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Applications*

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BOUNDS FOR THE DEVIATION OF A FUNCTION FROM A GENERALISED CHORD GENERATED BY ITS EXTREMITIES WITH APPLICATIONS

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ABSTRACT. Bounds for the deviation of a real-valued function f defined on a compact interval $[a, b]$ to the generalised chord

$$\frac{v(b) - v(t)}{v(b) - v(a)} \cdot f(a) + \frac{v(t) - v(a)}{v(b) - v(a)} \cdot f(b),$$

where $v : [a, b] \rightarrow \mathbb{R}$ and $v(a) \neq v(b)$, that connects its end points $(a, f(a))$ and $(b, f(b))$ are given. Applications for normalised positive linear functionals are provided as well.

1. INTRODUCTION

Consider a function $f : [a, b] \rightarrow \mathbb{R}$ and assume that it is bounded on $[a, b]$. Denote by $\Phi_f(t)$ the error in approximating the function f by its (straight line) chord d_f which connects the points $(a, f(a))$ and $(b, f(b))$, i.e.,

$$(1.1) \quad \Phi_f(t) := \frac{b-t}{b-a} \cdot f(a) + \frac{t-a}{b-a} f(b) - f(t), \quad t \in [a, b].$$

In the recent paper [3], sharp error estimates for $\Phi_f(t)$ under various assumptions on the function f have been derived. We recall here some of them.

If there exist the constants $-\infty < m < M < \infty$ such that $m \leq f(t) \leq M$ for each $t \in [a, b]$, then $|\Phi_f(t)| \leq M - m$. The multiplication constant 1 in front of $(M - m)$ cannot be replaced by a smaller quantity. If $f : [a, b] \rightarrow \mathbb{R}$ is a convex function on $[a, b]$, then

$$(1.2) \quad \begin{aligned} 0 &\leq \Phi_f(t) \leq \frac{1}{b-a} (t-a)(b-t) [f'_-(b) - f'_+(a)] \\ &\leq \frac{1}{4} (b-a) [f'_-(b) - f'_+(a)], \end{aligned}$$

for any $t \in [a, b]$. In the case where the lateral derivatives $f'_-(b)$ and $f'_+(a)$ are finite, then the second inequality and the constant $\frac{1}{4}$ are sharp.

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If $f : [a, b] \rightarrow \mathbb{R}$ is a function of bounded variation, then

$$(1.3) \quad |\Phi_f(t)| \leq \frac{b-t}{b-a} \cdot \bigvee_a^t(f) + \frac{t-a}{b-a} \bigvee_t^b(f)$$

$$\leq \begin{cases} \left[\frac{1}{2} + \left| t - \frac{a+b}{2} \right| \right] \bigvee_a^b(f); \\ \left[\left(\frac{b-t}{b-a} \right)^p + \left(\frac{t-a}{b-a} \right)^p \right]^{\frac{1}{p}} \left[\left(\bigvee_a^t(f) \right)^q + \left(\bigvee_t^b(f) \right)^q \right]^{\frac{1}{q}} \\ \quad \text{if } p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \frac{1}{2} \bigvee_a^b(f) + \frac{1}{2} \left| \bigvee_a^t(f) - \bigvee_t^b(f) \right|. \end{cases}$$

The first inequality in (1.3) is sharp. The constant $\frac{1}{2}$ is best possible in the first and third branches.

In particular, if f is L -Lipschitzian on $[a, b]$, i.e., $|f(t) - f(s)| \leq L|t - s|$ for any $t, s \in [a, b]$, then

$$(1.4) \quad |\Phi_f(t)| \leq \frac{2(b-t)(t-a)}{b-a} L \leq \frac{1}{2}(b-a)L,$$

for any $t \in [a, b]$. The constants 2 and $\frac{1}{2}$ are best possible.

For extensions to n -time differentiable functions see [4].

In this paper we consider a natural generalisation of the above problem by introducing the error function for the approximation of $f(t)$ with $\frac{v(b)-v(t)}{v(b)-v(a)} \cdot f(a) + \frac{v(t)-v(a)}{v(b)-v(a)} \cdot f(b)$, where $v : [a, b] \rightarrow \mathbb{R}$ is another function with the property that $v(a) \neq v(b)$. Error bounds for different pairs of functions (f, v) are derived. Applications in obtaining error bounds in approximating the quantity $A(f \circ u)$ by the generalised trapezoid formula

$$\frac{A(v \circ u) - v(a)}{v(b) - v(a)} \cdot f(a) + \frac{v(b) - A(v \circ u)}{v(b) - v(a)} \cdot f(b),$$

where A is a normalised linear functional are also given.

