

A WEIGHTED VERSION OF OSTROWSKI INEQUALITY FOR MAPPINGS OF HÖLDER TYPE AND APPLICATIONS IN NUMERICAL ANALYSIS

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ABSTRACT. In this paper we establish a weighted version of Ostrowski inequality for mappings of Hölder type and apply it in Numerical Integration. Some Examples for the most popular weights: Legendre, Logarithm, Jacobi, Chebyshev, Laguerre and Hermite are also given.

1 INTRODUCTION

In 1938, A. Ostrowski proved the following integral inequality [2, p. 468]

Theorem 1.1. *Let $f : [a, b] \rightarrow \mathbf{R}$ be continuous on $[a, b]$ and differentiable on (a, b) and whose derivative $f' : (a, b) \rightarrow \mathbf{R}$ is bounded on (a, b) , i.e., $\|f'\|_\infty := \sup_{t \in (a, b)} |f'(t)| < \infty$. Then*

$$(1.1) \quad \left| f(x) - \frac{1}{b-a} \int_a^b f(t) dt \right| \leq \left[\frac{1}{4} + \frac{(x - \frac{a+b}{2})^2}{(b-a)^2} \right] (b-a) \|f'\|_\infty$$

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

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

For some applications of Ostrowski's inequality to certain numerical quadrature rules, we refer to the recent paper [1] by S.S. Dragomir and S. Wang.

In this paper we establish a weighted version of Ostrowski inequality for mappings of r -Hölder type and apply it in Numerical Integration.

Some examples for the most popular weights: Legendre, Logarithm, Jacobi, Chebyshev, Laguerre and Hermite are also given.

For other results in connection to Ostrowski inequality, the reader is advised to consult [1-11].

2 THE RESULTS

The following theorem holds:

Theorem 2.1. *Let $f, w : (a, b) \subseteq \mathbf{R} \rightarrow \mathbf{R}$ be so that $w(s) \geq 0$ on (a, b) , w is integrable on (a, b) and $\int_a^b w(s) ds > 0$, f is of r -Hölder type, i.e.,*

$$(2.1) \quad |f(x) - f(y)| \leq H |x - y|^r \quad \text{for all } x, y \in (a, b)$$

where $H > 0$ and $r \in (0, 1]$ are given. If $wf \in L_1(a, b)$, then we have the inequality:

$$(2.2) \quad \left| f(x) - \frac{1}{\int_a^b w(s) ds} \int_a^b w(s) f(s) ds \right| \leq H \cdot \frac{1}{\int_a^b w(s) ds} \int_a^b |x - s|^r w(s) ds$$

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

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The constant factor $C = 1$ in the right hand side of the inequality can not be replaced by a smaller one.

Proof. As f is of r - H -Hölder type, we can state that

$$(2.3) \quad |f(x) - f(s)| \leq H|x - s|^r \quad \text{for all } x, s \in (a, b).$$

Multiplying by $w(s) \geq 0$ and integrating over s on $[a, b]$, we get

$$(2.4) \quad \int_a^b |f(x) - f(s)| w(s) ds \leq H \int_a^b |x - s|^r w(s) ds$$

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

On the other hand, by the integral's properties, we have

$$(2.5) \quad \int_a^b |f(x) - f(s)| w(s) ds \geq \left| \int_a^b (f(x) - f(s)) w(s) ds \right| \\ = \left| f(x) \int_a^b w(s) ds - \int_a^b f(s) w(s) ds \right|.$$

Now, using (2.4) and (2.5), we get the desired inequality (2.2).

To prove that the constant factor $C = 1$ is sharp, let us assume that (2.2) holds with a constant $C > 0$, i.e.,

$$(2.6) \quad \left| f(x) - \frac{1}{\int_a^b w(s) ds} \int_a^b w(s) f(s) ds \right| \leq H \cdot \frac{C}{\int_a^b w(s) ds} \int_a^b |x - s|^r w(s) ds$$

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

Consider the mapping $f_0 : [0, 1] \rightarrow \mathbf{R}$, $f_0 = x^r$, $r \in (0, 1]$. Then

$$|f_0(x) - f_0(y)| = |x^r - y^r| \leq |x - y|^r,$$

for all $x, y \in [0, 1]$, which shows that f_0 is of r -Hölder type with the constant $H = 1$.

