

**ON GENERALIZED SOME INTEGRAL INEQUALITIES FOR
LOCAL FRACTIONAL INTEGRALS**

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ABSTRACT. In this study, we establish generalized Grüss type inequality and some generalized Chebyshev type inequalities for local fractional integrals on fractal sets R^α ($0 < \alpha \leq 1$) of real line numbers.

1. Introduction

In 1935, G. Grüss [8] proved the following inequality:

$$(1.1) \quad \left| \frac{1}{b-a} \int_a^b f(x)g(x)dx - \frac{1}{b-a} \int_a^b f(x)dx \frac{1}{b-a} \int_a^b g(x)dx \right| \leq \frac{1}{4}(M-m)(N-n),$$

provided that f and g are two integrable function on $[a, b]$ satisfying the condition

$$(1.2) \quad m \leq f(x) \leq M \quad \text{and} \quad n \leq g(x) \leq N \quad \text{for all } x \in [a, b].$$

The constant $\frac{1}{4}$ is best possible.

In 1882, P. L. Čebyšev [3] gave the following inequality:

$$(1.3) \quad |T(f, g)| \leq \frac{1}{12}(b-a)^2 \|f'\|_\infty \|g'\|_\infty,$$

where $f, g : [a, b] \rightarrow \mathbb{R}$ are absolutely continuous function, whose first derivatives f' and g' are bounded,

$$(1.4) \quad T(f, g) = \frac{1}{b-a} \int_a^b f(x)g(x)dx - \left(\frac{1}{b-a} \int_a^b f(x)dx \right) \left(\frac{1}{b-a} \int_a^b g(x)dx \right)$$

and $\|\cdot\|_\infty$ denotes the norm in $L_\infty[a, b]$ defined as $\|p\|_\infty = \operatorname{ess\,sup}_{t \in [a, b]} |p(t)|$.

The following result of Grüss type was proved by Dragomir and Fedotov [5]:

Theorem 1. *Let $f, u : [a, b] \rightarrow \mathbb{R}$ be such that u is L -Lipshitzian on $[a, b]$, i.e.,*

$$(1.5) \quad |u(x) - u(y)| \leq L|x - y| \quad \text{for all } x \in [a, b],$$

f is Riemann integrable on $[a, b]$ and there exist the real numbers m, M so that

$$(1.6) \quad m \leq f(x) \leq M \quad \text{for all } x \in [a, b].$$

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Then we have the inequality,

$$\left| \int_a^b f(x) du(x) - \frac{u(b) - u(a)}{b - a} \int_a^b f(x) dx \right| \leq \frac{1}{2} L(M - m)(b - a).$$

From [10], if $f : [a, b] \rightarrow \mathbb{R}$ is differentiable on (a, b) with the first derivative f' integrable on $[a, b]$, then Montgomery identity holds:

$$(1.7) \quad f(x) = \frac{1}{b - a} \int_a^b f(t) dt + \int_a^b P(x, t) f'(t) dt,$$

where $P(x, t)$ is the Peano kernel defined by

$$P(x, t) = \begin{cases} \frac{t-a}{b-a}, & a \leq t \leq x \\ \frac{t-b}{b-a}, & x < t \leq b. \end{cases}$$

In [13], Pachpatte established new inequalities of the Cebysev type by using Pecaris's extension of the Montgomery identity [14].

In the last years, many papers were devoted to the generalization of Cebysev-Grüss type inequalities, we can mention the works [1], [5]-[7], [9], [13]-[17].

2. PRELIMINARIES

Recall the set R^α of real line numbers and use the Gao-Yang-Kang's idea to describe the definition of the local fractional derivative and local fractional integral, see [23, 24] and so on.

Recently, the theory of Yang's fractional sets [23] was introduced as follows.

For $0 < \alpha \leq 1$, we have the following α -type set of element sets:

Z^α : The α -type set of integer is defined as the set $\{0^\alpha, \pm 1^\alpha, \pm 2^\alpha, \dots, \pm n^\alpha, \dots\}$.

Q^α : The α -type set of the rational numbers is defined as the set $\{m^\alpha = \left(\frac{p}{q}\right)^\alpha : p, q \in Z, q \neq 0\}$.

J^α : The α -type set of the irrational numbers is defined as the set $\{m^\alpha \neq \left(\frac{p}{q}\right)^\alpha : p, q \in Z, q \neq 0\}$.

R^α : The α -type set of the real line numbers is defined as the set $R^\alpha = Q^\alpha \cup J^\alpha$.