2. BOUNDS FOR $\Phi_{f,v}$ WHEN f, v ARE OF BOUNDED VARIATION

For a function $p : [a, b] \rightarrow \mathbb{R}$ we define the kernel $Q_p : [a, b]^2 \rightarrow \mathbb{R}$ by

$$(2.1) \quad Q_p(t, s) := \begin{cases} p(t) - p(b) & \text{if } a \leq s \leq t \leq b, \\ p(t) - p(a) & \text{if } a \leq t < s \leq b. \end{cases}$$

With this notation we have the following representation of the function $\Phi_{f,v}$, where

$$\Phi_{f,v}(t) = \frac{v(t) - v(a)}{v(b) - v(a)} \cdot f(b) + \frac{v(b) - v(t)}{v(b) - v(a)} \cdot f(a) - f(t)$$

with $t \in [a, b]$.

Lemma 1. *If $f, v : [a, b] \rightarrow \mathbb{R}$ are bounded functions on $[a, b]$, then*

$$(2.2) \quad \begin{aligned} \Phi_{f,v}(t) &= \frac{1}{v(b) - v(a)} \int_a^b Q_v(t, s) df(s) \\ &= \frac{1}{v(b) - v(a)} \int_a^b Q_{-f}(t, s) dv(s) \end{aligned}$$

provided $v(b) \neq v(a)$, where the integrals are taken in the Riemann-Stieltjes sense.

Proof. We have

$$(2.3) \quad \begin{aligned} \Phi_{f,v}(t) &= \frac{[v(t) - v(b)][f(t) - f(a)] + [v(t) - v(a)][f(b) - f(t)]}{v(b) - v(a)} \\ &= \frac{[v(t) - v(b)] \int_a^t df(s) + [v(t) - v(a)] \int_t^b df(s)}{v(b) - v(a)} \\ &= \frac{1}{v(b) - v(a)} \int_a^b Q_v(t, s) df(s). \end{aligned}$$

Also, by rearranging the terms in the first equality, we also have

$$(2.4) \quad \begin{aligned} \Phi_{f,v}(t) &= \frac{[f(a) - f(t)] \int_t^b dv(s) + [f(b) - f(t)] \int_a^t dv(s)}{v(b) - v(a)} \\ &= \frac{1}{v(b) - v(a)} \int_a^b Q_{-f}(t, s) dv(s) \end{aligned}$$

and the representation (2.2) is proved. ■

The following estimation result can be stated.

Theorem 1. *Assume that $f, v : [a, b] \rightarrow \mathbb{R}$ are bounded and $v(a) \neq v(b)$.*

(i) *If f is of bounded variation on $[a, b]$, then*

$$(2.5) \quad \begin{aligned} |\Phi_{f,v}(t)| &\leq \left| \frac{v(b) - v(t)}{v(b) - v(a)} \right| \cdot \bigvee_a^t(f) + \left| \frac{v(t) - v(a)}{v(b) - v(a)} \right| \cdot \bigvee_t^b(f) \\ &\leq \begin{cases} \max \left\{ \left| \frac{v(b) - v(t)}{v(b) - v(a)} \right|, \left| \frac{v(t) - v(a)}{v(b) - v(a)} \right| \right\} \bigvee_a^b(f); \\ \left[\left| \frac{v(b) - v(t)}{v(b) - v(a)} \right|^p + \left| \frac{v(t) - v(a)}{v(b) - v(a)} \right|^p \right]^{\frac{1}{p}} \left\{ \left[\bigvee_a^t(f) \right]^q + \left[\bigvee_t^b(f) \right]^q \right\}^{\frac{1}{q}}, \\ \quad \text{if } p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \frac{|v(b) - v(t)| + |v(t) - v(a)|}{|v(b) - v(a)|} \left\{ \frac{1}{2} \bigvee_a^b(f) + \frac{1}{2} \left| \bigvee_a^t(f) - \bigvee_t^b(f) \right| \right\}. \end{cases} \end{aligned}$$

