

On strongly convex functions

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1. INTRODUCTION

Throughout this paper \mathbb{R} , \mathbb{R}_+ , \mathbb{N} and \mathbb{Z} denote the sets of real, nonnegative real, natural and integer numbers respectively.

Let X be a normed space and $D \subseteq X$ be a nonempty convex subset of X . Denote by D^* the set $\{\|x - y\|, x, y \in D\}$. Let $\alpha : D^* \rightarrow \mathbb{R}_+$ be a nonnegative error function. We say that a function $f : D \rightarrow \mathbb{R}$ is strongly α -Jensen convex, if, for all $x, y \in D$,

$$(1) \quad f\left(\frac{x+y}{2}\right) \leq \frac{f(x)+f(y)}{2} - \alpha(\|x-y\|).$$

Observe that if $\alpha \equiv 0$, we can get the classical definition of convexity. When $\alpha(u) = cu^2$, we can get a kind of notion of strong convexity introduced by Polyak in [24] and examined by Azócar, Giménez, Nikodem and Sánchez (in [1]), Merentes and Nikodem, (in [16]) and Nikodem and Páles [22]. If $\alpha(u) = \varepsilon u^p$, then f is called *strongly (ε, p) -Jensen convex function*. In Section 2, we are looking connection between strong α -convexity and strong convexity type inequalities. Then, we are looking for the optimal error function. In Section 3, we will establish the connections between strong α -convexity and strong α -Jensen convexity, moreover the connections between strong convexity and Hermite–Hadamard type inequalities will be shown. In what follows we recall some Bernstein–Doetsch type theorem for approximately convex functions. A function $f : D \rightarrow \mathbb{R}$ is said to be approximately α -Jensen convex, if, for all $x, y \in D$,

$$(2) \quad f\left(\frac{x+y}{2}\right) \leq \frac{f(x)+f(y)}{2} + \alpha(\|x-y\|).$$

The proofs of these theorem are similar to our main theorems' proofs.

Let introduce the Takagi type functions $\mathcal{T}_\alpha : \mathbb{R} \times D^+ \rightarrow \mathbb{R}_+$ and $\mathcal{S}_\alpha : \mathbb{R} \times D^+ \rightarrow \mathbb{R}_+$ by

$$(3) \quad \mathcal{T}_\alpha(t, u) := \sum_{n=0}^{\infty} \frac{1}{2^n} \alpha(d_{\mathbb{Z}}(2^n t)u) \quad ((t, u) \in \mathbb{R} \times D^+)$$

and

$$(4) \quad \mathcal{S}_\alpha(t, u) := \sum_{n=0}^{\infty} \alpha\left(\frac{u}{2^n}\right) d_{\mathbb{Z}}(2^n t) \quad ((t, u) \in \mathbb{R} \times D^+).$$

Note that the first series converges uniformly if α is bounded, on the other hand, for the uniform convergence of the second series, it is sufficient if $\sum_{n=n_0}^{\infty} \alpha(2^{-n}) < \infty$ for some $n_0 \in \mathbb{N}$.

The importance of the function \mathcal{T}_α introduced above is enlightened by the following result which can be considered as a generalization of the celebrated Bernstein–Doetsch theorem [2].

Theorem 1. (Makó–Páles [15], Tabor–Tabor [26])

Let $f : D \rightarrow \mathbb{R}$ be locally upper bounded on D and let $\alpha : D^+ \rightarrow \mathbb{R}_+$. Then f is α -Jensen convex on D if and only if

$$(5) \quad f(tx + (1-t)y) \leq tf(x) + (1-t)f(y) + \mathcal{T}_\alpha(t, \|x-y\|)$$

for all $x, y \in D$ and $t \in [0, 1]$.

The other Takagi type function \mathcal{S}_α was introduced by Jacek Tabor and Józef Tabor. Its role and importance in the theory of approximate convexity is shown by the next theorem.

