

OPTIMAL GENERALIZED LOGARITHMIC MEAN  
BOUNDS FOR THE GEOMETRIC COMBINATION OF  
ARITHMETIC AND HARMONIC MEANS

BO-YONG LONG<sup>1</sup> AND YU-MING CHU<sup>2</sup>

<sup>1</sup>College of Mathematics Science, Anhui University, Hefei 230039,  
P. R. China, lbymxy@163.com

<sup>2</sup>Department of Mathematics, Huzhou Teachers College, Huzhou 313000,  
P. R. China, chuyuming@hutc.zj.cn

**Abstract.** In this paper, we answer the question: for  $\alpha \in (0, 1)$ , what are the greatest value  $p = p(\alpha)$  and least value  $q = q(\alpha)$ , such that the double inequality  $L_p(a, b) \leq A^\alpha(a, b)H^{1-\alpha}(a, b) \leq L_q(a, b)$  holds for all  $a, b > 0$ ? where  $L_p(a, b)$ ,  $A(a, b)$ , and  $H(a, b)$  are the  $p$ -th generalized logarithmic, arithmetic, and harmonic means of  $a$  and  $b$ , respectively.

*Key words:* Generalized logarithmic mean, arithmetic mean, harmonic mean.

**Abstrak.** Dalam paper ini, kami menjawab pertanyaan: untuk  $\alpha \in (0, 1)$ , berapa nilai terbesar  $p = p(\alpha)$  dan nilai terkecil  $q = q(\alpha)$ , sehingga ketidaksamaan ganda  $L_p(a, b) \leq A^\alpha(a, b)H^{1-\alpha}(a, b) \leq L_q(a, b)$  dipenuhi untuk semua  $a, b > 0$ ? dengan  $L_p(a, b)$ ,  $A(a, b)$ , dan  $H(a, b)$  secara berturut-turut adalah rata-rata logaritmik yang diperumum, aritmatik, dan harmonik ke- $p$  dari  $a$  and  $b$ .

*Kata kunci:* Rata-rata logaritmik yang diperumum, rata-rata aritmatik, rata-rata harmonik.

### 1. Introduction

For  $p \in \mathbb{R}$  the generalized logarithmic mean  $L_p(a, b)$  of two positive numbers  $a$  and  $b$  is defined by

$$L_p(a, b) = \begin{cases} a, & a = b, \\ \left[ \frac{a^{p+1} - b^{p+1}}{(p+1)(a-b)} \right]^{1/p}, & p \neq 0, p \neq -1, a \neq b, \\ \frac{1}{e} \left( \frac{b^b}{a^a} \right)^{1/(b-a)}, & p = 0, a \neq b, \\ \frac{b-a}{\ln b - \ln a}, & p = -1, a \neq b. \end{cases}$$

It is well-known that  $L_p(a, b)$  is continuous and strictly increasing with respect to  $p \in \mathbb{R}$  for fixed  $a, b > 0$  with  $a \neq b$ . In the recent past, the generalized logarithmic mean has been the subject of intensive research. In particular, many remarkable inequalities for  $L_p$  can be found in the literature [1, 8, 9, 13, 14, 19, 20, 22, 23]. It might be surprising that the generalized logarithmic mean has applications in economics, physics and even in meteorology [10, 17, 18]. In [10] the authors study a variant of Jensen's functional equation involving  $L_p$ , which appear in a heat conduction problem.

Let  $A(a, b) = (a + b)/2$ ,  $I(a, b) = 1/e(b^b/a^a)^{1/(b-a)}$ ,  $L(a, b) = (b - a)(\ln b - \ln a)$ ,  $G(a, b) = \sqrt{ab}$ , and  $H(a, b) = 2ab/(a+b)$  be the arithmetic, identric, logarithmic, geometric, and harmonic means of two positive numbers  $a$  and  $b$  with  $a \neq b$ , respectively. Then

$$\min\{a, b\} < H(a, b) < G(a, b) = L_{-2}(a, b) < L(a, b) = L_{-1}(a, b) < I(a, b) = L_0(a, b) < A(a, b) = L_1(a, b) < \max\{a, b\}.$$

In [7, 11, 21] the authors present bounds for  $L(a, b)$  and  $I(a, b)$  in terms of  $G(a, b)$  and  $A(a, b)$ .

**Theorem 1.1.** *For all positive real numbers  $a$  and  $b$  with  $a \neq b$  we have*

$$A^{\frac{1}{3}}(a, b)G^{\frac{2}{3}}(a, b) < L(a, b) < \frac{1}{3}A(a, b) + \frac{2}{3}G(a, b)$$

and

$$\frac{1}{3}G(a, b) + \frac{2}{3}A(a, b) < I(a, b).$$

The proof of the following Theorem 1.2 can be found in [5].

