

Approximating the Riemann–Stieltjes integral via a Chebyshev type functional

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ABSTRACT. Some new sharp upper bounds for the absolute value of the error functional $D(f, u)$ in approximating the Riemann–Stieltjes integral $\int_a^b f(t) du(t)$ by the quantity $[u(b) - u(a)] \cdot \frac{1}{b-a} \int_a^b f(t) dt$ are given.

1. Introduction

In order to approximate the Riemann–Stieltjes integral $\int_a^b f(t) du(t)$ by the simpler quantity

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

provided that both integrals exist, Dragomir and Fedotov introduced in [11] the following *error functional of Chebyshev type*

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

and pointed out the following sharp upper bound for $|D(f; u)|$, namely

$$|D(f; u)| \leq \frac{1}{2} L (M - m) (b - a), \quad (1.1)$$

provided the *integrator* $u : [a, b] \rightarrow \mathbb{R}$ is L -Lipschitzian on $[a, b]$, i.e.,

$$|u(x) - u(y)| \leq L |x - y|$$

for any $x, y \in [a, b]$ and the *integrand* $f : [a, b] \rightarrow \mathbb{R}$ is Riemann integrable on $[a, b]$ and satisfies the boundedness condition

$$-\infty < m \leq f(x) \leq M < \infty \quad \text{for a.e. } x \in [a, b].$$

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The multiplicative constant $\frac{1}{2}$ in (1.1) is the best possible in the sense that it cannot be replaced by a smaller constant.

In the follow-up paper [12], the authors provided a different bound, namely

$$|D(f; u)| \leq \frac{1}{2} K (b - a) \bigvee_a^b(u), \quad (1.2)$$

provided that f is K -Lipschitzian and u is of bounded variation on $[a, b]$.

The result (1.2) was improved in [10] for the case of monotonic non-decreasing functions. We have shown in this case that

$$|D(f; u)| \leq \frac{1}{2} K (b - a) [u(b) - u(a) - S(u)] \quad (1.3)$$

$$\left(\leq \frac{1}{2} K (b - a) [u(b) - u(a)] \right),$$

where

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

In (1.3) the constant $\frac{1}{2}$ is the best possible in both inequalities.

For other sharp bounds on the error functional $D(f; u)$, see the recent papers [9], [7] and [14]. For other inequalities for the Riemann–Stieltjes integral, see [1], [2], [3], [4], [6] and [13].

The main aim of this paper is to further investigate the error functional $D(f; u)$. Two representations are given. These are applied to obtain some inequalities for $D(f; u)$ which improve earlier results.

Applications for the classical *Chebyshev functional* $C(f, g)$, where

$$C(f, g) := \frac{1}{b - a} \int_a^b f(t) g(t) dt - \frac{1}{b - a} \int_a^b f(t) dt \cdot \frac{1}{b - a} \int_a^b g(t) dt, \quad (1.4)$$

and f, g are integrable and belonging to different classes of functions, are also provided.

2. Representation results

For a function $g : [a, b] \rightarrow \mathbb{R}$, consider the *generalised trapezoid error transform* $\Phi_g : [a, b] \rightarrow \mathbb{R}$ given by

$$\Phi_g(t) := \frac{1}{b - a} [(b - t)g(a) + (t - a)g(b)] - g(t), \quad t \in [a, b]$$

and if g is Lebesgue integrable, the *Ostrowski transform*, which is the error of approximating the function by its integral mean, defined by

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

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

$$Q(t, s) := \begin{cases} t - b & \text{if } a \leq s \leq t \leq b, \\ t - a & \text{if } a \leq t < s \leq b. \end{cases} \quad (2.1)$$

The following representation result in terms of Θ_g and Q may be stated.

Lemma 1. *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*

$$D(f; u) = \int_a^b \Theta_f(s) du(s) = \frac{1}{b-a} \int_a^b \left(\int_a^b Q(t, s) df(t) \right) du(s). \quad (2.2)$$

Proof. We have by the definition of Q and integrating by parts in the Riemann–Stieltjes integral that

$$\begin{aligned} & \frac{1}{b-a} \int_a^b \left(\int_a^b Q(t, s) df(t) \right) du(s) \\ &= \frac{1}{b-a} \int_a^b \left[\int_a^s (t-a) df(t) + \int_s^b (t-b) df(t) \right] du(s) \\ &= \frac{1}{b-a} \int_a^b \left[f(t)(t-a) \Big|_a^s - \int_a^s f(t) dt + (t-b)f(t) \Big|_s^b - \int_s^b f(t) dt \right] du(s) \\ &= \frac{1}{b-a} \int_a^b \left[f(s)(s-a) - \int_a^s f(t) dt + (b-s)f(s) - \int_s^b f(t) dt \right] du(s) \\ &= \int_a^b \Theta_f(s) du(s), \end{aligned}$$

and the second equality is proved.

The first identity is obvious by the definition of $D(f; u)$. \square

The following corollary can be stated about the representation of the Chebyshev functional $C(f, g)$ defined in (1.4).

