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S-GEOMETRIC CONVEXITY OF A FUNCTION INVOLVING MACLAURIN'S ELEMENTARY SYMMETRIC MEAN

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ABSTRACT. Let $x_i>0, i=1,2,\ldots,n, \ x=(x_1,x_2,\ldots,x_n)$, the kth elementary symmetric function of x is defined as $E_n\left(x,k\right)=\sum\limits_{1\leq i_1<\cdots< i_k\leq n}\prod\limits_{j=1}^k x_{i_j}$ with $1\leq k\leq n$, the kth elementary symmetric mean is defined as $P_n\left(x,k\right)=\left(\binom{n}{k}^{-1}E_n\left(x,k\right)\right)^{\frac{1}{k}}$, and the function f is defined as $f\left(x\right)=P_n\left(x,k-1\right)-P_n\left(x,k\right)$. The paper proves that f is a S-geometrically convex function. The result generalizes the well-known Maclaurin-Inequality.

Key words and phrases: Geometrically convex function, S-geometrically convex function, Inequality, Maclaurin-Inequality, Logarithm majorization.

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1. Introduction

Throughout the paper we assume \mathbb{R}^n be the *n*-dimensional Euclidean Space,

$$\mathbb{R}^n_+ = \{(x_1, x_2, \dots, x_n), x_i > 0, i = 1, 2, \dots, n\},\$$

and

$$e^{x} = (e^{x_{1}}, e^{x_{2}}, \dots, e^{x_{n}}), \quad x^{c} = (x_{1}^{c}, x_{2}^{c}, \dots, x_{n}^{c}),$$

$$\ln x = (\ln x_{1}, \ln x_{2}, \dots, \ln x_{n}), x \cdot y = (x_{1}y_{1}, x_{2}y_{2}, \dots, x_{n}y_{n}),$$

where $c \in \mathbb{R}$, and $x = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n$, $y = (y_1, y_2, \dots, y_n) \in \mathbb{R}^n$. And if $n \geq 2$, $x = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n_+$. They are defined respectively by

$$A_n(x) = \frac{x_1 + x_2 + \dots + x_n}{n}, \quad G_n(a) = \sqrt[n]{x_1 x_2 \cdots x_n}.$$

The kth elementary symmetric function of x, kth elementary symmetric mean, and function f are defined respectively as

$$E_n(x,k) = \sum_{1 \le i_1 < \dots < i_k \le n} \prod_{j=1}^k x_{i_j}, \qquad (1 \le k \le n)$$

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$$P_{n}(x,k) = \left(\binom{n}{k}^{-1} E_{n}(x,k)\right)^{\frac{1}{k}}, \qquad (1 \le k \le n)$$
$$f(x) = P_{n}(x,k-1) - P_{n}(x,k), \qquad (2 \le k \le n)$$

with $\binom{n}{k} = \frac{n!}{k!(n-k)!}$. The following theorem is true by [1].

Theorem 1.1 (Maclaurin-Inequality).

$$(1.1) A_n(x) = P_n(x,1) \ge P_n(x,2) \ge \dots \ge P_n(x,n-1) \ge P_n(x,n) = G_n(x).$$

(1.2)
$$\frac{E_n(x,n)}{E_n(x,n-1)} < \frac{E_n(x,n-1)}{E_n(x,n-2)} < \dots < \frac{E_n(x,3)}{E_n(x,2)} < \frac{E_n(x,2)}{E_n(x,1)} < E_n(x,1).$$

References [5], [4], [2], [7], [8], [9], [10] and [6] give the definitions of n dimensional geometrically convex functions, S-geometrically convex functions and logarithm majorization, and a large number of results have been obtained. Since many functions have geometric convexity or geometric concavity, research into geometrically convex functions make sense. For a comprehensive list of recent results on geometrically convex functions, see the book [10] and the papers [5], [4], [2] [7] [8], [9] and [6] where further results are given.

The main aim of this paper is to prove the following theorem.

Theorem 1.2. Let n = 2, or $n \ge 3, 2 \le k - 1 \le n - 1$, and $f(x) = P_n(x, k - 1) - P_n(x, k)$, then f is a S-geometrically convex function.

The result generalizes the Maclaurin-Inequality.