Writing the inequality (2.6) for f_0 , we get

$$(2.7) \quad \left| \int_0^1 (x^r - s^r) w(s) ds \right| \leq C \int_0^1 |x - s|^r w(s) ds$$

for all $x \in [0, 1]$ and w as above. Letting $x = 0$ in (2.7), we deduce $C \geq 1$, which proves the sharpness of the constant. ■

Remark 2.1. If $r = 1$, i.e., the mapping f is Lipschitzian with, let us say, the constant $L > 0$, then we get

$$(2.8) \quad \left| f(x) - \frac{1}{\int_a^b w(s) ds} \int_a^b w(s) f(s) ds \right| \leq \frac{L}{\int_a^b w(s) ds} \int_a^b |x - s| w(s) ds.$$

Now, if in (2.8) we assume that the weight function $w(t) = 1$, then we get Ostrowski's inequality for Lipschitzian mappings (see also [12]):

$$(2.9) \quad \left| f(x) - \frac{1}{b-a} \int_a^b f(s) ds \right| \leq \left[\frac{1}{4} + \frac{(x - \frac{a+b}{2})^2}{(b-a)^2} \right] L(b-a), \quad x \in [a, b].$$

The proof is obvious by (2.8) taking into account the fact that

$$\begin{aligned} \frac{1}{b-a} \int_a^b |x-s| ds &= \frac{1}{b-a} \left[\int_a^x (x-s) ds + \int_x^b (s-x) ds \right] \\ &= \frac{1}{b-a} \frac{(x-a)^2 + (b-a)^2}{2} \\ &= \left[\frac{1}{4} + \frac{\left(x - \frac{a+b}{2}\right)^2}{(b-a)^2} \right] (b-a). \end{aligned}$$

Remark 2.2. If the mapping f is differentiable on (a, b) and whose derivative f' is bounded on (a, b) , i.e., $\|f'\|_\infty := \sup_{t \in (a, b)} |f'(t)| < \infty$, then instead of L in (2.8) we can put $\|f'\|_\infty$.

The following corollary, which provides an Ostrowski type inequality for mappings of Hölder type holds.

Corollary 2.2. Let $f : [a, b] \rightarrow \mathbf{R}$ be a mapping of r -Hölder type. Then we have the inequality

$$\begin{aligned} (2.9') \quad & \left| f(x) - \frac{1}{b-a} \int_a^b f(t) dt \right| \\ & \leq H \frac{1}{r+1} \left[\left(\frac{x-a}{b-a}\right)^{r+1} + \left(\frac{b-x}{b-a}\right)^{r+1} \right] (b-a)^r \\ & \leq \frac{H}{r+1} (b-a)^r \end{aligned}$$

The constant factor $C = 1$ in the right hand side of the inequality can not be replaced by a smaller one.

Proof. Put $w(s) = 1$ in (2.2) to get, in the right hand side, that

$$\begin{aligned} \frac{1}{b-a} \int_a^b |x-s|^s ds &= \frac{1}{b-a} \left[\int_a^x (x-s)^r ds + \int_x^b (s-x)^r ds \right] \\ &= \frac{1}{(b-a)} \left[\frac{(x-a)^{r+1} + (b-x)^{r+1}}{r+1} \right] \end{aligned}$$

and the inequality (2.9') is proved. ■

We give now some corollaries for the most popular weight functions.

2.1 Logarithm

Corollary 2.3. Let $f : (0, 1) \rightarrow \mathbf{R}$ be a differentiable mapping whose derivative is bounded and for which the integral $\int_0^1 \ln\left(\frac{1}{t}\right) f(t) dt$ is finite. Then

$$(2.10) \quad \left| f(x) - \int_0^1 \ln\left(\frac{1}{t}\right) f(t) dt \right| \leq \left[\frac{1}{4} - x + x^2 \left(\frac{3}{2} - \ln x \right) \right] \|f'\|_\infty$$

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

Proof. We apply (2.8) for $L = \|f'\|_\infty$, $a = 0$, $b = 1$, $w(t) = \ln\left(\frac{1}{t}\right)$.

