



SOME GRÜSS TYPE INEQUALITIES FOR RIEMANN-STIELTJES INTEGRAL AND APPLICATIONS

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ABSTRACT. In this paper a Grüss type inequalities for Riemann-Stieltjes integral are proved. Applications to the approximation problem of the Riemann-Stieltjes are also pointed out.

1. INTRODUCTION

In 1935 G. Grüss proved the following famous inequality regarding the integral of the product of two functions and the product of the integrals

$$(1.1) \quad \left| \frac{1}{b-a} \int_a^b f(x)g(x)dx - \left(\frac{1}{b-a} \int_a^b f(x)dx \right) \cdot \left(\frac{1}{b-a} \int_a^b g(x)dx \right) \right| \leq \frac{1}{4}(\Phi - \phi)(\Gamma - \gamma)$$

provided that f and g are two integrable functions on $[a, b]$ satisfying the condition $\phi \leq f(x) \leq \Phi$ and $\gamma \leq g(x) \leq \Gamma$ for all $x \in [a, b]$. The constant $\frac{1}{4}$ is best possible in the sense that it cannot be replaced by a smaller one.

In [15] Dragomir and Fedotov have established the following functional

$$(1.2) \quad \mathcal{D}(f; u) := \int_a^b f(x)du(x) - \frac{u(b) - u(a)}{b - a} \int_a^b f(t)dt$$

Received November 20, 2011.

2010 *Mathematics Subject Classification.* Primary 26D15, 26D20, 41A55.

Key words and phrases. Ostrowski inequality, Grüss inequality; bounded variation; Lipschitzian; monotonic; Riemann-Stieltjes integral.



Go back

Full Screen

Close

Quit



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

In the same paper [15] the authors proved the following inequality.

Theorem 1. *Let $f, u: [a, b] \rightarrow \mathbb{R}$ be such that u is of bounded variation on $[a, b]$ and f is Lipschitzian with the constant $K > 0$. Then we have*

$$(1.3) \quad |\mathcal{D}(f; u)| \leq \frac{1}{2}K(b-a) \bigvee_a^b(u)$$

The constant $\frac{1}{2}$ is sharp in the sense that it cannot be replaced by a smaller quantity.

Also, in [7], Dragomir obtained the following inequality

Theorem 2. *Let $f, u: [a, b] \rightarrow \mathbb{R}$ be such that u is Lipschitzian on $[a, b]$, i.e.,*

$$|u(y) - u(x)| \leq L|x - y| \quad \forall x, y \in [a, b], \quad (L > 0)$$

and f is Riemann integrable on $[a, b]$.

If $m, M \in \mathbb{R}$ are such that $m \leq f(x) \leq M$ for any $x \in [a, b]$, then the inequality

$$(1.4) \quad |\mathcal{D}(f; u)| \leq \frac{1}{2}L(M - m)(b - a)$$

holds. The constant $\frac{1}{2}$ is sharp in the sense that it cannot be replaced by a smaller quantity.

For other recent inequalities for the Riemann-Stieltjes integral see [1]–[16] and the references therein.

The aim of this paper is to obtain several new bounds for $\mathcal{D}(f; u)$. More specifically, the integrand f is assumed to be monotonic nondecreasing on both $[a, x]$ and $[x, b]$, and the integrator u is to be of bounded variation, Lipschitzian and monotonic on $[a, b]$.



Go back

Full Screen

Close

Quit



2. THE CASE OF BOUNDED VARIATION INTEGRATORS

Theorem 3. Let $x \in [a, b]$. Let $u: [a, b] \rightarrow \mathbb{R}$ be a mapping of bounded variation on $[a, b]$ and $f: [a, b] \rightarrow \mathbb{R}$ is continuous on $[a, b]$. Assume that f is monotonic nondecreasing on both $[a, x]$ and $[x, b]$. Then we have the inequality

$$(2.1) \quad |\mathcal{D}(f; u)| \leq [f(b) - f(a)] \cdot \bigvee_a^b(u).$$

Proof. It is well-known that for a continuous function $p: [a, b] \rightarrow \mathbb{R}$ and a function $\nu: [a, b] \rightarrow \mathbb{R}$ of bounded variation, one has the inequality

$$\left| \int_a^b p(t) d\nu(t) \right| \leq \sup_{t \in [a, b]} |p(t)| \bigvee_a^b(\nu).$$

