \dots, x_n) \in \Omega^\circ$.

Lemma 2.9 ([17]). *Let $\Omega \subset \mathbb{R}_n$ be a symmetric set with a nonempty interior Ω° and $\varphi : \Omega \rightarrow \mathbb{R}$ be continuous on Ω and differentiable in Ω° . Then φ is the Schur m power convex (or Schur m power concave, respectively) function if and only if φ is symmetric on Ω and for $m \neq 0$,*

$$(2.4) \quad \frac{x_1^m - x_2^m}{m} \left(x_1^{1-m} \frac{\partial \varphi}{\partial x_1} - x_2^{1-m} \frac{\partial \varphi}{\partial x_2} \right) \geq 0 \quad (\text{or } \leq 0, \text{ respectively})$$

holds for any $\mathbf{x} = (x_1, \dots, x_n) \in \Omega^\circ$.

And for $m = 0$,

$$(2.5) \quad (\log x_1 - \log x_2) \left(x_1 \frac{\partial \varphi(\mathbf{x})}{\partial x_1} - x_2 \frac{\partial \varphi(\mathbf{x})}{\partial x_2} \right) \geq 0 \quad (\text{or } \leq 0, \text{ respectively})$$

holds for any $\mathbf{x} = (x_1, \dots, x_n) \in \Omega^\circ$.

Obviously, Lemma 2.9 contains Lemma 2.5, Lemma 2.7, Lemma 2.8.

Lemma 2.10 ([13, 17]). *Let $\mathbf{x} = (x_1, \dots, x_n) \in \mathbb{R}_{++}^n$, $A_n(\mathbf{x}) = \frac{1}{n} \sum_{i=1}^n x_i$ is an arithmetic mean, $G_n(\mathbf{x}) = \prod_{i=1}^n x_i^{\frac{1}{n}}$ is a geometric mean, $M_n^{[m]}(\mathbf{x}) = \left(\frac{\sum_{i=1}^n x_i^m}{n} \right)^{\frac{1}{m}}$ ($m \neq 0$) is an m -order power mean. Then*

(i)

$$(2.6) \quad \underbrace{(A_n(\mathbf{x}), \dots, A_n(\mathbf{x}))}_n \prec (x_1, \dots, x_n).$$

(ii)

$$(2.7) \quad \left(\underbrace{\left(\frac{(M_n^{[m]}(\mathbf{x}))^m - 1}{m}, \dots, \frac{(M_n^{[m]}(\mathbf{x}))^m - 1}{m} \right)}_n \right) \prec \left(\frac{x_1^m - 1}{m}, \dots, \frac{x_n^m - 1}{m} \right).$$

(iii)

$$(2.8) \quad \left(\underbrace{(\log G_n(\mathbf{x}), \dots, \log G_n(\mathbf{x}))}_n \right) \prec (\log x_1, \dots, \log x_n).$$

(iv) If $0 < r \leq s$, then

$$(2.9) \quad \left(\frac{x_1^r}{\sum_{i=1}^n x_i^r}, \dots, \frac{x_n^r}{\sum_{i=1}^n x_i^r} \right) \prec \left(\frac{x_1^s}{\sum_{i=1}^n x_i^s}, \dots, \frac{x_n^s}{\sum_{i=1}^n x_i^s} \right).$$

(v) Let $\sum_{i=1}^n x_i = s$. For any $c > 0$, then

$$(2.10) \quad \left(\frac{x_1 + c}{s + nc}, \dots, \frac{x_n + c}{ns + c} \right) \prec \left(\frac{x_1}{s}, \dots, \frac{x_n}{s} \right).$$

(vi) Let $\sum_{i=1}^n x_i = s$. For any $0 < c < \min\{x_i\}$, then

$$(2.11) \quad \left(\frac{x_1 - c}{s - nc}, \dots, \frac{x_n - c}{s - nc} \right) \succ \left(\frac{x_1}{s}, \dots, \frac{x_n}{s} \right).$$

(vii) Let $\sum_{i=1}^n x_i = s$. For any $c \geq s$, then

$$(2.12) \quad \left(\frac{c - x_1}{nc - s}, \dots, \frac{c - x_n}{nc - s} \right) \prec \left(\frac{x_1}{s}, \dots, \frac{x_n}{s} \right).$$

