

# IMPROVEMENTS OF OSTROWSKI AND GENERALISED TRAPEZOID INEQUALITY IN TERMS OF THE UPPER AND LOWER BOUNDS OF THE FIRST DERIVATIVE

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ABSTRACT. In this paper improvements of the Ostrowski and generalised Trapezoid inequalities are found in terms of the upper and lower bounds of the first derivative.

## 1. INTRODUCTION

The following result is well-known in the literature as Ostrowski's inequality for absolutely continuous functions whose derivatives are essentially bounded [5].

**Theorem 1.** *Let  $f : [a, b] \rightarrow \mathbb{R}$  be absolutely continuous on  $[a, b]$  whose derivative  $f' : [a, b] \rightarrow \mathbb{R}$  belongs to  $L_\infty [a, b]$ , i.e.,*

$$(1.1) \quad \|f'\|_\infty := \text{ess sup}_{t \in [a, b]} |f'(t)| < \infty.$$

Then

$$(1.2) \quad \left| f(x) - \frac{1}{b-a} \int_a^b f(t) dt \right| \leq \left[ \frac{1}{4} + \left( \frac{x - \frac{a+b}{2}}{b-a} \right)^2 \right] (b-a) \|f'\|_\infty$$

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

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

A simple proof of this fact can be done by using the following identity valid for absolutely continuous functions:

$$(1.3) \quad f(x) = \frac{1}{b-a} \int_a^b f(t) dt + \frac{1}{b-a} \int_a^b p(x, t) f'(t) dt, \quad x \in [a, b],$$

where

$$p(x, t) = \begin{cases} t - a & \text{if } a \leq t \leq x \\ t - b & \text{if } x < t \leq b \end{cases}.$$

An important particular case which also provides the best inequality one can get from (1.2) is  $x = \frac{a+b}{2}$ , obtaining the mid-point inequality:

$$(1.4) \quad \left| f\left(\frac{a+b}{2}\right) - \frac{1}{b-a} \int_a^b f(t) dt \right| \leq \frac{1}{4} (b-a) \|f'\|_\infty.$$

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Note that in inequality (1.4) the constant  $\frac{1}{4}$  is sharp.

The equality (1.4) is obtained for  $f(x) = k|x - \frac{a+b}{2}|$ ,  $k > 0$ ,  $x \in [a, b]$ . A generalised trapezoid type inequality that is similar to the Ostrowski inequality is the following (see [2]).

**Theorem 2.** *Let  $f$  be as in Theorem 1. Then we have:*

$$(1.5) \quad \left| \frac{(b-x)f(b) + (x-a)f(a)}{b-a} - \frac{1}{b-a} \int_a^b f(t) dt \right| \\ \leq \left[ \frac{1}{4} + \left( \frac{x - \frac{a+b}{2}}{b-a} \right)^2 \right] (b-a) \|f'\|_\infty$$

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

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

A simple proof of this fact can be obtained by employing the following identity valid for absolutely continuous functions:

$$(1.6) \quad \frac{(b-x)f(b) + (x-a)f(a)}{b-a} = \frac{1}{b-a} \int_a^b f(t) dt + \frac{1}{b-a} \int_a^b (t-x)f'(t) dt$$

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

A particularly important case is for  $x = \frac{a+b}{2}$ , obtaining the trapezoid inequality

$$(1.7) \quad \left| \frac{f(a) + f(b)}{2} - \frac{1}{b-a} \int_a^b f(t) dt \right| \leq \frac{1}{4} (b-a) \|f'\|_\infty.$$

Note that in (1.7) the constant  $\frac{1}{4}$  is the best possible.

The equality in (1.7) is obtained for  $f(x) = k|x - \frac{a+b}{2}|$ ,  $k > 0$ ,  $x \in [a, b]$ .

## 2. SOME INEQUALITIES

We suppose that the absolutely continuous function  $g : [a, b] \rightarrow \mathbb{R}$  satisfies the standing condition

$$(2.1) \quad -\infty < m \leq g'(t) \leq M < \infty \quad \text{for a.e. } t \in [a, b],$$

and ask the question of finding an Ostrowski like inequality in terms of the difference  $M - m$ .

The following result holds.

