

ON ČEBYŠEV-GRÜSS TYPE INEQUALITIES FOR DOUBLE INTEGRALS

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ABSTRACT. In this study, we establish some new inequalities of Čebyšev-Grüss type involving functions of two independent variables for double integrals. The analysis used in the proofs is elementary and our results provide new estimates on inequalities of this type.

1. INTRODUCTION

In 1935, G. Grüss [6] proved the following inequality:

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

provided that f and g are two integrable function on $[a, b]$ satisfying the condition

$$\varphi \leq f(x) \leq \Phi \quad \text{and} \quad \gamma \leq g(x) \leq \Gamma \quad \text{for all } x \in [a, b]. \quad (2)$$

The constant $\frac{1}{4}$ is best possible.

In 1882, P.L. Čebyšev [2] gave the following inequality:

$$|T(f, g)| \leq \frac{1}{12}(b-a)^2 \|f'\|_\infty \|g'\|_\infty, \quad (3)$$

where $f, g : [a, b] \rightarrow \mathbb{R}$ are absolutely continuous function, whose first derivatives f' and g' are bounded,

$$T(f, g) = \frac{1}{b-a} \int_a^b f(x)g(x)dx - \left(\frac{1}{b-a} \int_a^b f(x)dx \right) \left(\frac{1}{b-a} \int_a^b g(x)dx \right) \quad (4)$$

and $\|\cdot\|_\infty$ denotes the norm in $L_\infty[a, b]$ defined as $\|p\|_\infty = \operatorname{ess\,sup}_{t \in [a, b]} |p(t)|$.

The following result of Grüss type was proved by Dragomir and Fedotov [3]:

Theorem 1. *Let $f, u : [a, b] \rightarrow \mathbb{R}$ be such that u is L -Lipshitzian on $[a, b]$, i.e.,*

$$|u(x) - u(y)| \leq L|x - y| \quad \text{for all } x \in [a, b], \quad (5)$$

f is Riemann integrable on $[a, b]$ and there exist the real numbers m, M so that

$$m \leq f(x) \leq M \quad \text{for all } x \in [a, b]. \quad (6)$$

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Then we have the inequality,

$$\left| \int_a^b f(x) du(x) - \frac{u(b) - u(a)}{b - a} \int_a^b f(x) dx \right| \leq \frac{1}{2} L(M - m)(b - a).$$

From [8], if $f : [a, b] \rightarrow \mathbb{R}$ is differentiable on (a, b) with the first derivative f' integrable on $[a, b]$, then Montgomery identity holds:

$$f(x) = \frac{1}{b - a} \int_a^b f(t) dt + \int_a^b P(x, t) f'(t) dt, \quad (7)$$

where $P(x, t)$ is the Peano kernel defined by

$$P(x, t) = \begin{cases} \frac{t-a}{b-a}, & a \leq t \leq x \\ \frac{t-b}{b-a}, & x < t \leq b. \end{cases}$$

In [9], Pachpatte established new inequalities of the Čebyšev type by using Pecaric's extension of the Montgomery identity [10].

In the last years, many papers were devoted to the generalization of Čebyšev-Grüss type inequalities, we can mention the works [1], [3]-[5], [7], [9]-[13]. Find new inequalities in the multidimensional case still an interesting problem. In this study, we establish some new inequalities of Čebyšev-Grüss type involving functions of two independent variables for double integrals. The analysis used in the proofs is elementary and our results provide new estimates on inequalities of this type.

2. MAIN RESULTS

Definition 1. Consider a function $f : V \rightarrow \mathbb{R}$ defined on a subset V of \mathbb{R}^n , $n \in \mathbb{N}$. Let $L = (L_1, L_2, \dots, L_n)$ where $L_i \geq 0$, $i = 1, 2, \dots, n$. We say that f is L -Lipschitzian function if

$$|f(x) - f(y)| \leq \sum_{i=1}^n L |x_i - y_i|$$

for all $x, y \in V$.

