ON THE OSTROWSKI INEQUALITY FOR THE RIEMANN-STIELTJES INTEGRAL $\int_{a}^{b}f\left(t\right)du\left(t\right),$ where f is of HÖLDER TYPE AND *u* IS OF BOUNDED VARIATION AND APPLICATIONS

S. S. DRAGOMIR

ABSTRACT. In this paper we point out an Ostrowski type inequality for the Riemann-Stieltjes integral $\int_{a}^{b} f(t) du(t)$, where f is of p - H-Hölder type on [a, b], and u is of bounded variation on [a, b]. Applications for the approximation problem of the Riemann-Stieltjes integral in terms of Riemann-Stieltjes sums are also given.

1. INTRODUCTION

In 1938, A. Ostrowski proved the following integral inequality [1, p. 468]:

Theorem 1. Let $f : [a,b] \to \mathbb{R}$ be continuous on [a,b], differentiable on (a,b), with its first derivative f' : $(a,b) \rightarrow \mathbb{R}$ bounded on (a,b), that is, $\|f'\|_{\infty} :=$ $\sup_{t\in(a,b)}|f'(t)|<\infty$. Then

(1.1)
$$\left| f(x) - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right| \leq \left[\frac{1}{4} + \left(\frac{x - \frac{a+b}{2}}{b-a} \right)^{2} \right] \|f'\|_{\infty} (b-a),$$

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

For a different proof than the original one provided by Ostrowski in 1938 as well as applications for special means (identric mean, logarithmic mean, p-logarithmic mean, etc.) and in *Numerical Analysis* for quadrature formulae of Riemann type, see the recent paper [2].

In [3], the following version of Ostrowski's inequality for the 1-norm of the first derivatives has been given.

Theorem 2. Let $f : [a,b] \to \mathbb{R}$ be continuous on [a,b], differentiable on (a,b), with its first derivative $f': (a,b) \rightarrow \mathbb{R}$ integrable on (a,b), that is, $\|f'\|_1 :=$ $\int_{a}^{b} |f'(t)| dt < \infty.$ Then

(1.2)
$$\left| f(x) - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right| \leq \left[\frac{1}{2} + \frac{|x - \frac{a+b}{2}|}{b-a} \right] \|f'\|_{1},$$

for all $x \in [a, b]$. The constant $\frac{1}{2}$ is sharp.

Date: April, 1999.

¹⁹⁹¹ Mathematics Subject Classification. Primary 26D15, 26D20. Secondary 41A55. Key words and phrases. Ostrowski inequality, Riemann-Stieltjes integral.

S. S. DRAGOMIR

Note that the sharpness of the constant $\frac{1}{2}$ in the class of differentiable mappings whose derivatives are integrable on (a, b) has been proven in the paper [5].

In [3], the authors applied (1.2) for special means and for quadrature formulae of Riemann type.

The following natural extension of Theorem 2 has been pointed out by S.S. Dragomir in [6].

Theorem 3. Let $f : [a,b] \to \mathbb{R}$ be a mapping of bounded variation on [a,b] and $\bigvee_{a}^{b} (f)$ its total variation on [a,b]. Then

(1.3)
$$\left| f(x) - \frac{1}{b-a} \int_{a}^{b} f(t) dt \right| \leq \left[\frac{1}{2} + \frac{\left| x - \frac{a+b}{2} \right|}{b-a} \right] \bigvee_{a}^{b} (f),$$

for all $x \in [a, b]$. The constant $\frac{1}{2}$ is sharp.

In [6], the author applied (1.3) for quadrature formulae of Riemann type as well as for Euler's Beta mapping.

In this paper we point out some generalizations of (1.3) for the Riemann-Stieltjes integral $\int_{a}^{b} f(t) du(t)$ where f is of Hölder type and u is of bounded variation. Applications to the problem of approximating the Riemann-Stieltjes integral in terms of Riemann-Stieltjes sums are also given.

2. Some Integral Inequalities

The following theorem holds.

