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ON EXTENSIONS OF TWO MAPPINGS ASSO-CIATED WITH HERMITE-HADAMARD'S INEQUALITIES FOR CONVEX FUNCTIONS

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In this paper, we introduce two new mappings closely connected with HERMITE-HADAMARD's inequalities for convex functions and study their main properties.

1. INTRODUCTION

Let f be a given continuous function defined on a interval [a, b], a < b. For any $x, y \in [a, b]$ and $t \in (0, 1)$, we write

$$C(t;x,y;f(s),s) = \frac{t}{(1-t)(y-x)} \int_{x}^{tx+(1-t)y} f(s) \,\mathrm{d}s + \frac{1-t}{t(y-x)} \int_{tx+(1-t)y}^{y} f(s) \,\mathrm{d}s,$$

where, $x \neq y$. When x = y, C(t; x, x; f(s), s) = f(x).

When f is a continuous convex function on [a, b], the author of this paper showed in [1] and [2] that the following inequalities hold true:

(1.1)
$$f(ta + (1-t)b) \le C(t; a, b; f(s), s) \le tf(a) + (1-t)f(b).$$

We define two mappings H and h by $H: (0,1) \times [a,b] \times [a,b] \to \mathbb{R}$, if

$$H(t; x, y) = (y - x) \left(tf(x) + (1 - t)f(y) \right) - \frac{t}{1 - t} \int_{x}^{tx + (1 - t)y} f(s) \, \mathrm{d}s$$
$$- \frac{1 - t}{t} \int_{tx + (1 - t)y}^{y} f(s) \, \mathrm{d}s$$
$$= (y - x) \left(tf(x) + (1 - t)f(y) - C(t; x, y; f(s), s) \right)$$

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and $h: (0,1) \times [a,b] \times [a,b] \to \mathbb{R}$, if

$$h(t;x,y) = \frac{t}{1-t} \int_{x}^{tx+(1-t)y} f(s) \, \mathrm{d}s + \frac{1-t}{t} \int_{tx+(1-t)y}^{y} f(s) \, \mathrm{d}s$$
$$-(y-x)f(tx+(1-t)y)$$
$$= (y-x) \Big(C\big(t;x,y;f(s),s\big) - f\big(tx+(1-t)y\big) \Big),$$

they are differences generated by the inequalities (1.1).

If t = 1/2, then inequalities (1.1), H(t; x, y) and h(t; x, y) reduce to

(1.2)
$$f\left(\frac{a+b}{2}\right) \le \frac{1}{b-a} \int_{a}^{b} f(s) \,\mathrm{d}s \le \frac{f(a)+f(b)}{2},$$

$$\widetilde{H}(x,y) = (y-x)\big(f(x) + f(y)\big) - 2\int_x^y f(s)\,\mathrm{d}s$$

and

$$\widetilde{h}(x,y) = \int_x^y f(s) \,\mathrm{d}s - (y-x)f\left(\frac{x+y}{2}\right),$$

respectively.

The (1.1) are called HERMITE-HADAMARD's inequalities (see [3] and [4]). $\tilde{H}(x, y)$ and $\tilde{h}(x, y)$ are differences generated by the inequalities (1.2).

In [5], S. S. DRAGOMIR and R. P. AGARWAL gave some properties of $\tilde{H}(a, y)$ and $\tilde{h}(a, y)$ with $y \in [a, b]$; in [6], the author of this paper showed some properties of $\tilde{H}(x, b)$ and $\tilde{h}(x, b)$ with $x \in [a, b]$ and obtained some refinements of (1.2).

The aim of this paper is to study the main properties of H(t; x, y) and h(t; x, y), and then obtain some refinements of (1.1).

