

# RIEMANN-STIELTJES INTEGRAL INEQUALITIES OF MODIFIED TRAPEZOID TYPE

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ABSTRACT. In this paper we provide some bounds for the error in approximating the Riemann-Stieltjes integral  $\int_a^b f(t)g(t)du(t)$  by the modified trapezoidal rule

$$f(a) \int_a^x g(t) du(t) + f(b) \int_x^b g(t) du(t)$$

under various assumptions for the integrands  $f$  and  $g$ , and the integrator  $u$  for which the above integral exists. Applications for continuous functions of selfadjoint operators in Hilbert spaces are provided as well.

## 1. INTRODUCTION

For two functions  $f, u : [a, b] \rightarrow \mathbb{R}$  and  $x \in [a, b]$ , consider the *generalized Ostrowski functional* (see, [5]):

$$(1.1) \quad \theta(f, u; a, x, b) := [u(b) - u(a)]f(x) - \int_a^b f(t) du(t),$$

where the Riemann-Stieltjes integral  $\int_a^b f(t) du(t)$  is assumed to exist.

In [7], the author proved the following inequality

$$(1.2) \quad |\theta(f, u; a, x, b)| \leq H \left[ \frac{1}{2}(b-a) + \left| x - \frac{a+b}{2} \right| \right]^r \bigvee_a^b(u)$$

for all  $x \in [a, b]$ , where  $f : [a, b] \rightarrow \mathbb{R}$  is of  $r$ - $H$ -Hölder type,  $u$  a function of bounded variation and  $\bigvee_a^b(u)$  is its total variation on  $[a, b]$ . We recall this to mean,

$$(1.3) \quad |f(x) - f(y)| \leq H|x - y|^r \quad \text{for any } x, y \in [a, b];$$

where  $H > 0$ ,  $r \in (0, 1]$  are given. He has shown also that the constant  $\frac{1}{2}$ , the coefficient of  $(b-a)$ , is the best possible for all  $r \in (0, 1]$ .

In [5], by the use of a different technique, the author has proved the following complementary result

$$(1.4) \quad |\theta(f, u; a, x, b)| \leq H \left[ (x-a)^r \bigvee_a^x(f) + (b-x)^r \bigvee_x^b(f) \right]$$

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$$\leq \begin{cases} H [(x-a)^r + (b-x)^r] \left[ \frac{1}{2} \bigvee_a^b(f) + \frac{1}{2} \left| \bigvee_a^x(f) - \bigvee_x^b(f) \right| \right], \\ H [(x-a)^{qr} + (b-x)^{qr}]^{\frac{1}{q}} \left[ \left( \bigvee_a^x(f) \right)^p + \left( \bigvee_x^b(f) \right)^p \right]^{\frac{1}{p}} \\ \quad \text{where } p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ H \left[ \frac{1}{2} (b-a) + \left| x - \frac{a+b}{2} \right| \right]^r \bigvee_a^b(f), \end{cases}$$

provided  $f$  is a mapping of bounded variation and  $u$  is of Hölder type with the constant  $r \in (0, 1]$  and  $H > 0$ .

In 2000, Dragomir et al. [10] have also considered another approach in approximating the Riemann-Stieltjes integral. Namely, they introduced the *generalized trapezoid functional*

$$(1.5) \quad GT(f, u; a, x, b) := [u(x) - u(a)]f(a) + [u(b) - u(x)]f(b) - \int_a^b f(t) du(t)$$

and using the identity

$$(1.6) \quad GT(f, u; a, x, b) = \int_a^b (u(t) - u(x)) df(t)$$

they proved the result

$$(1.7) \quad |GT(f, u; a, x, b)| \leq H \left[ \frac{1}{2} (b-a) + \left| x - \frac{a+b}{2} \right| \right]^r \bigvee_a^b(f),$$

provided  $u$  is of  $r$ - $H$ -Hölder type ( $H > 0$ ,  $r \in (0, 1]$ ) and  $f$  is of bounded variation. Here the constant  $\frac{1}{2}$ , the coefficient of  $(b-a)$ , is also sharp. A partitioning of the interval of integration allowed the estimation of the error to be determined, enabling *a priori* knowledge for a desired accuracy.

In [4], Cerone and Dragomir obtained the following result for the *generalized trapezoid functional*:

**Theorem 1.** *Let  $f : [a, b] \rightarrow \mathbb{R}$  be a function of  $r$ - $H$ -Hölder type and  $u : [a, b] \rightarrow \mathbb{R}$  a function of bounded variation on  $[a, b]$ . Then*

$$(1.8) \quad |GT(f; u, a, x, b)| \leq H \begin{cases} \left[ (x-a)^r \bigvee_a^x(u) + (b-x)^r \bigvee_x^b(u) \right] \\ \left[ H \bigvee_a^b(u) \left[ \frac{1}{2} + \left| \frac{x - \frac{a+b}{2}}{b-a} \right| \right]^r (b-a)^r, \right. \\ \left. H \left[ \left( \bigvee_a^x(u) \right)^\beta + \left( \bigvee_x^b(u) \right)^\beta \right]^{\frac{1}{\beta}} \left[ \left( \frac{x-a}{b-a} \right)^{\alpha r} + \left( \frac{b-x}{b-a} \right)^{\alpha r} \right]^{\frac{1}{\alpha}} (b-a)^r \right. \\ \quad \left. \text{where } \alpha > 1, \frac{1}{\alpha} + \frac{1}{\beta} = 1; \right. \\ \left. H \left[ \frac{1}{2} \bigvee_a^b(u) + \frac{1}{2} \left| \bigvee_a^x(u) - \bigvee_x^b(u) \right| \right] \left[ \left( \frac{x-a}{b-a} \right)^r + \left( \frac{b-x}{b-a} \right)^r \right] (b-a)^r, \right. \end{cases}$$

for all  $x \in [a, b]$ .

