

# On Generalization of Dragomir's Inequalities

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**Abstract** In this paper, we establish some generalization of weighted Ostrowski type integral inequalities for functions of bounded variation.

Keywords: Function of bounded variation, Ostrowski type inequalities, Riemann-Stieltjes integrals

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# 1. Introduction

Let  $f:[a,b] \to \mathbb{R}$  be a differentiable mapping on (a,b) whose derivative  $f':(a,b) \to \mathbb{R}$  is bounded on (a,b), i.e.  $\|f'\|_{\infty} := \sup_{t \in (a,b)} |f'(t)| < \infty$ . Then we have the inequality

$$\left| f(x) - \frac{1}{b-a} \int_{a}^{b} f(t)dt \right|$$

$$\leq \left[ \frac{1}{4} + \frac{\left(x - \frac{a+b}{2}\right)^{2}}{\left(b-a\right)^{2}} \right] \left(b-a\right) \|f'\|_{\infty},$$

$$(1)$$

for all  $x \in [a,b]$  [16]. The constant  $\frac{1}{4}$  is the best possible.

This inequality is well known in the literature as the *Ostrowski inequality*.

**Definition 1.** Let  $P: a = x_0 < x_1 < ... < x_n = b$  be any partition of [a,b] and let  $\Delta f(x_i) = f(x_{i+1}) - f(x_i)$  Then f(x) is said to be of bounded variation if the sum

$$\sum_{i=1}^{n} \left| \Delta f(x_i) \right|$$

is bounded for all such partitions.

Let f be of bounded variation on [a,b], and  $\Sigma(P)$ 

denotes the sum  $\sum_{i=1}^{n} |\Delta f(x_i)|$  corresponding to the partition

P of [a,b]. The number

$$\bigvee_{a}^{b} (f) := \sup \left\{ \sum (P) : P \in P([a,b]) \right\},$$

is called the total variation of f on [a,b]. Here P([a,b]) denotes the family of partitions of [a,b].

In [7], Dragomir proved following Ostrowski type inequalities related functions of bounded variation:

**Theorem 1.** Let  $f:[a,b] \to \mathbb{R}$  be a mapping of bounded variation on [a,b]. Then

$$\left| \int_{a}^{b} f(t)dt - (b-a)f(x) \right|$$

$$\leq \left[ \frac{1}{2}(b-a) + \left| x - \frac{a+b}{2} \right| \right]_{a}^{b} (f)$$

holds for all  $x \in [a,b]$ . The constant  $\frac{1}{2}$  is the best possible.

In [9], Dragomir gave a simple proof of following Lemma:

**Lemma 1.** Let  $f, u : [a,b] \to \mathbb{R}$ . If f is continious on [a,b] and u is bounded variation on [a,b], then

$$\left| \int_{a}^{b} f(t) du(t) \right| \le \int_{a}^{b} \left| f(t) \right| d \left( \bigvee_{a}^{t} (u) \right) \le \max_{t \in [a,b]} \left| f(t) \right| \bigvee_{a}^{b} (u).$$

In [5], Dragomir obtained following Ostrowski type inequality for functions of bounded variation:

**Theorem 2.** Let  $I_k$ :  $a = x_0 < x_1 < ... < x_k = b$  be a division of the interval [a,b] and  $\alpha_i$  (i = 0,1,...,k+1) be k+2 points so that  $\alpha_0 = a$ ,  $\alpha_i \in [x_{i-1},x_i]$  (i = 1,...,k),  $\alpha_{k+1} = b$ . If  $f: [a,b] \to \mathbb{R}$  is of bounded variation on [a,b], then we have the inequality:

$$\left| \int_{a}^{b} f(x)dx - \sum_{i=0}^{k} \left( \alpha_{i+1} - \alpha_{i} \right) f(x_{i}) \right|$$

$$\leq \left[ \frac{1}{2} \upsilon(h) + \max_{i \in \{0,1,\dots,k-1\}} \left| \alpha_{i+1} - \frac{x_{i} + x_{i+1}}{2} \right| \right] \int_{a}^{b} (f) \qquad (2)$$

$$\leq \upsilon(h) \bigvee (f)$$

where  $v(h) := \max \{h_i | i = 0,...,n-1\}, h_i := x_{i+1} - x_i$  (i = 0,1,...,k-1) and  $\bigvee_{a}^{b}(f)$  is the total variation of f on the interval [a,b].

