



**INEQUALITIES FOR THE AREA BALANCE OF FUNCTIONS OF BOUNDED
VARIATION**

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ABSTRACT. We introduce the *area balance* function associated to a Lebesgue integrable function $f : [a, b] \rightarrow \mathbb{C}$ by

$$AB_f(a, b, \cdot) : [a, b] \rightarrow \mathbb{C}, AB_f(a, b, x) := \frac{1}{2} \left[\int_x^b f(t) dt - \int_a^x f(t) dt \right].$$

Several sharp bounds for functions of bounded variation are provided. Applications for Lipschitzian and convex functions are also given.

Key words and phrases: Functions of bounded variation, Lipschitzian functions, Convex functions, Integral inequalities.

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1. INTRODUCTION

For a *Lebesgue integrable* function $f : [a, b] \rightarrow \mathbb{C}$ and a number $x \in (a, b)$ we can naturally ask how far the integral $\int_x^b f(t) dt$ is from the integral $\int_a^x f(t) dt$. If f is nonnegative and continuous on $[a, b]$, then the above question has the geometrical interpretation of comparing the area under the curve generated by f at the right of the point x with the area at the left of x . The point x will be called a *median point*, if

$$\int_x^b f(t) dt = \int_a^x f(t) dt.$$

Due to the above geometrical interpretation, we can introduce the *area balance* function associated to a Lebesgue integrable function $f : [a, b] \rightarrow \mathbb{C}$ defined as

$$AB_f(a, b, \cdot) : [a, b] \rightarrow \mathbb{C}, AB_f(a, b, x) := \frac{1}{2} \left[\int_x^b f(t) dt - \int_a^x f(t) dt \right].$$

Utilising the *cumulative function* notation $F : [a, b] \rightarrow \mathbb{C}$ given by

$$F(x) := \int_a^x f(t) dt$$

then we observe that

$$AB_f(a, b, x) = \frac{1}{2} F(b) - F(x), \quad x \in [a, b].$$

If f is a *probability density*, i.e. f is nonnegative and $\int_a^b f(t) dt = 1$, then

$$AB_f(a, b, x) = \frac{1}{2} - F(x), \quad x \in [a, b].$$

In this paper we obtain some inequalities concerning the area balance for functions of bounded variation and Lipschitzian functions. Applications for differentiable functions and convex functions are provided. Bounds for the *Jensen difference*

$$\frac{f(a) + f(b)}{2} - f\left(\frac{a+b}{2}\right)$$

with sharp constants are also established.

Jensen difference is closely related to the Hermite-Hadamard type inequalities where various bounds for the quantities

$$\frac{f(a) + f(b)}{2} - \frac{1}{b-a} \int_a^b f(t) dt$$

and

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

are provided, see [1]-[6] and [8]-[18].

2. PRELIMINARY RESULTS

The following representation result holds:

Theorem 2.1. Let $f : [a, b] \rightarrow \mathbb{C}$ be a function of bounded variation on $[a, b]$. Then we have the representation

$$(2.1) \quad AB_f(a, b, x) = \left(\frac{a+b}{2} - x \right) f(x) + \frac{1}{2} \left[\int_a^x (t-a) df(t) + \int_x^b (b-t) df(t) \right]$$

and

$$(2.2) \quad AB_f(a, b, x) = \frac{bf(b) + af(a)}{2} - \frac{f(b) + f(a)}{2}x - \frac{1}{2} \int_a^b |t-x| df(t)$$

for any $x \in [a, b]$, where the integrals in the right hand side are taken in the Riemann-Stieltjes sense.

Proof. We observe that since f is of bounded variation, then the Riemann-Stieltjes integrals involved in (2.1) and (2.2) exist.

Utilising the integration by parts formula for the Riemann-Stieltjes integral, we have

$$(2.3) \quad \begin{aligned} & \int_a^x (t-a) df(t) + \int_x^b (b-t) df(t) \\ &= (t-a)f(t)|_a^x - \int_a^x f(t) dt + (b-t)f(t)|_x^b + \int_x^b f(t) dt \\ &= (x-a)f(x) - \int_a^x f(t) dt - (b-x)f(x) + \int_x^b f(t) dt \\ &= (2x-a-b)f(x) + 2AB_f(a, b, x) \end{aligned}$$

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

Dividing (2.3) by 2 and rearranging the equation, we deduce (2.1).

Integrating by parts, we also have

$$(2.4) \quad \begin{aligned} \int_a^b |t-x| df(t) &= \int_a^x (x-t) df(t) + \int_x^b (t-x) df(t) \\ &= (x-t)f(t)|_a^x + \int_a^x f(t) dt + (t-x)f(t)|_x^b - \int_x^b f(t) dt \\ &= -(x-a)f(a) + (b-x)f(b) - 2AB_f(a, b, x) \\ &= bf(b) + af(a) - [f(b) + f(a)]x - 2AB_f(a, b, x) \end{aligned}$$

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

Dividing (2.4) by 2 and rearranging the equation, we deduce (2.2). ■

Corollary 2.2. Let $f : [a, b] \rightarrow \mathbb{R}$ be a monotonic nondecreasing function on $[a, b]$. Then

$$(2.5) \quad \begin{aligned} \frac{bf(b) + af(a)}{2} - \frac{f(b) + f(a)}{2}x &\geq AB_f(a, b, x) \\ &\geq \left(\frac{a+b}{2} - x \right) f(x) \end{aligned}$$

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

In particular,

$$(2.6) \quad \frac{1}{4} (b-a) [f(b) - f(a)] \geq AB_f \left(a, b, \frac{a+b}{2} \right) \geq 0.$$

The constant $\frac{1}{4}$ is a best possible constant in the sense that it cannot be replaced by a smaller quantity.

Proof. The inequalities (2.5) follow from the representations (2.1) and (2.2) by taking into account that f is monotonic nondecreasing.

The inequality (2.6) follows by (2.5) for $x = \frac{a+b}{2}$.

