(p,q) -INTEGRAL INEQUALITIES ON FINITE INTERVALS

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ABSTRACT. In this paper, we obtain (p,q)-analogues of some of the well known basic inequalities in restricted forms. Hölder, Minkowski, Cauchy, Hermite-Hadamard, Trapezoid and Ostrowski (p,q)-integral inequalities are proved.

1. INTRODUCTION

Mathematical inequalities play an important role on many branches of mathematics as analysis, differential equations, geometry etc. In recent years q-integral inequalities and some of generalization forms of quantum type inequalities have been studied by many authors, see [4, 5, 6, 9, 15, 16, 14]. One of the generalization of q-calculus is (p,q)-calculus, see [7, 8, 13].

The aim of this paper is to establish (p,q) –analogues of some well known integral inequalities. Hölder, Minkowski, Hermite-Hadamard, Trapezoid, Ostrowski integral inequalities are considered. The results are compared with the q-analogs of these inequalities and also the with the classical forms.

Now, we give some definitions and results via (p,q) –calculus which will be used in the sequel [7, 8, 13]. Let $0 < q < p \le 1$. The (p,q) –integers $[n]_{p,q}$ are defined by

$$[n]_{p,q} = \frac{p^n - q^n}{p - q}.$$

For each $k, n \in \mathbb{N}$, $n \ge k \ge 0$, the (p, q) -factorial and (p, q) -binomial are defined by

$$\begin{split} [n]_{p,q}! &= & \prod_{k=1}^n \left[k\right]_{p,q}, \ n \geq 1, \ \left[0\right]_{p,q}! = 1 \\ \left[\begin{array}{c} n \\ k \end{array}\right]_{p,q} &= & \frac{[n]_{p,q}!}{[n-k]_{p,q}! \left[k\right]_{p,q}!}. \end{split}$$

Definition 1. Let $f : \mathbb{R} \to \mathbb{R}$. The (p,q)-derivative of the function f is defined as

(1.2)
$$D_{p,q}f(x) = \frac{f(px) - f(qx)}{(p-q)x}, \ x \neq 0$$

provided that $D_{p,q}f(0) = f'(0)$.

(p,q) -derivative of a function is a linear operator. For any constants a and b,

$$D_{p,q}\left[af\left(x\right) + bg\left(x\right)\right] = aD_{p,q}f\left(x\right) + bD_{p,q}f\left(x\right).$$

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The (p,q) -derivative of a product is given as

(1.3)
$$D_{p,q}[f(x)g(x)] = f(px)D_{p,q}g(x) + g(qx)D_{p,q}f(x),$$
$$= g(px)D_{p,q}f(x) + f(qx)D_{p,q}g(x).$$

The (p,q) -derivative fulfills the following product rules

$$D_{p,q} \left[\frac{f(x)}{g(x)} \right] = \frac{g(qx) D_{p,q} f(x) - f(qx) D_{p,q} g(x)}{g(px) g(qx)}$$
$$= \frac{g(px) D_{p,q} f(x) - f(px) D_{p,q} g(x)}{g(px) g(qx)}$$

The (p,q) -power basis is defined by

$$(x \oplus a)_{p,q}^n = (x \oplus a) (px \oplus qa) (p^2x \oplus q^2a) \cdots (p^{n-1}x \oplus q^{n-1}a)$$

and

$$(x\ominus a)_{p,q}^n=(x\ominus a)(px\ominus qa)(p^2x\ominus q^2a)\cdots(p^{n-1}x\ominus q^{n-1}a)$$

The following statements hold true:

$$D_{p,q} (x \ominus a)_{p,q}^{n} = [n]_{p,q} (px \ominus a)_{p,q}^{n-1}$$

$$D_{p,q} (\alpha x \ominus a)_{p,q}^{n} = \alpha [n]_{p,q} (\alpha px \ominus a)_{p,q}^{n-1}, \alpha \in \mathbb{C}$$

$$D_{p,q} (a \ominus x)_{p,q}^{n} = -[n]_{p,q} (a \ominus qx)_{p,q}^{n-1}.$$

Definition 2. Let $f: C[0,a] \to \mathbb{R}$ (a>0) then the (p,q)-integration of f defined by

