



# A Weighted Companion of Ostrowski-Midpoint Inequality for Mappings of Bounded Variation

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## Abstract

A weighted companion of Ostrowski–Midpoint type inequality is established. Application to a composite quadrature rule is provided.

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## 1. Introduction

In 1938, A. Ostrowski [6], proved the following inequality for differentiable mappings with bounded derivatives, as follows:

**Theorem 1.1.** Let  $f : I \subset \mathbb{R} \rightarrow \mathbb{R}$  be a differentiable mapping on  $I^\circ$ , the interior of the interval  $I$ , such that  $f' \in L[a, b]$ , where  $a, b \in I$  with  $a < b$ . If  $|f'(x)| \leq M$ , then the following inequality,

$$\left| f(x) - \frac{1}{b-a} \int_a^b f(u) du \right| \leq M(b-a) \left[ \frac{1}{4} + \frac{\left(x - \frac{a+b}{2}\right)^2}{(b-a)^2} \right] \quad (1.1)$$

holds for all  $x \in [a, b]$ . The constant  $\frac{1}{4}$  is the best possible in the sense that it cannot be replaced by a smaller constant.

In [7], Dragomir proved the following Ostrowski's inequality for mappings of bounded variation:

**Theorem 1.2.** Let  $f : [a, b] \rightarrow \mathbb{R}$  be a mapping of bounded variation on  $[a, b]$ . Then we have the inequalities:

$$\left| f(x) - \frac{1}{b-a} \int_a^b f(t) dt \right| \leq \left[ \frac{1}{2} + \left| \frac{x - \frac{a+b}{2}}{b-a} \right| \right] \cdot \bigvee_a^b(f), \quad (1.2)$$

for any  $x \in [a, b]$ , where  $\bigvee_a^b(f)$  denotes the total variation of  $f$  on  $[a, b]$ . The constant  $\frac{1}{2}$  is best possible.

Motivated by [9], S.S. Dragomir in [8] has proved the following companion of the Ostrowski inequality for mappings of bounded variation:

**Theorem 1.3.** Let  $f : [a, b] \rightarrow \mathbb{R}$  be a mapping of bounded variation on  $[a, b]$ . Then we have the inequalities:

$$\left| \frac{f(x) + f(a+b-x)}{2} - \frac{1}{b-a} \int_a^b f(t) dt \right| \leq \left[ \frac{1}{4} + \left| \frac{x - \frac{3a+b}{4}}{b-a} \right| \right] \cdot \bigvee_a^b(f), \quad (1.3)$$

for any  $x \in [a, \frac{a+b}{2}]$ , where  $\bigvee_a^b(f)$  denotes the total variation of  $f$  on  $[a, b]$ . The constant  $1/4$  is best possible.

In [10], Tseng et al. have proved the following weighted Ostrowski inequality for mappings of bounded variation:

**Theorem 1.4.** Let  $0 \leq \alpha \leq 1$ ,  $g : [a, b] \rightarrow [0, \infty)$  continuous and positive on  $(a, b)$  and let  $h : [a, b] \rightarrow \mathbb{R}$  be differentiable such that  $h'(t) = g(t)$  on  $[a, b]$ . Let  $c = h^{-1}\left(\left(1 - \frac{\alpha}{2}\right)h(a) + \frac{\alpha}{2}h(b)\right)$  and  $d = h^{-1}\left(\frac{\alpha}{2}h(a) + \left(1 - \frac{\alpha}{2}\right)h(b)\right)$ . Suppose that  $f$  is of bounded variation on  $[a, b]$ , then for all  $x \in [c, d]$ , we have

$$\left| \int_a^b f(t)g(t)dt - \left[ \left(1 - \alpha\right)f(x) + \alpha \frac{f(a) + f(b)}{2} \right] \int_a^b g(t)dt \right| \leq M \cdot \bigvee_a^b(f) \quad (1.4)$$

where,

$$M = \begin{cases} \frac{1-\alpha}{2} \int_a^b g(t)dt + \left| h(x) + \frac{h(a)+h(b)}{2} \right|, & 0 \leq \alpha \leq \frac{1}{2} \\ \max \left\{ \frac{1-\alpha}{2} \int_a^b g(t)dt + \left| h(x) + \frac{h(a)+h(b)}{2} \right|, \frac{\alpha}{2} \int_a^b g(t)dt \right\}, & \frac{1}{2} < \alpha < \frac{2}{3} \\ \frac{\alpha}{2} \int_a^b g(t)dt, & \frac{2}{3} \leq \alpha \leq 1 \end{cases}$$

and  $\bigvee_a^b(f)$  is the total variation of  $f$  over  $[a, b]$ . The constant  $\frac{1-\alpha}{2}$  for  $0 \leq \alpha \leq \frac{1}{2}$  and the constant  $\frac{\alpha}{2}$  for  $\frac{2}{3} \leq \alpha \leq 1$  are the best possible.