For some recent results connected with functions of bounded variation see [1,2,3,4,6,8,10-15,17-21].

The aim of this paper is to obtain some generalization of weighted Ostrowski type integral inequalities for functions of bounded variation.

### 2. Main Results

Firstly, we will give the following notations which are used in main Theorem:

Let  $I_n: a=x_0 < x_1 < ... < x_n = b$  be a partition of the interval [a,b],  $\alpha_i$  (i=0,1,...,n+1) be n+2 points so that  $\alpha_0=a$ ,  $\alpha_i \in [x_{i-1},x_i]$  (i=1,...,n),  $\alpha_{n+1}=b$ . Let  $w:[a,b] \to (0,\infty)$  be continious and positive mapping on (a,b), and

$$\begin{split} \upsilon(h) &:= \max \left\{ h_i \middle| i = 0, ..., n - 1 \right\}, \\ h_i &:= x_{i+1} - x_i \ \left( i = 0, 1, ..., n - 1 \right), \\ \upsilon(L) &:= \max \left\{ L_i \middle| i = 0, ..., n - 1 \right\}, \\ L_i &= \int\limits_{x_i}^{x_{i+1}} w(u) du \ \left( i = 0, 1, ..., n - 1 \right). \end{split}$$

**Theorem 3.** If  $f:[a,b] \to \mathbb{R}$  is of bounded variation on [a,b], then we have the inequalities

$$\left| \sum_{i=0}^{n} \left( \int_{\alpha_{i}}^{\alpha_{i+1}} w(u) du \right) f(x_{i}) - \int_{a}^{b} f(t) w(t) dt \right|$$

$$\leq \|w\|_{\infty, [a,b]} \left[ \frac{1}{2} \upsilon(h) + \max_{i \in \{0,1,\dots,k-1\}} \left| \alpha_{i+1} - \frac{x_{i} + x_{i+1}}{2} \right| \right]_{a}^{b} (f) (3)$$

$$\leq \|w\|_{\infty, [a,b]} \upsilon(h) \bigvee_{a} (f)$$

and

$$\left| \sum_{i=0}^{n} \left( \int_{\alpha_{i}}^{\alpha_{i+1}} w(u) du \right) f(x_{i}) - \int_{a}^{b} f(t) w(t) dt \right|$$

$$\leq \left[ \frac{1}{2} v(L) + \max_{i \in \{0, 1, \dots, n-1\}} \frac{1}{2} \middle| \int_{x_i}^{\alpha_{i+1}} w(u) du - \int_{\alpha_{i+1}}^{x_{i+1}} w(u) du \middle| \int_{a}^{b} (f) du \right] \leq v(L) \bigvee_{a}^{b} (f)$$

where  $\bigvee_{a}^{b}(f)$  is the total variation of f on the interval [a,b].

*Proof.* Let us consider the functions *K* defined by

$$K(t) = \begin{cases} \int_{\alpha_1}^t w(u)du, & t \in [a, x_1] \\ \int_{\alpha_2}^t w(u)du, & t \in [x_1, x_2] \\ \vdots & \vdots & \vdots \\ \int_{\alpha_{n-1}}^t w(u)du, & t \in [x_{n-2}, x_{n-1}] \\ \int_{\alpha_n}^t w(u)du, & t \in [x_{n-1}, b]. \end{cases}$$

