

**NEW RIEMANN-STIELTJES INTEGRAL INEQUALITIES OF  
WIRTINGER TYPE FOR VECTOR AND OPERATOR VALUED  
FUNCTIONS IN HILBERT SPACES**

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ABSTRACT. Let  $(H; \langle \cdot, \cdot \rangle)$  be a complex Hilbert space. In this paper we show among others that, if  $f : [a, b] \rightarrow H$  is absolutely continuous with  $f(a) = f(b) = 0$ ,  $f' \in L_2([a, b], H)$  and  $u$  is monotonic nondecreasing, then

$$\begin{aligned} \int_a^b \|f(t)\|^2 du(t) &\leq \frac{1}{2} \int_a^b (t-a)^{1/2} (b-t)^{1/2} du(t) \int_a^b \|f'(s)\|^2 ds \\ &\leq \frac{1}{4} (b-a) [u(b) - u(a)] \int_a^b \|f'(s)\|^2 ds. \end{aligned}$$

Applications related to the trapezoid and to Grüss' type inequalities are also provided.

1. INTRODUCTION

It is well known that, see for instance [5], or [15], if  $u \in C^1([a, b], \mathbb{R})$  satisfies  $u(a) = u(b) = 0$ , then

$$(1.1) \quad \int_a^b u^2(t) dt \leq \frac{(b-a)^2}{\pi^2} \int_a^b [u'(t)]^2 dt$$

with the equality holding if and only if  $u(t) = K \sin \left[ \frac{\pi(t-a)}{b-a} \right]$  for some constant  $K \in \mathbb{R}$ .

If  $u \in C^1([a, b], \mathbb{R})$  satisfies the condition  $u(a) = 0$ , then also

$$(1.2) \quad \int_a^b u^2(t) dt \leq \frac{4(b-a)^2}{\pi^2} \int_a^b [u'(t)]^2 dt$$

and the equality holds if and only if  $u(t) = L \sin \left[ \frac{\pi(t-a)}{2(b-a)} \right]$  for some constant  $L \in \mathbb{R}$ .

If  $u \in C^1([a, b], \mathbb{C})$  is a function with complex values and  $u(a) = u(b) = 0$ , then  $\operatorname{Re} u(a) = \operatorname{Re} u(b) = 0$  and  $\operatorname{Im} u(a) = \operatorname{Im} u(b) = 0$  and by writing (1.1) for  $\operatorname{Re} u$  and  $\operatorname{Im} u$  and adding the obtained inequalities, we get

$$(1.3) \quad \int_a^b |u(t)|^2 dt \leq \frac{(b-a)^2}{\pi^2} \int_a^b |u'(t)|^2 dt$$

with the equality holding if and only if

$$u(t) = K \sin \left[ \frac{\pi(t-a)}{b-a} \right]$$

for some complex constant  $K \in \mathbb{C}$ .

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Similarly, if  $u \in C^1([a, b], \mathbb{C})$  with  $u(a) = 0$ , then by (1.2) we have

$$(1.4) \quad \int_a^b |u(t)|^2 dt \leq \frac{4(b-a)^2}{\pi^2} \int_a^b |u'(t)|^2 dt$$

and the equality holds if and only if

$$u(t) = L \sin \left[ \frac{\pi(t-a)}{2(b-a)} \right]$$

for some complex constant  $L \in \mathbb{C}$ .

For some related Wirtinger type integral inequalities see [1], [3], [5] and [13]-[19].

In the recent paper [9] we obtained among others the following generalization of Wirtinger inequalities for vector valued functions in Hilbert spaces:

**Theorem 1.** *Assume that  $f : [a, b] \rightarrow H$  is of class  $C^1$  on  $[a, b]$  and  $f(a) = f(b) = 0$ . Then*

$$(1.5) \quad \int_a^b \|f(t)\|^2 dt \leq \frac{(b-a)^2}{\pi^2} \int_a^b \|f'(t)\|^2 dt.$$

If only  $f(a) = 0$ , then

$$(1.6) \quad \int_a^b \|f(t)\|^2 dt \leq \frac{4(b-a)^2}{\pi^2} \int_a^b \|f'(t)\|^2 dt.$$

Denote by  $\mathcal{B}(H)$  the Banach  $C^*$ -algebra of bounded linear operators on Hilbert space  $H$ . For  $A \in \mathcal{B}(H)$  we define the modulus of  $A$  by  $|A| := (A^*A)^{1/2}$ .

We have the following inequality of Wirtinger type in the operator order of  $\mathcal{B}(H)$ , see [10]:

**Theorem 2.** *Assume that  $A : [a, b] \rightarrow \mathcal{B}(H)$  is of class  $C^1$  on  $[a, b]$  and  $A(a) = A(b) = 0$ , then*

$$(1.7) \quad \int_a^b |A(t)|^2 dt \leq \frac{(b-a)^2}{\pi^2} \int_a^b |A'(t)|^2 dt$$

in the operator order of  $\mathcal{B}(H)$ .

