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GENERALIZED HERMITE-HADAMARD INEQUALITY FOR LIPSCHTIZ **FUNCTIONS**

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Abstract. In this paper, we establish some Hermite-Hadamard type inequalities for Lipschitz functions defined on

invex subsets of real line.

Keywords: Hermite-Hadamard inequality; Invex sets; Lipschitz functions.

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1. Introduction

Let I = [c,d] be an interval on the real line \mathbb{R} , $f: I \to \mathbb{R}$ be a convex function and $a,b \in \mathbb{R}$

[c,d], a < b. We consider the well-known Hermite-Hadamard inequality

 $f\left(\frac{a+b}{2}\right) \le \frac{1}{b-a} \int_{a}^{b} f(x)dx \le \frac{f(a)+f(b)}{2}.$ (1.1)

Several refinements and generalizations of Hermite-Hadamard have been found in [1-5, 8-12,

16] and references therein. In recent years several extensions and generalizations have been

considered for classical convexity. A significant generalization of convex functions is that of

preinvex functions introduced by Ben-Israel and Mond in [7] (see [6, 14] for more property and

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generalizations).

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Now, we recall some notions in invexity analysis which will be used throughout the paper (see [2, 13, 14, 17] and references therein). A set $S \subseteq \mathbb{R}$ is said to be invex with respect to the map $\eta: S \times S \to S$, if for every $x,y \in S$ and every $t \in [0,1]$, $y+t\eta(x,y) \in S$. Recall that an η -path for $x,y \in S$ is a subset of S defined by

$$P_{xy} := \{x + t \eta(y, x) | 0 \le t \le 1\}.$$

It is obvious that every convex set is invex with respect to the map $\eta(x,y) = x - y$, but there exist invex sets which are not convex. The mapping $\eta: S \times S \to S$ is said to be satisfies the condition C if for every $x,y \in S$ and $t \in [0,1]$,

$$\eta(y,y+t\eta(x,y))=-t\eta(x,y),$$

$$\eta(x, y + t\eta(x, y)) = (1 - t)\eta(x, y).$$

For every $x, y \in S$ and every $t_1, t_2 \in [0, 1]$ from condition C we have

$$\eta(y + t_2 \eta(x, y), y + t_1 \eta(x, y)) = (t_2 - t_1) \eta(x, y). \tag{1.2}$$

Let $S \subseteq \mathbb{R}$ be an invex set with respect to $\eta : S \times S \to S$. Then, the function $f : S \to \mathbb{R}$ is said to be preinvex with respect to η , if for every $x, y \in S$ and $t \in [0, 1]$,

$$f(y+t\eta(x,y)) \le tf(x) + (1-t)f(y).$$

Every convex function is a preinvex with respect to the map $\eta(x,y) = x - y$ but the converse does not holds. The following Hermite-Hadamard inequality for preinvex functions is introduced in [15],

$$f(a + \frac{1}{2}\eta(b,a)) \le \frac{1}{\eta(b,a)} \int_{a}^{a+\eta(b,a)} f(x)dx \le \frac{f(a) + f(b)}{2},\tag{1.3}$$

where $a, b \in S$, (see also [5]).

On the other hand, Dragomir in [9] defined two mapping $H, F : [0,1] \to \mathbb{R}$, as follows and established several important results in connection to Hermite-Hadamard inequality.

$$H(t) := \frac{1}{b-a} \int_{a}^{b} f\left(tx + (1-t)\frac{a+b}{2}\right) dx,$$

$$F(t) := \frac{1}{(b-a)^{2}} \int_{a}^{b} \int_{a}^{b} f\left(tx + (1-t)y\right) dx dy.$$
(1.4)

Since then numerous articles have appeared in the literature reflecting further applications and properties of mappings H, F, (see [3, 8, 10, 11, 16]) and references therein. In [10] Dragomir by relaxing convexity and utilizing two above mapping, introduced some Hermite-Hadamard inequalities for Lipschitz functions defined on intervals as follows;

Theorem 1.1. Let $f: I \subseteq \mathbb{R} \to \mathbb{R}$ be a M-Lipschitz function and $a, b \in I$ with a < b. Then, we have the following inequalities

$$\left| f\left(\frac{a+b}{2}\right) - \frac{1}{b-a} \int_{a}^{b} f(x)dx \right| \le \frac{M}{4}(b-a), \tag{1.5}$$

and

$$\left| \frac{f(a) + f(b)}{2} - \frac{1}{b - a} \int_{a}^{b} f(x) dx \right| \le \frac{M}{3} (b - a). \tag{1.6}$$