**Theorem 3.** *Assume that the absolutely continuous function  $g : [a, b] \rightarrow \mathbb{R}$  satisfies the condition (2.1). Then*

$$(2.2) \quad \left| g(x) - \frac{1}{b-a} \int_a^b g(t) dt - \left( x - \frac{a+b}{2} \right) \left( \frac{m+M}{2} \right) \right| \\ \leq \frac{1}{2} \left[ \frac{1}{4} + \left( \frac{x - \frac{a+b}{2}}{b-a} \right)^2 \right] (M - m) (b - a),$$

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

The inequality (2.2) is sharp.

*Proof.* Consider the auxiliary function  $f : [a, b] \rightarrow \mathbb{R}$ ,  $f(x) = g(x) - \left(x - \frac{a+b}{2}\right) \left(\frac{m+M}{2}\right)$  which is absolutely continuous and as  $f'(x) = g'(x) - \frac{m+M}{2}$ , we get by (2.1) that

$$|f'(x)| \leq \frac{M-m}{2} \quad \text{for a.e. } x \in [a, b]$$

which shows that  $f' \in L_\infty[a, b]$  and  $\|f'\|_\infty \leq \frac{M-m}{2}$ .

If we apply the Ostrowski inequality for the mapping  $f$ , we may write

$$\begin{aligned} & \left| g(x) - \left(x - \frac{a+b}{2}\right) \left(\frac{m+M}{2}\right) \right. \\ & \quad \left. - \frac{1}{b-a} \int_a^b \left[ g(x) - \left(x - \frac{a+b}{2}\right) \left(\frac{m+M}{2}\right) \right] dx \right| \\ & \leq \left[ \frac{1}{4} + \left(\frac{x - \frac{a+b}{2}}{b-a}\right)^2 \right] (b-a) \frac{M-m}{2}, \end{aligned}$$

which is clearly equivalent to (2.2).

Since for  $m = -\|g'\|_\infty$ ,  $M = \|g'\|_\infty$  where  $g' \in L_\infty[a, b]$ , we recapture the Ostrowski inequality which is a sharp inequality, we may deduce that (2.2) is also sharp. ■

The following corollary is interesting.

**Corollary 1.** *Assume that  $g : [a, b] \rightarrow \mathbb{R}$  is an absolutely continuous function satisfying the condition (2.1). Then we have the mid-point inequality:*

$$(2.3) \quad \left| g\left(\frac{a+b}{2}\right) - \frac{1}{b-a} \int_a^b g(t) dt \right| \leq \frac{1}{8} (M-m) (b-a).$$

The constant  $\frac{1}{8}$  is best in the sense that it cannot be replaced by a smaller constant.

*Proof.* The inequality follows by (2.2) on choosing  $x = \frac{a+b}{2}$ . To prove the sharpness of the constant  $\frac{1}{8}$ , assume that

$$(2.4) \quad \left| g\left(\frac{a+b}{2}\right) - \frac{1}{b-a} \int_a^b g(t) dt \right| \leq c (M-m) (b-a)$$

with  $c > 0$ .

If in (2.4) we choose  $g(t) = k \left|t - \frac{a+b}{2}\right|$ ,  $t \in [a, b]$ ,  $k > 0$  which is absolutely continuous and  $M = k$ ,  $m = -k$ , then we get

$$k \cdot \frac{(b-a)}{4} \leq 2ck (b-a)$$

which implies that  $c \geq \frac{1}{8}$ . ■

**Remark 1.** In [3], using a technique based on the Grüss inequality, Dragomir and Wang were able to prove (2.4) with the constant  $c = \frac{1}{4}$ . By using a “pre-Grüss” inequality, the authors of [6] were able to prove (2.4) with a better constant  $c = \frac{1}{4\sqrt{3}}$ . Now, we know that the best possible constant in (2.4) is  $c = \frac{1}{8}$ ; and then, the problem of estimating the error in the mid-point formula in terms of the difference  $(M-m)$  is completely solved.

**Remark 2.** The following inequality is well known in the literature as the Hermite-Hadamard inequality (see for example [4]):

$$(2.5) \quad g\left(\frac{a+b}{2}\right) \leq \frac{1}{b-a} \int_a^b g(t) dt \leq \frac{g(a)+g(b)}{2},$$

provided that  $g : [a, b] \rightarrow \mathbb{R}$  is convex on  $[a, b]$ .

