

Fractional Ostrowski and Grüss type inequalities involving several functions

George A. Anastassiou
Department of Mathematical Sciences
University of Memphis
Memphis, TN 38152, U.S.A.
ganastss@memphis.edu

Abstract

Using Caputo fractional left and right Taylor formulae we establish mixed fractional Ostrowski and Grüss type inequalities involving several functions. The estimates are with respect to all norms $\|\cdot\|_p$, $1 \leq p \leq \infty$.

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1 Introduction

The following results motivate initially our work.

Theorem 1 (1938, Ostrowski [10]) *Let $f : [a, b] \rightarrow \mathbb{R}$ be continuous on $[a, b]$ and differentiable on (a, b) whose derivative $f' : (a, b) \rightarrow \mathbb{R}$ is bounded on (a, b) , i.e., $\|f'\|_\infty^{\text{sup}} := \sup_{t \in (a, b)} |f'(t)| < +\infty$. Then*

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

for any $x \in [a, b]$. The constant $\frac{1}{4}$ is the best possible.

Ostrowski type inequalities have great applications to integration approximations in Numerical Analysis.

Theorem 2 (1882, Čebyšev [6]) Let $f, g : [a, b] \rightarrow \mathbb{R}$ be absolutely continuous functions with $f', g' \in L_\infty([a, b])$. Then

$$\left| \frac{1}{b-a} \int_a^b f(x)g(x) dx - \left(\frac{1}{b-a} \int_a^b f(x) dx \right) \left(\frac{1}{b-a} \int_a^b g(x) dx \right) \right| \leq \frac{1}{12} (b-a)^2 \|f'\|_\infty \|g'\|_\infty. \quad (2)$$

The above integrals are assumed to exist.

Grüss type inequalities have applications to Probability.

We are also biggly inspired by the beautiful work of Deepak B. Pachpatte [11]. His article contains great ideas, but it is marred by many minor errors.

So here we present mixed fractional Ostrowski and Grüss type inequalities for several functions, acting to all possible directions. The estimates involve the left and right Caputo fractional derivatives. See also the monographs written by the author [1], Chapters 24-26 and [3], Chapters 2-6.

2 Background

Let $\nu \geq 0$; the operator I_{a+}^ν , defined for $f \in L_1([a, b])$ is given by

$$I_{a+}^\nu f(x) := \frac{1}{\Gamma(\nu)} \int_a^x (x-t)^{\nu-1} f(t) dt, \quad (3)$$

for $a \leq x \leq b$, is called the left Riemann-Liouville fractional integral operator of order ν . For $\nu = 0$, we set $I_{a+}^0 := I$, the identity operator, see [1], p. 392, also [7].

Let $\nu \geq 0$, $n := [\nu]$ ($[\cdot]$ ceiling of the number), $f \in AC^n([a, b])$ (it means $f^{(n-1)} \in AC([a, b])$, absolutely continuous functions).

Then the left Caputo fractional derivative is given by

$$D_{*a}^\nu f(x) := \frac{1}{\Gamma(n-\nu)} \int_a^x (x-t)^{n-\nu-1} f^{(n)}(t) dt = \left(I_{a+}^{n-\nu} f^{(n)} \right)(x), \quad (4)$$

and it exists almost everywhere for $x \in [a, b]$.

See Corollary 16.8, p. 394 of [1], and [7], pp. 49-50.

We need also the left Caputo fractional Taylor formula, see [1], p. 395 and [7], p. 54.

Theorem 3 Let $\nu \geq 0$, $n := [\nu]$, $f \in AC^n([a, b])$. Then

$$f(x) = \sum_{k=0}^{n-1} \frac{f^{(k)}(a)}{k!} (x-a)^k + I_{a+}^\nu D_{*a}^\nu f(x), \quad \forall x \in [a, b]. \quad (5)$$

Here $I_{a+}^\nu D_{*a}^\nu f \in AC^n([a, b])$.

Let $f \in L_1([a, b])$, $\alpha > 0$. The right Riemann-Liouville fractional operator ([2], [8], [9]) of order α is denoted by

$$I_{b-}^{\alpha} f(x) := \frac{1}{\Gamma(\alpha)} \int_x^b (z-x)^{\alpha-1} f(z) dz, \quad \forall x \in [a, b]. \quad (6)$$

We set $I_{b-}^0 := I$, the identity operator.

