NEW REFINEMENTS AND APPLICATIONS OF OSTROWSKI TYPE INEQUALITIES FOR MAPPINGS WHOSE *nth* DERIVATIVES ARE OF BOUNDED VARIATION

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ABSTRACT. The main aim of this paper is to establish some Ostrowski type integral inequalities using a newly developed special type of kernel for mappings whose *nth* derivatives are of bounded variation. We deduce some previous results as a special case. Some new efficient quadrature rules are also introduced.

1. INTRODUCTION

In 1938, Ostrowski [18] established a following useful inequality:

Theorem 1. Let $f : [a, b] \to \mathbb{R}$ be a differentiable mapping on (a, b) whose derivative $f' : (a, b) \to \mathbb{R}$ is bounded on (a, b), i.e. $\|f'\|_{\infty} := \sup_{t \in (a, b)} |f'(t)| < \infty$. Then, we

have the inequality

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

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

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

Ostrowski inequality has potential applications in Mathematical Sciences. In the past, many authors have worked on Ostrowski type inequalities for function of bounded variation, see for example ([1]-[14], [16]). Moreover, Dragomir proved some Ostrowski type inequalities for functions whose nth derivatives are of bounded variation in [15].

The following definitions will be frequently used to prove our results.

Definition 1. Let $P: a = x_0 < x_1 < ... < x_n = b$ be any partition of [a, b] and let $\Delta f(x_i) = f(x_{i+1}) - f(x_i)$, then f is said to be of bounded variation if the sum

$$\sum_{i=1}^{m} |\Delta f(x_i)|$$

is bounded for all such partitions.

Key words and phrases. Bounded Variation, Ostrowski type inequalities, Riemann-Stieltjes integral.

RGMIA Res. Rep. Coll. 19 (2016), Art. 36

²⁰⁰⁰ Mathematics Subject Classification. 26D15, 26A45, 26D10, 41A55.

Definition 2. Let f be of bounded variation on [a, b], and $\sum \Delta f(P)$ denotes the sum $\sum_{i=1}^{n} |\Delta f(x_i)|$ corresponding to the partition P of [a, b]. The number

$$\bigvee_{a}^{b}(f) := \sup\left\{\sum \Delta f(P) : P \in P([a, b])\right\},\$$

is called the total variation of f on [a, b]. Here P([a, b]) denotes the family of partitions of [a, b].

In [12], Dragomir proved the following Ostrowski type inequalities related functions of bounded variation:

Theorem 2. Let $f : [a, b] \to \mathbb{R}$ be a mapping of bounded variation on [a, b]. Then

(1.2)
$$\left| \int_{a}^{b} f(t)dt - (b-a)f(x) \right| \leq \left[\frac{1}{2}(b-a) + \left| x - \frac{a+b}{2} \right| \right] \bigvee_{a}^{b} (f)$$

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

In [8], authors gave the following Ostrowski type inequality:

Theorem 3. Let $f : [a, b] \to \mathbb{R}$ be such that f' is a continuous function of bounded variation on [a, b]. Then we have the inequality

$$\begin{aligned} \left| \frac{1}{b-a} \int_{a}^{b} f(t)dt - \frac{1}{2} \left[f(x) + f(a+b-x) \right] \right. \\ \left. + \frac{1}{2} \left(x - \frac{3a+b}{4} \right) \left[f'(x) - f'(a+b-x) \right] \right| \\ \leq \left. \frac{1}{16} \left[\frac{5 \left(x-a \right)^{2} - 2 \left(x-a \right) \left(b-x \right) + \left(b-x \right)^{2}}{b-a} + 4 \left| x - \frac{3a+b}{4} \right| \right] \bigvee_{a}^{b} (f') \end{aligned}$$

for any $x \in \left[a, \frac{a+b}{2}\right]$.

