

**COMPARING TWO INTEGRAL MEANS FOR FUNCTIONS
WHOSE ABSOLUTE VALUE OF THE DERIVATIVE ARE
QUASI-CONVEX AND APPLICATIONS**

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ABSTRACT. Some new estimates of the difference between the integral means of a function whose absolute value of the first derivative is quasi-convex compared to its mean over a subinterval are established and new applications for special means and probability density functions are also given.

1. INTRODUCTION

The classical Ostrowski type integral inequality [1] stipulates a bound for the difference between a function evaluated at an interior point x and the average of the function f over an interval. That is,

$$(1.1) \quad \left| \frac{1}{b-a} \int_a^b f(x) dx - f(x) \right| \leq \left[\frac{1}{4} + \frac{(x - \frac{a+b}{2})^2}{(b-a)^2} \right] (b-a) \|f'\|_\infty$$

for all $x \in [a, b]$, where $f' \in L_\infty(a, b)$, that is,

$$\|f'\|_\infty = \text{ess sup}_{t \in [a, b]} |f'(t)| < \infty,$$

and $f : [a, b] \rightarrow R$ is a differentiable mapping on (a, b) . Here, the constant $\frac{1}{4}$ is sharp in the sense that it cannot be replaced by a smaller constant.

For the results and generalizations concerning Ostrowski's inequality, see [2-13] and the references therein.

In [14], Barnett et al. compared the difference of two integral means as in the following Theorem 1 in which the function has the first derivative bounded where is defined. The obtained results are also a generalization of (1.1), and has been applied to probability density functions, special means, Jeffreys divergence in Information Theorem and the sampling of continuous streams in Statistics.

Theorem 1. *Let $f : [a, b] \rightarrow R$ be an absolutely continuous mapping with the property that $f' \in L_\infty[a, b]$. Then, for $a \leq x < y \leq b$, we have the inequality*

$$(1.2) \quad \begin{aligned} & \left| \frac{1}{b-a} \int_a^b f(u) du - \frac{1}{y-x} \int_x^y f(u) du \right| \\ & \leq \left\{ \frac{1}{4} + \left[\frac{\frac{a+b}{2} - \frac{x+y}{2}}{b-a-y+x} \right]^2 \right\} (b-a-y+x) \|f'\|_\infty \\ & \leq \frac{1}{2} (b-a-y+x) \|f'\|_\infty. \end{aligned}$$

2010 *Mathematics Subject Classification.* Primary 26D15, 26D10.

Key words and phrases. Ostrowskis inequality, Quasi-convex function, convex function, integral means, special means.

The constant $\frac{1}{4}$ is best possible in the first inequality and $\frac{1}{2}$ is best in the second one.

In [15], Hwang and Dragomir obtained some inequalities of type (1.2) for the functions whose absolute value of the first derivative are convex.

In what following, we recall the definition of quasi-convex. In [16], this class is defined in the following way : $f : [a, b] \rightarrow R$ is a quasi-convex functions if

$$f(\alpha x + (1 - \alpha)y) \leq \max\{f(x), f(y)\}$$

for all $x, y \in [a, b], \alpha \in [0, 1]$. Clearly, any convex function is a quasi-convex function, and there exist quasi-convex functions which are not convex.

Recently, Ion [17] and Alomari and Darus [18] introduced some Ostrowski type inequalities (1.1) for the functions whose first derivatives in absolute value are quasi-convex.

The purpose of this article is to establish some new results related to the inequality (1.2) for the functions whose absolute value of the first derivative are quasi-convex. The corresponding versions in the case that the power of the absolute value of the first derivative is quasi-convex are obtained. Applying the obtained results, some new inequalities for special means and the probability density functions will be also given.

For convenience, we use the following notations :

$$A = \frac{(y-x)(b-a-y+x)}{b-a}, \quad B = \frac{(x-a)(y-x)}{b-a},$$

where $a \leq x < y \leq b$.

