## GENERALIZED OSTROWSKI'S INEQUALITY ON TIME SCALES

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Abstract: In this paper, we generalize Ostrowski's inequality and Montgomery's identity

> on arbitrary time scales which were given in a recent paper [J. Inequal. Pure. Appl. Math., 9(1) (2008), Art. 6] by Bohner and Matthews. Some examples for the continuous, discrete and the quantum calculus cases are given as well.



#### Ostrowski's Inequality on Time Scales

B. Karpuz and U.M. Özkan vol. 9, iss. 4, art. 112, 2008

Title Page

Contents

Page 1 of 15

Go Back

Full Screen

Close

journal of inequalities in pure and applied mathematics

issn: 1443-5756

### **Contents**

1	Introduction	3
2	Time Scales Essentials	5
3	Generalization by Generalized Polynomials	7
1	<b>Applications for Generalized Polynomials</b>	11
5	Generalization by Arbitrary Functions	13



#### Ostrowski's Inequality on Time Scales

B. Karpuz and U.M. Özkan

vol. 9, iss. 4, art. 112, 2008



Full Screen

Close

# journal of inequalities in pure and applied mathematics

issn: 1443-5756

### 1. Introduction

In 1937, Ostrowski gave a very useful formula to estimate the absolute value of derivation of a differentiable function by its integral mean. In [9], the so-called Ostrowski's inequality

$$\left| f(t) - \frac{1}{b-a} \int_{a}^{b} f(\eta) d\eta \right| \le \left\{ \sup_{\eta \in (a,b)} |f'(\eta)| \right\} \left( \frac{(t-a)^{2} + (b-t)^{2}}{2(b-a)} \right)$$

is shown by the means of the Montgomery's identity (see [6, pp. 565]).

In a very recent paper [2], the Montgomery identity and the Ostrowski inequality were generalized respectively as follows:

**Lemma A (Montgomery's identity).** Let  $a,b \in \mathbb{T}$  with a < b and  $f \in C^1_{\mathrm{rd}}([a,b]_{\mathbb{T}},\mathbb{R})$ . Then

$$f(t) = \frac{1}{b-a} \left( \int_a^b f^{\sigma}(\eta) \Delta \eta + \int_a^b \Psi(t,\eta) f^{\Delta}(\eta) \Delta \eta \right)$$

holds for all  $t \in \mathbb{T}$ , where  $\Psi : [a,b]^2_{\mathbb{T}} \to \mathbb{R}$  is defined as follows:

$$\Psi(t,s) := \begin{cases} s - a, & s \in [a,t)_{\mathbb{T}}; \\ s - b, & s \in [t,b]_{\mathbb{T}} \end{cases}$$

for  $s, t \in [a, b]_{\mathbb{T}}$ .

**Theorem A (Ostrowski's inequality).** Let  $a, b \in \mathbb{T}$  with a < b and  $f \in C^1_{rd}([a, b]_{\mathbb{T}}, \mathbb{R})$ . Then

$$\left| f(t) - \frac{1}{b-a} \int_a^b f^{\sigma}(\eta) \Delta \eta \right| \le \left\{ \sup_{\eta \in (a,b)} |f^{\Delta}(\eta)| \right\} \left( \frac{h_2(t,a) + h_2(t,b)}{b-a} \right)$$

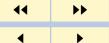


Ostrowski's Inequality on Time Scales

B. Karpuz and U.M. Özkan vol. 9, iss. 4, art. 112, 2008

Title Page

Contents



Page 3 of 15

Go Back

Full Screen

Close

journal of inequalities in pure and applied mathematics

issn: 1443-5756

holds for all  $t \in \mathbb{T}$ . Here,  $h_2(t,s)$  is the second-order generalized polynomial on time scales.

In this paper, we shall apply a new method to generalize Lemma A, Theorem A, which is completely different to the method employed in [2], however following the routine steps in [2], our results may also be proved.

The paper is arranged as follows: in §2, we quote some preliminaries on time scales from [1]; §3 includes our main results which generalize Lemma A and Theorem A by the means of generalized polynomials on time scales; in §4, as applications, we consider particular time scales  $\mathbb{R}, \mathbb{Z}$  and  $q^{\mathbb{N}_0}$ ; finally, in §5, we give extensions of the results stated in §3.



