

Complex Multivariate Montgomery Type Identity Leading to Complex Multivariate Ostrowski and Grüss Inequalities

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Abstract

We give a general complex multivariate Montgomery type identity which is a representation formula for a complex multivariate function. Using it we produce general tight complex multivariate high order Ostrowski and Grüss type inequalities. The estimates involve L_p norms, any $1 \leq p \leq \infty$. We include also applications.

Keywords: Multivariate complex integral, Multivariate complex continuous functions, Multivariate complex analytic functions, Multivariate complex montgomery identity, Multivariate complex Ostrowski and Grüss inequalities.

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1. Introduction

Our motivation comes from the following results:

Theorem 1.1. (A. Ostrowski, 1938 [1]). Let $f : [a,b] \rightarrow \mathbb{R}$ be continuous on $[a,b]$ and differentiable on (a,b) such that $f' : (a,b) \rightarrow \mathbb{R}$ is bounded on (a,b) , i.e., $\|f'\|_{\infty} := \sup_{t \in (a,b)} |f'(t)| < \infty$. Then

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

for all $x \in [a,b]$ and the constant $\frac{1}{4}$ is the best possible.

Theorem 1.2. (G. Grüss, 1934 [2]). Let $f, g : [a,b] \rightarrow \mathbb{R}$ be Lebesgue integrable functions, and $m, M, n, N \in \mathbb{R}$ such that: $-\infty < m \leq f \leq M < \infty$, $-\infty < n \leq g \leq N < \infty$, a.e. on $[a,b]$. Then

$$\left| \frac{1}{b-a} \int_a^b f(t) g(t) dt - \left(\frac{1}{b-a} \int_a^b f(t) dt \right) \left(\frac{1}{b-a} \int_a^b g(t) dt \right) \right| \leq \frac{1}{4} (M-m)(N-n),$$

with the constant $\frac{1}{4}$ being the best possible.

Let $f \in C^1([a, b])$ and the kernel $p : [a, b]^2 \rightarrow \mathbb{R}$ be such that

$$p(x, t) := \begin{cases} t - a, & \text{if } t \in [a, x], \\ t - b, & \text{if } t \in (x, b]. \end{cases}$$

Then, we have the basic Montgomery integral identity [3, p. 565],

$$f(x) = \frac{1}{b-a} \int_a^b f(t) dt + \frac{1}{b-a} \int_a^b p(x, t) f'(t) dt, \quad \forall x \in [a, b].$$

In order to describe complex extensions of Ostrowski and Grüss inequalities using the complex integral we need the following preparation.

Suppose γ is a smooth path parametrized by $z(t)$, $t \in [a, b]$ and f is a complex function which is continuous on γ . Put $z(a) = u$ and $z(b) = w$ with $u, w \in \mathbb{C}$. We define the integral of f on $\gamma_{u,w} = \gamma$ as

$$\int_{\gamma} f(z) dz = \int_{\gamma_{u,w}} f(z) dz := \int_a^b f(z(t)) z'(t) dt.$$

We observe that the actual choice of parametrization of γ does not matter.

This definition immediately extends to paths that are piecewise smooth. Suppose γ is parametrized by $z(t)$, $t \in [a, b]$, which is differentiable on the intervals $[a, c]$ and $[c, b]$, then assuming that f is continuous on γ we define

$$\int_{\gamma_{u,w}} f(z) dz := \int_{\gamma_{u,v}} f(z) dz + \int_{\gamma_{v,w}} f(z) dz,$$

where $v := z(c)$. This can be extended for a finite number of intervals.

We also define the integral with respect to arc-length

$$\int_{\gamma_{u,w}} f(z) |dz| := \int_a^b f(z(t)) |z'(t)| dt$$

and the length of the curve γ is then

$$l(\gamma) = \int_{\gamma_{u,w}} |dz| := \int_a^b |z'(t)| dt.$$

Let f and g be holomorphic in G , an open domain and suppose $\gamma \subset G$ is a piecewise smooth path from $z(a) = u$ to $z(b) = w$. Then we have the integration by parts formula

$$\int_{\gamma_{u,w}} f(z) g'(z) dz = f(w) g(w) - f(u) g(u) - \int_{\gamma_{u,w}} f'(z) g(z) dz.$$

We recall also the triangle inequality for the complex integral, namely

$$\left| \int_{\gamma} f(z) dz \right| \leq \int_{\gamma} |f(z)| |dz| \leq \|f\|_{\gamma,\infty} l(\gamma),$$

where $\|f\|_{\gamma,\infty} := \sup_{z \in \gamma} |f(z)|$.

We also define the p -norm with $p \geq 1$ by

$$\|f\|_{\gamma,p} := \left(\int_{\gamma} |f(z)|^p |dz| \right)^{\frac{1}{p}}.$$

For $p = 1$ we have

$$\|f\|_{\gamma,1} := \int_{\gamma} |f(z)| |dz|.$$

If $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$, then by Hölder's inequality we have

$$\|f\|_{\gamma,1} \leq [l(\gamma)]^{\frac{1}{q}} \|f\|_{\gamma,p}.$$

First, we mention a Complex extension of Ostrowski inequality to the complex integral by providing upper bounds for the quantity

$$\left| f(v)(w-u) - \int_{\gamma} f(z) dz \right|$$

under the assumption that γ is a smooth path parametrized by $z(t)$, $t \in [a, b]$, $u = z(a)$, $v = z(x)$ with $x \in (a, b)$ and $w = z(b)$ while f is holomorphic in G , an open domain and $\gamma \subset G$.

Secondly, we mention a Complex extension of Grüss inequality:

Suppose $\gamma \subset \mathbb{C}$ is a piecewise smooth path parametrized by $z(t)$, $t \in [a, b]$ from $z(a) = u$ to $z(b) = w$ with $w \neq u$. If f and g are continuous on γ , we consider the complex Čebyšev functional defined by

$$\mathcal{D}_{\gamma}(f, g) := \frac{1}{w-u} \int_{\gamma} f(z) g(z) dz - \frac{1}{w-u} \int_{\gamma} f(z) dz \frac{1}{w-u} \int_{\gamma} g(z) dz.$$

We display upper bounds to $|\mathcal{D}_{\gamma}(f, g)|$.

We have the following results for functions of a complex variable:

Theorem 1.3. (S. Dragomir, 2019 [4]). Let f be holomorphic in G , an open domain and suppose $\gamma \subset G$ is a smooth path from $z(a) = u$ to $z(b) = w$. If $v = z(x)$ with $x \in (a, b)$, then $\gamma_{u,w} = \gamma_{u,v} \cup \gamma_{v,w}$,

$$\begin{aligned} \left| f(v)(w-u) - \int_{\gamma} f(z) dz \right| &\leq \|f'\|_{\gamma_{u,v};\infty} \int_{\gamma_{u,v}} |z-u| |dz| + \|f'\|_{\gamma_{v,w};\infty} \int_{\gamma_{v,w}} |z-w| |dz| \leq \\ &\left[\int_{\gamma_{u,v}} |z-u| |dz| + \int_{\gamma_{v,w}} |z-w| |dz| \right] \|f'\|_{\gamma_{u,w};\infty}, \end{aligned}$$

and

$$\begin{aligned} \left| f(v)(w-u) - \int_{\gamma} f(z) dz \right| &\leq \max_{z \in \gamma_{u,v}} |z-u| \|f'\|_{\gamma_{u,v};1} + \max_{z \in \gamma_{v,w}} |z-w| \|f'\|_{\gamma_{v,w};1} \leq \\ &\max \left\{ \max_{z \in \gamma_{u,v}} |z-u|, \max_{z \in \gamma_{v,w}} |z-w| \right\} \|f'\|_{\gamma_{u,w};1}. \end{aligned}$$

