

# ON SOME ČEBYŠEV TYPE INEQUALITIES FOR THE COMPLEX INTEGRAL

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ABSTRACT. Assume that  $f$  and  $g$  are continuous on  $\gamma$ ,  $\gamma \subset \mathbb{C}$  is a piecewise smooth path parametrized by  $z(t)$ ,  $t \in [a, b]$  from  $z(a) = u$  to  $z(b) = w$  with  $w \neq u$  and the *complex Čebyšev functional* is defined by

$$\mathcal{D}_\gamma(f, g) := \frac{1}{w-u} \int_\gamma f(z)g(z) dz - \frac{1}{w-u} \int_\gamma f(z) dz \frac{1}{w-u} \int_\gamma g(z) dz.$$

In this paper we establish some bounds for the magnitude of the functional  $\mathcal{D}_\gamma(f, g)$  under Lipschitzian assumptions for the functions  $f$  and  $g$  and provide a complex version for the well known Čebyšev inequality.

## 1. INTRODUCTION

For two Lebesgue integrable functions  $f, g : [a, b] \rightarrow \mathbb{C}$ , in order to compare the integral mean of the product with the product of the integral means, we consider the *Čebyšev functional* defined by

$$C(f, g) := \frac{1}{b-a} \int_a^b f(t)g(t) dt - \frac{1}{b-a} \int_a^b f(t) dt \frac{1}{b-a} \int_a^b g(t) dt.$$

In 1934, G. Grüss [17] showed that

$$(1.1) \quad |C(f, g)| \leq \frac{1}{4} (M - m)(N - n),$$

provided  $m, M, n, N$  are real numbers with the property that

$$(1.2) \quad -\infty < m \leq f \leq M < \infty, \quad -\infty < n \leq g \leq N < \infty \quad \text{a.e. on } [a, b].$$

The constant  $\frac{1}{4}$  is best possible in (1.4) in the sense that it cannot be replaced by a smaller one.

Another, however less known result, even though it was obtained by Čebyšev in 1882, [4], states that

$$(1.3) \quad |C(f, g)| \leq \frac{1}{12} \|f'\|_\infty \|g'\|_\infty (b-a)^2,$$

provided that  $f', g'$  exist and are continuous on  $[a, b]$  and  $\|f'\|_\infty = \sup_{t \in [a, b]} |f'(t)|$ .

The constant  $\frac{1}{12}$  cannot be improved in the general case.

The Čebyšev inequality (1.3) also holds if  $f, g : [a, b] \rightarrow \mathbb{R}$  are assumed to be *absolutely continuous* and  $f', g' \in L_\infty[a, b]$  while  $\|f'\|_\infty = \text{esssup}_{t \in [a, b]} |f'(t)|$ .

For other inequality of Grüss' type see [1]-[5], [6]-[16], [18]-[23] and [25]-[28].

In order to extend Grüss' inequality to complex integral we need the following preparations.

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Suppose  $\gamma$  is a smooth path parametrized by  $z(t)$ ,  $t \in [a, b]$  and  $f$  is a complex function which is continuous on  $\gamma$ . Put  $z(a) = u$  and  $z(b) = w$  with  $u, w \in \mathbb{C}$ . We define the integral of  $f$  on  $\gamma_{u,w} = \gamma$  as

$$\int_{\gamma} f(z) dz = \int_{\gamma_{u,w}} f(z) dz := \int_a^b f(z(t)) z'(t) dt.$$

We observe that the actual choice of parametrization of  $\gamma$  does not matter.

This definition immediately extends to paths that are piecewise smooth. Suppose  $\gamma$  is parametrized by  $z(t)$ ,  $t \in [a, b]$ , which is differentiable on the intervals  $[a, c]$  and  $[c, b]$ , then assuming that  $f$  is continuous on  $\gamma$  we define

$$\int_{\gamma_{u,w}} f(z) dz := \int_{\gamma_{u,v}} f(z) dz + \int_{\gamma_{v,w}} f(z) dz$$

where  $v := z(c)$ . This can be extended for a finite number of intervals.