2. MAIN RESULTS

The main properties of H(t; x, y) are given in the following two theorems:

Theorem 2.1. Let f be a continuous convex function defined on [a, b]. For any $t \in (0, 1)$, then we have the following:

(1) H(t; a, y) is nonnegative and monotonically increasing with y on [a, b], H(t; x, b) is nonnegative and monotonically decreasing with x on [a, b];

(2) For any $x \in (a, b)$, we have the following three refinements of the right side in (1.1):

(2.1)
$$C(t; a, b; f(s), s)$$

 $\leq \frac{x-a}{b-a} \left(tf(a) + (1-t)f(x) - C(t; a, x; f(s), s) \right) + C(t; a, b; f(s), s)$
 $\leq tf(a) + (1-t)f(b),$

(2.2)
$$C(t; a, b; f(s), s)$$

 $\leq \frac{b-x}{b-a} (tf(x) + (1-t)f(b) - C(t; x, b; f(s), s)) + C(t; a, b; f(s), s)$
 $\leq tf(a) + (1-t)f(b)$

and

$$(2.3) \quad C(t;a,b;f(s),s) \\ \leq \frac{1}{2} \left(\frac{x-a}{b-a} tf(a) + \frac{b-x}{b-a} (1-t)f(b) + \left(\frac{b-x}{b-a} t + \frac{x-a}{b-a} (1-t) \right) f(x) \\ - \frac{x-a}{b-a} C(t;a,x;f(s),s) - \frac{b-x}{b-a} C(t;x,b;f(s),s) \right) + C(t;a,b;f(s),s) \\ \leq tf(a) + (1-t)f(b).$$

Theorem 2.2. Let f be a continuous convex function defined on [a, b]. For any $\alpha \in (0,1)$, then we have the following:

(1) When $1/2 \le t < 1$, H(t; a, y) is convex with y on [a, b] and we have the following refinement of the right side in (1.1):

$$(2.4) \quad C(t; a, b; f(s), s) \\ \leq tf(a) + (1-t)f(\alpha a + (1-\alpha)b) - C(t; a, \alpha a + (1-\alpha)b; f(s), s) \\ + C(t; a, b; f(s), s) \\ \leq tf(a) + \frac{1-t}{(1-\alpha)(b-a)}C(\alpha; a, b; (x-a)f(x), x) \\ - \frac{1}{(1-\alpha)(b-a)}C(\alpha; a, b; (x-a)C(t; a, x; f(s), s), x) + C(t; a, b; f(s), s) \\ \leq tf(a) + (1-t)f(b);$$

(2) When $0 < t \le 1/2$, H(t; x, b) is convex with x on [a, b] and we have the following refinement of the right side in (1.1):

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$$(2.5) \quad C(t; a, b; f(s), s) \\ \leq tf(\alpha a + (1 - \alpha)b) + (1 - t)f(b) - C(t; \alpha a + (1 - \alpha)b, b; f(s), s) \\ + C(t; a, b; f(s), s) \\ \leq (1 - t)f(b) + \frac{t}{\alpha(b - a)}C(\alpha; a, b; (b - x)f(x), x) \\ - \frac{1}{\alpha(b - a)}C(\alpha; a, b; (b - x)C(t; x, b; f(s), s), x) + C(t; a, b; f(s), s) \\ \leq tf(a) + (1 - t)f(b).$$

REMARK 1. The conditions "0 < t < 1/2" and "1/2 < t < 1" do not imply convexity of H(t; a, y) and h(t; x, b) on [a, b], respectively. Indeed, we have the following simple counterexample:

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EXAMPLE. Let $k = 1 + 1 \times 10^{-11}$, $t_1 = 0.002523$ and $t_2 = 1 - t_1$. Then $0 < t_1 < 1/2$, $1/2 < t_2 < 1$, $((k+1)t_1 - t_1^2(1-t_1)^{k-1} - 1 + (1-t_1)^{k+1}) = ((k+1)(1-t_2)^{k-1} - (1-t_2)^2 t_2^{k-1} - 1 + t_2^{k+1}) < 0$ and $f(s) = |s|^k$ is convex on [-100, 100]. Hence,

$$H(t_1; 0, y) = (y - 0) \left(t_1 0^k + (1 - t_1) y^k \right) - \frac{t_1}{1 - t_1} \int_0^{(1 - t_1)y} s^k \, \mathrm{d}s - \frac{1 - t_1}{t_1} \int_{(1 - t_1)y}^{y} s^k \, \mathrm{d}s$$
$$= \frac{1 - t_1}{t_1(k + 1)} \left((k + 1) t_1 - t_1^2 (1 - t_1)^{k - 1} - 1 + (1 - t_1)^{k + 1} \right) y^{k + 1}$$

is concave with y on [0, 100] and

$$H(t_2; x, 0) = (0 - x) \left(t_2(-x)^k + (1 - t_2)0^k \right) - \frac{t_2}{1 - t_2} \int_x^{t_2 x} (-s)^k \, \mathrm{d}s - \frac{1 - t_2}{t_2} \int_{t_2 x}^0 (-s)^k \, \mathrm{d}s$$
$$= \frac{t_2}{(1 - t_2)(k + 1)} \left((k + 1)(1 - t_2) - (1 - t_2)^2 t_2^{k - 1} - 1 + t_2^{k + 1} \right) (-x)^{k + 1}$$

is concave with x on [-100, 0].

