INEQUALITIES FOR THE RIEMANN-STIELTJES INTEGRAL OF MIDPOINT SEPARATED FUNCTIONS WITH APPLICATIONS

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ABSTRACT. For $\lambda \in \mathbb{R}$, we say that the function $f : [a, b] \to \mathbb{R}$ is λ -separated in the midpoint $\frac{a+b}{2}$ if

$$f(s) - f\left(\frac{a+b}{2}\right) \ge \lambda\left(s - \frac{a+b}{2}\right)$$

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

In this paper we show amongst other that

$$\int_{a}^{b} f(t) du(t) \ge f\left(\frac{a+b}{2}\right) \left[u(b) - u(a)\right] + \lambda \left[\frac{u(a) + u(b)}{2} (b-a) - \int_{a}^{b} u(t) dt\right]$$

provided that $f:[a,b] \to \mathbb{R}$ is λ -separated in the midpoint and u is monotonic nondecreasing on [a,b].

Some particular cases for the weighted integrals in connection with the Fejér inequalities are also provided.

1. INTRODUCTION

The following inequality holds for any *convex function* f defined on \mathbb{R}

(1.1)
$$(b-a)f\left(\frac{a+b}{2}\right) \le \int_{a}^{b} f(x)dx \le (b-a)\frac{f(a)+f(b)}{2},$$

where $a, b \in \mathbb{R}$ with a < b.

It was firstly discovered by Ch. Hermite in 1881 in the journal *Mathesis* (see [22]). But this result was nowhere mentioned in the mathematical literature and was not widely known as Hermite's result [25].

E. F. Beckenbach, a leading expert on the history and the theory of convex functions, wrote that this inequality was proven by J. Hadamard in 1893 [2]. In 1974, D. S. Mitrinović found Hermite's note in *Mathesis* [22]. Since (1.1) was known as Hadamard's inequality, the inequality is now commonly referred as the Hermite-Hadamard inequality [25].

For related results, see for instance the research papers [1], [3]-[15], [17], [19], [20], [24], [23], [26], [27], [28], the monograph online [14] and the references therein.

In 1906, Fejér [16], while studying trigonometric polynomials, obtained inequalities which generalize that of Hermite & Hadamard:

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Theorem 1. Consider the integral $\int_{a}^{b} h(x) w(x) dx$, where h is a convex function in the interval (a, b) and w is a positive function in the same interval such that

$$w(a+t) = w(b-t), \ 0 \le t \le \frac{1}{2}(a+b),$$

i.e., y = w(x) is a symmetric curve with respect to the straight line which contains the point $(\frac{1}{2}(a+b), 0)$ and is normal to the x-axis. Under those conditions the following inequalities are valid:

(1.2)
$$h\left(\frac{a+b}{2}\right)\int_{a}^{b}w(x)\,dx \le \int_{a}^{b}h(x)\,w(x)\,dx \le \frac{h(a)+h(b)}{2}\int_{a}^{b}w(x)\,dx.$$

If h is concave on (a, b), then the inequalities reverse in (1.2).

Clearly, for $w(x) \equiv 1$ on [a, b] we get 1.1.

Motivated by these classical results and their impact in the literature, it is natural to ask when inequalities for the Riemann-Stieltjes integral of the following type

(1.3)
$$f\left(\frac{a+b}{2}\right)\left[u\left(b\right)-u\left(a\right)\right] \leq \int_{a}^{b} f\left(t\right) du\left(t\right)$$

holds.

In order to address this question, we have introduced in this paper the concept of functions λ -separated in the midpoint point $\frac{a+b}{2}$ on a closed interval [a, b], which generalizes the concept of convex function on [a, b] and established some fundamental inequalities for the Riemann-Stieltjes integral for various classes of integrands and integrators. Some particular cases for the weighted integrals in connection with the Fejér first inequality (1.2) are provided.

2. TRAPEZOID AND MIDPOINT TYPE FUNCTIONS

Following the recent paper [11], we consider the class of function defined as follows:

Definition 1. We say that the Lebesgue integrable function $f : [a, b] \to \mathbb{R}$ is subtrapezoidal if

(2.1)
$$\frac{f(a) + f(b)}{2} (b - a) \ge \int_{a}^{b} f(t) dt.$$

We denote this by $f \in \mathcal{T}_{Sub}[a, b]$.

