

ON FRACTIONAL DIFFERENTIABLE s -CONVEX FUNCTIONS

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ABSTRACT. In this paper some properties of s -convex functions are considered. A combination between local fractional α -derivative and s -convexity are introduced and investigated.

1. Introduction

In [4], Hudzik and Maligranda considered among others the class of functions which are s -convex in the second sense. This class is defined in the following way: a function $f : \mathbb{R}^+ \rightarrow \mathbb{R}^+$, where $\mathbb{R}^+ = [0, \infty)$, is said to be s -convex in the second sense if

$$(1.1) \quad f(\alpha x + \beta y) \leq \alpha^s f(x) + \beta^s f(y)$$

for all $x, y \in [0, \infty)$, $\alpha, \beta \geq 0$ with $\alpha + \beta = 1$ and for some fixed $s \in (0, 1]$. This class of s -convex functions in the second sense is usually denoted by K_s^2 . It is convenient to mention that, Hudzik and Maligranda (see [4]), proved that the functions in K_s^2 are nonnegative. Also, it can be easily seen that for $s = 1$, s -convexity reduces to ordinary convexity of functions defined on $[0, \infty)$.

In [3], Dragomir and Fitzpatrick proved a variant of Hadamard's inequality which holds for s -convex functions in the second sense.

Theorem 1.1. *Suppose that $f : [0, \infty) \rightarrow [0, \infty)$ is an s -convex function in the second sense, where $s \in (0, 1)$ and let $a, b \in [0, \infty)$, $a < b$. If $f \in L^1[0, 1]$, then the following inequalities hold:*

$$(1.2) \quad 2^{s-1} f\left(\frac{a+b}{2}\right) \leq \frac{1}{b-a} \int_a^b f(x) dx \leq \frac{f(a) + f(b)}{s+1}.$$

The constant $k = \frac{1}{s+1}$ is the best possible in the second inequality in (1.2). The above inequalities are sharp.

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In literature, for a continuous function f on (a, b) and for all $x \in [a, b]$, $\alpha \in \mathbb{R}_+$, the left (respectively right) *Riemann–Liouville integral* at the point x is defined by

$$I_{a,-}^{\alpha}(f)(x) = \frac{1}{\Gamma(\alpha)} \int_a^x (x-t)^{\alpha-1} f(t) dt,$$

$$I_{b,+}^{\alpha}(f)(x) = \frac{1}{\Gamma(\alpha)} \int_x^b (t-x)^{\alpha-1} f(t) dt.$$

The left (respectively right) Riemann–Liouville derivative at x is given by

$$D_{a,-}^{\alpha}(f)(x) = \frac{d}{dx} I_{a,-}^{1-\alpha}(f)(x),$$

$$D_{b,+}^{\alpha}(f)(x) = \frac{d}{dx} I_{b,+}^{1-\alpha}(f)(x).$$

Therefore, the function f admits a fractional derivative of order α , $0 < \alpha < 1$ by below (above) if $D_-^{\alpha}(f)(x)$ exists (if $D_+^{\alpha}(f)(x)$ exists).

In [1], Adda and Cresson, have introduced a local fractional derivative as follows:

Definition 1.2. Let $f : [a, b] \rightarrow \mathbb{R}$ be a continuous function. Then, f is said to have right (resp. left) local fractional derivative of order $\alpha \in (0, 1)$ at $y \in [a, b]$ if

$$d_{\sigma}^{\alpha} f(x) = \lim_{x \rightarrow y^{\sigma}} D_{y,-\sigma}^{\alpha} [\sigma(f(x) - f(y))],$$

for $\sigma = \pm$, respectively.

One can deduce the following properties for f .

(1) If f is differentiable at x , we have

$$\lim_{\alpha \rightarrow 1} d_{\sigma}^{\alpha} f(x) = f'(x), \quad \sigma = \pm.$$

(2) We have $d_{\sigma}^{\alpha}(C) = 0$, for all $C \in \mathbb{R}$ and $\sigma = \pm$.