In [5], Budak and Sarikaya obtained following Ostrowski type inequality in weighted form for the mappings whose first derivatives are of bounded variation:

Theorem 4. Let $w : [a, b] \to \mathbb{R}$ be nonnegative and continuous and let $f : [a, b] \to \mathbb{R}$ be differentiable mapping on [a, b]. If f' is of bounded variation on [a, b], then we have the weighted inequality

$$\left| \left(\int_{a}^{b} (u-x) w(u) du \right) f'(x) + \left(\int_{a}^{b} w(u) du \right) f(x) - \int_{a}^{b} w(t) f(t) dt \right|$$

$$\leq \left(\int_{a}^{x} (u-x) w(u) du \right) \bigvee_{a}^{x} (f') + \left(\int_{x}^{b} (u-x) w(u) du \right) \bigvee_{x}^{b} (f')$$

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

Recently, Qayyum et. al [19]-[20], proved some Ostrowski inequality using multiple step kernel. In this paper, we obtain some Ostrowski type integral inequalities for functions whose *nth* derivatives are of bounded variation. The results presented here would provide extensions of those given in [9]- [10] and [12].

2. Refinements of Ostrowski type integral inequalities

Before we start our main results, we state and prove following lemmas:

Lemma 1. Let $f : [a, b] \to \mathbb{R}$ be such that $f^{(n)}$ is a continuous function of bounded variation on [a, b], then the following identity holds

(2.1)
$$\int_{a}^{b} P_{n}^{1}(x,t) df^{(n)}(t)$$
$$= (-1)^{n} \sum_{k=0}^{n} \frac{1}{(k+1)!} \left[(-1)^{k} (x-a)^{k+1} + (b-x)^{k+1} \right] f^{(k)}(x)$$
$$+ (-1)^{n+1} \int_{a}^{b} f(t) dt.$$

where

$$P_n^1(x,t) = \begin{cases} \frac{(t-a)^{n+1}}{(n+1)!}, & a \le t \le x \\ \\ \frac{(t-b)^{n+1}}{(n+1)!}, & x < t \le b \end{cases}$$

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

Proof. The proof of (2.1) is established using mathematical induction. Take n = 1,

$$\int_{a}^{b} P_{1}^{1}(x,t) df'(t)$$

$$= \frac{1}{2} \left[\int_{a}^{x} (t-a)^{2} df'(t) + \int_{x}^{b} (t-b)^{2} df'(t) \right]$$

$$= -(b-a)f(x) - (b-a) \left(x - \frac{a+b}{2} \right) + \int_{a}^{b} f(t) dt.$$

The identity (2.1) is provided for n = 1.

Assume that (2.1) is true for n. We will show that (2.1) is true for n + 1.

$$\begin{split} & \int_{a}^{b} P_{n+1}^{1}(x,t) df^{(n+1)}(t) \\ &= \frac{1}{(n+2)!} \left[\int_{a}^{x} (t-a)^{n+2} df^{(n+1)}(t) + \int_{x}^{b} (t-b)^{n+2} df^{(n+1)}(t) \right] \\ &= \frac{1}{(n+1)!} \left[(x-a)^{n+2} - (x-b)^{n+2} \right] f^{(n+1)}(x) \\ &\quad - \frac{1}{(n+2)!} \left[\int_{a}^{x} (t-a)^{n+1} df^{(n)}(t) + \int_{x}^{b} (t-b)^{n+1} df^{(n)}(t) \right] \\ &= \frac{(-1)^{n+1}}{(n+2)!} \left[(-1)^{n+1} (x-a)^{n+2} + (b-x)^{n+2} \right] f^{(n+1)}(x) \\ &\quad - (-1)^{n} \sum_{k=0}^{n} \frac{1}{(k+1)!} \left[(-1)^{k} (x-a)^{k+1} + (b-x)^{k+1} \right] f^{(k)}(x) - (-1)^{n+1} \int_{a}^{b} f(t) dt \\ &= (-1)^{n+1} \sum_{k=0}^{n} \frac{1}{(k+1)!} \left[(-1)^{k} (x-a)^{k+1} + (b-x)^{k+1} \right] f^{(k)}(x) + (-1)^{n+2} \int_{a}^{b} f(t) dt \end{split}$$

This completes the proof.

