

OSTROWSKI AND TRAPEZOID TYPE INEQUALITIES FOR  
RIEMANN-LIOUVILLE FRACTIONAL INTEGRALS OF  
FUNCTIONS WITH BOUNDED VARIATION

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ABSTRACT. In this paper we establish some Ostrowski and generalized trapezoid type inequalities for the Riemann-Liouville fractional integrals of functions of bounded variation and of Lipschitzian functions. Applications for mid-point and trapezoid inequalities are provided as well. They generalize the know results holding for the classical Riemann integral.

1. INTRODUCTION

Let  $f : [a, b] \rightarrow \mathbb{C}$  be a complex valued Lebesgue integrable function on the real interval  $[a, b]$ . The *Riemann-Liouville fractional integrals* are defined for  $\alpha > 0$  by

$$J_{a+}^{\alpha} f(x) = \frac{1}{\Gamma(\alpha)} \int_a^x (x-t)^{\alpha-1} f(t) dt$$

for  $a < x \leq b$  and

$$J_{b-}^{\alpha} f(x) = \frac{1}{\Gamma(\alpha)} \int_x^b (t-x)^{\alpha-1} f(t) dt$$

for  $a \leq x < b$ , where  $\Gamma$  is the *Gamma function*. For  $\alpha = 0$ , they are defined as

$$J_{a+}^0 f(x) = J_{b-}^0 f(x) = f(x) \text{ for } x \in (a, b).$$

For several Ostrowski type inequalities for Riemann-Liouville fractional integrals see [1]-[6], [16]-[26] and the references therein.

The following Ostrowski type inequalities for functions of bounded variation generalize the corresponding results for the Riemann integral obtained in [9], [11], [10] and have been established recently by the author in [15] :

**Theorem 1.** *Let  $f : [a, b] \rightarrow \mathbb{C}$  be a complex valued function of bounded variation on the real interval  $[a, b]$ .*

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(i) For any  $x \in (a, b)$  we have

$$\begin{aligned}
(1.1) \quad & \left| J_{a+}^{\alpha} f(x) + J_{b-}^{\alpha} f(x) - \frac{f(x)}{\Gamma(\alpha+1)} [(x-a)^{\alpha} + (b-x)^{\alpha}] \right| \\
& \leq \frac{1}{\Gamma(\alpha)} \left[ \int_a^x (x-t)^{\alpha-1} \mathcal{V}_t^x(f) dt + \int_x^b (t-x)^{\alpha-1} \mathcal{V}_x^t(f) dt \right] \\
& \leq \frac{1}{\Gamma(\alpha+1)} \left[ (x-a)^{\alpha} \mathcal{V}_a^x(f) + (b-x)^{\alpha} \mathcal{V}_x^b(f) \right] \\
& \leq \frac{1}{\Gamma(\alpha+1)} \\
& \quad \times \begin{cases} \left[ \frac{1}{2}(b-a) + \left| x - \frac{a+b}{2} \right| \right]^{\alpha} \mathcal{V}_a^b(f); \\ ((x-a)^{\alpha p} + (b-x)^{\alpha p})^{1/p} \left( (\mathcal{V}_a^x(f))^q + (\mathcal{V}_x^b(f))^q \right)^{1/q} \\ \text{with } p, q > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \left[ \frac{1}{2} \mathcal{V}_a^b(f) + \frac{1}{2} \left| \mathcal{V}_a^x(f) - \mathcal{V}_x^b(f) \right| \right] ((x-a)^{\alpha} + (b-x)^{\alpha}), \end{cases}
\end{aligned}$$

and

$$\begin{aligned}
(1.2) \quad & \left| J_{x+}^{\alpha} f(b) + J_{x-}^{\alpha} f(a) - \frac{f(x)}{\Gamma(\alpha+1)} [(x-a)^{\alpha} + (b-x)^{\alpha}] \right| \\
& \leq \frac{1}{\Gamma(\alpha)} \left[ \int_x^b (b-t)^{\alpha-1} \mathcal{V}_x^t(f) dt + \int_a^x (t-a)^{\alpha-1} \mathcal{V}_t^x(f) dt \right] \\
& \leq \frac{1}{\Gamma(\alpha+1)} \left[ (x-a)^{\alpha} \mathcal{V}_a^x(f) + (b-x)^{\alpha} \mathcal{V}_x^b(f) \right] \\
& \leq \frac{1}{\Gamma(\alpha+1)} \\
& \quad \times \begin{cases} \left[ \frac{1}{2}(b-a) + \left| x - \frac{a+b}{2} \right| \right]^{\alpha} \mathcal{V}_a^b(f); \\ ((x-a)^{\alpha p} + (b-x)^{\alpha p})^{1/p} \left( (\mathcal{V}_a^x(f))^q + (\mathcal{V}_x^b(f))^q \right)^{1/q} \\ \text{with } p, q > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \left[ \frac{1}{2} \mathcal{V}_a^b(f) + \frac{1}{2} \left| \mathcal{V}_a^x(f) - \mathcal{V}_x^b(f) \right| \right] ((x-a)^{\alpha} + (b-x)^{\alpha}). \end{cases}
\end{aligned}$$

(ii) For any  $x \in [a, b]$  we have

$$\begin{aligned}
(1.3) \quad & \left| \frac{J_{a+}^{\alpha} f(b) + J_{b-}^{\alpha} f(a)}{2} - \frac{1}{\Gamma(\alpha+1)} f(x) (b-a)^{\alpha} \right| \\
& \leq \frac{1}{\Gamma(\alpha)} \int_a^x \frac{(b-t)^{\alpha-1} + (t-a)^{\alpha-1}}{2} \mathcal{V}_t^x(f) dt \\
& + \frac{1}{\Gamma(\alpha)} \int_x^b \frac{(b-t)^{\alpha-1} + (t-a)^{\alpha-1}}{2} \mathcal{V}_x^t(f) dt \\
& \leq \frac{1}{2\Gamma(\alpha+1)} [(b-a)^{\alpha} + (x-a)^{\alpha} - (b-x)^{\alpha}] \mathcal{V}_a^x(f) \\
& + \frac{1}{2\Gamma(\alpha+1)} [(b-a)^{\alpha} + (b-x)^{\alpha} - (x-a)^{\alpha}] \mathcal{V}_x^b(f) \\
& \leq \frac{1}{2\Gamma(\alpha+1)} \begin{cases} [(b-a)^{\alpha} + |(x-a)^{\alpha} - (b-x)^{\alpha}|] \mathcal{V}_a^b(f), \\ (b-a)^{\alpha} [\mathcal{V}_a^b(f) + |\mathcal{V}_a^x(f) - \mathcal{V}_x^b(f)|]. \end{cases}
\end{aligned}$$