We also define the integral with respect to arc-length

$$\int_{\gamma_{u,w}} f(z) |dz| := \int_a^b f(z(t)) |z'(t)| dt$$

and the length of the curve  $\gamma$  is then

$$\ell(\gamma) = \int_{\gamma_{u,w}} |dz| = \int_a^b |z'(t)| dt.$$

Let  $f$  and  $g$  be holomorphic in  $G$ , and open domain and suppose  $\gamma \subset G$  is a piecewise smooth path from  $z(a) = u$  to  $z(b) = w$ . Then we have the *integration by parts formula*

$$(1.4) \quad \int_{\gamma_{u,w}} f(z) g'(z) dz = f(w) g(w) - f(u) g(u) - \int_{\gamma_{u,w}} f'(z) g(z) dz.$$

We recall also the *triangle inequality* for the complex integral, namely

$$(1.5) \quad \left| \int_{\gamma} f(z) dz \right| \leq \int_{\gamma} |f(z)| |dz| \leq \|f\|_{\gamma, \infty} \ell(\gamma)$$

where  $\|f\|_{\gamma, \infty} := \sup_{z \in \gamma} |f(z)|$ .

We also define the  $p$ -norm with  $p \geq 1$  by

$$\|f\|_{\gamma, p} := \left( \int_{\gamma} |f(z)|^p |dz| \right)^{1/p}.$$

For  $p = 1$  we have

$$\|f\|_{\gamma, 1} := \int_{\gamma} |f(z)| |dz|.$$

If  $p, q > 1$  with  $\frac{1}{p} + \frac{1}{q} = 1$ , then by Hölder's inequality we have

$$\|f\|_{\gamma, 1} \leq [\ell(\gamma)]^{1/q} \|f\|_{\gamma, p}.$$

Suppose  $\gamma \subset \mathbb{C}$  is a piecewise smooth path parametrized by  $z(t)$ ,  $t \in \gamma$  from  $z(a) = u$  to  $z(b) = w$  with  $w \neq u$ . If  $f$  and  $g$  are continuous on  $\gamma$ , we consider the *complex Čebyšev functional* defined by

$$\mathcal{D}_{\gamma}(f, g) := \frac{1}{w-u} \int_{\gamma} f(z) g(z) dz - \frac{1}{w-u} \int_{\gamma} f(z) dz \frac{1}{w-u} \int_{\gamma} g(z) dz.$$

In this paper we establish some bounds for the magnitude of the functional  $\mathcal{D}_\gamma(f, g)$  under various assumptions for the functions  $f$  and  $g$  and provide a complex version for the Čebyšev inequality (1.3).

## 2. ČEBYŠEV TYPE RESULTS

We start with the following identity of interest:

**Lemma 1.** *Suppose  $\gamma \subset \mathbb{C}$  is a piecewise smooth path parametrized by  $z(t)$ ,  $t \in \gamma$  from  $z(a) = u$  to  $z(b) = w$  with  $w \neq u$ . If  $f$  and  $g$  are continuous on  $\gamma$ , then*

$$\begin{aligned} (2.1) \quad \mathcal{D}_\gamma(f, g) &= \frac{1}{2(w-u)^2} \int_\gamma \left( \int_\gamma (f(z) - f(w))(g(z) - g(w)) dw \right) dz \\ &= \frac{1}{2(w-u)^2} \int_\gamma \left( \int_\gamma (f(z) - f(w))(g(z) - g(w)) dz \right) dw \\ &= \frac{1}{2(w-u)^2} \int_\gamma \int_\gamma (f(z) - f(w))(g(z) - g(w)) dz dw. \end{aligned}$$

*Proof.* For any  $z \in \gamma$  the integral  $\int_\gamma (f(z) - f(w))(g(z) - g(w)) dw$  exists and

$$\begin{aligned} I(z) &:= \int_\gamma (f(z) - f(w))(g(z) - g(w)) dw \\ &= \int_\gamma (f(z)g(z) + f(w)g(w) - g(z)f(w) - f(z)g(w)) dw \\ &= f(z)g(z) \int_\gamma dw + \int_\gamma f(w)g(w) dw - g(z) \int_\gamma f(w) dw - f(z) \int_\gamma g(w) dw \\ &= (w-u)f(z)g(z) + \int_\gamma f(w)g(w) dw - g(z) \int_\gamma f(w) dw - f(z) \int_\gamma g(w) dw. \end{aligned}$$

