NEW BOUNDS FOR THE OSTROWSKI-LIKE TYPE INEQUALITIES

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ABSTRACT. We improve some inequalities of Ostrowski-like type and further generalize them.

1. Introduction

In 1938, Ostrowski [8] proved the following interesting integral inequality which has received considerable attention from many researchers.

Theorem 1 (See [8]). Let $f:[a,b] \to \mathbb{R}$ be continuous on [a,b] and differentiable on (a,b) whose derivative function $f':(a,b) \to \mathbb{R}$ is bounded on (a,b), i.e., $||f'||_{\infty} = \sup_{t \in (a,b)} |f'(t)| < \infty$. Then

(1)
$$\left| f(x) - \frac{1}{b-a} \int_a^b f(t) dt \right| \le \left(\frac{1}{4} + \frac{\left(x - \frac{a+b}{2}\right)^2}{(b-a)^2} \right) (b-a) \|f'\|_{\infty}$$

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

This inequality gives an upper bound for the approximation of the integral average $\frac{1}{b-a}\int_a^b f(t) dt$ by the value f(x) at point $x \in [a,b]$. The first generalization of Ostrowski inequality was given by G. V. Milovanović and J. E. Pečarić in [7]. However, note that estimate (1) can be applied only if f' is bounded. In the first part of this paper, we will improve (1) by assuming $f' \in L^p(a,b)$ for some $1 \leq p < \infty$. More precisely, we obtain the following theorem.

Theorem 2. Assume that $1 \leq p$. Let $I \subset \mathbb{R}$ be an open interval such that $[a,b] \subset I$ and let $f:I \to \mathbb{R}$ be a differentiable function such that $f' \in L^p(a,b)$. Then we have

(2)
$$\left| f(x) - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right| \leq A(x,q) \|f'\|_{p}$$

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

$$A(x,q) = \left(\frac{1}{b-a} \left(\frac{1}{q+1} \left(\frac{b-a}{2}\right)^{q+1}\right)^{\frac{1}{q}} + \left|x - \frac{a+b}{2}\right|^{\frac{1}{q}}\right)$$

and $\frac{1}{p} + \frac{1}{q} = 1$.

Remark 1. $\lim_{q\to+\infty} A(x,q) = \frac{3}{2}$ for each $x\in[a,b]$.

Example 1. Let us consider the integral

$$\int_0^1 \sqrt[3]{\sin(t^2)} dt.$$

Then we have

$$f(t) = \sqrt[3]{\sin(t^2)}$$
 and $f'(t) = \frac{2t\cos(t^2)}{3\sqrt[3]{\sin^2(t^2)}}$

such that $f'(t) \to \infty$ as $t \to 0$. On the other hand, we have

$$\int_{0}^{1} |f'(t)|^{2} dt \le \frac{4}{9} \max_{0 \le t \le 1} \left| \frac{t^{2} \cos(t^{2})}{\sin(t^{2})} \right| \int_{0}^{1} \frac{dt}{\sqrt[3]{\sin(t^{2})}} \le \frac{16}{9},$$

i.e., $||f'||_{L^2} \leq \frac{4}{3}$. It follows that

$$\left| \sqrt[3]{\sin(x^2)} - \int_0^1 \sqrt[3]{\sin(t^2)} dt \right| \le \frac{4}{3} \left(\frac{1}{\sqrt{24}} + \sqrt{x - \frac{1}{2}} \right)$$

for all $x \in [0, 1]$.

In recent years, a number of authors have written about generalizations of Ostrowski inequality. For example, this topic is considered in [1, 3, 4, 6, 11, 5]. In this way, some new types of inequalities are formed, such as inequalities of Ostrowski-Griiss type, inequalities of Ostrowski-Chebyshev type, etc. The first inequality of Ostrowski-Griiss type was given by Dragomir and Wang in [4]. It was generalized and improved by Matić, Pečarić, and Ujević in [6]. Cheng gave a sharp version of the mentioned inequality in [3]. Recently in [11], Ujević proved the following result which gives much better results than estimations based on [3].

Theorem 3 (See [11, Theorem 4]). Let $f: I \to \mathbb{R}$, where $I \subset \mathbb{R}$ is an interval, be a twice continuously differentiable mapping in the interior I of I with $I'' \in L^2(a,b)$ and let $a,b \in I$, a < b. Then we have

(3)
$$\left| f(x) - \frac{1}{b-a} \int_{a}^{b} f(t) dt - \left(x - \frac{a+b}{2} \right) \frac{f(b) - f(a)}{b-a} \right| \leq \frac{(b-a)^{\frac{3}{2}}}{2\pi\sqrt{3}} \|f''\|_{2}$$
 for all $x \in [a, b]$.