**Theorem 1.2.** *For all positive real numbers  $a$  and  $b$  with  $a \neq b$  we have*

$$\sqrt{G(a, b)A(a, b)} < \sqrt{L(a, b)I(a, b)} < \frac{1}{2}(L(a, b) + I(a, b)) < \frac{1}{2}(G(a, b) + A(a, b)).$$

For  $p \in \mathbb{R}$ , the  $p$ -th power mean  $M_p(a, b)$  of two positive numbers  $a$  and  $b$  is defined by

$$M_p(a, b) = \begin{cases} \left( \frac{a^p + b^p}{2} \right)^{1/p}, & p \neq 0, \\ \sqrt{ab}, & p = 0. \end{cases}$$

The main properties of these means are given in [5]. Several authors discussed the relationship of certain means to  $M_p(a, b)$ . The following sharp bounds for  $L$ ,  $I$ ,  $(IL)^{1/2}$  and  $(I + L)/2$  in terms of power means are proved in [2, 3, 6, 12, 15, 16].

**Theorem 1.3.** *For all positive real numbers  $a$  and  $b$  with  $a \neq b$  we have*

$$M_0(a, b) < L(a, b) < M_{1/3}(a, b), \quad M_{2/3}(a, b) < I(a, b) < M_{\ln 2}(a, b),$$

$$M_0(a, b) < I^{1/2}(a, b)L^{1/2}(a, b) < M_{1/2}(a, b)$$

and

$$\frac{1}{2}[I(a, b) + L(a, b)] < M_{1/2}(a, b).$$

The following Theorems 1.4-1.6 were established by Alzer and Qiu in [4].

**Theorem 1.4.** *The inequalities*

$$\alpha A(a, b) + (1 - \alpha)G(a, b) < I(a, b) < \beta A(a, b) + (1 - \beta)G(a, b)$$

hold for all positive real numbers  $a$  and  $b$  with  $a \neq b$  if and only if

$$\alpha \leq 2/3 \quad \text{and} \quad \beta \geq 2/e = 0.73575 \dots$$

**Theorem 1.5.** *Let  $a$  and  $b$  be real numbers with  $a \neq b$ . If  $0 < a, b \leq e$ , then*

$$[G(a, b)]^{A(a, b)} < [L(a, b)]^{I(a, b)} < [A(a, b)]^{G(a, b)}.$$

And, if  $a, b \geq e$ , then

$$[A(a, b)]^{G(a, b)} < [I(a, b)]^{L(a, b)} < [G(a, b)]^{A(a, b)}.$$

**Theorem 1.6.** *For all positive real numbers  $a$  and  $b$  with  $a \neq b$  we have*

$$M_c(a, b) < \frac{1}{2}(L(a, b) + I(a, b))$$

with the best possible parameter  $c = \ln 2 / (1 + \ln 2) = 0.40938 \dots$

It is the aim of this paper to answer the question: for  $\alpha \in (0, 1)$ , what are the greatest value  $p = p(\alpha)$  and least value  $q = q(\alpha)$ , such that the double inequality

$$L_p(a, b) \leq A^\alpha(a, b)H^{1-\alpha}(a, b) \leq L_q(a, b)$$

holds for all  $a, b > 0$ ?

## 2. Main Results

**Theorem 2.1.** For  $\alpha \in (0, 1)$  and all  $a, b > 0$  we have

- (1)  $L_{6\alpha-5}(a, b) = A^\alpha(a, b)H^{1-\alpha}(a, b) = L_{-1/\alpha}(a, b)$  for  $\alpha = 1/3$  or  $\alpha = 1/2$ ;  
(2)  $L_{-1/\alpha}(a, b) \leq A^\alpha(a, b)H^{1-\alpha}(a, b) \leq L_{6\alpha-5}(a, b)$  for  $\alpha \in (0, 1/3) \cup (1/2, 1)$   
and  $L_{-1/\alpha}(a, b) \geq A^\alpha(a, b)H^{1-\alpha}(a, b) \geq L_{6\alpha-5}(a, b)$  for  $\alpha \in (1/3, 1/2)$ , with equality if and only if  $a = b$ , and the parameters  $-1/\alpha$  and  $6\alpha - 5$  in either case are best possible.

PROOF. (1) If  $\alpha = 1/3$  or  $\alpha = 1/2$ , and  $a = b$ , then we clearly see that  $L_{6\alpha-5}(a, b) = A^\alpha(a, b)H^{1-\alpha}(a, b) = L_{-1/\alpha}(a, b) = a$ .

