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*On the Ostrowski inequality for the Riemann-Stieltjes integral  $\int_a^b f(t)du(t)$ , where  $f$  is of Hölder type and  $u$  is of bounded variation and applications,*

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**ON THE OSTROWSKI INEQUALITY FOR THE  
RIEMANN-STIELTJES INTEGRAL  $\int_a^b f(t) du(t)$ , WHERE  $f$  IS OF  
HÖLDER TYPE AND  $u$  IS OF BOUNDED VARIATION AND  
APPLICATIONS**

S. S. DRAGOMIR

ABSTRACT. In this paper we point out an Ostrowski type inequality for the Riemann-Stieltjes integral  $\int_a^b f(t) du(t)$ , where  $f$  is of  $p-H$ -Hölder type on  $[a, b]$ , and  $u$  is of bounded variation on  $[a, b]$ . Applications for the approximation problem of the Riemann-Stieltjes integral in terms of Riemann-Stieltjes sums are also given.

1. INTRODUCTION

In 1938, A. Ostrowski proved the following integral inequality [1, p. 468]:

**Theorem 1.** *Let  $f : [a, b] \rightarrow \mathbb{R}$  be continuous on  $[a, b]$ , differentiable on  $(a, b)$ , with its first derivative  $f' : (a, b) \rightarrow \mathbb{R}$  bounded on  $(a, b)$ , that is,  $\|f'\|_\infty := \sup_{t \in (a, b)} |f'(t)| < \infty$ . Then*

$$(1.1) \quad \left| f(x) - \frac{1}{b-a} \int_a^b f(t) dt \right| \leq \left[ \frac{1}{4} + \left( \frac{x - \frac{a+b}{2}}{b-a} \right)^2 \right] \|f'\|_\infty (b-a),$$

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

The constant  $\frac{1}{4}$  is sharp in the sense that it cannot be replaced by a smaller one.

For a different proof than the original one provided by Ostrowski in 1938 as well as applications for special means (identric mean, logarithmic mean,  $p$ -logarithmic mean, etc.) and in *Numerical Analysis* for quadrature formulae of Riemann type, see the recent paper [2].

In [3], the following version of Ostrowski's inequality for the 1-norm of the first derivatives has been given.

**Theorem 2.** *Let  $f : [a, b] \rightarrow \mathbb{R}$  be continuous on  $[a, b]$ , differentiable on  $(a, b)$ , with its first derivative  $f' : (a, b) \rightarrow \mathbb{R}$  integrable on  $(a, b)$ , that is,  $\|f'\|_1 := \int_a^b |f'(t)| dt < \infty$ . Then*

$$(1.2) \quad \left| f(x) - \frac{1}{b-a} \int_a^b f(t) dt \right| \leq \left[ \frac{1}{2} + \frac{|x - \frac{a+b}{2}|}{b-a} \right] \|f'\|_1,$$

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

The constant  $\frac{1}{2}$  is sharp.

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Note that the sharpness of the constant  $\frac{1}{2}$  in the class of differentiable mappings whose derivatives are integrable on  $(a, b)$  has been proven in the paper [5].

In [3], the authors applied (1.2) for special means and for quadrature formulae of Riemann type.

The following natural extension of Theorem 2 has been pointed out by S.S. Dragomir in [6].

**Theorem 3.** *Let  $f : [a, b] \rightarrow \mathbb{R}$  be a mapping of bounded variation on  $[a, b]$  and  $\bigvee_a^b(f)$  its total variation on  $[a, b]$ . Then*

$$(1.3) \quad \left| f(x) - \frac{1}{b-a} \int_a^b f(t) dt \right| \leq \left[ \frac{1}{2} + \frac{|x - \frac{a+b}{2}|}{b-a} \right] \bigvee_a^b(f),$$

for all  $x \in [a, b]$ . The constant  $\frac{1}{2}$  is sharp.

In [6], the author applied (1.3) for quadrature formulae of Riemann type as well as for Euler's Beta mapping.