Let now $f \in AC^m([a, b])$, $m \in \mathbb{N}$, with $m := \lceil \alpha \rceil$.

We define the right Caputo fractional derivative of order $\alpha \geq 0$, by

$$D_{b-}^{\alpha} f(x) := (-1)^m I_{b-}^{m-\alpha} f^{(m)}(x), \quad (7)$$

we set $D_{b-}^0 f := f$, that is

$$D_{b-}^{\alpha} f(x) = \frac{(-1)^m}{\Gamma(m-\alpha)} \int_x^b (z-x)^{m-\alpha-1} f^{(m)}(z) dz. \quad (8)$$

We need the right Caputo fractional Taylor formula.

Theorem 4 ([2]) *Let $f \in AC^m([a, b])$, $x \in [a, b]$, $\alpha > 0$, $m := \lceil \alpha \rceil$. Then*

$$f(x) = \sum_{k=0}^{m-1} \frac{f^{(k)}(b)}{k!} (x-b)^k + \frac{1}{\Gamma(\alpha)} \int_x^z (z-x)^{\alpha-1} D_{b-}^{\alpha} f(z) dz. \quad (9)$$

We need

Proposition 5 ([4], p. 361) *Let $\alpha > 0$, $m = \lceil \alpha \rceil$, $f \in C^{m-1}([a, b])$, $f^{(m)} \in L_{\infty}([a, b])$; $x, x_0 \in [a, b] : x \geq x_0$. Then $D_{*x_0}^{\alpha} f(x)$ is continuous in x_0 .*

Proposition 6 ([4], p. 361) *Let $\alpha > 0$, $m = \lceil \alpha \rceil$, $f \in C^{m-1}([a, b])$, $f^{(m)} \in L_{\infty}([a, b])$; $x, x_0 \in [a, b] : x \leq x_0$. Then $D_{x_0-}^{\alpha} f(x)$ is continuous in x_0 .*

We also mention

Theorem 7 ([4], p. 362) *Let $f \in C^m([a, b])$, $m = \lceil \alpha \rceil$, $\alpha > 0$, $x, x_0 \in [a, b]$. Then $D_{*x_0}^{\alpha} f(x)$, $D_{x_0-}^{\alpha} f(x)$ are jointly continuous functions in (x, x_0) from $[a, b]^2$ into \mathbb{R} .*

Convention 8 ([4], p. 360) *We suppose that*

$$D_{*x_0}^{\alpha} f(x) = 0, \text{ for } x < x_0, \quad (10)$$

and

$$D_{x_0-}^{\alpha} f(x) = 0, \text{ for } x > x_0, \quad (11)$$

for all $x, x_0 \in [a, b]$.

Finally we are motivated by the following mixed Caputo fractional Ostrowski type inequalities.

Theorem 9 ([3], p. 44) Let $[a, b] \subset \mathbb{R}$, $\alpha > 0$, $m = \lceil \alpha \rceil$, $f \in AC^m([a, b])$, and $\|D_{x_0-}^\alpha f\|_{\infty, [a, x_0]}$, $\|D_{*x_0}^\alpha f\|_{\infty, [x_0, b]} < \infty$, $x_0 \in [a, b]$. Assume $f^{(k)}(x_0) = 0$, $k = 1, \dots, m-1$. Then

$$\left| \frac{1}{b-a} \int_a^b f(x) dx - f(x_0) \right| \leq \frac{1}{(b-a)\Gamma(\alpha+2)}.$$

$$\left\{ \|D_{x_0-}^\alpha f\|_{\infty, [a, x_0]} (x_0 - a)^{\alpha+1} + \|D_{*x_0}^\alpha f\|_{\infty, [x_0, b]} (b - x_0)^{\alpha+1} \right\} \leq \quad (12)$$

$$\frac{1}{\Gamma(\alpha+2)} \max \left\{ \|D_{x_0-}^\alpha f\|_{\infty, [a, x_0]}, \|D_{*x_0}^\alpha f\|_{\infty, [x_0, b]} \right\} (b-a)^\alpha. \quad (13)$$

Inequality (12) is sharp, infact it is attained.

