

Multiple Integral Inequalities for Schur Convex Functions on Symmetric and Convex Bodies

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Abstract. In this paper, by making use of Divergence theorem for multiple integrals, we establish some integral inequalities for Schur convex functions defined on bodies $B \subset \mathbb{R}^n$ that are symmetric, convex and have nonempty interiors. Examples for three dimensional balls are also provided.

Key Words: Schur convex functions, multiple integral inequalities.

AMS Subject Classifications: 26D15

1 Introduction

For any $x = (x_1, \dots, x_n) \in \mathbb{R}^n$, let $x_{[1]} \geq \dots \geq x_{[n]}$ denote the components of x in decreasing order, and let $x_{\downarrow} = (x_{[1]}, \dots, x_{[n]})$ denote the decreasing rearrangement of x . For $x, y \in \mathbb{R}^n$, $x \prec y$ if, by definition,

$$\begin{cases} \sum_{i=1}^k x_{[i]} \leq \sum_{i=1}^k y_{[i]}, & k = 1, \dots, n-1, \\ \sum_{i=1}^n x_{[i]} = \sum_{i=1}^n y_{[i]}. \end{cases}$$

When $x \prec y$, x is said to be majorized by y (y majorizes x). This notation and terminology was introduced by Hardy, Littlewood and Pólya in 1934.

Functions that preserve the ordering of majorization are said to be Schur-convex. Perhaps Schur-increasing would be more appropriate, but the term Schur-convex is by now well entrenched in the literature, [5, p. 80].

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A real-valued function ϕ defined on a set $\mathcal{A} \subset \mathbb{R}^n$ is said to be Schur-convex on \mathcal{A} if

$$x \prec y \quad \text{on } \mathcal{A} \Rightarrow \phi(x) \leq \phi(y). \quad (1.1)$$

If, in addition, $\phi(x) < \phi(y)$ whenever $x \prec y$ but x is not a permutation of y , then ϕ is said to be strictly Schur-convex on \mathcal{A} . If $\mathcal{A} = \mathbb{R}^n$, then ϕ is simply said to be Schur-convex or strictly Schur-convex.

For fundamental properties of Schur convexity see the monograph [5] and the references therein. For some recent results, see [2–4] and [6–8].

The following result is known in the literature as Schur-Ostrowski theorem [5, p. 84]:

Theorem 1.1. *Let $I \subset \mathbb{R}$ be an open interval and let $\phi : I^n \rightarrow \mathbb{R}$ be continuously differentiable. Necessary and sufficient conditions for ϕ to be Schur-convex on I^n are*

$$\phi \text{ is symmetric on } I^n \quad (1.2)$$

and for all $i \neq j$, with $i, j \in \{1, \dots, n\}$,

$$(z_i - z_j) \left[\frac{\partial \phi(z)}{\partial x_i} - \frac{\partial \phi(z)}{\partial x_j} \right] \geq 0 \quad \text{for all } z \in I^n, \quad (1.3)$$

where $\frac{\partial \phi}{\partial x_k}$ denotes the partial derivative of ϕ with respect to its k -th argument.

With the aid of (1.2), condition (1.3) can be replaced by the condition

$$(z_1 - z_2) \left[\frac{\partial \phi(z)}{\partial x_1} - \frac{\partial \phi(z)}{\partial x_2} \right] \geq 0 \quad \text{for all } z \in I^n. \quad (1.4)$$

This simplified condition is sometimes more convenient to verify.

The above condition is not sufficiently general for all applications because the domain of ϕ may not be a Cartesian product.

Let $\mathcal{A} \subset \mathbb{R}^n$ be a set with the following properties:

- (i) \mathcal{A} is symmetric in the sense that $x \in \mathcal{A} \Rightarrow x\Pi \in \mathcal{A}$ for all permutations Π ;
- (ii) \mathcal{A} is convex and has a nonempty interior.

We have the following result, [5, p. 85].

Theorem 1.2. *If ϕ is continuously differentiable on the interior of \mathcal{A} and continuous on \mathcal{A} , then necessary and sufficient conditions for ϕ to be Schur-convex on \mathcal{A} are*

$$\phi \text{ is symmetric on } \mathcal{A} \quad (1.5)$$

and

$$(z_1 - z_2) \left[\frac{\partial \phi(z)}{\partial x_1} - \frac{\partial \phi(z)}{\partial x_2} \right] \geq 0 \quad \text{for all } z \in \mathcal{A}. \quad (1.6)$$