

A SHARP MIXED TYPE INTEGRAL INEQUALITY

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ABSTRACT. We give a sharp mixed type integral inequality which may provide simplification and improvement of several recent results. Some special cases are discussed with applications in numerical integration and special means.

1. INTRODUCTION

In [1], Alomari and Dragomir proved the following mixed type inequalities for mappings of bounded variation, Lipschitzian, and absolutely continuous mappings whose first derivatives belong to $L_p[a, b]$ ($1 \leq p \leq \infty$) which have provided unified treatments of error estimates for various kinds of well-known quadrature rules.

Theorem 1.1. *Let $f : [a, b] \rightarrow \mathbf{R}$ be a mapping of bounded variation on $[a, b]$. Then we have the inequality*

$$\begin{aligned} & \left| \frac{b-a}{2\delta} [\alpha f(a) + \beta f(x) + 2(\gamma - \delta)f(\frac{a+b}{2}) + \beta f(a+b-x) + \alpha f(b)] - \int_a^b f(t) dt \right| \\ & \leq \frac{1}{2\delta} \max\{2\delta(x-a) - \alpha(b-a), \alpha(b-a), (\alpha + \beta)(b-a) - 2\delta(x-a), \\ & (\delta - \alpha - \beta)(b-a)\} \mathcal{V}_a^b(f) \end{aligned}$$

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for all $\frac{(2\delta-\alpha)a+\alpha b}{2\delta} \leq x \leq \frac{(2\delta-\alpha-\beta)a+(\alpha+\beta)b}{2\delta}$, where, $V_a^b(f)$ denotes the total variation of f over $[a, b]$, and $\alpha, \beta, \gamma, \delta$ are positive constants such that $\alpha + \beta + \gamma = 2\delta$ with $\gamma \geq \delta > 0$.

Theorem 1.2. Let $f : [a, b] \rightarrow \mathbf{R}$ be an L -Lipschitzian mapping on $[a, b]$. Then we have the inequality

$$\begin{aligned} & \left| \frac{b-a}{2\delta} [\alpha f(a) + \beta f(x) + 2(\gamma - \delta)f(\frac{a+b}{2}) + \beta f(a+b-x) + \alpha f(b)] - \int_a^b f(t) dt \right| \\ & \leq L \left[\frac{(b-a)^2}{16} + (x - \frac{3a+b}{4})^2 + 2(\frac{\alpha(b-a)-\delta(x-a)}{2\delta})^2 \right. \\ & \quad + (\frac{(2\delta-\alpha-\beta)a+(\alpha+\beta)b}{2\delta} - \frac{1}{2}(\frac{a+b}{2} + x))^2 \\ & \quad \left. + (\frac{(\alpha+\beta)a+(2\delta-\alpha-\beta)b}{2\delta} - \frac{a+b}{2} - \frac{1}{2}(\frac{a+b}{2} - x))^2 \right], \end{aligned}$$

for all $\frac{(2\delta-\alpha)a+\alpha b}{2\delta} \leq x \leq \frac{(2\delta-\alpha-\beta)a+(\alpha+\beta)b}{2\delta}$, where, $\alpha, \beta, \gamma, \delta$ are positive constants such that $\alpha + \beta + \gamma = 2\delta$ with $\gamma \geq \delta > 0$.

Theorem 1.3. Let $f : I \subset \mathbf{R} \rightarrow \mathbf{R}$ be an absolutely continuous mapping on I° , the interior of the interval I , where $a, b \in I$ with $a < b$. If $f' \in L_p[a, b], p > 1$. Then we have the inequality

$$\begin{aligned} & \left| \frac{b-a}{2\delta} [\alpha f(a) + \beta f(x) + 2(\gamma - \delta)f(\frac{a+b}{2}) + \beta f(a+b-x) + \alpha f(b)] - \int_a^b f(t) dt \right| \\ & \leq \left(\frac{2}{q+1} \right)^{1/q} \left[(x - \frac{(2\delta-\alpha)a+\alpha b}{2\delta})^{q+1} + (\frac{\alpha(b-a)}{2\delta})^{q+1} + (\frac{(\delta-\alpha-\beta)(b-a)}{2\delta})^{q+1} \right. \\ & \quad \left. (\frac{(2\delta-\alpha-\beta)a+(\alpha+\beta)b}{2\delta} - x)^{q+1} \right]^{1/q} \|f'\|_p, \end{aligned}$$

for all $\frac{(2\delta-\alpha)a+\alpha b}{2\delta} \leq x \leq \frac{(2\delta-\alpha-\beta)a+(\alpha+\beta)b}{2\delta}$, where, $\alpha, \beta, \gamma, \delta$ are positive constants such that $\alpha + \beta + \gamma = 2\delta$ with $\gamma \geq \delta > 0$ and $\frac{1}{p} + \frac{1}{q} = 1, p > 1$.