Theorem 4. Let $f : [a, b] \to \mathbb{R}$ be a p-H-Hölder type mapping, that is, it satisfies the condition

(2.1)
$$|f(x) - f(y)| \le H |x - y|^p$$
, for all $x, y \in [a, b]$;

where H > 0 and $p \in (0,1]$ are given, and $u : [a,b] \to \mathbb{R}$ is a mapping of bounded variation on [a,b]. Then we have the inequality

(2.2)
$$\left| f(x)(u(b) - u(a)) - \int_{a}^{b} f(t) du(t) \right| \\ \leq H \left[\frac{1}{2}(b-a) + \left| x - \frac{a+b}{2} \right| \right]^{p} \bigvee_{a}^{b} (u),$$

for all $x \in [a, b]$, where $\bigvee_{a}^{b}(u)$ denotes the total variation of u on [a, b]. Furthermore, the constant $\frac{1}{2}$ is the best possible, for all $p \in (0, 1]$.

Proof. It is well known that if $g : [a, b] \to \mathbb{R}$ is continuous and $v : [a, b] \to \mathbb{R}$ is of bounded variation, then the Riemann-Stieltjes integral $\int_a^b g(t) dv(t)$ exists and the following inequality holds:

(2.3)
$$\left| \int_{a}^{b} g\left(t\right) dv\left(t\right) \right| \leq \sup_{t \in [a,b]} \left| g\left(t\right) \right| \bigvee_{a}^{b} \left(v\right).$$

 $\mathbf{2}$

Using this property, we have

(2.4)
$$\left| f(x)(u(b) - u(a)) - \int_{a}^{b} f(t) du(t) \right| = \left| \int_{a}^{b} (f(x) - f(t)) du(t) \right|$$

 $\leq \sup_{t \in [a,b]} |f(x) - f(t)| \bigvee_{a}^{b} (u).$

As f is of p - H-Hölder type, we have

$$\sup_{t \in [a,b]} |f(x) - g(t)| \leq \sup_{t \in [a,b]} [H | x - t|^{p}] \\ = H \max\{(x - a)^{p}, (b - x)^{p}\} \\ = H [\max\{x - a, b - x\}]^{p} \\ = H \left[\frac{1}{2}(b - a) + \left|x - \frac{a + b}{2}\right|\right]^{p}.$$

Using (2.4), we deduce (2.2).

To prove the sharpness of the constant $\frac{1}{2}$ for any $p \in (0, 1]$, assume that (2.2) holds with a constant C > 0, that is,

(2.5)
$$\left| f(x)(u(b) - u(a)) - \int_{a}^{b} f(t) du(t) \right| \\ \leq H \left[C(b-a) + \left| x - \frac{a+b}{2} \right| \right]^{p} \bigvee_{a}^{b} (u),$$

for all f, p - H-Hölder type mappings on [a, b] and u of bounded variation on the same interval.

Choose $f(x) = x^p$ $(p \in (0,1])$, $x \in [0,1]$ and $u : [0,1] \to [0,\infty)$ given by

$$u(x) = \begin{cases} 0 \text{ if } x \in [0, 1) \\ 1 \text{ if } x = 1 \end{cases}$$

 As

$$|f(x) - f(y)| = |x^p - y^p| \le |x - y|^p$$

for all $x, y \in [0, 1]$, $p \in (0, 1]$, it follows that f is of p - H-Hölder type with the constant H = 1.

By using the integration by parts formula for Riemann-Stieltjes integrals, we have:

$$\int_{0}^{1} f(t) du(t) = f(t) u(t)]_{0}^{1} - \int_{0}^{1} u(t) df(t)$$
$$= 1 - 0 = 1$$

and

$$\bigvee_{0}^{1} (u) = 1.$$

Consequently, by (2.5), we get

$$|x^{p} - 1| \le \left[C + \left|x - \frac{1}{2}\right|\right]^{p}$$
, for all $x \in [0, 1]$.

For x = 0, we get $1 \le (C + \frac{1}{2})^p$, which implies that $C \ge \frac{1}{2}$, and the theorem is completely proved.

