

EULER HARMONIC IDENTITIES AND MOMENTS OF REAL BOREL MEASURES

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

Abstract. Generalizations of Euler identities involving μ -harmonic sequences of functions and moments of real Borel measure μ are established. Some Ostrowski and Euler-Grüss type inequalities for functions of various classes are proved.

1. Introduction

For $a, b \in \mathbb{R}$, $a < b$, let $C[a, b]$ be the Banach space of all continuous functions $f : [a, b] \rightarrow \mathbb{R}$ with the max norm, and $M[a, b]$ the Banach space of all real Borel measures on $[a, b]$ with the total variation norm.

Introduce the sequence of functions $\check{K}_n : [a, b] \times [a, b] \rightarrow \mathbb{R}$, $n \geq 1$, by

$$\check{K}_n(x, t) = \begin{cases} \check{\mu}_n(t), & a \leq t \leq x \\ \check{\mu}_n(t) + \frac{(-1)^n}{(n-1)!} e_{n-1}(t, \mu), & x < t \leq b \end{cases}$$

for $a \leq x < b$, while for $x = b$

$$\check{K}_n(b, t) = \begin{cases} \check{\mu}_n(t), & a \leq t < b \\ 0, & t = b \end{cases}.$$

Here $\check{\mu}_n : [a, b] \rightarrow \mathbb{R}$, $n \geq 1$ denotes the general distribution function of $\mu \in M[a, b]$ defined by

$$\check{\mu}_n(t) = \frac{1}{(n-1)!} \int_{[a, t]} (t-s)^{n-1} d\mu(s),$$

and

$$e_n(x, \mu) = \int_{[a, b]} (s-x)^n d\mu(s), \quad n \geq 0, \quad x \in [a, b]$$

is the n -th x -centered moment of μ .

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Let $f: [a, b] \rightarrow \mathbb{R}$ be such that $f^{(n-1)}$ is a continuous function of bounded variation on $[a, b]$ for some $n \geq 1$. In the recent paper [1] the following identity has been proved:

$$\int_{[a,b]} f(t) d\mu(t) + \check{S}_n(x) = \check{R}_n(x) \quad (1.1)$$

for every $x \in [a, b]$, where

$$\check{S}_n(x) = - \sum_{k=0}^{n-1} \frac{1}{k!} f^{(k)}(x) e_k(x, \mu),$$

and

$$\check{R}_n(x) = (-1)^n \int_{[a,b]} \check{K}_n(x, t) d f^{(n-1)}(t).$$

This identity has been used in [1] to prove some generalizations of weighted Ostrowski inequality. See also [5].

The aim of this paper is to generalize formula (1.1), by replacing the sequence $(\check{K}_n, n \geq 1)$ with a more general sequence, and using it to prove some further generalizations of inequalities of Ostrowski type and Euler-Grüss type inequalities.

2. Some integral identities

Let $\mu \in M[a, b]$. A sequence of functions $P_n: [a, b] \rightarrow \mathbb{R}$, $n \geq 1$, is called μ -harmonic sequence of functions on $[a, b]$ if

$$P'_n(t) = P_{n-1}(t), \quad t \in [a, b], \quad n \geq 2,$$

and

$$P_1(t) = c + \check{\mu}_1(t), \quad t \in [a, b]$$

for some $c \in \mathbb{R}$.

The sequence $(\check{\mu}_n, n \geq 1)$ is an example of μ -harmonic sequence of functions on $[a, b]$. The notion of a μ -harmonic sequence of functions has been introduced in [4].

A sequence of polynomials $(Q_n, n \geq 1)$ is called *semiharmonic sequence of polynomials* if

$$Q'_n(t) = Q_{n-1}(t), \quad t \in [a, b], \quad n \geq 2,$$

and

$$Q_1(t) = c, \quad t \in [a, b]$$

for some $c \in \mathbb{R}$. If $(Q_n, n \geq 1)$ is a semiharmonic sequence of polynomials and $\mu \in M[a, b]$, then the sequence $P_n = Q_n + \check{\mu}_n$, $n \geq 1$ is a μ -harmonic sequence of functions on $[a, b]$. Obviously, the converse also holds.