If only  $A(a) = 0$ , then

$$(1.8) \quad \int_a^b |A(t)|^2 dt \leq \frac{4(b-a)^2}{\pi^2} \int_a^b |A'(t)|^2 dt.$$

In the previous paper [11] we obtained the following result for the Riemann-Stieltjes integral:

**Theorem 3.** *Assume that  $f : [a, b] \rightarrow H$  is absolutely continuous with  $f(a) = f(b) = 0$  and  $f' \in L_2([a, b], H)$ . If  $u : [a, b] \rightarrow \mathbb{R}$  is monotonic nondecreasing, then*

$$\begin{aligned}
 (1.9) \quad & \int_a^b \|f(t)\|^2 du(t) \\
 & \leq \frac{1}{2} \int_a^b \left[ (t-a) \int_a^t \|f'(s)\|^2 ds + (b-t) \int_t^b \|f'(s)\|^2 ds \right] du(t) \\
 & \leq \frac{1}{2} \left[ \frac{1}{2} (b-a) [u(b) - u(a)] + \int_a^b \left| t - \frac{a+b}{2} \right| du(t) \right] \int_a^b \|f'(s)\|^2 ds \\
 & = \frac{1}{2} \left[ (b-a) [u(b) - u(a)] - \int_a^b \operatorname{sgn} \left( t - \frac{a+b}{2} \right) u(t) dt \right] \int_a^b \|f'(s)\|^2 ds.
 \end{aligned}$$

The inequalities are sharp in (1.9).

Motivated by the above results, in this paper we obtain new sharp upper bounds for the Riemann-Stieltjes integrals

$$\int_a^b \|f(t)\|^2 du(t) \quad \text{and} \quad \int_a^b |A(t)|^2 du(t)$$

in the case when  $f : [a, b] \rightarrow H$  is absolutely continuous with  $f(a) = f(b) = 0$ ,  $A : [a, b] \rightarrow \mathcal{B}(H)$  is strongly differentiable on  $(a, b)$  with  $A(a) = A(b) = 0$  and the integrator  $u$  is monotonic nondecreasing on  $[a, b]$ . Applications related to the trapezoid and of Grüss' type inequalities are also provided.

## 2. MAIN RESULTS

In the case of vector valued functions with values in Hilbert spaces, we have the following result:

**Theorem 4.** *Assume that  $f : [a, b] \rightarrow H$  is absolutely continuous with  $f(a) = f(b) = 0$  and  $f' \in L_2([a, b], H)$ . If  $u : [a, b] \rightarrow \mathbb{R}$  is monotonic nondecreasing, then*

$$\begin{aligned}
 (2.1) \quad & \int_a^b \|f(t)\|^2 du(t) \\
 & \leq \frac{1}{2} \int_a^b (t-a)^{1/2} (b-t)^{1/2} du(t) \int_a^b \|f'(s)\|^2 ds \\
 & = \frac{1}{2} \int_a^b (t-a)^{-1/2} (b-t)^{-1/2} \left( t - \frac{a+b}{2} \right) u(t) dt \int_a^b \|f'(s)\|^2 ds \\
 & \leq \frac{1}{4} (b-a) [u(b) - u(a)] \int_a^b \|f'(s)\|^2 ds.
 \end{aligned}$$

The inequalities are sharp in (2.1).

*Proof.* Since  $f(a) = f(b) = 0$ , hence  $f(t) = \int_a^t f'(s) ds = -\int_t^b f'(s) ds$ ,  $t \in [a, b]$ . Then we have

$$\begin{aligned}
& \int_a^b \|f(t)\|^2 du(t) \\
&= \int_a^b \|f(t)\| \|f(t)\| du(t) = \int_a^b \left\| \int_a^t f'(s) ds \right\| \left\| \int_t^b f'(s) ds \right\| du(t) \\
&\leq \int_a^b \left( \int_a^t \|f'(s)\| ds \right) \left( \int_t^b \|f'(s)\| ds \right) du(t) \\
&= \int_a^b (t-a)^{1/2} (t-a)^{-1/2} \left( \int_a^t \|f'(s)\| ds \right) \\
&\quad \times (b-t)^{1/2} (b-t)^{-1/2} \left( \int_t^b \|f'(s)\| ds \right) du(t) \\
&=: B.
\end{aligned}$$

Using Cauchy-Bunyakowsky-Schwarz inequality, we have

$$(t-a)^{-1/2} \left( \int_a^t \|f'(s)\| ds \right) \leq \left( \int_a^t \|f'(s)\|^2 ds \right)^{1/2}$$

and

$$(b-t)^{-1/2} \left( \int_t^b \|f'(s)\| ds \right) \leq \left( \int_t^b \|f'(s)\|^2 ds \right)^{1/2}$$

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

These imply that

$$\begin{aligned}
B &\leq \int_a^b (t-a)^{1/2} (b-t)^{1/2} \left( \int_a^t \|f'(s)\|^2 ds \right)^{1/2} \left( \int_t^b \|f'(s)\|^2 ds \right)^{1/2} du(t) \\
&=: C.
\end{aligned}$$

By the arithmetic mean-geometric mean inequality

$$\sqrt{\alpha\beta} \leq \frac{1}{2}(\alpha + \beta), \quad \alpha, \beta \geq 0,$$

we have

$$\begin{aligned}
& \left( \int_a^t \|f'(s)\|^2 ds \right)^{1/2} \left( \int_t^b \|f'(s)\|^2 ds \right)^{1/2} \\
&\leq \frac{1}{2} \left[ \int_a^t \|f'(s)\|^2 ds + \int_t^b \|f'(s)\|^2 ds \right] = \frac{1}{2} \int_a^b \|f'(s)\|^2 ds.
\end{aligned}$$

Therefore

$$C \leq \frac{1}{2} \int_a^b \|f'(s)\|^2 ds \int_a^b (t-a)^{1/2} (b-t)^{1/2} du(t),$$

which proves the first inequality in (2.1).

