Sherman’s inequality and its converse for strongly convex functions with applications to generalized $f$-divergences

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Abstract: Considering the weighted concept of majorization, Sherman obtained generalization of majorization inequality for convex functions known as Sherman’s inequality. We extend Sherman’s result to the class of $n$-strongly convex functions using extended idea of convexity to the class of strongly convex functions. We also obtain upper bound for Sherman’s inequality, called the converse Sherman inequality, and as easy consequences we get Jensen’s as well as majorization inequality and their conversions for strongly convex functions. Obtained results are stronger versions for analogous results for convex functions. As applications, we introduced a generalized concept of $f$-divergence and derived some reverse relations for such concept.

Key words: Jensen inequality, convex function, strongly convex function, majorization, Sherman inequality

1. Introduction
A function $f : [\alpha, \beta] \to \mathbb{R}$ is called strongly convex with modulus $c > 0$ if

$$f(\lambda x + (1-\lambda)y) \leq \lambda f(x) + (1-\lambda)f(y) - c\lambda(1-\lambda)(x-y)^2$$

for all $x, y \in [\alpha, \beta]$ and $\lambda \in [0,1]$.

The concept of strongly convexity has been introduced by Polyak [34]. It has a large number of appearance in many different fields of applications, particular in many branches of mathematics as well as optimization theory, mathematical economics and approximation theory. Strongly convex functions have many nice properties (see [31]).

A function $f$ that satisfies (1.1) with $c = 0$, i.e.

$$f(\lambda x + (1-\lambda)y) \leq \lambda f(x) + (1-\lambda)f(y)$$

is convex in usual sense. Specially, if the inequality in (1.2) is strict, then $f$ is called strictly convex.

It is well known that the following implications hold:

$$\text{strongly convex} \implies \text{strictly convex} \implies \text{convex}.$$

However, the reverse implications are not true, in general.

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Example 1.1 The function $f(x) = x^2$ is strongly convex and also strictly convex and convex. The function $g(x) = e^x$ is strictly convex and convex but not strongly convex. The function $h(x) = x$ is convex but neither strictly nor strongly convex.

In the theory of convex functions, natural generalization are convex functions of higher order, i.e. $n$-convex functions. The notion of $n$-convexity was defined in terms of divided differences by T. Popoviciu [35] which we introduce in the sequel.

A function $f : [\alpha, \beta] \to \mathbb{R}$ is said to be $n$-convex if for every choice of $n + 1$ distinct points $z_0, ..., z_n \in [\alpha, \beta]$, the $n$th order divided difference is nonnegative, i.e.

$$[z_0, z_1, ..., z_n; f] \geq 0,$$

where divided difference may be formally defined by

$$[z_i; f] = f(z_i), \quad i = 0, ..., n$$

$$[z_0, ..., z_n; f] = \frac{[z_1, ..., z_n; f] - [z_0, ..., z_{n-1}; f]}{z_n - z_0}.$$

The value $[z_0, ..., z_n; f]$ is independent of the order of the points $z_0, ..., z_n$. This definition may be extended to include the case in which some or all the points coincide. Assuming that $f^{(j-1)}(z)$ exists, we define

$$[\underbrace{z, ..., z}_{j\text{-times}}; f] = f^{(j-1)}(z) \frac{1}{(j-1)!}.$$

Remark 1.2 It is known that 1-convex function is increasing function and 2-convex function is just ordinary convex function, i.e. convex in usual sense.

If $f^{(n)}$ exists, then $f$ is $n$-convex iff $f^{(n)} \geq 0$.

Also, if $f$ is $n$-convex for $n \geq 2$, then $f^{(k)}$ exists and $f$ is $(n-k)$-convex for $1 \leq k \leq n-2$. For more information see [33].

Following Gera and Nikodem [11], we say that a function $f : [\alpha, \beta] \to \mathbb{R}$ is strongly convex of order $n$ with modulus $c > 0$ (or $n$-strongly convex with modulus $c > 0$) if

$$[z_0, ..., z_n; f] \geq c$$

for all $z_0, ..., z_n \in [\alpha, \beta]$.

Remark 1.3 Note that 2-strongly convex function with modulus $c$ is just strongly convex function with modulus $c$ as given by (1.1).

For $n = 2$, the condition (1.5) is equivalent to

$$f(z_0) + \frac{f(z_1) - f(z_0)}{z_1 - z_0} + \frac{f(z_2) - f(z_1)}{z_2 - z_1} \geq c$$

or

$$f(z_1) \leq \frac{z_2 - z_1}{z_2 - z_0} f(z_0) + \frac{z_1 - z_0}{z_2 - z_0} f(z_2) - c(z_2 - z_1)(z_1 - z_0).$$
A function \( f : [\alpha, \beta] \rightarrow \mathbb{R} \) is a strongly \( n \)-convex with modulus \( c \) iff the function \( g(x) = f(x) - cx^n \) is \( n \)-convex. A function \( f : [\alpha, \beta] \rightarrow \mathbb{R} \) is a strongly \( n \)-convex with modulus \( c \) iff \( f^{(n)} \geq cn! \). For more information see [11, 31, 32].

The concept of strongly convexity is a strengthening of the concept of convexity and some properties of strongly convex functions are just stronger versions of analogous properties of convex functions.

For \( f : [\alpha, \beta] \rightarrow \mathbb{R} \) strongly convex function with modulus \( c > 0 \), Jensen’s inequality

\[
f \left( \sum_{i=1}^{m} a_i x_i \right) \leq \sum_{i=1}^{m} a_i f(x_i) - c \sum_{i=1}^{m} a_i (x_i - \bar{x})^2 \tag{1.6}
\]

holds, where \( x = (x_1, ..., x_m) \in [\alpha, \beta]^m \), \( a = (a_1, ..., a_m) \in [0, \infty)^m \) with \( \sum_{i=1}^{m} a_i = 1 \) and \( \bar{x} = \sum_{i=1}^{m} a_i x_i \) (see [22]). On the other side, Jensen’s inequality for a classical convex function \( f \) has the form

\[
f \left( \sum_{i=1}^{m} a_i x_i \right) \leq \sum_{i=1}^{m} a_i f(x_i). \tag{1.7}
\]

If we compare (1.6) with (1.7), note that the inequality (1.6) includes a better upper bound for \( f \left( \sum_{i=1}^{m} a_i x_i \right) \) since \( c \sum_{i=1}^{m} a_i (x_i - \bar{x}) \geq 0 \). Since specially for \( c = 0 \) the strogly convexity reduces to the ordinary convexity, then (1.6) becomes (1.7).

