

A NEW OSTROWSKI-TYPE INEQUALITY FOR DOUBLE INTEGRALS

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ABSTRACT. In this paper, we established a new Ostrowski-type inequality involving functions of two independent variables.

1. INTRODUCTION

In [6], Ostrowski proved the following inequality.

Theorem 1. *Let $f : I \rightarrow \mathbb{R}$, where $I \subset \mathbb{R}$ is an interval, be a mapping differentiable in the interior of I and $a, b \in I^\circ$, $a < b$. If $|f'| \leq M, \forall t \in [a, b]$, then we have*

$$(1.1) \quad \left| f(x) - \frac{1}{b-a} \int_a^b f(t) dt \right| \leq \left[\frac{1}{4} + \frac{(x - \frac{a+b}{2})^2}{(b-a)^2} \right] (b-a) M,$$

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

In [7], Özdemir et al. proved inequalities as above for (α, m) -convex functions. In [1], Cheng proved the following inequality,

Theorem 2. *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*

$$\begin{aligned} & \left| \frac{1}{2} f(x) - \frac{(x-b)f(b) - (x-a)f(a)}{2(b-a)} - \frac{1}{b-a} \int_a^b f(t) dt \right| \\ & \leq \frac{(x-a)^2 + (b-x)^2}{8(b-a)} (\Gamma - \gamma) \end{aligned}$$

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

Similarly, in [3], Ujevic established some double integral inequalities and in [2], Liu et.al. proved two sharp inequalities of perturbed Ostrowski-type. Recently, in [4], Sarıkaya established following integral inequality of Ostrowski-type involving functions of two independent variables;

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Theorem 3. 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 suppose 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

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

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

$$\begin{aligned} & H(x, y) \\ & = \frac{(x-a)[(y-c)f(a, c) + (d-y)f(a, d)] + (b-x)[(y-c)f(b, c) + (d-y)f(b, d)]}{(b-a)(d-c)} \\ & \quad + \frac{(x-a)f(a, y) + (b-x)f(b, y)}{b-a} + \frac{(y-c)f(x, c) + (d-y)f(x, d)}{d-c} \end{aligned}$$

In [5], Qiaoling et.al. derived a new inequality of Ostrowski-type as following

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 suppose 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

$$\begin{aligned} & \left| (1-\lambda)^2 f(x, y) + \frac{\lambda}{2}(1-\lambda)[f(a, y) + f(b, y) + f(x, c) + f(x, d)] \right. \\ & \quad + \left(\frac{\lambda}{2} \right)^2 [f(a, c) + f(b, c) + f(a, d) + f(b, d)] \\ & \quad - \frac{1}{b-a} \left\{ (1-\lambda) \int_a^b f(t, y) dt + \frac{\lambda}{2} \int_a^b [f(t, c) + f(t, d)] dt \right\} \\ & \quad - \frac{1}{d-c} \left\{ (1-\lambda) \int_c^d f(x, s) ds + \frac{\lambda}{2} \int_c^d [f(a, s) + f(b, s)] ds \right\} \\ & \quad - \frac{\Gamma + \gamma}{2} (1-\lambda)^2 \left(x - \frac{a+b}{2} \right) \left(y - \frac{c+d}{2} \right) + \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(t, s) ds dt \Big| \\ & \leq \frac{\Gamma - \gamma}{2} \frac{1}{(b-a)(d-c)} \left[(\lambda^2 + (1-\lambda)^2) \frac{(b-a)^2}{4} + \left(x - \frac{a+b}{2} \right)^2 \right] \\ & \quad \times \left[(\lambda^2 + (1-\lambda)^2) \frac{(d-c)^2}{4} + \left(y - \frac{c+d}{2} \right)^2 \right] \end{aligned}$$

for all $(x, y) \in [a + \lambda \frac{b-a}{2}, b - \lambda \frac{b-a}{2}] \times [c + \lambda \frac{d-c}{2}, d - \lambda \frac{d-c}{2}]$ and $\lambda \in [0, 1]$.

In this paper, we proved a new Ostrowski-type inequality involving functions of two independent variables as above.