Also

$$(t-a)^{1/2} (b-t)^{1/2} \leq \frac{1}{2}(t-a+b-t) = \frac{1}{2}(b-a),$$

and the last part of (2.1) is also proved.

Now, for the equality part, by using the integration by part formula for the Riemann-Stieltjes integral, we have

$$\begin{aligned}
 & \int_a^b (t-a)^{1/2} (b-t)^{1/2} du(t) \\
 &= (t-a)^{1/2} (b-t)^{1/2} u(t) \Big|_a^b \\
 & - \frac{1}{2} \int_a^b \left[ (t-a)^{-1/2} (b-t)^{1/2} - (t-a)^{1/2} (b-t)^{-1/2} \right] u(t) dt \\
 &= -\frac{1}{2} \int_a^b \left[ (t-a)^{-1/2} (b-t)^{1/2} - (t-a)^{1/2} (b-t)^{-1/2} \right] u(t) dt \\
 &= -\frac{1}{2} \int_a^b (t-a)^{-1/2} (b-t)^{-1/2} [b-t-(t-a)] u(t) dt \\
 &= \int_a^b (t-a)^{-1/2} (b-t)^{-1/2} \left( t - \frac{a+b}{2} \right) u(t) dt,
 \end{aligned}$$

which proves the identity.

Further, consider the functions

$$f(t) = \begin{cases} t-a, & t \in [a, \frac{a+b}{2}], \\ b-t, & t \in (\frac{a+b}{2}, b] \end{cases}$$

and  $u(t) = \operatorname{sgn}(t - \frac{a+b}{2})$ ,  $t \in [a, b]$ . The function  $f$  is absolutely continuous on  $[a, b]$  and  $u$  is monotonic nondecreasing on  $[a, b]$ . Also

$$f'(t) = \begin{cases} 1, & t \in (a, \frac{a+b}{2}) \\ -1, & t \in (\frac{a+b}{2}, b), \end{cases}$$

which gives that  $\int_a^b |f'(t)|^2 dt = b-a$ .

Therefore

$$\frac{1}{4} (b-a) [u(b) - u(a)] \int_a^b |f'(s)|^2 ds = \frac{1}{2} (b-a)^2,$$

Also,

$$\begin{aligned}
 -2 \int_a^b f(t) f'(t) u(t) dt &= 2 \int_a^{\frac{a+b}{2}} (t-a) dt + 2 \int_{\frac{a+b}{2}}^b (b-t) dt \\
 &= \frac{(b-a)^2}{4} + \frac{(b-a)^2}{4} = \frac{1}{2} (b-a)^2.
 \end{aligned}$$

This example gives in all sides of (2.1) the same quantity  $\frac{1}{2} (b-a)^2$ , which proves the sharpness of all inequalities in (2.1).  $\square$

**Corollary 1.** Assume that  $f : [a, b] \rightarrow H$  is absolutely continuous with  $f(a) = f(b) = 0$  and  $f' \in L_2([a, b], H)$ , then

$$(2.2) \quad \left\| f\left(\frac{a+b}{2}\right) \right\|^2 \leq \frac{1}{4} (b-a) \int_a^b \|f'(s)\|^2 ds.$$

The constant  $\frac{1}{4}$  is best possible.

*Proof.* If we take  $u(t) = \operatorname{sgn}\left(t - \frac{a+b}{2}\right)$ ,  $t \in [a, b]$ , then

$$\begin{aligned} \int_a^b \|f(t)\|^2 du(t) &= \|f(t)\|^2 u(t) \Big|_a^b - \int_a^b u(t) d(\|f(t)\|^2) \\ &= \|f(b)\|^2 u(b) - \|f(a)\|^2 u(a) \\ &\quad - \int_a^{\frac{a+b}{2}} u(t) d(\|f(t)\|^2) - \int_{\frac{a+b}{2}}^b u(t) d(\|f(t)\|^2) \\ &= \|f(b)\|^2 + \|f(a)\|^2 + \left\|f\left(\frac{a+b}{2}\right)\right\|^2 \\ &\quad - \|f(a)\|^2 - \|f(b)\|^2 + \left\|f\left(\frac{a+b}{2}\right)\right\|^2 \\ &= 2 \left\|f\left(\frac{a+b}{2}\right)\right\|^2 \end{aligned}$$

and

$$\frac{1}{4}(b-a)[u(b) - u(a)] = \frac{1}{2}(b-a).$$

By (2.1) we get

$$2 \left\|f\left(\frac{a+b}{2}\right)\right\|^2 \leq \frac{1}{2}(b-a) \int_a^b \|f'(s)\|^2 ds,$$

which is equivalent to (2.2).