Integrating by parts, we obtain

$$\int_{a}^{b} K(t)df(t) 
a 
= \sum_{i=0}^{n-1} \left[ \int_{x_{i}}^{x_{i+1}} K(t)df(t) \right] 
= \sum_{i=0}^{n-1} \left[ \int_{x_{i}}^{x_{i+1}} \int_{\alpha_{i+1}}^{t} w(u)du \right] df(t) \right] 
= \sum_{i=0}^{n-1} \left[ \int_{\alpha_{i+1}}^{x_{i+1}} w(u)du \right] f(x_{i+1}) 
+ \left( \int_{x_{i}}^{\alpha_{i+1}} w(u)du \right) f(x_{i}) - \int_{x_{i}}^{x_{i+1}} f(t)w(t)dt \right] 
= \sum_{i=1}^{n} \left( \int_{\alpha_{i}}^{x_{i}} w(u)du \right) f(x_{i}) + \sum_{i=0}^{n-1} \left( \int_{x_{i}}^{\alpha_{i+1}} w(u)du \right) f(x_{i}) 
- \int_{a}^{b} f(t)w(t)dt.$$
(5)

In last equality in (5), we have

$$\sum_{i=1}^{n} \left( \int_{\alpha_{i}}^{x_{i}} w(u) du \right) f(x_{i})$$

$$= \left( \int_{\alpha_{n}}^{b} w(u) du \right) f(b) + \sum_{i=1}^{n-1} \left( \int_{\alpha_{i}}^{x_{i}} w(u) du \right) f(x_{i}),$$
(6)

and similarly

$$\sum_{i=0}^{n-1} \begin{pmatrix} \alpha_{i+1} \\ \int \\ x_i \end{pmatrix} w(u) du f(x_i)$$

$$= \begin{pmatrix} \alpha_1 \\ \int \\ a \end{pmatrix} w(u) du f(a) + \sum_{i=1}^{n-1} \begin{pmatrix} \alpha_{i+1} \\ \int \\ x_i \end{pmatrix} w(u) du f(x_i).$$
(7)

Adding (6) and (7) in (5), we get the equality

$$\int_{a}^{b} K(t)df(t)$$

$$= \left(\int_{\alpha_{n}}^{b} w(u)du\right) f(b) + \sum_{i=1}^{n-1} \left(\int_{\alpha_{i}}^{\alpha_{i+1}} w(u)du\right) f(x_{i})$$

$$+ \left(\int_{a}^{\alpha_{1}} w(u)du\right) f(a) - \int_{a}^{b} f(t)w(t)dt$$

$$= \sum_{i=0}^{n} \left(\int_{\alpha_{i}}^{\alpha_{i+1}} w(u)du\right) f(x_{i}) - \int_{a}^{b} f(t)w(t)dt.$$
(8)

On the other hand, taking modulus in (8) and using triangle inequality we have

$$\left| \sum_{i=0}^{n} \left( \sum_{\alpha_{i}}^{\alpha_{i+1}} w(u) du \right) f(x_{i}) - \int_{a}^{b} f(t) w(t) dt \right|$$

$$= \left| \int_{a}^{b} K(t) df(t) \right|$$

$$= \left| \sum_{i=0}^{n-1} \left[ \int_{x_{i}}^{x_{i+1}} \left( \int_{\alpha_{i+1}}^{t} w(u) du \right) df(t) \right]$$

$$\leq \sum_{i=0}^{n-1} \left| \int_{x_{i}}^{x_{i+1}} \left( \int_{\alpha_{i+1}}^{t} w(u) du \right) df(t) \right|$$

$$\leq \left\| w \right\|_{\infty, [a,b]} \sum_{i=0}^{n-1} \left| \int_{x_{i}}^{x_{i+1}} (t - \alpha_{i+1}) df(t) \right|$$

Using Lemma 1 in last inequality in (9), we have

$$\begin{vmatrix} x_{i+1} \\ \int_{x_{i}}^{x_{i+1}} (t - \alpha_{i+1}) df(t) \end{vmatrix}$$

$$\leq \sup_{t \in [x_{i}, x_{i+1}]} |t - \alpha_{i+1}| \bigvee_{x_{i}}^{x_{i+1}} (f)$$

$$= \max \left\{ \alpha_{i+1} - x_{i}, x_{i+1} - \alpha_{i+1} \right\} \bigvee_{x_{i}}^{x_{i+1}} (f)$$

$$= \left[ \frac{1}{2} (x_{i+1} - x_{i}) + \left| \alpha_{i+1} - \frac{x_{i} + x_{i+1}}{2} \right| \right] \bigvee_{x_{i}}^{x_{i+1}} (f).$$