Theorem 1.3. Let $f : [a, b] \rightarrow \mathbb{R}$ be a continuous function. Then the right (resp. left) local fractional derivative $d_{\sigma}^{\alpha} f(x)$, $0 < \alpha < 1$ at $y \in [a, b]$ is given by

$$d_{\sigma}^{\alpha} f(x) = \Gamma(1 + \alpha) \lim_{y \rightarrow x^{\sigma}} \frac{\sigma(f(y) - f(x))}{|y - x|^{\alpha}}.$$

Theorem 1.4. Let $f : [a, b] \rightarrow \mathbb{R}$ be a continuous function such that $d_{\sigma}^{\alpha} f(x)$ exists for $\alpha > 0$, $\sigma = \pm$, then

$$f(x) = f(y) + \sigma \frac{d_{\sigma}^{\alpha} f(x)}{\Gamma(1 + \alpha)} [\sigma(y - x)]^{\alpha} + R_{\sigma}(x, y),$$

with

$$R_{\sigma}(x, y) = \sigma \frac{1}{\Gamma(1 + \alpha)} \int_0^{x-y} \frac{d}{dt} F_{\sigma}(y, \sigma t, \alpha) (\sigma(x - y - t))^{\alpha} dt,$$

and

$$\lim_{x \rightarrow y^\sigma} \frac{R_\sigma(x, y)}{(\sigma(x - y))^\alpha} = 0,$$

where,

$$F_\sigma(y, \sigma(x - y), \alpha) = D_{y, -\sigma}^\alpha [\sigma(f - f(y))](x).$$

Also, in [1], the notion of a local α -derivative is introduced as follows:

Definition 1.5. Let I be an open interval of \mathbb{R} , $\alpha \in (0, 1]$ and let f be a function on I . Then, f is said to have a right (resp. left) locally α -derivative at $t_0 \in I$ iff the function $t \rightarrow \frac{f(t) - f(t_0)}{\sigma(\sigma(t - t_0)^\alpha)}$, $\sigma = +$ (resp. $\sigma = -$), admits, a limit in \mathbb{R} when $t \rightarrow t_0^\sigma$.

In general, the α -right or α -left local fractional derivative may not exist. However, the following quantities are always defined:

$$\begin{aligned} \overline{\lim}_{x \rightarrow x_0^+} \frac{f(x) - f(x_0)}{(x - x_0)^\alpha} &= \Lambda_+^\alpha(x_0), \\ \lim_{x \rightarrow x_0^+} \frac{f(x) - f(x_0)}{(x - x_0)^\alpha} &= \lambda_+^\alpha(x_0), \\ \overline{\lim}_{x \rightarrow x_0^-} \frac{f(x) - f(x_0)}{-(x - x_0)^\alpha} &= \Lambda_-^\alpha(x_0), \\ \lim_{x \rightarrow x_0^-} \frac{f(x) - f(x_0)}{-(x - x_0)^\alpha} &= \lambda_-^\alpha(x_0). \end{aligned}$$

If $\Lambda_+^\alpha(x_0)$ and $\lambda_+^\alpha(x_0)$ are finite and equal, then they are equal to the α -right local derivative at x_0 . Similarly, if $\Lambda_-^\alpha(x_0)$ and $\lambda_-^\alpha(x_0)$ are finite and equal, then they are equal to the α -left local derivative at x_0 .

Let us assume that $\lim_{t \rightarrow x^\sigma} u_x(t) = d_\sigma^\alpha f(x)$, then $\lim_{t \rightarrow x^\sigma} \{u_x(t) - d_\sigma^\alpha f(x)\} = 0$. Set $\lim_{t \rightarrow x^\sigma} u_x(t) = 0$. Then,

$$u_x(t) = d_\sigma^\alpha f(x) - \frac{f(t) - f(x)}{\sigma(\sigma(t - x))^\alpha}, \quad t \neq x.$$

and we write

$$\frac{f(t) - f(x)}{\sigma(\sigma(t - x))^\alpha} = d_\sigma^\alpha f(x) - u_x(t)$$

which is equivalent to

$$f(t) = f(x) + \sigma(\sigma(t - x))^\alpha [d_\sigma^\alpha f(x) - u_x(t)].$$

Simply, we show that f is right (resp. left) α -differentiable at x , if $\lim_{t \rightarrow x^\sigma} u_x(t)$; exists.

In this paper we study some properties of s -convex functions, and we give a combination between the local fractional α -derivative and s -convexity for some function f defined on real interval.