The following corollaries are natural.

Corollary 1. Let u be as in Theorem 4 and $f : [a,b] \to \mathbb{R}$ an L-Lipschitzian mapping on [a,b], that is,

(L)
$$|f(t) - f(s)| \le L |t - s| \text{ for all } t, s \in [a, b]$$

where L > 0 is fixed.

Then, for all $x \in [a, b]$, we have the inequality

(2.6)
$$\begin{aligned} |\Theta(f, u, a, b)| \\ \leq L \left[\frac{1}{2} (b-a) + \left| x - \frac{a+b}{2} \right| \right] \bigvee_{a}^{b} (u) \end{aligned}$$

where

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

is the Ostrowski's functional associated to f and u as above. The constant $\frac{1}{2}$ is the best possible.

Remark 1. If u is monotonic on [a, b] and f is of $p - H - H\ddot{o}lder$ type, then, by (2.2) we get

(2.7)
$$|\Theta(f, u, a, b)| \\ \leq H\left[\frac{1}{2}(b-a) + \left|x - \frac{a+b}{2}\right|\right] |u(b) - u(a)|, \ x \in [a, b],$$

and if we assume that f is L-Lipschitzian, then (2.6) becomes

(2.8)
$$\begin{aligned} |\Theta(f, u, a, b)| \\ \leq & L\left[\frac{1}{2}(b-a) + \left|x - \frac{a+b}{2}\right|\right] |u(b) - u(a)|, \ x \in [a, b] \end{aligned}$$

Remark 2. If u is K-Lipschitzian, then obviously u is of bounded variation on [a,b] and $\bigvee_{a}^{b}(u) \leq L(b-a)$. Consequently, if f is of $p - H - H\"{o}lder$ type, then

(2.9)
$$|\Theta(f, u, a, b)| \le HK \left[\frac{1}{2} (b-a) + \left| x - \frac{a+b}{2} \right| \right]^p (b-a), \ x \in [a, b]$$

and if f is L-Lipschitzian, then

(2.10)
$$|\Theta(f, u, a, b)| \le LK \left[\frac{1}{2} (b-a) + \left| x - \frac{a+b}{2} \right| \right] (b-a), x \in [a, b]$$

The following corollary concerning a generalization of the mid-point inequality holds:

Corollary 2. Let f and u be as defined in Theorem 4. Then we have the generalized mid-point formula

(2.11)
$$|\Upsilon(f, u, a, b)| \leq \frac{H}{2^p} \left(b - a\right)^p \bigvee_a^b \left(u\right),$$

where

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

is the mid point functional associated to f and u as above. In particular, if f is L-Lipschitzian, then

(2.12)
$$|\Upsilon(f, u, a, b)| \leq \frac{L}{2} (b-a) \bigvee_{a}^{b} (u) .$$

Remark 3. Now, if in (2.11) and (2.12) we assume that u is monotonic, then we get the midpoint inequalities

(2.13)
$$|\Upsilon(f, u, a, b)| \le \frac{H}{2^p} (b - a)^p |u(b) - u(a)|$$

and

(2.14)
$$|\Upsilon(f, u, a, b)| \le \frac{L}{2} (b - a) |u(b) - u(a)|$$

respectively.

In addition, if in (2.11) and (2.12) we assume that u is K-Lipschitzian, then we obtain the inequalities

(2.15)
$$|\Upsilon(f, u, a, b)| \le \frac{HK}{2^p} (b-a)^{p+1}$$

and

(2.16)
$$|\Upsilon(f, u, a, b)| \leq \frac{LK}{2} \left(b - a\right)^2.$$

The following inequalities of "rectangle type" also hold:

Corollary 3. Let f and u be as in Theorem 4. Then we have the generalized "left rectangle" inequality

