

## ON HOMOGENEOUS PÁLES MEANS

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*Dedicated to the 75th birthday of Academicians  
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**Abstract.** Let  $f, g : I \rightarrow \mathbb{R}$  be continuous functions such that  $g$  is positive,  $f/g$  is strictly monotonic on the open interval  $I$  and let  $\mu$  be a probability measure on the Borel sets of  $[0, 1]$ . The two-variable mean  $M_{f,g;\mu} : I^2 \rightarrow I$  defined by

$$M_{f,g;\mu}(x, y) := \left(\frac{f}{g}\right)^{-1} \left( \frac{\int_{[0,1]} f(tx + (1-t)y) d\mu(t)}{\int_{[0,1]} g(tx + (1-t)y) d\mu(t)} \right).$$

was proposed by Zsolt Páles in 2005. It is a common generalization of quasi-arithmetic, Bajraktarević, Lagrangian and Cauchy means. Extending earlier results we solve the homogeneity equation

$$M_{f,g;\mu}(tx, ty) = tM_{f,g;\mu}(x, y) \quad (x, y \in I, t \in \mathbb{R} \text{ such that } tx, ty \in I)$$

if the centralized moments  $c_k$  of the measure satisfy the condition

$$5c_2c_4^2 + c_4c_6 - 6c_2^2c_6 \neq 0.$$

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## 1. Introduction

Let  $I$  be a real open interval. The classes of continuous strictly monotone and continuous positive real-valued functions defined on  $I$  will be denoted by  $\mathcal{CM}(I)$  and  $\mathcal{CP}(I)$  respectively.

A continuous function  $M : I^2 \rightarrow I$  is called a *two-variable mean* on  $I$  if the mean value inequality

$$\min(x, y) \leq M(x, y) \leq \max\{x, y\} \quad (x, y \in I)$$

holds.

Let now  $f, g : I \rightarrow \mathbb{R}$  be continuous functions on  $I$  with  $g \in \mathcal{CP}(I)$ ,  $h := f/g \in \mathcal{CM}(I)$  and let further  $\mu$  be a probability measure on the Borel sets of  $[0, 1]$ . Applying the mean value theorem of the integral calculus (for the integral of  $f = h \cdot g$  in the numerator) one can easily see that the two-variable function  $M_{f,g;\mu} : I^2 \rightarrow I$  defined by

$$M_{f,g;\mu}(x, y) := \left(\frac{f}{g}\right)^{-1} \left( \frac{\int_{[0,1]} f(tx + (1-t)y) d\mu(t)}{\int_{[0,1]} g(tx + (1-t)y) d\mu(t)} \right) \quad (x, y \in I).$$

is a two-variable mean on  $I$ . This mean was proposed by Zsolt Páles [37] and henceforth will be called Páles mean (in some previous papers it was called (two variable) functional mean generated by two functions and a measure). Functional equations and inequalities concerning (special) Páles means were discussed in [27], [28], [31], [32]. With suitable choice of  $\mu$  the quasi-arithmetic, Bajraktarević, Lagrangian and Cauchy (and also several other) means can be obtained as special cases of Páles means.

If  $g = p \in \mathcal{CP}(I)$ ,  $f = p\varphi$  ( $\varphi \in \mathcal{CM}(I)$ ),  $\mu = \frac{1}{2}(\delta_0 + \delta_1)$  where  $\delta_t$  is the Dirac measure concentrated at the point  $t$ , then

$$M_{f,g;\mu}(x, y) = B_{\varphi,p}(x, y) := \varphi^{-1} \left( \frac{p(x)\varphi(x) + p(y)\varphi(y)}{p(x) + p(y)} \right) \quad (x, y \in I)$$

is the Bajraktarević mean (Bajraktarević [3], [4]). Several papers dealt with functional equations and inequalities for these means and their multi-variable versions, see e.g. Aczél-Daróczy [1], Beckenbach [5], Danskin [10], Daróczy [11], Drescher [13], Losonczi [18], [19], [26], Losonczi and Páles [29] and the references there, and Páles [33], [34], [35], [36].