In this paper we point out some generalizations of (1.3) for the Riemann-Stieltjes integral  $\int_a^b f(t) du(t)$  where  $f$  is of Hölder type and  $u$  is of bounded variation. Applications to the problem of approximating the Riemann-Stieltjes integral in terms of Riemann-Stieltjes sums are also given.

## 2. SOME INTEGRAL INEQUALITIES

The following theorem holds.

**Theorem 4.** *Let  $f : [a, b] \rightarrow \mathbb{R}$  be a  $p$ -H-Hölder type mapping, that is, it satisfies the condition*

$$(2.1) \quad |f(x) - f(y)| \leq H |x - y|^p, \text{ for all } x, y \in [a, b];$$

where  $H > 0$  and  $p \in (0, 1]$  are given, and  $u : [a, b] \rightarrow \mathbb{R}$  is a mapping of bounded variation on  $[a, b]$ . Then we have the inequality

$$(2.2) \quad \left| f(x)(u(b) - u(a)) - \int_a^b f(t) du(t) \right| \leq H \left[ \frac{1}{2}(b-a) + \left| x - \frac{a+b}{2} \right| \right]^p \bigvee_a^b(u),$$

for all  $x \in [a, b]$ , where  $\bigvee_a^b(u)$  denotes the total variation of  $u$  on  $[a, b]$ . Furthermore, the constant  $\frac{1}{2}$  is the best possible, for all  $p \in (0, 1]$ .

*Proof.* It is well known that if  $g : [a, b] \rightarrow \mathbb{R}$  is continuous and  $v : [a, b] \rightarrow \mathbb{R}$  is of bounded variation, then the Riemann-Stieltjes integral  $\int_a^b g(t) dv(t)$  exists and the following inequality holds:

$$(2.3) \quad \left| \int_a^b g(t) dv(t) \right| \leq \sup_{t \in [a, b]} |g(t)| \bigvee_a^b(v).$$

Using this property, we have

$$(2.4) \quad \left| f(x)(u(b) - u(a)) - \int_a^b f(t) du(t) \right| = \left| \int_a^b (f(x) - f(t)) du(t) \right| \\ \leq \sup_{t \in [a,b]} |f(x) - f(t)| \bigvee_a^b(u).$$

As  $f$  is of  $p - H$ -Hölder type, we have

$$\begin{aligned} \sup_{t \in [a,b]} |f(x) - g(t)| &\leq \sup_{t \in [a,b]} [H|x - t|^p] \\ &= H \max \{(x - a)^p, (b - x)^p\} \\ &= H [\max \{x - a, b - x\}]^p \\ &= H \left[ \frac{1}{2}(b - a) + \left| x - \frac{a + b}{2} \right| \right]^p. \end{aligned}$$

Using (2.4), we deduce (2.2).

To prove the sharpness of the constant  $\frac{1}{2}$  for any  $p \in (0, 1]$ , assume that (2.2) holds with a constant  $C > 0$ , that is,

$$(2.5) \quad \left| f(x)(u(b) - u(a)) - \int_a^b f(t) du(t) \right| \\ \leq H \left[ C(b - a) + \left| x - \frac{a + b}{2} \right| \right]^p \bigvee_a^b(u),$$

for all  $f$ ,  $p - H$ -Hölder type mappings on  $[a, b]$  and  $u$  of bounded variation on the same interval.

Choose  $f(x) = x^p$  ( $p \in (0, 1]$ ),  $x \in [0, 1]$  and  $u : [0, 1] \rightarrow [0, \infty)$  given by

$$u(x) = \begin{cases} 0 & \text{if } x \in [0, 1) \\ 1 & \text{if } x = 1 \end{cases}.$$

As

$$|f(x) - f(y)| = |x^p - y^p| \leq |x - y|^p$$

for all  $x, y \in [0, 1]$ ,  $p \in (0, 1]$ , it follows that  $f$  is of  $p - H$ -Hölder type with the constant  $H = 1$ .

