

# NONCOMMUTATIVE GRÜSS TYPE INEQUALITIES FOR FUNCTIONS IN BANACH ALGEBRAS

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ABSTRACT. Let  $\mathcal{B}$  be a complex Banach algebra. Assume that  $x, y : [a, b] \rightarrow \mathcal{B}$  are continuous and  $y$  is strongly differentiable on  $(a, b)$ . In this paper we show among others that

$$\begin{aligned} & \left\| (b-a) \int_a^b x(t) y(t) dt - \int_a^b x(t) dt \int_a^b y(t) dt \right\| \\ & \leq \int_a^b \|x(t) - v\| \left[ \int_a^t (s-a) \|y'(s)\| ds + \int_t^b (b-s) \|y'(s)\| ds \right] dt \\ & \leq \begin{cases} \int_a^b \|x(t) - v\| \max\{t-a, b-t\} dt \int_a^b \|y'(s)\| ds, \\ \frac{1}{(q+1)^{1/q}} \int_a^b \|x(t) - v\| \left[ (t-a)^{q+1} + (b-t)^{q+1} \right]^{1/q} dt \\ \quad \times \left( \int_a^b \|y'(s)\|^p ds \right)^{1/p}, \\ \frac{1}{2} \int_a^b \|x(t) - v\| \left[ (t-a)^2 + (b-t)^2 \right] dt \sup_{s \in [a,b]} \|y'(s)\| \end{cases} \end{aligned}$$

for all  $v \in \mathcal{B}$ . Some applications for analytic functions of elements in Banach algebras with examples for exponential function are also given.

## 1. INTRODUCTION

If  $p, f$  are integrable on  $[a, b]$  and

$$n \leq p \leq N \text{ and } m \leq f \leq M \text{ on } [a, b]$$

for some constants  $n, N, m, M$ , then

$$\begin{aligned} & \left| (b-a) \int_a^b p(t) f(t) dt - \int_a^b p(t) dt \int_a^b f(t) dt \right| \\ & \leq \frac{1}{4} (b-a)^2 (N-n)(M-m), \end{aligned}$$

which is well known in the literature as *Grüss' inequality*.

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

In order to obtain similar results for two functions with values in Banach algebras, we need the following preparations.

Let  $\mathcal{B}$  be an algebra. An *algebra norm* on  $\mathcal{B}$  is a map  $\|\cdot\| : \mathcal{B} \rightarrow [0, \infty)$  such that  $(\mathcal{B}, \|\cdot\|)$  is a normed space, and, further:  $\|ab\| \leq \|a\| \|b\|$  for any  $a, b \in \mathcal{B}$ . The normed algebra  $(\mathcal{B}, \|\cdot\|)$  is a *Banach algebra* if  $\|\cdot\|$  is a *complete norm*. We assume

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that the Banach algebra is *unital*, this means that  $\mathcal{B}$  has an identity 1 and that  $\|1\| = 1$ .

Let  $\mathcal{B}$  be a unital algebra. An element  $a \in \mathcal{B}$  is *invertible* if there exists an element  $b \in \mathcal{B}$  with  $ab = ba = 1$ . The element  $b$  is unique; it is called the *inverse* of  $a$  and written  $a^{-1}$  or  $\frac{1}{a}$ . The set of invertible elements of  $\mathcal{B}$  is denoted by  $\text{Inv}(\mathcal{B})$ . If  $a, b \in \text{Inv}(\mathcal{B})$  then  $ab \in \text{Inv}(\mathcal{B})$  and  $(ab)^{-1} = b^{-1}a^{-1}$ .

For a unital Banach algebra we also have:

- (i) If  $a \in \mathcal{B}$  and  $\lim_{n \rightarrow \infty} \|a^n\|^{1/n} < 1$ , then  $1 - a \in \text{Inv}(\mathcal{B})$ ;
- (ii)  $\{b \in \mathcal{B} : \|1 - b\| < 1\} \subset \text{Inv}(\mathcal{B})$ ;
- (iii)  $\text{Inv}(\mathcal{B})$  is an *open subset* of  $\mathcal{B}$ ;
- (iv) The map  $\text{Inv}(\mathcal{B}) \ni a \mapsto a^{-1} \in \text{Inv}(\mathcal{B})$  is continuous.

For simplicity, we denote  $z1$ , where  $z \in \mathbb{C}$  and 1 is the identity of  $\mathcal{B}$ , by  $z$ . The *resolvent set* of  $a \in \mathcal{B}$  is defined by

$$\rho(a) := \{z \in \mathbb{C} : z - a \in \text{Inv}(\mathcal{B})\};$$

the *spectrum* of  $a$  is  $\sigma(a)$ , the complement of  $\rho(a)$  in  $\mathbb{C}$ , and the *resolvent function* of  $a$  is  $R_a : \rho(a) \rightarrow \text{Inv}(\mathcal{B})$ ,  $R_a(z) := (z - a)^{-1}$ . For each  $z, w \in \rho(a)$  we have the identity

$$R_a(w) - R_a(z) = (z - w) R_a(z) R_a(w).$$

We also have that

$$\sigma(a) \subset \{z \in \mathbb{C} : |z| \leq \|a\|\}.$$

The *spectral radius* of  $a$  is defined as

$$\nu(a) = \sup \{|z| : z \in \sigma(a)\}.$$

Let  $\mathcal{B}$  a unital Banach algebra and  $a \in \mathcal{B}$ . Then

- (i) The resolvent set  $\rho(a)$  is open in  $\mathbb{C}$ ;
- (ii) For any *bounded linear functionals*  $\lambda : \mathcal{B} \rightarrow \mathbb{C}$ , the function  $\lambda \circ R_a$  is analytic on  $\rho(a)$ ;
- (iii) The spectrum  $\sigma(a)$  is compact and nonempty in  $\mathbb{C}$ ;
- (iv) For each  $n \in \mathbb{N}$  and  $r > \nu(a)$ , we have  $a^n = \frac{1}{2\pi i} \int_{|\xi|=r} \xi^n (\xi - a)^{-1} d\xi$ ;
- (v) We have  $\nu(a) = \lim_{n \rightarrow \infty} \|a^n\|^{1/n}$ .

Let  $\mathcal{B}$  be a unital Banach algebra,  $a \in \mathcal{B}$  and  $G$  be a domain of  $\mathbb{C}$  with  $\sigma(a) \subset G$ . If  $f : G \rightarrow \mathbb{C}$  is analytic on  $G$ , we define an element  $f(a)$  in  $\mathcal{B}$  by

$$(1.1) \quad f(a) := \frac{1}{2\pi i} \int_{\delta} f(\xi) (\xi - a)^{-1} d\xi,$$

where  $\delta \subset G$  is taken to be close rectifiable curve in  $G$  and such that  $\sigma(a) \subset \text{ins}(\delta)$ , the inside of  $\delta$ .

It is well known (see for instance [3, pp. 201-204]) that  $f(a)$  does not depend on the choice of  $\delta$  and the *Spectral Mapping Theorem* (SMT)

$$(1.2) \quad \sigma(f(a)) = f(\sigma(a))$$

holds.

Concerning other basic definitions and facts in the theory of Banach algebras, the reader can consult the classical books [13] and [15].

For some recent norm inequalities for functions on Banach algebras, see [8], [2] and [5]-[12].

## 2. MAIN RESULTS

We have the following equality:

**Lemma 1.** *Let  $y : [a, b] \rightarrow \mathcal{B}$  be a strongly differentiable function on the interval  $(a, b)$  and  $x : [a, b] \rightarrow \mathcal{B}$  a continuous function, then for all  $v \in \mathcal{B}$*

$$(2.1) \quad (b-a) \int_a^b x(t) y(t) dt - \int_a^b x(t) dt \int_a^b y(t) dt \\ = \int_a^b (x(t) - v) \left( \int_a^t (s-a) y'(s) ds + \int_t^b (s-b) y'(s) ds \right) dt.$$

*Proof.* We start to the Montgomery identity for a strongly differentiable function  $y : [a, b] \rightarrow \mathcal{B}$

$$(2.2) \quad y(t) (b-a) - \int_a^b y(s) ds = \int_a^t (s-a) y'(s) ds + \int_t^b (s-b) y'(s) ds$$

that holds for all  $t \in [a, b]$ .

