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EXACT INEQUALITIES INVOLVING POWER MEAN, ARITHMETIC MEAN AND IDENTRIC MEAN*

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Abstract. For $p \in \mathbb{R}$, the power mean $M_p(a, b)$ of order p, identric mean I(a, b) and arithmetic mean A(a, b) of two positive real numbers a and b are defined by

$$M_p(a,b) = \begin{cases} \left(\frac{a^p + b^p}{2}\right)^{1/p}, & p \neq 0, \\ \sqrt{ab}, & p = 0, \end{cases} \quad I(a,b) = \begin{cases} \frac{1}{e} \left(\frac{b^b}{a^a}\right)^{1/(b-a)}, & a \neq b, \\ a, & a = b, \end{cases}$$

and A(a,b) = (a+b)/2, respectively.

In the article, we answer the questions: What are the least values p, q and r, such that inequalities $A^{1/2}(a,b)I^{1/2}(a,b) \leq M_p(a,b), A(a,b)^{1/3}I^{2/3}(a,b) \leq M_q(a,b)$ and $A^{2/3}(a,b)I^{1/3}(a,b) \leq M_r(a,b)$ hold for all a,b > 0?

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1. INTRODUCTION

For $p \in \mathbb{R}$, the power mean $M_p(a, b)$ of order p and the identric mean I(a, b) of two positive real numbers a and b are defined by

(1.1)
$$M_p(a,b) = \begin{cases} \left(\frac{a^p + b^p}{2}\right)^{\frac{1}{p}}, & p \neq 0, \\ \sqrt{ab}, & p = 0 \end{cases}$$

and

(1.2)
$$I(a,b) = \begin{cases} \frac{1}{e} \left(\frac{b^b}{a^a}\right)^{\frac{1}{b-a}}, & a \neq b, \\ a, & a = b, \end{cases}$$

respectively.

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It is well-known that $M_p(a, b)$ is continuous and strictly increasing with respect to $p \in \mathbb{R}$ for fixed a, b > 0 with $a \neq b$. Recently, both mean values have been the subject of intensive research. In particular, many remarkable inequalities for $M_p(a, b)$ and I(a, b) can be found in literature [1-24].

Let A(a,b) = (a+b)/2, $L(a,b) = (b-a)/(\log b - \log a)(b \neq a)$ and L(a,a) = a, $G(a,b) = \sqrt{ab}$ and H(a,b) = 2ab/(a+b) be the arithmetic, logarithmic, geometric and harmonic means of two positive numbers a and b, respectively. Then

(1.3)
$$\min\{a,b\} \le H(a,b) = M_{-1}(a,b) \le G(a,b) = M_0(a,b) \le L(a,b)$$
$$\le I(a,b) \le A(a,b) = M_1(a,b) \le \max\{a,b\}.$$

In [25], Alzer and Janous established the following sharp double inequality

$$M_{\log 2/\log 3}(a,b) \le \frac{2}{3}A(a,b) + \frac{1}{3}G(a,b) \le M_{2/3}(a,b)$$

for all a, b > 0.

In [26-28], the authors presented the bounds for L and I in terms of A and G as follows

$$G^{2/3}(a,b)A^{1/3}(a,b) \le L(a,b) \le \frac{2}{3}G(a,b) + \frac{1}{3}A(a,b)$$

and

$$\frac{1}{3}G(a,b) + \frac{2}{3}A(a,b) \le I(a,b)$$

for all a, b > 0.

The following companion of (1.3) provides inequalities for the geometric and arithmetic means of L and I, the proof can be found in [29].

$$\begin{aligned} G^{1/2}(a,b)A^{1/2}(a,b) &\leq L^{1/2}(a,b)I^{1/2}(a,b) \leq \frac{1}{2}L(a,b) + \frac{1}{2}I(a,b) \\ &\leq \frac{1}{2}G(a,b) + \frac{1}{2}A(a,b) \end{aligned}$$

for all a, b > 0.