Corollary 1. *Assume that $f, g : [a, b] \rightarrow \mathbb{R}$ are Riemann integrable on $[a, b]$, then*

$$\begin{aligned} C(f, g) &= \frac{1}{b-a} \int_a^b \Theta_f(s) g(s) ds \\ &= \frac{1}{(b-a)^2} \int_a^b \left(\int_a^b Q(t, s) df(t) \right) g(s) ds. \end{aligned}$$

Proof. It is well known (see for instance [5, Theorem 7.33, p. 162] that if g is Riemann integrable and $u(t) = \int_a^t g(s) ds$, then for any Riemann integrable function f we have that the Riemann–Stieltjes integral $\int_a^b f(t) du(t)$

exists and $\int_a^b f(t) du(t) = \int_a^b f(t) g(t) dt$. Therefore, we have $D(f; u) = (b-a)C(f, g)$ and

$$\int_a^b \left(\int_a^b Q(t, s) df(t) \right) du(s) = \int_a^b \left(\int_a^b Q(t, s) df(t) \right) g(s) ds.$$

□

The second representation of $D(f; u)$ is incorporated in

Lemma 2. *With the assumptions in Lemma 1, we have*

$$D(f; u) = \int_a^b \Phi_u(t) df(t) = \frac{1}{b-a} \int_a^b \left(\int_a^b Q(t, s) du(s) \right) df(t), \quad (2.3)$$

where Q is defined by (2.1).

Proof. By the Fubini type theorem for the Riemann–Stieltjes integral (see for instance [5, Theorem 7.41, p. 167]) we have that

$$\int_a^b \left(\int_a^b Q(t, s) du(s) \right) df(t) = \int_a^b \left(\int_a^b Q(t, s) df(t) \right) du(s),$$

and the equality between the first and the last term in (2.3) is proved.

Now, observe that

$$\begin{aligned} \int_a^b Q(t, s) du(s) &= \int_a^t (t-b) du(s) + \int_t^b (t-a) du(s) \\ &= (t-b)[u(t) - u(a)] + (t-a)[u(b) - u(t)] \\ &= (b-a)\Phi_u(t), \end{aligned}$$

for any $t \in [a, b]$, and then integrating over $f(t)$, we deduce the second equality in (2.3). □

Corollary 2. *Assume that f and g are Riemann integrable on $[a, b]$. Then*

$$\begin{aligned} C(f, g) &= \frac{1}{b-a} \int_a^b \tilde{\Phi}_g(t) df(t) \\ &= \frac{1}{(b-a)^2} \int_a^b \left(\int_a^b Q(t, s) g(s) ds \right) df(t), \end{aligned}$$

where

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

3. Bounds in the case when u is of bounded variation

The following lemma is of interest in itself.

Lemma 3. *If $p : [a, b] \rightarrow \mathbb{R}$ is continuous on $[a, b]$ and $v : [a, b] \rightarrow \mathbb{R}$ is of bounded variation on $[a, b]$, then*

$$\begin{aligned} \left| \int_a^b p(t) dv(t) \right| &\leq \int_a^b |p(t)| d\bigvee_a^t(v) \\ &\leq \left[\bigvee_a^b(v) \right]^{\frac{1}{q}} \left\{ \int_a^b |p(t)|^r d\left[\bigvee_a^t(v) \right] \right\}^{\frac{1}{r}} \\ &\leq \max_{t \in [a, b]} |p(t)| \bigvee_a^b(v), \end{aligned} \tag{3.1}$$

where $q > 1$, $1/q + 1/r = 1$.

Proof. Since the Stieltjes integral $\int_a^b p(t) dv(t)$ exists, for any division $I_n : a = t_0 < t_1 < \dots < t_{n-1} < t_n = b$ with the norm $v(I_n) := \max_{i \in \{0, \dots, n-1\}} (t_{i+1} - t_i) \rightarrow 0$ and for any intermediate points $\xi_i \in [t_i, t_{i+1}]$, $i \in \{0, \dots, n-1\}$, we have

$$\begin{aligned} \left| \int_a^b p(t) dv(t) \right| &= \left| \lim_{v(I_n) \rightarrow 0} \sum_{i=0}^{n-1} p(\xi_i) [v(t_{i+1}) - v(t_i)] \right| \\ &\leq \lim_{v(I_n) \rightarrow 0} \sum_{i=0}^{n-1} |p(\xi_i)| |v(t_{i+1}) - v(t_i)|. \end{aligned}$$

However,

$$|v(t_{i+1}) - v(t_i)| \leq \bigvee_{t_i}^{t_{i+1}}(v) = \bigvee_a^{t_{i+1}}(v) - \bigvee_a^{t_i}(v), \tag{3.2}$$

for any $i \in \{0, \dots, n-1\}$ and by (3.2) we have

$$\begin{aligned} \left| \int_a^b p(t) dv(t) \right| &\leq \lim_{v(I_n) \rightarrow 0} \sum_{i=0}^{n-1} |p(\xi_i)| \left[\bigvee_a^{t_{i+1}}(v) - \bigvee_a^{t_i}(v) \right] \\ &= \int_a^b |p(t)| d\left[\bigvee_a^t(v) \right], \end{aligned}$$

and the last Riemann–Stieltjes integral exists since $|p|$ is continuous and $\bigvee_a^t(v)$ is monotonic nondecreasing.

The last part follows from the following Hölder type inequality

$$\left| \int_a^b g(t) dv(t) \right| \leq [v(b) - v(a)]^{\frac{1}{q}} \left[\int_a^b |g(t)|^r dv(t) \right]^{\frac{1}{r}}, \quad q > 1, \quad \frac{1}{q} + \frac{1}{r} = 1,$$

that holds for any continuous function $g : [a, b] \rightarrow \mathbb{R}$ and any monotonic nondecreasing function $v : [a, b] \rightarrow \mathbb{R}$. The details are omitted. \square

The following result holds.