Theorem 10 ([3], p. 45) Let $\alpha \geq 1$, $m = \lceil \alpha \rceil$, and $f \in AC^m([a, b])$. Suppose that $f^{(k)}(x_0) = 0$, $k = 1, \dots, m-1$, $x_0 \in [a, b]$ and $D_{x_0-}^\alpha f \in L_1([a, x_0])$, $D_{*x_0}^\alpha f \in L_1([x_0, b])$. Then

$$\left| \frac{1}{b-a} \int_a^b f(x) dx - f(x_0) \right| \leq \frac{1}{(b-a)\Gamma(\alpha+1)}. \quad (14)$$

$$\left\{ (x_0 - a)^\alpha \|D_{x_0-}^\alpha f\|_{L_1([a, x_0])} + (b - x_0)^\alpha \|D_{*x_0}^\alpha f\|_{L_1([x_0, b])} \right\} \leq \frac{1}{\Gamma(\alpha+1)} \max \left\{ \|D_{x_0-}^\alpha f\|_{L_1([a, x_0])}, \|D_{*x_0}^\alpha f\|_{L_1([x_0, b])} \right\} (b-a)^{\alpha-1}. \quad (15)$$

Theorem 11 ([3], p. 47) Let $p, q > 1 : \frac{1}{p} + \frac{1}{q} = 1$, $\alpha > \frac{1}{q}$, $m = \lceil \alpha \rceil$, $\alpha > 0$, and $f \in AC^m([a, b])$. Suppose that $f^{(k)}(x_0) = 0$, $k = 1, \dots, m-1$, $x_0 \in [a, b]$. Assume $D_{x_0-}^\alpha f \in L_q([a, x_0])$, and $D_{*x_0}^\alpha f \in L_q([x_0, b])$. Then

$$\left| \frac{1}{b-a} \int_a^b f(x) dx - f(x_0) \right| \leq \frac{1}{(b-a)\Gamma(\alpha) (p(\alpha-1) + 1)^{\frac{1}{p}} \left(\alpha + \frac{1}{p}\right)}. \quad (16)$$

$$\left\{ (x_0 - a)^{\alpha + \frac{1}{p}} \|D_{x_0-}^\alpha f\|_{L_q([a, x_0])} + (b - x_0)^{\alpha + \frac{1}{p}} \|D_{*x_0}^\alpha f\|_{L_q([x_0, b])} \right\} \leq \frac{1}{\Gamma(\alpha) (p(\alpha-1) + 1)^{\frac{1}{p}} \left(\alpha + \frac{1}{p}\right)}.$$

$$\max \left\{ \|D_{x_0-}^\alpha f\|_{L_q([a, x_0])}, \|D_{*x_0}^\alpha f\|_{L_q([x_0, b])} \right\} (b-a)^{\alpha - \frac{1}{q}}. \quad (17)$$

In this article we generalize Theorems 9-11 for several functions. We also produce Caputo fractional Grüss type inequalities for several functions.

3 Main Results

We start with Caputo fractional mixed Ostrowski type inequalities involving several functions.

Theorem 12 *Let $x_0 \in [a, b] \subset \mathbb{R}$, $\alpha > 0$, $m = [\alpha]$, $f_i \in AC^m([a, b])$, $i = 1, \dots, r \in \mathbb{N} - \{1\}$, with $f_i^{(k)}(x_0) = 0$, $k = 1, \dots, m - 1$, $i = 1, \dots, r$. Assume that $\|D_{x_0}^\alpha f_i\|_{\infty, [a, x_0]}$, $\|D_{*x_0}^\alpha f_i\|_{\infty, [x_0, b]} < \infty$, $i = 1, \dots, r$. Denote by*

$$\theta(f_1, \dots, f_r)(x_0) := r \int_a^b \left(\prod_{k=1}^r f_k(x) \right) dx - \sum_{i=1}^r \left[f_i(x_0) \int_a^b \left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right) dx \right]. \quad (18)$$

Then

$$|\theta(f_1, \dots, f_r)(x_0)| \leq \sum_{i=1}^r \left[\left[\|D_{x_0}^\alpha f_i\|_{\infty, [a, x_0]} I_{a+}^{\alpha+1} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x_0)| \right) \right] \right. \\ \left. + \left[\|D_{*x_0}^\alpha f_i\|_{\infty, [x_0, b]} I_{b-}^{\alpha+1} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x_0)| \right) \right] \right]. \quad (19)$$

Inequality (19) is sharp, infact it is attained.

