

MORE ON THE TWO-POINT OSTROWSKI INEQUALITY

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*Dedicated to Professor Josip Pečarić
on the occasion of his 60th birthday*

Abstract. We improve the previous results of [7] on the L_p -version of an inequality similar to the two-point Ostrowski inequality of Matić and Pečarić [3].

1. Introduction

Given a function $f: [a, b] \rightarrow \mathbb{R}$ satisfying the Lipschitz condition with constant $M > 0$, and $a \leq c < d \leq b$, Matić and Pečarić [3] proved the following two-point Ostrowski inequality:

$$\left| \frac{1}{b-a} \int_a^b f(t) dt - \frac{1}{d-c} \int_c^d f(x) dx \right| \leq \frac{(c-a)^2 + (b-d)^2}{2(c-a+b-d)} \cdot M.$$

This result was generalized by Pečarić, Perić and Vukelić in [5]. Further generalizations were done by Aglič Aljinović, Pečarić and Perić in [1], where they consider also the L_p -cases, $1 \leq p \leq \infty$, as well as the general case when $[c, d] \not\subseteq [a, b]$. Among other things, they proved that for $a \leq c < b \leq d$ and for a function f such that $|f'|^p$ is R-integrable on $[a, d]$, the following inequality holds:

$$\left| \frac{1}{b-a} \int_a^b f(t) dt - \frac{1}{d-c} \int_c^d f(t) dt \right| \leq \left(\frac{1}{(q+1)(a-b+d-c)} \cdot \left(\frac{(d-b)^{q+1}}{(d-c)^{q-1}} - \frac{(c-a)^{q+1}}{(b-a)^{q-1}} \right) \right)^{\frac{1}{q}} \cdot \|f'\|_p.$$

Next, Dragomir [2] proved the following Ostrowski type inequality for a continuous function $f: [a, b] \rightarrow \mathbb{R}$ which is differentiable on (a, b) :

$$\left| \frac{a+b}{2} \cdot \frac{f(x)}{x} - \frac{1}{b-a} \int_a^b f(t) dt \right| \leq \frac{b-a}{|x|} \left(\frac{1}{4} + \left(\frac{x - \frac{a+b}{2}}{b-a} \right)^2 \right) \cdot \|f - \iota f'\|_\infty,$$

where $\iota(t) = t$, $t \in [a, b]$. These results have been generalized by Pečarić and Ungar in [6] and [7]. Here we will improve on these results, generally giving better estimates.

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2. The main result

We will first consider the case of a function $f: [a, b] \rightarrow \mathbb{R}$ and a sub-segment $[c, d] \subseteq [a, b]$. The case of ‘overlapping’ intervals, i. e. when the intersection $[a, b] \cap [c, d]$ equals $[c, b]$ or $[a, d]$, will be dealt with in Section 4.

Now we state our main result. Throughout the paper, by $\iota: [a, b] \rightarrow \mathbb{R}$ we will denote the inclusion function $\iota(x) = x$.

THEOREM 1. *Let the function $f: [a, b] \rightarrow \mathbb{R}$ be continuous on $[a, b]$ and differentiable on (a, b) with $0 < a < b$. Then for $\frac{1}{p} + \frac{1}{q} = 1$, with $1 \leq p, q \leq \infty$, and numbers $a \leq c < d \leq b$, the following inequality holds:*

$$\left| (b^2 - a^2) \int_c^d f(x) dx - (d^2 - c^2) \int_a^b f(t) dt \right| \leq \frac{1}{2} \|K\|_q \cdot \|f - \iota f'\|_p \quad (1)$$

where

$$K(u) = \begin{cases} (d^2 - c^2) \left(\frac{a^2}{u^2} - 1 \right) & a \leq u \leq c \\ b^2 - a^2 + c^2 - d^2 - \frac{b^2 c^2 - a^2 d^2}{u^2} & c \leq u \leq d \\ (d^2 - c^2) \left(\frac{b^2}{u^2} - 1 \right) & d \leq u \leq b \end{cases} \quad (2)$$

First we state a simple lemma (for the proof see [6]):