Let now  $\varphi, \psi : I \rightarrow \mathbb{R}$  be given functions such that  $\varphi'/\psi' \in \mathcal{CM}(I)$  and  $\psi' \in \mathcal{CP}(I)$ . If  $f = \varphi', g = \psi'$  and  $\mu =$  the Lebesgue measure then

$$M_{f,g;\mu}(x, y) = C_{\varphi,\psi}(x, y) := \begin{cases} \left(\frac{\varphi'}{\psi'}\right)^{-1} \left(\frac{\varphi(y) - \varphi(x)}{\psi(y) - \psi(x)}\right) & \text{if } x \neq y \\ x & \text{if } x = y \end{cases} \quad (x, y \in I)$$

is the Cauchy mean (or difference mean). It was first defined and studied by Leach and Scholander [14], [15], [16] (they called it *extended* mean). Some homogeneous two variable Cauchy means were discovered earlier by Stolarsky [43], [44]. Inequalities for these special means have been studied extensively, see Alzer [2], Brenner [6], Brenner and Carlson [7], Burk [8], Carlson [9], Dodd [12], Losonczi [21], [23], [24], Losonczi and Páles [30], Lin [17], Páles [33], Pittenger [38], [39], Sándor [40], Seiffert [41], [42], Székely [45].

In Losonczi [20] and [22] the equality and homogeneity problems were solved for several variable Cauchy means.

The Bajraktarević and the Cauchy means are symmetric means. If we take  $g = p, f = p\varphi$  ( $\varphi \in \mathcal{CM}(I), p \in \mathcal{CP}(I)$ ),  $\mu_1 = \frac{1}{\alpha+2}(\delta_0 + \alpha\delta_{\frac{1}{3}} + \delta_1)$ , ( $\alpha > 0$ ) then

$$M_{f,g;\mu_1}(x, y) = \varphi^{-1} \left( \frac{p(x)\varphi(x) + \alpha p\left(\frac{x+2y}{3}\right)\varphi\left(\frac{x+2y}{3}\right) + p(y)\varphi(y)}{p(x) + \alpha p\left(\frac{x+2y}{3}\right) + p(y)} \right) \quad (x, y \in I)$$

is a *non-symmetric mean* which can be considered as a modified Bajraktarević mean.

By  $g = p, f = p\varphi$  ( $\varphi \in \mathcal{CM}(I), p \in \mathcal{CP}(I)$ ),  $\mu_2 = \frac{1}{2\alpha+2}(\delta_0 + \alpha(\delta_{\frac{1}{3}} + \delta_{\frac{2}{3}}) + \delta_1)$ , ( $\alpha > 0$ ) we get a *symmetric mean*

$$M_{f,g;\mu_2}(x, y) = \varphi^{-1} \left( \frac{p(x)\varphi(x) + \alpha p\left(\frac{x+2y}{3}\right)\varphi\left(\frac{x+2y}{3}\right) + \alpha p\left(\frac{2x+y}{3}\right)\varphi\left(\frac{2x+y}{3}\right) + p(y)\varphi(y)}{p(x) + \alpha p\left(\frac{x+2y}{3}\right) + \alpha p\left(\frac{2x+y}{3}\right) + p(y)} \right)$$

$x, y \in I$  which can again be considered as another modified Bajraktarević mean.

In the latter two means the measures depend on the parameter  $\alpha$ . Changing this parameter we can influence the moments of the measure. With ( $\alpha = 0$ ) both means are reduced to the Bajraktarević mean.

The homogeneity problem for Páles means is finding all means  $M_{f,g;\mu}$  (or function  $f, g$ ) which satisfy the homogeneity equation

$$M_{f,g;\mu}(tx, ty) = tM_{f,g;\mu}(x, y) \quad (x, y \in I, t \in \mathbb{R} \text{ such that } tx, ty \in I).$$

In the sequel we assume that  $I$  is an open multiplicatively symmetric (i.e.  $x \in I$  implies  $1/x \in I$ ) subinterval of the positive half line  $\mathbb{R}_+$ . This clearly implies that  $1 \in I$ .

In [28] the author determined all homogeneous Bajraktarević and Cauchy means, while in [27] the non-symmetric homogeneous Páles means (assuming that  $\mu$  has non vanishing third central moment) were found.

