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On a metric topology on the set of bivariate means

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Abstract. In this paper, we define a distance d on the set \mathcal{M} of bivariate means. We show that (\mathcal{M}, d) is a bounded complete metric space which is not compact. Other algebraic and topological properties of (\mathcal{M}, d) are investigated as well.

1 Introduction

A bivariate mean \mathfrak{m} , as proposed by Cauchy in [5], is a map from $(0, \infty) \times (0, \infty)$ into $(0, \infty)$ satisfying the following condition

$$\forall x, y > 0 \qquad \min(x, y) \le m(x, y) \le \max(x, y). \tag{1}$$

The two maps $(x, y) \mapsto \min(x, y)$ and $(x, y) \mapsto \max(x, y)$, will be denoted by min and max, are trivial means called the lower mean and the upper mean, respectively. The property in (1) is called by Audenaert in [1], the in-betweenness property of the mean \mathfrak{m} . Some other standard examples of means are given in

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the following:

$$\begin{cases} A := A(x, y) = \frac{x + y}{2} \\ G := G(x, y) = \sqrt{xy} \\ H := H(x, y) = \frac{2xy}{x + y} \end{cases}$$
(2)

and are known, in the literature, as the arithmetic mean, geometric mean and harmonic mean, respectively. These three means are included in the following families of means, with $t \in [0, 1]$,

$$\begin{cases} A_t := A_t(x, y) = (1 - t)x + ty, \\ G_t := G_t(x, y) = x^{1 - t}y^t, \\ H_t := H_t(x, y) = \left((1 - t)x^{-1} + ty^{-1}\right)^{-1}. \end{cases}$$
(3)

These are called weighted arithmetic mean, weighted geometric mean and weighted harmonic mean, respectively. Another example of classical means is the Heron mean He_t defined by, [8], $He_t = tG + (1-t)A$ with $t \in [0, 1]$. Clearly, $He_0 = A$ and $He_1 = G$. For further examples of means, we refer the reader to [4, 3, 9] for instance and the related references cited therein.

Otherwise, it is not hard to check that the following relationship

$$A_{t}(x,y) - H_{t}(x,y) = t(1-t)\frac{(x-y)^{2}}{tx + (1-t)y}$$
(4)

holds for any x, y > 0 and $t \in [0, 1]$.

We define symmetric (resp. homogeneous, monotone) means in the habitual way. The weighted means (3) are homogeneous, monotone, not symmetric unless t = 1/2, case for which they coincide with A, G and H, respectively. In the literature, see [9] for instance, we can find a lot of symmetric, homogeneous monotone means. For example, the following

$$L(x,y) := \frac{x - y}{\log(x/y)}, \ x \neq y; \ \text{ with } L(x,x) = x$$
(5)

is known as the logarithmic mean of x > 0 and y > 0.

As example of mean which is not monotone, we can mention the contraharmonic mean defined for all x, y > 0 by, $C(x, y) = \frac{x^2 + y^2}{x + y}$. It is well known that the following inequalities, [9]

$$H(x,y) \le G(x,y) \le L(x,y) \le A(x,y) \le C(x,y)$$
(6)

hold for any x, y > 0.

The mean C is a particular case of the so-called Lehmer power mean defined for $p \in \mathbb{R}$ by

$$L_p(x,y) = \frac{x^p + y^p}{x^{p-1} + y^{p-1}}.$$

It is easy to see that $L_1 = A$, $L_0 = H$ and $L_2 = C$. We can also check that the equality

$$L_{p}(x,y) - A(x,y) = \frac{(x-y)(x^{p-1}-y^{p-1})}{2(x^{p-1}+y^{p-1})}$$
(7)

holds for any x, y > 0 and $p \in \mathbb{R}$.

The set of all (bivariate) means will be denoted by \mathcal{M} . We also denote by \mathcal{M}_s , resp. \mathcal{M}_h , the set of all symmetric means, resp. homogeneous means. As pointed out in [2], the sets \mathcal{M} , \mathcal{M}_s and \mathcal{M}_h are convex.

In Section 2 below, we will define a metric d on the set \mathcal{M} and we study its algebraic properties as well as some examples for computations of $d(\mathfrak{m}_1,\mathfrak{m}_2)$ when $\mathfrak{m}_1,\mathfrak{m}_2 \in \mathcal{M}$. Afterwards, Section 3 is devoted to investigate some topological properties of the metric space $(\mathcal{M}, \mathfrak{d})$.