For  $H = \mathbb{R}$ , we take

$$f(t) = \begin{cases} t - a, & t \in [a, \frac{a+b}{2}], \\ b - t, & t \in (\frac{a+b}{2}, b]. \end{cases}$$

Observe that  $f$  is absolutely continuous with  $|f'(t)| = 1$ ,  $t \in (a, b)$ . Then

$$f\left(\frac{a+b}{2}\right) = \frac{b-a}{2}, \quad \int_a^b \|f'(s)\|^2 ds = b-a,$$

which gives the same quantity  $\frac{(b-a)^2}{4}$  in both sides of (2.2).  $\square$

**Corollary 2.** *Assume that  $f : [a, b] \rightarrow H$  is absolutely continuous with  $f(a) = f(b) = 0$  and  $f' \in L_2([a, b], H)$ . If  $w : [a, b] \rightarrow (0, \infty)$  is integrable with  $\int_a^b w(s) ds = 1$ , then*

$$\begin{aligned} (2.3) \quad \int_a^b \|f(t)\|^2 w(t) dt &\leq \frac{1}{2} \int_a^b (t-a)^{1/2} (b-t)^{1/2} w(t) dt \int_a^b \|f'(s)\|^2 ds \\ &\leq \frac{1}{4} (b-a) \int_a^b \|f'(s)\|^2 ds. \end{aligned}$$

We have the following operator inequalities:

**Theorem 5.** Assume that  $A : [a, b] \rightarrow \mathcal{B}(H)$  is strongly differentiable on  $(a, b)$  with  $A(a) = A(b) = 0$  and  $A' \in L_2([a, b], \mathcal{B}(H))$ . Then

$$\begin{aligned}
 (2.4) \quad & \int_a^b |A(t)|^2 du(t) \\
 & \leq \frac{1}{2} \int_a^b (t-a)^{1/2} (b-t)^{1/2} du(t) \int_a^b |A'(s)|^2 ds \\
 & = \frac{1}{2} \int_a^b (t-a)^{-1/2} (b-t)^{-1/2} \left(t - \frac{a+b}{2}\right) u(t) dt \int_a^b |A'(s)|^2 ds \\
 & \leq \frac{1}{4} (b-a) [u(b) - u(a)] \int_a^b |A'(s)|^2 ds
 \end{aligned}$$

in the operator order of  $\mathcal{B}(H)$ .

*Proof.* Let  $x \in H$ ,  $x \neq 0$  and take  $f(t) = A(t)x$  in (2.1) to get

$$\begin{aligned}
 (2.5) \quad & \int_a^b \|A(t)x\|^2 du(t) \\
 & \leq \frac{1}{2} \int_a^b (t-a)^{1/2} (b-t)^{1/2} du(t) \int_a^b \|A'(s)x\|^2 ds \\
 & = \frac{1}{2} \int_a^b (t-a)^{-1/2} (b-t)^{-1/2} \left(t - \frac{a+b}{2}\right) u(t) dt \int_a^b \|A'(s)x\|^2 ds \\
 & \leq \frac{1}{4} (b-a) [u(b) - u(a)] \int_a^b \|A'(s)x\|^2 ds.
 \end{aligned}$$

Observe that

$$\begin{aligned}
 \int_a^b \|A(t)x\|^2 du(t) &= \int_a^b \langle A(t)x, A(t)x \rangle du(t) = \int_a^b \langle (A(t))^* A(t)x, x \rangle du(t) \\
 &= \int_a^b \langle |A(t)|^2 x, x \rangle du(t) = \left\langle \left( \int_a^b |A(t)|^2 du(t) \right) x, x \right\rangle
 \end{aligned}$$

and

$$\int_a^b \|A'(s)x\|^2 ds = \left\langle \left( \int_a^b |A'(s)|^2 ds \right) x, x \right\rangle$$

for  $x \in H$ ,  $x \neq 0$ .

Then by (2.5) we get

$$\begin{aligned}
 & \left\langle \left( \int_a^b |A(t)|^2 du(t) \right) x, x \right\rangle \\
 & \leq \left\langle \left( \frac{1}{2} \int_a^b (t-a)^{1/2} (b-t)^{1/2} du(t) \int_a^b |A'(s)|^2 ds \right) x, x \right\rangle \\
 & = \left\langle \left( \frac{1}{2} \int_a^b (t-a)^{-1/2} (b-t)^{-1/2} \left(t - \frac{a+b}{2}\right) u(t) dt \int_a^b |A'(s)|^2 ds \right) x, x \right\rangle \\
 & \leq \left\langle \left( \frac{1}{4} (b-a) [u(b) - u(a)] \int_a^b |A'(s)|^2 ds \right) x, x \right\rangle,
 \end{aligned}$$

for  $x \in H$ ,  $x \neq 0$ , which is equivalent to (2.4).  $\square$

**Corollary 3.** *Assume that  $A : [a, b] \rightarrow \mathcal{B}(H)$  is strongly differentiable on  $(a, b)$  with  $A(a) = A(b) = 0$  and  $A' \in L_2([a, b], \mathcal{B}(H))$ . Then*

$$(2.6) \quad \left| A\left(\frac{a+b}{2}\right) \right|^2 \leq \frac{1}{4} (b-a) \int_a^b |f'(s)|^2 ds.$$

The proof is like the one for the Corollary 1.