If we assume f is such that f'' is of class L^p for some $1 \leq p < \infty$, then we obtain:

Theorem 4. Let $f: I \to \mathbb{R}$, where $I \subset \mathbb{R}$ is an interval, be a twice continuously differentiable mapping in the interior I of I with $f'' \in L^p(a,b)$, $1 \leq p < \infty$, we have

(4)
$$\left| f(x) - \frac{1}{b-a} \int_{a}^{b} f(t) dt - \left(x - \frac{a+b}{2} \right) \frac{f(b) - f(a)}{b-a} \right| \leq B(q) \|f''\|_{p}$$

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

$$B(q) = \left[\frac{3}{2} \left(\frac{(b-a)^{q+1}}{q+1} \right)^{\frac{1}{q}} + \frac{1}{2(b-a)} \left(\frac{(b-a)^{2q+1}}{2q+1} \right)^{\frac{1}{q}} \right]$$

and $\frac{1}{p} + \frac{1}{q} = 1$.

Remark 2. $\lim_{q\to+\infty} B(q) = 2(b-a)$.

2. Proofs

Before proving our main theorem, we need an essential lemma below. It is well-known in the literature as Taylor's formula or Taylor's theorem with the integral remainder.

Lemma 5 (See [2]). Let $f:[a,b] \to \mathbb{R}$ and let r be a positive integer. If f is such that $f^{(r-1)}$ is absolutely continuous on [a,b], $x_0 \in (a,b)$, then for all $x \in (a,b)$ we have

$$f(x) = T_{r-1}(f, x_0, x) + R_{r-1}(f, x_0, x)$$

where $T_{r-1}(f, x_0, \cdot)$ is a Taylor's polynomial of degree r-1, that is,

$$T_{r-1}(f, x_0, x) = \sum_{k=0}^{r-1} \frac{f^{(k)}(x_0)(x - x_0)^k}{k!}$$

and the remainder can be given by

(5)
$$R_{r-1}(f, x_0, x) = \int_{x_0}^{x} \frac{(x-t)^{r-1} f^{(r)}(t)}{(r-1)!} dt.$$

By a simple calculation, the remainder in (5) can be rewritten as

$$R_{r-1}(f, x_0, x) = \int_0^{x-x_0} \frac{(x - x_0 - t)^{r-1} f^{(r)}(x_0 + t)}{(r-1)!} dt$$

which helps us to deduce a similar representation of f as following

(6)
$$f(x+u) = \sum_{k=0}^{r-1} \frac{u^k}{k!} f^{(k)}(x) + \int_0^u \frac{(u-t)^{r-1}}{(r-1)!} f^{(r)}(x+t) dt.$$

Proof of Theorem 2. Denote

$$F(x) = \int_{a}^{x} f(t) dt.$$

By Fundamental Theorem of Calculus

$$I(f) = F(b) - F(a).$$

Applying Lemma 5 gives

$$F\left(b\right) = F\left(\frac{a+b}{2}\right) + \frac{b-a}{2}F'\left(\frac{a+b}{2}\right) + \int_{\frac{a+b}{2}}^{b} \left(b-t\right)F''(t)dt$$

which implies that

$$F(b) - F\left(\frac{a+b}{2}\right) = \frac{b-a}{2}f\left(\frac{a+b}{2}\right) + \int_{\frac{a+b}{2}}^{b} (b-t)f'(t)dt.$$

We see that

$$F\left(a\right) = F\left(\frac{a+b}{2}\right) + \frac{a-b}{2}F'\left(\frac{a+b}{2}\right) + \int_{\frac{a+b}{2}}^{a} \left(a-t\right)F''(t)dt$$

which yields

$$F(a) - F\left(\frac{a+b}{2}\right) = \frac{a-b}{2}f\left(\frac{a+b}{2}\right) + \int_{a}^{\frac{a+b}{2}} (t-a)f'(t)dt.$$

Therefore,

$$F(b) - F(a) = (b - a)f\left(\frac{a + b}{2}\right) + \int_{\frac{a + b}{2}}^{b} (b - t)f'(t)dt - \int_{a}^{\frac{a + b}{2}} (t - a)f'(t)dt.$$

By changing t = a + b - x, we get

$$\int_{\frac{a+b}{2}}^{b} (b-t) f'(t) dt = \int_{a}^{\frac{a+b}{2}} (t-a) f'(a+b-t) dt$$

which helps us to deduce that

$$\int_{a}^{b} f(t) dt = (b - a) f\left(\frac{a + b}{2}\right) + \int_{a}^{\frac{a + b}{2}} (t - a) \left(f'(a + b - t) - f'(t)\right) dt.$$