2. Some Properties of s -Convex Functions

We begin with the following theorem, see also [2]:

Theorem 2.1. *Let f be an s -convex function on (a, b) and let $x_i \in (a, b)$, $i = 1, 2, 3, \dots$. If $\alpha_i > 0$ and $\sum_{i=1}^n \alpha_i = 1$, then*

$$(2.1) \quad f\left(\sum_{i=1}^n \alpha_i x_i\right) \leq \sum_{i=1}^n \alpha_i^s f(x_i).$$

Proof. Let $x_i \in (a, b)$, $\alpha_i > 0$ and $\sum_{i=1}^n \alpha_i = 1$, for all $i = 1, 2, 3, \dots$. The proof will be done by induction. For $n = 2$, the result holds by the assumptions, since f is s -convex. Suppose that (2.1) holds for $n = k$, that is

$$(2.2) \quad f\left(\sum_{i=1}^k \alpha_i x_i\right) \leq \sum_{i=1}^k \alpha_i^s f(x_i).$$

We want to show that (2.2) is true for $n = k + 1$. Therefore, by induction we have,

$$\begin{aligned} f\left(\sum_{i=1}^{k+1} \alpha_i x_i\right) &= f\left(\sum_{i=1}^k \alpha_i x_i + \alpha_{k+1} x_{k+1}\right) \\ &\leq \sum_{i=1}^k \alpha_i^s f(x_i) + \alpha_{k+1}^s f(x_{k+1}) \\ &= \sum_{i=1}^{k+1} \alpha_i^s f(x_i), \end{aligned}$$

which is required. □

Theorem 2.2. *Fix $s \in (0, 1]$. Let f be an s -convex function on the open (a, b) and let $x(t) : [c, d] \rightarrow \mathbb{R}^+$ be integrable with $a < x(t) < b$. If $\alpha(t) : [c, d] \rightarrow \mathbb{R}^+$ is positive, $\int_c^d \alpha(t) dt = 1$, and $\alpha x(t)$ is integrable on $[c, d]$, then*

$$(2.3) \quad f\left(\int_c^d \alpha(t) x(t) dt\right) \leq \int_c^d \alpha^s(t) f(x(t)) dt.$$

Proof. The proof follows from the discrete version (2.1) by considering Riemann sums. The details are left to the interested reader. □

Theorem 2.3. Let $f : [a, b] \rightarrow \mathbb{R}_+$, be an s -convex function in $[a, b]$, then, for all distinct $x_1, x_2, x_3 \in [a, b]$, such that $x_1 < x_2 < x_3$, the following inequality

$$(2.4) \quad f(x_2)(x_3 - x_1)^s \leq (x_3 - x_2)^s f(x_1) + (x_2 - x_1)^s f(x_3),$$

holds, for all $s \in (0, 1]$.

Proof. Let x_1, x_2, x_3 be a distinct points in $[a, b]$. Setting $\lambda = \frac{x_3 - x_2}{x_3 - x_1}$, $x_2 = \lambda x_1 + (1 - \lambda)x_3$, we have,

$$\begin{aligned} f(x_2) &= f(\lambda x_1 + (1 - \lambda)x_3) \\ &\leq \lambda^s f(x_1) + (1 - \lambda)^s f(x_3) \\ &= \left(\frac{x_3 - x_2}{x_3 - x_1}\right)^s f(x_1) + \left(\frac{x_2 - x_1}{x_3 - x_1}\right)^s f(x_3), \end{aligned}$$

which gives the required result. \square

Theorem 2.4. If $f : [a, b] \rightarrow \mathbb{R}_+$ is s -convex, and $a < t < \frac{u+t}{2} \leq r < u < b$, then,

$$(2.5) \quad \frac{f(r) - f(t)}{(r - t)^s} \leq \frac{f(u) - f(t)}{(u - t)^s},$$

for all $s \in (0, 1]$.

Proof. Suppose that f is s -convex. Let $a < t < \frac{u+t}{2} \leq r < u < b$, set $\lambda = \frac{r-t}{u-t}$ and $r = \lambda u + (1 - \lambda)t$, then we have

$$\begin{aligned} f(r) = f(\lambda u + (1 - \lambda)t) &\leq \lambda^s f(u) + (1 - \lambda)^s f(t) \\ &\leq \left(\frac{r - t}{u - t}\right)^s f(u) + \left[1 - \left(\frac{r - t}{u - t}\right)\right]^s f(t) \\ &= \left(\frac{r - t}{u - t}\right)^s f(u) + \left(\frac{u - r}{u - t}\right)^s f(t) \end{aligned}$$