The following sharp bounds for L, I, $(LI)^{1/2}$, and (L+I)/2 in terms of power means $M_p(a, b)$ are proved in [29-35].

$$\begin{split} L(a,b) &\leq M_{1/3}(a,b), \quad M_{2/3}(a,b) \leq I(a,b) \leq M_{\log 2}(a,b), \\ M_0(a,b) &\leq \sqrt{L(a,b)I(a,b)} \leq M_{1/2}(a,b), \end{split}$$

and

$$\frac{1}{2}\left(L(a,b) + I(a,b)\right) < M_{1/2}(a,b)$$

for all a, b > 0.

Alzer and Qiu [36] proved

$$M_c(a,b) \le \frac{1}{2}L(a,b) + \frac{1}{2}I(a,b)$$

for all a, b > 0 with the best possible parameter $c = \log 2/(1 + \log 2)$.

The main purpose of this paper is to answer the questions: What are the least values p, q and r, such that inequalities $A^{1/2}(a,b)I^{1/2}(a,b) \leq M_p(a,b)$, $A(a,b)^{1/3}I^{2/3}(a,b) \leq M_q(a,b)$ and $A^{2/3}(a,b)I^{1/3}(a,b) \leq M_r(a,b)$ hold for all a, b > 0?

2. LEMMAS

In order to establish our main results, we need a lemma, which we present in this section.

Lemma 2.1. Let

$$g(t) = (1 - r)(t^{p+1} + t^p + t + 1)\log t + (2r - 1)t^{p+1} - 2rt^p + t^{p-1} - t^2 + 2rt + 1 - 2r.$$

 $\begin{array}{ll} I\!\!f\;(r,p)\;=\; \big\{(\frac{1}{3},\frac{7}{9}),(\frac{2}{3},\frac{8}{9}),(\frac{1}{2},\frac{5}{6})\big\}, \ then \ there \ exists \ \lambda \;\in\; (1,+\infty), \ such \ that \ g(t)>0 \ for \ t \in (1,\lambda) \ and \ g(t)<0 \ for \ t \in (\lambda,+\infty). \end{array}$

Proof. Let $g_1(t) = t^{1-p}g'(t)$, $g_2(t) = t^p g'_1(t)$, $g_3(t) = t^{1-p}g'_2(t)$, $g_4(t) = t^3 g'_3(t)$, $g_5(t) = t^{p-2}g'_4(t)$, $g_6(t) = t^3 g'_5(t)$, $g_7(t) = t^{1-p}g'_6(t)$, and $g_8(t) = t^p g'_7(t)$. Then simple computations lead to

$$(2.1) \qquad g(1) = 0,$$

(2.2)
$$\lim_{t \to +\infty} g(t) = -\infty,$$

$$g_1(t) = (1-r)[t^{1-p} + (1+p)t + p]\log t - 2t^{2-p} + (1+r)t^{1-p} + (1-r)t^{-p} + (2pr - p + r)t - (1-p)t^{-1} - 2pr - r + 1,$$

$$(2.3) g_1(1) = 0,$$

(2.4)
$$\lim_{t \to +\infty} g_1(t) = -\infty,$$

$$g_2(t) = (1-r)[(1+p)t^p + 1 - p]\log t + (pr+1)t^p + p(1-r)t^{p-1} + (1-p)t^{p-2} - 2(2-p)t - p(1-r)t^{-1} - pr - p + 2,$$

$$(2.5) g_2(1) = 0,$$

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$$\begin{array}{ll}
\text{.6)} & \lim_{t \to +\infty} g_2(t) = -\infty. \\
g_3(t) = p(1+p)(1-r)\log t - 2(2-p)t^{1-p} + (1+p)(1-r)t^{-p} \\
& + p(1-r)t^{-1-p} - p(1-p)(1-r)t^{-1} - (1-p)(2-p)t^{-2} \\
& + p^2r - pr + 2p - r + 1, \\
\text{.7)} & g_2(t) = 6p \quad 4 \quad 2r = 0
\end{array}$$