If  $\alpha = 1/3$  and  $a \neq b$ , then we have

$$\begin{aligned} L_{6\alpha-5}(a, b) &= L_{-1/\alpha}(a, b) = L_{-3}(a, b) \\ &= \frac{2^{1/3}(ab)^{2/3}}{(a+b)^{1/3}} = A^{1/3}(a, b)H^{2/3}(a, b) = A^\alpha(a, b)H^{1-\alpha}(a, b). \end{aligned}$$

If  $\alpha = 1/2$  and  $a \neq b$ , then we get

$$\begin{aligned} L_{6\alpha-5}(a, b) &= L_{-1/\alpha}(a, b) = L_{-2}(a, b) \\ &= (ab)^{1/2} = A^{1/2}(a, b)H^{1/2}(a, b) = A^\alpha(a, b)H^{1-\alpha}(a, b). \end{aligned}$$

(2) If  $\alpha \in (0, 1)$  and  $a = b$ , then we clearly see that  $L_{-1/\alpha}(a, b) = A^\alpha(a, b)H^{1-\alpha}(a, b) = L_{6\alpha-5}(a, b)$ . Without loss of generality, we assume that  $t = a/b > 1$  in the following discussion.

If  $\alpha = 2/3$ , then one has

$$\begin{aligned} &\ln L_{6\alpha-5}(a, b) - \ln[A^\alpha(a, b)H^{1-\alpha}(a, b)] \\ &= \ln L_{-1}(a, b) - \ln[A^{2/3}(a, b)H^{1/3}(a, b)] \\ &= \ln\left(\frac{t-1}{\ln t}\right) - \ln[2^{-1/3}(1+t)^{1/3}t^{1/3}]. \end{aligned} \tag{1}$$

Let  $f_1(t) = \ln\left(\frac{t-1}{\ln t}\right) - \ln[2^{-1/3}(1+t)^{1/3}t^{1/3}]$ , then simple computations lead to

$$\lim_{t \rightarrow 1^+} f_1(t) = 0, \tag{2}$$

$$f_1'(t) = \frac{g_1(t)}{3t(t-1)(t+1)\ln t}, \tag{3}$$

where  $g_1(t) = (t^2 + 4t + 1)\ln t - 3(t^2 - 1)$ .

$$g_1(1) = 0, \tag{4}$$

$$g_1'(t) = \frac{h_1(t)}{t}, \tag{5}$$

where  $h_1(t) = 2t(t+2)\ln t - 5t^2 + 4t + 1$ .

$$g'_1(1) = h_1(1) = 0, \quad (6)$$

$$h'_1(t) = 4(t+1)\ln t - 8(t-1),$$

$$h'_1(1) = 0, \quad (7)$$

$$h''_1(t) = \frac{4}{t}v_1(t), \quad (8)$$

where  $v_1(t) = t\ln t - t + 1$ .

$$h''_1(1) = v_1(1) = 0 \quad (9)$$

and

$$v'_1(t) = \ln t > 0 \quad (10)$$

for  $t > 1$ .

From (1)-(10) we know that  $L_{6\alpha-5}(a, b) > A^\alpha(a, b)H^{1-\alpha}(a, b)$  for  $\alpha = 2/3$  and  $a \neq b$ .

If  $\alpha = 5/6$ , then

$$\begin{aligned} & \ln L_{6\alpha-5}(a, b) - \ln[A^\alpha(a, b)H^{1-\alpha}(a, b)] \\ &= \ln L_0(a, b) - \ln[A^{5/6}(a, b)H^{1/6}(a, b)] \\ &= \ln\left[\frac{1}{e}t^{\frac{t}{t-1}}\right] - \ln[2^{-2/3}t^{1/6}(1+t)^{2/3}]. \end{aligned} \quad (11)$$

Let  $f_2(t) = \ln\left[\frac{1}{e}t^{\frac{t}{t-1}}\right] - \ln[2^{-2/3}t^{1/6}(1+t)^{2/3}]$ , then elementary calculations yield

$$\lim_{t \rightarrow 1^+} f_2(t) = 0, \quad (12)$$

$$f'_2(t) = \frac{g_2(t)}{6t(t-1)^2(t+1)}, \quad (13)$$

$$g_2(t) = (t^3 + 9t^2 - 9t - 1) - 6t(t+1)\ln t,$$

$$g_2(1) = 0, \quad (14)$$

$$g'_2(t) = 3t^2 + 12t - 6(2t+1)\ln t - 15,$$

$$g'_2(1) = 0, \quad (15)$$

$$g''_2(t) = \frac{6}{t}h_2(t), \quad (16)$$

$$h_2(t) = t^2 - 2t\ln t - 1,$$

$$g''_2(1) = h_2(1) = 0, \quad (17)$$

$$h'_2(t) = 2(t - \ln t - 1),$$

$$h'_2(1) = 0 \quad (18)$$

and

$$h''_2(t) = 2\left(1 - \frac{1}{t}\right) > 0 \quad (19)$$

for  $t > 1$ .