By using the integration by parts formula for Riemann-Stieltjes integrals, we have:

$$\begin{aligned} \int_0^1 f(t) du(t) &= f(t)u(t)\Big|_0^1 - \int_0^1 u(t) df(t) \\ &= 1 - 0 = 1 \end{aligned}$$

and

$$\bigvee_0^1(u) = 1.$$

Consequently, by (2.5), we get

$$|x^p - 1| \leq \left[ C + \left| x - \frac{1}{2} \right| \right]^p, \text{ for all } x \in [0, 1].$$

For  $x = 0$ , we get  $1 \leq (C + \frac{1}{2})^p$ , which implies that  $C \geq \frac{1}{2}$ , and the theorem is completely proved. ■

The following corollaries are natural.

**Corollary 1.** *Let  $u$  be as in Theorem 4 and  $f : [a, b] \rightarrow \mathbb{R}$  an  $L$ -Lipschitzian mapping on  $[a, b]$ , that is,*

$$(L) \quad |f(t) - f(s)| \leq L|t - s| \text{ for all } t, s \in [a, b]$$

where  $L > 0$  is fixed.

Then, for all  $x \in [a, b]$ , we have the inequality

$$(2.6) \quad |\Theta(f, u, a, b)| \leq L \left[ \frac{1}{2}(b-a) + \left| x - \frac{a+b}{2} \right| \right] \bigvee_a^b(u)$$

where

$$\Theta(f, u, x, a, b) = f(x)(u(b) - u(a)) - \int_a^b f(t) du(t)$$

is the Ostrowski's functional associated to  $f$  and  $u$  as above. The constant  $\frac{1}{2}$  is the best possible.

**Remark 1.** *If  $u$  is monotonic on  $[a, b]$  and  $f$  is of  $p$ - $H$ -Hölder type, then, by (2.2) we get*

$$(2.7) \quad |\Theta(f, u, a, b)| \leq H \left[ \frac{1}{2}(b-a) + \left| x - \frac{a+b}{2} \right| \right] |u(b) - u(a)|, \quad x \in [a, b],$$

and if we assume that  $f$  is  $L$ -Lipschitzian, then (2.6) becomes

$$(2.8) \quad |\Theta(f, u, a, b)| \leq L \left[ \frac{1}{2}(b-a) + \left| x - \frac{a+b}{2} \right| \right] |u(b) - u(a)|, \quad x \in [a, b].$$

**Remark 2.** *If  $u$  is  $K$ -Lipschitzian, then obviously  $u$  is of bounded variation on  $[a, b]$  and  $\bigvee_a^b(u) \leq L(b-a)$ . Consequently, if  $f$  is of  $p$ - $H$ -Hölder type, then*

$$(2.9) \quad |\Theta(f, u, a, b)| \leq HK \left[ \frac{1}{2}(b-a) + \left| x - \frac{a+b}{2} \right| \right]^p (b-a), \quad x \in [a, b]$$

and if  $f$  is  $L$ -Lipschitzian, then

$$(2.10) \quad |\Theta(f, u, a, b)| \leq LK \left[ \frac{1}{2}(b-a) + \left| x - \frac{a+b}{2} \right| \right] (b-a), \quad x \in [a, b].$$

The following corollary concerning a generalization of the mid-point inequality holds:

**Corollary 2.** *Let  $f$  and  $u$  be as defined in Theorem 4. Then we have the generalized mid-point formula*

$$(2.11) \quad |\Upsilon(f, u, a, b)| \leq \frac{H}{2^p} (b-a)^p \bigvee_a^b(u),$$

where

$$\Upsilon(f, u, a, b) = f\left(\frac{a+b}{2}\right)(u(b) - u(a)) - \int_a^b f(t) du(t)$$

is the mid point functional associated to  $f$  and  $u$  as above. In particular, if  $f$  is  $L$ -Lipschitzian, then

$$(2.12) \quad |\Upsilon(f, u, a, b)| \leq \frac{L}{2} (b-a) \bigvee_a^b(u).$$

**Remark 3.** Now, if in (2.11) and (2.12) we assume that  $u$  is monotonic, then we get the midpoint inequalities

$$(2.13) \quad |\Upsilon(f, u, a, b)| \leq \frac{H}{2^p} (b-a)^p |u(b) - u(a)|$$

and

$$(2.14) \quad |\Upsilon(f, u, a, b)| \leq \frac{L}{2} (b-a) |u(b) - u(a)|$$

respectively.

