

ON THE OSTROWSKI TYPE INTEGRAL INEQUALITY

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ABSTRACT. In this note, we establish an inequality of Ostrowski-type involving functions of two independent variables newly by using certain integral inequalities.

1. INTRODUCTION

In [3], Ujević proved the following double integral inequality:

Theorem 1. *Let $f : [a, b] \rightarrow \mathbb{R}$ be a twice differentiable mapping on (a, b) and suppose that $\gamma \leq f''(t) \leq \Gamma$ for all $t \in (a, b)$. Then we have the double inequality*

$$(1.1) \quad \frac{3S - \Gamma}{24} (b - a)^2 \leq \frac{f(a) + f(b)}{2} - \frac{1}{b - a} \int_a^b f(t) dt \leq \frac{3S - \gamma}{24} (b - a)^2$$

where $S = \frac{f'(b) - f'(a)}{b - a}$.

In a recent paper [2], Liu et al. have proved the following two sharp inequalities of perturbed Ostrowski-type

Theorem 2. *Under the assumptions of Theorem 1, we have*

$$(1.2) \quad \begin{aligned} & \frac{\Gamma[(x - a)^3 - (b - x)^3]}{12(b - a)} + \frac{1}{8} \left[\frac{b - a}{2} + \left| x - \frac{a + b}{2} \right| \right]^2 (S - \Gamma) \\ & \leq \frac{1}{2} \left[f(x) + \frac{(x - a)f(a) + (b - x)f(b)}{b - a} \right] - \frac{1}{b - a} \int_a^b f(t) dt \\ & \leq \frac{\gamma[(x - a)^3 - (b - x)^3]}{12(b - a)} + \frac{1}{8} \left[\frac{b - a}{2} + \left| x - \frac{a + b}{2} \right| \right]^2 (S - \gamma), \end{aligned}$$

for all $x \in [a, b]$,

where $S = \frac{f'(b) - f'(a)}{b - a}$. If γ, Γ are given by

$$\gamma = \min_{t \in [a, b]} f''(t), \quad \Gamma = \max_{t \in [a, b]} f''(t)$$

then the inequality given by (2) is sharp in the usual sense.

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In [1], Cheng has proved the following integral inequality

Theorem 3. *Let $I \subset \mathbb{R}$ be an open interval, $a, b \in I$, $a < b$. $f : I \rightarrow \mathbb{R}$ is a differentiable function such that there exist constants $\gamma, \Gamma \in \mathbb{R}$ with $\gamma \leq f'(x) \leq \Gamma$, $x \in [a, b]$. Then we have*

$$(1.3) \quad \left| \frac{1}{2}f(x) - \frac{(x-b)f(b) - (x-a)f(a)}{2(b-a)} - \frac{1}{b-a} \int_a^b f(t)dt \right| \\ \leq \frac{(x-a)^2 + (b-x)^2}{8(b-a)}(\Gamma - \gamma),$$

for all $x \in [a, b]$.

The main purpose of this paper is to establish new inequality similar to the inequalities (1.1)–(1.3) involving functions of two independent variables.

2. MAIN RESULT

Theorem 4. *Let $f : [a, b] \times [c, d] \rightarrow \mathbb{R}$ be an absolutely continuous function such that the partial derivative of order 2 exists and supposes that there exist constants $\gamma, \Gamma \in \mathbb{R}$ with $\gamma \leq \frac{\partial^2 f(t,s)}{\partial t \partial s} \leq \Gamma$ for all $(t, s) \in [a, b] \times [c, d]$. Then, we have*

$$(2.1) \quad \left| \frac{1}{4}f(x, y) + \frac{1}{4}H(x, y) - \frac{1}{2(b-a)} \int_a^b f(t, y)dt - \frac{1}{2(d-c)} \int_c^d f(x, s)ds \right. \\ \left. - \frac{1}{2(b-a)(d-c)} \int_a^b [(y-c)f(t, c) + (d-y)f(t, d)]dt \right. \\ \left. - \frac{1}{2(b-a)(d-c)} \int_c^d [(x-a)f(a, s) + (b-x)f(b, s)]ds \right. \\ \left. + \frac{1}{2(b-a)(d-c)} \int_a^b \int_c^d f(t, s)ds dt \right| \\ \leq \frac{[(x-a)^2 + (b-x)^2][(y-c)^2 + (d-y)^2]}{32(b-a)(d-c)}(\Gamma - \gamma),$$

