SOME INEQUALITIES FOR THE ČEBYŠEV FUNCTIONAL

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Abstract. In this paper we establish some inequalities for the $\check{C}eby\check{s}ev$ functional

$$C\left(f,g\right):=\frac{1}{b-a}\int_{a}^{b}f(t)g(t)dt-\frac{1}{(b-a)^{2}}\int_{a}^{b}f(t)dt\int_{a}^{b}g(t)dt,$$

of two Lebesgue integrable functions $f, g : [a, b] \to \mathbb{R}$.

1. Introduction

For two Lebesgue integrable functions $f, g: [a,b] \to \mathbb{R}$, consider the Čebyšev functional:

$$(1.1) C(f,g) := \frac{1}{b-a} \int_a^b f(t)g(t)dt - \frac{1}{(b-a)^2} \int_a^b f(t)dt \int_a^b g(t)dt.$$

In 1935, Grüss [17] showed that

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

provided that there exists the real numbers m, M, n, N such that

$$(1.3) \hspace{1cm} m \leq f\left(t\right) \leq M \hspace{3mm} \text{and} \hspace{3mm} n \leq g\left(t\right) \leq N \hspace{3mm} \text{for a.e. } t \in \left[a,b\right].$$

The constant $\frac{1}{4}$ is best possible in (1.1) in the sense that it cannot be replaced by a smaller quantity.

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

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

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

A mixture between Grüss' result (1.2) and Čebyšev's one (1.4) is the following inequality obtained by Ostrowski in 1970, [24]:

(1.5)
$$|C(f,g)| \le \frac{1}{8} (b-a) (M-m) ||g'||_{\infty},$$

provided that f is Lebesgue integrable and satisfies (1.3) while g is absolutely continuous and $g' \in L_{\infty}[a, b]$. The constant $\frac{1}{8}$ is best possible in (1.5).

¹⁹⁹¹ Mathematics Subject Classification. 26D15; 26D10.

 $Key\ words\ and\ phrases.$ Ostrowski's inequality, Čebyšev inequality, Lupaş inequality,

The case of *euclidean norms* of the derivative was considered by A. Lupaş in [21] in which he proved that

$$|C(f,g)| \le \frac{1}{\pi^2} \|f'\|_2 \|g'\|_2 (b-a),$$

provided that f, g are absolutely continuous and $f', g' \in L_2[a, b]$. The constant $\frac{1}{\pi^2}$ is the best possible.

Consider now the weighted Čebyšev functional

$$(1.7) \quad C_{w}(f,g) := \frac{1}{\int_{a}^{b} w(t) dt} \int_{a}^{b} w(t) f(t) g(t) dt - \frac{1}{\int_{a}^{b} w(t) dt} \int_{a}^{b} w(t) f(t) dt \frac{1}{\int_{a}^{b} w(t) dt} \int_{a}^{b} w(t) g(t) dt$$

where $f, g, w : [a, b] \to \mathbb{R}$ and $w(t) \ge 0$ for a.e. $t \in [a, b]$ are measurable functions such that the involved integrals exist and $\int_a^b w(t) dt > 0$.

In [6], Cerone and Dragomir obtained, among others, the following inequalities:

$$(1.8) \quad |C_{w}(f,g)| \\ \leq \frac{1}{2} (M-m) \frac{1}{\int_{a}^{b} w(t) dt} \int_{a}^{b} w(t) \left| g(t) - \frac{1}{\int_{a}^{b} w(s) ds} \int_{a}^{b} w(s) g(s) ds \right| dt \\ \leq \frac{1}{2} (M-m) \left[\frac{1}{\int_{a}^{b} w(t) dt} \int_{a}^{b} w(t) \left| g(t) - \frac{1}{\int_{a}^{b} w(s) ds} \int_{a}^{b} w(s) g(s) ds \right|^{p} dt \right]^{\frac{1}{p}} \\ \leq \frac{1}{2} (M-m) \underset{t \in [a,b]}{\text{essup}} \left| g(t) - \frac{1}{\int_{a}^{b} w(s) ds} \int_{a}^{b} w(s) g(s) ds \right|$$

for p>1, provided $-\infty < m \le f(t) \le M < \infty$ for a.e. $t \in [a,b]$ and the corresponding integrals are finite. The constant $\frac{1}{2}$ is sharp in all the inequalities in (1.8) in the sense that it cannot be replaced by a smaller constant.