(ii) If v is of bounded variation on $[a, b]$, then

$$(2.6) \quad |\Phi_{f,v}(t)| \leq \left| \frac{f(b) - f(t)}{v(b) - v(a)} \right| \cdot \bigvee_a^t(v) + \left| \frac{f(t) - f(a)}{v(b) - v(a)} \right| \cdot \bigvee_t^b(v)$$

$$\leq \begin{cases} \max \left\{ \left| \frac{f(b) - f(t)}{v(b) - v(a)} \right|, \left| \frac{f(t) - f(a)}{v(b) - v(a)} \right| \right\} \bigvee_a^b(v); \\ \left[\left| \frac{f(b) - f(t)}{v(b) - v(a)} \right|^p + \left| \frac{f(t) - f(a)}{v(b) - v(a)} \right|^p \right]^{\frac{1}{p}} \left\{ \left[\bigvee_a^t(f) \right]^q + \left[\bigvee_t^b(f) \right]^q \right\}^{\frac{1}{q}}, \\ \text{if } p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \frac{|f(b) - f(t)| + |f(t) - f(a)|}{|v(b) - v(a)|} \left\{ \frac{1}{2} \bigvee_a^b(v) + \frac{1}{2} \left| \bigvee_a^t(v) - \bigvee_t^b(v) \right| \right\}. \end{cases}$$

Proof. Utilising the equality (2.3) and taking the modulus, we have successively:

$$|\Phi_{f,v}(t)| \leq \left| \frac{v(b) - v(t)}{v(b) - v(a)} \right| \cdot \left| \int_a^t df(s) \right| + \left| \frac{v(t) - v(a)}{v(b) - v(a)} \right| \cdot \left| \int_t^b df(s) \right|$$

$$\leq \left| \frac{v(b) - v(t)}{v(b) - v(a)} \right| \cdot \bigvee_a^t(f) + \left| \frac{v(t) - v(a)}{v(b) - v(a)} \right| \cdot \bigvee_t^b(f)$$

$$\leq \begin{cases} \max \left\{ \left| \frac{v(b) - v(t)}{v(b) - v(a)} \right|, \left| \frac{v(t) - v(a)}{v(b) - v(a)} \right| \right\} \bigvee_a^b(f); \\ \left[\left| \frac{v(b) - v(t)}{v(b) - v(a)} \right|^p + \left| \frac{v(t) - v(a)}{v(b) - v(a)} \right|^p \right]^{\frac{1}{p}} \left\{ \left[\bigvee_a^t(f) \right]^q + \left[\bigvee_t^b(f) \right]^q \right\}^{\frac{1}{q}}, \\ \text{if } p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \frac{|v(b) - v(t)| + |v(t) - v(a)|}{|v(b) - v(a)|} \left\{ \frac{1}{2} \bigvee_a^b(f) + \frac{1}{2} \left| \bigvee_a^t(f) - \bigvee_t^b(f) \right| \right\}, \end{cases}$$

where for the last inequality we have used the Hölder inequality.

The inequality (2.6) goes likewise by utilising the equality (2.4). ■

Remark 1. Since $v(a) \neq v(b)$, we can assume without loss the generality that $v(a) < v(b)$. Now, if we assume that

$$(2.7) \quad v(a) \leq v(t) \leq v(b) \quad \text{for any } t \in (a, b),$$

then from the first branch of (2.5) we get the inequality

$$(2.8) \quad |\Phi_{f,v}(t)| \leq \left[\frac{1}{2} + \frac{\left| v(t) - \frac{v(a)+v(b)}{2} \right|}{v(b) - v(a)} \right] \bigvee_a^b(f), \quad t \in [a, b].$$

The constant $\frac{1}{2}$ is sharp in (2.8).

To prove the sharpness of the constant we take in (2.8) $v(t) = t$ and then choose $t = \frac{a+b}{2}$. This produces the result:

$$(2.9) \quad \left| f\left(\frac{a+b}{2}\right) - \frac{f(a) + f(b)}{2} \right| \leq \frac{1}{2} \bigvee_a^b(f),$$

which is sharp since for $f(t) = \left| t - \frac{a+b}{2} \right|$, $t \in [a, b]$ we obtain in both sides of (2.9) the same quantity $\frac{b-a}{2}$.