for all $(x, y) \in [a, b] \times [c, d]$ where

$$H(x, y) \\ = \frac{(x-a)[(y-c)f(a, c) + (d-y)f(a, d)] + (b-x)[(y-c)f(b, c) + (d-y)f(b, d)]}{(b-a)(d-c)} \\ + \frac{(x-a)f(a, y) + (b-x)f(b, y)}{b-a} + \frac{(y-c)f(x, c) + (d-y)f(x, d)}{d-c}.$$

Proof. We define the functions: $p : [a, b] \times [a, b] \rightarrow \mathbb{R}$, $q : [c, d] \times [c, d] \rightarrow \mathbb{R}$ given by

$$p(x, t) = \begin{cases} t - \frac{a+x}{2}, & t \in [a, x] \\ t - \frac{b+x}{2}, & t \in (x, b] \end{cases}$$

and

$$q(y, s) = \begin{cases} s - \frac{c+y}{2}, & s \in [c, y] \\ s - \frac{d+y}{2}, & s \in (y, d]. \end{cases}$$

By definitions of $p(x, t)$ and $q(y, s)$, we have

$$\begin{aligned} & \int_a^b \int_c^d p(x, t) q(y, s) \frac{\partial^2 f(t, s)}{\partial t \partial s} ds dt \\ &= \int_a^x \int_c^y \left(t - \frac{a+x}{2}\right) \left(s - \frac{c+y}{2}\right) \frac{\partial^2 f(t, s)}{\partial t \partial s} ds dt \\ (2.2) \quad &+ \int_a^x \int_y^d \left(t - \frac{a+x}{2}\right) \left(s - \frac{d+y}{2}\right) \frac{\partial^2 f(t, s)}{\partial t \partial s} ds dt \\ &+ \int_x^b \int_c^y \left(t - \frac{b+x}{2}\right) \left(s - \frac{c+y}{2}\right) \frac{\partial^2 f(t, s)}{\partial t \partial s} ds dt \\ &+ \int_x^b \int_y^d \left(t - \frac{b+x}{2}\right) \left(s - \frac{d+y}{2}\right) \frac{\partial^2 f(t, s)}{\partial t \partial s} ds dt. \end{aligned}$$

Integrating by parts twice, we can state:

$$\begin{aligned} & \int_a^x \int_c^y \left(t - \frac{a+x}{2}\right) \left(s - \frac{c+y}{2}\right) \frac{\partial^2 f(t, s)}{\partial t \partial s} ds dt \\ &= \frac{(x-a)(y-c)}{4} [f(x, y) + f(a, y) + f(x, c) + f(a, c)] \\ (2.3) \quad &- \frac{y-c}{2} \int_a^x [f(t, y) + f(t, c)] dt - \frac{x-a}{2} \int_c^y [f(x, s) + f(a, s)] ds \\ &+ \int_a^x \int_c^y f(t, s) ds dt. \end{aligned}$$

$$\begin{aligned}
& \int_a^x \int_y^d \left(t - \frac{a+x}{2}\right) \left(s - \frac{d+y}{2}\right) \frac{\partial^2 f(t,s)}{\partial t \partial s} ds dt \\
&= \frac{(x-a)(d-y)}{4} [f(x,y) + f(x,d) + f(a,y) + f(a,d)] \\
(2.4) \quad & - \frac{d-y}{2} \int_a^x [f(t,d) + f(t,y)] dt - \frac{x-a}{2} \int_y^d [f(x,s) + f(a,s)] ds \\
& + \int_a^x \int_y^d f(t,s) ds dt.
\end{aligned}$$

$$\begin{aligned}
& \int_x^b \int_c^y \left(t - \frac{b+x}{2}\right) \left(s - \frac{c+y}{2}\right) \frac{\partial^2 f(t,s)}{\partial t \partial s} ds dt \\
&= \frac{(b-x)(y-c)}{4} [f(x,y) + f(b,y) + f(x,c) + f(b,c)] \\
(2.5) \quad & - \frac{y-c}{2} \int_x^b [f(t,c) + f(t,y)] dt - \frac{b-x}{2} \int_c^y [f(x,s) + f(b,s)] ds \\
& + \int_x^b \int_c^y f(t,s) ds dt.
\end{aligned}$$