As above, we observe that $\mathcal{T}_{Sub}[a, b]$ is a closed convex cone in the uniform convergence topology of the space of all Lebesgue integrable functions defined on [a, b] denoted, as usual, by $\mathcal{L}[a, b]$.

As in the case of convex-concave functions, we can say that f is super-trapezoidal if $-f \in \mathcal{T}_{Sub}[a,b]$. We denote this by $f \in \mathcal{T}_{Sup}[a,b]$. Moreover, we say that f is trapezoidal if f and $-f \in \mathcal{T}_{Sub}[a,b]$, i.e.

(2.2)
$$\frac{f(a) + f(b)}{2}(b - a) = \int_{a}^{b} f(t) dt.$$

We denote this by $f \in \mathcal{T}[a, b]$. We observe that $\mathcal{T}[a, b]$ is a closed linear subspace of $\mathcal{L}[a, b]$ with the uniform convergence topology.

If we denote by $C_v[a, b]$ the closed convex cone of all convex functions defined on [a, b] then we can state the following result:

Proposition 1. We have the strict inclusion

(2.3)
$$\mathcal{C}_{v}\left[a,b\right] \subsetneq \mathcal{T}_{Sub}\left[a,b\right].$$

Proof. If f is convex on [a, b] then for any $\lambda \in [0, 1]$ and $x, y \in [a, b]$ we have

(2.4)
$$\lambda f(x) + (1-\lambda) f(y) \ge f(\lambda x + (1-\lambda) y).$$

Taking x = a and y = b in (2.4) and integrating over $\lambda \in [0, 1]$ we have

$$\frac{f(a) + f(b)}{2} \ge \int_{a}^{b} f(\lambda a + (1 - \lambda)b) d\lambda.$$

Changing the variable $t := \lambda a + (1 - \lambda) b, \lambda \in [0, 1]$ we have

$$\int_{a}^{b} f(\lambda a + (1 - \lambda) b) d\lambda = \frac{1}{b - a} \int_{a}^{b} f(t) dt$$

and the inequality is proved.

Consider the function

$$f_1: [0, 2\pi] \to \mathbb{R}, f_1(t) = \sin t,$$

then we observe that $f_1 \in \mathcal{T}[0, 2\pi]$ and *a fortiori* $f_1 \in \mathcal{T}_{Sub}[0, 2\pi]$, but it is easy to see that f_1 is not convex on the interval $[0, 2\pi]$.

Definition 2. We say that the function $f : [a,b] \to \mathbb{R}$ is symmetric (or antisymmetric) on the interval [a,b] if

$$f(t) = f(a+b-t)(or - f(a+b-t))$$

for any $t \in [a, b]$. We denote this by $f \in \mathcal{S}_y[a, b]$ (or $f \in \mathcal{A}_s[a, b]$).

The following result holds:

Proposition 2. We have the strict inclusion

(2.5)
$$\mathcal{A}_{s}[a,b] \cap \mathcal{L}[a,b] \subsetneqq \mathcal{T}[a,b]$$

Proof. If $f \in \mathcal{A}_s[a,b] \cap \mathcal{L}[a,b]$ then obviously f(a) = -f(b) and $\int_a^b f(t) dt = 0$ and the equality (2.2) is trivially satisfied.

Now, if we consider the function $f_0: [-2\pi, 2\pi] \to \mathbb{R}$ defined by

$$f_0(t) = \begin{cases} 0 & \text{if } t \in [-2\pi, 0] \\ \\ \sin t & \text{if } t \in (0, 2\pi], \end{cases}$$

then we observe that $f_0 \in \mathcal{T}[-2\pi, 2\pi]$ but f_0 is not anti-symmetric on $[-2\pi, 2\pi]$.

Proposition 3. Let $w : [a,b] \to \mathbb{R}$ be a Lebesgue integrable function. Define $f : [a,b] \to \mathbb{R}$ by

(2.6)
$$f(t) = \int_{a}^{t} w(s) \, ds - \frac{1}{2} \int_{a}^{b} w(s) \, ds = \frac{1}{2} \left(\int_{a}^{t} w(s) \, ds - \int_{t}^{b} w(s) \, ds \right).$$

If $w \in \mathcal{S}_{y}[a, b]$ then $f \in \mathcal{A}_{s}[a, b]$.

