journal of inequalities in pure and applied mathematics
http://jipam.vu.edu.au
issn: 1443-5756
Volume 8 (2007), Issue 2, Article 45, 6 pp.

MEANS AND GENERALIZED MEANS

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Received 08 May, 2007; accepted 28 May, 2007
Communicated by P.S. Bullen

ABSTRACT. In this paper, the Gaussian product of generalized means (or reflexive functions) is considered and an invariance principle for generalized means is proved.

Key words and phrases: Gini means, Power means, Generalized means, Complementary means, Double sequences.

2000 *Mathematics Subject Classification.* 26E60.

1. MEANS

A general abstract definition of means can be given in the following way. Let D be a set in $\mathbb{R}_+^2$ and M be a real function defined on D.

Definition 1.1. We call the function M a *mean* on D if it has the property

$$\min(a,b) \leq M(a,b) \leq \max(a,b), \quad \forall\,(a,b) \in D.$$

In the special case $D = J^2$, where $J \subset \mathbb{R}_+$ is an interval, the function M is called *mean* on J.

Remark 1.1. Each mean is *reflexive* on its domain of definition D, that is

$$M(a,a) = a, \quad \forall\,(a,a) \in D.$$

A function M (not necessarily a mean) can have some special properties.

Definition 1.2.

i) The function M is *symmetric* on D if $(a,b) \in D$ implies $(b,a) \in D$ and

$$M(a,b) = M(b,a), \quad \forall\,(a,b) \in D.$$

ii) The function M is *homogeneous* (of degree one) on D if there exists a neighborhood V of 1 such that $t \in V$ and $(a,b) \in D$ implies $(ta,tb) \in D$ and

$$M(ta,tb) = tM(a,b).$$

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iii) The function M is *strict at the left* (respectively *strict at the right)* on D if for $(a,b) \in D$

$$M(a,b) = a \text{ (respectively } M(a,b) = b),\ \text{implies } a = b.$$

iv) The function M is *strict* if it is strict at the left and strict at the right.

The operations with means are considered as operations with functions. For instance, given the means M and N define $M \cdot N$ by

$$(M \cdot N)(a,b) = M(a,b) \cdot N(a,b), \quad \forall a,b \in D.$$

We shall refer to the following means on $\mathbb{R}_+$ (see [2]):

– the *weighted Gini mean* defined by

$$\mathcal{B}_{r,s;\lambda}(a,b) = \left[\frac{\lambda \cdot a^r + (1-\lambda) \cdot b^r}{\lambda \cdot a^s + (1-\lambda) \cdot b^s}\right]^{\frac{1}{r-s}},\ r \neq s,$$

with $\lambda \in [0,1]$ fixed;

– the special case of the *weighted power mean* $\mathcal{B}_{r,0;\lambda} = \mathcal{P}_{r;\lambda}, r \neq 0$;

– the *weighted arithmetic mean* $\mathcal{A}_\lambda = \mathcal{P}_{1;\lambda}$;

– the *weighted geometric mean*

$$\mathcal{G}_\lambda(a,b) = a^\lambda b^{1-\lambda};$$

– the corresponding symmetric means, obtained for $\lambda = 1/2$ and denoted by $\mathcal{B}_{r,s}, \mathcal{P}_r, \mathcal{A}$ respectively $\mathcal{G}$;

– for $\lambda = 0$ or $\lambda = 1$, we have

$$\mathcal{B}_{r,s;0} = \Pi_2 \text{ respectively } \mathcal{B}_{r,s;1} = \Pi_1, \quad \forall r,s \in \mathbb{R},$$

where we denoted by Π_1 and Π_2 the first respectively the second projections defined by

$$\Pi_1(a,b) = a,\ \Pi_2(a,b) = b, \quad \forall a,b \geq 0.$$

2. GENERALIZED MEANS

Let D be a set in $\mathbb{R}_+^2$ and M be a real function defined on D. In [6] the following was used:

Definition 2.1. The function M is called a *generalized mean* on D if it has the property

$$M(a,a) = a, \quad \forall\,(a,a) \in D.$$

Remark 2.1. Each mean is reflexive, thus it is a generalized mean. Conversely, each generalized mean on D is a mean on $D \cap \Delta$, where

$$\Delta = \{(a,a)\,; a \geq 0\}.$$

The question is if the set $D \cap \Delta$ can be extended. The answer is generally negative. Take for instance the generalized mean $\mathcal{B}_{r,s;\lambda}$ for $\lambda \notin [0,1]$. Even though it is defined on a larger set like

$$\left(\frac{\lambda}{\lambda-1}\right)^{1/s} \leq \frac{b}{a} \leq \left(\frac{\lambda}{\lambda-1}\right)^{1/r}, \quad \text{for } \lambda > 1, r > s > 0,$$

it is a mean only on Δ. However, the above question may have also a positive answer. For example, in [6], the following was proved.

Theorem 2.2. *If M is a differentiable homogeneous generalized mean on $\mathbb{R}_+^2$ such that*

$$0 < M_b(1,1) < 1,$$

then there exists the constants $T' < 1 < T$" such that M is a mean on

$$D = \{(a,b) \in \mathbb{R}_+^2; T'a \leq b \leq T\text{"}a\}.$$

We can strengthen the previous result by dropping the hypothesis of homogeneity for the generalized mean M.

Theorem 2.3. *If M is a differentiable generalized mean on the open set D such that*

$$0 < M_b(a,a) < 1, \quad \forall (a,a) \in D,$$

then for each $(a,a) \in D$ there exist the constants $T'_a < 1 < T_a$" such that

$$ta \le M(a,ta) \le a; \quad T'_a \le t \le 1$$

and

$$a \le M(a,ta) \le ta; \quad 1 \le t \le T^{"}_a.$$

Proof. Let us consider the auxiliary functions defined by:

$$f(t) = M(a,ta) - a, g(t) = ta - M(a,ta),$$

in a neighborhood of 1 . Then there exist the numbers $T'_a < 1 < T^{"}_a$ such that

$$f'(t) = aM_b(a,ta) \ge 0, \quad t \in \left(T'_a, T^{"}_a\right)$$

and

$$g'(t) = a - aM_b(a,ta) \ge 0, \quad t \in \left(T'_a, T^{"}_a\right).$$

As

$$f(1) = g(1) = 0,$$

the conclusions follow. □

Example 2.1. Let us take $M = \mathcal{A}_\lambda^2/\mathcal{G}$. As $M_b(1,1) = (3-4\lambda)/2$, the previous result is valid for M if $\lambda \in (0.25, 0.75)$. Looking at the set D on which M is a mean, for $a \le b$ we have to verify the inequalities

$$a \le \frac{[\lambda a + (1-\lambda) b]^2}{\sqrt{ab}} \le b.$$

Denoting $a/b = t^2 \in [0,1]$, we get the equivalent system

$$\begin{cases} \lambda^2 t^4 - t^3 + 2\lambda(1-\lambda) t^2 + (1-\lambda)^2 \ge 0, \\ \lambda^2 t^4 + 2\lambda(1-\lambda) t^2 - t + (1-\lambda)^2 \le 0. \end{cases}$$

A similar system can be obtained for the case $a > b$. Solving these systems, we obtain a table with the interval $(T', T")$ for some values of λ :

λ	T'	T"
0.25	0.004...	1.
0.3	0.008...	1.671...
0.5	0.087...	11.444...
0.7	0.598...	113.832...
0.75	1.0	243.776...

For $\lambda \notin [0.25, 0.75]$, we get $T' = T" = 1$.

Remark 2.4. A similar result can be proved in the case

$$0 < M_a(b,b) < 1, \quad \forall (b,b) \in D.$$

If the partial derivatives do not belong to the interval $(0,1)$, the result can be false.

