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A GENERALIZATION FOR OSTROWSKI'S INEQUALITY IN \mathbb{R}^2

BAOGUO JIA

SCHOOL OF MATHEMATICS AND SCIENTIFIC COMPUTER

ZHONGSHAN UNIVERSITY

GUANGZHOU, CHINA, 510275

mcsjbg@zsu.edu.cn

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ABSTRACT. We establish a new Ostrowski's inequality in \mathbb{R}^2 by using an idea of B.G. Pachpatte.

Key words and phrases: Ostrowski's inequality, Mean value theorem.

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A.M. Ostrowski proved the following inequality (see [1, p. 226–227]):

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

for all $x \in [a, b]$, where $f : [a, b] \subseteq \mathbb{R} \rightarrow \mathbb{R}$ is continuous on $[a, b]$ and differentiable on (a, b) , whose derivative $f' : (a, b) \rightarrow \mathbb{R}$ is bounded on (a, b) , i.e., $\|f'\|_\infty = \sup_{x \in (a,b)} |f'(x)| < \infty$.

Recently, by using a fairly elementary analysis, B.G. Pachpatte [2] established the following inequality of type (1) involving two functions and their derivatives.

Theorem 1. Let $f, g : [a, b] \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be continuous functions on $[a, b]$ and differentiable on (a, b) , whose derivative $f', g' : (a, b) \rightarrow \mathbb{R}$ are bounded on (a, b) , i.e., $\|f'\|_\infty = \sup_{x \in (a,b)} |f'(x)| < \infty$, $\|g'\|_\infty = \sup_{x \in (a,b)} |g'(x)| < \infty$. Then

$$\begin{aligned} & \left| f(x)g(x) - \frac{1}{2(b-a)} \left[g(x) \int_a^b f(y) dy + f(x) \int_a^b g(y) dy \right] \right| \\ & \leq \frac{1}{2} \{ |g(x)| \|f'\|_\infty + |f(x)| \|g'\|_\infty \} \left[\frac{1}{4} + \frac{(x - \frac{a+b}{2})^2}{(b-a)^2} \right] (b-a), \end{aligned}$$

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

In this paper, by means of B.G. Pachpatte's idea, we prove the following

Theorem 2. Let $D = [a, b] \times [a, b]$, $\text{int}D = (a, b) \times (a, b)$, $f, g : D \rightarrow \mathbb{R}$ be continuous functions on D and differentiable on $\text{int}D$, whose partial derivatives $f_x, f_y, g_x, g_y : \text{int}D \rightarrow \mathbb{R}$ are bounded on $\text{int}D$, i.e., $\|f_x\|_\infty = \sup_{(x,y) \in \text{int}D} |f_x(x, y)| < \infty$, $\|f_y\|_\infty = \sup_{(x,y) \in \text{int}D} |f_y(x, y)| < \infty$, $\|g_x\|_\infty = \sup_{(x,y) \in \text{int}D} |g_x(x, y)| < \infty$, $\|g_y\|_\infty = \sup_{(x,y) \in \text{int}D} |g_y(x, y)| < \infty$. Then

$$\begin{aligned} & \left| f(u_1, v_1)g(u_1, v_1) - \frac{1}{2(b-a)^2} \left[g(u_1, v_1) \iint_D f(u_2, v_2) du_2 dv_2 \right. \right. \\ & \quad \left. \left. + f(u_1, v_1) \iint_D g(u_2, v_2) du_2 dv_2 \right] \right| \\ & \leq \frac{1}{2} [|g(u_1, v_1)| \|f_x\|_\infty + |f(u_1, v_1)| \|g_x\|_\infty] \left[\frac{1}{4} + \frac{(u_1 - \frac{a+b}{2})^2}{(b-a)^2} \right] (b-a) \\ & \quad + \frac{1}{2} [|g(u_1, v_1)| \|f_y\|_\infty + |f(u_1, v_1)| \|g_y\|_\infty] \left[\frac{1}{4} + \frac{(v_1 - \frac{a+b}{2})^2}{(b-a)^2} \right] (b-a) \end{aligned}$$

for all $(u_1, v_1) \in D$.

By taking $g(x, y) = 1$ in Theorem 2, we get the following Ostrowski like inequality in \mathbb{R}^2 ,

Corollary 3.

$$\begin{aligned} & \left| f(u_1, v_1) - \frac{1}{(b-a)^2} \iint_D f(u_2, v_2) du_2 dv_2 \right| \\ & \leq \|f_x\|_\infty \left[\frac{1}{4} + \frac{(u_1 - \frac{a+b}{2})^2}{(b-a)^2} \right] (b-a) + \|f_y\|_\infty \left[\frac{1}{4} + \frac{(v_1 - \frac{a+b}{2})^2}{(b-a)^2} \right] (b-a). \end{aligned}$$

Proof of Theorem 2. By the mean value theorem, there exist $\xi_1, \eta_1, \xi_2, \eta_2 \in (a, b)$ such that

$$(2) \quad f(u_1, v_1) - f(u_2, v_2) = f_x(\xi_1, v_1)(u_1 - u_2) + f_y(u_2, \eta_1)(v_1 - v_2),$$

and

$$(3) \quad g(u_1, v_1) - g(u_2, v_2) = g_x(\xi_2, v_1)(u_1 - u_2) + g_y(u_2, \eta_2)(v_1 - v_2).$$