The following mid-point inequalities that can be derived from Theorem 1 are of interest as well:

$$\begin{aligned}
(1.4) \quad & \left| J_{a+}^{\alpha} f\left(\frac{a+b}{2}\right) + J_{b-}^{\alpha} f\left(\frac{a+b}{2}\right) - \frac{1}{2^{\alpha-1}\Gamma(\alpha+1)} f\left(\frac{a+b}{2}\right) \right| \\
& \leq \frac{1}{\Gamma(\alpha)} \\
& \times \left[ \int_a^{\frac{a+b}{2}} \left(\frac{a+b}{2} - t\right)^{\alpha-1} \mathcal{V}_t^{\frac{a+b}{2}}(f) dt + \int_{\frac{a+b}{2}}^b \left(t - \frac{a+b}{2}\right)^{\alpha-1} \mathcal{V}_{\frac{a+b}{2}}^t(f) dt \right] \\
& \leq \frac{1}{2^{\alpha}\Gamma(\alpha+1)} (b-a)^{\alpha} \mathcal{V}_a^b(f),
\end{aligned}$$

$$\begin{aligned}
(1.5) \quad & \left| J_{\frac{a+b}{2}+}^{\alpha} f(b) + J_{\frac{a+b}{2}-}^{\alpha} f(a) - \frac{1}{2^{\alpha-1}\Gamma(\alpha+1)} f\left(\frac{a+b}{2}\right) \right| \\
& \leq \frac{1}{\Gamma(\alpha)} \left[ \int_{\frac{a+b}{2}}^b (b-t)^{\alpha-1} \mathcal{V}_{\frac{a+b}{2}}^t(f) dt + \int_a^{\frac{a+b}{2}} (t-a)^{\alpha-1} \mathcal{V}_t^{\frac{a+b}{2}}(f) dt \right] \\
& \leq \frac{1}{2^{\alpha}\Gamma(\alpha+1)} (b-a)^{\alpha} \mathcal{V}_a^b(f)
\end{aligned}$$

and

$$\begin{aligned}
(1.6) \quad & \left| \frac{J_{a+}^{\alpha} f(b) + J_{b-}^{\alpha} f(a)}{2} - \frac{1}{\Gamma(\alpha+1)} f\left(\frac{a+b}{2}\right) (b-a)^{\alpha} \right| \\
& \leq \frac{1}{\Gamma(\alpha)} \int_a^{\frac{a+b}{2}} \frac{(b-t)^{\alpha-1} + (t-a)^{\alpha-1}}{2} \bigvee_t(f) dt \\
& + \frac{1}{\Gamma(\alpha)} \int_{\frac{a+b}{2}}^b \frac{(b-t)^{\alpha-1} + (t-a)^{\alpha-1}}{2} \bigvee_{\frac{a+b}{2}}^t(f) dt \\
& \leq \frac{1}{2\Gamma(\alpha+1)} (b-a)^{\alpha} \bigvee_a^b(f).
\end{aligned}$$

We say that the function  $f : [a, b] \rightarrow \mathbb{C}$  is  $r$ - $H$ -Hölder continuous on  $[a, b]$  with  $r \in (0, 1]$  and  $H > 0$  if

$$(1.7) \quad |f(t) - f(s)| \leq H |t - s|^r$$

for any  $t, s \in [a, b]$ . If  $r = 1$  and  $H = L$  we call the function  $L$ -Lipschitzian on  $[a, b]$ .

**Theorem 2.** Assume that  $f : [a, b] \rightarrow \mathbb{C}$  is  $r$ - $H$ -Hölder continuous on  $[a, b]$  with  $r \in (0, 1]$  and  $H > 0$ . Then we have

$$\begin{aligned}
(1.8) \quad & \left| J_{a+}^{\alpha} f(x) + J_{b-}^{\alpha} f(x) - \frac{f(x)}{\Gamma(\alpha+1)} [(x-a)^{\alpha} + (b-x)^{\alpha}] \right| \\
& \leq \frac{H}{(r+\alpha)\Gamma(\alpha)} [(x-a)^{r+\alpha} + (b-x)^{r+\alpha}]
\end{aligned}$$

and

$$\begin{aligned}
(1.9) \quad & \left| J_{x+}^{\alpha} f(b) + J_{x-}^{\alpha} f(a) - \frac{f(x)}{\Gamma(\alpha+1)} [(x-a)^{\alpha} + (b-x)^{\alpha}] \right| \\
& \leq \frac{H}{\Gamma(\alpha)} B(\alpha, r+1) [(x-a)^{\alpha+r} + (b-x)^{\alpha+r}]
\end{aligned}$$

for any  $x \in (a, b)$ , where

$$B(\alpha, \beta) = \int_0^1 s^{\alpha-1} (1-s)^{\beta-1} ds, \quad \alpha, \beta > 0$$

is the Beta function.

If  $f : [a, b] \rightarrow \mathbb{C}$  is  $L$ -Lipschitzian on  $[a, b]$ , then we have

$$\begin{aligned}
(1.10) \quad & \left| J_{a+}^{\alpha} f(x) + J_{b-}^{\alpha} f(x) - \frac{f(x)}{\Gamma(\alpha+1)} [(x-a)^{\alpha} + (b-x)^{\alpha}] \right| \\
& \leq \frac{L}{(1+\alpha)\Gamma(\alpha)} [(x-a)^{\alpha+1} + (b-x)^{\alpha+1}]
\end{aligned}$$

and

$$\begin{aligned}
(1.11) \quad & \left| J_{x+}^{\alpha} f(b) + J_{x-}^{\alpha} f(a) - \frac{f(x)}{\Gamma(\alpha+1)} [(x-a)^{\alpha} + (b-x)^{\alpha}] \right| \\
& \leq \frac{L}{\Gamma(\alpha+2)} [(x-a)^{\alpha+1} + (b-x)^{\alpha+1}]
\end{aligned}$$

for any  $x \in (a, b)$ .

These results generalize the corresponding inequalities for Hölder and Lipschitzian functions that hold for Riemann integrals, see for instance [8] and the survey paper [14].

