

## ACCURATE APPROXIMATIONS FOR THE RIEMANN–STIELTJES INTEGRAL VIA THEORY OF INEQUALITIES

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

*Abstract.* Accurate approximations for the Riemann-Stieltjes integral by the use of various recent inequalities for the generalised Čebyšev functional introduced in 1998 by Dragomir & Fedotov are surveyed. Applications in deriving sharp inequalities of Grüss' type are also given.

### 1. Introduction

In 1998, Dragomir and Fedotov [21], in order to approximate the Riemann-Stieltjes integral  $\int_a^b f(t) du(t)$  with the simpler expression

$$\frac{1}{b-a} [u(b) - u(a)] \int_a^b f(t) dt,$$

introduced the following error functional

$$D(f, u; a, b) := \int_a^b f(t) du(t) - \frac{1}{b-a} [u(b) - u(a)] \int_a^b f(t) dt \quad (1.1)$$

provided that both the Riemann-Stieltjes integral  $\int_a^b f(t) du(t)$  and the Riemann integral  $\int_a^b f(t) dt$  exist.

If  $u(t) = \int_a^t g(s) ds$ ,  $t \in [a, b]$ , with  $g$  continuous on  $[a, b]$ , then

$$\begin{aligned} D(f, u; a, b) &= \int_a^b f(t) g(t) dt - \frac{1}{b-a} \int_a^b f(t) dt \cdot \int_a^b g(t) dt \\ &= (b-a) T(f, g; a, b), \end{aligned} \quad (1.2)$$

where  $T(\cdot, \cdot; a, b)$  is the well-known Čebyšev functional. Therefore  $D(f, u; a, b)$  can be seen as a generalised Čebyšev type functional.

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The natural connection provided by the equality (1.2) also motivates the study of the functional  $D(\cdot, \cdot; a, b)$  since there are numerous results in the literature concerning bounds for the Čebyšev functional for which we only mention the following ones:

$$|T(f, g; a, b)| \leq \frac{1}{4} (\Phi - \phi) (\Gamma - \gamma) \quad (\text{Grüss 1935, [23]}) \quad (1.3)$$

provided  $\phi \leq f(x) \leq \Phi$ ,  $\gamma \leq g(x) \leq \Gamma$  for each  $x \in [a, b]$ ;

$$|T(f, g; a, b)| \leq \frac{1}{12} \cdot (b-a)^2 \|f'\|_\infty \|g'\|_\infty \quad (\text{Čebyšev 1882, [7]}) \quad (1.4)$$

if  $f, g$  are absolutely continuous on  $[a, b]$  and  $f', g' \in L_\infty[a, b]$ ;

$$|T(f, g; a, b)| \leq \frac{1}{8} (b-a) (\Phi - \phi) \|g'\|_\infty \quad (\text{Ostrowski 1970, [26]}) \quad (1.5)$$

provided  $\phi \leq f(x) \leq \Phi$  for any  $x \in [a, b]$  and  $g' \in L_\infty[a, b]$ , and

$$|T(f, g; a, b)| \leq \frac{1}{\pi^2} (b-a) \|f'\|_2 \|g'\|_2 \quad (\text{Lupaş 1973, [25]}) \quad (1.6)$$

provided  $f', g' \in L_2[a, b]$ . The multiplicative constants  $\frac{1}{4}$ ,  $\frac{1}{12}$ ,  $\frac{1}{8}$  and  $\frac{1}{\pi^2}$  are the best possible in the sense that they cannot be replaced by smaller quantities.

Recently, Cerone and Dragomir [3], proved the following result:

$$|T(f, g; a, b)| \leq \inf_{\gamma \in \mathbb{R}} \|g - \gamma\|_\infty \cdot \frac{1}{b-a} \int_a^b \left| f(t) - \frac{1}{b-a} \int_a^b f(s) ds \right| dt \quad (1.7)$$

provided  $f \in L[a, b]$  and  $g \in L_\infty[a, b]$ .

As particular cases of (1.7), we can state the results:

$$|C(f, g; a, b)| \leq \|g\|_\infty \frac{1}{b-a} \int_a^b \left| f(t) - \frac{1}{b-a} \int_a^b f(s) ds \right| dt \quad (1.8)$$

if  $g \in L_\infty[a, b]$  and  $f \in L[a, b]$ , and

$$|C(f, g; a, b)| \leq \frac{1}{2} (M - m) \frac{1}{b-a} \int_a^b \left| f(t) - \frac{1}{b-a} \int_a^b f(s) ds \right| dt, \quad (1.9)$$

where  $m \leq g(x) \leq M$  for  $x \in [a, b]$ . The constants 1 in (1.8) and  $\frac{1}{2}$  in (1.9) are the best possible. The inequality (1.9) has been obtained before in a different way by Cheng & Sun in [8]. However, they did not consider the problem of sharpness.

For generalizations of (1.9) in abstract Lebesgue spaces, best constants and discrete versions, see [4] in both preprint and final form.

## 2. Error Bounds for $D(f, u; a, b)$

### 2.1. Bounds for Lipschitzian Integrators

In this section we assume that in the Riemann-Stieltjes integral  $\int_a^b f(t) du(t)$ , the integrator  $u$  is  $L$ -Lipschitzian, i.e.,

$$|u(t) - u(s)| \leq L|t - s| \quad \text{for each } t, s \in [a, b]. \tag{2.1}$$

It is well known that, in this case, the Riemann-Stieltjes integral  $\int_a^b f(t) du(t)$  exists provided the integrand  $f : [a, b] \rightarrow \mathbb{R}$  is Riemann integrable on  $[a, b]$ .

**THEOREM 1.** (Dragomir-Fedotov 1998, [21]) *If  $u$  is  $L$ -Lipschitzian on  $[a, b]$  and  $f$  is Riemann integrable on  $[a, b]$ , then*

$$|D(f, u; a, b)| \leq L \int_a^b \left| f(t) - \frac{1}{b-a} \int_a^b f(s) ds \right| dt. \tag{2.2}$$

The inequality (2.2) is the best possible.