For some trapezoid type inequalities, see [2]-[10] and [12]-[13].  
We consider now the more general functional

$$GT(f, g, u; a, x, b) := f(a) \int_a^x g(t) du(t) + f(b) \int_x^b g(t) du(t) - \int_a^b f(t) g(t) du(t)$$

for functions for which the Riemann-Stieltjes integral exist and  $x \in [a, b]$ .

In particular, for  $g \equiv 1$ , we have

$$GT(f, 1, u; a, x, b) = GT(f; u, a, x, b).$$

Motivated by the above results, in this paper we establish some inequalities for the quantity  $GT(f, g, u; a, x, b)$  under various assumptions for the functions involved. Applications for continuous functions of selfadjoint operators in Hilbert spaces are provided as well.

## 2. INEQUALITIES FOR INTEGRANDS OF BOUNDED VARIATION

Assume that  $u, f : [a, b] \rightarrow \mathbb{C}$ . If the Riemann-Stieltjes integral  $\int_a^b f(u) du(t)$  exists, we write for simplicity, like in [1, p. 142] that  $f \in \mathcal{R}_{\mathbb{C}}(u, [a, b])$ , or  $\mathcal{R}_{\mathbb{C}}(u)$  when the interval is implicitly known. If the functions  $u, f$  are real valued, then we write  $f \in \mathcal{R}(u, [a, b])$ , or  $\mathcal{R}(u)$ .

We start with the following simple fact, see also :

**Lemma 1.** *Let  $f, g, v : [a, b] \rightarrow \mathbb{C}$ ,  $\lambda, \mu \in \mathbb{C}$  and  $x \in [a, b]$ . If  $f, g \in \mathcal{R}_{\mathbb{C}}(v, [a, x]) \cap \mathcal{R}_{\mathbb{C}}(v, [x, b])$ , then  $f, g \in \mathcal{R}_{\mathbb{C}}(v, [a, b])$  and*

$$(2.1) \quad \begin{aligned} \int_a^b f(t) g(t) dv(t) &= \lambda \int_a^x g(t) dv(t) + \mu \int_x^b g(t) dv(t) \\ &\quad + \int_a^x [f(t) - \lambda] g(t) dv(t) + \int_x^b [f(t) - \mu] g(t) dv(t) \\ &= \mu \int_a^b g(t) dv(t) + (\lambda - \mu) \int_a^x g(t) dv(t) \\ &\quad + \int_a^x [f(t) - \lambda] g(t) dv(t) + \int_x^b [f(t) - \mu] g(t) dv(t). \end{aligned}$$

In particular, for  $\mu = \lambda$ , we have

$$(2.2) \quad \begin{aligned} \int_a^b f(t) g(t) dv(t) &= \lambda \int_a^b g(t) dv(t) \\ &\quad + \int_a^x [f(t) - \lambda] g(t) dv(t) + \int_x^b [f(t) - \lambda] g(t) dv(t) \\ &= \lambda \int_a^b g(t) dv(t) + \int_a^b [f(t) - \lambda] g(t) dv(t). \end{aligned}$$

*Proof.* The integrability follows by Theorem 7. 4 from [1] which says that if a function is Riemann-Stieltjes integrable on the intervals  $[a, x]$ ,  $[x, b]$  with  $x \in [a, b]$ , then it is integrable on the whole interval  $[a, b]$ .

Using the properties of the Riemann-Stieltjes integral, we have

$$\begin{aligned} & \int_a^x [f(t) - \lambda] g(t) dv(t) + \int_x^b [f(t) - \mu] g(t) dv(t) \\ &= \int_a^x f(t) g(t) dv(t) - \lambda \int_a^x g(t) dv(t) + \int_x^b f(t) g(t) dv(t) - \mu \int_x^b g(t) dv(t) \\ &= \int_a^b f(t) g(t) dv(t) - \lambda \int_a^x g(t) dv(t) - \mu \int_x^b g(t) dv(t), \end{aligned}$$

which is equivalent to the first equality in (2.1).

The rest is obvious.  $\square$

**Corollary 1.** *Assume that  $f, v : [a, b] \rightarrow \mathbb{C}$  and  $x \in [a, b]$  are such that  $f \in \mathcal{R}_{\mathbb{C}}(v, [a, x]) \cap \mathcal{R}_{\mathbb{C}}(v, [x, b])$ . Then for any  $\lambda, \mu \in \mathbb{C}$  we have the equality*

$$(2.3) \quad \begin{aligned} \int_a^b f(t) dv(t) &= \lambda[v(x) - v(a)] + \mu[v(b) - v(x)] \\ &\quad + \int_a^x [f(t) - \lambda] dv(t) + \int_x^b [f(t) - \mu] dv(t). \end{aligned}$$

In particular, for  $\mu = \lambda$ , we have

$$(2.4) \quad \begin{aligned} \int_a^b f(t) dv(t) &= \lambda[v(b) - v(a)] \\ &\quad + \int_a^x [f(t) - \lambda] dv(t) + \int_x^b [f(t) - \lambda] dv(t) \\ &= \lambda[v(b) - v(a)] + \int_a^b [f(t) - \lambda] dv(t). \end{aligned}$$

The proof follows by Lemma 1 for  $g(t) = 1, t \in [a, b]$ .