In addition, if $-\infty < n \le g(t) \le N < \infty$ for a.e. $t \in [a, b]$, then the following refinement of the celebrated Grüss inequality is obtained:

$$(1.9) \quad |C_{w}(f,g)| \\ \leq \frac{1}{2} (M-m) \frac{1}{\int_{a}^{b} w(t) dt} \int_{a}^{b} w(t) \left| g(t) - \frac{1}{\int_{a}^{b} w(s) ds} \int_{a}^{b} w(s) g(s) ds \right| dt \\ \leq \frac{1}{2} (M-m) \left[\frac{1}{\int_{a}^{b} w(t) dt} \int_{a}^{b} w(t) \left| g(t) - \frac{1}{\int_{a}^{b} w(s) ds} \int_{a}^{b} w(s) g(s) ds \right|^{2} dt \right]^{\frac{1}{2}} \\ \leq \frac{1}{4} (M-m) (N-n).$$

Here, the constants $\frac{1}{2}$ and $\frac{1}{4}$ are also sharp in the sense mentioned above.

For other inequality of Grüss' type see [1]-[5], [7]-[16], [18]-[23] and [25]-[28].

In this paper we establish some new inequalities for the $\check{C}eby\check{s}ev$ functional C(f,g) under several conditions for the integrable functions $f,g:[a,b]\to\mathbb{R}$.

2. The Results

We have:

Lemma 1. Let $f:[a,b] \to \mathbb{R}$ be a Lebesgue integrable function and so that F(b) = 0, where $F(x) := \int_a^x f(t) dt$. Then we have

$$(2.1) \quad \int_{a}^{b} F^{2}(x) dx = \left| \int_{a}^{b} f(x) \left(\int_{a}^{x} F(s) ds \right) dx \right|$$

$$\leq \begin{cases} \int_{a}^{b} |f(x)| dx \int_{a}^{b} |F(s)| ds, \\ \left(\int_{a}^{b} |f(x)|^{p} dx \right)^{1/p} \left[\int_{a}^{b} \left(\int_{a}^{x} |F(s)| ds \right)^{q} dx \right]^{1/q}, \ p, q > 1, \ \frac{1}{p} + \frac{1}{q} = 1, \\ \operatorname{essup}_{x \in [a, b]} |f(x)| \int_{a}^{b} \left(\int_{a}^{x} |F(s)| ds \right) dx. \end{cases}$$

Proof. Using integration by parts we have

$$\int_{a}^{b} F^{2}(x) dx = \int_{a}^{b} F(x) F(x) dx = \int_{a}^{b} F(x) d \left(\int_{a}^{x} F(s) ds \right)$$

$$= F(x) \int_{a}^{x} F(s) ds \Big|_{a}^{b} - \int_{a}^{b} F'(x) \left(\int_{a}^{x} F(s) ds \right) dx$$

$$= F(b) \int_{a}^{b} F(s) ds - \int_{a}^{b} f(x) \left(\int_{a}^{x} F(s) ds \right) dx$$

$$= - \int_{a}^{b} f(x) \left(\int_{a}^{x} F(s) ds \right) dx = \left| \int_{a}^{b} f(x) \left(\int_{a}^{x} F(s) ds \right) dx \right|.$$

