A Functional Generalization of Trapezoid Inequality

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ABSTRACT. We show in this paper amongst other that, if $f:[a,b]\to\mathbb{R}$ is absolutely continuous on [a,b] and $\Phi:\mathbb{R}\to\mathbb{R}$ is convex (concave) on \mathbb{R} then

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

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

Natural applications for power and exponential functions are provided as well. Bounds for the Lebesgue p-norms are also given.

1. Introduction

Inequalities providing upper bounds for the quantity

(1.1)
$$\left| \frac{(x-a) f(a) + (b-x) f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right|, \quad x \in [a,b]$$

are known in the literature as generalized trapezoid inequalities, It has been shown in [3], see also [1] that

(1.2)
$$\left| \frac{(x-a)f(a) + (b-x)f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right|$$

$$\leq \left[\frac{1}{2} + \left| \frac{x - \frac{a+b}{2}}{b-a} \right| \right] \bigvee_{a}^{b} (f)$$

for any $x \in [a, b]$, provided that f is of bounded variation on [a, b]. In particular, we have the *trapezoid inequality*

$$\left| \frac{f(a) + f(b)}{2} - \frac{1}{b - a} \int_{a}^{b} f(t) dt \right| \leq \frac{1}{2} \bigvee_{a}^{b} (f).$$

The constant $\frac{1}{2}$ is the best possible.

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If f is absolutely continuous on [a, b], then (see [2, p. 93])

$$(1.4) \quad \left| \frac{(x-a) f(a) + (b-x) f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right|$$

$$\leq \begin{cases} \left[\frac{1}{4} + \left(\frac{x - \frac{a+b}{2}}{b-a} \right)^{2} \right] (b-a) \|f'\|_{[a,b],\infty} & \text{if } f' \in L_{\infty} [a,b]; \\ \frac{1}{(q+1)^{1/q}} \left[\left(\frac{x-a}{b-a} \right)^{q+1} + \left(\frac{b-x}{b-a} \right)^{q+1} \right]^{\frac{1}{q}} (b-a)^{1/q} \|f'\|_{[a,b],p} & \text{if } f' \in L_{p} [a,b]; \\ \left[\frac{1}{2} + \left| \frac{x - \frac{a+b}{2}}{b-a} \right| \right] \|f'\|_{[a,b],1} \end{cases}$$

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

We used here the Lebesgue norms

$$||g||_{[a,b],\infty} := ess \sup_{t \in [a,b]} |g(t)|$$

and

$$||g||_{[a,b],p} := \left(\int_a^b |g(t)|^p dt\right)^{1/p}$$
 for $p \ge 1$.

In particular, we have

(1.5)
$$\left| \frac{f(a) + f(b)}{2} - \frac{1}{b - a} \int_{a}^{b} f(t) dt \right|$$

$$\leq \begin{cases} \frac{1}{4} (b - a) \|f'\|_{\infty} & \text{if } f' \in L_{\infty} [a, b]; \\ \frac{1}{2(q+1)^{1/q}} (b - a)^{1/q} \|f'\|_{p} & \text{if } f' \in L_{p} [a, b], \\ p > 1, \frac{1}{p} + \frac{1}{q} = 1; \end{cases}$$

The constants $\frac{1}{4}$, $\frac{1}{2(q+1)^{1/q}}$ and $\frac{1}{2}$ are the best possible. Finally, for convex functions $f:[a,b]\to\mathbb{R}$, we have [5]

(1.6)
$$\frac{1}{2} \left[(b-x)^2 f'_{+}(x) - (x-a)^2 f'_{-}(x) \right] \\ \leq (b-x) f(b) + (x-a) f(a) - \int_a^b f(t) dt \\ \leq \frac{1}{2} \left[(b-x)^2 f'_{-}(b) - (x-a)^2 f'_{-}(a) \right]$$

for any $x \in (a, b)$, provided that $f'_{-}(b)$ and $f'_{+}(a)$ are finite. As above, the second inequality also holds for x = a and x = b and the constant $\frac{1}{2}$ is the best possible on both sides of (1.6).

In particular, we have

(1.7)
$$\frac{1}{8} (b-a)^{2} \left[f'_{+} \left(\frac{a+b}{2} \right) - f'_{-} \left(\frac{a+b}{2} \right) \right]$$

$$\leq \frac{f(a) + f(b)}{2} - \frac{1}{b-a} \int_{a}^{b} f(t) dt$$

$$\leq \frac{1}{8} (b-a) \left[f'_{-} (b) - f'_{-} (a) \right].$$

The constant $\frac{1}{8}$ is best possible in both inequalities.

For other recent results on the trapezoid inequality, see [4], [6], [7], [8] and [9].