Therefore, as u is of bounded variation on $[a, b]$, we have

$$(2.2) \quad \begin{aligned} |\mathcal{D}(f; u)| &= \left| \int_a^b \left[f(x) - \frac{1}{b-a} \int_a^b f(t) dt \right] du(x) \right| \\ &\leq \sup_{x \in [a, b]} \left| f(x) - \frac{1}{b-a} \int_a^b f(t) dt \right| \cdot \bigvee_a^b(u) \\ &= \frac{1}{b-a} \sup_{x \in [a, b]} \left| \int_a^b [f(x) - f(t)] dt \right| \cdot \bigvee_a^b(u) \\ &= \frac{1}{b-a} \sup_{x \in [a, b]} \int_a^b |f(x) - f(t)| dt \cdot \bigvee_a^b(u). \end{aligned}$$



Go back

Full Screen

Close

Quit



As f is monotonic nondecreasing on $[a, x]$ and monotonic nondecreasing on $[x, b]$, we get

$$\begin{aligned}\int_a^b |f(x) - f(t)| dt &\leq \int_a^x |f(x) - f(t)| dt + \int_x^b |f(x) - f(t)| dt \\ &= (x - a)f(x) - \int_a^x f(t) dt + \int_x^b f(t) dt - (b - x)f(x) \\ &= (2x - a - b)f(x) + \int_x^b f(t) dt - \int_a^x f(t) dt.\end{aligned}$$

Utilizing the monotonicity property of f on both intervals, we have

$$\int_x^b f(t) dt \leq (b - x) f(b) \quad \text{and} \quad \int_a^x f(t) dt \geq (x - a) f(a)$$

which imply that

$$\int_a^b |f(x) - f(t)| dt \leq (2x - a - b)f(x) + (b - x)f(b) - (x - a)f(a).$$

Taking 'sup' for both sides, we get

$$\begin{aligned}(2.3) \quad \sup_{x \in [a, b]} \int_a^b |f(x) - f(t)| dt &\leq \sup_{x \in [a, b]} \{ (2x - a - b)f(x) + (b - x)f(b) - (x - a)f(a) \} \\ &= (b - a) [f(b) - f(a)].\end{aligned}$$



Go back

Full Screen

Close

Quit



Combining (2.2) and (2.3), we get

$$\begin{aligned} |\mathcal{D}(f; u)| &\leq \frac{1}{b-a} \sup_{x \in [a, b]} \int_a^b |f(x) - f(t)| dt \cdot \bigvee_a^b(u) \\ &\leq [f(b) - f(a)] \cdot \bigvee_a^b(u), \end{aligned}$$

and the theorem is proved. □

Corollary 1. *Let f be as in Theorem 3. Let $u \in C^{(1)}[a, b]$. Then we have the inequality*

$$(2.4) \quad |\mathcal{D}(f; u)| \leq [f(b) - f(a)] \cdot \|u'\|_{1, [a, b]}$$

where $\|\cdot\|_1$ is the L_1 norm, namely $\|u'\|_{1, [a, b]} := \int_a^b |u'(t)| dt$.