If a^α, b^α and c^α belongs the set R^α of real line numbers, then

- (1) $a^\alpha + b^\alpha$ and $a^\alpha b^\alpha$ belongs the set R^α ;
- (2) $a^\alpha + b^\alpha = b^\alpha + a^\alpha = (a + b)^\alpha = (b + a)^\alpha$;
- (3) $a^\alpha + (b^\alpha + c^\alpha) = (a + b)^\alpha + c^\alpha$;
- (4) $a^\alpha b^\alpha = b^\alpha a^\alpha = (ab)^\alpha = (ba)^\alpha$;
- (5) $a^\alpha (b^\alpha c^\alpha) = (a^\alpha b^\alpha) c^\alpha$;
- (6) $a^\alpha (b^\alpha + c^\alpha) = a^\alpha b^\alpha + a^\alpha c^\alpha$;
- (7) $a^\alpha + 0^\alpha = 0^\alpha + a^\alpha = a^\alpha$ and $a^\alpha 1^\alpha = 1^\alpha a^\alpha = a^\alpha$.

The definition of the local fractional derivative and local fractional integral can be given as follows.

Definition 1. [23] A non-differentiable function $f : R \rightarrow R^\alpha$, $x \rightarrow f(x)$ is called to be local fractional continuous at x_0 , if for any $\varepsilon > 0$, there exists $\delta > 0$, such that

$$|f(x) - f(x_0)| < \varepsilon^\alpha$$

holds for $|x - x_0| < \delta$, where $\varepsilon, \delta \in R$. If $f(x)$ is local continuous on the interval (a, b) , we denote $f(x) \in C_\alpha(a, b)$.

Definition 2. [23] *The local fractional derivative of $f(x)$ of order α at $x = x_0$ is defined by*

$$f^{(\alpha)}(x_0) = \left. \frac{d^\alpha f(x)}{dx^\alpha} \right|_{x=x_0} = \lim_{x \rightarrow x_0} \frac{\Delta^\alpha (f(x) - f(x_0))}{(x - x_0)^\alpha},$$

where $\Delta^\alpha (f(x) - f(x_0)) \cong \Gamma(\alpha + 1) (f(x) - f(x_0))$.

If there exists $f^{(k+1)\alpha}(x) = \overbrace{D_x^\alpha \dots D_x^\alpha}^{k+1 \text{ times}} f(x)$ for any $x \in I \subseteq R$, then we denoted $f \in D_{(k+1)\alpha}(I)$, where $k = 0, 1, 2, \dots$

Definition 3. [23] *Let $f(x) \in C_\alpha [a, b]$. Then the local fractional integral is defined by,*

$${}_a I_b^\alpha f(x) = \frac{1}{\Gamma(\alpha + 1)} \int_a^b f(t) (dt)^\alpha = \frac{1}{\Gamma(\alpha + 1)} \lim_{\Delta t \rightarrow 0} \sum_{j=0}^{N-1} f(t_j) (\Delta t_j)^\alpha,$$

with $\Delta t_j = t_{j+1} - t_j$ and $\Delta t = \max \{\Delta t_1, \Delta t_2, \dots, \Delta t_{N-1}\}$, where $[t_j, t_{j+1}]$, $j = 0, \dots, N-1$ and $a = t_0 < t_1 < \dots < t_{N-1} < t_N = b$ is partition of interval $[a, b]$.

Here, it follows that ${}_a I_b^\alpha f(x) = 0$ if $a = b$ and ${}_a I_b^\alpha f(x) = -{}_b I_a^\alpha f(x)$ if $a < b$. If for any $x \in [a, b]$, there exists ${}_a I_x^\alpha f(x)$, then we denoted by $f(x) \in I_x^\alpha [a, b]$.

Definition 4 (Generalized convex function). [23] *Let $f : I \subseteq R \rightarrow R^\alpha$. For any $x_1, x_2 \in I$ and $\lambda \in [0, 1]$, if the following inequality*

$$f(\lambda x_1 + (1 - \lambda)x_2) \leq \lambda^\alpha f(x_1) + (1 - \lambda)^\alpha f(x_2)$$

holds, then f is called a generalized convex function on I .

Here are two basic examples of generalized convex functions:

(1) $f(x) = x^{\alpha p}$, $x \geq 0$, $p > 1$;

(2) $f(x) = E_\alpha(x^\alpha)$, $x \in R$ where $E_\alpha(x^\alpha) = \sum_{k=0}^{\infty} \frac{x^{\alpha k}}{\Gamma(1+k\alpha)}$ is the Mittag-Lrffer

function.

