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Note on some Iyengar integral inequalities

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Abstract

In this short note, some Iyengar integral inequalities are established via new extension of Montgomery identity. ©2017 All rights reserved.

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1. introduction

In 1938, Iyengar [1] proved the following interesting integral inequality.

Theorem 1.1. *Let f be differentiable function on $[a, b]$ and $|f'(x)| \leq M$. Then*

$$\left| \frac{1}{b-a} \int_a^b f(t) dt - \frac{f(a) + f(b)}{2} \right| \leq \frac{M(b-a)}{4} - \frac{(f(b) - f(a))^2}{4M(b-a)}. \quad (1.1)$$

Inequality (1.1) has attracted many researchers, various generalizations, extensions and variants have appeared in the literature. Recently, [1, 2] proved the following inequalities involving bounded of the second-order derivatives.

Theorem 1.2. *Let $f \in C^2[a, b]$ and $|f''(x)| \leq M$. Then*

$$|I| \leq \frac{M}{24} (b-a)^3 - \frac{|f'(a) - 2f'(\frac{a+b}{2}) + f'(b)|^3}{24M^2},$$

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where

$$I = \int_a^b f(t)dt - \frac{1}{2}(b-a)(f(a) + f(b)) + \frac{1}{8}(b-a)^2(f'(b) - f'(a)).$$

The following lemmas are very useful in our main results.

Lemma 1.3 (Mean Value Theorem). *Suppose that f is continuous function on a closed interval $I := [a, b]$, and that f has a derivative in the open interval (a, b) , then there exists at least one point c in (a, b) such that*

$$f(b) - f(a) = f'(c)(b - a). \quad (1.2)$$

Lemma 1.4 ([3]). *Let $f : [a, b] \rightarrow \mathbb{R}$ be differentiable function on $[a, b]$, and $f' : [a, b] \rightarrow \mathbb{R}$ integrable on $[a, b]$, then the Montgomery identity holds*

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

where $p(x, t)$ is the Peano kernel, defined as follows

$$p(x, t) = \begin{cases} \frac{t-a}{b-a} & a \leq t \leq x, \\ \frac{t-b}{b-a} & x < t \leq b. \end{cases} \quad (1.4)$$

The main purpose of this work is to obtain a new Iyengar type inequalities by using new extension of the Montgomery identity.

2. Main result

Lemma 2.1. *Let $f \in C^2[a, b]$, then we have*

$$f(x) - \frac{1}{b-a} \int_a^b f(t)dt + \frac{(b-x)^2 f'(b) - (x-a)^2 f'(a)}{2(b-a)} = \frac{(x-a)^3 f''(c_1) + (b-x)^3 f''(c_2)}{3(b-a)}, \quad (2.1)$$

where $a < c_1 < t$ and $t < c_2 < b$.

Proof. From Lemma 1.4, we have

$$\begin{aligned} f(x) &= \frac{1}{b-a} \int_a^b f(t)dt + \int_a^b p(x, t)f'(t)dt \\ &= \frac{1}{b-a} \int_a^b f(t)dt + \frac{1}{b-a} \left[\int_a^x (t-a)f'(t)dt + \int_x^b (t-b)f'(t)dt \right]. \end{aligned} \quad (2.2)$$

Applying Lemma 1.3 to f' on $[a, x]$, it yields

$$f'(t) = (t-a)f''(c_1) + f'(a), \quad \text{where } a < c_1 < t, \quad (2.3)$$

now, using Lemma 1.3 on $[x, b]$, we get

$$f'(t) = (t-b)f''(c_2) + f'(b), \quad \text{where } t < c_2 < b. \quad (2.4)$$

Substituting (2.4) and (2.3) in (2.2), we obtain

$$\begin{aligned}
 f(x) = & \frac{1}{b-a} \int_a^b f(t) dt + \frac{1}{b-a} \left[\int_a^x [(t-a)^2 f''(c_1) + (t-a) f'(a)] dt \right. \\
 & \left. + \int_x^b [(t-b)^2 f''(c_2) + (t-b) f'(b)] dt \right], \tag{2.5}
 \end{aligned}$$

where $a < c_1 < t < x$ and $x < t < c_2 < b$. Thus, (2.5) gives

$$\begin{aligned}
 f(x) = & \frac{1}{b-a} \int_a^b f(t) dt + \frac{1}{b-a} \left[\frac{(x-a)^3}{3} f''(c_1) + \frac{(x-a)^2}{2} f'(a) \right. \\
 & \left. - \frac{(x-b)^3}{3} f''(c_2) - \frac{(x-b)^2}{2} f'(b) \right]. \tag{2.6}
 \end{aligned}$$