Closely connected to Jensen’s inequality (1.7) is the Lah-Ribarič inequality

\[
\sum_{i=1}^{m} a_i f \left( x_i \right) \leq \frac{\beta - \bar{x}}{\beta - \alpha} f(\alpha) + \frac{\bar{x} - \alpha}{\beta - \alpha} f(\beta) \tag{1.8}
\]

which holds for every convex function \( f : [\alpha, \beta] \rightarrow \mathbb{R} \) and \( x = (x_1, ..., x_m) \in [\alpha, \beta]^m \), \( a = (a_1, ..., a_m) \in [0, \infty)^m \) with \( \sum_{i=1}^{m} a_i = 1 \) and \( \bar{x} = \sum_{i=1}^{m} a_i x_i \) (see [19]). The Lah-Ribarič inequality gives the upper bound for the term \( \sum_{i=1}^{m} a_i f(\bar{x}) \) and often called the converse Jensen inequality.

2. Preliminaries

For two vectors \( x = (x_1, ..., x_m), y = (y_1, ..., y_m) \in [\alpha, \beta]^m \), let \( x[i], y[i] \) denote their increasing order. We say that \( x \) majorizes \( y \) or \( y \) is majorized by \( x \) and write

\( y \prec x \)

if

\[
\sum_{i=1}^{k} y[i] \leq \sum_{i=1}^{k} x[i], \quad k = 1, ..., m, \tag{2.1}
\]

with equality in (2.1) for \( k = m \).

The term majorization is introduced in the space \( \mathbb{R}^m \), in which the order is not defined, to compare and detect potential links between vectors. The majorization relation is reflexive and transitive but it is not antisymmetric (see [21, p. 79]) and hence is a preordering not a partial ordering. The majorization preorder on
vectors is known as vector majorization or classical majorization. This classical concept was initially studied by Hardy et al. [20]. A superb reference on the subject is [21].

It is well known that
\[ y \prec x \iff y = xA \]
for some doubly stochastic matrix \( A = (a_{ij}) \in M_{mn}(\mathbb{R}) \), i.e. a matrix with nonnegative entries and rows and columns sums equal to 1.

Moreover, \( y \prec x \) implies
\[ \sum_{i=1}^{m} f(y_i) \leq \sum_{i=1}^{m} f(x_i) \]
for every continuous convex function \( f : [\alpha, \beta] \to \mathbb{R} \). This result, obtained by Hardy et al. [20], is well known as majorization inequality and plays an important role in the study of majorization theory.

Sherman [37] considered the weighted concept of majorization between two vectors \( x = (x_1, \ldots, x_m) \in [\alpha, \beta]^m \) and \( y = (y_1, \ldots, y_l) \in [\alpha, \beta]^l \) with nonnegative weights \( a = (a_1, \ldots, a_m) \) and \( b = (b_1, \ldots, b_l) \). The concept of weighted majorization is defined by assumption of existence of row stochastic matrix \( A = (a_{ij}) \in M_{lm}(\mathbb{R}) \), i.e. matrix with nonnegative entries and rows sums equal to 1, such that
\begin{align}
    a_j &= \sum_{i=1}^{m} b_j a_{ij}, \quad j = 1, \ldots, l, \quad (2.2) \\
    y_i &= \sum_{j=1}^{l} x_j a_{ij}, \quad i = 1, \ldots, m.
\end{align}

Sherman proved that under conditions (2.2), the inequality
\[ \sum_{i=1}^{m} b_i f(y_i) \leq \sum_{j=1}^{l} a_j f(x_j) \quad (2.3) \]
holds for every convex function \( f : [\alpha, \beta] \to \mathbb{R} \).

We can write the conditions (2.2) in the matrix form
\[ a = bA \quad \text{and} \quad y = xA^T, \quad (2.4) \]
where \( A^T \) denotes transpose matrix.

In the sequel, we write
\[ (y, b) \prec (x, a) \]
and say that a pair \( (y, b) \) is weighted majorized by \( (x, a) \) if vectors \( x, y \) and corresponding weights \( a, b \) satisfy conditions (2.2) for some row stochastic matrix \( A \).

Sherman’s generalization contains Jensen’s as well as majorization inequality as special cases as we pointed in the next remark.

Remark 2.1 a) For \( m = 1 \) and \( b = [1] \), Sherman’s inequality (2.3) reduces to Jensen’s inequality (2682).

b) For \( m = l \) and \( b = e = (1, \ldots, 1) \), because \( y \prec x \) gives \( y = xA^T \) with some doubly stochastic matrix \( A \) and
\( \mathbf{a} = \mathbf{bA} = \mathbf{e} \), from Sherman’s inequality (2.3) we get majorization inequality

\[
\sum_{i=1}^{m} f(y_i) \leq \sum_{i=1}^{m} f(x_i).
\] (2.5)

c) When \( m = l \), and all weights \( b_i \) and \( a_j \) are equal, the condition \( \mathbf{a} = \mathbf{bA} \) assures the stochastically on columns, so in that case we deal with doubly stochastic matrices. Moreover, Sherman’s inequality (2.3) reduces to

\[
\sum_{i=1}^{m} a_i f(y_i) \leq \sum_{i=1}^{m} a_i f(x_i),
\] (2.6)

known as Fuchs’ inequality (see [10]).

Recently, Sherman’s result has attracted the interest of several mathematicians (see [1–5], [12–15], [23–30]).