Theorem 13 *Let $\alpha \geq 1$, $m = [\alpha]$, and $f_i \in AC^m([a, b])$, $i = 1, \dots, r \in \mathbb{N} - \{1\}$. Suppose that $f_i^{(k)}(x_0) = 0$, $k = 1, \dots, m - 1$; $x_0 \in [a, b]$ and $D_{x_0}^\alpha f_i \in L_1([a, x_0])$, $D_{*x_0}^\alpha f_i \in L_1([x_0, b])$, for all $i = 1, \dots, r$. Then*

$$|\theta(f_1, \dots, f_r)(x_0)| \leq \sum_{i=1}^r \left[\left[\|D_{x_0}^\alpha f_i\|_{L_1([a, x_0])} I_{a+}^\alpha \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x_0)| \right) \right] \right. \\ \left. + \left[\|D_{*x_0}^\alpha f_i\|_{L_1([x_0, b])} I_{b-}^\alpha \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x_0)| \right) \right] \right]. \quad (20)$$

Theorem 14 *Let $p, q > 1 : \frac{1}{p} + \frac{1}{q} = 1$, $\alpha > \frac{1}{q}$, $m = [\alpha]$, $\alpha > 0$, and $f_i \in AC^m([a, b])$, $i = 1, \dots, r \in \mathbb{N} - \{1\}$. Suppose that $f_i^{(k)}(x_0) = 0$, $k = 1, \dots, m - 1$, $x_0 \in [a, b]$; $i = 1, \dots, r$. Assume $D_{x_0}^\alpha f_i \in L_q([a, x_0])$, and $D_{*x_0}^\alpha f_i \in L_q([x_0, b])$, $i = 1, \dots, r$. Then*

$$|\theta(f_1, \dots, f_r)(x_0)| \leq$$

$$\frac{\Gamma\left(\alpha + \frac{1}{p}\right)}{(p(\alpha - 1) + 1)^{\frac{1}{p}} \Gamma(\alpha)} \sum_{i=1}^r \left[\left[\left\| D_{x_0-}^{\alpha} f_i \right\|_{L_q([a, x_0])} I_{a+}^{\alpha + \frac{1}{p}} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x_0)| \right) \right] \right. \\ \left. + \left[\left\| D_{*x_0}^{\alpha} f_i \right\|_{L_q([x_0, b])} I_{b-}^{\alpha + \frac{1}{p}} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x_0)| \right) \right] \right]. \quad (21)$$

Proof. of Theorems 12-14. Here $x_0 \in [a, b]$. Since $f_i^{(k)}(x_0) = 0$, $k = 1, \dots, m-1$; $i = 1, \dots, r$, we have by Theorem 3 that

$$f_i(x) - f_i(x_0) = \frac{1}{\Gamma(\alpha)} \int_{x_0}^x (x-z)^{\alpha-1} D_{*x_0}^{\alpha} f_i(z) dz, \quad \forall x \in [x_0, b], \quad (22)$$

and by Theorem 4 that

$$f_i(x) - f_i(x_0) = \frac{1}{\Gamma(\alpha)} \int_x^{x_0} (z-x)^{\alpha-1} D_{x_0-}^{\alpha} f_i(z) dz, \quad \forall x \in [a, x_0]; \quad (23)$$

for all $i = 1, \dots, r$.

Multiplying (22) and (23) by $\left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right)$ we get, respectively,

$$\prod_{k=1}^r f_k(x) - \left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right) f_i(x_0) = \\ \frac{\left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right)}{\Gamma(\alpha)} \int_{x_0}^x (x-z)^{\alpha-1} D_{*x_0}^{\alpha} f_i(z) dz, \quad \forall x \in [x_0, b], \quad (24)$$

and

$$\prod_{k=1}^r f_k(x) - \left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right) f_i(x_0) = \\ \frac{\left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right)}{\Gamma(\alpha)} \int_x^{x_0} (z-x)^{\alpha-1} D_{x_0-}^{\alpha} f_i(z) dz, \quad \forall x \in [a, x_0]; \quad (25)$$

for all $i = 1, \dots, r$.