Theorem 1. *Assume that $f, u : [a, b] \rightarrow \mathbb{R}$ are of bounded variation and such that the Riemann–Stieltjes integral $\int_a^b f(t) du(t)$ exists. Then*

$$\begin{aligned} |D(f; u)| &\leq \frac{1}{b-a} \left[\int_a^b \bigvee_a^s(f) (2s-a-b) d \left(\bigvee_a^s(u) \right) \right. \\ &\quad \left. + 2 \int_a^b \left(\bigvee_a^s(u) \cdot \bigvee_a^s(f) \right) ds - \bigvee_a^b(u) \int_a^b \left(\bigvee_a^s(f) \right) ds \right] \\ &\leq \frac{1}{b-a} \int_a^b \bigvee_a^s(f) (2s-a-b) d \left(\bigvee_a^s(u) \right) \\ &\quad + \frac{1}{b-a} \int_a^b \left(\bigvee_a^s(u) \cdot \bigvee_a^s(f) \right) ds \\ &\leq \frac{1}{b-a} \int_a^b \bigvee_a^s(f) (2s-a-b) d \left(\bigvee_a^s(u) \right) \\ &\quad + \bigvee_a^b(u) \cdot \bigvee_a^b(f). \end{aligned} \tag{3.3}$$

Proof. Utilising the identity (2.2) and the first inequality in (3.1) we have

$$\begin{aligned} |D(f; u)| &\leq \frac{1}{b-a} \int_a^b \left| \int_a^b Q(t, s) df(t) \right| d \left(\bigvee_a^s(u) \right) \\ &= \frac{1}{b-a} \int_a^b \left| \int_a^s (t-a) df(t) + \int_s^b (t-b) df(t) \right| d \left(\bigvee_a^s(u) \right) \\ &\leq \frac{1}{b-a} \int_a^b \left[\left| \int_a^s (t-a) df(t) \right| + \left| \int_s^b (t-b) df(t) \right| \right] d \left(\bigvee_a^s(u) \right) \\ &=: I. \end{aligned} \tag{3.4}$$

Since f is of bounded variation, by the same inequality in (3.1) we have

$$\begin{aligned} \left| \int_a^s (t-a) df(t) \right| &\leq \int_a^s (t-a) d \left(\bigvee_a^t(f) \right) \\ &= \bigvee_a^s(f) \cdot (s-a) - \int_a^s \left(\bigvee_a^t(f) \right) dt \end{aligned}$$

and

$$\begin{aligned} \left| \int_s^b (t-b) df(t) \right| &\leq \int_s^b (t-b) d \bigvee_s^t(f) = \int_s^b \left(\bigvee_s^t(f) \right) dt \\ &= \int_s^b \left[\bigvee_a^t(f) - \bigvee_a^s(f) \right] dt = \int_s^b \left(\bigvee_a^t(f) \right) dt - (b-s) \bigvee_a^s(f). \end{aligned}$$

This gives that

$$\begin{aligned} I &\leq \frac{1}{b-a} \int_a^b \left[\bigvee_a^s(f) (s-a) - \int_a^s \left(\bigvee_a^t(f) \right) dt \right. \\ &\quad \left. + \int_s^b \left(\bigvee_a^t(f) \right) dt - (b-s) \bigvee_a^s(f) \right] d \left(\bigvee_a^s(u) \right) \\ &= \frac{1}{b-a} \int_a^b \left[\bigvee_a^s(f) (2s-a-b) - \int_a^s \left(\bigvee_a^t(f) \right) dt \right. \\ &\quad \left. + \int_s^b \left(\bigvee_a^t(f) \right) dt \right] d \left(\bigvee_a^s(u) \right) \\ &= \frac{1}{b-a} \int_a^b (2s-a-b) \bigvee_a^s(f) d \left(\bigvee_a^s(u) \right) \\ &\quad + \frac{1}{b-a} \int_a^b \left[\int_a^b \left(\bigvee_a^t(f) \right) dt - 2 \int_a^s \left(\bigvee_a^t(f) \right) dt \right] d \left(\bigvee_a^s(u) \right) \\ &= \frac{1}{b-a} \int_a^b (2s-a-b) \bigvee_a^s(f) d \left(\bigvee_a^s(u) \right) \\ &\quad + \frac{1}{b-a} \int_a^b \left(\bigvee_a^t(f) \right) dt \cdot \bigvee_a^b(u) \\ &\quad - \frac{2}{b-a} \int_a^b \left(\int_a^s \left(\bigvee_a^t(f) \right) dt \right) d \left(\bigvee_a^s(u) \right). \end{aligned} \tag{3.5}$$

However, integrating by parts in the Riemann–Stieltjes integral we have

$$\begin{aligned} & \int_a^b \left(\int_a^s \left(\bigvee_a^t(f) \right) dt \right) d \left(\bigvee_a^s(u) \right) \\ &= \int_a^s \left(\bigvee_a^t(f) \right) dt \cdot \bigvee_a^s(u) \Big|_a^b - \int_a^b \bigvee_a^s(u) \cdot \bigvee_a^s(f) ds \\ &= \bigvee_a^b(u) \cdot \int_a^b \left(\bigvee_a^t(f) \right) dt - \int_a^b \bigvee_a^s(u) \cdot \bigvee_a^s(f) ds. \end{aligned}$$

Inserting this value in the expression of I from (3.5) we deduce the first inequality in (3.3).

The other inequalities are obvious. \square

The following result may be stated as well.