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Theorem 2. (Tabor-Tabor [26])

Let $f : D \rightarrow \mathbb{R}$ be upper semicontinuous on D and let $\alpha : D^+ \rightarrow \mathbb{R}_+$ be nondecreasing such that $\sum_{n=n_0}^{\infty} \alpha(2^{-n}) < \infty$ for some $n_0 \in \mathbb{N}$. Then f is α -Jensen convex on D if and only if

$$(6) \quad f(tx + (1-t)y) \leq tf(x) + (1-t)f(y) + S_\alpha(t, \|x - y\|)$$

for all $x, y \in D$ and $t \in [0, 1]$.

Let $\varepsilon, q \geq 0$ be arbitrary constants. When $\alpha(u) := \varepsilon u^q, (u \in D^+)$, the two corollaries below (see [8] and [26]) are immediately consequences of the previous theorems.

For $q \geq 0$, define the Takagi type functions S_q and T_q by

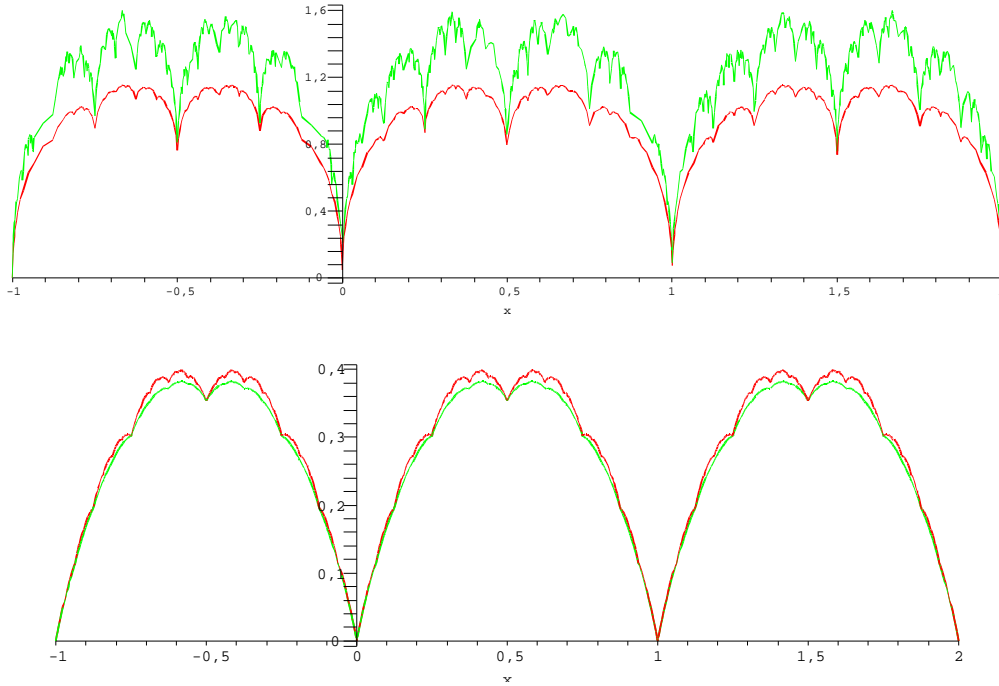
$$(7) \quad T_q(t) := \sum_{n=0}^{\infty} \frac{(d_{\mathbb{Z}}(2^n t))^q}{2^n}, \quad S_q(t) := \sum_{n=0}^{\infty} \frac{d_{\mathbb{Z}}(2^n t)}{2^{nq}} \quad (t \in \mathbb{R}).$$

They generalize the classical Takagi function

$$T(t) := \sum_{n=0}^{\infty} \frac{\text{dist}(2^n t, \mathbb{Z})}{2^n} \quad (t \in \mathbb{R})$$

in two ways, because $T_1 = S_1 = 2T$ holds obviously. This function was introduced by Takagi in [29] and it is a well-known example of a continuous but nowhere differentiable real function.

