OSTROWSKI AND TRAPEZOID TYPE INEQUALITIES FOR RIEMANN-LIOUVILLE FRACTIONAL INTEGRALS OF ABSOLUTELY CONTINUOUS FUNCTIONS WITH BOUNDED DERIVATIVES

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

1. Introduction

In 2002 [12], we proved the following Ostrowski type inequality for convex functions $f:[a,b]\to\mathbb{R}$ and $x\in(a,b)$

$$(1.1) \quad \frac{1}{2} \left[(b-x)^2 f'_+(x) - (x-a)^2 f'_-(x) \right] \le \int_a^b f(t) dt - (b-a) f(x)$$

$$\le \frac{1}{2} \left[(b-x)^2 f'_-(b) - (x-a)^2 f'_+(a) \right].$$

In particular, we have the mid-point inequalities

$$(1.2) \quad \frac{1}{8} \left[f'_{+} \left(\frac{a+b}{2} \right) - f'_{-} \left(\frac{a+b}{2} \right) \right] (b-a)^{2} \leq \int_{a}^{b} f(t) dt - (b-a) f\left(\frac{a+b}{2} \right) \\ \leq \frac{1}{8} \left[f'_{-} (b) - f'_{+} (a) \right] (b-a)^{2},$$

with the constant $\frac{1}{8}$ as best possible in both inequalities.

In the same year [13], we also obtained the following generalized trapezoid type inequality for convex functions $f:[a,b]\to\mathbb{R}$ and $x\in(a,b)$

$$(1.3) \quad \frac{1}{2} \left[(b-x)^2 f'_+(x) - (x-a)^2 f'_-(x) \right]$$

$$\leq (x-a) f(a) + (b-x) f(b) - \int_a^b f(t) dt$$

$$\leq \frac{1}{2} \left[(b-x)^2 f'_-(b) - (x-a)^2 f'_+(a) \right].$$

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In particular, we have the trapezoid inequality

$$(1.4) \quad \frac{1}{8} \left[f'_{+} \left(\frac{a+b}{2} \right) - f'_{-} \left(\frac{a+b}{2} \right) \right] (b-a)^{2} \leq \frac{f(a) + f(b)}{2} (b-a) - \int_{a}^{b} f(t) dt \\ \leq \frac{1}{8} \left[f'_{-} (b) - f'_{+} (a) \right] (b-a)^{2},$$

with the constant $\frac{1}{8}$ as best possible in both inequalities.

These results were generalized in the following manner:

Theorem 1 (Dragomir, 2003 [14]). Let $f : [a,b] \to \mathbb{R}$ be an absolutely continuous function on [a,b] and $x \in [a,b]$. Suppose that there exist the functions m_i , $M_i : [a,b] \to \mathbb{R}$ $(i=\overline{1,2})$ with the properties:

(1.5)
$$m_1(x) \le f'(t) \le M_1(x)$$
 for a.e. $t \in [a, x]$

and

(1.6)
$$m_2(x) \le f'(t) \le M_2(x)$$
 for a.e. $t \in (x, b]$.

Then we have the inequalities:

$$(1.7) \quad \frac{1}{2(b-a)} \left[m_1(x) (x-a)^2 - M_2(x) (b-x)^2 \right] \le f(x) - \frac{1}{b-a} \int_a^b f(t) dt \\ \le \frac{1}{2(b-a)} \left[M_1(x) (x-a)^2 - m_2(x) (b-x)^2 \right].$$

The constant $\frac{1}{2}$ is sharp on both sides.

If we assume global bounds for the derivative, then we have:

Corollary 1 (Dragomir, 2003 [14]). If $f : [a,b] \to \mathbb{R}$ is absolutely continuous on [a,b] and the derivative $f' : [a,b] \to \mathbb{R}$ is bounded above and below, that is,

$$(1.8) -\infty < m \le f'(t) \le M < \infty \text{ for a.e. } t \in [a, b],$$

then we have the inequality

$$(1.9) \quad \frac{1}{2(b-a)} \left[m(x-a)^2 - M(b-x)^2 \right] \le f(x) - \frac{1}{b-a} \int_a^b f(t) dt \\ \le \frac{1}{2(b-a)} \left[M(x-a)^2 - m(b-x)^2 \right]$$

for all $x \in [a, b]$. The constant $\frac{1}{2}$ is the best in both inequalities. In particular, we have

$$\left| \frac{1}{b-a} \int_{a}^{b} f(t) dt - f\left(\frac{a+b}{2}\right) \right| \leq \frac{1}{8} \left(M-m\right) \left(b-a\right),$$

with $\frac{1}{8}$ as the best possible constant.