Theorem 2. *If $u : [a, b] \rightarrow \mathbb{R}$ is of bounded variation and $f : [a, b] \rightarrow \mathbb{R}$ is L -Lipschitzian, then*

$$\begin{aligned} |D(f; u)| &\leq L \left[\frac{1}{2} (b-a) \bigvee_a^b(u) \right. \\ &\quad \left. - \frac{2}{b-a} \int_a^b \left(\bigvee_a^s(u) \right) \left(s - \frac{a+b}{2} \right) ds \right] \quad (3.6) \\ &\leq \frac{1}{2} L (b-a) \bigvee_a^b(u). \end{aligned}$$

The constant $\frac{1}{2}$ is sharp in both inequalities.

Proof. It is well known that if $p : [\alpha, \beta] \rightarrow \mathbb{R}$ is L -Lipschitzian and $v : [\alpha, \beta] \rightarrow \mathbb{R}$ is Riemann integrable, then the Riemann–Stieltjes integral $\int_\alpha^\beta p(s) dv(s)$ exists and $\left| \int_\alpha^\beta p(s) dv(s) \right| \leq L \int_\alpha^\beta |p(s)| ds$. Utilising this property, we then have

$$\begin{aligned} \left| \int_a^s (t-a) df(t) \right| &\leq L \int_a^s (t-a) dt = \frac{L}{2} (s-a)^2, \\ \left| \int_s^b (t-b) df(t) \right| &\leq L \int_s^b (b-t) dt = \frac{L}{2} (b-s)^2. \end{aligned}$$

Therefore, by relation (3.4) we have

$$I \leq \frac{L}{2(b-a)} \int_a^b \left[(b-s)^2 + (s-a)^2 \right] d \left(\bigvee_a^s(u) \right)$$

$$\begin{aligned}
 &= \frac{L}{2(b-a)} \left[\left[(b-s)^2 + (s-a)^2 \right] \bigvee_a^s(u) \Big|_a^b - 2 \int_a^b \bigvee_a^s(u) (2s-a-b) ds \right] \\
 &= \frac{L}{2(b-a)} \left[(b-a)^2 \bigvee_a^b(u) - 4 \int_a^b \bigvee_a^s(u) \left(s - \frac{a+b}{2} \right) ds \right]
 \end{aligned}$$

and the first inequality in (3.6) is proved.

To prove the last part, we use the Chebyshev inequality which states that for two nondecreasing functions g and h ,

$$\frac{1}{b-a} \int_a^b g(s) h(s) ds \geq \frac{1}{b-a} \int_a^b g(s) ds \cdot \frac{1}{b-a} \int_a^b h(s) ds.$$

Then

$$\begin{aligned}
 &\frac{1}{b-a} \int_a^b \bigvee_a^s(u) \left(s - \frac{a+b}{2} \right) ds \\
 &\geq \frac{1}{b-a} \int_a^b \left(\bigvee_a^s(u) \right) ds \cdot \frac{1}{b-a} \int_a^b \left(s - \frac{a+b}{2} \right) ds
 \end{aligned}$$

and since $\int_a^b \left(s - \frac{a+b}{2} \right) ds = 0$, the inequality is proved.

For the sharpness of the constant, we consider the functions $f(t) = t - \frac{a+b}{2}$, $t \in [a, b]$, and $u : [a, b] \rightarrow \mathbb{R}$ defined by

$$u(t) := \begin{cases} 1 & \text{if } t = a, \\ 0 & \text{if } t \in (a, b), \\ 1 & \text{if } t = b. \end{cases}$$

Then f is Lipschitzian with $L = 1$ and u is of bounded variation on $[a, b]$.

We have $\bigvee_a^s(u) = 1$, $s \in (a, b)$, and $\bigvee_a^b(u) = 2$. Also,

$$\begin{aligned}
 D(f; u) &= \int_a^b f(t) du(t) - \frac{u(b) - u(a)}{b-a} \int_a^b f(t) dt \\
 &= \int_a^b f(t) du(t) \\
 &= f(t) u(t) \Big|_a^b - \int_a^b u(t) df(t) = b - a
 \end{aligned}$$

and

$$\int_a^b \left(\bigvee_a^s(u) \right) \left(s - \frac{a+b}{2} \right) ds = \int_a^b \left(s - \frac{a+b}{2} \right) ds = 0.$$

Replacing the values in (3.6) we get in all sides the same quantity $b-a$. This shows that the constant $\frac{1}{2}$ is the best possible in both inequalities. \square

Remark 1. The inequality between the first and last term in (3.6) was firstly discovered by Dragomir and Fedotov in [12] where they also showed the sharpness of the constant $\frac{1}{2}$.

The following result may be stated as well.

Theorem 3. Assume that $u : [a, b] \rightarrow \mathbb{R}$ is of bounded variation and $f : [a, b] \rightarrow \mathbb{R}$ is monotonic nondecreasing and such that the Riemann–Stieltjes integral $\int_a^b f(t) du(t)$ exists. Then,

$$|D(f; u)| \leq \frac{1}{b-a} \left[\int_a^b (2s-a-b) f(s) d \left(\bigvee_a^s(u) \right) + 2 \int_a^b \left(\bigvee_a^s(u) \right) f(s) ds - \int_a^b f(s) ds \cdot \bigvee_a^b(u) \right]. \quad (3.7)$$

Proof. It is well known that if the Stieltjes integrals $\int_\alpha^\beta p(t) dv(t)$ and $\int_\alpha^\beta |p(t)| dv(t)$ exist and v is monotonic nondecreasing on $[\alpha, \beta]$, then

$$\left| \int_\alpha^\beta p(t) dv(t) \right| \leq \int_\alpha^\beta |p(t)| dv(t).$$

Utilising this property we then have

$$\left| \int_a^s (t-a) df(t) \right| \leq \int_a^s (t-a) df(t) = (s-a) f(s) - \int_a^s f(t) dt$$

and

$$\left| \int_s^b (t-b) df(t) \right| \leq \int_s^b (t-b) df(t) = \int_s^b f(t) dt - (b-s) f(s)$$

for any $s \in [a, b]$.