Let $(P_n, n \geq 1)$ be a μ -harmonic sequence of functions on $[a, b]$. Define function $K_n : [a, b] \times [a, b] \rightarrow \mathbb{R}, n \geq 1$ by

$$K_n(x, t) = \begin{cases} P_n(t), & a \leq t \leq x \\ P_n(t) + \frac{(-1)^n}{(n-1)!} e_{n-1}(t, \mu), & x < t \leq b \end{cases}$$

for $a \leq x < b$, while for $x = b$

$$K_n(b, t) = \begin{cases} P_n(t), & a \leq t < b \\ P_n(b) - \check{\mu}_n(b), & t = b \end{cases}.$$

It is easy to see that for $n \geq 1$,

$$K_n(x, a) = P_n(a), \quad K_n(x, b) = P_n(b) - \check{\mu}_n(b)$$

for every $x \in [a, b]$, and that $K_n(x, \cdot), n \geq 2$ is continuous on $[a, b] \setminus \{x\}$, having a jump of

$$\frac{(-1)^n}{(n-1)!} e_{n-1}(x, \mu)$$

at x . Further, $K_n(x, \cdot), n \geq 2$ is differentiable on $[a, b] \setminus \{x\}$ and

$$K'_{n+1}(x, \cdot) = K_n(x, \cdot).$$

LEMMA 1. For $n \geq 2, x \in [a, b]$, and $f \in C[a, b]$, we have

$$\int_{[a,b]} f(t) dK_n(x, t) = \int_a^b f(t) K_{n-1}(x, t) dt + \frac{(-1)^n}{(n-1)!} e_{n-1}(x, \mu) f(x),$$

while for $n = 1$,

$$\int_{[a,b]} f(t) dK_1(x, t) = \int_{[a,b]} f(t) d\mu(t) - \mu(\{a\})f(a) - \mu([a, b])f(x).$$

Proof. For $n \geq 2$, the function $K_n(x, \cdot)$ is differentiable on $[a, b] \setminus \{x\}$ and its derivative is equal to $K_{n-1}(x, \cdot)$. It has a jump of $\frac{(-1)^n}{(n-1)!} e_{n-1}(x, \mu)$ at x , which gives the first formula. Further, $K_1(x, \cdot)$ has a jump of $-\check{\mu}_1(b)$ at x , and by [2, Lemma 2.2.] we have

$$\begin{aligned} \int_{[a,b]} f(t) dK_1(x, t) &= \int_{[a,b]} f(t) d\check{\mu}_1(t) - \check{\mu}_1(b)f(x) \\ &= \int_{[a,b]} f(t) d\mu(t) - \check{\mu}_1(a)f(a) - \check{\mu}_1(b)f(x) \\ &= \int_{[a,b]} f(t) d\mu(t) - \mu(\{a\})f(a) - \mu([a, b])f(x), \end{aligned}$$

which proves the second formula. \square

THEOREM 1. *Let $f : [a, b] \rightarrow \mathbb{R}$ be such that $f^{(n-1)}$ is a continuous function of bounded variation for some $n \geq 1$. Then for every semiharmonic sequence of polynomials $(Q_n, n \geq 1)$ we have*

$$\int_{[a,b]} f(t) d\mu(t) + S_n(x) = R_n(x) \quad (2.1)$$

for every $x \in [a, b]$, where

$$R_n(x) = (-1)^n \int_{[a,b]} K_n(x, t) df^{(n-1)}(t)$$

and

$$S_n(x) = \sum_{k=1}^n (-1)^k [Q_k(b)f^{(k-1)}(b) - Q_k(a)f^{(k-1)}(a)] - \sum_{k=0}^{n-1} \frac{1}{k!} f^{(k)}(x) e_k(x, \mu).$$

Proof. Integrating by parts, for $k \geq 1$, we have

$$R_k(x) = (-1)^k K_k(x, t) f^{(k-1)}(t) \Big|_a^b - (-1)^k \int_{[a,b]} f^{(k-1)}(t) dK_k(x, t). \quad (2.2)$$