**Remark 1.** *We observe that, see [1, Theorem 7.27], if  $f, g \in \mathcal{C}_{\mathbb{C}}[a, b]$ , namely, are continuous on  $[a, b]$  and  $v \in \mathcal{BV}_{\mathbb{C}}[a, b]$ , namely of bounded variation on  $[a, b]$ , then for any  $x \in [a, b]$  the Riemann-Stieltjes integrals in Lemma 1 exist and the equalities (2.1) and (2.2) hold.*

If we take  $\lambda = f(a)$  and  $\mu = f(b)$  in (2.1) we get for  $x \in [a, b]$  that

$$(2.5) \quad \begin{aligned} \int_a^b f(t) g(t) du(t) &= f(a) \int_a^x g(t) du(t) + f(b) \int_x^b g(t) du(t) \\ &\quad + \int_a^x [f(t) - f(a)] g(t) du(t) + \int_x^b [f(t) - f(b)] g(t) du(t). \end{aligned}$$

In particular, for  $g(t) = 1, t \in [a, b]$ , we have for  $x \in [a, b]$  that

$$(2.6) \quad \begin{aligned} \int_a^b f(t) du(t) &= [u(x) - u(a)] f(a) + [u(b) - u(x)] f(b) \\ &\quad + \int_a^x [f(t) - f(a)] du(t) + \int_x^b [f(t) - f(b)] du(t). \end{aligned}$$

We have:

**Theorem 2.** Assume that  $f, g \in \mathcal{C}_{\mathbb{C}}[a, b]$  and  $u \in \mathcal{BV}_{\mathbb{C}}[a, b]$ . If  $f \in \mathcal{BV}_{\mathbb{C}}[a, b]$ , then

$$\begin{aligned}
 (2.7) \quad |GT(f, g, u; a, x, b)| & \\
 & \leq \bigvee_a^x(f) \int_a^x |g(t)| d \left( \bigvee_a^t(u) \right) + \bigvee_x^b(f) \int_x^b |g(t)| d \left( \bigvee_a^t(u) \right) \\
 & \leq \frac{1}{2} \left( \bigvee_a^b(f) + \left| \bigvee_a^x(f) - \bigvee_x^b(f) \right| \right) \int_a^b |g(t)| d \left( \bigvee_a^t(u) \right) \\
 & \leq \frac{1}{2} \left( \bigvee_a^b(f) + \left| \bigvee_a^x(f) - \bigvee_x^b(f) \right| \right) \max_{t \in [a, b]} |g(t)| \bigvee_a^b(u)
 \end{aligned}$$

for all  $x \in [a, b]$ .

*Proof.* It is well known that if  $p \in \mathcal{R}(u, [a, b])$  where  $u \in \mathcal{BV}_{\mathbb{C}}[a, b]$  then we have [1, p. 177]

$$(2.8) \quad \left| \int_a^b p(t) du(t) \right| \leq \int_a^b |p(t)| d \left( \bigvee_a^t(u) \right) \leq \sup_{t \in [a, b]} |p(t)| \bigvee_a^b(u).$$

Using the representation (2.5) we have

$$\begin{aligned}
 (2.9) \quad & \left| \int_a^b f(t) g(t) du(t) - f(a) \int_a^x g(t) du(t) - f(b) \int_x^b g(t) du(t) \right| \\
 & \leq \left| \int_a^x [f(t) - f(a)] g(t) du(t) \right| + \left| \int_x^b [f(t) - f(b)] g(t) du(t) \right| \\
 & \leq \int_a^x |f(t) - f(a)| |g(t)| d \left( \bigvee_a^t(u) \right) + \int_x^b |f(t) - f(b)| |g(t)| d \left( \bigvee_a^t(u) \right) \\
 & \qquad \qquad \qquad =: B(f, g, u; x)
 \end{aligned}$$

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

Since  $f$  is of bounded variation on  $[a, b]$ , hence

$$|f(t) - f(a)| \leq \bigvee_a^t(f) \text{ for } t \in [a, x]$$

and

$$|f(t) - f(b)| \leq \bigvee_t^b(f) \text{ for } t \in [x, b],$$

which gives

$$\begin{aligned}
& B(f, g, u; x) \\
& \leq \int_a^x |g(t)| \left( \bigvee_a^t(f) \right) d \left( \bigvee_a^t(u) \right) + \int_x^b |g(t)| \bigvee_t^b(f) d \left( \bigvee_a^t(u) \right) \\
& \leq \bigvee_a^x(f) \int_a^x |g(t)| d \left( \bigvee_a^t(u) \right) + \bigvee_x^b(f) \int_x^b |g(t)| d \left( \bigvee_a^t(u) \right) \\
& \leq \max \left\{ \bigvee_a^x(f), \bigvee_x^b(f) \right\} \int_a^b |g(t)| d \left( \bigvee_a^t(u) \right) \\
& = \left( \frac{1}{2} \bigvee_a^b(f) + \frac{1}{2} \left| \bigvee_a^x(f) - \bigvee_x^b(f) \right| \right) \int_a^b |g(t)| d \left( \bigvee_a^t(u) \right).
\end{aligned}$$

This proves the first and second inequality in (2.7).

The last part of (2.7) is obvious.  $\square$

**Corollary 2.** *If  $p \in [a, b]$  is such that  $\bigvee_a^p(f) = \bigvee_p^b(f)$ , then*

$$\begin{aligned}
(2.10) \quad & |GT(f, g, u; a, p, b)| \\
& \leq \frac{1}{2} \bigvee_a^b(f) \int_a^b |g(t)| d \left( \bigvee_a^t(u) \right) \leq \frac{1}{2} \max_{t \in [a, b]} |g(t)| \bigvee_a^b(f) \bigvee_a^b(u).
\end{aligned}$$

**Remark 2.** *In particular, for  $g(t) = 1$ ,  $t \in [a, b]$ , we have for  $x \in [a, b]$  that*

$$\begin{aligned}
(2.11) \quad & |GT(f; u, a, x, b)| \leq \bigvee_a^x(f) \bigvee_a^x(u) + \bigvee_x^b(f) \bigvee_x^b(u) \\
& \leq \begin{cases} \frac{1}{2} \left( \bigvee_a^b(f) + \left| \bigvee_a^x(f) - \bigvee_x^b(f) \right| \right) \bigvee_a^b(u) \\ \frac{1}{2} \left( \bigvee_a^b(u) + \left| \bigvee_a^x(u) - \bigvee_x^b(u) \right| \right) \bigvee_a^b(f) \end{cases} \leq \bigvee_a^b(f) \bigvee_a^b(u).
\end{aligned}$$