2. Generalized Trapezoid Inequalities

The following result holds:

THEOREM 1. Let $f:[a,b] \to \mathbb{R}$ be a Lebesgue integrable function on [a,b]. If $\Phi: \mathbb{R} \to \mathbb{R}$ is convex (concave) on \mathbb{R} then we have the inequalities

$$(2.1) \qquad \Phi\left(\frac{(x-a)f(a) + (b-x)f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt\right) \\ \leq (\geq) \frac{x-a}{(b-a)^{2}} \int_{a}^{b} \Phi[f(a) - f(t)] dt + \frac{b-x}{(b-a)^{2}} \int_{a}^{b} \Phi[f(b) - f(t)] dt$$

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

PROOF. We have

(2.2)
$$\frac{(x-a) f(a) + (b-x) f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt$$

$$= \frac{1}{b-a} \int_{a}^{b} \left[\frac{(x-a) f(a) + (b-x) f(b)}{b-a} - f(t) \right] dt$$

$$= \frac{1}{b-a} \int_{a}^{b} \frac{(x-a) [f(a) - f(t)] + (b-x) [f(b) - f(t)]}{b-a} dt,$$

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

Using Jensen's inequality for the convex function $\Phi : \mathbb{R} \to \mathbb{R}$ we have

$$(2.3) \qquad \Phi\left(\frac{(x-a)f(a) + (b-x)f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt\right)$$

$$= \Phi\left(\frac{1}{b-a} \int_{a}^{b} \frac{(x-a)[f(a) - f(t)] + (b-x)[f(b) - f(t)]}{b-a} dt\right)$$

$$\leq \frac{1}{b-a} \int_{a}^{b} \Phi\left(\frac{(x-a)[f(a) - f(t)] + (b-x)[f(b) - f(t)]}{b-a}\right) dt$$

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

By the convexity of Φ we also have

(2.4)
$$\Phi\left(\frac{(x-a)[f(a)-f(t)]+(b-x)[f(b)-f(t)]}{b-a}\right) \leq \frac{x-a}{b-a}\Phi[f(a)-f(t)] + \frac{b-x}{b-a}\Phi[f(b)-f(t)]$$

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

Integrating (2.4) over $t \in [a, b]$ we get

$$(2.5) \qquad \frac{1}{b-a} \int_{a}^{b} \Phi\left(\frac{(x-a)[f(a)-f(t)]+(b-x)[f(b)-f(t)]}{b-a}\right) dt \\ \leq \frac{x-a}{(b-a)^{2}} \int_{a}^{b} \Phi[f(a)-f(t)] dt + \frac{b-x}{(b-a)^{2}} \int_{a}^{b} \Phi[f(b)-f(t)] dt$$

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

Utilising (2.3) and (2.5) we deduce the desired result (2.1).

REMARK 1. If we write the inequality (2.1) for the convex function $\Phi : \mathbb{R} \to [0, \infty)$, $\Phi(x) = |x|^p$, $p \ge 1$ we have

$$(2.6) \qquad \left| \frac{(x-a)f(a) + (b-x)f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right|^{p}$$

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

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

If we assume that $f:[a,b] \to \mathbb{R}$ is of bounded variation on [a,b], then

$$|f(t) - f(a)| \le \bigvee_{a=0}^{t} (f) \text{ and } |f(b) - f(t)| \le \bigvee_{a=0}^{t} (f)$$

and by (2.6) we get

$$(2.7) \qquad \left| \frac{(x-a)f(a) + (b-x)f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right|^{p}$$

$$\leq \frac{x-a}{(b-a)^{2}} \int_{a}^{b} \left(\bigvee_{a}^{t} (f)\right)^{p} dt + \frac{b-x}{(b-a)^{2}} \int_{a}^{b} \left(\bigvee_{t}^{b} (f)\right)^{p} dt$$

$$\leq \begin{cases} \frac{1}{b-a} \int_{a}^{b} \left[\left(\bigvee_{a}^{t} (f)\right)^{p} + \left(\bigvee_{t}^{b} (f)\right)^{p}\right] dt \\ \times \left(\frac{1}{2} + \frac{|x-\frac{a+b}{2}|}{b-a}\right); \end{cases}$$

$$\leq \begin{cases} \frac{1}{b-a} \max \left\{ \int_{a}^{b} \left(\bigvee_{a}^{t} (f)\right)^{p} dt, \int_{a}^{b} \left(\bigvee_{t}^{b} (f)\right)^{p} dt \right\}.$$

For p = 1 we have from (2.6) that

(2.8)
$$\left| \frac{(x-a) f(a) + (b-x) f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right|$$