3. Proof of main results

3.1. Proof of Theorem 1.5

Write

$$h(x_1, \dots, x_n) = \frac{\sum_{i=1}^n p_i \varphi(x_i) - \sum_{j=1}^m w_j \varphi(L_j(\mathbf{x}))}{P_n - W_m},$$

where $\mathbf{x} \in D \cap I$, $D = \{\mathbf{x} : x_1 \geq \dots \geq x_n\}$. By Definition 1.4, we have

$$\begin{aligned} \frac{\partial L_\varphi^*}{\partial x_i} &= \frac{\partial \varphi^{-1}}{\partial h} \cdot \frac{\partial h}{\partial x_i} \\ &= \frac{1}{P_n - W_m} \frac{\partial \varphi^{-1}}{\partial h} \left(p_i \frac{d\varphi(x_i)}{dx_i} - \sum_{j=1}^m w_j \frac{\partial \varphi}{\partial L_j} \frac{\partial L_j}{\partial x_i} \right), \end{aligned}$$

$$\begin{aligned} \frac{\partial L_\varphi^*}{\partial x_{i+1}} &= \frac{\partial \varphi^{-1}}{\partial h} \cdot \frac{\partial h}{\partial x_{i+1}} \\ &= \frac{1}{P_n - W_m} \frac{\partial \varphi^{-1}}{\partial h} \left(p_{i+1} \frac{d\varphi(x_{i+1})}{dx_{i+1}} - \sum_{j=1}^m w_j \frac{\partial \varphi}{\partial L_j} \frac{\partial L_j}{\partial x_{i+1}} \right), \end{aligned}$$

$$\begin{aligned} \frac{\partial L_\varphi^*}{\partial x_i} - \frac{\partial L_\varphi^*}{\partial x_{i+1}} &= \frac{1}{P_n - W_m} \frac{\partial \varphi^{-1}}{\partial h} \\ &\quad \times \left[\left(p_i \frac{d\varphi(x_i)}{dx_i} - p_{i+1} \frac{d\varphi(x_{i+1})}{dx_{i+1}} \right) + \sum_{j=1}^m w_j \frac{\partial \varphi}{\partial L_j} \left(\frac{\partial L_j}{\partial x_{i+1}} - \frac{\partial L_j}{\partial x_i} \right) \right]. \end{aligned}$$

(i) If φ is strictly increasing and convex on I , then φ^{-1} is strictly increasing. If L_j is Schur concave and $p_1 \geq \dots \geq p_n > 0$, then

$$\begin{aligned} \frac{\partial \varphi^{-1}}{\partial h} &> 0, \quad p_i \frac{d\varphi(x_i)}{dx_i} - p_{i+1} \frac{d\varphi(x_{i+1})}{dx_{i+1}} \geq 0, \\ \frac{\partial \varphi}{\partial L_j} &> 0, \quad \frac{\partial L_j}{\partial x_{i+1}} - \frac{\partial L_j}{\partial x_i} \geq 0. \end{aligned}$$

Therefore $\frac{\partial L_\varphi^*}{\partial x_i} - \frac{\partial L_\varphi^*}{\partial x_{i+1}} \geq 0$, by Lemma 2.5, L_φ^* is Schur convex with \mathbf{x} on $D \cap I$.

If φ is strictly increasing and concave on I , then φ^{-1} is strictly increasing. If L_j is Schur convex, and $0 < p_1 \leq \dots \leq p_n$, then

$$\frac{\partial \varphi^{-1}}{\partial h} > 0, \quad p_i \frac{d\varphi(x_i)}{dx_i} - p_{i+1} \frac{d\varphi(x_{i+1})}{dx_{i+1}} \leq 0,$$

$$\frac{\partial \varphi}{\partial L_j} > 0, \quad \frac{\partial L_j}{\partial x_{i+1}} - \frac{\partial L_j}{\partial x_i} \leq 0.$$

Therefore $\frac{\partial L_\varphi^*}{\partial x_i} - \frac{\partial L_\varphi^*}{\partial x_{i+1}} \leq 0$, by Lemma 2.5, L_φ^* is Schur concave with \mathbf{x} on $D \cap I$.

Similar to prove (ii).

The proof of Theorem 1.5 is complete.

3.2. Proof of Theorem 1.6

Write

$$k(x_1, \dots, x_n) = \frac{\phi(x_1) + \dots + \phi(x_n) - \phi(L(x_1, \dots, x_n))}{n-1},$$

by Definition 1.3, we have

$$x_1^{1-m} \frac{\partial L_\phi^*}{\partial x_1} = x_1^{1-m} \frac{d\phi^{-1}}{dk} \frac{\partial k}{\partial x_1} = \frac{x_1^{1-m}}{n-1} \frac{d\phi^{-1}}{dk} \left(\frac{d\phi(x_1)}{dx_1} - \frac{d\phi}{dL} \frac{\partial L}{\partial x_1} \right),$$

$$x_2^{1-m} \frac{\partial L_\phi^*}{\partial x_2} = x_2^{1-m} \frac{d\phi^{-1}}{dk} \frac{\partial k}{\partial x_2} = \frac{x_2^{1-m}}{n-1} \frac{d\phi^{-1}}{dk} \left(\frac{d\phi(x_2)}{dx_2} - \frac{d\phi}{dL} \frac{\partial L}{\partial x_2} \right),$$

for $m \neq 0$,

$$\begin{aligned} \Delta_m &:= \frac{x_1^m - x_2^m}{m} \left(x_1^{1-m} \frac{\partial L_\phi^*}{\partial x_1} - x_2^{1-m} \frac{\partial L_\phi^*}{\partial x_2} \right) \\ &= \frac{x_1^m - x_2^m}{(n-1)m} \frac{d\phi^{-1}}{dk} \left[\left(x_1^{1-m} \frac{d\phi(x_1)}{dx_1} - x_2^{1-m} \frac{d\phi(x_2)}{dx_2} \right) + \frac{d\phi}{dL} \left(x_2^{1-m} \frac{\partial L}{\partial x_2} - x_1^{1-m} \frac{\partial L}{\partial x_1} \right) \right]. \end{aligned}$$