Indeed, integrating by parts in Bochner's integral [14], we have

$$\int_a^t (s-a) y'(s) ds = (t-a) y(t) - \int_a^t y(s) ds$$

and

$$\int_t^b (s-b) y'(s) ds = (b-t) y(t) - \int_t^b y(s) ds$$

which by addition gives (2.2).

If we multiply this identity at right by  $x(t)$  and integrate over  $t$  in  $[a, b]$ , then we get

$$(2.3) \quad (b-a) \int_a^b x(t) y(t) dt - \int_a^b x(t) dt \int_a^b y(s) ds \\ = \int_a^b x(t) \left( \int_a^t (s-a) y'(s) ds + \int_t^b (s-b) y'(s) ds \right) dt.$$

Now, if we replace  $x(t)$  by  $x(t) - v$ , we get

$$(b-a) \int_a^b [x(t) - v] y(t) dt - \int_a^b [x(t) - v] dt \int_a^b y(t) dt \\ = (b-a) \int_a^b x(t) y(t) dt - (b-a) v \int_a^b y(t) dt \\ - \int_a^b x(t) dt \int_a^b y(t) dt + (b-a) v \int_a^b y(t) dt \\ = (b-a) \int_a^b x(t) y(t) dt - \int_a^b x(t) dt \int_a^b y(s) ds$$

and by (2.3) we derive (2.1).  $\square$

**Lemma 2.** *With the assumptions of Lemma 2 we have*

$$\begin{aligned}
(2.4) \quad & (b-a) \int_a^b x(t) y(t) dt - \int_a^b x(t) dt \int_a^b y(t) dt \\
& - (b-a) \left( \int_a^b \left( t - \frac{a+b}{2} \right) x(t) dt \right) w \\
& = \int_a^b (x(t) - v) \left( \int_a^t (s-a) [y'(s) - w] ds + \int_t^b (s-b) [y'(s) - w] ds \right) dt
\end{aligned}$$

for all  $w \in \mathcal{B}$ .

*Proof.* If we replace  $y(t)$  with  $y(t) - tw$  in (2.1), then we get

$$\begin{aligned}
(2.5) \quad & (b-a) \int_a^b x(t) [y(t) - tw] dt - \int_a^b x(t) dt \int_a^b (y(t) - tw) dt \\
& = \int_a^b (x(t) - v) \left( \int_a^t (s-a) [y'(s) - w] ds + \int_t^b (s-b) [y'(s) - w] ds \right) dt.
\end{aligned}$$

Observe that

$$\begin{aligned}
(2.6) \quad & (b-a) \int_a^b x(t) [y(t) - tw] dt - \int_a^b x(t) dt \int_a^b (y(t) - tw) dt \\
& = (b-a) \left[ \int_a^b x(t) y(t) dt - \int_a^b tx(t) w dt \right] \\
& - \int_a^b x(t) dt \left[ \int_a^b y(t) dt - \frac{1}{2} (b^2 - a^2) w \right] \\
& = (b-a) \int_a^b x(t) y(t) dt - (b-a) \int_a^b tx(t) w dt \\
& - \int_a^b x(t) dt \int_a^b y(t) dt + \frac{1}{2} (b^2 - a^2) \int_a^b x(t) dt w \\
& = (b-a) \int_a^b x(t) y(t) dt - \int_a^b x(t) dt \int_a^b y(t) dt \\
& - (b-a) \int_a^b \left( t - \frac{a+b}{2} \right) x(t) w dt
\end{aligned}$$

and by (2.5), we get (2.4).  $\square$

**Remark 1.** *If  $x$  is symmetric on  $[a, b]$ , namely  $x(a+b-t) = x(t)$  for all  $t \in [a, b]$ , then  $h(t) := \left(t - \frac{a+b}{2}\right) x(t)$  is antisymmetric, which gives that*

$$\int_a^b \left( t - \frac{a+b}{2} \right) x(t) dt = 0,$$

and by (2.4) we derive

$$(2.7) \quad (b-a) \int_a^b x(t) y(t) dt - \int_a^b x(t) dt \int_a^b y(t) dt \\ = \int_a^b (x(t) - v) \left( \int_a^t (s-a) [y'(s) - w] ds + \int_t^b (s-b) [y'(s) - w] ds \right) dt$$

for all  $v, w \in \mathcal{B}$ .

We have the inequalities:

**Theorem 1.** *Let  $y : [a, b] \rightarrow \mathcal{B}$  be a strongly differentiable function on the interval  $(a, b)$  and  $x : [a, b] \rightarrow \mathcal{B}$  a continuous function, then for all  $v \in \mathcal{B}$*

$$(2.8) \quad \left\| (b-a) \int_a^b x(t) y(t) dt - \int_a^b x(t) dt \int_a^b y(t) dt \right\| \\ \leq \int_a^b \|x(t) - v\| \left[ \int_a^t (s-a) \|y'(s)\| ds + \int_t^b (b-s) \|y'(s)\| ds \right] dt \\ = B(x, y, v).$$

We have the bounds

$$(2.9) \quad B(x, y, v) \\ \leq \begin{cases} \int_a^b \|x(t) - v\| \max\{t-a, b-t\} dt \int_a^b \|y'(s)\| ds, \\ \frac{1}{(q+1)^{1/q}} \int_a^b \|x(t) - v\| \left[ (t-a)^{q+1} + (b-t)^{q+1} \right]^{1/q} dt \\ \quad \times \left( \int_a^b \|y'(s)\|^p ds \right)^{1/p}, \\ \frac{1}{2} \int_a^b \|x(t) - v\| \left[ (t-a)^2 + (b-t)^2 \right] dt \sup_{s \in [a, b]} \|y'(s)\|. \end{cases}$$

*Proof.* If we take the norm in (2.1), then we get

$$(2.10) \quad \left\| (b-a) \int_a^b x(t) y(t) dt - \int_a^b x(t) dt \int_a^b y(t) dt \right\| \\ \leq \int_a^b \left\| (x(t) - v) \left( \int_a^t (s-a) y'(s) ds + \int_t^b (s-b) y'(s) ds \right) \right\| dt \\ \leq \int_a^b \|x(t) - v\| \left\| \int_a^t (s-a) y'(s) ds + \int_t^b (s-b) y'(s) ds \right\| dt \\ \leq \int_a^b \|x(t) - v\| \left[ \left\| \int_a^t (s-a) y'(s) ds \right\| + \left\| \int_t^b (s-b) y'(s) ds \right\| \right] dt \\ \leq \int_a^b \|x(t) - v\| \left[ \int_a^t (s-a) \|y'(s)\| ds + \int_t^b (b-s) \|y'(s)\| ds \right] dt,$$

which proves the inequality (2.8).