The main properties of h(t; x, y) are embodied in the following theorem:

Theorem 2.3. Let f be a continuous convex function defined on [a,b]. For any $t \in (0,1)$, we have the following:

(1) h(t; a, y) is nonnegative and monotonically increasing with y on [a, b], h(t; x, b) is nonnegative and monotonically decreasing with x on [a, b].

(2) We have the inequality:

(2.6)
$$h(t; x, y) \le H(t; x, y), \qquad a \le x < y \le b.$$

(3) For any $x \in (a, b)$, we have the following three refinements of the left side in (1.1):

(2.7)
$$f(ta + (1-t)b) \le \frac{x-a}{b-a} \left(C(t; a, x; f(s), s) - f(ta + (1-t)x) \right) + f(ta + (1-t)b) \le C(t; a, b; f(s), s),$$

(2.8)
$$f(ta + (1-t)b)$$

 $\leq \frac{b-x}{b-a} \left(C(t;x,b;f(s),s) - f(tx + (1-t)b) \right) + f(ta + (1-t)b)$
 $\leq C(t;a,b;f(s),s)$

and

$$(2.9) \quad f(ta + (1-t)b) \\ \leq \frac{1}{2(b-a)} \left((x-a) \left(C(t;a,x;f(s),s) - f(ta + (1-t)x) \right) \right) \\ + (b-x) \left(C(t;x,b;f(s),s) - f(tx + (1-t)b) \right) \right) + f(ta + (1-t)b) \\ \leq C(t;a,b;f(s),s).$$

REMARK 2. When we choose t = 1/2, (2.1) and (2.7) reduce to (2) and (10) in [5], (2.2)-(2.3) and (2.8)-(2.9) reduce to (12)-(13) and (15)-(16) in [6], respectively.

Towards proving these theorems we shall need the following lemma:

Lemma 2.4. Let g be a continuous function defined on [a, b]. Then we have the following:

(1) Let g'_{-} and g'_{+} exist on (a, b). When $g'_{-} \geq 0$ and $g'_{+} \geq 0$, g is monotonically increasing on [a, b]. When $g'_{-} \leq 0$ and $g'_{+} \leq 0$, g is monotonically decreasing on [a, b] (see [7]).

(2) If g'_+ exist and it is monotonically increasing on (a, b), then g is convex on [a, b] (see [6-7]).

3. PROOFS OF THEOREMS

Proof of Theorem 2.1. (1) The fact that H(t; a, y) and H(t; x, b) are nonnegative follows from (1.1).

By the continuity of f, H(t; a, y) with y and H(t; x, b) with x are continuous on [a, b].

For any $x, y \in (a, b)$ and $t \in (0, 1)$, the right derivative of H(t; a, y) with y and H(t; x, b) with x are:

$$(3.1) H'_{+}(t;a,y) = tf(a) + (1-t)f(y) + (y-a)(1-t)f'_{+}(y) -tf(ta + (1-t)y) - \frac{1-t}{t} \left(f(y) - (1-t)f(ta + (1-t)y) \right) = \frac{1}{t} \left(t(1-t)(y-a)f'_{+}(y) + t^{2}f(a) - (1-t)^{2}f(y) - (2t-1)f(ta + (1-t)y) \right)$$

and

$$(3.2) H'_{+}(t;x,b) = -(tf(x) + (1-t)f(b)) + (b-x)tf'_{+}(x) - \frac{t}{1-t}(tf(tx + (1-t)b) - f(x)) + (1-t)f(tx + (1-t)b) = \frac{1}{1-t}(t(1-t)(b-x)f'_{+}(x) - (1-t)^{2}f(b) + t^{2}f(x) + (1-2t)f(tx + (1-t)b)),$$

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respectively.