In order to extend these results for fractional integrals we need the following definitions.

Let $f:[a,b]\to\mathbb{C}$ 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 $a < x \le b$ and

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

for $a \leq x < b$, where Γ 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], [19]-[29] and the references therein.

Motivated by the above results, we obtain in this paper some inequalities for the Riemann-Liouville fractional integrals of absolutely continuous functions with bounded derivatives and of convex functions. Applications for mid-point and trapezoid inequalities are provided as well.

2. Some Identities

We have the following representation:

Lemma 1. Let $f:[a,b] \to \mathbb{C}$ be an absolutely continuous function on [a,b].

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

(2.1)
$$J_{a+}^{\alpha} f(x) + J_{b-}^{\alpha} f(x) = \frac{1}{\Gamma(\alpha+1)} \left[(x-a)^{\alpha} f(a) + (b-x)^{\alpha} f(b) \right] + \frac{1}{\Gamma(\alpha+1)} \left[\int_{a}^{x} (x-t)^{\alpha} f'(t) dt - \int_{x}^{b} (t-x)^{\alpha} f'(t) dt \right].$$

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

(2.2)
$$J_{x-}^{\alpha} f(a) + J_{x+}^{\alpha} f(b) = \frac{1}{\Gamma(\alpha+1)} \left[(x-a)^{\alpha} + (b-x)^{\alpha} \right] f(x) + \frac{1}{\Gamma(\alpha+1)} \left[\int_{x}^{b} (b-t)^{\alpha} f'(t) dt - \int_{a}^{x} (t-a)^{\alpha} f'(t) dt \right].$$

Proof. (i) Since $f:[a,b]\to\mathbb{C}$ is an absolutely continuous function on [a,b], then the Lebesgue integrals

$$\int_{a}^{x} (x-t)^{\alpha} f'(t) dt \text{ and } \int_{x}^{b} (t-x)^{\alpha} f'(t) dt$$

exist and integrating by parts, we have

(2.3)
$$\frac{1}{\Gamma(\alpha+1)} \int_{a}^{x} (x-t)^{\alpha} f'(t) dt$$

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

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

for $a < x \le b$ and

(2.4)
$$\frac{1}{\Gamma(\alpha+1)} \int_{x}^{b} (t-x)^{\alpha} f'(t) dt$$

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

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

for $a \leq x < b$.

From (2.3) we have

$$J_{a+}^{\alpha}f\left(x\right) = \frac{1}{\Gamma\left(\alpha+1\right)}\left(x-a\right)^{\alpha}f\left(a\right) + \frac{1}{\Gamma\left(\alpha+1\right)}\int_{a}^{x}\left(x-t\right)^{\alpha}f'\left(t\right)dt$$

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

$$J_{b-}^{\alpha}f\left(x\right) = \frac{1}{\Gamma\left(\alpha+1\right)}\left(b-x\right)^{\alpha}f\left(b\right) - \frac{1}{\Gamma\left(\alpha+1\right)}\int_{x}^{b}\left(t-x\right)^{\alpha}f'\left(t\right)dt,$$

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

(ii) We have

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

for $a \le x < b$ and

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

for $a < x \le b$.

Since $f^-\colon [a,b]\to \mathbb{C}$ is an absolutely continuous function [a,b] , then the Lebesgue integrals

$$\int_{a}^{x} (t-a)^{\alpha} f'(t) dt \text{ and } \int_{x}^{b} (b-t)^{\alpha} f'(t) dt$$

exist and integrating by parts, we have

(2.5)
$$\frac{1}{\Gamma(\alpha+1)} \int_{a}^{x} (t-a)^{\alpha} f'(t) dt$$

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

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

for $a < x \le b$ and

(2.6)
$$\frac{1}{\Gamma(\alpha+1)} \int_{x}^{b} (b-t)^{\alpha} f'(t) dt$$

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

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

for $a \le x < b$.