The aim of this paper is to find all homogeneous Páles means. The measure  $\mu$  enters into our calculations through its moments.

The  $k$ th moments of  $\mu$  are the integrals

$$m_k := \int_0^1 t^k d\mu(t) \quad (k = 0, 1, \dots).$$

Clearly  $m_0 = 1$ , and for symmetric means  $m_1 = 1/2$ .

The centralized  $k$ th moments of  $\mu$

$$c_k := \int_0^1 (t - m_1)^k d\mu(t) \quad (k = 0, 1, \dots)$$

are more suitable for our calculations. It is clear that  $c_0 = 1, c_1 = 0$ . Further  $c_{2k} = 0$  ( $k = 1, 2, \dots$ ) if and only if  $\mu = \delta_{m_1}$ . For this measure  $M_{f,g;\mu}(x, y) = m_1 x + (1 - m_1)y$  ( $x, y \in I$ ) is a weighted arithmetic mean. Thus excluding weighted arithmetic means we may assume that  $c_{2k} > 0$  ( $k = 1, 2, \dots$ ).

It is easy to transform the moments to centralized moments and vice versa.

## 2. Results

For the sake of shortness introduce the notations  $\mathcal{E}(x) := \exp(x)$ , ( $x \in \mathbb{R}$ ) and  $\mathcal{E}_a(x) := \exp\left(\frac{1}{a} \arctan(x)\right)$ , ( $x \in \mathbb{R}, a > 0$ ). Concerning the homogeneity of Páles means we have

**Theorem 2.1.** *Suppose that  $I$  is an open multiplicatively symmetric subinterval of  $\mathbb{R}_+$ ,  $f, g : I \rightarrow \mathbb{R}$  are six times continuously differentiable functions with  $g \in \mathcal{CP}(I), h' = \left(\frac{f}{g}\right)' \neq 0$ , and the moment condition*

$$(2.1) \quad 5c_2c_4^2 + c_4c_6 - 6c_2^2c_6 \neq 0$$

*holds. Then the only homogeneous Páles means are the weighted arithmetic*

means and the means

$$\left( \frac{\int_{[0,1]} (tx + (1-t)y)^{c+a} d\mu(t)}{\int_{[0,1]} (tx + (1-t)y)^{c-a} d\mu(t)} \right)^{\frac{1}{2a}} \quad (x, y \in I),$$

$$\mathcal{E} \left( \frac{\int_{[0,1]} (tx + (1-t)y)^c \ln(tx + (1-t)y) d\mu(t)}{\int_{[0,1]} (tx + (1-t)y)^c d\mu(t)} \right) \quad (x, y \in I),$$

$$\mathcal{E}_a \left( \frac{\int_{[0,1]} (tx + (1-t)y)^c \sin(a \ln(tx + (1-t)y)) d\mu(t)}{\int_{[0,1]} (tx + (1-t)y)^c \cos(a \ln(tx + (1-t)y)) d\mu(t)} \right) \quad (x, y \in I),$$

where  $a > 0, c \in \mathbb{R}$  are constants. In case of the first two means the maximal interval  $I$  is  $]0, \infty[$ , in case of the last mean the maximal interval is  $]\exp(-\frac{\pi}{2a}), \exp(\frac{\pi}{2a})[$ .

For the modified Bajraktarević means  $M_{f,g,\mu_1}$  and  $M_{f,g,\mu_2}$  we have the following

**Theorem 2.2.** Suppose that  $I$  is an open multiplicatively symmetric subinterval of  $\mathbb{R}_+$ ,  $f, g : I \rightarrow \mathbb{R}$  are three times continuously differentiable functions with  $g \in \mathcal{CP}(I), h' = \left(\frac{f}{g}\right)' \neq 0$ . Then the only homogeneous non-symmetric modified Bajraktarević means  $M_{f,g,\mu_1}$  are the means

$$\left( \frac{x^{c+a} + \alpha \left(\frac{x+2y}{3}\right)^{c+a} + y^{c+a}}{x^{c-a} + \alpha \left(\frac{x+2y}{3}\right)^{c-a} + y^{c-a}} \right)^{\frac{1}{2a}},$$