We have

$$\int_0^1 \ln\left(\frac{1}{t}\right) dt = 1,$$

$$\int_0^1 |x-s| \ln\left(\frac{1}{s}\right) ds = \int_0^x (s-x) \ln s ds + \int_x^1 (x-s) \ln s ds$$

$$= x^2 \left(\frac{3}{2} - \ln x\right) - x + \frac{1}{4}$$

for all $x \in (0, 1)$, and then (2.10) is obtained. ■

Remark 2.3. If $I(x) = x^2 \left(\frac{3}{2} - \ln x\right) - x + \frac{1}{4}$, then $I'(x) = 2x(1 - \ln x) - 1$, which shows that I has its minimum on $(0, 1)$ at the point $x_{\min} \approx 0.1866823$. At this point $I(x_{\min}) \approx 0.1740840$.

Consequently, the best inequality we can get from (2.8) is

$$(2.11) \quad \left| f(0.1866823) - \int_0^1 \ln\left(\frac{1}{t}\right) f(t) dt \right| \leq 0.1740840 \|f'\|_\infty.$$

2.2 Jacobi

Corollary 2.4. Let $f : (0, 1) \rightarrow \mathbf{R}$ be a differentiable mapping whose derivative is bounded and for which the integral $\int_0^1 \frac{f(t)}{\sqrt{t}} dt$ is finite.

Then

$$(2.12) \quad \left| f(x) - \frac{1}{2} \int_0^1 \frac{f(t)}{\sqrt{t}} dt \right| \leq \frac{1}{6} (8x^{3/2} - 6x + 2) \|f'\|_\infty$$

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

Proof. We apply (2.8) for $L = \|f'\|_\infty$, $a = 0$, $b = 1$, $w(t) = \frac{1}{\sqrt{t}}$. We have

$$\int_0^1 \frac{dt}{\sqrt{t}} = 2,$$

$$\int_0^1 \frac{|x-s|}{\sqrt{s}} ds = \frac{1}{3} (8x^{3/2} - 6x + 2)$$

for all $x \in (0, 1)$, and then (2.12) is obtained. ■

Remark 2.4. If $J(x) := \frac{1}{6} (8x^{3/2} - 6x + 2)$, then $J'(x) = 2\sqrt{x} - 1$, which shows that J has its minimum on $(0, 1)$ at the point $x_{\min} = \frac{1}{4}$. $J(x_{\min}) = \frac{1}{4}$ and then, the best inequality we can get from (2.12) is

$$(2.13) \quad \left| f\left(\frac{1}{4}\right) - \frac{1}{2} \int_0^1 \frac{f(t)}{\sqrt{t}} dt \right| \leq \frac{1}{4} \|f'\|_\infty.$$

2.3 Chebyshev

Corollary 2.5. Let $f : (-1, 1) \rightarrow \mathbf{R}$ be a differentiable mapping whose derivative is bounded and for which the integral $\int_0^1 \frac{f(t)}{\sqrt{1-t^2}} dt$ is finite.

Then

$$(2.14) \quad \left| f(x) - \frac{1}{\pi} \int_{-1}^1 \frac{f(t)}{\sqrt{1-t^2}} dt \right| \leq \frac{2}{\pi} \left(x \arcsin x + \sqrt{1-x^2} \right) \|f'\|_{\infty}$$

for all $x \in (-1, 1)$.