2. RELATIVE DEFINITION AND A LEMMA

Lemma 2.1 ([3]). Let $H \subseteq \mathbb{R}^n$ be a symmetric convex set with a nonempty interior, $\phi: H \to \mathbb{R}^n$ \mathbb{R} be continuously differentiable on the interior of H and continuous on H. Necessary and sufficient conditions for ϕ to be S-convex(concave) on H are that ϕ is symmetric on H, and

$$(x_1 - x_2) \left(\frac{\partial \phi}{\partial x_1} - \frac{\partial \phi}{\partial x_2} \right) \ge (\le) 0,$$

for all x in the interior of H.

Definition 2.1 ([9], [10, p. 89], [6]). Let $x \in \mathbb{R}^n_+$, $y \in \mathbb{R}^n_+$, $(x_{[1]}, x_{[2]}, \dots, x_{[n]})$ and $(y_{[1]}, y_{[2]}, \dots, y_{[n]})$ be the decreasing queues of (x_1, x_2, \dots, x_n) and (y_1, y_2, \dots, y_n) respectively. We say (x_1, x_2, \dots, x_n) logarithm majorizes (y_1, y_2, \dots, y_n) , denote $\ln x > \ln y$ if

$$\begin{cases} \prod_{i=1}^{k} x_i \ge \prod_{i=1}^{k} y_i, & k = 1, 2, \dots, n-1, \\ \prod_{i=1}^{n} x_i = \prod_{i=1}^{n} y_i. \end{cases}$$

Remark 2.2. If x logarithm majorizes y, then

$$\begin{cases} \ln\left(\prod_{i=1}^{k} x_i\right) \ge \ln\left(\prod_{i=1}^{k} y_i\right), & k = 1, 2, \dots, n-1, \\ \ln\left(\prod_{i=1}^{n} x_i\right) = \ln\left(\prod_{i=1}^{n} y_i\right). \end{cases}$$

$$\begin{cases} \sum_{i=1}^{k} \ln x_i \ge \sum_{i=1}^{k} \ln y_i, & k = 1, 2, \dots, n-1, \\ \sum_{i=1}^{n} \ln x_i = \sum_{i=1}^{n} \ln y_i. \end{cases}$$

So we can denote $\ln x > \ln y$ in the Definition 2.1.

Lemma 2.3 ([10, p. 97]). $x = (x_1, x_2, ..., x_n) \in \mathbb{R}^n_+$ logarithm majorizes

$$\bar{G}(x) = (G_n(x), G_n(x), \dots, G_n(x)).$$

Definition 2.2 ([7]). Let $E \subseteq \mathbb{R}^n_+$, then E is said to be a logarithm convex set, if for any $x, y \in E$, $\alpha, \beta > 0$, $\alpha + \beta = 1$, it have $x^{\alpha}y^{\beta} \in E$.

Remark 2.4. Let $E \subseteq \mathbb{R}^n_+$, $\ln E = \{\ln x | x \in E\}$. Then $x, y \in E$ if only if $\ln x, \ln y \in \ln E$, and $x^{\alpha}y^{\beta} \in E$ if only if $\alpha \ln x + \beta \ln y \in \ln E$, so E is a logarithm convex set if and only if $\ln E$ is a convex set.

Definition 2.3 ([10, p. 107]). Let $E \subseteq \mathbb{R}^n_+$, $f: E \to [0, +\infty)$. Then f is called an S-geometrically convex function, if for any $x, y \in E \subseteq \mathbb{R}^n_+$, $\ln x \succ \ln y$, we have

$$(2.1) f(x) \ge f(y).$$

And f is called an S-geometrically concave function, if the inequality (2.1) is reversed.

Lemma 2.5 ([10, p. 108]). Let $E \subseteq \mathbb{R}^n_+$ be a symmetric logarithm convex set with a nonempty interior, $f: E \to [0, +\infty)$ be symmetric continuously differentiable on the interior of E and continuous on E. Then f is a S-geometrically convex function, if the following inequality

(2.2)
$$(\ln x_1 - \ln x_2) \left(x_1 \frac{\partial f}{\partial x_1} - x_2 \frac{\partial f}{\partial x_2} \right) \ge 0$$

holds for all x in the interior of E. And f a is S-geometrically concave function, if the inequality (2.2) is reversed.