$$\mathcal{E} \left( \frac{x^c \ln x + \alpha \left(\frac{x+2y}{3}\right)^c \ln \left(\frac{x+2y}{3}\right) + y^c \ln y}{x^c + \alpha \left(\frac{x+2y}{3}\right)^c + y^c} \right),$$

$$\mathcal{E}_a \left( \frac{x^c \sin(\ln x^a) + \alpha \left(\frac{x+2y}{3}\right)^c \sin \left(\ln \left(\frac{x+2y}{3}\right)^a\right) + y^c \sin(\ln y^a)}{x^c \cos(\ln x^a) + \alpha \left(\frac{x+2y}{3}\right)^c \cos \left(\ln \left(\frac{x+2y}{3}\right)^a\right) + y^c \cos(\ln y^a)} \right),$$

where  $x, y \in I$ ,  $a > 0, c \in \mathbb{R}$  are constants. In case of the first two means the maximal interval  $I$  is  $]0, \infty[$ , in case of the last mean the maximal interval is  $]\exp(-\frac{\pi}{2a}), \exp(\frac{\pi}{2a})[$ .

**Theorem 2.3.** *Suppose that  $I$  is an open multiplicatively symmetric subinterval of  $\mathbb{R}_+$ ,  $f, g : I \rightarrow \mathbb{R}$  are six times continuously differentiable functions with  $g \in \mathcal{CP}(I), h' = \left(\frac{f}{g}\right)' \neq 0$ . If  $0 < \alpha \neq 81/11$  then the only homogeneous symmetric modified Bajraktarević means  $M_{f,g,\mu_2}$  are*

$$\begin{aligned} & \left( \frac{x^{c+a} + \alpha \left(\frac{x+2y}{3}\right)^{c+a} + \alpha \left(\frac{2x+y}{3}\right)^{c+a} + y^{c+a}}{x^{c-a} + \alpha \left(\frac{x+2y}{3}\right)^{c-a} + \alpha \left(\frac{2x+y}{3}\right)^{c-a} + y^{c-a}} \right)^{\frac{1}{2a}}, \\ & \mathcal{E} \left( \frac{x^c \ln x + \alpha \left(\frac{x+2y}{3}\right)^c \ln \left(\frac{x+2y}{3}\right) + \alpha \left(\frac{2x+y}{3}\right)^c \ln \left(\frac{2x+y}{3}\right) + y^c \ln y}{x^c + \alpha \left(\frac{x+2y}{3}\right)^c + \alpha \left(\frac{2x+y}{3}\right)^c + y^c} \right), \\ & \mathcal{E}_a \left( \frac{x^c \sin(\ln x^a) + \alpha \left(\frac{x+2y}{3}\right)^c \sin \left(\ln \left(\frac{x+2y}{3}\right)^a\right) + \alpha \left(\frac{2x+y}{3}\right)^c \sin \left(\ln \left(\frac{2x+y}{3}\right)^a\right) + y^c \sin(\ln y^a)}{x^c \cos(\ln x^a) + \alpha \left(\frac{x+2y}{3}\right)^c \cos \left(\ln \left(\frac{x+2y}{3}\right)^a\right) + \alpha \left(\frac{2x+y}{3}\right)^c \cos \left(\ln \left(\frac{2x+y}{3}\right)^a\right) + y^c \cos(\ln y^a)} \right), \end{aligned}$$

where  $x, y \in I$ ,  $a > 0, c \in \mathbb{R}$  are constants. In case of the first two means the maximal interval  $I$  is  $]0, \infty[$ , in case of the last mean the maximal interval is  $]\exp(-\frac{\pi}{2a}), \exp(\frac{\pi}{2a})[$ .

### 3. Proofs

**Proof of Theorem 2.1.** Excluding weighted arithmetic means (which are homogeneous Páles means) we may assume that  $c_2 c_4 c_6 \neq 0$ .

