On Hermite-Hadamard inequalities and some applications

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*Author partially funded by Fundación Séneca, proyect 19901/GERM/15, and by MINECO, project MTM2015-63699-P, Spain.

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XV Encuentro de la Red de Anlisis Funcional y Aplicaciones, 8th March 2019.

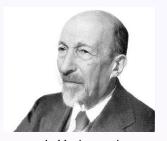


To the memory of Bernardo Cascales

Hermite-Hadamard inequalities



C. Hermite



J. Hadamard

Theorem 1 (Hermite 1881 & Hadamard 1893)

Let $f: \mathbb{R} \to \mathbb{R}$ concave. Then

$$\frac{f(-a)}{2} + \frac{f(a)}{2} \le \frac{1}{2a} \int_{-a}^{a} f(x) dx \le f\left(\frac{-a}{2} + \frac{a}{2}\right) = f(0).$$

S.S. Dragomir, C.E.M. Pearce, Selected Topics on Hermite-Hadamard Inequality and Applications

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$$\leq f\left(\int_{K} x \frac{dx}{|K|}\right) = f(c_{K}).$$

Theorem 2 (Milman & Pajor '00)

Let $f: \mathbb{R}^n \to \mathbb{R}_+$ be s.t. log f is concave and $\mu: \mathbb{R}^n \to \mathbb{R}_+$ a probability measure. Then

$$\int_{\mathbb{R}^n} f(x) d\mu(x) \le f\left(\int_{\mathbb{R}^n} x \frac{f(x)}{\int f(z) d\mu(z)} d\mu(x)\right)$$

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Corollary

Let $K \in \mathcal{K}^n$, $f: K \to \mathbb{R}_+$ concave, and $m \in \mathbb{N}$. Then

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where $x_f = \int_K x \frac{f(x)^m}{\int f(z)^m dz} dx$.

Theorem 3 (G.M.+19, Dragomir '00)

Let $f: B_2^n \to \mathbb{R}_+$ concave and $m \in \mathbb{N}$. Then

$$\frac{1}{|B_2^n|} \int_{B_2^n} f(x)^m dx \, \leq \! \frac{2^{m+n}}{(m+n)!} \Gamma\left(\frac{2m+n+1}{2}\right) \Gamma\left(\frac{n+2}{2}\right) f(0)^m.$$

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Equality holds iff f is affine and if moreover $m \ge 2$, then $\exists x_0 \in \partial B_2^n$ s.t. $f(x_0) = 0$

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Let $K \in \mathcal{K}^n$ with K = -K, $f : K \to \mathbb{R}_+$ concave, and $m \in \mathbb{N}$.

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Equality holds iff f is affine and if moreover $m \ge 2$ then K is a generalized cylinder s.t. $f \equiv 0$ in one of its basis.

$$\frac{1}{|K|} \int_K \frac{f(x)^m}{f(0)^m} dx$$

$$\frac{1}{|K|} \int_K \frac{f(x)^m}{f(0)^m} dx \le \frac{1}{|K|} \int_K \frac{g(x)^m}{g(0)^m} dx$$

STEP 1: Replace f by g affine bounding from above.

$$\frac{1}{|K|} \int_{K} \frac{f(x)^{m}}{f(0)^{m}} dx \le \frac{1}{|K|} \int_{K} \frac{g(x)^{m}}{g(0)^{m}} dx = \frac{1}{|S|} \int_{S} \frac{g(x)^{m}}{g(0)^{m}} dx$$

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\leq \frac{1}{|C|} \int_{C} \frac{g(x)^{m}}{g(0)^{m}} dx \leq \frac{1}{|C|} \int_{C} \frac{g_{0}(x)^{m}}{g_{0}(0)^{m}} dx$$

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\le \frac{1}{|C|} \int_{C} \frac{g(x)^{m}}{g(0)^{m}} dx \le \frac{1}{|C|} \int_{C} \frac{g_{0}(x)^{m}}{g_{0}(0)^{m}} dx = \frac{2^{m}}{m+1}$$

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Reverse Hermite-Hadamard

Theorem 5 (Alonso-Gutiérrez, Hernández Cifre, Roysdon, Yepes Nicolás, Zvavitch '18, G.M.+19)

Let $0 \in K \in \mathcal{K}^n$, $f: K \to \mathbb{R}_+$ concave and $m \in \mathbb{N}$. Then

$$\binom{m+n}{n}^{-1}f(0)^m \leq \frac{1}{|K|}\int_K f(x)^m dx.$$

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$${\binom{m+n}{n}}^{-1}f(0)^m \leq \frac{1}{|K|}\int_K f(x)^m dx.$$

Equality holds iff the graph of f is a cone with basis $K \times \{0\}$ and apex (0, f(0)).

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Theorem 6 (Brunn 1887 & Minkowski 1896)

Let $K, C \in \mathcal{K}^n$. Then

$$|(1-\lambda)K+\lambda C|^{\frac{1}{n}}\geq (1-\lambda)|K|^{\frac{1}{n}}+\lambda|C|^{\frac{1}{n}}$$

for any $\lambda \in [0,1]$.

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for any $\lambda \in [0,1]$. Equality holds if K = x + tC, for $x \in \mathbb{R}^n$ and $t \geq 0$.

Theorem 7 (Rogers & Shephard '58)

Let $K \in \mathcal{K}^n$ and $H \in \mathcal{L}_i^n$. Then

$$\binom{n}{i}^{-1}|P_HK|\cdot|K\cap H^\perp|\leq |K|.$$

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Theorem 8 (Fubini's formula)

Let $K \in \mathcal{K}^n$ and $H \in \mathcal{L}_i^n$. Then

$$|K| \leq |P_H K| \max_{x \in H} |K \cap (x + H^{\perp})|.$$

Corollary (Spingarn '93, Milman & Pajor '00)

Let $K \in \mathcal{K}^n$ and $H \in \mathcal{L}^n_i$. Then

$$|K| \leq |P_H K| \cdot |K \cap (x_K + H^{\perp})|.$$

Corollary (Spingarn '93, Milman & Pajor '00)

Let $K \in \mathcal{K}^n$ and $H \in \mathcal{L}_i^n$. Then

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Corollary (Jensen 1906)

Let $K \in \mathcal{K}^n$ and $H \in \mathcal{L}^n_{n-1}$. Then

$$|K| \leq |P_H K| \cdot |K \cap (x_{P_H K} + H^{\perp})|.$$

Corollary (G.M.+19)

Let $K \in \mathcal{K}^n$ and $H \in \mathcal{L}_i^n$ with $P_H K = B_2^i$. Then

$$|K| \leq \frac{2^n}{\pi^{\frac{1}{2}} n!} \Gamma\left(\frac{2n-i+1}{2}\right) \Gamma\left(\frac{i+2}{2}\right) |P_H K| \cdot |K \cap H^{\perp}|.$$

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Corollary (G.M.+19)

Let $K \in \mathcal{K}^n$ and $H \in \mathcal{L}_i^n$ with $P_H K = -P_H K$. Then

$$|K| \leq \frac{2^{n-i}}{n-i+1} |P_H K| \cdot |K \cap H^{\perp}|.$$

Proof of Corollary. By Fubini's formula

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$$f: P_HK \to \mathbb{R}_+$$
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$$\frac{|K|}{|P_HK|} = \frac{1}{|P_HK|} \int_{P_HK} f(x)^{n-i} dx$$

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Thank you for your attention!!