

On Schur–Convex Integrals of Non-Negative Functions

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In the article we give some answers to a question of Albert Marshal and Ingram Olkin [1]. Namely, given a Schur-convex non-negative function $\varphi : \mathbf{R}^n \rightarrow \mathbf{R}$ and the integral $\psi(\theta) = \int_{R^n} K(\theta, x)\varphi(x)dx$ with a kernel $K : \mathbf{R}^n \times \mathbf{R}^n \rightarrow \mathbf{R}$, find conditions on the kernel K which guarantee that the function ψ is Schur-convex.

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1. Introduction

Inequalities have been used in almost all branches of Mathematics. In their monograph : 'Inequalities: Theory of Majorization and Its Applications' [1], Albert Marshal and Ingram Olkin have raised the problem: *Under what conditions about the function K and the measure μ , the function ψ is Schur-convex. Here we have put $\psi(\theta) = \int_{R^n} K(\theta, x)\varphi(x)d\mu(x)$, where $\theta, x \in R^n$, $K(\theta, x) : R^n \times R^n \rightarrow R$, $\varphi : R^n \rightarrow R$ and φ is Schur-convex.*

In [1], the authors have proved a theorem, when $K(\theta, x)$ is of the form $K(\theta, x) = g(\theta - x)$. F. Proshan, J. Sethuraman [2], K.W. Chen [3] and N. Elezovic, J. Pecaric [4] have proved a series of theorems about this problem. All proved assertions are considered in the sense of the Lebesgue integral. In [5] there are given results when :

1. If $K(\theta, x) = g(\theta \cdot x)$ is convex, then ψ is Schur-convex.
2. $K(\theta, x) = g(\theta \times x)$.

We formulate these theorems in our paper, in the section Related results, as Theorem 1 and Theorem 2. The conclusion in Theorem 1 is very important, because we integrate a convex function and the result is Schur-convex function.

After Theorem 1, we show an Example 1.

The next two theorems, which we present here, in the section Main results, are natural extensions of [5]. Their results are very important in this sense.

The conditions in Theorem 3 and Theorem 4 are:

3. $K(\theta, x) = g(x^\theta)$. 4. $K(\theta, x) = g(\theta^x)$.

In Theorem 2, Theorem 3 and Theorem 4 g is a Schur-convex function, and the conclusion is that ψ is a Schur-concave function. In all four conditions, φ is non-negative. After Theorem 3 and Theorem 4 we show three examples. In Example 4 after Theorem 4, we use the function of Laplace

$$Phi(x) = \sqrt{\frac{2}{\pi}} \int_0^x \exp(-t^2/2) dt.$$

The results here could be apply in Probability theory. All the results in theorems and examples can be used as a generator for S-convex and S-concave functions.

2. Preliminaries.

Everywhere in the paper we rely essentially on Lemma 1. Therefore all theorems are formulated for n , but in the proofs, we consider only the case $n = 2$.

We note $\mathbf{R}_+^n = [0, \infty)^n$, and $\mathbf{R}_{++}^n = (0, \infty)^n$.

Definition 1. Let $x = (x_1, x_2, \dots, x_n), y = (y_1, y_2, \dots, y_n) \in \mathbf{R}^n$. We say $x \prec y$, if $\sum_{i=1}^k x_{[i]} \leq \sum_{i=1}^k x_{[i]} y_{[i]}$, $k = 1, 2, \dots, n-1$; $\sum_{i=1}^n x_{[i]} x_{[i]} = \sum_{i=1}^n x_{[i]} y_{[i]}$. Here we note $x_{[1]} \geq x_{[2]} \geq \dots \geq x_{[n]}$, as a rearrangement of the coordinates of $x = (x_1, x_2, \dots, x_n)$. Analogically $y_{[1]} \geq y_{[2]} \geq \dots y_{[n]}$.

Definition 2. Let $x = (x_1, x_2, \dots, x_n), y = (y_1, y_2, \dots, y_n) \in \mathbf{R}^n$. We say $x \prec_w y$, if $\sum_{i=1}^k x_{[i]} x_{[i]} \leq \sum_{i=1}^k x_{[i]} y_{[i]}$, $k = 1, 2, \dots, n$. Here we note $x_{[1]} \geq x_{[2]} \geq \dots \geq x_{[n]}$, as a rearrangement of the coordinates of $x = (x_1, x_2, \dots, x_n)$. Analogically $y_{[1]} \geq y_{[2]} \geq \dots y_{[n]}$.