Theorem 2. Let $f, g : [a, b] \times [c, d] \rightarrow \mathbb{R}$ are two functions defined and integrable on $[a, b] \times [c, d]$. Then for

$$\varphi \leq f(x, y) \leq \Phi \quad \text{and} \quad \gamma \leq g(x, y) \leq \Gamma \quad \text{for all } (x, y) \in [a, b] \times [c, d], \quad (8)$$

we have

$$\begin{aligned} & \left| \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(x, y) g(x, y) dy dx \right. \\ & \left. - \left(\frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(x, y) dy dx \right) \left(\frac{1}{(b-a)(d-c)} \int_a^b \int_c^d g(x, y) dy dx \right) \right| \quad (9) \\ & \leq \frac{1}{4} (\Phi - \varphi) (\Gamma - \gamma). \end{aligned}$$

Proof. By using the well known Korkine's identity for mappings $f, g : [a, b] \times [c, d] \rightarrow \mathbb{R}$, we have

$$\begin{aligned} & \int_a^b \int_c^d \int_a^b \int_c^d [f(x, s) - f(t, y)] [g(x, s) - g(t, y)] ds dt dy dx \quad (10) \\ &= \int_a^b \int_c^d \int_a^b \int_c^d [f(x, s)g(x, s) - f(x, s)g(t, y) - f(t, y)g(x, s) + f(t, y)g(t, y)] ds dt dy dx \\ &= 2(b-a)(d-c) \int_a^b \int_c^d f(x, s)g(x, s) ds dx - 2 \left(\int_a^b \int_c^d f(x, s) ds dx \right) \left(\int_a^b \int_c^d g(t, y) dy dt \right) \end{aligned}$$

Applying Cauchy-Schwarz's integral inequality, we obtain

$$\begin{aligned} & \left[\frac{1}{2(b-a)^2(d-c)^2} \int_a^b \int_c^d \int_a^b \int_c^d [f(x, s) - f(t, y)] [g(x, s) - g(t, y)] ds dt dy dx \right]^2 \\ & \leq \left(\frac{1}{2(b-a)^4(d-c)^4} \int_a^b \int_c^d \int_a^b \int_c^d [f(x, s) - f(t, y)]^2 ds dt dy dx \right) \\ & \quad \times \left(\frac{1}{2(b-a)^4(d-c)^4} \int_a^b \int_c^d \int_a^b \int_c^d [fg(x, s) - g(t, y)]^2 ds dt dy dx \right) \quad (11) \\ &= \left[\frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d f^2(x, s) ds dx - \left(\frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d f(x, s) ds dx \right)^2 \right] \\ & \quad \times \left[\frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d g^2(x, s) ds dx - \left(\frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d g(x, s) ds dx \right)^2 \right] \end{aligned}$$

It is easy to observe that

$$\begin{aligned} & \frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d f^2(x, s) ds dx - \left(\frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d f(x, s) ds dx \right)^2 = \\ & \left(\Phi - \frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d f(x, s) ds dx \right) \left(\frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d f(x, s) ds dx - \varphi \right) \\ & \quad - \frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d [\Phi - f(x, s)] [f(x, s) - \varphi] ds dx. \end{aligned}$$

Since $[\Phi - f(x, s)] [f(x, s) - \varphi] \geq 0$ for each $(x, s) \in [a, b] \times [c, d]$, then we get

$$\frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d f^2(x, s) ds dx - \left(\frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d f(x, s) ds dx \right)^2 \quad (12)$$

$$= \left(\Phi - \frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d f(x,s) ds dx \right) \left(\frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d f(x,s) ds dx - \varphi \right).$$

Similarly, we have

$$\begin{aligned} & \frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d g^2(x,s) ds dx - \left(\frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d g(x,s) ds dx \right)^2 \quad (13) \\ &= \left(\Gamma - \frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d g(x,s) ds dx \right) \left(\frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d g(x,s) ds dx - \gamma \right). \end{aligned}$$

