

ON INEQUALITIES COMPLEMENTARY TO JENSEN'S
INEQUALITY

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Abstract. In this paper we give generalizations of two complementary inequalities proved by Pečarić and Mesihović. We also show that a generalization of Niculescu's inequality obtained by M. Dincă, S. Rădulescu and M. Bencze is a simple consequence of an older theorem proved by Pečarić and Mesihović. We give an example which shows that a conjecture stated by M. Dincă, S. Rădulescu and M. Bencze is incorrect.

1. INTRODUCTION

In paper [1] M. Dincă, S. Rădulescu and M. Bencze proved the following theorem.

THEOREM A. *Let $f : [a, b] \rightarrow \mathbb{R}$, $a < b$, be a differentiable and convex function and $a \leq x_1 \leq x_2 \leq \dots \leq x_n \leq b$. Then*

$$\begin{aligned} & \sum_{k=1}^n f(x_k) - nf\left(\frac{1}{n} \sum_{k=1}^n x_k\right) \\ & \leq \max_{1 \leq k \leq n-1} \left\{ kf(a) + (n-k)f(b) - nf\left(\frac{ka + (n-k)b}{n}\right) \right\}. \end{aligned} \quad (1.1)$$

In the same paper the authors also stated this conjecture.

CONJECTURE A. *Let $f : [a, b] \rightarrow \mathbb{R}$, $a < b$, be a differentiable and convex function, $p_i > 0$ ($i = 1, \dots, n$) and $0 < a \leq x_1 \leq x_2 \leq \dots \leq x_n \leq b$. Then*

$$\begin{aligned} & \frac{1}{P_n} \sum_{k=1}^n p_k f(x_k) - f\left(\frac{1}{P_n} \sum_{k=1}^n p_k x_k\right) \\ & \leq \max_{1 \leq k \leq n-1} \left\{ \frac{kf(a) + (n-k)f(b)}{n} - f\left(\frac{ka + (n-k)b}{n}\right) \right\}, \end{aligned}$$

where $P_n = \sum_{k=1}^n p_k$.

In paper [2] J. Pečarić and B. Mesihović proved the following two theorems.

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THEOREM B. Let $f : [m, M] \rightarrow \mathbb{R}$, $m < M$, be a function such that $f''(x) > 0$ on $[m, M]$, $p_i > 0$ for $i \in I_n = \{1, 2, \dots, n\}$, $x_i \in [m, M]$ for $i \in I_n$ and $P_n = \sum_{i \in I_n} p_i = 1$. Then

$$\sum_{i=1}^n p_i f(x_i) - f\left(\sum_{i=1}^n p_i x_i\right) \leq \max_{I \subset I_n} W(I) \leq U \quad (1.2)$$

where

$$\begin{aligned} P_I &= \sum_{i \in I} p_i, \quad I \subset I_n, \\ W(I) &= P_I f(M) + (1 - P_I) f(m) - f(P_I M + (1 - P_I) m), \\ U &= \frac{f(M) - f(m)}{M - m} f'^{-1}\left(\frac{f(M) - f(m)}{M - m}\right) + \\ &\quad + \frac{M f(M) - m f(m)}{M - m} - f\left(f'^{-1}\left(\frac{f(M) - f(m)}{M - m}\right)\right). \end{aligned}$$

THEOREM C. Let the conditions of Theorem B be fulfilled and

$$m \leq x_n \leq \dots \leq x_1 \leq M.$$

Then

$$\sum_{i=1}^n p_i f(x_i) - f\left(\sum_{i=1}^n p_i x_i\right) \leq \max_{I_k \subset I_n} W(I_k) \leq U,$$

where U is defined as in Theorem B and

$$\begin{aligned} I_k &= \{1, 2, \dots, k\}, \quad P_k = \sum_{i=1}^k p_i \\ W(I_k) &= P_k f(m) + (1 - P_k) f(M) - f(P_k m + (1 - P_k) M). \end{aligned}$$

In Section 2, as the main results of this paper, we give the versions of Theorem B and Theorem C in which the condition $f''(x) > 0$ on $[m, M]$ is relaxed to the more natural condition that the function f is convex on $[m, M]$. Then, in Section 3, we show that for any function f which fulfills the condition $f''(x) > 0$ on $[m, M]$, the result of Theorem A can be obtained as a special case of Theorem B. After that we give an example which shows that Conjecture A is incorrect.