Lemma 2. Let $f : [a, b] \to \mathbb{R}$ be such that $f^{(n)}$ is a continuous function of bounded variation on [a, b], then the following identity holds

$$(2.2) \qquad \int_{a}^{b} P_{n}^{2}(x,t) df^{(n)}(t) \\ = \sum_{k=0}^{n} \frac{(-1)^{n+k}}{(k+1)!} \left[\frac{1}{2^{k+1}} \left\{ (x-a)^{k+1} - \left(x - \frac{a+b}{2}\right)^{k+1} \right\} f^{(k)}\left(\frac{a+x}{2}\right) \\ + \left\{ \left(x - \frac{3a+b}{4}\right)^{k+1} - \left(x - \frac{a+b}{2}\right)^{k+1} \right\} f^{(k)}(x) \\ + (-1)^{k+1} \left\{ \left(x - \frac{a+b}{2}\right)^{k+1} - \left(x - \frac{3a+b}{4}\right)^{k+1} \right\} f^{(k)}(a+b-x) \\ + \left(\frac{-1}{2}\right)^{k+1} \left\{ \left(x - \frac{a+b}{2}\right)^{k+1} - (x-a)^{k+1} \right\} f^{(k)}\left(\frac{a+2b-x}{2}\right) \right] \\ + (-1)^{n+1} \int_{a}^{b} f(t) dt,$$

where the mapping $P_n^2(\boldsymbol{x},t)$ is defined by

$$P_n^2(x,t) = \begin{cases} \frac{1}{(n+1)!} (t-a)^{n+1}, & t \in \left(a, \frac{a+x}{2}\right] \\\\ \frac{1}{(n+1)!} \left(t - \frac{3a+b}{4}\right)^{n+1}, & t \in \left(\frac{a+x}{2}, x\right] \\\\ \frac{1}{(n+1)!} \left(t - \frac{a+b}{2}\right)^{n+1}, & t \in (x, a+b-x] \\\\ \frac{1}{(n+1)!} \left(t - \frac{a+3b}{4}\right)^{n+1}, & t \in \left(a+b-x, \frac{a+2b-x}{2}\right] \\\\ \frac{1}{(n+1)!} (t-b)^{n+1}, & t \in \left(\frac{a+2b-x}{2}, b\right] \end{cases}$$

for all $x \in \left[a, \frac{a+b}{2}\right]$.

Proof. We prove the Lemma using mathematical induction. Take n = 1,

$$\int_{a}^{b} P_{1}^{2}(x,t)df'(t)$$

$$= \int_{a}^{b} f(t)dt - \frac{b-a}{4} \left[f(x) + f(a+b-x) + f\left(\frac{a+x}{2}\right) + f\left(\frac{a+2b-x}{2}\right) + \left(x - \frac{5a+3b}{8}\right) \left\{ f'(a+b-x) - f'(x) \right\} + \frac{1}{2} \left(x - \frac{3a+b}{4}\right) \left\{ f'\left(\frac{a+2b-x}{2}\right) - f'\left(\frac{a+x}{2}\right) \right\} \right].$$

The identity (2.2) is provided for n = 1.

Assume that (2.1) is true for n. We will show that (2.1) is true for n + 1.