It is less trivial, but it can be proved that $T_2(t) = S_2(t) = 4t(1-t)$ for $t \in [0, 1]$. The following pictures demonstrate the comparison between T_q and S_q for $q = 0.5$ and $q = 1.5$, respectively.



Corollary 3. (Házy [4])

Let $f : D \rightarrow \mathbb{R}$ be locally upper bounded on D and $\varepsilon, q \geq 0$. Then f is (ε, q) -Jensen convex on D , if and only if

$$(8) \quad f(tx + (1-t)y) \leq tf(x) + (1-t)f(y) + \varepsilon T_q(t) \|x - y\|^q$$

for all $x, y \in D$ and $t \in [0, 1]$.

Corollary 4. (Tabor-Tabor [26])

Let $f : D \rightarrow \mathbb{R}$ be upper semicontinuous on D and $\varepsilon, q \geq 0$. Then f is (ε, q) -Jensen convex on D if and only if

$$(9) \quad f(tx + (1-t)y) \leq tf(x) + (1-t)f(y) + \varepsilon S_q(t) \|x - y\|^q$$

for all $x, y \in D$ and $t \in [0, 1]$.

In [3], Boros proved that if $q = 1$ and $t \in [0, 1]$ is fixed, then $S_1(t) = T_1(t) = 2T(t)$ is the smallest possible. In [25] Tabor and Tabor showed that if $1 \leq q \leq 2$ and $t \in [0, 1]$ is fixed, then $S_q(t)$ is the smallest possible value so that (9) be valid for all (ε, q) -Jensen convex functions f on D .

For $x, y \in D$ denote by $[x, y] = \{tx + (1-t)y \mid t \in [0, 1]\}$. It is an important question whether the error terms $\mathcal{T}_\alpha(t, \|x - y\|)$, $\mathcal{S}_\alpha(t, \|x - y\|)$ in (5) in (6) and $T_q(t)$ in (8) are the smallest possible ones. In other words, for all fixed $x, y \in D$, we want to obtain the exact upper bound of the convexity-difference of α -Jensen convex functions defined by

$$(10) \quad C_\alpha(x, y, t) := \sup_{f \in \mathcal{JC}_\alpha(D)} \{f(tx + (1-t)y) - tf(x) - (1-t)f(y)\},$$

where

$$\mathcal{JC}_\alpha(D) := \{f : D \rightarrow \mathbb{R} \mid f \text{ is } \alpha\text{-Jensen convex on } D\}.$$

The statement of Theorem 1, Theorem 2, Corollary 3, and Corollary 4 can be stated as

$$(11) \quad C_\alpha(x, y, t) \leq \tau(t, \|x - y\|),$$

where $\tau : \mathbb{R} \times D^+ \rightarrow \mathbb{R}_+$ is given by

$$\tau := \mathcal{T}_\alpha, \quad \tau := \mathcal{S}_\alpha, \quad \tau(t, u) := \varepsilon T_q(t)u^q, \quad \text{and} \quad \tau(t, u) := \varepsilon S_q(t)u^q,$$

respectively. To obtain also a lower bound for $C_\alpha(x, y, t)$, (and thus to prove the sharpness of the inequality (11)), the following important observation was done by Páles in [23].

Theorem 5. (Páles [23])

Let $\alpha : D^+ \rightarrow \mathbb{R}$ be continuous. Let $\tau : \mathbb{R} \times D^+ \rightarrow \mathbb{R}$ be continuous in its first variable, with $\tau(0, u) = \tau(1, u) = 0$ for all $u \in D^+$, which is Jensen convex in the following sense, for all $u \in D^+$ and $s, t \in [0, 1]$,

$$\tau\left(\frac{t+s}{2}, u\right) \leq \frac{\tau(t, u) + \tau(s, u)}{2} + \alpha(|t-s|u).$$

Then,

$$C_\alpha(x, y, t) \geq \tau(t, \|x - y\|)$$

2. FROM STRONG α -JENSEN CONVEXITY TO STRONG CONVEXITY

Similarly as in Theorem 1 and Theorem 2, it can be proved two Bernstein–Doetsch type results for locally upper bounded strongly Jensen convex functions. Thus, these theorems give us connections between strong α -Jensen convexity and convexity type inequalities.