It is easy to see that L_ϕ^* is symmetry with x_1, \dots, x_n , without loss of generality, we might as well assume $x_1 \geq x_2 > 0$, and let $z = \frac{x_1}{x_2} \geq 1$, we have

$$\Delta_m = \frac{x_2(z^m - 1)}{(n-1)m} \frac{d\phi^{-1}}{dk} \left[\left(z^{1-m} \frac{d\phi(x_1)}{dx_1} - \frac{d\phi(x_2)}{dx_2} \right) + \frac{d\phi}{dL} \left(x_2^{1-m} \frac{\partial L}{\partial x_2} - x_1^{1-m} \frac{\partial L}{\partial x_1} \right) \right],$$

and note that for $m \neq 0$, $\frac{z^m - 1}{m} \geq 0$, and ϕ, ϕ^{-1} have the same monotonicity.

(i) For $m < 1$ and $m \neq 0$,

(1) If ϕ is strictly increasing and convex, and $L(\mathbf{x})$ is Schur m power concave, then

$$\begin{aligned} \frac{d\phi^{-1}}{dk} \geq 0, \quad z^{1-m} \frac{d\phi(x_1)}{dx_1} - \frac{d\phi(x_2)}{dx_2} &\geq \frac{d\phi(x_1)}{dx_1} - \frac{d\phi(x_2)}{dx_2} \geq 0, \\ \frac{d\phi}{dL} \geq 0, \quad x_2^{1-m} \frac{\partial L}{\partial x_2} - x_1^{1-m} \frac{\partial L}{\partial x_1} &\geq 0, \end{aligned}$$

so that $\Delta_m \geq 0$.

(2) If ϕ is strictly decreasing and concave, and $L(\mathbf{x})$ is Schur m power concave, then

$$\frac{d\phi^{-1}}{dk} \leq 0, \quad z^{1-m} \frac{d\phi(x_1)}{dx_1} - \frac{d\phi(x_2)}{dx_2} \leq \frac{d\phi(x_1)}{dx_1} - \frac{d\phi(x_2)}{dx_2} \leq 0,$$

$$\frac{d\phi}{dL} \leq 0, \quad x_2^{1-m} \frac{\partial L}{\partial x_2} - x_1^{1-m} \frac{\partial L}{\partial x_1} \geq 0,$$

so that $\Delta_m \geq 0$.

By Lemma 2.9, $L_\phi^*(\mathbf{x})$ is Schur m power convex with \mathbf{x} .

(ii) For $m = 1$, in Theorem 1.5, taking $p_1 = \dots = p_n = 1$, $w_1 = 1, w_2 = \dots = w_m = 0$, we can see that (ii) is established.

(iii) For $m > 1$,

(1) If ϕ is strictly increasing and concave, and $L(\mathbf{x})$ is Schur m power convex, then

$$\frac{d\phi^{-1}}{dk} \geq 0, \quad z^{1-m} \frac{d\phi(x_1)}{dx_1} - \frac{d\phi(x_2)}{dx_2} \leq \frac{d\phi(x_1)}{dx_1} - \frac{d\phi(x_2)}{dx_2} \leq 0,$$

$$\frac{d\phi}{dL} \geq 0, \quad x_2^{1-m} \frac{\partial L}{\partial x_2} - x_1^{1-m} \frac{\partial L}{\partial x_1} \leq 0,$$

so that $\Delta_m \leq 0$.

(2) If ϕ is strictly decreasing and convex, and $L(\mathbf{x})$ is Schur m power convex, then

$$\frac{d\phi^{-1}}{dk} \leq 0, \quad z^{1-m} \frac{d\phi(x_1)}{dx_1} - \frac{d\phi(x_2)}{dx_2} \geq \frac{d\phi(x_1)}{dx_1} - \frac{d\phi(x_2)}{dx_2} \geq 0,$$

$$\frac{d\phi}{dL} \leq 0, \quad x_2^{1-m} \frac{\partial L}{\partial x_2} - x_1^{1-m} \frac{\partial L}{\partial x_1} \leq 0,$$

so that $\Delta_m \leq 0$.

By Lemma 2.9, $L_\phi^*(\mathbf{x})$ is Schur m power concave with \mathbf{x} .