Remark 2. We also remark that, if v satisfies (2.7), then from the last inequality in (2.5) we get

$$(2.10) \quad |\Phi_{f,v}(t)| \leq \frac{1}{2} \bigvee_a^b(f) + \frac{1}{2} \left| \bigvee_a^t(f) - \bigvee_t^b(f) \right|, \quad t \in [a, b]$$

for which the first constant $\frac{1}{2}$ is also best possible.

Remark 3. If f satisfies the property that $f(a) \leq f(t) \leq f(b)$ for any $t \in [a, b]$, then from the first inequality in (2.6) we get

$$(2.11) \quad |\Phi_{f,v}(t)| \leq \left[\frac{1}{2} \cdot \frac{f(b) - f(a)}{|v(b) - v(a)|} + \left| \frac{f(t) - \frac{f(a)+f(b)}{2}}{v(b) - v(a)} \right| \right] \bigvee_a^b(f), \quad t \in [a, b].$$

With the same assumptions for f we have from the second inequality in (2.6) that

$$(2.12) \quad |\Phi_{f,v}(t)| \leq \frac{f(b) - f(a)}{|v(b) - v(a)|} \left\{ \frac{1}{2} \bigvee_a^b(v) + \frac{1}{2} \left| \bigvee_a^t(v) - \bigvee_t^b(v) \right| \right\}, \quad t \in [a, b].$$

The first constant $\frac{1}{2}$ in (2.12) is best possible.

Indeed, if we choose $v(t) = t$ and then $t = \frac{a+b}{2}$ in (2.12), we have

$$(2.13) \quad \left| \frac{f(a) + f(b)}{2} - f\left(\frac{a+b}{2}\right) \right| \leq \frac{1}{2} [f(b) - f(a)].$$

Now, for $f : [a, b] \rightarrow \mathbb{R}$, $f(t) = 0$ if $t \in [a, b]$ and $f(b) = k > 0$, we obtain on both sides the same quantity $\frac{k}{2}$.

3. BOUNDS FOR $\Phi_{f,v}$ WHEN $v(a) < v(t) < v(b)$ ($f(a) < f(t) < f(b)$)

The following result may be stated as well.

Theorem 2. Assume that $f, v : [a, b] \rightarrow \mathbb{R}$ are bounded and $v(a) \neq v(b)$.

(i) If $v(a) < v(t) < v(b)$ for any $t \in (a, b)$, then

$$(3.1) \quad |\Phi_{f,v}(t)| \leq \frac{1}{4} [v(b) - v(a)] \left[\left| \frac{f(t) - f(a)}{v(t) - v(a)} \right| + \left| \frac{f(b) - f(t)}{|v(b) - v(t)|} \right| \right], \quad t \in [a, b].$$

The constant $\frac{1}{4}$ is best possible.

(ii) If $f(a) < f(t) < f(b)$ for $t \in (a, b)$, then

$$(3.2) \quad |\Phi_{f,v}(t)| \leq \frac{1}{4} \frac{[f(b) - f(a)]^2}{|v(b) - v(a)|} \left[\left| \frac{v(t) - v(a)}{f(t) - f(a)} \right| + \left| \frac{v(b) - v(t)}{|f(b) - f(t)|} \right| \right], \quad t \in [a, b].$$

Proof. (i) From the first equality in (2.3), we have:

$$\begin{aligned} |\Phi_{f,v}(t)| &\leq \frac{|[v(b) - v(t)][v(t) - v(a)]|}{|v(b) - v(a)|} \left[\left| \frac{f(t) - f(a)}{v(t) - v(a)} \right| + \left| \frac{f(b) - f(t)}{|v(b) - v(t)|} \right| \right] \\ &= \frac{[v(b) - v(t)][v(t) - v(a)]}{|v(b) - v(a)|} \left[\left| \frac{f(t) - f(a)}{v(t) - v(a)} \right| + \left| \frac{f(b) - f(t)}{|v(b) - v(t)|} \right| \right] \\ &\leq \frac{1}{4} [v(b) - v(a)] \left[\left| \frac{f(t) - f(a)}{v(t) - v(a)} \right| + \left| \frac{f(b) - f(t)}{|v(b) - v(t)|} \right| \right] \end{aligned}$$

since, for any $t \in (a, b)$,

$$[v(b) - v(t)][v(t) - v(a)] \leq \frac{1}{4} [v(b) - v(a)]^2.$$

For the best constant, choose $v(t) = t$ and then $t = \frac{a+b}{2}$ in (3.1) to obtain

$$(3.3) \quad \left| \frac{f(a) + f(b)}{2} - f\left(\frac{a+b}{2}\right) \right| \leq \frac{1}{2} \left[\left| f\left(\frac{a+b}{2}\right) - f(a) \right| + \left| f(b) - f\left(\frac{a+b}{2}\right) \right| \right].$$

