

NEW GENERALIZATIONS OF OSTROWSKI'S INEQUALITY ON TIME SCALES

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ABSTRACT. In this short paper, a time scales version of Ostrowski's inequality is further generalized via the ∇ -integral and \diamond_α -dynamic integral, which is defined as a linear combination of the Δ - and ∇ integrals.

1. INTRODUCTION

The original renowned Ostrowski's inequality [5] reads as follows

Theorem A. Let $a = (a_1, a_2, \dots, a_n)$ and $b = (b_1, b_2, \dots, b_n)$ be two non-proportional sequences of real numbers and

$$|a| = \sum_{i=1}^n a_i^n, \quad |b| = \sum_{i=1}^n b_i^n \quad \text{and} \quad a.b = \sum_{i=1}^n a_i b_i.$$

If $x = (x_1, x_2, \dots, x_n)$ is any sequence of real numbers satisfying

$$\sum_{i=1}^n a_i x_i = 0 \quad \text{and} \quad \sum_{i=1}^n b_i x_i = 1$$

then

$$\sum_{i=1}^n x_i^2 \geq \frac{|a|}{|a||b| - |a.b|^2}.$$

Equality occurs if and only if

$$x_k = \frac{b_k |a| - a_k |b|}{|a||b| - |a.b|^2} \quad \text{for all } k = \overline{1, n}.$$

The development of the theory of time scales was initiated by Hilger [3] in 1988 as a theory capable to contain both difference and differential calculus in a consistent way. Since then, many authors have studied the theory of certain integral inequalities on time scales. For example, we refer the reader to [1, 2, 4]. In [9], Theorem A, by using Δ -integral, was generalized as follows.

Theorem B. Let $f, g \in C_{rd}([a, b], \mathbb{R})$ be two linearly independent functions and

$$A = \int_a^b f^2(t) \Delta t, \quad B = \int_a^b g^2(t) \Delta t \quad \text{and} \quad C = \int_a^b f(t) g(t) \Delta t.$$

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(A) If $x \in C_{rd}([a, b], \mathbb{R})$ is any function such that

$$\int_a^b f(t) x(t) \Delta t = 0 \quad \text{and} \quad \int_a^b g(t) x(t) \Delta t = 1 \quad (1)$$

then

$$\int_a^b x^2(t) \Delta t \geq \frac{A}{AB - C^2} \quad (2)$$

with equality if and only if

$$x(t) = \frac{Ag(t) - Bf(t)}{AB - C^2} \quad \text{a.e. on} \quad [a, b].$$

(B) If $y(t) = \frac{Ag(t) - Bf(t)}{AB - C^2}$ on $[a, b]$, then for any $\alpha \in [-1, 1]$ and any arbitrary $x \in C_{rd}([a, b], \mathbb{R})$ satisfying condition (1), the function

$$\alpha x(t) + (1 - \alpha)y(t) \quad , \quad t \in [a, b]$$

satisfies condition (1) and

$$\int_a^b x^2(t) \Delta t \geq \int_a^b (\alpha x(t) + (1 - \alpha)y(t))^2 \Delta t \geq \frac{A}{AB - C^2}. \quad (3)$$

The first inequality in (3) becomes equality if and only if

$$|\alpha| = 1 \quad \text{or} \quad \int_a^b x^2(t) \Delta t = \int_a^b y^2(t) \Delta t.$$

The second inequality in (3) becomes equality if and only if

$$\alpha = 0 \quad \text{or} \quad x(t) = y(t) \quad \text{a.e. on} \quad [a, b].$$

The main aim of this paper is to further generalize Theorem B first using ∇ -integral and later \diamond_α -integral on time scale. We refer the reader to [7, 8] for an account of the calculus corresponding to the ∇ -derivative and \diamond_α -dynamic derivative respectively. Our main results are included in a couple of theorems below.