The partial derivatives

$$E_{k,l}(x) := \frac{\partial^{k+l} M_{f,g;\mu}(x, y)}{\partial x^k \partial y^l} \bigg|_{y=x} \quad (x \in I)$$

of a homogeneous mean  $M_{f,g;\mu}$  are homogeneous functions of degree  $1 - (k+l)$  therefore

$$(3.1) \quad E_{k,l}(x) = c_{k,l} x^{1-(k+l)}$$

with a suitable constants  $c_{k,l}$ .

It turns out that the functions  $E_{k,l}$  are polynomials of the functions

$$G = G(x) := \frac{g'(x)}{g(x)}, \quad H = H(x) := \frac{h''(x)}{h'(x)} \quad (x \in I),$$

and their derivatives (and the coefficients in these polynomials are polynomials of the moments of the measure  $\mu$ ).

Using equations (3.1) we deduce systems of differential equations for the unknown functions  $G, H$  (and thus for  $f, g$ ).

Concerning the measure  $\mu$  we distinguish three cases:

- Case 1:  $c_3 \neq 0$ ,
- Case 2:  $c_3 = 0$  and  $c_5 \neq 0$ ,
- Case 3:  $c_3 = c_5 = 0$  and  $5c_2c_4^2 + c_4c_6 - 6c_2^2c_6 \neq 0$ .

We remark that Case 1 (in slightly modified form) was discussed in [27] but for the sake of completeness we also give the details here.

Case 1:  $c_3 \neq 0$ .

We start with the equations

(3.2)

$$E_{1,1}(x) = \frac{c_{1,1}}{x} = -c_2(H+2G)$$

$$E_{2,1}(x) = \frac{c_{2,1}}{x^2} = -c_3(3G^2 - 3GH - H' - 3G' - H^2) + c_2(1 - 3m_1)(H' + 2G').$$

Introducing a new constant  $c := -\frac{c_{1,1}}{2c_2}$  and substituting  $G(x) = \frac{c}{x} - \frac{1}{2}H(x)$ ,  $G'(x) = -\frac{c}{x^2} - \frac{1}{2}H'(x)$ , from the first equation into the second we get the Riccati equation

$$(3.3) \quad H' - \frac{H^2}{2} = \frac{d_1}{x^2}$$

where  $d_1 := 6(c^2 - c) + \frac{2c_{2,1} + 4cc_2(1-3m_1)}{c_3}$  is a constant. By

$$(3.4) \quad z(x) = e^{-\frac{1}{2} \int H(x) dx} (> 0), \quad H(x) = -2 \frac{d}{dx} (\ln z(x))$$

(3.3) transforms to the Euler's equation

$$(3.5) \quad z'' + \frac{d_1}{x^2} z = 0.$$

The nonzero solutions of (3.5) are

$$(3.6) \quad \begin{array}{ll} z = R\sqrt{x} \cos(\ln x^a + D), & \text{if } 0 > 1 - 4d_1 = -(2a)^2, \\ z = R\sqrt{x} \cosh(\ln x^a + D), & \text{if } 0 < 1 - 4d_1 = (2a)^2, \\ z = R\sqrt{x} \sinh(\ln x^a + D), & \text{if } 0 < 1 - 4d_1 = (2a)^2, \\ z = R\sqrt{x} \exp(\pm \ln x^a), & \text{if } 0 < 1 - 4d_1 = (2a)^2, \\ z = R\sqrt{x}, & \text{if } 0 = 1 - 4d_1, \\ z = R\sqrt{x}(\ln x + D), & \text{if } 0 = 1 - 4d_1, \end{array}$$

where  $R \neq 0, a \neq 0, D$  are constants (which should be chosen such that  $z(x) > 0$ ).

From (3.4)

$$(\ln |h'|)' = \frac{h''}{h'} = H = -2 \frac{z'}{z} = (\ln z^{-2})',$$

hence, by integrating, we obtain

$$(3.7) \quad h' = K_1 z^{-2}, \quad h = K_1 \int z^{-2} + L.$$

Integrating the equation  $G(x) = \frac{c}{x} - \frac{1}{2}H(x)$  we get that  $h'(x)g(x)^2 = \beta x^{2c}$  where  $\beta$  is an arbitrary constant. From this and (3.7) we obtain that

$$(3.8) \quad g = K_2 x^c z, \quad f = g h$$

where  $K_1 \neq 0, K_2 \neq 0, L$  are arbitrary constants.