**Corollary 4.** *Assume that  $A : [a, b] \rightarrow \mathcal{B}(H)$  is strongly differentiable on  $(a, b)$  with  $A(a) = A(b) = 0$  and  $A' \in L_2([a, b], \mathcal{B}(H))$ . If  $w : [a, b] \rightarrow (0, \infty)$  is integrable with  $\int_a^b w(s) ds = 1$ , then*

$$(2.7) \quad \int_a^b |A(t)|^2 w(t) dt \leq \frac{1}{2} \int_a^b (t-a)^{1/2} (b-t)^{1/2} w(t) dt \int_a^b |A'(s)|^2 ds \\ \leq \frac{1}{4} (b-a) \int_a^b |A'(s)|^2 ds.$$

### 3. APPLICATIONS FOR TRAPEZOID AND GRÜSS' TYPE INEQUALITIES

We have the following generalized trapezoid type norm inequality:

**Proposition 1.** *Assume that  $h : [a, b] \rightarrow H$  is absolutely continuous and  $h' \in L_2([a, b], H)$ . If  $u : [a, b] \rightarrow \mathbb{R}$  is monotonic nondecreasing, then*

$$(3.1) \quad \left\| \int_a^b h(t) du(t) - \left[ u(b) - \frac{1}{b-a} \int_a^b u(t) dt \right] h(b) - \left[ \frac{1}{b-a} \int_a^b u(t) dt - u(a) \right] h(a) \right\|^2 \\ \leq \frac{1}{2} [u(b) - u(a)] \int_a^b (t-a)^{1/2} (b-t)^{1/2} du(t) \\ \times \int_a^b \left\| h'(t) - \frac{h(b) - h(a)}{b-a} \right\|^2 ds \\ \leq \frac{1}{4} (b-a) [u(b) - u(a)]^2 \int_a^b \left\| h'(t) - \frac{h(b) - h(a)}{b-a} \right\|^2 ds.$$

*Proof.* Integrating by parts in the Riemann-Stieltjes integral, we have

$$\int_a^b \left[ h(t) - \frac{(b-t)h(a) + (t-a)h(b)}{b-a} \right] du(t) \\ = \int_a^b h(t) du(t) - \int_a^b \frac{(b-th(a)) + (t-ah(b))}{b-a} du(t)$$



$$\begin{aligned}
 &= \int_a^b h(t) du(t) - u(t) \left. \frac{(b-t)h(a) + (t-a)h(b)}{b-a} \right|_a^b \\
 &+ \frac{h(b) - h(a)}{b-a} \int_a^b u(t) dt \\
 &= \int_a^b h(t) du(t) - u(b)h(b) + u(a)h(a) + \left( \int_a^b u(t) dt \right) \frac{h(b) - h(a)}{b-a} \\
 &= \int_a^b h(t) du(t) \\
 &- \left[ u(b) - \frac{1}{b-a} \int_a^b u(t) dt \right] h(b) - \left[ \frac{1}{b-a} \int_a^b u(t) dt - u(a) \right] h(a).
 \end{aligned}$$

If we choose

$$f(t) = h(t) - \frac{(b-t)h(a) + (t-a)h(b)}{b-a}, \quad t \in [a, b]$$

then we have  $f(a) = f(b) = 0$ ,

$$f'(t) = h'(t) - \frac{h(b) - h(a)}{b-a}, \quad t \in (a, b)$$

and by (2.1) we get

$$\begin{aligned}
 (3.2) \quad &\int_a^b \left\| h(t) - \frac{(b-t)h(a) + (t-a)h(b)}{b-a} \right\|^2 du(t) \\
 &\leq \frac{1}{2} \int_a^b (t-a)^{1/2} (b-t)^{1/2} du(t) \int_a^b \left\| h'(t) - \frac{h(b) - h(a)}{b-a} \right\|^2 ds \\
 &\leq \frac{1}{4} (b-a) [u(b) - u(a)] \int_a^b \left\| h'(t) - \frac{h(b) - h(a)}{b-a} \right\|^2 ds.
 \end{aligned}$$

By Cauchy-Bunyakowsky-Schwarz (CBS) inequality for the Riemann-Stieltjes integral with monotonic nondecreasing integrators, we have

$$\begin{aligned}
 (3.3) \quad &[u(b) - u(a)] \int_a^b \left\| h(t) - \frac{(b-t)h(a) + (t-a)h(b)}{b-a} \right\|^2 du(t) \\
 &\geq \left\| \int_a^b \left( h(t) - \frac{(b-t)h(a) + (t-a)h(b)}{b-a} \right) du(t) \right\|^2.
 \end{aligned}$$

By making use of (3.2) and (3.3) we derive the desired result (3.1). □

**Corollary 5.** *Assume that  $h : [a, b] \rightarrow H$  is absolutely continuous and  $h' \in L_2([a, b], H)$ . If  $w : [a, b] \rightarrow (0, \infty)$  is integrable with  $\int_a^b w(s) ds = 1$ , then*

$$\begin{aligned}
 (3.4) \quad &\left\| \int_a^b w(t) h(t) dt - \frac{(b - E(w, [a, b])) f(a) + (E(w, [a, b]) - a) f(b)}{b-a} \right\|^2 \\
 &\leq \frac{1}{2} \int_a^b (t-a)^{1/2} (b-t)^{1/2} w(t) dt \int_a^b \left\| h'(t) - \frac{h(b) - h(a)}{b-a} \right\|^2 dt \\
 &\leq \frac{1}{4} (b-a) \int_a^b \left\| h'(t) - \frac{h(b) - h(a)}{b-a} \right\|^2 ds,
 \end{aligned}$$

where  $E(w, [a, b]) := \int_a^b tw(t) dt$ .