2. MAIN RESULTS

Let $f : I \rightarrow \mathbb{R}$, $I \subset \mathbb{R}$, be a convex function. Then the inequalities

$$\begin{aligned} \frac{f(w) - f(x)}{w - x} &\leq \frac{f(w) - f(y)}{w - y} \leq \frac{f(x) - f(y)}{x - y} \\ &\leq \frac{f(x) - f(z)}{x - z} \leq \frac{f(y) - f(z)}{y - z} \end{aligned} \quad (2.1)$$

hold for any $w < x < y < z$ in $\text{Int}(I)$ (see for example [3]). We shall use this well known property of convex functions to prove the following lemma.

Lemma 1. *Let $f : [m, M] \rightarrow \mathbb{R}$ be a convex function on $[m, M]$ and $z \in [m, M]$, $p \in (0, 1)$ fixed. Then the function $\varphi : [m, M] \rightarrow \mathbb{R}$ defined by*

$$\varphi(t) = (1-p)f(z) + pf(t) - f((1-p)z + pt)$$

for all $t \in [m, M]$, has the following properties:

i) for all $t \in [m, M]$

$$\varphi(t) \geq \varphi(z) = 0; \quad (2.2)$$

ii) for all $t_1, t_2 \in [m, z]$, where $t_1 \leq t_2$

$$\varphi(m) \geq \varphi(t_1) \geq \varphi(t_2), \quad (2.3)$$

i.e. function φ is nonincreasing on $[m, z]$;

iii) for all $s_1, s_2 \in [z, M]$, where $s_1 \leq s_2$

$$\varphi(M) \geq \varphi(s_2) \geq \varphi(s_1), \quad (2.4)$$

i.e. function φ is nondecreasing on $[z, M]$.

Proof. i) We can easily see that $\varphi(z) = 0$, and since f is a convex function we have $\varphi(t) \geq 0$ for all $t \in [m, M]$.

ii) If $z = m$ then $[m, z] = \emptyset$ and inequalities (2.3) trivially hold, so let $z \in (m, M)$. If $t_1 = m$ then the first inequality in (2.3) becomes equality, and if $t_1 = z$ the same inequality follows from (2.2), so let $t_1 \in (m, z)$. We have

$$\begin{aligned} & \varphi(m) - \varphi(t_1) \\ &= (1-p)f(z) + pf(m) - f((1-p)z + pm) - \\ & \quad - (1-p)f(z) - pf(t_1) + f((1-p)z + pt_1) \\ &= p(m-t_1) \frac{f(m) - f(t_1)}{m-t_1} + \\ & \quad + p(t_1-m) \frac{f((1-p)z + pt_1) - f((1-p)z + pm)}{(1-p)z + pt_1 - [(1-p)z + pm]} \\ &= p(t_1-m) \left[\frac{f((1-p)z + pt_1) - f((1-p)z + pm)}{(1-p)z + pt_1 - [(1-p)z + pm]} - \frac{f(t_1) - f(m)}{t_1 - m} \right]. \end{aligned}$$