Theorem 1. Let $f, g \in C_{ld}([a, b], \mathbb{R})$ be two linearly independent functions and

$$A = \int_a^b f^2(t) \nabla t \quad , \quad B = \int_a^b g^2(t) \nabla t \quad \text{and} \quad C = \int_a^b f(t) g(t) \nabla t.$$

(A) If $x \in C_{rd}([a, b], \mathbb{R})$ is any function such that

$$\int_a^b f(t) x(t) \nabla t = 0 \quad \text{and} \quad \int_a^b g(t) x(t) \nabla t = 1 \quad (4)$$

then

$$\int_a^b x^2(t) \nabla t \geq \frac{A}{AB - C^2} \quad (5)$$

with equality if and only if

$$x(t) = \frac{Ag(t) - Bf(t)}{AB - C^2} \quad \text{a.e. on} \quad [a, b].$$

- (B) If $y(t) = \frac{Ag(t)-Bf(t)}{AB-C^2}$ on $[a, b]$, then for any $\alpha \in [-1, 1]$ and any arbitrary $x \in C_{rd}([a, b], \mathbb{R})$ satisfying condition (4), the function

$$\alpha x(t) + (1 - \alpha)y(t) \quad , \quad t \in [a, b]$$

satisfies condition (4) and

$$\int_a^b x^2(t) \nabla t \geq \int_a^b (\alpha x(t) + (1 - \alpha)y(t))^2 \nabla t \geq \frac{A}{AB - C^2}. \quad (6)$$

The first inequality in (6) becomes equality if and only if

$$|\alpha| = 1 \quad \text{or} \quad \int_a^b x^2(t) \nabla t = \int_a^b y^2(t) \nabla t.$$

The second inequality in (6) becomes equality if and only if

$$\alpha = 0 \quad \text{or} \quad x(t) = y(t) \quad \text{a.e. on} \quad [a, b].$$

Theorem 2. Let $f, g : [a, b] \rightarrow \mathbb{R}$ be two linearly independent \diamond_α -integrable functions and

$$A = \int_a^b f^2(t) \diamond_\alpha t \quad , \quad B = \int_a^b g^2(t) \diamond_\alpha t \quad \text{and} \quad C = \int_a^b f(t)g(t) \diamond_\alpha t.$$

- (A) If $x : [a, b] \rightarrow \mathbb{R}$ is any \diamond_α -integrable function such that

$$\int_a^b f(t)x(t) \diamond_\alpha t = 0 \quad \text{and} \quad \int_a^b g(t)x(t) \diamond_\alpha t = 1 \quad (7)$$

then

$$\int_a^b x^2(t) \diamond_\alpha t \geq \frac{A}{AB - C^2} \quad (8)$$

with equality if and only if

$$x(t) = \frac{Ag(t) - Bf(t)}{AB - C^2} \quad \text{a.e. on} \quad [a, b].$$

- (B) If $y(t) = \frac{Ag(t)-Bf(t)}{AB-C^2}$ on $[a, b]$, then for any $\alpha \in [-1, 1]$ and any arbitrary \diamond_α -integrable function $x : [a, b] \rightarrow \mathbb{R}$ satisfying condition (7), the function

$$\alpha x(t) + (1 - \alpha)y(t) \quad , \quad t \in [a, b]$$

satisfies condition (7) and

$$\int_a^b x^2(t) \diamond_\alpha t \geq \int_a^b (\alpha x(t) + (1 - \alpha)y(t))^2 \diamond_\alpha t \geq \frac{A}{AB - C^2}. \quad (9)$$

The first inequality in (9) becomes equality if and only if

$$|\alpha| = 1 \quad \text{or} \quad \int_a^b x^2(t) \diamond_\alpha t = \int_a^b y^2(t) \diamond_\alpha t.$$

The second inequality in (9) becomes equality if and only if

$$\alpha = 0 \quad \text{or} \quad x(t) = y(t) \quad \text{a.e. on} \quad [a, b].$$

2. PRELIMINARIES

Definition 1. A time scale \mathbb{T} is an arbitrary nonempty closed subset of real numbers.

The calculus of time scales was initiated by Stefan Hilger in his PhD thesis [3] in order to create a theory that can unify discrete and continuous analysis. Let \mathbb{T} be a time scale. \mathbb{T} has the topology that it inherits from the real numbers with the standard topology.