$$\begin{split} &\int_{a}^{b} P_{n}^{2}(x,t)df^{(n)}(t) \\ &= \frac{(-1)^{2n+2}}{(k+1)!} \left[\frac{1}{2^{n+2}} \left\{ (x-a)^{n+2} - \left(x - \frac{a+b}{2}\right)^{n+2} \right\} f^{(n+1)} \left(\frac{a+x}{2}\right) \\ &+ \left\{ \left(x - \frac{3a+b}{4}\right)^{n+2} - \left(x - \frac{a+b}{2}\right)^{n+2} \right\} f^{(n+1)}(x) \\ &+ (-1)^{n+2} \left\{ \left(x - \frac{a+b}{2}\right)^{n+2} - \left(x - \frac{3a+b}{4}\right)^{n+2} \right\} f^{(n+1)} \left(\frac{a+2b-x}{2}\right) \right] \\ &- \sum_{k=0}^{n} \frac{(-1)^{n+k}}{(k+1)!} \left[\frac{1}{2^{k+1}} \left\{ (x-a)^{k+1} - \left(x - \frac{a+b}{2}\right)^{k+1} \right\} f^{(k)} \left(\frac{a+x}{2}\right) \\ &+ \left\{ \left(x - \frac{3a+b}{4}\right)^{k+1} - \left(x - \frac{a+b}{2}\right)^{k+1} \right\} f^{(k)} \left(x\right) \\ &+ (-1)^{k+1} \left\{ \left(x - \frac{a+b}{2}\right)^{k+1} - \left(x - \frac{3a+b}{4}\right)^{k+1} \right\} f^{(k)} \left(a+b-x\right) \\ &+ \left(\frac{-1}{2}\right)^{k+1} \left\{ \left(x - \frac{a+b}{2}\right)^{k+1} - \left(x - a\right)^{k+1} \right\} f^{(k)} \left(\frac{a+2b-x}{2}\right) \right] \\ &- (-1)^{n+1} \int_{a}^{b} f(t) dt \\ &= \sum_{k=0}^{n+1} \frac{(-1)^{n+k+1}}{(k+1)!} \left[\frac{1}{2^{k+1}} \left\{ \left(x - a\right)^{k+1} - \left(x - \frac{a+b}{2}\right)^{k+1} \right\} f^{(k)} \left(\frac{a+x}{2}\right) \\ &+ \left\{ \left(x - \frac{3a+b}{4}\right)^{k+1} - \left(x - \frac{a+b}{2}\right)^{k+1} \right\} f^{(k)} \left(\frac{a+2b-x}{2}\right) \right] \\ &+ \left\{ \left(x - \frac{3a+b}{4}\right)^{k+1} - \left(x - \frac{a+b}{2}\right)^{k+1} \right\} f^{(k)} \left(\frac{a+2b-x}{2}\right) \\ &+ \left\{ \left(x - \frac{3a+b}{4}\right)^{k+1} - \left(x - \frac{a+b}{2}\right)^{k+1} \right\} f^{(k)} \left(a+b-x\right) \\ &+ \left(-1\right)^{k+1} \left\{ \left(x - \frac{a+b}{2}\right)^{k+1} - \left(x - \frac{3a+b}{4}\right)^{k+1} \right\} f^{(k)} \left(a+b-x\right) \\ &+ \left(-1\right)^{k+1} \left\{ \left(x - \frac{a+b}{2}\right)^{k+1} - \left(x - \frac{3a+b}{4}\right)^{k+1} \right\} f^{(k)} \left(\frac{a+2b-x}{2}\right) \right] \\ &+ \left(-1\right)^{k+1} \left\{ \left(x - \frac{a+b}{2}\right)^{k+1} - \left(x - \frac{a+b}{2}\right)^{k+1} \right\} f^{(k)} \left(\frac{a+2b-x}{2}\right) \right\} \\ &+ \left(-1\right)^{k+1} \left\{ \left(x - \frac{a+b}{2}\right)^{k+1} - \left(x - \frac{a+b}{2}\right)^{k+1} \right\} f^{(k)} \left(\frac{a+2b-x}{2}\right) \right\} \\ &+ \left(-1\right)^{k+1} \left\{ \left(x - \frac{a+b}{2}\right)^{k+1} - \left(x - \frac{a+b}{2}\right)^{k+1} \right\} f^{(k)} \left(\frac{a+2b-x}{2}\right) \right\} \\ &+ \left(-1\right)^{k+1} \left\{ \left(x - \frac{a+b}{2}\right)^{k+1} - \left(x - \frac{a+b}{2}\right)^{k+1} \right\} f^{(k)} \left(\frac{a+2b-x}{2}\right) \right\} \\ &+ \left(-1\right)^{k+1} \left\{ \left(x - \frac{a+b}{2}\right)^{k+1} - \left(x - \frac{a+b}{2}\right)^{k+1} \right\} f^{(k)} \left(\frac{a+2b-x}{2}\right) \right\} \\ &+ \left(-1\right)^{k+1} \left\{ \left(x - \frac{a+b}{2}\right)^{k+1} - \left(x - \frac{a+b}{2}\right)^{k+1} \right\} f^{(k)} \left(\frac{a+2b-x}{2}\right) \right\} \\ &+ \left(-1\right)^{k+1} \left\{ \left(x - \frac{a+b}{2}\right)^{k+1} - \left(x - \frac{a+b}{2}\right)^{k+1} \right\} f^{(k)} \left(\frac{a+2b-x}{2}$$