Definition 3. The real function φ , defined on the set $\mathbf{A}$, $\mathbf{A} \subseteq \mathbf{R}^n$, is Schur-convex if: ($x \prec y$ on the set $\mathbf{A}$) implies $\varphi(x) \leq \varphi(y)$. Analogically, the real function φ , defined on the set $\mathbf{A}$, $\mathbf{A} \subseteq \mathbf{R}^n$, is Schur-concave if: ($x \prec y$ on the set $\mathbf{A}$) implies $\varphi(x) \geq \varphi(y)$.

Lemma 1.([1]) *If $x \prec y$, x can be obtained by y after sequential applying of finite number T -transformations. (The matrix of the T -transformations is $\mathbf{T} = \lambda \mathbf{E} + (1 - \lambda) \mathbf{Q}$, where $\lambda \in [0, 1]$ and $\mathbf{Q}$ is obtained by unit matrix, after changing the places of two columns.)*

Lemma 2.([1]) *The real function φ , defined on the set $\mathbf{A}$, $\mathbf{A} \subseteq \mathbf{R}^n$, satisfied the condition: with $x \prec_w y$ above $\mathbf{A}$ implies $\varphi(x) \leq \varphi(y)$; if and only if φ is monotone, non-decreasing and Schur-convex above $\mathbf{A}$.*

Lemma 3. *The function $f(x) = x(c - x)$, $x \in [0, c/2]$, $c > 0$, is non-decreasing.*

Lemma 4. *The function $f(\alpha) = x_1^\alpha - x_2^\alpha$, $x_1 \geq x_2 \geq 0$, $\alpha \geq 0$, is non-decreasing.*

Lemma 5. *The function $f(x) = \ln x \ln(c - x)$, $x \in [1, c/2]$, $c > 2$, is non-decreasing.*

Lemma 6.([1]) *Let the function $f(x)$ be defined on the interval $I \subset \mathbf{R}$. Then the function $\varphi(x) = \prod_{i=1}^n f(x_i)$, $x \in \mathbf{R}^n$, is Schur-convex if and only if $f(x)$ is convex on I .*

Let $K(\theta, x) : \mathbf{R}^n \times \mathbf{R}^n \rightarrow \mathbf{R}$, $\varphi : \mathbf{R}^n \rightarrow \mathbf{R}$ and $\psi(\theta) = \int_{\mathbf{R}^n} K(\theta, x) \varphi(x) dx$, always when the integral exists.

3. Related results.

Here we present the results, which are formulated and proved in [5].

Theorem 1. *Let $K(\theta, x) = g(\theta \cdot x)$ (Here $\theta \cdot x = \sum_{i=1}^n \theta_i x_i$), where $g : \mathbf{R} \rightarrow \mathbf{R}$. If φ is non-negative and symmetric, and g is convex, then ψ is Schur-convex.*

Example 1. If in the conditions of Theorem 1 we put $g(t) = \exp(-2t)$, $\varphi(x) = \pi^{-n/2} \exp(-\sum_{i=1}^n x_i^2)$ we obtain, that the function $\psi(\theta) = \exp(\sum_{i=1}^n \theta_i^2)$ is Schur-convex.

Theorem 2. *Let $K(\theta, x) : \mathbf{R}_{++}^n \times \mathbf{R}_+^n \rightarrow \mathbf{R}$, and $K(\theta, x) = g(\theta \times x)$, where $\theta \times x = (\theta_1 x_1, \theta_2 x_2, \dots, \theta_n x_n)$ and $g : \mathbf{R}_+^n \rightarrow \mathbf{R}$. If φ and g are Schur-convex and non-decreasing, and φ is non-negative, then ψ is Schur-concave.*

4. Main results.

Here we present new results, which are natural extension of the previous section.