*If  $p \in [a, b]$  is such that  $\bigvee_a^p(f) = \bigvee_p^b(f)$ , then*

$$(2.12) \quad |GT(f; u, a, p, b)| \leq \frac{1}{2} \bigvee_a^b(f) \bigvee_a^b(u).$$

*If  $m \in [a, b]$  is such that  $\bigvee_a^m(u) = \bigvee_m^b(u)$ , then*

$$(2.13) \quad |GT(f; u, a, m, b)| \leq \frac{1}{2} \bigvee_a^b(f) \bigvee_a^b(u).$$

**Corollary 3.** *Assume that  $f \in \mathcal{C}_{\mathbb{C}}[a, b] \cap \mathcal{BV}_{\mathbb{C}}[a, b]$  and  $u \in \mathcal{BV}_{\mathbb{C}}[a, b]$ . If  $g$  is such that  $|g|$  is convex on  $[a, b]$ , then for all  $x \in [a, b]$*

$$(2.14) \quad |GT(f, g, u; a, x, b)| \leq \frac{1}{2(b-a)} \left( \bigvee_a^b(f) + \left| \bigvee_a^x(f) - \bigvee_x^b(f) \right| \right) \\ \times \left[ |g(a)| \int_a^b \left( \bigvee_a^t(u) \right) dt + |g(b)| \int_a^b \left( \bigvee_t^b(u) \right) dt \right] \\ \leq \frac{|g(a)| + |g(b)|}{2} \left( \bigvee_a^b(f) + \left| \bigvee_a^x(f) - \bigvee_x^b(f) \right| \right) \bigvee_a^b(u).$$

*Proof.* Since  $|g|$  is convex on  $[a, b]$ , then

$$|g(t)| = \left| g\left(\frac{(b-t)a + (t-a)b}{b-a}\right) \right| \leq \frac{(b-t)|g(a)| + (t-a)|g(b)|}{b-a}$$

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

Since  $\bigvee_a^t(u)$  is monotonic nondecreasing, then

$$(2.15) \quad \int_a^b |g(t)| d\left(\bigvee_a^t(u)\right) \\ \leq \int_a^b \left[ \frac{(b-t)|g(a)| + (t-a)|g(b)|}{b-a} \right] d\left(\bigvee_a^t(u)\right) \\ = \frac{|g(a)|}{b-a} \int_a^b (b-t) d\left(\bigvee_a^t(u)\right) + \frac{|g(b)|}{b-a} \int_a^b (t-a) d\left(\bigvee_a^t(u)\right).$$

Using the integration by parts formula, we have

$$\int_a^b (b-t) d\left(\bigvee_a^t(u)\right) = (b-t) \bigvee_a^t(u) \Big|_a^b + \int_a^b \left(\bigvee_a^t(u)\right) dt = \int_a^b \left(\bigvee_a^t(u)\right) dt$$

and

$$\int_a^b (t-a) d\left(\bigvee_a^t(u)\right) = (t-a) \bigvee_a^t(u) \Big|_a^b - \int_a^b \left(\bigvee_a^t(u)\right) dt \\ = (b-a) \bigvee_a^b(u) - \int_a^b \left(\bigvee_a^t(u)\right) dt \\ = \int_a^b \left(\bigvee_a^b(u) - \bigvee_a^t(u)\right) dt = \int_a^b \left(\bigvee_t^b(u)\right) dt.$$

By using the second inequality in (2.7) we get the first inequality in (2.14).

Also, observe that

$$\int_a^b \left(\bigvee_a^t(u)\right) dt \leq (b-a) \bigvee_a^b(u) \quad \text{and} \quad \int_a^b \left(\bigvee_t^b(u)\right) dt \leq (b-a) \bigvee_a^b(u),$$

which proves the last part of (2.14).  $\square$

**Remark 3.** If  $p \in [a, b]$  is such that  $\mathcal{V}_a^p(f) = \mathcal{V}_p^b(f)$ , then

$$(2.16) \quad |GT(f, g, u; a, p, b)| \\ \leq \frac{1}{2(b-a)} \mathcal{V}_a^b(f) \left[ |g(a)| \int_a^b \left( \mathcal{V}_a^t(u) \right) dt + |g(b)| \int_a^b \left( \mathcal{V}_t^b(u) \right) dt \right] \\ \leq \frac{|g(a)| + |g(b)|}{2} \mathcal{V}_a^b(f) \mathcal{V}_a^b(u).$$

### 3. INEQUALITIES FOR LIPSCHITZIAN INTEGRANDS

The following result also holds:

**Theorem 3.** Assume that  $f$  satisfies the end-point Lipschitzian conditions

$$(3.1) \quad |f(t) - f(a)| \leq L_a(t-a)^\alpha \quad \text{and} \quad |f(b) - f(t)| \leq L_b(b-t)^\beta$$

for any  $t \in (a, b)$  where the constants  $L_a, L_b > 0$  and  $\alpha, \beta > 0$  are given. If  $g \in \mathcal{C}_{\mathbb{C}}[a, b]$  and  $u \in \mathcal{BV}_{\mathbb{C}}[a, b]$ , then for any  $x \in [a, b]$

$$(3.2) \quad |GT(f, g, u; a, x, b)| \\ \leq L_a \int_a^x (t-a)^\alpha |g(t)| d \left( \mathcal{V}_a^t(u) \right) + L_b \int_x^b (b-t)^\beta |g(t)| d \left( \mathcal{V}_a^t(u) \right) \\ \leq \alpha L_a \max_{t \in [a, x]} |g(t)| \int_a^x (t-a)^{\alpha-1} \left( \mathcal{V}_a^t(u) \right) dt \\ + \beta L_b \max_{t \in [x, b]} |g(t)| \int_x^b (b-t)^{\beta-1} \left( \mathcal{V}_a^t(u) \right) dt \\ \leq \max_{t \in [a, b]} |g(t)| \left[ \alpha L_a \int_a^x (t-a)^{\alpha-1} \left( \mathcal{V}_a^t(u) \right) dt + \beta L_b \int_x^b (b-t)^{\beta-1} \left( \mathcal{V}_a^t(u) \right) dt \right] \\ \leq \max_{t \in [a, b]} |g(t)| \left[ (x-a)^\alpha L_a \mathcal{V}_a^x(u) + (b-x)^\beta L_b \mathcal{V}_x^b(u) \right] \\ \leq \frac{1}{2} \max_{t \in [a, b]} |g(t)| \left[ L_a (x-a)^\alpha + L_b (b-x)^\beta \right] \left( \mathcal{V}_a^b(u) + \left| \mathcal{V}_a^x(u) - \mathcal{V}_x^b(u) \right| \right).$$