Proof. We apply (2.8) for $L = \|f'\|_{\infty}$, $a = -1$, $b = 1$, $w(t) = \frac{1}{\sqrt{1-t^2}}$. We have

$$\int_{-1}^1 \frac{dt}{\sqrt{1-t^2}} = \pi,$$

$$\int_{-1}^1 \frac{|x-s|}{\sqrt{1-s^2}} ds = 2 \left(x \arcsin x + \sqrt{1-x^2} \right)$$

for all $x \in (-1, 1)$, and then (2.14) is obtained. ■

Remark 2.5. If $K(x) := \frac{2}{\pi} \left(x \arcsin x + \sqrt{1-x^2} \right)$, then $K'(x) = \frac{2}{\pi} \arcsin x$, which shows that K has its minimum on $(-1, 1)$ at the point $x_{\min} = 0$. $K(x_{\min}) = \frac{2}{\pi}$ and then, the best inequality we can get from (2.14) is

$$(2.15) \quad \left| f(0) - \frac{1}{\pi} \int_{-1}^1 \frac{f(t)}{\sqrt{1-t^2}} dt \right| \leq \frac{2}{\pi} \|f'\|_{\infty}.$$

2.4 Laguerre

Corollary 2.6. Let $f : [0, \infty) \rightarrow \mathbf{R}$ be a differentiable mapping whose derivative is bounded and for which the integral $\int_0^{\infty} e^{-t} f(t) dt$ is finite. Then

$$(2.16) \quad \left| f(x) - \int_0^{\infty} e^{-t} f(t) dt \right| \leq (2e^{-x} + x - 1) \|f'\|_{\infty}$$

for all $x \in [0, \infty)$.

Proof. We apply (2.8) for $L = \|f'\|_{\infty}$, $a = 0$, $b = +\infty$, $w(t) = e^{-t}$. We have

$$\int_0^{\infty} e^{-t} dt = 1$$

$$\int_0^{\infty} |x-s| e^{-s} ds = 2e^{-x} + x - 1$$

for all $x \in [0, \infty)$, and then (2.16) is obtained. ■

Remark 2.6. If $L(x) := 2e^{-x} + x - 1$, then $L'(x) = -2e^{-x} + 1$ which shows that the mapping L has its minimum on $(0, \infty)$ at the point $x_{\min} = \ln 2$. $L(x_{\min}) = \ln 2$ and then the best inequality we can get from (2.16) is

$$(2.17) \quad \left| f(\ln 2) - \int_0^{\infty} e^{-t} f(t) dt \right| \leq \|f'\|_{\infty} \ln 2.$$

2.5 Hermite

Corollary 2.7. Let $f : \mathbf{R} \rightarrow \mathbf{R}$ be a differentiable mapping whose derivative is bounded and for which the integral $\int_{-\infty}^{\infty} e^{-t^2} f(t) dt$ is finite. Then

$$(2.18) \quad \left| f(x) - \frac{1}{\sqrt{\pi}} \int_{-\infty}^{\infty} e^{-t^2} f(t) dt \right| \leq \frac{1}{\sqrt{\pi}} \left[e^{-x^2} + \sqrt{\pi} x \operatorname{erf}(x) \right] \|f'\|_{\infty}$$

for all $x \in \mathbf{R}$.

Proof. We apply (2.8) for $L = \|f'\|_{\infty}$, $a = -\infty$, $b = +\infty$, $w(t) = e^{-t^2}$. We know

$$\int_{-\infty}^{\infty} e^{-t^2} dt = \sqrt{\pi},$$

$$\int_{-\infty}^{\infty} |x-s| e^{-s^2} ds = e^{-x^2} + \sqrt{\pi} x \operatorname{erf}(x)$$

for all $x \in \mathbf{R}$, and then (2.18) is obtained. ■

Remark 2.7. If $M(x) = \frac{1}{\sqrt{\pi}} \left(e^{-x^2} + \sqrt{\pi} x \operatorname{erf}(x) \right)$, then $M'(x) = \operatorname{erf}(x)$ which shows that M has its minimum at $x_{\min} = 0$ and $M(0) = \frac{1}{\sqrt{\pi}}$. Consequently, the best inequality we can get from (2.18) is

$$(2.19) \quad \left| f(0) - \frac{1}{\sqrt{\pi}} \int_{-\infty}^{\infty} e^{-t^2} f(t) dt \right| \leq \frac{1}{\sqrt{\pi}} \|f'\|_{\infty}.$$