Corollary 2. *Let f be as in Theorem 3. Let $u: [a, b] \rightarrow \mathbb{R}$ be a Lipschitzian mapping with the constant $L > 0$. Then we have the inequality*

$$(2.5) \quad |\mathcal{D}(f; u)| \leq L(b-a)[f(b) - f(a)].$$

Corollary 3. *Let f be as in Theorem 3. Let $u: [a, b] \rightarrow \mathbb{R}$ be a monotonic mapping. Then we have the inequality*

$$(2.6) \quad |\mathcal{D}(f; u)| \leq [f(b) - f(a)] \cdot |u(b) - u(a)|.$$



Go back

Full Screen

Close

Quit



3. THE CASE OF LIPSCHITZIAN INTEGRATORS

Theorem 4. Let $x \in [a, b]$. Let $u, f: [a, b] \rightarrow \mathbb{R}$ be such that u is L -Lipschitzian on $[a, b]$ and f is monotonic nondecreasing on both $[a, x]$ and $[x, b]$. Then we have the inequality

$$(3.1) \quad |\mathcal{D}(f; u)| \leq L \left[\frac{1}{2}(b-a)(f(b) - f(a)) + \int_a^b f(x) dx \right].$$

Proof. It is well-known that for a Riemann integrable function $p: [a, b] \rightarrow \mathbb{R}$ and L -Lipschitzian function $\nu: [a, b] \rightarrow \mathbb{R}$, one has the inequality

$$\left| \int_a^b p(t) d\nu(t) \right| \leq L \int_a^b |p(t)| dt.$$

Therefore, as u is L -Lipschitzian on $[a, b]$, we have

$$(3.2) \quad \begin{aligned} |\mathcal{D}(f; u)| &= \left| \int_a^b \left[f(x) - \frac{1}{b-a} \int_a^b f(t) dt \right] du(x) \right| \\ &\leq L \int_a^b \left| f(x) - \frac{1}{b-a} \int_a^b f(t) dt \right| dx = \frac{L}{b-a} \int_a^b \left| \int_a^b [f(x) - f(t)] dt \right| dx. \end{aligned}$$



Go back

Full Screen

Close

Quit



As f is monotonic nondecreasing on $[a, x]$ and monotonic nondecreasing on $[x, b]$, we get

$$\begin{aligned} \left| \int_a^b [f(x) - f(t)] dt \right| &\leq \int_a^b |f(x) - f(t)| dt \\ &= \int_a^x |f(x) - f(t)| dt + \int_x^b |f(x) - f(t)| dt \\ &= (x - a)f(x) - \int_a^x f(t)dt + \int_x^b f(t)dt - (b - x)f(x) \\ &= (2x - a - b)f(x) + \int_x^b f(t)dt - \int_a^x f(t)dt. \end{aligned}$$

Utilizing the monotonicity property of f on both intervals, we have

$$\int_x^b f(t)dt \leq (b - x)f(b) \quad \text{and} \quad \int_a^x f(t)dt \geq (x - a)f(a),$$

which imply that

$$(3.3) \quad \int_a^b |f(x) - f(t)| dt \leq (2x - a - b)f(x) + (b - x)f(b) - (x - a)f(a).$$

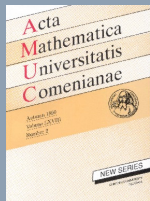


Go back

Full Screen

Close

Quit



Combining (3.2) and (3.3), we get

$$\begin{aligned} |\mathcal{D}(f; u)| &\leq \frac{L}{b-a} \int_a^b \left| \int_a^b [f(x) - f(t)] dt \right| dx \\ &\leq \frac{L}{b-a} \int_a^b [(2x-a-b)f(x) + (b-x)f(b) - (x-a)f(a)] dx \\ &= \frac{1}{2}L(b-a)[f(b) - f(a)] + \frac{L}{(b-a)} \int_a^b (2x-a-b)f(x) dx \\ &\leq \frac{1}{2}L(b-a)[f(b) - f(a)] + \frac{L}{(b-a)} \cdot \max_{x \in [a,b]} \{2x-a-b\} \cdot \int_a^b f(x) dx \\ &= L \left[\frac{1}{2}(b-a)(f(b) - f(a)) + \int_a^b f(x) dx \right] \end{aligned}$$

and the theorem is proved. □

4. THE CASE OF MONOTONIC INTEGRATORS

Theorem 5. Let $x \in [a, b]$. Let $u, f: [a, b] \rightarrow \mathbb{R}$ be a continuous mappings on $[a, b]$. Assume that u is monotonic nondecreasing mapping on $[a, b]$ and $f: [a, b] \rightarrow \mathbb{R}$ is monotonic nondecreasing on both intervals $[a, x]$ and $[x, b]$. Then we have the inequality

$$(4.1) \quad |\mathcal{D}(f; u)| \leq 2u(b) \cdot \left[f(b) - \frac{1}{b-a} \int_a^b f(x) dx \right].$$