We also have

$$\begin{split} &\left| \int_{a}^{b} f\left(x\right) \left(\int_{a}^{x} F\left(s\right) ds \right) dx \right| \\ &\leq \int_{a}^{b} \left| f\left(x\right) \right| \left| \int_{a}^{x} F\left(s\right) ds \right| dx \leq \int_{a}^{b} \left| f\left(x\right) \right| \left(\int_{a}^{x} \left| F\left(s\right) \right| ds \right) dx \\ &\leq \max_{x \in [a,b]} \left(\int_{a}^{x} \left| F\left(s\right) \right| ds \right) \int_{a}^{b} \left| f\left(x\right) \right| dx = \int_{a}^{b} \left| F\left(s\right) \right| ds \int_{a}^{b} \left| f\left(x\right) \right| dx. \end{split}$$

Using Hölder's integral inequality we also have

$$\int_{a}^{b} |f(x)| \left(\int_{a}^{x} |F(s)| \, ds \right) dx \le \left(\int_{a}^{b} |f(x)|^{p} \, dx \right)^{1/p} \left[\int_{a}^{b} \left(\int_{a}^{x} |F(s)| \, ds \right)^{q} dx \right]^{1/q}$$

for p, q > 1 with $\frac{1}{p} + \frac{1}{q} = 1$, which proves the second branch of (2.1) Finally,

$$\int_{a}^{b}\left|f\left(x\right)\right|\left(\int_{a}^{x}\left|F\left(s\right)\right|ds\right)dx\leq\operatorname*{essup}_{x\in\left[a,b\right]}\left|f\left(x\right)\right|\int_{a}^{b}\left(\int_{a}^{x}\left|F\left(s\right)\right|ds\right)dx,$$

and the lemma is proved.

The following result is due to Ostrowski [24]:

Lemma 2. Let $f:[a,b] \to \mathbb{R}$ be a Lebesgue integrable function so that F(b)=0 and there exists $\alpha \in [0,1]$ such that

$$-\alpha \le f(x) \le 1 - \alpha \text{ for a.e. } x \in [a, b].$$

Then we have

(2.2)
$$\int_{a}^{b} |F(x)| dx \le \frac{1}{2} \alpha (1 - \alpha) (b - a)^{2} \le \frac{1}{8} (b - a)^{2}.$$

Corollary 1. With the assumptions of Lemma 2 we have

$$(2.3) \int_{a}^{b} F^{2}(x) dx \leq \frac{1}{2} \alpha (1 - \alpha) (b - a)^{2} \int_{a}^{b} |f(x)| dx \leq \frac{1}{8} (b - a)^{2} \int_{a}^{b} |f(x)| dx.$$

The proof follows by the first branch of (2.1) and by (2.2), namely

$$\int_{a}^{b} F^{2}\left(x\right) dx \leq \int_{a}^{b} \left|f\left(x\right)\right| dx \int_{a}^{b} \left|F\left(s\right)\right| ds \leq \frac{1}{2} \alpha \left(1 - \alpha\right) \left(b - a\right)^{2} \int_{a}^{b} \left|f\left(x\right)\right| dx.$$

Lemma 3. Let $h:[a,b] \to \mathbb{R}$ be a Lebesgue integrable function on [a,b] such that (2.4) $-\infty < \gamma \le h(x) \le \Gamma < \infty$ for a.e. on [a,b],

then we have the inequality

$$(2.5) \qquad \int_{a}^{b} \left| \int_{a}^{x} h\left(t\right) dt - \frac{x-a}{b-a} \int_{a}^{b} h\left(s\right) ds \right|^{2} dx$$

$$\leq \frac{1}{2} \left(b-a\right)^{2} \left(\frac{\frac{1}{b-a} \int_{a}^{b} h\left(s\right) ds - \gamma}{\Gamma - \gamma}\right) \left(\frac{\Gamma - \frac{1}{b-a} \int_{a}^{b} h\left(s\right) ds}{\Gamma - \gamma}\right)$$

$$\times \left(\Gamma - \gamma\right) \int_{a}^{b} \left| h\left(t\right) - \frac{1}{b-a} \int_{a}^{b} h\left(s\right) ds \right| dt$$

$$\leq \frac{1}{8} \left(b-a\right)^{2} \left(\Gamma - \gamma\right) \int_{a}^{b} \left| h\left(t\right) - \frac{1}{b-a} \int_{a}^{b} h\left(s\right) ds \right| dt.$$