LEMMA 2. *Let the function $f: [a, b] \rightarrow \mathbb{R}$ be continuous on $[a, b]$ and differentiable on (a, b) with $a \cdot b > 0$. Then*

$$t f(x) - x f(t) = xt \int_x^t (f(u) - u f'(u)) \frac{1}{u^2} du \quad (3)$$

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

Proof of Theorem 1. Applying Lemma 2 to our function f and integrating on t over $[a, b]$, gives

$$\begin{aligned} & \frac{b^2 - a^2}{2} f(x) - x \int_a^b f(t) dt \\ &= x \int_a^b \left(t \int_x^t (f(u) - u f'(u)) \frac{1}{u^2} du \right) dt \end{aligned} \quad (4a)$$

and changing the order of integration we obtain

$$= - \int_a^x \left(\int_a^u (f(u) - u f'(u)) \frac{xt}{u^2} dt \right) du + \int_x^b \left(\int_u^b (f(u) - u f'(u)) \frac{xt}{u^2} dt \right) du \quad (4b)$$

$$= \frac{x}{2} \left(\int_a^x \left(\frac{a^2}{u^2} - 1 \right) (f(u) - u f'(u)) du + \int_x^b \left(\frac{b^2}{u^2} - 1 \right) (f(u) - u f'(u)) du \right). \quad (4c)$$

Integrating this identity on x over $[c, d]$, multiplying by 2, and again changing the order of integration, gives

$$\begin{aligned}
 & (b^2 - a^2) \int_c^d f(x) dx - (d^2 - c^2) \int_a^b f(t) dt \\
 &= \int_a^c I_1(u) du + \int_c^d I_2(u) du + \int_c^d I_3(u) du + \int_d^b I_4(u) du \tag{5}
 \end{aligned}$$

where

$$I_1(u) = \int_c^d x \left(\frac{a^2}{u^2} - 1 \right) (f(u) - u f'(u)) dx \tag{6a}$$

$$I_2(u) = \int_u^d x \left(\frac{a^2}{u^2} - 1 \right) (f(u) - u f'(u)) dx \tag{6b}$$

$$I_3(u) = \int_c^u x \left(\frac{b^2}{u^2} - 1 \right) (f(u) - u f'(u)) dx \tag{6c}$$

$$I_4(u) = \int_c^d x \left(\frac{b^2}{u^2} - 1 \right) (f(u) - u f'(u)) dx. \tag{6d}$$

Evaluating these integrals, from (5) we obtain

$$(b^2 - a^2) \int_c^d f(x) dx - (d^2 - c^2) \int_a^b f(t) dt = \frac{1}{2} \int_a^b K(u) (f(u) - u f'(u)) du \tag{7}$$

where $K(u)$ is given by (2).

Applying the Hölder’s inequality to (7) gives (1), proving the theorem. \square

In order to consider the special cases $p = 1, q = \infty$ and $p = \infty, q = 1$, note that the function K is continuous and decreasing on $[a, c]$, increasing on $[c, d]$ and again decreasing on $[d, b]$, being zero at a, b , and $u_0 = \sqrt{\frac{b^2c^2 - a^2d^2}{b^2 - a^2 + c^2 - d^2}}$ (see Fig. 1).

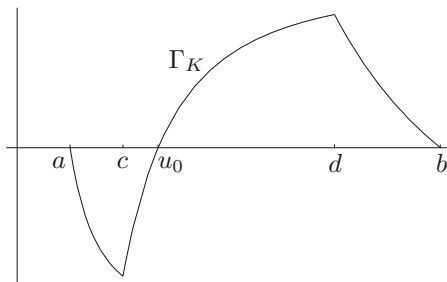


Figure 1. Function K

Therefore

$$\begin{aligned}
 \|K\|_\infty &= \max_{u \in [a, b]} |K(u)| = \max\{-K(c), K(d)\} \\
 &= (d^2 - c^2) \cdot \max\left\{ \frac{c^2 - a^2}{c^2}, \frac{b^2 - d^2}{d^2} \right\} \tag{8}
 \end{aligned}$$

and

$$\begin{aligned} \|K\|_1 &= \int_a^b |K(u)| \, du \\ &= 2(a+b)(c+d)(b-a+c-d) - 4\sqrt{(b^2c^2 - a^2d^2)(b^2 - a^2 + c^2 - d^2)}, \end{aligned} \quad (9)$$

and for $p = q = 2$ we obtain

$$\begin{aligned} \|K\|_2 &= \left(\int_a^b |K(u)|^2 \, du \right)^{\frac{1}{2}} \\ &= \frac{2(d-c)}{\sqrt{3cd}} \sqrt{(b^2 - a^2)(a^2d + b^2c) - 3cd(b^2 - a^2) + 2cd(b-a)(c+d)}. \end{aligned} \quad (10)$$