for recent results concerning Ostrowski inequality for mappings of bounded variation see [4], [5] and [11]–[14].

In [1], Alomari and Dragomir have proved several inequalities for various Newton–Cotes formulae, among others they obtained the following inequality:

**Theorem 1.5.** Let  $f : [a, b] \rightarrow \mathbb{R}$  be a mapping of bounded variation on  $[a, b]$ . Then for all  $\lambda \in [0, 1]$  and  $a \leq x \leq \frac{a+b}{2}$ , we have the inequality

$$\left| (b-a) \left[ \lambda \frac{f(x) + f(a+b-x)}{2} + (1-\lambda)f\left(\frac{a+b}{2}\right) \right] - \int_a^b f(t)dt \right| \leq \frac{1}{2} \max \{ 2(x-a), \lambda(b-a) - 2(x-a), (1-\lambda)(b-a) \} \cdot \bigvee_a^b(f). \quad (1.5)$$

For instance, if we choose  $x = a$ , then we get

$$\left| (b-a) \left[ \lambda \frac{f(a) + f(b)}{2} + (1-\lambda)f\left(\frac{a+b}{2}\right) \right] - \int_a^b f(t)dt \right| \leq \frac{(b-a)}{2} \left[ \frac{1}{2} + \left| \frac{1}{2} - \lambda \right| \right] \cdot \bigvee_a^b(f). \quad (1.6)$$

**Remark 1.6.** We note that the inequality (1.5) may be written as follows:

$$\begin{aligned} & \left| (b-a) \left[ \lambda \frac{f(x) + f(a+b-x)}{2} + (1-\lambda)f\left(\frac{a+b}{2}\right) \right] - \int_a^b f(t)dt \right| \\ & \leq \frac{1}{2} \max \{ 2(x-a), \lambda(b-a) - 2(x-a), (1-\lambda)(b-a) \} \cdot \bigvee_a^b(f) \\ & \leq \max \left\{ \frac{\lambda}{4}(b-a) + \left| (x-a) - \frac{\lambda(b-a)}{4} \right|, \frac{(1-\lambda)(b-a)}{2} \right\} \cdot \bigvee_a^b(f). \end{aligned} \quad (1.7)$$

In the recent work [2], Alomari has proved the following generalization of companion of Ostrowski's inequality for mappings of bounded variation (see also [3]):

**Theorem 1.7.** Under the assumptions of Theorem 1.4, we have

$$\left| \left[ \alpha \frac{f(a) + f(b)}{2} + (1-\alpha) \frac{f(x) + f(a+b-x)}{2} \right] \int_a^b g(t)dt - \int_a^b f(t)g(t)dt \right| \leq M' \cdot \bigvee_a^b(f) \quad (1.8)$$

where,

$$M' = \begin{cases} \max \left\{ \frac{1-\alpha}{4} \int_a^b g(t)dt + \left| h(x) - \left[ \frac{3-\alpha}{4}h(a) + \frac{\alpha+1}{4}h(b) \right] \right|, \right. \\ \left. \frac{1-\alpha}{4} \int_a^b g(t)dt + \left| h(a+b-x) - \left[ \frac{1+\alpha}{4}h(a) + \frac{3-\alpha}{4}h(b) \right] \right| \right\}; & 0 \leq \alpha \leq \frac{1}{2} \\ \max \left\{ \frac{1-\alpha}{4} \int_a^b g(t)dt + \left| h(x) - \left[ \frac{3-\alpha}{4}h(a) + \frac{\alpha+1}{4}h(b) \right] \right|, \frac{1-\alpha}{4} \int_a^b g(t)dt \right. \\ \left. + \left| h(a+b-x) - \left[ \frac{1+\alpha}{4}h(a) + \frac{3-\alpha}{4}h(b) \right] \right|, \frac{\alpha}{2} \int_a^b g(t)dt \right\}; & \frac{1}{2} < \alpha < \frac{2}{3} \\ \frac{\alpha}{2} \int_a^b g(t)dt; & \frac{2}{3} \leq \alpha \leq 1 \end{cases}$$