If we assume that  $g : I \subseteq \mathbb{R} \rightarrow \mathbb{R}$  is differentiable convex on  $\overset{\circ}{I}$  ( $\overset{\circ}{I}$  is the interior of  $I$ ) and  $a, b \in \overset{\circ}{I}$ , then, by (2.3), we have the following reverse inequality

$$(2.6) \quad 0 \leq \frac{1}{b-a} \int_a^b g(t) dt - g\left(\frac{a+b}{2}\right) \leq \frac{1}{8} [g'(b) - g'(a)] (b-a).$$

Now, we are able to point out the following version for the generalised trapezoid formula.

**Theorem 4.** Assume that the function  $g : [a, b] \rightarrow \mathbb{R}$  fulfills the hypothesis of Theorem 3. Then

$$(2.7) \quad \left| \frac{(b-x)g(b) + (x-a)g(a)}{b-a} - \frac{1}{b-a} \int_a^b g(t) dt + \left(x - \frac{a+b}{2}\right) \left(\frac{m+M}{2}\right) \right| \leq \frac{1}{2} \left[ \frac{1}{4} + \left(\frac{x - \frac{a+b}{2}}{b-a}\right)^2 \right] (M-m)(b-a),$$

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

The inequality (2.7) is sharp.

*Proof.* Consider the auxiliary function  $f : [a, b] \rightarrow \mathbb{R}$ ,  $f(x) = g(x) - \left(x - \frac{a+b}{2}\right) \left(\frac{m+M}{2}\right)$ . Then, as in the proof of Theorem 3, we may state that  $\|f'\|_\infty \leq \frac{M-m}{2}$  and applying the inequality (1.5) we may write:

$$\begin{aligned} & \left| \frac{1}{b-a} \left[ (b-x) \left( g(b) - \left( b - \frac{a+b}{2} \right) \left( \frac{m+M}{2} \right) \right) + (x-a) \left( g(a) - \left( a - \frac{a+b}{2} \right) \left( \frac{m+M}{2} \right) \right) \right] - \frac{1}{b-a} \int_a^b \left[ g(x) - \left( x - \frac{a+b}{2} \right) \left( \frac{m+M}{2} \right) \right] dx \right| \\ & \leq \left[ \left( \frac{x - \frac{a+b}{2}}{b-a} \right)^2 + \frac{1}{4} \right] \frac{M-m}{2} \cdot (b-a) \end{aligned}$$

for all  $x \in [a, b]$ , which is clearly equivalent to (2.7).

The sharpness of (2.7) follows by the sharpness of (1.5) and we omit the details. ■

The following corollary is interesting.

**Corollary 2.** *Assume that  $g : [a, b] \rightarrow \mathbb{R}$  is an absolutely continuous function satisfying the condition (2.1). Then we have the trapezoid inequality:*

$$(2.8) \quad \left| \frac{g(a) + g(b)}{2} - \frac{1}{b-a} \int_a^b g(t) dt \right| \leq \frac{1}{8} (M - m) (b - a).$$

The constant  $\frac{1}{8}$  is best.

*Proof.* The inequality follows by (2.7) choosing  $x = \frac{a+b}{2}$ . To prove the sharpness of the constant  $\frac{1}{8}$ , assume that

$$(2.9) \quad \left| \frac{g(a) + g(b)}{2} - \frac{1}{b-a} \int_a^b g(t) dt \right| \leq c (M - m) (b - a)$$

with  $c > 0$ .