Using (12) and (13) in (11), we get the following inequality

$$\begin{aligned} & \left[\frac{1}{2(b-a)^2(d-c)^2} \int_a^b \int_c^d \int_a^b \int_c^d [f(x,s) - f(t,y)] [g(x,s) - g(t,y)] ds dt dy dx \right]^2 \quad (14) \\ & \leq \left(\Phi - \frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d f(x,s) ds dx \right) \left(\frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d f(x,s) ds dx - \varphi \right) \\ & \times \left(\Gamma - \frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d g(x,s) ds dx \right) \left(\frac{1}{(b-a)^2(d-c)^2} \int_a^b \int_c^d g(x,s) ds dx - \gamma \right). \end{aligned}$$

Now, using the elementary inequality for real numbers

$$4pq \leq (p+q)^2, \quad p, q \in \mathbb{R}$$

we get

$$\begin{aligned} & \left[\frac{1}{2(b-a)^2(d-c)^2} \int_a^b \int_c^d \int_a^b \int_c^d [f(x,s) - f(t,y)] [g(x,s) - g(t,y)] ds dt dy dx \right]^2 \\ & \leq \frac{1}{16} (\Phi - \varphi)^2 (\Gamma - \gamma)^2 \end{aligned}$$

which completes the proof. To prove the sharpness of (9), let choose

$$f(x,y) = g(x,y) = \begin{cases} 1, & a \leq x < \frac{a+b}{2}, \quad c \leq y < \frac{c+d}{2} \\ -1, & a \leq x < \frac{a+b}{2}, \quad \frac{c+d}{2} \leq y \leq d \\ -1, & \frac{a+b}{2} \leq x \leq b, \quad c \leq y < \frac{c+d}{2} \\ 1, & \frac{a+b}{2} \leq x \leq b, \quad \frac{c+d}{2} \leq y \leq d \end{cases}$$

then

$$\frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(x,y) g(x,y) dy dx = 1,$$

$$\frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(x,y) dy dx = \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d g(x,y) dy dx = 0$$

and

$$(\Phi - \varphi) = (\Gamma - \gamma) = 2$$

which the equality (9) is realized. \square

Theorem 3. Let $f, g : \Delta \subset \mathbb{R}^2 \rightarrow \mathbb{R}$ satisfies L -Lipschitzian conditions. That is, for (x, s) and (t, y) belong to $\Delta := [a, b] \times [c, d]$, then we have

$$|f(x, s) - f(t, y)| \leq L_1 |x - t| + L_2 |s - y|$$

$$|g(x, s) - g(t, y)| \leq L_3 |x - t| + L_4 |s - y|$$

where L_1, L_2, L_3 and L_4 are positive constants. Then, we have the following inequality:

$$\begin{aligned} |T(f, g; a, b, c, d)| &\leq \frac{(d-c)^2 (b-a)^4}{6} L_1 L_3 + \frac{(d-c)^4 (b-a)^2}{6} L_2 L_4 \\ &\quad + \frac{(b-a)^3 (d-c)^3}{9} (L_1 L_4 + L_2 L_3) \end{aligned}$$

where

$$\begin{aligned} T(f, g; a, b, c, d) &= \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(x, y) g(x, y) dy dx \\ &\quad - \left(\frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(x, y) dy dx \right) \left(\frac{1}{(b-a)(d-c)} \int_a^b \int_c^d g(x, y) dy dx \right). \end{aligned} \quad (15)$$