(1.4)
$$\int_{0}^{a} f(t) d_{p,q} t = (q-p) a \sum_{n=0}^{\infty} \frac{p^{n}}{q^{n+1}} f\left(\frac{p^{n}}{q^{n+1}} a\right) if \left|\frac{p}{q}\right| < 1$$

$$\int_{0}^{a} f(t) d_{p,q} t = (p-q) a \sum_{n=0}^{\infty} \frac{q^{n}}{p^{n+1}} f\left(\frac{q^{n}}{p^{n+1}} a\right) if \left|\frac{p}{q}\right| > 1.$$

The (p,q) -integral on an interval defined as

$$\int_{a}^{b} f\left(t\right) d_{p,q} t = \int_{0}^{b} f\left(t\right) d_{p,q} t - \int_{0}^{a} f\left(t\right) d_{p,q} t.$$

If F is an antiderivative of the function f and f is continuous at t=0

$$\int_{a}^{b} f(t) d_{p,q} t = F(b) - F(a)$$

and for any function of f, we have

$$D_{p,q} \int_{a}^{x} f(t) d_{p,q} t = f(x).$$

We denote the following set by I

$$I = [a, b]_{p,q} = \left\{ b \frac{q^k}{p^k} : 0 \le k \le n \right\}$$

where b > 0, $a = b \frac{q^n}{p^n}$ and $n \in \mathbb{N}$ and we display the integral on I as $\int_I f(t) d_{p,q} t$. So it easy to show that

(1.5)
$$\int_{a}^{b} f(t) d_{p,q} t = (p-q) b \sum_{k=0}^{n-1} \frac{q^{k}}{p^{k+1}} f\left(\frac{q^{k}}{p^{k+1}}b\right).$$

The formula of (p,q) –integration by parts is given by

(1.6)
$$\int_{a}^{b} f(px) D_{p,q}g(x) d_{p,q}t = f(x) g(x)|_{a}^{b} - \int_{a}^{b} g(qx) D_{p,q}f(x) d_{p,q}t.$$

All notions written above reduce to the q-analogs when p = 1. For more details, see [7, 13].

2. PRELIMINARIES

Lemma 1. The following formula holds:

(2.1)
$$\int_{0}^{a} (m - nt) d_{p,q} t = ma - \frac{a^{2}n}{p+q}$$
$$\int_{0}^{a} (nt - m) d_{p,q} t = \frac{a^{2}n}{p+q} - ma.$$

Proof. From Definition 2, we have

$$\int_{0}^{a} (m - nt) d_{p,q}t = (p - q) a \sum_{k=0}^{\infty} \frac{q^{k}}{p^{k+1}} \left(m - \frac{q^{k}}{p^{k+1}} na \right)$$

$$= (p - q) a \left(\frac{m}{p} \frac{1}{1 - \frac{q}{p}} - \frac{na}{p^{2}} \frac{1}{1 - \frac{q^{2}}{p^{2}}} \right)$$

$$= ma - \frac{a^{2}n}{p+q}$$

and similarly it is easy to see that,

$$\int_{0}^{a} (nt - m) d_{p,q}t = (p - q) a \sum_{k=0}^{\infty} \frac{q^{k}}{p^{k+1}} \left(\frac{q^{k}}{p^{k+1}} na - m \right)$$

$$= (p - q) a \left(\frac{na}{p^{2}} \frac{1}{1 - \frac{q^{2}}{p^{2}}} - \frac{m}{p} \frac{1}{1 - \frac{q}{p}} \right)$$

$$= \frac{a^{2}n}{p + q} - ma.$$

Lemma 2. The following formula holds:

(2.2)
$$\int_0^a t (nt - m) d_{p,q} t = \frac{na^3}{p^2 + pq + q^2} - \frac{ma^2}{p + q}.$$