Utilising relation (3.4), we obtain

$$\begin{aligned} I &\leq \frac{1}{b-a} \left[\int_a^b \left\{ (s-a) f(s) - \int_a^s f(t) dt + \int_s^b f(t) dt - (b-s) f(s) \right\} d \left(\bigvee_a^s(u) \right) \right] \\ &= \frac{1}{b-a} \left[\int_a^b (2s-a-b) f(s) d \left(\bigvee_a^s(u) \right) + \int_a^b \left(\int_s^b f(t) dt \right) d \left(\bigvee_a^s(u) \right) - \int_a^b \left(\int_a^s f(t) dt \right) d \left(\bigvee_a^s(u) \right) \right] =: J. \end{aligned} \quad (3.8)$$

However, integrating by parts in the Riemann–Stieltjes integral, we have

$$\begin{aligned} & \int_a^b \left(\int_s^b f(t) dt \right) d \left(\bigvee_a^s(u) \right) \\ &= \left(\int_s^b f(t) dt \right) \cdot \bigvee_a^s(u) \Big|_a^b - \int_a^b \left(\bigvee_a^s(u) \right) d \left(\int_s^b f(t) dt \right) \\ &= \int_a^b \left(\bigvee_a^s(u) \right) f(s) ds \end{aligned}$$

and

$$\begin{aligned} & \int_a^b \left(\int_a^s f(t) dt \right) d \left(\bigvee_a^s(u) \right) \\ &= \left(\int_a^s f(t) dt \right) \cdot \bigvee_a^s(u) \Big|_a^b - \int_a^b \left(\bigvee_a^s(u) \right) d \left(\int_a^s f(t) dt \right) \\ &= \int_a^b f(t) dt \cdot \bigvee_a^b(u) - \int_a^b \left(\bigvee_a^s(u) \right) f(s) ds. \end{aligned}$$

Therefore,

$$\begin{aligned} J &= \frac{1}{b-a} \left[\int_a^b (2s-a-b) f(s) d \left(\bigvee_a^s(u) \right) \right. \\ &\quad \left. + \int_a^b \left(\bigvee_a^s(u) \right) f(s) ds - \int_a^b f(t) dt \cdot \bigvee_a^b(u) + \int_a^b \left(\bigvee_a^s(u) \right) f(s) ds \right] \\ &= \frac{1}{b-a} \left[\int_a^b (2s-a-b) f(s) d \left(\bigvee_a^s(u) \right) \right. \\ &\quad \left. + 2 \int_a^b \left(\bigvee_a^s(u) \right) f(s) ds - \int_a^b f(s) ds \cdot \bigvee_a^b(u) \right]. \end{aligned}$$

This together with inequalities (3.4) and (3.8) produces the desired result (3.7). □

4. Bounds in the case when f is of bounded variation

We can state the following result as well.

Theorem 4. *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 exists constants $L_a, L_b > 0$ and $\alpha, \beta > 0$ with the properties*

$$|u(t) - u(a)| \leq L_a (t - a)^\alpha, \quad |u(t) - u(b)| \leq L_b (b - t)^\beta \quad (4.1)$$

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

$$\begin{aligned}
 |D(f; u)| &\leq \frac{1}{b-a} L_a \left[\int_a^b \left(\bigvee_a^t(f) \right) (t-a)^\alpha dt \right. \\
 &\quad \left. - \alpha \int_a^b \left(\bigvee_a^t(f) \right) (b-t) (t-a)^{\alpha-1} dt \right] \\
 &\quad + \frac{1}{b-a} L_b \left[\int_a^b \left(\bigvee_a^t(f) \right) (t-a) (b-t)^{\beta-1} dt \right. \\
 &\quad \left. - \int_a^b \left(\bigvee_a^t(f) \right) (b-t)^\beta dt \right].
 \end{aligned} \tag{4.2}$$

Proof. Utilising the identity (2.3) and the first inequality in (3.1), we have successively,

$$\begin{aligned}
 |D(f; u)| &\leq \frac{1}{b-a} \int_a^b \left| \int_a^b Q(t, s) du(s) \right| d \left(\bigvee_a^t(f) \right) \\
 &= \frac{1}{b-a} \int_a^b \left| \int_a^t Q(t, s) du(s) + \int_t^b Q(t, s) du(s) \right| d \left(\bigvee_a^t(f) \right) \\
 &\leq \frac{1}{b-a} \int_a^b \left[\left| \int_a^t Q(t, s) du(s) \right| + \left| \int_t^b Q(t, s) du(s) \right| \right] d \left(\bigvee_a^t(f) \right) \\
 &= \frac{1}{b-a} \int_a^b [(b-t)|u(t) - u(a)| + (t-a)|u(b) - u(t)|] d \left(\bigvee_a^t(f) \right) \\
 &=: P.
 \end{aligned}$$