Using Hölder's inequality, we have for  $p, q > 1$  with  $\frac{1}{p} + \frac{1}{q} = 1$ ,

$$\int_a^t (s-a) \|y'(s)\| ds \leq \begin{cases} \sup_{s \in [a,t]} (s-a) \int_a^t \|y'(s)\| ds \\ \left( \int_a^t (s-a)^q ds \right)^{1/q} \left( \int_a^t \|y'(s)\|^p ds \right)^{1/p} \\ \sup_{s \in [a,t]} \|y'(s)\| \int_a^t (s-a) ds \\ (t-a) \int_a^t \|y'(s)\| ds \\ \frac{(t-a)^{1+1/q}}{(q+1)^{1/q}} \left( \int_a^t \|y'(s)\|^p ds \right)^{1/p} \\ \frac{(t-a)^2}{2} \sup_{s \in [a,t]} \|y'(s)\| \end{cases}$$

and

$$\int_t^b (b-s) \|y'(s)\| ds \leq \begin{cases} \sup_{s \in [t,b]} (b-s) \int_t^b \|y'(s)\| ds \\ \left( \int_t^b (b-s)^q ds \right)^{1/q} \left( \int_t^b \|y'(s)\|^p ds \right)^{1/p} \\ \sup_{s \in [t,b]} \|y'(s)\| \int_t^b (b-s) ds \\ (b-t) \int_t^b \|y'(s)\| ds \\ \frac{(b-t)^{1+1/q}}{(q+1)^{1/q}} \left( \int_t^b \|y'(s)\|^p ds \right)^{1/p} \\ \frac{(b-t)^2}{2} \sup_{s \in [t,b]} \|y'(s)\|. \end{cases}$$

Therefore

$$\begin{aligned} & \int_a^t (s-a) \|y'(s)\| ds + \int_t^b (b-s) \|y'(s)\| ds \\ & \leq \begin{cases} (t-a) \int_a^t \|y'(s)\| ds + (b-t) \int_t^b \|y'(s)\| ds \\ \frac{1}{(q+1)^{1/q}} \left[ (t-a)^{1+1/q} \left( \int_a^t \|y'(s)\|^p ds \right)^{1/p} \right. \\ \quad \left. + (b-t)^{1+1/q} \left( \int_t^b \|y'(s)\|^p ds \right)^{1/p} \right] \\ \frac{1}{2} \left[ (t-a)^2 \sup_{s \in [a,t]} \|y'(s)\| + (b-t)^2 \sup_{s \in [t,b]} \|y'(s)\| \right] \\ \max \{t-a, b-t\} \int_a^b \|y'(s)\| ds \\ \frac{1}{(q+1)^{1/q}} \left[ (t-a)^{q+1} + (b-t)^{q+1} \right]^{1/q} \left( \int_a^b \|y'(s)\|^p ds \right)^{1/p} \\ \frac{1}{2} \left[ (t-a)^2 + (b-t)^2 \right] \sup_{s \in [a,b]} \|y'(s)\| \end{cases} \end{aligned}$$

and by (2.10) we get the desired result (2.8).  $\square$

**Remark 2.** *We have the inequalities*

$$(2.11) \quad \left\| (b-a) \int_a^b x(t) y(t) dt - \int_a^b x(t) dt \int_a^b y(t) dt \right\|$$

$$\leq \int_a^b \|x(t)\| \left[ \int_a^t (s-a) \|y'(s)\| ds + \int_t^b (b-s) \|y'(s)\| ds \right] dt$$

$$\leq \begin{cases} \int_a^b \|x(t)\| \max\{t-a, b-t\} dt \int_a^b \|y'(s)\| ds, \\ \frac{1}{(q+1)^{1/q}} \int_a^b \|x(t)\| \left[ (t-a)^{q+1} + (b-t)^{q+1} \right]^{1/q} dt \\ \quad \times \left( \int_a^b \|y'(s)\|^p ds \right)^{1/p}, \\ \frac{1}{2} \int_a^b \|x(t)\| \left[ (t-a)^2 + (b-t)^2 \right] dt \sup_{s \in [a,b]} \|y'(s)\| \end{cases}$$

provided that  $y : [a, b] \rightarrow \mathcal{B}$  is a strongly differentiable function on the interval  $(a, b)$  and  $x : [a, b] \rightarrow \mathcal{B}$  is a continuous function on  $[a, b]$ .

**Corollary 1.** *With the assumptions of Theorem 1 and if there exists  $v \in \mathcal{B}$  and  $M > 0$  such that*

$$(2.12) \quad \|x(t) - v\| \leq M \text{ for all } t \in [a, b],$$

then

$$(2.13) \quad \left\| (b-a) \int_a^b x(t) y(t) dt - \int_a^b x(t) dt \int_a^b y(t) dt \right\|$$

$$\leq 2M \int_a^b (b-t)(t-a) \|y'(t)\| dt$$

$$\leq M \times \begin{cases} \frac{1}{2} (b-a)^2 \int_a^b \|y'(t)\| dt, \\ 2(b-a)^{2+1/q} [B(q+1, q+1)]^{1/q} \left( \int_a^b \|y'(t)\|^p dt \right)^{1/p}, \\ \frac{1}{3} (b-a)^3 \sup_{t \in [a,b]} \|y'(t)\| \end{cases}$$

for  $p, q > 1$  with  $\frac{1}{p} + \frac{1}{q} = 1$ , where  $B(\cdot, \cdot)$  is the Beta function.

*Proof.* By (2.12) we get

$$(2.14) \quad \int_a^b \|x(t) - v\| \left[ \int_a^t (s-a) \|y'(s)\| ds + \int_t^b (b-s) \|y'(s)\| ds \right] dt$$

$$\leq M \left[ \int_a^b \left( \int_a^t (s-a) \|y'(s)\| ds \right) dt + \int_a^b \left( \int_t^b (b-s) \|y'(s)\| ds \right) dt \right].$$

Using integration by parts, we can state that

$$\begin{aligned}
& \int_a^b \left( \int_a^t (s-a) \|y'(s)\| ds \right) dt \\
&= \left( \int_a^t (s-a) \|y'(s)\| ds \right) t \Big|_a^b - \int_a^b (t-a) t \|y'(t)\| dt \\
&= b \int_a^b (s-a) \|y'(s)\| ds - \int_a^b (t-a) t \|y'(t)\| dt \\
&= \int_a^b (b-t)(t-a) \|y'(t)\| dt
\end{aligned}$$

and

$$\begin{aligned}
& \int_a^b \left( \int_t^b (b-s) \|y'(s)\| ds \right) dt \\
&= \left( \int_t^b (b-s) \|y'(s)\| ds \right) t \Big|_a^b + \int_a^b (b-t) t \|y'(t)\| dt \\
&= -a \int_a^b (b-s) \|y'(s)\| ds + \int_a^b (b-t) t \|y'(t)\| dt \\
&= \int_a^b (b-t)(t-a) \|y'(t)\| dt.
\end{aligned}$$

Therefore

$$\begin{aligned}
& \int_a^b \left( \int_a^t (s-a) \|y'(s)\| ds \right) dt + \int_a^b \left( \int_t^b (b-s) \|y'(s)\| ds \right) dt \\
&= 2 \int_a^b (b-t)(t-a) \|y'(t)\| dt
\end{aligned}$$

and by (2.14) and (2.8) we get the first inequality in (2.13).