Theorem 6. Let $f : D \rightarrow \mathbb{R}$ be locally upper bounded on D and let $\alpha : D^+ \rightarrow \mathbb{R}_+$. Then f is strongly α -Jensen convex on D if and only if

$$(12) \quad f(tx + (1-t)y) \leq tf(x) + (1-t)f(y) - \mathcal{T}_\alpha(t, \|x - y\|)$$

for all $x, y \in D$ and $t \in [0, 1]$.

Theorem 7. Let $f : D \rightarrow \mathbb{R}$ be upper semicontinuous on D and let $\alpha : D^+ \rightarrow \mathbb{R}_+$ be $\sum_{n=n_0}^{\infty} \alpha(2^{-n}) < \infty$ for some $n_0 \in \mathbb{N}$. Then f is α -Jensen convex on D if and only if

$$(13) \quad f(tx + (1-t)y) \leq tf(x) + (1-t)f(y) - \mathcal{S}_\alpha(t, \|x - y\|)$$

for all $x, y \in D$ and $t \in [0, 1]$.

We can also look for the optimal Takagi type function. In other words, for all fixed $x, y \in D$, we want to obtain the exact upper bound of the convexity-difference of strongly α -Jensen convex functions defined by

$$(14) \quad SC_\alpha(x, y, t) := \sup_{f \in \mathcal{SJC}_\alpha(D)} \{f(tx + (1-t)y) - tf(x) - (1-t)f(y)\},$$

where

$$\mathcal{SJC}_\alpha(D) := \{f : D \rightarrow \mathbb{R} \mid f \text{ is locally upper bounded and strongly } \alpha\text{-Jensen convex on } D\}.$$

By Theorem 5, it is enough to prove the Jensen-convexity of $S_\alpha(\cdot, u)$ or $\mathcal{T}_\alpha(\cdot, u)$. We shall prove that the Takagi type function $S_\alpha(\cdot, u)$ will be the optimal choice. To show this suspicion let introduce the following Takagi type function $S_\varphi : [0, 1] \rightarrow \mathbb{R}$ defined by

$$(15) \quad S_\varphi(x) = \sum_{n=0}^{\infty} \varphi\left(\frac{1}{2^n}\right) d_{\mathbb{Z}}(2^n x),$$

where $P := \{1, \frac{1}{2}, \frac{1}{4}, \dots, \frac{1}{2^n}, \dots\}$ and $\varphi : P \rightarrow \mathbb{R}_+$ is a nonnegative function. The main results of this section state that, under certain assumptions on the function $\varphi : P \rightarrow \mathbb{R}$, $(-S_\varphi)$ is well-defined and strongly Jensen convex in the following sense: For all $x, y \in [0, 1]$,

$$(16) \quad -S_\varphi\left(\frac{x+y}{2}\right) \leq \frac{-S_\varphi(x) - S_\varphi(y)}{2} - \varphi \circ d_{\mathbb{Z}}\left(\frac{x-y}{2}\right).$$

First we describe the situation when the definition of S_φ is correct.

Lemma 8. *Let $\varphi : P \rightarrow \mathbb{R}_+$ be a nonnegative function. Then S_φ is well-defined, i.e., the series on the right hand side of (15) is convergent everywhere if and only if*

$$(17) \quad \sum_{n=0}^{\infty} \varphi\left(\frac{1}{2^n}\right) < \infty.$$

In the sequel, the class of nonnegative functions $\varphi : P \rightarrow \mathbb{R}_+$ satisfying the condition (17) will be denoted by \mathcal{H} :

$$\mathcal{H} := \left\{ \varphi : P \rightarrow \mathbb{R}_+ \mid \sum_{n=0}^{\infty} \varphi\left(\frac{1}{2^n}\right) < \infty \right\}.$$

The next theorem, which was discovered by Jacek Tabor and Józef Tabor, has an important role in the proof of the main theorem of this section.