In addition, if in (2.11) and (2.12) we assume that  $u$  is  $K$ -Lipschitzian, then we obtain the inequalities

$$(2.15) \quad |\Upsilon(f, u, a, b)| \leq \frac{HK}{2^p} (b-a)^{p+1}$$

and

$$(2.16) \quad |\Upsilon(f, u, a, b)| \leq \frac{LK}{2} (b-a)^2.$$

The following inequalities of “rectangle type” also hold:

**Corollary 3.** Let  $f$  and  $u$  be as in Theorem 4. Then we have the generalized “left rectangle” inequality

$$(2.17) \quad \left| f(a)(u(b) - u(a)) - \int_a^b f(t) du(t) \right| \leq H(b-a)^p \bigvee_a^b(u)$$

and the “right rectangle” inequality

$$(2.18) \quad \left| f(b)(u(b) - u(a)) - \int_a^b f(t) du(t) \right| \leq H(b-a)^p \bigvee_a^b(u).$$

**Remark 4.** If we add (2.17) and (2.18), then, by the triangle inequality, we end up with the following generalized trapezoidal inequality

$$(2.19) \quad \left| \frac{f(a) + f(b)}{2} (u(b) - u(a)) - \int_a^b f(t) du(t) \right| \leq H(b-a)^p \bigvee_a^b(u).$$

In what follows, we point out some results for the Riemann integral of a product.

**Corollary 4.** Let  $f : [a, b] \rightarrow \mathbb{R}$  be a  $p$ - $H$ -Hölder type mapping and  $g : [a, b] \rightarrow \mathbb{R}$  be continuous on  $[a, b]$ . Then we have the inequality

$$(2.20) \quad \left| f(x) \int_a^b g(s) ds - \int_a^b f(t) g(t) dt \right| \leq H \left[ \frac{1}{2} (b-a) + \left| x - \frac{a+b}{2} \right| \right]^p \int_a^b |g(s)| ds$$

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

*Proof.* Define the mapping  $u : [a, b] \rightarrow \mathbb{R}$ ,  $u(t) = \int_a^t g(s) ds$ . Then  $u$  is differentiable on  $(a, b)$  and  $u'(t) = g(t)$ . Using the properties of the Riemann-Stieltjes integral, we have

$$\int_a^b f(t) du(t) = \int_a^b f(t) g(t) dt$$

and

$$\bigvee_a^b(u) = \int_a^b |u'(t)| dt = \int_a^b |g(t)| dt.$$

Therefore, by the inequality (2.2), we deduce (2.20). ■

**Remark 5.** *The best inequality we can get from (2.20) is that one for which  $x = \frac{a+b}{2}$ , obtaining the midpoint inequality*

$$(2.21) \quad \left| f\left(\frac{a+b}{2}\right) \int_a^b g(s) ds - \int_a^b f(t) g(t) dt \right| \leq \frac{1}{2^p} H (b-a)^p \int_a^b |g(s)| ds.$$

We now give some examples of weighted Ostrowski inequalities for some of the most popular weights.

**Example 1. (Legendre)** *If  $g(t) = 1$ , and  $t \in [a, b]$ , then we get the following Ostrowski inequality for Hölder type mappings  $f : [a, b] \rightarrow \mathbb{R}$*

$$(2.22) \quad \left| (b-a) f(x) - \int_a^b f(t) dt \right| \leq H \left[ \frac{1}{2} (b-a) + \left| x - \frac{a+b}{2} \right| \right]^p (b-a)$$

for all  $x \in [a, b]$ , and, in particular, the mid-point inequality

$$(2.23) \quad \left| (b-a) f\left(\frac{a+b}{2}\right) - \int_a^b f(t) dt \right| \leq \frac{1}{2^p} H (b-a)^{p+1}.$$