$$\begin{aligned}
& \int_x^b \int_y^d \left(t - \frac{b+x}{2}\right) \left(s - \frac{d+y}{2}\right) \frac{\partial^2 f(t,s)}{\partial t \partial s} ds dt \\
&= \frac{(b-x)(d-y)}{4} [f(x,y) + f(x,d) + f(b,y) + f(b,d)] \\
(2.6) \quad & - \frac{d-y}{2} \int_x^b [f(t,d) + f(t,y)] dt - \frac{b-x}{2} \int_y^d [f(x,s) + f(b,s)] ds \\
& + \int_x^b \int_y^d f(t,s) ds dt.
\end{aligned}$$

Adding (2.3)–(2.6) and rewriting, we easily deduce

$$\begin{aligned}
 \int_a^b \int_c^d p(x,t)q(y,s) \frac{\partial^2 f(t,s)}{\partial t \partial s} ds dt &= \frac{1}{4} \{ (b-a)(d-c)f(x,y) \\
 &\quad + [(x-a)f(a,y) + (b-x)f(b,y)](d-c) \\
 &\quad + [(y-c)f(x,c) + (d-y)f(x,d)](b-a) \\
 &\quad + [(y-c)f(a,c) + (d-y)f(a,d)](x-a) \\
 &\quad + [(y-c)f(b,c) + (d-y)f(b,d)](b-x) \} \\
 (2.7) \quad &- \frac{d-c}{2} \int_a^b f(t,y) dt - \frac{b-a}{2} \int_c^d f(x,s) ds \\
 &- \frac{1}{2} \int_a^b [(y-c)f(t,c) + (d-y)f(t,d)] dt \\
 &- \frac{1}{2} \int_c^d [(x-a)f(a,s) + (b-x)f(b,s)] ds \\
 &+ \int_a^b \int_c^d f(t,s) ds dt.
 \end{aligned}$$

We also have

$$(2.8) \quad \int_a^b \int_c^d p(x,t)q(y,s) ds dt = 0.$$

Let $M = \frac{\Gamma+\gamma}{2}$. From (2.7) and (2.8), it follows that

$$\begin{aligned}
 \int_a^b \int_c^d p(x,t)q(y,s) \left[\frac{\partial^2 f(t,s)}{\partial t \partial s} - M \right] ds dt \\
 (2.9) \quad &= \int_a^b \int_c^d p(x,t)q(y,s) \frac{\partial^2 f(t,s)}{\partial t \partial s} ds dt.
 \end{aligned}$$

On the other hand, we get

$$\begin{aligned}
 \left| \int_a^b \int_c^d p(x,t)q(y,s) \left[\frac{\partial^2 f(t,s)}{\partial t \partial s} - M \right] ds dt \right| \\
 (2.10) \quad &\leq \max_{(t,s) \in [a,b] \times [c,d]} \left| \frac{\partial^2 f(t,s)}{\partial t \partial s} - M \right| \int_a^b \int_c^d |p(x,t)q(y,s)| ds dt.
 \end{aligned}$$

We also have

$$(2.11) \quad \max_{(t,s) \in [a,b] \times [c,d]} \left| \frac{\partial^2 f(t,s)}{\partial t \partial s} - M \right| \leq \frac{\Gamma - \gamma}{2}$$

and

$$(2.12) \quad \int_a^b \int_c^d |p(x,t)q(y,s)| \, ds \, dt = \frac{[(x-a)^2 + (b-x)^2][(y-c)^2 + (d-y)^2]}{16}.$$

From (2.10) to (2.12), we easily get

$$(2.13) \quad \left| \int_a^b \int_c^d p(x,t)q(y,s) \left[\frac{\partial^2 f(t,s)}{\partial t \partial s} - M \right] \, ds \, dt \right| \\ \leq \frac{[(x-a)^2 + (b-x)^2][(y-c)^2 + (d-y)^2]}{32} (\Gamma - \gamma).$$

From (2.9) and (2.13), we see that (2.1) holds. \square

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