Since $K_k(x, a) = P_k(a)$ and $K_k(x, b) = P_k(b) - \check{\mu}_k(b) = Q_k(b)$, by the first formula of Lemma 1, for $k \geq 2$ we have

$$\begin{aligned} R_k(x) &= (-1)^k Q_k(b) f^{(k-1)}(b) - (-1)^k Q_k(a) f^{(k-1)}(a) \\ &\quad + (-1)^{k-1} \int_{[a,b]} f^{(k-1)}(t) dK_k(x, t) \\ &= (-1)^k Q_k(b) f^{(k-1)}(b) - (-1)^k Q_k(a) f^{(k-1)}(a) \\ &\quad + (-1)^{k-1} \int_a^b f^{(k-1)}(t) K_{k-1}(x, t) dt \\ &\quad + (-1)^{k-1} \frac{(-1)^k}{(k-1)!} e_{k-1}(x, \mu) f^{(k-1)}(x) \\ &= (-1)^k Q_k(b) f^{(k-1)}(b) - (-1)^k Q_k(a) f^{(k-1)}(a) \\ &\quad - \frac{1}{(k-1)!} f^{(k-1)}(x) e_{k-1}(x, \mu) + R_{k-1}(x). \end{aligned} \quad (2.3)$$

By the second formula of Lemma 1, for $k = 1$, (2.2) becomes

$$\begin{aligned} R_1(x) &= -Q_1(b)f(b) + P_1(a)f(a) + \int_{[a,b]} f(t) dK_1(x, t) \\ &= -Q_1(b)f(b) + Q_1(a)f(a) + \mu(\{a\})f(a) \end{aligned}$$

$$\begin{aligned}
 & + \int_{[a,b]} f(t)d\mu(t) - \mu(\{a\})f(a) - \mu([a,b])f(x) \\
 & = -Q_1(b)f(b) + Q_1(a)f(a) \\
 & + \int_{[a,b]} f(t)d\mu(t) - \mu([a,b])f(x). \tag{2.4}
 \end{aligned}$$

From (2.3) and (2.4), by iteration, it follows that

$$\begin{aligned}
 R_n(x) & = \sum_{k=2}^n (-1)^k [Q_k(b)f^{(k-1)}(b) - Q_k(a)f^{(k-1)}(a)] \\
 & - \sum_{k=2}^n \frac{1}{(k-1)!} f^{(k-1)}(x)e_{k-1}(x, \mu) + R_1(x) \\
 & = \sum_{k=1}^n (-1)^k [Q_k(b)f^{(k-1)}(b) - Q_k(a)f^{(k-1)}(a)] \\
 & - \sum_{k=2}^n \frac{1}{(k-1)!} f^{(k-1)}(x)e_{k-1}(x, \mu) - \mu([a,b])f(x) + \int_{[a,b]} f(t)d\mu(t) \\
 & = \sum_{k=1}^n (-1)^k [Q_k(b)f^{(k-1)}(b) - Q_k(a)f^{(k-1)}(a)] \\
 & - \sum_{k=0}^{n-1} \frac{1}{k!} f^{(k)}(x)e_k(x, \mu) + \int_{[a,b]} f(t)d\mu(t),
 \end{aligned}$$

which proves our assertion. \square

REMARK 1. In the special case $P_n = \check{\mu}_n, n \geq 1$, i.e. $Q_n = 0, n \geq 1$, the sequence $(K_n, n \geq 1)$ reduces to the sequence $(\check{K}_n, n \geq 1)$ from the Introduction, $S_n(x)$ reduces to $\check{S}_n(x)$, and identity (2.1) becomes identity (1.1).

3. Generalizations of weighted Ostrowski inequality

In this section we shall use the same notations as above.

THEOREM 2. Let $f : [a, b] \rightarrow \mathbb{R}$ be such that $f^{(n-1)}$ is an L -Lipschitzian function on $[a, b]$ for some $n \geq 1$. Then

$$\left| \int_{[a,b]} f(t)d\mu(t) + S_n(x) \right| \leq L \int_a^b |K_n(x,t)| dt$$