If in (2.9) we choose  $g(t) = k |t - \frac{a+b}{2}|$ ,  $t \in [a, b]$ ,  $k > 0$  which is absolutely continuous and  $M = k$ ,  $m = -k$ , then we get

$$(2.10) \quad k \cdot \frac{(b-a)}{4} \leq 2ck (b-a)$$

implying that  $c \geq \frac{1}{8}$ . ■

**Remark 3.** *In [1], the authors proved, among others, the inequality (2.8), however, the problem of the best constant was not considered.*

**Remark 4.** *With the assumptions of Remark 3, we may state the following counterpart inequality for the (HH)-inequality:*

$$(2.11) \quad 0 \leq \frac{g(a) + g(b)}{2} - \frac{1}{b-a} \int_a^b g(t) dt \leq \frac{1}{8} [g'(b) - g'(a)] (b-a).$$

Note that, since by Bullen's inequality for convex functions [4, p. 2], we have

$$0 \leq \frac{1}{b-a} \int_a^b g(t) dt - g\left(\frac{a+b}{2}\right) \leq \frac{g(a) + g(b)}{2} - \frac{1}{b-a} \int_a^b g(t) dt,$$

then, by (2.11), we may obtain (2.6) as well.

### 3. SOME QUADRATURE FORMULAE

Consider the division

$$I_n : a = x_0 < x_1 < \cdots < x_{n-1} < x_n = b$$

of the interval  $[a, b]$  and denote  $h_i := x_{i+1} - x_i$  ( $i = \overline{0, n-1}$ ) and  $\nu(h) := \max \{h_i | i = \overline{0, n-1}\}$ .

If  $g : [a, b] \rightarrow \mathbb{R}$  is absolutely continuous, then let

$$\begin{aligned} m_i & : = \operatorname{ess\,inf}_{t \in [x_i, x_{i+1}]} g'(t), \quad M_i := \operatorname{ess\,sup}_{t \in [x_i, x_{i+1}]} g'(t), \\ m & : = \operatorname{ess\,inf}_{t \in [a, b]} g'(t) \quad \text{and} \quad M := \operatorname{ess\,sup}_{t \in [a, b]} g'(t). \end{aligned}$$

Assume that  $-\infty < m < M < \infty$ . Then obviously

$$m \leq m_i \leq M_i \leq M \quad \text{for all } i \in \{0, \dots, n-1\}.$$

For a sequence of intermediate points  $\boldsymbol{\xi} = (\xi_0, \xi_1, \dots, \xi_{n-1})$  with  $\xi_i \in [x_i, x_{i+1}]$ ,  $i = 0, n-1$ , define the perturbed Riemann sum

$$(3.1) \quad A(g, I_n, \boldsymbol{\xi}) := \sum_{i=0}^{n-1} g(\xi_i) h_i - \sum_{i=0}^{n-1} h_i \left( \xi_i - \frac{x_i + x_{i+1}}{2} \right) \left( \frac{m_i + M_i}{2} \right).$$

Then we may state the following quadrature result.

**Theorem 5.** *Let  $g : [a, b] \rightarrow \mathbb{R}$  be an absolutely continuous function whose derivative is essentially bounded on  $[a, b]$ . Then*

$$(3.2) \quad \int_a^b g(t) dt = A(g, I_n, \boldsymbol{\xi}) + R(g, I_n, \boldsymbol{\xi}),$$

where the remainder  $R(g, I_n, \boldsymbol{\xi})$  satisfies the estimate

$$(3.3) \quad \begin{aligned} |R(g, I_n, \boldsymbol{\xi})| &\leq \frac{1}{2} \sum_{i=0}^{n-1} \left\{ \left[ \left( \xi_i - \frac{x_i + x_{i+1}}{2} \right)^2 + \frac{1}{4} h_i^2 \right] (M_i - m_i) \right\} \\ &\leq \frac{1}{2} (M - m) \sum_{i=0}^{n-1} \left[ \left( \xi_i - \frac{x_i + x_{i+1}}{2} \right)^2 + \frac{1}{4} h_i^2 \right] \\ &\leq \frac{1}{4} (M - m) \sum_{i=0}^{n-1} h_i^2 \leq \frac{1}{4} (M - m) (b - a) \nu(h). \end{aligned}$$

The inequalities are sharp.

The proof is obvious by applying the inequality (2.2) on the intervals  $[x_i, x_{i+1}]$  for the intermediate points  $\xi_i$  ( $i = 0, n-1$ ) and simple algebraic manipulations.