(2.17)
$$\left| f(a) (u(b) - u(a)) - \int_{a}^{b} f(t) du(t) \right| \le H (b - a)^{p} \bigvee_{a}^{b} (u)$$

and the "right rectangle" inequality

(2.18)
$$\left| f(b)(u(b) - u(a)) - \int_{a}^{b} f(t) du(t) \right| \le H(b-a)^{p} \bigvee_{a}^{b} (u).$$

Remark 4. If we add (2.17) and (2.18), then, by the triangle inequality, we end up with the following generalized trapezoidal inequality

(2.19)
$$\left|\frac{f(a) + f(b)}{2} \left(u(b) - u(a)\right) - \int_{a}^{b} f(t) \, du(t)\right| \le H \left(b - a\right)^{p} \bigvee_{a}^{b} \left(u\right).$$

In what follows, we point out some results for the Riemann integral of a product. **Corollary 4.** Let $f : [a, b] \to \mathbb{R}$ be a p - H - Hölder type mapping and $g : [a, b] \to \mathbb{R}$ be continuous on [a, b]. Then we have the inequality

(2.20)
$$\left| f(x) \int_{a}^{b} g(s) ds - \int_{a}^{b} f(t) g(t) dt \right|$$
$$\leq H \left[\frac{1}{2} (b-a) + \left| x - \frac{a+b}{2} \right| \right]^{p} \int_{a}^{b} |g(s)| ds$$

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

Proof. Define the mapping $u : [a, b] \to \mathbb{R}$, $u(t) = \int_a^t g(s) \, ds$. Then u is differentiable on (a, b) and u'(t) = g(t). Using the properties of the Riemann-Stieltjes integral, we have

$$\int_{a}^{b} f(t) du(t) = \int_{a}^{b} f(t) g(t) dt$$

and

$$\bigvee_{a}^{b} (u) = \int_{a}^{b} |u'(t)| \, dt = \int_{a}^{b} |g(t)| \, dt.$$

Therefore, by the inequality (2.2), we deduce (2.20).

Remark 5. The best inequality we can get from (2.20) is that one for which $x = \frac{a+b}{2}$, obtaining the midpoint inequality

(2.21)
$$\left| f\left(\frac{a+b}{2}\right) \int_{a}^{b} g(s) \, ds - \int_{a}^{b} f(t) g(t) \, dt \right| \leq \frac{1}{2^{p}} H(b-a)^{p} \int_{a}^{b} |g(s)| \, ds.$$

We now give some examples of weighted Ostrowski inequalities for some of the most popular weights.

Example 1. (Legendre) If g(t) = 1, and $t \in [a, b]$, then we get the following Ostrowski inequality for Hölder type mappings $f : [a, b] \to \mathbb{R}$

(2.22)
$$|(b-a)f(x) - \int_{a}^{b} f(t) dt| \le H\left[\frac{1}{2}(b-a) + \left|x - \frac{a+b}{2}\right|\right]^{p}(b-a)$$

for all $x \in [a, b]$, and, in particular, the mid-point inequality

(2.23)
$$\left| (b-a) f\left(\frac{a+b}{2}\right) - \int_{a}^{b} f(t) dt \right| \leq \frac{1}{2^{p}} H (b-a)^{p+1}.$$

Example 2. (Logarithm) If $g(t) = \ln\left(\frac{1}{t}\right)$, $t \in (0,1]$, f is of p-Hölder type on [0,1] and the integral $\int_0^1 f(t) \ln\left(\frac{1}{t}\right) dt$ is finite, then we have

(2.24)
$$\left| f(x) - \int_{0}^{1} f(t) \ln\left(\frac{1}{t}\right) dt \right| \le H \left[\frac{1}{2} + \left| x - \frac{1}{2} \right| \right]^{T}$$

for all $x \in [0, 1]$ and, in particular,

(2.25)
$$\left| f\left(\frac{1}{2}\right) - \int_{0}^{1} f\left(t\right) \ln\left(\frac{1}{t}\right) dt \right| \leq \frac{1}{2^{p}} H$$