2. THE MAPPING $|f'|$ AND $|f'|^q$ ARE QUASI-CONVEX

Theorem 2. Let $f : [a, b] \rightarrow R$ be an absolutely continuous and $|f'|$ is convex on $[a, b]$. Then, for $a \leq x < y \leq b$, we have the inequality

$$(2.1) \quad \left| \frac{1}{b-a} \int_a^b f(u)du - \frac{1}{y-x} \int_x^y f(u)du \right| \\ \leq \frac{(x-a)^2}{2(b-a)} \max\{|f'(a)|, |f'(x)|\} + \left(\frac{A}{2} - B + \frac{B^2}{A} \right) \max\{|f'(x)|, |f'(y)|\} \\ + \frac{(b-y)^2}{2(b-a)} \max\{|f'(y)|, |f'(b)|\}.$$

Proof. Using the following identity given in [14],

$$\frac{1}{b-a} \int_a^b f(u)du - \frac{1}{y-x} \int_x^y f(u)du = \int_a^b K_{x,y}(s) f'(s) ds$$

where

$$K_{x,y}(s) = \begin{cases} \frac{a-s}{b-a}, & \text{if } s \in [a, x], \\ \frac{s-x}{y-x} + \frac{a-s}{b-a}, & \text{if } s \in (x, y), \\ \frac{b-s}{b-a}, & \text{if } s \in [y, b], \end{cases}$$

and by suitable substitution of variables, we have the following identity,

$$\begin{aligned}
(2.2) \quad & \int_a^b K_{x,y}(s)f'(s)ds \\
&= \frac{-(x-a)^2}{b-a} \int_0^1 tf'((1-t)a+tx)dt \\
&+ \int_0^1 \left(\frac{(y-x)(b-a-y+x)}{b-a}t - \frac{(x-a)(y-x)}{b-a} \right) f'((1-t)x+ty)dt \\
&+ \frac{(b-y)^2}{b-a} \int_0^1 (1-t)f'((1-t)y+tb)dt.
\end{aligned}$$

From (2.2), we obtain

$$\begin{aligned}
(2.3) \quad & \left| \frac{1}{b-a} \int_a^b f(u)du - \frac{1}{y-x} \int_x^y f(u)du \right| \\
&\leq \frac{(x-a)^2}{b-a} \int_0^1 t|f'((1-t)a+tx)|dt \\
&+ \int_0^1 \left| \frac{(y-x)(b-a-y+x)}{b-a}t - \frac{(x-a)(y-x)}{b-a} \right| \cdot |f'((1-t)x+ty)|dt \\
&+ \frac{(b-y)^2}{b-a} \int_0^1 (1-t)|f'((1-t)y+tb)|dt.
\end{aligned}$$

Using the quasi-convexity of $|f'|$, we get

$$(2.4) \quad \frac{(x-a)^2}{b-a} \int_0^1 t|f'((1-t)a+tx)|dt \leq \frac{(x-a)^2}{2(b-a)} \max\{|f'(a)|, |f'(x)|\},$$

$$\begin{aligned}
(2.5) \quad & \int_0^1 \left| \frac{(y-x)(b-a-y+x)}{b-a}t - \frac{(x-a)(y-x)}{b-a} \right| \cdot |f'((1-t)x+ty)|dt \\
&\leq \left[\int_0^{B/A} (B-At)dt + \int_{B/A}^1 (At-B)dt \right] \max\{|f'(x)|, |f'(y)|\} \\
&= \left(\frac{A}{2} - B + \frac{B^2}{A} \right) \max\{|f'(y)|, |f'(y)|\}
\end{aligned}$$

and

$$(2.6) \quad \frac{(b-y)^2}{b-a} \int_0^1 (1-t)f'((1-t)y+tb)dt \leq \frac{(b-y)^2}{2(b-a)} \max\{|f'(y)|, |f'(b)|\}.$$

By combining inequalities (2.3), (2.4), (2.5) and (2.6), we deduce the desire inequality (2.1). This completes the proof of Theorem 2. ■

By the Theorem 2, we have following two Corollarys immediately.

Corollary 1. *Assume that hypotheses in Theorem 2 hold and $|f'|$ is increasing. Then we have*

$$(2.7) \quad \left| \frac{1}{b-a} \int_a^b f(u)du - \frac{1}{y-x} \int_x^y f(u)du \right| \\ \leq \frac{(x-a)^2}{2(b-a)} |f'(x)| + \left(\frac{A}{2} - B + \frac{B^2}{A} \right) |f'(y)| + \frac{(b-y)^2}{2(b-a)} |f'(b)|.$$