Proof. From Definition 2, we have

$$\int_{0}^{a} t (nt - m) d_{p,q} t = n \int_{0}^{a} t^{2} d_{p,q} t - m \int_{0}^{a} t d_{p,q} t$$

$$= n (p - q) a \sum_{K=0}^{\infty} \frac{q^{k}}{p^{k+1}} \left(\frac{q^{k}}{p^{k+1}} a\right)^{2} - m (p - q) a \sum_{K=0}^{\infty} \frac{q^{k}}{p^{k+1}} \left(\frac{q^{k}}{p^{k+1}} a\right)$$

$$= \frac{na^{3}}{p^{2} + pq + q^{2}} - \frac{ma^{2}}{p + q}.$$

3. MAIN RESULTS

Lets start with (p,q) -Hölder integral inequality:

Theorem 1. Let f and g be two functions defined on I, $0 < q < p \le 1$ and $s_1, s_2 > 1$ with $\frac{1}{s_1} + \frac{1}{s_2} = 1$. Then

(3.1)
$$\int_{I} |f(t)g(t)| d_{p,q}t \leq \left(\int_{I} |f(t)|^{s_{1}} d_{p,q}t \right)^{\frac{1}{s_{1}}} \left(\int_{I} |g(t)|^{s_{2}} d_{p,q}t \right)^{\frac{1}{s_{2}}}.$$

Proof. From Definition 2 and discrete Hölder inequality, we get

$$\begin{split} \int_{I} |f\left(t\right)g\left(t\right)| \, d_{p,q}t &= \left(p-q\right)b \sum_{n=0}^{k-1} \frac{q^{n}}{p^{n+1}} \left| f\left(\frac{q^{n}}{p^{n+1}}b\right) g\left(\frac{q^{n}}{p^{n+1}}b\right) \right| \\ &= \left(p-q\right)b \sum_{n=0}^{k-1} \left| f\left(\frac{q^{n}}{p^{n+1}}b\right) \left(\frac{q^{n}}{p^{n+1}}\right)^{\frac{1}{s_{1}}} \right| \left| g\left(\frac{q^{n}}{p^{n+1}}b\right) \left(\frac{q^{n}}{p^{n+1}}\right)^{\frac{1}{s_{2}}} \right| \\ &\leq \left(\left(p-q\right)b \sum_{n=0}^{k-1} \left| f\left(\frac{q^{n}}{p^{n+1}}b\right) \right|^{s_{1}} \left(\frac{q^{n}}{p^{n+1}}\right) \right)^{\frac{1}{s_{1}}} \\ &\times \left(\left(p-q\right)b \sum_{n=0}^{k-1} \left| g\left(\frac{q^{n}}{p^{n+1}}b\right) \right|^{s_{2}} \left(\frac{q^{n}}{p^{n+1}}\right) \right)^{\frac{1}{s_{2}}} \\ &= \left(\int_{I} |f\left(t\right)|^{s_{1}} \, d_{p,q}t \right)^{\frac{1}{s_{1}}} \left(\int_{I} |g\left(t\right)|^{s_{2}} \, d_{p,q}t \right)^{\frac{1}{s_{2}}}. \end{split}$$

Thus, the proof is complete.

It easy to show that we obtain the same result in the statement p < q.

Corollary 1. Under the assumptions of Theorem 1, if we take $s_1 = s_2 = 2$, then we have the following formula,

(3.2)
$$\int_{I} |f(t)g(t)| d_{p,q}t \leq \left(\int_{I} |f(t)|^{2} d_{p,q}t \right)^{\frac{1}{2}} \left(\int_{I} |g(t)|^{2} d_{p,q}t \right)^{\frac{1}{2}}$$

which we call (p,q) – Cauchy-Schwarz integral inequality.