The function  $I(z)$  is also continuous on  $\gamma$ , then the integral  $\int_\gamma I(z) dz$  exists and

$$\begin{aligned} \int_\gamma I(z) dz &= \int_\gamma \left[ (w-u)f(z)g(z) + \int_\gamma f(w)g(w) dw \right. \\ &\quad \left. - g(z) \int_\gamma f(w) dw - f(z) \int_\gamma g(w) dw \right] dz \\ &= (w-u) \int_\gamma f(z)g(z) dz + (w-u) \int_\gamma f(w)g(w) dw \\ &\quad - \int_\gamma f(w) dw \int_\gamma g(z) dz - \int_\gamma g(w) dw \int_\gamma f(z) dz \\ &= 2(w-u) \int_\gamma f(z)g(z) dz - 2 \int_\gamma f(z) dz \int_\gamma g(z) dz = 2(w-u)^2 \mathcal{P}_\gamma(f, g), \end{aligned}$$

which proves the first equality in (2.1).

The rest follows in a similar manner and we omit the details.  $\square$

Suppose  $\gamma \subset \mathbb{C}$  is a piecewise smooth path from  $z(a) = u$  to  $z(b) = w$  and  $h : \gamma \rightarrow \mathbb{C}$  a continuous function on  $\gamma$ . Define the quantity:

$$\begin{aligned}
(2.2) \quad \mathcal{P}_\gamma(h, \bar{h}) &= \frac{1}{\ell(\gamma)} \int_\gamma |h(z)|^2 |dz| - \left| \frac{1}{\ell(\gamma)} \int_\gamma h(z) |dz| \right|^2 \\
&= \frac{1}{\ell(\gamma)} \int_\gamma \left| h(v) - \frac{1}{\ell(\gamma)} \int_\gamma h(z) |dz| \right|^2 |dv| \geq 0.
\end{aligned}$$

We say that the function  $f : G \subset \mathbb{C} \rightarrow \mathbb{C}$  is  $L$ - $h$ -Lipschitzian on the subset  $G$  if

$$|f(z) - f(w)| \leq L|h(z) - h(w)|$$

for any  $z, w \in G$ . If  $h(z) = z$ , we recapture the usual concept of  $L$ -Lipschitzian functions on  $G$ .

**Theorem 1.** *Suppose  $\gamma \subset \mathbb{C}$  is a piecewise smooth path parametrized by  $z(t)$ ,  $t \in \gamma$  from  $z(a) = u$  to  $z(b) = w$  with  $w \neq u$  and  $h : \gamma \rightarrow \mathbb{C}$  is continuous,  $f$  and  $g$  are  $L_1, L_2$ - $h$ -Lipschitzian functions on  $\gamma$ , then*

$$(2.3) \quad |\mathcal{D}_\gamma(f, g)| \leq L_1 L_2 \frac{\ell^2(\gamma)}{|w - u|^2} \mathcal{P}_\gamma(h, \bar{h}).$$

*Proof.* Taking the modulus in the first equality in (2.1), we get

$$\begin{aligned}
(2.4) \quad |\mathcal{D}_\gamma(f, g)| &= \frac{1}{2|w - u|^2} \left| \int_\gamma \left( \int_\gamma (f(z) - f(w))(g(z) - g(w)) dw \right) dz \right| \\
&\leq \frac{1}{2|w - u|^2} \int_\gamma \left| \int_\gamma (f(z) - f(w))(g(z) - g(w)) dw \right| |dz| \\
&\leq \frac{1}{2|w - u|^2} \int_\gamma \left( \int_\gamma |(f(z) - f(w))(g(z) - g(w))| |dw| \right) |dz| \\
&\leq \frac{L_1 L_2}{2|w - u|^2} \int_\gamma \left( \int_\gamma |h(z) - h(w)|^2 |dw| \right) |dz| =: A.
\end{aligned}$$