In this work, we will give a new mixed type integral inequality which provide unified treatment on various error estimations of the following quadrature rules:

- (i) Midpoint rule

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

(ii) Trapezoid rule

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

(iii) Simpson's rule

$$\int_a^b f(t) dt \approx \frac{b-a}{6}[f(a)+4f\left(\frac{a+b}{2}\right)+f(b)].$$

(iv) Corrected Simpson like rule

$$\int_a^b f(t) dt \approx \frac{b-a}{30}[7f(a)+16f\left(\frac{a+b}{2}\right)+7f(b)].$$

(v) Averaged midpoint-trapezoid rule

$$\int_a^b f(t) dt \approx \frac{b-a}{4}[f(a)+2f\left(\frac{a+b}{2}\right)+f(b)].$$

(vi) Maclaurin's rule

$$\int_a^b f(t) dt \approx \frac{b-a}{8}[3f\left(\frac{5a+b}{6}\right)+2f\left(\frac{a+b}{2}\right)+3f\left(\frac{a+5b}{6}\right)].$$

(vii) Newton's 3/8-rule

$$\int_a^b f(t) dt \approx \frac{b-a}{8}[f(a)+3f\left(\frac{2a+b}{3}\right)+3f\left(\frac{a+2b}{3}\right)+f(b)].$$

(viii) Milne's rule (see e.g. [9], page 127)

$$\int_a^b f(t) dt \approx \frac{b-a}{90}[7f(a)+32f\left(\frac{3a+b}{4}\right)+12f\left(\frac{a+b}{2}\right)+32f\left(\frac{a+3b}{4}\right)+7f(b)].$$

(ix) Companion of Ostrowski type quadrature rule (see e.g. [2] or [4])

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

Our results simplify and improve Theorem 1.2. Some applications in numerical integration and to special means are also given.

2. MAIN RESULT

We first derive a mixed type inequality for functions of Lipschitzian type. Recall that a function $f : [a, b] \rightarrow \mathbf{R}$ is said to be L -Lipschitzian on $[a, b]$ if

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

for all $x, y \in [a, b]$, where $L > 0$ is given, and, it is said to be (l, L) -Lipschitzian on $[a, b]$ (see e.g. [6]), if

$$l(x_2 - x_1) \leq f(x_2) - f(x_1) \leq L(x_2 - x_1)$$

for all $a \leq x_1 \leq x_2 \leq b$, where $l, L \in \mathbf{R}$ with $l < L$ (the condition has also been considered in [4] and [5] independently).

Clearly, an L -Lipschitzian function is a $(-L, L)$ -Lipschitzian function.

It is well known (see e.g. [3]) that if $h, g : [a, b] \rightarrow \mathbf{R}$ are such that h is Riemann integrable on $[a, b]$ and g is L -Lipschitzian on $[a, b]$, then $\int_a^b h(t) dg(t)$ exists and

$$(2.1) \quad \left| \int_a^b h(x) dg(x) \right| \leq L \int_a^b |h(x)| dx.$$

Theorem 2.1. *Let $f : [a, b] \rightarrow \mathbf{R}$ be (l, L) -Lipschitzian on $[a, b]$. Then for any $\alpha \in [0, 1]$ and $\beta \in [0, 1]$ with $\alpha + \beta \leq 1$ we have the inequality*

$$(2.2) \quad \begin{aligned} & \left| \int_a^b f(t) dt - (b-a) \left[\alpha \frac{f(a)+f(b)}{2} + \beta \frac{f(x)+f(a+b-x)}{2} + (1-\alpha-\beta) f\left(\frac{a+b}{2}\right) \right] \right| \\ & \leq \frac{L-l}{2} \left\{ \frac{2\alpha^2+\beta^2+2(\alpha+\beta-1)^2}{8} (b-a)^2 + 2 \left[x - \frac{(4-2\alpha-\beta)a+(2\alpha+\beta)b}{4} \right]^2 \right\}, \end{aligned}$$

where $0 \leq \alpha + \beta \leq 1$ and $x \in [a + \frac{\alpha}{2}(b - a), a + \frac{\alpha + \beta}{2}(b - a)]$.