Proof. Since f, g are L -Lipschitzian, we have

$$\begin{aligned} &|[f(x, s) - f(t, y)] [g(x, s) - g(t, y)]| \\ &\leq L_1 L_3 (x - t)^2 + L_2 L_4 (s - y)^2 + (L_1 L_4 + L_2 L_3) |x - t| |s - y| \end{aligned}$$

for all $(x, s), (t, y) \in \Delta := [a, b] \times [c, d]$. Then by (10) we have that

$$\begin{aligned} &\left| \int_a^b \int_c^d \int_a^b \int_c^d [f(x, s) - f(t, y)] [g(x, s) - g(t, y)] ds dt dy dx \right| \\ &\leq \int_a^b \int_c^d \int_a^b \int_c^d |[f(x, s) - f(t, y)] [g(x, s) - g(t, y)]| ds dt dy dx \\ &\leq \int_a^b \int_c^d \int_a^b \int_c^d [L_1 L_3 (x - t)^2 + L_2 L_4 (s - y)^2 + (L_1 L_4 + L_2 L_3) |x - t| |s - y|] ds dt dy dx \\ &= \frac{(d-c)^2 (b-a)^4}{6} L_1 L_3 + \frac{(d-c)^4 (b-a)^2}{6} L_2 L_4 + \frac{(b-a)^3 (d-c)^3}{9} (L_1 L_4 + L_2 L_3) \end{aligned}$$

which completes the proof. \square

Theorem 4. Let $f : \Delta \subset \mathbb{R}^2 \rightarrow \mathbb{R}$ satisfy L -Lipschitzian conditions. Then, we have the following inequalities:

$$\begin{aligned} |T(f, g; a, b, c, d)| &\leq \\ &\begin{cases} \left[\frac{L_1}{4(d-c)} + \frac{L_2}{4(b-a)} \right] \|g\|_1 & \text{if } g \in L_1(\Delta) \\ 2^{\frac{1}{q}} \frac{(d-c)^{\frac{1}{q}-1} (b-a)^{\frac{1}{q}-1}}{[(q+1)(q+2)]^{\frac{1}{q}}} \left[L_1 (d-c)^{\frac{1}{q}} + L_2 (b-a)^{\frac{1}{q}} \right] \|g\|_p & \text{if } g \in L_p(\Delta) \\ \frac{2}{3} [(b-a)L_1 + (d-c)L_2] \|g\|_\infty & \text{if } g \in L_\infty(\Delta) \end{cases} \end{aligned}$$

where $T(f, g; a, b, c, d)$ is defined by (15).

Proof. We write that

$$\begin{aligned} & |f(x, s)g(x, s) - f(t, y)g(x, s) - f(x, s)g(t, y) + f(t, y)g(t, y)| \\ & \leq (L_1|x-t| + L_2|s-y|) [|g(x, s)| + |g(t, y)|] \end{aligned} \quad (16)$$

for all $(x, s), (t, y) \in \Delta := [a, b] \times [c, d]$. Then, by integrating on Δ^2 and by using (16), we have that

$$\begin{aligned} & \left| \int_a^b \int_c^d \int_a^b \int_c^d [f(x, s)g(x, s) - f(t, y)g(x, s) - f(x, s)g(t, y) + f(t, y)g(t, y)] ds dt dy dx \right| \\ & \leq \int_a^b \int_c^d \int_a^b \int_c^d (L_1|x-t| + L_2|s-y|) [|g(x, s)| + |g(t, y)|] ds dt dy dx \\ & = L_1(d-c) \int_a^b \int_a^b \int_c^d |x-t| |g(x, s)| ds dt dx + L_2(b-a) \int_a^b \int_c^d \int_c^d |s-y| |g(x, s)| ds dy dx \\ & \quad + L_1(d-c) \int_a^b \int_c^d \int_a^b |x-t| |g(t, y)| dt dy dx + L_2(b-a) \int_c^d \int_a^a \int_c^d |s-y| |g(t, y)| ds dt dy \\ & = L_1 \frac{(d-c)}{2} \int_a^b \int_c^d [(t-a)^2 + (b-t)^2] |g(x, s)| dt dy \\ & \quad + L_2 \frac{(b-a)}{2} \int_a^b \int_c^d [(s-c)^2 + (d-s)^2] |g(x, s)| ds dx \\ & \quad + L_1 \frac{(d-c)}{2} \int_a^b \int_c^d [(t-a)^2 + (b-t)^2] |g(t, y)| dt dy \\ & \quad + L_2 \frac{(b-a)}{2} \int_a^b \int_c^d [(y-c)^2 + (d-y)^2] |g(t, y)| dy dt \\ & \leq L_1 \frac{(d-c)}{2} \max_{t \in [a, b]} \left\{ (t-a)^2 + (b-t)^2 \right\} \int_a^b \int_c^d |g(x, s)| ds dx \\ & \quad + L_2 \frac{(b-a)}{2} \max_{s \in [c, d]} \left\{ (s-c)^2 + (d-s)^2 \right\} \int_a^b \int_c^d |g(x, s)| ds dx \\ & \quad + L_1 \frac{(d-c)}{2} \max_{t \in [a, b]} \left\{ (t-a)^2 + (b-t)^2 \right\} \int_a^b \int_c^d |g(t, y)| dy dt \\ & \quad + L_2 \frac{(b-a)}{2} \max_{s \in [c, d]} \left\{ (s-c)^2 + (d-s)^2 \right\} \int_a^b \int_c^d |g(t, y)| dy dt \end{aligned}$$