Putting (10) in (9), we obtain

$$\leq \|w\|_{\infty,[a,b]}$$

$$\times \max_{i \in [0,...,n-1]} \begin{cases} \frac{1}{2} (x_{i+1} - x_i) \\ + \left| \alpha_{i+1} - \frac{x_i + x_{i+1}}{2} \right| \end{cases} \sum_{i=0}^{n-1} \bigvee_{x_i} (f)$$

$$\leq \|w\|_{\infty,[a,b]} \begin{bmatrix} \frac{1}{2} \upsilon(h) \\ + \max_{i \in [0,...,n-1]} \left| \alpha_{i+1} - \frac{x_i + x_{i+1}}{2} \right| \bigvee_{a}^{b} (f).$$

This completes the proof of first inequality in (3). On the other hand, in last inequality in (11), we have

$$\left| \alpha_{i+1} - \frac{x_i + x_{i+1}}{2} \right| \le \frac{1}{2} h_i$$

$$and \max_{i \in [0, \dots, n-1]} \left| \alpha_{i+1} - \frac{x_i + x_{i+1}}{2} \right| \le \frac{1}{2} \upsilon(h).$$
(12)

Adding (12) in last inequality in (11), we obtain the inequality (3).

Finally, for proof of inequality (4), taking modulus in (8), we have

$$\left| \sum_{i=0}^{n} \left( \int_{\alpha_{i}}^{\alpha_{i+1}} w(u) du \right) f(x_{i}) - \int_{a}^{b} f(t) w(t) dt. \right|$$

$$= \left| \int_{a}^{b} K(t) df(t) \right|$$

$$= \left| \sum_{i=0}^{n-1} \left[ \int_{x_{i}}^{x_{i+1}} \left( \int_{\alpha_{i+1}}^{t} w(u) du \right) df(t) \right] \right|$$

$$\leq \sum_{i=0}^{n-1} \left| \int_{x_{i}}^{x_{i+1}} \left( \int_{\alpha_{i+1}}^{t} w(u) du \right) df(t) \right|.$$
(13)

Using Lemma 1 for the last integral of (13), we have

$$\begin{vmatrix} x_{i+1} \\ \int_{x_{i}}^{t} \left( \int_{\alpha_{i+1}}^{t} w(u) du \right) df(t) \end{vmatrix}$$

$$\leq \sup_{t \in [x_{i}, x_{i+1}]} \int_{\alpha_{i+1}}^{t} w(u) du \begin{vmatrix} x_{i+1} \\ \bigvee_{i} (f) \\ x_{i} \end{vmatrix}$$

$$= \max \begin{cases} \int_{x_{i}}^{a_{i+1}} w(u) du, \int_{\alpha_{i+1}}^{x_{i+1}} w(u) du \\ x_{i} \end{vmatrix} \bigvee_{x_{i}}^{x_{i+1}} (f)$$

$$= \left[ \frac{1}{2} \int_{x_{i}}^{x_{i+1}} w(u) du - \int_{\alpha_{i+1}}^{x_{i+1}} w(u) du \right] \bigvee_{x_{i}}^{x_{i+1}} (f).$$

$$= \left[ \frac{1}{2} \int_{x_{i}}^{a_{i+1}} w(u) du - \int_{\alpha_{i+1}}^{x_{i+1}} w(u) du \right] \bigvee_{x_{i}}^{x_{i+1}} (f).$$

Adding (14) in (13), we obtain

$$\left| \sum_{i=0}^{n} \left( \int_{\alpha_{i}}^{\alpha_{i+1}} w(u) du \right) f(x_{i}) - \int_{a}^{b} f(t) w(t) dt \right|$$

$$\leq \sum_{i=0}^{n-1} \left[ \frac{1}{2} \int_{x_{i}}^{x_{i+1}} w(u) du \right] \left( \int_{x_{i}}^{x_{i+1}} w(u) du \right) \left( \int_{x_{i}}^{x_{i+1}} w(u)$$

which completes the proof of first inequality in (4).