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

Proof. If $\varphi : [a, b] \rightarrow \mathbb{R}$ is L -Lipschitzian on $[a, b]$, then for any integrable function $g : [a, b] \rightarrow \mathbb{R}$ we have $|\int_{[a,b]} g(t) d\varphi(t)| \leq L \int_a^b |g(t)| dt$. Using this estimate and Theorem 1 we get

$$|R_n(x)| = \left| \int_{[a,b]} K_n(x,t) df^{(n-1)}(t) \right| \leq L \int_a^b |K_n(x,t)| dt,$$

which proves our assertion. \square

COROLLARY 1. *If f is L -Lipschitzian on $[a, b]$, then for every $x \in [a, b]$, $c \in \mathbb{R}$ and $\mu \in M[a, b]$ we have*

$$\begin{aligned} & \left| \int_{[a,b]} f(t) d\mu(t) - \mu([a,b])f(x) + c[f(a) - f(b)] \right| \\ & \leq L \left[\int_a^x |c + \mu([a,t])| dt + \int_x^b |c - \mu((t,b])| dt \right] \\ & \leq L(b-a)(|c| + \|\mu\|). \end{aligned}$$

Proof. Put $n = 1$ in the theorem above and note that $P_1(t) = c + \check{\mu}_1(t) = c + \mu([a,t])$, $t \in [a, b]$, for some $c \in \mathbb{R}$, and $S_1(x) = -\mu([a,b])f(x) + c[f(a) - f(b)]$, while

$$\int_a^b |K_1(x,t)| dt = \int_a^x |c + \mu([a,t])| dt + \int_x^b |c - \mu((t,b])| dt \leq (|c| + \|\mu\|)(b-a). \quad \square$$

THEOREM 3. *Let $f : [a, b] \rightarrow \mathbb{R}$ be such that $f^{(n-1)}$ is a continuous function of bounded variation on $[a, b]$ for some $n \geq 1$. Then*

$$\left| \int_{[a,b]} f(t) d\mu(t) + S_n(x) \right| \leq \max_{t \in [a,b]} |K_n(x,t)| V_a^b(f^{(n-1)})$$

for every $x \in [a, b]$, where $V_a^b(f^{(n-1)})$ is the total variation of $f^{(n-1)}$ on $[a, b]$.

Proof. If $F : [a, b] \rightarrow \mathbb{R}$ is bounded and the Stieltjes integral $\int_{[a,b]} F(t) df^{(n-1)}(t)$ exists, then

$$\left| \int_{[a,b]} F(t) df^{(n-1)}(t) \right| \leq \max_{t \in [a,b]} |F(t)| \cdot V_a^b(f^{(n-1)}).$$

By applying this estimation to formula (2.1) we have

$$|R_n(x)| = \left| \int_{[a,b]} K_n(x,t) df^{(n-1)}(t) \right| \leq \max_{t \in [a,b]} |K_n(x,t)| V_a^b(f^{(n-1)}),$$

which proves our assertion. \square

COROLLARY 2. If f is a continuous function of bounded variation on $[a, b]$, then for every $x \in [a, b]$, $c \in \mathbb{R}$ and $\mu \in M[a, b]$ we have

$$\begin{aligned} & \left| \int_{[a,b]} f(t)d\mu(t) - \mu([a,b])f(x) + c[f(a) - f(b)] \right| \\ & \leq \max\{ \max_{a \leq t \leq x} |c + \mu([a,t])|, \max_{x < t \leq b} |c - \mu((t,b])| \} V_a^b(f) \\ & \leq (|c| + \|\mu\|) V_a^b(f). \end{aligned}$$

Proof. Put $n = 1$ in the theorem above and note that

$$\max_{t \in [a,b]} |K_1(x,t)| = \max\{ \max_{a \leq t \leq x} |c + \mu([a,t])|, \max_{x < t \leq b} |c - \mu((t,b])| \} \leq |c| + \|\mu\|. \quad \square$$

REMARK 2. In the special case, when $Q_n = 0$, $n \geq 1$, i.e. $P_n = \check{\mu}_n$, $n \geq 1$, Theorems 2 and 3, according to Remark 1, imply [1, Theorems 2 and 3], respectively.