Proof. Let $t \in [a, b]$. We have by the definition of f that

(2.7)
$$f(a+b-t) = \int_{a}^{a+b-t} w(s) \, ds - \frac{1}{2} \int_{a}^{b} w(s) \, ds$$

If we make the change of variable u = a + b - s, then we have

(2.8)
$$\int_{a}^{a+b-t} w(s) \, ds = -\int_{b}^{t} w(a+b-u) \, du = \int_{t}^{b} w(a+b-u) \, du.$$

Since $w \in S$ [a, b], then

Since $w \in \mathcal{S}_y[a, b]$, then

(2.9)
$$\int_{t}^{b} w \left(a+b-u\right) du = \int_{t}^{b} w \left(u\right) du$$

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

On making use of (2.7)-(2.9) we have

$$f(a+b-t) = \int_{t}^{b} w(u) \, du - \frac{1}{2} \int_{a}^{b} w(s) \, ds$$
$$= \frac{1}{2} \left(\int_{t}^{b} w(s) \, ds - \int_{a}^{t} w(s) \, ds \right) = -f(t)$$

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

The proof is complete.

The following result also holds:

Proposition 4. Let $w : [a,b] \to \mathbb{R}$ be a Lebesgue integrable function. Define $f : [a,b] \to \mathbb{R}$ by

(2.10)
$$f(t) = \int_{a}^{t} w(s) \, ds$$

The following statements are equivalent:

(i) $f(or - f) \in \mathcal{T}_{Sub}[a, b];$

(ii) We have the inequality:

(2.11)
$$\int_{a}^{b} tw(t) dt \ge (or \le) \frac{a+b}{2} \int_{a}^{b} w(t) dt$$

Proof. Utilising the integration by parts for the Riemann integral we have:

$$\frac{f(b) + f(a)}{2} (b - a) - \int_{a}^{b} f(t) dt$$

$$= \frac{1}{2} (b - a) \int_{a}^{b} w(t) dt - \int_{a}^{b} \left(\int_{a}^{t} w(s) ds \right) dt$$

$$= \frac{1}{2} (b - a) \int_{a}^{b} w(t) dt - \left[\left(\int_{a}^{t} w(s) ds \right) t \Big|_{a}^{b} - \int_{a}^{b} tw(t) dt \right]$$

$$= \frac{1}{2} (b - a) \int_{a}^{b} w(t) dt - \left[\left(\int_{a}^{b} w(s) ds \right) b - \int_{a}^{b} tw(t) dt \right]$$

$$= \int_{a}^{b} tw(t) dt - \frac{a + b}{2} \int_{a}^{b} w(t) dt,$$

which proves the desired statement.

Remark 1. We observe that, by Proposition 4 we have $f \in \mathcal{T}[a,b]$, where f is defined by (2.10), if and only if

(2.12)
$$\int_{a}^{b} tw(t) dt = \frac{a+b}{2} \int_{a}^{b} w(t) dt.$$

We denote in the following the closed convex cone of monotonic nondecreasing functions defined on [a, b] by $\mathcal{M}^{\nearrow}[a, b]$ and by $\mathcal{C}[a, b]$ the Banach space of continuous functions on the interval [a, b].

We have the following result:

Corollary 1. If w (or -w) $\in \mathcal{M}^{\nearrow}[a,b]$, then the function f(-f) defined by (2.10) belongs to $\mathcal{T}_{Sub}[a,b]$.

Proof. We use the Čebyšev inequality that state that

$$\frac{1}{b-a}\int_{a}^{b}F(t)G(t)dt \ge (\le)\frac{1}{b-a}\int_{a}^{b}F(t)dt\frac{1}{b-a}\int_{a}^{b}G(t)dt$$

provided F and G have the same (opposite) monotonicity on [a, b].

Writing this inequality for F(t) = t and G(t) = w(t) we obtain the desired result.