Corollary 2. Let f and g be two functions defined on [0,b], $0 < q < p \le 1$ and $s_1, s_2 > 1$ with $\frac{1}{s_1} + \frac{1}{s_2} = 1$. Then

$$\int_{0}^{b} \left| f\left(t \right) g\left(t \right) \right| d_{p,q} t \leq \left(\int_{0}^{b} \left| f\left(t \right) \right|^{s_{1}} d_{p,q} t \right)^{\frac{1}{s_{1}}} \left(\int_{0}^{b} \left| g\left(t \right) \right|^{s_{2}} d_{p,q} t \right)^{\frac{1}{s_{2}}}$$

and

$$\int_{0}^{b} \left| f\left(t \right) g\left(t \right) \right| d_{p,q} t \leq \left(\int_{0}^{b} \left| f\left(t \right) \right|^{2} d_{p,q} t \right)^{\frac{1}{2}} \left(\int_{0}^{b} \left| g\left(t \right) \right|^{2} d_{p,q} t \right)^{\frac{1}{2}}.$$

Remark 1. If p = 1, (3.1) and (3.2) reduces to q-Hölder integral inequality and q-Cauchy-Schwarz integral inequality respectively.

Theorem 2. Let f and g real-valued functions on I such that $|f|^{s_1}$, $|g|^{s_1}$ and $|f+g|^{s_1}$ are (p,q)-integrable functions on [a,b], $0 < q < p \le 1$ and $s_1 > 1$. Then

$$(3.3) \left(\int_{I} \left| f\left(t\right) + g\left(t\right) \right|^{s_{1}} d_{p,q}t \right)^{\frac{1}{s_{1}}} \leq \left(\int_{I} \left| f\left(t\right) \right|^{s_{1}} d_{p,q}t \right)^{\frac{1}{s_{1}}} + \left(\int_{I} \left| g\left(t\right) \right|^{s_{1}} d_{p,q}t \right)^{\frac{1}{s_{1}}}.$$

Equality holds if and only if f(t) = 0 almost everwhere or $g(t) = \mu f(t)$ almost everywhere with a constant $\mu \geq 0$.

Proof. Since $|f|^{s_1}$, $|g|^{s_1}$ and $|f+g|^{s_1}$ are (p,q) –integrable on [a,b], by using the triangle inequality, we can write

$$\int_{I} |f(t) + g(t)|^{s_{1}} d_{p,q}t = \int_{I} |f(t) + g(t)| |f(t) + g(t)|^{s_{1}-1} d_{p,q}t$$

$$\leq \int_{I} |f(t)| |f(t) + g(t)|^{s_{1}-1} d_{p,q}t + \int_{I} |g(t)| |f(t) + g(t)|^{s_{1}-1} d_{p,q}t.$$

Taking $s_1, s_2 > 1$ with $\frac{1}{s_1} + \frac{1}{s_2} = 1$ and using (p,q) –Hölder integral inequality, we have

(3.4)

$$\int_{I} |f(t)| |f(t) + g(t)|^{s_{1}-1} d_{p,q}t \le \left(\int_{I} |f(t)|^{s_{1}} d_{p,q}t \right)^{\frac{1}{s_{1}}} \left(\int_{I} |f(t) + g(t)|^{(s_{1}-1)s_{2}} d_{p,q}t \right)^{\frac{1}{s_{2}}}$$

and

(3.5)

$$\int_{I} |g(t)| |f(t) + g(t)|^{s_{1}-1} d_{p,q}t \le \left(\int_{I} |g(t)|^{s_{1}} d_{p,q}t \right)^{\frac{1}{s_{1}}} \left(\int_{I} |f(t) + g(t)|^{(s_{1}-1)s_{2}} d_{p,q}t \right)^{\frac{1}{s_{2}}} d_{p,q}t$$

Since $(s_1 - 1) s_2 = s_1$, from (3.4) and (3.5), it easy to see that

$$\left(\int_{I} |f(t) + g(t)|^{s_{1}} d_{p,q} t\right)^{1 - \frac{1}{s_{2}}} \leq \left(\int_{I} |f(t)|^{s_{1}} d_{p,q} t\right)^{\frac{1}{s_{1}}} + \left(\int_{I} |g(t)|^{s_{1}} d_{p,q} t\right)^{\frac{1}{s_{1}}}$$

from which we obtain the required inequality.