Now, observe that

$$\begin{aligned}
(2.5) \quad &\int_\gamma \left( \int_\gamma |h(z) - h(w)|^2 |dw| \right) |dz| \\
&= \int_\gamma \left( \int_\gamma (|h(z)|^2 - 2\operatorname{Re}(h(z)\overline{h(w)}) + |h(w)|^2) |dw| \right) |dz| \\
&= \int_\gamma \left( \ell(\gamma)|h(z)|^2 - 2\operatorname{Re}\left(h(z) \int_\gamma \overline{h(w)} |dw|\right) + \int_\gamma |h(w)|^2 |dw| \right) |dz| \\
&= \ell(\gamma) \int_\gamma |h(z)|^2 |dz| - 2\operatorname{Re}\left(\int_\gamma h(z) |dz| \int_\gamma \overline{h(w)} |dw|\right) + \ell(\gamma) \int_\gamma |h(w)|^2 |dw| \\
&= 2\ell(\gamma) \int_\gamma |h(z)|^2 |dz| - 2\operatorname{Re}\left(\int_\gamma h(z) |dz| \overline{\left(\int_\gamma h(w) |dw|\right)}\right) \\
&= 2 \left[ \ell(\gamma) \int_\gamma |h(z)|^2 |dz| - \left| \int_\gamma h(z) |dz| \right|^2 \right] = 2\ell^2(\gamma) \mathcal{P}_\gamma(h, \bar{h}).
\end{aligned}$$

Therefore, by (2.5) we get

$$A = L_1 L_2 \frac{\ell^2(\gamma)}{|w - u|^2} \mathcal{P}_\gamma(h, \bar{h})$$

and by (2.4) we get the desired result (2.3).  $\square$

Further, for  $\gamma \subset \mathbb{C}$  a piecewise smooth path parametrized by  $z(t)$  and by taking  $h(z) = z$  in (2.2) we can consider the quantity

$$(2.6) \quad \mathcal{P}_\gamma := \frac{1}{\ell(\gamma)} \int_\gamma |z|^2 |dz| - \left| \frac{1}{\ell(\gamma)} \int_\gamma z |dz| \right|^2 \\ = \frac{1}{\ell(\gamma)} \int_\gamma \left| v - \frac{1}{\ell(\gamma)} \int_\gamma z |dz| \right|^2 |dv| = \frac{1}{2\ell^2(\gamma)} \int_\gamma \left( \int_\gamma |z - w|^2 |dw| \right) |dz| \geq 0.$$

**Corollary 1.** *Suppose  $\gamma \subset \mathbb{C}$  is a piecewise smooth path parametrized by  $z(t)$ ,  $t \in \gamma$  from  $z(a) = u$  to  $z(b) = w$  with  $w \neq u$  and  $h : \gamma \rightarrow \mathbb{C}$  is continuous,  $f$  and  $g$  are  $L_1, L_2$ -Lipschitzian functions on  $\gamma$ , then*

$$(2.7) \quad |\mathcal{D}_\gamma(f, g)| \leq L_1 L_2 \frac{\ell^2(\gamma)}{|w - u|^2} \mathcal{P}_\gamma.$$

**Remark 1.** *Assume that  $f$  is  $L$ - $h$ -Lipschitzian on  $\gamma$ . For  $g = f$  we have*

$$(2.8) \quad \mathcal{D}_\gamma(f, f) = \frac{1}{w - u} \int_\gamma f^2(z) dz - \left( \frac{1}{w - u} \int_\gamma f(z) dz \right)^2$$

and by (2.3) we get

$$(2.9) \quad |\mathcal{D}_\gamma(f, f)| \leq L^2 \frac{\ell^2(\gamma)}{|w - u|^2} \mathcal{P}_\gamma(h, \bar{h}).$$

For  $g = \bar{f}$  we have

$$(2.10) \quad \mathcal{D}_\gamma(f, \bar{f}) = \frac{1}{w - u} \int_\gamma |f(z)|^2 dz - \frac{1}{w - u} \int_\gamma f(z) dz \frac{1}{w - u} \int_\gamma \overline{f(z)} dz$$

and by (2.3) we get

$$(2.11) \quad |\mathcal{D}_\gamma(f, \bar{f})| \leq L^2 \frac{\ell^2(\gamma)}{|w - u|^2} \mathcal{P}_\gamma(f, \bar{f}).$$

If  $f$  is  $L$ -Lipschitzian on  $\gamma$ , then

$$(2.12) \quad |\mathcal{D}_\gamma(f, f)| \leq L^2 \frac{\ell^2(\gamma)}{|w - u|^2} \mathcal{P}_\gamma$$

and

$$(2.13) \quad |\mathcal{D}_\gamma(f, \bar{f})| \leq L^2 \frac{\ell^2(\gamma)}{|w - u|^2} \mathcal{P}_\gamma.$$

If the path  $\gamma$  is a segment  $[u, w]$  connecting two distinct points  $u$  and  $w$  in  $\mathbb{C}$  then we write  $\int_\gamma f(z) dz$  as  $\int_u^w f(z) dz$ .