*Proof.* Since  $f$  satisfies the condition (3.1) on  $[a, b]$ , hence

$$\begin{aligned}
(3.3) \quad & \left| \int_a^b f(t) g(t) du(t) - f(a) \int_a^x g(t) du(t) - f(b) \int_x^b g(t) du(t) \right| \\
& \leq \left| \int_a^x [f(t) - f(a)] g(t) du(t) \right| + \left| \int_x^b [f(t) - f(b)] g(t) du(t) \right| \\
& \leq \int_a^x |f(t) - f(a)| |g(t)| d\left(\bigvee_a^t(u)\right) + \int_x^b |f(t) - f(b)| |g(t)| d\left(\bigvee_a^t(u)\right) \\
& \leq L_a \int_a^x (t-a)^\alpha |g(t)| d\left(\bigvee_a^t(u)\right) + L_b \int_x^b (b-t)^\beta |g(t)| d\left(\bigvee_a^t(u)\right) \\
& \leq L_a \max_{t \in [a, x]} |g(t)| \int_a^x (t-a)^\alpha d\left(\bigvee_a^t(u)\right) \\
& \quad + L_b \max_{t \in [x, b]} |g(t)| \int_x^b (b-t)^\beta d\left(\bigvee_a^t(u)\right) =: C(g, u; x),
\end{aligned}$$

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

Using the integration by parts formula for the Riemann-Stieltjes integral, we have

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

and

$$\begin{aligned}
\int_x^b (b-t)^\beta d\left(\bigvee_x^t(u)\right) & = (b-t)^\beta \bigvee_x^t(u) \Big|_x^b + \beta \int_x^b (b-t)^{\beta-1} \left(\bigvee_x^t(u)\right) dt \\
& = \beta \int_x^b (b-t)^{\beta-1} \left(\bigvee_x^t(u)\right) dt,
\end{aligned}$$

which implies that

$$\begin{aligned} C(g, u; x) &\leq \alpha L_a \max_{t \in [a, x]} |g(t)| \int_a^x (t-a)^{\alpha-1} \binom{x}{t}(u) dt \\ &\quad + \beta L_b \max_{t \in [x, b]} |g(t)| \int_x^b (b-t)^{\beta-1} \binom{t}{x}(u) dt \end{aligned}$$

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

The last part of (3.2) is obvious.  $\square$

**Corollary 4.** *With the assumptions of Theorem 3 and if  $m \in [a, b]$  is such that  $V_a^m(u) = V_m^b(u)$ , then*

$$\begin{aligned} (3.4) \quad &|GT(f, g, u; a, m, b)| \\ &\leq L_a \int_a^m (t-a)^\alpha |g(t)| d \binom{t}{a}(u) + L_b \int_m^b (b-t)^\beta |g(t)| d \binom{t}{a}(u) \\ &\leq \alpha L_a \max_{t \in [a, m]} |g(t)| \int_a^m (t-a)^{\alpha-1} \binom{m}{t}(u) dt \\ &\quad + \beta L_b \max_{t \in [m, b]} |g(t)| \int_m^b (b-t)^{\beta-1} \binom{t}{m}(u) dt \\ &\leq \max_{t \in [a, b]} |g(t)| \left[ \alpha L_a \int_a^m (t-a)^{\alpha-1} \binom{m}{t}(u) dt + \beta L_b \int_m^b (b-t)^{\beta-1} \binom{t}{m}(u) dt \right] \\ &\leq \frac{1}{2} \max_{t \in [a, b]} |g(t)| \left[ L_a (m-a)^\alpha + L_b (b-m)^\beta \right] \binom{b}{a}(u). \end{aligned}$$

**Remark 4.** *If we take  $g(t) = 1$  in (3.2), then we get*

$$\begin{aligned} (3.5) \quad &|GT(f; u, a, x, b)| \\ &\leq L_a \int_a^x (t-a)^\alpha d \binom{t}{a}(u) + L_b \int_x^b (b-t)^\beta d \binom{t}{a}(u) \\ &\leq \alpha L_a \int_a^x (t-a)^{\alpha-1} \binom{x}{t}(u) dt + \beta L_b \int_x^b (b-t)^{\beta-1} \binom{t}{x}(u) dt \\ &\leq \alpha L_a \int_a^x (t-a)^{\alpha-1} \binom{x}{t}(u) dt + \beta L_b \int_x^b (b-t)^{\beta-1} \binom{t}{x}(u) dt \\ &\leq (x-a)^\alpha L_a \binom{x}{a}(u) + (b-x)^\beta L_b \binom{b}{x}(u) \\ &\leq \frac{1}{2} \left[ L_a (x-a)^\alpha + L_b (b-x)^\beta \right] \left( \binom{b}{a}(u) + \left| \binom{x}{a}(u) - \binom{b}{x}(u) \right| \right). \end{aligned}$$