This paper is organized as follows. In Section 3 we obtain the Lah-Ribarich inequality for strongly convex functions. We deal with Sherman’s inequality and its converse for strongly convex function. As easy consequences, we get Jensen’s and majorization inequalities and their conversions for strongly convex functions. In Section 4, we obtain some inequalities for generalized concept of \( f \)-divergence. In the last section, we extend Sherman’s result to the class of strongly convex functions of higher order.

3. Sherman’s type inequalities and conversions

We start with the Lah-Ribarich inequality for strongly convex functions.

**Theorem 3.1** Let \( \mathbf{x} = (x_1, \ldots, x_l) \in [\alpha, \beta]^l \) and \( \mathbf{a} = (a_1, \ldots, a_l) \in [0, \infty)^l \) with \( \sum_{j=1}^{l} a_j = 1 \) and \( \bar{x} = \sum_{j=1}^{l} a_j x_j \).

If \( f : [\alpha, \beta] \rightarrow \mathbb{R} \) is strongly convex with modulus \( c > 0 \), then

\[
\sum_{j=1}^{l} a_j f(x_j) \leq \frac{\beta - \bar{x}}{\beta - \alpha} f(\alpha) + \frac{\bar{x} - \alpha}{\beta - \alpha} f(\beta) - c \sum_{j=1}^{l} a_j (\beta - x_j) (x_j - \alpha). \quad (3.1)
\]

**Proof** Since for strongly convex function we have

\[
f(z_1) \leq \frac{z_2 - z_1}{z_2 - z_0} f(z_0) + \frac{z_1 - z_0}{z_2 - z_0} f(z_2) - c(z_2 - z_1)(z_1 - z_0),
\]

by substituting \( z_1 = x_j \), \( z_2 = \beta \) and \( z_1 = \alpha \), we get

\[
f(x_j) \leq \frac{\beta - x_j}{\beta - \alpha} f(\alpha) + \frac{x_j - \alpha}{\beta - \alpha} f(\beta) - c(\beta - x_j)(x_j - \alpha).
\]

Now, multiplying with \( a_j \) and summing over \( j \) we have

\[
\sum_{j=1}^{l} a_j f(x_j) \leq \frac{\beta - \sum_{j=1}^{l} a_j x_j}{\beta - \alpha} f(\alpha) + \frac{\sum_{j=1}^{l} a_j x_j - \alpha}{\beta - \alpha} f(\beta) - c \sum_{j=1}^{l} a_j (\beta - x_j) (x_j - \alpha)
\]

what we need to prove. \( \Box \)
Now we give Sherman’s inequality for strongly convex functions.

**Theorem 3.2** Let \( x = (x_1, \ldots, x_l) \in [\alpha, \beta]^l \), \( y = (y_1, \ldots, y_m) \in [\alpha, \beta]^m \), \( a = (a_1, \ldots, a_l) \in [0, \infty)^l \), and \( b = (b_1, \ldots, b_m) \in [0, \infty)^m \) be such that \((y, b) \prec (x, a)\). Then for every \( f : [\alpha, \beta] \to \mathbb{R} \) strongly convex with modulus \( c > 0 \), we have

\[
\sum_{i=1}^{m} b_i f(y_i) \leq \sum_{j=1}^{l} a_j f(x_j) - c \left( \sum_{j=1}^{l} a_j x_j^2 - \sum_{i=1}^{m} b_i y_i^2 \right). \tag{3.2}
\]

**Proof** Using (2.2) and applying (1.6), we have

\[
\sum_{i=1}^{m} b_i f(y_i) = \sum_{i=1}^{m} b_i f \left( \sum_{j=1}^{l} x_j a_{ij} \right)
\]

\[
\leq \sum_{i=1}^{m} b_i \left( \sum_{j=1}^{l} a_{ij} f(x_j) - c \sum_{j=1}^{l} a_{ij} (x_j - y_i)^2 \right)
\]

\[
= \sum_{j=1}^{l} a_j f(x_j) - c \sum_{i=1}^{m} b_i \sum_{j=1}^{l} a_{ij} (x_j - y_i)^2.
\]

By an easy calculation, we get

\[
\sum_{j=1}^{l} a_j f(x_j) - c \sum_{i=1}^{m} b_i \sum_{j=1}^{l} a_{ij} (x_j - y_i)^2 \tag{3.4}
\]

\[
= \sum_{j=1}^{l} a_j f(x_j) - c \sum_{i=1}^{m} b_i \left( a_{ij} x_j^2 - 2 a_{ij} x_j y_i + y_i^2 \right)
\]

\[
= \sum_{j=1}^{l} a_j f(x_j) - c \sum_{j=1}^{l} a_j x_j^2 - c \sum_{i=1}^{m} b_i y_i^2.
\]

Now, combining (3.3) and (3.4), we get (3.2).

\[ \square \]

**Remark 3.3** If we compare (3.2) with (2.3), note that the inequality (3.2) includes a better upper bound for \( \sum_{i=1}^{m} b_i f(y_i) \) since \( c \left( \sum_{j=1}^{l} a_j x_j^2 - \sum_{i=1}^{m} b_i y_i^2 \right) \geq 0 \) because \( t \mapsto t^2 \) is convex function and then by Sherman’s inequality we have \( \sum_{j=1}^{l} a_j x_j^2 - \sum_{i=1}^{m} b_i y_i^2 \geq 0 \). Moreover, we get the double inequality

\[
\sum_{i=1}^{m} b_i f(y_i) \leq \sum_{j=1}^{l} a_j f(x_j) - c \left( \sum_{j=1}^{l} a_j x_j^2 - \sum_{i=1}^{m} b_i y_i^2 \right) \tag{3.5}
\]

\[
\leq \sum_{j=1}^{l} a_j f(x_j).
\]
a) Specially, for $m = 1$ and $b = (1)$, (3.5) becomes
\[
f \left( \sum_{j=1}^{l} a_j x_j \right) \leq \sum_{j=1}^{l} a_j f(x_j) - c \left( \sum_{j=1}^{l} a_j x_j^2 - \bar{x}^2 \right)
\]
\[
= \sum_{j=1}^{l} a_j f(x_j) - c \sum_{j=1}^{l} a_j (x_j - \bar{x})^2
\]
\[
\leq \sum_{j=1}^{l} a_j f(x_j),
\]
where $\bar{x} = \sum_{j=1}^{l} a_j x_j$, i.e. we get Jensen’s inequality (1.6) for strongly convex function.