Theorem 3. *Let $\mathbf{A} = [1, \infty)^n$, $K(\theta, x) : \mathbf{R}_{++}^n \times \mathbf{A} \rightarrow \mathbf{R}$, and $K(\theta, x) = g(x^\theta)$, where $x^\theta = (x_1^{\theta_1}, x_2^{\theta_2}, \dots, x_n^{\theta_n})$ and $g : \mathbf{A} \rightarrow \mathbf{R}$. If φ and g are Shur-convex and non-decreasing, and moreover φ is non-negative, then ψ is Shur-concave.*

Proof. We note

$$\Delta = \psi(\theta) - \psi(\xi) = \int \int_{\mathbf{A}} \varphi(x_1, x_2) [g(x_1^{\theta_1}, x_2^{\theta_2}) - g(x_1^{\xi_1}, x_2^{\xi_2})] dx_1 dx_2$$

by $\xi \prec \theta$ and $0 < \theta_1 \leq \xi_1 \leq \xi_2 \leq \theta_2$. Let us substitute $x_1 = x_1^{\theta_1}$, $x_2 = x_2^{\xi_2}$.

$$\text{Then } \delta = \frac{\Delta}{\theta_1 \xi_2} = \frac{\psi(\theta) - \psi(\xi)}{\theta_1 \xi_2} =$$

$$= \int \int_{\mathbf{A}} [g(x_1, x_2^{\theta_2/\xi_2}) - g(x_1^{\xi_1/\theta_1}, x_2)] \times \\ \varphi(x_1^{1/\theta_1}, x_2^{1/\xi_2}) x_1^{(1-\theta_1)/\theta_1} x_2^{(1-\xi_2)/\xi_2} dx_1 dx_2$$

and

$$\int \int_{1 < \mathbf{x}_1 \leq \mathbf{x}_2} [g(x_1, x_2^{\theta_2/\xi_2}) - g(x_1^{\xi_1/\theta_1}, x_2)] \times \\ \varphi(x_1^{1/\theta_1}, x_2^{1/\xi_2}) x_1^{(1-\theta_1)/\theta_1} x_2^{(1-\xi_2)/\xi_2} dx_1 dx_2 \\ = \int \int_{\mathbf{x}_1 \geq \mathbf{x}_2 > 1} [g(x_2, x_1^{\theta_2/\xi_2}) - g(x_2^{\xi_1/\theta_1}, x_1)] \times \\ \varphi(x_1^{1/\xi_2}, x_2^{1/\theta_1}) x_2^{(1-\theta_1)/\theta_1} x_1^{(1-\xi_2)/\xi_2} dx_1 dx_2,$$

since φ is Shur-convex, φ is symmetric. Let us replace $a = \theta_2/\xi_2$, $b = \xi_1/\theta_1$.

According to Lemma 3 $\theta_1 \theta_2 \leq \xi_1 \xi_2$, hence $1 \leq a \leq b$. Then

$$-\delta = \int \int_{\mathbf{x}_1 \geq \mathbf{x}_2 > 1} [g(x_1^b, x_2) - g(x_1, x_2^a)] \times \\ \varphi(x_1^{1/\theta_1}, x_2^{1/\xi_2}) x_1^{(1-\theta_1)/\theta_1} x_2^{(1-\xi_2)/\xi_2} dx_1 dx_2 - \\ - \int \int_{\mathbf{x}_1 \geq \mathbf{x}_2 > 1} [g(x_1^a, x_2) - g(x_1, x_2^b)] \times$$

$$\varphi(x_1^{1/\xi_2}, x_2^{1/\theta_1})x_2^{(1-\theta_1)/\theta_1}x_1^{(1-\xi_2)/\xi_2}dx_1dx_2.$$

Obviously $(x_1^a, x_2) \prec_w (x_1^b, x_2)$, $(x_1, x_2^a) \prec_w (x_1, x_2^b)$.

Applying Lemma 2, we obtain

$$g(x_1^a, x_2) \leq g(x_1^b, x_2), \quad g(x_1, x_2^a) \leq g(x_1, x_2^b).$$

According to Lemma 4, we get

$$x_1 - x_2 \leq x_1^a - x_2^a \leq x_1^b - x_2^a, \text{ i.e. } x_1 + x_2^a \leq x_1^b + x_2$$

or

$$(x_1, x_2^a) \prec_w (x_1^b, x_2), \text{ i.e. } g(x_1^b, x_2) - g(x_1, x_2^a) \geq 0.$$