Example 3. (Jacobi) If $g(t) = \frac{1}{\sqrt{t}}, t \in (0,1], f$ is as above and the integral $\int_0^1 \frac{f(t)}{\sqrt{t}} dt$ is finite, then we have

(2.26)
$$\left| f(x) - \frac{1}{2} \int_{0}^{1} \frac{f(t)}{\sqrt{t}} dt \right| \le H \left[\frac{1}{2} + \left| x - \frac{1}{2} \right| \right]^{p},$$

for all $x \in [0, 1]$ and, in particular,

(2.27)
$$\left| f\left(\frac{1}{2}\right) - \frac{1}{2} \int_0^1 \frac{f(t)}{\sqrt{t}} dt \right| \le \frac{1}{2^p} H.$$

Finally, we have the following:

Example 4. (*Chebychev*) If $g(t) = \frac{1}{\sqrt{1-t^2}}$, $t \in (-1,1)$, f is of p-Hölder type on (-1,-1) and the integral $\int_{-1}^{1} \frac{f(t)}{\sqrt{1-t^2}} dt$ is finite, then

(2.28)
$$\left| f(x) - \frac{1}{\pi} \int_{-1}^{1} \frac{f(t)}{\sqrt{1 - t^2}} dt \right| \le H \left[1 + |x| \right]^p$$

for all $x \in [-1, 1]$, and in particular,

(2.29)
$$\left| f(0) - \frac{1}{\pi} \int_{-1}^{1} \frac{f(t)}{\sqrt{1 - t^2}} dt \right| \le H.$$

3. An Approximation for the Riemann-Stieltjes Integral

Consider $I_n : a = x_0 < x_1 < ... < x_{n-1} < x_n = b$ to be a division of the interval [a, b], $h_i := x_{i+1} - x_i$ (i = 0, ..., n - 1) and $\nu(h) := \max\{h_i | i = 0, ..., n - 1\}$. Define the general Riemann-Stieltjes sum

(3.1)
$$S(f, u, I_n, \xi) := \sum_{i=0}^{n-1} f(\xi_i) \left(u(x_{i+1}) - u(x_i) \right).$$

In what follows, we point out some upper bounds for the error approximation of the Riemann-Stieltjes integral $\int_{a}^{b}f\left(t\right)du\left(t\right)$ by its Riemann-Stieltjes sum $S\left(f,u,I_{n},\xi\right)$.

Theorem 5. Let $u : [a,b] \to \mathbb{R}$ be a mapping of bounded variation on [a,b] and $f : [a,b] \to \mathbb{R}$ a $p - H - H \ddot{o} lder$ type mapping. Then

(3.2)
$$\int_{a}^{b} f(t) du(t) = S(f, u, I_{n}, \xi) + R(f, u, I_{n}, \xi),$$

where $S(f, u, I_n, \xi)$ is as given in (3.1) and the remainder $R(f, u, I_n, \xi)$ satisfies the bound

(3.3)
$$|R(f, u, I_n, \xi)| \leq H\left[\frac{1}{2}\nu(h) + \max_{i=0,n-1} \left|\xi_i - \frac{x_i + x_{i+1}}{2}\right|\right]^p \bigvee_a^b (u)$$

 $\leq H[\nu(h)]^p \bigvee_a^b (u).$

Proof. We apply Theorem 4 on the subintervals $[x_i, x_{i+1}]$ (i = 0, ..., n - 1) to obtain

(3.4)
$$\left| f(\xi_{i}) (u(x_{i+1}) - u(x_{i})) - \int_{x_{i}}^{x_{i+1}} f(t) du(t) \right| \\ \leq H \left[\frac{1}{2} h_{i} + \left| \xi_{i} - \frac{x_{i} + x_{i+1}}{2} \right| \right]^{p} \bigvee_{x_{i}}^{x_{i+1}} (u),$$

for all $i \in \{0, ..., n-1\}$.