for all  $x \in [c, \frac{c+d}{2}]$ , where,  $\bigvee_a^b(f)$  denotes the total variation of  $f$  on  $[a, b]$ . Furthermore, the constant  $\frac{1-\alpha}{4}$  for  $0 \leq \alpha \leq \frac{1}{2}$  and the constant  $\frac{\alpha}{2}$  for  $\frac{2}{3} \leq \alpha \leq 1$  are the best possible.

In this paper, a weighted version of Alomari's result (1.5) is proved. Therefore, several weighted inequalities are deduced. Application to a composite quadrature rule is pointed out.

## 2. A weighted companion of Ostrowski–Midpoint inequality

Let us start with following result.

**Theorem 2.1.** *Under the assumptions of Theorem 1.4, we have*

$$\left| \left[ \alpha \frac{f(x) + f(a+b-x)}{2} + (1-\alpha) f\left(\frac{a+b}{2}\right) \right] \int_a^b g(t) dt - \int_a^b f(t)g(t) dt \right| \leq K \cdot \bigvee_a^b(f) \tag{2.1}$$

where,

$$K = \begin{cases} \max \left\{ \frac{\alpha}{4} \int_a^b g(t) dt + \left| h(x) - \left[ \left(1 - \frac{\alpha}{4}\right) h(a) + \frac{\alpha}{4} h(b) \right] \right|, \right. \\ \left. \frac{\alpha}{4} \int_a^b g(t) dt + \left| \left[ \frac{\alpha}{4} h(a) + \left(1 - \frac{\alpha}{4}\right) h(b) \right] - h(a+b-x) \right| \right\}, & \frac{2}{3} \leq \alpha \leq 1 \\ \max \left\{ \frac{\alpha}{4} \int_a^b g(t) dt + \left| h(x) - \left[ \left(1 - \frac{\alpha}{4}\right) h(a) + \frac{\alpha}{4} h(b) \right] \right|, \right. \\ \left. \frac{\alpha}{4} \int_a^b g(t) dt + \left| \left[ \frac{\alpha}{4} h(a) + \left(1 - \frac{\alpha}{4}\right) h(b) \right] - h(a+b-x) \right|, \right. \\ \left. \frac{(1-\alpha)}{2} \int_a^b g(t) dt + \left| \frac{h(a)+h(b)}{2} - h\left(\frac{a+b}{2}\right) \right| \right\}, & \frac{1}{2} < \alpha < \frac{2}{3} \\ \frac{(1-\alpha)}{2} \int_a^b g(t) dt + \left| \frac{h(a)+h(b)}{2} - h\left(\frac{a+b}{2}\right) \right|, & 0 \leq \alpha \leq \frac{1}{2} \end{cases}$$

for all  $\alpha \in [0, 1]$  and  $a \leq x \leq h^{-1} \left( \left(1 - \frac{\alpha}{2}\right) h(a) + \frac{\alpha}{2} h(b) \right)$ , where  $\bigvee_a^b(f)$  denotes the total variation of  $f$  on  $[a, b]$ . Furthermore, the constant  $\frac{\alpha}{4}$  for  $\frac{2}{3} \leq \alpha \leq 1$  is the best possible.

*Proof.* Define the mapping

$$S_h(t) = \begin{cases} h(t) - h(a), & t \in [a, x] \\ h(t) - \left[ \left(1 - \frac{\alpha}{2}\right) h(a) + \frac{\alpha}{2} h(b) \right], & t \in \left(x, \frac{a+b}{2}\right] \\ h(t) - \left[ \frac{\alpha}{2} h(a) + \left(1 - \frac{\alpha}{2}\right) h(b) \right], & t \in \left(\frac{a+b}{2}, a+b-x\right] \\ h(t) - h(b), & t \in (a+b-x, b] \end{cases}$$

for all  $\alpha \in [0, 1]$  and  $a \leq x \leq h^{-1} \left( \left(1 - \frac{\alpha}{2}\right) h(a) + \frac{\alpha}{2} h(b) \right)$ .