Since $(1-p)z + pt_1 \in (t_1, z)$, $(1-p)z + pm \in (m, z)$ and $(1-p)z + pt_1 > (1-p)z + pm$, according to property (2.1) we obtain

$$\frac{f((1-p)z + pt_1) - f((1-p)z + pm)}{(1-p)z + pt_1 - [(1-p)z + pm]} \geq \frac{f(t_1) - f(m)}{t_1 - m},$$

so we can conclude

$$\varphi(m) - \varphi(t_1) \geq 0.$$

Let $t_1, t_2 \in [m, z]$, $t_1 \leq t_2$. If $t_1 = t_2$ we have $\varphi(t_1) = \varphi(t_2)$, so we consider the case $t_1 < t_2$. If $t_2 = z$, $\varphi(t_1) \geq \varphi(t_2)$ follows from i). Now, for $t_1, t_2 \in [m, z]$

and $t_1 < t_2$ we have

$$\begin{aligned}
& \varphi(t_1) - \varphi(t_2) \\
&= (1-p)f(z) + pf(t_1) - f((1-p)z + pt_1) - \\
&\quad - (1-p)f(z) - pf(t_2) + f((1-p)z + pt_2) \\
&= p(t_1 - t_2) \frac{f(t_1) - f(t_2)}{t_1 - t_2} + \\
&\quad + p(t_2 - t_1) \frac{f((1-p)z + pt_2) - f((1-p)z + pt_1)}{(1-p)z + pt_2 - [(1-p)z + pt_1]} \\
&= p(t_2 - t_1) \left[\frac{f((1-p)z + pt_2) - f((1-p)z + pt_1)}{(1-p)z + pt_2 - [(1-p)z + pt_1]} - \frac{f(t_2) - f(t_1)}{t_2 - t_1} \right].
\end{aligned}$$

Since $(1-p)z + pt_2 \in (t_2, z)$, $(1-p)z + pt_1 \in (t_1, z)$ and $(1-p)z + pt_2 > (1-p)z + pt_1$ according to (2.1) we obtain

$$\frac{f((1-p)z + pt_2) - f((1-p)z + pt_1)}{(1-p)z + pt_2 - [(1-p)z + pt_1]} \geq \frac{f(t_2) - f(t_1)}{t_2 - t_1},$$

so we can conclude

$$\varphi(t_1) - \varphi(t_2) \geq 0.$$

iii) If $z = M$ then $[z, M] = \emptyset$ and (2.4) trivially holds, so let $z \in [m, M)$. If $s_2 = M$ then the first inequality in (2.4) becomes equality, and if $s_2 = z$ the same follows from (2.2), so let $s_2 \in (z, M)$. We have

$$\begin{aligned}
& \varphi(M) - \varphi(s_2) \\
&= (1-p)f(z) + pf(M) - f((1-p)z + pM) - \\
&\quad - (1-p)f(z) - pf(s_2) + f((1-p)z + ps_2) \\
&= p(M - s_2) \frac{f(M) - f(s_2)}{M - s_2} + \\
&\quad + p(s_2 - M) \frac{f((1-p)z + ps_2) - f((1-p)z + pM)}{(1-p)z + ps_2 - [(1-p)z + pM]} \\
&= p(M - s_2) \left[\frac{f(M) - f(s_2)}{M - s_2} - \frac{f((1-p)z + pM) - f((1-p)z + ps_2)}{(1-p)z + pM - [(1-p)z + ps_2]} \right].
\end{aligned}$$

Since $(1-p)z + pM \in (z, M)$, $(1-p)z + ps_2 \in (z, s_2)$ and $(1-p)z + pM > (1-p)z + ps_2$, according to (2.1) we know that

$$\frac{f((1-p)z + pM) - f((1-p)z + ps_2)}{(1-p)z + pM - [(1-p)z + ps_2]} \leq \frac{f(M) - f(s_2)}{M - s_2},$$

so we can conclude

$$\varphi(M) - \varphi(s_2) \geq 0.$$

Let $s_1, s_2 \in [z, M]$, $s_1 \leq s_2$. If $s_1 = s_2$ we have $\varphi(s_1) = \varphi(s_2)$, so we consider the case $s_1 < s_2$. If $s_1 = z$ $\varphi(s_1) \leq \varphi(s_2)$ follows from *i)*. Now, for $s_1, s_2 \in (z, M]$