On the other hand,

$$f(x) - f\left(\frac{a+b}{2}\right) = \int_{\frac{a+b}{2}}^{x} f'(t) dt.$$

Then

$$f(x) - \frac{1}{b-a} \int_{a}^{b} f(t) dt$$

$$= \int_{\frac{a+b}{2}}^{x} f'(t) dt - \frac{1}{b-a} \int_{a}^{\frac{a+b}{2}} (t-a) (f'(a+b-t) - f'(t)) dt.$$

Next we consider the case 1 . We first have the following estimates

$$\left| \int_{a}^{\frac{a+b}{2}} (t-a) \left(f'(a+b-t) - f'(t) \right) dt \right| \\
\leq \left| \int_{a}^{\frac{a+b}{2}} (t-a) f'(a+b-t) dt \right| + \left| \int_{a}^{\frac{a+b}{2}} (t-a) f'(t) dt \right| \\
\leq \left(\int_{a}^{\frac{a+b}{2}} |f'(a+b-t)|^{p} dt \right)^{\frac{1}{p}} \left(\int_{a}^{\frac{a+b}{2}} |t-a|^{q} dt \right)^{\frac{1}{q}} \\
+ \left(\int_{a}^{\frac{a+b}{2}} |f'(t)|^{p} dt \right)^{\frac{1}{p}} \left(\int_{a}^{\frac{a+b}{2}} |t-a|^{q} dt \right)^{\frac{1}{q}} \\
= \left(\frac{1}{q+1} \left(\frac{b-a}{2} \right)^{q+1} \right)^{\frac{1}{q}} ||f'||_{p}.$$

Clearly,

$$\left| \int_{\frac{a+b}{2}}^{x} f'(t) dt \right| \leq \left| \int_{\frac{a+b}{2}}^{x} |f'(t)|^{p} dt \right|^{\frac{1}{p}} \left| \int_{\frac{a+b}{2}}^{x} 1^{q} dt \right|^{\frac{1}{q}}$$

$$\leq \left| \int_{a}^{b} |f'(t)|^{p} dt \right|^{\frac{1}{p}} \left| \int_{\frac{a+b}{2}}^{x} 1^{q} dt \right|^{\frac{1}{q}}$$

$$= ||f'||_{p} \left| x - \frac{a+b}{2} \right|^{\frac{1}{q}}.$$

Hence,

$$\left| f(x) - \frac{1}{b-a} \int_a^b f(t) dt \right|$$

$$\leq \left(\frac{1}{b-a} \left(\frac{1}{q+1} \left(\frac{b-a}{2} \right)^{q+1} \right)^{\frac{1}{q}} + \left| x - \frac{a+b}{2} \right|^{\frac{1}{q}} \right) \|f'\|_p.$$

If p = 1, then

$$\left| \int_{a}^{\frac{a+b}{2}} (t-a) \left(f'(a+b-t) - f'(t) \right) dt \right|$$

$$\leq \frac{b-a}{2} \int_{a}^{\frac{a+b}{2}} \left(|f'(a+b-t)| + |f'(t)| \right) dt$$

$$= \frac{b-a}{2} ||f'||_{1}$$

and

$$\left| \int_{\frac{a+b}{2}}^{x} f'(t) \, \mathrm{d}t \right| \le \|f'\|_{1}$$

which helps us to claim that

$$\left| f(x) - \frac{1}{b-a} \int_a^b f(t) dt \right| \le \frac{3}{2} ||f'||_1.$$

Corollary 1. If we put $x = \frac{a+b}{2}$, then under the assumptions of Theorem 1 and $1 \le p < \infty$, we have

$$\left| f\left(\frac{a+b}{2}\right) - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right| \leq \frac{1}{b-a} \left(\frac{1}{q+1} \left(\frac{b-a}{2}\right)^{q+1}\right)^{\frac{1}{q}} ||f'||_{p}.$$

Note that

$$\frac{1}{b-a}\Bigg(\frac{1}{q+1}\bigg(\frac{b-a}{2}\bigg)^{q+1}\Bigg)^{\frac{1}{q}}=\frac{1}{2}\bigg(\frac{1}{q+1}\bigg)^{\frac{1}{q}}\bigg(\frac{b-a}{2}\bigg)^{\frac{1}{q}}.$$