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

$$\begin{aligned} \left| f(v)(w-u) - \int_{\gamma} f(z) dz \right| &\leq \left(\int_{\gamma_{u,v}} |z-u|^q |dz| \right)^{\frac{1}{q}} \|f'\|_{\gamma_{u,v};p} + \left(\int_{\gamma_{v,w}} |z-w|^q |dz| \right)^{\frac{1}{q}} \|f'\|_{\gamma_{v,w};p} \leq \\ &\left(\int_{\gamma_{u,v}} |z-u|^q |dz| + \int_{\gamma_{v,w}} |z-w|^q |dz| \right)^{\frac{1}{q}} \|f'\|_{\gamma_{u,w};p}. \end{aligned}$$

Suppose $\gamma \subset \mathbb{C}$ is a piecewise smooth path parametrized by $z(t)$, $t \in [a, b]$ from $z(a) = u$ to $z(b) = w$. Now, for $\phi, \Phi \in \mathbb{C}$ define the set of complex-valued functions

$$\bar{\Delta}_{\gamma}(\phi, \Phi) := \left\{ f : \gamma \rightarrow \mathbb{C} \mid \left| f(z) - \frac{\phi + \Phi}{2} \right| \leq \frac{1}{2} |\Phi - \phi| \text{ for each } z \in \gamma \right\}.$$

We have the following complex Grüss type inequalities:

Theorem 1.4. (S. Dragomir, 2018 [5]). Suppose $\gamma \subset \mathbb{C}$ is a piecewise smooth path parametrized by $z(t)$, $t \in [a, b]$ from $z(a) = u$ to $z(b) = w$ with $w \neq u$. If f and g are continuous on γ and there exist $\phi, \Phi, \psi, \Psi \in \mathbb{C}$, $\phi \neq \Phi$, $\psi \neq \Psi$ such that $f \in \bar{\Delta}_{\gamma}(\phi, \Phi)$ and $g \in \bar{\Delta}_{\gamma}(\psi, \Psi)$ then

$$|\mathcal{D}_{\gamma}(f, g)| \leq \frac{1}{4} |\Phi - \phi| |\Psi - \psi| \frac{l^2(\gamma)}{|w-u|^2}.$$

If the path γ is a segment $[u, w]$ connecting two distinct points u and w in \mathbb{C} then we write $\int_{\gamma} f(z) dz$ as $\int_u^w f(z) dz$.

If f, g are continuous on $[u, w]$ and there exists $\phi, \Phi, \psi, \Psi \in \mathbb{C}$, $\phi \neq \Phi$, $\psi \neq \Psi$ such that $f \in \overline{\Delta}_{[u,w]}(\phi, \Phi)$ and $g \in \overline{\Delta}_{[u,w]}(\psi, \Psi)$ then

$$\left| \frac{1}{w-u} \int_u^w f(z) g(z) dz - \frac{1}{w-u} \int_u^w f(z) dz \frac{1}{w-u} \int_u^w g(z) dz \right| \leq \frac{1}{4} |\Phi - \phi| |\Psi - \psi|.$$

We will use the complex Montgomery identity which follows:

Theorem 1.5. (S. Dragomir; 2018 [4]) Let f be holomorphic in G , an open domain and suppose $\gamma \subset G$ is a smooth path from $z(a) = u$ to $z(b) = w$. If $v = z(t)$ with $t \in [a, b]$, then $\gamma_{u,v} = \gamma_{u,w} \cup \gamma_{v,w}$, and

$$f(v) = \frac{1}{w-u} \left[\int_{\gamma} f(z) dz + \int_{\gamma_{u,v}} (z-u) f'(z) dz + \int_{\gamma_{v,w}} (z-w) f'(z) dz \right].$$

Define

$$p(v, z) := \begin{cases} z-u, & \text{if } z \in \gamma_{u,v} \\ z-w, & \text{if } z \in \gamma_{v,w}. \end{cases}$$

Thus, it holds

$$f(v) = \frac{1}{w-u} \int_{\gamma} f(z) dz + \frac{1}{w-u} \int_{\gamma} p(v, z) f'(z) dz, \quad (1.1)$$

a form which we will use a lot in this article.

Representation formula (1.1) is the main inspiration to write this article.

We will use (1.1) to derive a multivariate Complex Montgomery type identity then based on it, we will produce Complex multivariate Ostrowski and Grüss type inequalities.

For the last we need:

Definition 1.6. Here we extend the notion of line (curve) integral into multivariate case. Let γ_j , $j = 1, \dots, m$, be a smooth path parametrized by $z_j(t_j)$, $t_j \in [a_j, b_j]$ and f is a complex valued function which is continuous on $\prod_{j=1}^m \gamma_j \subseteq \mathbb{C}^m$. Put $z_j(a_j) = u_j$ and $z_j(b_j) = w_j$, with $u_j, w_j \in \mathbb{C}$, $j = 1, \dots, m$.

We define the complex multivariate integral of f on $\prod_{j=1}^m \gamma_j := \prod_{j=1}^m \gamma_{u_j, w_j}$ as

$$\begin{aligned} \int_{\gamma_1} \dots \int_{\gamma_m} f(z_1, \dots, z_m) dz_1 \dots dz_m &:= \int_{\prod_{j=1}^m \gamma_j} f(z_1, \dots, z_m) dz_1 \dots dz_m := \\ \int_{\gamma_{u_1, w_1}} \dots \int_{\gamma_{u_m, w_m}} f(z_1, \dots, z_m) dz_1 \dots dz_m &:= \int_{\prod_{j=1}^m \gamma_{u_j, w_j}} f(z_1, \dots, z_m) dz_1 \dots dz_m := \\ \int_{a_1}^{b_1} \int_{a_2}^{b_2} \dots \int_{a_m}^{b_m} f(z_1(t_1), \dots, z_m(t_m)) \prod_{j=1}^m z'_j(t_j) dt_1 \dots dt_m. \end{aligned} \quad (1.2)$$

We make

Remark 1.7. Clearly here $z_j \in C^1([a_j, b_j], \mathbb{C})$, $j = 1, \dots, m$. The integrand in (1.2) is a continuous complex valued function over $\prod_{j=1}^m [a_j, b_j]$. Therefore $|f(z_1(t_1), \dots, z_m(t_m))| \prod_{j=1}^m z'_j(t_j)$ is also continuous but from $\prod_{j=1}^m [a_j, b_j]$ into \mathbb{R} , hence it is bounded. Consequently it holds

$$\int_{\prod_{j=1}^m [a_j, b_j]} |f(z_1(t_1), \dots, z_m(t_m))| \prod_{j=1}^m |z'_j(t_j)| \prod_{j=1}^m dt_j < +\infty.$$

Therefore, by Fubini's theorem, the order integration in (1.2) is immaterial.