Corollary 3. Let f and g real-valued functions on [0,b] such that $|f|^{s_1}$, $|g|^{s_1}$ and $|f+g|^{s_1}$ are integrable functions on [0,b], $0 < q < p \le 1$ and $s_1 > 1$. Then

$$\left(\int_{0}^{b} |f(t) + g(t)|^{s_{1}} d_{p,q}t\right)^{\frac{1}{s_{1}}} \leq \left(\int_{0}^{b} |f(t)|^{s_{1}} d_{p,q}t\right)^{\frac{1}{s_{1}}} + \left(\int_{0}^{b} |g(t)|^{s_{1}} d_{p,q}t\right)^{\frac{1}{s_{1}}}.$$

Equality holds if and only if f(t) = 0 almost everwhere or $g(t) = \mu f(t)$ almost everywhere with a constant $\mu \geq 0$.

Remark 2. If p = 1, (3.3) reduces to

$$\left(\int_{0}^{x} \left| f\left(t\right) + g\left(t\right) \right|^{s_{1}} d_{q} t\right)^{\frac{1}{s_{1}}} \leq \left(\int_{0}^{x} \left| f\left(t\right) \right|^{s_{1}} d_{q} t\right)^{\frac{1}{s_{1}}} + \left(\int_{0}^{x} \left| g\left(t\right) \right|^{s_{1}} d_{q} t\right)^{\frac{1}{s_{1}}}$$

which can be called q-Minkowski integral inequality.

Next, we present the (p,q) -Hermite-Hadamard integral inequality on [a,b].

Theorem 3. Let $f:[a,b] \to \mathbb{R}$ be a convex function with $a=b\frac{q^n}{p^n}$. Then (3.6)

$$\begin{split} f\left(\frac{a+b}{p+q}\right) & \leq & \frac{1}{b-a} \int_a^b f\left(t\right) d_{p,q} t \\ & \leq & \frac{1}{p+q} \left(q \frac{b\left(p+q\right)-\left(a+b\right)}{bq-a} f\left(\frac{pa}{q}\right) + \frac{q\left(a+b\right)-a\left(p+q\right)}{bq-a} f\left(b\right)\right). \end{split}$$

Proof. From (1.5) we have

$$\frac{1}{b-a} \int_{a}^{b} f(t) d_{p,q} t = (p-q) \frac{b}{b-a} \sum_{k=0}^{n-1} \frac{q^{k}}{p^{k+1}} f\left(\frac{q^{k}}{p^{k+1}}b\right)
= p \frac{1-\frac{q}{p}}{1-\frac{q^{n}}{p^{n}}} \sum_{k=0}^{n-1} \frac{q^{k}}{p^{k+1}} f\left(\frac{q^{k}}{p^{k+1}}b\right).$$

If we consider

$$\lambda = \left[\sum_{k=0}^{n-1} \frac{q^k}{p^{k+1}} \right]^{-1} \sum_{k=0}^{n-1} \frac{q^k}{p^{k+1}} \frac{q^k}{p^{k+1}} b$$

$$= p \frac{1 - \frac{q}{p}}{1 - \frac{q^n}{p^n}} \frac{b}{p^2} \frac{1 - \left(\frac{q^n}{p^n}\right)^2}{1 - \left(\frac{q}{p}\right)^2}$$

$$= \frac{b\left(1 + \frac{q^n}{p^n}\right)}{p+q} = \frac{a+b}{p+q}$$

and apply Jensen inequality for the convex functions, we have

$$f(\lambda) = f\left(\frac{a+b}{p+q}\right) \le \frac{1}{b-a} \int_{a}^{b} f(t) d_{p,q}t.$$