If  $m \in [a, b]$  is such that  $\mathbb{V}_a^m(u) = \mathbb{V}_m^b(u)$ , then

$$\begin{aligned}
(3.6) \quad & |GT(f; u, a, m, b)| \\
& \leq L_\alpha \int_a^m (t-a)^\alpha d\left(\mathbb{V}_a^t(u)\right) + L_b \int_m^b (b-t)^\beta d\left(\mathbb{V}_a^t(u)\right) \\
& \leq \alpha L_\alpha \int_a^m (t-a)^{\alpha-1} \left(\mathbb{V}_t^m(u)\right) dt + \beta L_b \int_m^b (b-t)^{\beta-1} \left(\mathbb{V}_m^t(u)\right) dt \\
& \leq \alpha L_\alpha \int_a^m (t-a)^{\alpha-1} \left(\mathbb{V}_t^m(u)\right) dt + \beta L_b \int_m^b (b-t)^{\beta-1} \left(\mathbb{V}_m^t(u)\right) dt \\
& \leq \frac{1}{2} \left[ L_\alpha (m-a)^\alpha + L_b (b-m)^\beta \right] \mathbb{V}_a^b(u).
\end{aligned}$$

**Corollary 5.** Assume that  $f$  satisfies the Lipschitzian condition

$$|f(t) - f(s)| \leq L|t - s|$$

for any  $t, s \in (a, b)$  where the constant  $L > 0$ . If  $g \in \mathcal{C}_\mathbb{C}[a, b]$  and  $u \in \mathcal{BV}_\mathbb{C}[a, b]$ , then for any  $x \in [a, b]$

$$\begin{aligned}
(3.7) \quad & |GT(f, g, u; a, x, b)| \\
& \leq L \left[ \int_a^x (t-a) |g(t)| d\left(\mathbb{V}_a^t(u)\right) + \int_x^b (b-t) |g(t)| d\left(\mathbb{V}_a^t(u)\right) \right] \\
& \leq L \left[ \max_{t \in [a, x]} |g(t)| \int_a^x \left(\mathbb{V}_t^x(u)\right) dt + \max_{t \in [x, b]} |g(t)| \int_x^b \left(\mathbb{V}_x^t(u)\right) dt \right] \\
& \leq L \max_{t \in [a, b]} |g(t)| \left[ \int_a^x \left(\mathbb{V}_t^x(u)\right) dt + \int_x^b \left(\mathbb{V}_x^t(u)\right) dt \right] \\
& \leq L \max_{t \in [a, b]} |g(t)| \left[ (x-a) \mathbb{V}_a^x(u) + (b-x) \mathbb{V}_x^b(u) \right] \\
& \leq \frac{1}{2} L \max_{t \in [a, b]} |g(t)| (b-a) \left( \mathbb{V}_a^b(u) + \left| \mathbb{V}_a^x(u) - \mathbb{V}_x^b(u) \right| \right).
\end{aligned}$$

In particular, if  $m \in [a, b]$  is such that  $\mathbb{V}_a^m(u) = \mathbb{V}_m^b(u)$ , then

$$\begin{aligned}
(3.8) \quad & |GT(f, g, u; a, m, b)| \\
& \leq L \left[ \int_a^m (t-a) |g(t)| d \left( \mathbb{V}_a^t(u) \right) + \int_m^b (b-t) |g(t)| d \left( \mathbb{V}_a^t(u) \right) \right] \\
& \leq L \left[ \max_{t \in [a, m]} |g(t)| \int_a^m \binom{m}{t} dt + \max_{t \in [m, b]} |g(t)| \int_m^b \binom{t}{m} dt \right] \\
& \leq L \max_{t \in [a, b]} |g(t)| \left[ \int_a^m \binom{m}{t} dt + \int_m^b \binom{t}{m} dt \right] \\
& \leq \frac{1}{2} L \max_{t \in [a, b]} |g(t)| (b-a) \mathbb{V}_a^b(u).
\end{aligned}$$

**Remark 5.** We the assumptions of Corollary 5 and if  $g(t) = 1$ ,  $t \in [a, b]$ , then by (3.7) we get

$$\begin{aligned}
(3.9) \quad & |GT(f; u, a, x, b)| \\
& \leq L \left[ \int_a^x (t-a) d \left( \mathbb{V}_a^t(u) \right) + \int_x^b (b-t) d \left( \mathbb{V}_a^t(u) \right) \right] \\
& \leq L \left[ \int_a^x \binom{x}{t} dt + \int_x^b \binom{t}{x} dt \right] \\
& \leq L \left[ (x-a) \mathbb{V}_a^x(u) + (b-x) \mathbb{V}_x^b(u) \right] \\
& \leq \frac{1}{2} L (b-a) \left( \mathbb{V}_a^b(u) + \left| \mathbb{V}_a^x(u) - \mathbb{V}_x^b(u) \right| \right)
\end{aligned}$$

for  $x \in [a, b]$ , while if  $m \in [a, b]$  is such that  $\mathbb{V}_a^m(u) = \mathbb{V}_m^b(u)$ , then by (3.8)

$$\begin{aligned}
(3.10) \quad & |GT(f; u, a, m, b)| \\
& \leq L \left[ \int_a^m (t-a) d \left( \mathbb{V}_a^t(u) \right) + \int_m^b (b-t) d \left( \mathbb{V}_a^t(u) \right) \right] \\
& \leq L \left[ \int_a^m \binom{m}{t} dt + \int_m^b \binom{t}{m} dt \right] \leq \frac{1}{2} L (b-a) \mathbb{V}_a^b(u).
\end{aligned}$$

#### 4. APPLICATIONS FOR SELFADJOINT OPERATORS

We denote by  $\mathcal{B}(H)$  the Banach algebra of all bounded linear operators on a complex Hilbert space  $(H; \langle \cdot, \cdot \rangle)$ . Let  $A \in \mathcal{B}(H)$  be selfadjoint and let  $\varphi_\lambda$  be defined for all  $\lambda \in \mathbb{R}$  as follows

$$\varphi_\lambda(s) := \begin{cases} 1, & \text{for } -\infty < s \leq \lambda, \\ 0, & \text{for } \lambda < s < +\infty. \end{cases}$$

Then for every  $\lambda \in \mathbb{R}$  the operator

$$(4.1) \quad E_\lambda := \varphi_\lambda(A)$$

is a projection which reduces  $A$ .