Performing the integrations with the solutions  $z$  given by (3.6) and introducing some new constants if necessary we get the following solutions for  $h, g$  and  $f$

(3.9)

$h$	$g$	$f$
$K \tan(\ln x^a + D) + L$	$M x^c \cos(\ln x^a + D)$	$M x^c [K \sin(\ln x^a + D) + L \cos(\ln x^a + D)]$
$K \tanh(\ln x^a + D) + L$	$M x^c \cosh(\ln x^a + D)$	$M x^c [K \sinh(\ln x^a + D) + L \cosh(\ln x^a + D)]$
$K \coth(\ln x^a + D) + L$	$M x^c \sinh(\ln x^a + D)$	$M x^c [K \cosh(\ln x^a + D) + L \sinh(\ln x^a + D)]$
$K x^{\mp 2a} + L$	$M x^c x^{\pm 2a}$	$M x^c [K x^{\mp 2a} + L x^{\pm 2a}]$
$K(\ln x + D)^{-1} + L$	$M x^c \sqrt{x}(\ln x + D)$	$M x^c \sqrt{x} [K + L(\ln x + D)]$
$K \ln x + L$	$M x^c \sqrt{x}$	$M x^c \sqrt{x} [K \ln x + L]$

where  $a, c, D, K, L, M \in \mathbb{R}$  are arbitrary constants apart from the restrictions  $aKM \neq 0$ .

It is easy to check that

$$M_{f_1, g_1, \mu}(x, y) = M_{f_2, g_2, \mu}(x, y) \quad (x, y \in I)$$

if

$$(3.10) \quad \begin{aligned} f_2(x) &= p f_1(x) + q g_1(x) & (x \in I) \\ g_2(x) &= r f_1(x) + s g_1(x) & (x \in I) \end{aligned}$$

where  $p, q, r, s \in \mathbb{R}$  are constants for which  $ps - qr \neq 0$ . Let us call the pairs  $(f_1, g_1)$  and  $(f_2, g_2)$  *equivalent* (with respect to the mean  $M_{f, g, \mu}$ ) if (3.10) holds. Equivalent pairs generate the same mean.



By the addition formulae of  $\sin, \cos, \sinh, \cosh$  the pairs  $(f, g)$  listed below are equivalent to the pairs given in (3.9)

	$g$	$f$	condition
(3.11)	$x^c \cos(\ln x^a)$	$x^c \sin(\ln x^a)$	$\ln x^a \in ]\frac{(2k-1)\pi}{2}, \frac{(2k+1)\pi}{2}[$ if $x \in I$
	$x^c \cosh(\ln x^a)$	$x^c \sinh(\ln x^a)$	none
	$x^c \sinh(\ln x^a)$	$x^c \cosh(\ln x^a)$	$\ln x^a > 0$ or $\ln x^a < 0$ if $x \in I$
	$x^{c+a}$	$x^{c-a}$	none
	$x^c$	$x^c \ln x$	$\ln x > 0$ or $\ln x < 0$ if $x \in I$

where  $a \neq 0, c, d \neq c$  are arbitrary constants and  $k$  is an integer (for the uniform appearance of the constants in (3.11) we replaced  $2a$  by  $a$  in the fourth line of (3.9) and we replaced  $c + \frac{1}{2}$  by  $c$  in lines five and six).

The first pair  $(f, g)$  of (3.11) gives the third mean of Theorem 2.1, and the maximal interval  $I$  as stated.

The second, third, fourth pairs  $(f, g)$  of (3.11) build up the same mean, as they are linear combinations of  $x^c \exp a \ln x = x^{c+a}$  and  $x^c \exp(-a \ln x) = x^{c-a}$ . From them we get the first mean of Theorem 2.1, the maximal interval being  $I = ]0, \infty[$ .

Finally the last pair  $(f, g)$  of (3.11) builds up the second mean of Theorem 2.1, with the maximal interval again  $I = ]0, \infty[$ .

We may assume that the constant  $a$  is positive as changing  $a$  to  $-a$  leaves our means unchanged.