Using (3.1) and convexity of f, we get

$$(3.3) \quad H'_{+}(t;a,y) = \frac{1}{t} \left(t^{2} \left(f(a) - f\left(ta + (1-t)y \right) \right) + (1-t)^{2} \left(f\left(ta + (1-t)y \right) - f(y) \right) + t(1-t)(y-a)f'_{+}(y) \right) \\ \geq \frac{1}{t} \left(t^{2}(1-t)(a-y)f'_{+} \left(ta + (1-t)y \right) + t(1-t)^{2}(a-y)f'_{+}(y) + t(1-t)(y-a)f'_{+}(y) \right) \\ + t(1-t)(y-a)f'_{+}(y) \right) \\ = t(1-t)(y-a) \left(f'_{+}(y) - f'_{+} \left(ta + (1-t)y \right) \right) \geq 0.$$

By the same method as in the proof of (3.3), we can show that the left derivative of H(t; a, y) with y satisfies

(3.4)
$$H'_{-}(t; a, y) \ge 0, \qquad y \in (a, b).$$

From (3.3)–(3.4) and (1) in the Lemma 2.4, we get that H(t; a, y) is monotonically increasing with y on [a, b].

Using (3.2) and the convexity of f, we have

$$(3.5) \quad H'_{+}(t;x,b) = \frac{1}{1-t} \left(t^{2} \left(f(x) - f\left(tx + (1-t)b \right) \right) \right) \\ + (1-t)^{2} \left(f\left(tx + (1-t)b \right) - f(b) \right) + t(1-t)(b-x)f'_{+}(x) \right) \\ \leq \frac{1}{1-t} \left(t^{2}(1-t)(x-b)f'_{+}(x) + t(1-t)^{2}(x-b)f'_{+}(tx + (1-t)b) \right) \\ + t(1-t)(b-x)f'_{+}(x) \right) \\ = t(1-t)(b-x) \left(f'_{+}(x) - f'_{+}(tx + (1-t)b) \right) \leq 0.$$

By the same method as in the proof of (3.5), we can show that the left derivative of H(t; x, b) with x satisfies

(3.6)
$$H'_{-}(t;x,b) \le 0, \qquad x \in (a,b).$$

From (3.5)–(3.6) and (1) in the Lemma 2.4, we get that H(t; x, b) is monotonically decreasing with x on [a, b].

(2) For any $x \in (a, b)$, from the monotonically increasing properties of H(t; a, y) with y on [a, b] and the mapping H(t; x, y), we have

$$0 = H(t; a, a) \le H(t; a, x) = (x - a) \Big(tf(a) + (1 - t)f(x) - C\big(t; a, x; f(s), s\big) \Big)$$

$$\le H(t; a, b) = (b - a) \Big(tf(a) + (1 - t)f(b) - C\big(t; a, b; f(s), s\big) \Big),$$

which implies the inequalities (2.1).

From the monotonically decreasing properties of H(t; x, b) with x on [a, b] and the same method as in the proof of (2.1), we can prove (2.2). Expression of (2.1) plus (2.2) and a simple manipulation yields (2.3).

This completes the proof of Theorem 2.1.

Proof of Theorem 2.2. (1) For $1/2 \le t < 1$, the continuity of H(t; a, y) with y on [a, b] has been proved in the proof of Theorem 2.1.

For $\forall y_1, y_2 \in (a, b), y_1 < y_2$, from (3.1), $1/2 \le t < 1$ and convexity of f, we obtain

$$\begin{split} t \big(H'_{+}(t;a,y_{2}) - H'_{+}(t;a,y_{1}) \big) \\ &= t(1-t) \big((y_{2}-a)f'_{+}(y_{2}) - (y_{1}-a)f'_{+}(y_{1}) \big) + (1-t)^{2} \big(f(y_{1}) - f(y_{2}) \big) \\ &+ (2t-1) \Big(f\big(ta + (1-t)y_{1} \big) - f\big(ta + (1-t)y_{2} \big) \Big) \\ &\geq t(1-t)(y_{1}-a) \big(f'_{+}(y_{2}) - f'_{+}(y_{1}) \big) + t(1-t)(y_{2}-y_{1})f'_{+}(y_{2}) \\ &+ (1-t)^{2}(y_{1}-y_{2})f'_{+}(y_{2}) + (2t-1)(1-t)(y_{1}-y_{2})f'_{+}\big(ta + (1-t)y_{2} \big) \Big) \\ &= t(1-t)(y_{1}-a) \big(f'_{+}(y_{2}) - f'_{+}(y_{1}) \big) \\ &+ (2t-1)(1-t)(y_{2}-y_{1}) \Big(f'_{+}(y_{2}) - f'_{+}\big(ta + (1-t)y_{2} \big) \Big) \geq 0, \end{split}$$