Moreover, if there exist the constants  $m, M \in \mathbb{R}$  such that

$$m \leq f(t) \leq M \quad \text{for any } t \in [a, b], \tag{2.3}$$

then

$$|D(f, u; a, b)| \leq \frac{1}{2}L(M - m)(b - a). \tag{2.4}$$

The constant  $\frac{1}{2}$  is the best possible in (2.4).

A function  $w$  is said to be of *bounded variation* if for any *division*  $I_n$  of  $[a, b]$ ,  $I_n : a = x_0 < x_1 < \dots < x_{n-1} < x_n = b$ , the variation of  $w$  on  $I_n$  is finite, which means that

$$\sum_{i=0}^{n-1} |w(x_{i+1}) - w(x_i)| < \infty. \tag{2.5}$$

The *total variation* of  $w$  on  $[a, b]$  is denoted by  $\bigvee_a^b(w)$ , where

$$\bigvee_a^b(w) := \sup \left\{ \sum_{i=0}^{n-1} |w(x_{i+1}) - w(x_i)|, I_n \text{ is a division of } [a, b] \right\}. \tag{2.6}$$

**THEOREM 2.** (Cerone-Dragomir 2006, [2]) *Let  $u : [a, b] \rightarrow \mathbb{R}$  be  $L$ -Lipschitzian on  $[a, b]$ .*

(i) *If  $f$  is of bounded variation on  $[a, b]$ , then*

$$|D(f, u; a, b)| \leq \frac{3}{4}L(b - a) \bigvee_a^b(f); \tag{2.7}$$

(ii) If  $f : [a, b] \rightarrow \mathbb{R}$  is of  $r$ -H-Hölder type, i.e.,

$$|f(t) - f(s)| \leq H |t - s|^r \tag{2.8}$$

for each  $t, s \in [a, b]$ , where  $H > 0$  and  $r \in (0, 1]$  are given, then

$$|D(f, u; a, b)| \leq \frac{2HL(b-a)^{r+1}}{(r+1)(r+2)}; \tag{2.9}$$

(iii) If  $f : [a, b] \rightarrow \mathbb{R}$  is absolutely continuous, then

$$|D(f, u; a, b)| \leq \begin{cases} \frac{1}{3}L(b-a)^2 \|f'\|_\infty, & \text{if } f' \in L_\infty[a, b]; \\ \frac{2^{\frac{1}{q}}L(b-a)^{\frac{1}{q}+1} \|f'\|_p}{(q+1)^{\frac{1}{q}}(q+2)^{\frac{1}{q}}}, & \text{if } f' \in L_p[a, b], \quad p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \frac{3}{4}L(b-a) \|f'\|_1. \end{cases} \tag{2.10}$$

REMARK 1. It is an open question whether or not the multiplicative constants  $\frac{3}{4}, 2, \frac{1}{3}, \frac{2^{1/q}}{(q+1)^{1/q}(q+2)^{1/q}}$  and  $\frac{3}{4}$  in the inequalities (2.7) – (2.10) are the best possible.

**2.2. Bounds for  $(l, L)$ -Lipschitzian Integrators**

The following lemma may be stated:

LEMMA 1. Let  $u : [a, b] \rightarrow \mathbb{R}$  and  $l, L \in \mathbb{R}$  with  $L > l$ . The following statements are equivalent:

- (i) The function  $u - \frac{l+L}{2} \cdot e$ , where  $e(t) = t, t \in [a, b]$ , is  $\frac{1}{2}(L-l)$ -Lipschitzian;
- (ii) We have the inequalities

$$l \leq \frac{u(t) - u(s)}{t - s} \leq L \quad \text{for each } t, s \in [a, b], \quad \text{with } t \neq s; \tag{2.11}$$

(iii) We have the inequalities

$$l(t - s) \leq u(t) - u(s) \leq L(t - s) \quad \text{for each } t, s \in [a, b], \quad \text{with } t > s. \tag{2.12}$$

Following [24], we can introduce the definition of  $(l, L)$ -Lipschitzian functions:

DEFINITION 1. The function  $u : [a, b] \rightarrow \mathbb{R}$  which satisfies one of the equivalent conditions (i) – (iii) from Lemma 1 is said to be  $(l, L)$ -Lipschitzian on  $[a, b]$ .

If  $L > 0$  and  $l = -L$ , then  $(-L, L)$ -Lipschitzian means  $L$ -Lipschitzian in the classical sense.

Utilising *Lagrange’s mean value theorem*, we can state the following result that provides examples of  $(l, L)$ -Lipschitzian functions.

**PROPOSITION 1.** *Let  $u : [a, b] \rightarrow \mathbb{R}$  be continuous on  $[a, b]$  and differentiable on  $(a, b)$ . If  $-\infty < l = \inf_{t \in (a, b)} u'(t)$  and  $\sup_{t \in (a, b)} u'(t) = L < \infty$ , then  $u$  is  $(l, L)$ -Lipschitzian on  $[a, b]$ .*

**THEOREM 3.** (Liu 2004, [24]) *If  $u$  is  $(l, L)$ -Lipschitzian on  $[a, b]$  and  $f$  is Riemann integrable on  $[a, b]$  then*

$$|D(f, u; a, b)| \leq \frac{1}{2}(L-l) \int_a^b \left| f(t) - \frac{1}{b-a} \int_a^b f(s) ds \right| dt. \tag{2.13}$$

The constant  $\frac{1}{2}$  is the best possible in (2.13).

Moreover, if there exist constants  $m, M \in \mathbb{R}$  such that

$$m \leq f(t) \leq M \quad \text{for any } t \in [a, b], \tag{2.14}$$

then

$$|D(f, u; a, b)| \leq \frac{1}{4}(L-l)(M-m)(b-a). \tag{2.15}$$

The constant  $\frac{1}{4}$  is the best possible in (2.15).