b) For $m = l$ and $b = e = (1, \ldots, 1)$, (3.5) becomes
\[
\sum_{i=1}^{m} f(y_i) \leq \sum_{i=1}^{m} f(x_i) - c \left( \sum_{i=1}^{m} x_i^2 - \sum_{i=1}^{m} y_i^2 \right)
\]
\[
\leq \sum_{i=1}^{m} f(x_i),
\]
i.e. we get majorization inequality for strongly convex function.

c) When $m = l$, and all weights $b_i$ and $a_j$ are equal, then (3.2) becomes
\[
\sum_{i=1}^{m} a_i f(y_i) \leq \sum_{i=1}^{m} a_i f(x_i) - c \left( \sum_{i=1}^{m} a_i x_i^2 - \sum_{i=1}^{m} a_i y_i^2 \right)
\]
\[
\leq \sum_{i=1}^{m} a_i f(x_i),
\]
i.e. we get Fuchs’ inequality for strongly convex function.

Next we give conversion to Sherman’s inequality for strongly convex functions.

**Theorem 3.4** Let $x = (x_1, \ldots, x_l) \in [\alpha, \beta]^l$, $y = (y_1, \ldots, y_m) \in [\alpha, \beta]^m$, $a = (a_1, \ldots, a_l) \in [0, \infty)^l$ and $b = (b_1, \ldots, b_m) \in [0, \infty)^m$ be such that $(y, b) \prec (x, a)$. Let $B_m = \sum_{i=1}^{m} b_i$. If $f : [\alpha, \beta] \to \mathbb{R}$ is strongly convex with modulus $c > 0$, then
\[
\sum_{j=1}^{l} a_j f(x_j) \leq \frac{B_m \beta - \sum_{j=1}^{l} a_j x_j}{\beta - \alpha} f(\alpha) + \frac{\sum_{j=1}^{l} a_j x_j - B_m \alpha}{\beta - \alpha} f(\beta) - c \sum_{j=1}^{l} a_j (\beta - x_j) (x_j - \alpha).
\]  
\[
(3.6)
\]

**Proof** Using (2.2) we have
\[
\sum_{j=1}^{l} a_j f(x_j) = \sum_{j=1}^{l} \left( \sum_{i=1}^{m} b_j a_{ij} \right) f(x_j) = \sum_{i=1}^{m} b_j \left( \sum_{j=1}^{l} a_{ij} f(x_j) \right).
\]  
\[
(3.7)
\]
Applying (3.1) we get

\[
\sum_{j=1}^{l} a_{ij} f(x_j) \leq \frac{\beta - \sum_{j=1}^{l} a_{ij} x_j}{\beta - \alpha} f(\alpha) + \frac{\sum_{j=1}^{l} a_{ij} x_j - \alpha}{\beta - \alpha} f(\beta) - c \sum_{j=1}^{l} a_{ij} (\beta - x_j)(x_j - \alpha).
\] (3.8)

Now, combining (3.7) and (3.8), we get (3.6).

\[\square\]

**Remark 3.5**

a) Specially, if \( m = 1 \) and \( b = (1) \), then (3.5) and (3.6) gives the following series of inequalities

\[
f \left( \sum_{j=1}^{l} a_{j} x_{j} \right) \leq \sum_{j=1}^{l} a_{j} f(x_{j}) - c \sum_{j=1}^{l} a_{j} (x_{j} - \bar{x})^{2} \leq \sum_{j=1}^{l} a_{j} f(x_{j}) \leq \frac{\beta - \sum_{j=1}^{l} a_{j} x_{j}}{\beta - \alpha} f(\alpha) + \frac{\sum_{j=1}^{l} a_{j} x_{j} - \alpha}{\beta - \alpha} f(\beta) - c \sum_{j=1}^{l} a_{j} (\beta - x_{j})(x_{j} - \alpha),
\]

i.e. we get Jensen’s inequality and its conversion for strongly convex functions.

b) If \( m = l \) and \( b = e = (1, \ldots, 1) \), then (3.5) and (3.6) gives

\[
\sum_{i=1}^{m} f(y_{i}) \leq \sum_{i=1}^{m} f(x_{i}) - c \left( \sum_{i=1}^{m} x_{i}^{2} - \sum_{i=1}^{m} y_{i}^{2} \right) \leq \sum_{i=1}^{m} f(x_{i}) \leq \frac{\beta - \sum_{j=1}^{l} x_{j}}{\beta - \alpha} f(\alpha) + \frac{\sum_{j=1}^{l} x_{j} - \alpha}{\beta - \alpha} f(\beta) - c \sum_{j=1}^{l} (\beta - x_{j})(x_{j} - \alpha),
\]

i.e. we get majorization inequality and its conversion for strongly convex functions.
c) If \( m = l \), and all weights \( b_i \) and \( a_j \) are equal, then (3.5) and (3.6) gives

\[
\sum_{i=1}^{m} a_i f(y_i) \leq \sum_{i=1}^{m} a_i f(x_i) - c\left( \sum_{i=1}^{m} a_i x_i^2 - \sum_{i=1}^{m} a_i y_i^2 \right)
\]
\[
\leq \sum_{i=1}^{m} a_i f(x_i)
\]
\[
\leq \frac{A_m \beta - \sum_{i=1}^{m} a_i x_i f(\alpha)}{\beta - \alpha} + \sum_{i=1}^{m} a_i x_i - \frac{A_m \alpha f(\beta)}{\beta - \alpha} - c \sum_{i=1}^{m} a_i (\beta - x_i)(x_i - \alpha),
\]

where \( \sum_{i=1}^{m} a_i = A_m \), i.e. we get Fuchs’ inequality and its conversion for strongly convex functions.