Go back

Full Screen

Close

Quit



Proof. It is well-known that for a monotonic non-decreasing function $\nu: [a, b] \rightarrow \mathbb{R}$ and continuous function $p: [a, b] \rightarrow \mathbb{R}$, one has the inequality

$$\left| \int_a^b p(t) d\nu(t) \right| \leq \int_a^b |p(t)| d\nu(t).$$

Therefore, as u is monotonic non-decreasing on $[a, b]$, we have

$$\begin{aligned} |\mathcal{D}(f; u)| &= \left| \int_a^b \left[f(x) - \frac{1}{b-a} \int_a^b f(t) dt \right] du(x) \right| \leq \int_a^b \left| f(x) - \frac{1}{b-a} \int_a^b f(t) dt \right| du(x) \\ (4.2) \quad &= \frac{1}{b-a} \int_a^b \left| \int_a^b [f(x) - f(t)] dt \right| du(x). \end{aligned}$$

As f is monotonic nondecreasing on $[a, x]$ and monotonic nondecreasing on $[x, b]$, we get

$$\begin{aligned} \left| \int_a^b [f(x) - f(t)] dt \right| &\leq \int_a^b |f(x) - f(t)| dt \\ &\leq \int_a^x |f(x) - f(t)| dt + \int_x^b |f(x) - f(t)| dt \\ &= (x-a)f(x) - \int_a^x f(t) dt + \int_x^b f(t) dt - (b-x)f(x) \\ &= (2x-a-b)f(x) + \int_x^b f(t) dt - \int_a^x f(t) dt. \end{aligned}$$



Go back

Full Screen

Close

Quit



Utilizing the monotonicity property of f on both intervals, we have

$$\int_x^b f(t)dt \leq (b-x)f(b) \quad \text{and} \quad \int_a^x f(t)dt \geq (x-a)f(a)$$

which imply that

$$(4.3) \quad \int_a^b |f(x) - f(t)| dt \leq (2x - a - b)f(x) + (b-x)f(b) - (x-a)f(a).$$

Using (4.2) and (4.3), we get

$$(4.4) \quad \begin{aligned} & |\mathcal{D}(f; u)| \\ & \leq \frac{1}{b-a} \int_a^b [(2x - a - b)f(x) + (b-x)f(b) - (x-a)f(a)] du(x) \end{aligned}$$

Now, using Riemann-Stieltjes integral, we have

$$\begin{aligned} \int_a^b (2x - a - b)f(x)du(x) &= (b-a)[f(b)u(b) + f(a)u(a)] \\ &\quad - 2 \int_a^b u(x)f(x)dx - \int_a^b (2x - a - b)u(x)df(x) \\ \int_a^b (b-x)f(b)du(x) &= f(b) \int_a^b (b-x)du(x) \\ &= -(b-a)u(a)f(b) + f(b) \int_a^b u(x)dx \end{aligned}$$



Go back

Full Screen

Close

Quit



and

$$\int_a^b (x-a)f(a)du(x) = f(a) \int_a^b (x-a)du(x) = (b-a)u(b)f(a) - f(a) \int_a^b u(x)dx.$$

Therefore, by (4.4), we get

$$\begin{aligned} & \int_a^b [(2x-a-b)f(x) + (b-x)f(b) - (x-a)f(a)] du(x) \\ &= (b-a)[f(b)u(b) + f(a)u(a)] - 2 \int_a^b u(x)f(x)dx \\ & \quad - \int_a^b (2x-a-b)u(x)df(x) - (b-a)u(a)f(b) + f(b) \int_a^b u(x)dx \\ (4.5) \quad & \quad - (b-a)u(b)f(a) + f(a) \int_a^b u(x)dx \\ &= (b-a)(f(b) - f(a))(u(b) - u(a)) + (f(a) + f(b)) \int_a^b u(x)dx \\ & \quad - 2 \int_a^b u(x)f(x)dx - \int_a^b (2x-a-b)u(x)df(x). \end{aligned}$$