$$= \left[L_1 \frac{(d-c)(b-a)^2}{4} + L_2 \frac{(b-a)(d-c)^2}{4} \right] \left[\int_a^b \int_c^d |g(x,s)| ds dx + \int_a^b \int_c^d |g(t,y)| dy dt \right].$$

We note that

$$\begin{aligned} & \int_a^b \int_c^d \int_a^b \int_c^d [f(x,s)g(x,s) - f(t,y)g(x,s) - f(x,s)g(t,y) + f(t,y)g(t,y)] ds dt dy dx \\ &= (b-a)(d-c) \int_a^b \int_c^d f(x,s)g(x,s) ds dx - \left(\int_a^b \int_c^d f(t,y) dy dt \right) \left(\int_a^b \int_c^d g(x,s) ds dx \right) \\ & \quad - \left(\int_a^b \int_c^d f(x,s) ds dx \right) \left(\int_a^b \int_c^d g(t,y) dy dt \right) + (b-a)(d-c) \int_a^b \int_c^d f(t,y)g(t,y) dy dt. \end{aligned}$$

Now, if $g \in L_1(\Delta)$, then we get

$$\begin{aligned} & \left| \int_a^b \int_c^d \int_a^b \int_c^d [f(x,s)g(x,s) - f(t,y)g(x,s) - f(x,s)g(t,y) + f(t,y)g(t,y)] ds dt dy dx \right| \\ & \leq 2 \left[L_1 \frac{(d-c)(b-a)^2}{4} + L_2 \frac{(b-a)(d-c)^2}{4} \right] \|g\|_1. \end{aligned}$$

Now, assume that $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$ and $g \in L_p(\Delta)$, then we have

$$\begin{aligned} & \left| \int_a^b \int_c^d \int_a^b \int_c^d [f(x,s)g(x,s) - f(t,y)g(x,s) - f(x,s)g(t,y) + f(t,y)g(t,y)] ds dt dy dx \right| \\ & \leq L_1 (d-c) \int_a^b \int_a^b \int_c^d |x-t| |g(x,s)| ds dt dx + L_2 (b-a) \int_a^b \int_c^d \int_c^d |s-y| |g(x,s)| ds dy dx \\ & \quad + L_1 (d-c) \int_a^b \int_c^d \int_a^b |x-t| |g(t,y)| dt dy dx + L_2 (b-a) \int_c^d \int_a^b \int_c^d |s-y| |g(t,y)| ds dt dy \\ & \leq L_1 (d-c) \left(\int_a^b \int_a^b \int_c^d |g(x,s)|^p ds dt dx \right)^{\frac{1}{p}} \left(\int_a^b \int_a^b \int_c^d |x-t|^q ds dt dx \right)^{\frac{1}{q}} \\ & \quad + L_2 (b-a) \left(\int_a^b \int_c^d \int_c^d |g(x,s)| ds dy dx \right)^{\frac{1}{p}} \left(\int_a^b \int_c^d \int_c^d |s-y|^q ds dy dx \right)^{\frac{1}{q}} \\ & \quad + L_1 (d-c) \left(\int_a^b \int_c^d \int_a^b |g(t,y)|^p dt dy dx \right)^{\frac{1}{p}} \left(\int_a^b \int_c^d \int_a^b |x-t|^q dt dy dx \right)^{\frac{1}{q}} \\ & \quad + L_2 (b-a) \left(\int_c^d \int_a^b \int_c^d |g(t,y)|^p ds dt dy \right)^{\frac{1}{p}} \left(\int_c^d \int_a^b \int_c^d |s-y|^q ds dt dy \right)^{\frac{1}{q}} \end{aligned}$$