This proves

COROLLARY 3. *Let the function $f: [a, b] \rightarrow \mathbb{R}$ be continuous on $[a, b]$ and differentiable on (a, b) with $0 < a < b$, and let $a \leq c < d \leq b$. Then*

$$\begin{aligned} &\left| (b^2 - a^2) \int_c^d f(x) \, dx - (d^2 - c^2) \int_a^b f(t) \, dt \right| \\ &\leq \left((a+b)(c+d)(b-a+c-d) - 2\sqrt{(b^2c^2 - a^2d^2)(b^2 - a^2 + c^2 - d^2)} \right) \cdot \|f - \iota f'\|_\infty, \end{aligned} \quad (11)$$

$$\begin{aligned} &\left| (b^2 - a^2) \int_c^d f(x) \, dx - (d^2 - c^2) \int_a^b f(t) \, dt \right| \\ &\leq \frac{1}{2}(d^2 - c^2) \cdot \max \left\{ \frac{c^2 - a^2}{c^2}, \frac{b^2 - d^2}{d^2} \right\} \cdot \|f - \iota f'\|_1, \end{aligned} \quad (12)$$

and

$$\begin{aligned} &\left| (b^2 - a^2) \int_c^d f(x) \, dx - (d^2 - c^2) \int_a^b f(t) \, dt \right| \\ &\leq \frac{d-c}{\sqrt{3cd}} \sqrt{(b^2 - a^2)(a^2d + b^2c) - 3cd(b^2 - a^2) + 2cd(b-a)(c+d)} \cdot \|f - \iota f'\|_2. \end{aligned} \quad (13)$$

3. Limit cases: $a = c$, $c = d$, and $d = b$

Let us first consider the case $a = c$. Then the left hand side in (7) becomes

$$\begin{aligned} &(b^2 - a^2) \int_a^d f(x) \, dx - (d^2 - a^2) \int_a^b f(t) \, dt \\ &= a^2 \int_d^b f(x) \, dx + b^2 \int_a^d f(x) \, dx - d^2 \int_a^b f(x) \, dx, \end{aligned} \quad (14)$$

and we get

$$a^2 \int_d^b f(x) dx + b^2 \int_a^d f(x) dx - d^2 \int_a^b f(x) dx = \frac{1}{2} \int_a^b G(u)(f(u) - u f'(u)) du \tag{15}$$

where

$$G(u) = \begin{cases} (b^2 - d^2) \left(1 - \frac{a^2}{u^2}\right) & a \leq u \leq d \\ (d^2 - a^2) \left(\frac{b^2}{u^2} - 1\right) & d \leq u \leq b \end{cases} . \tag{16}$$

Applying the Hölder’s inequality, gives

COROLLARY 4. *Let the function $f: [a, b] \rightarrow \mathbb{R}$ be continuous on $[a, b]$ and differentiable on (a, b) with $0 < a < b$. Then for $\frac{1}{p} + \frac{1}{q} = 1$, with $1 \leq p, q \leq \infty$, and $a \leq d \leq b$, the following inequality holds:*

$$\left| a^2 \int_d^b f(x) dx + b^2 \int_a^d f(x) dx - d^2 \int_a^b f(x) dx \right| \leq \frac{1}{2} \|G\|_q \cdot \|f - \iota f'\|_p \tag{17}$$

where the function G is given by (16).

For the special cases $(p, q) = (1, \infty)$, $(p, q) = (\infty, 1)$, and $(p, q) = (2, 2)$ we have

COROLLARY 5. *Let the function $f: [a, b] \rightarrow \mathbb{R}$ be continuous on $[a, b]$ and differentiable on (a, b) with $0 < a < b$, and let $a \leq d \leq b$. Then the following three inequalities hold:*

$$\begin{aligned} & \left| a^2 \int_d^b f(x) dx + b^2 \int_a^d f(x) dx - d^2 \int_a^b f(x) dx \right| \\ & \leq (b - d)(d - a)(b - a) \cdot \|f - \iota f'\|_\infty \\ & \left| a^2 \int_d^b f(x) dx + b^2 \int_a^d f(x) dx - d^2 \int_a^b f(x) dx \right| \\ & \leq \frac{1}{2} (b^2 - d^2) \left(1 - \frac{a^2}{b^2}\right) \cdot \|f - \iota f'\|_1 \\ & \left| a^2 \int_d^b f(x) dx + b^2 \int_a^d f(x) dx - d^2 \int_a^b f(x) dx \right| \\ & \leq \frac{1}{\sqrt{3d}} (d - a)(b - d) \sqrt{(b - a)(a + b + 2d)} \cdot \|f - \iota f'\|_2. \end{aligned}$$

The case $d = b$ differs from the case $a = c$ only in that both sides in (14) and (15) change signs.