Proof. Let $\ln E = \{\ln x | x \in E\}$, then $\ln E$ is a symmetric convex set and has a nonempty interior. Again, let $\varepsilon > 0$, $g(x) = f(x) + \varepsilon$ with $x \in E$, and $h(y) = \ln g(e^y)$ with $y \in \ln E = \{\ln x | x \in E\}$, then $g: E \to (0, +\infty)$, $h: \ln E \to (-\infty, +\infty)$. Further let $x = e^y$,

$$\frac{\partial h}{\partial y_1} = \frac{\partial (\ln g (e^y))}{\partial y_1}$$

$$= \frac{1}{g (e^y)} \cdot \frac{\partial (g (e^y))}{\partial y_1}$$

$$= \frac{1}{g (x)} \cdot \frac{\partial (g (x))}{\partial x_1} \cdot e^{y_1}$$

$$= \frac{x_1}{g (x)} \cdot \frac{\partial g}{\partial x_1}.$$

Similarly,

$$\frac{\partial h}{\partial y_2} = \frac{x_2}{g(x)} \cdot \frac{\partial g}{\partial x_2}.$$

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According to inequality 2.2,

$$(y_1 - y_2) \left(\frac{\partial h}{\partial y_1} - \frac{\partial h}{\partial y_2} \right) = \frac{(\ln x_1 - \ln x_2)}{g(x)} \left(x_1 \frac{\partial g}{\partial x_1} - x_2 \frac{\partial g}{\partial x_2} \right)$$
$$= \frac{(\ln x_1 - \ln x_2)}{g(x)} \left(x_1 \frac{\partial f}{\partial x_1} - x_2 \frac{\partial f}{\partial x_2} \right) \ge 0.$$

Then by Lemma 2.1, we know that h is a S-convex function. For any $u, v \in E$ with $\ln u > \ln v$, we have

$$h(\ln u) \ge h(\ln v), \quad \ln g(e^{\ln u}) \ge \ln g(e^{\ln v}),$$

and

$$g(u) \ge g(v), \quad f(u) \ge f(v).$$

So f is a S- geometrically convex function.

If the inequality (2.2) is reversed, we similarly have that f is a S-geometrically concave function.

The proof of Lemma 2.5 is completed.

3. THE PROOF OF THEOREM 1.2

Proof of Theorem 1.2. If n = 2, then k = 2.

$$f(x) = P_n(x, k - 1) - P_n(x, k) = \frac{x_1 + x_2}{2} - \sqrt{x_1 x_2},$$

$$\frac{\partial f}{\partial x_1} = \frac{1}{2} - \frac{1}{2} \sqrt{\frac{x_2}{x_1}}, \quad x_1 \frac{\partial f}{\partial x_1} = \frac{1}{2} x_1 - \frac{1}{2} \sqrt{x_1 x_2},$$

$$(\ln x_1 - \ln x_2) \left(x_1 \frac{\partial f}{\partial x_1} - x_2 \frac{\partial f}{\partial x_2} \right) = (\ln x_1 - \ln x_2) \left(\frac{x_1 - x_2}{2} \right) \ge 0.$$

According to Lemma 2.5, if n = 2, Theorem 1.2 is true.

If $n \ge 3$, $k \ge 3$, Letting $\bar{x} = (x_3, x_4, \dots, x_n)$, $E_{n-2}(\bar{x}, 0) = 1$, we have

$$f(x) = P_n(x, k-1) - P_n(x, k)$$

$$= \left(\binom{n}{k-1}^{-1} E_n(x, k-1) \right)^{\frac{1}{k-1}} - \left(\binom{n}{k}^{-1} E_n(x, k) \right)^{\frac{1}{k}},$$

$$\frac{\partial f}{\partial x_1} = \frac{1}{k-1} \cdot \binom{n}{k-1}^{-\frac{1}{k-1}} \cdot (E_n(x,k-1))^{\frac{1}{k-1}-1} \sum_{2 \le i_1 < \dots < i_j \le n} \prod_{j=1}^{k-2} x_{i_j}$$
$$-\frac{1}{k} \cdot \binom{n}{k}^{-\frac{1}{k}} \cdot (E_n(x,k))^{\frac{1}{k}-1} \sum_{2 \le i_1 < \dots < i_i \le n} \prod_{j=1}^{k-1} x_{i_j},$$

$$x_{1} \frac{\partial f}{\partial x_{1}} = \frac{1}{k-1} \cdot \binom{n}{k-1}^{-\frac{1}{k-1}} \cdot (E_{n}(x,k-1))^{\frac{1}{k-1}-1} \left[x_{1} E_{n-2}(\bar{x},k-2) + x_{1} x_{2} E_{n-2}(\bar{x},k-3) \right] - \frac{1}{k} \cdot \binom{n}{k}^{-\frac{1}{k}} \cdot (E_{n}(x,k))^{\frac{1}{k}-1} \left[x_{1} E_{n-2}(\bar{x},k-1) + x_{1} x_{2} E_{n-2}(\bar{x},k-2) \right],$$