$$\begin{aligned}
&= L_1 (d - c) \|g\|_p \left(\int_a^b \int_a^b \int_c^d |x - t|^q ds dt dx \right)^{\frac{1}{q}} + L_2 (b - a) \|g\|_p \left(\int_a^b \int_c^d \int_c^d |s - y|^q ds dy dx \right)^{\frac{1}{q}} \\
&+ L_1 (d - c) \|g\|_p \left(\int_a^b \int_c^d \int_a^b |x - t|^q dt dy dx \right)^{\frac{1}{q}} + L_2 (b - a) \|g\|_p \left(\int_c^d \int_a^b \int_c^d |s - y|^q ds dt dy \right)^{\frac{1}{q}} \\
&= 2^{1+\frac{1}{q}} \frac{(d - c)^{1+\frac{1}{q}} (b - a)^{1+\frac{1}{q}}}{[(q + 1)(q + 2)]^{\frac{1}{q}}} \left[L_1 (d - c)^{\frac{1}{q}} + L_2 (b - a)^{\frac{1}{q}} \right] \|g\|_p
\end{aligned}$$

where

$$\begin{aligned}
\int_a^b \int_a^b \int_c^d |x - t|^q ds dt dx &= (d - c) \int_a^b \left[\int_a^x (x - t)^q dt + \int_x^b (t - x)^q dt \right] dx \\
&= \frac{2(d - c)(b - a)^{q+2}}{(q + 1)(q + 2)}
\end{aligned}$$

and then we obtain that

$$\begin{aligned}
&\left| \int_a^b \int_c^d \int_a^b \int_c^d [f(x, s)g(x, s) - f(t, y)g(x, s) - f(x, s)g(t, y) + f(t, y)g(t, y)] ds dt dy dx \right| \\
&\leq 2^{1+\frac{1}{q}} \frac{(d - c)^{1+\frac{1}{q}} (b - a)^{1+\frac{1}{q}}}{[(q + 1)(q + 2)]^{\frac{1}{q}}} \left[L_1 (d - c)^{\frac{1}{q}} + L_2 (b - a)^{\frac{1}{q}} \right] \|g\|_p.
\end{aligned}$$

Finally, assuming that $g \in L_\infty(\Delta)$, then we have

$$\begin{aligned}
&\left| \int_a^b \int_c^d \int_a^b \int_c^d [f(x, s)g(x, s) - f(t, y)g(x, s) - f(x, s)g(t, y) + f(t, y)g(t, y)] ds dt dy dx \right| \\
&\leq L_1 (d - c)^2 \|g\|_\infty \int_a^b \int_a^b |x - t| dt dx + L_2 (b - a)^2 \|g\|_\infty \int_c^d \int_c^d |s - y| ds dy \\
&+ L_1 (d - c)^2 \|g\|_\infty \int_a^b \int_a^b |x - t| dt dx + L_2 (b - a)^2 \|g\|_\infty \int_c^d \int_c^d |s - y| ds dy \\
&\leq \frac{4L_1 (d - c)^2 (b - a)^3}{3} \|g\|_\infty + \frac{4L_2 (d - c)^3 (b - a)^2}{3} \|g\|_\infty
\end{aligned}$$

which this completes the proof. \square

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