Lemma 1. [23]

(1) *(Local fractional integration is anti-differentiation) Suppose that $f(x) = g^{(\alpha)}(x) \in C_\alpha [a, b]$, then we have*

$${}_a I_b^\alpha f(x) = g(b) - g(a).$$

(2) *(Local fractional integration by parts) Suppose that $f(x), g(x) \in D_\alpha [a, b]$ and $f^{(\alpha)}(x), g^{(\alpha)}(x) \in C_\alpha [a, b]$, then we have*

$${}_a I_b^\alpha f(x) g^{(\alpha)}(x) = f(x) g(x) \Big|_a^b - {}_a I_b^\alpha f^{(\alpha)}(x) g(x).$$

Lemma 2. [23] *We have*

i) $\frac{d^\alpha x^{k\alpha}}{dx^\alpha} = \frac{\Gamma(1 + k\alpha)}{\Gamma(1 + (k-1)\alpha)} x^{(k-1)\alpha}$;

ii) $\frac{1}{\Gamma(\alpha + 1)} \int_a^b x^{k\alpha} (dx)^\alpha = \frac{\Gamma(1 + k\alpha)}{\Gamma(1 + (k+1)\alpha)} (b^{(k+1)\alpha} - a^{(k+1)\alpha})$, $k \in R$.

For more information and recent developments on local fractional theory, please refer to [2],[4],[11],[12],[18]-[27].

The aim of this paper is to obtain generalized Grüss inequality and some generalized Chebyshev type inequalities for local fractional integrals.

3. Main Results

Theorem 2 (Generalized Grüss inequality). *Let $f, g \in I_x^\alpha [a, b]$. Then, $\varphi \leq f(x) \leq \Phi$ and $\gamma \leq g(x) \leq \Gamma$, for all $x \in [a, b]$, φ, Φ, γ and $\Gamma \in \mathbb{R}^\alpha$, we have*

$$(3.1) \quad |T_\alpha(f, g)| \leq \frac{(b-a)^{2\alpha}}{4^\alpha \Gamma^2(1+\alpha)} (\Phi - \varphi)(\Gamma - \gamma)$$

where

$$(3.2) \quad T_\alpha(f, g) = \frac{(b-a)^\alpha}{\Gamma(1+\alpha)} {}_a I_b^\alpha f(x)g(x) - [{}_a I_b^\alpha f(x)] [{}_a I_b^\alpha g(x)].$$

Proof. By using the local fractional integrals for mappings $f, g \in I_x^\alpha [a, b]$, we have

$$\begin{aligned} (3.3) \quad & \frac{1}{\Gamma^2(1+\alpha)} \int_a^b \int_a^b [f(x) - f(y)] [g(x) - g(y)] (dy)^\alpha (dx)^\alpha \\ &= \frac{1}{\Gamma^2(1+\alpha)} \int_a^b \int_a^b [f(x)g(x) - f(x)g(y) - f(y)g(x) + f(y)g(y)] (dy)^\alpha (dx)^\alpha \\ &= \frac{2^\alpha (b-a)^\alpha}{\Gamma^2(1+\alpha)} \int_a^b f(x)g(x) (dx)^\alpha \\ &\quad - 2^\alpha \left(\frac{1}{\Gamma(1+\alpha)} \int_a^b f(x) (dx)^\alpha \right) \left(\frac{1}{\Gamma(1+\alpha)} \int_a^b g(x) (dx)^\alpha \right) \\ &= \frac{2^\alpha (b-a)^\alpha}{\Gamma(1+\alpha)} {}_a I_b^\alpha f(x)g(x) - 2^\alpha [{}_a I_b^\alpha f(x)] [{}_a I_b^\alpha g(x)] \\ &= 2^\alpha T_\alpha(f, g). \end{aligned}$$

Applying generalized Hölder's integral inequality for $p = q = 2$, we obtain

$$\begin{aligned} (3.4) \quad & \left[\frac{1}{2^\alpha (b-a)^{2\alpha} \Gamma^2(1+\alpha)} \right. \\ & \quad \left. \times \int_a^b \int_a^b [f(x) - f(y)] [g(x) - g(y)] (dy)^\alpha (dx)^\alpha \right]^2 \\ & \leq \left(\frac{1}{2^\alpha (b-a)^{2\alpha} \Gamma^2(1+\alpha)} \int_a^b \int_a^b [f(x) - f(y)]^2 (dy)^\alpha (dx)^\alpha \right) \\ & \quad \times \left(\frac{1}{2^\alpha (b-a)^{2\alpha} \Gamma^2(1+\alpha)} \int_a^b \int_a^b [g(x) - g(y)]^2 (dy)^\alpha (dx)^\alpha \right) \end{aligned}$$

$$\begin{aligned}
&= \left[\frac{1}{(b-a)^\alpha \Gamma^2(1+\alpha)} \int_a^b f^2(x) (dx)^\alpha - \left(\frac{1}{(b-a)^\alpha \Gamma(1+\alpha)} \int_a^b f(x) (dx)^\alpha \right)^2 \right] \\
&\quad \times \left[\frac{1}{(b-a)^\alpha \Gamma^2(1+\alpha)} \int_a^b g^2(x) (dx)^\alpha - \left(\frac{1}{(b-a)^\alpha \Gamma(1+\alpha)} \int_a^b g(x) (dx)^\alpha \right)^2 \right].
\end{aligned}$$