Proof. For brevity, we first set $a = 0, b = 1$, and then we need to prove

$$(2.3) \quad \begin{aligned} & \left| \int_0^1 f(t) dt - \left[\alpha \frac{f(0)+f(1)}{2} + \beta \frac{f(x)+f(1-x)}{2} + (1 - \alpha - \beta)f\left(\frac{1}{2}\right) \right] \right| \\ & \leq \frac{L-l}{2} \left[\frac{2\alpha^2 + \beta^2 + 2(\alpha + \beta - 1)^2}{8} + 2\left(x - \frac{2\alpha + \beta}{4}\right)^2 \right], \end{aligned}$$

where $0 \leq \alpha + \beta \leq 1$ and $x \in [\frac{\alpha}{2}, \frac{\alpha + \beta}{2}]$.

Integration by parts for Riemann-Stieltjes integral, we get

$$(2.4) \quad \begin{aligned} & \int_0^1 K(\alpha, \beta, x; t) df(t) \\ & = \alpha \frac{f(0)+f(1)}{2} + \beta \frac{f(x)+f(1-x)}{2} + (1 - \alpha - \beta)f\left(\frac{1}{2}\right) - \int_a^b f(t) dt \end{aligned}$$

where

$$(2.5) \quad K(\alpha, \beta, x; t) = \begin{cases} t - \frac{\alpha}{2}, & 0 \leq t < x, \\ t - \frac{\alpha + \beta}{2}, & x \leq t < \frac{1}{2}, \\ t - \left(1 - \frac{\alpha + \beta}{2}\right), & \frac{1}{2} \leq t < 1 - x, \\ t - \left(1 - \frac{\alpha}{2}\right), & 1 - x \leq t \leq b. \end{cases}$$

Observe that

$$\int_0^1 K(\alpha, \beta, x; t) dt = 0,$$

and so by (2.4) we have

$$(2.6) \quad \begin{aligned} & \int_0^1 K(\alpha, \beta, x; t) d[f(t) - \frac{l+L}{2}t] \\ & = \alpha \frac{f(0)+f(1)}{2} + \beta \frac{f(x)+f(1-x)}{2} + (1 - \alpha - \beta)f\left(\frac{1}{2}\right) - \int_a^b f(t) dt. \end{aligned}$$

Moreover, for any $x \in [\frac{\alpha}{2}, \frac{\alpha + \beta}{2}]$, we get

$$\begin{aligned}
& \int_0^1 |K(\alpha, \beta, x; t)| dt \\
&= \int_0^{\frac{\alpha}{2}} (\frac{\alpha}{2} - t) dt + \int_{\frac{\alpha}{2}}^x (t - \frac{\alpha}{2}) dt \\
&+ \int_x^{\frac{\alpha+\beta}{2}} (\frac{\alpha+\beta}{2} - t) dt + \int_{\frac{\alpha+\beta}{2}}^{\frac{1}{2}} (t - \frac{\alpha+\beta}{2}) dt \\
(2.7) \quad &+ \int_{\frac{1}{2}}^{1-\frac{\alpha+\beta}{2}} (1 - \frac{\alpha+\beta}{2} - t) dt + \int_{1-\frac{\alpha+\beta}{2}}^{1-x} [t - (1 - \frac{\alpha+\beta}{2})] dt \\
&+ \int_{1-x}^{1-\frac{\alpha}{2}} (1 - \frac{\alpha}{2} - t) dt + \int_{1-\frac{\alpha}{2}}^1 [t - (1 - \frac{\alpha}{2})] dt \\
&= \frac{2\alpha^2 + (\alpha+\beta)^2 + (\alpha+\beta-1)^2}{4} - (2\alpha + \beta)x + 2x^2 \\
&= \frac{2\alpha^2 + \beta^2 + 2(\alpha+\beta-1)^2}{8} + 2(x - \frac{2\alpha+\beta}{4})^2.
\end{aligned}$$

Then notice that $f(x) - \frac{l+L}{2}x$ is $\frac{L-l}{2}$ -Lipschitzian on $[a, b]$ and by using (2.1), the inequality (2.3) follows from (2.6) and (2.7).

The statement for $[a, b]$ is then derived in a routine way by applying to $F(t) = f[a + (b-a)t]$.

Remark 1. It is not difficult to find that the inequality (2.3) is sharp in the sense that we can choose f to attain the equality in (2.3). In fact, we may construct the function $f(t) = \int_a^t j(s) ds$ with

$$j(s) = \begin{cases} l, & s \in (0, \frac{\alpha}{2}) \\ L, & s \in (\frac{\alpha}{2}, x) \\ l, & s \in (x, \frac{\alpha+\beta}{2}) \\ L, & s \in (\frac{\alpha+\beta}{2}, \frac{1}{2}) \\ l, & s \in (\frac{1}{2}, 1 - \frac{\alpha+\beta}{2}) \\ L, & s \in (1 - \frac{\alpha+\beta}{2}, 1 - x) \\ l, & s \in (1 - x, 1 - \frac{\alpha}{2}) \\ L, & s \in (1 - \frac{\alpha}{2}, 1) \end{cases}$$

which satisfies the condition of Theorem 2.1.