2 Metric topology on \mathcal{M}

Let $m_1, m_2 \in \mathcal{M}$. From (1), we immediately deduce that, for all x, y > 0, we have

$$|\mathfrak{m}_{1}(x,y) - \mathfrak{m}_{2}(x,y)| \le \max(x,y) - \min(x,y) = |x-y|.$$
(8)

We can then put the following definition.

Definition 1 Let $\mathfrak{m}_1, \mathfrak{m}_2 \in \mathcal{M}$. For all x, y > 0, we define

$$\mathcal{T}(\mathfrak{m}_{1},\mathfrak{m}_{2})(\mathbf{x},\mathbf{y}) = \begin{cases} \frac{\mathfrak{m}_{1}(\mathbf{x},\mathbf{y}) - \mathfrak{m}_{2}(\mathbf{x},\mathbf{y})}{\mathbf{x} - \mathbf{y}} & \text{if } \mathbf{x} \neq \mathbf{y}, \\ 0 & \text{if } \mathbf{x} = \mathbf{y} \end{cases}$$
(9)

Following (8), $\mathcal{T}(\mathfrak{m}_1, \mathfrak{m}_2)$ is a map from $(0, \infty) \times (0, \infty)$ into [-1, 1], i.e.

 $\forall \mathbf{x}, \mathbf{y} > \mathbf{0} \qquad |\mathcal{T}(\mathbf{m}_1, \mathbf{m}_2)(\mathbf{x}, \mathbf{y})| \le \mathbf{1}. \tag{10}$

Further, if m_1 and m_2 are both symmetric and homogenous then we have,

$$\mathcal{T}(\mathfrak{m}_1,\mathfrak{m}_2)(x,y) = \mathcal{T}(\mathfrak{m}_1,\mathfrak{m}_2)(y,x)$$
 and

 $\mathcal{T}(\mathfrak{m}_1,\mathfrak{m}_2)(\mathfrak{t} x,\mathfrak{t} y) = \mathcal{T}(\mathfrak{m}_1,\mathfrak{m}_2)(x,y),$

for all x, y > 0 and t > 0.

Now, we are in a position to state the following definition.

Definition 2 For $m_1, m_2 \in \mathcal{M}$, we set

$$d(\mathfrak{m}_1,\mathfrak{m}_2) = \sup_{x,y>0} \big| \mathcal{T}\big(\mathfrak{m}_1,\mathfrak{m}_2\big)(x,y) \big|.$$
(11)

It is clear that if $m_1, m_2 \in \mathcal{M}_h$ then we have

$$d(\mathfrak{m}_1,\mathfrak{m}_2) = \sup_{\mathfrak{0} < \mathbf{x}} |\mathcal{T}(\mathfrak{m}_1,\mathfrak{m}_2)(\mathbf{x},\mathbf{1})|.$$
(12)

Proposition 1 (\mathcal{M}, d) is a bounded metric space.

Proof. It is easy to check that for all $m_1, m_2, m_3 \in \mathcal{M}$ the next properties are satisfied:

- $d(m_1, m_2) = d(m_2, m_1)$.
- $d(m_1, m_2) = 0 \iff m_1 = m_2$.
- $d(m_1, m_3) \le d(m_1, m_2) + d(m_2, m_3)$.

These confirm that d establishes a distance on \mathcal{M} . Otherwise, from inequality (10), we immediately deduce that (\mathcal{M}, d) is bounded.

Remark 1 i) In the particular case of symmetric means defined on a symmetric domain in \mathbb{R} , Farhi gave in [7] the following formula

$$d(\mathfrak{m}_{1},\mathfrak{m}_{2}) = \sup_{0 < x,y} \left(\frac{1}{e^{f_{\mathfrak{m}_{1}}(x,y)} + 1} - \frac{1}{e^{f_{\mathfrak{m}_{2}}(x,y)} + 1} \right)$$
(13)

where for a mean $\mathfrak{m} \in \mathcal{M}_s, \ f_\mathfrak{m}(x,y)$ is defined for all $0 < x, \ y$ by

$$\begin{cases} f_{\mathfrak{m}}(x,y) = \log\left(-\frac{x - \mathfrak{m}(x,y)}{y - \mathfrak{m}(x,y)}\right), & \text{for } x \neq y \\ f_{\mathfrak{m}}(x,x) = 0 \end{cases}$$
(14)

which can be useful in a computational point of view as well as the relation (12) as we will see later.