#### Ostrowski's Inequality on Time Scales

B. Karpuz and U.M. Özkan vol. 9, iss. 4, art. 112, 2008



# journal of inequalities in pure and applied mathematics

Close

issn: 1443-5756

### 2. Time Scales Essentials

**Definition 2.1.** A time scale is a nonempty closed subset of reals.

**Definition 2.2.** On an arbitrary time scale  $\mathbb{T}$  the following are defined: the forward jump operator  $\sigma: \mathbb{T} \to \mathbb{T}$  is defined by  $\sigma(t) := \inf(t, \infty)_{\mathbb{T}}$  for  $t \in \mathbb{T}$ , the backward jump operator  $\rho: \mathbb{T} \to \mathbb{T}$  is defined by  $\rho(t) := \sup(-\infty, t)_{\mathbb{T}}$  for  $t \in \mathbb{T}$ , and the graininess function  $\mu: \mathbb{T} \to \mathbb{R}_0^+$  is defined by  $\mu(t) := \sigma(t) - t$  for  $t \in \mathbb{T}$ . For convenience, we set  $\inf \emptyset := \sup \mathbb{T}$  and  $\sup \emptyset := \inf \mathbb{T}$ .

**Definition 2.3.** Let t be a point in  $\mathbb{T}$ . If  $\sigma(t) = t$  holds, then t is called right-dense, otherwise it is called right-scattered. Similarly, if  $\rho(t) = t$  holds, then t is called left-dense, a point which is not left-dense is called left-scattered.

**Definition 2.4.** A function  $f: \mathbb{T} \to \mathbb{R}$  is called rd-continuous provided that it is continuous at right-dense points of  $\mathbb{T}$  and its left-sided limits exist (finite) at left-dense points of  $\mathbb{T}$ . The set of rd-continuous functions is denoted by  $C_{\mathrm{rd}}(\mathbb{T},\mathbb{R})$ , and  $C^1_{\mathrm{rd}}(\mathbb{T},\mathbb{R})$  denotes the set of functions for which the delta derivative belongs to  $C_{\mathrm{rd}}(\mathbb{T},\mathbb{R})$ .

**Theorem 2.5 (Existence of antiderivatives).** Let f be a rd-continuous function. Then f has an antiderivative F such that  $F^{\Delta} = f$  holds.

**Definition 2.6.** If  $f \in C_{\mathrm{rd}}(\mathbb{T}, \mathbb{R})$  and  $s \in \mathbb{T}$ , then we define the integral

$$F(t) := \int_{s}^{t} f(\eta) \Delta \eta \quad \text{for } t \in \mathbb{T}.$$

**Theorem 2.7.** Let f, g be rd-continuous functions,  $a, b, c \in \mathbb{T}$  and  $\alpha, \beta \in \mathbb{R}$ . Then, the following are true:

1. 
$$\int_a^b \left[ \alpha f(\eta) + \beta g(\eta) \right] \Delta \eta = \alpha \int_a^b f(\eta) \Delta \eta + \beta \int_a^b g(\eta) \Delta \eta,$$



#### Ostrowski's Inequality on Time Scales

B. Karpuz and U.M. Özkan vol. 9, iss. 4, art. 112, 2008

Go Back

Full Screen

Close

## journal of inequalities in pure and applied mathematics

issn: 1443-5756

2. 
$$\int_a^b f(\eta) \Delta \eta = -\int_b^a f(\eta) \Delta \eta,$$

3. 
$$\int_a^c f(\eta)\Delta\eta = \int_a^b f(\eta)\Delta\eta + \int_b^c f(\eta)\Delta\eta$$
,

4. 
$$\int_a^b f(\eta)g^{\Delta}(\eta)\Delta\eta = f(b)g(b) - f(a)g(a) - \int_a^b f^{\Delta}(\eta)g(\sigma(\eta))\Delta\eta.$$

**Definition 2.8.** Let  $h_k : \mathbb{T}^2 \to \mathbb{R}$  be defined as follows:

(2.1) 
$$h_k(t,s) := \begin{cases} 1, & k = 0\\ \int_s^t h_{k-1}(\eta, s) \Delta \eta, & k \in \mathbb{N} \end{cases}$$

for all  $s, t \in \mathbb{T}$  and  $k \in \mathbb{N}_0$ .