Corollary 2. *Assume that the hypotheses in Theorem 2 hold and $|f'|$ is decreasing. Then we have*

$$(2.8) \quad \left| \frac{1}{b-a} \int_a^b f(u)du - \frac{1}{y-x} \int_x^y f(u)du \right| \\ \leq \frac{(x-a)^2}{2(b-a)} |f'(a)| + \left(\frac{A}{2} - B + \frac{B^2}{A} \right) |f'(x)| + \frac{(b-y)^2}{2(b-a)} |f'(y)|.$$

Remark 1. *By (2.2), definition of $\|f'\|_\infty$, and simple computation, we have*

$$\begin{aligned} & \frac{(x-a)^2}{2(b-a)} \max\{|f'(a)|, |f'(x)|\} + \left(\frac{A}{2} - B + \frac{B^2}{A} \right) \max\{|f'(x)|, |f'(y)|\} \\ & + \frac{(b-y)^2}{2(b-a)} \max\{|f'(y)|, |f'(b)|\} \\ & \leq \left[\frac{(x-a)^2}{b-a} \int_0^1 t dt + \int_0^1 \left| \frac{(y-x)(b-a-y+x)}{b-a} t - \frac{(x-a)(y-x)}{b-a} \right| dt \right. \\ & \left. + \frac{(b-y)^2}{b-a} \int_0^1 (1-t) dt \right] \cdot \|f'\|_\infty \\ & = \left\{ \frac{1}{4} + \left[\frac{\frac{a+b}{2} - \frac{x+y}{2}}{b-a-y+x} \right]^2 \right\} (b-a-y+x) \cdot \|f'\|_\infty, \end{aligned}$$

where the last identity had been given in the proofs of Theorem 2.2 in [14]. Therefore, for the strict quasi-convex mapping, we have the bound in (2.1) is smaller than the one in (1.2). Similarly, the bound in (2.7) and (2.8) is also smaller than the one in (1.2).

If we set $y = x + h$ with $x + h \in (a, b)$, then by (2.2), we get

$$\begin{aligned} & \left| \frac{1}{b-a} \int_a^b f(u)du - \frac{1}{h} \int_x^{x+h} f(t)dt \right| \\ & \leq \frac{(x-a)^2}{2(b-a)} \max\{|f'(a)|, |f'(x)|\} + h \left[\frac{(a+b-2x-h)(b-a-h) + 2(x-a)^2}{2(b-a)(b-a-h)} \right] \\ & \quad \times \max\{|f'(x)|, |f'(x+h)|\} + \frac{(b-y)^2}{2(b-a)} \max\{|f'(x+h)|, |f'(b)|\}. \end{aligned}$$

Now, letting $h \rightarrow 0^+$, we have

$$\begin{aligned}
 (2.9) \quad & \left| \frac{1}{b-a} \int_a^b f(u) du - f(x) \right| \\
 & \leq \frac{(x-a)^2}{2(b-a)} \max\{|f'(a)|, |f'(x)|\} + \frac{(b-x)^2}{2(b-a)} \max\{|f'(x)|, |f'(b)|\} \\
 & \leq (b-a) \left[\frac{1}{4} + \left(\frac{x - \frac{a+b}{2}}{b-a} \right)^2 \right] \|f'\|_\infty.
 \end{aligned}$$

We note that (2.9) is also given in [18], and the bound is better than the one in (1.1). Also, for $x = \frac{a+b}{2}$, we note that (2.9) reduces to (2.4) in [19] and the result of (2.4) improves the Theorem 2.2 in [20].

In the following theorem, the estimates of the difference between the integral means of a function compared to its mean over a subinterval for the quasi-convex mapping $|f'|^{p/(p-1)}$ are given.

Theorem 3. *Let $f : [a, b] \rightarrow R$ be an absolutely continuous and $|f'|^{p/p-1}$ is quasi-convex on $[a, b]$, for $p, q > 1, 1/p + 1/q = 1$. Then, for $a \leq x < y \leq b$, we have the inequality*

$$\begin{aligned}
 (2.10) \quad & \left| \frac{1}{b-a} \int_a^b f(u) du - \frac{1}{y-x} \int_x^y f(u) du \right| \\
 & \leq \left(\frac{1}{p+1} \right)^{\frac{1}{p}} \left[\frac{(x-a)^2}{b-a} \left(\max\{|f'(a)|^q, |f'(x)|^q\} \right)^{\frac{1}{q}} + \left(\frac{B^{p+1} + (A-B)^{p+1}}{A} \right)^{\frac{1}{p}} \right. \\
 & \quad \left. \times \left(\max\{|f'(x)|^q, |f'(y)|^q\} \right)^{\frac{1}{q}} + \frac{(b-y)^2}{b-a} \left(\max\{|f'(y)|^q, |f'(b)|^q\} \right)^{\frac{1}{q}} \right]
 \end{aligned}$$

for $a \leq x < y \leq b$.