Remark 2. It is clear that the best inequality in (2.2) is obtained for $x = \frac{(4-2\alpha-\beta)a + (2\alpha+\beta)b}{4} \in [a + \frac{\alpha}{2}(b-a), a + \frac{\alpha+\beta}{2}(b-a)]$ and we get a sharp inequality

$$\left| \int_a^b f(t) dt - (b-a) \left[\alpha \frac{f(a)+f(b)}{2} + \beta \frac{f\left(\frac{(4-2\alpha-\beta)a+(2\alpha+\beta)b}{4}\right) + f\left(\frac{(2\alpha+\beta)a+(4-2\alpha-\beta)b}{4}\right)}{2} + (1-\alpha-\beta)f\left(\frac{a+b}{2}\right) \right] \right| \leq \frac{L-l}{2} \left[\frac{2\alpha^2+\beta^2+2(\alpha+\beta-1)^2}{8} (b-a)^2 \right]$$

where $0 \leq \alpha + \beta \leq 1$

Remark 3. Some special cases of the inequality (2.2) in Theorem 2.1 will be listed and discussed as follows:

(i) If we take $\alpha = 1$ and $\beta = 0$, then $x = \frac{a+b}{2}$ and we get a sharp trapezoid type inequality

$$(2.8) \quad \left| \int_a^b f(t) dt - (b-a) \frac{f(a)+f(b)}{2} \right| \leq \frac{L-l}{8} (b-a)^2.$$

(ii) If we take $\alpha = 0$ and $\beta = 0$, then $x = a$ and we get a sharp midpoint type inequality

$$(2.9) \quad \left| \int_a^b f(t) dt - (b-a) f\left(\frac{a+b}{2}\right) \right| \leq \frac{L-l}{8} (b-a)^2.$$

(iii) If we take $\alpha = \frac{1}{3}$ and $\beta = 0$, then $x = \frac{5a+b}{6}$ and we get a sharp Simpson type inequality

$$(2.10) \quad \left| \int_a^b f(t) dt - \frac{b-a}{6} [f(a) + 4f\left(\frac{a+b}{2}\right) + f(b)] \right| \leq \frac{5(L-l)}{72} (b-a)^2.$$

(iv) If we take $\alpha = \frac{7}{15}$ and $\beta = 0$, then $x = \frac{23a+7b}{30}$ and we get a sharp corrected Simpson like type inequality

$$(2.11) \quad \left| \int_a^b f(t) dt - \frac{b-a}{30} [7f(a) + 16f\left(\frac{a+b}{2}\right) + 7f(b)] \right| \leq \frac{113(L-l)}{1800} (b-a)^2.$$

(v) If we take $\alpha = \frac{1}{2}$ and $\beta = 0$, then $x = \frac{3a+b}{4}$ and we get a sharp averaged midpoint-trapezoid type inequality

$$(2.12) \quad \left| \int_a^b f(t) dt - \frac{b-a}{4} [f(a) + 2f(\frac{a+b}{2}) + f(b)] \right| \leq \frac{L-l}{16} (b-a)^2.$$

(vi) If we take $\alpha = 0$ and $\beta = 1$, then $x \in [a, \frac{a+b}{2}]$ and we get a sharp company of Ostrowski type inequality

$$(2.13) \quad \left| \int_a^b f(t) dt - (b-a) \frac{f(x) + f(a+b-x)}{2} \right| \leq \frac{L-l}{2} \left[\frac{(b-a)^2}{8} + 2(x - \frac{3a+b}{4})^2 \right].$$

It is clear that the best inequality in (2.13) is obtained for $x = \frac{3a+b}{4}$ and giving a sharp trapezoid type inequality

$$(2.14) \quad \left| \int_a^b f(t) dt - (b-a) \frac{f(\frac{3a+b}{4}) + f(\frac{a+3b}{4})}{2} \right| \leq \frac{L-l}{16} (b-a)^2.$$