From (11)-(19) we know that  $L_{6\alpha-5}(a, b) > A^\alpha(a, b)H^{1-\alpha}(a, b)$  for  $\alpha = 5/6$  and  $a \neq b$ .

If  $\alpha \in (0, 1) \setminus \{2/3, 5/6\}$ , then

$$\begin{aligned} & \ln L_{6\alpha-5}(a, b) - \ln[A^\alpha(a, b)H^{1-\alpha}(a, b)] \\ &= \frac{1}{6\alpha-5} \ln \frac{t^{6\alpha-4} - 1}{(6\alpha-4)(t-1)} - \ln[2^{1-2\alpha}t^{1-\alpha}(t+1)^{2\alpha-1}]. \end{aligned} \quad (20)$$

Let  $f_3(t) = \frac{1}{6\alpha-5} \ln \frac{t^{6\alpha-4}-1}{(6\alpha-4)(t-1)} - \ln[2^{1-2\alpha}t^{1-\alpha}(t+1)^{2\alpha-1}]$ , then simple computations lead to

$$\lim_{t \rightarrow 1^+} f_3(t) = 0, \quad (21)$$

$$f_3'(t) = \frac{g_3(t)}{t(t^2-1)(t^{6\alpha-4}-1)}, \quad (22)$$

where  $g_3(t) = (1-\alpha)t^{6\alpha-2} + \frac{4(1-\alpha)(1-3\alpha)}{6\alpha-5}t^{6\alpha-3} - \frac{(1-2\alpha)(1-3\alpha)}{6\alpha-5}t^{6\alpha-4} + \frac{(1-2\alpha)(1-3\alpha)}{6\alpha-5}t^2 - \frac{4(1-\alpha)(1-3\alpha)}{6\alpha-5}t - (1-\alpha)$ .

$$g_3(1) = 0, \quad (23)$$

$$\begin{aligned} g_3'(t) &= 2(1-\alpha)(3\alpha-1)t^{6\alpha-3} + \frac{12(1-\alpha)(1-3\alpha)(2\alpha-1)}{6\alpha-5}t^{6\alpha-4} \\ &\quad - \frac{2(1-2\alpha)(1-3\alpha)(3\alpha-2)}{6\alpha-5}t^{6\alpha-5} + \frac{2(1-2\alpha)(1-3\alpha)}{6\alpha-5}t \\ &\quad - \frac{4(1-\alpha)(1-3\alpha)}{6\alpha-5}, \end{aligned}$$

$$g_3'(1) = 0, \quad (24)$$

$$\begin{aligned} g_3''(t) &= 6(1-\alpha)(1-2\alpha)(1-3\alpha)t^{6\alpha-4} \\ &\quad + \frac{24(1-\alpha)(1-2\alpha)(1-3\alpha)(2-3\alpha)}{6\alpha-5}t^{6\alpha-5} \\ &\quad - 2(1-2\alpha)(1-3\alpha)(3\alpha-2)t^{6\alpha-6} + \frac{2(1-2\alpha)(1-3\alpha)}{6\alpha-5}, \end{aligned}$$

$$g_3''(1) = 0 \quad (25)$$

and

$$g_3'''(t) = -12(1-\alpha)(1-2\alpha)(1-3\alpha)(2-3\alpha)t^{6\alpha-7}(t-1)^2. \quad (26)$$

If  $\alpha \in (0, 1/3) \cup (1/2, 2/3)$ , then

$$t^{6\alpha-4} - 1 < 0 \quad (27)$$

and (26) implies that

$$g_3'''(t) < 0 \quad (28)$$

for  $t > 1$ .

From (20)-(21) and (27)-(28) we know that  $L_{6\alpha-5}(a, b) > A^\alpha(a, b)H^{1-\alpha}(a, b)$  for  $\alpha \in (0, 1/3) \cup (1/2, 2/3)$  and  $a \neq b$ .

If  $\alpha \in (2/3, 5/6) \cup (5/6, 1)$ , then

$$t^{6\alpha-4} - 1 > 0 \quad (29)$$

and (26) implies that

$$g_3'''(t) > 0 \quad (30)$$

for  $t > 1$ .

From (20)-(25) and (29)-(30) we conclude that  $L_{6\alpha-5}(a, b) > A^\alpha(a, b)H^{1-\alpha}(a, b)$  for  $\alpha \in (2/3, 5/6) \cup (5/6, 1)$  and  $a \neq b$ .