(iv) For $m = 0$,

$$\begin{aligned} \Delta_0 &:= (\log x_1 - \log x_2) \left(x_1 \frac{\partial L_\phi^*}{\partial x_1} - \frac{\partial L_\phi^*}{\partial x_2} \right) \\ &= \frac{x_2(\log x_1 - \log x_2)}{n-1} \left[\left(z \frac{d\phi(x_1)}{dx_1} - \frac{d\phi(x_2)}{dx_2} \right) + \frac{d\phi}{dL} \left(x_2 \frac{\partial L}{\partial x_2} - x_1 \frac{\partial L}{\partial x_1} \right) \right]. \end{aligned}$$

(1) If ϕ is strictly increasing and convex, and $L(\mathbf{x})$ is Schur geometrically concave, then

$$z \frac{d\phi(x_1)}{dx_1} - \frac{d\phi(x_2)}{dx_2} \geq \frac{d\phi(x_1)}{dx_1} - \frac{d\phi(x_2)}{dx_2} \geq 0,$$

$$\frac{d\phi}{dL} \geq 0, \quad x_2 \frac{\partial L}{\partial x_2} - x_1 \frac{\partial L}{\partial x_1} \geq 0,$$

so that $\Delta_0 \geq 0$. By Lemma 2.7, $L_\phi^*(\mathbf{x})$ is Schur geometrically convex with \mathbf{x} .

(2) If ϕ is strictly decreasing and concave, and $L(\mathbf{x})$ is Schur geometrically concave, we have

$$z \frac{d\phi(x_1)}{dx_1} - \frac{d\phi(x_2)}{dx_2} \leq \frac{d\phi(x_1)}{dx_1} - \frac{d\phi(x_2)}{dx_2} \leq 0,$$

$$\frac{d\phi}{dL} \leq 0, \quad x_2 \frac{\partial L}{\partial x_2} - x_1 \frac{\partial L}{\partial x_1} \geq 0,$$

so that $\Delta_0 \leq 0$. By Lemma 2.7, $L_\phi^*(\mathbf{x})$ is Schur geometrically concave with \mathbf{x} .

The proof of Theorem 1.6 is complete.

4. Applications

As applications of Theorem 1.5 and Theorem 1.6, we establish the following new inequalities for the mean.

Theorem 4.1. *Let $\phi(x)$ be a strictly monotone continuous function on $I \subset \mathbb{R}$, $L(\mathbf{x})$ be a fixed mean with $\mathbf{x} = (x_1, \dots, x_n)$.*

- (i) *For any real number $m < 1$ and $m \neq 0$, if ϕ is strictly increasing and convex, or ϕ is strictly decreasing and concave, $L(\mathbf{x})$ is Schur m power concave, then*

$$(4.1) \quad L_\phi^*(\mathbf{x}) \geq M_n^{[m]}(\mathbf{x}).$$

- (ii) *For any real number $m > 1$, if ϕ is strictly increasing and concave, or ϕ is strictly decreasing and convex, $L(\mathbf{x})$ is Schur m power convex, then*

$$(4.2) \quad L_\phi^*(\mathbf{x}) \leq M_n^{[m]}(\mathbf{x}).$$

Proof. (i) By Theorem 1.6(i), Lemma 2.10(ii), Definition 2.1 and the property of the mean, we have

$$\begin{aligned} L_\phi^*(\mathbf{x}) &\geq \phi^{-1} \left(\frac{\phi(M_n^{[m]}(\mathbf{x})) + \dots + \phi(M_n^{[m]}(\mathbf{x})) - \phi(L(M_n^{[m]}(\mathbf{x})), \dots, M_n^{[m]}(\mathbf{x}))}{n-1} \right) \\ &= \phi^{-1} \phi(M_n^{[m]}(\mathbf{x})) = M_n^{[m]}(\mathbf{x}). \end{aligned}$$

Using similar methods, (ii) can be proved.

The proof of Theorem 4.1 is complete. \square

By Theorem 1.6(iv), Lemma 2.10(iii), Definition 2.2 and the property of the mean, we have the following conclusion.

Theorem 4.2. *Let $\mathbf{x} \in \mathbb{R}_{++}^n$, $L(\mathbf{x})$ be a fixed mean.*

- (i) *If ϕ is strictly increasing and convex, $L(\mathbf{x})$ is Schur geometrically concave, then*

$$(4.3) \quad L_\phi^*(\mathbf{x}) \geq G_n(\mathbf{x}).$$

- (ii) *If ϕ is strictly decreasing and concave, $L(\mathbf{x})$ is Schur geometrically concave, then*

$$(4.4) \quad L_\phi^*(\mathbf{x}) \leq G_n(\mathbf{x}).$$

Theorem 4.3. Let $\mathbf{x} \in \mathbb{R}_{++}^n$, $c > 0$ and $\sum_{i=1}^n x_i = s$. If $L(\mathbf{x})$ is an arbitrary Schur convex mean, then

$$(4.5) \quad \frac{L(x_1 + c, \dots, x_n + c)}{L(x_1, \dots, x_n)} \leq \left(\frac{s}{s + nc}\right)^{n-1} \prod_{i=1}^n \left(1 + \frac{c}{x_i}\right).$$

Proof. Let $\phi(x) = \log x$. By Theorem 1.6(ii), we know that $L_{\log}^*(\mathbf{x})$ is Schur concave, and according to majorizing inequality in Lemma 2.10(v):

$$\left(\frac{x_1 + c}{s + nc}, \dots, \frac{x_n + c}{s + nc}\right) \prec \left(\frac{x_1}{s}, \dots, \frac{x_n}{s}\right),$$

by Definition 2.1 and notice the mean's property: $L(\lambda\mathbf{x}) = \lambda L(\mathbf{x})$, it is easy to prove the inequality (4.5) hold.

