

INEQUALITIES FOR CONVEX FUNCTIONS ON TIME SCALES

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ABSTRACT. In this paper, we presented ostrowski type Δ -integral inequalities for convex functions. Also we give some results for continuous and discrete choises of time scales.

Keywords: Δ -integral, Ostrowski's inequality, Time scales, Hölder's inequality

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1. INTRODUCTION

In [1], Dinu gave definition of convex functions on time scales where \mathbb{T} denotes a time scale and, for any I interval of \mathbb{R} (open or closed), $I_{\mathbb{T}} = I \cap \mathbb{T}$ a time scale interval.

Definition 1.1. A function $f : \mathbb{T} \rightarrow \mathbb{R}$ is called convex on $I_{\mathbb{T}}$, if

$$f(\lambda t + (1 - \lambda)s) \leq \lambda f(t) + (1 - \lambda)f(s), \tag{1}$$

for all $t, s \in I_{\mathbb{T}}$ and all $\lambda \in [0, 1]$ such that $\lambda t + (1 - \lambda)s \in I_{\mathbb{T}}$.

The function f is strictly convex on $I_{\mathbb{T}}$ if the inequality (1) is strict for distinct $t, s \in I_{\mathbb{T}}$ and $\lambda \in (0, 1)$.

In [5], Alomari and Darus proved the following Ostrowski type Inequality:

Theorem 1.1. Let $f : I \subset [0, \infty) \rightarrow \mathbb{R}$ be a differentiable mapping on I° such that $f' \in L[a, b]$, where $a, b \in I$ with $a < b$. If $|f'|$ is convex on $[a, b]$, then the following inequality holds:

$$\begin{aligned} & \left| f(x) - \frac{1}{b-a} \int_a^b f(u) du \right| \\ & \leq \left[\frac{1}{6} + \frac{1}{3} \left(\frac{x-a}{b-a} \right)^3 \right] |f'(b)| + \left[\frac{1}{6} + \frac{1}{3} \left(\frac{b-x}{b-a} \right)^3 \right] |f'(a)|, \end{aligned} \tag{2}$$

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

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1.1. Preliminaries. A time scale (or measure chain) \mathbb{T} is a nonempty closed subset of \mathbb{R} (together with the topology of subspace of \mathbb{R}). The most popular examples of time scales are the real numbers \mathbb{R} , the integers \mathbb{Z} or $h\mathbb{Z}$.

Throughout this paper \mathbb{T} will denote a time scale and, for any I interval of \mathbb{R} (open or closed), $I_{\mathbb{T}} = I \cap \mathbb{T}$ a time scale interval. Next we define the concepts of forward and backward jump operators:

For all $t \in \mathbb{T}$, we define the *forward jump operator* σ and the *backward jump operator* ρ by the formulas:

$$\sigma(t) = \inf \{ \tau \in \mathbb{T} : \tau > t \} \in \mathbb{T}, \quad \rho(t) = \sup \{ \tau \in \mathbb{T} : \tau < t \} \in \mathbb{T}.$$

In this definition, the convention is $\inf \emptyset = \sup \mathbb{T}$ and $\sup \emptyset = \inf \mathbb{T}$.

If $\sigma(t) > t$, then we say that t is *right-scattered*, and if $\rho(t) < t$, then we say that t is *left-scattered*. Points that are right-scattered and left-scattered at the same time are called *isolated*. Also, if $\sigma(t) = t$, then t is said to be *right-dense*, and if $\rho(t) = t$, then t is said to be *left-dense*. Points that are simultaneously right-dense and left-dense are called *dense*. If \mathbb{T} has a left-scattered maximum M , then we define $\mathbb{T}^{\kappa} = \mathbb{T} \setminus \{M\}$; otherwise $\mathbb{T}^{\kappa} = \mathbb{T}$. If \mathbb{T} has a right-scattered minimum m , then we define $\mathbb{T}_{\kappa} = \mathbb{T} \setminus \{m\}$; otherwise $\mathbb{T}_{\kappa} = \mathbb{T}$.

The mappings $\mu, v : \mathbb{T} \rightarrow [0, \infty)$ defined by

$$\mu(t) = \sigma(t) - t$$

and

$$v(t) = t - \rho(t)$$

is called, respectively, *forward* and *backward graininess functions*.