Now, by the monotonicity property of u , we have $\int_a^b u(x)dx \leq (b-a)u(b)$,

$$\int_a^b u(x)f(x)dx \geq u(a) \int_a^b f(x)dx$$



Go back

Full Screen

Close

Quit



and

$$\int_a^b (2x - a - b) u(x) df(x) \geq (a - b) u(a) \int_a^b df(x) = (a - b) u(a) \cdot (f(b) - f(a))$$

which by (4.5) give

$$\begin{aligned} & \int_a^b [(2x - a - b) f(x) + (b - x) f(b) - (x - a) f(a)] du(x) \\ &= (b - a) (f(b) - f(a)) (u(b) - u(a)) + (f(a) + f(b)) \int_a^b u(x) dx \\ & \quad - 2 \int_a^b u(x) f(x) dx - \int_a^b (2x - a - b) u(x) df(x) \\ & \leq (b - a) (f(b) - f(a)) (u(b) - u(a)) + (b - a) (f(a) + f(b)) u(b) \\ & \quad - 2u(a) \int_a^b f(x) dx - (a - b) u(a) \cdot (f(b) - f(a)) \\ &= (b - a) [(f(b) - f(a)) u(b) + (f(a) + f(b)) u(b)] - 2u(a) \int_a^b f(x) dx \\ &= 2(b - a) f(b) u(b) - 2u(a) \int_a^b f(x) dx. \end{aligned}$$

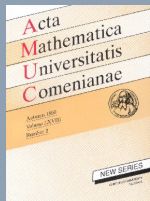


Go back

Full Screen

Close

Quit



Therefore, by (4.4) we get

$$\begin{aligned} |\mathcal{D}(f; u)| &\leq \frac{1}{b-a} \int_a^b [(2x-a-b)f(x) + (b-x)f(b) - (x-a)f(a)] du(x) \\ &\leq 2f(b)u(b) - 2\frac{u(a)}{b-a} \int_a^b f(x)dx. \end{aligned}$$

Now, using the properties of ‘max’ function and the monotonicity of u , we get

$$\begin{aligned} |\mathcal{D}(f; u)| &\leq 2f(b)u(b) - 2\frac{u(a)}{b-a} \int_a^b f(x)dx \\ &\leq 2 \cdot \max\{u(a), u(b)\} \cdot \left[f(b) - \frac{1}{b-a} \int_a^b f(x)dx \right] \\ &= 2u(b) \cdot \left[f(b) - \frac{1}{b-a} \int_a^b f(x)dx \right] \end{aligned}$$

which proves the inequality (4.1). □



Go back

Full Screen

Close

Quit

5. A NUMERICAL QUADRATURE FORMULA FOR THE RIEMANN-STIELTJES INTEGRAL

In this section, an approximation for the Riemann-Stieltjes integral $\int_a^b f(x)du(x)$, is given in terms of the Riemann integral $\int_a^b f(t)dt$.

Theorem 6. *Let f, u be as in Theorem 3 and consider*

$$I_h := \{a = x_0 < x_1 < \dots < x_{n-1} < x_n = b\}$$



a partition of $[a, b]$. Denote $h_i = x_{i+1} - x_i$, $i = 1, 2, \dots, n - 1$. Then we have

$$(5.1) \quad \int_a^b f(x)du(x) = A_n(f, u, I_h) + R_n(f, u, I_h),$$

where

$$(5.2) \quad A_n(f, u, I_h) = \sum_{i=0}^{n-1} \frac{u(x_{i+1}) - u(x_i)}{h_i} \times \int_{x_i}^{x_{i+1}} f(t)dt$$