which implies that $H'_+(t; a, y)$ is monotonically increasing with y on (a, b). By (2) in the Lemma 2.4, we get that H(t; a, y) is convex with y on [a, b].

For any $\alpha \in (0,1)$, using the nonnegativity and convexity properties of H(t; a, y) and (1.1), we obtain

$$(3.7) \qquad 0 \leq \frac{1}{(1-\alpha)(b-a)} H(t; a, \alpha a + (1-\alpha)b)$$
$$\leq \frac{1}{(1-\alpha)(b-a)} C(\alpha; a, b; H(t; a, y), y)$$
$$\leq \frac{1}{(1-\alpha)(b-a)} (\alpha H(t; a, a) + (1-\alpha)H(t; a, b))$$

From mapping H(t; x, y), we get

(3.8)
$$\frac{1}{(1-\alpha)(b-a)} H(t; a, \alpha a + (1-\alpha)b)$$
$$= tf(a) + (1-t)f(\alpha a + (1-\alpha)b) - C(t; a, \alpha a + (1-\alpha)b; f(s), s),$$

(3.9)
$$\frac{1}{(1-\alpha)(b-a)}C(\alpha;a,b;H(t;a,y),y)$$

$$= \frac{1}{(1-\alpha)(b-a)} \left(tf(a)C(\alpha; a, b; (y-a), y) + (1-t)C(\alpha; a, b; (y-a)f(y), y) - C(\alpha; a, b; (y-a)C(t; a, y; f(s), s), y) \right)$$

$$= tf(a) + \frac{1-t}{(1-\alpha)(b-a)} C(\alpha; a, b; (x-a)f(x), x) - \frac{1}{(1-\alpha)(b-a)} C(\alpha; a, b; (x-a)C(t; a, x; f(s), s), x)$$

and

(3.10)
$$\frac{1}{(1-\alpha)(b-a)} \left(\alpha H(t;a,a) + (1-\alpha)H(t;a,b) \right) \\ = \frac{1}{b-a} H(t;a,b) = tf(a) + (1-t)f(b) - C(t;a,b;f(s),s).$$

Combining (3.7)–(3.10), a simple manipulation yields (2.4).

(2) For $0 < t \le 1/2$, the continuity of H(t; x, b) with x on [a, b] has been proved in the proof of Theorem 2.1.

For $\forall x_1, x_2 \in (a, b), x_1 < x_2$, from (3.2), $0 < t \le 1/2$ and convexity of f, we obtain

$$\begin{aligned} (1-t) \big(H'_{+}(t;x_{2},b) - H'_{+}(t;x_{1},b) \big) \\ &= t(1-t)(b-x_{2}) \big(f'_{+}(x_{2}) - f'_{+}(x_{1}) \big) - t(1-t)(x_{2}-x_{1}) f'_{+}(x_{1}) \\ &+ t^{2} \big(f(x_{2}) - f(x_{1}) \big) \\ &+ (1-2t) \Big(f\big(tx_{2} + (1-t)b\big) - f\big(tx_{1} + (1-t)b\big) \Big) \\ &\geq t(1-t)(b-x_{2}) \big(f'_{+}(x_{2}) - f'_{+}(x_{1}) \big) - t(1-t)(x_{2}-x_{1}) f'_{+}(x_{1}) \\ &+ t^{2}(x_{2}-x_{1}) f'_{+}(x_{1}) + (1-2t)t(x_{2}-x_{1}) f'_{+}(tx_{1} + (1-t)b) \Big) \\ &= t(1-t)(b-x_{2}) \big(f'_{+}(x_{2}) - f'_{+}(x_{1}) \big) \\ &+ (1-2t)t(x_{2}-x_{1}) \Big(f'_{+}(tx_{1} + (1-t)b) - f'_{+}(x_{1}) \Big) \geq 0, \end{aligned}$$

which implies that $H'_+(t; x, b)$ is monotonically increasing with x on (a, b). By (2) in the Lemma 2.4, we get that H(t; x, b) is convex with x on [a, b].