Consider the function $f : [a, b] \rightarrow \mathbb{R}$ given by

$$f(t) := \begin{cases} 0 & \text{if } x \in [a, \frac{a+b}{2}) \\ 1 & \text{if } x \in [\frac{a+b}{2}, b]. \end{cases}$$

This function is monotonic nondecreasing on $[a, b]$,

$$\frac{1}{4} (b-a) [f(b) - f(a)] = \frac{1}{4} (b-a)$$

and

$$\begin{aligned} AB_f \left(a, b, \frac{a+b}{2} \right) &= \frac{1}{2} \left[\int_{\frac{a+b}{2}}^b f(t) dt - \int_a^{\frac{a+b}{2}} f(t) dt \right] \\ &= \frac{1}{2} \left[\left(b - \frac{a+b}{2} \right) - 0 \right] = \frac{1}{4} (b-a), \end{aligned}$$

which shows that the equality case is realized in the first inequality in (2.6). That proves the sharpness of the constant $\frac{1}{4}$. ■

Remark 2.1. If $f : [a, b] \rightarrow \mathbb{R}$ is monotonic nondecreasing and nonnegative (nonpositive) on $[a, b]$ then $AB_f(a, b, x) \geq 0$ for $x \in [a, \frac{a+b}{2}]$ ($[\frac{a+b}{2}, b]$).

If $f : [a, b] \rightarrow \mathbb{R}$ is monotonic nondecreasing, $f(b) \neq -f(a)$ and

$$(2.7) \quad \frac{bf(b) + af(a)}{f(b) + f(a)} \in [a, b]$$

then

$$(2.8) \quad AB_f \left(a, b, \frac{bf(b) + af(a)}{f(b) + f(a)} \right) \leq 0.$$

If $f : [a, b] \rightarrow \mathbb{R}$ is monotonic nondecreasing and $f(a) > 0$, then (2.7) holds and the inequality (2.8) is valid.

3. BOUNDS FOR FUNCTIONS OF BOUNDED VARIATION

For a function of bounded variation $v : [a, b] \rightarrow \mathbb{C}$ we define the *Cumulative Variation Function* (CVF) $V : [a, b] \rightarrow [0, \infty)$ by

$$V(t) := \bigvee_a^t(v),$$

the total variation of v on the interval $[a, t]$ with $t \in [a, b]$.

It is known that the CVF is monotonic nondecreasing on $[a, b]$ and is continuous in a point $c \in [a, b]$ if and only if the generating function v is continuous in that point. If v is Lipschitzian with the constant $L > 0$, i.e.

$$|v(t) - v(s)| \leq L |t - s| \text{ for any } t, s \in [a, b]$$

then V is also Lipschitzian with the same constant.

The following lemma is of interest in itself as well, see [7] for a simple proof and related results.

Lemma 3.1. *Let $f, u : [a, b] \rightarrow \mathbb{C}$. If f is continuous on $[a, b]$ and u is of bounded variation on $[a, b]$, then*

$$(3.1) \quad \left| \int_a^b f(t) du(t) \right| \leq \int_a^b |f(t)| d \left(\bigvee_a^t(u) \right) \leq \max_{t \in [a, b]} |f(t)| \bigvee_a^b(u).$$

We can state the first results as follows:

Theorem 3.2. *Let $f : [a, b] \rightarrow \mathbb{C}$ be a function of bounded variation on $[a, b]$. Then*

$$(3.2) \quad \begin{aligned} & \left| AB_f(a, b, x) - \left(\frac{a+b}{2} - x \right) f(x) \right| \\ & \leq AB_{V_a(f)}(a, b, x) - \left(\frac{a+b}{2} - x \right) \bigvee_a^x(f) \\ & = \frac{1}{2} \left[\int_a^x \left(\bigvee_t^x(f) \right) dt + \int_x^b \left(\bigvee_x^t(f) \right) dt \right] \\ & \leq \frac{1}{2} \left[(x-a) \bigvee_a^x(f) + (b-x) \bigvee_x^b(f) \right] \\ & \leq \frac{1}{2} \times \begin{cases} \left[\frac{1}{2}(b-a) + \left| x - \frac{a+b}{2} \right| \right] V_a^b(f), \\ \left[\frac{1}{2} V_a^b(f) + \frac{1}{2} \left| V_a^x(f) - V_x^b(f) \right| \right] (b-a), \end{cases} \end{aligned}$$

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

Proof. From the equality (2.1) and by Lemma 3.1 we have

$$(3.3) \quad \begin{aligned} & \left| AB_f(a, b, x) - \left(\frac{a+b}{2} - x \right) f(x) \right| \\ & \leq \frac{1}{2} \left| \int_a^x (t-a) df(t) + \int_x^b (b-t) df(t) \right| \\ & \leq \frac{1}{2} \left[\left| \int_a^x (t-a) df(t) \right| + \left| \int_x^b (b-t) df(t) \right| \right] \\ & \leq \frac{1}{2} \left[\int_a^x (t-a) d \left(\bigvee_a^t(f) \right) + \int_x^b (b-t) d \left(\bigvee_x^t(f) \right) \right] \end{aligned}$$

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

Since for $t \geq x$ we have $\bigvee_x^t(f) = \bigvee_a^t(f) - \bigvee_a^x(f)$, then

$$\int_x^b (b-t) d \left(\bigvee_x^t(f) \right) = \int_x^b (b-t) d \left(\bigvee_a^t(f) \right)$$

and by (3.3) we have

$$(3.4) \quad \left| AB_f(a, b, x) - \left(\frac{a+b}{2} - x \right) f(x) \right| \\ \leq \frac{1}{2} \left[\int_a^x (t-a) d \left(\bigvee_a^t(f) \right) + \int_x^b (b-t) d \left(\bigvee_a^t(f) \right) \right]$$

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

Now, on utilizing the representation (2.1) for the CVF $\bigvee_a^x(f)$ we have

$$(3.5) \quad \frac{1}{2} \left[\int_a^x (t-a) d \left(\bigvee_a^t(f) \right) + \int_x^b (b-t) d \left(\bigvee_a^t(f) \right) \right] \\ = AB_{\bigvee_a^x(f)}(a, b, x) - \left(\frac{a+b}{2} - x \right) \bigvee_a^x(f)$$

for any $x \in [a, b]$, we deduce from (3.4) the first inequality in (3.2).