The following midpoint inequalities for  $r$ - $H$ -Hölder continuous functions are of interest

$$(1.12) \quad \left| J_{a+}^{\alpha} f \left( \frac{a+b}{2} \right) + J_{b-}^{\alpha} f \left( \frac{a+b}{2} \right) - \frac{1}{2^{\alpha-1} \Gamma(\alpha+1)} f \left( \frac{a+b}{2} \right) \right| \\ \leq \frac{H}{(r+\alpha) 2^{r+\alpha-1} \Gamma(\alpha)} (b-a)^{r+\alpha}$$

and

$$(1.13) \quad \left| J_{\frac{a+b}{2}+}^{\alpha} f(b) + J_{\frac{a+b}{2}-}^{\alpha} f(a) - \frac{1}{2^{\alpha-1} \Gamma(\alpha+1)} f \left( \frac{a+b}{2} \right) \right| \\ \leq \frac{H}{2^{r+\alpha-1} \Gamma(\alpha)} B(\alpha, r+1) (b-a)^{r+\alpha}.$$

In particular, if  $f$  is  $L$ -Lipschitzian we have

$$(1.14) \quad \left| J_{a+}^{\alpha} f \left( \frac{a+b}{2} \right) + J_{b-}^{\alpha} f \left( \frac{a+b}{2} \right) - \frac{1}{2^{\alpha-1} \Gamma(\alpha+1)} f \left( \frac{a+b}{2} \right) \right| \\ \leq \frac{L}{(1+\alpha) 2^{\alpha} \Gamma(\alpha)} (b-a)^{\alpha+1}$$

and

$$(1.15) \quad \left| J_{\frac{a+b}{2}+}^{\alpha} f(b) + J_{\frac{a+b}{2}-}^{\alpha} f(a) - \frac{1}{2^{\alpha-1} \Gamma(\alpha+1)} f \left( \frac{a+b}{2} \right) \right| \\ \leq \frac{L}{2^{\alpha} \Gamma(\alpha+2)} (b-a)^{\alpha+1}.$$

Motivated by the above results, in this paper we establish some Ostrowski and generalized trapezoid type inequalities for the Riemann-Liouville fractional integrals of functions of bounded variation and of Lipschitzian functions. Applications for mid-point and trapezoid inequalities are provided as well. They generalize the know results holding for the classical Riemann integral.

## 2. SOME IDENTITIES

We have the following representation:

**Lemma 1.** *Let  $f : [a, b] \rightarrow \mathbb{C}$  be a function of bounded variation on  $[a, b]$ .*

(i) *For any  $x \in (a, b)$  we have*

$$(2.1) \quad J_{a+}^{\alpha} f(x) + J_{b-}^{\alpha} f(x) = \frac{1}{\Gamma(\alpha+1)} [(x-a)^{\alpha} f(a) + (b-x)^{\alpha} f(b)] \\ + \frac{1}{\Gamma(\alpha+1)} \left[ \int_a^x (x-t)^{\alpha} df(t) - \int_x^b (t-x)^{\alpha} df(t) \right].$$

(ii) For any  $x \in (a, b)$  we have

$$(2.2) \quad J_{x-}^{\alpha} f(a) + J_{x+}^{\alpha} f(b) = \frac{1}{\Gamma(\alpha+1)} [(x-a)^{\alpha} + (b-x)^{\alpha}] f(x) \\ + \frac{1}{\Gamma(\alpha+1)} \left[ \int_x^b (b-t)^{\alpha} df(t) - \int_a^x (t-a)^{\alpha} df(t) \right].$$

*Proof.* (i) Since  $f : [a, b] \rightarrow \mathbb{C}$  is a function of bounded variation on  $[a, b]$ , then the Riemann-Stieltjes integrals

$$\int_a^x (x-t)^{\alpha} df(t) \quad \text{and} \quad \int_x^b (t-x)^{\alpha} df(t)$$

exist and integrating by parts, we have

$$(2.3) \quad \frac{1}{\Gamma(\alpha+1)} \int_a^x (x-t)^{\alpha} df(t) \\ = \frac{1}{\Gamma(\alpha)} \int_a^x (x-t)^{\alpha-1} f(t) dt - \frac{1}{\Gamma(\alpha+1)} (x-a)^{\alpha} f(a) \\ = J_{a+}^{\alpha} f(x) - \frac{1}{\Gamma(\alpha+1)} (x-a)^{\alpha} f(a)$$

for  $a < x \leq b$  and

$$(2.4) \quad \frac{1}{\Gamma(\alpha+1)} \int_x^b (t-x)^{\alpha} df(t) \\ = \frac{1}{\Gamma(\alpha+1)} (b-x)^{\alpha} f(b) - \frac{1}{\Gamma(\alpha)} \int_x^b (t-x)^{\alpha-1} f(t) dt \\ = \frac{1}{\Gamma(\alpha+1)} (b-x)^{\alpha} f(b) - J_{b-}^{\alpha} f(x)$$

for  $a \leq x < b$ .

From (2.3) we have

$$J_{a+}^{\alpha} f(x) = \frac{1}{\Gamma(\alpha+1)} (x-a)^{\alpha} f(a) + \frac{1}{\Gamma(\alpha+1)} \int_a^x (x-t)^{\alpha} df(t)$$

for  $a < x \leq b$  and from (2.4) we have

$$J_{b-}^{\alpha} f(x) = \frac{1}{\Gamma(\alpha+1)} (b-x)^{\alpha} f(b) - \frac{1}{\Gamma(\alpha+1)} \int_x^b (t-x)^{\alpha} df(t),$$

for  $a \leq x < b$ , which by addition give (2.1).

(ii) We have

$$J_{x+}^{\alpha} f(b) = \frac{1}{\Gamma(\alpha)} \int_x^b (b-t)^{\alpha-1} f(t) dt$$

for  $a \leq x < b$  and

$$J_{x-}^{\alpha} f(a) = \frac{1}{\Gamma(\alpha)} \int_a^x (t-a)^{\alpha-1} f(t) dt$$

for  $a < x \leq b$ .

Since  $f : [a, b] \rightarrow \mathbb{C}$  is a function of bounded variation on  $[a, b]$ , then the Riemann-Stieltjes integrals

$$\int_a^x (t-a)^\alpha df(t) \text{ and } \int_x^b (b-t)^\alpha df(t)$$

exist and integrating by parts, we have

$$\begin{aligned} (2.5) \quad & \frac{1}{\Gamma(\alpha+1)} \int_a^x (t-a)^\alpha df(t) \\ &= \frac{1}{\Gamma(\alpha+1)} (x-a)^\alpha f(x) - \frac{1}{\Gamma(\alpha)} \int_a^x (t-a)^{\alpha-1} f(t) dt \\ &= \frac{1}{\Gamma(\alpha+1)} (x-a)^\alpha f(x) - J_{x-}^\alpha f(a) \end{aligned}$$

for  $a < x \leq b$  and

$$\begin{aligned} (2.6) \quad & \frac{1}{\Gamma(\alpha+1)} \int_x^b (b-t)^\alpha df(t) \\ &= \frac{1}{\Gamma(\alpha)} \int_x^b (b-t)^{\alpha-1} f(t) dt - \frac{1}{\Gamma(\alpha+1)} (b-x)^\alpha f(x) \\ &= J_{x+}^\alpha f(b) - \frac{1}{\Gamma(\alpha+1)} (b-x)^\alpha f(x) \end{aligned}$$

for  $a \leq x < b$ .