From (2.5) we have

(2.7)
$$J_{x-}^{\alpha} f(a) = \frac{1}{\Gamma(\alpha+1)} (x-a)^{\alpha} f(x) - \frac{1}{\Gamma(\alpha+1)} \int_{a}^{x} (t-a)^{\alpha} f'(t) dt$$

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

$$(2.8) J_{x+}^{\alpha} f(b) = \frac{1}{\Gamma(\alpha+1)} (b-x)^{\alpha} f(x) + \frac{1}{\Gamma(\alpha+1)} \int_{x}^{b} (b-t)^{\alpha} f'(t) dt,$$

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

Corollary 2. Let $f:[a,b] \to \mathbb{C}$ be a function of bounded variation on [a,b]. We have the midpoint equalities

$$\begin{split} (2.9) \quad &J_{a+}^{\alpha}f\left(\frac{a+b}{2}\right)+J_{b-}^{\alpha}f\left(\frac{a+b}{2}\right)\\ &=\frac{1}{2^{\alpha-1}\Gamma\left(\alpha+1\right)}\frac{f\left(a\right)+f\left(b\right)}{2}\\ &+\frac{1}{\Gamma\left(\alpha+1\right)}\left[\int_{a}^{\frac{a+b}{2}}\left(\frac{a+b}{2}-t\right)^{\alpha}f'\left(t\right)d-\int_{\frac{a+b}{2}}^{b}\left(t-\frac{a+b}{2}\right)^{\alpha}f'\left(t\right)dt\right] \end{split}$$

and

$$(2.10) J_{\frac{a+b}{2}}^{\alpha} f(a) + J_{\frac{a+b}{2}+}^{\alpha} f(b)$$

$$= \frac{1}{2^{\alpha-1}\Gamma(\alpha+1)} f\left(\frac{a+b}{2}\right) (b-a)^{\alpha}$$

$$+ \frac{1}{\Gamma(\alpha+1)} \left[\int_{\frac{a+b}{2}}^{b} (b-t)^{\alpha} f'(t) dt - \int_{a}^{\frac{a+b}{2}} (t-a)^{\alpha} f'(t) dt \right]$$

and the trapezoid equality

(2.11)
$$\frac{J_{b-}^{\alpha}f(a) + J_{a+}^{\alpha}f(b)}{2} = \frac{1}{\Gamma(\alpha+1)} \frac{f(b) + f(a)}{2} (b-a)^{\alpha} + \frac{1}{\Gamma(\alpha+1)} \int_{a}^{b} \frac{(b-t)^{\alpha} - (t-a)^{\alpha}}{2} f'(t) dt.$$

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

$$J_{b-}^{\alpha}f\left(a\right) = \frac{1}{\Gamma\left(\alpha+1\right)}\left(b-a\right)^{\alpha}f\left(b\right) - \frac{1}{\Gamma\left(\alpha+1\right)}\int_{a}^{b}\left(t-a\right)^{\alpha}f'\left(t\right)dt$$

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

$$J_{a+}^{\alpha}f\left(b\right) = \frac{1}{\Gamma\left(\alpha+1\right)}\left(b-a\right)^{\alpha}f\left(a\right) + \frac{1}{\Gamma\left(\alpha+1\right)}\int_{a}^{b}\left(b-t\right)^{\alpha}f'\left(t\right)dt.$$

If we add these two equalities and divide by 2, we get (2.11).