Utilising the integration by parts formula for the Riemann-Stieltjes integral, we have

$$(3.6) \quad \int_a^x (t-a) d \left(\bigvee_a^t(f) \right) = (t-a) \bigvee_a^t(f) \Big|_a^x - \int_a^x \left(\bigvee_a^t(f) \right) dt \\ = (x-a) \bigvee_a^x(f) - \int_a^x \left(\bigvee_a^t(f) \right) dt \\ = \int_a^x \left(\bigvee_a^x(f) - \bigvee_a^t(f) \right) dt = \int_a^x \left(\bigvee_t^x(f) \right) dt$$

and

$$(3.7) \quad \int_x^b (b-t) d \left(\bigvee_x^t(f) \right) = (b-t) \bigvee_x^t(f) \Big|_x^b + \int_x^b \left(\bigvee_x^t(f) \right) dt \\ = \int_x^b \left(\bigvee_x^t(f) \right) dt$$

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

Then

$$\frac{1}{2} \left[\int_a^x (t-a) d \left(\bigvee_a^t(f) \right) + \int_x^b (b-t) d \left(\bigvee_x^t(f) \right) \right] \\ = \frac{1}{2} \left[\int_a^x \left(\bigvee_t^x(f) \right) dt + \int_x^b \left(\bigvee_x^t(f) \right) dt \right],$$

which proves the equality in (3.2).

Since $\bigvee_t^x(f) \leq \bigvee_a^x(f)$ for $t \in [a, x]$ and $\bigvee_x^t(f) \leq \bigvee_x^b(f)$ for $t \in [x, b]$, then

$$\int_a^x \left(\bigvee_t^x(f) \right) dt + \int_x^b \left(\bigvee_x^t(f) \right) dt \leq (x-a) \bigvee_a^x(f) + (b-x) \bigvee_x^b(f)$$

for any $x \in [a, b]$, which proves the second inequality in (3.2).

The last part is obvious by the max properties and the fact that for $c, d \in \mathbb{R}$ we have

$$\max \{c, d\} = \frac{c + d + |c - d|}{2}.$$

The details are omitted. ■

Corollary 3.3. *With the assumptions of Theorem 3.2 we have the inequality*

$$\begin{aligned} (3.8) \quad \left| AB_f \left(a, b, \frac{a+b}{2} \right) \right| &\leq AB_{V_a(f)} \left(a, b, \frac{a+b}{2} \right) \\ &= \frac{1}{2} \left[\int_a^{\frac{a+b}{2}} \left(\bigvee_t (f) \right) dt + \int_{\frac{a+b}{2}}^b \left(\bigvee_{\frac{a+b}{2}}^t (f) \right) dt \right] \\ &\leq \frac{1}{4} (b-a) \bigvee_a^b (f). \end{aligned}$$

The constants $\frac{1}{2}$ and $\frac{1}{4}$ are best possible in (3.8).

Proof. Consider the function $f : [a, b] \rightarrow \mathbb{R}$ given by

$$f(t) := \begin{cases} 0 & \text{if } x \in [a, \frac{a+b}{2}) \\ 1 & \text{if } x \in [\frac{a+b}{2}, b]. \end{cases}$$

This function is of bounded variation on $[a, b]$, $V_a^b(f) = 1$,

$$\bigvee_t^{\frac{a+b}{2}} (f) = 1 \text{ for any } t \in \left[a, \frac{a+b}{2} \right),$$

$$\bigvee_{\frac{a+b}{2}}^t (f) = 0 \text{ for any } t \in \left[\frac{a+b}{2}, b \right],$$

$$\begin{aligned} AB_f \left(a, b, \frac{a+b}{2} \right) &= \frac{1}{2} \left[\int_{\frac{a+b}{2}}^b f(t) dt - \int_a^{\frac{a+b}{2}} f(t) dt \right] \\ &= \frac{1}{2} \left[\left(b - \frac{a+b}{2} \right) - 0 \right] = \frac{1}{4} (b-a), \end{aligned}$$

and

$$\int_a^{\frac{a+b}{2}} \left(\bigvee_t^{\frac{a+b}{2}} (f) \right) dt + \int_{\frac{a+b}{2}}^b \left(\bigvee_{\frac{a+b}{2}}^t (f) \right) dt = \frac{1}{2} (b-a).$$

Replacing this function in the inequality (3.8) we obtain in all terms the same quantity $\frac{1}{4} (b-a)$. ■

Theorem 3.4. Let $f : [a, b] \rightarrow \mathbb{C}$ be a function of bounded variation on $[a, b]$. Then

$$\begin{aligned}
 (3.9) \quad & \left| \frac{bf(b) + af(a)}{2} - \frac{f(b) + f(a)}{2}x - AB_f(a, b, x) \right| \\
 & \leq \frac{1}{2} (b-x) \bigvee_a^b(f) - AB_{\bigvee_a^b(f)}(a, b, x) \\
 & = \frac{1}{2} \left[\int_a^x \left(\bigvee_a^t(f) \right) dt + \int_x^b \left(\bigvee_t^b(f) \right) dt \right] \\
 & \leq \frac{1}{2} \left[(x-a) \bigvee_a^x(f) + (b-x) \bigvee_x^b(f) \right] \\
 & \leq \frac{1}{2} \times \begin{cases} \left[\frac{1}{2}(b-a) + \left| x - \frac{a+b}{2} \right| \right] \bigvee_a^b(f), \\ \left[\frac{1}{2} \bigvee_a^b(f) + \frac{1}{2} \left| \bigvee_a^x(f) - \bigvee_x^b(f) \right| \right] (b-a), \end{cases}
 \end{aligned}$$

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

Proof. Taking the modulus in the equality (2.2) and utilizing Lemma 3.1 we have

$$\begin{aligned}
 (3.10) \quad & \left| \frac{bf(b) + af(a)}{2} - \frac{f(b) + f(a)}{2}x - AB_f(a, b, x) \right| \\
 & = \frac{1}{2} \left| \int_a^b |t-x| df(t) \right| \leq \frac{1}{2} \int_a^b |t-x| d \left(\bigvee_a^t(f) \right) \\
 & = \frac{1}{2} \left[\int_a^x (x-t) d \left(\bigvee_a^t(f) \right) + \int_x^b (t-x) d \left(\bigvee_a^t(f) \right) \right]
 \end{aligned}$$

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

Utilising the identity (2.2) for the CVF $\bigvee_a^b(f)$ we also have

$$\int_a^b |t-x| d \left(\bigvee_a^t(f) \right) = \frac{1}{2} (b-x) (f) - AB_{\bigvee_a^b(f)}(a, b, x) \geq 0$$

and the first inequality in (3.9) is proved.

