



FURTHER DEVELOPMENT OF AN OPEN PROBLEM

YU MIAO AND JUNFEN LI

College of Mathematics and Information Science

Henan Normal University

Henan Province, 453007, China

E-Mail: yumiao728@yahoo.com.cn junfen_li@yahoo.com.cn

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Abstract: In this paper, we generalize an open problem posed by Ngô et al. in [Notes on an Integral Inequality, JIPAM, 7(4) (2006), Art.120] and give some answers which extend the results of Boukerrioua-Guezane-Lakoud [On an open question regarding an integral inequality, JIPAM, 8(3) (2007), Art. 77.] and Liu-Li-Dong [On an open problem concerning an integral inequality, JIPAM, 8 (3) (2007), Art. 74.].

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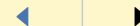
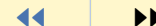
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1. Introduction

In [4], the following inequality is found.

Theorem A. Let $f(x) \geq 0$ be a continuous function on $[0, 1]$ satisfying

$$(1.1) \quad \int_x^1 f(t)dt \geq \int_x^1 tdt, \quad \forall x \in [0, 1],$$

then

$$(1.2) \quad \int_0^1 f^{\alpha+1}(x)dx \geq \int_0^1 x^\alpha f(x)dx,$$

and

$$(1.3) \quad \int_0^1 f^{\alpha+1}(x)dx \geq \int_0^1 x f^\alpha(x)dx,$$

hold for every positive real number $\alpha > 0$.

The authors next proposed the following open problem:

Open Problem 1. Let $f(x) \geq 0$ be a continuous function on $[0, 1]$ satisfying

$$(1.4) \quad \int_x^1 f(t)dt \geq \int_x^1 tdt, \quad \forall x \in [0, 1].$$

Under what conditions does the inequality

$$(1.5) \quad \int_0^1 f^{\alpha+\beta}(x) \geq \int_0^1 x^\alpha f^\beta(x)dx$$

hold for α and β ?



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Several answers and extension results have been given to this open problem [1, 3]. In the present paper, we obtain a generalization of the above Open Problem 1 and provide some resolutions to it. Here, and in what follows, we use X to denote a non-negative random variable (r.v.) on $[0, \infty)$ with probability density function $p(x)$. $\mathbf{E}(X)$ denotes the mathematical expectation of X and $\mathbf{1}_A := \mathbf{1}_A(X)$ denotes the indicator function of the event A . Let $A_t = [t, \infty)$. We now consider the following generalization of Open Problem 1.

Open Problem 2. Let $f(x) \geq 0$ be a continuous function on $[0, \infty)$. Under what conditions does the inequality

$$(1.6) \quad \mathbf{E}(f^{\alpha+\beta}(X)) \geq \mathbf{E}(X^\alpha f^\beta(X))$$

hold for α and β ?

Remark 1. Let X possess a uniform distribution on the support interval $[0, 1]$, i.e., the probability density function of X is equal to 1, $x \in [0, 1]$ and zero elsewhere, then the above open problem becomes Open Problem 1.

For convenience, we assume that all the necessary functions in the following are integrable.



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2. Main Results

Theorem 2.1. Let $f(x) \geq 0$ be a continuous function on $[0, \infty)$ satisfying

$$(2.1) \quad \mathbf{E}(f^\beta(X)\mathbf{1}_{A_t}) \geq \mathbf{E}(X^\beta\mathbf{1}_{A_t}), \quad \forall t \in [0, \infty).$$

Then

$$(2.2) \quad \mathbf{E}(f^{\alpha+\beta}(X)) \geq \mathbf{E}(X^\alpha f^\beta(X))$$

holds for every positive real number α and β .