Now, on making use of condition (4.1), we can state that

$$\begin{aligned}
 P &\leq \frac{1}{b-a} \int_a^b \left[L_a (b-t) (t-a)^\alpha + L_b (t-a) (b-t)^\beta \right] d \left(\bigvee_a^t(f) \right) \\
 &= \frac{1}{b-a} \left[L_a \int_a^b (b-t) (t-a)^\alpha d \left(\bigvee_a^t(f) \right) \right. \\
 &\quad \left. + L_b \int_a^b (t-a) (b-t)^\beta d \left(\bigvee_a^t(f) \right) \right].
 \end{aligned} \tag{4.3}$$

However,

$$\begin{aligned}
 & \int_a^b (b-t)(t-a)^\alpha d\left(\bigvee_a^t(f)\right) \\
 &= (b-t)(t-a)^\alpha \bigvee_a^t(f) \Big|_a^b - \int_a^b \left(\bigvee_a^t(f)\right) d[(b-t)(t-a)^\alpha] \\
 &= - \int_a^b \left(\bigvee_a^t(f)\right) \left[-(t-a)^\alpha + \alpha(b-t)(t-a)^{\alpha-1}\right] dt \\
 &= \int_a^b \left(\bigvee_a^t(f)\right) (t-a)^\alpha dt - \alpha \int_a^b \left(\bigvee_a^t(f)\right) (b-t)(t-a)^{\alpha-1} dt
 \end{aligned}$$

and

$$\begin{aligned}
 & \int_a^b (t-a)(b-t)^\beta d\left(\bigvee_a^t(f)\right) \\
 &= (t-a)(b-t)^\beta \bigvee_a^t(f) \Big|_a^b - \int_a^b \left(\bigvee_a^t(f)\right) d[(t-a)(b-t)^\beta] \\
 &= - \int_a^b \left(\bigvee_a^t(f)\right) \left[(b-t)^\beta - \beta(t-a)(b-t)^{\beta-1}\right] dt \\
 &= \beta \int_a^b \left(\bigvee_a^t(f)\right) (t-a)(b-t)^{\beta-1} dt - \int_a^b \left(\bigvee_a^t(f)\right) (b-t)^\beta dt,
 \end{aligned}$$

and from (4.3) we deduce the desired inequality (4.2). \square

Corollary 3. *If f is as in Theorem 4 and u is of r -H-Hölder type, i.e.,*

$$|u(t) - u(s)| \leq H |u - t|^r \quad \text{for any } t, s \in [a, b],$$

where $H > 0$ and $r \in (0, 1)$ are given, then

$$\begin{aligned}
 |D(f; u)| \leq & \frac{1}{b-a} H \int_a^b \left(\bigvee_a^t(f)\right) \left\{ (t-a)^r - (b-t)^r \right. \\
 & \left. + r(b-t)^{r-1}(t-a)^{r-1} \left[(t-a)^{1-r} - (b-t)^{1-r} \right] \right\} dt.
 \end{aligned}$$

Remark 2. If $r = \frac{1}{2}$ in Corollary 3, then we obtain the inequality

$$|D(f; u)| \leq \frac{1}{b-a} H \int_a^b \left(\bigvee_a^t (f) \right) (\sqrt{t-a} - \sqrt{b-t}) \times \left(1 + \frac{1}{2\sqrt{(b-t)(t-a)}} \right) dt.$$

The following particular result may be useful for applications.

Corollary 4. *If f is as in Theorem 4 and $u : [a, b] \rightarrow \mathbb{R}$ is Lipschitzian with the constant $K > 0$, then*

$$|D(f; u)| \leq \frac{4}{b-a} \cdot K \int_a^b \left(t - \frac{a+b}{2} \right) \cdot \bigvee_a^t (f) dt \leq \begin{cases} K(b-a) \bigvee_a^b (f); \\ \frac{2(b-a)^{\frac{1}{q}}}{(q+1)^{\frac{1}{q}}} K \left(\int_a^b \left[\bigvee_a^t (f) \right]^p dt \right)^{\frac{1}{p}}, \quad p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ 2K \int_a^b \left(\bigvee_a^t (f) \right) dt. \end{cases} \quad (4.4)$$

The multiplication constant 4 is the best possible.

Proof. The first inequality follows by Theorem 4 on choosing $L_a = L_b = K$ and $\alpha = \beta = 1$.

Now, on utilising Hölder’s inequality, we have

$$\int_a^b \left(t - \frac{a+b}{2} \right) \cdot \left(\bigvee_a^t (f) \right) dt \leq \begin{cases} \sup_{t \in [a,b]} \left(\bigvee_a^t (f) \right) \int_a^b \left| t - \frac{a+b}{2} \right| dt; \\ \left(\int_a^b \left[\bigvee_a^t (f) \right]^p dt \right)^{\frac{1}{p}} \left(\int_a^b \left| t - \frac{a+b}{2} \right|^q dt \right)^{\frac{1}{q}}, \quad p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \int_a^b \left(\bigvee_a^t (f) \right) dt \sup_{t \in [a,b]} \left| t - \frac{a+b}{2} \right|. \end{cases} \quad (4.5)$$

However, $\sup_{t \in [a,b]} \left| t - \frac{a+b}{2} \right| = \frac{b-a}{2}$ and

$$\begin{aligned} \int_a^b \left| t - \frac{a+b}{2} \right|^q dt &= 2 \int_{\frac{a+b}{2}}^b \left(t - \frac{a+b}{2} \right)^q dt \\ &= \frac{(b-a)^{q+1}}{2^q (q+1)}, \quad q \geq 1, \end{aligned}$$

and by (4.5) we deduce

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

and the second part is proved.