Proof. Let

$$f\left(t\right):=\frac{1}{\Gamma-\gamma}\left[h\left(t\right)-\frac{1}{b-a}\int_{a}^{b}h\left(s\right)ds\right],\ t\in\left[a,b\right].$$

Then

$$F(x) = \frac{1}{\Gamma - \gamma} \int_{a}^{x} \left(h(t) - \frac{1}{b - a} \int_{a}^{b} h(s) ds \right) dt$$
$$= \frac{1}{\Gamma - \gamma} \left(\int_{a}^{x} h(t) dt - \frac{x - a}{b - a} \int_{a}^{b} h(s) ds \right)$$

for $x \in [a, b]$ and

$$F(b) = F(a) = 0.$$

Since $\gamma \leq h(x) \leq \Gamma < \infty$ for a.e. on [a, b], hence

$$(2.6) f(t) \leq \frac{1}{\Gamma - \gamma} \left(\Gamma - \frac{1}{b - a} \int_{a}^{b} h(s) ds \right) = 1 - \frac{\frac{1}{b - a} \int_{a}^{b} h(s) ds - \gamma}{\Gamma - \gamma}$$

and

(2.7)
$$-\frac{\frac{1}{b-a}\int_{a}^{b}h\left(s\right)ds-\gamma}{\Gamma-\gamma}=\frac{\gamma-\frac{1}{b-a}\int_{a}^{b}h\left(s\right)ds}{\Gamma-\gamma}\leq f\left(t\right)$$

for a.e. $t \in [a, b]$.

By denoting

$$\alpha := \frac{\frac{1}{b-a} \int_{a}^{b} h(s) ds - \gamma}{\Gamma - \gamma},$$

we have $\alpha \in [0,1]$ and $-\alpha \le f(t) \le 1-\alpha$ for a.e. $t \in [a,b]$. By employing the inequality (2.3) we get

$$\frac{1}{(\Gamma - \gamma)^2} \int_a^b \left| \int_a^x h(t) dt - \frac{x - a}{b - a} \int_a^b h(s) ds \right|^2 dx$$

$$\leq \frac{1}{2} \left(\frac{\frac{1}{b - a} \int_a^b h(s) ds - \gamma}{\Gamma - \gamma} \right) \left(\frac{\Gamma - \frac{1}{b - a} \int_a^b h(s) ds}{\Gamma - \gamma} \right) (b - a)^2$$

$$\times \frac{1}{\Gamma - \gamma} \int_a^b \left| h(t) - \frac{1}{b - a} \int_a^b h(s) ds \right| dt$$

$$\leq \frac{1}{8} (b - a)^2 \frac{1}{\Gamma - \gamma} \int_a^b \left| h(t) - \frac{1}{b - a} \int_a^b h(s) ds \right| dt,$$

which is equivalent to (2.5).

We have:

Corollary 2. Let $g:[a,b] \to \mathbb{R}$ be an absolutely continuous function on [a,b] such that

$$(2.8) \qquad \quad -\infty < \gamma \leq g'\left(x\right) \leq \Gamma < \infty \ \textit{for a.e. on } \left[a,b\right],$$

then we have the inequality

$$(2.9) \qquad \int_{a}^{b} \left| g\left(x\right) - \frac{\left(x-a\right)g\left(b\right) + \left(b-x\right)g\left(a\right)}{b-a} \right|^{2} dx$$

$$\leq \frac{1}{2} \left(b-a\right)^{2} \left(\frac{\frac{g\left(b\right) - g\left(a\right)}{b-a} - \gamma}{\Gamma - \gamma}\right) \left(\frac{\Gamma - \frac{g\left(b\right) - g\left(a\right)}{b-a}}{\Gamma - \gamma}\right)$$

$$\times \left(\Gamma - \gamma\right) \int_{a}^{b} \left| g'\left(t\right) - \frac{g\left(b\right) - g\left(a\right)}{b-a} \right| dt$$

$$\leq \frac{1}{8} \left(b-a\right)^{2} \left(\Gamma - \gamma\right) \int_{a}^{b} \left| g'\left(t\right) - \frac{g\left(b\right) - g\left(a\right)}{b-a} \right| dt.$$