Proof. By Fubini's Theorem and (2.1), we have

$$\begin{aligned} (2.3) \quad \mathbf{E}(X^\alpha f^\beta(X)) &= \int_0^\infty x^\alpha f^\beta(x)p(x)dx \\ &= \frac{1}{\alpha} \int_0^\infty \left(\int_0^x t^{\alpha-1} dt \right) f^\beta(x)p(x)dx \\ &= \frac{1}{\alpha} \int_0^\infty t^{\alpha-1} \left(\int_t^\infty f^\beta(x)p(x)dx \right) dt \\ &= \frac{1}{\alpha} \int_0^\infty t^{\alpha-1} \mathbf{E}(f^\beta(X)\mathbf{1}_{A_t}) dt \\ &\geq \frac{1}{\alpha} \int_0^\infty t^{\alpha-1} \mathbf{E}(X^\beta\mathbf{1}_{A_t}) dt \\ &= \frac{1}{\alpha} \int_0^\infty t^{\alpha-1} \left(\int_t^\infty x^\beta p(x)dx \right) dt \\ &= \frac{1}{\alpha} \int_0^\infty \left(\int_0^x t^{\alpha-1} dt \right) x^\beta p(x)dx \end{aligned}$$

$$= \int_0^{\infty} x^{\beta+\alpha} p(x) dx = \mathbf{E}(X^{\beta+\alpha}).$$

Using Cauchy's inequality, we have

$$(2.4) \quad \frac{\beta}{\alpha + \beta} f^{\alpha+\beta}(X) + \frac{\alpha}{\alpha + \beta} X^{\alpha+\beta} \geq X^{\alpha} f^{\beta}(X),$$

which, by (2.3), yields

$$(2.5) \quad \frac{\beta}{\alpha + \beta} \mathbf{E}(f^{\alpha+\beta}(X)) + \frac{\alpha}{\alpha + \beta} \mathbf{E}(X^{\alpha+\beta}) \geq \mathbf{E}(X^{\alpha} f^{\beta}(X)) \geq \mathbf{E}(X^{\beta+\alpha}).$$

□

Remark 2. If we assume that X possesses a uniform distribution on the support interval $[0, 1]$ (or $[0, b]$), then the above theorem is Theorem 2.1 (or Theorem 2.4) of Liu-Li-Dong in [3].

Theorem 2.2. Let $f(x) \geq 0$ be a continuous function on $[0, \infty)$ satisfying

$$(2.6) \quad \mathbf{E}(f(X) \mathbf{1}_{A_t}) \geq \mathbf{E}(X \mathbf{1}_{A_t}), \quad \forall t \in [0, \infty).$$

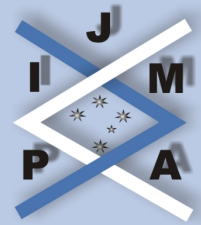
Then

$$(2.7) \quad \mathbf{E}(f^{\alpha+\beta}(X)) \geq \mathbf{E}(X^{\beta} f^{\alpha}(X))$$

holds for every positive real number $\alpha \geq 1$ and β .

Proof. By Fubini's Theorem and (2.6), we have

$$(2.8) \quad \begin{aligned} \mathbf{E}(X^{\alpha+1} f(X)) &= \int_0^{\infty} x^{\alpha+1} f(x) p(x) dx \\ &= \frac{1}{\alpha + 1} \int_0^{\infty} \left(\int_0^x t^{\alpha} dt \right) f(x) p(x) dx \end{aligned}$$



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$$\begin{aligned}
&= \frac{1}{\alpha + 1} \int_0^\infty t^\alpha \left(\int_t^\infty f(x)p(x)dx \right) dt \\
&\geq \frac{1}{\alpha + 1} \int_0^\infty t^\alpha \left(\int_t^\infty xp(x)dx \right) dt \\
&= \frac{1}{\alpha + 1} \int_0^\infty xp(x) \left(\int_0^x t^\alpha dt \right) dx = \mathbf{E}(X^{\alpha+2}).
\end{aligned}$$

Applying Cauchy's inequality, we get

$$(2.9) \quad \frac{1}{\alpha} f^\alpha(X) + \frac{\alpha - 1}{\alpha} X^\alpha \geq f(X)X^{\alpha-1}.$$