Clearly it holds

$$\left| \int_{a_1}^{b_1} \dots \int_{a_m}^{b_m} f(z_1(t_1), \dots, z_m(t_m)) \prod_{j=1}^m z'_j(t_j) dt_1 \dots dt_m \right| \leq \int_{a_1}^{b_1} \dots \int_{a_m}^{b_m} |f(z_1(t_1), \dots, z_m(t_m))| \prod_{j=1}^m |z'_j(t_j)| dt_1 \dots dt_m. \quad (1.3)$$

We also define the integral with respect to arc-lengths

$$\int_{\prod_{j=1}^m \gamma_{u_j, w_j}} f(z_1, \dots, z_m) |dz_1| |dz_2| \dots |dz_m| := \int_{\prod_{j=1}^m [a_j, b_j]} f(z_1(t_1), \dots, z_m(t_m)) \prod_{j=1}^m |z'_j(t_j)| dt_1 \dots dt_m. \quad (1.4)$$

It holds (by (1.3), (1.4))

$$\left| \int_{\prod_{j=1}^m \gamma_j} f(z_1, \dots, z_m) dz_1 \dots dz_m \right| \leq \int_{\prod_{j=1}^m \gamma_{u_j, w_j}} |f(z_1, \dots, z_m)| |dz_1| |dz_2| \dots |dz_m| \leq \|f\|_{\prod_{j=1}^m \gamma_j, \infty} \prod_{j=1}^m l(\gamma_j),$$

where

$$\|f\|_{\prod_{j=1}^m \gamma_j, \infty} := \sup_{(z_1, \dots, z_m) \in \prod_{j=1}^m \gamma_j} |f(z_1, \dots, z_m)|,$$

and

$$l(\gamma_j) = \int_{\gamma_{u_j, w_j}} |dz_j| = \int_{a_j}^{b_j} |z'_j(t_j)| dt_j, \quad j = 1, \dots, m.$$

We also define the p -norm with $p \geq 1$ by

$$\|f\|_{\prod_{j=1}^m \gamma_j, p} := \left(\int_{\prod_{j=1}^m \gamma_j} |f(z_1, \dots, z_m)|^p |dz_1| |dz_2| \dots |dz_m| \right)^{\frac{1}{p}}.$$

For $p = 1$ we have

$$\|f\|_{\prod_{j=1}^m \gamma_j, 1} := \int_{\prod_{j=1}^m \gamma_j} |f(z_1, \dots, z_m)| |dz_1| |dz_2| \dots |dz_m|.$$

If $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$, then by Hölder's inequality we have

$$\|f\|_{\prod_{j=1}^m \gamma_j, 1} \leq \left(\prod_{j=1}^m l(\gamma_j) \right)^{\frac{1}{q}} \|f\|_{\prod_{j=1}^m \gamma_j, p}.$$

2. Main results

We start by presenting a complex trivariate Montgomery type representation identity of complex functions:

Theorem 2.1. Let $f : \prod_{j=1}^3 D_j \subseteq \mathbb{C}^3 \rightarrow \mathbb{C}$ be a continuous function that is analytic per coordinate on the domain D_j , $j = 1, 2, 3$, and $x = (x_1, x_2, x_3) \in \prod_{j=1}^3 D_j$. For $j = 1, 2, 3$, suppose $\gamma_j \subset D_j$ is a smooth path parametrized by $z_j(t_j)$, $t_j \in [a_j, b_j]$ with $z_j(a_j) = u_j$, $z_j(t_j) = x_j$ and $z_j(b_j) = w_j$, where $u_j, w_j \in D_j$, $u_j \neq w_j$. Assume also that all partial derivatives of f up to order three are continuous functions on $\prod_{j=1}^3 D_j$.

Here we define the kernels for $i = 1, 2, 3$, $p_i : \gamma_i^2 \rightarrow \mathbb{C}$

$$p_i(x_i, s_i) := \begin{cases} s_i - u_i, & \text{if } s_i \in \gamma_{u_i, x_i}, \\ s_i - w_i, & \text{if } s_i \in \gamma_{x_i, w_i}. \end{cases}$$

Then

$$\begin{aligned} f(x_1, x_2, x_3) &= \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \left\{ \int_{\gamma_1} \int_{\gamma_2} \int_{\gamma_3} f(s_1, s_2, s_3) ds_3 ds_2 ds_1 + \sum_{j=1}^3 \left(\int_{\gamma_1} \int_{\gamma_2} \int_{\gamma_3} p_j(x_j, s_j) \frac{\partial f(s_1, s_2, s_3)}{\partial s_j} ds_3 ds_2 ds_1 \right) \right. \\ &\quad \left. + \sum_{\substack{l=1 \\ j < k}}^3 \left(\int_{\gamma_1} \int_{\gamma_2} \int_{\gamma_3} p_j(x_j, s_j) p_k(x_k, s_k) \frac{\partial^2 f(s_1, s_2, s_3)}{\partial s_k \partial s_j} ds_3 ds_2 ds_1 \right) (l) + \int_{\gamma_1} \int_{\gamma_2} \int_{\gamma_3} \left(\prod_{i=1}^3 p_i(x_i, s_i) \right) \frac{\partial^3 f(s_1, s_2, s_3)}{\partial s_3 \partial s_2 \partial s_1} ds_3 ds_2 ds_1 \right\}. \end{aligned} \quad (2.1)$$

Above l counts $(j, k) : j < k ; j, k \in \{1, 2, 3\}$.

Proof. Here we apply (1.1) repeatedly.

First we see that

$$f(x_1, x_2, x_3) = A_0 + B_0,$$

where

$$A_0 := \frac{1}{w_1 - u_1} \int_{\gamma_1} f(s_1, x_2, x_3) ds_1,$$

and

$$B_0 := \frac{1}{w_1 - u_1} \int_{\gamma_1} p_1(x_1, s_1) \frac{\partial f(s_1, x_2, x_3)}{\partial s_1} ds_1.$$

Furthermore we have

$$f(s_1, x_2, x_3) = A_1 + B_1,$$

where

$$A_1 := \frac{1}{w_2 - u_2} \int_{\gamma_2} f(s_1, s_2, x_3) ds_2,$$

and

$$B_1 := \frac{1}{w_2 - u_2} \int_{\gamma_2} p_2(x_2, s_2) \frac{\partial f(s_1, s_2, x_3)}{\partial s_2} ds_2.$$

Also we find that

$$\begin{aligned} f(s_1, s_2, x_3) &= \frac{1}{w_3 - u_3} \int_{\gamma_3} f(s_1, s_2, s_3) ds_3 + \\ &\quad \frac{1}{w_3 - u_3} \int_{\gamma_3} p_3(x_3, s_3) \frac{\partial f(s_1, s_2, s_3)}{\partial s_3} ds_3. \end{aligned}$$

Next we put things together, and we derive

$$A_1 = \frac{1}{(w_2 - u_2)(w_3 - u_3)} \int_{\gamma_2} \int_{\gamma_3} f(s_1, s_2, s_3) ds_3 ds_2 + \frac{1}{(w_2 - u_2)(w_3 - u_3)} \int_{\gamma_2} \int_{\gamma_3} p_3(x_3, s_3) \frac{\partial f(s_1, s_2, s_3)}{\partial s_3} ds_3 ds_2.$$

And we get

$$A_0 = \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \int_{\gamma_1} \int_{\gamma_2} \int_{\gamma_3} f(s_1, s_2, s_3) ds_3 ds_2 ds_1 + \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \int_{\gamma_1} \int_{\gamma_2} \int_{\gamma_3} p_3(x_3, s_3) \frac{\partial f(s_1, s_2, s_3)}{\partial s_3} ds_3 ds_2 ds_1 \\ + \frac{1}{(w_1 - u_1)(w_2 - u_2)} \int_{\gamma_1} \int_{\gamma_2} p_2(x_2, s_2) \frac{\partial f(s_1, s_2, x_3)}{\partial s_2} ds_2 ds_1.$$