Definition 3. We say that the Lebesgue integrable function $f : [a,b] \to \mathbb{R}$ is of sub(supper)-midpoint type if

(2.13)
$$\int_{a}^{b} f(t) dt \ge (\le) f\left(\frac{a+b}{2}\right)(b-a).$$

We denote this by $f \in \mathcal{M}_{Sub(Sup)}[a, b]$.

Moreover, we say that f is of *midpoint* type if

$$f \in \mathcal{M}_{Sub}\left[a,b\right] \cap \mathcal{M}_{Sup}\left[a,b\right],$$

i.e.

(2.14)
$$\int_{a}^{b} f(t) dt = f\left(\frac{a+b}{2}\right)(b-a).$$

We denote this by $f \in \mathcal{M}[a, b]$. We observe that if $f \in \mathcal{A}_s[a, b]$ then obviously $f \in \mathcal{M}[a, b]$ and there are functions which are of midpoint type but not antisymmetric. Indeed, if we consider the function $f_0: [-2\pi, 2\pi] \to \mathbb{R}$ defined by

$$f_0(t) = \begin{cases} 0 & \text{if } t \in [-2\pi, 0] \\ \\ \sin t & \text{if } t \in (0, 2\pi], \end{cases}$$

then we observe that $f_0 \in \mathcal{M}[-2\pi, 2\pi]$ but f_0 is not anti-symmetric on $[-2\pi, 2\pi]$.

It is obvious that $\mathcal{M}_{Sub}[a, b]$ is a closed convex cone and it contains strictly the convex cone of convex functions defined on [a, b], i.e.

$$\mathcal{C}_{v}[a,b] \subsetneq \mathcal{M}_{Sub}[a,b].$$

Proposition 5. Let $w : [a,b] \to \mathbb{R}$ be a Lebesgue integrable function. Define $f : [a,b] \to \mathbb{R}$ by

$$f(t) = \int_{a}^{t} w(s) \, ds.$$

The following statements are equivalent:

(i) $f(or - f) \in \mathcal{M}_{Sub}[a, b];$

(ii) We have the inequality:

(2.15)
$$\int_{a}^{b} tw(t) dt \leq (or \geq) (b-1) \int_{a}^{\frac{a+b}{2}} w(s) ds + b \int_{\frac{a+b}{2}}^{b} w(s) ds.$$

Proof. Utilising the integration by parts for the Riemann integral we have:

$$\begin{split} &\int_{a}^{b} f(t) \, dt - f\left(\frac{a+b}{2}\right) \\ &= \int_{a}^{b} \left(\int_{a}^{t} w\left(s\right) ds\right) dt - \int_{a}^{\frac{a+b}{2}} w\left(t\right) dt \\ &= \left[\left(\int_{a}^{t} w\left(s\right) ds\right) t\right]_{a}^{b} - \int_{a}^{b} tw\left(t\right) dt \right] - \int_{a}^{\frac{a+b}{2}} w\left(t\right) dt \\ &= \left(\int_{a}^{b} w\left(s\right) ds\right) b - \int_{a}^{b} tw\left(t\right) dt - \int_{a}^{\frac{a+b}{2}} w\left(t\right) dt \\ &= b \int_{a}^{\frac{a+b}{2}} w\left(s\right) ds + b \int_{\frac{a+b}{2}}^{b} w\left(s\right) ds - \int_{a}^{b} tw\left(t\right) dt - \int_{a}^{\frac{a+b}{2}} w\left(t\right) dt \\ &= (b-1) \int_{a}^{\frac{a+b}{2}} w\left(s\right) ds + b \int_{\frac{a+b}{2}}^{b} w\left(s\right) ds - \int_{a}^{b} tw\left(t\right) dt, \end{split}$$

which proves the desired result.