Using triangle inequality in last inequality in (15), we have

$$\begin{vmatrix} \alpha_{i+1} \\ \int_{x_i} w(u) du - \int_{\alpha_{i+1}} w(u) du \end{vmatrix}$$

$$\leq \begin{vmatrix} \alpha_{i+1} \\ \int_{x_i} w(u) du \end{vmatrix} + \begin{vmatrix} x_{i+1} \\ \alpha_{i+1} \\ \alpha_{i+1} \end{vmatrix} w(u) du \end{vmatrix}$$

$$= \int_{x_i} w(u) du + \int_{\alpha_{i+1}} w(u) du = \int_{x_i} w(u) du$$

and

$$\max_{i \in \{0,1,\dots,n-1\}} \frac{1}{2} \left| \int_{x_i}^{\alpha_{i+1}} w(u) du - \int_{\alpha_{i+1}}^{x_{i+1}} w(u) du \right| \le \frac{1}{2} v(L).$$

This completes the proof.

**Remark 1.** Under assumptions Theorem 3 with w(u) = 1, the inequality (3) reduces inequality (2).

**Remark 2.** If w(u) = h'(u) (differentiable with respect to u) in Theorem 3, then we have the inequality

$$\left| \sum_{i=0}^{n} \left( \int_{\alpha_{i}}^{\alpha_{i+1}} w(u) du \right) f(x_{i}) - \int_{a}^{b} f(t) w(t) dt \right|$$

$$\leq \left[ \frac{1}{2} v(L) + \max_{i \in \{0,1,\dots,n-1\}} \left| h(\alpha_{i+1}) - \frac{x_{i} + x_{i+1}}{2} \right| \right] \bigvee_{a}^{b} (f)$$

$$\leq v(L) \bigvee_{\alpha} (f)$$
(16)

which was proved by Kuei-Lin Tseng et al. in [20].

**Remark 3.** If we choose w(u) = 1, h(u) = u in (16), inequality reduces inequality (2).

**Corollary 1.** Under assumption Theorem 3, choosing  $x_0 = a, x_1 = b$ ,  $\alpha_0 = a$ ,  $\alpha_1 = \alpha, \alpha_2 = b$  in inequality (4) we obtain the inequality

$$\begin{vmatrix} \begin{pmatrix} \alpha \\ \int w(u)du \end{pmatrix} f(a) \\ + \begin{pmatrix} \int w(u)du \end{pmatrix} f(b) - \int f(t)w(t)dt \end{vmatrix}$$

$$\leq \begin{bmatrix} \frac{1}{2} \int w(u)du \\ + \frac{1}{2} \int w(u)du - \int w(u)du \end{bmatrix} b \\ + \frac{1}{2} \int w(u)du - \int w(u)du \end{bmatrix} b$$

$$\leq \begin{pmatrix} \int w(u)du \\ - \int w(u)du \end{pmatrix} (f).$$

#### Remark 4.

1) In (17), if we take  $\alpha = b$ , then we have the "weighted left rectangle inequality"

$$\left| \left( \int_{a}^{b} w(u) du \right) f(a) - \int_{a}^{b} f(t) w(t) dt \right|$$

$$\leq \left( \int_{a}^{b} w(u) du \right) \bigvee_{a}^{b} (f).$$

2) If we take  $\alpha = a$  in (17) then we have the "weighted right rectangle inequality"

$$\left| \left( \int_{a}^{b} w(u) du \right) f(b) - \int_{a}^{b} f(t) w(t) dt \right|$$

$$\leq \left( \int_{a}^{b} w(u) du \right) \bigvee_{a}^{b} (f).$$

# 3. Applications for Quadrature Rule

Let us consider the arbitrary division

$$I_n : a = x_0 < x_1 < ... < x_n = b$$

and let  $w: [a,b] \rightarrow (0,\infty)$  be continious function with

$$\upsilon(L) := \max \left\{ L_i \, \middle| \, i = 0, ..., n-1 \right\},$$

$$L_i = \int_{x_i}^{x_{i+1}} w(u) du \ \left( i = 0, 1, ..., n-1 \right).$$

Then the following Theorem holds.