3. Inequalities for Functions with Bounded Derivatives

We have:

Theorem 2. Let $f:[a,b] \to \mathbb{R}$ be an absolutely continuous function on [a,b]. If $x \in (a,b)$ and there exists the real numbers $m_1(x)$, $M_1(x)$, $m_2(x)$, $M_2(x)$ such that

(3.1)
$$m_1(x) \le f'(t) \le M_1(x) \text{ for a.e. } t \in (a, x)$$

and

(3.2)
$$m_2(x) \le f'(t) \le M_2(x) \text{ for a.e. } t \in (x, b)$$

then

$$(3.3) \qquad \frac{1}{\Gamma(\alpha+2)} \left[m_2(x) (b-x)^{\alpha+1} - M_1(x) (x-a)^{\alpha+1} \right]$$

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

$$\leq \frac{1}{\Gamma(\alpha+2)} \left[M_2(x) (b-x)^{\alpha+1} - m_1(x) (x-a)^{\alpha+1} \right]$$

and

$$(3.4) \qquad \frac{1}{\Gamma(\alpha+2)} \left[m_2(x) (b-x)^{\alpha+1} - M_1(x) (x-a)^{\alpha+1} \right]$$

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

$$\leq \frac{1}{\Gamma(\alpha+2)} \left[M_2(x) (b-x)^{\alpha+1} - m_1(x) (x-a)^{\alpha+1} \right].$$

Proof. We have

(3.5)
$$\frac{1}{\Gamma(\alpha+1)} \left[(x-a)^{\alpha} f(a) + (b-x)^{\alpha} f(b) \right] - J_{a+}^{\alpha} f(x) - J_{b-}^{\alpha} f(x)$$
$$= \frac{1}{\Gamma(\alpha+1)} \left[\int_{x}^{b} (t-x)^{\alpha} f'(t) dt - \int_{a}^{x} (x-t)^{\alpha} f'(t) dt \right]$$

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

Using the conditions (3.1) and (3.2) we have

$$m_2(x) \int_{x}^{b} (t-x)^{\alpha} dt \le \int_{x}^{b} (t-x)^{\alpha} f'(t) dt \le M_2(x) \int_{x}^{b} (t-x)^{\alpha} dt$$

and

$$m_1(x)\int_a^x (x-t)^{\alpha} dt \le \int_a^x (x-t)^{\alpha} f'(t) dt \le M_1(x)\int_a^x (x-t)^{\alpha} dt$$

namely

$$\frac{1}{\alpha+1} m_2(x) (b-x)^{\alpha+1} \le \int_x^b (t-x)^{\alpha} f'(t) dt \le \frac{1}{\alpha+1} M_2(x) (b-x)^{\alpha+1}$$

and

$$\frac{1}{\alpha+1}m_1\left(x\right)\left(x-a\right)^{\alpha+1} \le \int_a^x \left(x-t\right)^\alpha f'\left(t\right)dt \le \frac{1}{\alpha+1}M_1\left(x\right)\left(x-a\right)^{\alpha+1}.$$

These imply that

$$\frac{1}{\alpha+1} \left[m_2(x) (b-x)^{\alpha+1} - M_1(x) (x-a)^{\alpha+1} \right]
\leq \int_x^b (t-x)^{\alpha} f'(t) dt - \int_a^x (x-t)^{\alpha} f'(t) dt
\leq \frac{1}{\alpha+1} \left[M_2(x) (b-x)^{\alpha+1} - m_1(x) (x-a)^{\alpha+1} \right]$$

that is equivalent to

$$\frac{1}{\Gamma(\alpha+2)} \left[m_2(x) (b-x)^{\alpha+1} - M_1(x) (x-a)^{\alpha+1} \right]
\leq \frac{1}{\Gamma(\alpha+1)} \left[\int_x^b (t-x)^{\alpha} f'(t) dt - \int_a^x (x-t)^{\alpha} f'(t) dt \right]
\leq \frac{1}{\Gamma(\alpha+2)} \left[M_2(x) (b-x)^{\alpha+1} - m_1(x) (x-a)^{\alpha+1} \right].$$

By using the equality (3.5) we get (3.3). From (2.2) we have

(3.6)
$$J_{x-}^{\alpha} f(a) + J_{x+}^{\alpha} f(b) - \frac{1}{\Gamma(\alpha+1)} [(x-a)^{\alpha} + (b-x)^{\alpha}] f(x)$$
$$= \frac{1}{\Gamma(\alpha+1)} \left[\int_{x}^{b} (b-t)^{\alpha} f'(t) dt - \int_{a}^{x} (t-a)^{\alpha} f'(t) dt \right].$$