It is easy to observe that

$$\begin{aligned}
&\frac{1}{(b-a)^\alpha \Gamma^2(1+\alpha)} \int_a^b f^2(x) (dx)^\alpha - \left(\frac{1}{(b-a)^\alpha \Gamma(1+\alpha)} \int_a^b f(x) (dx)^\alpha \right)^2 \\
&= \left(\frac{\Phi}{\Gamma(1+\alpha)} - \frac{1}{(b-a)^\alpha \Gamma(1+\alpha)} \int_a^b f(x) (dx)^\alpha \right) \\
&\quad \times \left(\frac{1}{\Gamma(1+\alpha) (b-a)^\alpha} \int_a^b f(x) (dx)^\alpha - \frac{\varphi}{\Gamma(1+\alpha)} \right) \\
&\quad - \frac{1}{(b-a)^\alpha \Gamma^2(1+\alpha)} \int_a^b [\Phi - f(x)] [f(x) - \varphi] (dx)^\alpha.
\end{aligned}$$

Since $[\Phi - f(x)] [f(x) - \varphi] \geq 0$ for each $x \in [a, b]$, then we get

$$\begin{aligned}
(3.5) \quad &\frac{1}{(b-a)^\alpha \Gamma^2(1+\alpha)} \int_a^b f^2(x) (dx)^\alpha - \left(\frac{1}{(b-a)^\alpha \Gamma(1+\alpha)} \int_a^b f(x) (dx)^\alpha \right)^2 \\
&= \left(\frac{\Phi}{\Gamma(1+\alpha)} - \frac{1}{(b-a)^\alpha \Gamma(1+\alpha)} \int_a^b f(x) (dx)^\alpha \right) \\
&\quad \times \left(\frac{1}{\Gamma(1+\alpha) (b-a)^\alpha} \int_a^b f(x) (dx)^\alpha - \frac{\varphi}{\Gamma(1+\alpha)} \right).
\end{aligned}$$

Similarly, we have

$$\begin{aligned}
(3.6) \quad &\frac{1}{(b-a)^\alpha \Gamma^2(1+\alpha)} \int_a^b g^2(x) (dx)^\alpha - \left(\frac{1}{(b-a)^\alpha \Gamma(1+\alpha)} \int_a^b g(x) (dx)^\alpha \right)^2 \\
&= \left(\frac{\Gamma}{\Gamma(1+\alpha)} - \frac{1}{(b-a)^\alpha \Gamma(1+\alpha)} \int_a^b g(x) (dx)^\alpha \right) \\
&\quad \times \left(\frac{1}{\Gamma(1+\alpha) (b-a)^\alpha} \int_a^b g(x) (dx)^\alpha - \frac{\gamma}{\Gamma(1+\alpha)} \right).
\end{aligned}$$

Using (3.5) and (3.6) in (3.4), we get the following inequality

$$\begin{aligned}
& \left[\frac{1}{2^\alpha (b-a)^{2\alpha} \Gamma^2(1+\alpha)} \int_a^b \int_a^b [f(x) - f(y)] [g(x) - g(y)] (dy)^\alpha (dx)^\alpha \right]^2 \\
& \leq \left(\frac{\Phi}{\Gamma(1+\alpha)} - \frac{1}{(b-a)^\alpha \Gamma(1+\alpha)} \int_a^b f(x) (dx)^\alpha \right) \\
& \quad \times \left(\frac{1}{\Gamma(1+\alpha) (b-a)^\alpha} \int_a^b f(x) (dx)^\alpha - \frac{\varphi}{\Gamma(1+\alpha)} \right) \\
& \quad \times \left(\frac{\Gamma}{\Gamma(1+\alpha)} - \frac{1}{(b-a)^\alpha \Gamma(1+\alpha)} \int_a^b g(x) (dx)^\alpha \right) \\
& \quad \times \left(\frac{1}{\Gamma(1+\alpha) (b-a)^\alpha} \int_a^b g(x) (dx)^\alpha - \frac{\gamma}{\Gamma(1+\alpha)} \right).
\end{aligned}$$