(2.7)
$$g_3(1) = 6p - 4 - 2r = 0,$$

(2.8) $\lim_{t \to +\infty} g_3(t) = -\infty,$
 $g_4(t) = p(1-r)[(1+p)t^2 + (1-p)t - (1-p)t^{2-p} - (1+p)t^{1-p}] -2(1-p)(2-p)(t^{3-p} - 1),$
(2.9) $a_4(1) = 0$

(2.10)
$$\lim_{t \to +\infty} g_4(t) = 0,$$

(2.10) $\lim_{t \to +\infty} g_4(t) = -\infty,$
 $g_5(t) = p(1-r)[2(1+p)t^{p-1} + (1-p)t^{p-2} - (1-p)(2-p)t^{-1} - (1+p)(1-p)t^{-2}] - 2(1-p)(2-p)(3-p),$
(2.11) $g_5(1) = 4(1-r)p^2 - 2(1-p)(2-p)(3-p),$

$$g_{6}(t) = p(1-r)[-2(1+p)(1-p)t^{r} - (1-p)(2-p)t^{r} + (1-p)(2-p)t + 2(1+p)(1-p)],$$

$$g_{6}(1) = 0,$$

$$(2.13)$$
 $g_6(1) =$

(2.14)
$$g_7(t) = p(1-p)(1-r)[(2-p)t^{1-p} - 2(1+p)^2t - p(2-p)],$$
$$g_7(1) = -p^2(1-p)(7+p)(1-r) < 0.$$

$$(2.14) g_7(1) = -p (1-p)(1+p)(1-r) < 0,$$

(2.15)
$$g_8(t) = p(1-p)(1-r)[-2(1+p)^2t^p + (1-p)(2-p)],$$

and

(2.16)
$$g_8(1) = -p^2(1-p)(7+p)(1-r) < 0$$

From (2.11) we know that $g_5(1) = \frac{296}{729}$ if $(r, p) = (\frac{1}{3}, \frac{7}{9}), g_5(1) = \frac{388}{729}$ if $(r, p) = (\frac{2}{3}, \frac{8}{9}), \text{ and } g_5(1) = \frac{119}{729}$ if $(r, p) \in (\frac{1}{2}, \frac{5}{6})$. Therefore

$$(2.17) g_5(1) > 0$$

for $(r,p) = \left\{ \left(\frac{1}{3}, \frac{7}{9}\right), \left(\frac{2}{3}, \frac{8}{9}\right), \left(\frac{1}{2}, \frac{5}{6}\right) \right\}.$

From (2.15) we clearly see that $g_8(t)$ is strictly decreasing in $[1, +\infty)$, then (2.16) implies that $g_8(t) < 0$ for $t \in [1, +\infty)$. Hence that $g_7(t)$ is strictly decreasing in $[1, +\infty)$.

From (2.14) and the monotonicity of $g_7(t)$ we know that $g_7(t) < 0$ for $t \in [1, +\infty)$. Hence $q_6(t)$ is strictly decreasing in $[1, +\infty)$.

From (2.13) and the monotonicity of $g_6(t)$ we know that $g_6(t) < 0$ for $t \in [1, +\infty)$. Hence that $g_5(t)$ is strictly decreasing in $[1, +\infty)$.

Inequalities (2.12) and (2.17) together the monotonicity of $g_5(t)$ imply that there exists $t_0 \in (1, +\infty)$, such that $g_5(t) > 0$ for $t \in (1, t_0)$ and $g_5(t) < 0$ for $t \in (t_0, +\infty)$. Hence $g_4(t)$ is strictly increasing in $[1, t_0]$ and strictly decreasing in $|t_0, +\infty)$.