In a similar way, we have

$$\frac{1}{\alpha + 1} m_2(x) (b - x)^{\alpha + 1} \le \int_x^b (b - t)^{\alpha} f'(t) dt \le \frac{1}{\alpha + 1} M_2(x) (b - x)^{\alpha + 1}$$

and

$$\frac{1}{\alpha+1} m_1(x) (x-a)^{\alpha+1} \le \int_a^x (t-a)^{\alpha} f'(t) dt \le \frac{1}{\alpha+1} M_1(x) (x-a)^{\alpha+1},$$

which implies that

$$\frac{1}{\Gamma(\alpha+2)} \left[m_2(x) (b-x)^{\alpha+1} - M_1(x) (x-a)^{\alpha+1} \right]
\leq \frac{1}{\Gamma(\alpha+1)} \left[\int_x^b (b-t)^{\alpha} f'(t) dt - \int_a^x (t-a)^{\alpha} f'(t) dt \right]
\leq \frac{1}{\Gamma(\alpha+2)} \left[M_2(x) (b-x)^{\alpha+1} - m_1(x) (x-a)^{\alpha+1} \right]$$

and by (3.6) we get (3.4).

Remark 1. If we take $\alpha = 1$ in (3.3), then we get

$$(3.7) \quad \frac{1}{2} \left[m_2(x) (b-x)^2 - M_1(x) (x-a)^2 \right]$$

$$\leq (x-a) f(a) + (b-x) f(b) - \int_a^b f(t) dt$$

$$\leq \frac{1}{2} \left[M_2(x) (b-x)^2 - m_1(x) (x-a)^2 \right]$$

for any $x \in (a,b)$. If we take $\alpha = 1$ in (3.4), then we get (1.7).

Corollary 3. Let $f:[a,b] \to \mathbb{R}$ be an absolutely continuous function on [a,b]. If there exists the real numbers m_1, M_1, m_2, M_2 such that

(3.8)
$$m_1 \le f'(t) \le M_1 \text{ for a.e. } t \in \left(a, \frac{a+b}{2}\right)$$

and

(3.9)
$$m_2 \le f'(t) \le M_2 \text{ for a.e. } t \in \left(\frac{a+b}{2}, b\right)$$

then

$$(3.10) \quad \frac{1}{2^{\alpha+1}\Gamma(\alpha+2)} (b-a)^{\alpha+1} (m_2 - M_1)$$

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

$$\leq \frac{1}{2^{\alpha+1}\Gamma(\alpha+2)} (b-a)^{\alpha+1} (M_2 - m_1)$$

and

$$(3.11) \qquad \frac{1}{2^{\alpha+1}\Gamma(\alpha+2)} (b-a)^{\alpha+1} (m_2 - M_1)$$

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

$$\leq \frac{1}{2^{\alpha+1}\Gamma(\alpha+2)} (b-a)^{\alpha+1} (M_2 - m_1).$$

In particular, we have the simpler inequalities:

Corollary 4. Let $f:[a,b] \to \mathbb{R}$ be an absolutely continuous function on [a,b]. If there exists the real numbers m, M, such that $m \le f'(t) \le M$ for a.e. $t \in (a,b)$, then

$$(3.12) \quad \left| \frac{1}{2^{\alpha-1}\Gamma(\alpha+1)} \frac{f(a) + f(b)}{2} (b-a)^{\alpha} - J_{a+}^{\alpha} f\left(\frac{a+b}{2}\right) - J_{b-}^{\alpha} f\left(\frac{a+b}{2}\right) \right|$$

$$\leq \frac{1}{2^{\alpha+1}\Gamma(\alpha+2)} (b-a)^{\alpha+1} (M-m)$$

and

(3.13)
$$\left| J_{\frac{a+b}{2}}^{\alpha} f(a) + J_{\frac{a+b}{2}}^{\alpha} f(b) - \frac{1}{2^{\alpha-1}\Gamma(\alpha+1)} f\left(\frac{a+b}{2}\right) (b-a)^{\alpha} \right|$$

$$\leq \frac{1}{2^{\alpha+1}\Gamma(\alpha+2)} (b-a)^{\alpha+1} (M-m).$$

Remark 2. If we take $\alpha = 1$ in (3.12), then we get

(3.14)
$$\left| \frac{f(a) + f(b)}{2} (b - a) - \int_{a}^{b} f(t) dt \right| \leq \frac{1}{8} (b - a)^{2} (M - m)$$

while from (3.13) we get (1.10).