Proof of Theorem 4. Clearly, by Lemma 5 one has

$$\frac{1}{b-a} \int_{a}^{b} f(t) dt = \frac{1}{b-a} (F(b) - F(a))$$

$$= \frac{1}{b-a} \left((b-a)F'(a) + \frac{(b-a)^{2}}{2} F''(a) + \int_{a}^{b} \frac{(b-t)^{2}}{2} F'''(t) dt \right)$$

$$= f(a) + \frac{b-a}{2} f'(a) + \frac{1}{b-a} \int_{a}^{b} \frac{(b-x)^{2}}{2} f''(t) dt.$$

Similarly,

$$f(x) = f(a) + (x - a) f'(a) + \int_{a}^{b} (b - t) f''(t) dt$$

and

$$\frac{f(b) - f(a)}{b - a} = \frac{1}{b - a} \left((b - a)f'(a) + \int_a^b (b - t)f''(t)dt \right)$$
$$= f'(a) + \frac{1}{b - a} \int_a^b (b - t)f''(t)dt.$$

Therefore,

$$\left| f(x) - \frac{1}{b-a} \int_{a}^{b} f(t) dt - \left(x - \frac{a+b}{2} \right) \frac{f(b) - f(a)}{b-a} \right|$$

$$= \left| \int_{a}^{b} (b-x) f''(x) dt - \frac{1}{b-a} \int_{a}^{b} \frac{(b-t)^{2}}{2} f''(t) dt - \frac{x - \frac{a+b}{2}}{b-a} \int_{a}^{b} (b-t) f''(t) dt \right|.$$

If 1 , then by the Hölder inequality, one has

$$\left| \int_{a}^{b} (b-t) f''(t) dt \right| \leq \|f''\|_{p} \left(\int_{a}^{b} (b-t)^{q} dt \right)^{\frac{1}{q}} = \left(\frac{(b-a)^{q+1}}{q+1} \right)^{\frac{1}{q}} \|f''\|_{p},$$

and

$$\frac{1}{b-a} \left| \int_{a}^{b} \frac{(b-t)^{2}}{2} f''(t) dt \right| \leq \frac{1}{2(b-a)} \|f''\|_{p} \left(\int_{a}^{b} (b-t)^{2q} dt \right)^{\frac{1}{q}} \\
= \frac{1}{2(b-a)} \left(\frac{(b-a)^{2q+1}}{2q+1} \right)^{\frac{1}{q}} \|f''\|_{p},$$

and

$$\left| \frac{x - \frac{a+b}{2}}{b-a} \int_{a}^{b} (b-t) f''(t) dt \right| \leq \frac{1}{2} \left| \int_{a}^{b} (b-t) f''(t) dt \right|$$
$$\leq \frac{1}{2} \left(\frac{(b-a)^{q+1}}{q+1} \right)^{\frac{1}{q}} ||f''||_{p}.$$

Thus,

$$\left| f(x) - \frac{1}{b-a} \int_{a}^{b} f(t) dt - \left(x - \frac{a+b}{2} \right) \frac{f(b) - f(a)}{b-a} \right|$$

$$\leq \left[\frac{3}{2} \left(\frac{(b-a)^{q+1}}{q+1} \right)^{\frac{1}{q}} + \frac{1}{2(b-a)} \left(\frac{(b-a)^{2q+1}}{2q+1} \right)^{\frac{1}{q}} \right] \|f''\|_{p}.$$

If 1 = p, then again by the Hölder inequality, one has

$$\left| \int_{a}^{b} (b-t) f''(t) dt \right| \le (b-a) \int_{a}^{b} |f''(t)| dt = (b-a) ||f''||_{1},$$

and

$$\frac{1}{b-a} \left| \int_a^b \frac{(b-t)^2}{2} f''(t) \, \mathrm{d}t \right| \le \frac{1}{b-a} \frac{(b-a)^2}{2} \int_a^b |f''(t)| \, \mathrm{d}t = \frac{b-a}{2} ||f''||_1,$$

and

$$\left| \frac{x - \frac{a+b}{2}}{b-a} \int_a^b (b-t) f''(t) dt \right| \le \frac{1}{2} \left| \int_a^b (b-t) f''(t) dt \right| \le \frac{1}{2} (b-a) ||f''||_1.$$

Hence

$$\left| f(x) - \frac{1}{b-a} \int_{a}^{b} f(t) dt - \left(x - \frac{a+b}{2} \right) \frac{f(b) - f(a)}{b-a} \right| \le 2(b-a) \|f''\|_{1}.$$