Adding (24) and (25), separately, we obtain

$$r \left(\prod_{k=1}^r f_k(x) \right) - \sum_{i=1}^r \left[\left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right) f_i(x_0) \right] =$$

$$\frac{1}{\Gamma(\alpha)} \sum_{i=1}^r \left[\left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right) \int_{x_0}^x (x-z)^{\alpha-1} D_{*x_0}^\alpha f_i(z) dz \right], \quad \forall x \in [x_0, b], \quad (26)$$

and

$$r \left(\prod_{k=1}^r f_k(x) \right) - \sum_{i=1}^r \left[\left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right) f_i(x_0) \right] =$$

$$\frac{1}{\Gamma(\alpha)} \sum_{i=1}^r \left[\left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right) \int_x^{x_0} (z-x)^{\alpha-1} D_{x_0-}^\alpha f_i(z) dz \right], \quad \forall x \in [a, x_0]. \quad (27)$$

Next we integrate (26) and (27) with respect to $x \in [a, b]$. We have

$$r \int_{x_0}^b \left(\prod_{k=1}^r f_k(x) \right) dx - \sum_{i=1}^r \left[f_i(x_0) \int_{x_0}^b \left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right) dx \right] =$$

$$\frac{1}{\Gamma(\alpha)} \sum_{i=1}^r \left[\int_{x_0}^b \left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right) \left(\int_{x_0}^x (x-z)^{\alpha-1} D_{*x_0}^\alpha f_i(z) dz \right) dx \right], \quad (28)$$

and

$$r \int_a^{x_0} \left(\prod_{k=1}^r f_k(x) \right) dx - \sum_{i=1}^r \left[f_i(x_0) \int_a^{x_0} \left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right) dx \right] =$$

$$\frac{1}{\Gamma(\alpha)} \sum_{i=1}^r \left[\int_a^{x_0} \left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right) \left(\int_x^{x_0} (z-x)^{\alpha-1} D_{x_0-}^\alpha f_i(z) dz \right) dx \right]. \quad (29)$$

Finally adding (28) and (29) we obtain the useful identity

$$\theta(f_1, \dots, f_r)(x_0) :=$$

$$r \int_a^b \left(\prod_{k=1}^r f_k(x) \right) dx - \sum_{i=1}^r \left[f_i(x_0) \int_a^b \left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right) dx \right] =$$

$$\frac{1}{\Gamma(\alpha)} \sum_{i=1}^r \left[\int_a^{x_0} \left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right) \left(\int_x^{x_0} (z-x)^{\alpha-1} D_{x_0-}^\alpha f_i(z) dz \right) dx \right] +$$

$$\left[\int_{x_0}^b \left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right) \left(\int_{x_0}^x (x-z)^{\alpha-1} D_{*x_0}^\alpha f_i(z) dz \right) dx \right]. \quad (30)$$

Hence it holds

$$\begin{aligned} & |\theta(f_1, \dots, f_r)(x_0)| \leq \\ & \frac{1}{\Gamma(\alpha)} \sum_{i=1}^r \left[\left[\int_a^{x_0} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x)| \right) \left(\int_x^{x_0} (z-x)^{\alpha-1} |D_{x_0-}^\alpha f_i(z)| dz \right) dx \right] + \right. \\ & \left. \left[\int_{x_0}^b \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x)| \right) \left(\int_{x_0}^x (x-z)^{\alpha-1} |D_{*x_0}^\alpha f_i(z)| dz \right) dx \right] \right] =: (*). \quad (31) \end{aligned}$$

We observe that

$$\begin{aligned} (*) & \leq \frac{1}{\Gamma(\alpha+1)} \sum_{i=1}^r \left[\left[\|D_{x_0-}^\alpha f_i\|_{\infty, [a, x_0]} \int_a^{x_0} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x)| \right) (x_0-x)^\alpha dx \right] + \right. \\ & \left. \left[\|D_{*x_0}^\alpha f_i\|_{\infty, [x_0, b]} \int_{x_0}^b \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x)| \right) (x-x_0)^\alpha dx \right] \right] = \quad (32) \\ & \sum_{i=1}^r \left[\left[\|D_{x_0-}^\alpha f_i\|_{\infty, [a, x_0]} I_{a+}^{\alpha+1} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x_0)| \right) \right] + \right. \\ & \left. \left[\|D_{*x_0}^\alpha f_i\|_{\infty, [x_0, b]} I_{b-}^{\alpha+1} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x_0)| \right) \right] \right]. \quad (33) \end{aligned}$$

Based on Proposition 15.114, p. 388, [1] we get that $I_{a+}^{\alpha+1} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x)| \right) \in AC([a, b])$, so at x_0 is finite.