Using Hölder's inequality for  $p, q > 1$  with  $\frac{1}{p} + \frac{1}{q} = 1$ , then we get

$$\begin{aligned}
& \int_a^b (b-t)(t-a) \|y'(t)\| dt \\
&\leq \begin{cases} \sup_{t \in [a,b]} [(b-t)(t-a)] \int_a^b \|y'(t)\| dt, \\ \left( \int_a^b [(b-t)(t-a)]^q dt \right)^{1/q} \left( \int_a^b \|y'(t)\|^p dt \right)^{1/p}, \\ \int_a^b (b-t)(t-a) dt \sup_{t \in [a,b]} \|y'(t)\|, \\ \frac{1}{4} (b-a)^2 \int_a^b \|y'(t)\| dt, \\ (b-a)^{2+1/q} [B(q+1, q+1)]^{1/q} \left( \int_a^b \|y'(t)\|^p dt \right)^{1/p}, \\ \frac{1}{6} (b-a)^3 \sup_{t \in [a,b]} \|y'(t)\| \end{cases} \\
&= \begin{cases} \sup_{t \in [a,b]} [(b-t)(t-a)] \int_a^b \|y'(t)\| dt, \\ \left( \int_a^b [(b-t)(t-a)]^q dt \right)^{1/q} \left( \int_a^b \|y'(t)\|^p dt \right)^{1/p}, \\ \int_a^b (b-t)(t-a) dt \sup_{t \in [a,b]} \|y'(t)\|, \\ \frac{1}{4} (b-a)^2 \int_a^b \|y'(t)\| dt, \\ (b-a)^{2+1/q} [B(q+1, q+1)]^{1/q} \left( \int_a^b \|y'(t)\|^p dt \right)^{1/p}, \\ \frac{1}{6} (b-a)^3 \sup_{t \in [a,b]} \|y'(t)\| \end{cases}
\end{aligned}$$

and the last part of (2.13).  $\square$



The perturbed Grüss' type inequality also holds:

**Theorem 2.** *Let  $y : [a, b] \rightarrow \mathcal{B}$  be a strongly differentiable function on the interval  $(a, b)$  and  $x : [a, b] \rightarrow \mathcal{B}$  a continuous function, then for all  $v, w \in \mathcal{B}$*

$$\begin{aligned}
(2.15) \quad & \left\| (b-a) \int_a^b x(t) y(t) dt - \int_a^b x(t) dt \int_a^b y(t) dt \right. \\
& \left. - (b-a) \left( \int_a^b \left( t - \frac{a+b}{2} \right) x(t) dt \right) w \right\| \\
& \leq \int_a^b \|x(t) - v\| \\
& \times \left[ \int_a^t (s-a) \|y'(s) - w\| ds + \int_t^b (b-s) \|y'(s) - w\| ds \right] dt \\
& = B(x, y, v, w).
\end{aligned}$$

We have the bounds for  $p, q > 1$  with  $\frac{1}{p} + \frac{1}{q} = 1$ ,

$$\begin{aligned}
(2.16) \quad & B(x, y, v, w) \\
& \leq \begin{cases} \int_a^b \|x(t) - v\| \max\{t-a, b-t\} dt \int_a^b \|y'(s) - w\| ds \\ \frac{1}{(q+1)^{1/q}} \int_a^b \|x(t) - v\| \left[ (t-a)^{q+1} + (b-t)^{q+1} \right]^{1/q} dt \\ \times \left( \int_a^b \|y'(s) - w\|^p ds \right)^{1/p} \\ \frac{1}{2} \int_a^b \|x(t) - v\| \left[ (t-a)^2 + (b-t)^2 \right] dt \sup_{s \in [a, b]} \|y'(s) - w\|. \end{cases}
\end{aligned}$$

Moreover, if  $x$  is symmetric on  $[a, b]$ , then

$$(2.17) \quad \left\| (b-a) \int_a^b x(t) y(t) dt - \int_a^b x(t) dt \int_a^b y(t) dt \right\| \leq B(x, y, v, w)$$

for all  $v, w \in \mathcal{B}$ .

The proof is similar to the one of Theorem 1 and we omit the details.

**Corollary 2.** *With the assumptions of Theorem 2 and if there exists  $w \in \mathcal{B}$  such that*

$$(2.18) \quad \|y'(s) - w\| \leq L \text{ for all } t \in (a, b),$$

then for  $p, q > 1$  with  $\frac{1}{p} + \frac{1}{q} = 1$ ,

$$\begin{aligned}
(2.19) \quad & \left\| (b-a) \int_a^b x(t) y(t) dt - \int_a^b x(t) dt \int_a^b y(t) dt \right. \\
& \left. - (b-a) \left( \int_a^b \left( t - \frac{a+b}{2} \right) x(t) dt \right) w \right\| \\
& \leq \frac{1}{2} L \int_a^b \|x(t) - v\| \left[ (t-a)^2 + (b-t)^2 \right] dt \\
& \leq \frac{1}{2} L \times \begin{cases} (b-a)^2 \int_a^b \|x(t) - v\| dt \\ (b-a)^{2+1/q} \left( \int_a^b \|x(t) - v\|^p dt \right)^{1/p} \\ \times \left( \int_0^1 [t^2 + (1-t)^2]^q dt \right)^{1/q} \\ \frac{2}{3} (b-a)^3 \sup_{t \in [a,b]} \|x(t) - v\| \end{cases}
\end{aligned}$$

for all  $v \in \mathcal{B}$ .

Moreover, if  $x$  is symmetric on  $[a, b]$ , then for  $p, q > 1$  with  $\frac{1}{p} + \frac{1}{q} = 1$ ,

$$\begin{aligned}
(2.20) \quad & \left\| (b-a) \int_a^b x(t) y(t) dt - \int_a^b x(t) dt \int_a^b y(t) dt \right\| \\
& \leq \frac{1}{2} L \int_a^b \|x(t) - v\| \left[ (t-a)^2 + (b-t)^2 \right] dt \\
& \leq \frac{1}{2} L \times \begin{cases} (b-a)^2 \int_a^b \|x(t) - v\| dt, \\ (b-a)^{2+1/q} \left( \int_a^b \|x(t) - v\|^p dt \right)^{1/p} \\ \times \left( \int_0^1 [t^2 + (1-t)^2]^q dt \right)^{1/q}, \\ \frac{2}{3} (b-a)^3 \sup_{t \in [a,b]} \|x(t) - v\| \end{cases}
\end{aligned}$$

for all  $v \in \mathcal{B}$ .

**Remark 3.** If there exists  $v, w \in \mathcal{B}$  such that the conditions (2.12) and (2.18) are satisfied, then

$$\begin{aligned}
(2.21) \quad & \left\| (b-a) \int_a^b x(t) y(t) dt - \int_a^b x(t) dt \int_a^b y(t) dt \right. \\
& \left. - (b-a) \left( \int_a^b \left( t - \frac{a+b}{2} \right) x(t) dt \right) w \right\| \\
& \leq \frac{1}{3} LM (b-a)^3.
\end{aligned}$$

Moreover, if  $x$  is symmetric on  $[a, b]$ , then

$$(2.22) \quad \left\| (b-a) \int_a^b x(t) y(t) dt - \int_a^b x(t) dt \int_a^b y(t) dt \right\| \leq \frac{1}{3} LM (b-a)^3.$$

## 3. APPLICATIONS FOR ANALYTIC FUNCTIONS

Assume that  $f : G \rightarrow \mathbb{C}$  is analytic on the convex domain  $G$  and  $x, y \in \mathcal{B}$ ,  $x \neq y$  with  $\sigma(x), \sigma(y) \subset G$ . By the convexity of  $G$  we have that  $\sigma((1-t)x + ty) \subset G$  for all  $t \in [0, 1]$  and we can define the auxiliary function  $f_{x,y} : [0, 1] \rightarrow \mathcal{B}$  by

$$(3.1) \quad f_{x,y}(t) := f((1-t)x + ty), \quad t \in [0, 1].$$

**Lemma 3.** *Assume that  $f : G \rightarrow \mathbb{C}$  is analytic on the convex domain  $G$  and  $x, y \in \mathcal{B}$ ,  $x \neq y$  with  $\sigma(x), \sigma(y) \subset G$ . The function  $f_{x,y} : [0, 1] \rightarrow \mathcal{B}$  is differentiable on  $(0, 1)$  as a function of  $t$  and we have*

$$(3.2) \quad f'_{x,y}(t) = D(f)((1-t)x + ty)(y-x)$$

for all  $t \in (0, 1)$ , where  $D(f)(\cdot)(\cdot)$  is the Fréchet derivative of function  $f$  as a function defined on the Banach algebra  $\mathcal{B}$  by equation (1.1).