If we consider the function $f : [a, b] \rightarrow \mathbb{R}$,

$$f(t) = \begin{cases} 0 & \text{if } t \in [a, b) \\ k & \text{if } t = b, k > 0, \end{cases}$$

then (3.3) becomes an equality with both terms $\frac{k}{2}$.

(ii) The proof goes likewise and the details are omitted. ■

Remark 4.

(a) Under the assumptions of (i) of Theorem 2 and if there exist $L_a > 0$, $L_b > 0$, $\alpha, \beta \geq 0$ such that

$$(3.4) \quad \left| \frac{f(t) - f(a)}{v(t) - v(a)} \right| \leq L_a (t - a)^\alpha, \quad \left| \frac{f(b) - f(t)}{v(b) - v(t)} \right| \leq L_b (b - t)^\beta, \quad t \in (a, b),$$

then we have the inequality:

$$(3.5) \quad |\Phi_{f,v}(t)| \leq \frac{1}{4} [v(b) - v(a)] [L_a (t - a)^\alpha + L_b (b - t)^\beta], \quad t \in (a, b).$$

(aa) Under the assumptions of (ii) of Theorem 2 and if there exist the constants $H_a, H_b > 0$ and $\gamma, \delta \geq 0$ such that

$$(3.6) \quad \left| \frac{v(t) - v(a)}{f(t) - f(a)} \right| \leq H_a (t - a)^\gamma, \quad \left| \frac{v(b) - v(t)}{f(b) - f(t)} \right| \leq H_b (b - t)^\delta, \quad t \in (a, b),$$

then we have the inequality:

$$(3.7) \quad |\Phi_{f,v}(t)| \leq \frac{1}{4} \cdot \frac{[f(b) - f(a)]^2}{|v(b) - v(a)|} [H_a (t - a)^\gamma + H_b (b - t)^\delta], \quad t \in (a, b).$$

The following corollary provides some uniform bounds in the case where the functions are differentiable.

Corollary 1. Assume that $f, v : [a, b] \rightarrow \mathbb{R}$ are continuous on $[a, b]$ and differentiable on (a, b) with $v(a) \neq v(b)$.

(i) If $v(a) < v(t) < v(b)$ and $v'(t) \neq 0$ for $t \in (a, b)$, then

$$(3.8) \quad |\Phi_{f,v}(t)| \leq \frac{1}{2} \cdot [v(b) - v(a)] \sup_{s \in (a,b)} \left| \frac{f'(s)}{v'(s)} \right|, \quad t \in (a, b).$$

(ii) If $f(a) < f(t) < f(b)$ and $f'(t) \neq 0$ for $t \in (a, b)$, then

$$(3.9) \quad |\Phi_{f,v}(t)| \leq \frac{1}{2} \cdot \frac{[f(b) - f(a)]^2}{|v(b) - v(a)|} \sup_{s \in (a,b)} \left| \frac{v'(s)}{f'(s)} \right|, \quad t \in (a, b).$$

Proof. (i) Applying Cauchy's mean value theorem, we deduce that for any $t \in (a, b)$ there exists an s between t and a such that

$$\frac{f(t) - f(a)}{v(t) - v(a)} = \frac{f'(s)}{v'(s)}.$$

Therefore,

$$\left| \frac{f(t) - f(a)}{v(t) - v(a)} \right| \leq \sup_{s \in (a,b)} \left| \frac{f'(s)}{v'(s)} \right|, \quad t \in (a,b)$$

and in a similar manner,

$$\left| \frac{f(b) - f(t)}{v(b) - v(t)} \right| \leq \sup_{s \in (a,b)} \left| \frac{f'(s)}{v'(s)} \right|, \quad t \in (a,b).$$

Utilising the inequality (2.13) we deduce (3.8).