Using integration by parts, we have the following identity:

$$\begin{aligned} \int_a^b S_h(t) df(t) &= [h(t) - h(a)] \cdot f(t) \Big|_a^x - \int_a^x f(t)g(t) dt \\ &\quad + \left[ h(t) - \left[ \left(1 - \frac{\alpha}{2}\right) h(a) + \frac{\alpha}{2} h(b) \right] \right] \cdot f(t) \Big|_x^{\frac{a+b}{2}} - \int_x^{\frac{a+b}{2}} f(t)g(t) dt \\ &\quad + \left[ h(t) - \left[ \frac{\alpha}{2} h(a) + \left(1 - \frac{\alpha}{2}\right) h(b) \right] \right] \cdot f(t) \Big|_{\frac{a+b}{2}}^{a+b-x} - \int_{\frac{a+b}{2}}^{a+b-x} f(t)g(t) dt \\ &\quad + [h(t) - h(b)] \cdot f(t) \Big|_{a+b-x}^b - \int_{a+b-x}^b f(t)g(t) dt \\ &= \left[ \alpha \frac{f(x) + f(a+b-x)}{2} + (1-\alpha) f\left(\frac{a+b}{2}\right) \right] [h(b) - h(a)] - \int_a^b f(t)g(t) dt \\ &= \left[ \alpha \frac{f(x) + f(a+b-x)}{2} + (1-\alpha) f\left(\frac{a+b}{2}\right) \right] \int_a^b g(t) dt - \int_a^b f(t)g(t) dt. \end{aligned}$$

Now, we use the fact that for a continuous function  $p : [a, b] \rightarrow \mathbb{R}$  and a function  $v : [a, b] \rightarrow \mathbb{R}$  of bounded variation, one has the inequality

$$\left| \int_a^b p(t) dv(t) \right| \leq \sup_{t \in [a,b]} |p(t)| \bigvee_a^b(v). \tag{2.2}$$

Applying the inequality (2.2) for  $p(t) = S_h(t)$ , as above and  $v(t) = f(t)$ ,  $t \in [a, b]$ , we get

$$\begin{aligned} &\left| \left[ \alpha \frac{f(x) + f(a+b-x)}{2} + (1-\alpha) f\left(\frac{a+b}{2}\right) \right] \int_a^b g(t) dt - \int_a^b f(t)g(t) dt \right| \\ &\leq \left| \int_a^b S_h(t) df(t) \right| \leq \sup_{t \in [a,b]} |S_h(t)| \bigvee_a^b(f), \end{aligned}$$

where,

$$\begin{aligned} \sup_{t \in [a,b]} |S_h(t)| &= \max \left\{ \frac{\alpha}{4} [h(b) - h(a)] + \left| h(x) - \left[ \left(1 - \frac{\alpha}{4}\right) h(a) + \frac{\alpha}{4} h(b) \right] \right|, \right. \\ &\quad \left. \frac{\alpha}{4} [h(b) - h(a)] + \left| \left[ \frac{\alpha}{4} h(a) + \left(1 - \frac{\alpha}{4}\right) h(b) \right] - h(a+b-x) \right| \right. \\ &\quad \left. \frac{(1-\alpha)}{2} [h(b) - h(a)] + \left| \frac{h(a)+h(b)}{2} - h\left(\frac{a+b}{2}\right) \right| \right\} \\ &= \max \left\{ \frac{\alpha}{4} \int_a^b g(t) dt + \left| h(x) - \left[ \left(1 - \frac{\alpha}{4}\right) h(a) + \frac{\alpha}{4} h(b) \right] \right|, \right. \\ &\quad \left. \frac{\alpha}{4} \int_a^b g(t) dt + \left| \left[ \frac{\alpha}{4} h(a) + \left(1 - \frac{\alpha}{4}\right) h(b) \right] - h(a+b-x) \right|, \right. \\ &\quad \left. \frac{(1-\alpha)}{2} \int_a^b g(t) dt + \left| \frac{h(a)+h(b)}{2} - h\left(\frac{a+b}{2}\right) \right| \right\} \end{aligned}$$

and thus we obtain the desired result in (2.1).