ii) If the means \mathfrak{m}_1 and \mathfrak{m}_2 are symmetric then the distance $d(\mathfrak{m}_1,\mathfrak{m}_2)$ can be also defined by the next formula

$$d(\mathfrak{m}_1,\mathfrak{m}_2) = \sup_{0 < x < y} \big| \mathcal{T}(\mathfrak{m}_1,\mathfrak{m}_2)(x,y) \big|.$$

Now we will state some important examples where distances between some special means are determined with respect to the metric d.

Example 1 Simple computations lead to the following:

- (i) $d(A_{t_1}, A_{t_2}) = |t_1 t_2|, \forall t_1, t_2 \in [0, 1].$ In particular, $d(A, A_t) = |t 1/2|, \forall t \in [0, 1].$
- (ii) d(A, H) = d(A, G) = d(A, C) = 1/2.
- (iii) $d(H,C) = d(\min,C) = 1$, d(G,C) = 1.
- (iv) $d(A, He_t) = t/2$ with $t \in [0, 1]$. In particular $d(A, \frac{A+G}{2}) = 1/4$, since $He_{1/2} = \frac{A+G}{2}$.

Remark 2 One can check that, if $\mathfrak{m}, \mathfrak{m}_1$ and \mathfrak{m}_2 are three means such that $\mathfrak{m} \leq \mathfrak{m}_1 \leq \mathfrak{m}_2$, (resp. $\mathfrak{m}_1 \leq \mathfrak{m}_2 \leq \mathfrak{m}$), then we have

 $d(\mathfrak{m},\mathfrak{m}_1)\leq d(\mathfrak{m},\mathfrak{m}_2), \quad (\mathit{resp.} \ d(\mathfrak{m},\mathfrak{m}_1)\geq d(\mathfrak{m},\mathfrak{m}_2)).$

This, with the arithmetic-geometric-harmonic mean inequality, namely $H \leq G \leq A$, yields the following:

- If $\mathfrak{m} \in \mathcal{M}$ is such that $\mathfrak{m} \leq H$ then $\mathfrak{d}(\mathfrak{m}, H) \leq \mathfrak{d}(\mathfrak{m}, G) \leq \mathfrak{d}(\mathfrak{m}, A)$.
- If $m \in \mathcal{M}$ is such that $m \ge A$ then $d(m, A) \le d(m, G) \le d(m, H)$.

We now state the following proposition which contains more examples giving the computation of $d(m_1, m_2)$ when m_1 and m_2 are among the previous standard bivariate means.

Proposition 2 The following equalities hold,

- (i) For any $m \in \mathcal{M}$ we have $d(m, A) \leq 1/2$.
- (ii) $d(A_t, H_t) = \max(t, 1-t)$ for any $t \in (0, 1)$.
- (iii) $d(A_t, G_t) = \max(t, 1-t)$ for all $t \in (0, 1)$.
- (iv) $d(L_p, A) = 1/2$ for any real number $p \neq 1$.
- (v) d(A, L) = 1/2.

Proof. (i) Let $m \in \mathcal{M}$ and x, y > 0. We have

$$|\mathfrak{m}(x,y) - A(x,y)| \le \max\left(x - A(x,y), y - A(x,y)\right) = \max\left(\frac{x-y}{2}, \frac{y-x}{2}\right),$$
(15)

which yields $d(m, A) \leq 1/2$.

Since the means A_t , G_t , H_t , L_p and L are homogenous, then it suffices to use the formulae (12) for establishing the equalities (ii)-(v).