Definition 1.2. Assume $f : \mathbb{T} \rightarrow \mathbb{R}$ is a function and let $t \in \mathbb{T}^{\kappa}$. Then we define $f^{\Delta}(t)$, to be the number (provided it exist) with the property that given any $\epsilon > 0$, there is a neighborhood U of t such that

$$|(f(\sigma(t)) - f(s)) - f^{\Delta}(t)(\sigma(t) - s)| \leq \epsilon |\sigma(t) - s|$$

for all $s \in U$.

We call $f^{\Delta}(t)$ the delta derivative of f at t . We say that f is delta differentiable on \mathbb{T}^{κ} provided $f^{\Delta}(t)$ exists for all $t \in \mathbb{T}^{\kappa}$.

If $\mathbb{T} = \mathbb{R}$, then

$$f^{\Delta}(t) = f'(t).$$

If $\mathbb{T} = \mathbb{N}$, then

$$f^{\Delta}(t) = f(t + 1) - f(t).$$

is the forward difference operator.

For a function $f : \mathbb{T} \rightarrow \mathbb{R}$ we define $f^{\sigma} : \mathbb{T} \rightarrow \mathbb{R}$ by $f^{\sigma}(t) = f(\sigma(t))$ for all $t \in \mathbb{T}$, (that is $f^{\sigma} = f \circ \sigma$). We also define $f^{\rho} : \mathbb{T} \rightarrow \mathbb{R}$ by $f^{\rho}(t) = f(\rho(t))$ for all $t \in \mathbb{T}$, (that is $f^{\rho} = f \circ \rho$).

For all $t \in \mathbb{T}^{\kappa}$, we have the following properties.

- (i) If f is delta differentiable at t , then f is continuous at t .
- (ii) If f is left continuous at t and t is right-scattered, then f is Δ differentiable at t with $f^{\Delta}(t) = \frac{f^{\sigma}(t) - f(t)}{\mu(t)}$.
- (iii) If t is right-dense, then f is delta differentiable at t if and only if $\lim_{s \rightarrow t} \frac{f(t) - f(s)}{t - s}$ exists as a finite number. In this case, $f^{\Delta}(t) = \lim_{s \rightarrow t} \frac{f(t) - f(s)}{t - s}$.

(iv) If f is delta differentiable at t then $f(\sigma(t)) = f(t) + \mu(t) f^\Delta(t)$.

In the same manner, for all \mathbb{T}_κ we have the following properties:

Definition 1.3. A function $f : \mathbb{T} \rightarrow \mathbb{R}$ is called rd-continuous if it is continuous at all right-dense points in \mathbb{T} and its left-sided limits are finite at all left-dense points in \mathbb{T} . We denote by C_{rd} the set of all rd-continuous functions. We say that f is rd-continuously delta differentiable (and write $f \in C_{rd}^1$ if $f^\Delta(t)$ exists for all $t \in \mathbb{T}^\kappa$ and $f^\Delta \in C_{rd}$).

Definition 1.4. A function $F : \mathbb{T} \rightarrow \mathbb{R}$ is called a delta antiderivative of $f : \mathbb{T} \rightarrow \mathbb{R}$ if $F^\Delta(t) = f(t)$, for all $t \in \mathbb{T}^\kappa$, then the delta integral can be defined as $\int_a^t f(s) \Delta s = F(t) - F(a)$.

Theorem 1.2. (Theorem 1.77 in [2]). If $a, b, c \in \mathbb{T}$, $\beta \in \mathbb{R}$, and $f, g \in C_{rd}$, then

- 1 $\int_a^b (f(t) + g(t)) \Delta t = \int_a^b f(t) \Delta t + \int_a^b g(t) \Delta t;$
- (1) $\int_a^b \beta f(t) \Delta t = \beta \int_a^b f(t) \Delta t;$
- (2) $\int_a^b f(t) \Delta t = - \int_b^a f(t) \Delta t;$
- (3) $\int_a^b f(t) \Delta t = \int_a^c f(t) \Delta t + \int_c^b f(t) \Delta t;$
- (4) $\int_a^b f(\sigma(t)) g^\Delta(t) \Delta t = (fg)(b) - (fg)(a) - \int_a^b f^\Delta(t) g(t) \Delta t;$
- (5) $\int_a^b f(t) g^\Delta(t) \Delta t = (fg)(b) - (fg)(a) - \int_a^b f^\Delta(t) g(\sigma(t)) \Delta t;$
- (6) $\int_a^a f(t) \Delta t = 0;$
- (7) if $f(t) \geq 0$ for all t , then $\int_a^b f(t) \Delta t \geq 0;$
- (8) if $|f(t)| \leq g(t)$ on $[a, b)$, then