Example 2.2. For $M = \mathcal{B}_{r,s;\lambda}$, we have $M_b(a,a) = 1 - \lambda$. As we remarked, for $\lambda \notin [0,1]$ the generalized Gini mean is a mean only on Δ.

3. COMPLEMENTARY MEANS

Let us now consider the following notion. Two means M and N are said to be *complementary* (with respect to $\mathcal{A}$) ([4]) if $M + N = 2 \cdot \mathcal{A}$. They are called *inverse* (with respect to $\mathcal{G}$) if $M \cdot N = \mathcal{G}^2$. In [5] a generalization was proposed, replacing $\mathcal{A}$ and $\mathcal{G}$ by an arbitrary mean P.

Given three functions M, N and P on D, their *composition* $P(M,N)$ can be defined on $D' \sqsubseteq D$ by

$$P(M,N)(a,b) = P(M(a,b), N(a,b)), \quad \forall\, (a,b) \in D',$$

if $(M(a,b), N(a,b)) \in D,\ \forall\, (a,b) \in D'$. If M, N and P are means on D then $D' = D$.

Definition 3.1. A function N is called *complementary to* M *with respect to* P (or $P-$ *complementary* to M) if it verifies

$$P(M,N) = P \text{ on } D'.$$

Remark 3.1. In the same circumstances, the function P is called $(M,N)-$ *invariant* (see [1]).

If M has a unique $P-$complementary N , denote it by $N = M^P$. We get

$$M^{\mathcal{A}} = 2\mathcal{A} - M \ \text{ and } \ M^{\mathcal{G}} = \mathcal{G}^2/M,$$

as in [4].

Remark 3.2. If P and M are means, the $P-$complementary of M is generally not a mean.

Example 3.1. It can be verified that

$$\mathcal{G}_\mu^{\mathcal{G}_\lambda} = \mathcal{G}_{\frac{\lambda(1-\mu)}{1-\lambda}},$$

which is a mean if and only if $0 < \lambda < 1/(2-\mu)$.

For generalized means we get the following result.

Theorem 3.3. *If P and M are generalized means and P is strict at the left, then the $P-$ complementary of M is a generalized mean N.*

Proof. We have

$$P(M(a,a), N(a,a)) = P(a,a), \quad \forall\, (a,a) \in D,$$

thus

$$P(a, N(a,a)) = a, \quad \forall\, (a,a) \in D$$

and as P is strict at the left, we get $N(a,a) = a,\ \forall\, (a,a) \in D$. □

The result cannot be improved for means, thus we have only the following

Corollary 3.4. *If P and M are means and P is strict at the left, then the $P-$complementary of M is a generalized mean N.*

4. DOUBLE SEQUENCES

An important application of complementary means is in the search of Gaussian double sequences with known limit. The arithmetic-geometric process of Gauss can be generalized as follows. Let us consider two functions M and N defined on a set D and let $(a,b) \in D$ be an initial point.

Definition 4.1. If the pair of sequences $(a_n)_{n\geq 0}$ and $(b_n)_{n\geq 0}$ can be defined by

$$a_{n+1} = M(a_n, b_n) \quad \text{and} \quad b_{n+1} = N(a_n, b_n)$$

for each $n \geq 0$, where $a_0 = a$, $b_0 = b$, then it is called a *Gaussian double sequence*. The function M is *compoundable in the sense of Gauss* (or **G**-*compoundable*) with the function N if the sequences $(a_n)_{n\geq 0}$ and $(b_n)_{n\geq 0}$ are defined and convergent to a common limit $M \otimes N(a, b)$ for each $(a, b) \in D$. In this case $M \otimes N$ is called the *Gaussian compound function* (or **G**-*compound function*).

Remark 4.1. If M and N are G-compoundable means, then $M \otimes N$ is also a mean called the **G**-*compound mean.*

The following general result was proved in [3].