3 APPLICATIONS IN NUMERICAL INTEGRATION

Let $I_n : a = x_0 < x_1 < \dots < x_{n-1} < x_n = b$ be a division of $[a, b]$ and $\xi_i \in [x_i, x_{i+1}]$ ($i = 0, \dots, n-1$) intermediate points. Let $f, w : [a, b] \rightarrow \mathbf{R}$ and define the sum

$$A(f, w, I_n, \xi) := \sum_{i=0}^{n-1} f(\xi_i) \int_{x_i}^{x_{i+1}} w(s) ds.$$

The following result holds:

Theorem 3.1. Let f and w be as in Theorem 2.1. Then we have the following quadrature rule:

$$(3.1) \quad \int_a^b f(s) w(s) ds = A(f, w, I_n, \xi) + R(f, w, I_n, \xi)$$

where $A(f, w, I_n, \xi)$ is given above and the remainder satisfies the estimate:

$$(3.2) \quad |R(f, w, I_n, \xi)| \leq H \sum_{i=0}^{n-1} \int_{x_i}^{x_{i+1}} |\xi_i - s|^r w(s) ds$$

$$\leq \frac{H}{2^r} \sum_{i=0}^{n-1} h_i^r \int_{x_i}^{x_{i+1}} w(s) ds \leq \frac{H}{2^r} [\nu(h)^r] \int_a^b w(s) ds,$$

where $h_i := x_{i+1} - x_i$ and $\nu(h) = \max_{i=0, n-1} h_i$.

Proof. We apply the inequality (2.2) on the interval $[x_i, x_{i+1}]$ ($i = 0, \dots, n - 1$) to get

$$\left| f(\xi_i) \int_{x_i}^{x_{i+1}} w(s) ds - \int_{x_i}^{x_{i+1}} w(s) f(s) ds \right| \leq H \int_{x_i}^{x_{i+1}} |\xi_i - s|^r w(s) ds.$$

Summing over i from 0 to $n - 1$ and using the generalized triangle inequality, we get the first part of (3.2).

The last part follows by the fact that

$$|\xi_i - s| \leq \frac{h_i}{2} \leq \frac{\nu(h)}{2}, \quad i = 0, \dots, n - 1$$

and we omit the details. ■

Suppose that the integral $\int_0^1 \frac{f(t)}{\sqrt{t}} dt$ is to be approximated. Let $\|f'\|_\infty := \sup_{t \in (0,1)} |f'(t)|$ and assume that $f' : (0, 1) \rightarrow \mathbf{R}$ is bounded. If $I_n : 0 = x_0 < x_1 < \dots < x_{n-1} < x_n = 1$ is a division of the interval $[0, 1]$ and $\xi_i \in [x_i, x_{i+1}]$ are intermediate points, then

$$A\left(f, \frac{1}{\sqrt{\cdot}}, I_n, \xi\right) = 2 \sum_{i=0}^{n-1} f(\xi_i) (\sqrt{x_{i+1}} - \sqrt{x_i});$$

and

$$\begin{aligned} \int_{x_i}^{x_{i+1}} |\xi_i - s| s^{-\frac{1}{2}} ds &= \int_{x_i}^{\xi_i} (\xi_i - s) s^{-\frac{1}{2}} ds + \int_{\xi_i}^{x_{i+1}} (s - \xi_i) s^{-\frac{1}{2}} ds \\ &= 2(\sqrt{\xi_i} - \sqrt{x_i}) \left[\xi_i - \frac{1}{3}(\xi_i + \sqrt{\xi_i \cdot x_i} + x_i) \right] \\ &\quad + 2(\sqrt{x_{i+1}} - \sqrt{\xi_i}) \left[\frac{1}{3}(x_{i+1} + \sqrt{\xi_i \cdot x_{i+1}} + \xi_i) - \xi_i \right] \\ &=: \delta(h_i, \xi_i); \end{aligned}$$

and

$$\int_{x_i}^{x_{i+1}} w(s) ds = 2(\sqrt{x_{i+1}} - \sqrt{x_i}).$$

Consequently, we can approximate the integral $\int_0^1 \frac{f(t)}{\sqrt{t}} dt$ by