$$\left| \int_a^b f(t) \Delta t \right| \leq \int_a^b g(t) \Delta t.$$

In [2] Bohner and Peterson gave the following integration rule for time scales:

Theorem 1.3. (Substitution [2]) Assume that $v : \mathbb{T} \rightarrow \mathbb{R}$ is strictly increasing and $\tilde{\mathbb{T}} = v(\mathbb{T})$ is a time scale. If $f : \mathbb{T} \rightarrow \mathbb{R}$ is an rd-continuous function and v is differentiable with rd-continuous derivative, then for $a, b \in \mathbb{T}$,

$$\int_a^b f(t) v^\Delta(t) \Delta t = \int_{v(a)}^{v(b)} (f \circ v^{-1})(s) \tilde{\Delta} s.$$

The following analogue of Hölder's inequality for time scales had proved by Wong et al. in [6]:

Theorem 1.4. (Hölder's Inequality [6]) Let $h, f, g \in C_{rd}([a, b], [0, \infty))$ with

$$\int_a^b h(x) g^q(x) \Delta x > 0.$$

If $\frac{1}{p} + \frac{1}{q} = 1$ with $p > 1$, then

$$\int_a^b h(x) f(x) g(x) \Delta x \leq \left(\int_a^b h(x) f^p(x) \Delta x \right)^{\frac{1}{p}} \left(\int_a^b h(x) g^q(x) \Delta x \right)^{\frac{1}{q}}.$$

In [2] Bohner and Peterson gave the following Ostrowski type results:

Lemma 1.1. Let $a, b, s, t \in \mathbb{T}$, $a < b$ and $f : [a, b] \rightarrow \mathbb{R}$ be differentiable. Then

$$f(t) = \frac{1}{b-a} \int_a^b f^\sigma(t) \Delta t + \frac{1}{b-a} \int_a^b p(t, s) f^\Delta(s) \Delta s$$

where

$$p(t, s) = \begin{cases} s - a & a \leq s < t \\ s - b & t \leq s \leq b \end{cases}.$$

Theorem 1.5. Let $a, b, s, t \in \mathbb{T}$, $a < b$ and $f : [a, b] \rightarrow \mathbb{R}$ be differentiable. Then

$$\left| f(t) - \frac{1}{b-a} \int_a^b f^\sigma(t) \Delta t \right| \leq \frac{M}{b-a} (h_2(t, a) - h_2(t, b)),$$

where

$$M = \sup_{a < t < b} |f^\Delta(t)|$$

and time scales polynomial $h_k : \mathbb{T}^2 \rightarrow \mathbb{R}$, $k \in \mathbb{N}_0$ be defined by

$$h_0(t, s) = 1, \quad h_{k+1}(t, s) = \int_s^t h_k(\tau, s) \Delta \tau$$

for all $s, t \in \mathbb{T}$.

2. MAIN RESULTS

Lemma 2.1. Let $\mathbb{T}, \tilde{\mathbb{T}}$ be time scales and $f : I_{\mathbb{T}} \rightarrow \mathbb{R}$ is a Δ -differentiable mapping on $I_{\mathbb{T}}^{\kappa}$. Assume that $\tilde{\mathbb{T}} = v(\mathbb{T})$ with $v = \frac{t-a}{b-a}$. If $|f^\Delta|$ is convex on $I_{\mathbb{T}}$, $f^\Delta \in C_{rd}(I, \mathbb{R})$ and $a, b, t \in I_{\mathbb{T}}$ with $a < b$ then the following identity holds:

$$f(t) - \frac{1}{b-a} \int_a^b f^\sigma(t) \Delta t = (b-a) \int_0^1 k(t, s) f^\Delta(sb + (1-s)a) \tilde{\Delta} s$$

where

$$k(t, s) = \begin{cases} s & 0 \leq s < \frac{t-a}{b-a} \\ s-1 & \frac{t-a}{b-a} \leq s \leq 1 \end{cases}.$$