Integrating by parts in the Riemann-Stieltjes integral we have

$$\begin{aligned}
 (3.11) \quad & \int_a^x (x-t) d \left(\bigvee_a^t(f) \right) = (x-t) \left(\bigvee_a^t(f) \right) \Big|_a^x + \int_a^x \left(\bigvee_a^t(f) \right) dt \\
 & = \int_a^x \left(\bigvee_a^t(f) \right) dt
 \end{aligned}$$

and

$$\begin{aligned}
 (3.12) \quad \int_x^b (t-x) d\left(\bigvee_a^t(f)\right) &= (t-x) \left(\bigvee_a^t(f)\right) \Big|_x^b - \int_x^b \left(\bigvee_a^t(f)\right) dt \\
 &= (b-x) \left(\bigvee_a^b(f)\right) - \int_x^b \left(\bigvee_a^t(f)\right) dt \\
 &= \int_x^b \left(\bigvee_a^b(f) - \bigvee_a^t(f)\right) dt = \int_x^b \left(\bigvee_t^b(f)\right) dt
 \end{aligned}$$

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

Making use of (3.11) and (3.12) we get the equality case in (3.9).

Since \bigvee_a^{\cdot} is monotonic nondecreasing on $[a, b]$ while \bigvee^b_{\cdot} is nonincreasing in the same interval, we have

$$\int_a^x \left(\bigvee_a^t(f)\right) dt \leq (x-a) \bigvee_a^x(f) \quad \text{and} \quad \int_x^b \left(\bigvee_t^b(f)\right) dt \leq (b-x) \bigvee_x^b(f),$$

for any $x \in [a, b]$, which gives the second inequality in (3.9).

Using the properties of the maximum, we have

$$\begin{aligned}
 &(x-a) \bigvee_a^x(f) + (b-x) \bigvee_x^b(f) \\
 &\leq \begin{cases} \max\{x-a, b-x\} \bigvee_a^b(f) \\ \max\{\bigvee_a^x(f), \bigvee_x^b(f)\} (b-a) \end{cases} \\
 &= \begin{cases} \left[\frac{1}{2}(b-a) + \left|x - \frac{a+b}{2}\right|\right] \bigvee_a^b(f) \\ \left[\frac{1}{2} \bigvee_a^b(f) + \frac{1}{2} \left|\bigvee_a^x(f) - \bigvee_x^b(f)\right|\right] (b-a) \end{cases}
 \end{aligned}$$

for any $x \in [a, b]$, and the proof is complete. ■

Corollary 3.5. *With the assumptions of Theorem 3.4 we have*

$$\begin{aligned}
 (3.13) \quad &\left| \frac{1}{4}(b-a)[f(b) - f(a)] - AB_f\left(a, b, \frac{a+b}{2}\right) \right| \\
 &\leq \frac{1}{4}(b-a) \bigvee_a^b(f) - AB_{\bigvee_a^{\cdot}(f)}\left(a, b, \frac{a+b}{2}\right) \\
 &= \frac{1}{2} \left[\int_a^{\frac{a+b}{2}} \left(\bigvee_a^t(f)\right) dt + \int_{\frac{a+b}{2}}^b \left(\bigvee_t^b(f)\right) dt \right] \\
 &\leq \frac{1}{4}(b-a) \bigvee_a^b(f).
 \end{aligned}$$

The constants $\frac{1}{2}$ and $\frac{1}{4}$ are best possible in (3.13).

Proof. Consider the function $f : [a, b] \rightarrow \mathbb{R}$ given by

$$f(t) := \begin{cases} 0 & \text{if } x = a \\ 1 & \text{if } x \in \left(\frac{a+b}{2}, b\right]. \end{cases}$$

This function is of bounded variation on $[a, b]$, $\bigvee_a^b(f) = 1$,

$$\bigvee_a^t(f) = 1 \text{ for any } t \in \left[a, \frac{a+b}{2}\right),$$

$$\bigvee_t^b(f) = 0 \text{ for any } t \in \left[\frac{a+b}{2}, b\right],$$

$$\begin{aligned} AB_f\left(a, b, \frac{a+b}{2}\right) &= \frac{1}{2} \left[\int_{\frac{a+b}{2}}^b f(t) dt - \int_a^{\frac{a+b}{2}} f(t) dt \right] \\ &= \frac{1}{2} \left[\left(b - \frac{a+b}{2}\right) - \left(\frac{a+b}{2} - a\right) \right] = 0, \end{aligned}$$

and

$$\left[\int_a^{\frac{a+b}{2}} \left(\bigvee_a^t(f)\right) dt + \int_{\frac{a+b}{2}}^b \left(\bigvee_t^b(f)\right) dt \right] = \frac{1}{2}(b-a).$$

Replacing this function in the inequality (3.13) we obtain in all terms the same quantity $\frac{1}{4}(b-a)$. ■

4. BOUNDS FOR LIPSCHITZIAN FUNCTIONS

If v is Lipschitzian with the constant $L > 0$, i.e.

$$|v(t) - v(s)| \leq L|t - s| \text{ for any } t, s \in [a, b]$$

then, it is well known that for any Riemann integrable function $g : [a, b] \rightarrow \mathbb{C}$ the Riemann-Stieltjes integral $\int_a^b g(t) dv(t)$ exists and

$$(4.1) \quad \left| \int_a^b g(t) dv(t) \right| \leq L \int_a^b |g(t)| dt.$$

Theorem 4.1. *If $f : [a, b] \rightarrow \mathbb{C}$ is Lipschitzian with the constant $L > 0$ on $[a, b]$, then*

$$(4.2) \quad \begin{aligned} &\left| AB_f(a, b, x) - \left(\frac{a+b}{2} - x\right) f(x) \right| \\ &\leq \frac{1}{2}L \left[\frac{1}{4}(b-a)^2 + \left(x - \frac{a+b}{2}\right)^2 \right] \end{aligned}$$

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

In particular, we have

$$(4.3) \quad \left| AB_f\left(a, b, \frac{a+b}{2}\right) \right| \leq \frac{1}{8}L(b-a)^2.$$

The constant $\frac{1}{8}$ is best possible in (4.3).