Now, using the elementary inequality for α -type set of the real line numbers

$$4^\alpha pq \leq (p+q)^2, \quad p, q \in \mathbb{R}^\alpha$$

we get

$$\begin{aligned}
& \left[\frac{1}{2^\alpha (b-a)^{2\alpha} \Gamma^2(1+\alpha)} \int_a^b \int_a^b [f(x) - f(y)] [g(x) - g(y)] (dy)^\alpha (dx)^\alpha \right]^2 \\
& \leq \frac{1}{16^\alpha \Gamma^4(1+\alpha)} (\Phi - \varphi)^2 (\Gamma - \gamma)^2
\end{aligned}$$

which completes the proof. To prove the sharpness of (3.1), let choose

$$f(x) = g(x) = \begin{cases} -1^\alpha, & a \leq x < \frac{a+b}{2} \\ 1^\alpha, & \frac{a+b}{2} \leq x \leq b \end{cases}$$

then

$$\begin{aligned}
{}_a I_b^\alpha f(x) g(x) &= \frac{(b-a)^\alpha}{\Gamma(1+\alpha)}, \\
{}_a I_b^\alpha f(x) &= {}_a I_b^\alpha g(x) = 0^\alpha
\end{aligned}$$

and

$$(\Phi - \varphi) = (\Gamma - \gamma) = 2^\alpha$$

which the equality (3.1) is realized. \square

Theorem 3 (Generalized Chebyshev inequality). *Let $f(x), g(x) \in D_\alpha[a, b]$ and $f^{(\alpha)}(x), g^{(\alpha)}(x)$ are bounded, i.e*

$$\|f^{(\alpha)}\|_\infty = \sup_{t \in [a, b]} |f^{(\alpha)}(t)| < \infty$$

$$\|g^{(\alpha)}\|_{\infty} = \sup_{t \in [a, b]} |g^{(\alpha)}(t)| < \infty$$

then, we have

$$(3.7) \quad |T_{\alpha}(f, g)| \leq \frac{\|f^{(\alpha)}\|_{\infty} \|g^{(\alpha)}\|_{\infty}}{\Gamma^2(1 + \alpha)} \frac{\Gamma(1 + 2\alpha)}{\Gamma(1 + 4\alpha)} (b - a)^{4\alpha}$$

where $T_{\alpha}(f, g)$ is defined (3.2).

Proof. After dividing (3.3) by 2^{α} , if we take modulus in (3.3), we have

$$\begin{aligned} & |T_{\alpha}(f, g)| \\ & \leq \frac{1}{2^{\alpha} \Gamma^2(1 + \alpha)} \int_a^b \int_a^b |f(x) - f(y)| |g(x) - g(y)| (dy)^{\alpha} (dx)^{\alpha} \\ & = \frac{1}{2^{\alpha} \Gamma^2(1 + \alpha)} \int_a^b \int_a^b \left| \frac{1}{\Gamma(1 + \alpha)} \int_y^x f^{(\alpha)}(u) (du)^{\alpha} \right| \left| \frac{1}{\Gamma(1 + \alpha)} \int_y^x g^{(\alpha)}(u) (du)^{\alpha} \right| (dy)^{\alpha} (dx)^{\alpha} \\ & \leq \frac{\|f^{(\alpha)}\|_{\infty} \|g^{(\alpha)}\|_{\infty}}{2^{\alpha} \Gamma^2(1 + \alpha)} \int_a^b \int_a^b \frac{|x - y|^{2\alpha}}{\Gamma^2(1 + \alpha)} (dy)^{\alpha} (dx)^{\alpha} \\ & = \frac{\|f^{(\alpha)}\|_{\infty} \|g^{(\alpha)}\|_{\infty}}{2^{\alpha} \Gamma^3(1 + \alpha)} \int_a^b \frac{\Gamma(1 + 2\alpha)}{\Gamma(1 + 3\alpha)} \left[(x - a)^{3\alpha} + (b - x)^{3\alpha} \right] (dx)^{\alpha} \\ & = \frac{\|f^{(\alpha)}\|_{\infty} \|g^{(\alpha)}\|_{\infty}}{\Gamma^2(1 + \alpha)} \frac{\Gamma(1 + 2\alpha)}{\Gamma(1 + 4\alpha)} (b - a)^{4\alpha} \end{aligned}$$

which completes the proof. \square

Theorem 4. Let f be as in Theorem 2. Then, we have the following inequality

$$\begin{aligned} & \left| \frac{f(a) + f(b)}{2^{\alpha}} - \frac{\Gamma(1 + \alpha)}{(b - a)^{\alpha}} {}_a I_b^{\alpha} f(x) \right. \\ & \quad \left. - \frac{(b - a)^{\alpha}}{2^{\alpha}} \left[\frac{\Gamma(1 + \alpha)}{\Gamma(1 + 2\alpha)} - \frac{\Gamma(1 + 2\alpha)}{\Gamma(1 + 3\alpha)} \right] [f^{(\alpha)}(b) - f^{(\alpha)}(a)] \right| \\ & \leq \frac{(b - a)^{2\alpha}}{32^{\alpha} \Gamma^2(1 + \alpha)} (\Phi - \varphi). \end{aligned}$$