Proof. Using (2.3) and the Hölder inequality, we have that

$$\begin{aligned}
 (2.11) \quad & \left| \frac{1}{b-a} \int_a^b f(u) du - \frac{1}{y-x} \int_x^y f(u) du \right| \\
 & \leq \frac{(x-a)^2}{b-a} \left(\int_0^1 t^p dt \right)^{\frac{1}{p}} \left(\int_0^1 |f'((1-t)a + tx)|^q dt \right)^{\frac{1}{q}} \\
 & \quad + \left(\int_0^1 \left| \frac{(y-x)(b-a-y+x)}{b-a} t - \frac{(x-a)(y-x)}{b-a} \right|^p dt \right)^{\frac{1}{p}} \\
 & \quad \times \left(\int_0^1 |f'((1-t)x + ty)|^q dt \right)^{\frac{1}{q}} + \frac{(b-y)^2}{b-a} \left(\int_0^1 (1-t)^p dt \right)^{\frac{1}{p}} \\
 & \quad \times \left(\int_0^1 |f'((1-t)y + tb)|^q dt \right)^{\frac{1}{q}}.
 \end{aligned}$$

Now, using the quasi-convexity of $|f'|^{p/p-1}$, we get

$$(2.12) \quad \int_0^1 |f'((1-t)a+tx)|^q dt \leq \max\{|f'(a)|^q, |f'(x)|^q\},$$

$$(2.13) \quad \int_0^1 |f'((1-t)x+ty)|^q dt \leq \max\{|f'(x)|^q, |f'(y)|^q\}$$

and

$$(2.14) \quad \int_0^1 |f'((1-t)y+tb)|^q dt \leq \max\{|f'(y)|^q, |f'(b)|^q\}.$$

By simple computation, we obtain

$$(2.15) \quad \int_0^1 t^p dt = \frac{1}{p+1},$$

$$(2.16) \quad \int_0^1 (1-t)^p dt = \frac{1}{p+1}$$

and

$$(2.17) \quad \begin{aligned} & \int_0^1 \left| \frac{(y-x)(b-a-y+x)}{b-a} t - \frac{(x-a)(y-x)}{b-a} \right|^p dt \\ & \leq \int_0^{B/A} (B-At)^p dt + \int_{B/A}^1 (At-B)^p dt \\ & = \frac{1}{p+1} \left[\frac{B^{p+1} + (A-B)^{p+1}}{A} \right], \end{aligned}$$

and combining inequalities (2.11)-(2.17), we deduce the desire inequality (2.10). This completes the proofs of Theorem 3. ■

By the Theorem 3, we have following two Corollarys immediately.

Corollary 3. *Assume that the hypotheses in Theorem 3 hold and $|f'|$ is increasing. Then we have*

$$(2.18) \quad \begin{aligned} & \left| \frac{1}{b-a} \int_a^b f(u) du - \frac{1}{y-x} \int_x^y f(u) du \right| \\ & \leq \left(\frac{1}{p+1} \right)^{\frac{1}{p}} \left[\frac{(x-a)^2}{b-a} |f'(x)| + \left(\frac{B^{p+1} + (A-B)^{p+1}}{A} \right)^{\frac{1}{p}} |f'(y)| \right. \\ & \quad \left. + \frac{(b-y)^2}{b-a} |f'(b)| \right]. \end{aligned}$$

Corollary 4. *Assume that the hypotheses in Theorem 3 hold and $|f'|$ is decreasing. Then we have*

$$(2.19) \quad \left| \frac{1}{b-a} \int_a^b f(u)du - \frac{1}{y-x} \int_x^y f(u)du \right| \\ \leq \left(\frac{1}{p+1} \right)^{\frac{1}{p}} \left[\frac{(x-a)^2}{b-a} |f'(a)| + \left(\frac{B^{p+1} + (A-B)^{p+1}}{A} \right)^{\frac{1}{p}} |f'(x)| \right. \\ \left. + \frac{(b-y)^2}{b-a} |f'(y)| \right].$$