Using the nonnegativity and convexity properties of H(t; x, b) and the same method as in the proof of (2.4), we can prove (2.5).

This completes the proof of Theorem 2.2.

Proof of Theorem 2.3. (1) The fact that h(t; a, y) and h(t; x, b) are nonnegative follows from (1.1).

By the continuity of f, h(t; a, y) with y and h(t; x, b) with x are continuous on [a, b].

For any $x \in (a, b)$, using convexity of f, the left derivative of h(t; x, b) with x holds the following

$$(3.11) \quad h'_{-}(t;x,b) = \frac{t}{1-t} \left(tf \left(tx + (1-t)b \right) - f(x) \right) - (1-t)f \left(tx + (1-t)b \right) + f \left(tx + (1-t)b \right) - (b-x)tf'_{-} \left(tx + (1-t)b \right) = \frac{t}{1-t} \left(f \left(tx + (1-t)b \right) - f(x) \right) - (b-x)tf'_{-} \left(tx + (1-t)b \right) \leq \frac{t}{1-t} \left(-(1-t)(x-b)f'_{-} \left(tx + (1-t)b \right) \right) - (b-x)tf'_{-} \left(tx + (1-t)b \right) = 0.$$

By the same method as in the proof of (3.11), we can show that the right derivative of h(t; x, b) with x in (a, b) satisfies

(3.12)
$$h'_{+}(t;x,b) \le 0, \qquad x \in (a,b)$$

From (3.11)–(3.12) and (1) in the Lemma 2.4, we get that h(t; x, b) is monotonically decreasing with x on [a, b].

By the same method as in the proof of (3.11), we can prove

(3.13)
$$h'_{+}(t;a,y) \ge 0, \quad h'_{-}(t;a,y) \ge 0, \quad y \in (a,b).$$

Using (3.13) and (1) in the Lemma 2.4, we get that h(t; a, y) is monotonically increasing with y on [a, b].

(2) By (1.2) and x < y, we have

(3.14)
$$\frac{t}{1-t} \int_{x}^{tx+(1-t)y} f(s) \, \mathrm{d}s$$
$$\leq \frac{t}{1-t} \left(tx + (1-t)y - x \right) \frac{f\left(tx + (1-t)y \right) + f(x)}{2}$$
$$= t(y-x) \frac{f\left(tx + (1-t)y \right) + f(x)}{2}$$

and

(3.15)
$$\frac{1-t}{t} \int_{tx+(1-t)y}^{y} f(s) \, \mathrm{d}s$$
$$\leq \frac{1-t}{t} \left(y - \left(tx + (1-t)y \right) \right) \frac{f\left(tx + (1-t)y \right) + f(y)}{2}$$
$$= (1-t)(y-x) \frac{f\left(tx + (1-t)y \right) + f(y)}{2}.$$

Expression of (3.14) plus (3.15) and a simple manipulation we obtain

$$2\left(\frac{t}{1-t}\int_{x}^{tx+(1-t)y}f(s)\,\mathrm{d}s + \frac{1-t}{t}\int_{tx+(1-t)y}^{y}f(s)\,\mathrm{d}s\right)$$
$$\leq (y-x)\Big(tf(x) + (1-t)f(y) + f\big(tx+(1-t)y\big)\Big),$$

which implies the inequality (2.6).

(3) For any $x \in (a, b)$, from the monotonically decreasing property of h(t; x, b) with x on [a, b] and the definition of the mapping h, we have

$$0 = h(t; b, b) \le h(t; x, b) = (b - x) \Big(C\big(t; x, b; f(s), s\big) - f\big(tx + (1 - t)b\big) \Big)$$

$$\le h(t; a, b) = (b - a) \Big(C\big(t; a, b; f(s), s\big) - f\big(ta + (1 - t)b\big) \Big),$$

which implies the inequalities (2.8).

From the monotonically increasing property of h(t; a, y) with y on [a, b] and the same method as in the proof of (2.8), we can prove (2.7). Expression of (2.7) plus (2.8) and a simple manipulation yields (2.9).

This completes the proof of Theorem 2.3.

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