The proof of (ii) goes likewise and we omit the details. ■

4. BOUNDS FOR $\Phi_{f,v}$ WHEN f, v ARE LIPSCHITZIAN

We can state the following result.

Theorem 3. *Assume that $f, v : [a, b] \rightarrow \mathbb{R}$ are bounded functions on $[a, b]$ and $v(a) \neq v(b)$.*

- (i) *If there exist constants $M_a, M_b > 0$ and $\alpha, \beta > 0$ such that $|f(t) - f(a)| \leq M_a(t-a)^\alpha$, $|f(b) - f(t)| \leq M_b(b-t)^\beta$ for any $t \in [a, b]$ and $v : [a, b] \rightarrow \mathbb{R}$ is Riemann integrable on $[a, b]$, then*

$$(4.1) \quad |\Phi_{f,v}(t)| \leq M_a \left| \frac{v(b) - v(t)}{f(b) - f(t)} \right| (t-a)^\alpha + M_b \left| \frac{v(t) - v(a)}{f(t) - f(a)} \right| (b-t)^\beta$$

for any $t \in [a, b]$.

- (ii) *If there exist constants $N_a, N_b > 0$, $\gamma, \delta > 0$ such that $|v(t) - v(a)| \leq N_a(t-a)^\gamma$, $|v(b) - v(t)| \leq N_b(b-t)^\delta$ for any $t \in [a, b]$, then*

$$(4.2) \quad |\Phi_{f,v}(t)| \leq N_b \left| \frac{f(t) - f(a)}{v(t) - v(a)} \right| (b-t)^\delta + N_a \left| \frac{f(b) - f(t)}{v(b) - v(t)} \right| (t-a)^\gamma$$

for any $t \in [a, b]$.

Proof. Utilising the representation (2.3) we have:

$$|\Phi_{f,v}(t)| \leq \frac{|f(t) - f(a)| |v(b) - v(t)| + |v(t) - v(a)| |f(b) - f(t)|}{|v(b) - v(a)|}$$

for any $t \in [a, b]$, which clearly produces the desired inequalities (4.1) and (4.2). ■

We notice that, if more information is provided for f and v , then more specific bounds can be obtained. For instance, if f is as in (i) of Theorem 3 and $v(a) < v(t) < v(b)$ for each $t \in (a, b)$, then we get from (4.1) the following inequality:

$$(4.3) \quad |\Phi_{f,v}(t)| \leq \left[\frac{1}{2} + \left| \frac{v(t) - \frac{v(a)+v(b)}{2}}{v(b) - v(a)} \right| \right] \left[M_a(t-a)^\alpha + M_b(b-t)^\beta \right]$$

for any $t \in [a, b]$.

Similarly, if v satisfies condition (ii) of Theorem 3 and $f(a) < f(t) < f(b)$ for each $t \in (a, b)$, then

$$(4.4) \quad |\Phi_{f,v}(t)| \leq \left[\frac{1}{2} \cdot \frac{f(b) - f(a)}{|v(b) - v(a)|} + \left| \frac{f(t) - \frac{f(a)+f(b)}{2}}{v(b) - v(a)} \right| \right] \times \left[N_b(b-t)^\delta + N_a(t-a)^\gamma \right]$$

for any $t \in [a, b]$.

If f is M -Lipschitzian, then from (4.1) we get

$$(4.5) \quad |\Phi_{f,v}(t)| \leq M \left[\left| \frac{v(b) - v(t)}{v(b) - v(a)} \right| (t - a) + \left| \frac{v(t) - v(a)}{v(b) - v(a)} \right| (b - t) \right] \\ \leq M \left[\frac{1}{2}(b - a) + \left| t - \frac{a + b}{2} \right| \right] \left[\left| \frac{v(b) - v(t)}{v(b) - v(a)} \right| + \left| \frac{v(t) - v(a)}{v(b) - v(a)} \right| \right],$$

for any $t \in [a, b]$.