It is easy to check that the three means listed in Theorem 2.1 are homogeneous indeed.

Case 2:  $c_3 = 0, c_5 \neq 0$ .

Calculating the  $E_{1,1}, E_{2,2}$  (using Maple V) in terms of  $G, H$  and their derivatives and introducing new constants  $c := -\frac{c_{1,1}}{2c_2}$  (as before)  $d := -\frac{c_{2,2}}{2c_4}$  we get the system of differential equations

$$\begin{aligned}
 (3.12) \quad & \begin{aligned} & H + 2G = \frac{2c}{x} \\ & H^3 + 4G^3 + 4H^2G + 6HG^2 \\ & + 6HG' + 4H'G + 3HH' + 12GG' + 4G'' + H'' \\ & - 3\frac{c_2^2}{c_4}(H^3 + 4G^3 + 4H^2G + 6HG^2 + 2HG' + 4GG') \\ & + \frac{5c_2}{2c_4}(2G'' + H'') = -\frac{2d}{x^3}. \end{aligned}
 \end{aligned}$$

Substituting  $G, G', G''$  from the first equation into the second and introducing the new unknown function

$$(3.13) \quad S(x) := \frac{1}{2} \left( H'(x) - \frac{H(x)^2}{2} \right)$$

we get the following first order linear differential equation

$$(3.14) \quad S'(x) + \frac{2cuS(x)}{x} = \frac{k}{x^3}$$

where  $k = k(c, d, c_2, u)$

$$\begin{aligned} u : &= 1 - \frac{3c_2^2}{c_4}, \\ k : &= d + 2uc^3 - (4 + 2u)c^2 + \left( 4 + \frac{5(1-u)}{3c_2} \right) \end{aligned}$$

We may assume here that  $c \neq 0$ , otherwise from (3.14) we get  $S(x) = \frac{\text{constant}}{x^2}$  and the Riccati equation (3.13) (for the unknown function  $H$ ) transforms to an Euler's equation and we can get the solution as in Case 1.

The general solution of (3.14) is

$$S(x) = \begin{cases} k(c, d, c_2, u)x^{-8cu} \frac{x^{8cu-2} - 1}{8cu - 2} + Cx^{-8cu} & \text{if } cu \neq 1/4, \\ k(c, d, c_2, 1/(4c))x^{-2} \ln x + Cx^{-2} & \text{if } cu = 1/4, \end{cases}$$

where  $C$  is an arbitrary constant. The next step is to determine  $H$  from the (Riccati) equation (3.13)

$$H' - \frac{H^2}{2} = 2S.$$

With  $z(x) = e^{-\frac{1}{2} \int H(x) dx} (> 0)$ ,  $H(x) = -2(\ln z(x))'$  this transforms to the linear homogeneous differential equation

$$(3.15) \quad z'' + Sz = 0.$$

Unfortunately the Riccati equation cannot be solved by quadratures for all values of the parameters. At this point the equation obtained from the *fifth derivative* helps. We perform the following steps (all Maple calculations):

- calculation of  $E_{3,2}$  in terms of  $G, H$  and their derivatives,
- substitution of  $G(x) = \frac{c}{x} - \frac{1}{2}H(x)$ ,  $G'(x) = -\frac{c}{x^2} - \frac{1}{2}H'(x)$ , etc. into  $E_{3,2}$  it becomes a function of  $H, H', H''$  etc.,

- substitution of  $H' = 2S + \frac{H^2}{2}$ ,  $H'' = 2S' + 2HS + \frac{H^3}{2}$ , etc. into the previous form of  $E_{3,2}$  it becomes a function of  $S, S', S''$  etc., and  $H$  disappears!
- substitution of  $S'(x) = -\frac{2cuS(x)}{x} + \frac{k}{x^3}$  and from this  $S'', S'''$  etc. into the previous form of  $E_{3,2}$  it becomes a function of  $S$  only.