**Theorem 4.** Let  $f: Q \to \mathbb{R}$  is of bounded variatin on Q and  $\xi_i \in [x_i, x_{i+1}]$  (i = 0, ..., n-1). Then we have the quadrature formula:

$$\int_{a}^{b} f(t)w(t)dt = \sum_{i=0}^{n-1} \left( \int_{x_{i}}^{\xi_{i}} w(u)du \right) f(x_{i}) + \sum_{i=0}^{n-1} \left( \int_{\xi_{i}}^{x_{i+1}} w(u)du \right) f(x_{i+1}) + R_{w}(I_{n}, f, w, \xi).$$

The remainder term  $R_w(I_n, f, w, \xi)$  satisfies

$$\begin{aligned} & \left| R_{w}(I_{n}, f, w, \xi) \right| \\ & \leq \left[ \frac{1}{2} \upsilon(L) + \max_{i \in \{0, 1, \dots, n-1\}} \frac{1}{2} \left| \int_{x_{i}}^{\xi_{i}} w(u) du - \int_{\xi_{i}}^{x_{i+1}} w(u) du \right| \right] \int_{a}^{b} (f) \ (18) \\ & \leq \upsilon(L) \bigvee_{a} (f). \end{aligned}$$

*Proof.* Applying Corollary 1 to interval  $[x_i, x_{i+1}]$ , we have the inequality

$$\begin{vmatrix} \left( \sum_{x_{i}}^{\xi_{i}} w(u) du \right) f(x_{i}) \\ + \left( \sum_{x_{i}}^{x_{i+1}} w(u) du \right) f(x_{i+1}) - \int_{a}^{x_{i+1}} f(t) w(t) dt \end{vmatrix}$$

$$\leq \begin{vmatrix} \frac{1}{2} \sum_{x_{i}}^{x_{i+1}} w(u) du \\ + \frac{1}{2} \begin{vmatrix} \sum_{x_{i}}^{\xi_{i}} w(u) du - \int_{\xi_{i}}^{x_{i+1}} w(u) du \end{vmatrix} \begin{vmatrix} x_{i+1} \\ y \\ x_{i} \end{vmatrix}$$

