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SOME ESTIMATIONS FOR THE INTEGRAL TAYLOR'S REMAINDER

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Abstract

In this paper, using Leibnitz's formula and pre-Grüss inequality we prove some inequalities involving Taylor's remainder.

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1. Introduction

Recently, H. Gauchman ([1] - [2]) derived new types of inequalities involving Taylor's remainder.

In this paper, we apply Leibnitz's formula and pre-Grüss inequality [3] to create several integral inequalities involving Taylor's remainder.

The present work may be considered as an continuation of the results obtained in [1] - [2].

Let $R_{n,f}(c, x)$ and $r_{n,f}(a, b)$ denote the *n*th Taylor's remainder of function f with center c, and the integral Taylor's remainder, respectively, i.e.

$$R_{n,f}(c,x) = f(x) - \sum_{k=0}^{n} \frac{f^{(n)}(c)}{n!} (x-c)^{k},$$

and

$$r_{n,f}(a,b) = \int_{a}^{b} \frac{(b-x)^{n}}{n!} f^{(n+1)}(x) dx.$$

Lemma 1.1. Let f be a function defined on [a, b]. Assume that $f \in C^{n+1}([a, b])$. Then,

(1.1)
$$\int_{a}^{b} R_{n,f}(a,x) dx = \int_{a}^{b} \frac{(b-x)^{n+1}}{(n+1)!} f^{(n+1)}(x) dx,$$

(1.2)
$$(-1)^{n+1} \int_{a}^{b} R_{n,f}(b,x) dx = \int_{a}^{b} \frac{(x-a)^{n+1}}{(n+1)!} f^{(n+1)}(x) dx.$$

Proof. See [1].



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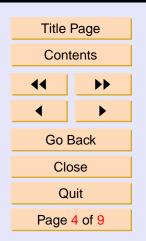
Lemma 1.2. Let f be a function defined on [a, b]. Assume that $f \in C^{n+1}([a, b])$. Then

(1.3)
$$r_{n,f}(a,b) = f(b) - f(a) - (b-a)f^{(1)}(a) - \dots - \frac{(b-a)^n}{n!}f^{(n)}(a).$$



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2. Results Based on the Leibnitz's Formula

We prove the following theorem based on the Leibnitz's formula.

Theorem 2.1. Let f be a function defined on [a, b]. Assume that $f \in C^{n+1}([a, b])$. Then

(2.1)
$$\left| \sum_{k=0}^{p} (-1)^{k} C_{p}^{k} R_{n-k,f}(a,x) \right| \leq \sum_{k=0}^{p-1} C_{p-1}^{k} \left| f^{(n-k)}(a) \right| \frac{(b-a)^{n-k+1}}{(n-k+1)!},$$

(2.2)
$$\left| \sum_{k=0}^{p} C_{p}^{k} R_{n-k,f}(b,x) \right| \leq \sum_{k=0}^{p-1} C_{p-1}^{k} \left| f^{(n-k)}(b) \right| \frac{(b-a)^{n-k+1}}{(n-k+1)!},$$

where $C_{p}^{k} = \frac{p!}{(p-k)!k!}$.

Proof. We apply the following Leibnitz's formula

$$(FG)^{(p)} = F^{(p)}G + C_p^1 F^{(p-1)}G^{(1)} + \dots + C_p^{p-1}F^{(1)}G^{(p-1)} + FG^{(p)},$$

provided the functions $F, G \in C^p([a, b])$. Let $F(x) = f^{(n-p+1)}(x), G(x) = \frac{(b-x)^{n+1}}{(n+1)!}$. Then

$$\left(f^{(n-p+1)}(x)\frac{(b-x)^{n+1}}{(n+1)!}\right)^{(p)} = \sum_{k=0}^{p} (-1)^k C_p^k f^{(n-k+1)}(x)\frac{(b-x)^{n-k+1}}{(n-k+1)!}$$

Integrating both sides of the preceding equation with respect to x from a to b



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gives us

$$\left[\left(f^{(n-p+1)}(x) \frac{(b-x)^{n+1}}{(n+1)!} \right)^{(p-1)} \right]_{x=a}^{x=b}$$