Note that the function  $h_k$  satisfies

(2.2) 
$$h_k^{\Delta_t}(t,s) = \begin{cases} 0, & k = 0 \\ h_{k-1}(t,s), & k \in \mathbb{N} \end{cases}$$

for all  $s, t \in \mathbb{T}$  and  $k \in \mathbb{N}_0$ .

Property 1. Using induction it is easy to see that  $h_k(t,s) \geq 0$  holds for all  $k \in \mathbb{N}$  and  $s,t \in \mathbb{T}$  with  $t \geq s$  and  $(-1)^k h_k(t,s) \geq 0$  holds for all  $k \in \mathbb{N}$  and  $s,t \in \mathbb{T}$  with t < s.

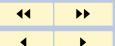


#### Ostrowski's Inequality on Time Scales

B. Karpuz and U.M. Özkan vol. 9, iss. 4, art. 112, 2008

### Title Page

Contents



Page 6 of 15

Go Back

Full Screen

Close

# journal of inequalities in pure and applied mathematics

issn: 1443-5756

### 3. Generalization by Generalized Polynomials

We start this section by quoting the following useful change of order formula for double(iterated) integrals which is employed in our proofs.

**Lemma 3.1** ([8, Lemma 1]). Assume that  $a, b \in \mathbb{T}$  and  $f \in C_{rd}(\mathbb{T}^2, \mathbb{R})$ . Then

$$\int_{a}^{b} \int_{\xi}^{b} f(\eta, \xi) \Delta \eta \Delta \xi = \int_{a}^{b} \int_{a}^{\sigma(\eta)} f(\eta, \xi) \Delta \xi \Delta \eta.$$

Now, we give a generalization for Montgomery's identity as follows:

**Lemma 3.2.** Assume that  $a, b \in \mathbb{T}$  and  $f \in C^1_{rd}([a, b]_{\mathbb{T}}, \mathbb{R})$ . Define  $\Psi, \Phi \in C^1_{rd}([a, b]_{\mathbb{T}}, \mathbb{R})$  by

$$\Psi(t,s) := \begin{cases} h_k(s,a), & s \in [a,t)_{\mathbb{T}} \\ h_k(s,b), & s \in [t,b]_{\mathbb{T}} \end{cases} \quad and \quad \Phi(t,s) := \begin{cases} h_{k-1}(s,a), & s \in [a,t)_{\mathbb{T}} \\ h_{k-1}(s,b), & s \in [t,b]_{\mathbb{T}} \end{cases}$$

for  $s, t \in [a, b]_{\mathbb{T}}$  and  $k \in \mathbb{N}$ . Then

(3.1) 
$$f(t) = \frac{1}{h_k(t,a) - h_k(t,b)} \left( \int_a^b \Phi(t,\eta) f^{\sigma}(\eta) \Delta \eta + \int_a^b \Psi(t,\eta) f^{\Delta}(\eta) \Delta \eta \right)$$

is true for all  $t \in [a, b]_{\mathbb{T}}$  and all  $k \in \mathbb{N}$ .

*Proof.* Note that we have  $\Psi^{\Delta_s} = \Phi$ . Clearly, for all  $t \in [a, b]_{\mathbb{T}}$  and all  $k \in \mathbb{N}$ , from (3.1), (2.1) and (2.2) we have

$$\int_{a}^{t} \Phi(t,\eta) f^{\sigma}(\eta) \Delta \eta + \int_{a}^{t} \Psi(t,\eta) f^{\Delta}(\eta) \Delta \eta$$
$$= \int_{a}^{t} h_{k-1}(\eta,a) f^{\sigma}(\eta) \Delta \eta + \int_{a}^{t} h_{k}(\eta,a) f^{\Delta}(\eta) \Delta \eta$$