This completes the proof.

Now using above identities, we state and prove the following theorems.

Theorem 5. Let $f : [a,b] \to \mathbb{R}$ be such that $f^{(n)}$ is a continuous function of bounded variation on [a,b]. Then, for all $x \in [a,b]$, we have the inequality

$$(2 \cdot \left| \mathfrak{Y} - 1 \right|^{n} \sum_{k=0}^{n} \frac{1}{(k+1)!} \left[(-1)^{k} (x-a)^{k+1} + (b-x)^{k+1} \right] f^{(k)}(x) + (-1)^{n+1} \int_{a}^{b} f(t) dt \\ \leq \frac{1}{(n+1)!} \max \left\{ (x-a)^{n+1}, (b-x)^{n+1} \right\} \bigvee_{a}^{b} (f^{(n)}).$$

where $\bigvee_{a}^{b}(f^{(n)})$ denotes the total variation of $f^{(n)}$ on [a, b].

Proof. It is well known that if $g, f : [a, b] \to \mathbb{R}$ are such that g is continuous on [a, b] and f is of bounded variation on [a, b], then $\int_{a}^{b} g(t) df(t)$ exists and

(2.4)
$$\left| \int_{a}^{b} g(t) df(t) \right| \leq \sup_{t \in [a,b]} |g(t)| \bigvee_{a}^{b} (f).$$

In Lemma 1, by using (2.4), we get

$$\begin{aligned} \left| \int_{a}^{b} P_{n}^{1}(x,t) df^{(n)}(t) \right| \\ &\leq \frac{1}{(n+1)!} \left[\left| \int_{a}^{x} (t-a)^{n+1} df^{(n)}(t) \right| + \left| \int_{x}^{b} (t-b)^{n+1} df^{(n)}(t) \right| \right] \\ &\leq \frac{1}{(n+1)!} \left[\sup_{t \in [a,x]} |t-a|^{n+1} \bigvee_{a}^{x} (f^{(n)}) + \sup_{t \in [a,b]} |t-b|^{n+1} \bigvee_{x}^{b} (f^{(n)}) \right] \\ &= \frac{1}{(n+1)!} \left[(x-a)^{n+1} \bigvee_{a}^{x} (f^{(n)}) + (b-x)^{n+1} \bigvee_{x}^{b} (f^{(n)}) \right] \\ &\leq \frac{1}{(n+1)!} \max \left\{ (x-a)^{n+1} , (b-x)^{n+1} \right\} \bigvee_{a}^{b} (f^{(n)}). \end{aligned}$$

This completes the proof.

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Remark 1. If we choose n = 0 in Theorem 5, the inequality (2.3) reduces the inequality (1.2).