Now, if  $f$  and  $g$  are  $L_1, L_2$ -Lipschitzian functions on  $[u, w] := \{(1 - t)u + tw, t \in [0, 1]\}$ , then by (2.7) we have

$$|\mathcal{D}_\gamma(f, g)| \leq L_1 L_2 \mathcal{P}_{[u, w]},$$

where

$$\begin{aligned}\mathcal{P}_{[u,w]} &= \frac{|w-u|^2}{2|w-u|^2} \int_0^1 \left( \int_0^1 |(1-t)u + tw - (1-s)u - sw|^2 dt \right) ds \\ &= \frac{1}{2} |w-u|^2 \int_0^1 \left( \int_0^1 (t-s)^2 dt \right) ds = \frac{1}{12} |w-u|^2.\end{aligned}$$

Therefore,

$$(2.14) \quad \left| \frac{1}{w-u} \int_{\gamma} f(z) g(z) dz - \frac{1}{w-u} \int_{\gamma} f(z) dz \frac{1}{w-u} \int_{\gamma} g(z) dz \right| \leq \frac{1}{12} |w-u|^2 L_1 L_2,$$

if  $f$  and  $g$  are  $L_1$ ,  $L_2$ -Lipschitzian functions on  $[u, w]$ .

If  $f$  is  $L$ -Lipschitzian on  $[u, w]$ , then

$$(2.15) \quad \left| \frac{1}{w-u} \int_{\gamma} f^2(z) dz - \left( \frac{1}{w-u} \int_{\gamma} f(z) dz \right)^2 \right| \leq \frac{1}{12} |w-u|^2 L^2$$

and

$$(2.16) \quad \left| \frac{1}{w-u} \int_{\gamma} |f(z)|^2 dz - \frac{1}{w-u} \int_{\gamma} f(z) dz \frac{1}{w-u} \int_{\gamma} \overline{f(z)} dz \right| \leq \frac{1}{12} |w-u|^2 L^2.$$

### 3. EXAMPLES FOR CIRCULAR PATHS

Let  $[a, b] \subseteq [0, 2\pi]$  and the circular path  $\gamma_{[a,b],R}$  centered in 0 and with radius  $R > 0$

$$z(t) = R \exp(it) = R(\cos t + i \sin t), \quad t \in [a, b].$$

If  $[a, b] = [0, \pi]$  then we get a half circle while for  $[a, b] = [0, 2\pi]$  we get the full circle.

Since

$$\begin{aligned}|e^{is} - e^{it}|^2 &= |e^{is}|^2 - 2 \operatorname{Re}(e^{i(s-t)}) + |e^{it}|^2 \\ &= 2 - 2 \cos(s-t) = 4 \sin^2\left(\frac{s-t}{2}\right)\end{aligned}$$

for any  $t, s \in \mathbb{R}$ , then

$$(3.1) \quad |e^{is} - e^{it}|^r = 2^r \left| \sin\left(\frac{s-t}{2}\right) \right|^r$$

for any  $t, s \in \mathbb{R}$  and  $r > 0$ . In particular,

$$|e^{is} - e^{it}| = 2 \left| \sin\left(\frac{s-t}{2}\right) \right|$$

for any  $t, s \in \mathbb{R}$ .