Remark 2. *If we set $y = x + h$ with $x + h \in (a, b)$, then by (2.10), we get*

$$\left| \frac{1}{b-a} \int_a^b f(u)du - \frac{1}{h} \int_x^{x+h} f(t)dt \right| \\ \leq \left(\frac{1}{p+1} \right)^{\frac{1}{p}} \left[\frac{(x-a)^2}{b-a} \left(\max\{|f'(a)|^q, |f'(x)|^q\} \right)^{\frac{1}{q}} \right. \\ \left. + \frac{h}{b-a} \left(\frac{(x-a)^{p+1} + (b-x-h)^{p+1}}{b-a-h} \right)^{\frac{1}{p}} \left(\max\{|f'(x)|^q, |f'(x+h)|^q\} \right)^{\frac{1}{q}} \right. \\ \left. + \frac{(b-x-h)^2}{b-a} \left(\max\{|f'(x+h)|^q, |f'(b)|^q\} \right)^{\frac{1}{q}} \right].$$

Now, letting $h \rightarrow 0^+$, we have

$$(2.20) \quad \left| \frac{1}{b-a} \int_a^b f(u)du - f(x) \right| \\ \leq \left(\frac{1}{p+1} \right)^{\frac{1}{p}} \left[\frac{(x-a)^2}{b-a} \left(\max\{|f'(a)|^q, |f'(x)|^q\} \right)^{\frac{1}{q}} \right. \\ \left. + \frac{(b-x)^2}{b-a} \left(\max\{|f'(x)|^q, |f'(b)|^q\} \right)^{\frac{1}{q}} \right].$$

The Theorem 3, Corollary 3 and Corollary 4 are all the new type of Theorem 1, respectively. The bound in (2.20) is also given in (2.9) in [18], and, for $x = \frac{a+b}{2}$, (2.20) reduces to (2.9) in [19].

In the following Theorem, the estimates of the difference between the integral means of a function compared to its mean over a subinterval for the quasi-convex mapping $|f'|^q$ are given.

Theorem 4. *Let $f : [a, b] \rightarrow R$ be an absolutely continuous and $|f'|^q$ is quasi-convex on $[a, b]$, for $q \geq 1$. Then, for $a \leq x < y \leq b$, we have the inequality*

$$(2.21) \quad \left| \frac{1}{b-a} \int_a^b f(u)du - \frac{1}{y-x} \int_x^y f(u)du \right| \\ \leq \frac{1}{2} \left[\frac{(x-a)^2}{b-a} \left(\max\{|f'(a)|^q, |f'(x)|^q\} \right)^{\frac{1}{q}} + \left(\frac{B^2 + (A-B)^2}{A} \right) \right. \\ \left. \times \left(\max\{|f'(x)|^q, |f'(y)|^q\} \right)^{\frac{1}{q}} + \frac{(b-y)^2}{b-a} \left(\max\{|f'(y)|^q, |f'(b)|^q\} \right)^{\frac{1}{q}} \right]$$

for $a \leq x < y \leq b$.

Proof. Using (2.3), the Hölder inequality and the quasi-convexity of $|f'|^q$, we have that

(2.22)

$$\begin{aligned}
& \left| \frac{1}{b-a} \int_a^b f(u) du - \frac{1}{y-x} \int_x^y f(u) du \right| \\
& \leq \frac{(x-a)^2}{b-a} \left(\int_0^1 t dt \right)^{\frac{q-1}{q}} \left(\int_0^1 t |f'((1-t)a+tx)|^q dt \right)^{\frac{1}{q}} \\
& \quad + \left(\int_0^1 \left| \frac{(y-x)(b-a-y+x)}{b-a} t - \frac{(x-a)(y-x)}{b-a} \right| dt \right)^{\frac{q-1}{q}} \\
& \quad \times \left(\int_0^1 \left| \frac{(y-x)(b-a-y+x)}{b-a} t - \frac{(x-a)(y-x)}{b-a} \right| \cdot |f'((1-t)x+ty)|^q dt \right)^{\frac{1}{q}} \\
& \quad + \frac{(b-y)^2}{b-a} \left(\int_0^1 (1-t) dt \right)^{\frac{1}{p}} \left(\int_0^1 (1-t) |f'((1-t)y+tb)|^q dt \right)^{\frac{1}{q}} \\
& \leq \frac{(x-a)^2}{b-a} \left(\int_0^1 t dt \right) \left(\max\{|f'(a)|^q, |f'(x)|^q\} \right)^{\frac{1}{q}} \\
& \quad + \left(\int_0^1 \left| \frac{(y-x)(b-a-y+x)}{b-a} t - \frac{(x-a)(y-x)}{b-a} \right| dt \right) \\
& \quad \times \left(\max\{|f'(y)|^q, |f'(b)|^q\} \right)^{\frac{1}{q}} \\
& \quad + \frac{(b-y)^2}{b-a} \left(\int_0^1 (1-t) dt \right) \left(\max\{|f'(y)|^q, |f'(b)|^q\} \right)^{\frac{1}{q}}
\end{aligned}$$