Also we obtain

$$\frac{\partial f(s_1, s_2, x_3)}{\partial s_2} = \frac{1}{w_3 - u_3} \int_{\gamma_3} \frac{\partial f(s_1, s_2, s_3)}{\partial s_2} ds_3 + \frac{1}{w_3 - u_3} \int_{\gamma_3} p_3(x_3, s_3) \frac{\partial^2 f(s_1, s_2, s_3)}{\partial s_3 \partial s_2} ds_3.$$

Therefore we get

$$A_0 = \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \int_{\gamma_1} \int_{\gamma_2} \int_{\gamma_3} f(s_1, s_2, s_3) ds_3 ds_2 ds_1 + \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \int_{\gamma_1} \int_{\gamma_2} \int_{\gamma_3} p_3(x_3, s_3) \frac{\partial f(s_1, s_2, s_3)}{\partial s_3} ds_3 ds_2 ds_1 \\ + \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \int_{\gamma_1} \int_{\gamma_2} \int_{\gamma_3} p_2(x_2, s_2) \frac{\partial f(s_1, s_2, s_3)}{\partial s_2} ds_3 ds_2 ds_1 + \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \int_{\gamma_1} \int_{\gamma_2} \int_{\gamma_3} p_2(x_2, s_2) p_3(x_3, s_3) \frac{\partial^2 f(s_1, s_2, s_3)}{\partial s_3 \partial s_2} ds_3 ds_2 ds_1.$$

Similarly we obtain that

$$B_0 = \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \int_{\gamma_1} \int_{\gamma_2} \int_{\gamma_3} p_1(x_1, s_1) \frac{\partial f(s_1, s_2, s_3)}{\partial s_1} ds_3 ds_2 ds_1 + \\ \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \int_{\gamma_1} \int_{\gamma_2} \int_{\gamma_3} p_1(x_1, s_1) p_3(x_3, s_3) \frac{\partial^2 f(s_1, s_2, s_3)}{\partial s_3 \partial s_1} ds_3 ds_2 ds_1 + \\ \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \int_{\gamma_1} \int_{\gamma_2} \int_{\gamma_3} p_1(x_1, s_1) p_2(x_2, s_2) \frac{\partial^2 f(s_1, s_2, s_3)}{\partial s_2 \partial s_1} ds_3 ds_2 ds_1 + \\ \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \int_{\gamma_1} \int_{\gamma_2} \int_{\gamma_3} p_1(x_1, s_1) p_2(x_2, s_2) p_3(x_3, s_3) \frac{\partial^3 f(s_1, s_2, s_3)}{\partial s_3 \partial s_2 \partial s_1} ds_3 ds_2 ds_1.$$

We have proved (2.1). □

Next comes the general complex multivariate Montgomery type representation identity of complex functions:

Theorem 2.2. Let $f : \prod_{j=1}^m D_j \subseteq \mathbb{C}^m \rightarrow \mathbb{C}$ be a continuous function that is analytic per coordinate on the domain D_j , $j = 1, \dots, m$, and $x = (x_1, \dots, x_m) \in \prod_{j=1}^m D_j$. For $j = 1, \dots, m$, suppose $\gamma_j \subset D_j$ is a smooth path parametrized by $z_j(t_j)$, $t_j \in [a_j, b_j]$ with $z_j(a_j) = u_j$, $z_j(t_j) = x_j$ and $z_j(b_j) = w_j$, where $u_j, w_j \in D_j$, $u_j \neq w_j$. Assume also that all partial derivatives of f up to order $m \in \mathbb{N}$ are continuous functions on $\prod_{j=1}^m D_j$.

We define the kernels $p_i : \gamma_i^2 \rightarrow \mathbb{C}$

$$p_i(x_i, s_i) := \begin{cases} s_i - u_i, & \text{if } s_i \in \gamma_{u_i, x_i}, \\ s_i - w_i, & \text{if } s_i \in \gamma_{x_i, w_i}, \end{cases}$$

for $i = 1, 2, \dots, m$.

Then

$$\begin{aligned}
 f(x_1, x_2, \dots, x_m) = & \frac{1}{\prod_{i=1}^m (w_i - u_i)} \left\{ \int_{\prod_{i=1}^m \gamma_i} f(s_1, s_2, \dots, s_m) ds_m ds_{m-1} \dots ds_1 + \sum_{j=1}^m \left(\int_{\prod_{i=1}^m \gamma_i} p_j(x_j, s_j) \frac{\partial f(s_1, s_2, \dots, s_m)}{\partial s_j} ds_m \dots ds_1 \right) + \right. \\
 & \sum_{\substack{l_1=1 \\ j < k}}^{\binom{m}{2}} \left(\int_{\prod_{i=1}^m \gamma_i} p_j(x_j, s_j) p_k(x_k, s_k) \frac{\partial^2 f(s_1, s_2, \dots, s_m)}{\partial s_k \partial s_j} ds_m \dots ds_1 \right)_{(l_1)} + \\
 & \sum_{\substack{l_2=1 \\ j < k < r}}^{\binom{m}{3}} \left(\int_{\prod_{i=1}^m \gamma_i} p_j(x_j, s_j) p_k(x_k, s_k) p_r(x_r, s_r) \frac{\partial^3 f(s_1, \dots, s_m)}{\partial s_r \partial s_k \partial s_j} ds_m \dots ds_1 \right)_{(l_2)} + \dots + \\
 & \sum_{l=1}^{\binom{m}{m-1}} \left(\int_{\prod_{i=1}^m \gamma_i} p_1(x_1, s_1) \dots \widehat{p_l(x_l, s_l)} \dots p_m(x_m, s_m) \frac{\partial^{m-1} f(s_1, \dots, s_m)}{\partial s_m \dots \widehat{\partial s_l} \dots \partial s_1} ds_m \dots \widehat{ds_l} \dots ds_1 \right) \\
 & \left. + \int_{\prod_{i=1}^m \gamma_i} \left(\prod_{i=1}^m p_i(x_i, s_i) \right) \frac{\partial^m f(s_1, \dots, s_m)}{\partial s_m \dots \partial s_1} ds_m \dots ds_1 \right\}. \tag{2.2}
 \end{aligned}$$

Above l_1 counts $(j, k) : j < k; j, k \in \{1, 2, \dots, m\}$, also l_2 counts $(j, k, r) : j < k < r; j, k, r \in \{1, 2, \dots, m\}$, etc. Also $\widehat{p_l(x_l, s_l)}$ and $\widehat{\partial s_l}$ means that $p_l(x_l, s_l)$ and ∂s_l are missing, respectively.