Theorem 1.2. Let $f: I \subseteq \mathbb{R} \to \mathbb{R}$ be a M-Lipschitz function and $a, b \in I$ with a < b. Then,

- (i) The mapping H is $\frac{M}{4}(b-a)$ -Lipschitz on [0,1].
- (ii) For every $t \in [0,1]$ we have the following inequalities

$$\left| H(t) - \frac{1}{b-a} \int_{a}^{b} f(x) dx \right| \le \frac{M(1-t)}{4} (b-a),$$
 (1.7)

$$\left| f\left(\frac{a+b}{2}\right) - H(t) \right| \le \frac{Mt}{4} \left(b-a\right), \tag{1.8}$$

and

$$\left| H(t) - t \frac{1}{b-a} \int_{a}^{b} f(x) dx - (1-t) f\left(\frac{a+b}{2}\right) \right| \le \frac{t(1-t)M}{2} (b-a). \tag{1.9}$$

Theorem 1.3. Let $f: I \subseteq \mathbb{R} \to \mathbb{R}$ be a M-Lipschitz function and $a, b \in I$ with a < b. Then,

- (i) F(t) = F(1-t), for all $t \in [0,1]$
- (ii) The mapping F is a $\frac{M(b-a)}{3}$ -Lipsschitz function on [0,1].
- (iii) We have the following inequalities

$$\left| F(t) - \frac{1}{(b-a)^2} \int_a^b \int_a^b f(\frac{x+y}{2}) dx dy \right| \le \frac{M|2t-1|}{6} (b-a), \tag{1.10}$$

$$\left| F(t) - \frac{1}{b-a} \int_a^b f(x) dx \right| \le \frac{Mt}{3} (b-a), \tag{1.11}$$

and

$$|F(t) - H(t)| \le \frac{M(1-t)}{4}(b-a).$$
 (1.12)

The main purpose of this paper is to establishing some new inequalities involving generalizations of two above mappings for Lipschitz functions on invex subsets of \mathbb{R} .

2. Main results

At first we start with the following theorem connecting two inequalities of Hermite-Hadamard type for Lipschitz functions defined on invex sets.

Theorem 2.1. Let $S \subseteq \mathbb{R}$ be an invex set with respect to $\eta : S \times S \to S$. Suppose that η satisfies condition C. Assume that $f : S \to \mathbb{R}$ is a M-Lipschitz function and $a, b \in S$ with $\eta(a, b) \neq 0$. Then,

(i)

$$\left| f\left(a + \frac{1}{2}\eta(a,b)\right) - \frac{1}{\eta(a,b)} \int_{b}^{c} f(x)dx \right| \le \frac{1}{4}M \left| \eta(a,b) \right|, \tag{2.1}$$

where $c := b + \eta(a, b)$.

(ii) If a > b and $\eta(a,b) \ge a - b$, then,

$$\left| \frac{f(a) + f(b)}{2} - \frac{1}{\eta(a,b)} \int_{b}^{c} f(x) dx \right|
\leq \frac{M(a-b)^{3}}{3\eta(a,b)^{2}} + \frac{M\eta(a,b)}{2} + \frac{M(b-a)}{2},$$
(2.2)

where $c := b + \eta(a,b)$.

Proof. (i) Let $a, b \in S$ and $t \in [0, 1]$. Then,

$$\begin{aligned}
|tf(a) + (1-t)f(b) - f(b+t\eta(a,b))| \\
&= |t(f(a) - f(b+t\eta(a,b))) + (1-t)(f(b) - f(b+t\eta(a,b)))| \\
&\leq t|f(a) - f(b+t\eta(a,b))| + (1-t)|f(b) - f(b+t\eta(a,b))| \\
&\leq tM|a-b-t\eta(a,b)| + t(1-t)M|\eta(a,b)|.
\end{aligned} (2.3)$$

For $t = \frac{1}{2}$, we get

$$\left| \frac{f(a) + f(b)}{2} - f(b + \frac{1}{2}\eta(a,b)) \right| \\
\leq \frac{1}{2}M \left| a - b - \frac{1}{2}\eta(a,b) \right| + \frac{1}{2}M |\eta(a,b)|. \tag{2.4}$$