To prove the sharpness of the constant 4 in the first inequality in (4.4) assume that there exists $A > 0$ such that

$$|D(f; u)| \leq \frac{A}{b-a} \cdot K \int_a^b \left(t - \frac{a+b}{2} \right) \cdot \bigvee_a^t(f) dt, \tag{4.6}$$

provided that f is of bounded variation and u is K -Lipschitzian.

Let $f : [a, b] \rightarrow \mathbb{R}$,

$$f(t) = \begin{cases} 0 & \text{if } t \in [a, \frac{a+b}{2}], \\ k & \text{if } t \in (\frac{a+b}{2}, b], \end{cases}$$

with $k > 0$. Then

$$\bigvee_a^t(f) = \begin{cases} 0 & \text{if } t \in [a, \frac{a+b}{2}], \\ k & \text{if } t \in (\frac{a+b}{2}, b]. \end{cases}$$

Also, we have

$$\begin{aligned} \int_a^b \left(t - \frac{a+b}{2} \right) \cdot \bigvee_a^t(f) dt &= \int_{\frac{a+b}{2}}^b \left(t - \frac{a+b}{2} \right) k dt \\ &= \frac{k(b-a)^2}{8}. \end{aligned}$$

Consider $u : [a, b] \rightarrow \mathbb{R}$, $u(t) = \left|t - \frac{a+b}{2}\right|$. Then u is K -Lipschitzian with $K = 1$. Also,

$$\begin{aligned} D(f; u) &= \int_a^b f(t) du(t) - \frac{u(b) - u(a)}{b - a} \int_a^b f(t) dt \\ &= k \int_{\frac{a+b}{2}}^b du(t) = k \left[u(b) - u\left(\frac{a+b}{2}\right) \right] \\ &= \frac{(b-a)k}{2}. \end{aligned}$$

Substituting these values into (4.6) produces the inequality

$$\frac{(b-a)k}{2} \leq \frac{A}{b-a} \cdot \frac{k(b-a)^2}{8},$$

which implies that $A \geq 4$. □

5. Inequalities for (l, L) -Lipschitzian functions

The following simple lemma holds.

Lemma 4. *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*

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

- (iii) *We have the inequalities*

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

The proof is obvious and we omit the details.

Definition 1 (see also [14]). The function $u : [a, b] \rightarrow \mathbb{R}$ which satisfies one of the equivalent conditions (i)–(iii) from Lemma 4 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.

The following result can be stated.

Theorem 5. 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

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

The constant 2 in the first inequality is sharp.

Proof. Observe that

$$\begin{aligned}
 &D\left(f; u - \frac{l+L}{2} \cdot e\right) \\
 &= \int_a^b \left(f(t) - \frac{1}{b-a} \int_a^b f(s) ds\right) d\left[u(t) - \frac{l+L}{2} \cdot t\right] \\
 &= \int_a^b \left(f(t) - \frac{1}{b-a} \int_a^b f(s) ds\right) du(t) \\
 &\quad - \frac{l+L}{2} \int_a^b \left(f(t) - \frac{1}{b-a} \int_a^b f(s) ds\right) dt \\
 &= D(f; u).
 \end{aligned}$$

Now, applying Corollary 4 for the function $u - \frac{l+L}{2}e$, which is $\frac{1}{2}(L-l)$ -Lipschitzian, we get

$$\begin{aligned}
 \left|D\left(f; u - \frac{l+L}{2}e\right)\right| &\leq \frac{4}{b-a} \cdot \frac{1}{2} (L-l) \int_a^b \left(t - \frac{a+b}{2}\right) \cdot \bigvee_a^t(f) dt \\
 &= \frac{2}{b-a} (L-l) \int_a^b \left(t - \frac{a+b}{2}\right) \cdot \bigvee_a^t(f) dt
 \end{aligned}$$

and the theorem is proved. □

The second result may be stated as follows.

Theorem 6. Let $u : [a, b] \rightarrow \mathbb{R}$ be a function of bounded variation. If $f : [a, b] \rightarrow \mathbb{R}$ is (ϕ, Φ) -Lipschitzian with $\Phi > \phi$, then

$$\begin{aligned} & \left| D(f; u) - \frac{\phi + \Phi}{2} \left[\frac{u(b) + u(a)}{2} (b - a) - \int_a^b u(t) dt \right] \right| \\ & \leq \frac{1}{2} (\Phi - \phi) \cdot \left[\frac{1}{2} (b - a) \bigvee_a^b(u) \right. \\ & \quad \left. - \frac{2}{b - a} \int_a^b \left(\bigvee_a^s(u) \right) \left(s - \frac{a + b}{2} \right) ds \right] \\ & \leq \frac{1}{4} \cdot (\Phi - \phi) (b - a) \bigvee_a^b(u). \end{aligned} \tag{5.1}$$

The constant $\frac{1}{2}$ in front of $(\Phi - \phi)$ and $\frac{1}{4}$ are the best possible.