However, $\frac{u+t}{2} \leq r$, which is equivalent to write, $r - t \geq u - r$, and this implies that $\frac{r-t}{u-t} \geq \frac{u-r}{u-t}$, for all $t < \frac{u+t}{2} \leq r < u$, therefore the inequalities

$$\begin{aligned} \left(\frac{r - t}{u - t}\right)^s f(u) + \left(\frac{u - r}{u - t}\right)^s f(t) &\leq \left(\frac{r - t}{u - t}\right)^s (f(u) - f(t)) \\ &\leq \left(\frac{r - t}{u - t}\right)^s (f(u) - f(t)) + f(t), \end{aligned}$$

hold, since f is nonnegative. Thus,

$$f(r) \leq \left(\frac{r - t}{u - t}\right)^s (f(u) - f(t)) + f(t),$$

and we write,

$$f(r) - f(t) \leq \left(\frac{r-t}{u-t} \right)^s (f(u) - f(t)),$$

hence,

$$\frac{f(r) - f(t)}{(r-t)^s} \leq \frac{f(u) - f(t)}{(u-t)^s},$$

which holds if f is s -convex, and the proof is completed. \square

3. Fractional Derivatives and s -Convexity

In Definition 1.5, we assumed that f has an α -derivative of order α if $d_\sigma^\alpha f$ exists and $d_-^\alpha f = d_+^\alpha f$. We denote the α -derivative of f by $d^\alpha f$.

Lemma 3.1. *If $f : I \rightarrow \mathbb{R}^+$ is an s -convex function, then f is s -Hölder ($0 < s < 1$) on any compact interval $[a, b] \subseteq I^\circ$.*

Proof. By Theorem 2.4, we have

$$d_+^s f(a) \leq d_+^s f(x) \leq \frac{f(y) - f(x)}{(y-x)^s} \leq d_-^s f(x) \leq d_-^s f(b),$$

for all $x, y \in [a, b]$ with $x < y$, hence f verifies the Hölder conditions with $H = \frac{1}{\Gamma(1+s)} \max \{ |d_+^s f(a)|, |d_-^s f(b)| \}$. \square

Theorem 3.2. *Let $f : [a, b] \rightarrow \mathbb{R}^+$, be an s -convex function, then f is s -Hölder on $I^\circ := (a, b)$ and $d_-^s(f)(x)$ and $d_+^s(f)(x)$ exist and are finite at each point in I° .*

Proof. According to Theorem 2.4 and Lemma 3.1, we have

$$\frac{f(x) - f(a)}{(x-a)^s} \leq \frac{f(y) - f(a)}{(y-a)^s} \leq \frac{f(z) - f(a)}{(z-a)^s}$$

for all $x \leq y < a < z \in I$. It follows that

$$d_-^s f(a) \leq \frac{f(z) - f(a)}{(z-a)^s}.$$

A symmetric argument will then yield the existence of $d_+^s f(a)$ and the availability of the relation $d_-^s f(a) \leq d_+^s f(a)$. On the other hand, starting with $x < u \leq v < y \in I^\circ$, Theorem 2.4 and Lemma 3.1 yield

$$\frac{f(u) - f(x)}{(u-x)^s} \leq \frac{f(v) - f(x)}{(v-x)^s} \leq \frac{f(y) - f(v)}{(y-v)^s}.$$

Since f admits finite s -derivatives at each interior point, it will be s -Hölder continuous at each interior point. \square

Theorem 3.3. *A function $f : (a, b) \rightarrow \mathbb{R}^+$ is s -convex iff there is an increasing function $g : (a, b) \rightarrow \mathbb{R}^+$ and a point $c \in (a, b)$ such that for all $x \in (a, b)$,*

$$(3.1) \quad f(x) - f(c) = \int_c^x g(t) dt.$$

Proof. (\Rightarrow) Suppose that f is s -convex. Choose $g = d_+^s f$, which exists and is increasing (follows by Theorems 2.4, 3.2) and let $c \in (a, b)$, then f is absolutely continuous on $[c, x]$. By elementary calculus

$$f(x) - f(c) = \int_c^x d_+^s f(t) dt = \int_c^x g(t) dt.$$

(\Leftarrow) Conversely, suppose that (3.1) holds with g increasing. Let α, β be positive with $\alpha + \beta = 1$. Then for $x < y$ in (a, b) ,

$$\begin{aligned} & \alpha^s f(x) + \beta^s f(y) - f(\alpha x + \beta y) \\ &= \alpha^s f(x) + \beta^s f(y) - (\alpha + \beta) f(\alpha x + \beta y) \\ &= \alpha^s f(x) - \alpha f(\alpha x + \beta y) + \beta^s f(y) - \beta f(\alpha x + \beta y) \\ &\geq \alpha f(x) - \alpha f(\alpha x + \beta y) + \beta f(y) - \beta f(\alpha x + \beta y) \\ &= \beta \int_{\alpha x + \beta y}^y g(t) dt - \alpha \int_x^{\alpha x + \beta y} g(t) dt. \end{aligned}$$