The proof of Theorem 4.3 is complete. □

For any Schur convex mean, we can obtain the following mean comparison theorem by combining Theorem 1.6 with majorizing inequality.

Theorem 4.4. Let $\mathbf{x} \in \mathbb{R}_{++}^n$, $L(\mathbf{x})$ be an arbitrary Schur convex mean, and $\sum_{i=1}^n x_i = s$.

(i) If $0 < c < \min\{x_i\}$, then

$$(4.6) \quad \frac{L(x_1 - c, \dots, x_n - c)}{L(x_1, \dots, x_n)} \geq \left(\frac{s}{s - nc}\right)^{n-1} \prod_{i=1}^n \left(1 - \frac{c}{x_i}\right).$$

(ii) If $c \geq s$, then

$$(4.7) \quad \frac{L(c - x_1, \dots, c - x_n)}{L(x_1, \dots, x_n)} \leq \left(\frac{s}{nc - s}\right)^{n-1} \prod_{i=1}^n \left(\frac{c}{x_i} - 1\right).$$

Proof. Let $\phi(x) = \log x$. By Theorem 1.6(ii), from majorizing inequality in Lemma 2.10(vi):

$$\left(\frac{x_1 - c}{s - nc}, \dots, \frac{x_n - c}{s - nc}\right) \succ \left(\frac{x_1}{s}, \dots, \frac{x_n}{s}\right),$$

and majorizing inequality in Lemma 2.10(vii):

$$\left(\frac{c - x_1}{nc - s}, \dots, \frac{c - x_n}{nc - s}\right) \prec \left(\frac{x_1}{s}, \dots, \frac{x_n}{s}\right),$$

it is easy to prove the inequality (4.6) and inequality (4.7) hold.

The proof of Theorem 4.4 is complete. □

Let

$$L(x_1, \dots, x_n) = M_n^{[m]}(\mathbf{x}) = \left(\frac{\sum_{i=1}^n x_i^m}{n}\right)^{\frac{1}{m}}, \quad (m \geq 1).$$

It is easy to see $M_n^{[m]}(\mathbf{x})$ is symmetry with x_1, \dots, x_n , without loss of generality, we might as well assume $x_1 \geq x_2 > 0$. Write

$$k = \frac{1}{n} \sum_{i=1}^n x_i^m,$$

then

$$\begin{aligned} \frac{\partial M_n^{[m]}(\mathbf{x})}{\partial x_1} &= \frac{k^{\frac{1}{m}-1}}{n} x_1^{m-1}, & \frac{\partial M_n^{[m]}(\mathbf{x})}{\partial x_2} &= \frac{k^{\frac{1}{m}-1}}{n} x_2^{m-1}, \\ \Delta_m &:= (x_1 - x_2) \left(\frac{\partial M_n^{[m]}(\mathbf{x})}{\partial x_1} - \frac{\partial M_n^{[m]}(\mathbf{x})}{\partial x_2} \right) \\ &= (x_1 - x_2) \frac{mk^{\frac{1}{m}-1}}{n} (x_1^{m-1} - x_2^{m-1}) \geq 0. \end{aligned}$$

So, when $m \geq 1$, $M_n^{[m]}(\mathbf{x})$ is Schur convex.

By Theorem 4.3 and Theorem 4.4(i), we get the following conclusion.

Corollary 4.5. *Let $\mathbf{x} = (x_1, \dots, x_n) \in \mathbb{R}_{++}^n$. If $m \geq 1$, $0 < c < \min\{x_i\}$, then*

$$(4.8) \quad \begin{aligned} \frac{A_n^{n-1}(\mathbf{x}+c)M_n^{[m]}(\mathbf{x}+c)}{G_n^n(\mathbf{x}+c)} &\leq \frac{A_n^{n-1}(\mathbf{x})M_n^{[m]}(\mathbf{x})}{G_n^n(\mathbf{x})} \\ &\leq \frac{A_n^{n-1}(\mathbf{x}-c)M_n^{[m]}(\mathbf{x}-c)}{G_n^n(\mathbf{x}-c)}. \end{aligned}$$

Let $m = 1$, by Corollary 4.5 we get

$$(4.9) \quad \frac{A_n(\mathbf{x}+c)}{G_n(\mathbf{x}+c)} \leq \frac{A_n(\mathbf{x})}{G_n(\mathbf{x})} \leq \frac{A_n(\mathbf{x}-c)}{G_n(\mathbf{x}-c)}.$$