**REMARK 2.** It is clear that Liu’s results above provide a refinement for the inequality (2.2) when the function  $u$  is  $(l, L)$ -Lipschitzian.

The following different results for  $(l, L)$ -Lipschitzian integrators can be stated as well:

**THEOREM 4.** (Dragomir 2007, [18]) *Let  $f, u : [a, b] \rightarrow \mathbb{R}$  be such that  $u$  is  $(l, L)$ -Lipschitzian on  $[a, b]$ .*

(i) *If  $f$  is of bounded variation, then*

$$|D(f, u; a, b)| \leq \frac{1}{4}(L-l)(b-a) \bigvee_a^b(f). \tag{2.16}$$

The constant  $\frac{1}{4}$  is the best possible in (2.16).

(ii) *If  $f$  is  $K$ -Lipschitzian on  $[a, b]$ , then*

$$|D(f, u; a, b)| \leq \frac{1}{6}K(L-l)(b-a)^2. \tag{2.17}$$

(iii) *If  $f$  is nondecreasing, then*

$$|D(f, u; a, b)| \leq 2 \cdot \frac{L-l}{b-a} \int_a^b \left( t - \frac{a+b}{2} \right) f(t) dt \tag{2.18}$$

$$\leq \begin{cases} \frac{1}{2}(L-l) \max\{|f(a)|, |f(b)|\} (b-a); \\ \frac{1}{(q+1)^{\frac{1}{q}}}(L-l) \|f\|_p (b-a)^{\frac{1}{q}} & \text{if } p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ (L-l) \|f\|_1. \end{cases} \tag{2.19}$$

The constants 2 and  $\frac{1}{2}$  are the best possible in (2.18).

REMARK 3. It is an open question whether or not the multiplicative constant  $\frac{1}{6}$  is the best possible in (2.17).

### 2.3. Bounds for Integrators of Bounded Variation

THEOREM 5. (Dragomir-Fedotov 2001, [22]) *If  $u$  is of bounded variation on  $[a, b]$  and  $f$  is continuous on  $[a, b]$ , then*

$$|D(f, u; a, b)| \leq \bigvee_a^b(u) \max_{t \in [a, b]} \left| f(t) - \frac{1}{b-a} \int_a^b f(s) ds \right|. \quad (2.20)$$

The inequality (2.20) is sharp.

Moreover, if  $f$  is  $K$ -Lipschitzian, then

$$|D(f, u; a, b)| \leq \frac{1}{2} K (b-a) \bigvee_a^b(u). \quad (2.21)$$

The constant  $\frac{1}{2}$  is the best possible in (2.21).

If other information is available about the integrand  $f$ , then other bounds can be obtained as well.

THEOREM 6. (Cerone-Dragomir 2006, [2]) *Let  $u : [a, b] \rightarrow \mathbb{R}$  be a function of bounded variation on  $[a, b]$ .*

(i) *If  $f$  is continuous and of bounded variation on  $[a, b]$ , then*

$$|D(f, u; a, b)| \leq \bigvee_a^b(f) \bigvee_a^b(u); \quad (2.22)$$

(ii) *If  $f$  is of  $r$ - $H$ -Hölder type (with  $r \in (0, 1]$  and  $H > 0$ ), then*

$$|D(f, u; a, b)| \leq \frac{H}{r+1} (b-a)^r \bigvee_a^b(u); \quad (2.23)$$

(iii) *If  $f : [a, b] \rightarrow \mathbb{R}$  is absolutely continuous, then*

$$|D(f, u; a, b)| \leq \begin{cases} \frac{1}{2} (b-a) \|f'\|_\infty \bigvee_a^b(u), & \text{if } f' \in L_\infty[a, b]; \\ \frac{1}{(q+1)^{\frac{1}{q}}} (b-a)^{\frac{1}{q}} \|f'\|_p \bigvee_a^b(u), & p > 1, \frac{1}{p} + \frac{1}{q} = 1, \\ \|f'\|_1 \bigvee_a^b(u). & \text{if } f' \in L_p[a, b]; \end{cases} \quad (2.24)$$

REMARK 4. It is an open problem whether or not the multiplicative constants  $1, \frac{1}{r+1}, \frac{1}{2}, \frac{1}{(q+1)^{1/q}}$  and 1 in (2.22) – (2.24) are the best possible.

**2.4. Bounds for Monotonic Integrators**

The following result holds.

**THEOREM 7.** (Dragomir 2004, [15]) *If  $f : [a, b] \rightarrow \mathbb{R}$  is  $L$ -Lipschitzian on  $[a, b]$  and  $u$  is nondecreasing on  $[a, b]$ , then*

$$\begin{aligned}
 |D(f, u; a, b)| &\leq \frac{1}{2}L(b-a)[u(b) - u(a) - K(u; a, b)] \\
 &\leq \frac{1}{2}L(b-a)[u(b) - u(a)],
 \end{aligned}
 \tag{2.25}$$

where

$$K(u; a, b) := \frac{4}{(b-a)^2} \int_a^b u(t) \left( t - \frac{a+b}{2} \right) dt \geq 0.
 \tag{2.26}$$

The constant  $\frac{1}{2}$  is the best possible in both inequalities.

Another result may be stated as:

**THEOREM 8.** (Dragomir 2004, [15]) *Let  $f : [a, b] \rightarrow \mathbb{R}$  be a function of bounded variation on  $[a, b]$ ,  $u : [a, b] \rightarrow \mathbb{R}$  a nondecreasing function on  $[a, b]$  such that the Riemann-Stieltjes integral  $\int_a^b f(t) du(t)$  exists. Then*

$$\begin{aligned}
 |D(f, u; a, b)| &\leq [u(b) - u(a) - Q(u; a, b)] \bigvee_a^b(f) \\
 &\leq [u(b) - u(a)] \bigvee_a^b(f),
 \end{aligned}
 \tag{2.27}$$

where

$$Q(u; a, b) := \frac{1}{b-a} \int_a^b \operatorname{sgn} \left( t - \frac{a+b}{2} \right) u(t) dt \geq 0.$$

The first inequality in (2.27) is sharp.