and $s_1 < s_2$ we have

$$\begin{aligned}
& \varphi(s_2) - \varphi(s_1) \\
&= (1-p)f(z) + pf(s_2) - f((1-p)z + ps_2) - \\
&\quad - (1-p)f(z) - pf(s_1) + f((1-p)z + ps_1) \\
&= p(s_2 - s_1) \frac{f(s_2) - f(s_1)}{s_2 - s_1} + \\
&\quad + p(s_1 - s_2) \frac{f((1-p)z + ps_1) - f((1-p)z + ps_2)}{(1-p)z + ps_1 - [(1-p)z + ps_2]} \\
&= p(s_2 - s_1) \left[\frac{f(s_2) - f(s_1)}{s_2 - s_1} - \frac{f((1-p)z + ps_2) - f((1-p)z + ps_1)}{(1-p)z + ps_2 - [(1-p)z + ps_1]} \right].
\end{aligned}$$

Since $(1-p)z + ps_2 \in (z, s_2)$, $(1-p)z + ps_1 \in (z, s_1)$ and $(1-p)z + ps_2 > (1-p)z + ps_1$ according to (2.1) we know that

$$\frac{f((1-p)z + ps_2) - f((1-p)z + ps_1)}{(1-p)z + ps_2 - [(1-p)z + ps_1]} \leq \frac{f(s_2) - f(s_1)}{s_2 - s_1},$$

hence we can conclude

$$\varphi(s_2) - \varphi(s_1) \geq 0,$$

and this completes the proof. \square

Lemma 1 enables us to prove our first theorem which is a generalization of Theorem B.

Theorem 1. *Let $f : [m, M] \rightarrow \mathbb{R}$ be a convex function on $[m, M]$, $p_i > 0$ for $i \in I_n = \{1, 2, \dots, n\}$, $x_i \in [m, M]$ for $i \in I_n$ and $P_n = \sum_{i \in I_n} p_i = 1$, where $n \geq 2$. Then*

$$\sum_{i=1}^n p_i f(x_i) - f\left(\sum_{i=1}^n p_i x_i\right) \leq \max_{I \subset I_n} W(I)$$

where

$$\begin{aligned}
P_I &= \sum_{i \in I} p_i, \quad I \subset I_n, \\
W(I) &= P_I f(M) + (1 - P_I) f(m) - f(P_I M + (1 - P_I) m).
\end{aligned}$$

Proof. We define the function $\varphi_n : [m, M] \rightarrow \mathbb{R}$ by

$$\varphi_n(x) = \sum_{i=1}^{n-1} p_i f(x_i) + p_n f(x) - f\left(\sum_{i=1}^{n-1} p_i x_i + p_n x\right).$$

If we set

$$\begin{aligned}
p &= p_n \in (0, 1), \quad t = x_n, \\
z &= \frac{1}{1 - p_n} \sum_{i=1}^{n-1} p_i x_i \in [m, M],
\end{aligned}$$

then according to Lemma 1 we can deduce that φ_n reaches its maximum in $x = m$ or $x = M$. Let us denote with ξ_n such $x \in \{m, M\}$. Now we define a new function $\varphi_{n-1} : [m, M] \rightarrow \mathbb{R}$ by

$$\begin{aligned} \varphi_{n-1}(x) &= \sum_{i=1}^{n-2} p_i f(x_i) + p_{n-1}x + p_n f(\xi_n) \\ &\quad - f\left(\sum_{i=1}^{n-2} p_i x_i + p_{n-1}x + p_n \xi_n\right). \end{aligned}$$