**Corollary 3.** *Assume that  $g$  satisfies the assumptions of Theorem 5. If  $M(g, I_n)$  denotes the mid-point rule, i.e.,*

$$(3.4) \quad M(g, I_n) := \sum_{i=0}^{n-1} g\left(\frac{x_i + x_{i+1}}{2}\right) h_i$$

then we have

$$(3.5) \quad \int_a^b g(t) dt = M(g, I_n) + R(g, I_n),$$

where the remainder  $R(g, I_n)$  satisfies the estimate

$$(3.6) \quad \begin{aligned} |R(g, I_n)| &\leq \frac{1}{8} \sum_{i=0}^{n-1} (M_i - m_i) h_i^2 \leq \frac{1}{8} (M - m) \sum_{i=0}^{n-1} h_i^2 \\ &\leq \frac{1}{8} (M - m) (b - a) \nu(h). \end{aligned}$$

The constant  $\frac{1}{8}$  is sharp in all inequalities.

Now, for a sequence of intermediate points  $\boldsymbol{\xi} = (\xi_0, \xi_1, \dots, \xi_{n-1})$  we can also consider the perturbed generalised trapezoid rule:

$$(3.7) \quad \begin{aligned} B(g, I_n, \boldsymbol{\xi}) &:= \sum_{i=0}^{n-1} [(x_{i+1} - \xi_i) g(x_{i+1}) + (\xi_i - x_i) g(x_i)] \\ &\quad + \sum_{i=0}^{n-1} h_i \left( \xi_i - \frac{x_i + x_{i+1}}{2} \right) \left( \frac{m_i + M_i}{2} \right). \end{aligned}$$

Then we may state the following quadrature result.

**Theorem 6.** *Let  $g : [a, b] \rightarrow \mathbb{R}$  be an absolutely continuous function whose derivative is essentially bounded on  $[a, b]$ . Then*

$$(3.8) \quad \int_a^b g(t) dt = B(g, I_n, \xi) + W(g, I_n, \xi),$$

where the remainder  $W(g, I_n, \xi)$  satisfies the estimate

$$(3.9) \quad \begin{aligned} |W(g, I_n, \xi)| &\leq \frac{1}{2} \sum_{i=0}^{n-1} \left\{ \left[ \left( \xi_i - \frac{x_i + x_{i+1}}{2} \right)^2 + \frac{1}{4} h_i^2 \right] (M_i - m_i) \right\} \\ &\leq \frac{1}{2} (M - m) \sum_{i=0}^{n-1} \left[ \left( \xi_i - \frac{x_i + x_{i+1}}{2} \right)^2 + \frac{1}{4} h_i^2 \right] \\ &\leq \frac{1}{4} (M - m) \sum_{i=0}^{n-1} h_i^2 \leq \frac{1}{4} (M - m) (b - a) \nu(h). \end{aligned}$$

The inequalities are sharp.

The proof follows by Theorem 4 and we omit the details.

**Corollary 4.** *Assume that  $g$  satisfies the assumptions of Theorem 5. If  $T(g, I_n)$  denotes the trapezoid rule, that is,*

$$(3.10) \quad T(g, I_n) := \sum_{i=0}^{n-1} h_i \left[ \frac{g(x_i) + g(x_{i+1})}{2} \right]$$

then we have

$$(3.11) \quad \int_a^b g(t) dt = T(g, I_n) + W(g, I_n),$$

where the remainder  $W(g, I_n)$  satisfies the estimate

$$(3.12) \quad \begin{aligned} |W(g, I_n)| &\leq \frac{1}{8} \sum_{i=0}^{n-1} (M_i - m_i) h_i^2 \leq \frac{1}{8} (M - m) \sum_{i=0}^{n-1} h_i^2 \\ &\leq \frac{1}{8} (M - m) (b - a) \nu(h). \end{aligned}$$

The constant  $\frac{1}{8}$  is sharp in all inequalities.