Proof. Taking the modulus in the equality (2.1) and utilizing the property (4.1) we have

$$\begin{aligned}
 (4.4) \quad & \left| AB_f(a, b, x) - \left(\frac{a+b}{2} - x \right) f(x) \right| \\
 & \leq \frac{1}{2} \left| \int_a^x (t-a) df(t) + \int_x^b (b-t) df(t) \right| \\
 & \leq \frac{1}{2} \left[\left| \int_a^x (t-a) df(t) \right| + \left| \int_x^b (b-t) df(t) \right| \right] \\
 & \leq \frac{1}{2} L \left[\int_a^x (t-a) dt + \int_x^b (b-t) dt \right] \\
 & = \frac{1}{4} L [(x-a)^2 + (b-x)^2]
 \end{aligned}$$

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

Since

$$\frac{1}{2} [(x-a)^2 + (b-x)^2] = \frac{1}{4} (b-a)^2 + \left(x - \frac{a+b}{2} \right)^2$$

for any $x \in [a, b]$, then by (4.4) we deduce the desired inequality (4.2).

Consider the function $f : [a, b] \rightarrow \mathbb{R}$, $f(t) = t$. The function f is Lipschitzian with the constant $L = 1$ and

$$\begin{aligned}
 AB_f\left(a, b, \frac{a+b}{2}\right) &= \frac{1}{2} \left[\int_{\frac{a+b}{2}}^b t dt - \int_a^{\frac{a+b}{2}} t dt \right] \\
 &= \frac{1}{2} \left[\frac{b^2 - \left(\frac{a+b}{2}\right)^2}{2} - \frac{\left(\frac{a+b}{2}\right)^2 - a^2}{2} \right] \\
 &= \frac{1}{4} \left[b^2 + a^2 - 2 \left(\frac{a+b}{2}\right)^2 \right] \\
 &= \frac{1}{8} (b-a)^2.
 \end{aligned}$$

If we replace this function in (4.3), then we obtain in both sides the same quantity $\frac{1}{8} (b-a)^2$. ■

The following result also holds:

Theorem 4.2. *If $f : [a, b] \rightarrow \mathbb{C}$ is Lipschitzian with the constant $L > 0$ on $[a, b]$, then*

$$\begin{aligned}
 (4.5) \quad & \left| \frac{bf(b) + af(a)}{2} - \frac{f(b) + f(a)}{2} x - AB_f(a, b, x) \right| \\
 & \leq \frac{1}{2} L \left[\frac{1}{4} (b-a)^2 + \left(x - \frac{a+b}{2} \right)^2 \right]
 \end{aligned}$$

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

In particular, we have

$$(4.6) \quad \left| \frac{1}{4} (b-a) [f(b) - f(a)] - AB_f\left(a, b, \frac{a+b}{2}\right) \right| \leq \frac{1}{8} L (b-a)^2.$$

The constant $\frac{1}{8}$ is best possible in (4.6).

Proof. Taking the modulus in the equality (2.2) and utilizing the property (4.1) we have

$$\begin{aligned}
 & \left| \frac{bf(b) + af(a)}{2} - \frac{f(b) + f(a)}{2}x - AB_f(a, b, x) \right| \\
 &= \frac{1}{2} \left| \int_a^b |t - x| df(t) \right| \leq \frac{1}{2}L \int_a^b |t - x| dt \\
 &= \frac{1}{2}L \left[\int_a^x (x - t) dt + \int_x^b (t - x) dt \right] \\
 &= \frac{1}{4}L [(x - a)^2 + (b - x)^2] \\
 &= \frac{1}{2}L \left[\frac{1}{4}(b - a)^2 + \left(x - \frac{a + b}{2}\right)^2 \right]
 \end{aligned}$$

for any $x \in [a, b]$ and the inequality (4.5) is proved.

Consider the function $f : [a, b] \rightarrow \mathbb{R}$, $f(t) = t$. The function f is Lipschitzian with the constant $L = 1$ and, utilizing the calculation in Theorem 4.1 we have

$$\begin{aligned}
 & \frac{1}{4}(b - a)[f(b) - f(a)] - AB_f\left(a, b, \frac{a + b}{2}\right) \\
 &= \frac{1}{4}(b - a)^2 - \frac{1}{8}(b - a)^2 = \frac{1}{8}(b - a)^2.
 \end{aligned}$$

Replacing this function (4.6) we get in both sides the same quantity $\frac{1}{8}(b - a)^2$. ■

5. APPLICATIONS FOR DIFFERENTIABLE FUNCTIONS

The following approximation for differentiable functions can be stated:

Proposition 5.1. *Let $g : [a, b] \rightarrow \mathbb{C}$ be a differentiable function and such that the derivative g' is of locally bounded variation on (a, b) . Then we have the representation*

$$\begin{aligned}
 (5.1) \quad g(x) &= \frac{g(a) + g(b)}{2} + \left(x - \frac{a + b}{2}\right) g'(x) \\
 &\quad - \frac{1}{2} \left[\int_a^x (t - a) dg'(t) + \int_x^b (b - t) dg'(t) \right]
 \end{aligned}$$

and the bound

$$\begin{aligned}
 (5.2) \quad & \left| g(x) - \frac{g(a) + g(b)}{2} - \left(x - \frac{a+b}{2}\right) g'(x) \right| \\
 & \leq AB_{V_a(g')} (a, b, x) - \left(\frac{a+b}{2} - x\right) \bigvee_a^x (g') \\
 & = \frac{1}{2} \left[\int_a^x \left(\bigvee_t^x (g')\right) dt + \int_x^b \left(\bigvee_x^t (g')\right) dt \right] \\
 & \leq \frac{1}{2} \left[(x-a) \bigvee_a^x (g') + (b-x) \bigvee_x^b (g') \right] \\
 & \leq \frac{1}{2} \times \begin{cases} \left[\frac{1}{2}(b-a) + \left|x - \frac{a+b}{2}\right| \right] V_a^b (g'), \\ \left[\frac{1}{2} V_a^b (g') + \frac{1}{2} \left| V_a^x (g') - V_x^b (g') \right| \right] (b-a). \end{cases}
 \end{aligned}$$