THEOREM 4. Let $f : [a, b] \rightarrow \mathbb{R}$ be such that $f^{(n)}$ is integrable for some $n \geq 1$. Then

$$\left| \int_{[a,b]} f(t)d\mu(t) + S_n(x) \right| \leq \max_{t \in [a,b]} |K_n(x,t)| \|f^{(n)}\|_1$$

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

Proof. Note that in this case $V_a^b(f^{(n-1)}) = \int_a^b |f^{(n)}(t)| dt = \|f^{(n)}\|_1$, and apply Theorem 3. \square

THEOREM 5. Let $f : [a, b] \rightarrow \mathbb{R}$ be such that $f^{(n)} \in L_\infty[a, b]$ for some $n \geq 1$. Then

$$\left| \int_{[a,b]} f(t)d\mu(t) + S_n(x) \right| \leq \int_a^b |K_n(x,t)| dt \cdot \|f^{(n)}\|_\infty$$

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

Proof. In this case $f^{(n-1)}$ is L -Lipschitzian with $L = \|f^{(n)}\|_\infty$. \square

THEOREM 6. Let $f : [a, b] \rightarrow \mathbb{R}$ be such that $f^{(n)} \in L_p[a, b]$ for some $n \geq 1$ and $1 < p < \infty$. Then

$$\left| \int_{[a,b]} f(t)d\mu(t) + S_n(x) \right| \leq \|K_n(x, \cdot)\|_q \|f^{(n)}\|_p$$

for every $x \in [a, b]$, where $1/p + 1/q = 1$.

Proof. By applying the Hölder inequality we have

$$\left| \int_{[a,b]} f(t) d\mu(t) + S_n(x) \right| \leq \int_a^b |K_n(x,t)| |f^{(n)}(t)| dt \leq \left(\int_a^b |K_n(x,t)|^q dt \right)^{1/q} \|f^{(n)}\|_p,$$

which proves our assertion. \square

4. Some Grüss-type inequalities

In this section we use the identity obtained in Theorem 1 to prove some general Euler-Grüss type inequalities which hold for a class of functions f possessing derivatives $f^{(n)}$ in $L_\infty[a, b]$ for some $n \geq 1$. For such functions we can always assume that

$$m_n \leq f^{(n)}(t) \leq M_n, \quad t \in [a, b], \quad a.e.$$

for some real constants m_n and M_n .

REMARK 3. Since

$$K_n(x,t) = Q_n(t) + \check{K}_n(x,t), \quad a \leq t \leq b, \quad a \leq x \leq b,$$

by using [1, Remark 4] we have

$$\begin{aligned} \int_a^b |K_n(x,t)| dt &\leq \int_a^b |Q_n(t)| dt + \int_a^b |\check{K}_n(x,t)| dt \\ &\leq \int_a^b |Q_n(t)| dt + \frac{1}{n!} \int_{[a,b]} |t-x|^n d|\mu|(t) \\ &\leq \int_a^b |Q_n(t)| dt + \frac{1}{n!} \|\mu\| \left[\frac{b-a}{2} + \left| x - \frac{a+b}{2} \right| \right]^n. \end{aligned}$$

Measure $\mu \in M[a, b]$ is called *balanced* if $\mu([a, b]) = 0$.

THEOREM 7. Let $f : [a, b] \rightarrow \mathbb{R}$ be such that $f^{(n)} \in L_\infty[a, b]$, for some $n \geq 1$. If $x \in [a, b]$ and $(P_k, k \geq 1)$ are such that $Q_{n+1}(b) - Q_{n+1}(a) + \frac{(-1)^n}{n!} e_n(x, \mu) = 0$, then

$$\begin{aligned} \left| \int_{[a,b]} f(t) d\mu(t) + S_n(x) \right| &\leq \frac{1}{2} (M_n - m_n) \int_a^b |K_n(x,t)| dt \\ &\leq \frac{1}{2} (M_n - m_n) \left[\int_a^b |Q_n(t)| dt + \frac{1}{n!} \int_{[a,b]} |t-x|^n d|\mu|(t) \right] \\ &\leq \frac{1}{2} (M_n - m_n) \left[\int_a^b |Q_n(t)| dt + \frac{1}{n!} \|\mu\| \left[\frac{b-a}{2} + \left| x - \frac{a+b}{2} \right| \right]^n \right]. \end{aligned}$$