Again using Lemma 4 we obtain $x_1^{1/\xi_2} - x_2^{1/\xi_2} \leq x_1^{1/\theta_1} - x_2^{1/\theta_1}$. Since then $x_1^{1/\xi_2} + x_2^{1/\theta_1} \leq x_1^{1/\theta_1} + x_2^{1/\xi_2}$, i.e. $(x_1^{1/\xi_2}, x_2^{1/\theta_1}) \prec_w (x_1^{1/\theta_1}, x_2^{1/\xi_2})$

and then

$$\varphi(x_1^{1/\xi_2}, x_2^{1/\theta_1}) \leq \varphi(x_1^{1/\theta_1}, x_2^{1/\xi_2}).$$

Moreover

$$x_2^{1/\theta_1-1/\xi_2} \leq x_1^{1/\theta_1-1/\xi_2}, \text{ i.e. } x_1^{1/\xi_2}x_2^{1/\theta_1} \leq x_1^{1/\theta_1}x_2^{1/\xi_2}.$$

Therefore

$$-\delta \geq \int_{\mathbf{A}} [g(x_1^b, x_2) - g(x_1, x_2^a) - g(x_1^a, x_2) + g(x_1, x_2^b)] C dx_1 dx_2 \geq 0,$$

i.e.

$$\delta \leq 0 \quad (C = \varphi(x_1^{1/\xi_2}, x_2^{1/\theta_1})x_1^{1/\xi_2}, x_2^{1/\theta_1}).$$

Therefore ψ is Schur-concave. ■

Example 2. If in the conditions of Theorem 3 we put $g(t) = \sum_{i=1}^n t_i$, $\varphi(x) = 1$, where $x \in \mathbf{A} = [\mathbf{1}, \mathbf{c}]^n$, $\theta, t, \in \mathbf{R}_{++}^n$, $1 < c \in \mathbf{R}$, then the function $\chi(\theta) \sum_{i=1}^n \frac{c^{\theta_i+1}-1}{\theta_i+1}$ is Schur-concave.

Proof. We have $\psi(\theta) = \int_{\mathbf{A}} K(\theta, x) \varphi(x) dx$, where $K(\theta, x) = \sum_{i=1}^n x_i^{\theta_i}$, according to the condition. Then we obtain $\psi(\theta) = \sum_{i=1}^n \int_{\mathbf{A}} x_i^{\theta_i} dx$. We see that the functions $g(t)$ and $\varphi(x)$ satisfy the conditions of Theorem 3, i.e. they are Shur-convex, non-decreasing, and moreover φ is non-negative.

If we put $D = (c-1)^{n-1}$ then we get $\psi(\theta) = D \sum_{i=1}^n \frac{c^{\theta_i+1}-1}{\theta_i+1}$. If we substitute $\chi(\theta) = \psi(\theta)/D$, then our conclusion is that the function $\chi(\theta) = \sum_{i=1}^n \frac{c^{\theta_i+1}-1}{\theta_i+1}$ is Schur-concave.

Theorem 4. Let $\mathbf{A} = [\mathbf{1}, \infty)^n$, $\mathbf{B} = (\mathbf{1}, \infty)^n$, $K(\theta, x) : \mathbf{B} \times \mathbf{R}_+^n \rightarrow \mathbf{R}$, and $K(\theta, x) = g(\theta^x)$, where $\theta^x = (\theta_1^{x_1}, \theta_2^{x_2}, \dots, \theta_n^{x_n})$ and $g : \mathbf{A} \rightarrow \mathbf{R}$. If φ and g are Shur-convex and non-decreasing, and furthermore φ is non-negative, then ψ is Shur-concave.

Proof. We note

$\Delta = \psi(\theta) - \psi(\xi) = \int \int_{\mathbf{R}_+^2} \varphi(x_1, x_2) [g(\theta_1^{x_1}, \theta_2^{x_2}) - g(\xi_1^{x_1}, \xi_2^{x_2})] dx_1 dx_2$, as $\xi \prec \theta$ and $1 < \theta_1 \leq \xi_1 \leq \xi_2 \leq \theta_2$.