and

$$x_{2} \frac{\partial f}{\partial x_{2}} = \frac{1}{k-1} \cdot \binom{n}{k-1}^{-\frac{1}{k-1}} \cdot (E_{n}(x,k-1))^{\frac{1}{k-1}-1} \left[x_{2} E_{n-2}(\bar{x},k-2) + x_{1} x_{2} E_{n-2}(\bar{x},k-3) \right] - \frac{1}{k} \cdot \binom{n}{k}^{-\frac{1}{k}} \cdot (E_{n}(x,k))^{\frac{1}{k}-1} \left[x_{2} E_{n-2}(\bar{x},k-1) + x_{1} x_{2} E_{n-2}(\bar{x},k-2) \right].$$

So

$$(3.1) \quad (\ln x_1 - \ln x_2) \left(x_1 \frac{\partial f}{\partial x_1} - x_2 \frac{\partial f}{\partial x_2} \right)$$

$$= (\ln x_1 - \ln x_2) \cdot \frac{1}{k-1} \cdot {n \choose k-1}^{-\frac{1}{k-1}} \cdot (E_n(x,k-1))^{\frac{1}{k-1}-1} \cdot (x_1 - x_2) \cdot E_{n-2}(\bar{x},k-2)$$

$$- (\ln x_1 - \ln x_2) \cdot \frac{1}{k} \cdot {n \choose k}^{-\frac{1}{k}} \cdot (E_n(x,k))^{\frac{1}{k}-1} \cdot (x_1 - x_2) \cdot E_{n-2}(\bar{x},k-1).$$

On the other hand, by (1.2), we deduce

$$(x_1 + x_2) E_{n-2}(\bar{x}, k-1) \cdot E_{n-2}(\bar{x}, k-2) + x_1 x_2 \left[k E_{n-2}^2(\bar{x}, k-2) - (k-1) E_{n-2}(\bar{x}, k-3) \cdot E_{n-2}(\bar{x}, k-1) \right] \ge 0,$$

so

$$k \cdot [(x_1 + x_2) E_{n-2} (\bar{x}, k-1) + x_1 x_2 E_{n-2} (\bar{x}, k-2)] \cdot E_{n-2} (\bar{x}, k-2) - (k-1) \cdot [(x_1 + x_2) E_{n-2} (\bar{x}, k-2) + x_1 x_2 E_{n-2} (\bar{x}, k-3)] \cdot E_{n-2} (\bar{x}, k-1) \ge 0,$$

$$k \cdot E_n (x, k) \cdot E_{n-2} (\bar{x}, k-2) - (k-1) \cdot E_n (x, k-1) \cdot E_{n-2} (\bar{x}, k-1) \ge 0.$$

Again, according to (1.1), the following inequality holds.

$$k \cdot P_n(x, k-1) \cdot E_n(x, k) \cdot E_{n-2}(\bar{x}, k-2) - (k-1) \cdot P_n(x, k) \cdot E_n(x, k-1) \cdot E_{n-2}(\bar{x}, k-1) \ge 0,$$

then

$$\frac{1}{k-1} \cdot {n \choose k-1}^{-\frac{1}{k-1}} \cdot (E_n(x,k-1))^{\frac{1}{k-1}-1} \cdot E_{n-2}(\bar{x},k-2)
- \frac{1}{k} \cdot {n \choose k}^{-\frac{1}{k}} \cdot (E_n(x,k))^{\frac{1}{k}-1} \cdot E_{n-2}(\bar{x},k-1) \ge 0.$$

Finally by (3.1), we can state that

$$(\ln x_1 - \ln x_2) \left(x_1 \frac{\partial f}{\partial x_1} - x_2 \frac{\partial f}{\partial x_2} \right) \ge 0,$$

Thus Theorem 1.2 holds by Lemma 2.5.

Remark 3.1. If $n \ge 3$, k = 2, we know that f is neither a S-geometrically convex function nor a S-geometrically concave function.

Remark 3.2. If n = 2, or $n \ge 3, 2 \le k - 1 < k \le n$, and x logarithm majorizes y, according to Definition 2.3, we can state that

$$P_n(x, k-1) - P_n(x, k) \ge P_n(y, k-1) - P_n(y, k)$$
.

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By Lemma 2.3 and

$$P_n\left(\bar{G}(x), k-1\right) - P_n\left(\bar{G}(x), k\right) = 0,$$

we know that Theorem 1.2 generalizes the Maclaurin-Inequality.

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