**Proposition 2.** *Assume that  $h : [a, b] \rightarrow H$  is absolutely continuous and  $h' \in L_2([a, b], H)$ . Then*

$$(3.5) \quad \left\| h\left(\frac{a+b}{2}\right) - \frac{h(a)+h(b)}{2} \right\|^2 \leq \frac{1}{8} (b-a) \int_a^b \|h'(t) - h'(a+b-t)\|^2 ds$$

and

$$(3.6) \quad \left\| h\left(\frac{a+b}{2}\right) - \frac{h(a)+h(b)}{2} \right\|^2 \leq \frac{1}{4} (b-a) \int_a^b \left\| h'(s) - \frac{h(b)-h(a)}{b-a} \right\|^2 ds.$$

*Proof.* We use (2.2) for the function

$$f(t) := \frac{h(t) + h(a+b-t)}{2} - \frac{h(a) + h(b)}{2},$$

which is absolutely continuous with  $f(a) = f(b) = 0$  and

$$f'(t) := \frac{h'(t) - h'(a+b-t)}{2}$$

to get (3.5).

Also if we use (2.2) for the function

$$f(t) = h(t) - \frac{(b-t)h(a) + (t-a)h(b)}{b-a},$$

which is absolutely continuous with  $f(a) = f(b) = 0$  and

$$f'(t) = h'(t) - \frac{h(b) - h(a)}{b-a}$$

to get (3.6). □

We have for  $\alpha : [a, b] \rightarrow \mathbb{C}$  and  $A : [a, b] \rightarrow \mathcal{B}(H)$ ,

$$\begin{aligned} 0 &\leq \left| \overline{\alpha(t)}A(s) - \overline{\alpha(s)}A(t) \right|^2 \\ &= |\alpha(t)| |A(s)|^2 - \alpha(s) \overline{\alpha(t)} A^*(t) A(s) \\ &\quad - \alpha(t) \overline{\alpha(s)} A^*(s) A(t) + |\alpha(s)|^2 |A(t)|^2, \end{aligned}$$

which gives that

$$\begin{aligned} &|\alpha(t)|^2 |A(s)|^2 + |\alpha(s)|^2 |A(t)|^2 \\ &\geq \alpha(s) \overline{\alpha(t)} A^*(t) A(s) + \alpha(t) \overline{\alpha(s)} A^*(s) A(t) \end{aligned}$$

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

Consider also  $u : [a, b] \rightarrow [0, \infty)$  monotonic nondecreasing and assume that  $A : [a, b] \rightarrow \mathcal{B}(H)$  is continuous.

Integrating over  $du(t)$  and  $du(s)$  on  $[a, b]$ , then we get

$$\begin{aligned}
 & \int_a^b |\alpha(t)|^2 du(t) \int_a^b |A(s)|^2 du(s) + \int_a^b |\alpha(s)|^2 du(s) \int_a^b |A(t)|^2 du(t) \\
 & \geq \int_a^b \overline{\alpha(t)} A^*(t) du(t) \int_a^b \alpha(s) A(s) du(s) \\
 & + \int_a^b \overline{\alpha(s)} A^*(s) du(s) \int_a^b \alpha(t) A(t) du(t) \\
 & = 2 \left| \int_a^b \alpha(s) A(s) du(s) \right|^2,
 \end{aligned}$$

which proves that

$$(3.7) \quad \int_a^b |\alpha(t)|^2 du(t) \int_a^b |A(t)|^2 du(t) \geq \left| \int_a^b \alpha(t) A(t) du(t) \right|^2,$$

provided that  $\alpha$  and  $A$  are continuous.

For  $\alpha(t) = 1$ , we then get

$$(3.8) \quad [u(b) - u(a)] \int_a^b |A(t)|^2 du(t) \geq \left| \int_a^b A(t) du(t) \right|^2.$$

In the case of Lebesgue and Bochner integrals, the inequality (3.7) also holds for  $\alpha \in L_2[a, b]$  and  $A \in L_2([a, b], \mathcal{B}(H))$ .

We have:

**Proposition 3.** *Assume that  $B : [a, b] \rightarrow H$  is strongly differentiable and  $B' \in L_2([a, b], H)$ . If  $u : [a, b] \rightarrow \mathbb{R}$  is monotonic nondecreasing, then*

$$\begin{aligned}
 (3.9) \quad & \left| \int_a^b B(t) du(t) \right. \\
 & \left. - \left[ u(b) - \frac{1}{b-a} \int_a^b u(t) dt \right] B(b) - \left[ \frac{1}{b-a} \int_a^b u(t) dt - u(a) \right] B(a) \right|^2 \\
 & \leq \frac{1}{2} [u(b) - u(a)] \int_a^b (t-a)^{1/2} (b-t)^{1/2} du(t) \\
 & \times \int_a^b \left| B'(t) - \frac{B(b) - B(a)}{b-a} \right|^2 ds \\
 & \leq \frac{1}{4} (b-a) [u(b) - u(a)]^2 \int_a^b \left| B'(t) - \frac{B(b) - B(a)}{b-a} \right|^2 ds.
 \end{aligned}$$