Also, if v is N -Lipschitzian, then from (4.1) we get

$$(4.6) \quad |\Phi_{f,v}(t)| \leq N \left[\left| \frac{f(t) - f(a)}{v(b) - v(a)} \right| (b - t) + \left| \frac{f(b) - f(t)}{v(b) - v(a)} \right| (t - a) \right] \\ \leq N \left[\frac{1}{2}(b - a) + \left| t - \frac{a + b}{2} \right| \right] \left[\left| \frac{f(t) - f(a)}{v(b) - v(a)} \right| + \left| \frac{f(b) - f(t)}{v(b) - v(a)} \right| \right]$$

for any $t \in [a, b]$.

Moreover, if f is M -Lipschitzian and $v(a) < v(t) < v(b)$ for any $t \in [a, b]$, then from (4.5) we get the simpler inequality:

$$(4.7) \quad |\Phi_{f,v}(t)| \leq M \left[\frac{1}{2}(b - a) + \left| t - \frac{a + b}{2} \right| \right]$$

for any $t \in [a, b]$.

If v is N -Lipschitzian and $f(a) < f(t) < f(b)$, $v(a) < v(b)$, then from (4.6) we also have:

$$(4.8) \quad |\Phi_{f,v}(t)| \leq N \cdot \frac{f(b) - f(a)}{v(b) - v(a)} \left[\frac{1}{2}(b - a) + \left| t - \frac{a + b}{2} \right| \right],$$

for each $t \in [a, b]$.

5. APPLICATIONS FOR POSITIVE LINEAR FUNCTIONALS

Let L be a linear class of real-valued functions $g : E \rightarrow \mathbb{R}$ having the properties

- (L1) $f, g \in L$ imply $(\alpha f + \beta g) \in L$ for all $\alpha, \beta \in \mathbb{R}$;
- (L2) $\mathbf{1} \in L$, i.e., if $f_0(t) = 1$, $t \in E$, then $f_0 \in L$.

An isotonic linear functional $A : L \rightarrow \mathbb{R}$ is a functional satisfying

- (A1) $A(\alpha f + \beta g) = \alpha A(f) + \beta A(g)$ for all $f, g \in L$ and $\alpha, \beta \in \mathbb{R}$;
- (A2) If $f \in L$ and $f \geq 0$, then $A(f) \geq 0$;
- (A3) The mapping A is *normalised* if $A(\mathbf{1}) = 1$.

For a function $u : E \rightarrow [a, b]$, we consider the function

$$\Phi_{f,v}(u) := \frac{v \circ u - v(a)}{v(b) - v(a)} \cdot f(b) + \frac{v(b) - v \circ u}{v(b) - v(a)} \cdot f(a) - f \circ u$$

and assume throughout this section that $\Phi_{f,v}(u) \in L$.

It is obvious that for a normalised linear functional $A : L \rightarrow \mathbb{R}$ we have

$$A(\Phi_{f,v}(u)) = \frac{A(v \circ u) - v(a)}{v(b) - v(a)} \cdot f(b) + \frac{v(b) - A(v \circ u)}{v(b) - v(a)} \cdot f(a) - A(f \circ u)$$

and the inequalities in the previous section can be utilised to provide various upper bounds for the quantity

$$|A(\Phi_{f,v}(u))|.$$

For the sake of brevity we give here only some bounds that are simple and perhaps more useful for applications.

Proposition 1. *Let $f : [a, b] \rightarrow \mathbb{R}$ be of bounded variation on $[a, b]$ and $v(a) < v(b)$, $v(a) \leq v(t) \leq v(b)$ for each $t \in [a, b]$. If $u \in L$ so that $\Phi_{f,v}(u) \in L$ and $A : L \rightarrow \mathbb{R}$ is a normalised positive linear functional on L , then:*

$$(5.1) \quad \left| \frac{A(v \circ u) - v(a)}{v(b) - v(a)} \cdot f(b) + \frac{v(b) - A(v \circ u)}{v(b) - v(a)} \cdot f(a) - A(f \circ u) \right| \\ \leq \left[\frac{1}{2} + \frac{1}{v(b) - v(a)} A \left(\left| v \circ u - \frac{v(a) + v(b)}{2} \cdot \mathbf{1} \right| \right) \right] \bigvee_a^b(f).$$