From equations (2.9) and (2.10) together with the monotonicity of $g_4(t)$ we clearly see that there exists $t_1 \in (1, +\infty)$, such that $g_4(t) > 0$ for $t \in (1, t_1)$ and $g_4(t) < 0$ for $t \in (t_1, +\infty)$. Hence $g_3(t)$ is strictly increasing in $[1, t_1]$ and strictly decreasing in $[t_1, +\infty)$.

Equations (2.7) and (2.8) together with the monotonicity of $g_3(t)$ imply that there exists $t_2 \in (1, +\infty)$, such that $g_3(t) > 0$ for $t \in (1, t_2)$ and $g_3(t) < 0$ for $t \in (t_2, +\infty)$. Hence $g_2(t)$ is strictly increasing in $[1, t_2]$ and strictly decreasing in $[t_2, +\infty)$.

It follows from equations (2.5) and (2.6) together with the monotonicity of $g_2(t)$ that there exists $t_3 \in (1, +\infty)$, such that $g_2(t) > 0$ for $t \in (1, t_3)$ and $g_2(t) < 0$ for $t \in (t_3, +\infty)$. Hence $g_1(t)$ is strictly increasing in $[1, t_3]$ and strictly decreasing in $[t_3, +\infty)$.

Equations (2.3) and (2.4) together with the monotonicity of $q_1(t)$ lead to the conclusion that there exists $\lambda_5 \in (1, +\infty)$, such that $g_1(t) > 0$ for $t \in (1, t_4)$ and $g_1(t) < 0$ for $t \in (t_4, +\infty)$. Hence g(t) is strictly increasing in $[1, t_4]$ and strictly decreasing in $[t_4, +\infty)$.

3. MAIN RESULTS

THEOREM 3.1. For all a, b > 0 one has

$$\begin{split} &A^{1/3}(a,b)I^{2/3}(a,b) \leq M_{7/9}(a,b), \\ &A^{2/3}(a,b)I^{1/3}(a,b) \leq M_{8/9}(a,b), \end{split}$$

and

$$A^{1/2}(a,b)I^{1/2}(a,b) \le M_{5/6}(a,b),$$

each inequality holds equality if and only if a = b, and the parameters 7/9, 8/9 and 5/6 in each inequality cannot be improved.

Proof. If a = b, then we clearly see that

$$\begin{aligned} A^{1/2}(a,b)I^{1/2}(a,b) &= M_{5/6}(a,b) = A^{1/3}(a,b)I^{2/3}(a,b) = M_{7/9}(a,b) \\ &= A^{2/3}(a,b)I^{1/3}(a,b) = M_{8/9}(a,b) = a. \end{aligned}$$

If $a \neq b$, without loss of generality, we assume that a > b. Let $(\alpha, p) = \{(1/3, 7/9), (2/3, 8/9), (1/2, 5/6)\}$ and t = a/b > 1, then (1.1) and (1.2) lead to

(3.1)
$$M_p(a,b) - A^{\alpha}(a,b)I^{1-\alpha}(a,b) = b \left[\left(\frac{t^p+1}{2}\right)^{1/p} - \left(\frac{t+1}{2}\right)^{\alpha} \left(\frac{1}{e} \cdot t^{\frac{t}{t-1}}\right)^{1-\alpha} \right].$$

Let

$$f(t) = \frac{1}{p} \log \frac{1+t^p}{2} - \alpha \log \frac{t+1}{2} - (1-\alpha) \frac{t}{t-1} \log t + (1-\alpha),$$

then

(3.2)
$$\lim_{t \to 1^+} f(t) = 0,$$

(3.3)
$$\lim_{t \to \infty} f(t) = (1 - \alpha) + (\alpha - \frac{1}{p}) \log 2$$

and

(3.4)
$$f'(t) = \frac{g(t)}{(t+1)(t-1)^2(t^p+1)},$$

where

$$g(t) = (1 - \alpha)(t^{p+1} + t^p + t + 1)\log t + (2\alpha - 1)t^{p+1} - 2\alpha t^p + t^{p-1} - t^2 + 2\alpha t + 1 - 2\alpha.$$