Ostrowski's Inequality on Time Scales

B. Karpuz and U.M. Özkan vol. 9, iss. 4, art. 112, 2008

Title Page

Contents



Page 7 of 15

Go Back

Full Screen

Close

journal of inequalities in pure and applied mathematics

issn: 1443-5756

(3.2) 
$$= \int_{a}^{t} \int_{a}^{\sigma(\eta)} h_{k-1}(\eta, a) f^{\Delta}(\xi) \Delta \xi \Delta \eta + f(a) h_{k}(t, a)$$
$$+ \int_{a}^{t} \int_{a}^{\eta} \left[ h_{k}(\xi, a) f^{\Delta}(\eta) \right]^{\Delta \xi} \Delta \xi \Delta \eta.$$

Applying Lemma 3.1 and considering (2.1), the right-hand side of (3.2) takes the form

$$\int_{a}^{t} \int_{\xi}^{t} h_{k-1}(\eta, a) f^{\Delta}(\xi) \Delta \eta \Delta \xi + f(a) h_{k}(t, a) 
+ \int_{a}^{t} \int_{a}^{\eta} h_{k-1}(\xi, a) f^{\Delta}(\eta) \Delta \xi \Delta \eta 
= \int_{a}^{t} \int_{a}^{t} h_{k-1}(\eta, a) f^{\Delta}(\xi) \Delta \eta \Delta \xi + f(a) h_{k}(t, a) 
= f(t) h_{k}(t, a),$$
(3.3)

and very similarly, from Lemma 3.1, (3.1), (2.1) and (2.2), we obtain

$$\int_{t}^{b} \Phi(t,\eta) f^{\sigma}(\eta) \Delta \eta + \int_{t}^{b} \Psi(t,\eta) f^{\Delta}(\eta) \Delta \eta$$

$$= \int_{t}^{b} h_{k-1}(\eta,b) f^{\sigma}(\eta) \Delta \eta + \int_{t}^{b} h_{k}(\eta,b) f^{\Delta}(\eta) \Delta \eta$$

$$= \int_{t}^{b} \int_{t}^{\sigma(\eta)} h_{k-1}(\eta,b) f^{\Delta}(\xi) \Delta \xi \Delta \eta - f(t) h_{k}(t,b)$$

$$- \int_{t}^{b} \int_{t}^{b} \left[ h_{k}(\xi,b) f^{\Delta}(\eta) \right]^{\Delta \xi} \Delta \xi \Delta \eta,$$

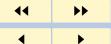


#### Ostrowski's Inequality on Time Scales

B. Karpuz and U.M. Özkan vol. 9, iss. 4, art. 112, 2008

Title Page

Contents



Page 8 of 15

Go Back

Full Screen

Close

## journal of inequalities in pure and applied mathematics

issn: 1443-5756

$$= \int_{t}^{b} \int_{\xi}^{b} h_{k-1}(\eta, b) f^{\Delta}(\xi) \Delta \eta \Delta \xi - f(t) h_{k}(t, b)$$

$$- \int_{t}^{b} \int_{\eta}^{b} h_{k-1}(\xi, b) f^{\Delta}(\eta) \Delta \xi \Delta \eta$$

$$= -f(t) h_{k}(t, b).$$
(3.4)

By summing (3.3) and (3.4), we get the desired result.

Now, we give the following generalization of Ostrowski's inequality.

**Theorem 3.3.** Assume that  $a, b \in \mathbb{T}$  and  $f \in C^1_{rd}([a, b]_{\mathbb{T}}, \mathbb{R})$ . Then

$$\left| f(t) - \frac{1}{h_k(t,a) - h_k(t,b)} \int_a^b \Phi(t,\eta) f^{\sigma}(\eta) \Delta \eta \right| \\ \leq M \left( \frac{h_{k+1}(t,a) + (-1)^{k+1} h_{k+1}(t,b)}{h_k(t,a) - h_k(t,b)} \right)$$

is true for all  $t \in [a,b]_{\mathbb{T}}$  and all  $k \in \mathbb{N}$ , where  $\Phi$  is as introduced in (3.1) and  $M := \sup_{\eta \in (a,b)} |f^{\Delta}(\eta)|$ .