On the other hand, by using the theorem via reverse Jensen inequality, cited in [11], we obtain

$$\frac{1}{b-a} \int_{a}^{b} f(t) d_{p,q} t \leq \frac{b-\lambda}{b-b\frac{q^{n-1}}{p^{n-1}}} f\left(b\frac{q^{n-1}}{p^{n-1}}\right) + \frac{\lambda - \frac{p}{q}a}{b-b\frac{q^{n-1}}{p^{n-1}}} f(b)
= \frac{b-\frac{a+b}{p+q}}{b-\frac{p}{q}a} f\left(\frac{p}{q}a\right) + \frac{\frac{a+b}{p+q} - \frac{p}{q}a}{b-\frac{p}{q}a} f(b)
= \frac{1}{p+q} \left(q\frac{b(p+q) - (a+b)}{bq-pa} f\left(\frac{pa}{q}\right) + \frac{q(a+b) - a(p+q)}{bq-pa} f(b)\right).$$

Remark 3. If p = 1, (3.6) reduces to [10, Theorem 5.1].

Theorem 4. Let $f:[a,b] \to \mathbb{R}$ be a (p,q)-differentiable function and $D_{p,q}f$ be continuous with $0 < q < p \le 1$. Then

$$\left| p \int_{a}^{b} f(qt) \, d_{p,q} t - (b-a) \, \frac{f(a) + f(b)}{2} \right| \le \|D_{p,q} f\| \left(\frac{(1-p)(a+b)^{2}}{2p} - \frac{(a+b)^{2}}{2p(p+q)} + \frac{a^{2} + b^{2}}{p+q} \right)$$

Proof. By (p,q) –integration by parts, we have

$$\int_{a}^{b} \left(pt - \frac{a+b}{2} \right) D_{p,q} f(t) d_{p,q} t = \left(t - \frac{a+b}{2} \right) f(t) \Big|_{x=a}^{x=b} - \int_{a}^{b} f(qt) p d_{p,q} t$$
$$= \frac{b-a}{2} f(b) + \frac{b-a}{2} f(a) - p \int_{a}^{b} f(qt) d_{p,q} t$$

Using the absolute value property, it is easy to see that

(3.8)
$$\left| p \int_{a}^{b} f(qt) d_{p,q} t - (b - a) \frac{f(a) + f(b)}{2} \right|$$

$$\leq \int_{a}^{b} \left| pt - \frac{a + b}{2} \right| |D_{p,q} f(t)| d_{p,q} t$$

$$\leq \|D_{p,q} f\| \int_{a}^{b} \left| pt - \frac{a + b}{2} \right| d_{p,q} t$$

From Lemma 1, we obtain

$$\int_{a}^{b} \left| pt - \frac{a+b}{2} \right| d_{p,q}t = \int_{a}^{\frac{a+b}{2p}} \left(\frac{a+b}{2} - pt \right) d_{p,q}t + \int_{\frac{a+b}{2p}}^{b} \left(pt - \frac{a+b}{2} \right) d_{p,q}t
= \int_{0}^{\frac{a+b}{2p}} \left(\frac{a+b}{2} - pt \right) d_{p,q}t - \int_{0}^{a} \left(\frac{a+b}{2} - pt \right) d_{p,q}t
+ \int_{0}^{b} \left(pt - \frac{a+b}{2} \right) d_{p,q}t - \int_{0}^{\frac{a+b}{2p}} \left(pt - \frac{a+b}{2} \right) d_{p,q}t
= 2 \left(\frac{a+b}{2p} \right)^{2} p - 2 \left(\frac{a+b}{2p} \right)^{2} \frac{p}{p+q} - \frac{(a+b)^{2}}{2} + \frac{(a^{2}+b^{2}) p}{p+q}$$

$$(3.9) \qquad = 2p \left(\frac{a+b}{2p} \right)^{2} \left(1 - \frac{1}{p+q} \right) - \frac{(a+b)^{2}}{2} + \frac{(a^{2}+b^{2}) p}{p+q} .$$

