

Contents

Preface	v
1 Introduction	1
1.1 Some Inequalities Involving Convex Functions	1
1.1.1 J-Convex Functions	2
1.1.2 Convex Functions	2
1.1.3 Operator Convex Functions	2
1.1.4 Discrete Jensen's Inequality	2
1.1.5 Discrete Jensen-Steffensen's Inequality	3
1.1.6 Integral Form of Jensen's Inequality	3
1.1.7 Integral Version of Jensen-Steffensen's Inequality	3
1.1.8 Jensen-Mercer's Inequality	7
1.1.9 Variant of Jensen-Steffensen's Inequality	7
1.1.10 Jensen's Inequality for Operator Convex Functions	7
1.1.11 Hermite-Hadamard Inequality	8
1.1.12 Hölder Inequality	8
1.2 Power Means	8
1.2.1 Quasi-Arithmetic Means	9
1.3 Divided Differences	10
1.4 Higher Order Convex Functions	10
1.5 Information Divergence Measures and Entropies	11
1.5.1 Zipf-Mandelbrot Law	13
2 Refinements of Jensen's Inequality	15
2.1 Refinement of Integral Jensen's Inequality	15
2.1.1 Applications in Information Theory	20
2.1.2 Further Generalization	23
2.2 Refinement of Discrete Jensen's Inequality	24
2.2.1 Applications in Information Theory	26
2.2.2 Further Generalization	30
3 Refinements of Jensen-Steffensen's Inequality	31
3.1 Refinements of Jensen-Steffensen's Inequality	31
3.2 Further Generalization	34

4	Refinements of Jensen-Mercer's and Variant of Jensen-Steffensen's Inequalities	37
4.1	Refinements	37
4.2	Applications to Means	40
4.3	Further Generalizations	42
5	Refinement of Jensen's Inequality for Convex Functions of Several Variables	45
5.1	Refinement of Jensen's Inequality for Convex Functions of Several Variables with Applications	45
5.2	Further Generalization	51
6	Refinements of Jessen's and McShane's Inequalities	55
6.1	Refinement of Jessen's Inequality with Applications	55
6.2	Refinement of McShane's Inequality with Applications	60
6.3	Further Generalizations	63
7	Refinement of Jensen's Operator Inequality	67
7.1	Refinement of Jensen's Operator Inequality with Applications	67
7.2	Further Generalization	72
8	Estimation of Different Entropies and Divergences via Refinement of Jensen's Inequality	73
8.1	Estimation of Csiszár Divergence	73
8.2	Estimation of Shannon Entropy	75
8.3	Estimation of Kullback-Leibler Divergence	76
8.4	Inequalities for Rényi Divergence and Entropy	77
8.5	Relation Between Shannon Entropy and Divergence	81
8.6	Inequalities by Using Zipf-Mandelbrot Law	83
8.7	Relation Between Shannon Entropy and Zipf-Mandelbrot Law	84
8.8	Relation Between Shannon Entropy and Hybrid Zipf-Mandelbrot Law	85
9	Divergence and Entropy Results via Interpolating Polynomials for m-convex Function	87
9.1	New Generalized Functionals	87
9.2	Generalization of Refinement of Jensen's, Rényi and Shannon Type Inequalities via Montgomery Identity	90
9.3	Generalization of Refinement of Jensen's, f -divergence, Shannon and Rényi type Inequalities via Hermite Interpolating Polynomial	93
9.4	Generalization of Refinement of Jensen's, Rényi and Shannon Type Inequalities via Lidstone Polynomial	100
9.5	Generalization of Refinement of Jensen's, Rényi and Shannon Type Inequalities via Fink Identity and Abel-Gontscharoff Green Fuction	102
9.6	Generalization of Refinement of Jensen's, Rényi and Shannon type Inequalities via Taylor's one and two point Polynomials	106

9.7	Bounds for the Identities Related to Generalization of Refinement of Jensen's Inequality	110
10	Integral form of Popoviciu's Inequality for Convex Functions	115
10.1	Integral form of Popoviciu's Inequality	115
10.2	New Refinement of the Integral form of Jensen's Inequality	118
10.3	New Quasi-Arithmetic Means	121
11	Refinement of Jensen's Inequality for 3-convex Functions	123
11.1	Refinement of Jensen's Inequality for 3-convex Functions at a Point . . .	123
	Bibliography	131
	Index	137