Proof. By generalized Grüss inequality, we have that

$$\begin{aligned} & \left| \frac{(b-a)^\alpha}{[\Gamma(1+\alpha)]^2} \int_a^b (x-a)^\alpha (b-x)^\alpha f^{(2\alpha)}(x) (dx)^\alpha \right. \\ & \quad \left. - \left(\frac{1}{\Gamma(1+\alpha)} \int_a^b (x-a)^\alpha (b-x)^\alpha (dx)^\alpha \right) \left(\frac{1}{\Gamma(1+\alpha)} \int_a^b f^{(2\alpha)}(x) (dx)^\alpha \right) \right| \\ & \leq \frac{(b-a)^{2\alpha}}{4^\alpha \Gamma^2(1+\alpha)} (\Phi - \varphi)(L-l), \end{aligned}$$

where

$$L = \sup_{x \in [a,b]} \{(x-a)^\alpha (b-x)^\alpha\} = \frac{(b-a)^{2\alpha}}{4^\alpha}$$

and

$$l = \inf_{x \in [a,b]} \{(x-a)^\alpha (b-x)^\alpha\} = 0^\alpha.$$

As a simple calculation shows us that

$$\frac{1}{\Gamma(1+\alpha)} \int_a^b (x-a)^\alpha (b-x)^\alpha (dx)^\alpha = (b-a)^{3\alpha} \left[\frac{\Gamma(1+\alpha)}{\Gamma(1+2\alpha)} - \frac{\Gamma(1+2\alpha)}{\Gamma(1+3\alpha)} \right],$$

and one has the identity [2]

$$\begin{aligned} & \frac{(b-a)^\alpha}{[\Gamma(1+\alpha)]^2} \int_a^b (x-a)^\alpha (b-x)^\alpha f^{(2\alpha)}(x) (dx)^\alpha \\ & = 2^\alpha (b-a)^{2\alpha} \left[\frac{f(a) + f(b)}{2^\alpha} - \frac{\Gamma(1+\alpha)}{(b-a)^\alpha} {}_a I_b^\alpha f(x) \right]. \end{aligned}$$

Then, it follows that,

$$\begin{aligned} & \left| 2^\alpha (b-a)^{2\alpha} \left[\frac{f(a) + f(b)}{2^\alpha} - \frac{\Gamma(1+\alpha)}{(b-a)^\alpha} {}_a I_b^\alpha f(x) \right] \right. \\ & \quad \left. - (b-a)^{3\alpha} \left[\frac{\Gamma(1+\alpha)}{\Gamma(1+2\alpha)} - \frac{\Gamma(1+2\alpha)}{\Gamma(1+3\alpha)} \right] [f^{(\alpha)}(b) - f^{(\alpha)}(a)] \right| \\ & \leq \frac{(b-a)^{4\alpha}}{16^\alpha \Gamma^2(1+\alpha)} (\Phi - \varphi). \end{aligned}$$

That is,

$$\begin{aligned} & \left| \frac{f(a) + f(b)}{2^\alpha} - \frac{\Gamma(1+\alpha)}{(b-a)^\alpha} {}_a I_b^\alpha f(x) \right. \\ & \quad \left. - \frac{(b-a)^\alpha}{2^\alpha} \left[\frac{\Gamma(1+\alpha)}{\Gamma(1+2\alpha)} - \frac{\Gamma(1+2\alpha)}{\Gamma(1+3\alpha)} \right] [f^{(\alpha)}(b) - f^{(\alpha)}(a)] \right| \\ & \leq \frac{(b-a)^{2\alpha}}{32^\alpha \Gamma^2(1+\alpha)} (\Phi - \varphi), \end{aligned}$$

and the theorem is thus proved. \square

Theorem 5. *Let $I \subseteq \mathbb{R}$ be an interval, $f, g : I^0 \subseteq \mathbb{R} \rightarrow \mathbb{R}^\alpha$ (I^0 is the interior of I) such that $f, g \in D_\alpha(I^0)$ and $f^{(\alpha)}, g^{(\alpha)} \in C_\alpha[a, b]$ for $a, b \in I^0$ with $a < b$. Then, we have the inequality*

$$(3.8) \quad |T_\alpha(f, g)| \leq \left[2^\alpha \frac{\Gamma(1+4\alpha)}{\Gamma(1+5\alpha)} - 2^\alpha \frac{\Gamma(1+3\alpha)}{\Gamma(1+4\alpha)} + \frac{\Gamma(1+2\alpha)}{\Gamma(1+3\alpha)} \right] \times \frac{2^\alpha \Gamma(1+\alpha)}{\Gamma^2(1+2\alpha)} (b-a)^{4\alpha} \|f^{(\alpha)}\|_\infty \|g^{(\alpha)}\|_\infty.$$