Multiplying both sides of (2.9) by X^β , we have

$$(2.10) \quad \frac{1}{\alpha} \mathbf{E}(f^\alpha(X)X^\beta) + \frac{\alpha - 1}{\alpha} \mathbf{E}(X^{\alpha+\beta}) \geq \mathbf{E}(f(X)X^{\alpha+\beta-1}) \geq \mathbf{E}(X^{\alpha+\beta}),$$

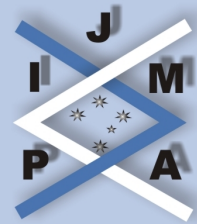
which implies

$$(2.11) \quad \mathbf{E}(f^\alpha(X)X^\beta) \geq \mathbf{E}(X^{\alpha+\beta}).$$

The remainder of the proof is similar to that of Theorem 2.1. □

Remark 3. If we assume that X possesses a uniform distribution on the support interval $[0, 1]$ then the above theorem is Theorem 2.3 of Boukerrioua and Guezane-Lakoud in [1].

Next we consider the case “ $\alpha > 0, \beta > 2$ ” by using the ideas of Dragomir-Ngô in [2].



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Lemma 2.3 ([2]). Let $f : [a, b] \rightarrow [0, \infty)$ be a continuous function and $g : [a, b] \rightarrow [0, \infty)$ be non-decreasing, differentiable on (a, b) satisfying

$$\int_x^b f(t)dt \geq \int_x^b g(t)dt.$$

Then

$$\int_x^b f^\beta(t)dt \geq \int_x^b g^\beta(t)dt$$

holds for $\beta > 1$.

Lemma 2.4. Let $f(x) \geq 0$ be a continuous function on $[0, \infty)$ with $f'(x) \geq 0$ on $(0, \infty)$ and satisfying

$$(2.12) \quad \mathbf{E}(f(X)\mathbf{1}_{A_t}) \geq \mathbf{E}(X\mathbf{1}_{A_t}), \quad \forall t \in [0, \infty).$$

Then

$$(2.13) \quad \mathbf{E}(f^\beta(X)\mathbf{1}_{A_t}) \geq \mathbf{E}(X^\beta\mathbf{1}_{A_t})$$

holds for every positive real number $\beta \geq 1$.

Proof. The proof is a direct extension of Theorem 3 in [2]. □

Theorem 2.5. Let $f(x) \geq 0$ be a continuous function on $[0, \infty)$ with $f'(x) \geq 0$ on $(0, \infty)$ and satisfying

$$(2.14) \quad \mathbf{E}(f(X)\mathbf{1}_{A_t}) \geq \mathbf{E}(X\mathbf{1}_{A_t}), \quad \forall t \in [0, \infty).$$

In addition, for every positive real number $\alpha > 0, \beta > 2$ satisfying

$$(2.15) \quad \lim_{x \rightarrow \infty} f^\alpha(x)x^{\beta-1}\mathbf{E}[(f(X) - X)\mathbf{1}_{A_x}] = 0,$$



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and

$$(2.16) \quad \lim_{x \rightarrow \infty} f^\alpha(x)x \mathbf{E}[(f^{\beta-1}(X) - X^{\beta-1})\mathbf{1}_{A_x}] = 0,$$

then

$$(2.17) \quad \mathbf{E}(f^{\alpha+\beta}(X)) \geq \mathbf{E}(X^\beta f^\alpha(X)).$$

Proof. It is obvious that

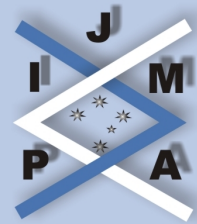
$$(f(x) - x)(f^{\beta-1}(x) - x^{\beta-1}) \geq 0,$$

which implies that

$$(2.18) \quad f^{\beta+\alpha}(x) \geq x^{\beta-1}f^{1+\alpha}(x) + xf^{\beta-1+\alpha}(x) - x^\beta f^\alpha(x).$$