(ii) Let x > 0. According to (4) with y = 1, we obtain

$$|\mathcal{T}(A_t, H_t)(x, 1)| = t(1-t)\frac{|1-x|}{1-t+tx}.$$

Studying the variations of the function $\phi : x \mapsto \frac{|1-x|}{1-t+tx}$, defined for $x \in (0,\infty)$, we conclude that it decreases on (0,1] and increases on $[1,\infty)$. Then we have

$$\sup_{x\in(0,\infty)}\varphi(x)=\max\left(\varphi(0^+),\lim_{x\to\infty}\varphi(x)\right)=\max\left(\frac{1}{t},\frac{1}{1-t}\right).$$

It follows that

$$d(A_t,H_t) = \sup_{0 < x} \left| \mathcal{T}(A_t,H_t)(x,1) \right| = \max(t,1-t).$$

(iii) Now, we have for any $x \in (0, \infty)$ with $x \neq 1$

$$\left|\mathcal{T}(A_t, G_t)(x, 1)\right| = \left|\frac{(1-t)x + t - x^{1-t}}{1-x}\right|$$

If for $x \in (0,1)$ we set $u_t(x) = \frac{(1-t)x + t - x^{1-t}}{1-x}$ then simple computation leads to

$$u_t'(x) = \frac{1 - (1 - t)x^{-t} - tx^{1 - t}}{(1 - x)^2} = \frac{v_t(x)}{(1 - x)^2},$$

where

$$\nu_t(x) = 1 - (1-t)x^{-t} - tx^{1-t} \ \, {\rm and} \ \, \nu_t'(x) = t(1-t)x^{-t}(x^{-1}-1) \geq 0.$$

It follows that ν_t is a strictly increasing function on (0, 1) and so $\nu_t(x) \leq \nu_t(1^-) = 0$ for any $x \in (0, 1)$. We then deduce that u_t is a strictly decreasing function on (0, 1). Hence,

$$\sup_{0 < x < 1} \left| \mathcal{T} \left(A_t, G_t \right) (x, 1) \right| = \mathfrak{u}_t(0) = t.$$

With similar computations we can prove that,

$$\sup_{x>1} \left| \mathcal{T} \left(A_t, G_t \right) (x, 1) \right| = 1 - t.$$

So we get $d(A_t, G_t) = \max(t, 1-t)$. (iv) Let $x \in (0, \infty)$. By virtue of (7) we have

$$\mathcal{T}(L_p, A)(x, 1) := \frac{|x^{p-1} - 1|}{2(x^{p-1} + 1)}.$$

The case p = 1 is trivial, since $L_1 = A$ and so $d(L_1, A) = 0$. Assume that $p \neq 1$. Setting $x^{p-1} = z$ and using elementary techniques of real analysis, we find $d(L_p, A) = 1/2$.

(v) As previously, with the help of (5) and (6), we have for any $x \in (0, 1)$ (after a simple reduction)

$$\mathcal{T}(L,A)(x,1) := \frac{(x+1)\log(x) - 2(x-1)}{2|1-x|\log(x)}.$$

We first show that

$$\forall x \in (0,1) \qquad \frac{(x+1)\log(x) - 2(x-1)}{2(1-x)\log(x)} \le 1/2.$$
(16)

After simple manipulations, (16) is reduced to the following one

 $\forall x \in (0,1) \qquad x \log(x) - x + 1 \ge 0,$

which is so easy to show by similar way as previously. For x>1 the inequality,

$$\frac{(x+1)\log(x) - 2(x-1)}{2(x-1)\log(x)} \le 1/2.$$
(17)

is equivalent to

$$\log(\mathbf{x}) - \mathbf{x} + \mathbf{1} \le \mathbf{0},$$

which can be simply confirmed.

The results (16) and (21) enable us to write for all x > 0 that,

$$\frac{(x+1)\log(x) - 2(x-1)}{2|1-x|\log(x)} \le \frac{1}{2}.$$
(18)

Now, by l'Hopital's rule we can check that

$$\lim_{x \to 1} \frac{(x+1)\log(x) - 2(x-1)}{(1-x)\log(x)} = 1.$$

This, when combined with (18), yields the desired result.

Remark 3 According to the preceding proposition, the relationship $d(L_p, A) = 1/2$ shows that the map $p \mapsto d(L_p, A)$ is discontinuous at p = 1, since $L_1 = A$ and so $d(L_1, A) = 0$.