Theorem 4.2. *If the means M and N are continuous and strict at the left on an interval J then M and N are G-compoundable on J.*

A similar result is valid for means which are strict at the right. In [5] the same result was proved assuming that one of the means M and N is continuous and strict.

In the case of means, the method of search of G-compound functions is based generally on the following *invariance principle*, proved in [1] .

Theorem 4.3. *Suppose that $M \otimes N$ exists and is continuous. Then $M \otimes N$ is the unique mean P which is (M, N)-invariant.*

In the same way, Gauss proved that the arithmetic-geometric G-compound mean can be represented by

$$\mathcal{A} \otimes \mathcal{G}(a, b) = \frac{\pi}{2} \cdot \left[\int_0^{\pi/2} \frac{d\theta}{\sqrt{a^2 \cos^2 \theta + b^2 \sin^2 \theta}} \right]^{-1}.$$

This example shows that the search of an invariant mean is very difficult even for simple means like $\mathcal{A}$ and $\mathcal{G}$. We prove the following generalization of the invariance principle.

Theorem 4.4. *Let P be a continuous generalized mean on D and M and N be two functions on D such that N is the $P-$ complementary of M. If the sequences $(a_n)_{n\geq 0}$ and $(b_n)_{n\geq 0}$ defined by*

$$a_{n+1} = M(a_n, b_n) \text{ and } b_{n+1} = N(a_n, b_n), \qquad n \geq 0,$$

are convergent to a common limit L denoted as $M \otimes N(a_0, b_0)$, then this limit is

$$M \otimes N(a_0, b_0) = P(a_0, b_0).$$

Proof. As N is the $P-$ complementary of M, we have

$$P(M(a_n, b_n), N(a_n, b_n)) = P(a_n, b_n), \quad \forall n \geq 0,$$

thus

$$P(a_{n+1}, b_{n+1}) = P(a_n, b_n), \quad \forall n \geq 0.$$

But this also means that

$$P(a_0, b_0) = P(a_n, b_n), \quad \forall n \geq 0.$$

Finally, as P is a continuous generalized mean, passing to the limit we get

$$P(a_0, b_0) = P(L, L) = L,$$

which proves the result. □

It is natural to study the following

Problem 4.1. If N is the $P-$complementary of M but M, N or P are not means, are the sequences $(a_n)_{n\geq 0}$ and $(b_n)_{n\geq 0}$ convergent?

The answer can be positive as it is shown in the following

Example 4.1. We have $\mathcal{G}_{5/8}^{\mathcal{G}_{4/5}} = \mathcal{G}_{3/2}$, where $\mathcal{G}_{3/2}$ is not a mean. Take $a_0 = 10^5, b_0 = 1$ and

$$a_{n+1} = \mathcal{G}_{5/8}(a_n, b_n), \quad b_{n+1} = \mathcal{G}_{3/2}(a_n, b_n), \quad n \geq 0.$$

Although some of the first terms take values outside the interval $[b_0, a_0]$ like

$$b_1 \approx 3.1 \cdot 10^7, \quad b_3 \approx 4.7 \cdot 10^6, \quad b_5 \approx 1.1 \cdot 10^6, \quad b_7 \approx 3.7 \cdot 10^5, \quad b_9 \approx 1.5 \cdot 10^5,$$

finally we get $a_{100} = 9999.9\ldots, b_{100} = 10000.1\ldots$, while $\mathcal{G}_{4/5}(a_0, b_0) = 10^4$.

But the answer to the above problem can be also negative.

Example 4.2. We have $\mathcal{G}_2^{\mathcal{G}_{-1}} = \mathcal{G}$, but taking $a_0 = 10, b_0 = 1$ and

$$a_{n+1} = \mathcal{G}_2(a_n, b_n) \text{ and } b_{n+1} = \mathcal{G}(a_n, b_n), \quad n \geq 0,$$

we get $a_3 = 10^9, b_3 = 4 \cdot 10^6$ and the sequences are divergent. In this case $\mathcal{G}_2$ and $\mathcal{G}_{-1}$ are not means.

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