If in (2.4) we put $b + t\eta(a,b)$ and $b + (1-t)\eta(a,b)$ instate of a and b, respectively then we obtain

$$\left| \frac{f(b+t\eta(a,b)) + f(b+(1-t)\eta(a,b))}{2} - f(b+\frac{1}{2}\eta(a,b)) \right| \\
\leq \frac{1}{2}M|2t-1||\eta(a,b)|.$$
(2.5)

Integrating on [0,1] implies that

$$\left| \frac{\int_{0}^{1} f(b+t\eta(a,b))dt + \int_{0}^{1} f(b+(1-t)\eta(a,b))dt}{2} - f(b+\frac{1}{2}\eta(a,b)) \right| \leq \frac{1}{4}M|\eta(a,b)|.$$
(2.6)

(ii) For every $t \in [0, 1]$, from (2.3) we have

$$\left| tf(a) + (1-t)f(b) - f(b+t\eta(a,b)) \right|
\leq tM |a-b-t\eta(a,b)| + t(1-t)M\eta(a,b).$$
(2.7)

By integrating on [0,1] we get

$$\left| f(a) \int_{0}^{1} t dt + f(b) \int_{0}^{1} (1 - t) dt - \int_{0}^{1} f(a + t \eta(a, b)) dt \right|$$

$$\left(= \left| \frac{f(a) + f(b)}{2} - \frac{1}{\eta(a, b)} \int_{a}^{c} f(x) dx \right| \right)$$

$$\leq \left[\int_{0}^{1} t M |a - b - t \eta(a, b)| dt \right] + \int_{0}^{1} t (1 - t) M \eta(a, b) dt$$

$$= \left[\frac{M(a - b)^{3}}{3\eta(a, b)^{2}} + \frac{M\eta(a, b)}{3} + \frac{M(b - a)}{2} \right] + \frac{M\eta(a, b)}{6}$$

$$= \frac{M(a - b)^{3}}{3\eta(a, b)^{2}} + \frac{M\eta(a, b)}{2} + \frac{M(b - a)}{2}.$$
(2.8)

Note that, by simple computation we have

$$\begin{split} & \int_0^1 t \, |a - b - t \eta(a, b)| \, dt \\ &= \int_0^{\lambda} t \, (a - b - t \eta(a, b)) \, dt + \int_{\lambda}^1 t \, (b - a + t \eta(a, b)) \, dt \\ &= \frac{(a - b)^3}{3 \eta(a, b)^2} + \frac{\eta(a, b)}{3} + \frac{b - a}{2}, \end{split}$$

where $\lambda := \frac{a-b}{\eta(a,b)}$.

Remark 2.1. If in Theorem 2.1, $\eta(x,y) = x - y$, for every $x,y \in S$, then we have the results in Theorem 1.1, as a special case.

Motivated by [9] for a real valued function f defined on an invex set $S \subseteq \mathbb{R}$ with respect to $\eta: S \times S \to S$, we consider two mappings $H, F: [0,1] \to R$, as follows;

$$\mathsf{H}(t) := \frac{1}{\eta(b,a)} \int_a^c f\left(a + \frac{1}{2}\eta(b,a) + t\eta(y,a + \frac{1}{2}\eta(b,a))\right) dy,$$

and

$$\mathsf{F}(t) := \frac{1}{n(b,a)^2} \int_a^c \int_a^c f(x+t\eta(y,x)) dx dy,$$

where $a,b \in S$ and $c := a + \eta(b,a)$. Note that in the special case, if $\eta(x,y) = x - y$ for every $x,y \in S$ then, the mappings H and F reduce to mappings H and F defined in (1.4), respectively. The following theorem is a generalization of theorem 1.2 in invexity setting.

Theorem 2.2. Let $S \subseteq \mathbb{R}$ be an invex set with respect to $\eta : S \times S \to S$. Suppose that η satisfies condition C and for every $x \neq y \in S$, $\eta(y,x) \neq 0$. Assume that $f : S \to \mathbb{R}$ is a M-Lipschitz function. Then, for every $a,b \in S$ one has

- (i) The mapping H is $\frac{M}{4}|\eta(b,a)|$ Lipschitz on [0,1].
- (ii) For every $t \in [0,1]$ we have the following inequalities

$$\left| H(t) - \frac{1}{\eta(b,a)} \int_{a}^{c} f(x) dx \right| \le \frac{M(1-t)}{4} |\eta(b,a)|,$$
 (2.9)

$$\left| f\left(a + \frac{1}{2}\eta(b, a)\right) - H(t) \right| \le \frac{Mt}{4} |\eta(b, a)|, \tag{2.10}$$

and

$$\left| H(t) - t \frac{1}{\eta(b,a)} \int_{a}^{c} f(x) dx - (1-t) f\left(a + \frac{1}{2} \eta(b,a)\right) \right|$$

$$\leq \frac{t(1-t)M}{2} |\eta(b,a)|,$$
(2.11)

where $c := a + \eta(b, a)$.