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

for any $x \in [a, b]$, while from (2.7) we have

$$(2.9) \qquad \left| \frac{(x-a) f(a) + (b-x) f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right|$$

$$\leq \frac{x-a}{(b-a)^{2}} \int_{a}^{b} \left(\bigvee_{a}^{t} (f)\right) dt + \frac{b-x}{(b-a)^{2}} \int_{a}^{b} \left(\bigvee_{t}^{b} (f)\right) dt$$

$$\leq \left\{ \left(\frac{1}{2} + \frac{\left|x - \frac{a+b}{2}\right|}{b-a}\right) \bigvee_{a}^{b} (f);$$

$$\leq \left\{ \frac{1}{b-a} \left(\frac{1}{2} \bigvee_{a}^{b} (f) (b-a) + \frac{1}{2} \left| \int_{a}^{b} \left[\bigvee_{a}^{t} (f) - \bigvee_{t}^{b} (f)\right] dt \right| \right);$$

for any $x \in [a, b]$

REMARK 2. If there exists $L_a, L_b > 0$ and $\alpha, \beta \in \mathbb{R}$ with $\alpha p + 1, \beta p + 1 > 0$ and such that

$$|f(t) - f(a)| \le L_a (t - a)^{\alpha}$$
 for any $t \in (a, b]$

and

$$|f(b) - f(t)| \le L_b (b - t)^{\beta}$$
 for any $t \in [a, b)$

then by (2.6)

$$\left| \frac{(x-a) f(a) + (b-x) f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right|^{p} \\
\leq \frac{L_{a}}{(\alpha p+1)} (x-a) (b-a)^{\alpha p-1} + \frac{L_{b}}{(\beta p+1)} (b-x) (b-a)^{\beta p-1}$$

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

If $f:[a,b]\to\mathbb{R}$ is Lipschitzian with the constant L>0, then from (2.10) we have

$$(2.11) \qquad \left| \frac{(x-a) f(a) + (b-x) f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right| \le \frac{L^{1/p}}{(p+1)^{1/p}} (b-a)$$

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

COROLLARY 1. Let $f:[a,b] \to \mathbb{R}$ be an absolutely continuous function on [a,b]. If $\Phi: \mathbb{R} \to \mathbb{R}$ is convex (concave) on \mathbb{R} then we have the inequalities

$$\Phi\left(\frac{(x-a) f(a) + (b-x) f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt\right) \\
\leq \frac{x-a}{(b-a)^{2}} \int_{a}^{b} \left(\frac{1}{t-a} \int_{a}^{t} \Phi\left[(a-t) f'(s)\right] ds\right) dt \\
+ \frac{b-x}{(b-a)^{2}} \int_{a}^{b} \left(\frac{1}{b-t} \int_{t}^{b} \Phi\left[(b-t) f'(s)\right] ds\right) dt$$

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

PROOF. By Jensen's integral inequality we have

(2.13)
$$\Phi[f(a) - f(t)] = \Phi\left[-\int_{a}^{t} f'(s) ds\right]$$
$$= \Phi\left[\frac{1}{t-a} \int_{a}^{t} \left[(a-t) f'(s)\right] ds\right]$$
$$\leq \frac{1}{t-a} \int_{a}^{t} \Phi\left[(a-t) f'(s)\right] ds$$

for any $t \in (a, b]$ and

(2.14)
$$\Phi\left[f\left(b\right) - f\left(t\right)\right] = \Phi\left[\int_{t}^{b} f'\left(s\right) ds\right]$$

$$= \Phi\left[\frac{1}{b-t} \int_{t}^{b} \left[\left(b-t\right) f'\left(s\right)\right] ds\right]$$

$$\leq \frac{1}{b-t} \int_{t}^{b} \Phi\left[\left(b-t\right) f'\left(s\right)\right] ds$$

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

Integrating the inequalities (2.13) and (2.14) over t we get

(2.15)
$$\int_{a}^{b} \Phi\left[f\left(a\right) - f\left(t\right)\right] dt \leq \int_{a}^{b} \left(\frac{1}{t-a} \int_{a}^{t} \Phi\left[\left(a-t\right) f'\left(s\right)\right] ds\right) dt$$

and

(2.16)
$$\int_{a}^{b} \Phi\left[f\left(b\right) - f\left(t\right)\right] dt \le \int_{a}^{b} \left(\frac{1}{b-t} \int_{t}^{b} \Phi\left[\left(b-t\right) f'\left(s\right)\right] ds\right) dt.$$

By making use of (2.1), (2.15) and (2.16) we get the desired result (2.12).

REMARK 3. Let $f:[a,b] \to \mathbb{R}$ be an absolutely continuous function on [a,b]. If we write the inequality (2.12) for the convex function $\Phi(x) = |x|^p$, $p \ge 1$ we have

$$(2.17) \qquad \left| \frac{(x-a)f(a) + (b-x)f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right|^{p}$$

$$\leq \frac{x-a}{(b-a)^{2}} \int_{a}^{b} \left((t-a)^{p-1} \int_{a}^{t} |f'(s)|^{p} ds \right) dt$$

$$+ \frac{b-x}{(b-a)^{2}} \int_{a}^{b} \left((b-t)^{p-1} \int_{t}^{b} |f'(s)|^{p} ds \right) dt$$

$$:= K(x)$$

for any $x \in [a, b]$, provided $f' \in L_p[a, b]$.