Summing over i from 0 to n-1 and using the generalized triangle inequality, we

deduce

$$\begin{aligned} |R(f, u, I_n, \xi)| &\leq \sum_{i=0}^{n-1} \left| f(\xi_i) \left(u(x_{i+1}) - u(x_i) \right) - \int_{x_i}^{x_{i+1}} f(t) \, du(t) \right| \\ &\leq H \sum_{i=0}^{n-1} \left[\frac{1}{2} h_i + \left| \xi_i - \frac{x_i + x_{i+1}}{2} \right| \right]^p \bigvee_{x_i}^{x_{i+1}} (u) \\ &\leq H \sup_{i=0, n-1} \left[\frac{1}{2} h_i + \left| \xi_i - \frac{x_i + x_{i+1}}{2} \right| \right]^p \sum_{i=0}^{n-1} \bigvee_{x_i}^{x_{i+1}} (u). \end{aligned}$$

However,

$$\sup_{i=\overline{0,n-1}} \left[\frac{1}{2}h_i + \left| \xi_i - \frac{x_i + x_{i+1}}{2} \right| \right]^p \le \left[\frac{1}{2}\nu\left(h\right) + \sup\left| \xi_i - \frac{x_i + x_{i+1}}{2} \right| \right]^p$$

and

$$\sum_{i=0}^{n-1} \bigvee_{x_i}^{x_{i+1}} (u) = \bigvee_{a}^{b} (u) \,,$$

which completely proves the first inequality in (3.3). For the second inequality, we observe that

$$\left|\xi_i - \frac{x_i + x_{i+1}}{2}\right| \le \frac{1}{2} \cdot h_i,$$

for all $i\in\left\{ 0,...,n-1\right\} .$

The theorem is thus proved. \blacksquare

The following corollaries are natural.

Corollary 5. Let u be as in Theorem 5 and f an L-Lipschitzian mapping. Then we have the formula (3.2) and the remainder $R(f, u, I_n, \xi)$ satisfies the bound

(3.5)
$$|R(f, u, I_n, \xi)| \leq L \left[\frac{1}{2} \nu(h) + \max_{i=0, n-1} \left| \xi_i - \frac{x_i + x_{i+1}}{2} \right| \right] \bigvee_a^b (u)$$

 $\leq H \nu(h) \bigvee_a^b (u).$

Remark 6. If u is monotonic on [a, b], then the error estimate (3.3) becomes

(3.6)
$$|R(f, u, I_n, \xi)|$$

$$\leq H \left[\frac{1}{2} \nu(h) + \max_{i=0,n-1} \left| \xi_i - \frac{x_i + x_{i+1}}{2} \right| \right]^p |u(b) - u(a)|$$

$$\leq H \left[\nu(h) \right]^p |u(b) - u(a)|$$

and (3.5) becomes

(3.7)
$$|R(f, u, I_{n}, \xi)| \leq L \left[\frac{1}{2} \nu(h) + \max_{i=\overline{0,n-1}} \left| \xi_{i} - \frac{x_{i} + x_{i+1}}{2} \right| \right] |u(b) - u(a)| \leq L \nu(h) |u(b) - u(a)|.$$

Using Remark 2, we can state the following corollary.

8

Corollary 6. If $u : [a,b] \to \mathbb{R}$ is Lipschitzian with the constant K and $f : [a,b] \to \mathbb{R}$ is of p-H-H"older type, then the formula (3.2) holds and the remainder $R(f, u, I_n, \xi)$ satisfies the bound

(3.8)
$$|R(f, u, I_n, \xi)| \leq HK \sum_{i=0}^{n-1} \left[\frac{1}{2} h_i + \left| \xi_i - \frac{x_i + x_{i+1}}{2} \right| \right]^p h_i$$
$$\leq HK \sum_{i=0}^{n-1} h_i^{p+1} \leq HK (b-a) \left[\nu(h) \right]^p.$$

In particular, if we assume that f is L-Lipschitzian, then

(3.9)
$$|R(f, u, I_n, \xi)| \leq \frac{1}{2} LK \sum_{i=0}^{n-1} h_i^2 + LK \sum_{i=0}^{n-1} \left| \xi_i - \frac{x_i + x_{i+1}}{2} \right| h_i$$
$$\leq LK \sum_{i=0}^{n-1} h_i^2 \leq LK (b-a) \nu (h) .$$

The best quadrature formula we can get from Theorem 5 is that one for which $\xi_i = \frac{x_i + x_{i+1}}{2}$ for all $i \in \{0, ..., n-1\}$. Consequently, we can state the following corollary.