To prove the sharpness of the constant  $\frac{\alpha}{4}$ , for  $\frac{1}{2} \leq \alpha \leq 1$  assume that (2.1) holds with a constant  $C_1 > 0$ , i.e.,

$$\begin{aligned} &\left| \left[ \alpha \frac{f(x) + f(a+b-x)}{2} + (1-\alpha) f\left(\frac{a+b}{2}\right) \right] \int_a^b g(t) dt - \int_a^b f(t) g(t) dt \right| \\ &\leq \max \left\{ C_1 \int_a^b g(t) dt + \left| h(x) - \left[ \left(1 - \frac{\alpha}{4}\right) h(a) + \frac{\alpha}{4} h(b) \right] \right|, C_1 \int_a^b g(t) dt + \left| \left[ \frac{\alpha}{4} h(a) + \left(1 - \frac{\alpha}{4}\right) h(b) \right] - h(a+b-x) \right| \right\} \cdot \bigvee_a^b(f). \quad (2.3) \end{aligned}$$

Without loss of generality, assume that the maximum of the right hand side is the first term i.e.,

$$\begin{aligned} &\left| \left[ \alpha \frac{f(x) + f(a+b-x)}{2} + (1-\alpha) f\left(\frac{a+b}{2}\right) \right] \int_a^b g(t) dt - \int_a^b f(t) g(t) dt \right| \\ &\leq \left[ C_1 \int_a^b g(t) dt + \left| h(x) - \left[ \left(1 - \frac{\alpha}{4}\right) h(a) + \frac{\alpha}{4} h(b) \right] \right| \right] \cdot \bigvee_a^b(f) \quad (2.4) \end{aligned}$$

Consider the mapping

$$f(t) = \begin{cases} 0, & t \in [a,b] \setminus \{h^{-1}((1 - \frac{\alpha}{4})h(a) + \frac{\alpha}{4}h(b))\} \\ \frac{1}{2}, & t = h^{-1}((1 - \frac{\alpha}{4})h(a) + \frac{\alpha}{4}h(b)) \end{cases}$$

Then  $f$  is with bounded variation on  $[a,b]$ , and  $\int_a^b f(t) g(t) dt = 0$ ,  $\bigvee_a^b(f) = 1$ , and for  $x = h^{-1}((1 - \frac{\alpha}{4})h(a) + \frac{\alpha}{4}h(b))$ , making of use (2.4), we get

$$\frac{\alpha}{4} \leq C_1,$$

which implies that the constant  $\frac{\alpha}{4}$  is the best possible.

Now, assume that the maximum of the right hand side is the second term i.e.,

$$\begin{aligned} &\left| \left[ \alpha \frac{f(x) + f(a+b-x)}{2} + (1-\alpha) f\left(\frac{a+b}{2}\right) \right] \int_a^b g(t) dt - \int_a^b f(t) g(t) dt \right| \\ &\leq \left[ C_1 \int_a^b g(t) dt + \left| \left[ \frac{\alpha}{4} h(a) + \left(1 - \frac{\alpha}{4}\right) h(b) \right] - h(a+b-x) \right| \right] \cdot \bigvee_a^b(f) \quad (2.5) \end{aligned}$$

Consider the mapping

$$f(t) = \begin{cases} 0, & t \in [a,b] \setminus \{a+b-h^{-1}(\frac{\alpha}{4}h(a) + (1 - \frac{\alpha}{4})h(b))\} \\ \frac{1}{2}, & t = a+b-h^{-1}(\frac{\alpha}{4}h(a) + (1 - \frac{\alpha}{4})h(b)) \end{cases}$$

Then  $f$  is with bounded variation on  $[a,b]$ , and  $\int_a^b f(t) g(t) dt = 0$ ,  $\bigvee_a^b(f) = 1$ , and for  $x = a+b-h^{-1}(\frac{\alpha}{4}h(a) + (1 - \frac{\alpha}{4})h(b))$ , making of use (2.5), we get

$$\frac{\alpha}{4} \leq C_1,$$

which implies that the constant  $\frac{\alpha}{4}$  is the best possible. Therefore,  $\frac{\alpha}{4}$  is the best possible for (2.3). Thus, the proof of (2.1) is completely established.  $\square$