To bound the last expression, since g is increasing, we simply replace both integrands by the constant $g(\alpha x + \beta y)$, this being the smallest value of the first integrand and the largest of the second. Thus,

$$\begin{aligned} & \alpha^s f(x) + \beta^s f(y) - f(\alpha x + \beta y) \\ &\geq \beta \int_{\alpha x + \beta y}^y g(t) dt - \alpha \int_x^{\alpha x + \beta y} g(t) dt \\ &\geq \beta g(\alpha x + \beta y) [y - (\alpha x + \beta y)] - \alpha g(\alpha x + \beta y) (\alpha x + \beta y - x) \geq 0. \end{aligned}$$

which is equivalent to the inequality that defines s -convexity. \square

Theorem 3.4. *Let $\alpha_n = \frac{1}{2n+1}$, $n \in \mathbb{N}$. If $f : [a, b] \rightarrow \mathbb{R}^+$, is locally α_n -differentiable on (a, b) , and has a local maximum (minimum) at x_0 then $d_{\sigma}^{\alpha_n}(f)(x_0) = 0$, $\sigma = \pm$.*

Proof. Without loss of generality, assume that f has a local maximum at x_0 . Then, there exists a $\delta > 0$ such that $f(x_0) \geq f(x)$, $\forall x \in (x_0 - \delta, x_0 + \delta)$. If $x \in (x_0, x_0 + \delta)$, then $x - x_0 > 0 \Rightarrow (x - x_0)^{\alpha_n} > 0$ and $f(x) - f(x_0) < 0$, which means that

$$(3.2) \quad d_+^{\alpha_n} f(x_0) = \lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{(x - x_0)^{\alpha_n}} \leq 0, \quad x \in (x_0, x_0 + \delta).$$

If $x \in (x_0 - \delta, x_0)$, then $x - x_0 < 0 \Rightarrow (x - x_0)^{\alpha_n} < 0$ and $f(x) - f(x_0) > 0$, which means that

$$(3.3) \quad d_+^{\alpha_n} f(x_0) = \lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{(x - x_0)^{\alpha_n}} \geq 0, \quad x \in (x_0 - \delta, x_0).$$

Therefore, by (3.2) and (3.3) we have $d_+^{\alpha_n}(f)(x_0) = 0$, for all $n = 1, 2, 3, \dots$. The proof where f has a local minimum at x_0 goes likewise. \square

Theorem 3.5. Let $\alpha_n = \frac{1}{2n+1}$, $n \in \mathbb{N}$. If $f : [a, b] \rightarrow \mathbb{R}^+$ is a continuous function, then there exists a point $c \in (a, b)$, such that

$$(3.4) \quad \underline{d}_\sigma^{\alpha_n} f(c) \leq \frac{f(b) - f(a)}{\sigma(\sigma(b-a)^{\alpha_n})} \leq \overline{d}_\sigma^{\alpha_n} f(c).$$

Here,

$$\underline{d}_\sigma^{\alpha_n} f(x) = \liminf_{x \rightarrow c} \frac{f(x) - f(c)}{\sigma(\sigma(x-c)^{\alpha_n})}, \quad \text{and} \quad \overline{d}_\sigma^{\alpha_n} f(x) = \limsup_{x \rightarrow c} \frac{f(x) - f(c)}{\sigma(\sigma(x-c)^{\alpha_n})},$$

are respectively the lower derivative and the upper derivative of f at c , $\sigma = \pm$.

Proof. As in the smooth case, and since f is continuous, we consider the function

$$F(x) = f(x) - \frac{f(b) - f(a)}{(b-a)^{\alpha_n}} (x-a)^{\alpha_n}, \quad x \in [a, b].$$

Clearly, F is continuous and $F(a) = F(b)$. If F attains its supremum at $c \in (a, b)$, then $\underline{d}_\sigma^{\alpha_n} f(c) \leq 0 \leq \overline{d}_\sigma^{\alpha_n} f(c)$, and the conclusion is immediate. The same is true when F attains its infimum at an interior point of $[a, b]$. If both extremes are attained at the endpoints, then F is constant and the conclusion works for all $c \in (a, b)$. \square

Theorem 3.6. Let $0 < s < 1$. Suppose that f is s -differentiable on (a, b) . Then, f is s -convex iff $d^s f$ is increasing.