Similarly as in the first step we conclude that φ_{n-1} reaches its maximum in $x = m$ or $x = M$. We can continue this process, and after n steps we obtain the n -tuple $\xi = (\xi_1, \dots, \xi_n)$, where $\xi_i \in \{m, M\}$ ($i = 1, \dots, n$), for which the inequality

$$\sum_{i=1}^n p_i f(x_i) - f\left(\sum_{i=1}^n p_i x_i\right) \leq \sum_{i=1}^n p_i f(\xi_i) - f\left(\sum_{i=1}^n p_i \xi_i\right)$$

holds. If we define

$$I = \{i \in I_n : \xi_i = M\},$$

we obtain

$$\begin{aligned} &\sum_{i=1}^n p_i f(x_i) - f\left(\sum_{i=1}^n p_i x_i\right) \\ &\leq P_I f(M) + (1 - P_I) f(m) - f(P_I M + (1 - P_I) m), \end{aligned}$$

which gives us

$$\sum_{i=1}^n p_i f(x_i) - f\left(\sum_{i=1}^n p_i x_i\right) \leq \max_{I \subset I_n} W(I).$$

This completes the proof. \square

The following theorem is in a similar way a generalization of Theorem C.

Theorem 2. *Let the conditions of Theorem 1 be fulfilled and*

$$m \leq x_1 \leq \dots \leq x_n \leq M.$$

Then

$$\sum_{i=1}^n p_i f(x_i) - f\left(\sum_{i=1}^n p_i x_i\right) \leq \max_{I_k \subset I_n} W(I_k),$$

where

$$\begin{aligned} I_k &= \{1, 2, \dots, k\}, \quad P_k = \sum_{i=1}^k p_i \\ W(I_k) &= P_k f(m) + (1 - P_k) f(M) - f(P_k m + (1 - P_k) M). \end{aligned}$$

Proof. We define the function $\Phi : [m, M]^n \rightarrow \mathbb{R}$ by

$$\Phi(\mathbf{x}) = \sum_{i=1}^n p_i f(x_i) - f\left(\sum_{i=1}^n p_i x_i\right).$$

Similarly as before, we consider the function $\varphi_2 : [m, M] \rightarrow \mathbb{R}$ defined by

$$\begin{aligned} \varphi_2(x) &= p_1 f(x_1) + p_2 f(x) + \sum_{i=3}^n p_i f(x_i) \\ &\quad - f\left(p_1 x_1 + p_2 x + \sum_{i=3}^n p_i x_i\right), \end{aligned}$$

and we set

$$\begin{aligned} p &= p_2 \in (0, 1), \quad t = x_2, \\ z &= \frac{1}{1 - p_2} \sum_{i=1, i \neq 2}^n p_i f(x_i). \end{aligned}$$

Since z is a convex combination of x_1, x_3, \dots, x_n , we have two possible cases:

$$z \in [x_1, x_2) \quad \text{or} \quad z \in [x_2, x_n].$$

If $z \in [x_2, x_n]$, we can apply Lemma 1, hence

$$\begin{aligned} \varphi_2(x_2) &\leq \varphi_2(x_1) \\ &= (p_1 + p_2) f(x_1) + \sum_{i=3}^n p_i f(x_i) \\ &\quad - f\left((p_1 + p_2)x_1 + \sum_{i=3}^n p_i x_i\right), \end{aligned}$$

and from this we can deduce

$$\begin{aligned} \Phi(\mathbf{x}) &\leq (p_1 + p_2) f(x_1) + \sum_{i=3}^n p_i f(x_i) \\ &\quad - f\left((p_1 + p_2)x_1 + \sum_{i=3}^n p_i x_i\right). \end{aligned}$$

On the other hand, if $z \in [x_1, x_2)$, Lemma 1 can not be applied, so we must try a similar substitution on the right end of the interval $[x_1, x_n]$, i.e., we must try to replace x_{n-1} with x_n . To achieve this, we consider the function

$$\begin{aligned} \varphi_{n-1}(x) &= \sum_{i=1}^{n-2} p_i f(x_i) + p_{n-1} f(x) + p_n f(x_n) \\ &\quad - f\left(\sum_{i=1}^{n-2} p_i x_i + p_{n-1} x + p_n x_n\right) \end{aligned}$$