From (2.5) we have

$$(2.7) \quad J_{x-}^\alpha f(a) = \frac{1}{\Gamma(\alpha+1)} (x-a)^\alpha f(x) - \frac{1}{\Gamma(\alpha+1)} \int_a^x (t-a)^\alpha df(t)$$

for  $a < x \leq b$  and from (2.6)

$$(2.8) \quad J_{x+}^\alpha f(b) = \frac{1}{\Gamma(\alpha+1)} (b-x)^\alpha f(x) + \frac{1}{\Gamma(\alpha+1)} \int_x^b (b-t)^\alpha df(t),$$

for  $a \leq x < b$ , which by addition produce (2.2).  $\square$

**Corollary 1.** *Let  $f : [a, b] \rightarrow \mathbb{C}$  be a function of bounded variation on  $[a, b]$ . We have the midpoint equalities*

$$\begin{aligned} (2.9) \quad & J_{a+}^\alpha f\left(\frac{a+b}{2}\right) + J_{b-}^\alpha f\left(\frac{a+b}{2}\right) \\ &= \frac{1}{2^{\alpha-1}\Gamma(\alpha+1)} \frac{f(a) + f(b)}{2} \\ &+ \frac{1}{\Gamma(\alpha+1)} \left[ \int_a^{\frac{a+b}{2}} \left(\frac{a+b}{2} - t\right)^\alpha df(t) - \int_{\frac{a+b}{2}}^b \left(t - \frac{a+b}{2}\right)^\alpha df(t) \right] \end{aligned}$$

and

$$(2.10) \quad \begin{aligned} & J_{\frac{a+b}{2}-}^{\alpha} f(a) + J_{\frac{a+b}{2}+}^{\alpha} f(b) \\ &= \frac{1}{2^{\alpha-1}\Gamma(\alpha+1)} f\left(\frac{a+b}{2}\right) (b-a)^{\alpha} \\ &+ \frac{1}{\Gamma(\alpha+1)} \left[ \int_{\frac{a+b}{2}}^b (b-t)^{\alpha} df(t) - \int_a^{\frac{a+b}{2}} (t-a)^{\alpha} df(t) \right] \end{aligned}$$

and the trapezoid equality

$$(2.11) \quad \begin{aligned} \frac{J_b^{\alpha} f(a) + J_a^{\alpha} f(b)}{2} &= \frac{1}{\Gamma(\alpha+1)} \frac{f(b) + f(a)}{2} (b-a)^{\alpha} \\ &+ \frac{1}{\Gamma(\alpha+1)} \int_a^b \frac{(b-t)^{\alpha} - (t-a)^{\alpha}}{2} df(t). \end{aligned}$$

*Proof.* Equality (2.9) follows by (2.1) for  $x = \frac{a+b}{2}$  while the equality (2.10) follows by (2.2).

For  $x = b$  in (2.7) we have

$$J_{b-}^{\alpha} f(a) = \frac{1}{\Gamma(\alpha+1)} (b-a)^{\alpha} f(b) - \frac{1}{\Gamma(\alpha+1)} \int_a^b (t-a)^{\alpha} df(t)$$

while from (2.8) we have for  $x = a$  that

$$J_{a+}^{\alpha} f(b) = \frac{1}{\Gamma(\alpha+1)} (b-a)^{\alpha} f(a) + \frac{1}{\Gamma(\alpha+1)} \int_a^b (b-t)^{\alpha} df(t).$$

If we add these two equalities and divide by 2 we get (2.11).  $\square$

### 3. INEQUALITIES FOR FUNCTIONS OF BOUNDED VARIATION

The following lemma is of interest in itself as well [2, p. 177], see also [12] for a generalization.

**Lemma 2.** *Let  $f, u : [a, b] \rightarrow \mathbb{C}$ . If  $f$  is continuous on  $[a, b]$  and  $u$  is of bounded variation on  $[a, b]$ , then the Riemann-Stieltjes integral  $\int_a^b f(t) du(t)$  exists and*

$$(3.1) \quad \left| \int_a^b f(t) du(t) \right| \leq \int_a^b |f(t)| d\left(\bigvee_a^t(u)\right) \leq \max_{t \in [a, b]} |f(t)| \bigvee_a^b(u),$$

where  $\bigvee_a^t(u)$  denotes the total variation of  $u$  on  $[a, t]$ ,  $t \in [a, b]$ .

We have:



**Theorem 3.** Let  $f : [a, b] \rightarrow \mathbb{C}$  be a function of bounded variation on  $[a, b]$ . Then for any  $x \in (a, b)$  we have

$$\begin{aligned}
(3.2) \quad & \left| J_{a+}^{\alpha} f(x) + J_{b-}^{\alpha} f(x) - \frac{1}{\Gamma(\alpha+1)} [(x-a)^{\alpha} f(a) + (b-x)^{\alpha} f(b)] \right| \\
& \leq \frac{1}{\Gamma(\alpha)} \left[ \int_a^x (x-t)^{\alpha-1} \bigvee_a^t(f) dt + \int_x^b (t-x)^{\alpha-1} \bigvee_t^b(f) dt \right] \\
& \leq \frac{1}{\Gamma(\alpha+1)} \left[ (x-a)^{\alpha} \bigvee_a^x(f) + (b-x)^{\alpha} \bigvee_x^b(f) \right] \\
& \leq \frac{1}{\Gamma(\alpha+1)} \\
& \quad \times \begin{cases} \left[ \frac{1}{2}(b-a) + \left| x - \frac{a+b}{2} \right| \right]^{\alpha} \bigvee_a^b(f); \\ \left[ (x-a)^{\alpha p} + (b-x)^{\alpha p} \right]^{1/p} \left[ \left( \bigvee_a^x(f) \right)^q + \left( \bigvee_x^b(f) \right)^q \right]^{1/q} \\ \text{with } p, q > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \left[ (x-a)^{\alpha} + (b-x)^{\alpha} \right] \left[ \frac{1}{2} \bigvee_a^b(f) + \frac{1}{2} \left| \bigvee_a^x(f) - \bigvee_x^b(f) \right| \right] \end{cases}
\end{aligned}$$