Proof. (\Rightarrow) done by Theorem 3.3.

(\Leftarrow) Suppose that $d^s f(x)$ is increasing, then, the fundamental theorem of calculus assures that

$$f(x) - f(c) = \int_c^x d^s f(t) dt,$$

for any $c \in (a, b)$. It follows that f is s -convex. \square

Definition 3.7. Let $0 < s < 1$. We say that a function f defined on $[a, b]$ has a fractional support of order s at x_0 if there exists a function S of the form $S_\sigma(x) = f(x_0) + \sigma m_s (\sigma(x - x_0))^s$, such that $S_\sigma(x) \leq f(x)$ for every $x \in [a, b]$, where $m_s = d^s f$.

Theorem 3.8. A function $f : (a, b) \rightarrow \mathbb{R}^+$, is s -convex iff there is at least one fractional support of order s at each $x_0 \in (a, b)$.

Proof. If f is s -convex then by Theorem 3.2, $d_-^s f(x)$, $d_+^s f(x)$ exist.

Let $p = \min \{d_-^s f(x), d_+^s f(x)\}$, and $P = \max \{d_-^s f(x), d_+^s f(x)\}$.

For $x_0 \in (a, b)$, choose $m_s \in [p, P]$. Then

$$\frac{f(x) - f(x_0)}{\sigma(\sigma(x - x_0))^s} \geq m_s \quad (\leq m_s)$$

as $x > x_0$ (or $x < x_0$). In either case, $f(x) - f(x_0) \geq \sigma m_s (\sigma(x - x_0))^s$, that is, $f(x) \geq f(x_0) + \sigma m_s (\sigma(x - x_0))^s$. Conversely, suppose that f has fractional support of order s at each point of (a, b) . Let $x, y \in (a, b)$. For $x_0 = \lambda x + (1 - \lambda)y$, $\lambda \in [0, 1]$, let $S_\sigma(x) = f(x_0) + \sigma m_s (\sigma(x - x_0))^s$ be the fractional support for f at x_0 . Then

$$f(x_0) = S_\sigma(x_0) = \lambda^s S_\sigma(x) + (1 - \lambda)^s S_\sigma(y) \leq \lambda^s f(x) + (1 - \lambda)^s f(y),$$

as desired. \square

Corollary 3.9. *If $f : (a, b) \rightarrow \mathbb{R}^+$, is an s -convex function, then for all $x, y \in [a, b]$, we have*

$$(3.5) \quad f(x) - f(y) \geq m_s (\sigma(x - y))^s.$$

Proof. Follows directly from Definition 3.7.

Theorem 3.10. *Let $f : (a, b) \rightarrow \mathbb{R}^+$, be an s -convex function. Then f is s -differentiable at x_0 iff the s -fractional support for f at x_0 is unique. Moreover, $S(x) = f(x_0) + \sigma m_s (\sigma(x - x_0))^s$ provides this unique fractional support.*

Proof. It is clear from the proof of Theorem 3.8 that corresponding to each $m_s \in [p, P]$, there is a fractional support of order s for f at x_0 . Uniqueness of the fractional support means $d_-^s f(x)$, $d_+^s f(x)$; that is $d^s f(x)$ exists. Any fractional of support $S_\sigma(x) = f(x_0) + \sigma m_s (\sigma(x - x_0))^s$, gives that $f(x) - f(x_0) \geq \sigma m_s (\sigma(x - x_0))^s$. For $x_1 < x_0 < x_2$, we have

$$\frac{f(x_1) - f(x_0)}{\sigma(\sigma(x_1 - x_0))^s} \leq m_s \leq \frac{f(x_2) - f(x_0)}{\sigma(\sigma(x_2 - x_0))^s}.$$

Taking the limit as $x_1 \rightarrow x_0^-$ and $x_2 \rightarrow x_0^+$, gives $d_-^s f(x) \leq m_s \leq d_+^s f(x)$, so s -differentiability of f at x_0 implies uniqueness of m_s , hence the support $S = S_\sigma$ at x_0 . \square

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