Proposition 3 The distance between two harmonic weighted means H_{t_1} and H_{t_2} is given by

$$d(H_{t_1}, H_{t_2}) = \frac{|t_1 - t_2|\theta(t_1, t_2)}{2(1 - t_1)(1 - t_2) + (t_1 + t_2 - 2t_1t_2)\theta(t_1, t_2)},$$

where we set

$$\theta(t_1, t_2) := \sqrt{\frac{(1 - t_1)(1 - t_2)}{t_1 t_2}}$$

Proof. We also use (12). For $x \in (0, \infty)$, simple computation leads to

$$|\mathcal{T}(H_{t_1}, H_{t_2})(x, 1)| = \frac{|t_1 - t_2|x}{(1 - t_1 + t_1x)(1 - t_2 + t_2x)}.$$

Let us set

$$\forall x \in (0,\infty)$$
 $g(x) := \frac{x}{(1-t_1+t_1x)(1-t_2+t_2x)}$

By computing the derivative of g we easily obtain

$$\forall x \in (0,\infty) \qquad g'(x) = \frac{-t_1 t_2 x^2 + (1-t_1)(1-t_2)}{(1-t_1+t_1 x)^2 (1-t_2+t_2 x)^2}$$

We then deduce that g attains its maximum point at $\theta(t_1, t_2)$. Computing $g(\theta(t_1, t_2))$ we find the desired result after simple reductions. The proof is completed.

Another result of interest is recited in the following.

Proposition 4 The map $(\mathfrak{m}_1, \mathfrak{m}_2) \mapsto d(\mathfrak{m}_1, \mathfrak{m}_2)$ is jointly convex and separately convex. That is, the two following inequalities

$$d((1-t)m_1 + tm_3, (1-t)m_2 + tm_4) \le (1-t)d(m_1, m_2) + td(m_3, m_4)$$
(19)

$$d((1-t)m_1 + tm_3, m_2) \le (1-t)d(m_1, m_2) + td(m_3, m_2)$$
(20)

hold for any $\mathfrak{m}_1, \mathfrak{m}_2, \mathfrak{m}_3, \mathfrak{m}_4 \in \mathcal{M}$ and $\mathfrak{t} \in [0, 1]$.

Proof. Let $m_1, m_2, m_3, m_4 \in \mathcal{M}$ and $t \in [0, 1]$. For the sake of simplicity, we set

$$\delta := d\Big((1-t)m_1 + tm_3, (1-t)m_2 + tm_4\Big).$$

Then we have

$$\begin{split} \delta &= \sup_{0 < x, y} \left| \frac{\left((1-t)m_1 + tm_3 \right)(x, y) - \left((1-t)m_2 + tm_4 \right)(x, y) \right|}{x - y} \right| \\ &= \sup_{0 < x, y} \left| \frac{(1-t)\left(m_1(x, y) - m_2(x, y)\right) + t\left(m_3(x, y) - m_4(x, y)\right)}{x - y} \right| \\ &\leq \sup_{0 < x, y} \left| \frac{(1-t)\left(m_1(x, y) - m_2(x, y)\right)}{x - y} \right| + \sup_{0 < x, y} \left| \frac{t\left(m_3(x, y) - m_4(x, y)\right)}{x - y} \right| \\ &= (1-t)d(m_1, m_2) + td(m_3, m_4) \end{split}$$

Every jointly convex map is separately convex. That is, (20) follows from (19) when we take $m_4 = m_2$. The proof is finished.

Remark 4 (i) According to Example 1, (iii) the relation $d(A, \frac{A+G}{2}) = 1/4$ shows that the convexity of the map $(\mathfrak{m}_1, \mathfrak{m}_2) \mapsto d(\mathfrak{m}_1, \mathfrak{m}_2)$ is not strict. (ii) From the preceding proposition we immediately deduce that, every ball (closed or open) of (\mathcal{M}, d) is convex.

(i)
$$d(A, \lambda A_t + (1 - \lambda)L_p) \le \lambda |t - 1/2| + \frac{1 - \lambda}{2}$$
, for $t, \lambda \in [0, 1]$ and $p \in \mathbb{R}$.
(ii) $d(A, \lambda A_t + (1 - \lambda)He_{\alpha}) \le \lambda |t - 1/2| + \frac{\alpha(1 - \lambda)}{2}$, for $t, \lambda, \alpha \in [0, 1]$.
(iii) $d(A, \lambda L_p + (1 - \lambda)He_{\alpha}) \le \frac{\lambda}{2} + \frac{\alpha(1 - \lambda)}{2}$, for $t, \lambda, \alpha \in [0, 1]$ and $p \in \mathbb{R}$.

1 . . .

Proof. According to (20), with the help of Example 1 and Proposition 2, we easily obtain the desired inequalities. The details are simple and therefore omitted here for the reader.

3 Topological properties of (\mathcal{M}, d)

We preserve the same notations as in the previous sections.