and the Remainder $R_n(f, u, I_h)$ satisfies the estimation

$$(5.3) \quad |R_n(f, u, I_h)| \leq [f(b) - f(a)] \cdot \bigvee_a^b(u).$$

Proof. Applying Theorem 3 on the intervals $[x_i, x_{i+1}]$, $i = 1, 2, \dots, n - 1$, we get

$$\left| \int_{x_i}^{x_{i+1}} f(x)du(x) - \frac{u(x_{i+1}) - u(x_i)}{h_i} \int_{x_i}^{x_{i+1}} f(t)dt \right| \leq [f(x_{i+1}) - f(x_i)] \bigvee_{x_i}^{x_{i+1}}(u).$$



Go back

Full Screen

Close

Quit



Summing the above inequality over i from 0 to $n - 1$ and using the generalized triangle inequality, we deduce that

$$\begin{aligned} \left| \int_a^b f(x) du(x) - A_n(f, u, I_h) \right| &\leq \sum_{i=0}^{n-1} [f(x_{i+1}) - f(x_i)] \bigvee_{x_i}^{x_{i+1}}(u) \\ &\leq \max_{i=0, n-1} \{f(x_{i+1}) - f(x_i)\} \cdot \sum_{i=0}^{n-1} \bigvee_{x_i}^{x_{i+1}}(u) \\ &= [f(b) - f(a)] \cdot \bigvee_a^b(u), \end{aligned}$$

and the theorem is proved. □

Theorem 7. *Let f, u be as in Theorem 4. Let I_h be as above. Then we have*

$$(5.4) \quad \int_a^b f(x) du(x) = A_n(f, u, I_h) + R_n(f, u, I_h),$$

where $A_n(f, u, I_h)$ is defined in (5.2) and the Remainder $R_n(f, u, I_h)$ satisfies the estimation

$$(5.5) \quad |R_n(f, u, I_h)| \leq L \left[\frac{1}{2} \nu(h) (f(b) - f(a)) + \int_a^b f(x) dx \right],$$

where $\nu(h) = \max_{i=0, n-1} \{h_i\}$.

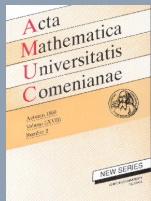


Go back

Full Screen

Close

Quit



Proof. Applying Theorem 4 on the intervals $[x_i, x_{i+1}]$, $i = 1, 2, \dots, n-1$, we get

$$\begin{aligned} & \left| \int_{x_i}^{x_{i+1}} f(x) du(x) - \frac{u(x_{i+1}) - u(x_i)}{h_i} \int_{x_i}^{x_{i+1}} f(t) dt \right| \\ & \leq L \left[\frac{h_i}{2} (f(x_{i+1}) - f(x_i)) + \int_{x_i}^{x_{i+1}} f(x) dx \right]. \end{aligned}$$

Summing the above inequality over i from 0 to $n-1$ and using the generalized triangle inequality, we deduce that

$$\begin{aligned} & \left| \int_a^b f(x) du(x) - A_n(f, u, I_h) \right| \\ & \leq L \sum_{i=0}^{n-1} \left[\frac{h_i}{2} (f(x_{i+1}) - f(x_i)) + \int_{x_i}^{x_{i+1}} f(x) dx \right] \\ & \leq L \left[\frac{1}{2} \max_{i=0, n-1} \{h_i\} \cdot \sum_{i=0}^{n-1} (f(x_{i+1}) - f(x_i)) + \int_a^b f(x) dx \right] \\ & \leq L \left[\frac{1}{2} \nu(h) (f(b) - f(a)) + \int_a^b f(x) dx \right], \end{aligned}$$

and the theorem is proved. \square

Remark 1. Similarly, one may apply Theorem 5 to approximate $\int_a^b f(x) du(x)$ in terms of $\int_a^b f(t) dt$. We shall omit the details to the interested reader.

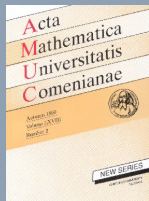


Go back

Full Screen

Close

Quit



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Go back

Full Screen

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