and, see also (1.2),

$$\begin{aligned}
(3.3) \quad & \left| J_{x-}^{\alpha} f(a) + J_{x+}^{\alpha} f(b) - \frac{1}{\Gamma(\alpha+1)} [(x-a)^{\alpha} + (b-x)^{\alpha}] f(x) \right| \\
& \leq \frac{1}{\Gamma(\alpha)} \left[ \int_a^x (t-a)^{\alpha-1} \bigvee_t^x(f) dt + \int_x^b (b-t)^{\alpha} \bigvee_x^t(f) dt \right] \\
& \leq \frac{1}{\Gamma(\alpha+1)} \left[ (x-a)^{\alpha} \bigvee_a^x(f) + (b-x)^{\alpha} \bigvee_x^b(f) \right] \\
& \leq \frac{1}{\Gamma(\alpha+1)} \\
& \quad \times \begin{cases} \left[ \frac{1}{2}(b-a) + \left| x - \frac{a+b}{2} \right| \right]^{\alpha} \bigvee_a^b(f); \\ \left[ (x-a)^{\alpha p} + (b-x)^{\alpha p} \right]^{1/p} \left[ \left( \bigvee_a^x(f) \right)^q + \left( \bigvee_x^b(f) \right)^q \right]^{1/q} \\ \text{with } p, q > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \left[ (x-a)^{\alpha} + (b-x)^{\alpha} \right] \left[ \frac{1}{2} \bigvee_a^b(f) + \frac{1}{2} \left| \bigvee_a^x(f) - \bigvee_x^b(f) \right| \right]. \end{cases}
\end{aligned}$$

*Proof.* Using the representation (2.1) we have for  $x \in (a, b)$  that

$$\begin{aligned}
(3.4) \quad & \left| J_{a+}^{\alpha} f(x) + J_{b-}^{\alpha} f(x) - \frac{1}{\Gamma(\alpha+1)} [(x-a)^{\alpha} f(a) + (b-x)^{\alpha} f(b)] \right| \\
& \leq \frac{1}{\Gamma(\alpha+1)} \left[ \left| \int_a^x (x-t)^{\alpha} df(t) \right| + \left| \int_x^b (t-x)^{\alpha} df(t) \right| \right] =: K(x, \alpha).
\end{aligned}$$

By using Lemma 2 we have

$$\left| \int_a^x (x-t)^\alpha df(t) \right| \leq \int_a^x (x-t)^\alpha d \left( \bigvee_a^t(f) \right)$$

and

$$\left| \int_x^b (t-x)^\alpha df(t) \right| \leq \int_x^b (t-x)^\alpha d \left( \bigvee_x^t(f) \right).$$

Integrating by parts in the Riemann-Stieltjes integral, we have

$$\begin{aligned} \int_a^x (x-t)^\alpha d \left( \bigvee_a^t(f) \right) &= (x-t)^\alpha \bigvee_a^t(f) \Big|_a^x + \alpha \int_a^x (x-t)^{\alpha-1} \bigvee_a^t(f) dt \\ &= \alpha \int_a^x (x-t)^{\alpha-1} \bigvee_a^t(f) dt \end{aligned}$$

and

$$\begin{aligned} \int_x^b (t-x)^\alpha d \left( \bigvee_x^t(f) \right) &= (t-x)^\alpha \bigvee_x^t(f) \Big|_x^b - \alpha \int_x^b (t-x)^{\alpha-1} \bigvee_x^t(f) dt \\ &= (b-x)^\alpha \bigvee_x^b(f) - \alpha \int_x^b (t-x)^{\alpha-1} \bigvee_x^t(f) dt \\ &= \alpha \bigvee_x^b(f) \int_x^b (t-x)^{\alpha-1} dt - \alpha \int_x^b (t-x)^{\alpha-1} \bigvee_x^t(f) dt \\ &= \alpha \int_x^b \left[ \bigvee_x^b(f) - \bigvee_x^t(f) \right] (t-x)^{\alpha-1} dt \\ &= \alpha \int_x^b (t-x)^{\alpha-1} \bigvee_t^b(f) dt \end{aligned}$$

for any  $x \in (a, b)$ .

Therefore

$$\begin{aligned} K(x, \alpha) &\leq \frac{1}{\Gamma(\alpha+1)} \left[ \alpha \int_a^x (x-t)^{\alpha-1} \bigvee_a^t(f) dt + \alpha \int_x^b (t-x)^{\alpha-1} \bigvee_t^b(f) dt \right] \\ &\leq \frac{1}{\Gamma(\alpha)} \left[ \int_a^x (x-t)^{\alpha-1} \bigvee_a^t(f) dt + \int_x^b (t-x)^{\alpha-1} \bigvee_t^b(f) dt \right] \end{aligned}$$

for any  $x \in (a, b)$ , which proves the first part of (3.2).

Moreover, since  $\mathcal{V}_a^t(f) \leq \mathcal{V}_a^x(f)$  for  $a \leq t \leq x$  and  $\mathcal{V}_t^b(f) \leq \mathcal{V}_x^b(f)$  for  $x \leq t \leq b$ , then

$$\begin{aligned} & \int_a^x (x-t)^{\alpha-1} \mathcal{V}_a^t(f) dt + \int_x^b (t-x)^{\alpha-1} \mathcal{V}_t^b(f) dt \\ & \leq \mathcal{V}_a^x(f) \int_a^x (x-t)^{\alpha-1} dt + \mathcal{V}_x^b(f) \int_x^b (t-x)^{\alpha-1} dt \\ & = \frac{1}{\alpha} \left[ (x-a)^\alpha \mathcal{V}_a^x(f) + (b-x)^\alpha \mathcal{V}_x^b(f) \right] \end{aligned}$$

for any  $x \in (a, b)$ , which proves the second part of (3.2).

The last part is obvious by making use of the elementary Hölder type inequalities for positive real numbers  $c, d, m, n \geq 0$

$$mc + nd \leq \begin{cases} \max\{m, n\}(c + d); \\ (m^p + n^p)^{1/p} (c^q + d^q)^{1/q} \text{ with } p, q > 1, \frac{1}{p} + \frac{1}{q} = 1. \end{cases}$$

We give another proof for (3.3) than the one from [15].