If  $u = R \exp(ia)$  and  $w = R \exp(ib)$  then

$$\begin{aligned}w - u &= R[\exp(ib) - \exp(ia)] = R[\cos b + i \sin b - \cos a - i \sin a] \\ &= R[\cos b - \cos a + i(\sin b - \sin a)].\end{aligned}$$

Since

$$\cos b - \cos a = -2 \sin \left( \frac{a+b}{2} \right) \sin \left( \frac{b-a}{2} \right)$$

and

$$\sin b - \sin a = 2 \sin \left( \frac{b-a}{2} \right) \cos \left( \frac{a+b}{2} \right),$$

hence

$$\begin{aligned} w - u &= R \left[ -2 \sin \left( \frac{a+b}{2} \right) \sin \left( \frac{b-a}{2} \right) + 2i \sin \left( \frac{b-a}{2} \right) \cos \left( \frac{a+b}{2} \right) \right] \\ &= 2R \sin \left( \frac{b-a}{2} \right) \left[ -\sin \left( \frac{a+b}{2} \right) + i \cos \left( \frac{a+b}{2} \right) \right] \\ &= 2Ri \sin \left( \frac{b-a}{2} \right) \left[ \cos \left( \frac{a+b}{2} \right) + i \sin \left( \frac{a+b}{2} \right) \right] \\ &= 2Ri \sin \left( \frac{b-a}{2} \right) \exp \left[ \left( \frac{a+b}{2} \right) i \right]. \end{aligned}$$

If  $\gamma = \gamma_{[a,b],R}$ , then the *circular complex Čebyšev functional* is defined by

$$\begin{aligned} (3.2) \quad \mathcal{C}_{[a,b],R}(f, g) &:= \mathcal{D}_{\gamma_{[a,b],R}}(f, g) \\ &= \frac{1}{2 \sin \left( \frac{b-a}{2} \right) \exp \left[ \left( \frac{a+b}{2} \right) i \right]} \int_a^b f(R \exp(it)) g(R \exp(it)) \exp(it) dt \\ &\quad - \frac{1}{4 \sin^2 \left( \frac{b-a}{2} \right) \exp \left[ 2 \left( \frac{a+b}{2} \right) i \right]} \\ &\quad \times \int_a^b f(R \exp(it)) \exp(it) dt \int_a^b g(R \exp(it)) \exp(it) dt. \end{aligned}$$

If  $\gamma = \gamma_{[a,b],R}$ , then

$$\begin{aligned} (3.3) \quad \mathcal{P}_\gamma &:= \frac{1}{2\ell^2(\gamma)} \int_\gamma \left( \int_\gamma |z-w|^2 |dw| \right) |dz| \\ &= \frac{R^4}{2R^2(b-a)^2} \int_a^b \left( \int_a^b |e^{is} - e^{it}|^2 dt \right) ds \end{aligned}$$

$$\begin{aligned}
&= \frac{R^4}{2R^2(b-a)^2} \int_a^b \left( \int_a^b [2 - 2\cos(s-t)] dt \right) ds \\
&= \frac{R^2}{(b-a)^2} \int_a^b \left( \int_a^b [1 - \cos(s-t)] dt \right) ds \\
&= \frac{R^2}{(b-a)^2} \int_a^b (b-a - \sin(b-s) - \sin(s-a)) ds \\
&= \frac{R^2}{(b-a)^2} \left[ (b-a)^2 - 1 + \cos(b-a) + \cos(b-a) - 1 \right] \\
&= \frac{R^2}{(b-a)^2} \left[ (b-a)^2 - 2(1 - \cos(b-a)) \right] \\
&= \frac{R^2}{(b-a)^2} \left[ (b-a)^2 - 4\sin^2\left(\frac{b-a}{2}\right) \right] \\
&= \frac{4R^2}{(b-a)^2} \left[ \left(\frac{b-a}{2}\right)^2 - \sin^2\left(\frac{b-a}{2}\right) \right]
\end{aligned}$$

We have the following result:

**Proposition 1.** Let  $\gamma_{[a,b],R}$  be a circular path centered in 0 and with radius  $R > 0$  and  $[a, b] \subset [0, 2\pi]$ . If  $f$  and  $g$  are  $L_1$ ,  $L_2$ -Lipschitzian functions on  $\gamma_{[a,b],R}$ , then

$$(3.4) \quad |\mathcal{C}_{[a,b],R}(f, g)| \leq \frac{R^2}{\sin^2\left(\frac{b-a}{2}\right)} \left[ \left(\frac{b-a}{2}\right)^2 - \sin^2\left(\frac{b-a}{2}\right) \right] L_1 L_2.$$

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