We also have the lateral derivatives

$$(3.3) \quad f'_{x,y}(0+) = D(f)(x)(y-x) \quad \text{and} \quad f'_{x,y}(1-) = D(f)(y)(y-x).$$

*Proof.* We prove only for the interior points  $t \in (0, 1)$ . Let  $h$  be in a small interval around 0 such that  $t+h \in (0, 1)$ . Then for  $h \neq 0$ ,

$$\begin{aligned} & \frac{f_{x,y}(t+h) - f(t)}{h} \\ &= \frac{f((1-(t+h))x + (t+h)y) - f((1-t)x + ty)}{h} \\ &= \frac{f((1-t)x + ty + h(y-x)) - f((1-t)x + ty)}{h} \end{aligned}$$

and by taking the limit over  $h \rightarrow 0$ , we get

$$\begin{aligned} f'_{x,y}(t) &= \frac{df_{x,y}(t)}{dt} = \lim_{h \rightarrow 0} \frac{f_{x,y}(t+h) - f(t)}{h} \\ &= \lim_{h \rightarrow 0} \left[ \frac{f((1-t)x + ty + h(y-x)) - f((1-t)x + ty)}{h} \right] \\ &= D(f)((1-t)x + ty)(y-x), \end{aligned}$$

which proves (3.2).

The proof is similar for the lateral derivatives.  $\square$

**Lemma 4.** *Assume that  $f : G \rightarrow \mathbb{C}$  is analytic on the domain  $G$  and  $x \in \mathcal{B}$ , with  $\sigma(x) \subset G$ , then for  $v \in \mathcal{B}$  we have*

$$(3.4) \quad D(f)(x)(v) = \frac{1}{2\pi i} \int_{\gamma} f(\xi)(\xi-x)^{-1} v (\xi-x)^{-1} d\xi,$$

where  $\gamma \subset G$  is taken to be close rectifiable curve in  $G$  and such that  $\sigma(x) \subset \text{ins}(\gamma)$ , the inside of  $\gamma$ .

*Proof.* Let  $v \in \mathcal{B}$ . Then there exists a small interval around 0 such that for  $h$  in this interval  $\sigma(x + hv) \subset \text{ins}(\delta) \subset G$ . Then

$$\begin{aligned} & f(x + hv) - f(x) \\ &= \frac{1}{2\pi i} \left( \int_{\gamma} f(\xi) (\xi - x - hv)^{-1} d\xi - \int_{\gamma} f(\xi) (\xi - x)^{-1} d\xi \right) \\ &= \frac{1}{2\pi i} \int_{\gamma} f(\xi) \left[ (\xi - x - hv)^{-1} - (\xi - x)^{-1} \right] d\xi \\ &= \frac{1}{2\pi i} h \int_{\gamma} f(\xi) \left[ (\xi - x - hv)^{-1} v (\xi - x)^{-1} \right] d\xi, \end{aligned}$$

which gives for  $h \neq 0$  that

$$\frac{f(x + hv) - f(x)}{h} = \frac{1}{2\pi i} \int_{\gamma} f(\xi) (\xi - x - hv)^{-1} v (\xi - x)^{-1} d\xi.$$

By taking the limit over  $h \rightarrow 0$  and using the properties of the integral, we get (3.4).  $\square$

**Lemma 5.** *Assume that  $f : G \rightarrow \mathbb{C}$  is analytic on the convex domain  $G$  and  $x, y \in \mathcal{B}$ ,  $x \neq y$  with  $\sigma(x), \sigma(y) \subset G$  while  $\gamma \subset G$  is taken to be close rectifiable curve in  $G$  and such that  $\sigma(x), \sigma(y) \subset \text{ins}(\gamma)$ . Then*

$$(3.5) \quad f'_{x,y}(t) = \frac{1}{2\pi i} \int_{\gamma} f(\xi) (\xi - (1-t)x - ty)^{-1} (y-x) (\xi - (1-t)x - ty)^{-1} d\xi$$

for all  $t \in (0, 1)$ .

We also have the lateral derivatives

$$(3.6) \quad f'_{x,y}(0+) = \frac{1}{2\pi i} \int_{\gamma} f(\xi) (\xi - x)^{-1} (y-x) (\xi - x)^{-1} d\xi,$$

and

$$(3.7) \quad f'_{x,y}(1-) = \frac{1}{2\pi i} \int_{\gamma} f(\xi) (\xi - y)^{-1} (y-x) (\xi - y)^{-1} d\xi.$$

The proof is obvious by Lemmas 3 and 4.

**Lemma 6.** *With the assumptions of Lemma 5 we have the bounds*

$$\begin{aligned} (3.8) \quad & \left\| f'_{x,y}(t) \right\| \\ & \leq \frac{1}{2\pi} \|y-x\| \int_{\gamma} |f(\xi)| \left\| (\xi - (1-t)x - ty)^{-1} \right\|^2 |d\xi| \\ & \leq \frac{1}{2\pi} \|y-x\| \int_{\gamma} |f(\xi)| (|\xi| - \|(1-t)x + ty\|)^{-2} |d\xi| \\ & \leq \frac{1}{2\pi} \|y-x\| \int_{\gamma} |f(\xi)| [(1-t)(|\xi| - \|x\|) + t(|\xi| - \|y\|)]^{-2} |d\xi| \\ & \leq \frac{1}{2\pi} \|y-x\| \int_{\gamma} |f(\xi)| \left[ (1-t)(|\xi| - \|x\|)^{-2} + t(|\xi| - \|y\|)^{-2} \right] |d\xi| \\ & \leq \frac{1}{2\pi} \|y-x\| \int_{\gamma} \frac{|f(\xi)|}{\min \{ (|\xi| - \|x\|)^2, (|\xi| - \|y\|)^2 \}} |d\xi| \end{aligned}$$

for all  $t \in [0, 1]$ .

*Proof.* By taking the norm in (3.5) we get

$$\begin{aligned}
(3.9) \quad & \left\| f'_{x,y}(t) \right\| \\
& \leq \frac{1}{2\pi} \int_{\gamma} |f(\xi)| \left\| (\xi - (1-t)x - ty)^{-1} (y-x) (\xi - (1-t)x - ty)^{-1} \right\| |d\xi| \\
& \leq \frac{1}{2\pi} \|y-x\| \int_{\gamma} |f(\xi)| \left\| (\xi - (1-t)x - ty)^{-1} \right\|^2 |d\xi| \\
& = \frac{1}{2\pi} \|y-x\| \int_{\gamma} |f(\xi)| |\xi|^{-2} \left\| \left( 1 - (1-t) \frac{x}{\xi} - t \frac{y}{\xi} \right)^{-1} \right\|^2 |d\xi|
\end{aligned}$$

for all  $t \in [0, 1]$ , which proves the first inequality in (3.8).

Since

$$\left\| (1-t) \frac{x}{\xi} + t \frac{y}{\xi} \right\| \leq (1-t) \left\| \frac{x}{\xi} \right\| + t \left\| \frac{y}{\xi} \right\| < 1-t+t=1$$

for  $\xi \in \gamma$ , hence

$$\left( 1 - (1-t) \frac{x}{\xi} - t \frac{y}{\xi} \right)^{-1} = \sum_{k=0}^{\infty} \left[ (1-t) \frac{x}{\xi} + t \frac{y}{\xi} \right]^k.$$

Therefore

$$\begin{aligned}
\left\| \left( 1 - (1-t) \frac{x}{\xi} - t \frac{y}{\xi} \right)^{-1} \right\| & \leq \sum_{k=0}^{\infty} \left\| (1-t) \frac{x}{\xi} + t \frac{y}{\xi} \right\|^k \\
& = \left( 1 - \left\| (1-t) \frac{x}{\xi} + t \frac{y}{\xi} \right\| \right)^{-1} \\
& = \left( \frac{|\xi|}{|\xi|} - \left\| (1-t) \frac{x}{\xi} + t \frac{y}{\xi} \right\| \right)^{-1} \\
& = |\xi| (|\xi| - \|(1-t)x + ty\|)^{-1}
\end{aligned}$$

for  $\xi \in \gamma$ , which implies that

$$\left\| \left( 1 - (1-t) \frac{x}{\xi} - t \frac{y}{\xi} \right)^{-1} \right\|^2 \leq |\xi|^2 (|\xi| - \|(1-t)x + ty\|)^{-2}$$

for  $\xi \in \gamma$ .