Proof. First we recall the Montgomery identity in Lemma 1.1

$$f(t) = \frac{1}{b-a} \int_a^b f^\sigma(t) \Delta t + \frac{1}{b-a} \int_a^b p(t,s) f^\Delta(s) \Delta s, \quad (3)$$

where

$$p(t,s) = \begin{cases} s-a & a \leq s < t \\ s-b & t \leq s \leq b \end{cases}.$$

If we use Theorem 1.3 in (3) we have

$$\begin{aligned} \frac{1}{b-a} \int_a^b p(t,s) f^\Delta(s) \Delta s &= \int_a^b p(t,s) f^\Delta(s) v^\Delta(s) \Delta s \\ &= \int_0^1 p(v^{-1}(t), v^{-1}(r)) f^\Delta(v^{-1}(r)) \tilde{\Delta} r \\ &= (b-a) \int_0^1 k(t,r) f^\Delta(rb + (1-r)a) \tilde{\Delta} r \end{aligned}$$

and that completes the proof. \square

Theorem 2.1. Let $\mathbb{T}, \tilde{\mathbb{T}}$ be time scales and $f : I_{\mathbb{T}} \rightarrow \mathbb{R}$ is a Δ -differentiable mapping on $I_{\mathbb{T}}^k$. Assume that $\tilde{\mathbb{T}} = v(\mathbb{T})$ with $v = \frac{t-a}{b-a} = c$. If $|f^\Delta|$ is convex on $I_{\mathbb{T}}$, $f^\Delta \in C_{rd}(I, \mathbb{R})$ and $a, b, t \in I_{\mathbb{T}}$ with $a < b$ then the following inequality holds:

$$\begin{aligned} &\left| f(t) - \frac{1}{b-a} \int_a^b f^\sigma(u) \Delta u \right| \\ &\leq (b-a) \{ (\lambda_2 + \mu_1 - \mu_2) |f^\Delta(b)| + (\mu_2 + \lambda_1 - \lambda_2) |f^\Delta(a)| \} \end{aligned}$$

where

$$\begin{aligned} \lambda_1 &= \int_0^c s \tilde{\Delta} s & \mu_1 &= \int_0^1 (1-s) \tilde{\Delta} s \\ \lambda_2 &= \int_0^c s^2 \tilde{\Delta} s & \mu_2 &= \int_0^1 (1-s)^2 \tilde{\Delta} s \end{aligned} \quad (4)$$

for $c \in \tilde{\mathbb{T}}$.

Proof. By using the Lemma 2.1 and the property of modulus, for $s \in \tilde{\mathbb{T}}$ we have

$$\begin{aligned} &\left| f(t) - \frac{1}{b-a} \int_a^b f^\sigma(t) \Delta t \right| \\ &\leq (b-a) \int_0^c |s f^\Delta[sb + (1-s)a]| \tilde{\Delta} s + \int_c^1 |(s-1) f^\Delta[sb + (1-s)a]| \tilde{\Delta} s. \end{aligned} \quad (5)$$

Since $|f^\Delta|$ is convex then

$$\begin{aligned}
& \int_0^c |s f^\Delta [sb + (1-s)a]| \tilde{\Delta}s + \int_c^1 |(s-1) f^\Delta [sb + (1-s)a]| \tilde{\Delta}s \\
& \leq \int_0^c s [s |f^\Delta(b)| + (1-s) |f^\Delta(a)|] \tilde{\Delta}s + \int_c^1 |s-1| [s |f^\Delta(b)| + (1-s) |f^\Delta(a)|] \tilde{\Delta}s \\
& = \left(\int_0^c s^2 \tilde{\Delta}s + \int_c^1 (1-s) s \tilde{\Delta}s \right) |f^\Delta(b)| + \left(\int_0^c s(1-s) \tilde{\Delta}s + \int_c^1 (1-s)^2 \tilde{\Delta}s \right) |f^\Delta(a)| \\
& = \left(\int_0^c s^2 \tilde{\Delta}s + \int_c^1 [(1-s) - (1-s)^2] \tilde{\Delta}s \right) |f^\Delta(b)| + \left(\int_0^c [s - s^2] \tilde{\Delta}s + \int_c^1 (1-s)^2 \tilde{\Delta}s \right) |f^\Delta(a)|
\end{aligned}$$

This implies the desired result. \square

Remark 2.1. Under the Assumptions of Theorem 2.1, assuming $M = \sup_{a < t < b} |f^\Delta(t)|$, we have Theorem 1.5.