**Remark 2.2.** If we choose  $h(t) = t$  and  $g(t) = 1$ , then the inequality (2.1) reduces to (1.7).

**Corollary 1.** In (2.1), choose  $x = a$ , then we get

$$\left| \left[ \alpha \frac{f(a)+f(b)}{2} + (1-\alpha) f\left(\frac{a+b}{2}\right) \right] \int_a^b g(t) dt - \int_a^b f(t)g(t) dt \right| \leq \max \left\{ \frac{\alpha}{2} \int_a^b g(t) dt, \frac{(1-\alpha)}{2} \int_a^b g(t) dt + \left| \frac{h(a)+h(b)}{2} - h\left(\frac{a+b}{2}\right) \right| \right\} \cdot \sqrt[a]{b}(f), \quad (2.6)$$

for all  $x \in [a, \frac{a+b}{2}]$ , which is the “weighted version of (1.6)”.

**Remark 2.3.** In Corollary 1, choose

1.  $\alpha = 0$ , then we get

$$\left| f\left(\frac{a+b}{2}\right) \int_a^b g(t) dt - \int_a^b f(t)g(t) dt \right| \leq \left[ \frac{1}{2} \int_a^b g(t) dt + \left| \frac{h(a)+h(b)}{2} - h\left(\frac{a+b}{2}\right) \right| \right] \cdot \sqrt[a]{b}(f), \quad (2.7)$$

which is the “weighted midpoint inequality”.

2.  $\alpha = \frac{1}{3}$ , then we get

$$\left| \frac{1}{3} \left[ \frac{f(a)+f(b)}{2} + 2f\left(\frac{a+b}{2}\right) \right] \int_a^b g(t) dt - \int_a^b f(t)g(t) dt \right| \leq \max \left\{ \frac{1}{6} \int_a^b g(t) dt, \frac{1}{3} \int_a^b g(t) dt + \left| \frac{h(a)+h(b)}{2} - h\left(\frac{a+b}{2}\right) \right| \right\} \cdot \sqrt[a]{b}(f), \quad (2.8)$$

which is the “weighted Simpson inequality”.

3.  $\alpha = 1$ , then we get

$$\left| \frac{f(a)+f(b)}{2} \int_a^b g(t) dt - \int_a^b f(t)g(t) dt \right| \leq \frac{1}{2} \int_a^b g(t) dt \cdot \sqrt[a]{b}(f), \quad (2.9)$$

which is the “weighted trapezoid inequality”.

**Corollary 2.** Let  $0 \leq \alpha \leq 1$ . Let  $f \in C^{(1)}[a, b]$ . Then we have the inequality

$$\left| \left[ \alpha \frac{f(x)+f(a+b-x)}{2} + (1-\alpha) f\left(\frac{a+b}{2}\right) \right] \int_a^b g(t) dt - \int_a^b f(t)g(t) dt \right| \leq K \cdot \|f'\|_1, \quad (2.10)$$

for all  $a \leq x \leq h^{-1} \left( (1 - \frac{\alpha}{2}) h(a) + \frac{\alpha}{2} h(b) \right)$ , where  $\|\cdot\|_1$  is the  $L_1$  norm, namely  $\|f'\|_1 := \int_a^b |f'(t)| dt$ .

**Corollary 3.** Let  $0 \leq \alpha \leq 1$ . Let  $f : [a, b] \rightarrow \mathbb{R}$  be a Lipschitzian mapping with the constant  $L > 0$ . Then we have the inequality

$$\left| \left[ \alpha \frac{f(x)+f(a+b-x)}{2} + (1-\alpha) f\left(\frac{a+b}{2}\right) \right] \int_a^b g(t) dt - \int_a^b f(t)g(t) dt \right| \leq KL(b-a), \quad (2.11)$$

for all  $a \leq x \leq h^{-1} \left( (1 - \frac{\alpha}{2}) h(a) + \frac{\alpha}{2} h(b) \right)$ .

**Corollary 4.** Let  $0 \leq \alpha \leq 1$ . Let  $f : [a, b] \rightarrow \mathbb{R}$  be a monotonic mapping. Then we have the inequality

$$\left| \left[ \alpha \frac{f(x)+f(a+b-x)}{2} + (1-\alpha) f\left(\frac{a+b}{2}\right) \right] \int_a^b g(t) dt - \int_a^b f(t)g(t) dt \right| \leq K |f(b) - f(a)|, \quad (2.12)$$

for all  $a \leq x \leq h^{-1} \left( (1 - \frac{\alpha}{2}) h(a) + \frac{\alpha}{2} h(b) \right)$ .