*Proof.* As in the proof of Proposition 1, we have

$$\begin{aligned} & \int_a^b \left[ B(t) - \frac{(b-t)B(a) + (t-a)B(b)}{b-a} \right] du(t) \\ &= \int_a^b B(t) du(t) \\ & - \left[ u(b) - \frac{1}{b-a} \int_a^b u(t) dt \right] B(b) - \left[ \frac{1}{b-a} \int_a^b u(t) dt - u(a) \right] B(a). \end{aligned}$$

If we choose

$$A(t) = B(t) - \frac{(b-t)B(a) + (t-a)B(b)}{b-a}, \quad t \in [a, b],$$

then we have  $f(a) = f(b) = 0$ ,

$$A'(t) = B'(t) - \frac{B(b) - B(a)}{b-a}, \quad t \in (a, b)$$

and by (2.3) we get

$$\begin{aligned} (3.10) \quad & \int_a^b \left| B(t) - \frac{(b-t)B(a) + (t-a)B(b)}{b-a} \right|^2 du(t) \\ & \leq \frac{1}{2} \int_a^b (t-a)^{1/2} (b-t)^{1/2} du(t) \int_a^b \left| B'(t) - \frac{B(b) - B(a)}{b-a} \right|^2 ds \\ & \leq \frac{1}{4} (b-a) [u(b) - u(a)] \int_a^b \left| B'(t) - \frac{B(b) - B(a)}{b-a} \right|^2 ds. \end{aligned}$$

By Cauchy-Bunyakowsky-Schwarz (CBS) inequality for the Riemann-Stieltjes integral with monotonic nondecreasing integrators (3.8), we have

$$\begin{aligned} (3.11) \quad & [u(b) - u(a)] \int_a^b \left| B(t) - \frac{(b-t)B(a) + (t-a)B(b)}{b-a} \right|^2 du(t) \\ & \geq \left| \int_a^b \left( B(t) - \frac{(b-t)B(a) + (t-a)B(b)}{b-a} \right) du(t) \right|^2. \end{aligned}$$

By making use of (3.10) and (3.11) we derive the desired result (3.9).  $\square$

**Corollary 6.** *Assume that  $B : [a, b] \rightarrow H$  is strongly differentiable and  $B' \in L_2([a, b], H)$ . If  $w : [a, b] \rightarrow (0, \infty)$  is integrable with  $\int_a^b w(s) ds = 1$ , then*

$$\begin{aligned} (3.12) \quad & \left| \int_a^b w(t) B(t) dt - \frac{(b - E(w, [a, b])) B(a) + (E(w, [a, b]) - a) B(b)}{b-a} \right|^2 \\ & \leq \frac{1}{2} \int_a^b (t-a)^{1/2} (b-t)^{1/2} w(t) dt \int_a^b \left| B'(t) - \frac{B(b) - B(a)}{b-a} \right|^2 dt \\ & \leq \frac{1}{4} (b-a) \int_a^b \left| B'(t) - \frac{B(b) - B(a)}{b-a} \right|^2 ds. \end{aligned}$$

We have:

**Proposition 4.** *Assume that  $B : [a, b] \rightarrow H$  is strongly differentiable and  $B' \in L_2([a, b], H)$ . Then*

$$(3.13) \quad \left| B\left(\frac{a+b}{2}\right) - \frac{B(a) + B(b)}{2} \right|^2 \leq \frac{1}{8} (b-a) \int_a^b |B'(t) - B'(a+b-t)|^2 ds$$

and

$$(3.14) \quad \left| B\left(\frac{a+b}{2}\right) - \frac{B(a) + B(b)}{2} \right|^2 \leq \frac{1}{4} (b-a) \int_a^b \left| B'(t) - \frac{B(b) - B(a)}{b-a} \right|^2 ds.$$

The proof is similar to the one from Proposition 2.

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

$$(3.15) \quad C(f, g) := \frac{1}{b-a} \int_a^b f(t)g(t)dt - \frac{1}{(b-a)^2} \int_a^b f(t)dt \int_a^b g(t)dt.$$

In 1935, Grüss [14] showed that

$$(3.16) \quad |C(f, g)| \leq \frac{1}{4} (M-m)(N-n),$$

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

$$(3.17) \quad m \leq f(t) \leq M \quad \text{and} \quad n \leq g(t) \leq N \quad \text{for a.e. } t \in [a, b].$$

The constant  $\frac{1}{4}$  is best possible in (3.15) in the sense that it cannot be replaced by a smaller quantity.