The desired identity follows from (2.6). □

Theorem 2.2. *Let $f \in C^2[a, b]$ such that $f''(x)$ is bounded for all $x \in [a, b]$, then we have*

$$\left| \frac{1}{b-a} \int_a^b f(t) dt - \frac{1}{2} (f(b) + f(a)) - (b-a) \frac{f'(b) - f'(a)}{4} \right| \leq \frac{(b-a)^2}{3} \|f''\|_\infty. \tag{2.7}$$

Proof. From Lemma 2.1 and property of modulus, we have

$$\begin{aligned}
 \left| f(x) - \frac{1}{b-a} \int_a^b f(t) dt + \frac{(b-x)^2 f'(b) - (x-a)^2 f'(a)}{2(b-a)} \right| &= \left| \frac{(x-a)^3 f''(c_1) + (b-x)^3 f''(c_2)}{3(b-a)} \right| \\
 &\leq \left| \frac{(x-a)^3 + (b-x)^3}{3(b-a)} \right| \|f''\|_\infty \\
 &\leq \frac{(x-a)^3 + (b-x)^3}{3(b-a)} \|f''\|_\infty, \tag{2.8}
 \end{aligned}$$

the substitution of x by a in (2.8), gives

$$\left| f(a) - \frac{1}{b-a} \int_a^b f(t) dt + \frac{(b-a) f'(b)}{2} \right| \leq \frac{(b-a)^2}{3} \|f''\|_\infty, \tag{2.9}$$

now, substituting x by b in (2.8), we obtain

$$\left| f(b) - \frac{1}{b-a} \int_a^b f(t) dt - \frac{(b-a) f'(a)}{2} \right| \leq \frac{(b-a)^2}{3} \|f''\|_\infty. \tag{2.10}$$

The addition of (2.9) and (2.10), gives

$$\left| \frac{2}{b-a} \int_a^b f(t) dt - (f(b) + f(a)) - \frac{(b-a)}{2} (f'(b) - f'(a)) \right| \leq \frac{2(b-a)^2}{3} \|f''\|_\infty, \tag{2.11}$$

dividing both sides of (2.11) by 2, we obtain the desired result in (2.7), which completes the proof. □

Corollary 2.3. *Let $f \in C^2[a, b]$ such that the second derivative is bounded on $[a, b]$, then the following inequality holds*

$$\left| \frac{1}{b-a} \int_a^b f(t) dt - \frac{1}{2} (f(b) + f(a)) \right| \leq \frac{7(b-a)^2}{12} \|f''\|_\infty. \quad (2.12)$$

Proof. From Theorem 2.2, we have

$$\begin{aligned} -\frac{(b-a)^2}{3} \|f''\|_\infty &\leq \frac{1}{b-a} \int_a^b f(t) dt - \frac{1}{2} (f(b) + f(a)) - (b-a) \frac{f'(b) - f'(a)}{4} \\ &\leq \frac{(b-a)^2}{3} \|f''\|_\infty, \end{aligned} \quad (2.13)$$

the above double inequality gives

$$\begin{aligned} (b-a) \frac{f'(b) - f'(a)}{4} - \frac{(b-a)^2}{3} \|f''\|_\infty &\leq \frac{1}{b-a} \int_a^b f(t) dt - \frac{1}{2} (f(b) + f(a)) \\ &\leq \frac{(b-a)^2}{3} \|f''\|_\infty + (b-a) \frac{f'(b) - f'(a)}{4}. \end{aligned} \quad (2.14)$$

From Lemma 1.3, we have

$$f'(b) - f'(a) = f''(\eta) (b-a),$$

where $\eta \in (a, b)$. Using the properties of modulus, the above equality becomes

$$|f'(b) - f'(a)| = |b-a| |f''(\eta)| \leq (b-a) \|f''\|_\infty. \quad (2.15)$$

From (2.15), we get

$$\begin{aligned} -\frac{7(b-a)^2}{12} \|f''\|_\infty &= -\left[\frac{(b-a)^2}{4} + \frac{(b-a)^2}{3} \right] \|f''\|_\infty \\ &\leq (b-a) \frac{f'(b) - f'(a)}{4} - \frac{(b-a)^2}{3} \|f''\|_\infty \end{aligned} \quad (2.16)$$

and

$$\begin{aligned} \frac{(b-a)^2}{3} \|f''\|_\infty + (b-a) \frac{f'(b) - f'(a)}{4} &\leq \left[\frac{(b-a)^2}{3} + \frac{(b-a)^2}{4} \right] \|f''\|_\infty \\ &= \frac{7(b-a)^2}{12} \|f''\|_\infty. \end{aligned} \quad (2.17)$$

Combining (2.14), (2.16) and (2.17), we obtain the desired inequality in (2.12). The proof is achieved. \square

References

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