**Example 2. (Logarithm)** *If  $g(t) = \ln\left(\frac{1}{t}\right)$ ,  $t \in (0, 1]$ ,  $f$  is of  $p$ -Hölder type on  $[0, 1]$  and the integral  $\int_0^1 f(t) \ln\left(\frac{1}{t}\right) dt$  is finite, then we have*

$$(2.24) \quad \left| f(x) - \int_0^1 f(t) \ln\left(\frac{1}{t}\right) dt \right| \leq H \left[ \frac{1}{2} + \left| x - \frac{1}{2} \right| \right]^p$$

for all  $x \in [0, 1]$  and, in particular,

$$(2.25) \quad \left| f\left(\frac{1}{2}\right) - \int_0^1 f(t) \ln\left(\frac{1}{t}\right) dt \right| \leq \frac{1}{2^p} H.$$

**Example 3. (Jacobi)** *If  $g(t) = \frac{1}{\sqrt{t}}$ ,  $t \in (0, 1]$ ,  $f$  is as above and the integral  $\int_0^1 \frac{f(t)}{\sqrt{t}} dt$  is finite, then we have*

$$(2.26) \quad \left| f(x) - \frac{1}{2} \int_0^1 \frac{f(t)}{\sqrt{t}} dt \right| \leq H \left[ \frac{1}{2} + \left| x - \frac{1}{2} \right| \right]^p,$$

for all  $x \in [0, 1]$  and, in particular,

$$(2.27) \quad \left| f\left(\frac{1}{2}\right) - \frac{1}{2} \int_0^1 \frac{f(t)}{\sqrt{t}} dt \right| \leq \frac{1}{2^p} H.$$

Finally, we have the following:

**Example 4. (Chebyshev)** If  $g(t) = \frac{1}{\sqrt{1-t^2}}$ ,  $t \in (-1, 1)$ ,  $f$  is of  $p$ -Hölder type on  $(-1, 1)$  and the integral  $\int_{-1}^1 \frac{f(t)}{\sqrt{1-t^2}} dt$  is finite, then

$$(2.28) \quad \left| f(x) - \frac{1}{\pi} \int_{-1}^1 \frac{f(t)}{\sqrt{1-t^2}} dt \right| \leq H [1 + |x|]^p$$

for all  $x \in [-1, 1]$ , and in particular,

$$(2.29) \quad \left| f(0) - \frac{1}{\pi} \int_{-1}^1 \frac{f(t)}{\sqrt{1-t^2}} dt \right| \leq H.$$

### 3. AN APPROXIMATION FOR THE RIEMANN-STIELTJES INTEGRAL

Consider  $I_n : a = x_0 < x_1 < \dots < x_{n-1} < x_n = b$  to be a division of the interval  $[a, b]$ ,  $h_i := x_{i+1} - x_i$  ( $i = 0, \dots, n-1$ ) and  $\nu(h) := \max \{h_i | i = 0, \dots, n-1\}$ . Define the general Riemann-Stieltjes sum

$$(3.1) \quad S(f, u, I_n, \xi) := \sum_{i=0}^{n-1} f(\xi_i) (u(x_{i+1}) - u(x_i)).$$

In what follows, we point out some upper bounds for the error approximation of the Riemann-Stieltjes integral  $\int_a^b f(t) du(t)$  by its Riemann-Stieltjes sum  $S(f, u, I_n, \xi)$ .

**Theorem 5.** Let  $u : [a, b] \rightarrow \mathbb{R}$  be a mapping of bounded variation on  $[a, b]$  and  $f : [a, b] \rightarrow \mathbb{R}$  a  $p$ - $H$ -Hölder type mapping. Then

$$(3.2) \quad \int_a^b f(t) du(t) = S(f, u, I_n, \xi) + R(f, u, I_n, \xi),$$

where  $S(f, u, I_n, \xi)$  is as given in (3.1) and the remainder  $R(f, u, I_n, \xi)$  satisfies the bound

$$(3.3) \quad \begin{aligned} |R(f, u, I_n, \xi)| &\leq H \left[ \frac{1}{2} \nu(h) + \max_{i=0, n-1} \left| \xi_i - \frac{x_i + x_{i+1}}{2} \right| \right]^p \bigvee_a^b(u) \\ &\leq H [\nu(h)]^p \bigvee_a^b(u). \end{aligned}$$