**2.5. Bounds for Convex Integrators**

We recall that the function  $u : [a, b] \rightarrow \mathbb{R}$  is convex on  $[a, b]$  if  $u(\lambda t + (1 - \lambda)s) \leq \lambda u(t) + (1 - \lambda)u(s)$  for each  $t, s \in [a, b]$  and  $\lambda \in [0, 1]$ .

**THEOREM 9.** (Dragomir 2007, [17]) *Let  $u : [a, b] \rightarrow \mathbb{R}$  be a continuous convex function on  $[a, b]$ .*

(i) *If  $f : [a, b] \rightarrow \mathbb{R}$  is a function of bounded variation on  $[a, b]$ , then*

$$|D(f, u; a, b)| \leq \frac{1}{4} [u'_-(b) - u'_+(a)] (b-a) \bigvee_a^b(f).
 \tag{2.28}$$

The constant  $\frac{1}{4}$  is the best possible in (2.28).

(ii) If  $f : [a, b] \rightarrow \mathbb{R}$  is a nondecreasing function on  $[a, b]$ , then

$$\begin{aligned}
 0 &\leq D(f, u; a, b) && (2.29) \\
 &\leq 2 \cdot \frac{u'_-(b) - u'_+(a)}{b - a} \int_a^b \left( t - \frac{a+b}{2} \right) f(t) dt \\
 &\leq [u'_-(b) - u'_+(a)] \times \begin{cases} \frac{1}{2} \max \{|f(a)|, |f(b)|\} (b - a); \\ \frac{1}{(q+1)^{\frac{1}{q}}} \|f\|_p (b - a)^{\frac{1}{q}} & \text{if } p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \|f\|_1. \end{cases}
 \end{aligned}$$

The constants 2 and  $\frac{1}{2}$  are the best possible.

(iii) If  $f$  is an  $L$ -Lipschitzian function on  $[a, b]$ , then:

$$|D(f, u; a, b)| \leq \frac{1}{6} L [u'_-(b) - u'_+(a)] (b - a)^2. \tag{2.30}$$

REMARK 5. It is an open question whether or not  $\frac{1}{6}$  is the best constant in (2.30).

### 3. Integral Representation and Other Error Bounds

For the integrator  $u : [a, b] \rightarrow \mathbb{R}$  consider the following auxiliary mappings  $\Phi_u, \Gamma_u$  and  $\Delta_u$  that have been introduced in [15] (see also [16] and [17]):

$$\Phi_u(t) := \frac{(t - a)u(b) + (b - t)u(a)}{b - a} - u(t), \quad t \in [a, b]; \tag{3.1}$$

$$\Gamma_u(t) := (t - a)[u(b) - u(t)] - (b - t)[u(t) - u(a)], \quad t \in [a, b] \tag{3.2}$$

and

$$\Delta_u(t) := \frac{u(b) - u(t)}{b - t} - \frac{u(t) - u(a)}{t - a}, \quad t \in (a, b). \tag{3.3}$$

#### 3.1. Integral Representation and Other Bounds

The following representation result was essentially established in [15], (see also [16]).

THEOREM 10. (Dragomir 2004, [15]) Let  $f, u : [a, b] \rightarrow \mathbb{R}$  be such that the Riemann-Stieltjes integral  $\int_a^b f(t) du(t)$  and the Riemann integral  $\int_a^b f(t) dt$  exist. Then

$$\begin{aligned}
 D(f, u; a, b) &= \int_a^b \Phi_u(t) df(t) = \frac{1}{b - a} \int_a^b \Gamma_u(t) df(t) && (3.4) \\
 &= \frac{1}{b - a} \int_a^b (t - a)(b - t) \Delta_u(t) df(t).
 \end{aligned}$$



The following bounds for the functional  $D(f, u; a, b)$  can then be stated:

**THEOREM 11.** (Dragomir 2004, [15]) *Assume that  $f, u : [a, b] \rightarrow \mathbb{R}$ .*

(i) *If  $f$  is of bounded variation and  $u$  is continuous on  $[a, b]$ , then*

$$|D(f, u; a, b)| \leq \begin{cases} \sup_{t \in [a, b]} |\Phi_u(t)| V_a^b(f), \\ \frac{1}{b-a} \sup_{t \in [a, b]} |\Gamma_u(t)| V_a^b(f), \\ \frac{1}{b-a} \sup_{t \in (a, b)} [(t-a)(b-t)|\Delta_u(t)|] V_a^b(f). \end{cases} \tag{3.5}$$

(ii) *If  $f$  is  $L$ -Lipschitzian and  $u$  is Riemann integrable on  $[a, b]$ , then*

$$|D(f, u; a, b)| \leq \begin{cases} L \int_a^b |\Phi_u(t)| dt, \\ \frac{L}{b-a} \int_a^b |\Gamma_u(t)| dt, \\ \frac{L}{b-a} \int_a^b (t-a)(b-t)|\Delta_u(t)| dt. \end{cases} \tag{3.6}$$

(iii) *If  $f$  is nondecreasing on  $[a, b]$  and  $u$  is continuous on  $[a, b]$ , then*

$$|D(f, u; a, b)| \leq \begin{cases} \int_a^b |\Phi_u(t)| df(t), \\ \frac{1}{b-a} \int_a^b |\Gamma_u(t)| df(t), \\ \frac{1}{b-a} \int_a^b (t-a)(b-t)|\Delta_u(t)| df(t). \end{cases} \tag{3.7}$$

**COROLLARY 1.** (Dragomir 2004, [15]) *Let  $f, u : [a, b] \rightarrow \mathbb{R}$ .*

(i) *If  $f$  is of bounded variation and  $u$  is continuous, then*

$$|D(f, u; a, b)| \leq \frac{1}{4} (b-a) \|\Delta_u\|_\infty \bigvee_a^b(f); \tag{3.8}$$