### 3. Application to a quadrature rule

Let  $I_n : a = x_0 < x_1 < \dots < x_n = b$  be a partition of  $[a, b]$  and  $c_i = h^{-1} \left( (1 - \frac{\alpha}{2}) h(x_i) + \frac{\alpha}{2} h(x_{i+1}) \right)$ ,  $\xi_i \in [x_i, c_i]$  ( $i = 0, 1, \dots, n-1$ ). Put  $L_i = h(x_{i+1}) - h(x_i) = \int_{x_i}^{x_{i+1}} g(t) dt$ , and define the sum

$$A_\alpha(f, g, h, I_n, \xi) = \sum_{i=0}^{n-1} \left[ (1-\alpha) \cdot f\left(\frac{x_i+x_{i+1}}{2}\right) + \alpha \cdot \frac{f(\xi_i) + f(x_i+x_{i+1}-\xi_i)}{2} \right] L_i \quad (3.1)$$

for all  $\alpha \in [0, 1]$ . In the following we propose an approximation for the integral  $\int_a^b f(t)g(t) dt$ .

**Theorem 3.1.** Let  $f, g, h$  be defined as in Theorem 2.1, then we have

$$\int_a^b f(t)g(t)dt = A_\alpha(f, g, h, I_n, \xi) + R_\alpha(f, g, h, I_n, \xi). \tag{3.2}$$

where,  $A_\alpha(f, g, h, I_n, \xi)$  is given in (3.1) and the remainder  $R_\alpha(f, g, h, I_n, \xi)$  satisfies the bounds

$$R_\alpha(f, g, h, I_n, \xi) \leq \sum_{i=0}^{n-1} K_{i,\alpha} \cdot \bigvee_{x_i}^{x_{i+1}}(f) \leq M_{1,\alpha} \cdot \bigvee_a^b(f),$$

where,

$$K_{i,\alpha} = \begin{cases} \max \left\{ \frac{\alpha}{4} L_i + \left| h(\xi_i) - \left[ \left(1 - \frac{\alpha}{4}\right) h(x_i) + \frac{\alpha}{4} h(x_{i+1}) \right] \right|, \right. \\ \left. \frac{\alpha}{4} L_i + \left| \left[ \frac{\alpha}{4} h(x_i) + \left(1 - \frac{\alpha}{4}\right) h(x_{i+1}) \right] - h(x_i + x_{i+1} - \xi_i) \right| \right\}, & \frac{2}{3} \leq \alpha \leq 1 \\ \max \left\{ \frac{\alpha}{4} L_i + \left| h(\xi_i) - \left[ \left(1 - \frac{\alpha}{4}\right) h(x_i) + \frac{\alpha}{4} h(x_{i+1}) \right] \right|, \right. \\ \left. \frac{\alpha}{4} L_i + \left| \left[ \frac{\alpha}{4} h(x_i) + \left(1 - \frac{\alpha}{4}\right) h(x_{i+1}) \right] - h(x_i + x_{i+1} - \xi_i) \right|, \right. \\ \left. \frac{(1-\alpha)}{2} L_i + \left| \frac{h(x_i)+h(x_{i+1})}{2} - h\left(\frac{x_i+x_{i+1}}{2}\right) \right| \right\}, & \frac{1}{2} < \alpha < \frac{2}{3} \\ \frac{(1-\alpha)}{2} L_i + \left| \frac{h(x_i)+h(x_{i+1})}{2} - h\left(\frac{x_i+x_{i+1}}{2}\right) \right|, & 0 \leq \alpha \leq \frac{1}{2} \end{cases}$$