$$A\left(f, \frac{1}{\sqrt{\cdot}}, I_n, \xi\right) = 2 \sum_{i=0}^{n-1} f(\xi_i) (\sqrt{x_{i+1}} - \sqrt{x_i})$$

having an error $R\left(f, \frac{1}{\sqrt{\cdot}}, I_n, \xi\right)$ which satisfies the bound:

$$\begin{aligned} (3.3) \quad \left| R\left(f, \frac{1}{\sqrt{\cdot}}, I_n, \xi\right) \right| &\leq \|f'\|_\infty \sum_{i=0}^{n-1} \delta(h_i, \xi_i) \\ &\leq \|f'\|_\infty \sum_{i=0}^{n-1} h_i (\sqrt{x_{i+1}} - \sqrt{x_i}) \leq \|f'\|_\infty \nu(h). \end{aligned}$$

Consider the integral $\int_{-1}^1 \frac{f(t)}{\sqrt{1-t^2}} dt$ is to be approximated and assume that $f' : (-1, 1) \rightarrow \mathbf{R}$ is bounded and $\|f'\|_\infty := \sup_{t \in (-1,1)} |f'(t)|$.

If $I_n : -1 = x_0 < x_1 < \dots < x_{n-1} < x_n = 1$ is a division of the interval $[-1, 1]$ and $\xi_i \in [x_i, x_{i+1}]$ are intermediate points, then

$$A \left(f, \frac{1}{\sqrt{1-(\cdot)^2}}, I_n, \xi \right) = \sum_{i=0}^{n-1} f(\xi_i) (\arcsin x_{i+1} - \arcsin x_i),$$

and

$$\begin{aligned} & \int_{x_i}^{x_{i+1}} |\xi_i - s| \frac{1}{\sqrt{1-s^2}} ds \\ &= \int_{x_i}^{\xi_i} \frac{\xi_i - s}{\sqrt{1-s^2}} ds + \int_{\xi_i}^{x_{i+1}} \frac{s - \xi_i}{\sqrt{1-s^2}} ds \\ &= \xi_i \left[\arcsin s \Big|_{x_i}^{\xi_i} \right] + \frac{1}{2} \frac{(1-s^2)^{-\frac{1}{2}+1}}{-\frac{1}{2}+1} \Big|_{x_i}^{\xi_i} \\ &\quad - \frac{1}{2} \frac{(1-s^2)^{-\frac{1}{2}+1}}{-\frac{1}{2}+1} \Big|_{\xi_i}^{x_{i+1}} - \xi_i \left[\arcsin s \Big|_{\xi_i}^{x_{i+1}} \right] \\ &= 2\xi_i \left(\arcsin \xi_i - \frac{\arcsin x_i + \arcsin x_{i+1}}{2} \right) \\ &\quad + 2 \left(\sqrt{1-\xi_i^2} - \frac{\sqrt{1-x_i^2} + \sqrt{1-x_{i+1}^2}}{2} \right) =: \beta(h_i, \xi_i) \end{aligned}$$

and

$$\int_{x_i}^{x_{i+1}} w(s) ds = \arcsin x_{i+1} - \arcsin x_i.$$

Consequently, we can approximate the integral $\int_{-1}^1 \frac{f(t)dt}{\sqrt{1-t^2}}$ by

$$A \left(f, \frac{1}{\sqrt{1-(\cdot)^2}}, I_n, \xi \right) = \sum_{i=0}^{n-1} f(\xi_i) (\arcsin x_{i+1} - \arcsin x_i)$$

having an error $R \left(f, \frac{1}{\sqrt{1-(\cdot)^2}}, I_n, \xi \right)$ which satisfies the bound

$$\begin{aligned} \left| R \left(f, \frac{1}{\sqrt{1-(\cdot)^2}}, I_n, \xi \right) \right| &\leq \|f'\|_{\infty} \sum_{i=0}^{n-1} \beta(h_i, \xi_i) \\ &\leq \frac{\|f'\|_{\infty}}{2} \sum_{i=0}^{n-1} h_i (\arcsin x_{i+1} - \arcsin x_i) \\ &\leq \frac{\|f'\|_{\infty}}{2} \pi \nu(h). \end{aligned}$$

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