Proof. Define measure ν_n by $d\nu_n(t) = (-1)^n K_n(x, t) dt$. Then

$$\begin{aligned} \nu_n([a, b]) &= (-1)^n \int_a^b K_n(x, t) dt \\ &= (-1)^n \left[\int_a^x K_n(x, t) dt + \int_x^b K_n(x, t) dt \right] \\ &= (-1)^n \left[\int_a^x P_n(t) dt + \int_x^b \left[P_n(t) + \frac{(-1)^n}{(n-1)!} e_{n-1}(t, \mu) \right] dt \right] \\ &= (-1)^n [Q_{n+1}(b) - Q_{n+1}(a) + \frac{(-1)^n}{n!} e_n(x, \mu)], \end{aligned}$$

which means that ν_n is a balanced measure since, by our condition, $\nu_n([a, b]) = 0$. Further, $\|\nu_n\| = \int_a^b |K_n(x, t)| dt$. Therefore, according to [3, Theorem 1] we have

$$|R_n(x)| = \left| \int_a^b K_n(x, t) f^{(n)}(t) dt \right| \leq \frac{1}{2} (M_n - m_n) \|\nu_n\| = \frac{1}{2} (M_n - m_n) \int_a^b |K_n(x, t)| dt,$$

which proves our assertion, by using the remark above. \square

COROLLARY 3. For $f \in L_\infty[a, b]$ let $x \in [a, b]$, $c \in \mathbb{R}$ and $\mu \in M[a, b]$ be such that $e_1(x, \mu) = c(b - a)$. Then

$$\begin{aligned} & \left| \int_{[a, b]} f(t) d\mu(t) - \mu([a, b])f(x) + c[f(a) - f(b)] \right| \\ & \leq \frac{1}{2} (M_1 - m_1) \left[\int_a^x |c + \mu([a, t])| dt + \int_x^b |c - \mu((t, b])| dt \right] \\ & \leq \frac{1}{2} (M_1 - m_1)(b - a)(|c| + \|\mu\|). \end{aligned}$$

Proof. Put $n = 1$ in the theorem above and note that $Q_2(t) = c_1 + c(t - a)$ for some $c_1, c \in \mathbb{R}$, and $Q_2(b) - Q_2(a) - e_1(x, \mu) = c(b - a) - e_1(x, \mu) = 0$. \square

In the following corollary $m_n(\mu)$, $n \geq 0$ denotes the n -th moment of $\mu \in M[a, b]$.

COROLLARY 4. Let $f : [a, b] \rightarrow \mathbb{R}$ be such that $f^{(n)} \in L_\infty[a, b]$ for some $n \geq 1$. If $\mu \in M[a, b]$ and $(P_k, k \geq 1)$ are such that $Q_{n+1}(b) = Q_{n+1}(a)$ and $m_k(\mu) = 0$ for $k = 0, \dots, n$, then

$$\begin{aligned} & \left| \int_{[a, b]} f(t) d\mu(t) + \sum_{k=1}^n (-1)^k [Q_k(b) f^{(k-1)}(b) - Q_k(a) f^{(k-1)}(a)] \right| \\ & \leq \frac{1}{2} (M_n - m_n) \int_a^b |K_n(x, t)| dt \end{aligned}$$

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

Proof. Apply the theorem above and note that in this case we have $e_k(x, \mu) = 0$ for $k = 0, \dots, n$ and for every $x \in [a, b]$, while

$$S_n(x) = \sum_{k=1}^n (-1)^k [Q_k(b)f^{(k-1)}(b) - Q_k(a)f^{(k-1)}(a)]. \quad \square$$

COROLLARY 5. *Let $f : [a, b] \rightarrow \mathbb{R}$ be such that $f^{(n)} \in L_\infty[a, b]$ for some $n \geq 1$. If $\check{\mu}_k(b) = 0$ for $k = 1, \dots, n + 1$, and $Q_{n+1}(b) = Q_{n+1}(a)$, then*

$$\begin{aligned} & \left| \int_{[a,b]} f(t) d\mu(t) + \sum_{k=1}^n (-1)^k [Q_k(b)f^{(k-1)}(b) - Q_k(a)f^{(k-1)}(a)] \right| \\ & \leq \frac{1}{2}(M_n - m_n) \int_a^b |K_n(x, t)| dt \end{aligned}$$

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

Proof. Note that in this case we have $m_0(\mu) = m_1(\mu) = \dots = m_n(\mu) = 0$, by using [3, Theorem 4]. Now apply Corollary 4. \square

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