Corollary 1. Under assumption of Theorem 5 with n = 1, we obtain the inequality:

(2.5)
$$\left| \frac{1}{b-a} \int_{a}^{b} f(t)dt - f(x) - \left(\frac{a+b}{2} - x\right)f'(x) \right| \\ \leq \frac{1}{4} \left[\frac{1}{(b-a)} \left[\frac{1}{2} (b-a)^{2} + 2\left(x - \frac{a+b}{2}\right)^{2} \right] + \left|x - \frac{a+b}{2}\right| \right] \bigvee_{a}^{b} (f').$$

Remark 2. If we choose $x = \frac{a+b}{2}$ in (2.5), then we have the inequality

$$\left| f\left(\frac{a+b}{2}\right) - \frac{1}{b-a} \int_{a}^{b} f(t)dt \right| \le \frac{b-a}{8} \bigvee_{a}^{b} (f'),$$

which was given by Liu in [17].

Theorem 6. Let $f : [a,b] \to \mathbb{R}$ be such that $f^{(n)}$ is a continuous function of bounded variation on [a,b], then the following identity holds

$$\begin{split} & \left| \sum_{k=0}^{n} \frac{(-1)^{n+k}}{(k+1)!} \left[\frac{1}{2^{k+1}} \left\{ (x-a)^{k+1} - \left(x - \frac{a+b}{2}\right)^{k+1} \right\} f^{(k)} \left(\frac{a+x}{2}\right) \right. \\ & \left. + \left\{ \left(x - \frac{3a+b}{4}\right)^{k+1} - \left(x - \frac{a+b}{2}\right)^{k+1} \right\} f^{(k)} \left(x\right) \right. \\ & \left. + (-1)^{k+1} \left\{ \left(x - \frac{a+b}{2}\right)^{k+1} - \left(x - \frac{3a+b}{4}\right)^{k+1} \right\} f^{(k)} \left(a+b-x\right) \right. \\ & \left. + \left(\frac{-1}{2}\right)^{k+1} \left\{ \left(x - \frac{a+b}{2}\right)^{k+1} - (x-a)^{k+1} \right\} f^{(k)} \left(\frac{a+2b-x}{2}\right) \right] \right. \\ & \left. + (-1)^{n+1} \int_{a}^{b} f(t) dt \right| \\ & \leq \left. \frac{1}{(n+1)!} \max \left\{ \left| x - \frac{3a+b}{4} \right|^{n+1}, \left(\frac{a+b}{2} - x\right)^{n+1}, \frac{(x-a)^{n+1}}{2^{n+1}} \right\} \bigvee_{a}^{b} \left(f^{(n)} \right) \end{split}$$

for all $x \in \left[a, \frac{a+b}{2}\right]$

Proof. In Lemma 2, by using (2.4), we get

$$\begin{aligned} & \left| \int_{a}^{b} P_{n}^{2}(x,t) df^{(n)}(t) \right| \\ \leq & \left| \frac{1}{(n+1)!} \left[\left| \int_{a}^{\frac{a+x}{2}} (t-a)^{n+1} df^{(n)}(t) \right| + \left| \int_{\frac{a+x}{2}}^{x} \left(t - \frac{3a+b}{4} \right)^{n+1} df^{(n)}(t) \right| \right. \\ & \left. + \left| \int_{x}^{a+b-x} \left(t - \frac{a+b}{2} \right)^{n+1} df^{(n)}(t) \right| + \left| \int_{a+b-x}^{\frac{a+2b-x}{2}} \left(t - \frac{a+3b}{4} \right)^{n+1} df^{(n)}(t) \right| \\ & \left. + \left| \int_{\frac{a+2b-x}{2}}^{b} (t-b)^{n+1} df^{(n)}(t) \right| \right] \end{aligned}$$