Theorem 9. *For every $x, y \in \mathbb{R}$*

$$S_2\left(\frac{x+y}{2}\right) \leq \frac{S_2(x) + S_2(y)}{2} + d_{\mathbb{Z}}^2\left(\frac{x-y}{2}\right).$$

The following simple observation is a direct consequence of the previous theorem.

Corollary 10. *For every $x, y \in [0, 1]$*

$$-S_2\left(\frac{x+y}{2}\right) = \frac{-S_2(x) - S_2(y)}{2} - d_{\mathbb{Z}}^2\left(\frac{x-y}{2}\right).$$

In the next result we give a representation of $S_\varphi(x)$ as an infinite linear combination of the values $S_2(2^n x)$, $n = 1, 2, \dots$

Theorem 11. *Let $\varphi \in \mathcal{H}$. Then, for every $x \in \mathbb{R}$,*

$$(18) \quad S_\varphi(x) = \varphi(1)S_2(x) + \sum_{n=1}^{\infty} \left(\varphi\left(\frac{1}{2^n}\right) - \frac{1}{4}\varphi\left(\frac{1}{2^{n-1}}\right) \right) S_2(2^n x).$$

An immediate consequence of the previous two theorems is the next result which states the strong convexity of $(-S_\varphi)$.

Theorem 12. *Let $\varphi \in \mathcal{H}$ such that, for all $u \in \frac{1}{2}P$, $\varphi(2u) \geq 4\varphi(u)$. Then, for all $x, y \in \mathbb{R}$,*

$$(19) \quad -S_\varphi\left(\frac{x+y}{2}\right) \leq \frac{-S_\varphi(x) - S_\varphi(y)}{2} - \Phi_2\left(\frac{x-y}{2}\right),$$

where $\Phi_2 : \mathbb{R} \rightarrow \mathbb{R}$ is defined by

$$(20) \quad \Phi_2(u) := \sum_{n=0}^{\infty} \varphi\left(\frac{1}{2^n}\right) \left(d_{\mathbb{Z}}^2(2^n u) - \frac{1}{4} d_{\mathbb{Z}}^2(2^{n+1} u) \right).$$

In the next proposition we describe a decomposition property of the function Φ_2 .

Proposition 13. *For $\varphi \in \mathcal{H}$, for all $u \in]0, \frac{1}{2}]$,*

$$(21) \quad \Phi_2(u) = \Phi_2\left(\frac{1}{2^{\lfloor \log_2 \frac{1}{u} \rfloor}} - u\right) + \varphi\left(\frac{1}{2^{\lfloor \log_2 \frac{1}{u} \rfloor - 1}}\right) \left(1 - 2 \cdot 2^{\lfloor \log_2 \frac{1}{u} \rfloor} u\right).$$

In the next proposition an important class of functions φ from \mathcal{H} will be described.

Proposition 14. *Let $\varphi : [0, 1] \rightarrow \mathbb{R}_+$. Assume that $\varphi(0) = 0$ and the mapping $x \mapsto \frac{\varphi(x)}{x}$ is convex on $]0, 1]$. Then $\varphi|_P \in \mathcal{H}$, the function $x \mapsto \frac{\varphi(x)}{x^2}$ is nondecreasing on $]0, 1]$ and φ is continuous on $[0, 1]$.*

The next theorem has an important role in the proof of our subsequent main results.

Theorem 15. Let $\varphi : [0, 1] \rightarrow \mathbb{R}_+$. Assume that $\varphi(0) = 0$ and the mapping $x \mapsto \frac{\varphi(x)}{x}$ is convex on $]0, 1]$, then, for all $u \in \mathbb{R}$,

$$(22) \quad -\Phi_2(u) \leq -\varphi \circ d_{\mathbb{Z}}(u).$$

The main result of this section is stated in the following theorem.