Proof. From the hypotheses the following identities hold [18]:

$$(3.9) \quad f(x) - \frac{\Gamma(1+\alpha)}{(b-a)^\alpha} {}_a I_b^\alpha f(t) = \frac{1}{\Gamma(1+\alpha)(b-a)^\alpha} \int_a^b p(x, t) f^{(\alpha)}(t) (dt)^\alpha,$$

$$(3.10) \quad g(x) - \frac{\Gamma(1+\alpha)}{(b-a)^\alpha} {}_a I_b^\alpha g(t) = \frac{1}{\Gamma(1+\alpha)(b-a)^\alpha} \int_a^b p(x, t) g^{(\alpha)}(t) (dt)^\alpha$$

where

$$p(x, t) = \begin{cases} (t-a)^\alpha, & t \in [a, x] \\ (t-b)^\alpha, & t \in (x, b]. \end{cases}$$

From (3.9) and (3.10), we observe that

$$\begin{aligned} & \left[f(x) - \frac{\Gamma(1+\alpha)}{(b-a)^\alpha} {}_a I_b^\alpha f(t) \right] \left[g(x) - \frac{\Gamma(1+\alpha)}{(b-a)^\alpha} {}_a I_b^\alpha g(t) \right] \\ &= \frac{1}{(b-a)^{2\alpha}} \left[\frac{1}{\Gamma(1+\alpha)} \int_a^b p(x, t) f^{(\alpha)}(t) (dt)^\alpha \right] \\ & \quad \times \left[\frac{1}{\Gamma(1+\alpha)} \int_a^b p(x, t) g^{(\alpha)}(t) (dt)^\alpha \right], \end{aligned}$$

that is,

$$(3.11) \quad \begin{aligned} & f(x)g(x) - \frac{\Gamma(1+\alpha)}{(b-a)^\alpha} g(x) {}_a I_b^\alpha f(t) \\ & \quad - \frac{\Gamma(1+\alpha)}{(b-a)^\alpha} f(x) {}_a I_b^\alpha g(t) + \frac{\Gamma^2(1+\alpha)}{(b-a)^{2\alpha}} [{}_a I_b^\alpha f(x)] [{}_a I_b^\alpha g(x)] \\ &= \frac{1}{(b-a)^{2\alpha}} \left[\frac{1}{\Gamma(1+\alpha)} \int_a^b p(x, t) f^{(\alpha)}(t) (dt)^\alpha \right] \\ & \quad \times \left[\frac{1}{\Gamma(1+\alpha)} \int_a^b p(x, t) g^{(\alpha)}(t) (dt)^\alpha \right]. \end{aligned}$$

Integrating both sides of the resulting identity with respect to x from a to b , we obtain

$$\begin{aligned}
(3.12) \quad & \frac{\Gamma(1+\alpha)}{(b-a)^\alpha} T_\alpha(f, g) \\
&= \frac{1}{(b-a)^{2\alpha} \Gamma(1+\alpha)} \int_a^b \left[\frac{1}{\Gamma(1+\alpha)} \int_a^b p(x, t) f^{(\alpha)}(t) (dt)^\alpha \right] \\
&\quad \times \left[\frac{1}{\Gamma(1+\alpha)} \int_a^b p(x, t) g^{(\alpha)}(t) (dt)^\alpha \right] (dx)^\alpha.
\end{aligned}$$

From (3.12) and using the properties of modulus, we observe that

$$\begin{aligned}
& \left| \frac{\Gamma(1+\alpha)}{(b-a)^\alpha} T_\alpha(f, g) \right| \\
&\leq \frac{1}{(b-a)^{2\alpha} \Gamma(1+\alpha)} \int_a^b \left[\frac{1}{\Gamma(1+\alpha)} \int_a^b |p(x, t)| |f^{(\alpha)}(t)| (dt)^\alpha \right] \\
&\quad \times \left[\frac{1}{\Gamma(1+\alpha)} \int_a^b |p(x, t)| |g^{(\alpha)}(t)| (dt)^\alpha \right] (dx)^\alpha \\
&\leq \frac{\|f^{(\alpha)}\|_\infty \|g^{(\alpha)}\|_\infty}{(b-a)^{2\alpha} \Gamma(1+\alpha)} \int_a^b \left[\frac{1}{\Gamma(1+\alpha)} \int_a^b |p(x, t)| (dt)^\alpha \right]^2 (dx)^\alpha \\
&= (b-a)^{3\alpha} \|f^{(\alpha)}\|_\infty \|g^{(\alpha)}\|_\infty \left(\frac{\Gamma(1+\alpha)}{\Gamma(1+2\alpha)} \right)^2 \\
&\quad \times \left[4^\alpha \frac{\Gamma(1+4\alpha)}{\Gamma(1+5\alpha)} - 4^\alpha \frac{\Gamma(1+3\alpha)}{\Gamma(1+4\alpha)} + 2^\alpha \frac{\Gamma(1+2\alpha)}{\Gamma(1+3\alpha)} \right].
\end{aligned}$$