We can introduce now the following class of functions:

Definition 4. For $\lambda \in \mathbb{R}$, we say that the function $f : [a, b] \to \mathbb{R}$ is λ -separated in the midpoint point $\frac{a+b}{2}$ and we write that as $f \in S_{\lambda, \frac{a+b}{2}}[a, b]$ if

(2.16)
$$\frac{f\left(\frac{a+b}{2}\right) - f\left(\tau\right)}{\frac{a+b}{2} - \tau} \le \lambda \le \frac{f\left(t\right) - f\left(\frac{a+b}{2}\right)}{t - \frac{a+b}{2}}$$

for any $a \le \tau < \frac{a+b}{2} < t \le b$, or equivalently

(2.17)
$$f(s) - f\left(\frac{a+b}{2}\right) \ge \lambda\left(s - \frac{a+b}{2}\right)$$

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

We observe that if $f_1, f_2 \in S_{\lambda, \frac{a+b}{2}}[a, b]$ and $\alpha \in [0, 1]$ then $\alpha f_1 + (1 - \alpha) f_2 \in S_{\lambda, \frac{a+b}{2}}[a, b]$ which shows that $S_{\lambda, \frac{a+b}{2}}[a, b]$ is a convex subset in the space of all functions defined on [a, b]. It is also closed in the uniform topology.

Proposition 6. If f is convex on [a, b] then $f \in S_{\lambda, \frac{a+b}{2}}[a, b]$ for any

$$\lambda \in \left[f'_{-}\left(\frac{a+b}{2}\right), f'_{+}\left(\frac{a+b}{2}\right)\right],$$

where f'_{-} and f'_{+} are the left and right derivatives of the convex function f. There are functions in $S_{\lambda,\frac{a+b}{2}}[a,b]$ for some $\lambda \in \mathbb{R}$ which are not convex on [a,b].

Proof. Since f is convex, then for any $x, y \in (a, b)$ we have the gradient inequality

(2.18)
$$f(x) - f(y) \ge \gamma_y (x - y)$$

where $\gamma_y \in \partial_y = [f'_-(y), f'_+(y)]$, the subdifferential of the function f in the point y.

Taking x = s and $y = \frac{a+b}{2}$ in (2.18) we conclude that $f \in \mathcal{S}_{\lambda,\frac{a+b}{2}}[a,b]$ with $\lambda = \gamma_{\frac{a+b}{2}}$.

Take $\lambda = 0, a = -1, b = 1$ and $f_0(t) = \sqrt{|t|}$. We observe that

$$f_0(s) - f_0(0) = \sqrt{|s|} \ge 0 = 0\left(s - \frac{a+b}{2}\right)$$

for any $s \in [-1, 1]$, which shows that $f_0 \in S_{0,0}[-1, 1]$. However, it is clear that f_0 is not convex on [-1, 1].

Proposition 7. If there exists $\lambda \in \mathbb{R}$ such that $f \in S_{\lambda,\frac{a+b}{2}}[a,b]$, then $f \in \mathcal{M}_{Sub}[a,b]$.

Proof. If $f \in \mathcal{S}_{\lambda,\frac{a+b}{2}}[a,b]$ then

$$f(s) - f\left(\frac{a+b}{2}\right) \ge \lambda\left(s - \frac{a+b}{2}\right)$$

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

Integrating on [a, b] we have

$$\int_{a}^{b} f(s) \, ds - f\left(\frac{a+b}{2}\right)(b-a) \ge \lambda \int_{a}^{b} \left(s - \frac{a+b}{2}\right) ds = 0$$

and the statement is proved.

Remark 2. Let $w : [a,b] \to \mathbb{R}$ be a Lebesgue integrable function on [a,b]. Define $f : [a,b] \to \mathbb{R}$ by $f(t) = \int_a^t w(s) \, ds$. We observe that, by (2.16) we have $f \in S_{\lambda,\frac{a+b}{2}}[a,b]$ if and only if

(2.19)
$$\frac{1}{\frac{a+b}{2} - \tau} \int_{\tau}^{\frac{a+b}{2}} w(s) \, ds \le \lambda \le \frac{1}{t - \frac{a+b}{2}} \int_{\frac{a+b}{2}}^{t} w(s) \, ds$$

for any $a \le \tau < \frac{a+b}{2} < t \le b$.