If  $\alpha \in (1/3, 1/2)$ , then (27) and (30) again hold. From (20)-(25) and (27) together with (30) we know that  $L_{6\alpha-5}(a, b) < A^\alpha(a, b)H^{1-\alpha}(a, b)$  for  $\alpha \in (1/3, 1/2)$  and  $a \neq b$ .

Next we compare the values of  $L_{-1/\alpha}(a, b)$  with  $A^\alpha(a, b)H^{1-\alpha}(a, b)$  for  $\alpha \in (0, 1)$  and  $a \neq b$ . It is not difficult to verify that

$$\begin{aligned} & \ln L_{-1/\alpha}(a, b) - \ln[A^\alpha(a, b)H^{1-\alpha}(a, b)] \\ &= \alpha \ln \frac{(1-1/\alpha)(t-1)}{t^{1-1/\alpha}-1} - \ln[2^{1-2\alpha}t^{1-\alpha}(1+t)^{2\alpha-1}]. \end{aligned} \quad (31)$$

Let  $f_4(t) = \alpha \ln \frac{(1-1/\alpha)(t-1)}{t^{1-1/\alpha}-1} - \ln[2^{1-2\alpha}t^{1-\alpha}(1+t)^{2\alpha-1}]$ , then elementary calculations yield

$$\lim_{t \rightarrow 1^+} f_4(t) = 0, \quad (32)$$

$$f_4'(t) = \frac{g_4(t)}{(t^2-1)(t^{1/\alpha-1}-1)}, \quad (33)$$

where  $g_4(t) = (3\alpha-1)t^{1/\alpha-1} + (1-\alpha)t^{1/\alpha-2} + (\alpha-1)t + (1-3\alpha)$ .

$$g_4(1) = 0, \quad (34)$$

$$g_4'(t) = \frac{(1-\alpha)(3\alpha-1)}{\alpha}t^{1/\alpha-2} + \frac{(1-\alpha)(1-2\alpha)}{\alpha}t^{1/\alpha-3} + (\alpha-1),$$

$$g_4'(1) = 0, \quad (35)$$

$$g_4''(t) = \frac{(1-\alpha)(1-2\alpha)(3\alpha-1)}{\alpha^2}t^{1/\alpha-4}(t-1). \quad (36)$$

If  $\alpha \in (0, 1/3) \cup (1/2, 1)$ , then (36) implies

$$g_4''(t) < 0 \quad (37)$$

for  $t > 1$ .

From (31)-(35) and (37) we know that  $L_{-1/\alpha}(a, b) < A^\alpha(a, b)H^{1-\alpha}(a, b)$  for  $\alpha \in (0, 1/3) \cup (1/2, 1)$  and  $a \neq b$ .

If  $\alpha \in (1/3, 1/2)$ , then (36) implies

$$g_4''(t) > 0 \quad (38)$$

for  $t > 1$ . Therefore,  $L_{-1\alpha}(a, b) > A^\alpha(a, b)H^{1-\alpha}(a, b)$  for  $\alpha \in (1/3, 1/2)$  and  $a \neq b$  follows from (31)-(35) and (38).

Finally, we prove that the parameters  $-1/\alpha$  and  $6\alpha - 5$  in either case are best possible.

Firstly, we show that the parameter  $6\alpha - 5$  in either case is best possible. We divide the proof into seven cases.

Case 1.  $\alpha = 2/3$ . For any  $\epsilon > 0$  and  $x > 0$  one has

$$\begin{aligned} & [A^\alpha(1, 1+x)H^{1-\alpha}(1, 1+x)]^{1+\epsilon} - [L_{6\alpha-5-\epsilon}(1, 1+x)]^{1+\epsilon} \\ &= [A^{2/3}(1, 1+x)H^{1/3}(1, 1+x)]^{1+\epsilon} - [L_{-1-\epsilon}(1, 1+x)]^{1+\epsilon} \\ &= \frac{f_1(x)}{(1+x)^\epsilon - 1}, \end{aligned} \quad (39)$$

where  $f_1(x) = [(1+x)^\epsilon - 1](1+x)^{(1+\epsilon)/3}(1+x/2)^{(1+\epsilon)/3} - \epsilon x(1+x)^\epsilon$ .

Letting  $x \rightarrow 0$  and making use of Taylor expansion we get

$$f_1(x) = \frac{\epsilon^2(1+\epsilon)}{24}x^3 + o(x^3). \quad (40)$$

Equations (39) and (40) imply that for  $\epsilon > 0$  there exists  $\delta_1 = \delta_1(\epsilon) > 0$ , such that  $L_{6\alpha-5-\epsilon}(1, 1+x) < A^\alpha(1, 1+x)H^{(1-\alpha)}(1, 1+x)$  for  $\alpha = 2/3$  and  $x \in (0, \delta_1)$ .