By the use of the identity (2.2), we have for  $x \in (a, b)$

$$\begin{aligned} (3.5) \quad & \left| J_{x-}^\alpha f(a) + J_{x+}^\alpha f(b) - \frac{1}{\Gamma(\alpha+1)} [(x-a)^\alpha + (b-x)^\alpha] f(x) \right| \\ & \leq \frac{1}{\Gamma(\alpha+1)} \left[ \left| \int_a^x (t-a)^\alpha df(t) \right| + \left| \int_x^b (b-t)^\alpha df(t) \right| \right] =: M(x, \alpha) \end{aligned}$$

By using Lemma 2 we have

$$\left| \int_a^x (t-a)^\alpha df(t) \right| \leq \int_a^x (t-a)^\alpha d \left( \mathcal{V}_a^t(f) \right)$$

and

$$\left| \int_x^b (b-t)^\alpha df(t) \right| \leq \int_x^b (b-t)^\alpha d \left( \mathcal{V}_t^b(f) \right).$$

Integrating by parts in the Riemann-Stieltjes integral, we have

$$\begin{aligned} \int_a^x (t-a)^\alpha d \left( \mathcal{V}_a^t(f) \right) &= (t-a)^\alpha \mathcal{V}_a^t(f) \Big|_a^x - \alpha \int_a^x (t-a)^{\alpha-1} \mathcal{V}_a^t(f) dt \\ &= (x-a)^\alpha \mathcal{V}_a^x(f) - \alpha \int_a^x (t-a)^{\alpha-1} \mathcal{V}_a^t(f) dt \\ &= \alpha \mathcal{V}_a^x(f) \int_a^x (t-a)^{\alpha-1} - \alpha \int_a^x (t-a)^{\alpha-1} \mathcal{V}_a^t(f) dt \\ &= \alpha \int_a^x \left[ \mathcal{V}_a^x(f) - \mathcal{V}_a^t(f) \right] (t-a)^{\alpha-1} dt \\ &= \alpha \int_a^x (t-a)^{\alpha-1} \mathcal{V}_t^x(f) dt \end{aligned}$$

and

$$\begin{aligned} \int_x^b (b-t)^\alpha d\left(\bigvee_x^t(f)\right) &= (b-t)^\alpha \bigvee_x^t(f) \Big|_x^b + \alpha \int_x^b (b-t)^\alpha \bigvee_x^t(f) d(t) \\ &= \alpha \int_x^b (b-t)^\alpha \bigvee_x^t(f) d(t) \end{aligned}$$

for any  $x \in (a, b)$ .

Therefore

$$\begin{aligned} M(x, \alpha) &\leq \frac{1}{\Gamma(\alpha+1)} \left[ \alpha \int_a^x (t-a)^{\alpha-1} \bigvee_t^x(f) dt + \alpha \int_x^b (b-t)^\alpha \bigvee_x^t(f) d(t) \right] \\ &= \frac{1}{\Gamma(\alpha)} \left[ \int_a^x (t-a)^{\alpha-1} \bigvee_t^x(f) dt + \int_x^b (b-t)^\alpha \bigvee_x^t(f) d(t) \right], \end{aligned}$$

which proves the first inequality in (3.3).

We also have

$$\begin{aligned} &\frac{1}{\Gamma(\alpha)} \left[ \int_a^x (t-a)^{\alpha-1} \bigvee_t^x(f) dt + \int_x^b (b-t)^\alpha \bigvee_x^t(f) d(t) \right] \\ &\leq \frac{1}{\Gamma(\alpha)} \left[ \bigvee_a^x(f) \int_a^x (t-a)^{\alpha-1} dt + \bigvee_x^b(f) \int_x^b (b-t)^\alpha d(t) \right] \\ &= \frac{1}{\Gamma(\alpha+1)} \left[ (x-a)^\alpha \bigvee_a^x(f) + (b-x)^\alpha \bigvee_x^b(f) \right], \end{aligned}$$

which proves the second inequality in (3.3). The rest is obvious.  $\square$

**Corollary 2.** *Let  $f : [a, b] \rightarrow \mathbb{C}$  be a function of bounded variation on  $[a, b]$ . Then we have the mid-point inequalities*

$$\begin{aligned} (3.6) \quad &\left| J_{a+}^\alpha f\left(\frac{a+b}{2}\right) + J_{b-}^\alpha f\left(\frac{a+b}{2}\right) - \frac{1}{2^{\alpha-1}\Gamma(\alpha+1)} f\left(\frac{a+b}{2}\right) \right| \\ &\leq \frac{1}{\Gamma(\alpha)} \\ &\times \left[ \int_a^{\frac{a+b}{2}} \left(\frac{a+b}{2} - t\right)^{\alpha-1} \bigvee_a^t(f) dt + \int_{\frac{a+b}{2}}^b \left(t - \frac{a+b}{2}\right)^{\alpha-1} \bigvee_t^b(f) dt \right] \\ &\leq \frac{1}{2^\alpha \Gamma(\alpha+1)} (b-a)^\alpha \bigvee_a^b(f) \end{aligned}$$

and

$$\begin{aligned}
(3.7) \quad & \left| J_{\frac{a+b}{2}+}^{\alpha} f(b) + J_{\frac{a+b}{2}-}^{\alpha} f(a) - \frac{1}{2^{\alpha-1}\Gamma(\alpha+1)} f\left(\frac{a+b}{2}\right) \right| \\
& \leq \frac{1}{\Gamma(\alpha)} \left[ \int_a^{\frac{a+b}{2}} (t-a)^{\alpha-1} \bigvee_t^{\frac{a+b}{2}}(f) dt + \int_{\frac{a+b}{2}}^b (b-t)^{\alpha} \bigvee_{\frac{a+b}{2}}^t(f) d(t) \right] \\
& \leq \frac{1}{2^{\alpha}\Gamma(\alpha+1)} (b-a)^{\alpha} \bigvee_a^b(f).
\end{aligned}$$

We also have the trapezoid type inequality:

**Theorem 4.** *Let  $f : [a, b] \rightarrow \mathbb{C}$  be a function of bounded variation on  $[a, b]$ . Then we have for  $\alpha > 0$  that*

$$\begin{aligned}
(3.8) \quad & \left| \frac{J_{b-}^{\alpha} f(a) + J_{a+}^{\alpha} f(b)}{2} - \frac{1}{\Gamma(\alpha+1)} \frac{f(b) + f(a)}{2} (b-a)^{\alpha} \right| \\
& \leq \frac{1}{2\Gamma(\alpha)} \int_a^{\frac{a+b}{2}} \left[ (b-t)^{\alpha-1} + (t-a)^{\alpha-1} \right] \bigvee_a^t(f) dt \\
& \quad + \frac{1}{2\Gamma(\alpha)} \int_{\frac{a+b}{2}}^b \left[ (b-t)^{\alpha-1} + (t-a)^{\alpha-1} \right] \bigvee_t^b(f) dt \\
& \leq \frac{1}{2\Gamma(\alpha+1)} (b-a)^{\alpha} \bigvee_a^b(f) dt.
\end{aligned}$$

*Proof.* Using the identity (2.11) and Lemma 2 we have

$$\begin{aligned}
(3.9) \quad & \left| \frac{J_{b-}^{\alpha} f(a) + J_{a+}^{\alpha} f(b)}{2} - \frac{1}{\Gamma(\alpha+1)} \frac{f(b) + f(a)}{2} (b-a)^{\alpha} \right| \\
& \leq \frac{1}{\Gamma(\alpha+1)} \left| \int_a^b \frac{(b-t)^{\alpha} - (t-a)^{\alpha}}{2} df(t) \right| \\
& \leq \frac{1}{2} \int_a^b |(b-t)^{\alpha} - (t-a)^{\alpha}| d\left(\bigvee_a^t(f)\right) \\
& = \frac{1}{2} \int_a^{\frac{a+b}{2}} [(b-t)^{\alpha} - (t-a)^{\alpha}] d\left(\bigvee_a^t(f)\right) \\
& \quad + \frac{1}{2} \int_{\frac{a+b}{2}}^b [(t-a)^{\alpha} - (b-t)^{\alpha}] d\left(\bigvee_a^t(f)\right).
\end{aligned}$$

Using integration by parts we have

$$\int_a^{\frac{a+b}{2}} [(b-t)^{\alpha} - (t-a)^{\alpha}] d\left(\bigvee_a^t(f)\right) = \alpha \int_a^{\frac{a+b}{2}} [(b-t)^{\alpha-1} + (t-a)^{\alpha-1}] \bigvee_a^t(f) dt$$

and

$$\begin{aligned}
& \int_{\frac{a+b}{2}}^b [(t-a)^\alpha - (b-t)^\alpha] d \left( \bigvee_a^t (f) \right) \\
&= [(t-a)^\alpha - (b-t)^\alpha] \left( \bigvee_a^t (f) \right) \Big|_{\frac{a+b}{2}}^b \\
&- \alpha \int_{\frac{a+b}{2}}^b [(b-t)^{\alpha-1} + (t-a)^{\alpha-1}] \bigvee_a^t (f) dt \\
&= (b-a)^\alpha \bigvee_a^b (f) - \alpha \int_{\frac{a+b}{2}}^b [(b-t)^{\alpha-1} + (t-a)^{\alpha-1}] \bigvee_a^t (f) dt.
\end{aligned}$$

Observe that

$$\alpha \int_{\frac{a+b}{2}}^b [(b-t)^{\alpha-1} + (t-a)^{\alpha-1}] dt = (b-a)^\alpha.$$

Therefore

$$\begin{aligned}
& \int_{\frac{a+b}{2}}^b [(t-a)^\alpha - (b-t)^\alpha] d \left( \bigvee_a^t (f) \right) \\
&= \alpha \bigvee_a^b (f) \int_{\frac{a+b}{2}}^b [(b-t)^{\alpha-1} + (t-a)^{\alpha-1}] dt \\
&- \alpha \int_{\frac{a+b}{2}}^b [(b-t)^{\alpha-1} + (t-a)^{\alpha-1}] \bigvee_a^t (f) dt \\
&= \alpha \int_{\frac{a+b}{2}}^b \left[ \bigvee_a^b (f) - \bigvee_a^t (f) \right] [(b-t)^{\alpha-1} + (t-a)^{\alpha-1}] dt \\
&= \alpha \int_{\frac{a+b}{2}}^b [(b-t)^{\alpha-1} + (t-a)^{\alpha-1}] \bigvee_t^b (f) dt
\end{aligned}$$

and by (3.9) we get the first inequality in (3.8).

We have

$$\begin{aligned}
(3.10) \quad & \frac{1}{\Gamma(\alpha)} \int_a^{\frac{a+b}{2}} [(b-t)^{\alpha-1} + (t-a)^{\alpha-1}] \bigvee_a^t (f) dt \\
&+ \frac{1}{\Gamma(\alpha)} \int_{\frac{a+b}{2}}^b [(b-t)^{\alpha-1} + (t-a)^{\alpha-1}] \bigvee_t^b (f) dt \\
&\leq \frac{1}{\Gamma(\alpha)} \bigvee_a^{\frac{a+b}{2}} (f) \int_a^{\frac{a+b}{2}} [(b-t)^{\alpha-1} + (t-a)^{\alpha-1}] dt \\
&+ \frac{1}{\Gamma(\alpha)} \bigvee_{\frac{a+b}{2}}^b (f) \int_{\frac{a+b}{2}}^b [(b-t)^{\alpha-1} + (t-a)^{\alpha-1}] dt
\end{aligned}$$

and since

$$\int_{\frac{a+b}{2}}^b \left[ (b-t)^{\alpha-1} + (t-a)^{\alpha-1} \right] dt = \int_a^{\frac{a+b}{2}} \left[ (b-t)^{\alpha-1} + (t-a)^{\alpha-1} \right] dt = \frac{(b-a)^\alpha}{\alpha},$$

then by (3.10) we get the last part of (3.8).  $\square$

#### 4. INEQUALITIES FOR LIPSCHITZIAN FUNCTIONS

We use the following well known fact:

**Lemma 3.** *Let  $f, u : [a, b] \rightarrow \mathbb{C}$ . If  $f$  is Riemann integrable on  $[a, b]$  and  $u$  is Lipschitzian on  $[a, b]$  with the constant  $L > 0$ , then the Riemann-Stieltjes integral  $\int_a^b f(t) du(t)$  exists and*

$$(4.1) \quad \left| \int_a^b f(t) du(t) \right| \leq L \int_a^b |f(t)| dt.$$

We have the following result:

**Theorem 5.** *Let  $f : [a, b] \rightarrow \mathbb{C}$  be a Lipschitzian function on  $[a, b]$  with the constant  $L > 0$ . Then for any  $x \in (a, b)$  we have*

$$(4.2) \quad \left| J_{a+}^\alpha f(x) + J_{b-}^\alpha f(x) - \frac{1}{\Gamma(\alpha+1)} [(x-a)^\alpha f(a) + (b-x)^\alpha f(b)] \right| \\ \leq \frac{L}{\Gamma(\alpha+2)} [(x-a)^{\alpha+1} + (b-x)^{\alpha+1}]$$

and, see also (1.11),

$$(4.3) \quad \left| J_{x-}^\alpha f(a) + J_{x+}^\alpha f(b) - \frac{1}{\Gamma(\alpha+1)} [(x-a)^\alpha + (b-x)^\alpha] f(x) \right| \\ \leq \frac{L}{\Gamma(\alpha+2)} [(x-a)^{\alpha+1} + (b-x)^{\alpha+1}].$$

*Proof.* Using the representation (2.1) and Lemma 3 we have for  $x \in (a, b)$  that

$$\left| J_{a+}^\alpha f(x) + J_{b-}^\alpha f(x) - \frac{1}{\Gamma(\alpha+1)} [(x-a)^\alpha f(a) + (b-x)^\alpha f(b)] \right| \\ \leq \frac{1}{\Gamma(\alpha+1)} \left[ \left| \int_a^x (x-t)^\alpha df(t) \right| + \left| \int_x^b (t-x)^\alpha df(t) \right| \right] \\ \leq \frac{L}{\Gamma(\alpha+1)} \left[ \int_a^x (x-t)^\alpha dt + \int_x^b (t-x)^\alpha dt \right] \\ = \frac{L}{\Gamma(\alpha+1)} \left[ \frac{(x-a)^{\alpha+1} + (b-x)^{\alpha+1}}{\alpha+1} \right] \\ = \frac{L}{\Gamma(\alpha+2)} [(x-a)^{\alpha+1} + (b-x)^{\alpha+1}],$$

which proves (4.2).

Using the representation (2.2) and Lemma 3 we have for  $x \in (a, b)$  that

$$\begin{aligned}
& \left| J_{x-}^{\alpha} f(a) + J_{x+}^{\alpha} f(b) - \frac{1}{\Gamma(\alpha+1)} [(x-a)^{\alpha} + (b-x)^{\alpha}] f(x) \right| \\
& \leq \frac{1}{\Gamma(\alpha+1)} \left[ \left| \int_x^b (b-t)^{\alpha} df(t) \right| + \left| \int_a^x (t-a)^{\alpha} df(t) \right| \right] \\
& \leq \frac{L}{\Gamma(\alpha+1)} \left[ \int_x^b (b-t)^{\alpha} dt + \int_a^x (t-a)^{\alpha} dt \right] \\
& = \frac{L}{\Gamma(\alpha+1)} \left[ \frac{(b-x)^{\alpha+1} + (x-a)^{\alpha+1}}{\alpha+1} \right] \\
& = \frac{L}{\Gamma(\alpha+2)} [(x-a)^{\alpha+1} + (b-x)^{\alpha+1}],
\end{aligned}$$

which proves (4.3). This is a different proof than the one from [15].  $\square$

**Corollary 3.** *With the assumptions of Theorem 5 we have*

$$\begin{aligned}
(4.4) \quad & \left| J_{a+}^{\alpha} f\left(\frac{a+b}{2}\right) + J_{b-}^{\alpha} f\left(\frac{a+b}{2}\right) - \frac{1}{2^{\alpha-1}\Gamma(\alpha+1)} \frac{f(a)+f(b)}{2} (b-a)^{\alpha} \right| \\
& \leq \frac{1}{2^{\alpha}\Gamma(\alpha+2)} (b-a)^{\alpha+1} L
\end{aligned}$$

and

$$\begin{aligned}
(4.5) \quad & \left| J_{\frac{a+b}{2}+}^{\alpha} f(b) + J_{\frac{a+b}{2}-}^{\alpha} f(a) - \frac{1}{2^{\alpha-1}\Gamma(\alpha+1)} f\left(\frac{a+b}{2}\right) \right| \\
& \leq \frac{1}{2^{\alpha}\Gamma(\alpha+2)} (b-a)^{\alpha+1} L.
\end{aligned}$$

Finally, we have

**Theorem 6.** *Let  $f : [a, b] \rightarrow \mathbb{C}$  be a Lipschitzian function on  $[a, b]$  with the constant  $L > 0$ . Then for  $\alpha > 0$  we have the trapezoid inequality*

$$\begin{aligned}
(4.6) \quad & \left| \frac{J_{b-}^{\alpha} f(a) + J_{a+}^{\alpha} f(b)}{2} - \frac{1}{\Gamma(\alpha+1)} \frac{f(b)+f(a)}{2} (b-a)^{\alpha} \right| \\
& \leq \frac{1}{\Gamma(\alpha+2)} \left( \frac{2^{\alpha}-1}{2^{\alpha}} \right) (b-a)^{\alpha+1} L.
\end{aligned}$$

*Proof.* Using the representation (2.11) and the property (4.1) we have

$$\begin{aligned}
(4.7) \quad & \left| \frac{J_{b-}^{\alpha} f(a) + J_{a+}^{\alpha} f(b)}{2} - \frac{1}{\Gamma(\alpha+1)} \frac{f(b)+f(a)}{2} (b-a)^{\alpha} \right| \\
& \leq L \frac{1}{2\Gamma(\alpha+1)} \int_a^b |(b-t)^{\alpha} - (t-a)^{\alpha}| dt.
\end{aligned}$$



The function  $h : [a, b] \rightarrow [0, \infty)$ ,  $h(t) = |(b-t)^\alpha - (t-a)^\alpha|$  is symmetric on  $[a, b]$ , then

$$\begin{aligned} \int_a^b |(b-t)^\alpha - (t-a)^\alpha| dt &= 2 \int_a^{\frac{a+b}{2}} [(b-t)^\alpha - (t-a)^\alpha] dt \\ &= 2 \left[ -\frac{(b-\frac{a+b}{2})^{\alpha+1}}{\alpha+1} + \frac{(b-a)^{\alpha+1}}{\alpha+1} - \frac{(\frac{a+b}{2}-a)^{\alpha+1}}{\alpha+1} \right] \\ &= 2 \left[ \frac{(b-a)^{\alpha+1}}{\alpha+1} - \frac{(b-a)^{\alpha+1}}{2^\alpha(\alpha+1)} \right] = \frac{(b-a)^{\alpha+1}}{(\alpha+1)} \left( \frac{2^\alpha-1}{2^{\alpha-1}} \right) \end{aligned}$$

and by (4.7) we get (4.6).  $\square$

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