Remark 1. Using the Cauchy-Bunyakovsky-Schwarz (CBS) inequality we get

$$(2.10) \qquad \left| \frac{1}{b-a} \int_{a}^{b} g\left(x\right) dx - \frac{g\left(a\right) + g\left(b\right)}{2} \right|^{2}$$

$$\leq \frac{1}{b-a} \int_{a}^{b} \left| g\left(x\right) - \frac{\left(x-a\right)g\left(b\right) + \left(b-x\right)g\left(a\right)}{b-a} \right|^{2} dx$$

$$\leq \frac{1}{2} \left(b-a\right) \left(\frac{\frac{g\left(b\right) - g\left(a\right)}{b-a} - \gamma}{\Gamma - \gamma} \right) \left(\frac{\Gamma - \frac{g\left(b\right) - g\left(a\right)}{b-a}}{\Gamma - \gamma} \right)$$

$$\times \left(\Gamma - \gamma\right) \int_{a}^{b} \left| g'\left(t\right) - \frac{g\left(b\right) - g\left(a\right)}{b-a} \right| dt$$

$$\leq \frac{1}{8} \left(b-a\right) \left(\Gamma - \gamma\right) \int_{a}^{b} \left| g'\left(t\right) - \frac{g\left(b\right) - g\left(a\right)}{b-a} \right| dt.$$

Theorem 1. Let $f:[a,b] \to \mathbb{R}$ be a Lebesgue integrable function on [a,b] such that there exists the real numbers m < M with the property

$$(2.11) -\infty < m \le f(x) \le M < \infty \text{ for a.e. on } [a, b],$$

and $g:[a,b]\to\mathbb{R}$ is absolutely continuous with $g'\in L_2[a,b]$, then we have the inequality

$$(2.12) \quad |C(f,g)|^{2} \leq \frac{1}{2} \|g'\|_{[a,b],2}^{2} \left(\frac{\frac{1}{b-a} \int_{a}^{b} f(s) \, ds - m}{M-m} \right) \left(\frac{M - \frac{1}{b-a} \int_{a}^{b} f(s) \, ds}{M-m} \right)$$

$$\times (M-m) \int_{a}^{b} \left| f(t) - \frac{1}{b-a} \int_{a}^{b} f(s) \, ds \right| dt$$

$$\leq \frac{1}{8} (M-m) \|g'\|_{[a,b],2}^{2} \int_{a}^{b} \left| f(t) - \frac{1}{b-a} \int_{a}^{b} f(s) \, ds \right| dt$$

$$\leq \frac{1}{16} (M-m)^{2} (b-a) \|g'\|_{[a,b],2}^{2}.$$

Proof. Integrating by parts, we have

$$\frac{1}{b-a} \int_{a}^{b} \left(\int_{a}^{x} f(t) dt - \frac{x-a}{b-a} \int_{a}^{b} f(s) ds \right) g'(x) dx$$

$$= \frac{1}{b-a} \left[\left(\int_{a}^{x} f(t) dt - \frac{x-a}{b-a} \int_{a}^{b} f(s) ds \right) g(x) \right]_{a}^{b}$$

$$- \int_{a}^{b} g(x) \left(f(x) - \frac{1}{b-a} \int_{a}^{b} f(s) ds \right) dx$$

$$= -\frac{1}{b-a} \int_{a}^{b} f(x) g(x) dx + \frac{1}{b-a} \int_{a}^{b} f(s) ds \frac{1}{b-a} \int_{a}^{b} g(x) dx,$$

which gives that

(2.13)
$$C(f,g) = \frac{1}{b-a} \int_{a}^{b} \left(\frac{x-a}{b-a} \int_{a}^{b} f(s) \, ds - \int_{a}^{x} f(t) \, dt \right) g'(x) \, dx.$$