(ii) *If  $f$  is  $L$ -Lipschitzian and  $u$  is Riemann integrable on  $[a, b]$ , then*

$$|D(f, u; a, b)| \leq \begin{cases} \frac{1}{6} L (b-a)^2 \|\Delta_u\|_\infty, \\ L (b-a)^{1+\frac{1}{q}} [B(q+1, q+1)]^{\frac{1}{q}} \|\Delta_u\|_p, \text{ if } \Delta_u \in L_p[a, b] \\ \text{and } p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \frac{1}{4} L (b-a) \|\Delta_u\|_1, \end{cases} \tag{3.9}$$

where  $B(\cdot, \cdot)$  is Euler's Beta function;

(iii) If  $f$  is nondecreasing on  $[a, b]$  and  $u$  is continuous, then

$$|D(f, u; a, b)| \leq \begin{cases} \frac{1}{4} (b-a) \int_a^b |\Delta_u(t)| df(t), \\ \frac{1}{b-a} \left( \int_a^b [(b-t)(t-a)]^q df(t) \right)^{\frac{1}{q}} \left( \int_a^b |\Delta_u(t)|^p df(t) \right)^{\frac{1}{p}}, & p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \frac{1}{b-a} \|\Delta_u\|_\infty \int_a^b (t-a)(b-t) df(t). \end{cases} \tag{3.10}$$

REMARK 6. It is an open problem whether or not the multiplicative constants in (3.8) – (3.10) are the best possible.

Utilising the first representation in (3.4), the following sharp estimate of the error  $D(f, u; a, b)$  can be stated.

THEOREM 12. (Dragomir 2005. [16]) Let  $f, u : [a, b] \rightarrow \mathbb{R}$  be of bounded variation on  $[a, b]$  and  $u : [a, b] \rightarrow \mathbb{R}$  such that there exist constants  $n, N \in \mathbb{R}$  such that

$$n \leq u(t) \leq N \quad \text{for any } t \in [a, b] \tag{3.11}$$

and the Riemann-Stieltjes integral  $\int_a^b f(t) du(t)$  exists. Then

$$|D(f, u; a, b)| \leq (N - n) \bigvee_a^b(f). \tag{3.12}$$

The multiplicative constant 1 on the right hand side of (3.12) is the best possible.

COROLLARY 2. (Dragomir 2005. [16]) Let  $f : [a, b] \rightarrow \mathbb{R}$  be a function of bounded variation and  $u : [a, b] \rightarrow \mathbb{R}$  be continuous on  $[a, b]$ . Then

$$|D(f, u; a, b)| \leq \left[ \max_{t \in [a, b]} u(t) - \min_{t \in [a, b]} u(t) \right] \bigvee_a^b(f). \tag{3.13}$$

The inequality (3.13) is sharp.

### 3.2. Double Integral Representations and More Bounds

For a function  $g : [a, b] \rightarrow \mathbb{R}$ , consider the generalised trapezoid error transform  $\Phi_g : [a, b] \rightarrow \mathbb{R}$  given by (3.1), and if  $g$  is Lebesgue integrable, the Ostrowski transform, which is the error of approximating the function by its integral mean, defined by:

$$\Theta_g(t) := g(t) - \frac{1}{b-a} \int_a^b g(s) ds, \quad t \in [a, b]. \tag{3.14}$$

We also define the kernel  $Q : [a, b]^2 \rightarrow \mathbb{R}$ ,

$$Q(t, s) := \begin{cases} t - b & \text{if } a \leq s \leq t \leq b, \\ t - a & \text{if } a \leq t < s \leq b. \end{cases} \tag{3.15}$$

The following representation result in terms of  $\Theta_g$  and  $Q$  may be stated:

LEMMA 2. (Dragomir 2007, [19]) *If  $f, u : [a, b] \rightarrow \mathbb{R}$  are bounded functions and such that the Riemann-Stieltjes integral  $\int_a^b f(t) du(t)$  and the Riemann integral  $\int_a^b f(t) dt$  exist, then we have the representation:*

$$D(f, u; a, b) = \int_a^b \Theta_f(s) du(s) = \frac{1}{b-a} \int_a^b \left( \int_a^b Q(t, s) df(t) \right) du(s). \tag{3.16}$$

Another representation of  $D(f, u; a, b)$  is incorporated in:

LEMMA 3. (Dragomir 2007, [19]) *With the assumptions in Lemma 2, we have*

$$D(f, u; a, b) = \int_a^b \Phi_u(t) df(t) = \frac{1}{b-a} \int_a^b \left( \int_a^b Q(t, s) du(s) \right) df(t), \tag{3.17}$$

where  $Q$  is defined by (3.15).

The following lemma is of interest in itself [19].

LEMMA 4. *If  $f : [a, b] \rightarrow \mathbb{R}$  is continuous on  $[a, b]$  and  $v : [a, b] \rightarrow \mathbb{R}$  is of bounded variation on  $[a, b]$ , then*

$$\begin{aligned} \left| \int_a^b f(t) dv(t) \right| &\leq \int_a^b |f(t)| d \left( \bigvee_a^t(v) \right) \\ &\leq \left[ \bigvee_a^b(v) \right]^{\frac{1}{q}} \left\{ \int_a^b |f(t)|^p d \left[ \bigvee_a^t(v) \right] \right\}^{\frac{1}{p}} \leq \max_{t \in [a, b]} |f(t)| \bigvee_a^b(v), \end{aligned} \tag{3.18}$$

where  $p > 1$ ,  $\frac{1}{p} + \frac{1}{q} = 1$ .