Definition 2. Let $\sigma(t)$ and $\rho(t)$ be the forward and backward jump operators in \mathbb{T} , respectively. For $t \in \mathbb{T}$, we define the forward jump operator $\sigma : \mathbb{T} \rightarrow \mathbb{T}$ by

$$\sigma(t) = \inf \{s \in \mathbb{T} : s > t\},$$

while the backward jump operator $\rho : \mathbb{T} \rightarrow \mathbb{T}$ is defined by

$$\rho(t) = \sup \{s \in \mathbb{T} : s < t\}.$$

If $\sigma(t) > t$, then we say that t is right-scattered, while if $\rho(t) < t$ then we say that t is left-scattered.

Point that are right-scattered and left-scattered at the same time are called isolated. If $\sigma(t) = t$, the t is called *right-dense*, and if $\rho(t) = t$ then t is called *left-dense*. Points that are right-dense and left-dense at the same time are called dense.

Definition 3. Let $t \in \mathbb{T}$, then two mappings $\mu, \nu : \mathbb{T} \rightarrow [0, +\infty)$ satisfying

$$\mu(t) := \sigma(t) - t \quad , \quad \nu(t) := t - \rho(t)$$

are called the graininess functions.

We now introduce the sets \mathbb{T}^κ , \mathbb{T}_κ and \mathbb{T}_κ^κ which are derived from the time scales \mathbb{T} as follows. If \mathbb{T} has a left-scattered maximum t , then $\mathbb{T}^\kappa := \mathbb{T} - \{t\}$, otherwise $\mathbb{T}^\kappa := \mathbb{T}$. If \mathbb{T} has a right-scattered maximum t , then $\mathbb{T}_\kappa := \mathbb{T} - \{t\}$, otherwise $\mathbb{T}_\kappa := \mathbb{T}$. Finally, $\mathbb{T}_\kappa^\kappa := \mathbb{T}^\kappa \cap \mathbb{T}_\kappa$. If $f : \mathbb{T} \rightarrow \mathbb{R}$ is a function, then we define the function $f^\sigma : \mathbb{T} \rightarrow \mathbb{R}$ by $f^\sigma(t) = f(\sigma(t))$ for all $t \in \mathbb{T}$. If $f : \mathbb{T} \rightarrow \mathbb{R}$ is a function, then we define the function $f^\rho : \mathbb{T} \rightarrow \mathbb{R}$ by $f^\rho(t) = f(\rho(t))$ for all $t \in \mathbb{T}$.

Definition 4. Let $f : \mathbb{T} \rightarrow \mathbb{R}$ be a function on time scales. Then for $t \in \mathbb{T}^\kappa$, we define $f^\Delta(t)$ to be the number, if one exists, such that for all $\varepsilon > 0$ there is a neighborhood U of t such that for all $s \in U$

$$|f^\sigma(t) - f(s) - f^\Delta(t)(\sigma(t) - s)| \leq \varepsilon |\sigma(t) - s|.$$

We say that f is Δ -differentiable on \mathbb{T}^κ provided $f^\Delta(t)$ exists for all $t \in \mathbb{T}^\kappa$. Similarly, for $t \in \mathbb{T}_\kappa$, we define $f^\nabla(t)$ to be the number value, if one exists, such that for all $\varepsilon > 0$ there is a neighborhood V of t such that for all $s \in V$

$$|f^\rho(t) - f(s) - f^\nabla(t)(\rho(t) - s)| \leq \varepsilon |\rho(t) - s|.$$

We say that f is ∇ -differentiable on \mathbb{T}_κ provided $f^\nabla(t)$ exists for all $t \in \mathbb{T}_\kappa$.

Assume that $f : \mathbb{T} \rightarrow \mathbb{R}$ is a function and let $t \in \mathbb{T}^\kappa$ ($t \neq \min \mathbb{T}$). Then we have the following

- (i) If f is Δ -differentiable at t , then f is continuous at t .