The properties of these projections are collected in the following fundamental result concerning the spectral representation of bounded selfadjoint operators in Hilbert spaces, see for instance [11, p. 256]:

**Theorem 4** (Spectral Representation Theorem). *Let  $A$  be a bounded selfadjoint operator on the Hilbert space  $H$  and let  $a = \min \{\lambda \mid \lambda \in Sp(A)\} =: \min Sp(A)$  and  $b = \max \{\lambda \mid \lambda \in Sp(A)\} =: \max Sp(A)$ . Then there exists a family of projections  $\{E_\lambda\}_{\lambda \in \mathbb{R}}$ , called the spectral family of  $A$ , with the following properties*

- a)  $E_\lambda \leq E_{\lambda'}$  for  $\lambda \leq \lambda'$ ;
- b)  $E_{a-0} = 0, E_b = I$  and  $E_{\lambda+0} = E_\lambda$  for all  $\lambda \in \mathbb{R}$ ;
- c) We have the representation

$$A = \int_{a-0}^b \lambda dE_\lambda.$$

More generally, for every continuous complex-valued function  $\varphi$  defined on  $\mathbb{R}$  there exists a unique operator  $\varphi(A) \in \mathcal{B}(H)$  such that for every  $\varepsilon > 0$  there exists a  $\delta > 0$  satisfying the inequality

$$\left\| \varphi(A) - \sum_{k=1}^n \varphi(\lambda'_k) [E_{\lambda_k} - E_{\lambda_{k-1}}] \right\| \leq \varepsilon$$

whenever

$$\begin{cases} \lambda_0 < a = \lambda_1 < \dots < \lambda_{n-1} < \lambda_n = b, \\ \lambda_k - \lambda_{k-1} \leq \delta \text{ for } 1 \leq k \leq n, \\ \lambda'_k \in [\lambda_{k-1}, \lambda_k] \text{ for } 1 \leq k \leq n \end{cases}$$

this means that

$$(4.2) \quad \varphi(A) = \int_{a-0}^b \varphi(\lambda) dE_\lambda,$$

where the integral is of Riemann-Stieltjes type.

**Corollary 6.** *With the assumptions of Theorem 4 for  $A, E_\lambda$  and  $\varphi$  we have the representations*

$$\varphi(A)x = \int_{a-0}^b \varphi(\lambda) dE_\lambda x \text{ for all } x \in H$$

and

$$(4.3) \quad \langle \varphi(A)x, y \rangle = \int_{a-0}^b \varphi(\lambda) d\langle E_\lambda x, y \rangle \text{ for all } x, y \in H.$$

In particular,

$$\langle \varphi(A)x, x \rangle = \int_{a-0}^b \varphi(\lambda) d\langle E_\lambda x, x \rangle \text{ for all } x \in H.$$

Moreover, we have the equality

$$\|\varphi(A)x\|^2 = \int_{a-0}^b |\varphi(\lambda)|^2 d\|E_\lambda x\|^2 \quad \text{for all } x \in H.$$

We need the following result that provides an upper bound for the total variation of the function  $\mathbb{R} \ni \lambda \mapsto \langle E_\lambda x, y \rangle \in \mathbb{C}$  on an interval  $[\alpha, \beta]$ , see [?].

**Lemma 2.** *Let  $\{E_\lambda\}_{\lambda \in \mathbb{R}}$  be the spectral family of the bounded selfadjoint operator  $A$ . Then for any  $x, y \in H$  and  $\alpha < \beta$  we have the inequality*

$$(4.4) \quad \left[ \bigvee_{\alpha}^{\beta} (\langle E_{(\cdot)} x, y \rangle) \right]^2 \leq \langle (E_\beta - E_\alpha)x, x \rangle \langle (E_\beta - E_\alpha)y, y \rangle,$$

where  $\bigvee_{\alpha}^{\beta} (\langle E_{(\cdot)} x, y \rangle)$  denotes the total variation of the function  $\langle E_{(\cdot)} x, y \rangle$  on  $[\alpha, \beta]$ .

**Remark 6.** *For  $\alpha = a - \varepsilon$  with  $\varepsilon > 0$  and  $\beta = b$  we get from (4.4) the inequality*

$$(4.5) \quad \bigvee_{a-\varepsilon}^b (\langle E_{(\cdot)} x, y \rangle) \leq \langle (I - E_{a-\varepsilon})x, x \rangle^{1/2} \langle (I - E_{a-\varepsilon})y, y \rangle^{1/2}$$

for any  $x, y \in H$ .

This implies, for any  $x, y \in H$ , that

$$(4.6) \quad \bigvee_{a-0}^b (\langle E_{(\cdot)} x, y \rangle) \leq \|x\| \|y\|,$$

where  $\bigvee_{a-0}^b (\langle E_{(\cdot)} x, y \rangle)$  denotes the limit  $\lim_{\varepsilon \rightarrow 0^+} \left[ \bigvee_{a-\varepsilon}^b (\langle E_{(\cdot)} x, y \rangle) \right]$ .