2. MAIN RESULT

Theorem 5. *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*

$$\begin{aligned}
(2.1) \quad & \left| \frac{1}{16} K f(x, y) + \frac{1}{16} H(x, y) \right. \\
& - \frac{1}{4(b-a)(d-c)} \int_c^d [3(x-a)f(x, s) - (b-x)f(x, s)] ds \\
& - \frac{1}{4(b-a)(d-c)} \int_a^b [3(y-c)f(t, y) - (d-y)f(t, y)] dt \\
& - \frac{1}{4(b-a)(d-c)} \int_c^d [3(b-x)f(b, s) - (x-a)f(a, s)] ds \\
& - \frac{1}{4(b-a)(d-c)} \int_a^b [3(d-y)f(t, d) - (y-c)f(t, c)] dt \\
& - \frac{[(y-c)^2 - (d-y)^2][(x-a)^2 - (b-x)^2]}{32(b-a)(d-c)} (\Gamma + \gamma) \\
& \left. + \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(t, s) ds dt \right| \\
& \leq \frac{25[(y-c)^2 + (d-y)^2][(x-a)^2 + (b-x)^2]}{512(b-a)(d-c)} (\Gamma - \gamma)
\end{aligned}$$

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

$$\begin{aligned}
H(x, y) &= \frac{[3(b-x)f(b, y) - (x-a)f(a, y)](3(y-c) - (d-y))}{(b-a)(d-c)} \\
&+ \frac{[3(d-y)f(x, d) - (y-c)f(x, c)](3(x-a) - (b-x))}{(b-a)(d-c)} \\
&+ \frac{[(y-c)f(a, c) - 3(d-y)f(a, d)](x-a)}{(b-a)(d-c)} \\
&+ \frac{[3(d-y)f(b, d) - (y-c)f(b, c)](b-x)}{(b-a)(d-c)}
\end{aligned}$$

and

$$K = \frac{[(3(x-a) - (b-x))(3(y-c) - (d-y))]}{(b-a)(d-c)}.$$

Proof. We define the functions: $p : [a, b]^2 \rightarrow \mathbb{R}$ and $q : [c, d]^2 \rightarrow \mathbb{R}$ as following

$$p(x, t) = \begin{cases} t - \frac{3a+x}{4} & , t \in [a, x] \\ t - \frac{3b+x}{4} & , t \in (x, b] \end{cases}$$

and

$$q(y, s) = \begin{cases} s - \frac{3c+y}{4} & , s \in [c, y] \\ s - \frac{3d+y}{4} & , s \in (y, d] \end{cases}$$

From definitions of $p(x, t)$ and $q(y, s)$, we can write

$$(2.2) \quad \begin{aligned} & \int_a^b \int_c^d p(x, t) q(y, s) \frac{\partial^2 f(t, s)}{\partial t \partial s} ds dt \\ &= \int_a^x \int_c^y \left(t - \frac{3a+x}{4} \right) \left(s - \frac{3c+y}{4} \right) \frac{\partial^2 f(t, s)}{\partial t \partial s} ds dt \\ & \quad + \int_a^x \int_y^d \left(t - \frac{3a+x}{4} \right) \left(s - \frac{3d+y}{4} \right) \frac{\partial^2 f(t, s)}{\partial t \partial s} ds dt \\ & \quad + \int_x^b \int_c^y \left(t - \frac{3b+x}{4} \right) \left(s - \frac{3c+y}{4} \right) \frac{\partial^2 f(t, s)}{\partial t \partial s} ds dt \\ & \quad + \int_x^b \int_y^d \left(t - \frac{3b+x}{4} \right) \left(s - \frac{3d+y}{4} \right) \frac{\partial^2 f(t, s)}{\partial t \partial s} ds dt \end{aligned}$$

Computing each integral of right hand side of (2.2), we have

$$(2.3) \quad \begin{aligned} & \int_a^x \int_c^y \left(t - \frac{3a+x}{4} \right) \left(s - \frac{3c+y}{4} \right) \frac{\partial^2 f(t, s)}{\partial t \partial s} ds dt \\ &= \frac{(x-a)(y-c)}{16} [9f(x, y) - 3f(x, c) - 3f(a, y) + f(a, c)] \\ & \quad - \frac{(x-a)}{4} \int_c^y [3f(x, s) - f(a, s)] ds - \frac{(y-c)}{4} \int_a^x [3f(t, y) - f(t, c)] dt \\ & \quad + \int_a^x \int_c^y f(t, s) ds dt \end{aligned}$$

$$\begin{aligned}
(2.4) \quad & \int_a^x \int_y^d \left(t - \frac{3a+x}{4} \right) \left(s - \frac{3d+y}{4} \right) \frac{\partial^2 f(t,s)}{\partial t \partial s} ds dt \\
&= \frac{(x-a)(d-y)}{16} [9f(x,d) - 3f(x,y) - 3f(a,d) + f(a,y)] \\
&\quad - \frac{(x-a)}{4} \int_y^d [3f(x,s) - f(a,s)] ds - \frac{(d-y)}{4} \int_a^x [3f(t,d) - f(t,y)] dt \\
&\quad + \int_a^x \int_y^d f(t,s) ds dt
\end{aligned}$$