Case 2.  $\alpha = 5/6$ . For any  $\epsilon \in (0, 1)$  and  $x > 0$  we have

$$\begin{aligned} & [A^\alpha(1, 1+x)H^{1-\alpha}(1, 1+x)]^\epsilon - [L_{6\alpha-5-\epsilon}(1, 1+x)]^\epsilon \\ &= [A^{5/6}(1, 1+x)H^{1/6}(1, 1+x)]^\epsilon - [L_{-\epsilon}(1, 1+x)]^\epsilon \\ &= \frac{f_2(x)}{(1+x)^{1-\epsilon} - 1}, \end{aligned} \quad (41)$$

where  $f_2(x) = [(1+x)^{1-\epsilon} - 1](1+x)^{\epsilon/6}(1+x/2)^{2\epsilon/3} - (1-\epsilon)x$ .

Letting  $x \rightarrow 0$  and making using of Taylor expansion we get

$$f_2(x) = \frac{\epsilon(1-\epsilon)}{24}x^3 + o(x^3). \quad (42)$$

Equations (41) and (42) show that for  $\epsilon \in (0, 1)$  there exists  $\delta_2 = \delta_2(\epsilon) > 0$ , such that  $L_{6\alpha-5-\epsilon}(1, 1+x) < A^\alpha(1, 1+x)H^{(1-\alpha)}(1, 1+x)$  for  $\alpha = 5/6$  and  $x \in (0, \delta_2)$ .

Case 3.  $\alpha \in (0, 1/3)$ . For any  $\epsilon > 0$  and  $x > 0$  one has

$$\begin{aligned} & [A^\alpha(1, 1+x)H^{1-\alpha}(1, 1+x)]^{5+\epsilon-6\alpha} - [L_{6\alpha-5-\epsilon}(1, 1+x)]^{5+\epsilon-6\alpha} \\ &= \frac{f_3(x)}{[(1+x)^{4+\epsilon-6\alpha} - 1](1+\frac{x}{2})^{(1-2\alpha)(5+\epsilon-6\alpha)}}, \end{aligned} \quad (43)$$

where  $f_3(x) = [(1+x)^{4+\epsilon-6\alpha} - 1](1+x)^{(1-\alpha)(5+\epsilon-6\alpha)} - (4+\epsilon-6\alpha)x(1+x)^{4+\epsilon-6\alpha}(1+x/2)^{(1-2\alpha)(5+\epsilon-6\alpha)}$ .



Letting  $x \rightarrow 0$  and making use of Taylor expansion we get

$$f_3(x) = \frac{\epsilon(4 + \epsilon - 6\alpha)(5 + \epsilon - 6\alpha)}{24}x^3 + o(x^3). \quad (44)$$

Equations (43) and (44) imply that for any  $\alpha \in (0, 1/3)$  and  $\epsilon > 0$  there exists  $\delta_3 = \delta_3(\epsilon, \alpha) > 0$ , such that  $L_{6\alpha-5-\epsilon}(1, 1+x) < A^\alpha(1, 1+x)H^{(1-\alpha)}(1, 1+x)$  for  $x \in (0, \delta_3)$ .

Case 4.  $\alpha \in (1/3, 1/2)$ . For any  $\epsilon \in (0, 4 - 6\alpha)$  and  $x > 0$  we get

$$\begin{aligned} & [L_{6\alpha-5+\epsilon}(1, 1+x)]^{5-6\alpha-\epsilon} - [A^\alpha(1, 1+x)H^{1-\alpha}(1, 1+x)]^{5-6\alpha-\epsilon} \\ &= \frac{f_4(x)}{[(1+x)^{4-6\alpha-\epsilon} - 1](1 + \frac{x}{2})^{(1-2\alpha)(5-6\alpha-\epsilon)}}, \end{aligned} \quad (45)$$

where  $f_4(x) = (4 - 6\alpha - \epsilon)x(1+x)^{4-6\alpha-\epsilon}(1+x/2)^{(1-2\alpha)(5-6\alpha-\epsilon)} - [(1+x)^{4-6\alpha-\epsilon} - 1](1+x)^{(1-\alpha)(5-6\alpha-\epsilon)}$

Letting  $x \rightarrow 0$  and making using Taylor expansion one has

$$f_4(x) = \frac{\epsilon(4 + \epsilon - 6\alpha)(5 + \epsilon - 6\alpha)}{24}x^3 + o(x^3). \quad (46)$$

Equations (45) and (46) imply that for any  $\alpha \in (1/3, 1/2)$  and  $\epsilon \in (0, 4 - 6\alpha)$  there exists  $\delta_4 = \delta_4(\epsilon, \alpha) > 0$ , such that  $L_{6\alpha-5+\epsilon}(1, 1+x) > A^\alpha(1, 1+x)H^{(1-\alpha)}(1, 1+x)$  for  $x \in (0, \delta_4)$ .