Equation (3.1) that is  $E_{3,2}(x) = \frac{e}{x^4}$  (after multiplication by  $x^4$ ) goes over into the second degree algebraic equation

$$(3.16) \quad A(x^2S(x))^2 + B(x^2S(x)) + C = 0$$

where the coefficients  $A, B, C$  depend on the parameters  $c, d, e, m_1, c_2, c_4, c_5$ . In particular  $A = c_5c_4^2 \neq 0$ , therefore

$$S(x) = \frac{\text{constant}}{x^2},$$

thus (3.15) is an Euler's equation again from which we get the unknown functions and the homogeneous means the same way as in Case 1.

Case 3:  $c_3 = c_5 = 0$  and  $5c_2c_4^2 + c_4c_6 - 6c_2^2c_6 \neq 0$ .

We do the same as in the previous Case, but instead of the fifth derivative we use the *sixth derivative*  $E_{3,3}(x) = \frac{e}{x^5}$ . This again goes over into the second degree algebraic equation

$$(3.17) \quad A^*(x^2S(x))^2 + B^*(x^2S(x)) + C^* = 0$$

but now the coefficient  $A^*$  has the form

$$A^* = -6\frac{c}{c_4} (5c_2c_4^2 + c_4c_6 - 6c_2^2c_6) \neq 0.$$

therefore

$$S(x) = \frac{\text{constant}}{x^2}.$$

(3.15) is an Euler's equation again from which we get the unknown functions and the homogeneous means the same way as in Case 1. ■

**Proof of Theorem 2.2.** For the measure  $\mu_1 = \frac{1}{\alpha+2}(\delta_0 + \alpha\delta_{\frac{1}{3}} + \delta_1)$ , ( $\alpha > 0$ ) we have  $m_1 = \frac{\alpha+3}{3(\alpha+2)}$  and

$$3^3(\alpha+2)^4c_3 = (-\alpha-3)^3 - \alpha + (2\alpha+3)^3 = 7\alpha^3 + 27\alpha^2 + 26\alpha = \alpha(\alpha+2)(7\alpha+13)$$

therefore  $c_3 > 0$  for  $\alpha > 0$ , thus Case 1. of the proof of Theorem 2.1 is applicable. ■

**Proof of Theorem 2.3.** For the measure  $\mu_2 = \frac{1}{2\alpha+2}(\delta_0 + \alpha(\delta_{\frac{1}{3}} + \delta_{\frac{2}{3}}) + \delta_1)$ , ( $\alpha > 0$ ) we have  $m_1 = \frac{1}{2}$  and

$$c_k = \frac{(3^k + \alpha)((-1)^k + 1)}{2 \cdot 6^k(\alpha + 1)}$$

therefore  $c_3 = 0$ . However

$$5c_2c_4^2 + c_4c_6 - 6c_2^2c_6 = \frac{256\alpha(81 - 11\alpha)}{6^{10}(\alpha + 1)^3}$$

therefore if  $0 < \alpha \neq \frac{81}{11}$  then Case 3. is applicable. ■

#### 4. Closing remarks

Using the inequality  $c_4^2 \leq c_2c_6$  (which follows from Hölder's inequality) we can estimate the essential factor of  $A^*$  as

$$K := 5c_2c_4^2 + c_4c_6 - 6c_2^2c_6 \leq 5c_2^2c_6 + c_4c_6 - 6c_2^2c_6 = c_6(c_4 - c_2^2),$$

and here the last factor is nonnegative:  $c_4 - c_2^2 \geq 0$  (again by Hölder's inequality). Thus the constant  $K$  can be positive, zero or negative. Indeed for the measure  $\mu_2$  we have that (with  $\alpha > 0$ )

$$K \begin{matrix} \leq \\ \geq \end{matrix} 0 \quad \text{if and only if} \quad \frac{81}{11} \begin{matrix} \leq \\ \geq \end{matrix} \alpha.$$

For Bajraktarević and for Cauchy means  $K = 0, A^* = 0$ . For these means in (3.17) either  $B^* \neq 0$  or the parameters  $u, k$  in (3.14) are such that the equation (3.15) (obtained by transforming the Riccati equation) can be solved by integration. Using this method *all homogeneous Bajraktarević and Cauchy means have been determined* by the author in [28]. Perhaps a similar argument (solving the equation (3.15) by integration) may lead to getting rid of the moment condition (2.1).

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