$$\begin{aligned}
(2.5) \quad & \int_x^b \int_c^y \left(t - \frac{3b+x}{4} \right) \left(s - \frac{3c+y}{4} \right) \frac{\partial^2 f(t,s)}{\partial t \partial s} ds dt \\
&= \frac{(b-x)(y-c)}{16} [9f(b,y) - 3f(b,c) - 3f(x,y) + f(x,c)] \\
&\quad - \frac{(b-x)}{4} \int_c^y [3f(b,s) - f(x,s)] ds - \frac{(y-c)}{4} \int_x^b [3f(t,y) - f(t,c)] dt \\
&\quad + \int_x^b \int_c^y f(t,s) ds dt
\end{aligned}$$

$$\begin{aligned}
(2.6) \quad & \int_x^b \int_y^d \left(t - \frac{3b+x}{4} \right) \left(s - \frac{3d+y}{4} \right) \frac{\partial^2 f(t,s)}{\partial t \partial s} ds dt \\
&= \frac{(b-x)(d-y)}{16} [9f(b,d) - 3f(b,y) - 3f(x,d) + f(x,y)] \\
&\quad - \frac{(b-x)}{4} \int_y^d [3f(b,s) - f(x,s)] ds - \frac{(d-y)}{4} \int_x^b [3f(t,d) - f(t,y)] dt \\
&\quad + \int_x^b \int_y^d f(t,s) ds dt
\end{aligned}$$

By using these inequalities in (2.2), we get

$$\begin{aligned}
& \int_a^b \int_c^d p(x, t) q(y, s) \frac{\partial^2 f(t, s)}{\partial t \partial s} ds dt \\
(2.7) \quad &= \frac{1}{16} \{ [(3(x-a) - (b-x))(3(y-c) - (d-y))] f(x, y) \\
&+ [3(b-x)f(b, y) - (x-a)f(a, y)] (3(y-c) - (d-y)) \\
&+ [3(d-y)f(x, d) - (y-c)f(x, c)] (3(x-a) - (b-x)) \\
&+ [(y-c)f(a, c) - 3(d-y)f(a, d)] (x-a) \\
&+ [3(d-y)f(b, d) - (y-c)f(b, c)] (b-x) \} \\
&- \frac{1}{4} \int_c^d [3(x-a)f(x, s) - (b-x)f(x, s)] ds \\
&- \frac{1}{4} \int_a^b [3(y-c)f(t, y) - (d-y)f(t, y)] dt \\
&- \frac{1}{4} \int_c^d [3(b-x)f(b, s) - (x-a)f(a, s)] ds \\
&- \frac{1}{4} \int_a^b [3(d-y)f(t, d) - (y-c)f(t, c)] dt \\
&+ \int_a^b \int_c^d f(t, s) ds dt
\end{aligned}$$

We also have

$$(2.8) \quad \int_a^b \int_c^d p(x, t) q(y, s) ds dt = \frac{[(y-c)^2 - (d-y)^2] [(x-a)^2 - (b-x)^2]}{16}$$

Let $M = \frac{\Gamma + \gamma}{2}$. From (2.7) and (2.8), we can write

$$\begin{aligned}
(2.9) \quad & \int_a^b \int_c^d p(x, t) q(y, s) \left[\frac{\partial^2 f(t, s)}{\partial t \partial s} - M \right] ds dt \\
&= \int_a^b \int_c^d p(x, t) q(y, s) \frac{\partial^2 f(t, s)}{\partial t \partial s} ds dt \\
&- \frac{\Gamma + \gamma}{2} \frac{[(y-c)^2 - (d-y)^2] [(x-a)^2 - (b-x)^2]}{16}
\end{aligned}$$

On the other hand, we have

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

Since

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

and

$$(2.12) \quad \int_a^b \int_c^d |p(x, t) q(y, s)| ds dt = \frac{25 \left[(y - c)^2 + (d - y)^2 \right] \left[(x - a)^2 + (b - x)^2 \right]}{256}$$

By using (2.11) and (2.12) in (2.10), we get

$$(2.13) \quad \left| \int_a^b \int_c^d p(x, t) q(y, s) \left[\frac{\partial^2 f(t, s)}{\partial t \partial s} - M \right] ds dt \right| \\ \leq \frac{25 \left[(y - c)^2 + (d - y)^2 \right] \left[(x - a)^2 + (b - x)^2 \right]}{512} (\Gamma - \gamma)$$

From (2.9) and (2.13), we get the required result. \square

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