4. Applications to \( f \)-divergences

Shannon [36] introduced a statistical concept of entropy in the theory of communication and transmission of information, the measure of information defined by

\[
H(p) = \sum_{i=1}^{n} p_i \ln \frac{1}{p_i}, \quad (4.1)
\]

where \( p = (p_1, ..., p_n) \) is a positive probability distribution, i.e. \( p_i > 0, \ i = 1, ..., n \), with \( \sum_{i=1}^{n} p_i = 1 \), for some discrete random variable \( X \). It satisfied the estimation:

\[
0 \leq H(p) \leq \ln n.
\]

Shannon’s entropy quantifies the unevenness in the probability distribution \( p \).

As a slight modification of the previous formula, we get the Kullback–Leibler divergence [18] or relative entropy of \( q \) with respect to \( p \) defined by

\[
KL(q, p) = \sum_{i=1}^{n} q_i (\ln q_i - \ln p_i) = \sum_{i=1}^{n} q_i \ln \left( \frac{q_i}{p_i} \right).
\]

It is a measure of the difference between two positive probability distributions \( q \) and \( p \) over the same variable. In statistics, it arises as the expected logarithm of difference between the probability \( q \) of data in the original distribution with the approximating distribution \( p \). It satisfies the following estimates

\[
KL(q, p) \geq 0.
\]

The previous two concepts we can get as special cases of the Csiszár \( f \)-divergence functional

\[
D_f(q, p) = \sum_{i=1}^{n} p_i f\left( \frac{q_i}{p_i} \right), \quad (4.2)
\]

where \( f : (0, \infty) \to \mathbb{R} \) is a convex function and \( p = (p_1, ..., p_n) \), \( q = (q_1, ..., q_n) \) with \( p_i, q_i > 0, \ i = 1, ..., n \) (see [6], [7]).
Note that

\[ H(p) = - \sum_{i=1}^{n} p_i \ln p_i = -D_f(e, p), \quad f(t) = -\ln t, \]

\[ D_{KL}(q, p) = \sum_{i=1}^{m} q_i \ln \frac{q_i}{p_i} = D_f(q, p), \quad f(t) = t \ln t. \]

Csiszár with Körner [7] proved Jensen’s inequality for the \( f \)-divergence functional as follows

\[ \sum_{i=1}^{n} q_i f \left( \frac{\sum_{i=1}^{n} p_i}{\sum_{i=1}^{n} q_i} \right) \leq D_f(q, p). \]  

(CK)

Specially, if \( f \) is normalized, i.e. \( f(1) = 0 \) and \( \sum_{i=1}^{n} p_i = \sum_{i=1}^{n} q_i \), then

\[ 0 \leq D_f(q, p). \]

(4.3)

Csiszár \( f \)-divergence functional (4.2) is widely employed in different scientic fields among which we point out mathematical statistics and specially information theory with deep connections in topics as diverse as artificial intelligence, statistical physics, and biological evolution. For suitable choices of the kernel \( f \), the general aspect of the Csiszár \( f \)-divergence functional (4.2) can be interpreted as a series of the well-known divergencies (see [8, 16, 17]). Here we give some examples:

- **Hellinger divergence**

\[ h^2(q, p) = \frac{1}{2} \sum_{i=1}^{n} (\sqrt{p_i} - \sqrt{q_i})^2, \quad f(t) = \frac{1}{2} \left( \sqrt{t} - 1 \right)^2, \]

- **Variational distance**

\[ V(q, p) = \sum_{i=1}^{n} |p_i - q_i|, \quad f(t) = |t - 1|, \]

- **Harmonic divergence**

\[ D_H(q, p) = \sum_{i=1}^{n} \frac{2p_i q_i}{p_i + q_i}, \quad f(t) = \frac{2t}{1+t}, \]

- **Bhattacharya distance**

\[ D_B(q, p) = -D_f(q, p) = \sum_{i=1}^{n} \sqrt{p_i q_i}, \quad f(t) = -\sqrt{t}, \]

- **Triangular discrimination**

\[ D_T(q, p) = \sum_{i=1}^{n} \frac{(p_i - q_i)^2}{p_i + q_i}, \quad f(t) = \frac{(t - 1)^2}{t + 1}, \]
Chi square distance
\[ D_{\chi^2}(q, p) = \sum_{i=1}^{n} \frac{(q_i - p_i)^2}{p_i}, \quad f(t) = (t - 1)^2, \]

Rényi \( \alpha \)-order entropy \((\alpha > 1)\)
\[ R_\alpha(q, p) = \sum_{i=1}^{n} q_i^\alpha p_i^{1-\alpha}, \quad f(t) = t^\alpha. \]

We extend definition of \( f \)-divergence functional (4.2) as follows.

**Definition 4.1** Let \( f : (0, \infty) \to \mathbb{R} \) be a strongly convex function with modulus \( c > 0 \) and \( p = (p_1, ..., p_n) \), \( q = (q_1, ..., q_n) \) with \( p_i, q_i > 0 \), \( i = 1, ..., n \). We define
\[ \tilde{D}_f(q, p) = \sum_{i=1}^{n} p_i f\left(\frac{q_i}{p_i}\right). \tag{4.4} \]

In this section our intention is to derive mutual bounds for the generalized \( f \)-divergence functional (4.4). We obtain some reverse relations for the generalized \( f \)-divergence functional that correspond to the class of strongly convex functions.

Through the rest of the paper we always assume that \( \alpha, \beta > 0 \).