$$M_{1,\alpha} := \begin{cases} \max \left\{ \frac{\alpha}{4} v(L) + \max_{i=0,1,\dots,n-1} \left| h(\xi_i) - \left[ \left(1 - \frac{\alpha}{4}\right) h(x_i) + \frac{\alpha}{4} h(x_{i+1}) \right] \right|, \right. \\ \left. \frac{\alpha}{4} v(L) + \max_{i=0,1,\dots,n-1} \left| \left[ \frac{\alpha}{4} h(x_i) + \left(1 - \frac{\alpha}{4}\right) h(x_{i+1}) \right] - h(x_i + x_{i+1} - \xi_i) \right| \right\}, & \frac{2}{3} \leq \alpha \leq 1 \\ \max \left\{ \frac{\alpha}{4} v(L) + \max_{i=0,1,\dots,n-1} \left| h(\xi_i) - \left[ \left(1 - \frac{\alpha}{4}\right) h(x_i) + \frac{\alpha}{4} h(x_{i+1}) \right] \right|, \right. \\ \left. \frac{\alpha}{4} v(L) + \max_{i=0,1,\dots,n-1} \left| \left[ \frac{\alpha}{4} h(x_i) + \left(1 - \frac{\alpha}{4}\right) h(x_{i+1}) \right] - h(x_i + x_{i+1} - \xi_i) \right|, \frac{1-\alpha}{2} v(L) \right\}, & \frac{1}{2} < \alpha < \frac{2}{3} \\ \frac{1-\alpha}{2} v(L) + \max_{i=0,1,\dots,n-1} \left| \frac{h(x_i)+h(x_{i+1})}{2} - h\left(\frac{x_i+x_{i+1}}{2}\right) \right|, & 0 \leq \alpha \leq \frac{1}{2} \end{cases}$$

and  $v(L) := \max \{L_i : i = 0, 1, \dots, n - 1\}$ . In the last inequality the constant  $\frac{\alpha}{4}$  for  $\frac{2}{3} \leq \alpha \leq 1$  is the best possible.

*Proof.* Applying Theorem 2.1 on the intervals  $[x_i, x_{i+1}]$ , we may state that

$$\left| \left[ (1-\alpha) \cdot f\left(\frac{x_i+x_{i+1}}{2}\right) + \alpha \cdot \frac{f(\xi_i) + f(x_i+x_{i+1}-\xi_i)}{2} \right] L_i - \int_{x_i}^{x_{i+1}} f(t)g(t)dt \right| \leq K_{i,\alpha} \cdot \bigvee_{x_i}^{x_{i+1}}(f)$$

for all  $i = 0, 1, \dots, n - 1$ .

Using this and the generalized triangle inequality, we have

$$\begin{aligned} R_\alpha(f, g, h, I_n, \xi) &\leq \sum_{i=0}^{k-1} \left| \left[ (1-\alpha) \cdot f\left(\frac{x_i+x_{i+1}}{2}\right) + \alpha \cdot \frac{f(\xi_i) + f(x_i+x_{i+1}-\xi_i)}{2} \right] L_i - \int_{x_i}^{x_{i+1}} f(t)g(t)dt \right| \\ &\leq \sum_{i=0}^{k-1} K_{i,\alpha} \cdot \bigvee_{x_i}^{x_{i+1}}(f) \leq \max_{i=0,1,\dots,n-1} \{K_{i,\alpha}\} \cdot \sum_{i=0}^{k-1} \bigvee_{x_i}^{x_{i+1}}(f) \leq M_{1,\alpha} \cdot \bigvee_a^b(f) \end{aligned}$$

□

**Corollary 5.** In Theorem 3.1, choose

1.  $\alpha = 0$ , then we get

$$\int_a^b f(t)g(t)dt = A_0(f, g, h, I_n, \xi) + R_0(f, g, h, I_n, \xi). \tag{3.3}$$

where,  $A_0(f, g, h, I_n, \xi)$  is given in (3.1) and the remainder  $R_0(f, g, h, I_n, \xi)$  satisfies the bounds

$$R_0(f, g, h, I_n, \xi) \leq \sum_{i=0}^{n-1} K_{i,0} \cdot \bigvee_{x_i}^{x_{i+1}}(f) \leq M_{1,0} \cdot \bigvee_a^b(f),$$

2.  $\alpha = 1$ , then we get

$$\int_a^b f(t) g(t) dt = A_1(f, g, h, I_n, \xi) + R_1(f, g, h, I_n, \xi). \quad (3.4)$$

where,  $A_1(f, g, h, I_n, \xi)$  is given in (3.1) and the remainder  $R_1(f, g, h, I_n, \xi)$  satisfies the bounds

$$R_1(f, g, h, I_n, \xi) \leq \sum_{i=0}^{n-1} K_{i,1} \cdot \bigvee_{x_i}^{x_{i+1}}(f) \leq M_{1,1} \cdot \bigvee_a^b(f),$$

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