We also have the bounds

$$(2.18) \quad K(x)$$

$$\leq \begin{cases} \frac{1}{b-a} \int_{a}^{b} \left[(t-a)^{p-1} \int_{a}^{t} |f'(s)|^{p} ds + (b-t)^{p-1} \int_{t}^{b} |f'(s)|^{p} ds \right] dt \\ \times \left(\frac{1}{2} + \frac{|x - \frac{a+b}{2}|}{b-a} \right) \end{cases}$$

$$\leq \begin{cases} \frac{1}{b-a} \max \left\{ \int_{a}^{b} \left((t-a)^{p-1} \int_{a}^{t} |f'(s)|^{p} ds \right), \\ \int_{a}^{b} \left((b-t)^{p-1} \int_{t}^{b} |f'(s)|^{p} ds \right) dt \right\} \end{cases}$$

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

Since

$$\int_{a}^{t} |f'(s)|^{p} ds \le ||f'||_{[a,b],p}^{p} \text{ and } \int_{t}^{b} |f'(s)|^{p} ds \le ||f'||_{[a,b],p}^{p}, \ t \in [a,b],$$

then we have

$$K(x) \le \frac{(b-a)^{p-1}}{p} \|f'\|_{[a,b],p}^p$$

which is giving the simpler inequality

$$(2.19) \left| \frac{(x-a) f(a) + (b-x) f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right| \leq \frac{(b-a)^{1-1/p}}{p^{1/p}} \|f'\|_{[a,b],p}$$

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

If we assume that $f' \in L_{[a,b],\infty}$ then

$$\int_{a}^{t} |f'(s)|^{p} ds \le (t - a) \|f'\|_{[a,b],\infty}^{p}$$

and

$$\int_{t}^{b} |f'(s)|^{p} ds \leq (b-t) \|f'\|_{[a,b],\infty}^{p}.$$

From the definition of K(x) we have

$$K(x) \le \frac{(b-a)^p}{p+1} \|f'\|_{[a,b],\infty}^p$$

which is giving the simpler inequality

$$(2.20) \quad \left| \frac{(x-a) f(a) + (b-x) f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right| \le \frac{(b-a)}{(p+1)^{1/p}} \|f'\|_{[a,b],\infty}$$

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

We also have the following inequality for absolutely continuous functions:

THEOREM 2. Let $f:[a,b] \to \mathbb{R}$ be an absolutely continuous function on [a,b]. If $\Phi: \mathbb{R} \to \mathbb{R}$ is convex (concave) on \mathbb{R} then we have the inequalities

(2.21)
$$\Phi\left(\frac{(x-a) f(a) + (b-x) f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt\right) \\ \leq \frac{1}{b-a} \int_{a}^{b} \Phi\left((t-x) f'(t)\right) dt.$$

PROOF. Integrating by parts we have the equality, see also [1]

(2.22)
$$\frac{(x-a) f(a) + (b-x) f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt$$

$$= \frac{1}{b-a} \int_{a}^{b} (t-x) f'(t) dt$$

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

Using Jensen's integral inequality we have

$$\Phi\left(\frac{(x-a)f(a) + (b-x)f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt\right)$$

$$= \Phi\left(\frac{1}{b-a} \int_{a}^{b} (t-x)f'(t) dt\right)$$

$$\leq \frac{1}{b-a} \int_{a}^{b} \Phi\left((t-x)f'(t)\right) dt$$

for any $x \in [a, b]$, and the result is proved.

REMARK 4. Let $f:[a,b] \to \mathbb{R}$ be an absolutely continuous function on [a,b]. If we write the inequality (2.21) for the convex function $\Phi(x) = |x|^p$, $p \ge 1$ we have

(2.23)
$$\left| \frac{(x-a) f(a) + (b-x) f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right|^{p}$$

$$\leq \frac{1}{b-a} \int_{a}^{b} |t-x|^{p} |f'(t)|^{p} dt := T(x)$$

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

Utilising Hölder's integral inequality we have

$$(2.24) \quad T(x)$$

$$\leq \begin{cases} \frac{1}{p+1} \left[\left(\frac{x-a}{b-a} \right)^{p+1} + \left(\frac{b-x}{b-a} \right)^{p+1} \right] & \text{if } f' \in L_{\infty} [a,b]; \\ \times (b-a)^{p} \|f'\|_{[a,b],\infty}^{p} \\ \frac{1}{(\alpha p+1)^{1/\alpha}} \left[\left(\frac{x-a}{b-a} \right)^{\alpha p+1} + \left(\frac{b-x}{b-a} \right)^{\alpha p+1} \right]^{1/\alpha} & \text{if } f' \in L_{p\beta} [a,b]; \\ \times (b-a)^{p} \|f'\|_{[a,b],p\beta}^{p} & \beta > 1, \ \frac{1}{\alpha} + \frac{1}{\beta} = 1; \\ \left[\frac{1}{2} + \left| \frac{x-\frac{a+b}{2}}{b-a} \right| \right]^{p} \|f'\|_{[a,b],p}^{p} \end{cases}$$