- (ii) If f is left continuous at t and t is right-scattered, then f is Δ -differentiable at t with

$$f^\Delta(t) = \frac{f^\sigma(t) - f(t)}{\mu(t)}.$$

- (iii) If t is right-dense, then f is Δ -differentiable at t if and only if

$$\lim_{s \rightarrow t} \frac{f(t) - f(s)}{t - s}$$

exists a finite number. In this case

$$f^\Delta(t) = \lim_{s \rightarrow t} \frac{f(t) - f(s)}{t - s}$$

- (iv) If f is Δ -differentiable at t , then

$$f^\sigma(t) = f(t) + \mu(t) f^\Delta(t).$$

Assume that $f : \mathbb{T} \rightarrow \mathbb{R}$ is a function and let $t \in \mathbb{T}_\kappa$ ($t \neq \max \mathbb{T}$). Then we have the following

- (i) If f is ∇ -differentiable at t , then f is continuous at t .
(ii) If f is right continuous at t and t is left-scattered, then f is ∇ -differentiable at t with

$$f^\nabla(t) = \frac{f(t) - f^\rho(t)}{\nu(t)}.$$

- (iii) If t is left-dense, then f is ∇ -differentiable at t if and only if

$$\lim_{s \rightarrow t} \frac{f(t) - f(s)}{t - s}$$

exists a finite number. In this case

$$f^\nabla(t) = \lim_{s \rightarrow t} \frac{f(t) - f(s)}{t - s}$$

- (iv) If f is ∇ -differentiable at t , then

$$f^\rho(t) = f(t) + \nu(t) f^\nabla(t).$$

Remark 1 (See [7]). *Assume $f : \mathbb{T} \rightarrow \mathbb{R}$ is a function and let $t \in \mathbb{T}$. The existence of the Δ -derivative of f at t does not imply the existence of the ∇ -derivative at t , and vice versa.*

Definition 5.

- (1) A mapping $f : \mathbb{T} \rightarrow \mathbb{R}$ is called *rd-continuous* provided if it satisfies
(a) f is continuous at each right-dense point or maximal element of \mathbb{T} .
(b) The left-sided limit $\lim_{s \rightarrow t^-} f(s) = f(t^-)$ exists at each left-dense point t of \mathbb{T} .
(2) A mapping $f : \mathbb{T} \rightarrow \mathbb{R}$ is called *ld-continuous* provided if it satisfies
(a) f is continuous at each left-dense point or minimal element of \mathbb{T} .
(b) The right-sided limit $\lim_{s \rightarrow t^+} f(s) = f(t^+)$ exists at each right-dense point t of \mathbb{T} .

Remark 2.

- (1) *It follows from Theorem 1.74 of Bohner and Peterson [1] that every rd-continuous function has an anti-derivative.*

- (2) It follows from Theorem 8.45 of Bohner and Peterson [1] that every ld-continuous function has an anti-derivative.

Definition 6.

- (1) A function $F : \mathbb{T} \rightarrow \mathbb{R}$ is called a Δ -antiderivative of $f : \mathbb{T} \rightarrow \mathbb{R}$ provided $F^\Delta(t) = f(t)$ holds for all $t \in \mathbb{T}^\kappa$. Then the Δ -integral of f is defined by

$$\int_a^b f(t) \Delta t = F(b) - F(a).$$

- (2) A function $F : \mathbb{T} \rightarrow \mathbb{R}$ is called a ∇ -antiderivative of $f : \mathbb{T} \rightarrow \mathbb{R}$ provided $F^\nabla(t) = f(t)$ holds for all $t \in \mathbb{T}_\kappa$. Then the ∇ -integral of f is defined by

$$\int_a^b f(t) \nabla t = F(b) - F(a).$$

Now we briefly introduce the \diamond_α -dynamic derivative and the \diamond_α -dynamic integration and we refer the reader to [7, 8] for a comprehensive development of the calculus of the \diamond_α -dynamic derivative and the \diamond_α -dynamic integration.