Let us substitute $x_1 = \ln x_1$, $x_2 = \ln x_2$. Then

$$\Delta = \int \int_{\mathbf{A}} \frac{[g(x_1^{\ln \theta_1}, x_2^{\ln \theta_2}) - g(x_1^{\ln \xi_1}, x_2^{\ln \xi_2})] \varphi(\ln x_1, \ln x_2)}{x_1 x_2} dx_1 dx_2.$$

Now again, we substitute $x_1 = x_1^{1/\ln \theta_1}$, $x_2 = x_2^{1/\ln \xi_2}$. Then, if we put $a = \ln \theta_2 / \ln \xi_2$, $b = \ln \xi_1 / \ln \theta_1$, we obtain

$$\delta = \ln \theta_1 \ln \xi_2 \Delta = \int \int_{\mathbf{A}} \frac{[g(x_1, x_2^a) - g(x_1^b, x_2)] \varphi(\ln x_1 / \ln \theta_1, \ln x_2 / \ln \xi_2)}{x_1 x_2} dx_1 dx_2.$$

Applying Lemma 1 we get $1 \leq a \leq b$ (because $\theta_i \xi_i \in (1, \infty)$). Besides

$$\ln x_1 (1/\ln \theta_1 - 1/\ln \xi_2) \geq \ln x_2 (1/\ln \theta_1 - 1/\ln \xi_2)$$

i.e.

$$\ln x_1 / \ln \xi_2 \ln x_2 / \ln \theta_1 \leq \ln x_1 / \ln \theta_1 \ln x_2 / \ln \xi_2.$$

Therefore

$$(\ln x_1 / \ln \xi_2, \ln x_2 / \ln \theta_1) \prec_w (\ln x_1 / \ln \theta_1, \ln x_2 / \ln \xi_2).$$

Further, the proof does not differ essentially from the proof of Theorem 3.

Here we apply Lemma 5 and then we show, that $\delta \leq 0$, i.e. ψ is Shur-concave. ■

Example 3. If in the conditons of Theorem 4 we put $\varphi(x) = \sum_{i=1}^n x_i$, $g(t) = \sum_{i=1}^n t_i$, where $x \in \mathbf{A} = [\mathbf{0}, \mathbf{c}]^n$, $\theta \in \mathbf{B} = (\mathbf{1}, \infty)^n$, $t \in [\mathbf{1}, \infty)^n$, $c \in \mathbf{R}_{++}$, then the function $\chi(\theta) = \sum_{i=1}^n \frac{[(n+1)c \ln \theta_i - 2] \theta_i^c - (n-1)c \ln \theta_i + 2}{\ln^2 \theta_i}$ is Schur-concave.

Proof. We have $\psi(\theta) = \int_{\mathbf{A}} K(\theta, x) \varphi(x) dx$, where $K(\theta, x) = \sum_{i=1}^n \theta_i^{x_i}$, according to the condition. Then we obtain $\psi(\theta) = \sum_{i=1}^n \int_{\mathbf{A}} \theta_i^{x_i} (\sum_{i=1}^n x_i) dx$. We see that the functions $g(t)$ and $\varphi(x)$ satisfy the conditions of Theorem 3, i.e. they are Shur-convex and non-decreasing, and moreover φ is non-negative.

It is obvious $\psi(\theta) = I_1 + (n-1)I_2$, where $I_1 = c^{n-1} \sum_{i=1}^n \int_0^c t \theta_i^t dt$,

$$I_2 = c^{n-2} \sum_{i=1}^n \int_0^c \theta_i^t dt \int_0^c t dt = \frac{c^n}{2} \sum_{i=1}^n \int_0^c \theta_i^t dt = \frac{c^n}{2} \sum_{i=1}^n \frac{\theta_i^c - 1}{\ln \theta_i}$$

$$\begin{aligned} I_1 &= c^{n-1} \left[\sum_{i=1}^n \frac{t \exp(t \ln \theta_i)}{\ln \theta_i} \Big|_0^c - \sum_{i=1}^n \frac{1}{\ln \theta_i} \int_0^c \exp(t \ln \theta_i) dt \right] \\ &= c^{n-1} \sum_{i=1}^n \frac{\theta_i^c c \ln \theta_i - \theta_i^c + 1}{\ln^2 \theta_i}. \end{aligned}$$

Then we obtain $\psi(\theta) = \frac{c^{n-1}}{2} \sum_{i=1}^n \frac{[(n+1)c \ln \theta_i - 2]\theta_i^c - (n-1)c \ln \theta_i + 2}{\ln^2 \theta_i}$. If we put

$$\chi(\theta) = \frac{2}{c^{n-1}} \psi(\theta), \text{ then we get } \chi(\theta) = \sum_{i=1}^n \frac{[(n+1)c \ln \theta_i - 2]\theta_i^c - (n-1)c \ln \theta_i + 2}{\ln^2 \theta_i}$$

is Schur-concave.