Case 5.  $\alpha \in (1/2, 2/3)$ . For any  $\epsilon > 0$  and  $x > 0$  we have

$$\begin{aligned} & [A^\alpha(1, 1+x)H^{1-\alpha}(1, 1+x)]^{5-6\alpha+\epsilon} - [L_{6\alpha-5-\epsilon}(1, 1+x)]^{5-6\alpha+\epsilon} \\ &= \frac{f_5(x)}{(1+x)^{4-6\alpha+\epsilon} - 1}, \end{aligned} \quad (47)$$

where  $f_5(x) = [(1+x)^{4-6\alpha+\epsilon} - 1](1+x/2)^{(2\alpha-1)(5-6\alpha+\epsilon)}(1+x)^{(1-\alpha)(5-6\alpha+\epsilon)} - (4 - 6\alpha + \epsilon)x(1+x)^{4-6\alpha+\epsilon}$ .

Letting  $x \rightarrow 0$  and making use of Taylor expansion we get

$$f_5(x) = \frac{\epsilon(4 + \epsilon - 6\alpha)^2(5 + \epsilon - 6\alpha)}{24}x^3 + o(x^3). \quad (48)$$

Equations (47) and (48) imply that for any  $\alpha \in (1/2, 2/3)$  and  $\epsilon > 0$  there exists  $\delta_5 = \delta_5(\epsilon, \alpha) > 0$ , such that  $L_{6\alpha-5-\epsilon}(1, 1+x) < A^\alpha(1, 1+x)H^{(1-\alpha)}(1, 1+x)$  for  $x \in (0, \delta_5)$ .

Case 6.  $\alpha \in (2/3, 5/6)$ . For any  $\epsilon \in (0, 6\alpha - 4)$  and  $x > 0$  one has

$$\begin{aligned} & [A^\alpha(1, 1+x)H^{1-\alpha}(1, 1+x)]^{5-6\alpha+\epsilon} - [L_{6\alpha-5-\epsilon}(1, 1+x)]^{5-6\alpha+\epsilon} \\ &= \frac{f_6(x)}{(1+x)^{6\alpha-4-\epsilon} - 1}, \end{aligned} \quad (49)$$

where  $f_6(x) = [(1+x)^{6\alpha-4-\epsilon} - 1](1+x/2)^{(2\alpha-1)(5-6\alpha+\epsilon)}(1+x)^{(1-\alpha)(5-6\alpha+\epsilon)} - (6\alpha - 4 - \epsilon)x$ .

Letting  $x \rightarrow 0$  and making using Taylor expansion we obtain

$$f_6(x) = \frac{\epsilon(5 + \epsilon - 6\alpha)(6\alpha - 4 - \epsilon)}{24}x^3 + o(x^3). \quad (50)$$

Equations (49) and (50) imply that for any  $\alpha \in (2/3, 5/6)$  and  $\epsilon \in (0, 6\alpha - 4)$  there exists  $\delta_6 = \delta_6(\epsilon, \alpha) > 0$ , such that  $L_{6\alpha-5-\epsilon}(1, 1+x) < A^\alpha(1, 1+x)H^{(1-\alpha)}(1, 1+x)$  for  $x \in (0, \delta_6)$ .

Case 7.  $\alpha \in (5/6, 1)$ . For any  $\epsilon \in (0, 6\alpha - 5)$  and  $x > 0$  we have

$$\begin{aligned} & [A^\alpha(1, 1+x)H^{1-\alpha}(1, 1+x)]^{6\alpha-5-\epsilon} - [L_{6\alpha-5-\epsilon}(1, 1+x)]^{6\alpha-5-\epsilon} \\ &= \frac{f_7(x)}{(6\alpha - 4 - \epsilon)x}, \end{aligned} \quad (51)$$

where  $f_7(x) = (6\alpha - 4 - \epsilon)x(1+x/2)^{(2\alpha-1)(6\alpha-5-\epsilon)}(1+x)^{(1-\alpha)(6\alpha-5-\epsilon)} - [(1+x)^{6\alpha-4-\epsilon} - 1]$ .