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$$\leq \frac{1}{(n+1)!} \left[\sup_{t \in [a, \frac{a+x}{2}]} |t-a|^{n+1} \bigvee_{a}^{\frac{a+x}{2}} (f^{(n)}) + \sup_{t \in [\frac{a+x}{2}, x]} \left| t - \frac{3a+b}{4} \right|^{n+1} \bigvee_{a=\frac{x}{2}}^{x} (f^{(n)}) \right. \\ \left. + \sup_{t \in [x, a+b-x]} \left| t - \frac{a+b}{2} \right|^{n+1} \bigvee_{x}^{a+b-x} (f^{(n)}) + \sup_{t \in [a+b-x, \frac{a+2b-x}{2}]} \left| t - \frac{a+3b}{4} \right|^{n+1} \bigvee_{a+b-x}^{a+2b-x} (f^{(n)}) \right. \\ \left. + \sup_{t \in [\frac{a+2b-x}{2}, b]} \left| t - b \right|^{n+1} \bigvee_{a}^{b} (f^{(n)}) \right] \right] \\ = \frac{1}{(n+1)!} \left[\frac{(x-a)^{n+1}}{2^{n+1}} \bigvee_{a}^{\frac{a+x}{2}} (f^{(n)}) + \max\left\{ \left| x - \frac{3a+b}{4} \right|^{n+1}, \frac{1}{2^{n+1}} \left(\frac{a+b}{2} - x \right)^{n+1} \right\} \bigvee_{a+b-x}^{a+2b-x} (f^{(n)}) \right. \\ \left. + \left(\frac{a+b}{2} - x \right)^{n+1} \bigvee_{x}^{a+b-x} (f^{(n)}) + \max\left\{ \left| x - \frac{3a+b}{4} \right|^{n+1}, \frac{1}{2^{n+1}} \left(\frac{a+b}{2} - x \right)^{n+1} \right\} \bigvee_{a+b-x}^{a+2b-x} (f^{(n)}) \right. \\ \left. + \frac{(x-a)^{n+1}}{2^{n+1}} \bigvee_{x}^{b} (f^{(n)}) \right] \\ \leq \frac{1}{(n+1)!} \max\left\{ \left| x - \frac{3a+b}{4} \right|^{n+1}, \left(\frac{a+b}{2} - x \right)^{n+1}, \left(\frac{a+b}{2} - x \right)^{n+1} \right\} \bigvee_{a+b-x}^{b} (f^{(n)}) \right. \end{aligned}$$

This completes the proof.

Remark 3. If we choose n = 0 in Theorem 6, we get the result proved by Budak and Sarikaya in [9].

Remark 4. If we choose n = 1 in Theorem 6, we get the result proved by Budak et al. in [10].

3. Derivation of Numerical Quadrature Rules

We propose some new quadrature rules involving nth-derivatives of the function f. In fact, the following new quadrature rules can be obtained while investigating error bounds using theorem 6.

$$\begin{split} Q_{n,1}\left(f\right) &:= \int_{a}^{b} f(t) dt \\ \thickapprox \quad \sum_{k=0}^{n} \frac{1}{(k+1)!} \frac{\left(b-a\right)^{k+1}}{2^{k+1}} \left[f^{(k)}\left(a\right) + \left(-1\right)^{k} f^{(k)}\left(b\right) \right], \end{split}$$

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$$\begin{split} Q_{n,2}\left(f\right) &:= \int_{a}^{b} f(t)dt \\ &= \sum_{k=0}^{n} \frac{(-1)^{k}}{(k+1)!} \left[\frac{\left(1+(-1)^{k}\right)}{4^{k+1}2^{k+1}} \left(b-a\right)^{k+1} \left\{ f^{(k)}\left(\frac{7a+b}{8}\right) + f^{(k)}\left(\frac{a+7b}{8}\right) \right\} \right. \\ &\left. + \frac{1}{4^{k+1}} \left(b-a\right)^{k+1} \left\{ \left(-1\right)^{k} f^{(k)}\left(\frac{3a+b}{4}\right) + f^{(k)}\left(\frac{a+3b}{4}\right) \right\} \right], \\ Q_{n,3}\left(f\right) &:= \int_{a}^{b} f(t)dt \\ &= \sum_{k=0}^{n} \frac{(-1)^{k}}{(k+1)!} \left[\left\{ f^{(k)}\left(\frac{3a+b}{4}\right) + \left(1+(-1)^{k}\right) f^{(k)}\left(\frac{a+b}{2}\right) + \left(-1\right)^{k} f^{(k)}\left(\frac{a+3b}{4}\right) \right\} \right] \\ &\times \frac{1}{4^{k+1}} \left(b-a\right)^{k+1} \right] \end{split}$$