Corollary 7. Let f and u be as in Theorem 5. Then

(3.10)
$$\int_{a}^{b} f(t) \, du(t) = S_{M}(f, u, I_{n}) + R_{M}(f, u, I_{n})$$

where $S_M(f, u, I_n)$ is the generalized midpoint formula, that is;

$$S_M(f, u, I_n) := \sum_{i=0}^{n-1} f\left(\frac{x_i + x_{i+1}}{2}\right) \left(u\left(x_{i+1}\right) - u\left(x_i\right)\right)$$

and the remainder satisfies the estimate

(3.11)
$$|R_M(f, u, I_n)| \le \frac{H}{2^p} \left[\nu(h)\right]^p \bigvee_a^b (u).$$

In particular, if f is L-Lipschitzian, then we have the bound:

(3.12)
$$|R_M(f, u, I_n)| \le \frac{H}{2}\nu(h)\bigvee_a^b(u).$$

Remark 7. If in (3.11) and (3.12) we assume that u is monotonic, then we get the inequalities

(3.13)
$$|R_M(f, u, I_n)| \le \frac{H}{2^p} \left[\nu(h)\right]^p |f(b) - f(a)|$$

and

(3.14)
$$|R_M(f, u, I_n)| \le \frac{H}{2}\nu(h)|f(b) - f(a)|.$$

The case where f is K-Lipschitzian is embodied in the following corollary.

Corollary 8. Let u and f be as in Corollary 6. Then we have the quadrature formula (3.10) and the remainder satisfies the estimate

(3.15)
$$|R_M(f, u, I_n)| \le \frac{HK}{2^p} \sum_{i=0}^{n-1} h_i^{p+1} \le \frac{HK}{2^p} \left[\nu(h)\right]^p.$$

In particular, if f is L-Lipschitzian, then we have the estimate

(3.16)
$$|R_M(f, u, I_n)| \le \frac{1}{2} LK \sum_{i=0}^{n-1} h_i^2 \le \frac{1}{2} LK (b-a) \nu(h).$$

References

- D.S. MITRINOVIĆ, J.E. PEČARIĆ and A.M. FINK, Inequalities for Functions and Their Integrals and Derivatives, Kluwer Academic Publishers, Dordrecht, 1994.
- [2] S.S. DRAGOMIR and S. WANG, Applications of Ostrowski's inequality to the estimation of error bounds for some special means and some numerical quadrature rules, *Appl. Math. Lett.*, 11(1998), 105-109.
- [3] S.S. DRAGOMIR and S. WANG, A new inequality of Ostrowski's type in L_1 norm and applications to some special means and to some numerical quadrature rules, *Tamkang J.* of Math., **28**(1997), 239-244.
- [4] S.S. DRAGOMIR and S. WANG, A new inequality of Ostrowski's type in L_p norm, Indian Journal of Mathematics, 40 (1998), No. 3, 299-304.
- [5] T. C. PEACHEY, A. MC ANDREW and S.S DRAGOMIR, The best constant in an equality of Ostrowski type, *Tamkang J. of Math.*, **30** (1999), No. 3, 219-222.
- [6] S.S. DRAGOMIR, On the Ostrowski's integral inequality for mappings with bounded variation and applications, *Preprint, RGMIA Research Report Collection*, 2(1)(1999), 63-69, http://matilda.vu.edu.au/~rgmia/

School of Communications and Informatics, Victoria University of Technology, PO Box 14428, Melbourne City, MC 8001 Australia

E-mail address: sever@matilda.vu.edu.au *URL*: http://melba.vu.edu.au/dragomirweb.html