Using (CBS) integral inequality and the inequality (2.5), we have

$$\begin{aligned} |C(f,g)|^2 &= \frac{1}{(b-a)^2} \left| \int_a^b \left(\frac{x-a}{b-a} \int_a^b f(s) \, ds - \int_a^x f(t) \, dt \right) g'(x) \, dx \right|^2 \\ &\leq \frac{1}{(b-a)^2} \int_a^b \left| \frac{x-a}{b-a} \int_a^b f(s) \, ds - \int_a^x f(t) \, dt \right|^2 \|g'\|_{[a,b],2}^2 \\ &\leq \frac{1}{2} \|g'\|_{[a,b],2}^2 \left(\frac{\frac{1}{b-a} \int_a^b f(s) \, ds - m}{M-m} \right) \left(\frac{M - \frac{1}{b-a} \int_a^b f(s) \, ds}{M-m} \right) \\ &\times (M-m) \int_a^b \left| f(t) - \frac{1}{b-a} \int_a^b f(s) \, ds \right| \, dt \\ &\leq \frac{1}{8} (M-m) \|g'\|_{[a,b],2}^2 \int_a^b \left| f(t) - \frac{1}{b-a} \int_a^b f(s) \, ds \right| \, dt, \end{aligned}$$

which proves the first and second inequality in (2.12).

By (CBS) integral inequality we also have

$$\left(\int_{a}^{b} \left| f(t) - \frac{1}{b-a} \int_{a}^{b} f(s) \, ds \right| dt \right)^{2} \le (b-a) \int_{a}^{b} \left| f(t) - \frac{1}{b-a} \int_{a}^{b} f(s) \, ds \right|^{2} dt$$

$$= (b-a) \int_{a}^{b} f^{2}(t) \, dt - \left(\int_{a}^{b} f(s) \, ds \right)^{2}$$

$$\le \frac{1}{4} (b-a)^{2} (M-m)^{2},$$

where for the last inequality we used Grüss' inequality (1.2) for g = f. This proves the last part of (2.12).

3. Related Results

If we use the unweighted version of (1.7), we have

(3.1)
$$\left| \frac{1}{b-a} \int_{a}^{b} \phi(t) \psi(t) dt - \frac{1}{b-a} \int_{a}^{b} \phi(t) dt \frac{1}{b-a} \int_{a}^{b} \psi(t) dt \right|$$

$$\leq \frac{1}{2} (M-m) \frac{1}{b-a} \int_{a}^{b} \left| \psi(t) - \frac{1}{b-a} \int_{a}^{b} \psi(s) ds \right| dt$$

where ϕ is integrable and $m \leq \phi(t) \leq M$ for a.e. $t \in [a, b]$ and ψ integrable.

Lemma 4. Let $h:[a,b] \to \mathbb{R}$ be a Lebesgue integrable function and so that H(b) = 0, where $H(x) := \int_a^x h(t) dt$. If there exists the constants k < K such that

(3.2)
$$k \leq \int_{a}^{x} H(t) dt \leq K \text{ for a.e. } x \in [a, b],$$

then we have

(3.3)
$$\int_{a}^{b} H^{2}(x) dx \leq \frac{1}{2} (K - k) \int_{a}^{b} |h(t)| dt.$$