Therefore

$$\begin{aligned}
& \int_{\gamma} |f(\xi)| |\xi|^{-2} \left\| \left( 1 - (1-t) \frac{x}{\xi} - t \frac{y}{\xi} \right)^{-1} \right\|^2 |d\xi| \\
& \leq \int_{\gamma} |f(\xi)| (|\xi| - \|(1-t)x + ty\|)^{-2} |d\xi|
\end{aligned}$$

and we derive the second inequality in (3.8).

By the triangle inequality we have

$$\begin{aligned}
|\xi| - \|(1-t)x + ty\| & \geq |\xi| - (1-t)\|x\| - t\|y\| \\
& = (1-t)(|\xi| - \|x\|) + t(|\xi| - \|y\|) > 0
\end{aligned}$$

for  $\xi \in \gamma$ .

This implies that

$$(|\xi| - \|(1-t)x + ty\|)^{-1} \leq [(1-t)(|\xi| - \|x\|) + t(|\xi| - \|y\|)]^{-1}$$

and thus

$$(|\xi| - \|(1-t)x + ty\|)^{-2} \leq [(1-t)(|\xi| - \|x\|) + t(|\xi| - \|y\|)]^{-2}$$

for  $\xi \in \gamma$  and  $t \in [0, 1]$ . This proves the third inequality in (3.8).

By the convexity of the power function  $(\cdot)^{-2}$  we also have

$$\begin{aligned} & [(1-t)(|\xi| - \|x\|) + t(|\xi| - \|y\|)]^{-2} \\ & \leq (1-t)(|\xi| - \|x\|)^{-2} + t(|\xi| - \|y\|)^{-2} \end{aligned}$$

for  $t \in [0, 1]$ , which proves the fourth inequality in (3.8).

Finally, observe that

$$(1-t)(|\xi| - \|x\|)^{-2} + t(|\xi| - \|y\|)^{-2} \leq \max \left\{ (|\xi| - \|x\|)^{-2}, (|\xi| - \|y\|)^{-2} \right\}$$

and the last part of (3.8) is thus proved.  $\square$

We have the following bounds for the  $p$ -norm of  $f'_{x,y}$ .

**Proposition 1.** *Assume that  $f : G \rightarrow \mathbb{C}$  is analytic on the convex domain  $G$  and  $x, y \in \mathcal{B}$ ,  $x \neq y$  with  $\sigma(x), \sigma(y) \subset G$  while  $\gamma \subset G$  is taken to be close rectifiable curve in  $G$  and such that  $\sigma(x), \sigma(y) \subset \text{ins}(\gamma)$ . Then*

$$(3.10) \quad \sup_{t \in [0,1]} \|f'_{x,y}(t)\| \leq \frac{1}{2\pi} \|y - x\| \int_{\gamma} \frac{|f(\xi)|}{\min \left\{ (|\xi| - \|x\|)^2, (|\xi| - \|y\|)^2 \right\}} |d\xi|,$$

$$(3.11) \quad \int_0^1 \|f'_{x,y}(t)\| dt \leq \frac{1}{2\pi} \|y - x\| \int_{\gamma} \frac{|f(\xi)|}{(|\xi| - \|y\|)(|\xi| - \|x\|)} |d\xi|$$

and

$$(3.12) \quad \begin{aligned} & \left( \int_0^1 \|f'_{x,y}(t)\|^p dt \right)^{1/p} \\ & \leq \frac{1}{2\pi} \|y - x\| \left( \int_{\gamma} |f(\xi)|^q |d\xi| \right)^{1/q} \\ & \quad \times \left( \frac{1}{(2p-1)(\|y\| - \|x\|)} \int_{\gamma} \frac{(|\xi| - \|x\|)^{2p-1} - (|\xi| - \|y\|)^{2p-1}}{(|\xi| - \|x\|)^{2p-1} (|\xi| - \|y\|)^{2p-1}} |d\xi| \right)^{1/p}, \end{aligned}$$

for  $p, q > 1$  with  $\frac{1}{p} + \frac{1}{q} = 1$ .

*Proof.* The inequality (3.10) is obvious by (3.8).

From (3.8) we get, by taking the integral and by using Fubini's theorem, that

$$(3.13) \quad \begin{aligned} & \int_0^1 \|f'_{x,y}(t)\| dt \\ & \leq \frac{1}{2\pi} \|y - x\| \int_{\gamma} |f(\xi)| \left( \int_0^1 [(1-t)(|\xi| - \|x\|) + t(|\xi| - \|y\|)]^{-2} dt \right) |d\xi|. \end{aligned}$$

Observe that

$$\begin{aligned}
& \int_0^1 [(1-t)(|\xi| - \|x\|) + t(|\xi| - \|y\|)]^{-2} dt \\
&= -\frac{1}{\|x\| - \|y\|} \int_0^1 \frac{d}{dt} [(1-t)(|\xi| - \|x\|) + t(|\xi| - \|y\|)]^{-1} dt \\
&= -\frac{1}{\|x\| - \|y\|} [(1-t)(|\xi| - \|x\|) + t(|\xi| - \|y\|)]^{-1} \Big|_0^1 \\
&= \frac{1}{\|y\| - \|x\|} \left[ (|\xi| - \|y\|)^{-1} - (|\xi| - \|x\|)^{-1} \right] \\
&= \frac{1}{\|y\| - \|x\|} \frac{\|y\| - \|x\|}{(|\xi| - \|y\|)(|\xi| - \|x\|)} = \frac{1}{(|\xi| - \|y\|)(|\xi| - \|x\|)},
\end{aligned}$$

for  $\|y\| \neq \|x\|$ , which, by (3.13), proves (3.11).

If  $\|y\| = \|x\|$ , then (3.11) also holds.

From (3.8) we also have for  $p, q > 1$  with  $\frac{1}{p} + \frac{1}{q} = 1$ ,

$$\begin{aligned}
& \left\| f'_{x,y}(t) \right\| \\
& \leq \frac{1}{2\pi} \|y - x\| \int_{\gamma} |f(\xi)| [(1-t)(|\xi| - \|x\|) + t(|\xi| - \|y\|)]^{-2} |d\xi| \\
& \leq \frac{1}{2\pi} \|y - x\| \left( \int_{\gamma} |f(\xi)|^q |d\xi| \right)^{1/q} \\
& \times \left( \int_{\gamma} [(1-t)(|\xi| - \|x\|) + t(|\xi| - \|y\|)]^{-2p} \right)^{1/p}
\end{aligned}$$

and by taking the power  $p$  we get

$$\begin{aligned}
\left\| f'_{x,y}(t) \right\|^p & \leq \left[ \frac{1}{2\pi} \|y - x\| \left( \int_{\gamma} |f(\xi)|^q |d\xi| \right)^{1/q} \right]^p \\
& \times \left( \int_{\gamma} [(1-t)(|\xi| - \|x\|) + t(|\xi| - \|y\|)]^{-2p} \right)
\end{aligned}$$

for  $t \in [0, 1]$ .