**Theorem 6.** *Assume that  $h : [a, b] \rightarrow H$  is absolutely continuous and  $h' \in L_2([a, b], H)$ . If  $u : [a, b] \rightarrow \mathbb{R}$  is monotonic nondecreasing, then*

$$(3.18) \quad \begin{aligned} \|C(h, u)\|^2 &\leq \frac{1}{2} \int_a^b (t-a)^{1/2} (b-t)^{1/2} du(t) \\ &\quad \times \left( \frac{1}{b-a} \int_a^b \|h(t)\|^2 dt - \left\| \frac{1}{b-a} \int_a^b h(s) ds \right\|^2 \right) \\ &\leq \frac{1}{4} [u(b) - u(a)] \\ &\quad \times \left( \frac{1}{b-a} \int_a^b \|h(t)\|^2 dt - \left\| \frac{1}{b-a} \int_a^b h(s) ds \right\|^2 \right). \end{aligned}$$

*Proof.* Using the integration by parts for the Riemann-Stieltjes integral, we have

$$\begin{aligned} &\int_a^b \left( \int_a^t h(s) ds - \frac{t-a}{b-a} \int_a^b h(s) ds \right) du(t) \\ &= \left( \int_a^t h(s) ds - \frac{t-a}{b-a} \int_a^b h(s) ds \right) u(t) \Big|_a^b \\ &\quad - \int_a^b u(t) d \left( \int_a^t h(s) ds - \frac{t-a}{b-a} \int_a^b h(s) ds \right) \\ &= - \int_a^b u(t) h(t) dt + \frac{1}{b-a} \int_a^b h(s) ds \int_a^b u(t) dt, \end{aligned}$$

which gives that

$$(3.19) \quad C(h, u) = \frac{1}{b-a} \int_a^b \left( \frac{t-a}{b-a} \int_a^b h(s) ds - \int_a^t h(s) ds \right) du(t).$$

Consider

$$g(t) := \frac{t-a}{b-a} \int_a^b h(s) ds - \int_a^t h(s) ds, \quad t \in [a, b],$$

then  $g$  is absolutely continuous,  $g(a) = g(b) = 0$ ,

$$g'(t) := \frac{1}{b-a} \int_a^b h(s) ds - h(t), \quad t \in [a, b]$$

and by (2.1) we get

$$(3.20) \quad \begin{aligned} & \int_a^b \left\| \frac{t-a}{b-a} \int_a^b h(s) ds - \int_a^t h(s) ds \right\|^2 du(t) \\ & \leq \frac{1}{2} \int_a^b (t-a)^{1/2} (b-t)^{1/2} du(t) \int_a^b \left\| h(t) - \frac{1}{b-a} \int_a^b h(s) ds \right\|^2 dt \\ & \leq \frac{1}{4} (b-a) [u(b) - u(a)] \int_a^b \left\| h(t) - \frac{1}{b-a} \int_a^b h(s) ds \right\|^2 dt. \end{aligned}$$

Using (CBS) inequality, we have

$$(3.21) \quad \begin{aligned} & [u(b) - u(a)] \int_a^b \left\| \frac{t-a}{b-a} \int_a^b h(s) ds - \int_a^t h(s) ds \right\|^2 du(t) \\ & \geq \left\| \int_a^b \left( \frac{t-a}{b-a} \int_a^b h(s) ds - \int_a^t h(s) ds \right) du(t) \right\|^2 \\ & = (b-a)^2 \|C(h, u)\|^2. \end{aligned}$$

By (3.20) and (3.21) we get

$$\begin{aligned} & (b-a)^2 \|C(h, u)\|^2 \\ & \leq \frac{1}{2} \int_a^b (t-a)^{1/2} (b-t)^{1/2} du(t) \int_a^b \left\| h(t) - \frac{1}{b-a} \int_a^b h(s) ds \right\|^2 dt \\ & \leq \frac{1}{4} (b-a) [u(b) - u(a)] \int_a^b \left\| h(t) - \frac{1}{b-a} \int_a^b h(s) ds \right\|^2 dt, \end{aligned}$$

which gives

$$\begin{aligned} \|C(h, u)\|^2 & \leq \frac{1}{2} \frac{1}{b-a} \int_a^b (t-a)^{1/2} (b-t)^{1/2} du(t) \\ & \quad \times \frac{1}{b-a} \int_a^b \left\| h(t) - \frac{1}{b-a} \int_a^b h(s) ds \right\|^2 dt \\ & \leq \frac{1}{4} [u(b) - u(a)] \frac{1}{b-a} \int_a^b \left\| h(t) - \frac{1}{b-a} \int_a^b h(s) ds \right\|^2 dt. \end{aligned}$$

Since, by the properties of inner product

$$\begin{aligned} & \frac{1}{b-a} \int_a^b \left\| h(t) - \frac{1}{b-a} \int_a^b h(s) ds \right\|^2 dt \\ &= \frac{1}{b-a} \int_a^b \|h(t)\|^2 dt - \left\| \frac{1}{b-a} \int_a^b h(s) ds \right\|^2, \end{aligned}$$

the theorem is thus proved.  $\square$

Finally, we can prove in a similar way the operator inequality:

**Theorem 7.** *Assume that  $A : [a, b] \rightarrow H$  belongs to  $L_2([a, b], H)$ . If  $u : [a, b] \rightarrow \mathbb{R}$  is monotonic nondecreasing, then*

$$\begin{aligned} (3.22) \quad |C(A, u)|^2 &\leq \frac{1}{2} \int_a^b (t-a)^{1/2} (b-t)^{1/2} du(t) \\ &\quad \times \left( \frac{1}{b-a} \int_a^b |A(t)|^2 dt - \left| \frac{1}{b-a} \int_a^b A(s) ds \right|^2 \right) \\ &\leq \frac{1}{4} [u(b) - u(a)] \\ &\quad \times \left( \frac{1}{b-a} \int_a^b |A(t)|^2 dt - \left| \frac{1}{b-a} \int_a^b A(s) ds \right|^2 \right). \end{aligned}$$

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