Let $L(\mathbf{x}) = M_n^{[m]}(\mathbf{x})$, ($m \geq 1$). When $\sum_{i=1}^n x_i \leq 1$, by Theorem 4.4(ii), we have

$$(4.10) \quad \left(\frac{M_n^{[m]}(1-\mathbf{x})(A_n(1-\mathbf{x}))^{n-1}}{M_n^{[m]}(\mathbf{x})(A_n(\mathbf{x}))^{n-1}} \right)^{\frac{1}{n}} \leq \frac{G_n(1-\mathbf{x})}{G_n(\mathbf{x})}.$$

Let $m = 1$, we get Ky Fan's inequality

$$(4.11) \quad \frac{G_n(\mathbf{x})}{G_n(1-\mathbf{x})} \leq \frac{A_n(\mathbf{x})}{A_n(1-\mathbf{x})}.$$

Theorem 4.6. *Let $D = \{\mathbf{x} : x_1 \geq \dots \geq x_n\}$, $L_j(\mathbf{x})$, $\mathbf{x} \in \mathbb{R}_{++}^n$ ($j = 1, \dots, m$) be m fixed means, (\mathbf{p}, \mathbf{w}) be an admissible pair. For $\forall \mathbf{x} \in D \cap \mathbb{R}_{++}^n$,*

(i) *If $p_1 \geq \dots \geq p_n > 0$, $w_j > 0$, $j = 1, \dots, m$ and L_j , $j = 1, \dots, m$ are Schur concave, then for $r \geq 1$, we have*

$$(4.12) \quad \sum_{j=1}^m w_j L_j^r(x_1, \dots, x_n) \leq \sum_{i=1}^n p_i x_i^r - (P_n - W_m) A_n^r(\mathbf{x}).$$

(ii) If $0 < p_1 \leq \dots \leq p_n$, $w_j > 0$, $j = 1, \dots, m$ and L_j , $j = 1, \dots, m$ are Schur convex, then for $0 < r \leq 1$, we have

$$(4.13) \quad \sum_{j=1}^m w_j L_j^r(x_1, \dots, x_n) \geq \sum_{i=1}^n p_i x_i^r - (P_n - W_m) A_n^r(\mathbf{x}),$$

where $P_n = \sum_{i=1}^n p_i$, $W_m = \sum_{j=1}^m w_j$.

Proof. Let $\varphi(x) = x^r$ ($r \geq 1$), $p_1 \geq \dots \geq p_n > 0$, $w_j > 0$, $j = 1, \dots, m$. Then

$$L_\varphi^*(x_1, \dots, x_n; \mathbf{p}, \mathbf{w}) = \left(\frac{\sum_{i=1}^n p_i x_i^r - \sum_{j=1}^m w_j L_j^r(x_1, \dots, x_n)}{P_n - W_m} \right)^{\frac{1}{r}}.$$

We know that φ is strictly increasing and convex on \mathbb{R}_+ , L_j ($j = 1, \dots, m$) are Schur concave on \mathbb{R}_{++} , by Theorem 1.5(i), it follows that L_φ^* is Schur convex with x_1, \dots, x_n . By Definition 2.1 and

$$(x_1, \dots, x_n) \succ \underbrace{(A_n(\mathbf{x}), \dots, A_n(\mathbf{x}))}_n,$$

we have

$$L_\varphi^*(x_1, \dots, x_n; \mathbf{p}, \mathbf{w}) \geq L_\varphi^*(A_n(\mathbf{x}), \dots, A_n(\mathbf{x}); \mathbf{p}, \mathbf{w})$$

thus

$$\begin{aligned} & \left(\frac{\sum_{i=1}^n p_i x_i^r - \sum_{j=1}^m w_j L_j^r(x_1, \dots, x_n)}{P_n - W_m} \right)^{\frac{1}{r}} \\ & \geq \left(\frac{\sum_{i=1}^n p_i A_n^r(\mathbf{x}) - \sum_{j=1}^m w_j L_j^r(A_n(\mathbf{x}), \dots, A_n(\mathbf{x}))}{P_n - W_m} \right)^{\frac{1}{r}} \\ \Rightarrow & \left(\frac{\sum_{i=1}^n p_i x_i^r - \sum_{j=1}^m w_j L_j^r(x_1, \dots, x_n)}{P_n - W_m} \right)^{\frac{1}{r}} \\ & \geq \left(\frac{\sum_{i=1}^n p_i A_n^r(\mathbf{x}) - \sum_{j=1}^m w_j A_n^r(\mathbf{x})}{P_n - W_m} \right)^{\frac{1}{r}} \\ & = A_n(\mathbf{x}), \end{aligned}$$

that is,

$$\sum_{j=1}^m w_j L_j^r(x_1, \dots, x_n) \leq \sum_{i=1}^n p_i x_i^r - (P_n - W_m) A_n^r(\mathbf{x}).$$

By similar method, we can prove the inequality (4.13).