*Proof.* From Lemma 3.2 and (3.1), for all  $k \in \mathbb{N}$  and  $t \in [a, b]_{\mathbb{T}}$ , we get

$$\begin{aligned} & \left| f(t) - \frac{1}{h_k(t,a) - h_k(t,b)} \int_a^b \Phi(t,\eta) f^{\sigma}(\eta) \Delta \eta \right| \\ & = \left| \frac{1}{h_k(t,a) - h_k(t,b)} \int_a^b \Psi(t,\eta) f^{\Delta}(\eta) \Delta \eta \right| \\ & = \left| \frac{1}{h_k(t,a) - h_k(t,b)} \left( \int_a^t h_k(\eta,a) f^{\Delta}(\eta) \Delta \eta + \int_t^b h_k(\eta,b) f^{\Delta}(\eta) \Delta \eta \right) \right| \end{aligned}$$

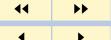


Ostrowski's Inequality on Time Scales

B. Karpuz and U.M. Özkan vol. 9, iss. 4, art. 112, 2008

Title Page

Contents



Page 9 of 15

Go Back

Full Screen

Close

journal of inequalities in pure and applied mathematics

issn: 1443-5756

$$(3.5) \qquad \leq \frac{M}{h_k(t,a) - h_k(t,b)} \left( \left| \int_a^t h_k(\eta,a) \Delta \eta \right| + \left| \int_t^b h_k(\eta,b) \Delta \eta \right| \right),$$

and considering Property 1 and (2.1) on the right-hand side of (3.5), we have

$$\frac{M}{h_k(t,a) - h_k(t,b)} \left( \int_a^t h_k(\eta,a) \Delta \eta + \int_t^b (-1)^k h_k(\eta,b) \Delta \eta \right) 
= \frac{M}{h_k(t,a) - h_k(t,b)} \left( \int_a^t h_k(\eta,a) \Delta \eta + (-1)^{k+1} \int_b^t h_k(\eta,b) \Delta \eta \right) 
= M \left( \frac{h_{k+1}(t,a) + (-1)^{k+1} h_{k+1}(t,b)}{h_k(t,a) - h_k(t,b)} \right),$$

which completes the proof.

*Remark* 1. It is clear that Lemma 3.2 and Theorem 3.3 reduce to Lemma A and Theorem A respectively by letting k = 1.



#### Ostrowski's Inequality on Time Scales

B. Karpuz and U.M. Özkan vol. 9, iss. 4, art. 112, 2008

Title Page

Contents



Page 10 of 15

Go Back

Full Screen

Close

# journal of inequalities in pure and applied mathematics

issn: 1443-5756

### 4. Applications for Generalized Polynomials

In this section, we give examples on particular time scales for Theorem 3.3. First, we consider the continuous case.

Example 4.1. Let  $\mathbb{T} = \mathbb{R}$ . Then, we have  $h_k(t,s) = (t-s)^k/k! = (-1)^k(s-t)^k/k!$  for all  $s,t \in \mathbb{R}$  and  $k \in \mathbb{N}$ . In this case, Ostrowski's inequality reads as follows:

$$\begin{split} \left| f(t) - \frac{k!}{(t-a)^k + (-1)^{k+1}(b-t)^k} \int_a^b \Phi(t,\eta) f(\eta) d\eta \right| \\ & \leq \frac{M}{k+1} \left( \frac{(t-a)^{k+1} + (b-t)^{k+1}}{(t-a)^k + (-1)^{k+1}(b-t)^k} \right), \end{split}$$

where M is the maximum value of the absolute value of the derivative f' over  $[a,b]_{\mathbb{R}}$ , and  $\Phi(t,s)=(s-a)^k/k!$  for  $s\in[a,t)_{\mathbb{R}}$  and  $\Phi(t,s)=(s-b)^k/k!$  for  $s\in[t,b]_{\mathbb{R}}$ .

Next, we consider the discrete calculus case.