Definition 7. Let \mathbb{T} be a time scale. We define $f^{\diamond_\alpha}(t)$ to be the value, if one exists, such that for all $\varepsilon > 0$ there is a neighborhood U of t such that for all $s \in U$

$$|\alpha(f^\sigma(t) - f(s))\eta_{ts} + (1 - \alpha)(f^\rho(t) - f(s))\mu_{ts} - f^{\diamond_\alpha}(t)\mu_{ts}\eta_{ts}| < \varepsilon|\mu_{ts}\eta_{ts}|.$$

We say that f is \diamond_α -differentiable on \mathbb{T}_κ^κ provided $f^{\diamond_\alpha}(t)$ exists for all $t \in \mathbb{T}^\kappa$.

Remark 3. It is clear that $f^{\diamond_\alpha}(t)$ reduces to $f^\Delta(t)$ for $\alpha = 1$ and $f^\nabla(t)$ for $\alpha = 0$. Also, the above definition is well-defined, see [7].

Theorem 3 (See [7], Theorem 3.2). Let $0 \leq \alpha \leq 1$. If f is both Δ - and ∇ -differentiable at $t \in \mathbb{T}$, then f is \diamond_α -differentiable at t and

$$f^{\diamond_\alpha}(t) = \alpha f^\Delta(t) + (1 - \alpha) f^\nabla(t).$$

Theorem 4 (See [7], Theorem 3.9). Let \mathbb{T} be a time scale and $0 < \alpha < 1$. If f is \diamond_α -differentiable at t then f is both Δ - and ∇ -differentiable at t .

Remark 4. Note that the strict inequalities in $0 < \alpha < 1$ are necessary for the results above. In the case $\alpha = 1$, the \diamond_α -derivative reduces to the Δ -derivative, which does not imply the existence of the ∇ -derivative. Similarly for $\alpha = 0$.

Definition 8. Let $a, t \in \mathbb{T}$ and $h : \mathbb{T} \rightarrow \mathbb{R}$. Then the \diamond_α -integral from a to t of h is defined by

$$\int_a^t h(\tau) \diamond_\alpha \tau = \alpha \int_a^t h(\tau) \Delta \tau + (1 - \alpha) \int_a^t h(\tau) \nabla \tau \quad , \quad 0 \leq \alpha \leq 1.$$

You may notice that since \diamond_α -integral is a combined Δ - and ∇ -integral, we in general do not have

$$\left(\int_a^t h(\tau) \diamond_\alpha \tau \right)^{\diamond_\alpha} = h(t) \quad , \quad t \in \mathbb{T}.$$

Throughout this paper, we suppose that \mathbb{T} is a time scale, $a, b \in \mathbb{T}$ with $a < b$ and an interval means the intersection of real interval with the given time scale.

3. PROOFS OF THEOREM 1 AND THEOREM 2

Proof of Theorem 1.

Proof of (A). Since $f, g \in C_{ld}([a, b], \mathbb{R})$ then A, B and C are well-defined. Clearly, $AB - C^2 > 0$. Let

$$y(t) := \frac{Ag(t) - Cf(t)}{AB - C^2}, \quad a \leq t \leq b.$$

We see that

$$\begin{aligned} \int_a^b y^2(t) \nabla t &= \frac{1}{(AB - C^2)^2} \int_a^b (Ag(t) - Cf(t))^2 \nabla t \\ &= \frac{1}{(AB - C^2)^2} \int_a^b (A^2g^2(t) - 2ACf(t)g(t) + C^2f^2(t)) \nabla t \\ &= \frac{A^2B - 2AC^2 + C^2A}{(AB - C^2)^2} \\ &= \frac{A}{AB - C^2}, \end{aligned}$$

and

$$\begin{aligned} \int_a^b f(t)y(t) \nabla t &= \frac{1}{AB - C^2} \int_a^b (Af(t)g(t) - Cf^2(t)) \nabla t \\ &= \frac{1}{AB - C^2} \int_a^b Af(t)g(t) \nabla t - \frac{1}{AB - C^2} \int_a^b Cf^2(t) \nabla t \\ &= 0, \end{aligned}$$

and

$$\begin{aligned} \int_a^b g(t)y(t) \nabla t &= \frac{1}{AB - C^2} \int_a^b (Ag^2(t) - Cf(t)g(t)) \nabla t \\ &= \frac{1}{AB - C^2} \int_a^b Ag^2(t) \nabla t - \frac{1}{AB - C^2} \int_a^b Cf(t)g(t) \nabla t \\ &= 1. \end{aligned}$$