The proof of Theorem 4.6 is complete. □

As an example in Theorem 4.6, let $p_i = 1$, $w_i = \frac{1}{n}$, $i = 1, \dots, n$, $L_j(\mathbf{x}) = A_n(\mathbf{x})$. For $r > 1$, we get the power mean inequality:

$$(A_n(\mathbf{x}))^r \leq \frac{1}{n} \sum_{i=1}^n x_i^r.$$

In 1938, Gini introduced a mean of two variables with double parameters.

Definition 4.7 ([10]). Let $(r, s) \in \mathbb{R}^2$, $(a, b) \in \mathbb{R}_{++}^2$. The Gini mean of two variables is defined as

$$(4.14) \quad G(r, s; a, b) = \left(\frac{a^s + b^s}{a^r + b^r} \right)^{\frac{1}{s-r}}, \quad (s \neq r).$$

Gini mean of two variables contains many important mean, for example, $G(0, p; a, b)$, $p \neq 0$ is a p power mean of two variables, $G(p-1, p; a, b)$ is Lehmer mean of two variables.

Gini mean of two variables can naturally be extended to the form of n variables.

Definition 4.8 ([1]). Let $\mathbf{x} = (x_1, \dots, x_n) \in \mathbb{R}_{++}^n$, $(r, s) \in \mathbb{R}^2$, $s \neq r$. The Gini mean of n variables is defined as

$$(4.15) \quad G(r, s; \mathbf{x}) = \left(\frac{\sum_{i=1}^n x_i^s}{\sum_{i=1}^n x_i^r} \right)^{\frac{1}{s-r}} \quad (s \neq r).$$

We get the following conclusion for the comparison of arbitrary Schur convex mean with Gini mean.

Theorem 4.9. Let $x_i \in \mathbb{R}_{++}$, $i = 1, \dots, n$, $L(x_1, \dots, x_n)$ be an arbitrary Schur convex mean. If $0 < r < s$, then

$$(4.16) \quad \left(\prod_{i=1}^n x_i \right)^{\frac{1}{n-1}} \left(\frac{L(x_1^r, \dots, x_n^r)}{L(x_1^s, \dots, x_n^s)} \right)^{\frac{1}{(n-1)(s-r)}} \leq G(r, s; \mathbf{x}) \\ \leq \left(\frac{L(x_1^s, \dots, x_n^s)}{L(x_1^r, \dots, x_n^r)} \right)^{\frac{1}{s-r}}.$$

Proof. Let $\phi(x) = \log x$. Then $\phi(x)$ is strictly increasing and concave, and $L(x_1, \dots, x_n)$ is Schur convex, by Theorem 1.6(ii), it follows that

$$L_{\log}^*(x_1, \dots, x_n) = \exp \left(\frac{\log x_1 + \dots + \log x_n - \log L(x_1, \dots, x_n)}{n-1} \right)$$

is Schur concave.

By the majorizing inequality in Lemma 2.10(iv):

$$\left(\frac{x_1^r}{\sum_{i=1}^n x_i^r}, \dots, \frac{x_n^r}{\sum_{i=1}^n x_i^r} \right) \prec \left(\frac{x_1^s}{\sum_{i=1}^n x_i^s}, \dots, \frac{x_n^s}{\sum_{i=1}^n x_i^s} \right),$$

Definition 2.1, and notice that property of the mean: $L(\lambda \mathbf{x}) = \lambda L(\mathbf{x})$, we have

$$\begin{aligned} & \exp \left(\frac{\log \frac{x_1^r}{\sum_{i=1}^n x_i^r} + \cdots + \log \frac{x_n^r}{\sum_{i=1}^n x_i^r} - \log L \left(\frac{x_1^r}{\sum_{i=1}^n x_i^r}, \dots, \frac{x_n^r}{\sum_{i=1}^n x_i^r} \right)}{n-1} \right) \\ & \geq \exp \left(\frac{\log \frac{x_1^s}{\sum_{i=1}^n x_i^s} + \cdots + \log \frac{x_n^s}{\sum_{i=1}^n x_i^s} - \log L \left(\frac{x_1^s}{\sum_{i=1}^n x_i^s}, \dots, \frac{x_n^s}{\sum_{i=1}^n x_i^s} \right)}{n-1} \right) \\ & \Rightarrow \frac{\prod_{i=1}^n x_i^r}{\left(\sum_{i=1}^n x_i^r\right)^n L \left(\frac{x_1^r}{\sum_{i=1}^n x_i^r}, \dots, \frac{x_n^r}{\sum_{i=1}^n x_i^r} \right)} \geq \frac{\prod_{i=1}^n x_i^s}{\left(\sum_{i=1}^n x_i^s\right)^n L \left(\frac{x_1^s}{\sum_{i=1}^n x_i^s}, \dots, \frac{x_n^s}{\sum_{i=1}^n x_i^s} \right)} \\ & \Rightarrow \frac{\left(\sum_{i=1}^n x_i^s\right)^n}{\left(\sum_{i=1}^n x_i^r\right)^n} \geq \frac{\prod_{i=1}^n x_i^s L(x_1^r, \dots, x_n^r)}{\prod_{i=1}^n x_i^r L(x_1^s, \dots, x_n^s)} \\ & \Rightarrow \left(\frac{\sum_{i=1}^n x_i^s}{\sum_{i=1}^n x_i^r}\right)^{n-1} \geq \prod_{i=1}^n x_i^{s-r} \frac{L(x_1^r, \dots, x_n^r)}{L(x_1^s, \dots, x_n^s)} \\ & \Rightarrow \left[\left(\frac{\sum_{i=1}^n x_i^s}{\sum_{i=1}^n x_i^r}\right)^{\frac{1}{s-r}} \right]^{n-1} \geq \prod_{i=1}^n x_i \left(\frac{L(x_1^r, \dots, x_n^r)}{L(x_1^s, \dots, x_n^s)}\right)^{\frac{1}{s-r}} \\ & \Rightarrow G(r, s; \mathbf{x}) \geq \left(\prod_{i=1}^n x_i\right)^{\frac{1}{n-1}} \left(\frac{L(x_1^r, \dots, x_n^r)}{L(x_1^s, \dots, x_n^s)}\right)^{\frac{1}{(n-1)(s-r)}}. \end{aligned}$$