and then

$$(2.25) \quad \left| \frac{(x-a) f(a) + (b-x) f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right|$$

$$\leq \begin{cases} \frac{1}{(p+1)^{1/p}} \left[\left(\frac{x-a}{b-a} \right)^{p+1} + \left(\frac{b-x}{b-a} \right)^{p+1} \right]^{1/p} & \text{if } f' \in L_{\infty} [a,b]; \\ \times (b-a) \|f'\|_{[a,b],\infty} \\ \frac{1}{(\alpha p+1)^{1/p\alpha}} \left[\left(\frac{x-a}{b-a} \right)^{\alpha p+1} + \left(\frac{b-x}{b-a} \right)^{\alpha p+1} \right]^{1/p\alpha} & \text{if } f' \in L_{p\beta} [a,b]; \\ \times (b-a) \|f'\|_{[a,b],p\beta} & \text{if } f' \in L_{p\beta} [a,b]; \\ \times (b-a) \|f'\|_{[a,b],p\beta} & \beta > 1, \ \frac{1}{\alpha} + \frac{1}{\beta} = 1; \\ \left[\frac{1}{2} + \left| \frac{x-\frac{a+b}{2}}{b-a} \right| \right] \|f'\|_{[a,b],p} \end{cases}$$

for any $x \in [a, b]$

3. Trapezoid Inequalities

Let $f:[a,b]\to\mathbb{R}$ be a Lebesgue integrable function on [a,b]. If $\Phi:\mathbb{R}\to\mathbb{R}$ is convex (concave) on \mathbb{R} then by taking $x=\frac{a+b}{2}$ in by (2.1) we have

(3.1)
$$\Phi\left(\frac{f(a) + f(b)}{2} - \frac{1}{b - a} \int_{a}^{b} f(t) dt\right)$$

$$\leq (\geq) \frac{1}{(b - a)} \int_{a}^{b} \frac{\Phi[f(a) - f(t)] + \Phi[f(b) - f(t)]}{2} dt.$$

We can refine this inequality as follows:

PROPOSITION 1. Let $f:[a,b] \to \mathbb{R}$ be a Lebesgue integrable function on [a,b]. If $\Phi: \mathbb{R} \to \mathbb{R}$ is convex (concave) on \mathbb{R} , then

$$(3.2) \quad \Phi\left(\frac{f(a) + f(b)}{2} - \frac{1}{b - a} \int_{a}^{b} f(t) dt\right)$$

$$\leq (\geq) \frac{1}{b - a} \int_{a}^{b} \Phi\left(\frac{(x - a) f(a) + (b - x) f(b)}{b - a} - \frac{1}{b - a} \int_{a}^{b} f(t) dt\right) dx$$

$$\leq (\geq) \frac{1}{b - a} \int_{a}^{b} \frac{\Phi[f(a) - f(t)] + \Phi[f(b) - f(t)]}{2} dt.$$

PROOF. Integrating the inequality (2.1) over $x \in [a, b]$, we get

$$(3.3) \qquad \frac{1}{b-a} \int_{a}^{b} \Phi\left(\frac{(x-a)f(a) + (b-x)f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt\right) dx$$

$$\leq (\geq) \frac{1}{b-a} \int_{a}^{b} \left[\frac{x-a}{(b-a)^{2}} \int_{a}^{b} \Phi[f(a) - f(t)] dt + \frac{b-x}{(b-a)^{2}} \int_{a}^{b} \Phi[f(b) - f(t)] dt\right] dx$$

$$= \frac{1}{(b-a)} \int_{a}^{b} \frac{\Phi[f(a) - f(t)] + \Phi[f(b) - f(t)]}{2} dt.$$

By Jensen's integral inequality we also have

$$(3.4) \qquad \Phi\left(\frac{1}{b-a} \int_{a}^{b} \left[\frac{(x-a)f(a) + (b-x)f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right] dx \right)$$

$$\leq \frac{1}{b-a} \int_{a}^{b} \Phi\left(\frac{(x-a)f(a) + (b-x)f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right) dx$$

and since

$$\frac{1}{b-a} \int_{a}^{b} \left[\frac{(x-a) f(a) + (b-x) f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right] dx$$
$$= \frac{f(a) + f(b)}{2} - \frac{1}{b-a} \int_{a}^{b} f(t) dt,$$

then by (3.3) and (3.4) we get (3.2).