If g' is Lipschitzian with the constant $K > 0$ on (a, b) , then we also have

$$\begin{aligned}
 (5.3) \quad & \left| g(x) - \frac{g(a) + g(b)}{2} - \left(x - \frac{a+b}{2}\right) g'(x) \right| \\
 & \leq \frac{1}{2} K \left[\frac{1}{4} (b-a)^2 + \left(x - \frac{a+b}{2}\right)^2 \right].
 \end{aligned}$$

Proof. Since $AB_f(a, b, x) = \frac{1}{2}F(b) - F(x)$, where $F(x) := \int_a^x f(t) dt$, then by (2.1) we have

$$\begin{aligned}
 (5.4) \quad & F(x) = \frac{1}{2}F(b) - \left(\frac{a+b}{2} - x\right) f(x) \\
 & \quad - \frac{1}{2} \left[\int_a^x (t-a) df(t) + \int_x^b (b-t) df(t) \right]
 \end{aligned}$$

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

If we choose in (5.4) $f = g'$ and perform the required calculations, we get the representation (5.1).

The inequality (5.2) follows from (3.2) while (5.3) follows from (4.2). ■

Remark 5.1. If g is a differentiable function and such that the derivative g' is of locally bounded variation on (a, b) , then by the inequality (5.2) we have

$$\begin{aligned}
 (5.5) \quad & \left| \frac{g(a) + g(b)}{2} - g\left(\frac{a+b}{2}\right) \right| \\
 & \leq AB_{V_a(g')} \left(a, b, \frac{a+b}{2}\right) \\
 & = \frac{1}{2} \left[\int_a^{\frac{a+b}{2}} \left(\bigvee_t^{\frac{a+b}{2}} (g')\right) dt + \int_{\frac{a+b}{2}}^b \left(\bigvee_{\frac{a+b}{2}}^t (g')\right) dt \right] \\
 & \leq \frac{1}{4} (b-a) \bigvee_a^b (g').
 \end{aligned}$$

The constant $\frac{1}{2}$ is best possible in the first inequality (5.5).

Indeed, if we consider the function $g : [a, b] \rightarrow \mathbb{R}$, $g(t) = t^2$ then $g'(t) = 2t$ and

$$\left| \frac{g(a) + g(b)}{2} - g\left(\frac{a+b}{2}\right) \right| = \frac{(b-a)^2}{4},$$

$$\bigvee_{\frac{a+b}{2}}^{a+b} (g') = 2 \left(\frac{a+b}{2} - t \right), \quad \bigvee_{\frac{a+b}{2}}^t (g') = 2 \left(t - \frac{a+b}{2} \right)$$

while

$$\begin{aligned} & \int_a^{\frac{a+b}{2}} \left(\bigvee_t^{\frac{a+b}{2}} (g') \right) dt + \int_{\frac{a+b}{2}}^b \left(\bigvee_{\frac{a+b}{2}}^t (g') \right) dt \\ &= 2 \int_a^{\frac{a+b}{2}} \left(\frac{a+b}{2} - t \right) dt + 2 \int_{\frac{a+b}{2}}^b \left(t - \frac{a+b}{2} \right) dt \\ &= \frac{(b-a)^2}{4} + \frac{(b-a)^2}{4} = \frac{(b-a)^2}{2}. \end{aligned}$$

Replacing these values in the first inequality in (5.5) we get in both sides the same quantity $\frac{(b-a)^2}{4}$.

Remark 5.2. If g' is Lipschitzian with the constant $K > 0$ on (a, b) , then we also have

$$(5.6) \quad \left| \frac{g(a) + g(b)}{2} - g\left(\frac{a+b}{2}\right) \right| \leq \frac{1}{8} K (b-a)^2.$$

The constant $\frac{1}{8}$ is best possible in (5.6).

Indeed, if we take $g : [a, b] \rightarrow \mathbb{R}$, $g(t) = t^2$, then $g'(t) = 2t$ which is Lipschitzian with the constant $K = 2$. Moreover,

$$\left| \frac{g(a) + g(b)}{2} - g\left(\frac{a+b}{2}\right) \right| = \frac{(b-a)^2}{4}$$

and replacing in (5.6) we get in both sides the same quantity $\frac{(b-a)^2}{4}$.

Proposition 5.2. Let $g : [a, b] \rightarrow \mathbb{C}$ be a differentiable function and such that the derivative g' is of locally bounded variation on (a, b) . Then we have the representation

$$(5.7) \quad \begin{aligned} g(x) &= \frac{g(a) + g(b)}{2} - \frac{bg'(b) + ag'(a)}{2} + \frac{g'(b) + g'(a)}{2}x \\ &\quad + \frac{1}{2} \int_a^b |t-x| dg'(t) \end{aligned}$$

and the bound

$$\begin{aligned}
 (5.8) \quad & \left| g(x) - \frac{g(a) + g(b)}{2} + \frac{bg'(b) + ag'(a)}{2} - \frac{g'(b) + g'(a)}{2}x \right| \\
 & \leq \frac{1}{2} (b-x) \bigvee_a^b (g') - AB_{V_a(g')} (a, b, x) \\
 & = \frac{1}{2} \left[\int_a^x \left(\bigvee_a^t (g') \right) dt + \int_x^b \left(\bigvee_t^b (g') \right) dt \right] \\
 & \leq \frac{1}{2} \left[(x-a) \bigvee_a^x (g') + (b-x) \bigvee_x^b (g') \right] \\
 & \leq \frac{1}{2} \times \begin{cases} \left[\frac{1}{2} (b-a) + \left| x - \frac{a+b}{2} \right| \right] V_a^b (g'), \\ \left[\frac{1}{2} V_a^b (g') + \frac{1}{2} \left| V_a^x (g') - V_x^b (g') \right| \right] (b-a). \end{cases}
 \end{aligned}$$

If g' is Lipschitzian with the constant $K > 0$ on (a, b) , then we also have

$$\begin{aligned}
 (5.9) \quad & \left| g(x) - \frac{g(a) + g(b)}{2} + \frac{bg'(b) + ag'(a)}{2} - \frac{g'(b) + g'(a)}{2}x \right| \\
 & \leq \frac{1}{2} K \left[\frac{1}{4} (b-a)^2 + \left(x - \frac{a+b}{2} \right)^2 \right]
 \end{aligned}$$

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

Proof. By the equality (2.2) we have

$$\begin{aligned}
 (5.10) \quad & F(x) = \frac{1}{2} F(b) - \frac{bf(b) + af(a)}{2} + \frac{f(b) + f(a)}{2}x \\
 & \quad + \frac{1}{2} \int_a^b |t-x| f'(t) dt
 \end{aligned}$$

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

If we choose in (5.10) $f = g'$ and perform the required calculations, we get the representation (5.7).