Because $L(x_1, \dots, x_n)$ is a Schur convex mean, by the majorizing inequality

$$\left(\frac{x_1^r}{\sum_{i=1}^n x_i^r}, \dots, \frac{x_n^r}{\sum_{i=1}^n x_i^r}\right) \prec \left(\frac{x_1^s}{\sum_{i=1}^n x_i^s}, \dots, \frac{x_n^s}{\sum_{i=1}^n x_i^s}\right),$$

Definition 2.1, and notice that property of the mean: $L(\lambda \mathbf{x}) = \lambda L(\mathbf{x})$, we have

$$\begin{aligned} & L \left(\frac{x_1^s}{\sum_{i=1}^n x_i^s}, \dots, \frac{x_n^s}{\sum_{i=1}^n x_i^s} \right) \geq L \left(\frac{x_1^r}{\sum_{i=1}^n x_i^r}, \dots, \frac{x_n^r}{\sum_{i=1}^n x_i^r} \right) \\ & \Rightarrow \frac{L(x_1^s, \dots, x_n^s)}{\sum_{i=1}^n x_i^s} \geq \frac{L(x_1^r, \dots, x_n^r)}{\sum_{i=1}^n x_i^r} \\ & \Rightarrow \frac{L(x_1^s, \dots, x_n^s)}{L(x_1^r, \dots, x_n^r)} \geq \frac{\sum_{i=1}^n x_i^s}{\sum_{i=1}^n x_i^r} \\ & \Rightarrow G(r, s; \mathbf{x}) = \left(\frac{\sum_{i=1}^n x_i^s}{\sum_{i=1}^n x_i^r}\right)^{\frac{1}{s-r}} \leq \left(\frac{L(x_1^s, \dots, x_n^s)}{L(x_1^r, \dots, x_n^r)}\right)^{\frac{1}{s-r}}. \end{aligned}$$

The proof of Theorem 4.9 is complete. \square

Let $L(x_1, \dots, x_n) = M_n^{[m]}(\mathbf{x})$ ($m \geq 1$). By Theorem 4.9, we get the following conclusion.

Corollary 4.10. Let $\mathbf{x} = (x_1, \dots, x_n) \in \mathbb{R}_{++}^n$. If $0 < r < s$, $m \geq 1$, then

$$(4.17) \quad G(r, s; \mathbf{x}) \geq [G_n(\mathbf{x})]^{1+\frac{1}{n-1}} \left[\frac{M_n^{[m]}(\mathbf{x}^r)}{M_n^{[m]}(\mathbf{x}^s)} \right]^{\frac{1}{(n-1)(s-r)}}.$$

Let $m = 1$, by Corollary 4.10, we have:

Corollary 4.11. Let $\mathbf{x} = (x_1, \dots, x_n) \in \mathbb{R}_{++}^n$. If $0 < r < s$, then

$$(4.18) \quad G(r, s; \mathbf{x}) \geq G_n(\mathbf{x}).$$

Remark 4.12. The following inequalities were introduced in ([12], p. 215):

Let $\mathbf{a} = (a_1, \dots, a_n)$. If $a_k \geq 1$ ($1 \leq k \leq n$), $p > 0$, then

$$(4.19) \quad H_n(\mathbf{a}) \sum_{k=1}^n a_k^p \leq \sum_{k=1}^n a_k^{p+1}.$$

By Corollary 4.11, we can improve the inequality (4.19) as follows.

Let $\mathbf{a} = (a_1, \dots, a_n)$. If $a_k > 0$ ($1 \leq k \leq n$), $p > 0$, then

$$(4.20) \quad H_n(\mathbf{a}) \sum_{k=1}^n a_k^p \leq G_n(\mathbf{a}) \sum_{k=1}^n a_k^p \leq \sum_{k=1}^n a_k^{p+1}.$$

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