The first inequality in the above Lemma 4 can be utilized to provide other bounds for the error functional  $D(f, u; a, b)$  as follows:

THEOREM 13. (Dragomir 2007, [19]) *If  $u : [a, b] \rightarrow \mathbb{R}$  is of bounded variation and  $f : [a, b] \rightarrow \mathbb{R}$  is  $L$ -Lipschitzian, then*

$$\begin{aligned} |D(f, u; a, b)| &\leq L \left[ \frac{1}{2} (b-a) \bigvee_a^b(u) - \frac{2}{b-a} \int_a^b \left( \bigvee_a^s(u) \right) \left( s - \frac{a+b}{2} \right) ds \right] \\ &\leq \frac{1}{2} L (b-a) \bigvee_a^b(u). \end{aligned} \tag{3.19}$$

The constant  $\frac{1}{2}$  is the best possible in both inequalities.

REMARK 7. The inequality between the first and last term in (3.19) was firstly discovered by Dragomir and Fedotov in [22] where they also showed the sharpness of the constant  $\frac{1}{2}$ .

When certain conditions around the end points are imposed, then the following results may be stated as well:

THEOREM 14. (Dragomir 2007, [19]) *Assume that  $f : [a, b] \rightarrow \mathbb{R}$  is of bounded variation on  $[a, b]$ . If  $u : [a, b] \rightarrow \mathbb{R}$  is continuous and such that there exist constants  $L_a, L_b > 0$  and  $\alpha, \beta > 0$  with the properties that:*

$$|u(t) - u(a)| \leq L_a(t-a)^\alpha, \quad |u(t) - u(b)| \leq L_b(b-t)^\beta \quad (3.20)$$

for any  $t \in [a, b]$ , then

$$\begin{aligned} & |D(f, u; a, b)| \\ & \leq \frac{1}{b-a} L_a \left[ \int_a^b \left( \bigvee_a^t(f) \right) (t-a)^\alpha dt - \alpha \int_a^b \left( \bigvee_a^t(f) \right) (b-t)(t-a)^{\alpha-1} dt \right] \\ & + \frac{1}{b-a} L_b \left[ \beta \int_a^b \left( \bigvee_a^t(f) \right) (t-a)(b-t)^{\beta-1} dt - \int_a^b \left( \bigvee_a^t(f) \right) (b-t)^\beta dt \right]. \end{aligned} \quad (3.21)$$

The following particular result may be useful for applications.

COROLLARY 3. (Dragomir 2007, [19]) *If  $f : [a, b] \rightarrow \mathbb{R}$  is of bounded variation and  $u : [a, b] \rightarrow \mathbb{R}$  is  $K$ -Lipschitzian, then*

$$\begin{aligned} |D(f, u; a, b)| & \leq \frac{4}{b-a} \cdot K \int_a^b \left( t - \frac{a+b}{2} \right) \cdot \bigvee_a^t(f) dt \\ & \leq \begin{cases} K(b-a) \bigvee_a^b(f); \\ \frac{2(b-a)^{\frac{1}{q}}}{(q+1)^{\frac{1}{q}}} K \left( \int_a^b [\bigvee_a^t(f)]^p dt \right)^{\frac{1}{p}}, \quad p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ 2K \int_a^b (\bigvee_a^t(f)) dt. \end{cases} \end{aligned} \quad (3.22)$$

The multiplication constant 4 is the best possible.

Finally for the section we have the following result as well:

**THEOREM 15.** (Dragomir 2007, [19]) *Let  $f : [a, b] \rightarrow \mathbb{R}$  be a function of bounded variation and  $u : [a, b] \rightarrow \mathbb{R}$  an  $(l, L)$ -Lipschitzian function. Then*

$$\begin{aligned}
 |D(f, u; a, b)| &\leq \frac{2}{b-a} (L-l) \int_a^b \left( t - \frac{a+b}{2} \right) \cdot \bigvee_a^t(f) dt \\
 &\leq \begin{cases} \frac{1}{2} (L-l) (b-a) \bigvee_a^b(f); \\ \frac{(b-a)^{\frac{1}{q}}}{(q+1)^{\frac{1}{q}}} (L-l) \left( \int_a^b [\bigvee_a^t(f)]^p dt \right)^{\frac{1}{p}}, \quad p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ (L-l) \int_a^b (\bigvee_a^t(f)) dt. \end{cases}
 \end{aligned}
 \tag{3.23}$$

The constant 2 in the first inequality is the best possible.

**3.3. Bounds in the Case when  $u'$  is of Bounded Variation**

In [15], by considering the kernel  $\Phi_u : [a, b] \rightarrow \mathbb{R}$  given by (3.1), the author has obtained the following integral representation:

$$D(f, u; a, b) = \int_a^b \Phi_u(t) df(t),
 \tag{3.24}$$

where  $u, f : [a, b] \rightarrow \mathbb{R}$  are bounded functions such that the Riemann-Stieltjes integral  $\int_a^b f(t) du(t)$  and the Riemann integral  $\int_a^b f(t) dt$  exist.

We have the following integral representation of  $\Phi_u$ .

**LEMMA 5.** (Dragomir 2007, [20]) *Assume that  $u : [a, b] \rightarrow \mathbb{R}$  is absolutely continuous on  $[a, b]$  and such that the derivative  $u'$  exists on  $[a, b]$  (eventually except in a finite number of points). If  $u'$  is Riemann integrable on  $[a, b]$ , then*

$$\Phi_u(t) := \frac{1}{b-a} \int_a^b K(t, s) du'(s), \quad t \in [a, b],
 \tag{3.25}$$

where the kernel  $K : [a, b]^2 \rightarrow \mathbb{R}$  is given by

$$K(t, s) := \begin{cases} (b-t)(s-a) & \text{if } s \in [a, t], \\ (t-a)(b-s) & \text{if } s \in (t, b]. \end{cases}
 \tag{3.26}$$

Utilising the above representation for the kernel  $\Phi_u$  and the identity (3.24), we can start with the following results:

**THEOREM 16.** (Dragomir 2007, [20]) *Assume that  $u : [a, b] \rightarrow \mathbb{R}$  is as in Lemma 5. (i) If  $u'$  and  $f$  are of bounded variation on  $[a, b]$ , then*

$$|D(f, u; a, b)| \leq \frac{1}{4} (b-a) \bigvee_a^b(u') \cdot \bigvee_a^b(f),
 \tag{3.27}$$

and the constant  $\frac{1}{4}$  is the best possible in (3.27).