Remark 2.2. (Continuous Case) Let $\mathbb{T} = \mathbb{R}$. Then we obtain the inequality (2).

Corollary 2.1. (Discrete Case). Let $\mathbb{T} = \mathbb{Z}$. Let $a = 0$, $b = n$, $s = j$, $t = i$ and $f(k) = x_k$. Then the following inequality holds:

$$\begin{aligned}
& \left| x_i - \frac{1}{n} \sum_{j=1}^n x_j \right| \\
& \leq \frac{1}{6n} \{ [g(i) + h(n-i+1)] |x_{n+1} - x_n| + [g(n-i+1) + h(i)] |x_1 - x_0| \}
\end{aligned}$$

where

$$\begin{aligned}
g(u) &= u(u-1)(2u-1) \\
h(u) &= u(u-1)(3n-2u-1)
\end{aligned}$$

Proof. Since the fact that

$$\begin{aligned}
|f^\Delta(b)| &= |x_{n+1} - x_n|, \\
|f^\Delta(a)| &= |x_1 - x_0|,
\end{aligned}$$

If we calculate the four integrals in (4), we deduce the desired result. \square

Example 2.1. Using Corollary 2.1, let $f(x) = x^2$, $\mathbb{T} = \mathbb{Z}$ and $a = 0$, $b = 12$. If we apply the formula we have

$$\left| x_i - \frac{1}{n} \sum_{j=1}^n x_j \right| = \left| i^2 - \frac{1}{12} \frac{(12) \cdot (13) (25)}{2} \right| = |i^2 - 162,5| = 162,5 - i^2$$

and

$$\begin{aligned} & \frac{1}{6n} \{ [g(i) + h(n-i)] |x_{n+1} - x_n| + [g(n-i) + h(i)] |x_1 - x_0| \} \\ &= \frac{1}{72} \{ [g(i) + h(n-i)] (25) + [g(n-i) + h(i)] \} \\ &= \frac{1}{72} (39336 - 528i - 844i^2 + 96i^3). \end{aligned}$$

One can easily see that $LHS \leq RHS$.

Theorem 2.2. Let $\mathbb{T}, \tilde{\mathbb{T}}$ be time scales and $f : I_{\mathbb{T}} \rightarrow \mathbb{R}$ is a Δ -differentiable mapping on $I_{\mathbb{T}}^{\kappa}$. Assume that $\tilde{\mathbb{T}} = v(\mathbb{T})$ with $v = \frac{t-a}{b-a} = c$. If $|f^{\Delta}|^q$ is convex on $I_{\mathbb{T}}$, $f^{\Delta} \in C_{rd}(I, \mathbb{R})$ and $a, b, t \in I_{\mathbb{T}}$ with $a < b$, $q > 1$ then the following inequality holds:

$$\begin{aligned} & \left| f(t) - \frac{1}{b-a} \int_a^b f^{\sigma}(u) \Delta u \right| \\ & \leq (b-a) (\lambda_1 + \mu_1)^{\frac{1}{p}} \left\{ (\lambda_2 + \mu_1 - \mu_2) |f^{\Delta}(b)|^q + (\mu_2 + \lambda_1 - \lambda_2) |f^{\Delta}(a)|^q \right\}^{\frac{1}{q}} \end{aligned}$$

where

$$\begin{aligned} \lambda_1 &= \int_0^c s \tilde{\Delta} s & \mu_1 &= \int_0^1 (1-s) \tilde{\Delta} s \\ \lambda_2 &= \int_0^c s^2 \tilde{\Delta} s & \mu_2 &= \int_0^1 (1-s)^2 \tilde{\Delta} s \end{aligned}$$

and $\frac{1}{p} + \frac{1}{q} = 1$.