The rest follows from (3.9) and (4.5). ■

Remark 5.3. If g is a differentiable function and such that the derivative g' is of locally bounded variation on (a, b) , then by the inequality (5.8) we have

$$\begin{aligned}
 (5.11) \quad & \left| \frac{1}{4} (b-a) [g'(b) - g'(a)] - \frac{g(a) + g(b)}{2} + g\left(\frac{a+b}{2}\right) \right| \\
 & \leq \frac{1}{4} (b-a) \bigvee_a^b (g') - AB_{V_a(g')} \left(a, b, \frac{a+b}{2} \right) \\
 & = \frac{1}{2} \left[\int_a^{\frac{a+b}{2}} \left(\bigvee_a^t (g') \right) dt + \int_{\frac{a+b}{2}}^b \left(\bigvee_t^b (g') \right) dt \right] \\
 & \leq \frac{1}{4} (b-a) \bigvee_a^b (g').
 \end{aligned}$$

The constant $\frac{1}{2}$ is best possible in the first inequality in (5.11).

Indeed, if we consider the function $g : [a, b] \rightarrow \mathbb{R}$, $g(t) = t^2$ we have

$$\begin{aligned} & \left| \frac{1}{4} (b-a) [g'(b) - g'(a)] - \frac{g(a) + g(b)}{2} + g\left(\frac{a+b}{2}\right) \right| \\ &= \frac{1}{4} (b-a)^2 \end{aligned}$$

and

$$\begin{aligned} & \int_a^{\frac{a+b}{2}} \left(\bigvee_a (g') \right) dt + \int_{\frac{a+b}{2}}^b \left(\bigvee_t (g') \right) dt \\ &= 2 \int_a^{\frac{a+b}{2}} (t-a) dt + 2 \int_{\frac{a+b}{2}}^b (b-t) dt \\ &= \frac{1}{4} (b-a)^2 + \frac{1}{4} (b-a)^2 = \frac{1}{2} (b-a)^2, \end{aligned}$$

which gives in the both sides of the first inequality in (5.11) the same quantity $\frac{1}{4} (b-a)^2$.

Remark 5.4. If g' is Lipschitzian with the constant $K > 0$ on (a, b) , then we also have

$$(5.12) \quad \begin{aligned} & \left| \frac{1}{4} (b-a) [g'(b) - g'(a)] - \frac{g(a) + g(b)}{2} + g\left(\frac{a+b}{2}\right) \right| \\ & \leq \frac{1}{8} K (b-a)^2. \end{aligned}$$

The constant $\frac{1}{8}$ is best possible in (5.12).

We observe that the equality is realized in (5.12) if we take the function $g : [a, b] \rightarrow \mathbb{R}$, $g(t) = t^2$. The details are omitted.

6. APPLICATIONS FOR CONVEX FUNCTIONS

Suppose that I is an interval of real numbers with interior $\overset{\circ}{I}$ and $f : I \rightarrow \mathbb{R}$ is a convex function on I . Then f is continuous on $\overset{\circ}{I}$ and has finite left and right derivatives at each point of $\overset{\circ}{I}$. Moreover, if $x, y \in \overset{\circ}{I}$ and $x < y$, then $f'_-(x) \leq f'_+(x) \leq f'_-(y) \leq f'_+(y)$ which shows that both f'_- and f'_+ are nondecreasing function on $\overset{\circ}{I}$. It is also known that a convex function must be differentiable except for at most countably many points.

For a convex function $f : I \rightarrow \mathbb{R}$, the subdifferential of f denoted by ∂f is the set of all functions $\varphi : I \rightarrow [-\infty, \infty]$ such that $\varphi(\overset{\circ}{I}) \subset \mathbb{R}$ and

$$f(x) \geq f(a) + (x-a)\varphi(a) \quad \text{for any } x, a \in I.$$

It is also well known that if f is convex on I , then ∂f is nonempty, $f'_-, f'_+ \in \partial f$ and if $\varphi \in \partial f$, then

$$f'_-(x) \leq \varphi(x) \leq f'_+(x) \quad \text{for any } x \in \overset{\circ}{I}.$$

In particular, φ is a nondecreasing function.

If f is differentiable and convex on $\overset{\circ}{I}$, then $\partial f = \{f'\}$.

Utilising these notations, we can state, for a convex function $f : I \rightarrow \mathbb{R}$ and $a, b \in \mathring{I}$ with $a < b$, the following identities

$$(6.1) \quad f(x) = \frac{f(a) + f(b)}{2} + \left(x - \frac{a+b}{2}\right) \varphi(x) - \frac{1}{2} \left[\int_a^x (t-a) d\varphi(t) + \int_x^b (b-t) d\varphi(t) \right]$$

and

$$(6.2) \quad f(x) = \frac{f(a) + f(b)}{2} - \frac{b\varphi(b) + a\varphi(a)}{2} + \frac{\varphi(b) + \varphi(a)}{2}x + \frac{1}{2} \int_a^b |t-x| d\varphi(t).$$

If f is differentiable and convex on \bar{I} , then we can replace φ by f' .