Proof. Utilising the inequality (2.8) and the properties of the functional A , we have

$$\begin{aligned} |A(\Phi_{f,v}(u))| &\leq A(|\Phi_{f,v}(u)|) \\ &\leq A \left[\left(\frac{1}{2} + \left| \frac{v \circ u - \frac{v(a) + v(b)}{2}}{v(b) - v(a)} \right| \right) \bigvee_a^b(f) \right] \\ &= \bigvee_a^b(f) \left[\frac{1}{2} + \frac{1}{v(b) - v(a)} A \left(\left| v \circ u - \frac{v(a) + v(b)}{2} \cdot \mathbf{1} \right| \right) \right] \end{aligned}$$

and the inequality (5.1) is proved. ■

Proposition 2. *Let $f, v : [a, b] \rightarrow \mathbb{R}$ be bounded and $v(a) \neq v(b)$. Also, assume that $u \in L$ such that $\Phi_{f,v}(u) \in L$ and $A : L \rightarrow \mathbb{R}$ is a normalised positive linear functional on L .*

(i) *If $v(a) < v(t) < v(b)$ for each $t \in [a, b]$, then*

$$(5.2) \quad \left| \frac{A(v \circ u) - v(a)}{v(b) - v(a)} \cdot f(b) + \frac{v(b) - A(v \circ u)}{v(b) - v(a)} \cdot f(a) - A(f \circ u) \right| \\ \leq \frac{1}{4} [v(b) - v(a)] \left[A \left(\left| \frac{f - f(a) \cdot \mathbf{1}}{v - v(a) \cdot \mathbf{1}} \right| \right) + A \left(\left| \frac{f(b) \cdot \mathbf{1} - f}{v(b) \cdot \mathbf{1} - v} \right| \right) \right],$$

provided $\frac{f - f(a) \cdot \mathbf{1}}{v - v(a) \cdot \mathbf{1}}, \frac{f(b) \cdot \mathbf{1} - f}{v(b) \cdot \mathbf{1} - v} \in L$;

(ii) *If $f(0) < f(t) < f(b)$ for $t \in (a, b)$, then*

$$(5.3) \quad \left| \frac{A(v \circ u) - v(a)}{v(b) - v(a)} \cdot f(b) + \frac{v(b) - A(v \circ u)}{v(b) - v(a)} \cdot f(a) - A(f \circ u) \right| \\ \leq \frac{1}{4} \cdot \frac{[f(b) - f(a)]^2}{|v(b) - v(a)|} \left[A \left(\left| \frac{v - v(a) \cdot \mathbf{1}}{f - f(a) \cdot \mathbf{1}} \right| \right) + A \left(\left| \frac{v(b) \cdot \mathbf{1} - v}{f(b) \cdot \mathbf{1} - f} \right| \right) \right],$$

provided $\frac{v - v(a) \cdot \mathbf{1}}{f - f(a) \cdot \mathbf{1}}, \frac{v(b) \cdot \mathbf{1} - v}{f(b) \cdot \mathbf{1} - f} \in L$.

Utilising Corollary 1 we can state the following result that can be utilised for applications.

Proposition 3. *Let $f, v : [a, b] \rightarrow \mathbb{R}$ be continuous on $[a, b]$ and differentiable on (a, b) . Also, assume that $u \in L$ such that $\Phi_{f,v}(u) \in L$ and $A : L \rightarrow \mathbb{R}$ is a normalised positive functional on L .*

(i) If v is strictly monotonic on $[a, b]$, then

$$(5.4) \quad \left| \frac{A(v \circ u) - v(a)}{v(b) - v(a)} \cdot f(b) + \frac{v(b) - A(v \circ u)}{v(b) - v(a)} \cdot f(a) - A(f \circ u) \right| \\ \leq \frac{1}{2} |v(b) - v(a)| \sup_{s \in (a, b)} \left| \frac{f'(s)}{v'(s)} \right|.$$

(ii) If f is strictly monotonic on $[a, b]$, then

$$(5.5) \quad \left| \frac{A(v \circ u) - v(a)}{v(b) - v(a)} \cdot f(b) + \frac{v(b) - A(v \circ u)}{v(b) - v(a)} \cdot f(a) - A(f \circ u) \right| \\ \leq \frac{1}{2} \cdot \frac{[f(b) - f(a)]^2}{|v(b) - v(a)|} \sup_{s \in (a, b)} \left| \frac{v'(s)}{f'(s)} \right|,$$

provided $v(a) \neq v(b)$.

For other inequalities for isotonic linear functionals, see the papers [1], [2], [6] and the books [5] and [7].

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