(ii) If the derivative  $u'$  is of bounded variation on  $[a, b]$  while  $f$  is  $L$ -Lipschitzian on  $[a, b]$ , then

$$|D(f, u; a, b)| \leq \frac{1}{6} L(b-a)^2 \bigvee_a^b(u'). \tag{3.28}$$

(iii) If the derivative  $u'$  is of bounded variation on  $[a, b]$  and  $f$  is nondecreasing on  $[a, b]$ , then

$$|D(f, u; a, b)| \leq 2 \cdot \frac{\bigvee_a^b(u')}{b-a} \cdot \left( \int_a^b t - \frac{a+b}{2} \right) f(t) dt \tag{3.29}$$

$$\leq \begin{cases} \frac{1}{2} \bigvee_a^b(u') \max\{|f(a)|, |f(b)|\} (b-a); \\ \frac{1}{(q+1)^{1/q}} \bigvee_a^b(u') \|f\|_p (b-a)^{1/q} \text{ if } p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \bigvee_a^b(u') \|f\|_1. \end{cases}$$

The constants 2 and  $\frac{1}{2}$  are the best possible in (3.29).

REMARK 8. It is an open question whether or not  $\frac{1}{6}$  is the best constant in (3.28).

### 3.4. Bounds in the Case when $u'$ is Lipschitzian

The following result can be stated as well:

THEOREM 17. (Dragomir 2007, [20]) Let  $u : [a, b] \rightarrow \mathbb{R}$  be absolutely continuous on  $[a, b]$  with the property that  $u'$  is  $S$ -Lipschitzian on  $(a, b)$ .

(i) If  $f$  is of bounded variation, then

$$|D(f, u; a, b)| \leq \frac{1}{8} (b-a)^2 S \bigvee_a^b(f). \tag{3.30}$$

The constant  $\frac{1}{8}$  is the best possible in (3.30).

(ii) If  $f$  is  $L$ -Lipschitzian on  $[a, b]$ , then

$$|D(f, u; a, b)| \leq \frac{1}{12} (b-a)^3 SL. \tag{3.31}$$

The constant  $\frac{1}{12}$  is the best possible in (3.31).

(iii) If  $f$  is nondecreasing, then

$$|D(f, u; a, b)| \leq S \int_a^b \left( t - \frac{a+b}{2} \right) f(t) dt \tag{3.32}$$

$$\leq \begin{cases} \frac{1}{4} S \max\{|f(a)|, |f(b)|\} (b-a)^2; \\ \frac{1}{2(q+1)^{1/q}} S \|f\|_p (b-a)^{1+1/q} \text{ if } p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \frac{1}{2} (b-a) S \|f\|_1. \end{cases}$$

The first inequality is sharp. The constant  $\frac{1}{4}$  is the best possible in (3.32).

### 4. Grüss' Type Inequalities

Now, assume that  $g : [a, b] \rightarrow \mathbb{R}$  is Lebesgue integrable on  $[a, b]$  and  $-\infty < m \leq g(t) \leq M < \infty$  for a.e.  $t \in [a, b]$ . Then the function  $u(t) := \int_a^t g(s) ds$  is  $(m, M)$ -Lipschitzian on  $[a, b]$  and, by (3.1),

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

On utilising Theorem 4, the following result for the Čebyšev functional can be stated:

**PROPOSITION 2.** (Dragomir 2007, [18]) *If  $f : [a, b] \rightarrow \mathbb{R}$  is of bounded variation on  $[a, b]$  and  $g : [a, b] \rightarrow \mathbb{R}$  is Lebesgue integrable and satisfies the bounds*

$$-\infty < m \leq g \leq M < \infty \quad \text{a.e. on } [a, b], \tag{4.1}$$

then

$$|C(f, g; a, b)| \leq \frac{1}{4} (M - m) \bigvee_a^b(f). \tag{4.2}$$

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

Moreover, if  $f : [a, b] \rightarrow \mathbb{R}$  is nondecreasing on  $[a, b]$ , then

$$|C(f, g; a, b)| \leq 2 \cdot \frac{(M - m)}{b - a} \int_a^b \left( t - \frac{a + b}{2} \right) f(t) dt \tag{4.3}$$

$$\leq \begin{cases} \frac{1}{2} (M - m) \max \{ |f(a)|, |f(b)| \}; \\ \frac{1}{(q+1)^{\frac{1}{q}}} (M - m) \|f\|_p (b - a)^{-\frac{1}{p}} & \text{if } p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ (M - m) \frac{1}{b - a} \|f\|_1. \end{cases}$$

The constants 2 and  $\frac{1}{2}$  are the best possible.

On utilising Theorem 9, the following result may be stated as well:

**PROPOSITION 3.** (Dragomir 2007, [17]) *If  $f, g$  are nondecreasing functions, then*

$$0 \leq C(f, g; a, b) \tag{4.4}$$

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

$$\leq \begin{cases} \frac{1}{2} [g(b) - g(a)] \max \{ |f(a)|, |f(b)| \}; \\ \frac{1}{(q+1)^{\frac{1}{q}}} [g(b) - g(a)] \|f\|_p (b - a)^{-\frac{1}{p}} & \text{if } p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \frac{g(b) - g(a)}{b - a} \|f\|_1. \end{cases}$$

The constants 2 and  $\frac{1}{2}$  are the best possible.

If  $g$  is nondecreasing on  $[a, b]$  and  $f$  is of bounded variation on  $[a, b]$ , then

$$|C(f, g; a, b)| \leq \frac{1}{4} [g(b) - g(a)] \bigvee_a^b(f). \quad (4.5)$$

The constant  $\frac{1}{4}$  is the best possible in (4.5).