= $\sum_{k=0}^{p} (-1)^{k} C_{p}^{k} \int_{a}^{b} f^{(n-k+1)}(x) \frac{(b-x)^{n-k+1}}{(n-k+1)!} dx.$

The integral on the right is $\int_a^b R_{n-k,f}(a, x) dx$, and to evaluate the term on the left hand side, we must again apply Leibnitz's formula, obtaining

$$-\sum_{k=0}^{p-1} (-1)^k C_{p-1}^k f^{(n-k)}(a) \frac{(b-a)^{n-k+1}}{(n-k+1)!} = \sum_{k=0}^p (-1)^k C_p^k \int_a^b R_{n-k,f}(a,x) dx$$

Consequently,

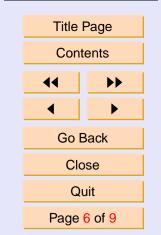
$$\left|\sum_{k=0}^{p} (-1)^{k} C_{p}^{k} R_{n-k,f}(a,x)\right| \leq \sum_{k=0}^{p-1} C_{p-1}^{k} \left|f^{(n-k)}(a)\right| \frac{(b-a)^{n-k+1}}{(n-k+1)!},$$

which proves (2.1).

To prove (2.2), set $F(x) = f^{(n-p+1)}(x)$, $G(x) = \frac{(x-a)^{n+1}}{(n+1)!}$, and continue as in the proof of (2.1).



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3. Results based on the Grüss Type inequality

We prove the following theorem based on the pre-Grüss inequality.

Theorem 3.1. Let f(x) be a function defined on [a, b] such that $f \in C^{n+1}([a, b])$ and $m \leq f^{(n+1)}(x) \leq M$ for each $x \in [a, b]$, where m and M are constants. Then

(3.1)
$$\left| r_{n,f}(a,b) - \frac{f^{(n)}(b) - f^{(n)}(a)}{(n+1)!} (b-a)^n \right| \leq \frac{M-m}{2} \cdot \frac{n}{(2n+1)^{\frac{1}{2}}} \cdot \frac{(b-a)^{n+1}}{(n+1)!}.$$

Proof. We apply the following pre-Grüss inequality [3]

(3.2) $T(F,G)^2 \le T(F,F) \cdot T(G,G),$

where $F, G \in L_2(a, b)$ and T(F, G) is the Chebyshev's functional:

$$T(F,G) = \frac{1}{b-a} \int_{a}^{b} F(x)G(x)dx - \frac{1}{b-a} \int_{a}^{b} F(x)dx \cdot \frac{1}{b-a} \int_{a}^{b} G(x)dx.$$

If there exists constants $m, M \in \mathbb{R}$ such that $m \leq F(x) \leq M$ on [a, b], specially, we have [3]

$$T(F,F) \le \frac{(M-m)^2}{4}$$





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and

(3.3)
$$\left| \frac{1}{b-a} \int_{a}^{b} F(x)G(x)dx - \frac{1}{b-a} \int_{a}^{b} F(x)dx \cdot \frac{1}{b-a} \int_{a}^{b} G(x)dx \right|$$
$$\leq \frac{1}{2}(M-m) \left[\frac{1}{b-a} \int_{a}^{b} G^{2}(x)dx - \left(\frac{1}{b-a} \int_{a}^{b} G(x)dx \right)^{2} \right]^{\frac{1}{2}}.$$

In formula (3.3) replacing F(x) by $f^{(n+1)}(x)$, and G(x) by $\frac{(b-x)^n}{n!}$, we obtain (3.1).

Remark 3.1. It is possible to define the similar expression $r'_{n,f}(a, b)$ by

$$r'_{n,f}(a,b) = \int_{a}^{b} \frac{(x-a)^{n}}{n!} f^{(n+1)}(x) dx$$

In exactly the same way as inequality (3.1) was obtained, one can obtain the following inequality

(3.4)
$$\left| r'_{n,f}(a,b) - \frac{f^{(n)}(b) - f^{(n)}(a)}{(n+1)!} (b-a)^n \right|$$

 $\leq \frac{M-m}{2} \cdot \frac{n}{(2n+1)^{\frac{1}{2}}} \cdot \frac{(b-a)^{n+1}}{(n+1)!}.$



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