We can state the following result for functions of selfadjoint operators:

**Theorem 5.** *Let  $A$  be a bounded selfadjoint operator on the Hilbert space  $H$  and let  $a = \min \{\lambda \mid \lambda \in Sp(A)\} =: \min Sp(A)$  and  $b = \max \{\lambda \mid \lambda \in Sp(A)\} =: \max Sp(A)$ . Also, assume that  $\{E_\lambda\}_{\lambda \in \mathbb{R}}$  is the spectral family of the bounded selfadjoint operator  $A$  and  $f : I \rightarrow \mathbb{C}$  is continuous on  $I$ ,  $[a, b] \subset \dot{I}$  (the interior of  $I$ ) with  $f$  of locally bounded variation on  $I$ . Then for any  $x, y \in H$  and  $s \in (a, b)$*

$$(4.7) \quad \begin{aligned} & |\langle f(A)x, y \rangle - \langle E_s x, y \rangle f(a) - \langle (1_H - E_s)x, y \rangle f(b)| \\ & \leq \frac{1}{2} \left( \bigvee_a^b (f) + \left| \bigvee_a^s (f) - \bigvee_s^b (f) \right| \right) \bigvee_{a-0}^b (\langle E_{(\cdot)} x, y \rangle) \\ & \leq \frac{1}{2} \left( \bigvee_a^b (f) + \left| \bigvee_a^s (f) - \bigvee_s^b (f) \right| \right) \|x\| \|y\|. \end{aligned}$$

*Proof.* If we use the inequality (2.11), we have for small  $\varepsilon > 0$  and for any  $x, y \in H$  that

$$\begin{aligned} & | \langle E_s x, y \rangle - \langle E_{a-\varepsilon} x, y \rangle | f(a-\varepsilon) + | \langle E_b x, y \rangle - \langle E_s x, y \rangle | f(b) - \int_{a-\varepsilon}^b f(t) d \langle E_t x, y \rangle \\ & \leq \frac{1}{2} \left( \bigvee_{a-\varepsilon}^b (f) + \left| \bigvee_{a-\varepsilon}^x (f) - \bigvee_x^b (f) \right| \right) \bigvee_{a-\varepsilon}^b (\langle E_{(\cdot)} x, y \rangle). \end{aligned}$$

Taking the limit over  $\varepsilon \rightarrow 0+$  and using the continuity of  $f$ ,  $g$  and the Spectral Representation Theorem, we deduce the desired result (4.7).  $\square$

**Remark 7.** If  $p \in [a, b]$  is such that  $\bigvee_a^p (f) = \bigvee_p^b (f)$ , then we obtain from (4.7) that

$$(4.8) \quad | \langle f(A) x, y \rangle - \langle E_p x, y \rangle f(a) - \langle (1_H - E_p) x, y \rangle f(b) | \\ \leq \frac{1}{2} \bigvee_a^b (f) \bigvee_{a-0}^b (\langle E_{(\cdot)} x, y \rangle) \leq \frac{1}{2} \bigvee_a^b (f) \|x\| \|y\|.$$

If we use Theorem 1 we can state the following result as well:

**Theorem 6.** Let  $A$  be a bounded selfadjoint operator on the Hilbert space  $H$  and let  $a = \min \{ \lambda | \lambda \in Sp(A) \} =: \min Sp(A)$  and  $b = \max \{ \lambda | \lambda \in Sp(A) \} =: \max Sp(A)$ . Also, assume that  $\{E_\lambda\}_{\lambda \in \mathbb{R}}$  is the spectral family of the bounded selfadjoint operator  $A$  and  $f : I \rightarrow \mathbb{C}$  of  $r$ - $H$ -Hölder type on  $I$ ,  $[a, b] \subset \hat{I}$  (the interior of  $I$ ). Then for any  $x, y \in H$  and  $s \in (a, b)$  we have

$$(4.9) \quad | \langle f(A) x, y \rangle - \langle E_s x, y \rangle f(a) - \langle (1_H - E_s) x, y \rangle f(b) | \\ \leq H \left[ \frac{1}{2} + \left| \frac{s - \frac{a+b}{2}}{b-a} \right| \right]^r (b-a)^r \bigvee_{a-0}^b (\langle E_{(\cdot)} x, y \rangle) \\ \leq H \left[ \frac{1}{2} + \left| \frac{s - \frac{a+b}{2}}{b-a} \right| \right]^r (b-a)^r \|x\| \|y\|.$$

In particular, we have

$$(4.10) \quad | \langle f(A) x, y \rangle - \langle E_{\frac{a+b}{2}} x, y \rangle f(a) - \langle (1_H - E_{\frac{a+b}{2}}) x, y \rangle f(b) | \\ \leq \frac{1}{2^r} H (b-a)^r \bigvee_{a-0}^b (\langle E_{(\cdot)} x, y \rangle) \leq \frac{1}{2^r} H (b-a)^r \|x\| \|y\|,$$

for any  $x, y \in H$ .

If we take  $f(t) = \ln t$ , and  $[a, b] \subset (0, \infty)$ , then for (4.7) we get

$$(4.11) \quad | \langle \ln A x, y \rangle - \langle E_s x, y \rangle \ln a - \langle (1_H - E_s) x, y \rangle \ln b | \\ \leq \frac{1}{2} \left( \ln \left( \frac{b}{a} \right) + \left| \ln \left( \frac{s^2}{ab} \right) \right| \right) \bigvee_{a-0}^b (\langle E_{(\cdot)} x, y \rangle) \\ \leq \frac{1}{2} \left( \ln \left( \frac{b}{a} \right) + \left| \ln \left( \frac{s^2}{ab} \right) \right| \right) \|x\| \|y\|$$

for any  $s \in (a, b)$  and  $x, y \in H$ .

If we take  $s = \sqrt{ab}$  in (4.11), then we get

$$(4.12) \quad \left| \langle \ln Ax, y \rangle - \langle E_{\sqrt{ab}} x, y \rangle \ln a - \langle (1_H - E_{\sqrt{ab}}) x, y \rangle \ln b \right| \\ \leq \frac{1}{2} \ln \left( \frac{b}{a} \right) \bigvee_{a=0}^b (\langle E_{(\cdot)} x, y \rangle) \leq \frac{1}{2} \ln \left( \frac{b}{a} \right) \|x\| \|y\|$$

for any  $x, y \in H$ .

Similar inequalities may be obtained for other examples of continuous functions  $f$ . The details are left to the interested reader.

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