3. MIDPOINT TYPE INEQUALITIES FOR THE RIEMANN-STIELTJES INTEGRAL

The following result holds:

Theorem 2. Let $\lambda \in \mathbb{R}$. If $f \in \mathcal{S}_{\lambda,\frac{a+b}{2}}[a,b] \cap \mathcal{C}[a,b]$ and $u \in \mathcal{M}^{\nearrow}[a,b]$, then

(3.1)
$$\int_{a}^{b} f(t) du(t) \ge f\left(\frac{a+b}{2}\right) [u(b) - u(a)] + \lambda \left[\frac{u(a) + u(b)}{2} (b-a) - \int_{a}^{b} u(t) dt\right]$$

or, equivalently

$$(3.2) \qquad \int_{a}^{b} u(t) df(t) \leq \left[f(b) - f\left(\frac{a+b}{2}\right) \right] u(b) + \left[f\left(\frac{a+b}{2}\right) - f(a) \right] u(a) \\ + \lambda \left[\int_{a}^{b} u(t) dt - \frac{u(a) + u(b)}{2} (b-a) \right].$$

Proof. Since f is continuous and u monotonic nondecreasing, then the Riemann-Stieltjes integral $\int_{a}^{b} f(t) du(t)$ exists. Since $f \in S_{\lambda, \frac{a+b}{2}}[a, b]$ then

$$f(s) - f\left(\frac{a+b}{2}\right) \ge \lambda\left(s - \frac{a+b}{2}\right)$$

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

Integrating over the nondecreasing integrator u on the interval [a, b], we have

(3.3)
$$\int_{a}^{b} f(t) du(t) - f\left(\frac{a+b}{2}\right) [u(b) - u(a)]$$
$$= \int_{a}^{b} \left[f(s) - f\left(\frac{a+b}{2}\right) \right] du(t) \ge \lambda \int_{a}^{b} \left(s - \frac{a+b}{2}\right) du(t)$$
$$= \lambda \left[\frac{u(a) + u(b)}{2} (b-a) - \int_{a}^{b} u(t) dt \right],$$

which is equivalent with (3.1).

Integrating by parts in the Riemann-Stieltjes integral we have

$$\int_{a}^{b} \left[f\left(s\right) - f\left(\frac{a+b}{2}\right) \right] du\left(t\right)$$

$$= \left[f\left(s\right) - f\left(\frac{a+b}{2}\right) \right] u\left(t\right) \Big|_{a}^{b} - \int_{a}^{b} u\left(t\right) df\left(t\right)$$

$$= \left[f\left(b\right) - f\left(\frac{a+b}{2}\right) \right] u\left(b\right) + \left[f\left(\frac{a+b}{2}\right) - f\left(a\right) \right] u\left(a\right)$$

$$- \int_{a}^{b} u\left(t\right) df\left(t\right).$$

Utilising the inequality (3.3) we deduce the desired result (3.2).

Corollary 2. Let $f \in C_v[a,b]$ and $u \in \mathcal{M}^{\nearrow}[a,b]$, then

(3.4)
$$\int_{a}^{b} f(t) du(t) \ge f\left(\frac{a+b}{2}\right) [u(b) - u(a)] + \lambda_{\frac{a+b}{2}} \left[\frac{u(a) + u(b)}{2} (b-a) - \int_{a}^{b} u(t) dt\right]$$

or, equivalently

(3.5)
$$\int_{a}^{b} u(t) df(t) \leq \left[f(b) - f\left(\frac{a+b}{2}\right) \right] u(b) + \left[f\left(\frac{a+b}{2}\right) - f(a) \right] u(a) + \lambda_{\frac{a+b}{2}} \left[\int_{a}^{b} u(t) dt - \frac{u(a) + u(b)}{2} (b-a) \right],$$

where $\lambda_{\frac{a+b}{2}} \in \left[f'_{-}\left(\frac{a+b}{2}\right), f'_{+}\left(\frac{a+b}{2}\right)\right]$.

The following midpoint type inequality for the Riemann-Stieltjes integral holds: **Corollary 3.** Let $f \in S_{\lambda, \frac{a+b}{2}}[a, b] \cap C[a, b]$ for some $\lambda \in \mathbb{R}$ and $u \in \mathcal{M}^{\nearrow}[a, b] \cap \mathcal{T}[a, b]$ then

(3.6)
$$\int_{a}^{b} f(t) du(t) \ge f\left(\frac{a+b}{2}\right) \left[u(b) - u(a)\right]$$

 $or, \ equivalently$

$$(3.7) \qquad \int_{a}^{b} u(t) df(t) \leq \left[f(b) - f\left(\frac{a+b}{2}\right) \right] u(b) + \left[f\left(\frac{a+b}{2}\right) - f(a) \right] u(a) + \left[f\left(\frac{a+b}{2}\right)$$