Proposition 5 (\mathcal{M}, d) coincides with its closed ball of center A, the arithmetic mean, and radius 1/2.

Proof. According to (15) we have $d(m, A) \leq 1/2$ for any $m \in \mathcal{M}$. Inversely, assume that m is a binary map satisfying (15). This is equivalent to

$$|\mathfrak{m}(x,y) - A(x,y)| \le \frac{|x-y|}{2}$$
 (21)

and so,

$$\min(x,y) := \frac{x+y-|x-y|}{2} \le \mathfrak{m}(x,y) \le \frac{x+y+|x-y|}{2} := \max(x,y).$$

The desired result follows and the proof is finished.

Remark 5 In a geometrical point of view, the inequality (21) implies that every mean m(x, y) lies on the sphere centered at the arithmetic mean and with radius equal to the half of the euclidian distance between x and y. So, according to the definition given by Dinh et al [6], every bivariate mean satisfies the in-sphere property.

An important topological property for (\mathcal{M}, d) is quoted in the following theorem.

Theorem 1 The metric space (\mathcal{M}, d) is complete.

Proof. Let (\mathfrak{m}_p) be a Cauchy sequence in (\mathcal{M}, d) . Let a, b > 0 with $a \neq b$ be fixed. For a given $\varepsilon > 0$ there is $\eta_{\varepsilon} \in \mathbb{N}$ such that,

$$p,q \ge \eta_{\varepsilon} \Longrightarrow d(\mathfrak{m}_p,\mathfrak{m}_q) \le \frac{\varepsilon}{|\mathfrak{a}-\mathfrak{b}|}$$

or equivalently

$$p,q \ge \eta_{\varepsilon} \Longrightarrow \sup_{0 < x,y} \left| \frac{m_p(x,y) - m_q(x,y)}{x - y} \right| \le \frac{\varepsilon}{|a - b|}.$$

We then deduce that

$$p,q \ge \eta_{\varepsilon} \Longrightarrow \left| \frac{m_p(a,b) - m_q(a,b)}{a-b} \right| \le \frac{\varepsilon}{|a-b|}.$$

This latter inequality holds for each a, b > 0 with $a \neq b$. It follows that, for any x, y > 0 there exists an integer N_{ε} such that we get

$$p,q \ge N_{\varepsilon} \Longrightarrow |\mathfrak{m}_p(x,y) - \mathfrak{m}_q(x,y)| \le \varepsilon,$$

which means that $(\mathfrak{m}_p(x,y))_p$ is a Cauchy sequence in \mathbb{R} . By completeness of \mathbb{R} , for the standard metric, the sequence $(\mathfrak{m}_n(x,y))_n$ is convergent in \mathbb{R} and we put $\lim_{p\uparrow\infty}\mathfrak{m}_p(x,y) = \mathfrak{m}(x,y)$ for any x, y > 0.

Since $\min(x, y) \leq m_n(x, y) \leq \max(x, y)$ we then deduce, when $p \uparrow \infty$, that $\min(x, y) \leq m(x, y) \leq \max(x, y)$. So we can confirm that $m \in \mathcal{M}$ and it remains to prove that $(\mathfrak{m}_p)_p$ converges to \mathfrak{m} in (\mathcal{M}, d) .

Since $(\mathfrak{m}_p(x,y))_p$ is a Cauchy sequence in \mathbb{R} then, for any x, y > 0 with $x \neq y$, $(\mathfrak{m}_p(x,y)/(x-y))_p$ is also a Cauchy sequence in \mathbb{R} . This means that,

$$\forall \epsilon > 0 \quad \exists N_{\epsilon} \in \mathbb{N} \quad \forall p,q \ge N_{\epsilon} \quad \forall x,y > 0, \ x \neq y \quad \left| \frac{m_{p}(x,y) - m_{q}(x,y)}{x-y} \right| \le \epsilon.$$

By letting q to ∞ in this latter inequality we obtain,

$$\left|\frac{\mathfrak{m}_{p}(x,y) - \mathfrak{m}(x,y)}{x - y}\right| \le \epsilon \text{ for all } x, y > 0, \ x \neq y$$

and so $d(\mathfrak{m}_p,\mathfrak{m}) \leq \varepsilon$ which gives the convergence of $(\mathfrak{m}_p)_p$ to \mathfrak{m} in (\mathcal{M}, d) . \Box

In the aim to give more topological properties for (\mathcal{M}, d) , we need the following lemma.