Combining for $p = 1$ in (2.15), (2.16) and (2.17), we deduce the desire inequality (2.21). This completes the proofs of Theorem 4. ■

By the Theorem 4, we have following two Corollarys immediatly.

Corollary 5. *Assume that the hypotheses in Theorem 4 hold and $|f'|$ is increasing. Then we have (2.7).*

Corollary 6. *Assume that the hypotheses in Theorem 4 hold and $|f'|$ is decreasing. Then we have (2.8).*

Remark 3. *If we set $y = x + h$ with $x + h \in (a, b)$, then by (2.21), we get*

$$\begin{aligned}
& \left| \frac{1}{b-a} \int_a^b f(u) du - \frac{1}{h} \int_x^{x+h} f(t) dt \right| \\
& \leq \frac{1}{2} \left[\frac{(x-a)^2}{b-a} \left(\max\{|f'(a)|^q, |f'(x)|^q\} \right)^{\frac{1}{q}} + \frac{h}{b-a} \left(\frac{(x-a)^2 + (b-x-h)^2}{b-a-h} \right) \right. \\
& \quad \left. \times \left(\max\{|f'(x)|^q, |f'(x+h)|^q\} \right)^{\frac{1}{q}} + \frac{(b-x-h)^2}{b-a} \left(\max\{|f'(x+h)|^q, |f'(b)|^q\} \right)^{\frac{1}{q}} \right].
\end{aligned}$$

Now, letting $h \rightarrow 0^+$, we have

$$(2.23) \quad \begin{aligned} & \left| \frac{1}{b-a} \int_a^b f(u) du - f(x) \right| \\ & \leq \frac{1}{2} \left[\frac{(x-a)^2}{b-a} \left(\max\{|f'(a)|^q, |f'(x)|^q\} \right)^{\frac{1}{q}} \right. \\ & \quad \left. + \frac{(b-x)^2}{b-a} \left(\max\{|f'(x)|^q, |f'(b)|^q\} \right)^{\frac{1}{q}} \right]. \end{aligned}$$

In Theorem 4, for $q = 1$, this reduces to Theorem 2, and for $q = \frac{p}{p-1}$, $p > 1$, we have an improvement of the constants in Theorem 3, since $2 > (p+1)^{\frac{1}{p}}$ if $p > 1$ and accordingly $\frac{1}{2} < \left(\frac{1}{p+1}\right)^{\frac{1}{p}}$. The bound in (2.23) is also given in (2.16) in [18], and the (2.23) reduces to (2.14) in [19] for $x = \frac{a+b}{2}$.

3. APPLICATIONS TO SPECIAL MEANS

In the following, we shall consider logarithmic, identric and generalized logarithmic means from two positive real numbers. We define

$$\begin{aligned} L(\alpha, \beta) &= \frac{\beta - \alpha}{\ln \beta - \ln \alpha}, \quad \alpha, \beta \in R^+, \alpha \neq \beta, \\ I(\alpha, \beta) &= \frac{1}{e} \left(\frac{\beta^\beta}{\alpha^\alpha} \right)^{\frac{1}{\beta - \alpha}}, \quad \alpha, \beta \in R^+, \alpha \neq \beta, \\ L_p(\alpha, \beta) &= \left[\frac{\beta^{p+1} - \alpha^{p+1}}{(p+1)(\beta - \alpha)} \right]^{\frac{1}{p}}, \quad p \in R \setminus \{-1, 0\}, \alpha, \beta \in R^+, \alpha \neq \beta, \end{aligned}$$

where R is real numbers.