Sr. No.	Method	$n: Q_{n,1}(f)$	$n: Q_{n,2}\left(f\right)$	$n: Q_{n,3}(f)$	Exact Value
1.	$\int_{0}^{1} f_1(x) dx$	2: 2.83333	2: 2.83333	2: 2.83333	2.83333
	Error:	0	0	0	
2.	$\int_{0}^{1} f_2(x) dx$	6: 0.301168	4: 0.301169	4: 0.301168	0.301169
	Error:	5.5921×10^{-7}	7.20674×10^{-7}	1.07696×10^{-6}	
3.	$\int_{0}^{1} f_{3}(x) dx$	6: 0.909332	4: 0.909329	4: 0.909333	0.909331
	Error:	1.22345×10^{-6}	1.66306×10^{-6}	2.48778×10^{-6}	
4.	$\int_{0}^{1} f_4(x) dx$	4: 0.793022	3: 0.793023	4: 0.793031	0.793031
	Error:	8.63182×10^{-6}	8.08331×10^{-6}	1.03192×10^{-7}	
5.	$\int_{0}^{1} f_{5}(x) dx$	10: 1.46266	6: 1.46265	6: 1.46265	1.46265
	Error:	5.8789×10^{-6}	1.54452×10^{-6}	2.29707×10^{-6}	
6.	$\int_{0}^{1} f_{6}(x) dx$	10: 1.31384	6: 1.31383	6: 1.31383	1.31383
	Error	7.37624×10^{-6}	3.15394×10^{-7}	1.47843×10^{-7}	
7.	$\int_{0}^{1} f_{7}(x) dx$	5: 1.34147	4: 1.34147	4: 1.34147	1.34147
	Error:	2.46065×10^{-6}	1.26192×10^{-7}	1.88891×10^{-7}	
8.	$\int_{0}^{1} f_8(x) dx$	8: 0.62977	4: 0.629773	4: 0.629762	0.629769
	Error:	1.18074×10^{-6}	4.86274×10^{-6}	6.3567×10^{-6}	

Table: 1

(3.1)
$$\begin{aligned} f_1(x) &= x^2 + x + 2, & f_2(x) = x \sin x, \\ f_3(x) &= e^x \sin x, & f_4(x) = x^2 + \sin x, \\ f_5(x) &= e^{x^2}, & f_6(x) = e^x \cos (e^x - 2x), \\ f_7(x) &= x + \cos x, & f_8(x) = \log (x^2 + 2) \sin \left[\log (x^2 + 2) \right]. \end{aligned}$$

We conclude that all three quadrature rules show exact value of the integral of f_1 for n = 2. For any polynomial of degree k, n = k + 1 will give exact value of the integral f_1 . Acceptable error estimates can be obtained for smaller values of n to save computational time.

In general $Q_{n,2}(f)$ gave better results as compared to other two quadrature rules for much smaller values of n. Therefore we can conclude that overall $Q_{n,2}(f)$ is computationally more efficient both in terms of error approximation, simplicity, and time. As a rough estimate we integrated log $(x^2 + 2) \sin \left[\log (x^2 + 2) \right]$ using the built in algorithms of Mathematica 8.0 which took 26.30 seconds to give its approximate answer. To obtain similar approximation for the integral of f_8 , $Q_{n,2}(f)$ took less than a second.

Based on this analysis, we can conjecture that $Q_{n,2}(f)$ is the most efficient quadrature rule. It should be noted that if desired the value of n can be adjusted to improve the error bounds or decrease computational time.

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