We denote by $\mathbf{e}:[a,b]\to\mathbb{R}$ the identity function, i.e., $\mathbf{e}(x)=x$. If we write the inequality (3.2) for the convex function $\Phi(x)=|x|^p$, $p\geq 1$, then we have the p-norm inequalities

$$(3.5) (b-a)^{1/p} \left| \frac{f(a) + f(b)}{2} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right|$$

$$\leq \left\| \frac{(\mathbf{e} - a) f(a) + (b - \mathbf{e}) f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right\|_{[a,b],p}$$

$$\leq \frac{1}{2^{1/p}} \left[\|f(a) - f\|_{[a,b],p}^{p} + \|f(b) - f\|_{[a,b],p}^{p} \right]^{1/p}$$

where f is a Lebesgue integrable function.

PROPOSITION 2. Let $f:[a,b] \to \mathbb{R}$ be an absolutely continuous function on [a,b]. If $\Phi: \mathbb{R} \to \mathbb{R}$ is convex (concave) on \mathbb{R} , then we have the inequalities

$$(3.6) \quad \Phi\left(\frac{f(a) + f(b)}{2} - \frac{1}{b - a} \int_{a}^{b} f(t) dt\right)$$

$$\leq (\geq) \frac{1}{b - a} \int_{a}^{b} \Phi\left(\frac{(x - a) f(a) + (b - x) f(b)}{b - a} - \frac{1}{b - a} \int_{a}^{b} f(t) dt\right) dx$$

$$\leq (\geq) \frac{1}{2(b - a)} \int_{a}^{b} \left(\frac{1}{t - a} \int_{a}^{t} \Phi\left[(a - t) f'(s)\right] ds$$

$$+ \frac{1}{b - t} \int_{t}^{b} \Phi\left[(b - t) f'(s)\right] ds\right) dt.$$

The proof follows (2.12) and the Jensen inequality.

If we write the inequality (3.6) for the convex function $\Phi(x) = |x|^p$, $p \ge 1$, then we have the *p*-norm inequalities

$$(3.7) \quad (b-a)^{1/p} \left| \frac{f(a)+f(b)}{2} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right|$$

$$\leq \left\| \frac{(\mathbf{e}-a)f(a)+(b-\mathbf{e})f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right\|_{[a,b],p}$$

$$\leq \frac{1}{2^{1/p}} \left[\int_{a}^{b} \left((t-a)^{p-1} \int_{a}^{t} |f'(s)|^{p} ds + (b-t)^{p-1} \int_{t}^{b} |f'(s)|^{p} ds \right) dt \right]^{1/p}$$

$$\leq \frac{1}{p^{1/p}} (b-a) \|f'\|_{[a,b],p}.$$

Let $f:[a,b]\to\mathbb{R}$ be an absolutely continuous function on [a,b]. If $\Phi:\mathbb{R}\to\mathbb{R}$ is convex (concave) on \mathbb{R} then from (2.21) for $x=\frac{a+b}{2}$ we have the inequality

(3.8)
$$\Phi\left(\frac{f\left(a\right) + f\left(b\right)}{2} - \frac{1}{b-a} \int_{a}^{b} f\left(t\right) dt\right)$$

$$\leq \frac{1}{b-a} \int_{a}^{b} \Phi\left(\left(t - \frac{a+b}{2}\right) f'\left(t\right)\right) dt.$$

Utilising Jensen's inequality and (2.21) we also have:

PROPOSITION 3. Let $f:[a,b] \to \mathbb{R}$ be an absolutely continuous function on [a,b]. If $\Phi: \mathbb{R} \to \mathbb{R}$ is convex (concave) on \mathbb{R} then we have the inequalities

$$(3.9) \quad \Phi\left(\frac{f(a) + f(b)}{2} - \frac{1}{b - a} \int_{a}^{b} f(t) dt\right)$$

$$\leq (\geq) \frac{1}{b - a} \int_{a}^{b} \Phi\left(\frac{(x - a) f(a) + (b - x) f(b)}{b - a} - \frac{1}{b - a} \int_{a}^{b} f(t) dt\right) dx$$

$$\leq (\geq) \frac{1}{(b - a)^{2}} \int_{a}^{b} \int_{a}^{b} \Phi\left((t - x) f'(t)\right) dt dx.$$