Combining (3.8) with (3.9), we have

$$\begin{split} & \left| p \int_{a}^{b} f\left(qt\right) d_{p,q} t - \left(b - a\right) \frac{f\left(a\right) + f\left(b\right)}{2} \right| \\ \leq & \left\| D_{p,q} f \right\| \left(2p \left(\frac{a + b}{2p}\right)^{2} \left(1 - \frac{1}{p + q}\right) - \frac{\left(a + b\right)^{2}}{2} + \frac{\left(a^{2} + b^{2}\right) p}{p + q} \right) \end{split}$$

Remark 4. If p = 1, then (3.7) reduces to

$$\left| \int_{a}^{b} f(qt) d_{q}t - (b-a) \frac{f(a) + f(b)}{2} \right| \leq ||D_{q}f|| \frac{(b-a)^{2}}{2(1+q)}$$

and also if $q \to 1$, it turns the classical form

$$\left| \int_{a}^{b} f(t) dt - (b - a) \frac{f(a) + f(b)}{2} \right| \le ||f'|| \frac{(b - a)^{2}}{4}.$$

See [3, 12, 15].

Theorem 5. Let $f:[a,b] \to \mathbb{R}$ be a twice (p,q) –differentiable function and $D^2_{p,q}f$ be continuous with $0 < q < p \le 1$. Then

$$\left| \int_{a}^{b} f(q^{2}t) d_{p,q}t - \left(\frac{bq - ap}{p + q} f(qb) + \frac{bp - aq}{p + q} f(qa) \right) \right|$$

$$\leq \|D_{p,q}^{2} f\| \frac{p}{p + q} \left(\frac{\left(b^{3} - a^{3} \right) pq^{2}}{\left(p^{2} + pq + q^{2} \right) \left(p + q \right)} - \frac{\left(b - a \right) qab}{p + q} \right)$$

Proof. Applying (p,q) –integration by parts, we have

$$\int_{a}^{b} (pt - a) (b - pt) D_{p,q}^{2} f(t) d_{p,q} t$$

$$= - \int_{a}^{b} D_{p,q} f(qt) D_{p,q} ((t - a) (b - t)) d_{p,q} t.$$

From the (p,q) -derivative of the product, we obtain

(3.11)
$$D_{p,q}((t-a)(b-t)) = (pt-a)D_{p,q}(b-t) + (b-qt)D_{p,q}(t-a)$$

 $= (b-qt) - (pt-a)$
 $= (a+b) - t(p+q).$

Applying (p,q) –integration by parts again and by using (3.11), we see

$$\begin{split} & - \int_{a}^{b} D_{p,q} f\left(qt\right) D_{p,q} \left(\left(t-a\right) \left(b-t\right)\right) d_{p,q} t \\ & = \int_{a}^{b} \left(t \left(p+q\right) - \left(a+b\right)\right) D_{p,q} f\left(qt\right) d_{p,q} t \\ & = \left[\left(t \left(1 + \frac{q}{p}\right) - \left(a+b\right)\right) f\left(qt\right)\right]_{t=a}^{t=b} - \int_{a}^{b} f\left(q^{2}t\right) D_{p,q} \left(t \left(1 + \frac{q}{p}\right) - \left(a+b\right)\right) d_{p,q} t \\ & = \left(b f\left(qb\right) - a f\left(qa\right)\right) \left(1 + \frac{q}{p}\right) - \left(a+b\right) \left(f\left(qb\right) - f\left(qa\right)\right) - \left(1 + \frac{q}{p}\right) \int_{a}^{b} f\left(q^{2}t\right) d_{p,q} t. \end{split}$$

Therefore,

$$\begin{aligned} & \left| \left(1 + \frac{q}{p} \right) \int_{a}^{b} f\left(q^{2}t\right) d_{p,q}t - \left(bf\left(qb\right) - af\left(qa\right) \right) \left(1 + \frac{q}{p} \right) - \left(a + b \right) \left(f\left(qb\right) - f\left(qa\right) \right) \right| \\ & \leq & \int_{a}^{b} \left(pt - a \right) \left(b - pt \right) D_{p,q}^{2} f\left(t \right) d_{p,q}t \\ & \leq & \left\| D_{p,q}^{2} f \right\| \int_{a}^{b} \left(pt - a \right) \left(b - pt \right) d_{p,q}t. \end{aligned}$$