Proof. Let $t_1, t_2 \in [0, 1]$. Then,

$$\begin{aligned} &\left| \mathsf{H}(t_{2}) - \mathsf{H}(t_{1}) \right| \\ &= \frac{1}{|\eta(b,a)|} \left| \int_{a}^{c} f\left(a + \frac{1}{2}\eta(b,a) + t_{2}\eta(x,a + \frac{1}{2}\eta(b,a))\right) \right. \\ &\left. - \int_{a}^{c} f\left(a + \frac{1}{2}\eta(b,a) + t_{1}\eta(x,a + \frac{1}{2}\eta(b,a))\right) dx \right| \\ &\leq \frac{1}{|\eta(b,a)|} \int_{a}^{c} \left| f\left(a + \frac{1}{2}\eta(b,a) + t_{2}\eta(x,a + \frac{1}{2}\eta(b,a))\right) \right. \\ &\left. - f\left(a + \frac{1}{2}\eta(b,a) + t_{1}\eta(x,a + \frac{1}{2}\eta(b,a))\right) \right| dx \end{aligned} \\ &\leq \frac{M}{|\eta(b,a)|} \int_{a}^{c} \left| t_{2}\eta(x,a + \frac{1}{2}\eta(b,a)) - t_{1}\eta(x,a + \frac{1}{2}\eta(b,a)) \right| dx \\ &= \frac{M|t_{2} - t_{1}|}{|\eta(b,a)|} \int_{a}^{c} |\eta(x,a + \frac{1}{2}\eta(b,a))| dx \\ &= \frac{M|\eta(b,a)|}{A} |t_{2} - t_{1}|. \end{aligned}$$

Indeed, if we choose the change of variable $x := a + s\eta(b, a), s \in [0, 1]$, and using (1.2) then we have

$$\int_{a}^{c} |\eta(x, a + \frac{1}{2}\eta(b, a))| dx$$

$$\int_{0}^{1} |\eta(a + s\eta(b, a), a + \frac{1}{2}\eta(b, a))| |\eta(b, a)| ds$$

$$= |\eta(b, a)|^{2} \int_{0}^{1} |s - \frac{1}{2}| ds = \frac{1}{4} |\eta(b, a)|^{2},$$
(2.13)

this completes the proof of (i).

(ii) It is easy to see that

$$\mathsf{H}(0) = f\left(a + \frac{1}{2}\eta(b, a)\right),\,$$

and

$$H(1) = \frac{1}{\eta(b,a)} \int_a^c f(x) dx.$$

Now, the inequalities (2.9) and (2.10) follow from (2.12) by choosing $t_1 = t, t_2 = 1$ and $t_1 = 0, t_2 = t$, respectively. Inequality (2.11) follow by adding t times (2.9) and (1 - t) times (2.10). This completes the proof.

Theorem 2.2. Let $S \subseteq \mathbb{R}$ be an invex set with respect to $\eta : S \times S \to \mathbb{R}$. Suppose that for every $x \neq y \in S$, $\eta(y,x) \neq 0$. If $f : S \to \mathbb{R}$ is a M-Lipsschitz function then; for every $a,b \in S$,

- (i) F(t) = F(1-t), for all $t \in [0,1]$
- (ii) If η satisfies condition C then, F is a $\frac{M|\eta(b,a)|}{3}$ —Lipsschitz function on [0,1].
- (iii) If η satisfies condition C then, for every $t \in [0,1]$ we have the following inequalities

$$\left| F(t) - \frac{1}{\eta(b,a)^2} \int_a^c \int_a^c f(x + \frac{1}{2}\eta(y,x)) dx dy \right| \\
\leq \frac{M|2t - 1|}{6} |\eta(b,a)|, \tag{2.14}$$

$$\left| F(t) - \frac{1}{\eta(b,a)} \int_a^c f(x) dx \right| \le \frac{Mt}{3} |\eta(b,a)|, \tag{2.15}$$

and

$$|F(t) - H(t)| \le \frac{M(1-t)}{4} |\eta(b,a)|.$$
 (2.16)

Proof. (i) It is obvious.