Theorem 16. Let $\varphi : [0, 1] \rightarrow \mathbb{R}_+$. Assume that $\varphi(0) = 0$ and the mapping $x \mapsto \frac{\varphi(x)}{x}$ is convex on $]0, 1]$. Then S_φ is approximately Jensen convex in the sense of (16).

We shall prove that the error terms $-\mathcal{S}_\alpha(t, \|x - y\|)$ in (6) under certain assumptions on the error function α is the smallest possible one. In other words, the next theorem will provide exact upper bound for the convexity-difference of strongly α -Jensen convex functions defined by (14).

Theorem 17. Let $\alpha : D^+ \rightarrow \mathbb{R}$ be an error function such that $\alpha(0) = 0$ and the map $u \mapsto \frac{\varphi(u)}{u}$ is convex on $D^+ \setminus \{0\}$. Then, for all $x, y \in D$ and $t \in [0, 1]$,

$$(23) \quad SC_\alpha(x, y, t) = -\mathcal{S}_\alpha(t, \|x - y\|).$$

Taking an error function α which is a combination of power functions of exponents from $[2, \infty[$, we obtain the following result.

Theorem 18. Let ν be a nonnegative bounded Borel measure on $[2, \infty[$. Define the error function $\alpha_\nu : D^+ \rightarrow \mathbb{R}_+$ by

$$\alpha_\nu(u) := \int_{[2, \infty[} u^q d\nu(q) \quad (u \in D^+).$$

Then, for all $x, y \in D$ and $t \in [0, 1]$,

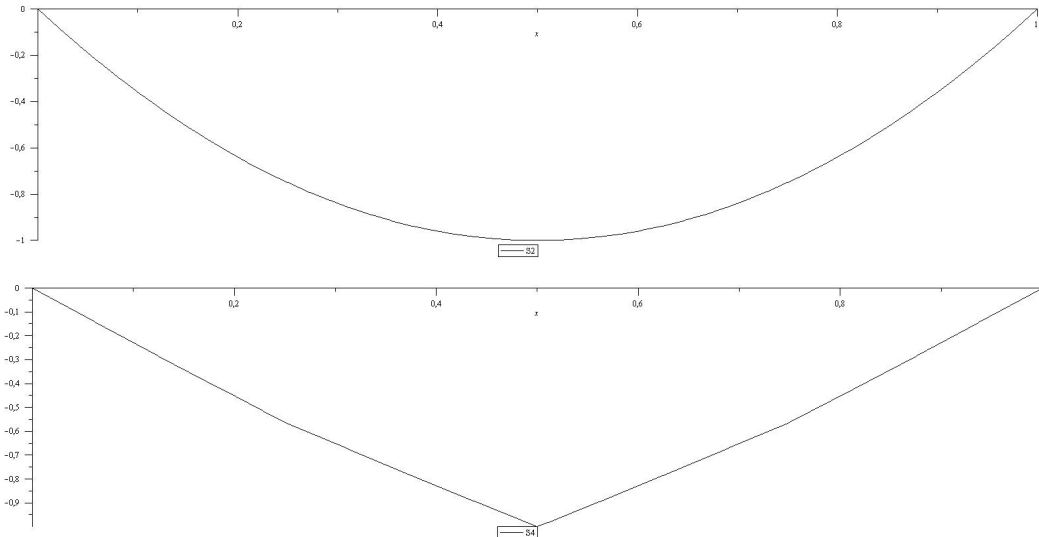
$$SC_{\alpha_\nu}(x, y, t) = - \int_{[2, \infty[} S_q(t) \|x - y\|^q d\nu(q),$$

where $S_q : \mathbb{R} \rightarrow \mathbb{R}$ is given by (7).