We also have the following trapezoid type result:

Theorem 3. Let $f:[a,b] \to \mathbb{R}$ be an absolutely continuous function on [a,b]. If there exists the real numbers m, M, such that $m \le f'(t) \le M$ for a.e. $t \in (a,b)$, then

(3.15)
$$\frac{1}{\Gamma(\alpha+1)} \frac{f(b) + f(a)}{2} (b-a)^{\alpha} - \frac{J_{b-}^{\alpha} f(a) + J_{a+}^{\alpha} f(b)}{2}$$

$$\leq \frac{2^{\alpha} - 1}{2^{\alpha+1} \Gamma(\alpha+2)} (M-m) (b-a)^{\alpha+1} .$$

Proof. We have by (2.11) that

$$\frac{1}{\Gamma\left(\alpha+1\right)} \frac{f\left(b\right) + f\left(a\right)}{2} \left(b-a\right)^{\alpha} - \frac{J_{b-}^{\alpha} f\left(a\right) + J_{a+}^{\alpha} f\left(b\right)}{2}$$
$$= \frac{1}{\Gamma\left(\alpha+1\right)} \int_{a}^{b} \frac{\left(t-a\right)^{\alpha} - \left(b-t\right)^{\alpha}}{2} f'\left(t\right) dt.$$

Observe also that

$$\int_{a}^{b} \frac{(t-a)^{\alpha} - (b-t)^{\alpha}}{2} \left(f'(t) - \frac{m+M}{2} \right) dt$$

$$= \int_{a}^{b} \frac{(t-a)^{\alpha} - (b-t)^{\alpha}}{2} f'(t) dt - \frac{m+M}{2} \int_{a}^{b} \frac{(t-a)^{\alpha} - (b-t)^{\alpha}}{2} dt$$

and since

$$\int_{a}^{b} \left[(t-a)^{\alpha} - (b-t)^{\alpha} \right] dt = \frac{(b-a)^{\alpha+1}}{\alpha+1} - \frac{(b-a)^{\alpha+1}}{\alpha+1} = 0,$$

then we have the following identity of interest

(3.16)
$$\frac{1}{\Gamma(\alpha+1)} \frac{f(b) + f(a)}{2} (b-a)^{\alpha} - \frac{J_{b-}^{\alpha} f(a) + J_{a+}^{\alpha} f(b)}{2}$$
$$= \frac{1}{\Gamma(\alpha+1)} \int_{a}^{b} \frac{(t-a)^{\alpha} - (b-t)^{\alpha}}{2} \left(f'(t) - \frac{m+M}{2}\right) dt.$$

By taking the modulus in (3.16), we get

$$(3.17) \qquad \left| \frac{1}{\Gamma(\alpha+1)} \frac{f(b) + f(a)}{2} (b-a)^{\alpha} - \frac{J_{b-}^{\alpha} f(a) + J_{a+}^{\alpha} f(b)}{2} \right|$$

$$\leq \frac{1}{\Gamma(\alpha+1)} \int_{a}^{b} \left| \frac{(t-a)^{\alpha} - (b-t)^{\alpha}}{2} \right| \left| f'(t) - \frac{m+M}{2} \right| dt$$

$$\leq \frac{1}{4} (M-m) \frac{1}{\Gamma(\alpha+1)} \int_{a}^{b} |(b-t)^{\alpha} - (t-a)^{\alpha}| dt.$$

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

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

4. Inequalities for Convex Functions

We have the following result for convex functions:

Theorem 4. Let $f:[a,b] \to \mathbb{R}$ be a convex function and $x \in (a,b)$, then we have the inequalities

$$(4.1) \qquad \frac{1}{\Gamma(\alpha+2)} \left[f'_{+}(x) (b-x)^{\alpha+1} - f'_{-}(x) (x-a)^{\alpha+1} \right]$$