We have the following inequalities for a convex function $f : I \rightarrow \mathbb{R}$ and $a, b \in \mathring{I}$ with $a < b$ and $\varphi \in \partial f$:

$$(6.3) \quad 0 \leq \frac{f(a) + g(b)}{2} - f\left(\frac{a+b}{2}\right) \leq \frac{1}{2} \int_a^b \left| \varphi(t) - \varphi\left(\frac{a+b}{2}\right) \right| dt \leq \frac{1}{4} (b-a) [\varphi(b) - \varphi(a)],$$

and

$$(6.4) \quad 0 \leq \frac{1}{4} (b-a) [\varphi(b) - \varphi(a)] - \frac{f(a) + f(b)}{2} + f\left(\frac{a+b}{2}\right) \leq \frac{1}{2} \left[\int_a^{\frac{a+b}{2}} [\varphi(t) - \varphi(a)] dt + \int_{\frac{a+b}{2}}^b [\varphi(b) - \varphi(t)] dt \right].$$

The constant $\frac{1}{2}$ is best possible in (6.3) and (6.4).

If φ is Lipschitzian with the constant $K > 0$, then

$$(6.5) \quad 0 \leq \frac{f(a) + g(b)}{2} - f\left(\frac{a+b}{2}\right) \leq \frac{1}{8} K (b-a)^2,$$

and

$$(6.6) \quad 0 \leq \frac{1}{4} (b-a) [\varphi(b) - \varphi(a)] - \frac{f(a) + f(b)}{2} + f\left(\frac{a+b}{2}\right) \leq \frac{1}{8} K (b-a)^2.$$

The constant $\frac{1}{8}$ is best possible in both inequalities (6.5) and (6.6).

7. APPLICATIONS FOR MEANS

Consider the function $f_p : [a, b] \rightarrow (0, \infty)$ defined by $f_p(t) = t^p$ with $p \in \mathbb{R} \setminus \{-1\}$. Then

$$\begin{aligned} AB_{f_p}(a, b, x) &= \frac{1}{2} \left(\int_x^b t^p dt - \int_a^x t^p dt \right) \\ &= \frac{1}{2} \left(\frac{b^{p+1} - x^{p+1}}{p+1} - \frac{x^{p+1} - a^{p+1}}{p+1} \right) \\ &= \frac{1}{p+1} [A(b^{p+1}, a^{p+1}) - x^{p+1}] \end{aligned}$$

for $x \in [a, b]$, where $A(c, d) := \frac{c+d}{2}$ is the *arithmetic-mean* of the nonnegative numbers c, d .

If $f_{-1} : [a, b] \rightarrow (0, \infty)$ is defined by $f_{-1}(t) = t^{-1}$, then

$$\begin{aligned} AB_{f_{-1}}(a, b, x) &= \frac{1}{2} \left(\int_x^b \frac{1}{t} dt - \int_a^x \frac{1}{t} dt \right) \\ &= \frac{1}{2} \left[\ln \left(\frac{b}{x} \right) - \ln \left(\frac{x}{a} \right) \right] = \ln \left[\frac{G(a, b)}{x} \right], \end{aligned}$$

for $x \in [a, b]$, where $A(c, d) := \sqrt{cd}$ is the *geometric-mean* of the positive numbers c, d .

For $p \geq 1$ we have $f'_p(t) = pt^{p-1}$ and since

$$\sup_{t \in [a, b]} |f'_p(t)| = pb^{p-1}$$

then f'_p is Lipschitzian with the constant $L_p = pb^{p-1}$.

From the inequality (4.2) we get

$$\begin{aligned} (7.1) \quad & \left| \frac{1}{p+1} [A(b^{p+1}, a^{p+1}) - x^{p+1}] - [A(a, b) - x] x^p \right| \\ & \leq \frac{1}{2} pb^{p-1} \left[\frac{1}{4} (b-a)^2 + [x - A(a, b)]^2 \right], \end{aligned}$$

while from (4.5) we have

$$\begin{aligned} (7.2) \quad & \left| A(b^{p+1}, a^{p+1}) - A(b^p, a^p)x - \frac{1}{p+1} [A(b^{p+1}, a^{p+1}) - x^{p+1}] \right| \\ & \leq \frac{1}{2} pb^{p-1} \left[\frac{1}{4} (b-a)^2 + [x - A(a, b)]^2 \right] \end{aligned}$$

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

Similar inequalities may be obtained for $p \in (0, 1) \setminus \{-1\}$.

If we take $x = A(a, b)$ in (7.1) and (7.2), then we get

$$(7.3) \quad 0 \leq A(b^{p+1}, a^{p+1}) - A^{p+1}(a, b) \leq \frac{1}{8} p(p+1) b^{p-1} (b-a)^2$$

and

$$\begin{aligned} (7.4) \quad & 0 \leq A(b^{p+1}, a^{p+1}) - A(b^p, a^p) A(a, b) \\ & - \frac{1}{p+1} [A(b^{p+1}, a^{p+1}) - A^{p+1}(a, b)] \\ & \leq \frac{1}{8} pb^{p-1} (b-a)^2. \end{aligned}$$

We also have $f'_{-1}(t) = -t^{-2}$ and since

$$\sup_{t \in [a, b]} |f'_{-1}(t)| = \frac{1}{a^2}$$

then from the inequality (4.2) we get

$$(7.5) \quad \left| \ln \left[\frac{G(a, b)}{x} \right] - [A(a, b) - x] x^{-1} \right| \leq \frac{1}{2a^2} \left[\frac{1}{4} (b - a)^2 + [x - A(a, b)]^2 \right]$$

while from (4.5) we have

$$(7.6) \quad \left| 1 - H^{-1}(a, b) x^{-1} - \ln \left[\frac{x}{G(a, b)} \right] \right| \leq \frac{1}{2a^2} \left[\frac{1}{4} (b - a)^2 + [x - A(a, b)]^2 \right]$$

for any $x \in [a, b]$. Here $H(a, b) := \frac{2ab}{a+b}$ denotes the *harmonic-mean* of the positive numbers $a, b > 0$.

If we take $x = A(a, b)$ in (7.5) and (7.6), then we get

$$(7.7) \quad 0 \leq \ln \left[\frac{A(a, b)}{G(a, b)} \right] \leq \frac{1}{8} \left(\frac{b}{a} - 1 \right)^2$$

and

$$(7.8) \quad 0 \leq 1 - H^{-1}(a, b) A^{-1}(a, b) - \ln \left[\frac{A(a, b)}{G(a, b)} \right] \leq \frac{1}{8} \left(\frac{b}{a} - 1 \right)^2.$$

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