Now for $x(t) \in C_{ld}([a, b], \mathbb{R})$ satisfying (4), we have

$$\begin{aligned} \int_a^b x(t)y(t) \nabla t &= \frac{1}{AB - C^2} \int_a^b (Ag(t)x(t) - Cf(t)x(t)) \nabla t \\ &= \frac{A}{AB - C^2} \int_a^b g(t)x(t) \nabla t \\ &= \frac{A}{AB - C^2} \\ &= \int_a^b y^2(t) \nabla t. \end{aligned}$$

On the other hand,

$$\begin{aligned} 0 \leq \int_a^b (x(t) - y(t))^2 \nabla t &= \int_a^b x^2(t) \nabla t - 2 \int_a^b x(t)y(t) \nabla t + \int_a^b y^2(t) \nabla t \\ &= \int_a^b x^2(t) \nabla t - \int_a^b y^2(t) \nabla t. \end{aligned}$$

It follows that

$$\int_a^b x^2(t) \nabla t \geq \int_a^b y^2(t) \nabla t \geq \frac{A}{AB - C^2}$$

which gives the desired result.

Proof of (B). For $-1 \leq \alpha \leq 1$,

$$\begin{aligned} \int_a^b x^2(t) \nabla t &= \int_a^b \alpha^2 x^2(t) \nabla t + \int_a^b (1 - \alpha^2) x^2(t) \nabla t \\ &\geq \int_a^b \alpha^2 x^2(t) \nabla t + \int_a^b (1 - \alpha^2) y^2(t) \nabla t \\ &= \int_a^b \alpha^2 x^2(t) \nabla t + \int_a^b [(1 - \alpha)^2 + 2\alpha(1 - \alpha)] y^2(t) \nabla t \\ &= \int_a^b \alpha^2 x^2(t) \nabla t + \int_a^b 2\alpha(1 - \alpha) y^2(t) \nabla t + \int_a^b (1 - \alpha)^2 y^2(t) \nabla t \\ &= \int_a^b \alpha^2 x^2(t) \nabla t + \int_a^b 2\alpha(1 - \alpha) x(t)y(t) \nabla t + \int_a^b (1 - \alpha)^2 y^2(t) \nabla t \\ &= \int_a^b (\alpha x(t) + (1 - \alpha) y(t))^2 \nabla t \end{aligned}$$

which completes the proof of the first part inequality in (6). Equality occurs if and only if either $|\alpha| = 1$ or

$$\int_a^b x^2(t) \nabla t = \int_a^b y^2(t) \nabla t.$$

Next,

$$\begin{aligned} \int_a^b (\alpha x(t) + (1 - \alpha) y(t))^2 \nabla t &= \int_a^b (\alpha^2 x^2(t) + 2\alpha(1 - \alpha) x(t)y(t) + (1 - \alpha)^2 y^2(t)) \nabla t \\ &= \alpha^2 \int_a^b (x^2(t) - 2x(t)y(t) + y^2(t)) \nabla t + (1 - 2\alpha) \int_a^b y^2(t) \nabla t + 2\alpha \int_a^b x(t)y(t) \nabla t \\ &= \alpha^2 \int_a^b (x(t) - y(t))^2 \nabla t + \frac{A}{AB - C^2} \\ &\geq \frac{A}{AB - C^2}. \end{aligned}$$

Equality occurs if and only if either $\alpha = 0$ or $x(t) = y(t)$ a.e. on $[a, b]$. \square

Proof of Theorem 2. This Theorem is a direct extension of the Theorem 1. So we omit its proof. \square

4. DISCUSSION

Integral inequalities play an important role in the development of a time scales calculus. Ostrowski's inequality on the time scales was obtained by Yeh [9] using Δ -integral, we offered inequalities first using ∇ -integral and later \diamond_α -integral which is the linear combination of the Δ - and ∇ -integrals.

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