Corollary 19. Let $q \in [2, \infty[$ and $\varepsilon \geq 0$. Define the error function $\alpha : D^+ \rightarrow \mathbb{R}_+$ by $\alpha(u) := \varepsilon u^q$. Then, for all $x, y \in D$ and $t \in [0, 1]$,

$$SC_\alpha(x, y, t) = -\varepsilon S_q(t) \|x - y\|^q.$$

The next figures demonstrate the strong convexity of $-S_q$, when $q = 2$ and $q = 4$.



3. ON A STRONG CONVEXITY TYPE INEQUALITY

Given a nonnegative *even* function $\alpha : D^* \rightarrow \mathbb{R}_+$, we say that a map $f : D \rightarrow \mathbb{R}$ is *strongly α -convex*, if for all $x, y \in D$ and $t \in [0, 1]$,

$$(24) \quad f(tx + (1-t)y) \leq tf(x) + (1-t)f(y) - t\alpha((1-t)\|x-y\|) - (1-t)\alpha(t\|y-x\|)$$

holds. If (24) holds with $T = \{1/2\}$, i.e., for all $x, y \in D$,

$$f\left(\frac{x+y}{2}\right) \leq \frac{f(x)+f(y)}{2} - \alpha\left(\frac{x-y}{2}\right),$$

we can get the strong $\alpha(\frac{1}{2})$ -Jensen convexity of the function f . By the nonnegativity of α , we have that strongly α -Jensen convex and strongly α -convex functions are always convex in the same sense, respectively.

In [12], we examined the strong α -Jensen convexity and we got the following result.

Theorem 20. (Makó-Nikodem-Páles, [12])

For any function $f : D \rightarrow \mathbb{R}$, the following conditions are equivalent:

- (i) *f is strongly α -convex.*
- (ii) *f is directionally differentiable at every point of D , and for all $x_0 \in D$, the map $h \mapsto f'(x_0, h)$ is sublinear on X , furthermore for all $x_0, x \in D$,*

$$(25) \quad f(x) \geq f(x_0) + f'(x_0, x - x_0) + \alpha(\|x - x_0\|).$$

- (iii) *For all $x_0 \in D$, there exists an element $A \in X'$ such that*

$$(26) \quad f(x) \geq f(x_0) + A(x - x_0) + \alpha(\|x - x_0\|) \quad \text{for all } x \in D.$$

Thus, it can be important to look for connections between the strong α -Jensen convexity and strong α -convexity.

Theorem 21. *If $f : D \rightarrow \mathbb{R}$ is locally upper bounded and strongly α -Jensen convex, then f is strongly 2α -convex on D .*

In the following theorems, we have established relations between Hermite–Hadamard type inequalities and strong (Jensen) convexity.

Theorem 22. *Let $\rho : [0, 1] \rightarrow \mathbb{R}$ be integrable function and assume that $\alpha : D^* \rightarrow \mathbb{R}_+$ be a given error function. Denote $\lambda := \int_0^1 \rho$. If $f : D \rightarrow \mathbb{R}$ is continuous and satisfies the following upper Hermite–Hadamard type inequality*

$$\int_0^1 f(tx + (1-t)y)\rho(t)dt \leq \lambda f(x) + (1-\lambda)f(y) - \alpha(\|x-y\|), \quad (x, y \in D)$$

then f is strongly $\frac{1}{\lambda}\alpha$ -convex on D .

Theorem 23. *Let $\rho : [0, 1] \rightarrow \mathbb{R}$ be integrable function and assume that $\alpha : D^* \rightarrow \mathbb{R}_+$ be a given error function. Denote $\lambda := \int_0^1 \rho$. If $f : D \rightarrow \mathbb{R}$ is continuous and satisfies the following lower Hermite–Hadamard type inequality*

$$f(\lambda x + (1-\lambda)y) \leq \int_0^1 f(tx + (1-t)y)\rho(t)dt - \alpha(\|x-y\|) \quad (x, y \in D)$$

then f satisfies the following Jensen-type inequality

$$f(\lambda x + (1-\lambda)y) \leq \lambda f(x) + (1-\lambda)f(y) - \alpha(\|x-y\|) \quad (x, y \in D).$$

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