Proof. Similar to Theorem 2.1. □

We make

Remark 2.3. (on Theorems 2.1, 2.2)

By (2.1) we get

$$\begin{aligned}
 E_f(x_1, x_2, x_3) := & f(x_1, x_2, x_3) - \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \left\{ \int_{\prod_{i=1}^3 \gamma_i} f(s_1, s_2, s_3) ds_3 ds_2 ds_1 \right. \\
 & - \sum_{j=1}^3 \left(\int_{\prod_{i=1}^3 \gamma_i} p_j(x_j, s_j) \frac{\partial f(s_1, s_2, s_3)}{\partial s_j} ds_3 ds_2 ds_1 \right) - \sum_{\substack{l=1 \\ j < k}}^3 \left(\int_{\prod_{i=1}^3 \gamma_i} p_j(x_j, s_j) p_k(x_k, s_k) \frac{\partial^2 f(s_1, s_2, s_3)}{\partial s_k \partial s_j} ds_3 ds_2 ds_1 \right)_{(l)} \Big\} \\
 = & \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \left(\int_{\prod_{i=1}^3 \gamma_i} \left(\prod_{i=1}^3 p_i(x_i, s_i) \right) \frac{\partial^3 f(s_1, s_2, s_3)}{\partial s_3 \partial s_2 \partial s_1} ds_1 ds_2 ds_3 \right).
 \end{aligned}$$

Above l counts $(j, k) : j < k; j, k \in \{1, 2, 3\}$.

Similarly, by (2.2) we find

$$\begin{aligned}
 E_f(x_1, x_2, \dots, x_m) = & f(x_1, x_2, \dots, x_m) - \\
 & \frac{1}{\prod_{i=1}^m (w_i - u_i)} \left\{ \int_{\prod_{i=1}^m \gamma_i} f(s_1, \dots, s_m) ds_1 \dots ds_m - \sum_{j=1}^m \left(\int_{\prod_{i=1}^m \gamma_i} p_j(x_j, s_j) \frac{\partial f(s_1, \dots, s_m)}{\partial s_j} ds_1 \dots ds_m \right) - \right.
 \end{aligned}$$

$$\begin{aligned}
& \left(\sum_{l_1=1}^m \left(\int_{\prod_{i=1}^m \gamma_i} p_j(x_j, s_j) p_k(x_k, s_k) \frac{\partial^2 f(s_1, \dots, s_m)}{\partial s_k \partial s_j} ds_1 \dots ds_m \right)_{(l_1)} - \right. \\
& \left. \left(\sum_{l_2=1}^m \left(\int_{\prod_{i=1}^m \gamma_i} p_j(x_j, s_j) p_k(x_k, s_k) p_r(x_r, s_r) \frac{\partial^3 f(s_1, \dots, s_m)}{\partial s_r \partial s_k \partial s_j} ds_1 \dots ds_m \right)_{(l_2)} - \dots - \right. \right. \\
& \left. \left. \left(\sum_{l=1}^{m-1} \left(\int_{\prod_{i=1}^m \gamma_i} p_1(x_1, s_1) \dots p_l(\widehat{x_l}, \widehat{s_l}) \dots p_m(x_m, s_m) \frac{\partial^{m-1} f(s_1, \dots, s_m)}{\partial s_m \dots \widehat{\partial s_l} \dots \partial s_1} ds_1 \dots \widehat{ds_l} \dots ds_m \right) \right) \right\} \\
& = \frac{1}{\prod_{i=1}^m (w_i - u_i)} \left(\int_{\prod_{i=1}^m \gamma_i} \left(\prod_{i=1}^m p_i(x_i, s_i) \right) \frac{\partial^m f(s_1, \dots, s_m)}{\partial s_m \dots \partial s_1} ds_1 \dots ds_m \right).
\end{aligned}$$

Above l_1 counts $(j, k) : j < k ; j, k \in \{1, \dots, m\}$, l_2 counts $(j, k, r) : j < k < r ; j, k, r \in \{1, 2, \dots, m\}$, etc. Also $\widehat{p_l(x_l, s_l)}$ and $\widehat{\partial s_l}$ means that $p_l(x_l, s_l)$ and ∂s_l are missing, respectively.

Hence it holds

$$|E_f(x_1, x_2, x_3)| \leq \frac{1}{\prod_{i=1}^3 |w_i - u_i|} \times \left(\int_{\prod_{i=1}^3 \gamma_i} \left(\prod_{i=1}^3 |p_i(x_i, s_i)| \right) \left| \frac{\partial^3 f(s_1, s_2, s_3)}{\partial s_3 \partial s_2 \partial s_1} \right| |ds_1| |ds_2| |ds_3| \right), \quad (2.3)$$

and

$$|E_f(x_1, \dots, x_m)| \leq \frac{1}{\prod_{i=1}^m |w_i - u_i|} \times \left(\int_{\prod_{i=1}^m \gamma_i} \left(\prod_{i=1}^m |p_i(x_i, s_i)| \right) \left| \frac{\partial^m f(s_1, \dots, s_m)}{\partial s_m \dots \partial s_1} \right| |ds_1| \dots |ds_m| \right). \quad (2.4)$$

We give the following complex multivariate Ostrowski type inequalities:

Theorem 2.4. All as in Theorem 2.1. Here $r_1, r_2, r_3, r_4 > 0 : \frac{1}{r_1} + \frac{1}{r_2} + \frac{1}{r_3} + \frac{1}{r_4} = 1$. Then

$$\begin{aligned}
|E_f(x_1, x_2, x_3)| & \leq \frac{1}{\prod_{i=1}^3 |w_i - u_i|} \times \min \left\{ \left(\prod_{i=1}^3 \int_{\gamma_i} |p_i(x_i, s_i)| |ds_i| \right) \left\| \frac{\partial^3 f}{\partial s_3 \partial s_2 \partial s_1} \right\|_{\infty, \prod_{j=1}^3 \gamma_j}, \right. \\
& \left(\prod_{i=1}^3 \|p_i(x_i, s_i)\|_{r_j, \gamma_j} \right) \left(\prod_{i=1}^3 (l(\gamma_j))^{\frac{2}{r_j}} \right) \left\| \frac{\partial^3 f}{\partial s_3 \partial s_2 \partial s_1} \right\|_{r_4, \prod_{i=1}^3 \gamma_j}, \\
& \left. \left(\sup_{(s_1, s_2, s_3) \in \prod_{j=1}^3 \gamma_j} \left(\prod_{i=1}^3 |p_i(x_i, s_i)| \right) \right) \left\| \frac{\partial^3 f}{\partial s_3 \partial s_2 \partial s_1} \right\|_{1, \prod_{j=1}^3 \gamma_j} \right\},
\end{aligned}$$

$$\forall (x_1, x_2, x_3) \in \prod_{j=1}^3 \gamma_j.$$

Proof. By (2.3) and generalized Hölder's inequality. \square

Theorem 2.5. All as in Theorem 2.2. Here $r_1, r_2, \dots, r_m, r_{m+1} > 0 : \sum_{i=1}^{m+1} \frac{1}{r_i} = 1$. Then

$$\begin{aligned} |E_f(x_1, \dots, x_m)| &\leq \frac{1}{\prod_{i=1}^m |w_i - u_i|} \times \min \left\{ \left(\prod_{i=1}^m \int_{\gamma} |p_i(x_i, s_i)| |ds_i| \right) \left\| \frac{\partial^m f}{\partial s_m \dots \partial s_1} \right\|_{\infty, \prod_{j=1}^m \gamma_j}, \right. \\ &\quad \left(\prod_{i=1}^m \|p_i(x_i, s_i)\|_{r_j, \gamma_j} \right) \left(\prod_{i=1}^m (l(\gamma_j))^{\frac{m-1}{r_j}} \right) \left\| \frac{\partial^m f}{\partial s_m \dots \partial s_1} \right\|_{r_{m+1}, \prod_{i=1}^m \gamma_j}, \\ &\quad \left. \sup_{(s_1, \dots, s_m) \in \prod_{j=1}^m \gamma_j} \left(\prod_{i=1}^m |p_i(x_i, s_i)| \right) \right\| \frac{\partial^m f}{\partial s_m \dots \partial s_1} \|_{1, \prod_{j=1}^m \gamma_j}, \\ &\forall (x_1, \dots, x_m) \in \prod_{j=1}^m \gamma_j. \end{aligned}$$