**Corollary 4.2** Let \( p = (p_1, ..., p_l) \in [\alpha, \beta]^l \), \( q = (q_1, ..., q_l) \in [\alpha, \beta]^l \), and \( R = (r_{ij}) \in \mathcal{M}_{ml}(\mathbb{R}) \) be column stochastic matrix. Let us define \( \langle p, r_i \rangle = \sum_{j=1}^{l} p_j r_{ij} > 0 \), \( \langle q, r_i \rangle = \sum_{j=1}^{l} q_j r_{ij}, \quad i = 1, ..., m \). Then for every \( f : [\alpha, \beta] \to \mathbb{R} \) strongly convex with modulus \( c > 0 \), we have
\[ \sum_{i=1}^{m} \langle p, r_i \rangle f\left(\frac{\langle q, r_i \rangle}{\langle p, r_i \rangle}\right) \leq \tilde{D}_f(q, p) - c \left( \sum_{j=1}^{l} q_j^2 - \sum_{i=1}^{m} \frac{\langle q, r_i \rangle^2}{\langle p, r_i \rangle} \right) \tag{4.5} \]
\[ \leq \tilde{D}_f(q, p) \]
\[ \leq \sum_{i=1}^{m} \langle p, r_i \rangle \beta - \sum_{j=1}^{l} q_j \beta - \frac{\beta - \alpha}{c} f(\alpha) + \frac{\alpha - \beta}{c} f(\beta) \]
\[ - c \sum_{j=1}^{l} p_j \left( \beta - \frac{q_j}{p_j}\right) \left(\frac{q_j}{p_j} - \alpha\right). \]

**Proof** Let us consider \( x = (x_1, ..., x_l) \) and \( y = (y_1, ..., y_m) \), such that \( x_j = \frac{q_j}{p_j}, \quad j = 1, ..., l \) and \( y_i = \frac{\langle q, r_i \rangle}{\langle p, r_i \rangle}, \quad i = 1, ..., m \). Let \( a_j = \sum_{i=1}^{m} b_i \frac{p_j r_{ij}}{\langle p, r_i \rangle}, \quad j = 1, ..., m \), where \( b_i = \langle p, r_i \rangle, \quad i = 1, ..., m \).

We have
\[ \frac{\langle q, r_i \rangle}{\langle p, r_i \rangle} = \sum_{j=1}^{l} \frac{q_j r_{ij}}{p_j r_{ij}} = \frac{p_1 r_{i1}}{p_1} q_1 + ... + \frac{p_l r_{il}}{p_l} q_l, \quad i = 1, ..., m. \]
Moreover, the following identity
\[
\left( \frac{\langle \mathbf{q}, \mathbf{r}_i \rangle}{\langle \mathbf{p}, \mathbf{r}_i \rangle}, \ldots, \frac{\langle \mathbf{q}, \mathbf{r}_m \rangle}{\langle \mathbf{p}, \mathbf{r}_m \rangle} \right) = \left( \frac{q_1}{p_1}, \ldots, \frac{q_l}{p_l} \right) \cdot \left( \frac{p_{1r_{11}}}{\langle \mathbf{p}, \mathbf{r}_1 \rangle}, \ldots, \frac{p_{1r_{m1}}}{\langle \mathbf{p}, \mathbf{r}_m \rangle} \right) \cdot \ldots \cdot \left( \frac{p_{lr_{11}}}{\langle \mathbf{p}, \mathbf{r}_1 \rangle}, \ldots, \frac{p_{lr_{m1}}}{\langle \mathbf{p}, \mathbf{r}_m \rangle} \right)
\]
holds for some row stochastic matrix \( \mathbf{A} = (a_{ij}) \in \mathcal{M}_m(\mathbb{R}) \), with \( a_{ij} = \frac{p_{ir_{ij}}}{\langle \mathbf{p}, \mathbf{r}_j \rangle} \), \( i = 1, \ldots, m, \ j = 1, \ldots, l \). Therefore, \( \mathbf{y} = \mathbf{xA}^T \) holds.

Furthermore, we have
\[
a_j = \sum_{i=1}^{m} \langle \mathbf{p}, \mathbf{r}_i \rangle \frac{p_{jr_{ij}}}{\langle \mathbf{p}, \mathbf{r}_i \rangle} = p_j \sum_{i=1}^{m} r_{ij} = p_j, j = 1, \ldots, l,
\]
i.e. \( \mathbf{a} = \mathbf{bA} \). Therefore, the assumptions of Theorem 3.2 and Theorem 3.4 are fulfilled. Now applying (3.2) and (3.6), we get
\[
\sum_{i=1}^{m} \langle \mathbf{p}, \mathbf{r}_i \rangle f \left( \frac{\langle \mathbf{q}, \mathbf{r}_i \rangle}{\langle \mathbf{p}, \mathbf{r}_i \rangle} \right) \leq \sum_{j=1}^{l} p_j f \left( \frac{q_j}{p_j} \right) - c \left( \sum_{j=1}^{l} \frac{q_j^2}{p_j} - \sum_{i=1}^{m} \langle \mathbf{q}, \mathbf{r}_j \rangle^2 \right)
\leq \sum_{j=1}^{l} p_j f \left( \frac{q_j}{p_j} \right)
\leq \sum_{i=1}^{m} \langle \mathbf{p}, \mathbf{r}_i \rangle \beta - \sum_{j=1}^{l} q_j \frac{\langle \mathbf{p}, \mathbf{r}_i \rangle}{\beta - \alpha} f(\alpha) + \sum_{j=1}^{l} q_j - \sum_{i=1}^{m} \langle \mathbf{p}, \mathbf{r}_i \rangle \alpha \frac{\langle \mathbf{p}, \mathbf{r}_i \rangle}{\beta - \alpha} f(\beta)
- c \sum_{j=1}^{l} p_j \left( \beta - \frac{q_j}{p_j} \right) \left( \frac{q_j}{p_j} - \alpha \right)
\]
which is equivalent to (4.5). \( \square \)

Specially, for \( m = 1 \), the previous result reduces to the next corollary.