Proof. Observe that

$$\begin{aligned} & D\left(f - \frac{\phi + \Phi}{2} \cdot e; u\right) \\ & = \int_a^b \left[f(t) - \frac{\phi + \Phi}{2} \cdot t - \frac{1}{b - a} \int_a^b \left(f(s) - \frac{\phi + \Phi}{2} \cdot s \right) ds \right] du(t) \\ & = \int_a^b \left[f(t) - \frac{1}{b - a} \int_a^b f(s) ds - \left(\frac{\phi + \Phi}{2} t - \frac{1}{b - a} \int_a^b \frac{\phi + \Phi}{2} \cdot s ds \right) \right] du(t) \\ & = D(f; u) - \frac{\phi + \Phi}{2} \int_a^b \left(t - \frac{1}{b - a} \int_a^b s ds \right) du(t) \\ & = D(f; u) - \frac{\phi + \Phi}{2} \int_a^b \left(t - \frac{a + b}{2} \right) du(t). \end{aligned}$$

Integrating by parts in the Riemann–Stieltjes integral we have

$$\int_a^b \left(t - \frac{a + b}{2} \right) du(t) = \frac{u(b) + u(a)}{2} (b - a) - \int_a^b u(t) dt.$$

Then

$$D\left(f - \frac{\phi + \Phi}{2} e; u\right) = D(f; u) - \frac{\phi + \Phi}{2} \left[\frac{u(b) + u(a)}{2} (b - a) - \int_a^b u(t) dt \right].$$

Now, on applying Theorem 2 for the function $f - \frac{\phi + \Phi}{2} e$ which is $\frac{1}{2}(L - l)$ -Lipschitzian, we deduce the desired result (5.1). \square

6. Applications for the Chebyshev functional

If we choose $u(t) := \int_a^t g(\tau) d\tau$, $t \in [a, b]$, where $g : [a, b] \rightarrow \mathbb{R}$ is Lebesgue integrable on $[a, b]$, then we have the equality

$$C(f; g) = \frac{1}{b-a} D(f; u).$$

Also, u is of bounded variation on any subinterval $[a, s]$, $s \in [a, b]$, and if g is continuous on $[a, b]$, then

$$\bigvee_a^s(u) = \int_a^s |g(\tau)| d\tau, \quad s \in [a, b].$$

If f is of bounded variation on $[a, b]$, then on utilising the inequality (3.3) we have

$$\begin{aligned} |C(f; g)| &\leq \frac{1}{(b-a)^2} \left[\int_a^b (2s-a-b) |g(s)| \bigvee_a^s(f) ds \right. \\ &\quad \left. + 2 \int_a^b \left(\int_a^s |g(\tau)| d\tau \right) \bigvee_a^s(f) ds - \int_a^b |g(\tau)| d\tau \cdot \int_a^b \left(\bigvee_a^s(f) \right) ds \right] \\ &\leq \frac{1}{(b-a)^2} \int_a^b (2s-a-b) |g(s)| \bigvee_a^s(f) ds \\ &\quad + \frac{1}{(b-a)^2} \int_a^b \left(\int_a^s |g(\tau)| d\tau \right) \bigvee_a^s(f) ds \\ &\leq \frac{1}{(b-a)^2} \int_a^b (2s-a-b) |g(s)| \bigvee_a^s(f) ds + \frac{1}{b-a} \int_a^b |g(\tau)| d\tau \cdot \bigvee_a^b(f). \end{aligned}$$

Now, if f is monotonic nondecreasing, then by (3.7) we have

$$\begin{aligned} |C(f; g)| &\leq \frac{1}{(b-a)^2} \left[\int_a^b (2s-a-b) f(s) |g(s)| ds \right. \\ &\quad \left. + 2 \int_a^b \left(\int_a^s |g(\tau)| d\tau \right) f(s) ds - \int_a^b f(s) ds \cdot \int_a^b |g(\tau)| d\tau \right]. \end{aligned}$$

The case where f is L -Lipschitzian provides via (3.6) a simpler inequality

$$\begin{aligned} |C(f; g)| &\leq L \left[\frac{1}{2} \int_a^b |g(\tau)| d\tau \right. \\ &\quad \left. - \frac{2}{(b-a)^2} \int_a^b \left(\int_a^s |g(\tau)| d\tau \right) \left(s - \frac{a+b}{2} \right) ds \right] \\ &\leq \frac{1}{2} L \int_a^b |g(s)| ds. \end{aligned}$$

Now, if f is of bounded variation and $|g|$ is bounded above by M , i.e., $|g(t)| \leq M$ for a.e. $t \in [a, b]$, then by (4.4) we have

$$|C(f; g)| \leq \frac{4}{(b-a)^2} M \int_a^b \left(t - \frac{a+b}{2}\right) \bigvee_a^t(f) dt$$

$$\leq \begin{cases} M \bigvee_a^b(f); \\ \frac{2(b-a)^{\frac{1}{q}-1}}{(q+1)^{\frac{1}{q}}} M \left(\int_a^b \left[\bigvee_a^t(f) \right]^p dt \right)^{\frac{1}{p}}, \quad p > 1, \frac{1}{p} + \frac{1}{q} = 1; \\ \frac{2M}{b-a} \int_a^b \left(\bigvee_a^t(f) \right) dt. \end{cases} \quad (6.1)$$

The constant 4 in (6.1) is the best possible.

Finally, if $-\infty < \phi \leq g(t) \leq \Phi$ for a.e. $t \in [a, b]$, then $\left|g(t) - \frac{\phi + \Phi}{2}\right| \leq \frac{1}{2}(\Phi - \phi)$, and since

$$C\left(f; g - \frac{\phi + \Phi}{2}\right) = C(f; g),$$

by (6.1) we deduce the inequalities

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

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

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

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