Example 4.2. Let  $\mathbb{T}=\mathbb{Z}$ . Then, we have  $h_k(t,s)=(t-s)^{(k)}/k!=(-1)^k(s-t+k)^{(k)}/k!$  for all  $s,t\in\mathbb{Z}$  and  $k\in\mathbb{N}$ , where the usual factorial function  $p^{(k)}$  is defined by  $p^{(k)}:=n!/k!$  for  $k\in\mathbb{N}$  and  $p^{(0)}:=1$  for  $p^{(k)}=n!/k!$  for  $p^{(k)}=$ 

$$\left| f(t) - \frac{k!}{(t-a)^{(k)} + (-1)^{k+1}(b-t+k)^{(k)}} \sum_{\eta=a}^{b-1} \Phi(t,\eta) f(\eta+1) \right| \\ \leq \frac{M}{k+1} \left( \frac{(t-a)^{(k+1)} + (b-t+k)^{(k+1)}}{(t-a)^{(k)} + (-1)^{k+1}(b-t+k)^{(k)}} \right),$$

where M is the maximum value of the absolute value of the difference  $\Delta f$  over  $[a,b-1]_{\mathbb{Z}}$ , and  $\Phi(t,s)=(s-a)^{(k)}/k!$  for  $s\in[a,t-1]_{\mathbb{Z}}$  and  $\Phi(t,s)=(s-b)^{(k)}/k!$  for  $s\in[t,b]_{\mathbb{Z}}$ .



Ostrowski's Inequality on Time Scales

B. Karpuz and U.M. Özkan vol. 9, iss. 4, art. 112, 2008

Title Page

Contents



Page 11 of 15

Go Back

Full Screen

Close

journal of inequalities in pure and applied mathematics

issn: 1443-5756

Before giving the quantum calculus case, we need to introduce the following notations from [7]:

$$\begin{split} [k]_q &:= \frac{q^k-1}{q-1} \qquad \text{for } q \in \mathbb{R}/\{1\} \text{ and } k \in \mathbb{N}_0, \\ [k]! &:= \prod_{j=1}^k [j]_q \qquad \text{for } k \in \mathbb{N}_0, \\ (t-s)_q^k &:= \prod_{j=0}^{k-1} (t-q^j s) \qquad \text{for } s,t \in q^{\mathbb{N}_0} \text{ and } k \in \mathbb{N}_0. \end{split}$$

It is shown in [1, Example 1.104] that the following holds:

$$h_k(t,s) := \frac{(t-s)_q^k}{[k]!}$$
 for  $s,t \in q^{\mathbb{N}_0}$  and  $k \in \mathbb{N}_0$ .

And finally, we consider the quantum calculus case.

*Example* 4.3. Let  $\mathbb{T} = q^{\mathbb{N}_0}$  with q > 1. Therefore, for the quantum calculus case, Ostrowski's inequality takes the following form:

$$\left| f(t) - \frac{[k]!(q-1)a}{(t-a)_q^k - (t-b)_q^k} \sum_{\eta=0}^{\log_q(b/(qa))} q^{\eta} \Phi(t, q^{\eta}a) f(q^{\eta+1}a) \right| \\
\leq \frac{M}{[k+1]_q} \left( \frac{(t-a)_q^{k+1} + (-1)^{k+1}(t-b)_q^{k+1}}{(t-a)_q^k - (t-b)_q^k} \right),$$

where M is the maximum value of the absolute value of the q-difference  $D_q f$  over  $[a,b/q]_{q^{N_0}}$ , and  $\Phi(t,s)=(s-a)_q^k/[k]!$  for  $s\in [a,t/q]_{q^{\mathbb{N}_0}}$  and  $\Phi(t,s)=(s-b)^k/[k]!$  for  $s\in [t,b]_{q^{\mathbb{N}_0}}$ . Here, the q-difference operator  $D_q$  is defined by  $D_q f(t):=[f(qt)-f(t)]/[(q-1)t]$ .



#### Ostrowski's Inequality on Time Scales

B. Karpuz and U.M. Özkan vol. 9, iss. 4, art. 112, 2008

Title Page

Contents



Page 12 of 15

Go Back

Full Screen

Close

## journal of inequalities in pure and applied mathematics

issn: 1443-5756

### 5. Generalization by Arbitrary Functions

In this section, we replace the generalized polynomials  $h_k(t,s)$  appearing in the definitions of  $\Phi(t,s)$  and  $\Psi(t,s)$  by arbitrary functions.

Since the proof of the following results can be done easily, we just give the statements of the results without proofs.