Multiplying both sides of (2) and (3) by $g(u_1, v_1)$ and $f(u_1, v_1)$ respectively and adding we get

$$\begin{aligned} & 2f(u_1, v_1)g(u_1, v_1) - [f(u_2, v_2)g(u_1, v_1) + f(u_1, v_1)g(u_2, v_2)] \\ & = g(u_1, v_1)[f_x(\xi_1, v_1)(u_1 - u_2) + f_y(u_2, \eta_1)(v_1 - v_2)] \\ & \quad + f(u_1, v_1)[g_x(\xi_2, v_1)(u_1 - u_2) + g_y(u_2, \eta_2)(v_1 - v_2)]. \end{aligned}$$

Integrate both sides with respect to u_2, v_2 over D . Note that by the proof of the mean value theorem, we know that $f_x(\xi_1, v_1)$, $f_y(u_2, \eta_1)$, $g_x(\xi_2, v_1)$ and $g_y(u_2, \eta_2)$ are Riemann-integrable

for $(u_2, v_2) \in D$. Rewriting we get

$$\begin{aligned} & f(u_1, v_1)g(u_1, v_1) - \frac{1}{2(b-a)^2} \left[g(u_1, v_1) \iint_D f(u_2, v_2) du_2 dv_2 \right. \\ & \quad \left. + f(u_1, v_1) \iint_D g(u_2, v_2) du_2 dv_2 \right] \\ &= \frac{1}{2(b-a)^2} g(u_1, v_1) \iint_D [f_x(\xi_1, v_1)(u_1 - u_2) + f_y(u_2, \eta_1)(v_1 - v_2)] du_2 dv_2 \\ & \quad + \frac{1}{2(b-a)^2} f(u_1, v_1) \iint_D [g_x(\xi_2, v_1)(u_1 - u_2) + g_y(u_2, \eta_2)(v_1 - v_2)] du_2 dv_2. \end{aligned}$$

So

$$\begin{aligned} & \left| f(u_1, v_1)g(u_1, v_1) - \frac{1}{2(b-a)^2} \left[g(u_1, v_1) \iint_D f(u_2, v_2) du_2 dv_2 \right. \right. \\ & \quad \left. \left. + f(u_1, v_1) \iint_D g(u_2, v_2) du_2 dv_2 \right] \right| \\ & \leq \frac{1}{2(b-a)^2} |g(u_1, v_1)| \left[\|f_x\|_\infty \iint_D |u_1 - u_2| du_2 dv_2 + \|f_y\|_\infty \iint_D |v_1 - v_2| du_2 dv_2 \right] \\ & \quad + \frac{1}{2(b-a)^2} |f(u_1, v_1)| \left[\|g_x\|_\infty \iint_D |u_1 - u_2| du_2 dv_2 + \|g_y\|_\infty \iint_D |v_1 - v_2| du_2 dv_2 \right]. \end{aligned}$$

Note that

$$\begin{aligned} \iint_D |u_1 - u_2| du_2 dv_2 &= (b-a) \left[\frac{(u_1 - a)^2 + (u_1 - b)^2}{2} \right] \\ &= \left[\frac{1}{4} + \frac{(u_1 - \frac{a+b}{2})^2}{(b-a)^2} \right] (b-a) \end{aligned}$$

and

$$\iint_D |v_1 - v_2| du_2 dv_2 = \left[\frac{1}{4} + \frac{(v_1 - \frac{a+b}{2})^2}{(b-a)^2} \right] (b-a).$$

We obtain that

$$\begin{aligned} & \left| f(u_1, v_1)g(u_1, v_1) - \frac{1}{2(b-a)^2} \left[g(u_1, v_1) \iint_D f(u_2, v_2) du_2 dv_2 \right. \right. \\ & \quad \left. \left. + f(u_1, v_1) \iint_D g(u_2, v_2) du_2 dv_2 \right] \right| \\ & \leq \frac{1}{2} [|g(u_1, v_1)| \|f_x\|_\infty + |f(u_1, v_1)| \|g_x\|_\infty] \left[\frac{1}{4} + \frac{(u_1 - \frac{a+b}{2})^2}{(b-a)^2} \right] (b-a) \\ & \quad + \frac{1}{2} [|g(u_1, v_1)| \|f_y\|_\infty + |f(u_1, v_1)| \|g_y\|_\infty] \left[\frac{1}{4} + \frac{(v_1 - \frac{a+b}{2})^2}{(b-a)^2} \right] (b-a). \end{aligned}$$

□

Remark 4. Let $f(x, y) = f(x)$, $g(x, y) = g(x)$ in Theorem 2. Then $f_y = 0$, $g_y = 0$. We obtain Theorem 1.

Remark 5. Let $f(x, y) = f(x)$, $g(x, y) = 1$ in Theorem 2, we recapture the well known Ostrowski inequality.

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