Example 4. If in the conditons of Theorem 4 we put $g(t) = \sum_{i=1}^n t_i$, where $x \in \mathbf{A} = [\mathbf{0}, \mathbf{c}]^n$, $\theta \in \mathbf{B} = (\mathbf{1}, \infty)^n$, $t \in [\mathbf{1}, \infty)^n$, $c \in \mathbf{R}_{++}$, and $\varphi(x) = \Pi_{i=1}^n [1 - \exp(-x_i^2/2)]$. Then the function

$$\chi(\theta) = \sum_{i=1}^n \frac{\theta_i^c - \sqrt{\pi/2} \exp(\ln^2 \frac{\theta_i}{2}) [\Phi(c - \ln \theta_i) - \Phi(\ln \theta_i)] - 1}{\ln \theta_i}$$

is Schur-concave. Here we put $\Phi(x) = \sqrt{\frac{2}{\pi}} \int_0^x \exp(-t^2/2) dt$ the function of Laplace.

Proof. Let us put $f(t) = 1 - \exp(-t^2/2)$, $t > 0$. Then we calculate $d(\ln f)/dt = t \exp(-t^2/2)/[1 - \exp(-t^2/2)] > 0$. Besides

$$\begin{aligned} d^2(\ln f)/dt^2 &= d \left[\frac{\exp(-t^2/2)}{1 - \exp(-t^2/2)} t \right] / dt \\ &= [d \left(\frac{\exp(-t^2/2)}{1 - \exp(-t^2/2)} \right) dt] t + \frac{\exp(-t^2/2)}{1 - \exp(-t^2/2)} > 0. \end{aligned}$$

Then according to Lemma 6 $\varphi(x) = \Pi_{i=1}^n [1 - \exp(-x_i^2/2)]$ is Shur-convex.

We have $\psi(\theta) = \int_{\mathbf{A}} K(\theta, x) \varphi(x) dx$, where $K(\theta, x) = \sum_{i=1}^n \theta_i^{x_i}$, according to the condition. Then we obtain $\psi(\theta) = \sum_{i=1}^n \int_{\mathbf{A}} \theta_i^{x_i} \Pi_{i=1}^n [1 - \exp(-x_i^2/2)] dx$. We see that the functions $g(t)$ and $\varphi(x)$ satisfy the conditions of Theorem 3, i.e. they are Shur-convex and non-decreasing, and moreover φ is non-negative.

Let us put

$$D = \int_{[0, c]^{n-1}} \Pi_{i=1}^{n-1} [1 - \exp(-x_i^2/2)] dx, \quad x \in \mathbf{R}^{n-1}.$$

Then we obtain

$$\begin{aligned} \psi(\theta) &= D \sum_{i=1}^n \int_0^c \theta_i^t [1 - \exp(-t^2/2)] dt \\ &= D \sum_{i=1}^n \left[\int_0^c \theta_i^t dt - \int_0^c \theta_i^t \exp(-t^2/2) dt \right] = \\ &= D \sum_{i=1}^n \left[\frac{\theta_i^c - 1}{\ln \theta_i} - \frac{1}{\ln \theta_i} e^{\frac{\ln^2 \theta_i}{2}} \int_0^c e^{-\frac{(t - \ln \theta_i)^2}{2}} dt \right] \\ &= D \sum_{i=1}^n \frac{\theta_i^c - \sqrt{\pi/2} \exp(\ln^2 \frac{\theta_i}{2}) [\Phi(c - \ln \theta_i) - \Phi(\ln \theta_i)] - 1}{\ln \theta_i}. \end{aligned}$$

If we put $\chi(\theta) = \psi(\theta)/D$, then we obtain

$$\chi(\theta) = \sum_{i=1}^n \frac{\theta_i^c - \sqrt{\pi/2} \exp(\ln^2 \frac{\theta_i}{2}) [\Phi(c - \ln \theta_i) - \Phi(\ln \theta_i)] - 1}{\ln \theta_i}$$

is Schur-concave.

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