Let us now consider the limit case $d = c =: x$. By the Mean value Theorem it is reasonable to assume that $\frac{1}{d-c} \int_c^d f(s) ds$ has the value $f(x)$. It will be more convenient,

both for taking the required limits and for comparing the results with those in [7], to divide (1) by $(b-a)(d^2-c^2)$ and rewrite it in the following form:

$$\begin{aligned} \frac{a+b}{c+d} \cdot \frac{1}{d-c} \int_c^d f(x) dx - \frac{1}{b-a} \int_a^b f(t) dt \\ = \frac{1}{2(b-a)(d^2-c^2)} \int_a^b K(u) (f(u) - uf'(u)) du \end{aligned} \quad (18)$$

where the function K is as in (2). Taking the appropriate limits in (18), we obtain

$$\frac{a+b}{2} \cdot \frac{f(x)}{x} - \frac{1}{b-a} \int_a^b f(t) dt = \frac{1}{2} \int_a^b k_x(u) (f(u) - uf'(u)) du \quad (19)$$

where

$$k_x(u) = \begin{cases} \frac{1}{b-a} \left(\frac{a^2}{u^2} - 1 \right) & a \leq u \leq x \\ \frac{1}{b-a} \left(\frac{b^2}{u^2} - 1 \right) & x < u \leq b \end{cases}. \quad (20)$$

Note that the function k_x is discontinuous at x .

Applying the Hölder's inequality we obtain

COROLLARY 6. *Let the function $f: [a, b] \rightarrow \mathbb{R}$ be continuous on $[a, b]$ and differentiable on (a, b) with $0 < a < b$. Then for $\frac{1}{p} + \frac{1}{q} = 1$, with $1 \leq p, q \leq \infty$, and $a \leq x \leq b$, the following inequality holds:*

$$\left| \frac{a+b}{2} \cdot \frac{f(x)}{x} - \frac{1}{b-a} \int_a^b f(t) dt \right| \leq \frac{1}{2} \|k_x\|_q \cdot \|f - \iota f'\|_p.$$

In general case, the integrals involved in calculating $\|k_x\|_q$ can be expressed in closed form only using Gamma and the Gauss's hypergeometric function ${}_2F_1$, giving

$$\begin{aligned} \|k_x\|_q = & \left(\frac{b\Gamma(\frac{1}{2}-q)\Gamma(1+q)}{\sqrt{\pi}} - \frac{a\sqrt{\pi}\Gamma(1+q)}{\Gamma(\frac{1}{2}+q)} + x {}_2F_1 \left(-\frac{1}{2}, -q; \frac{1}{2}; \frac{a^2}{x^2} \right) \right. \\ & \left. + x \frac{1}{2q-1} \left(\frac{b}{x} \right)^{2q} {}_2F_1 \left(\frac{1}{2}-q, -q; \frac{3}{2}-q; \frac{x^2}{b^2} \right) \right)^{\frac{1}{q}}. \end{aligned} \quad (21)$$

But in some special cases the norm $\|k_x\|_q$ can be calculated, and in particular we get:

COROLLARY 7. *Let the function $f: [a, b] \rightarrow \mathbb{R}$ be continuous on $[a, b]$ and differentiable on (a, b) with $0 < a < b$, and let $a \leq x \leq b$. Then the following three inequalities hold:*

$$\begin{aligned} \left| \frac{a+b}{2} \cdot \frac{f(x)}{x} - \frac{1}{b-a} \int_a^b f(t) dt \right| \\ \leq \frac{1}{b-a} \left(\frac{a^2+b^2}{2x} - (a+b) + x \right) \cdot \|f - \iota f'\|_\infty \end{aligned} \quad (22)$$

$$\left| \frac{a+b}{2} \cdot \frac{f(x)}{x} - \frac{1}{b-a} \int_a^b f(t) dt \right| \leq \frac{1}{2(b-a)} \max \left\{ 1 - \frac{a^2}{x^2}, \frac{b^2}{x^2} - 1 \right\} \cdot \|f - \iota f'\|_1 \tag{23}$$

$$\left| \frac{a+b}{2} \cdot \frac{f(x)}{x} - \frac{1}{b-a} \int_a^b f(t) dt \right| \leq \frac{1}{2(b-a)\sqrt{3}} \left(\left(1 - \frac{a}{x}\right)^3 (a+3x) + \left(\frac{b}{x} - 1\right)^3 (b+3x) \right)^{\frac{1}{2}} \cdot \|f - \iota f'\|_2. \tag{24}$$

The estimate (21) coincides with those in [2], [6] and [7], whereas (22) and (23) are better than those in [6] and [7].

4. Case of overlapping intervals

We turn now to the case when the line segments $[a, b]$ and $[c, d]$ overlap, i.e. $[a, b] \cap [c, d]$ equals $[c, b]$ or $[a, d]$. It suffices to consider the first case, $a \leq c < b \leq d$. The other one is obtained by interchanging $a \leftrightarrow c$ and $b \leftrightarrow d$.

First let us introduce a notation. For real numbers $\alpha \leq \gamma < \delta \leq \beta$ and a real function $\varphi \in L_p[\alpha, \beta]$, $1 \leq p \leq \infty$, denote by

$$\|\varphi\|_{p, [\gamma, \delta]} := \left(\int_{\gamma}^{\delta} |\varphi(t)|^p dt \right)^{\frac{1}{p}}$$

the L_p -norm of the restriction of φ to the sub-interval $[\gamma, \delta] \subseteq [\alpha, \beta]$. Obviously, for $[\gamma', \delta'] \subseteq [\gamma, \delta]$, the following holds:

$$\|\varphi\|_{p, [\gamma', \delta']} \leq \|\varphi\|_{p, [\gamma, \delta]}. \tag{25}$$

We can now state our main result for overlapping intervals:

THEOREM 8. *Let $0 < a \leq c < b \leq d$ and let the function $f: [a, d] \rightarrow \mathbb{R}$ be continuous on $[a, d]$ and differentiable on (a, d) . Then for $\frac{1}{p} + \frac{1}{q} = 1$, with $1 \leq p, q \leq \infty$, the following inequality holds:*

$$\left| (b^2 - a^2) \int_c^d f(x) dx - (d^2 - c^2) \int_a^d f(t) dt \right| \leq \frac{1}{2} \|L\|_{p, [a, d]} \cdot \|f - \iota f'\|_{q, [a, d]} \tag{26}$$

where

$$L(u) = \begin{cases} (d^2 - c^2) \left(\frac{a^2}{u^2} - 1 \right) & a \leq u \leq c \\ b^2 - a^2 + c^2 - d^2 - \frac{b^2 c^2 - a^2 d^2}{u^2} & c \leq u \leq b \\ (b^2 - a^2) \left(1 - \frac{d^2}{u^2} \right) & b \leq u \leq d \end{cases} \tag{27}$$

Proof. We proceed as in the proof of Theorem 1: apply Lemma 2 to f , integrate on t over $[a, b]$, and change the order of integration to obtain (4c):

$$\begin{aligned} & \frac{b^2 - a^2}{2} f(x) - x \int_a^b f(t) dt \\ &= \frac{x}{2} \left(\int_a^x \left(\frac{a^2}{u^2} - 1 \right) (f(u) - u f'(u)) du + \int_x^b \left(\frac{b^2}{u^2} - 1 \right) (f(u) - u f'(u)) du \right). \end{aligned} \tag{4c}$$

Multiplying (4c) by 2, integrating on x over $[c, d]$, and changing the order of integration, gives

$$\begin{aligned} & (b^2 - a^2) \int_c^d f(x) dx - (d^2 - c^2) \int_a^b f(t) dt \\ &= \int_a^c I_1(u) du + \int_c^d I_2(u) du + \int_c^d I_3(u) du - \int_b^d J_4(u) du \end{aligned} \tag{28}$$

where I_1, I_2 , and I_3 are as in (6) (except that in (6b) and (6c) I_2 and I_3 are integrated over different segments), and

$$J_4(u) = \int_c^d x \left(\frac{d^2}{u^2} - 1 \right) (f(u) - u f'(u)) dx. \tag{29}$$