Proof. By (2.4) and generalized Hölder's inequality. \square

We make

Remark 2.6. Working further on (2.1) we call:

$$\begin{aligned} A_f^{(3)} := A_f^{(3)}(x_1, x_2, x_3) &:= \sum_{j=1}^3 \left(\int_{\prod_{i=1}^3 \gamma_i} p_j(x_j, s_j) \frac{\partial f(s_1, s_2, s_3)}{\partial s_j} ds_1 ds_2 ds_3 \right) \\ &+ \sum_{\substack{l=1 \\ j < k}}^3 \left(\int_{\prod_{i=1}^3 \gamma_i} p_j(x_j, s_j) p_k(x_k, s_k) \frac{\partial^2 f(s_1, s_2, s_3)}{\partial s_k \partial s_j} ds_1 ds_2 ds_3 \right) (l), \end{aligned}$$

and

$$B_f^{(3)} := B_f^{(3)}(x_1, x_2, x_3) := \int_{\prod_{i=1}^3 \gamma_i} \left(\prod_{i=1}^3 p_i(x_i, s_i) \right) \frac{\partial^3 f(s_1, s_2, s_3)}{\partial s_3 \partial s_2 \partial s_1} ds_1 ds_2 ds_3.$$

Set also

$$T_f^{(3)} := T_f^{(3)}(x_1, x_2, x_3) := A_f^{(3)} + B_f^{(3)}.$$

Thus, we have ($x = (x_1, x_2, x_3)$)

$$\begin{aligned} f(x) = f(x_1, x_2, x_3) &= \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \int_{\prod_{i=1}^3 \gamma_i} f(s_1, s_2, s_3) ds_1 ds_2 ds_3 + \frac{1}{\prod_{i=1}^3 (w_i - u_i)} (A_f^{(3)} + B_f^{(3)}) = \\ &= \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \int_{\prod_{i=1}^3 \gamma_i} f(s_1, s_2, s_3) ds_1 ds_2 ds_3 + \frac{1}{\prod_{i=1}^3 (w_i - u_i)} T_f^{(3)}. \end{aligned}$$

Working further on (2.2) we call:

$$A_f^{(m)} := A_f^{(m)}(x_1, \dots, x_m) := \sum_{j=1}^m \left(\int_{\prod_{i=1}^m \gamma_i} p_j(x_j, s_j) \frac{\partial f(s_1, \dots, s_m)}{\partial s_j} ds_1 \dots ds_m \right) +$$

$$\begin{aligned}
 & \sum_{\substack{l_1=1 \\ j < k}}^{\binom{m}{2}} \left(\int_{\prod_{i=1}^m \gamma_i} p_j(x_j, s_j) p_k(x_k, s_k) \frac{\partial^2 f(s_1, \dots, s_m)}{\partial s_k \partial s_j} ds_1 \dots ds_m \right)_{(l_1)} + \\
 & \sum_{\substack{l_2=1 \\ j < k < r}}^{\binom{m}{3}} \left(\int_{\prod_{i=1}^m \gamma_i} p_j(x_j, s_j) p_k(x_k, s_k) p_r(x_r, s_r) \frac{\partial^3 f(s_1, \dots, s_m)}{\partial s_r \partial s_k \partial s_j} ds_1 \dots ds_m \right)_{(l_2)} + \dots + \\
 & \sum_{l=1}^{\binom{m}{m-1}} \left(\int_{\prod_{i=1}^m \gamma_i} p_1(x_1, s_1) \dots \widehat{p_l(x_l, s_l)} \dots p_m(x_m, s_m) \frac{\partial^{m-1} f(s_1, \dots, s_m)}{\partial s_m \dots \widehat{\partial s_l} \dots \partial s_1} ds_1 \dots \widehat{ds_l} \dots ds_m \right),
 \end{aligned}$$

and

$$B_f^{(m)} := B_f^{(m)}(x_1, \dots, x_m) := \int_{\prod_{i=1}^m \gamma_i} \left(\prod_{i=1}^m p_i(x_i, s_i) \right) \frac{\partial^m f(s_1, \dots, s_m)}{\partial s_m \dots \partial s_1} ds_1 \dots ds_m.$$

Set also

$$T_f^{(m)} := T_f^{(m)}(x_1, \dots, x_m) := A_f^{(m)} + B_f^{(m)}.$$

Thus, we have ($x = (x_1, \dots, x_m)$)

$$\begin{aligned}
 f(x) = f(x_1, \dots, x_m) &= \frac{1}{\prod_{i=1}^m (w_i - u_i)} \int_{\prod_{i=1}^m \gamma_i} f(s_1, \dots, s_m) ds_1 \dots ds_m + \frac{1}{\prod_{i=1}^m (w_i - u_i)} (A_f^{(m)} + B_f^{(m)}) = \\
 &= \frac{1}{\prod_{i=1}^m (w_i - u_i)} \int_{\prod_{i=1}^m \gamma_i} f(s_1, \dots, s_m) ds_1 \dots ds_m + \frac{1}{\prod_{i=1}^m (w_i - u_i)} T_f^{(m)}. \tag{2.5}
 \end{aligned}$$

Let function g as in Theorem 2.2. Then as in (2.5) we obtain

$$\begin{aligned}
 g(x) = g(x_1, \dots, x_m) &= \frac{1}{\prod_{i=1}^m (w_i - u_i)} \int_{\prod_{i=1}^m \gamma_i} g(s_1, \dots, s_m) ds_1 \dots ds_m + \frac{1}{\prod_{i=1}^m (w_i - u_i)} (A_g^{(m)} + B_g^{(m)}) = \\
 &= \frac{1}{\prod_{i=1}^m (w_i - u_i)} \int_{\prod_{i=1}^m \gamma_i} g(s_1, \dots, s_m) ds_1 \dots ds_m + \frac{1}{\prod_{i=1}^m (w_i - u_i)} T_g^{(m)}. \tag{2.6}
 \end{aligned}$$

Above $A_g^{(m)}, B_g^{(m)}, T_g^{(m)}$ have the obvious meaning.

By (2.5) we get

$$f(x)g(x) = \frac{g(x)}{\prod_{i=1}^m (w_i - u_i)} \int_{\prod_{i=1}^m \gamma_i} f(s_1, \dots, s_m) \prod_{i=1}^m ds_i + \frac{g(x)}{\prod_{i=1}^m (w_i - u_i)} T_f^{(m)},$$

and by (2.6) we get

$$g(x)f(x) = \frac{f(x)}{\prod_{i=1}^m (w_i - u_i)} \int_{\prod_{i=1}^m \gamma_i} g(s_1, \dots, s_m) \prod_{i=1}^m ds_i + \frac{f(x)}{\prod_{i=1}^m (w_i - u_i)} T_g^{(m)}.$$

Consequently after integration we get:

(set $s := (s_1, \dots, s_m)$)

$$\int_{\prod_{i=1}^m \gamma_i} f(s) g(s) \prod_{i=1}^m ds_i = \frac{\int_{\prod_{i=1}^m \gamma_i} g(s) \prod_{i=1}^m ds_i}{\prod_{i=1}^m (w_i - u_i)} \int_{\prod_{i=1}^m \gamma_i} f(s) \prod_{i=1}^m ds_i + \frac{1}{\prod_{i=1}^m (w_i - u_i)} \int_{\prod_{i=1}^m \gamma_i} g(s) T_f^{(m)}(s) \prod_{i=1}^m ds_i, \quad (2.7)$$

and

$$\int_{\prod_{i=1}^m \gamma_i} f(s) g(s) \prod_{i=1}^m ds_i = \frac{\int_{\prod_{i=1}^m \gamma_i} f(s) \prod_{i=1}^m ds_i}{\prod_{i=1}^m (w_i - u_i)} \int_{\prod_{i=1}^m \gamma_i} g(s) \prod_{i=1}^m ds_i + \frac{1}{\prod_{i=1}^m (w_i - u_i)} \int_{\prod_{i=1}^m \gamma_i} f(s) T_g^{(m)}(s) \prod_{i=1}^m ds_i. \quad (2.8)$$

By (2.7) and (2.8) we obtain

$$\begin{aligned} \int_{\prod_{i=1}^m \gamma_i} f(s) g(s) \prod_{i=1}^m ds_i - \frac{1}{\prod_{i=1}^m (w_i - u_i)} \left(\int_{\prod_{i=1}^m \gamma_i} f(s) \prod_{i=1}^m ds_i \right) \left(\int_{\prod_{i=1}^m \gamma_i} g(s) \prod_{i=1}^m ds_i \right) &= \frac{1}{\prod_{i=1}^m (w_i - u_i)} \int_{\prod_{i=1}^m \gamma_i} f(s) T_g^{(m)}(s) \prod_{i=1}^m ds_i = \\ &\quad \frac{1}{\prod_{i=1}^m (w_i - u_i)} \int_{\prod_{i=1}^m \gamma_i} g(s) T_f^{(m)}(s) \prod_{i=1}^m ds_i. \end{aligned}$$

We conclude that (set $d\vec{s} := \prod_{i=1}^m ds_i$)

$$\int_{\prod_{i=1}^m \gamma_i} f(s) g(s) d\vec{s} - \frac{1}{\prod_{i=1}^m (w_i - u_i)} \left(\int_{\prod_{i=1}^m \gamma_i} f(s) d\vec{s} \right) \left(\int_{\prod_{i=1}^m \gamma_i} g(s) d\vec{s} \right) = \frac{1}{2 \left(\prod_{i=1}^m (w_i - u_i) \right)} \left[\int_{\prod_{i=1}^m \gamma_i} (f(s) T_g^{(m)}(s) + g(s) T_f^{(m)}(s)) d\vec{s} \right].$$

Therefore we have

$$\begin{aligned} \frac{1}{\prod_{i=1}^m (w_i - u_i)} \int_{\prod_{i=1}^m \gamma_i} f(s) g(s) d\vec{s} - \frac{1}{\prod_{i=1}^m (w_i - u_i)} \left(\int_{\prod_{i=1}^m \gamma_i} f(s) d\vec{s} \right) \frac{1}{\prod_{i=1}^m (w_i - u_i)} \left(\int_{\prod_{i=1}^m \gamma_i} g(s) d\vec{s} \right) &= \frac{1}{2 \left(\prod_{i=1}^m (w_i - u_i) \right)^2} \\ &\quad \left[\int_{\prod_{i=1}^m \gamma_i} \left\{ f(s) (A_g^{(m)}(s) + B_g^{(m)}(s)) + g(s) (A_f^{(m)}(s) + B_f^{(m)}(s)) \right\} d\vec{s} \right]. \end{aligned}$$

Hence it holds

$$\begin{aligned} \Delta(f, g) &:= \frac{1}{\prod_{i=1}^m (w_i - u_i)} \int_{\prod_{i=1}^m \gamma_i} f(s) g(s) d\vec{s} - \frac{1}{\prod_{i=1}^m (w_i - u_i)} \left(\int_{\prod_{i=1}^m \gamma_i} f(s) d\vec{s} \right) \frac{1}{\prod_{i=1}^m (w_i - u_i)} \left(\int_{\prod_{i=1}^m \gamma_i} g(s) d\vec{s} \right) - \\ &\quad \frac{1}{2 \left(\prod_{i=1}^m (w_i - u_i) \right)^2} \left[\int_{\prod_{i=1}^m \gamma_i} \left\{ f(s) A_g^{(m)}(s) + g(s) A_f^{(m)}(s) \right\} d\vec{s} \right] = \frac{1}{2 \left(\prod_{i=1}^m (w_i - u_i) \right)^2} \left[\int_{\prod_{i=1}^m \gamma_i} \left\{ f(s) B_g^{(m)}(s) + g(s) B_f^{(m)}(s) \right\} d\vec{s} \right]. \end{aligned}$$

Clearly we derive that ($|d\vec{s}| := \prod_{i=1}^m |ds_i|$)

$$|\Delta(f, g)| \leq \frac{1}{2 \left(\prod_{i=1}^m |w_i - u_i| \right)^2} \left[\int_{\prod_{i=1}^m \gamma_i} \left\{ |f(s)| |B_g^{(m)}(s)| + |g(s)| |B_f^{(m)}(s)| \right\} |d\vec{s}| \right] = \quad (2.9)$$

$$\begin{aligned} & \frac{1}{2 \left(\prod_{i=1}^m |w_i - u_i| \right)^2} \left[\int_{\prod_{i=1}^m \gamma_i} |f(s)| \left| B_g^{(m)}(s) \right| |d\vec{s}| + \int_{\prod_{i=1}^m \gamma_i} |g(s)| \left| B_f^{(m)}(s) \right| |d\vec{s}| \right] \leq \\ & \frac{1}{2 \left(\prod_{i=1}^m |w_i - u_i| \right)^2} \left[\|f\|_{\infty, \prod_{i=1}^m \gamma_i} \left(\int_{\prod_{i=1}^m \gamma_i} \left| B_g^{(m)}(s) \right| |d\vec{s}| \right) + \|g\|_{\infty, \prod_{i=1}^m \gamma_i} \left(\int_{\prod_{i=1}^m \gamma_i} \left| B_f^{(m)}(s) \right| |d\vec{s}| \right) \right]. \end{aligned}$$

We have established the following complex multivariate Grüss type inequality:

Theorem 2.7. Let f, g and all as in Theorem 2.2. Then

$$\begin{aligned} & \left| \frac{1}{\prod_{i=1}^m (w_i - u_i)} \int_{\prod_{i=1}^m \gamma_i} f(s) g(s) d\vec{s} - \frac{1}{\prod_{i=1}^m (w_i - u_i)} \left(\int_{\prod_{i=1}^m \gamma_i} f(s) d\vec{s} \right) \frac{1}{\prod_{i=1}^m (w_i - u_i)} \left(\int_{\prod_{i=1}^m \gamma_i} g(s) d\vec{s} \right) \right. - \\ & \left. \frac{1}{2 \left(\prod_{i=1}^m (w_i - u_i) \right)^2} \left[\int_{\prod_{i=1}^m \gamma_i} \left(f(s) A_g^{(m)}(s) + g(s) A_f^{(m)}(s) \right) d\vec{s} \right] \right| \leq \\ & \frac{1}{2 \left(\prod_{i=1}^m |w_i - u_i| \right)^2} \left[\|f\|_{\infty, \prod_{i=1}^m \gamma_i} \left(\int_{\prod_{i=1}^m \gamma_i} \left| B_g^{(m)}(s) \right| |d\vec{s}| \right) + \|g\|_{\infty, \prod_{i=1}^m \gamma_i} \left(\int_{\prod_{i=1}^m \gamma_i} \left| B_f^{(m)}(s) \right| |d\vec{s}| \right) \right]. \end{aligned}$$