Remark 3. Let $w : [a, b] \to \mathbb{R}$ be a Lebesgue integrable function. If $w \ge 0$ and

$$\int_{a}^{b} tw(t) dt = \frac{a+b}{2} \int_{a}^{b} w(t) dt,$$

then the function $u(t) := \int_{a}^{t} w(s) \, ds$ is in $\mathcal{M}^{\nearrow}[a,b] \cap \mathcal{T}[a,b]$ and by (3.6) we deduce that

(3.8)
$$\int_{a}^{b} f(t) w(t) dt \ge f\left(\frac{a+b}{2}\right) \int_{a}^{b} w(t) dt,$$

where $f \in S_{\lambda,\frac{a+b}{2}}[a,b] \cap C[a,b]$ for some $\lambda \in \mathbb{R}$, which provides a generalization of the first Fejér's inequality in (1.2).

The following corollary also holds:

Corollary 4. Let $f \in S_{\lambda,\frac{a+b}{2}}[a,b] \cap C[a,b]$ for some $\lambda \in \mathbb{R}$ and $u \in \mathcal{M}^{\nearrow}[a,b]$. If $\lambda > 0$ and $u \in \mathcal{T}_{Sub}[a,b]$ or $\lambda < 0$ and $u \in \mathcal{T}_{Sup}[a,b]$ then (3.6) or, equivalently (3.7) holds true.

Remark 4. Let $w : [a,b] \to \mathbb{R}$ be a Lebesgue integrable function with $w \ge 0$ and $f \in \mathcal{S}_{\lambda,\frac{a+b}{2}}[a,b] \cap \mathcal{C}[a,b]$ for some $\lambda \in \mathbb{R}$. If $\lambda > 0$ and

$$\int_{a}^{b} tw\left(t\right) dt \geq \frac{a+b}{2} \int_{a}^{b} w\left(t\right) dt,$$

or $\lambda < 0$ and

$$\int_{a}^{b} tw\left(t\right) dt \leq \frac{a+b}{2} \int_{a}^{b} w\left(t\right) dt,$$

then (3.8) holds true.

The second general result is as follows:

Theorem 3. Let $\lambda \in \mathbb{R}$. If $f \in S_{\lambda, \frac{a+b}{2}}[a, b] \cap C[a, b]$ and $u \in \mathcal{M}^{\nearrow}[a, b]$, then

(3.9)
$$f(b) \left[u(b) - \frac{1}{b-a} \int_{a}^{b} u(t) dt \right] + f(a) \left[\frac{1}{b-a} \int_{a}^{b} u(t) dt - u(a) \right]$$
$$- f\left(\frac{a+b}{2}\right) [u(b) - u(a)]$$
$$\geq \lambda \left[\frac{u(a) + u(b)}{2} (b-a) - \int_{a}^{b} u(t) dt \right]$$

and

(3.10)
$$f(b) \left[\frac{1}{b-a} \int_{a}^{b} u(t) dt - u(a) \right] + f(a) \left[u(b) - \frac{1}{b-a} \int_{a}^{b} u(t) dt \right]$$
$$- f\left(\frac{a+b}{2} \right) [u(b) - u(a)]$$
$$\geq \lambda \left[\int_{a}^{b} u(t) dt - \frac{u(a) + u(b)}{2} (b-a) \right].$$

Proof. If $f \in \mathcal{S}_{\lambda,\frac{a+b}{2}}[a,b] \cap \mathcal{C}[a,b]$, then

(3.11)
$$f(b) - f\left(\frac{a+b}{2}\right) \ge \frac{1}{2}\lambda \left(b-a\right)$$

and

(3.12)
$$f(a) - f\left(\frac{a+b}{2}\right) \ge -\frac{1}{2}\lambda(b-a).$$

If we multiply the inequality (3.11) by t - a and (3.12) by b - t and add the obtained inequalities, then we get

$$f(b)(t-a) + f(a)(b-t) - f\left(\frac{a+b}{2}\right)(b-a)$$
$$\geq \lambda(b-a)\left(t - \frac{a+b}{2}\right)$$