If we take the convex function $\Phi(x) = |x|^p$, $p \ge 1$, then

(3.10)
$$\int_{a}^{b} \int_{a}^{b} \Phi\left((t-x) f'(t)\right) dt dx$$

$$= \int_{a}^{b} \int_{a}^{b} |t-x|^{p} |f'(t)|^{p} dt dx$$

$$= \int_{a}^{b} \left(\int_{a}^{b} |t-x|^{p} dx\right) |f'(t)|^{p} dt$$

$$= \int_{a}^{b} \left(\int_{a}^{t} (t-x)^{p} dx + \int_{t}^{b} (x-t)^{p} dx\right) |f'(t)|^{p} dt$$

$$= \int_{a}^{b} \left(\frac{(t-a)^{p+1} + (b-t)^{p+1}}{p+1}\right) |f'(t)|^{p} dt$$

$$= \frac{1}{p+1} \int_{a}^{b} \left((t-a)^{p+1} + (b-t)^{p+1}\right) |f'(t)|^{p} dt$$

$$= \frac{1}{p+1} \left\| \left[(\mathbf{e}-a)^{1+1/p} + (b-\mathbf{e})^{1+1/p} \right] f' \right\|_{[a,b],p}^{p}$$

and then from (3.10) we have the p-norm inequalities

$$(3.11) (b-a)^{1/p} \left| \frac{f(a)+f(b)}{2} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right|$$

$$\leq \left\| \frac{(\mathbf{e}-a)f(a)+(b-\mathbf{e})f(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right\|_{[a,b],p}$$

$$\leq \frac{1}{(p+1)^{1/p} (b-a)^{1/p}} \left\| \left[(\mathbf{e}-a)^{1+1/p} + (b-\mathbf{e})^{1+1/p} \right] f' \right\|_{[a,b],p} .$$

4. Inequalities for the Exponential

Let $g:[a,b]\to\mathbb{R}$ be a Lebesgue integrable function on [a,b]. If we take $\Phi:\mathbb{R}\to(0,\infty)$, $\Phi(x)=\exp x$ in the inequality (2.1) then we have the inequality

$$\exp\left(\frac{(x-a)g(a) + (b-x)g(b)}{b-a} - \frac{1}{b-a} \int_{a}^{b} g(t) dt\right)$$

$$\leq \frac{x-a}{(b-a)^{2}} \int_{a}^{b} \exp\left[g(a) - g(t)\right] dt + \frac{b-x}{(b-a)^{2}} \int_{a}^{b} \exp\left[g(b) - g(t)\right] dt$$

$$= \left[\frac{x-a}{(b-a)^{2}} \exp\left[g(a)\right] + \frac{b-x}{(b-a)^{2}} \exp\left[g(b)\right]\right] \int_{a}^{b} \exp\left[-g(t)\right] dt$$

for any $x \in [a, b]$, which is equivalent with

$$(4.1) \qquad \frac{\exp\left[\frac{(x-a)g(a)+(b-x)g(b)}{b-a}\right]}{\exp\left[\frac{1}{b-a}\int_{a}^{b}g\left(t\right)dt\right]}$$

$$\leq \left[\frac{x-a}{(b-a)^{2}}\exp\left[g\left(a\right)\right] + \frac{b-x}{(b-a)^{2}}\exp\left[g\left(b\right)\right]\right]\int_{a}^{b}\exp\left[-g\left(t\right)\right]dt$$

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

Proposition 4. Let $f:[a,b] \to (0,\infty)$ be a Lebesgue integrable function on [a,b] . Then

$$(4.2) \qquad \frac{\left[f\left(a\right)\right]^{\frac{x-a}{b-a}}\left[g\left(b\right)\right]^{\frac{b-x}{b-a}}}{\exp\left[\frac{1}{b-a}\int_{a}^{b}\ln f\left(t\right)dt\right]} \\ \leq \left[\left(\frac{x-a}{b-a}\right)f\left(a\right) + \left(\frac{b-x}{b-a}\right)f\left(b\right)\right] \frac{1}{b-a}\int_{a}^{b} \frac{dt}{f\left(t\right)} \\$$

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

The proof follows by (4.1) on taking $q = \ln f$.

Let $g:[a,b]\to\mathbb{R}$ be an absolutely continuous function on [a,b]. If we take $\Phi:\mathbb{R}\to(0,\infty)$, $\Phi(x)=\exp x$ in the inequality (2.1) then we have the inequality

$$(4.3) \qquad \frac{\exp\left[\frac{(x-a)g(a)+(b-x)g(b)}{b-a}\right]}{\exp\left[\frac{1}{b-a}\int_{a}^{b}g(t)dt\right]}$$

$$\leq \frac{x-a}{(b-a)^{2}}\int_{a}^{b}\left(\frac{1}{t-a}\int_{a}^{t}\exp\left[(a-t)g'(s)\right]ds\right)dt$$

$$+\frac{b-x}{(b-a)^{2}}\int_{a}^{b}\left(\frac{1}{b-t}\int_{t}^{b}\exp\left[(b-t)g'(s)\right]ds\right)dt.$$