**Corollary 4.3** Let \( \mathbf{p} = (p_1, \ldots, p_l) \in [\alpha, \beta]^l \), \( \mathbf{q} = (q_1, \ldots, q_l) \in [\alpha, \beta]^l \) and \( \mathbf{r} = (r_1, \ldots, r_l) \in [\alpha, \beta]^l \). Let us define \( \langle \mathbf{p}, \mathbf{r} \rangle = \sum_{j=1}^{l} p_j r_j > 0 \), \( \langle \mathbf{q}, \mathbf{r} \rangle = \sum_{j=1}^{l} q_j r_j \). Then for every \( f : [\alpha, \beta] \to \mathbb{R} \) strongly convex with modulus \( c > 0 \), we have
\[
\langle \mathbf{p}, \mathbf{r} \rangle f \left( \frac{\langle \mathbf{q}, \mathbf{r} \rangle}{\langle \mathbf{p}, \mathbf{r} \rangle} \right) \leq \hat{D}_f(\mathbf{q}, \mathbf{p}) - c \left( \sum_{j=1}^{l} \frac{q_j^2}{p_j} - \frac{\langle \mathbf{q}, \mathbf{r} \rangle^2}{\langle \mathbf{p}, \mathbf{r} \rangle} \right)
\leq \hat{D}_f(\mathbf{q}, \mathbf{p})
\leq \frac{\langle \mathbf{p}, \mathbf{r} \rangle \beta - \sum_{j=1}^{l} q_j \frac{\langle \mathbf{p}, \mathbf{r} \rangle}{\beta - \alpha} f(\alpha) + \sum_{j=1}^{l} q_j - \langle \mathbf{p}, \mathbf{r} \rangle \alpha \frac{\langle \mathbf{p}, \mathbf{r} \rangle}{\beta - \alpha} f(\beta)
- c \sum_{j=1}^{l} p_j \left( \beta - \frac{q_j}{p_j} \right) \left( \frac{q_j}{p_j} - \alpha \right)
\]

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If in addition $r = e = (1, \ldots, 1)$, then

$$
\sum_{j=1}^l p_j f \left( \frac{\sum_{j=1}^l q_j}{\sum_{j=1}^l p_j} \right) \leq \hat{D}_f(q, p) - c \left( \sum_{j=1}^l \frac{q_j^2}{p_j} - \frac{\left( \sum_{j=1}^l q_j \right)^2}{\sum_{j=1}^l p_j} \right)
$$

$$
\leq \hat{D}_f(q, p)
$$

$$
\leq \frac{\sum_{j=1}^l p_j \beta - \sum_{j=1}^l q_j}{\beta - \alpha} f(\alpha) + \frac{\sum_{j=1}^l q_j - \sum_{j=1}^l p_j \alpha}{\beta - \alpha} f(\beta)
$$

$$
- c \sum_{j=1}^l p_j \left( \beta - \frac{q_j}{p_j} \right) \left( \frac{q_j}{p_j} - \alpha \right).
$$

Moreover, if $f$ is normalized, i.e. $f(1) = 0$ and $\sum_{j=1}^l p_j = \sum_{j=1}^l q_j$, we get

$$
0 \leq \hat{D}_f(q, p) - c \left( \sum_{j=1}^l \frac{q_j^2}{p_j} - \frac{\left( \sum_{j=1}^l q_j \right)^2}{\sum_{j=1}^l p_j} \right)
$$

$$
\leq \hat{D}_f(q, p)
$$

$$
\leq \frac{\sum_{j=1}^l p_j (\beta - 1)}{\beta - \alpha} f(\alpha) + \frac{\sum_{j=1}^l p_j (1 - \alpha)}{\beta - \alpha} f(\beta) - c \sum_{j=1}^l p_j \left( \beta - \frac{q_j}{p_j} \right) \left( \frac{q_j}{p_j} - \alpha \right).
$$

5. Generalization of Sherman’s inequality for strongly $n$-convex function

The technique that we use in this section is based on an application of Fink’s identity [9]

$$
f(x) = \frac{n}{\beta - \alpha} \left[ \frac{\beta}{\alpha} f(t) dt - \frac{1}{(n-1)! (\beta - \alpha)} \int_0^\beta \frac{f(t)(x-t)^{n-1}k(t,x)f^{(n)}(t)dt}{\beta - \alpha} \right]
$$

$$
\quad \quad \quad + \frac{1}{(n-1)! (\beta - \alpha)} \int_0^\beta \frac{f(t)(x-t)^{n-1}k(t,x)f^{(n)}(t)dt}{\beta - \alpha},
$$

where

$$
k(t,x) = \begin{cases} 
  t - \alpha, & \alpha \leq t \leq x \leq \beta \\
  t - \beta, & \alpha \leq x < t \leq \beta
\end{cases}
$$

which holds for every $f : [\alpha, \beta] \to \mathbb{R}$ such that $f^{(n-1)}$ is absolutely continuous for some $n \geq 1$. The sum in (5.1) is zero when $n = 1$.

We start with an identity which is very useful for us to obtain generalizations.

**Theorem 5.1** Let $x = (x_1, \ldots, x_l) \in [\alpha, \beta]^l$, $y = (y_1, \ldots, y_m) \in [\alpha, \beta]^m$, $a = (a_1, \ldots, a_l) \in [0, \infty)^l$, and $b = (b_1, \ldots, b_m) \in [0, \infty)^m$ be such that $(y, b) \prec (x, a)$. Let $k(t, \cdot)$ be defined as in (5.2). Then for every
$f : [\alpha, \beta] \to \mathbb{R}$, such that $f^{(n-1)}$ is absolutely continuous on $[\alpha, \beta]$, we have

$$\sum_{j=1}^{l} a_j f(x_j) - \sum_{i=1}^{m} b_i f(y_i)$$

$$= \frac{1}{\beta - \alpha} \sum_{w=2}^{n-1} \frac{n-w}{w!} \cdot f^{(w-1)}(\beta) \left( \sum_{j=1}^{l} a_j (x_j - \beta)^w - \sum_{i=1}^{m} b_i (y_i - \beta)^w \right)$$

$$- \frac{1}{\beta - \alpha} \sum_{w=2}^{n-1} \frac{n-w}{w!} \cdot f^{(w-1)}(\alpha) \left( \sum_{j=1}^{l} a_j (x_j - \alpha)^w - \sum_{i=1}^{m} b_i (y_i - \alpha)^w \right)$$

$$+ \frac{1}{(n-1)!} \int_{\alpha}^{\beta} \left[ \sum_{j=1}^{l} a_j (x_j - t)^{n-1} k(t, x_j) - \sum_{i=1}^{m} b_i (y_i - t)^{n-1} k(t, y_i) \right] f^{(n)}(t) dt.$$

**Proof** Applying (5.1) to the Sherman difference $\sum_{j=1}^{l} a_j f(x_j) - \sum_{i=1}^{m} b_i f(y_i)$, we get (5.3).