Integrating by parts and using (2.14) and (2.15), we have

$$\begin{aligned} & \mathbf{E}(f^\alpha(X)X^{\beta-1}(f(X) - X)) \\ &= \int_0^\infty f^\alpha(x)x^{\beta-1}(f(x) - x)p(x)dx \\ &= - \int_0^\infty f^\alpha(x)x^{\beta-1}d\left(\int_x^\infty (f(t) - t)p(t)dt\right) dx \\ &= -f^\alpha(x)x^{\beta-1}\left(\int_x^\infty (f(t) - t)p(t)dt\right)\Big|_0^\infty \\ &\quad + \int_0^\infty \left(\alpha f'(x)f^{\alpha-1}(x)x^{\beta-1} + (\beta - 1)x^{\beta-2}f^\alpha(x)\right)\left(\int_x^\infty (f(t) - t)p(t)dt\right) dx \\ &= \int_0^\infty \left(\alpha f'(x)f^{\alpha-1}(x)x^{\beta-1} + (\beta - 1)x^{\beta-2}f^\alpha(x)\right)\left(\int_x^\infty (f(t) - t)p(t)dt\right) dx \\ &= \int_0^\infty \left(\alpha f'(x)f^{\alpha-1}(x)x^{\beta-1} + (\beta - 1)x^{\beta-2}f^\alpha(x)\right)\mathbf{E}((f(X) - X)\mathbf{1}_{A_x}) dx \geq 0, \end{aligned}$$



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which yields

$$(2.19) \quad \mathbf{E}(f^{\alpha+1}(X)X^{\beta-1}) \geq \mathbf{E}(f^\alpha(X)X^\beta).$$

Furthermore, by Lemma 2.4 and the condition (2.16), we have

$$\begin{aligned} & \mathbf{E}(f^\alpha(X)X(f^{\beta-1}(X) - X^{\beta-1})) \\ &= \int_0^\infty f^\alpha(x)x(f^{\beta-1}(x) - x^{\beta-1})p(x)dx \\ &= - \int_0^\infty f^\alpha(x)x d \left(\int_x^\infty (f^{\beta-1}(t) - t^{\beta-1})p(t)dt \right) dx \\ &= - f^\alpha(x)x \left(\int_x^\infty (f^{\beta-1}(t) - t^{\beta-1})p(t)dt \right) \Big|_0^\infty \\ & \quad + \int_0^\infty (\alpha x f'(x)f^{\alpha-1}(x) + f^\alpha(x)) \left(\int_x^\infty (f^{\beta-1}(t) - t^{\beta-1})p(t)dt \right) dx \\ &= \int_0^\infty (\alpha x f'(x)f^{\alpha-1}(x) + f^\alpha(x)) \mathbf{E}((f^{\beta-1}(X) - X^{\beta-1})\mathbf{1}_{A_x}) dx \geq 0, \end{aligned}$$

which yields

$$(2.20) \quad \mathbf{E}(f^{\alpha+\beta-1}(X)X) \geq \mathbf{E}(f^\alpha(X)X^\beta).$$

From (2.18)-(2.20), inequality (2.17) holds. □



3. Further Discussion

Let $g(x) \geq 0$, $0 < \int_0^\infty g(x)dx < \infty$. If $p(x) := \frac{g(x)}{\int_0^\infty g(x)dx}$, then it is easy to check that $p(x)$ is a probability density function on the interval $[0, \infty)$. Thus we have the following:

Theorem 3.1. Let $f(x) \geq 0$ be a continuous function on $[0, \infty)$ satisfying

$$(3.1) \quad \int_t^\infty f^\beta(t)g(t)dt \geq \int_t^\infty t^\beta g(t)dt \quad \forall t \in [0, \infty).$$

Then

$$(3.2) \quad \int_0^\infty f^{\alpha+\beta}(x)g(x)dx \geq \int_0^\infty x^\beta f^\alpha(x)g(x)dx$$

holds for every positive real number α and β .