Also, based on [5] we get that $I_{b-}^{\alpha+1} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x)| \right) \in AC([a, b])$, so at x_0 is finite.

Next we prove that (19) is sharp, namely it is attained.

Set

$$\overline{f}_i(x) := \begin{cases} (x-x_0)^\alpha, & x \in [x_0, b], \\ (x_0-x)^\alpha, & x \in [a, x_0], \end{cases}$$

$\alpha > 0$, $a \leq x_0 \leq b$, $i = 1, \dots, r$.

Observe that $\overline{f}_i \in AC^m([x_0, b])$, and in $AC^m([a, x_0])$. See that $\overline{f}_{i-}^{(k)}(x_0) = \overline{f}_{i+}^{(k)}(x_0) = 0$, $k = 0, 1, \dots, m-1$. Hence there exists $\overline{f}_i^{(m-1)}$ at x_0 , also $\overline{f}_i^{(m-1)} \in AC([a, b])$. That is $\overline{f}_i \in AC^m([a, b])$, $i = 1, \dots, r$.

We find that

$$\|D_{x_0-}^\alpha \overline{f}_i\|_{\infty, [a, x_0]} = \Gamma(\alpha + 1),$$

and

$$\|D_{*x_0}^\alpha \overline{f}_i\|_{\infty, [x_0, b]} = \Gamma(\alpha + 1).$$

Consequently it holds

$$L.H.S.(19) = r \left[\frac{(b-x_0)^{\alpha r+1} + (x_0-a)^{\alpha r+1}}{\alpha r+1} \right] = R.H.S.(19),$$

proving optimality of (19).

Hence proving Theorem 12.

Next we notice, for $\alpha \geq 1$, that

$$\begin{aligned} (*) &\leq \frac{1}{\Gamma(\alpha)} \sum_{i=1}^r \left[\left[\|D_{x_0-}^\alpha f_i\|_{L_1([a, x_0])} \int_a^{x_0} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x)| \right) (x_0-x)^{\alpha-1} dx \right] + \right. \\ &\quad \left[\|D_{*x_0}^\alpha f_i\|_{L_1([x_0, b])} \int_{x_0}^b \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x)| \right) (x-x_0)^{\alpha-1} dx \right] = \quad (34) \\ &\quad \sum_{i=1}^r \left[\left[\|D_{x_0-}^\alpha f_i\|_{L_1([a, x_0])} I_{a+}^\alpha \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x_0)| \right) \right] + \right. \\ &\quad \left. \left[\|D_{*x_0}^\alpha f_i\|_{L_1([x_0, b])} I_{b-}^\alpha \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x_0)| \right) \right] \right], \quad (35) \end{aligned}$$

proving Theorem 13.

Let now $p, q > 1$: $\frac{1}{p} + \frac{1}{q} = 1$, with $\alpha > \frac{1}{q}$. Then

$$(*) \leq \frac{1}{\Gamma(\alpha)} \sum_{i=1}^r \left[\left[\int_a^{x_0} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x)| \right) \right] \right]$$

$$\left(\int_x^{x_0} (z-x)^{p(\alpha-1)} dz \right)^{\frac{1}{p}} \left(\int_x^{x_0} |D_{x_0-}^\alpha f_i(z)|^q dz \right)^{\frac{1}{q}} dx \Bigg] + \left[\int_{x_0}^b \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x)| \right) \left(\int_{x_0}^x (x-z)^{p(\alpha-1)} dz \right)^{\frac{1}{p}} \left(\int_{x_0}^x |D_{*x_0}^\alpha f_i(z)|^q dz \right)^{\frac{1}{q}} dx \right] \leq \quad (36)$$