From (3.3) we know that $\lim_{t\to\infty} f(t) = 2(7 - 10\log 2)/21 > 0$ if $(\alpha, p) = (\frac{1}{3}, \frac{7}{9})$, $\lim_{t\to\infty} f(t) = (8 - 11\log 2)/24 > 0$ if $(\alpha, p) = (\frac{2}{3}, \frac{8}{9})$, and $\lim_{t\to\infty} f(t) = (5 - 7\log 2)/10 > 0$ if $(\alpha, p) = (\frac{1}{2}, \frac{5}{6})$. Hence we get (3.5) $\lim_{t\to\infty} f(t) > 0$. Equation (3.4) and Lemma 2.1 lead to the conclusion that there exists $\lambda \in (1, +\infty)$, such that f(t) is strictly increasing in $[1, \lambda]$ and strictly decreasing in $[\lambda, +\infty)$. Therefore, $A^{1/3}(a, b)I^{2/3}(a, b) < M_{7/9}(a, b)$, $A^{2/3}(a, b)I^{1/3}(a, b) < M_{8/9}(a, b)$, and $A^{1/2}(a, b)I^{1/2}(a, b) < M_{5/6}(a, b)$ for all a, b > 0 with $a \neq b$ follow from (3.1), (3.2), (3.5) and the monotonicity of f(t).

Next, we prove that the parameters 7/9, 8/9 and 5/6 in each inequality cannot be improved.

For any $0 < \varepsilon < 7/9$, 0 < x < 1 and $x \to 0$, making use of Taylor expansion one has

(3.6)
$$\log \left[A^{1/2} (1, 1+x) I^{1/2} (1, 1+x) \right] - \log M_{5/6-\varepsilon} (1, 1+x) \\ = \frac{1}{2} \log(1+\frac{x}{2}) + \frac{1+x}{2x} \log(1+x) - \frac{1}{2} - \frac{6}{5-6\varepsilon} \log \frac{1+(1+x)^{5/6-\varepsilon}}{2} \\ = \frac{\varepsilon}{8} x^2 + o(x^2),$$
(3.7)
$$\log \left[A^{1/3} (1, 1+x) I^{2/3} (1, 1+x) \right] - \log M_{7/6-\varepsilon} (1, 1+x)$$

(3.7)
$$\log \left[A^{1/3}(1,1+x)I^{2/3}(1,1+x) \right] - \log M_{7/9-\varepsilon}(1,1+x) \\ = \frac{1}{3}\log(1+\frac{x}{2}) + \frac{2(1+x)}{3x}\log(1+x) - \frac{2}{3} - \frac{9}{7-9\varepsilon}\log\frac{1+(1+x)^{7/9-\varepsilon}}{2} \\ = \frac{\varepsilon}{8}x^2 + o(x^2)$$

and

(3.8)
$$\log \left[A^{2/3}(1,1+x)I^{1/3}(1,1+x) \right] - \log M_{8/9-\varepsilon}(1,1+x) \\ = \frac{2}{3}\log(1+\frac{x}{2}) + \frac{1+x}{3x}\log(1+x) - \frac{1}{3} - \frac{9}{8-9\varepsilon}\log\frac{1+(1+x)^{8/9-\varepsilon}}{2} \\ = \frac{\varepsilon}{8}x^2 + o(x^2).$$

Equations (3.6)–(3.8) imply that for any $0 < \varepsilon < 7/9$, there exists $0 < \delta = \delta(\varepsilon) < 1$, such that

$$A^{1/2}(1, 1+x)I^{1/2}(1, 1+x) > M_{5/6-\varepsilon}(1, 1+x),$$

$$A^{1/3}(1, 1+x)I^{2/3}(1, 1+x) > M_{7/9-\varepsilon}(1, 1+x)$$

and

$$A^{2/3}(1,1+x)I^{1/3}(1,1+x) > M_{8/9-\varepsilon}(1,1+x)$$

for $x \in (0, \delta)$.

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