(ii) Let $t_1, t_2 \in [0, 1]$. Then,

$$|F(t_{2}) - F(t_{1})|$$

$$= \frac{1}{\eta(b,a)^{2}} \left| \int_{a}^{c} \int_{a}^{c} \left[f(x + t_{2}\eta(y,x)) - f(x + t_{1}\eta(y,x)) \right] dx dy \right|$$

$$\leq \frac{1}{\eta(b,a)^{2}} \int_{a}^{c} \int_{a}^{c} \left| f(x + t_{2}\eta(y,x)) - f(x + t_{1}\eta(y,x)) \right| dx dy$$

$$\leq \frac{M|t_{2} - t_{1}|}{\eta(b,a)^{2}} \int_{a}^{c} \int_{a}^{c} |\eta(y,x)| dx dy.$$
(2.17)

On the other hand, if we use the change of variables $x := a + r\eta(b, a), y := a + s\eta(b, a), r, s \in [0, 1]$ then by simple computation we get

$$\frac{\partial(x,y)}{\partial(r,s)} = \begin{pmatrix} \eta(y,x) & 0 \\ 0 & \eta(y,x) \end{pmatrix},$$

hence det $\frac{\partial(x,y)}{\partial(r,s)} = \eta(b,a)^2$. Now, by using (1.2) we obtain

$$\frac{1}{\eta(b,a)^2} \int_a^c \int_a^c |\eta(y,x)| dx dy$$

$$= \frac{1}{\eta(b,a)^2} \int_0^1 \int_0^1 |\eta(a+s\eta(b,a),a+r\eta(b,a))| |\eta(b,a)|^2 dr ds$$

$$= |\eta(b,a)| \int_0^1 \int_0^1 |s-r| dr ds = \frac{|\eta(b,a)|}{3}.$$
(2.18)

By combining (2.17) and (2.18) it follows that

$$|\mathsf{F}(t_2) - \mathsf{F}(t_1)| \le \frac{M|\eta(b,a)|}{3}|t_2 - t_1|.$$
 (2.19)

(iii) The inequalities (2.14) and (2.15) follows from (2.19) if we choose $t_1 = \frac{1}{2}, t_2 = t$ and $t_1 = 0, t_2 = t$, respectively.

Now, we prove the inequality (2.16). Since f is M-Lipschitz if we set

$$y := a + s\eta(b, a), x := a + r\eta(b, a), r, s \in [0, 1]$$

then, by using (1.2) we have

$$\left| f(y+t\eta(x,y)) - f\left(a + \frac{1}{2}\eta(b,a) + t\eta(x,a + \frac{1}{2}\eta(b,a))\right) \right| \\
\leq M \left| y + t\eta(x,y) - a - \frac{1}{2}\eta(b,a) - t\eta(x,a + \frac{1}{2}\eta(b,a)) \right| \\
= M \left| s\eta(b,a) + t(r-s)\eta(b,a) - \frac{1}{2}\eta(b,a) - t(r - \frac{1}{2})\eta(b,a) \right| \\
= M \left| s\eta(b,a) - ts\eta(b,a) - \frac{1}{2}\eta(b,a) + \frac{1}{2}t\eta(b,a) \right| \\
= M \left| (1-t)s\eta(b,a) - (1-t)\frac{1}{2}\eta(b,a) \right| \\
= (1-t)M \left| y - a - \frac{1}{2}\eta(b,a) \right|, \text{ for all } t \in [0,1]. \tag{2.20}$$

By integrating the inequality (2.20) on $P_{ab} \times P_{ab}$ we have

$$\begin{split} &\left|\frac{1}{\eta(b,a)^2}\int_a^c\int_a^c f\left(x+\frac{1}{2}\eta(y,x)\right)dxdy \right. \\ &\left. -\frac{1}{\eta(b,a)}\int_a^c f\left(a+\frac{1}{2}\eta(b,a)+t\eta(x,a+\frac{1}{2}\eta(b,a))\right)dx \right| \\ &\leq (1-t)M\frac{1}{\eta(b,a)}\int_a^c \left|y-a-\frac{1}{2}\eta(b,a)\right|dy \\ &= \frac{(1-t)M}{4}|\eta(b,a)|. \end{split}$$

This completes the proof.

Corollary 2.2. If in Theorem 2.2, $\eta(x,y) = x - y$, for every $x,y \in S$, then we have the results in Theorem 1.3, as a special case.

Conflict of Interests

The author declares that there is no conflict of interests.

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