$$\frac{1}{\Gamma(\alpha)} \sum_{i=1}^r \left[\left[\int_a^{x_0} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x)| \right) \frac{(x_0-x)^{\alpha-1+\frac{1}{p}}}{(p(\alpha-1)+1)^{\frac{1}{p}}} \|D_{x_0-}^\alpha f_i\|_{q,[a,x_0]} dx \right] + \left[\int_{x_0}^b \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x)| \right) \frac{(x-x_0)^{\alpha-1+\frac{1}{p}}}{(p(\alpha-1)+1)^{\frac{1}{p}}} \|D_{*x_0}^\alpha f_i\|_{q,[x_0,b]} dx \right] \right] = \quad (37)$$

$$\frac{1}{(p(\alpha-1)+1)^{\frac{1}{p}} \Gamma(\alpha)}.$$

$$\sum_{i=1}^r \left[\left[\|D_{x_0-}^\alpha f_i\|_{q,[a,x_0]} \int_a^{x_0} (x_0-x)^{\alpha+\frac{1}{p}-1} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x)| \right) dx \right] + \left[\|D_{*x_0}^\alpha f_i\|_{q,[x_0,b]} \int_{x_0}^b (x-x_0)^{\alpha+\frac{1}{p}-1} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x)| \right) dx \right] \right] = \quad (38)$$

$$\frac{\Gamma\left(\alpha + \frac{1}{p}\right)}{(p(\alpha-1)+1)^{\frac{1}{p}} \Gamma(\alpha)} \sum_{i=1}^r \left[\left[\|D_{x_0-}^\alpha f_i\|_{q,[a,x_0]} I_{a+}^{\alpha+\frac{1}{p}} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x_0)| \right) \right] + \left[\|D_{*x_0}^\alpha f_i\|_{q,[x_0,b]} I_{b-}^{\alpha+\frac{1}{p}} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x_0)| \right) \right] \right], \quad (39)$$

that is proving Theorem 14. ■

Next follow Caputo fractional Grüss type inequalities for several functions.

Theorem 15 Let $x_0 \in [a, b] \subset \mathbb{R}$, $0 < \alpha \leq 1$, $f_i \in AC([a, b])$, $i = 1, \dots, r \in \mathbb{N} - \{1\}$. Assume that $\sup_{x_0 \in [a, b]} \|D_{x_0-}^\alpha f_i\|_{\infty, [a, x_0]}$, $\sup_{x_0 \in [a, b]} \|D_{*x_0}^\alpha f_i\|_{\infty, [x_0, b]} < \infty$, $i = 1, \dots, r$. Denote by

$$\Delta(f_1, \dots, f_r)(x_0) := r(b-a) \int_a^b \left(\prod_{k=1}^r f_k(x) \right) dx - \quad (40)$$

$$\sum_{i=1}^r \left[\left(\int_a^b f_i(x) dx \right) \left(\int_a^b \left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right) dx \right) \right].$$

Then

$$|\Delta(f_1, \dots, f_r)| \leq (b-a) \cdot \sum_{i=1}^r \left[\left[\sup_{x_0 \in [a,b]} \|D_{x_0}^\alpha f_i\|_{\infty, [a, x_0]} \sup_{x_0 \in [a,b]} I_{a^+}^{\alpha+1} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x_0)| \right) \right] + \left[\sup_{x_0 \in [a,b]} \|D_{*x_0}^\alpha f_i\|_{\infty, [x_0, b]} \sup_{x_0 \in [a,b]} I_{b^-}^{\alpha+1} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x_0)| \right) \right] \right]. \quad (41)$$

Theorem 16 Let $p, q > 1 : \frac{1}{p} + \frac{1}{q} = 1$, $\frac{1}{q} < \alpha \leq 1$, and $f_i \in AC([a, b])$, $i = 1, \dots, r \in \mathbb{N} - \{1\}$, $x_0 \in [a, b]$. Assume that $\sup_{x_0 \in [a,b]} \|D_{x_0}^\alpha f_i\|_{L_q([a, x_0])}$, and $\sup_{x_0 \in [a,b]} \|D_{*x_0}^\alpha f_i\|_{L_q([x_0, b])} < \infty$, $i = 1, \dots, r$. Then

$$|\Delta(f_1, \dots, f_r)| \leq \frac{(b-a) \Gamma\left(\alpha + \frac{1}{p}\right)}{(p(\alpha-1) + 1)^{\frac{1}{p}} \Gamma(\alpha)} \cdot \sum_{i=1}^r \left[\left[\sup_{x_0 \in [a,b]} \|D_{x_0}^\alpha f_i\|_{L_q([a, x_0])} \sup_{x_0 \in [a,b]} I_{a^+}^{\alpha + \frac{1}{p}} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x_0)| \right) \right] + \left[\sup_{x_0 \in [a,b]} \|D_{*x_0}^\alpha f_i\|_{L_q([x_0, b])} \sup_{x_0 \in [a,b]} I_{b^-}^{\alpha + \frac{1}{p}} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x_0)| \right) \right] \right]. \quad (42)$$