Proof. By using the Lemma 2.1 and the property of modulus, for $s \in \tilde{\mathbb{T}}$ we have

$$\begin{aligned} & \left| f(t) - \frac{1}{b-a} \int_a^b f^{\sigma}(t) \Delta t \right| \tag{6} \\ & \leq (b-a) \int_0^1 |k(t,s)| |f^{\Delta}[sb + (1-s)a]| \tilde{\Delta} s \end{aligned}$$

By using Hölder Inequality in Theorem 1.4 we can state that

$$\begin{aligned} & \int_0^1 |k(t,s)| |f^{\Delta}[sb + (1-s)a]| \tilde{\Delta} s \\ & \leq \left(\int_0^1 |k(t,s)| \tilde{\Delta} s \right)^{\frac{1}{p}} \left(\int_0^1 |k(t,s)| |f^{\Delta}[sb + (1-s)a]|^q \tilde{\Delta} s \right)^{\frac{1}{q}} \end{aligned}$$

Thus we have

$$\begin{aligned} \int_0^1 |k(t,s)| \tilde{\Delta} s &= \int_0^c s \tilde{\Delta} s + \int_c^1 (1-s) \tilde{\Delta} s \\ &= \lambda_1 + \mu_1 \end{aligned}$$

and since $|f^\Delta|^q$ is convex than we can write

$$\begin{aligned} & \int_0^1 |k(t, s)| |f^\Delta [sb + (1-s)a]|^q \tilde{\Delta}s \\ & \leq \int_0^1 |k(t, s)| [s |f^\Delta(b)|^q + (1-t) |f^\Delta(b)|^q] \tilde{\Delta}s. \end{aligned}$$

By using the same method as in the proof of previous Theorem we have

$$\begin{aligned} & \int_0^1 |k(t, s)| [s |f^\Delta(b)|^q + (1-t) |f^\Delta(b)|^q] \tilde{\Delta}s \\ & = (\lambda_2 + \mu_1 - \mu_2) |f^\Delta(b)|^q + (\mu_2 + \lambda_1 - \lambda_2) |f^\Delta(a)|^q. \end{aligned}$$

Writing these results in (6) we deduce the desired result. \square

Remark 2.3. (Continuous Case) In Theorem 2.2, Let $\mathbb{T} = \mathbb{R}$. Then we obtain

$$\begin{aligned} & \left| f(x) - \frac{1}{b-a} \int_a^b f(u) du \right| \\ & \leq (b-a)^{1-\frac{2}{p}} \left\{ \frac{(x-a)^2 + (b-x)^2}{2} \right\}^{\frac{1}{p}} \\ & \quad \times \left\{ \left[\frac{1}{6} + \frac{1}{3} \left(\frac{x-a}{b-a} \right)^3 \right] |f'(b)| + \left[\frac{1}{6} + \frac{1}{3} \left(\frac{b-x}{b-a} \right)^3 \right] |f'(a)| \right\}^{\frac{1}{q}}. \end{aligned}$$

Corollary 2.2. (Discrete Case). In Theorem 2.2, Let $\mathbb{T} = \mathbb{Z}$. Let $a = 0$, $b = n$, $t = i$ and $f(k) = x_k$. Then the following inequality holds

$$\begin{aligned} & \left| x_i - \frac{1}{n} \sum_{j=1}^n x_j \right| \\ & \leq \frac{n^{-\frac{1}{q}}}{2} \left(\frac{1}{3} \right)^{\frac{1}{q}} \{ [g(i) + h(n-i+1)] |x_{n+1} - x_n|^q + [g(n-i+1) + h(i)] |x_1 - x_0|^q \}^{\frac{1}{q}} \\ & \quad \times [r(i) + r(n-i+1)]^{\frac{1}{p}}. \end{aligned}$$

where

$$\begin{aligned} g(u) &= u(u-1)(2u-1) \\ h(u) &= u(u-1)(3n-2u+1) \\ r(u) &= u(u-1). \end{aligned}$$

Corollary 2.3. Under the Assumptions of Theorem 2.2, assuming $M = \sup_{a < t < b} |f^\Delta(t)|^q$, we have the following inequality

$$\begin{aligned} & \left| f\left(\frac{a+b}{2}\right) - \frac{1}{b-a} \int_a^b f^\sigma(t) \Delta t \right| \\ & \leq (b-a) \{ \lambda_1 + \mu_1 \} M. \end{aligned}$$

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