and we set

$$p = p_{n-1} \in (0, 1), \quad t = x_{n-1},$$

$$z = \frac{1}{1 - p_{n-1}} \sum_{i=1, i \neq n-1}^n p_i f(x_i).$$

Since z is a convex combination of x_1, \dots, x_{n-2}, x_n , we have two possible cases:

$$z \in [x_1, x_{n-1}] \quad \text{or} \quad z \in (x_{n-1}, x_n].$$

If $z \in [x_1, x_{n-1}]$, we can apply Lemma 1, hence

$$\begin{aligned} \varphi_{n-1}(x_{n-1}) &\leq \varphi_{n-1}(x_n) \\ &= \sum_{i=1}^{n-2} p_i f(x_i) + (p_{n-1} + p_n) f(x_n) \\ &\quad - f\left(\sum_{i=1}^{n-2} p_i x_i + (p_{n-1} + p_n) x_n\right), \end{aligned}$$

and from this we can deduce

$$\begin{aligned} \Phi(\mathbf{x}) &\leq \sum_{i=1}^{n-2} p_i f(x_i) + (p_{n-1} + p_n) f(x_n) \\ &\quad - f\left(\sum_{i=1}^{n-2} p_i x_i + (p_{n-1} + p_n) x_n\right). \end{aligned}$$

On the other hand, if $z \in (x_{n-1}, x_n]$, Lemma 1 can not be applied, so we must analyze what happens if

$$z = \frac{1}{1 - p_2} \sum_{i=1, i \neq 2}^n p_i f(x_i) \in [x_1, x_2] \quad (2.5)$$

and

$$z' = \frac{1}{1 - p_{n-1}} \sum_{i=1, i \neq n-1}^n p_i f(x_i) \in (x_{n-1}, x_n]. \quad (2.6)$$

It can be easily shown that it is possible only for $n = 2$, and then we can carry out the following "two point" procedure. We start with $m \leq x_1 \leq x_2 \leq M$ and

$$\begin{aligned} \varphi(x) &= p_1 f(x) + p_2 f(x_2) - f(p_1 x + p_2 x_2), \\ p &= p_1, \quad t = x_1, \quad z = x_2. \end{aligned}$$

In this case, Lemma 1 gives us

$$\begin{aligned} \varphi(x_1) &\leq \varphi(m) \\ &= p_1 f(m) + p_2 f(x_2) - f(p_1 m + p_2 x_2). \end{aligned}$$

But if

$$\begin{aligned}\varphi(x) &= p_1 f(m) + p_2 f(x) - f(p_1 m + p_2 x), \\ p &= p_2, \quad t = x_2, \quad z = m,\end{aligned}$$

we also have

$$\begin{aligned}\varphi(x_2) &\leq \varphi(M) \\ &= p_1 f(m) + p_2 f(M) - f(p_1 m + p_2 M)\end{aligned}$$

i.e. we obtain

$$\begin{aligned}p_1 f(m) + p_2 f(x_2) - f(p_1 m + p_2 x_2) \\ \leq p_1 f(m) + p_2 f(M) - f(p_1 m + p_2 M),\end{aligned}$$

which implies

$$\begin{aligned}p_1 f(x_1) + p_2 f(x_2) - f(p_1 x_1 + p_2 x_2) \\ \leq p_1 f(m) + p_2 f(M) - f(p_1 m + p_2 M),\end{aligned}$$

and this means that statement of our theorem holds truth when $n = 2$. If $n \geq 3$, the situation described in (2.5) and (2.6) is not possible, so either we can replace x_2 with x_1 (if $z \in [x_2, x_n]$) or we can replace x_{n-1} with x_n (if $z \in [x_1, x_{n-1}]$). If we continue this process, after $n - 2$ steps we end with only two points x_1 and x_n with weights P_k and $(1 - P_k)$ respectively (for some $k \in \{1, 2, \dots, n - 1\}$), and we know that

$$\Phi(\mathbf{x}) \leq P_k f(x_1) + (1 - P_k) f(x_n) - f(P_k x_1 + (1 - P_k) x_n).$$