Proof. of Theorems 15, 16. Here $0 < \alpha \leq 1$, i.e. $m = 1$, and $f_i \in AC([a, b])$, $i = 1, \dots, r$. Now we are not tight up to any initial conditions, i.e. (22) and (23) are valid without initial conditions. Clearly here $\theta(f_1, \dots, f_r)(x_0) \in AC([a, b])$. Integrating (30) over $[a, b]$ with respect to $x_0 \in [a, b]$ we derive

$$\Delta(f_1, \dots, f_r) := \int_a^b \theta(f_1, \dots, f_r)(x_0) dx_0 = \quad (43)$$

$$r(b-a) \int_a^b \left(\prod_{k=1}^r f_k(x) \right) dx - \sum_{i=1}^r \left[\left(\int_a^b f_i(x) dx \right) \left(\int_a^b \left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right) dx \right) \right] =$$

$$\frac{1}{\Gamma(\alpha)} \int_a^b \left\{ \sum_{i=1}^r \left[\left[\int_a^{x_0} \left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right) \left(\int_x^{x_0} (z-x)^{\alpha-1} D_{x_0-}^\alpha f_i(z) dz \right) dx \right] + \left[\int_{x_0}^b \left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right) \left(\int_{x_0}^x (x-z)^{\alpha-1} D_{*x_0}^\alpha f_i(z) dz \right) dx \right] \right] \right\} dx_0. \quad (44)$$

Hence it holds

$$|\Delta(f_1, \dots, f_r)| \leq \frac{1}{\Gamma(\alpha)} \int_a^b \left| \sum_{i=1}^r \left[\left[\int_a^{x_0} \left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right) \left(\int_x^{x_0} (z-x)^{\alpha-1} D_{x_0-}^\alpha f_i(z) dz \right) dx \right] + \left[\int_{x_0}^b \left(\prod_{\substack{j=1 \\ j \neq i}}^r f_j(x) \right) \left(\int_{x_0}^x (x-z)^{\alpha-1} D_{*x_0}^\alpha f_i(z) dz \right) dx \right] \right] \right| dx_0 =: (**). \quad (45)$$

Using (19) we have

$$(**) \leq (b-a) \sum_{i=1}^r \left[\left[\sup_{x_0 \in [a,b]} \|D_{x_0-}^\alpha f_i\|_{\infty, [a, x_0]} \sup_{x_0 \in [a,b]} I_{a+}^{\alpha+1} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x_0)| \right) \right] + \left[\sup_{x_0 \in [a,b]} \|D_{*x_0}^\alpha f_i\|_{\infty, [x_0, b]} \sup_{x_0 \in [a,b]} I_{b-}^{\alpha+1} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x_0)| \right) \right] \right], \quad (46)$$

proving Theorem 15.

When $p, q > 1 : \frac{1}{p} + \frac{1}{q} = 1$, with $\frac{1}{q} < \alpha \leq 1$, by (21) we get

$$(**) \leq \frac{(b-a) \Gamma\left(\alpha + \frac{1}{p}\right)}{(p(\alpha-1) + 1)^{\frac{1}{p}} \Gamma(\alpha)} \sum_{i=1}^r \left[\left[\sup_{x_0 \in [a,b]} \|D_{x_0-}^\alpha f_i\|_{q, [a, x_0]} \sup_{x_0 \in [a,b]} I_{a+}^{\alpha + \frac{1}{p}} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x_0)| \right) \right] + \left[\sup_{x_0 \in [a,b]} \|D_{*x_0}^\alpha f_i\|_{q, [x_0, b]} \sup_{x_0 \in [a,b]} I_{b-}^{\alpha + \frac{1}{p}} \left(\prod_{\substack{j=1 \\ j \neq i}}^r |f_j(x_0)| \right) \right] \right], \quad (47)$$

proving Theorem 16. ■

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