#### 4. APPLICATIONS FOR SPECIAL MEANS

Recall the following means:

The arithmetic mean

$$A = A(a, b) := \frac{a + b}{2}, \quad a, b \geq 0;$$

The geometric mean

$$G = G(a, b) := \sqrt{ab}, \quad a, b \geq 0;$$

The harmonic mean

$$H = H(a, b) := \frac{2ab}{a + b}, \quad a, b > 0;$$

The logarithmic mean

$$L = L(a, b) := \begin{cases} a & \text{if } a = b, \\ \frac{b-a}{\ln b - \ln a} & \text{if } a \neq b, \end{cases} \quad a, b > 0;$$

The identric mean

$$I = I(a, b) := \begin{cases} a & \text{if } a = b, \\ \frac{1}{e} \left( \frac{b^b}{a^a} \right)^{\frac{1}{b-a}} & \text{if } a \neq b, \end{cases} \quad a, b > 0;$$

The  $p$ -logarithmic mean

$$L_p = L_p(a, b) := \begin{cases} \left[ \frac{b^{p+1} - a^{p+1}}{(p+1)(b-a)} \right]^{\frac{1}{p}} & \text{if } a \neq b, \\ a & \text{if } a = b, \end{cases} \quad a, b > 0;$$

where  $p \in \mathbb{R} \setminus \{-1, 0\}$ .

If  $L_0 := I$  and  $L_{-1} := L$ , then the function  $p \mapsto L_p$  is monotonically increasing over  $p \in \mathbb{R}$  and in particular

$$H \leq G \leq L \leq I \leq A.$$

In this section we point out some applications to special means of the inequality

$$(4.1) \quad \left| f\left(\frac{a+b}{2}\right) - \frac{1}{b-a} \int_a^b f(t) dt \right| \leq \frac{1}{8} (M-m)(b-a),$$

where  $m \leq f(t) \leq M$  for  $t \in [a, b]$ .

- (1) Consider the function  $f : [a, b] \subset (0, \infty) \rightarrow \mathbb{R}$ ,  $f(x) = x^p$ ,  $p \in \mathbb{R} \setminus \{-1, 0\}$ . Then  $f'(x) = px^{p-1}$  which is strictly increasing if  $p \in (-\infty, 0) \cup [1, \infty) \setminus \{-1\}$  and strictly decreasing for  $p \in (0, 1)$ . So

$$(4.2) \quad pa^{p-1} \leq f'(x) \leq pb^{p-1}, \quad x \in [a, b] \text{ if } p \in (-\infty, 0) \cup [1, \infty) \setminus \{-1\}$$

and

$$(4.3) \quad pb^{p-1} \leq f'(x) \leq pa^{p-1}, \quad x \in [a, b] \text{ if } p \in (0, 1).$$

Consequently, using (4.1) – (4.3) we have the inequality,

$$|A^p - L_p^p| \leq \begin{cases} \frac{p}{8} (b^{p-1} - a^{p-1})(b-a) & \text{if } p \in (-\infty, 0) \cup [1, \infty) \setminus \{-1\} \\ \frac{p}{8} (a^{p-1} - b^{p-1})(b-a) & \text{if } p \in (0, 1). \end{cases}$$

- (2) Consider the function  $f : [a, b] \subset (0, \infty) \rightarrow \mathbb{R}$ ,  $f(x) = \frac{1}{x}$ . Then  $f'(x) = -\frac{1}{x^2}$  which is strictly increasing on  $[a, b]$ . So

$$(4.4) \quad -\frac{1}{a^2} \leq f'(x) \leq -\frac{1}{b^2}, \quad x \in [a, b].$$

Consequently, using (4.1) and (4.4) we may state

$$\left| \frac{1}{A} - \frac{1}{L} \right| \leq \frac{1}{8} \left( \frac{1}{a^2} - \frac{1}{b^2} \right) (b-a),$$



which is equivalent to

$$(4.5) \quad 0 \leq A - L \leq \frac{1}{4} \cdot \frac{A^2 L}{G^4} (b - a)^2.$$

(3) Consider the function  $f(x) = \ln x$ ,  $x \in [a, b] \subset (0, \infty)$ . Then  $f'(x) = \frac{1}{x}$  which is strictly decreasing on  $[a, b]$ . Thus,

$$(4.6) \quad \frac{1}{b} \leq f'(x) \leq \frac{1}{a}, \quad x \in [a, b].$$

Consequently, using (4.1) and (4.6) we may state that

$$|\ln A - \ln I| \leq \frac{1}{8} \left( \frac{1}{a} - \frac{1}{b} \right) (b - a),$$

which is equivalent to

$$(4.7) \quad 1 \leq \frac{A}{I} \leq \exp \left[ \frac{1}{8} \cdot \frac{(b - a)^2}{G^2} \right].$$

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