Proof. If we use the equality in (2.1) and (3.1), then we get

$$\frac{1}{b-a} \int_{a}^{b} F^{2}(x) dx
= \left| \frac{1}{b-a} \int_{a}^{b} f(x) \left(\int_{a}^{x} F(s) ds \right) dx \right|
= \left| \frac{1}{b-a} \int_{a}^{b} f(x) \left(\int_{a}^{x} F(s) ds \right) dx - \frac{1}{b-a} \int_{a}^{b} f(x) \frac{1}{b-a} \int_{a}^{b} \left(\int_{a}^{x} F(s) ds \right) dx \right|
\leq \frac{1}{2} (K-k) \frac{1}{b-a} \int_{a}^{b} \left| f(t) - \frac{1}{b-a} \int_{a}^{b} f(s) ds \right| dt
= \frac{1}{2} (K-k) \frac{1}{b-a} \int_{a}^{b} \left| f(t) \right| dt,$$

which is equivalent to (3.3).

Lemma 5. Let $f:[a,b] \to \mathbb{R}$ be a Lebesgue integrable function such that there exists the constants n, N with the property

$$(3.4) n(b-a) \le \int_{a}^{x} F(t) dt - \frac{1}{2} (b-a) \int_{a}^{b} f(s) ds \le N(b-a),$$

for a.e. $x \in [a, b]$, then

(3.5)
$$\int_{a}^{b} \left| \int_{a}^{x} f(t) dt - \frac{x-a}{b-a} \int_{a}^{b} f(s) ds \right|^{2} dx$$

$$\leq \frac{1}{2} (N-n) (b-a) \int_{a}^{b} \left| f(t) - \frac{1}{b-a} \int_{a}^{b} f(s) ds \right| dt.$$

The proof follows by Lemma 4 for the function $h(t) = f(t) - \frac{1}{b-a} \int_a^b f(s) ds$, $t \in [a, b]$.

Theorem 2. Let $f:[a,b] \to \mathbb{R}$ be a Lebesgue integrable function on [a,b] such that there exists the real numbers n < N with the property (3.4) and $g:[a,b] \to \mathbb{R}$ is absolutely continuous with $g' \in L_2[a,b]$, then we have the inequality

$$(3.6) |C(f,g)|^{2} \leq \frac{1}{2} (N-n) ||g'||_{[a,b],2}^{2} \frac{1}{b-a} \int_{a}^{b} |f(t) - \frac{1}{b-a} \int_{a}^{b} f(s) ds| dt.$$

Proof. As in the proof of Theorem 1 we have

$$|C(f,g)|^{2} = \frac{1}{(b-a)^{2}} \left| \int_{a}^{b} \left(\frac{x-a}{b-a} \int_{a}^{b} f(s) \, ds - \int_{a}^{x} f(t) \, dt \right) g'(x) \, dx \right|^{2}$$

$$\leq \frac{1}{(b-a)^{2}} \int_{a}^{b} \left| \frac{x-a}{b-a} \int_{a}^{b} f(s) \, ds - \int_{a}^{x} f(t) \, dt \right|^{2} \|g'\|_{[a,b],2}^{2}.$$

By making use of the inequality (3.5) we deduce the desired result (3.6).

Corollary 3. Let $f:[a,b] \to \mathbb{R}$ be a Lebesgue integrable function on [a,b] such that

(3.7)
$$\left\| \frac{1}{b-a} \int_{a}^{x} F(t) dt - \frac{1}{2} \int_{a}^{b} f(s) ds \right\|_{[a,b],\infty} < \infty$$

and $g:[a,b]\to\mathbb{R}$ is absolutely continuous with $g'\in L_2[a,b]$, then we have the inequality

$$(3.8) |C(f,g)|^{2} \leq ||g'||_{[a,b],2}^{2} \left\| \frac{1}{b-a} \int_{a}^{x} F(t) dt - \frac{1}{2} \int_{a}^{b} f(s) ds \right\|_{[a,b],\infty}$$

$$\times \frac{1}{b-a} \int_{a}^{b} \left| f(t) - \frac{1}{b-a} \int_{a}^{b} f(s) ds \right| dt.$$

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