Proposition 1. Let $a, b, x, y \in R, 0 < a \leq x < y \leq b$ and $p \in R \setminus \{-1, 0\}$. Then, if $p \geq 1$, we have

$$(3.1) \quad \begin{aligned} & \left| L_p^p(a, b) - L_p^p(x, y) \right| \\ & \leq \frac{p(x-a)^2 x^{p-1}}{2(b-a)} + p \left(\frac{A}{2} - B + \frac{B^2}{A} \right) y^{p-1} + \frac{p(b-y)^2 b^{p-1}}{2(b-a)}, \end{aligned}$$

and, if $p < 1$, we have

$$(3.2) \quad \begin{aligned} & \left| L_p^p(a, b) - L_p^p(x, y) \right| \\ & \leq \frac{|p|(x-a)^2 a^{p-1}}{2(b-a)} + |p| \left(\frac{A}{2} - B + \frac{B^2}{A} \right) x^{p-1} + \frac{|p|(b-y)^2 y^{p-1}}{2(b-a)}. \end{aligned}$$

Proof. The proof is immediate from Corollary 1 and Corollary 2 with $f(x) = x^p$, $x \in R^+$, $p \in R \setminus \{-1, 0\}$, respectively. ■

Proposition 2. *Suppose $a, b, x, y \in R$, and $0 < a \leq x < y \leq b$. Then we have*

$$(3.3) \quad \begin{aligned} & \left| L^{-1}(a, b) - L^{-1}(x, y) \right| \\ & \leq \frac{(x-a)^2}{2(b-a)a^2} + \left(\frac{A}{2} - B + \frac{B^2}{A} \right) \frac{1}{x^2} + \frac{(b-y)^2}{2(b-a)y^2}. \end{aligned}$$

Proof. The result follows from Corollary 2 with $f(x) = \frac{1}{x}, x \in R^+$. ■

Proposition 3. *Suppose $a, b, x, y \in R$, and $0 < a \leq x < y \leq b$. Then we have*

$$\left| \ln \left[\frac{I(a, b)}{I(x, y)} \right] \right| \leq \frac{(x-a)^2}{2(b-a)a} + \left(\frac{A}{2} - B + \frac{B^2}{A} \right) \frac{1}{x} + \frac{(b-y)^2}{2(b-a)y}.$$

Proof. The result follows from Corollary 2 with $f(x) = \ln x$. ■

Remark 4. *We note that the bounds in (3.1), (3.2) and (3.3) are better than the ones in (4.1), (4.2) and (4.3) given in [14], respectively.*

Proposition 4. *Let $a, b, x, y, \alpha \in R, 0 < a \leq x < y \leq b$, and $q \geq 1$. Then, for $\alpha \geq 0$, we have*

$$(3.4) \quad \begin{aligned} & \left| L_{(\alpha+q)/q}^{(\alpha+q)/q}(a, b) - L_{(\alpha+q)/q}^{(\alpha+q)/q}(x, y) \right| \\ & \leq \frac{1}{2} \left[\frac{(x-a)^2}{(b-a)x^{\frac{1}{q}}} + \left(\frac{B^2 + (A-B)^2}{A} \right) \frac{1}{y^{\frac{1}{q}}} + \frac{(b-y)^2}{(b-a)b^{\frac{1}{q}}} \right], \end{aligned}$$

and, for $\alpha < 0$ and $\alpha + p \neq 0$, we have

$$(3.5) \quad \begin{aligned} & \left| L_{(\alpha+q)/q}^{(\alpha+q)/q}(a, b) - L_{(\alpha+q)/q}^{(\alpha+q)/q}(x, y) \right| \\ & \leq \frac{1}{2} \left[\frac{(x-a)^2}{(b-a)a^{\frac{1}{q}}} + \left(\frac{B^2 + (A-B)^2}{A} \right) \frac{1}{x^{\frac{1}{q}}} + \frac{(b-y)^2}{(b-a)y^{\frac{1}{q}}} \right]. \end{aligned}$$

Proof. Set $f(x) = \frac{q}{\alpha+q} x^{\frac{\alpha+q}{q}}$, we obtain $|f'(x)|^q = x^\alpha$ is quasi-convex obviously. If $\alpha \geq 0$, by (2.7), we have (3.4), and if $\alpha < 0$, by (2.8), we have (3.5), immediately. ■

Remark 5. *The inequality (3.4) and inequality (3.5) are both the new type for comparing two generalized logarithmic means.*

4. APPLICATIONS FOR PROBABILITY DENSITY FUNCTIONS

In the following, assume that $f : [a, b] \rightarrow R^+$ is a probability density function of a certain random variable X and $F : [a, b] \rightarrow R^+$, $F(t) = \int_a^t f(x)dx$ is its cumulative distribution function.