Moreover, if we assume that there exists the constants γ and Γ such that

(4.4)
$$\gamma \leq g'(s) \leq \Gamma$$
 for almost every $s \in [a, b]$

then

$$\int_{a}^{t} \exp\left[\left(a-t\right)g'\left(s\right)\right] ds \le \int_{a}^{t} \exp\left[\left(a-t\right)\gamma\right] ds$$
$$= \left(t-a\right) \exp\left[\left(a-t\right)\gamma\right]$$

and

$$\int_{t}^{b} \exp\left[\left(b - t\right) g'\left(s\right)\right] ds \le \int_{t}^{b} \exp\left[\left(b - t\right) \Gamma\right] ds$$
$$= \left(b - t\right) \exp\left[\left(b - t\right) \Gamma\right].$$

Therefore

$$\int_{a}^{b} \left(\frac{1}{t-a} \int_{a}^{t} \exp\left[(a-t) g'(s) \right] ds \right) dt \le \int_{a}^{b} \exp\left[(a-t) \gamma \right] dt$$
$$= \frac{1}{\gamma} - \frac{\exp\left[- (b-a) \gamma \right]}{\gamma}$$

and

$$\int_{a}^{b} \left(\frac{1}{b-t} \int_{t}^{b} \exp\left[(b-t) g'(s) \right] ds \right) dt \le \int_{a}^{b} \exp\left[(b-t) \Gamma \right] dt$$
$$= -\frac{1}{\Gamma} + \frac{\exp\left[(b-a) \Gamma \right]}{\Gamma}.$$

We can state the following proposition:

PROPOSITION 5. Let $g:[a,b]\to\mathbb{R}$ be an absolutely continuous function on [a,b]. If we assume that there exists the constants γ and Γ such that (4.4) holds true, then

$$(4.5) \qquad \frac{\exp\left[\frac{(x-a)g(a)+(b-x)g(b)}{b-a}\right]}{\exp\left[\frac{1}{b-a}\int_{a}^{b}g\left(t\right)dt\right]}$$

$$\leq \frac{b-x}{(b-a)^{2}}\left(\frac{\exp\left[(b-a)\Gamma\right]}{\Gamma} - \frac{1}{\Gamma}\right) + \frac{x-a}{(b-a)^{2}}\left(\frac{1}{\gamma} - \frac{\exp\left[-(b-a)\gamma\right]}{\gamma}\right)$$

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

Let $g:[a,b]\to\mathbb{R}$ be an absolutely continuous function on [a,b]. If we take $\Phi:\mathbb{R}\to(0,\infty)$, $\Phi(x)=\exp x$ in the inequality (2.21) then we have the inequality

$$(4.6) \qquad \frac{\exp\left[\frac{(x-a)g(a)+(b-x)g(b)}{b-a}\right]}{\exp\left[\frac{1}{b-a}\int_{a}^{b}g\left(t\right)dt\right]} \leq \frac{1}{b-a}\int_{a}^{b}\exp\left(\left(t-x\right)g'\left(t\right)\right)dt.$$

If we assume that there exists the constants γ and Γ such that (4.4) holds true, then

$$\begin{split} & \int_{a}^{b} \exp\left(\left(t-x\right)g'\left(t\right)\right)dt \\ & = \int_{a}^{x} \exp\left(\left(t-x\right)g'\left(t\right)\right)dt + \int_{x}^{b} \exp\left(\left(t-x\right)g'\left(t\right)\right)dt \\ & \leq \int_{a}^{x} \exp\left(\left(t-x\right)\gamma\right)dt + \int_{x}^{b} \exp\left(\left(t-x\right)\Gamma\right)dt \\ & = \frac{1}{\gamma} - \frac{\exp\left(-\gamma\left(x-a\right)\right)}{\gamma} + \frac{\exp\left(\Gamma\left(b-x\right)\right)}{\Gamma} - \frac{1}{\Gamma}. \end{split}$$

We can state then the following result:

PROPOSITION 6. Let $g:[a,b]\to\mathbb{R}$ be an absolutely continuous function on [a,b]. If we assume that there exists the constants γ and Γ such that (4.4) holds

true, then

(4.7)
$$\frac{\exp\left[\frac{(x-a)g(a)+(b-x)g(b)}{b-a}\right]}{\exp\left[\frac{1}{b-a}\int_{a}^{b}g\left(t\right)dt\right]} \leq \frac{\exp\left(\Gamma\left(b-x\right)\right)}{\Gamma} - \frac{1}{\Gamma} + \frac{1}{\gamma} - \frac{\exp\left(-\gamma\left(x-a\right)\right)}{\gamma},$$

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

The interested reader may state some similar inequalities by using the convex function $\Phi: \mathbb{R} \to (0, \infty)$, $\Phi(x) = \cosh(x) := \frac{e^x + e^{-x}}{2}$. The details are omitted.

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