Now we can apply our "two point" procedure and conclude

$$\Phi(\mathbf{x}) \leq P_k f(m) + (1 - P_k) f(M) - f(P_k m + (1 - P_k) M).$$

From the above inequality follows

$$\Phi(\mathbf{x}) \leq \max_{I_k \subset I_n} \{P_k f(m) + (1 - P_k) f(M) - f(P_k m + (1 - P_k) M)\},$$

and this completes the proof. \square

3. EXAMPLES

Now we shall show that for any function f such that $f''(x) > 0$ on $[m, M]$, the result of Theorem A can be obtained easily from Theorem B.

If we choose:

$$\begin{aligned}[m, M] &= [a, b], \\ p_i &= \frac{1}{n}, \quad (i = 1, \dots, n),\end{aligned}$$

then from Theorem B we get

$$\begin{aligned} & \frac{1}{n} \sum_{i=1}^n f(x_i) - f\left(\sum_{i=1}^n \frac{1}{n} x_i\right) \\ & \leq \max_{1 \leq k \leq n-1} \left\{ \frac{k}{n} f(a) + \frac{(n-k)}{n} f(b) - f\left(\frac{k}{n} a + \frac{(n-k)}{n} b\right) \right\}. \end{aligned}$$

Multiplying the above inequality by n we obtain (1.1). Let us note here that if $k = 0$ or $k = n$ we have

$$\frac{k}{n} f(a) + \frac{(n-k)}{n} f(b) - f\left(\frac{k}{n} a + \frac{(n-k)}{n} b\right) = 0$$

so these cases can be omitted.

Remark 1. *As we can see, Theorem A can be obtained in the same way as a special case of Theorem 2 but under relaxed conditions.*

Now we give an example which shows that Conjecture A is not correct.

Example 1. *Let us consider the function $f : [0, 2] \rightarrow [0, +\infty)$ defined by*

$$f(x) = x^2, \quad x \in [0, 2].$$

The function f is convex and differentiable on $[0, 2]$. It is obvious that the condition $a > 0$ in Conjecture A is not necessary, so for the simplicity we can set $[a, b] = [0, 2]$. For $n = 3$ we will choose $\mathbf{x} = (0, 1, 2)$ and $\mathbf{p} = (\frac{1}{2}, q, \frac{1}{2} - q)$, where $q \in (0, \frac{1}{2})$. Now we have

$$\begin{aligned} & \frac{1}{P_3} \sum_{k=1}^3 p_k f(x_k) - f\left(\frac{1}{P_3} \sum_{k=1}^3 p_k x_k\right) \\ & = q + 4 \left(\frac{1}{2} - q\right) - (1 - q)^2 = -q^2 - q + 1. \end{aligned}$$

On the other hand,

$$\begin{aligned} & \max_{1 \leq k \leq 2} \left\{ \frac{kf(0) + (3-k)f(2)}{3} - f\left(\frac{k \cdot 0 + (3-k) \cdot 2}{3}\right) \right\} \\ & = \max \left\{ \frac{8}{3} - \frac{16}{9}, \frac{4}{3} - \frac{4}{9} \right\} = \max \left\{ \frac{8}{9} \right\} = \frac{8}{9}. \end{aligned}$$

This means that if Conjecture A was true, than for $[0, 2]$ the inequality

$$-q^2 - q + 1 \leq \frac{8}{9}$$

would hold. This, of course, is not possible because the inequality

$$-q^2 - q + 1 > \frac{8}{9}$$

has real solutions $q \in \left(\frac{-9-3\sqrt{13}}{18}, \frac{-9+3\sqrt{13}}{18}\right)$ of which some fulfill the condition $q \in (0, \frac{1}{2})$ because $\left(\frac{-9-3\sqrt{13}}{18}, \frac{-9+3\sqrt{13}}{18}\right) \cap (0, \frac{1}{2}) = \left(0, \frac{-9+3\sqrt{13}}{18}\right) \neq \emptyset$.

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