Therefore,

$$\left| f(x) - \frac{1}{b-a} \int_{a}^{b} f(t) dt - \left(x - \frac{a+b}{2} \right) \frac{f(b) - f(a)}{b-a} \right|$$

$$\leq \left[\frac{3}{2} \left(\frac{(b-a)^{q+1}}{q+1} \right)^{\frac{1}{q}} + \frac{1}{2(b-a)} \left(\frac{(b-a)^{2q+1}}{2q+1} \right)^{\frac{1}{q}} \right] \|f''\|_{p}.$$

Corollary 2. If we put $x = \frac{a+b}{2}$, then under the assumptions of Theorem 3 and $1 \le p < \infty$, we have

$$\left| f\left(\frac{a+b}{2}\right) - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right|$$

$$\leq \left[\frac{3}{2} \left(\frac{(b-a)^{q+1}}{q+1}\right)^{\frac{1}{q}} + \frac{1}{2(b-a)} \left(\frac{(b-a)^{2q+1}}{2q+1}\right)^{\frac{1}{q}} \right] \|f''\|_{p}.$$

3. Applications in numerical integral

Let $\Gamma = \{x_0 = a < x_1 < \dots < x_n = b\}$ be a given subdivision of the interval [a,b] such that $h = x_{i+1} - x_i = \frac{b-a}{n}$. Then we obtain the following theorem by using Corollary 1.

Theorem 6. Under the assumptions of Theorem 2 and $1 \leq p < \infty$, we have

$$\left| \frac{1}{n} \sum_{i=1}^{n} f\left(\frac{x_{i-1} + x_i}{2}\right) - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right| \le \frac{1}{2n} \left(\frac{1}{q+1}\right)^{\frac{1}{q}} \left(\frac{b-a}{2}\right)^{\frac{1}{q}} ||f'||_{p}.$$

Proof. We have

$$\left| f\left(\frac{x_{i-1} + x_i}{2}\right) - \frac{n}{b-a} \int_{x_{i-1}}^{x_i} f(t) dt \right| \le \frac{1}{2} \left(\frac{1}{q+1}\right)^{\frac{1}{q}} \left(\frac{b-a}{2n}\right)^{\frac{1}{q}} ||f'||_{p,[x_{i-1},x_i]}$$

where

$$||f'||_{p,[x_{i-1},x_i]} = \left(\int_{x_{i-1}}^{x_i} |f'(t)|^p dt\right)^{\frac{1}{p}}.$$

Then.

$$\left| \frac{1}{n} \sum_{i=1}^{n} f\left(\frac{x_{i-1} + x_{i}}{2}\right) - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right|$$

$$\leq \frac{1}{2n} \left(\frac{1}{q+1}\right)^{\frac{1}{q}} \left(\frac{b-a}{2n}\right)^{\frac{1}{q}} \sum_{i=1}^{n} \|f'\|_{p,[x_{i-1},x_{i}]}.$$

Put

$$\alpha_i = \int_{x_{i-1}}^{x_i} \left| f'(t) \right|^p \mathrm{d}t.$$

Then

$$\sum_{i=1}^{n} \|f'\|_{p,[x_{i-1},x_i]} = \sum_{i=1}^{n} \alpha_i^{\frac{1}{p}} \le n^{1-\frac{1}{p}} \left(\sum_{i=1}^{n} \alpha_i \right)^{\frac{1}{p}} = n^{1-\frac{1}{p}} \|f'\|_{p}.$$

Therefore,

$$\left| \frac{1}{n} \sum_{i=1}^{n} f\left(\frac{x_{i-1} + x_{i}}{2}\right) - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right|$$

$$\leq \frac{1}{2n} \left(\frac{1}{q+1}\right)^{\frac{1}{q}} \left(\frac{b-a}{2n}\right)^{\frac{1}{q}} n^{1-\frac{1}{p}} \|f'\|_{p}$$

$$= \frac{1}{2n} \left(\frac{1}{q+1}\right)^{\frac{1}{q}} \left(\frac{b-a}{2}\right)^{\frac{1}{q}} \|f'\|_{p}.$$

If we use Corollary 2, we then obtain the following theorem whose proof will be omitted.

Theorem 7. Under the assumptions of Theorem 4 and $1 \leq p < \infty$, we have

$$\left| \frac{1}{n} \sum_{i=1}^{n} f\left(\frac{x_{i-1} + x_{i}}{2}\right) - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right|$$

$$\leq \frac{1}{n^{2}} \left[\frac{3}{2} \left(\frac{(b-a)^{q+1}}{q+1}\right)^{\frac{1}{q}} + \frac{1}{2(b-a)} \left(\frac{(b-a)^{2q+1}}{2q+1}\right)^{\frac{1}{q}} \right] \|f''\|_{p}.$$

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