The corresponding L_p Grüss inequality follows:

Theorem 2.8. Let f, g and all as in Theorem 2.2 and $p, q > 1$ such that $\frac{1}{p} + \frac{1}{q} = 1$. Then

$$\begin{aligned} & \left| \frac{1}{\prod_{i=1}^m (w_i - u_i)} \int_{\prod_{i=1}^m \gamma_i} f(s) g(s) d\vec{s} - \frac{1}{\prod_{i=1}^m (w_i - u_i)} \left(\int_{\prod_{i=1}^m \gamma_i} f(s) d\vec{s} \right) \frac{1}{\prod_{i=1}^m (w_i - u_i)} \left(\int_{\prod_{i=1}^m \gamma_i} g(s) d\vec{s} \right) \right. - \\ & \left. \frac{1}{2 \left(\prod_{i=1}^m (w_i - u_i) \right)^2} \left[\int_{\prod_{i=1}^m \gamma_i} \left(f(s) A_g^{(m)}(s) + g(s) A_f^{(m)}(s) \right) d\vec{s} \right] \right| \leq \\ & \frac{1}{2 \left(\prod_{i=1}^m |w_i - u_i| \right)^2} \left[\|f\|_{p, \prod_{i=1}^m \gamma_i} \|B_g^{(m)}\|_{q, \prod_{i=1}^m \gamma_i} + \|g\|_{p, \prod_{i=1}^m \gamma_i} \|B_f^{(m)}\|_{q, \prod_{i=1}^m \gamma_i} \right]. \end{aligned}$$

Proof. Use of (2.9) and Hölder inequality. □

The corresponding L_1 Grüss inequality follows:

Theorem 2.9. Let f, g and all as in Theorem 2.2. Then

$$\begin{aligned} & \left| \frac{1}{\prod_{i=1}^m (w_i - u_i)} \int_{\prod_{i=1}^m \gamma_i} f(s) g(s) d\vec{s} - \frac{1}{\prod_{i=1}^m (w_i - u_i)} \left(\int_{\prod_{i=1}^m \gamma_i} f(s) d\vec{s} \right) \frac{1}{\prod_{i=1}^m (w_i - u_i)} \left(\int_{\prod_{i=1}^m \gamma_i} g(s) d\vec{s} \right) \right. - \end{aligned}$$

$$\left| \frac{1}{2 \left(\prod_{i=1}^m (w_i - u_i) \right)^2} \left[\int_{\prod_{i=1}^m \gamma_i}^m \left(f(s) A_g^{(m)}(s) + g(s) A_f^{(m)}(s) \right) d\vec{s} \right] \right| \leq$$

$$\frac{1}{2 \left(\prod_{i=1}^m |w_i - u_i| \right)^2} \left[\|f\|_{1, \prod_{i=1}^m \gamma_i} \|B_g^{(m)}\|_{\infty, \prod_{i=1}^m \gamma_i} + \|g\|_{1, \prod_{i=1}^m \gamma_i} \|B_f^{(m)}\|_{\infty, \prod_{i=1}^m \gamma_i} \right].$$

Proof. By (2.9) \square

Corollary 2.10. Let f, g and all as in Theorem 2.1. Then

$$\left| \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \int_{\prod_{i=1}^3 \gamma_i}^3 f(s) g(s) d\vec{s} - \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \left(\int_{\prod_{i=1}^3 \gamma_i}^3 f(s) d\vec{s} \right) \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \left(\int_{\prod_{i=1}^3 \gamma_i}^3 g(s) d\vec{s} \right) \right| -$$

$$\frac{1}{2 \left(\prod_{i=1}^3 (w_i - u_i) \right)^2} \left[\int_{\prod_{i=1}^3 \gamma_i}^3 \left(f(s) A_g^{(3)}(s) + g(s) A_f^{(3)}(s) \right) d\vec{s} \right] \leq$$

$$\frac{1}{2 \left(\prod_{i=1}^3 |w_i - u_i| \right)^2} \left[\|f\|_{\infty, \prod_{i=1}^3 \gamma_i} \left(\int_{\prod_{i=1}^3 \gamma_i}^3 |B_g^{(3)}(s)| |d\vec{s}| \right) + \|g\|_{\infty, \prod_{i=1}^3 \gamma_i} \left(\int_{\prod_{i=1}^3 \gamma_i}^3 |B_f^{(3)}(s)| |d\vec{s}| \right) \right].$$

Proof. By Theorem 2.7 for $m = 3$. \square

Corollary 2.11. Let f, g and all as in Theorem 2.1 and $p, q > 1 : \frac{1}{p} + \frac{1}{q} = 1$. Then

$$\left| \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \int_{\prod_{i=1}^3 \gamma_i}^3 f(s) g(s) d\vec{s} - \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \left(\int_{\prod_{i=1}^3 \gamma_i}^3 f(s) d\vec{s} \right) \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \left(\int_{\prod_{i=1}^3 \gamma_i}^3 g(s) d\vec{s} \right) \right| -$$

$$\frac{1}{2 \left(\prod_{i=1}^3 (w_i - u_i) \right)^2} \left[\int_{\prod_{i=1}^3 \gamma_i}^3 \left(f(s) A_g^{(3)}(s) + g(s) A_f^{(3)}(s) \right) d\vec{s} \right] \leq$$

$$\frac{1}{2 \left(\prod_{i=1}^3 |w_i - u_i| \right)^2} \left[\|f\|_{p, \prod_{i=1}^3 \gamma_i} \|B_g^{(3)}\|_{q, \prod_{i=1}^3 \gamma_i} + \|g\|_{p, \prod_{i=1}^3 \gamma_i} \|B_f^{(3)}\|_{q, \prod_{i=1}^3 \gamma_i} \right].$$

Proof. By Theorem 2.8 for $m = 3$. \square

Corollary 2.12. Let f, g and all as in Theorem 2.1. Then

$$\left| \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \int_{\prod_{i=1}^3 \gamma_i}^3 f(s) g(s) d\vec{s} - \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \left(\int_{\prod_{i=1}^3 \gamma_i}^3 f(s) d\vec{s} \right) \frac{1}{\prod_{i=1}^3 (w_i - u_i)} \left(\int_{\prod_{i=1}^3 \gamma_i}^3 g(s) d\vec{s} \right) \right| -$$

$$\begin{aligned} & \frac{1}{2 \left(\prod_{i=1}^3 (w_i - u_i) \right)^2} \left| \int_{\prod_{i=1}^3 \gamma_i} \left(f(s) A_g^{(3)}(s) + g(s) A_f^{(3)}(s) \right) d\vec{s} \right| \leq \\ & \frac{1}{2 \left(\prod_{i=1}^3 |w_i - u_i| \right)^2} \left[\|f\|_{1, \prod_{i=1}^3 \gamma_i} \|B_g^{(3)}\|_{\infty, \prod_{i=1}^3 \gamma_i} + \|g\|_{1, \prod_{i=1}^3 \gamma_i} \|B_f^{(3)}\|_{\infty, \prod_{i=1}^3 \gamma_i} \right]. \end{aligned}$$

Proof. By Theorem 2.9 for $m = 3$. □

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