Theorem 3.2. Let $f(x) \geq 0$ be a continuous function on $[0, \infty)$ satisfying

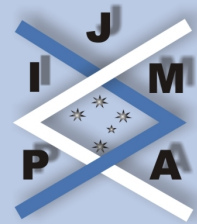
$$(3.3) \quad \int_t^\infty f(t)g(t)dt \geq \int_t^\infty tg(t)dt, \quad \forall t \in [0, \infty).$$

Then

$$(3.4) \quad \int_0^\infty f^{\alpha+\beta}(x)g(x)dx \geq \int_0^\infty x^\beta f^\alpha(x)g(x)dx$$

holds for every pair of positive real numbers “ $\alpha \geq 1$ and $\beta > 0$ ”. Furthermore, for every positive real number “ $\alpha > 0, \beta > 2$ ” satisfying (2.15) and (2.16), the inequality (3.4) holds.

Two more general results follow.



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Theorem 3.3. Let $f(x) \geq 0$, $g(x) \geq 0$ be two continuous functions on $[0, \infty)$ satisfying

$$(3.5) \quad \int_t^\infty f^\beta(t) dt \geq \int_t^\infty g^\beta(t) dt \quad \forall t \in [0, \infty).$$

Furthermore, for any positive real numbers α and β , let $g(x)$ be differentiable with $[g^\alpha(x)]' \geq 0$ and $g(0) = 0$, then

$$(3.6) \quad \int_0^\infty f^{\alpha+\beta}(x) dx \geq \int_0^\infty g^\beta(x) f^\alpha(x) dx.$$

Proof. Denoting the derivative of $g^\alpha(x)$ by $G(x)$, we obtain,

$$(3.7) \quad \begin{aligned} \int_0^\infty g^\alpha(x) f^\beta(x) dx &= \int_0^\infty \left(\int_0^x G(t) dt \right) f^\beta(x) dx \\ &= \int_0^\infty G(t) \left(\int_t^\infty f^\beta(x) dx \right) dt \\ &\geq \int_0^\infty G(t) \left(\int_t^\infty g^\beta(x) dx \right) dt \\ &= \int_0^\infty g^\beta(x) \left(\int_0^x G(t) dt \right) dx \\ &= \int_0^\infty g^{\beta+\alpha}(x) dx. \end{aligned}$$

Using Cauchy's inequality, we have

$$(3.8) \quad \frac{\beta}{\alpha + \beta} f^{\alpha+\beta}(x) + \frac{\alpha}{\alpha + \beta} g^{\alpha+\beta}(x) \geq g^\alpha(x) f^\beta(x),$$



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which, by (3.7), yields

$$(3.9) \quad \frac{\beta}{\alpha + \beta} \int_0^\infty f^{\alpha+\beta}(x)dx + \frac{\alpha}{\alpha + \beta} \int_0^\infty g^{\alpha+\beta}(x)dx \geq \int_0^\infty g^\alpha(x)f^\beta(x)dx \\ \geq \int_0^\infty g^{\beta+\alpha}(x)dx.$$

The desired result then follows. \square

A similar proof yields the following:

Theorem 3.4. *Let $f(x) \geq 0$, $g(x) \geq 0$ be two continuous functions on $[0, \infty)$ satisfying*

$$(3.10) \quad \int_t^\infty f(t)dt \geq \int_t^\infty g(t)dt, \quad \forall t \in [0, \infty).$$

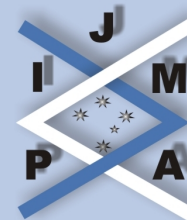
Furthermore, for every pair of positive real numbers satisfying “ $\alpha \geq 1$ and $\beta > 0$ ”, let $g(x)$ be differentiable with $[g^\alpha(x)]' \geq 0$ and $g(0) = 0$, then

$$(3.11) \quad \int_0^\infty f^{\alpha+\beta}(x)dx \geq \int_0^\infty g^\beta(x)f^\alpha(x)dx.$$

Additionally, for every positive real number “ $\alpha > 0, \beta > 2$ ” satisfying (2.15) and (2.16), inequality (3.11) holds.

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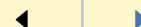
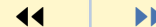
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