Notice that these two inequalities can be obtained from Proposition 2 as well.

**PROPOSITION 4.** (Dragomir 2007, [16]) *If we assume that for the Lebesgue integrable function  $g$ ,  $t \mapsto \int_a^t g(s) ds$  satisfies the condition*

$$\gamma \leq \int_a^t g(s) ds \leq \Gamma \quad \text{for any } t \in [a, b],$$

then

$$|C(f, g; a, b)| \leq (\Gamma - \gamma) \bigvee_a^b(f), \quad (4.6)$$

where  $f : [a, b] \rightarrow \mathbb{R}$  is of bounded variation on  $[a, b]$ . The inequality is sharp.

The proof of (4.6) follows from Theorem 12.

**PROPOSITION 5.** (Dragomir 2007, [19]) *If  $-\infty < \phi \leq g(t) \leq \Phi$  for a.e.  $t \in [a, b]$ , and  $f : [a, b] \rightarrow \mathbb{R}$  is of bounded variation on  $[a, b]$ , then we have the inequalities*

$$|C(f; g)| \leq \frac{2}{(b-a)^2} (\Phi - \phi) \int_a^b \left(t - \frac{a+b}{2}\right) \bigvee_a^t(f) dt \quad (4.7)$$

$$\leq \begin{cases} \frac{1}{2} (\Phi - \phi) \bigvee_a^b(f); \\ \frac{(b-a)^{\frac{1}{q}-1}}{(q+1)^{\frac{1}{q}}} (\Phi - \phi) \left( \int_a^b [V_a^t(f)]^p dt \right)^{\frac{1}{p}}, \quad p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \frac{\Phi - \phi}{b-a} \int_a^b (V_a^t(f)) dt. \end{cases}$$

Finally, we mention the following results from [20]:

**PROPOSITION 6.** (Dragomir 2007, [20]) *Assume that  $g$  is bounded variation on  $[a, b]$ .*

(i) *If  $f$  is of bounded variation on  $[a, b]$ , then*

$$|C(f, g; a, b)| \leq \frac{1}{4} \bigvee_a^b(g) \cdot \bigvee_a^b(f). \quad (4.8)$$

The constant  $\frac{1}{4}$  is the best possible in (4.8).



(ii) If  $f$  is nondecreasing, then

$$\begin{aligned}
 |C(f, g; a, b)| &\leq 2 \sqrt[q]{g} \cdot \frac{1}{(b-a)^2} \int_a^b \left(t - \frac{a+b}{2}\right) f(t) dt \\
 &\leq \begin{cases} \frac{1}{2} \cdot \sqrt[q]{g} \max\{|f(a)|, |f(b)|\}; \\ \frac{1}{(q+1)^{1/q}} \sqrt[q]{g} \|f\|_p (b-a)^{-1/p} \text{ if } p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \frac{1}{b-a} \sqrt[q]{g} \|f\|_1. \end{cases}
 \end{aligned} \tag{4.9}$$

The multiplicative constants 2 and  $\frac{1}{2}$  are the best possible in (4.9).

PROPOSITION 7. (Dragomir 2007, [20]) Assume that  $g$  is  $K$ -Lipschitzian on  $[a, b]$ .

(i) If  $f$  is of bounded variation, then

$$|C(f, g; a, b)| \leq \frac{1}{8} \cdot (b-a) K \sqrt[q]{V(f)}. \tag{4.10}$$

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

(ii) If  $f$  is  $L$ -Lipschitzian, then

$$|C(f, g; a, b)| \leq \frac{1}{12} (b-a)^2 KL. \tag{4.11}$$

The constant  $\frac{1}{12}$  is the best possible in (4.11).

(iii) If  $f$  is nondecreasing, then

$$\begin{aligned}
 |C(f, g; a, b)| &\leq K \cdot \frac{1}{b-a} \int_a^b \left(t - \frac{a+b}{2}\right) f(t) dt \\
 &\leq \begin{cases} \frac{1}{4} K (b-a) \max\{|f(a)|, |f(b)|\}; \\ \frac{1}{2(q+1)^{1/q}} K (b-a)^{1/q} \|f\|_p \text{ if } p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \frac{1}{2} K \|f\|_1. \end{cases}
 \end{aligned} \tag{4.12}$$

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

REMARK 9. Inequalities (4.8) and (4.10) were obtained by Cerone and Dragomir in [5, Corollary 3.5] in a different context. However, the sharpness of the constants  $\frac{1}{4}$  and  $\frac{1}{8}$  was not discussed there.

## 5. Other Error Functionals

In 2003 in order to approximate the Riemann-Stieltjes integral of a product the author introduced in [10] the following *generalised Čebyšev functional* for Riemann-Stieltjes integrals:

$$T(f, g; u) := \frac{1}{u(b) - u(a)} \int_a^b f(t) g(t) du(t) - \frac{1}{u(b) - u(a)} \int_a^b f(t) du(t) \cdot \frac{1}{u(b) - u(a)} \int_a^b g(t) du(t), \quad (5.1)$$

provided the involved integrals exist and  $u(b) \neq u(a)$ . Since then, many sharp error bounds for this functional have been obtained, see [11], [12] and [6].

From a different view point, in 2000, see [13] the author introduced the following *generalised Ostrowski functional* for the Riemann-Stieltjes integral

$$O(f; u) := \int_a^b f(t) du(t) - [u(b) - u(a)] f(x), \quad x \in [a, b] \quad (5.2)$$

and pointed out various bounds which provided sharp inequalities of Ostrowski type. Since then, many other sharp error bounds have been obtained for different classes of integrands and integrators, see [14], [1] and [9].

For other error functionals and sharp bounds, see the *Research Report Collection of RGMIA* at

<http://rgmia.vu.edu.au/reports.html>.

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