**Lemma 5.1.** Assume that  $a,b \in \mathbb{T}$ ,  $f \in C^1_{\mathrm{rd}}([a,b]_{\mathbb{T}},\mathbb{R})$ , and that  $\psi,\phi \in C^1_{\mathrm{rd}}([a,b]_{\mathbb{T}},\mathbb{R})$  with  $\psi(b) = \phi(a) = 0$  and  $\psi(t) - \phi(t) \neq 0$  for all  $t \in [a,b]_{\mathbb{T}}$ . Set  $\Psi,\Phi \in C_{\mathrm{rd}}([a,b]_{\mathbb{T}},\mathbb{R})$  by

$$(5.1) \qquad \Psi(t,s) := \begin{cases} \phi(s), & s \in [a,t)_{\mathbb{T}} \\ \psi(s), & s \in [t,b]_{\mathbb{T}} \end{cases} \quad \textit{and} \quad \Phi(t,s) := \Psi^{\Delta_s}(t,s)$$

for  $s, t \in [a, b]_{\mathbb{T}}$ . Then

$$\begin{split} f(t) &= \frac{1}{\psi(t) - \phi(t)} \int_a^b \left[ \Psi(t, \eta) f(\eta) \right]^{\Delta_{\eta}} \Delta \eta \\ &= \frac{1}{\psi(t) - \phi(t)} \left( \int_a^b \Phi(t, \eta) f^{\sigma}(\eta) \Delta \eta + \int_a^b \Psi(t, \eta) f^{\Delta}(\eta) \Delta \eta \right) \end{split}$$

is true for all  $t \in [a, b]_{\mathbb{T}}$ .

**Theorem 5.2.** Assume that  $a, b \in \mathbb{T}$ ,  $f \in C^1_{\mathrm{rd}}([a, b]_{\mathbb{T}}, \mathbb{R})$ , and that  $\psi, \phi \in C^1_{\mathrm{rd}}([a, b]_{\mathbb{T}}, \mathbb{R})$  with  $\psi(b) = \phi(a) = 0$  and  $\psi(t) - \phi(t) \neq 0$  for all  $t \in [a, b]_{\mathbb{T}}$ . Then

$$\left| f(t) - \frac{1}{\psi(t) - \phi(t)} \int_a^b \Phi(t, \eta) f^{\sigma}(\eta) \Delta \eta \right| \leq \frac{M}{|\psi(t) - \phi(t)|} \left( \int_a^b |\Psi(t, \eta)| \Delta \eta \right)$$

is true for all  $t \in [a, b]_{\mathbb{T}}$ , where  $\Psi, \Phi$  are as introduced in (5.1) and  $M := \sup_{\eta \in (a, b)} |f^{\Delta}(\eta)|$ .

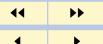


#### Ostrowski's Inequality on Time Scales

B. Karpuz and U.M. Özkan vol. 9, iss. 4, art. 112, 2008

Title Page

Contents



Page 13 of 15

Go Back

Full Screen

Close

## journal of inequalities in pure and applied mathematics

issn: 1443-5756

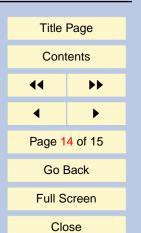
Remark 2. Letting  $\phi(t) = h_k(t, a)$  and  $\psi(t) = h_k(t, b)$  for some  $k \in \mathbb{N}$ , we obtain the results of §3, which reduce to the results in [2, § 3] by letting k = 1. This is for Ostrowski-polynomial type inequalities.

Remark 3. For instance, we may let  $\phi(t) = e_{\lambda}(t, a) - 1$  and  $\psi(t) = e_{\lambda}(t, b) - 1$  for some  $\lambda \in \mathcal{R}^+([a, b]_{\mathbb{T}}, \mathbb{R}^+)$  to obtain new Ostrowski-exponential type inequalities.



#### Ostrowski's Inequality on Time Scales

B. Karpuz and U.M. Özkan vol. 9, iss. 4, art. 112, 2008



# journal of inequalities in pure and applied mathematics

issn: 1443-5756

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#### Ostrowski's Inequality on Time Scales

B. Karpuz and U.M. Özkan vol. 9, iss. 4, art. 112, 2008

Title Page

Contents



Page 15 of 15

Go Back

Full Screen

Close

journal of inequalities in pure and applied mathematics

issn: 1443-5756