Letting  $x \rightarrow 0$  and making use of Taylor expansion we get

$$f_7(x) = \frac{\epsilon(6\alpha - 5 - \epsilon)(6\alpha - 4 - \epsilon)}{24}x^3 + o(x^3). \quad (52)$$

Equations (51) and (52) imply that for any  $\alpha \in (5/6, 1)$  and  $\epsilon \in (0, 6\alpha - 5)$  there exists  $\delta_7 = \delta_7(\epsilon, \alpha) > 0$ , such that  $L_{6\alpha-5-\epsilon}(1, 1+x) < A^\alpha(1, 1+x)H^{(1-\alpha)}(1, 1+x)$  for  $x \in (0, \delta_7)$ .

Secondly, we prove that the parameter  $-1/\alpha$  in either case is the best possible.

The proof is divided into two cases.

Case A.  $\alpha \in (0, 1/3) \cup (1/2, 1)$ . For any  $\epsilon \in (0, 1/\alpha - 1)$  and  $t > 0$ , we have

$$\begin{aligned} & L_{1/\alpha+\epsilon}(1, t) - A^\alpha(1, t)H^{1-\alpha}(1, t) \\ &= t^{\frac{\alpha}{1-\epsilon\alpha}} \left\{ \left[ \frac{(\frac{1}{\alpha} - 1 - \epsilon)(1 - \frac{1}{t})}{1 - t^{-(\frac{1}{\alpha}-1-\epsilon)}} \right]^{\frac{\alpha}{1-\epsilon\alpha}} - 2^{1-2\alpha} t^{-\frac{\epsilon\alpha^2}{1-\epsilon\alpha}} \left(1 + \frac{1}{t}\right)^{2\alpha-1} \right\} \end{aligned} \quad (53)$$

and

$$\begin{aligned} & \lim_{t \rightarrow +\infty} \left\{ \left[ \frac{(\frac{1}{\alpha} - 1 - \epsilon)(1 - \frac{1}{t})}{1 - t^{-(\frac{1}{\alpha}-1-\epsilon)}} \right]^{\frac{\alpha}{1-\epsilon\alpha}} - 2^{1-2\alpha} t^{-\frac{\epsilon\alpha^2}{1-\epsilon\alpha}} \left(1 + \frac{1}{t}\right)^{2\alpha-1} \right\} \\ &= \left(\frac{1}{\alpha} - 1 - \epsilon\right)^{\frac{\alpha}{1-\epsilon\alpha}} > 0. \end{aligned} \quad (54)$$

Equation (53) and inequality (54) imply that for any  $\alpha \in (0, 1/3) \cup (1/2, 1)$  and  $\epsilon \in (0, 1/\alpha - 1)$  there exists  $T_1 = T_1(\epsilon, \alpha) > 1$ , such that  $L_{-1/\alpha+\epsilon}(1, t) > A^\alpha(1, t)H^{1-\alpha}(1, t)$  for  $t \in (T_1, \infty)$ .

Case B.  $\alpha \in (1/3, 1/2)$ . For any  $\epsilon > 0$  and  $t > 0$ , we have

$$\begin{aligned} & A^\alpha(1, t)H^{1-\alpha}(1, t) - L_{-1/\alpha-\epsilon}(1, t) \\ &= t^\alpha \left\{ 2^{1-2\alpha} \left(1 + \frac{1}{t}\right)^{2\alpha-1} - t^{-\frac{\epsilon\alpha^2}{1+\epsilon\alpha}} \left[ \frac{(\frac{1}{\alpha} - 1 + \epsilon)(1 - \frac{1}{t})}{1 - t^{-(\frac{1}{\alpha}-1+\epsilon)}} \right]^{\frac{\alpha}{1+\epsilon\alpha}} \right\} \end{aligned} \quad (55)$$

and

$$\begin{aligned} & \lim_{t \rightarrow +\infty} \left\{ 2^{1-2\alpha} \left(1 + \frac{1}{t}\right)^{2\alpha-1} - t^{-\frac{\epsilon\alpha^2}{1+\epsilon\alpha}} \left[ \frac{\left(\frac{1}{\alpha} - 1 + \epsilon\right) \left(1 - \frac{1}{t}\right)}{1 - t^{-\left(\frac{1}{\alpha} - 1 + \epsilon\right)}} \right]^{\frac{\alpha}{1+\epsilon\alpha}} \right\} \\ &= 2^{1-\alpha} > 0. \end{aligned} \quad (56)$$

From (55) and (56) we clearly see that for any  $\alpha \in (1/3, 1/2)$  and  $\epsilon > 0$  there exists  $T_2 = T_2(\epsilon, \alpha) > 1$ , such that  $L_{-1/\alpha-\epsilon}(1, t) < A^\alpha(1, t)H^{1-\alpha}(1, t)$  for  $t \in (T_2, \infty)$ .

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