A GENERALIZED JENSEN'S INEQUALITY FOR BOUNDED ANALYTIC FUNCTIONS

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The classical Jensen's inequality, valid for any non-zero function in the Hardy space H^1 states that

$$\int_{0}^{2\pi} \log \left| f(e^{i\theta}) \right| \frac{d\theta}{2\pi} \ge \log |f(0)|. \tag{1}$$

This estimate plays an essential rôle, for instance in number theory (see [5]), in conjunction with Mahler's measure:

$$M(f) = \exp \int_0^{2\pi} \log |f(e^{i\theta})| \frac{d\theta}{2\pi}.$$

Estimate (1) has several drawbacks. First, it takes into account only the 0-th coefficient of f. It is also discontinuous, in the sense that applying it to the sequence of functions $f_n(z) = 1/n + z$ leads to the estimate $\log 1/n \rightarrow -\infty$, though the limit function satisfies $\int \log |f| = 0$.

In order to find better versions of Jensen's inequality, one is naturally led to the concept of *concentration at low degrees*, introduced by Beauzamy-Enflo in [1]. Say that a polynomial $P(z) = \sum_{i=0}^{n} a_i z^i$ has concentration $d \ (0 < d \le 1)$ at degree k if

$$\sum_{0}^{k} |a_{j}| \ge d \sum_{0}^{n} |a_{j}|.$$
(2)

It is possible to improve on Jensen's inequality by finding a constant $\tilde{C}(d, k)$ depending only on the concentration of the polynomial (and not on the degree) such that

$$\int_{0}^{2\pi} \log \left| P(e^{i\theta}) \right| \frac{d\theta}{2\pi} \ge \tilde{C}(d,k).$$
(3)

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