Lemma 1 For every $p \ge 1$, we have the following $d(L_p, max) = 1$.

Proof. The means L_p and max are homogenous so we can use the formulae (12). It is easy to check that

$$\forall x \in (0,1)$$
 $\mathcal{T}(L_p, \max)(x,1) = \frac{x^{p-1}}{1+x^{p-1}}.$ (22)

For p = 1, there is nothing to prove. For $p \neq 1$, we set $z = x^{p-1}$ and the right hand-side of (22) remains a simple homographic function in z which is so monotone for $z \in (0, +\infty)$. For both cases p > 1 or p < 1, the variable z describes the interval $(0, +\infty)$. Passing to the supremum over z in (22) we obtain the desired result, by simple arguments of real analysis.

Now, we are in a position to state the following result.

Theorem 2 The space (\mathcal{M}, d) is not compact.

Proof. Since (\mathcal{M}, d) is a metric space, it suffices to show that there exists a sequence which have no convergent subsequence.

Let's at first recall that if a sequence (\mathfrak{m}_p) converges in (\mathcal{M}, d) to a mean \mathfrak{m} then we have $\lim_{p \to +\infty} m_p(x, y) = m(x, y)$ for any x, y > 0.

On one hand, by Lemma 1, we have $d(L_p, max) = 1$ for all integer p > 1, and so the sequence $(L_p)_{p>1}$ does not converge to max in (\mathcal{M}, d) .

On the other hand, it is not hard to see that $\lim_{p\to+\infty} L_p(\mathfrak{a},\mathfrak{b}) = \max(\mathfrak{a},\mathfrak{b})$, see [2] for instance. This shows that we can not extract a convergent subsequence from the bounded sequence $(L_p)_{p>1}$. The proof of the theorem is completed.

Proposition 6 \mathcal{M}_s and \mathcal{M}_h are closed in (\mathcal{M}, d) .

Proof. We show that \mathcal{M}_s is closed. For this, let $(\mathfrak{m}_n)_n$ be a sequence of symmetric means converging to a mean \mathfrak{m} in (\mathcal{M}, d) . As already mentioned before, for any x, y > 0, the two sequences $(\mathfrak{m}_n(x, y))_n$ and $(\mathfrak{m}_n(y, x))_n$ converge in \mathbb{R} to $\mathfrak{m}(x,y)$ and $\mathfrak{m}(y,x)$, respectively. Since $\mathfrak{m}_n(x,y) = \mathfrak{m}_n(y,x)$ then by letting $n \uparrow \infty$ we obtain $\mathfrak{m}(x, y) = \mathfrak{m}(y, x)$ and so $\mathfrak{m} \in \mathcal{M}_s$. \square In a similar way, we prove the closeness of $\mathcal{M}_{\rm h}$.

Another topological property of (\mathcal{M}, d) is recited in the following result.

Theorem 3 The metric space (\mathcal{M}, d) is path-wise connected and so, it is connected.

Proof. Let $\mathfrak{m}_1, \mathfrak{m}_2 \in \mathcal{M}$ and consider the map $f: [0, 1] \longrightarrow \mathcal{M}$ such that,

$$\forall t \in [0, 1] \quad f(t) = (1 - t)m_1 + tm_2.$$

Since \mathcal{M} is convex then f is well defined. We will show that f is a path (i.e. continuous function) with endpoints \mathfrak{m}_1 and \mathfrak{m}_2 . Indeed, for all $\mathfrak{t}_1, \mathfrak{t}_2 \in [0, 1]$ we have

$$\begin{split} d\big(f(t_1), f(t_2)\big) &= \sup_{0 < x, y} \left| \frac{f(t_1)(x, y) - f(t_2)(x, y)}{x - y} \right| \\ &= \sup_{0 < x, y} \left| \frac{(t_1 - t_2)(m_1(x, y) - m_2(x, y))}{x - y} \right| \\ &= |t_1 - t_2| d(m_1, m_2) \\ &\leq |t_1 - t_2| \end{split}$$

We then infer that f is uniformly continuous on [0, 1] and so, it is continuous. Moreover, $f(0) = m_1$ and $f(1) = m_2$. In summary, f is a path with endpoints m_1 and m_2 . The proof is finished.

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