As in the proof of Theorem 1, evaluating these integrals gives

$$(b^2 - a^2) \int_c^d f(x) dx - (d^2 - c^2) \int_a^b f(t) dt = \frac{1}{2} \int_a^d L(u) (f(u) - u f'(u)) du \tag{30}$$

where $L(u)$ is given by (26). Now apply the Hölder’s inequality to obtain (25), which proves the theorem. \square

In order to consider the special cases $p = 1, q = \infty$ and $p = \infty, q = 1$, note that the function L is continuous and negative, decreasing on $[a, c]$ from $L(a) = 0$ to $L(c)$, on $[c, b]$ increasing/decreasing from $L(c)$ to $L(b)$, depending on a, b, c , and d , and increasing on $[b, d]$ from $L(b)$ to $L(d) = 0$ (see Fig. 2).

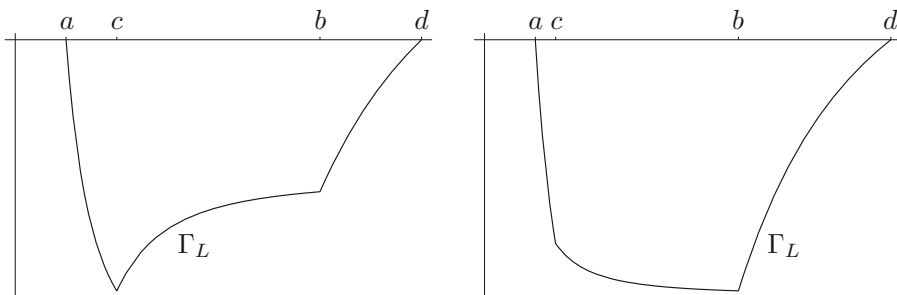


Figure 2. Function L

Therefore

$$\|L\|_{1,[a,d]} = \int_a^b |L(u)| \, du = 2(b-a)(d-c)(d-b+c-a) \tag{31}$$

and

$$\begin{aligned} \|L\|_{\infty,[a,d]} &= \max_{u \in [a,d]} |L(u)| = \max\{-L(c), -L(b)\} \\ &= \max\left\{ \frac{(d^2 - c^2)(c^2 - a^2)}{c^2}, \frac{(b^2 - a^2)(d^2 - b^2)}{b^2} \right\}. \end{aligned} \tag{32}$$

In addition, for $p = q = 2$ we have

$$\begin{aligned} \|L\|_{2,[a,d]} &= \left(\int_a^b |L(u)|^2 \, du \right)^{\frac{1}{2}} \\ &= \frac{2}{\sqrt{3abc}} \sqrt{(b-a)(d-c)} \\ &\quad \times \left(a^2b(d-c)(a+b) + bc(2b^3 + (c+d)(d^2 - 2c^2 - 3b^2 + 3bc)) \right. \\ &\quad \left. + ac(2b^3 - (c+d)(3b^2 - 3bc + d^2)) \right)^{\frac{1}{2}}. \end{aligned} \tag{33}$$

This proves

COROLLARY 9. *Let the function $f: [a, b] \rightarrow \mathbb{R}$ be continuous on $[a, b]$ and differentiable on (a, b) with $0 < a < b$, and let $a \leq c < d \leq b$. Then*

$$\begin{aligned} &\left| (b^2 - a^2) \int_c^d f(x) \, dx - (d^2 - c^2) \int_a^b f(t) \, dt \right| \\ &\leq (b-a)(d-c)(d-b+c-a) \cdot \|f - \iota f'\|_{\infty,[a,d]}, \end{aligned} \tag{34}$$

and

$$\begin{aligned} &\left| (b^2 - a^2) \int_c^d f(x) \, dx - (d^2 - c^2) \int_a^b f(t) \, dt \right| \\ &\leq \frac{1}{2} \max\left\{ \frac{(d^2 - c^2)(c^2 - a^2)}{c^2}, \frac{(b^2 - a^2)(d^2 - b^2)}{b^2} \right\} \cdot \|f - \iota f'\|_{1,[a,d]}, \end{aligned} \tag{35}$$

where $\iota(t) = t, t \in [a, b]$.

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