*Proof.* We apply Theorem 4 on the subintervals  $[x_i, x_{i+1}]$  ( $i = 0, \dots, n-1$ ) to obtain

$$(3.4) \quad \begin{aligned} &\left| f(\xi_i) (u(x_{i+1}) - u(x_i)) - \int_{x_i}^{x_{i+1}} f(t) du(t) \right| \\ &\leq H \left[ \frac{1}{2} h_i + \left| \xi_i - \frac{x_i + x_{i+1}}{2} \right| \right]^p \bigvee_{x_i}^{x_{i+1}}(u), \end{aligned}$$

for all  $i \in \{0, \dots, n-1\}$ .

Summing over  $i$  from 0 to  $n-1$  and using the generalized triangle inequality, we



deduce

$$\begin{aligned}
|R(f, u, I_n, \xi)| &\leq \sum_{i=0}^{n-1} \left| f(\xi_i) (u(x_{i+1}) - u(x_i)) - \int_{x_i}^{x_{i+1}} f(t) du(t) \right| \\
&\leq H \sum_{i=0}^{n-1} \left[ \frac{1}{2} h_i + \left| \xi_i - \frac{x_i + x_{i+1}}{2} \right| \right]^p \bigvee_{x_i}^{x_{i+1}}(u) \\
&\leq H \sup_{i=0, n-1} \left[ \frac{1}{2} h_i + \left| \xi_i - \frac{x_i + x_{i+1}}{2} \right| \right]^p \sum_{i=0}^{n-1} \bigvee_{x_i}^{x_{i+1}}(u).
\end{aligned}$$

However,

$$\sup_{i=0, n-1} \left[ \frac{1}{2} h_i + \left| \xi_i - \frac{x_i + x_{i+1}}{2} \right| \right]^p \leq \left[ \frac{1}{2} \nu(h) + \sup \left| \xi_i - \frac{x_i + x_{i+1}}{2} \right| \right]^p$$

and

$$\sum_{i=0}^{n-1} \bigvee_{x_i}^{x_{i+1}}(u) = \bigvee_a^b(u),$$

which completely proves the first inequality in (3.3).

For the second inequality, we observe that

$$\left| \xi_i - \frac{x_i + x_{i+1}}{2} \right| \leq \frac{1}{2} \cdot h_i,$$

for all  $i \in \{0, \dots, n-1\}$ .

The theorem is thus proved. ■

The following corollaries are natural.

**Corollary 5.** *Let  $u$  be as in Theorem 5 and  $f$  an  $L$ -Lipschitzian mapping. Then we have the formula (3.2) and the remainder  $R(f, u, I_n, \xi)$  satisfies the bound*

$$\begin{aligned}
(3.5) \quad |R(f, u, I_n, \xi)| &\leq L \left[ \frac{1}{2} \nu(h) + \max_{i=0, n-1} \left| \xi_i - \frac{x_i + x_{i+1}}{2} \right| \right]^b \bigvee_a^b(u) \\
&\leq H \nu(h) \bigvee_a^b(u).
\end{aligned}$$

**Remark 6.** *If  $u$  is monotonic on  $[a, b]$ , then the error estimate (3.3) becomes*

$$\begin{aligned}
(3.6) \quad |R(f, u, I_n, \xi)| &\leq H \left[ \frac{1}{2} \nu(h) + \max_{i=0, n-1} \left| \xi_i - \frac{x_i + x_{i+1}}{2} \right| \right]^p |u(b) - u(a)| \\
&\leq H [\nu(h)]^p |u(b) - u(a)|
\end{aligned}$$

and (3.5) becomes

$$\begin{aligned}
(3.7) \quad |R(f, u, I_n, \xi)| &\leq L \left[ \frac{1}{2} \nu(h) + \max_{i=0, n-1} \left| \xi_i - \frac{x_i + x_{i+1}}{2} \right| \right] |u(b) - u(a)| \\
&\leq L \nu(h) |u(b) - u(a)|.
\end{aligned}$$

Using Remark 2, we can state the following corollary.