From Lemma 1 and Lemma 2, we obtain

$$\int_{a}^{b} (pt - a) (b - pt) d_{p,q}t = b \int_{a}^{b} (pt - a) d_{p,q}t - p \int_{a}^{b} t (pt - a) d_{p,q}t
= b \int_{0}^{b} (pt - a) d_{p,q}tb - b \int_{0}^{a} (pt - a) d_{p,q}t
-p \int_{0}^{b} t (pt - a) d_{p,q}t + p \int_{0}^{a} t (pt - a) d_{p,q}t
= b \left(\frac{b^{2}p}{p+q} - ab - \left(\frac{a^{2}p}{p+q} - a^{2}\right)\right)
-p \left(\frac{pb^{3}}{p^{2} + pq + q^{2}} - \frac{ab^{2}}{p+q}\right) + p \left(\frac{pa^{3}}{p^{2} + pq + q^{2}} - \frac{a^{3}}{p+q}\right)
= q (a - b) \frac{ab (p^{2} + q^{2}) - pq (a^{2} + b^{2})}{(p+q) (p^{2} + pq + q^{2})}.$$

Combining (3.12) with (3.13), we get the desired inequality.

Remark 5. If p = 1, $q \rightarrow 1$, then (3.12) reduces to

$$\left| \int_{a}^{b} f(t) dt - (b - a) \frac{f(a) + f(b)}{2} \right| \le ||f''|| \frac{(b - a)^{3}}{12}.$$

See, [3, 12].

Theorem 6. Let $f:[a,b] \to \mathbb{R}$ be a (p,q) differentiable function and $D_{p,q}f$ be continuous with $0 < q < p \le 1$. Then

$$\left| f(3.14) \frac{1}{b-a} \int_{a}^{b} f(t) d_{p,q} t \right| \leq \|D_{p,q} f\| (b-a) \left[\frac{2(p+q-1)}{1+q} \left(\frac{x - \frac{(a+b)(p+q)}{4(p+q-1)}}{b-a} \right)^{2} - \frac{(p+q)^{2} (a+b)^{2}}{16(p+q-1)^{2} (b-a)^{2}} + \frac{a^{2} + b^{2}}{(p+q)(b-a)^{2}} \right].$$

Proof. Using the Lagrange Mean Value Theorem, we obtain

$$\left| f(x) - \frac{1}{b-a} \int_{a}^{b} f(t) d_{p,q} t \right| = \frac{1}{b-a} \left| \int_{a}^{b} (f(x) - f(t)) d_{p,q} t \right| \\
\leq \frac{1}{b-a} \int_{a}^{b} |f(x) - f(t)| d_{p,q} t \\
\leq \frac{\|D_{p,q} f\|}{b-a} \int_{a}^{b} |x - t| d_{p,q} t.$$
(3.15)

From Lemma 1, we have

$$\int_{a}^{b} |x-t| d_{p,q}t = \int_{a}^{x} (x-t) d_{p,q}t + \int_{x}^{b} (t-x) d_{p,q}t
= \int_{0}^{x} (x-t) d_{p,q}t - \int_{0}^{a} (x-t) d_{p,q}t
+ \int_{0}^{b} (t-x) d_{p,q}t - \int_{0}^{x} (t-x) d_{p,q}t
= \frac{a^{2}-x^{2}}{p+q} - x(a-x) + \frac{b^{2}-x^{2}}{p+q} - x(b-x)
= \frac{2(p+q-1)}{1+q} \left(x - \frac{(a+b)(p+q)}{4(p+q-1)}\right)^{2}
- \frac{(p+q)^{2}(a+b)^{2}}{16(p+q-1)^{2}} + \frac{a^{2}+b^{2}}{p+q}.$$

Combining (3.15) with (3.16), we get the required inequality.

Remark 6. If p = 1, $q \rightarrow 1$, then (3.14) reduces to

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

See, [3, 12].

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