$$(19)$$

Summing the inequality (19) over i from 0 to n-1, then we have

$$\begin{split} & \left| R_{w}(I_{n}, f, w, \xi) \right| \\ & \leq \sum_{i=0}^{n-1} \left[ \frac{1}{2} \int_{x_{i}}^{x_{i+1}} w(u) du \right. \\ & \left. \leq \sum_{i=0}^{n-1} \left[ \frac{1}{2} \int_{x_{i}}^{x_{i+1}} w(u) du - \int_{\xi_{i}}^{x_{i+1}} w(u) du \right] \right]_{x_{i}}^{x_{i+1}} \\ & \leq \max_{i \in \{0, 1, \dots, n-1\}} \left\{ \frac{1}{2} \int_{x_{i}}^{x_{i+1}} w(u) du - \int_{\xi_{i}}^{x_{i+1}} w(u) du \right\} \sum_{i=0}^{n-1} \sum_{x_{i}}^{x_{i+1}} (f) \\ & \leq \left[ \frac{1}{2} \upsilon(L) \right]_{x_{i}}^{\xi_{i}} \left[ \frac{1}{2} \left( \int_{x_{i}}^{x_{i}} w(u) du - \int_{\xi_{i}}^{x_{i+1}} w(u) du \right) \right]_{x_{i}}^{b} \\ & \leq \left[ \frac{1}{2} \upsilon(L) \right]_{x_{i}}^{\xi_{i}} \left[ \int_{x_{i}}^{x_{i}} w(u) du - \int_{\xi_{i}}^{x_{i+1}} w(u) du \right]_{x_{i}}^{b} \\ & \leq \left[ \frac{1}{2} \upsilon(L) \right]_{x_{i}}^{b} \left[ \int_{x_{i}}^{x_{i}} w(u) du - \int_{\xi_{i}}^{x_{i+1}} w(u) du \right]_{x_{i}}^{b} \\ & \leq \left[ \frac{1}{2} \upsilon(L) \right]_{x_{i}}^{b} \left[ \int_{x_{i}}^{x_{i}} w(u) du - \int_{\xi_{i}}^{x_{i+1}} w(u) du \right]_{x_{i}}^{b} \\ & \leq \left[ \frac{1}{2} \upsilon(L) \right]_{x_{i}}^{b} \left[ \int_{x_{i}}^{x_{i}} w(u) du - \int_{\xi_{i}}^{x_{i+1}} w(u) du \right]_{x_{i}}^{b} \\ & \leq \left[ \frac{1}{2} \upsilon(L) \right]_{x_{i}}^{b} \left[ \int_{x_{i}}^{x_{i}} w(u) du - \int_{\xi_{i}}^{x_{i+1}} w(u) du \right]_{x_{i}}^{b} \\ & \leq \left[ \frac{1}{2} \upsilon(L) \right]_{x_{i}}^{b} \left[ \int_{x_{i}}^{x_{i}} w(u) du - \int_{\xi_{i}}^{x_{i+1}} w(u) du \right]_{x_{i}}^{b} \\ & \leq \left[ \frac{1}{2} \upsilon(L) \right]_{x_{i}}^{b} \left[ \int_{x_{i}}^{x_{i}} w(u) du - \int_{\xi_{i}}^{x_{i+1}} w(u) du \right]_{x_{i}}^{b} \\ & \leq \left[ \frac{1}{2} \upsilon(L) \right]_{x_{i}}^{b} \left[ \int_{x_{i}}^{x_{i}} w(u) du - \int_{\xi_{i}}^{x_{i}} w(u) du - \int_{\xi_{i}}^{x_{i}} w(u) du \right]_{x_{i}}^{b} \\ & \leq \left[ \frac{1}{2} \upsilon(L) \right]_{x_{i}}^{b} \left[ \int_{x_{i}}^{x_{i}} w(u) du - \int_{\xi_{i}}^{x_{i}} w($$

This completes proof of the first inequality in (18). Also, we have

$$\begin{vmatrix} \xi_i \\ w(u)du - \int_{\xi_i}^{x_{i+1}} w(u)du \end{vmatrix}$$

$$\leq \begin{vmatrix} \xi_i \\ w(u)du \end{vmatrix} + \begin{vmatrix} x_{i+1} \\ \int_{\xi_i}^{x_{i+1}} w(u)du \end{vmatrix} \leq \int_{x_i}^{x_{i+1}} w(u)du$$

and

$$\max_{i \in \{0,1,\dots,n-1\}} \frac{1}{2} \left| \int_{x_i}^{\xi_i} w(u) du - \int_{\xi_i}^{x_{i+1}} w(u) du \right| \le \frac{1}{2} \upsilon(L)$$

which completes the proof.

#### Remark 5.

1) If we choose  $\xi_i = x_{i+1}$ , then we have the weighted left rectangle rule

$$\int_{a}^{b} f(t)w(t)dt$$

$$= \sum_{i=0}^{n-1} \left( \int_{x_{i}}^{x_{i+1}} w(u)du \right) f(x_{i}) + R_{wL}(I_{n}, f, w).$$

The remainder  $R_{wL}(I_n, f, w)$  satisfies

$$|R_{wL}(I_n, f, w)| \le \upsilon(L) \bigvee_{n=0}^{b} (f).$$

2) Similarly, choosing  $\xi_i = x_i$ , we have the weighted right rectangle rule

$$\int_{a}^{b} f(t)w(t)dt$$

$$= \sum_{i=0}^{n-1} \left( \int_{x_{i}}^{x_{i+1}} w(u)du \right) f(x_{i+1}) + R_{wR}(I_{n}, f, w).$$

And, the remainder term  $R_{wR}(I_n, f, w)$  satisfies

$$|R_{wR}(I_n, f, w)| \le \upsilon(L) \bigvee_{k=0}^{b} (f).$$

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