Here, we used the fact that

$$\begin{aligned}
& \frac{1}{\Gamma(1+\alpha)} \int_a^b \left[\frac{1}{\Gamma(1+\alpha)} \int_a^b |p(x, t)| (dt)^\alpha \right]^2 (dx)^\alpha \\
&= \left(\frac{\Gamma(1+\alpha)}{\Gamma(1+2\alpha)} \right)^2 \frac{1}{\Gamma(1+\alpha)} \int_a^b \left[(x-a)^{2\alpha} + (b-x)^{2\alpha} \right]^2 (dx)^\alpha \\
&= (b-a)^{5\alpha} \left(\frac{\Gamma(1+\alpha)}{\Gamma(1+2\alpha)} \right)^2 \left[4^\alpha \frac{\Gamma(1+4\alpha)}{\Gamma(1+5\alpha)} - 4^\alpha \frac{\Gamma(1+3\alpha)}{\Gamma(1+4\alpha)} + 2^\alpha \frac{\Gamma(1+2\alpha)}{\Gamma(1+3\alpha)} \right].
\end{aligned}$$

This completes the proof. \square

Theorem 6. *Let f, g be as in Theorem 5. Then, we have the inequality*

$$\begin{aligned} & |T_\alpha(f, g)| \\ & \leq \frac{1}{2^\alpha \Gamma^2(1 + \alpha)} \int_a^b \left[\|f^{(\alpha)}\|_\infty |g(x)| + \|g^{(\alpha)}\|_\infty |f(x)| \right] H(x) (dx)^\alpha \end{aligned}$$

where

$$H(x) = \frac{1}{\Gamma(1 + \alpha)} \int_a^b |p(x, t)| (dt)^\alpha.$$

Proof. Multiplying both sides of (3.9) and (3.10) by $g(x)$ and $f(x)$, respectively, and adding the resulting identities and rewriting, we have

$$\begin{aligned} (3.13) \quad & f(x)g(x) - \frac{\Gamma(1 + \alpha)}{2^\alpha (b - a)^\alpha} g(x) {}_a I_b^\alpha f(t) - \frac{\Gamma(1 + \alpha)}{2^\alpha (b - a)^\alpha} f(x) {}_a I_b^\alpha g(t) \\ & = \frac{1}{2^\alpha (b - a)^\alpha} \left[\frac{g(x)}{\Gamma(1 + \alpha)} \int_a^b p(x, t) f^{(\alpha)}(t) (dt)^\alpha \right. \\ & \quad \left. + \frac{f(x)}{\Gamma(1 + \alpha)} \int_a^b p(x, t) g^{(\alpha)}(t) (dt)^\alpha \right]. \end{aligned}$$

Integrating both sides of (3.13) with respect to x from a to b and rewriting, we have

$$\begin{aligned} (3.14) \quad & \frac{\Gamma(1 + \alpha)}{(b - a)^\alpha} T_\alpha(f, g) \\ & = \frac{1}{2^\alpha (b - a)^\alpha \Gamma(1 + \alpha)} \int_a^b \left[\frac{g(x)}{\Gamma(1 + \alpha)} \int_a^b p(x, t) f^{(\alpha)}(t) (dt)^\alpha \right. \\ & \quad \left. + \frac{1}{\Gamma(1 + \alpha)} \int_a^b f(x) p(x, t) g^{(\alpha)}(t) (dx)^\alpha \right]. \end{aligned}$$

From (3.6) and using the properties of modulus we observe that

$$\begin{aligned}
& \left| \frac{\Gamma(1+\alpha)}{(b-a)^\alpha} T_\alpha(f, g) \right| \\
& \leq \frac{1}{2^\alpha (b-a)^\alpha \Gamma(1+\alpha)} \int_a^b \left[\frac{|g(x)|}{\Gamma(1+\alpha)} \int_a^b |p(x, t)| |f^{(\alpha)}(t)| (dt)^\alpha \right. \\
& \quad \left. + \frac{|f(x)|}{\Gamma(1+\alpha)} \int_a^b \int_a^b |p(x, t)| g^{(\alpha)}(t) \right] (dx)^\alpha. \\
& \leq \frac{1}{2^\alpha (b-a)^\alpha \Gamma(1+\alpha)} \int_a^b \left[\|f^{(\alpha)}\|_\infty |g(x)| + \|g^{(\alpha)}\|_\infty |f(x)| \right] H(x) (dx)^\alpha
\end{aligned}$$

which completes the proof. \square

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