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

$$\leq \frac{1}{\Gamma(\alpha+2)} \left[f'_{-}(b) (b-x)^{\alpha+1} - f'_{+}(a) (x-a)^{\alpha+1} \right]$$

and

$$(4.2) \qquad \frac{1}{\Gamma(\alpha+2)} \left[f'_{+}(x) (b-x)^{\alpha+1} - f'_{-}(x) (x-a)^{\alpha+1} \right]$$

$$\leq J^{\alpha}_{x-} f(a) + J^{\alpha}_{x+} f(b) - \frac{1}{\Gamma(\alpha+1)} \left[(x-a)^{\alpha} + (b-x)^{\alpha} \right] f(x)$$

$$\leq \frac{1}{\Gamma(\alpha+2)} \left[f'_{-}(b) (b-x)^{\alpha+1} - f'_{+}(a) (x-a)^{\alpha+1} \right],$$

where $f'_{\pm}(\cdot)$ are the lateral derivatives of f.

Proof. Since f is convex, then the derivative f' exists almost everywhere on [a,b] and

$$f'_{+}(a) \leq f'(t) \leq f'_{-}(x)$$
 for a.e. $t \in (a, x)$

and

$$f'_{+}(x) \le f'(t) \le f'_{-}(b)$$
 for a.e. $t \in (x, b)$

Now, writing the inequalities (3.3) and (3.4) for $m_1(x) = f'_+(a)$, $M_1(x) = f'_-(x)$, $m_2(x) = f'_+(x)$ and $M_2(x) = f'_-(b)$ we get the desired results (4.1) and (4.2). \square

Remark 3. If we take $\alpha = 1$ in (4.1) and (4.2), then we recapture (1.3) and (1.1) that hold for convex functions.

Corollary 5. Let $f:[a,b] \to \mathbb{R}$ be a convex function, then we have the inequalities

$$(4.3) \quad 0 \leq \frac{1}{2^{\alpha+1}\Gamma(\alpha+2)} \left[f'_{+} \left(\frac{a+b}{2} \right) - f'_{-} \left(\frac{a+b}{2} \right) \right] (b-a)^{\alpha+1}$$

$$\leq \frac{1}{2^{\alpha-1}\Gamma(\alpha+1)} \frac{f(a) + f(b)}{2} (b-a)^{\alpha} - J^{\alpha}_{a+} f\left(\frac{a+b}{2} \right) - J^{\alpha}_{b-} f\left(\frac{a+b}{2} \right)$$

$$\leq \frac{1}{2^{\alpha+1}\Gamma(\alpha+2)} \left[f'_{-} (b) - f'_{+} (a) \right] (b-a)^{\alpha+1},$$

$$(4.4) 0 \leq \frac{1}{2^{\alpha+1}\Gamma(\alpha+2)} \left[f'_{+} \left(\frac{a+b}{2} \right) - f'_{-} \left(\frac{a+b}{2} \right) \right] (b-a)^{\alpha+1}$$

$$\leq J^{\alpha}_{\frac{a+b}{2}} f(a) + J^{\alpha}_{\frac{a+b}{2}} f(b) - \frac{1}{2^{\alpha-1}\Gamma(\alpha+1)} f\left(\frac{a+b}{2} \right) (b-a)^{\alpha}$$

$$\leq \frac{1}{2^{\alpha+1}\Gamma(\alpha+2)} \left[f'_{-}(b) - f'_{+}(a) \right] (b-a)^{\alpha+1} ,$$

and

$$(4.5) 0 \leq \frac{1}{\Gamma(\alpha+1)} \frac{f(b) + f(a)}{2} (b-a)^{\alpha} - \frac{J_{b-}^{\alpha} f(a) + J_{a+}^{\alpha} f(b)}{2}$$

$$\leq \frac{2^{\alpha} - 1}{2^{\alpha+1} \Gamma(\alpha+2)} \left(f'_{-}(b) - f'_{+}(a) \right) (b-a)^{\alpha+1}.$$

If we take $\alpha = 1$ in (4.3) and (4.4), then we recapture the midpoint and trapezoid inequalities for convex functions mentioned in the introduction.

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