Integrating this inequality on  $[0, 1]$ , we get by Fubini's theorem that

$$\begin{aligned}
(3.14) \quad \int_0^1 \left\| f'_{x,y}(t) \right\|^p dt &\leq \left[ \frac{1}{2\pi} \|y - x\| \left( \int_\gamma |f(\xi)|^q |d\xi| \right)^{1/q} \right]^p \\
&\times \int_0^1 \left( \int_\gamma [(1-t)(|\xi| - \|x\|) + t(|\xi| - \|y\|)]^{-2p} |d\xi| \right) dt \\
&= \left[ \frac{1}{2\pi} \|y - x\| \left( \int_\gamma |f(\xi)|^q |d\xi| \right)^{1/q} \right]^p \\
&\times \int_\gamma \left( \int_0^1 [(1-t)(|\xi| - \|x\|) + t(|\xi| - \|y\|)]^{-2p} dt \right) |d\xi| \\
&= \left[ \frac{1}{2\pi} \|y - x\| \left( \int_\gamma |f(\xi)|^q |d\xi| \right)^{1/q} \right]^p \\
&\int_\gamma \left( \int_0^1 [(1-t)(|\xi| - \|x\|) + t(|\xi| - \|y\|)]^{-2p} dt \right) |d\xi|.
\end{aligned}$$

Observe that

$$\begin{aligned}
&\int_\gamma \left( \int_0^1 [(1-t)(|\xi| - \|x\|) + t(|\xi| - \|y\|)]^{-2p} dt \right) |d\xi| \\
&= \int_\gamma \left( \frac{[(1-t)(|\xi| - \|x\|) + t(|\xi| - \|y\|)]^{-2p+1}}{(1-2p)(\|x\| - \|y\|)} \Big|_0^1 \right) |d\xi| \\
&= \int_\gamma \frac{(|\xi| - \|y\|)^{-2p+1} - (|\xi| - \|x\|)^{-2p+1}}{(1-2p)(\|x\| - \|y\|)} |d\xi| \\
&= \int_\gamma \frac{\frac{1}{(|\xi| - \|y\|)^{2p-1}} - \frac{1}{(|\xi| - \|x\|)^{2p-1}}}{(1-2p)(\|x\| - \|y\|)} |d\xi| \\
&= \frac{1}{(2p-1)(\|y\| - \|x\|)} \int_\gamma \frac{(|\xi| - \|x\|)^{2p-1} - (|\xi| - \|y\|)^{2p-1}}{(|\xi| - \|x\|)^{2p-1} (|\xi| - \|y\|)^{2p-1}} |d\xi|,
\end{aligned}$$

then by (3.14) we get

$$\begin{aligned}
&\int_0^1 \left\| f'_{x,y}(t) \right\|^p dt \\
&\leq \left[ \frac{1}{2\pi} \|y - x\| \left( \int_\gamma |f(\xi)|^q |d\xi| \right)^{1/q} \right]^p \\
&\times \frac{1}{(2p-1)(\|y\| - \|x\|)} \int_\gamma \frac{(|\xi| - \|x\|)^{2p-1} - (|\xi| - \|y\|)^{2p-1}}{(|\xi| - \|x\|)^{2p-1} (|\xi| - \|y\|)^{2p-1}} |d\xi|,
\end{aligned}$$

which proves (3.12).  $\square$

We can state now the main result of this section:

**Theorem 3.** *Assume that  $f : G \rightarrow \mathbb{C}$  is analytic on the convex domain  $G$  and  $x, y \in \mathcal{B}$ ,  $x \neq y$  with  $\sigma(x), \sigma(y) \subset G$ . If  $g : [0, 1] \rightarrow \mathcal{B}$  is continuous, then for  $p, q > 1$*



with  $\frac{1}{p} + \frac{1}{q} = 1$ ,

$$(3.15) \quad \left\| \int_0^1 g(t) f((1-t)x + ty) dt - \int_0^1 g(t) dt \int_0^1 f((1-t)x + ty) dt \right\|$$

$$\leq \frac{1}{2\pi} \|y - x\| \left\{ \begin{array}{l} \int_0^1 \|g(t) - v\| \max\{t, 1-t\} dt \int_{\gamma} \frac{|f(\xi)|}{(|\xi| - \|y\|)(|\xi| - \|x\|)} |d\xi|, \\ \frac{1}{(q+1)^{1/q}} \int_0^1 \|g(t) - v\| \left[ (t-a)^{q+1} + (b-t)^{q+1} \right]^{1/q} dt \\ \times \left( \int_{\gamma} |f(\xi)|^q |d\xi| \right)^{1/q} \\ \times \left( \frac{1}{(2p-1)(\|y\| - \|x\|)} \int_{\gamma} \frac{(|\xi| - \|x\|)^{2p-1} - (|\xi| - \|y\|)^{2p-1}}{(|\xi| - \|x\|)^{2p-1} (|\xi| - \|y\|)^{2p-1}} |d\xi| \right)^{1/p} \\ \frac{1}{2} \int_0^1 \|g(t) - v\| \left[ t^2 + (1-t)^2 \right] dt \\ \times \int_{\gamma} \frac{|f(\xi)|}{\min\{(|\xi| - \|x\|)^2, (|\xi| - \|y\|)^2\}} |d\xi|, \end{array} \right.$$

for all  $v \in \mathcal{B}$ .

The proof follows by Theorem 1 and Proposition 1 for  $x(t) = g(t)$ ,  $y(t) = f_{x,y}(t)$ ,  $t \in [0, 1]$ .

**Corollary 3.** *With the assumptions of Theorem 3 and if the condition (2.12) is satisfied for  $x(t) = g(t)$ ,  $t \in [0, 1]$ , then*

$$(3.16) \quad \left\| \int_0^1 g(t) f((1-t)x + ty) dt - \int_0^1 g(t) dt \int_0^1 f((1-t)x + ty) dt \right\|$$

$$\leq \frac{1}{2\pi} \|y - x\| M$$

$$\times \left\{ \begin{array}{l} \frac{3}{4} \int_{\gamma} \frac{|f(\xi)|}{(|\xi| - \|y\|)(|\xi| - \|x\|)} |d\xi|, \\ \frac{1}{(q+1)^{1/q}} \int_0^1 \left[ (t-a)^{q+1} + (b-t)^{q+1} \right]^{1/q} dt \\ \times \left( \int_{\gamma} |f(\xi)|^q |d\xi| \right)^{1/q} \\ \times \left( \frac{1}{(2p-1)(\|y\| - \|x\|)} \int_{\gamma} \frac{(|\xi| - \|x\|)^{2p-1} - (|\xi| - \|y\|)^{2p-1}}{(|\xi| - \|x\|)^{2p-1} (|\xi| - \|y\|)^{2p-1}} |d\xi| \right)^{1/p} \\ \frac{1}{3} \int_{\gamma} \frac{|f(\xi)|}{\min\{(|\xi| - \|x\|)^2, (|\xi| - \|y\|)^2\}} |d\xi|, \end{array} \right.$$

where  $f : G \rightarrow \mathbb{C}$  is analytic on the convex domain  $G$  and  $x, y \in \mathcal{B}$ ,  $x \neq y$  with  $\sigma(x), \sigma(y) \subset G$ .

#### 4. THE CASE OF CIRCULAR PATHS

We consider the circular path  $\xi(s) = Re^{2\pi is}$  where  $s \in [0, 1]$ , then  $d\xi(s) = 2\pi i Re^{2\pi is} ds$ ,  $|d\xi(s)| = 2\pi R ds$  and  $|\xi| = R$ .