Proposition 5. *Let f and F be as previous assumption. Then we have*

$$(4.1) \quad \begin{aligned} & \left| F(t) - \frac{t-a}{b-a} \right| \\ & \leq \frac{(b-t)(t-a)}{2(b-a)} \left[(t-a) \max\{|f'(a)|, |f'(t)|\} \right. \\ & \quad \left. + (b-t) \max\{|f'(t)|, |f'(b)|\} \right]. \end{aligned}$$

provided that $|f'|$ is quasi-convex.

Proof. Taking $x = a$ and $y = t$ in (2.1), we have the desired inequality. ■

Proposition 6. *Let f and F be as previous assumption. Then we have*

$$(4.2) \quad \begin{aligned} & \left| F(t) - \frac{t-a}{b-a} \right| \\ & \leq \frac{(b-t)(t-a)}{2(b-a)} \left[(t-a) (\max\{|f'(a)|^q, |f'(t)|^q\})^{\frac{1}{q}} \right. \\ & \quad \left. + (b-t) (\max\{|f'(t)|^q, |f'(b)|^q\})^{\frac{1}{q}} \right]. \end{aligned}$$

provided that $|f'|^q$ is quasi-convex.

Proof. Taking $x = a$ and $y = t$ in (2.21), the inequality (4.2) holds obviously. ■

Remark 6. *The bounds in (4.1) and (4.2) are both better than the one in (3.1) given in [14].*

Proposition 7. *Let f and F be as previous assumption and let*

$$E_t(X) = \int_a^t u f(u) du, t \in [a, b].$$

Then, for $t \in [a, b]$, we have

$$(4.3) \quad \begin{aligned} & \left| \frac{(b-E(X))(t-a)}{b-a} + E_t(X) - tF(t) \right| \\ & \leq \frac{(b-t)(t-a)}{2(b-a)} \left[(t-a) \max\{|f(a)|, |f(t)|\} \right. \\ & \quad \left. + (b-t) \max\{|f(t)|, |f(b)|\} \right]. \end{aligned}$$

provided that $|f|$ is quasi-convex.

Proof. Taking $F = f, x = a$ and $y = t$ in (2.1), we get

$$(4.4) \quad \begin{aligned} & \left| \frac{1}{b-a} \int_a^b F(x) dx - \frac{1}{t-a} \int_a^t F(u) du \right| \\ & \leq \frac{(b-t)(t-a)}{2(b-a)} \left[(t-a) \max\{|F'(a)|, |F'(t)|\} \right. \\ & \quad \left. + (b-t) \max\{|F'(t)|, |F'(b)|\} \right]. \end{aligned}$$

Since

$$\int_a^b F(x) dx = b - E(X)$$

and

$$\int_a^t F(u) du = tF(t) - \int_a^t u f(u) du = tF(t) - E_t(X),$$

thus, by (4.4), we have the desired inequality. ■

Similarly, taking $F = f, x = a$ and $y = t$ in (2.21), we have the following proposition.

Proposition 8. *Let f, F and $E_t(X)$ be as defined in Proposition 6. Then, for $t \in [a, b]$, we have*

$$(4.5) \quad \left| \frac{(b - E(X))(t - a)}{b - a} + E_t(X) - tF(t) \right| \\ \leq \frac{(b - t)(t - a)}{2(b - a)} \left[(t - a)(\max\{|f(a)|^q, |f(t)|^q\})^{\frac{1}{q}} \right. \\ \left. + (b - t)(\max\{|f(t)|^q, |f(b)|^q\})^{\frac{1}{q}} \right].$$

provided that $|f|^q$ is quasi-convex.

Remark 7. *The bound in (4.3) and (4.5) are both better than the one in (3.2) given in [14], obviously.*

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