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

Integrating over the nondecreasing integrator u on the interval [a, b], we have

(3.13)
$$f(b) \int_{a}^{b} (t-a) du(t) + f(a) \int_{a}^{b} (b-t) du(t) - f\left(\frac{a+b}{2}\right) (b-a) [u(b) - u(a)] \geq \lambda (b-a) \int_{a}^{b} \left(t - \frac{a+b}{2}\right) du(t).$$

Utilising the integration by parts rule for the Riemann-Stieltjes integral, we have

$$\int_{a}^{b} (t-a) \, du(t) = (b-a) \, u(b) - \int_{a}^{b} u(t) \, dt,$$
$$\int_{a}^{b} (b-t) \, du(t) = \int_{a}^{b} u(t) \, dt - (b-a) \, u(a)$$

and

$$\int_{a}^{b} \left(t - \frac{a+b}{2} \right) du(t) = \frac{u(a) + u(b)}{2} (b-a) - \int_{a}^{b} u(t) dt.$$

Therefore by (3.13) we get the desired result (3.9).

Further, if we multiply the inequality (3.11) by b-t and (3.12) by t-a and add the obtained inequalities, then we get

$$f(b)(b-t) + f(a)(t-a) - f\left(\frac{a+b}{2}\right)(b-a)$$
$$\geq -\lambda(b-a)\left(t - \frac{a+b}{2}\right)$$

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

Integrating over the nondecreasing integrator u on the interval [a, b], we deduce the desired result (3.10).

Corollary 5. Let $f \in C_v[a, b]$ and $u \in \mathcal{M}^{\nearrow}[a, b]$, then

(3.14)
$$f(b) \left[u(b) - \frac{1}{b-a} \int_{a}^{b} u(t) dt \right] + f(a) \left[\frac{1}{b-a} \int_{a}^{b} u(t) dt - u(a) \right]$$
$$- f\left(\frac{a+b}{2} \right) [u(b) - u(a)]$$
$$\geq \lambda_{\frac{a+b}{2}} \left[\frac{u(a) + u(b)}{2} (b-a) - \int_{a}^{b} u(t) dt \right]$$

and

$$(3.15) \qquad f(b) \left[\frac{1}{b-a} \int_{a}^{b} u(t) dt - u(a) \right] + f(a) \left[u(b) - \frac{1}{b-a} \int_{a}^{b} u(t) dt \right] \\ - f\left(\frac{a+b}{2} \right) [u(b) - u(a)] \\ \ge \lambda_{\frac{a+b}{2}} \left[\int_{a}^{b} u(t) dt - \frac{u(a) + u(b)}{2} (b-a) \right],$$

where $\lambda_{\frac{a+b}{2}} \in \left[f'_{-}\left(\frac{a+b}{2}\right), f'_{+}\left(\frac{a+b}{2}\right)\right]$.

Corollary 6. Let $f \in \mathcal{S}_{\lambda,\frac{a+b}{2}}[a,b] \cap \mathcal{C}[a,b]$ for some $\lambda \in \mathbb{R}$ and $u \in \mathcal{M}^{\nearrow}[a,b]$. If $\lambda > 0$ and $u \in \mathcal{T}_{Sub}[a,b]$ or $\lambda < 0$ and $u \in \mathcal{T}_{Sup}[a,b]$, then

(3.16)
$$f(b) \left[u(b) - \frac{1}{b-a} \int_{a}^{b} u(t) dt \right] + f(a) \left[\frac{1}{b-a} \int_{a}^{b} u(t) dt - u(a) \right]$$
$$\geq f\left(\frac{a+b}{2}\right) \left[u(b) - u(a) \right].$$

If $\lambda < 0$ and $u \in \mathcal{T}_{Sub}[a, b]$ or $\lambda > 0$ and $u \in \mathcal{T}_{Sup}[a, b]$, then

(3.17)
$$f(b) \left[\frac{1}{b-a} \int_{a}^{b} u(t) dt - u(a) \right] + f(a) \left[u(b) - \frac{1}{b-a} \int_{a}^{b} u(t) dt \right]$$
$$\geq f\left(\frac{a+b}{2}\right) [u(b) - u(a)]$$

Remark 5. Similar weighted inequalities may be stated. However the details are not presented here.

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