**Theorem 5.2** Let all the assumptions of Theorem 5.1 be satisfied. Additionally, let $f$ be $n$-strongly convex with modulus $c > 0$. If

$$\sum_{j=1}^{l} a_j (x_j - t)^{n-1} k(t, x_j) - \sum_{i=1}^{m} b_i (y_i - t)^{n-1} k(t, y_i) \geq 0, \quad \alpha \leq t \leq \beta,$$

then

$$\sum_{j=1}^{l} a_j f(x_j) - \sum_{i=1}^{m} b_i f(y_i) - c \left( \sum_{j=1}^{l} a_j x_j^n - \sum_{i=1}^{m} b_i y_i^n \right)$$

$$\geq \frac{1}{\beta - \alpha} \sum_{w=1}^{n-1} \frac{n-w}{w!}$$

$$\cdot \left[ f^{(w-1)}(\beta) - cn(n-1)...(n-w+2)\beta^{n-w+2} \right] \left( \sum_{j=1}^{l} a_j (x_j - \beta)^w - \sum_{i=1}^{m} b_i (y_i - \beta)^w \right)$$

$$- \frac{1}{\beta - \alpha} \sum_{w=1}^{n-1} \frac{n-w}{w!}$$

$$\cdot \left[ f^{(w-1)}(\alpha) - cn(n-1)...(n-w+2)\alpha^{n-w+2} \right] \left( \sum_{j=1}^{l} a_j (x_j - \alpha)^w - \sum_{i=1}^{m} b_i (y_i - \alpha)^w \right).$$

If the reverse inequality in (5.4) holds, then the reverse inequality in (5.5) holds.

**Proof** Let us consider the function $g(x) = f(x) - cx^n$. Since $f$ is strongly $n$-convex with modulus $c$, then $g$ is $n$-convex. We may assume without loss of generality that $f$ and $g$ are $n$-times differentiable and $g^{(n)} \geq 0$.
on $[\alpha, \beta]$ (see [33, p. 16]).

Applying (5.5) to $g$, we have

\[
\sum_{j=1}^{l} a_jg(x_j) - \sum_{i=1}^{m} b_i g(y_i) = \frac{1}{\beta - \alpha} \sum_{w=2}^{n-1} \frac{n-w}{w!} \cdot g^{(w-1)}(\beta) \left( \sum_{j=1}^{l} a_j(x_j - \beta)^w - \sum_{i=1}^{m} b_i(y_i - \beta)^w \right) \\
- \frac{1}{\beta - \alpha} \sum_{w=2}^{n-1} \frac{n-w}{w!} \cdot g^{(w-1)}(\alpha) \left( \sum_{j=1}^{l} a_j(x_j - \alpha)^w - \sum_{i=1}^{m} b_i(y_i - \alpha)^w \right) \\
+ \frac{1}{(n-1)!(\beta - \alpha)} \int_{\alpha}^{\beta} \left[ \sum_{j=1}^{l} a_j(x_j - t)^{n-1}k(t, x_j) - \sum_{i=1}^{m} b_i(y_i - t)^{n-1}k(t, y_i) \right] g^{(n)}(t) dt.
\]

Moreover, if (5.4) holds, then

\[
\sum_{j=1}^{l} a_j g(x_j) - \sum_{i=1}^{m} b_i g(y_i) \geq \frac{1}{\beta - \alpha} \sum_{w=2}^{n-1} \frac{n-w}{w!} \cdot g^{(w-1)}(\beta) \left( \sum_{j=1}^{l} a_j(x_j - \beta)^w - \sum_{i=1}^{m} b_i(y_i - \beta)^w \right) \\
- \frac{1}{\beta - \alpha} \sum_{w=2}^{n-1} \frac{n-w}{w!} \cdot g^{(w-1)}(\alpha) \left( \sum_{j=1}^{l} a_j(x_j - \alpha)^w - \sum_{i=1}^{m} b_i(y_i - \alpha)^w \right)
\]

which is equivalent to (5.5).

If the reverse inequality in (5.4) holds, then the last term in (5.6) is nonpositive and then the reverse inequality in (5.7) holds. This ends the proof. \qed

**Remark 5.3** Consider the function $s : [\alpha, \beta] \to \mathbb{R}$ defined by

\[
s(x) = (x-t)^{n-1}k(t, x) = \begin{cases} 
(x-t)^{n-1}(t-\alpha), & \alpha \leq t \leq x \leq \beta \\
(x-t)^{n-1}(t-\beta), & \alpha \leq x < t \leq \beta 
\end{cases}.
\]

We have

\[
s''(x) = \begin{cases} 
(n-1)(n-2)(x-t)^{n-3}(t-\alpha), & \alpha \leq t \leq x \leq \beta \\
(n-1)(n-2)(x-t)^{n-3}(t-\beta), & \alpha \leq x < t \leq \beta 
\end{cases}.
\]

Then for even $n$, the function $s$ is convex and by Sherman’s theorem, we have

\[
\sum_{j=1}^{l} a_j(x_j - t)^{n-1}k(t, x_j) - \sum_{i=1}^{m} b_i(y_i - t)^{n-1}k(t, y_i) \geq 0,
\]
i.e. the assumption (5.4) is immediately satisfied. Therefore, by Theorem 5.2, the inequality (5.5) holds. Specially, for $n = 2$, the inequality (5.5) reduces to (3.2).

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