**Corollary 6.** *If  $u : [a, b] \rightarrow \mathbb{R}$  is Lipschitzian with the constant  $K$  and  $f : [a, b] \rightarrow \mathbb{R}$  is of  $p$ -H-Hölder type, then the formula (3.2) holds and the remainder  $R(f, u, I_n, \xi)$  satisfies the bound*

$$(3.8) \quad \begin{aligned} |R(f, u, I_n, \xi)| &\leq HK \sum_{i=0}^{n-1} \left[ \frac{1}{2} h_i + \left| \xi_i - \frac{x_i + x_{i+1}}{2} \right| \right]^p h_i \\ &\leq HK \sum_{i=0}^{n-1} h_i^{p+1} \leq HK (b-a) [\nu(h)]^p. \end{aligned}$$

In particular, if we assume that  $f$  is  $L$ -Lipschitzian, then

$$(3.9) \quad \begin{aligned} |R(f, u, I_n, \xi)| &\leq \frac{1}{2} LK \sum_{i=0}^{n-1} h_i^2 + LK \sum_{i=0}^{n-1} \left| \xi_i - \frac{x_i + x_{i+1}}{2} \right| h_i \\ &\leq LK \sum_{i=0}^{n-1} h_i^2 \leq LK (b-a) \nu(h). \end{aligned}$$

The best quadrature formula we can get from Theorem 5 is that one for which  $\xi_i = \frac{x_i + x_{i+1}}{2}$  for all  $i \in \{0, \dots, n-1\}$ . Consequently, we can state the following corollary.

**Corollary 7.** *Let  $f$  and  $u$  be as in Theorem 5. Then*

$$(3.10) \quad \int_a^b f(t) du(t) = S_M(f, u, I_n) + R_M(f, u, I_n)$$

where  $S_M(f, u, I_n)$  is the generalized midpoint formula, that is;

$$S_M(f, u, I_n) := \sum_{i=0}^{n-1} f\left(\frac{x_i + x_{i+1}}{2}\right) (u(x_{i+1}) - u(x_i))$$

and the remainder satisfies the estimate

$$(3.11) \quad |R_M(f, u, I_n)| \leq \frac{H}{2^p} [\nu(h)]^p \bigvee_a^b(u).$$

In particular, if  $f$  is  $L$ -Lipschitzian, then we have the bound:

$$(3.12) \quad |R_M(f, u, I_n)| \leq \frac{H}{2} \nu(h) \bigvee_a^b(u).$$

**Remark 7.** *If in (3.11) and (3.12) we assume that  $u$  is monotonic, then we get the inequalities*

$$(3.13) \quad |R_M(f, u, I_n)| \leq \frac{H}{2^p} [\nu(h)]^p |f(b) - f(a)|$$

and

$$(3.14) \quad |R_M(f, u, I_n)| \leq \frac{H}{2} \nu(h) |f(b) - f(a)|.$$

The case where  $f$  is  $K$ -Lipschitzian is embodied in the following corollary.

**Corollary 8.** *Let  $u$  and  $f$  be as in Corollary 6. Then we have the quadrature formula (3.10) and the remainder satisfies the estimate*

$$(3.15) \quad |R_M(f, u, I_n)| \leq \frac{HK}{2^p} \sum_{i=0}^{n-1} h_i^{p+1} \leq \frac{HK}{2^p} [\nu(h)]^p.$$

*In particular, if  $f$  is  $L$ -Lipschitzian, then we have the estimate*

$$(3.16) \quad |R_M(f, u, I_n)| \leq \frac{1}{2}LK \sum_{i=0}^{n-1} h_i^2 \leq \frac{1}{2}LK(b-a)\nu(h).$$

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