Assume that  $f : G \rightarrow \mathbb{C}$  is analytic on the convex domain  $G$  and  $x, y \in \mathcal{B}$ ,  $x \neq y$  with  $\sigma(x), \sigma(y) \subset D(0, R) \subset G$ . Then by Proposition 1 we derive the simpler inequalities

$$(4.1) \quad \sup_{t \in [0, 1]} \|f'_{x,y}(t)\| \leq \frac{R \|y - x\|}{\min\{(R - \|x\|)^2, (R - \|y\|)^2\}} \int_0^1 |f(Re^{2\pi is})| ds,$$

$$(4.2) \quad \int_0^1 \left\| f'_{x,y}(t) \right\| dt \leq \frac{R \|y - x\|}{(R - \|y\|)(R - \|x\|)} \int_0^1 |f(Re^{2\pi is})| ds,$$

and

$$(4.3) \quad \left( \int_0^1 \left\| f'_{x,y}(t) \right\|^p dt \right)^{1/p} \\ \leq R \|y - x\| \left( \int_0^1 |f(Re^{2\pi is})|^q ds \right)^{1/q} \\ \times \left( \frac{1}{(2p-1)(\|y\| - \|x\|)} \frac{(R - \|x\|)^{2p-1} - (R - \|y\|)^{2p-1}}{(R - \|x\|)^{2p-1} (R - \|y\|)^{2p-1}} \right)^{1/p},$$

for  $p, q > 1$  with  $\frac{1}{p} + \frac{1}{q} = 1$ .

Assume that  $f: G \rightarrow \mathbb{C}$  is analytic on the convex domain  $G$  and  $x, y \in \mathcal{B}$ ,  $x \neq y$  with  $\sigma(x), \sigma(y) \subset D(0, R) \subset G$ . If  $g: [0, 1] \rightarrow \mathcal{B}$  is continuous, then by (3.15),

$$(4.4) \quad \left\| \int_0^1 g(t) f((1-t)x + ty) dt - \int_0^1 g(t) dt \int_0^1 f((1-t)x + ty) dt \right\| \\ \leq R \|y - x\| \\ \times \begin{cases} \frac{1}{(R - \|y\|)(R - \|x\|)} \int_0^1 \|g(t) - v\| \max\{t, 1-t\} dt \int_0^1 |f(Re^{2\pi is})| ds, \\ \frac{1}{(q+1)^{1/q}} \int_0^1 \|g(t) - v\| \left[ (t-a)^{q+1} + (b-t)^{q+1} \right]^{1/q} dt \\ \times \left( \int_0^1 |f(Re^{2\pi is})|^q ds \right)^{1/q} \\ \times \left( \frac{1}{(2p-1)(\|y\| - \|x\|)} \frac{(R - \|x\|)^{2p-1} - (R - \|y\|)^{2p-1}}{(R - \|x\|)^{2p-1} (R - \|y\|)^{2p-1}} \right)^{1/p} \\ \frac{1}{2 \min\{(R - \|x\|)^2, (R - \|y\|)^2\}} \int_0^1 \|g(t) - v\| \left[ t^2 + (1-t)^2 \right] dt \\ \times \int_0^1 |f(Re^{2\pi is})| ds, \end{cases}$$

and by (3.16), we get

$$(4.5) \quad \left\| \int_0^1 g(t) f((1-t)x + ty) dt - \int_0^1 g(t) dt \int_0^1 f((1-t)x + ty) dt \right\| \\ \leq R \|y - x\| M \\ \times \begin{cases} \frac{3}{4} \frac{1}{(R - \|y\|)(R - \|x\|)} \int_0^1 |f(Re^{2\pi is})| ds, \\ \frac{1}{(q+1)^{1/q}} \int_0^1 \left[ (t-a)^{q+1} + (b-t)^{q+1} \right]^{1/q} dt \\ \times \left( \int_0^1 |f(Re^{2\pi is})|^q ds \right)^{1/q} \\ \times \left( \frac{1}{(2p-1)(\|y\| - \|x\|)} \frac{(R - \|x\|)^{2p-1} - (R - \|y\|)^{2p-1}}{(R - \|x\|)^{2p-1} (R - \|y\|)^{2p-1}} \right)^{1/p}, \\ \frac{1}{3 \min\{(R - \|x\|)^2, (R - \|y\|)^2\}} \int_0^1 |f(Re^{2\pi is})| ds, \end{cases}$$

provided that there is  $v \in \mathcal{B}$  such that  $\|g(t) - v\| \leq M$  for all  $t \in [a, b]$ .

The *modified Bessel function of the first kind*  $I_\nu(z)$  for real number  $\nu$  can be defined by the power series as [1, p. 376]

$$I_\nu(z) = \left(\frac{1}{2}z\right)^\nu \sum_{k=0}^{\infty} \frac{\left(\frac{1}{4}z^2\right)^k}{k!\Gamma(\nu+k+1)},$$

where  $\Gamma$  is the *gamma function*. For  $n = 0$  we have  $I_0(z)$  given by

$$I_0(z) = \sum_{k=0}^{\infty} \frac{\left(\frac{1}{4}z^2\right)^k}{(k!)^2}.$$

An integral formula for real number  $\nu$  is

$$I_\nu(z) = \frac{1}{\pi} \int_0^\pi e^{z \cos \theta} \cos(\nu\theta) d\theta - \frac{\sin(\nu\pi)}{\pi} \int_0^\infty e^{-z \cosh t - \nu t} dt,$$

which simplifies for  $\nu$  an integer  $n$  to

$$I_n(z) = \frac{1}{\pi} \int_0^\pi e^{z \cos \theta} \cos(n\theta) d\theta.$$

For  $n = 0$  we have

$$I_0(z) = \frac{1}{\pi} \int_0^\pi e^{z \cos \theta} d\theta.$$

Consider the exponential function  $f(a) = \exp a$ ,  $a \in \mathcal{B}$ . Assume that  $x, y \in \mathcal{B}$  and  $\|x\|, \|y\| < R$  for some  $R > 0$ . Observe that

$$|\exp(Re^{2\pi it})| = |\exp[R(\cos(2\pi t) + i \sin(2\pi t))]| = \exp[R \cos(2\pi t)]$$

and, by changing the variable  $\theta = 2\pi t$ , we get  $dt = \frac{1}{2\pi} d\theta$  and

$$\begin{aligned} (4.6) \quad & \int_0^1 \exp[R \cos(2\pi t)] dt \\ &= \frac{1}{2\pi} \int_0^{2\pi} \exp[R \cos \theta] d\theta \\ &= \frac{1}{2} \left( \frac{1}{\pi} \int_0^\pi \exp[R \cos \theta] d\theta + \frac{1}{\pi} \int_\pi^{2\pi} \exp[R \cos \theta] d\theta \right) \\ &= \frac{1}{2} (I_0(R) + I_0(-R)) = I_0(R). \end{aligned}$$

If  $g : [0, 1] \rightarrow \mathcal{B}$  is continuous, then for all  $u \in [0, 1]$  we have by (4.4) for the exponential function, that

$$\begin{aligned} (4.7) \quad & \left\| \int_0^1 g(t) \exp((1-t)x + ty) dt - \int_0^1 g(t) dt \int_0^1 \exp((1-t)x + ty) dt \right\| \\ & \leq RI_0(R) \|y - x\| \\ & \quad \times \begin{cases} \frac{1}{(R-\|y\|)(R-\|x\|)} \int_0^1 \|g(t) - v\| \max\{t, 1-t\} dt \\ \frac{1}{2} \frac{1}{\min\{(R-\|x\|)^2, (R-\|y\|)^2\}} \int_0^1 \|g(t) - v\| [t^2 + (1-t)^2] dt \end{cases} \end{aligned}$$

for all  $v \in \mathcal{B}$ .

If  $\|g(t) - v\| \leq M$  for all  $t \in [a, b]$ , then by (4.5) we get

$$(4.8) \quad \left\| \int_0^1 g(t) \exp((1-t)x + ty) dt - \int_0^1 g(t) dt \int_0^1 \exp((1-t)x + ty) dt \right\| \\ \leq RI_0(R)M \|y - x\| \begin{cases} \frac{3}{4} \frac{1}{(R-\|y\|)(R-\|x\|)}, \\ \frac{1}{3} \frac{1}{\min\{(R-\|x\|)^2, (R-\|y\|)^2\}} \end{cases}$$

provided that  $x, y \in \mathcal{B}$  and  $\|x\|, \|y\| < R$ .

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