(vii) If we take $\alpha = 0$ and $\beta = \frac{3}{4}$, then $x \in [a, \frac{5a+3b}{8}]$ and we get a sharp inequality

$$(2.15) \quad \left| \int_a^b f(t) dt - \frac{b-a}{8} [3f(x) + 2f(\frac{a+b}{2}) + 3f(a+b-x)] \right| \leq \frac{L-l}{2} \left[\frac{11(b-a)^2}{128} + 2(x - \frac{13a+3b}{16})^2 \right].$$

If we further take $x = \frac{5a+b}{6}$, then we get a sharp Maclaurin's type inequality

$$(2.16) \quad \left| \int_a^b f(t) dt - \frac{b-a}{8} [3f(\frac{5a+b}{6}) + 2f(\frac{a+b}{2}) + 3f(\frac{a+5b}{6})] \right| \leq \frac{25(L-l)}{576} (b-a)^2.$$

However, the best inequality in (2.15) is obtained for $x = \frac{13a+3b}{16}$ and we get a sharp inequality

$$(2.17) \quad \left| \int_a^b f(t) dt - \frac{b-a}{8} [3f(\frac{13a+3b}{16}) + 2f(\frac{a+b}{2}) + 3f(\frac{3a+13b}{16})] \right| \leq \frac{11(L-l)}{256} (b-a)^2.$$

(viii) If we take $\alpha = \frac{1}{4}$ and $\beta = \frac{3}{4}$, then $x \in [\frac{7a+b}{8}, \frac{a+b}{2}]$ and we get a sharp inequality

$$(2.18) \quad \left| \int_a^b f(t) dt - \frac{b-a}{8} [f(a) + 3f(x) + 3f(a+b-x) + f(b)] \right| \leq \frac{L-l}{2} \left[\frac{11(b-a)^2}{128} + 2 \left(x - \frac{11a+5b}{16} \right)^2 \right].$$

If we further take $x = \frac{2a+b}{3}$, then we get a sharp Newton's 3/8 type inequality

$$(2.19) \quad \left| \int_a^b f(t) dt - \frac{b-a}{8} \left[f(a) + 3f\left(\frac{2a+b}{3}\right) + 3f\left(\frac{a+2b}{3}\right) + f(b) \right] \right| \leq \frac{25(L-l)}{576} (b-a)^2.$$

However, the best inequality in (2.18) is obtained for $x = \frac{11a+5b}{16}$ and we get a sharp inequality

$$(2.20) \quad \left| \int_a^b f(t) dt - \frac{b-a}{8} \left[f(a) + 3f\left(\frac{11a+5b}{16}\right) + 3f\left(\frac{5a+11b}{16}\right) + f(b) \right] \right| \leq \frac{11(L-l)}{256} (b-a)^2.$$

(ix) If we take $\alpha = \frac{7}{45}$ and $\beta = \frac{32}{45}$, then $x \in \left[\frac{83a+7b}{90}, \frac{51a+39b}{90} \right]$ and we get a sharp inequality

$$(2.21) \quad \left| \int_a^b f(t) dt - \frac{b-a}{90} [7f(a) + 32f(x) + 12f\left(\frac{a+b}{2}\right) + 32f(a+b-x) + 7f(b)] \right| \leq \frac{L-l}{2} \left[\frac{199(b-a)^2}{2700} + 2 \left(x - \frac{67a+23b}{90} \right)^2 \right].$$

If we further take $x = \frac{3a+b}{4}$, then we get a sharp Milne's type inequality

$$(2.22) \quad \left| \int_a^b f(t) dt - \frac{b-a}{90} \left[7f(a) + 32f\left(\frac{3a+b}{4}\right) + 12f\left(\frac{a+b}{2}\right) + 32f\left(\frac{a+3b}{4}\right) + 7f(b) \right] \right| \leq \frac{239(L-l)}{6480} (b-a)^2.$$

However, the best inequality in (2.21) is obtained for $x = \frac{67a+23b}{90}$ and we get a sharp inequality

$$(2.23) \quad \left| \int_a^b f(t) dt - \frac{b-a}{90} [7f(a) + 32f(\frac{67a+23b}{90}) + 12f(\frac{a+b}{2}) + 32f(\frac{23a+67b}{90}) + 7f(b)] \right| \\ \leq \frac{199(L-l)}{5400} (b-a)^2.$$

(x) If we take $\alpha + \beta = 1$, then we get a sharp integral inequality

$$(2.24) \quad \left| \int_a^b f(t) dt - (b-a) \left[\alpha \frac{f(a)+f(b)}{2} + (1-\alpha) \frac{f(x)+f(a+b-x)}{2} \right] \right| \\ \leq \frac{L-l}{2} \left\{ \frac{2\alpha^2+(1-\alpha)^2}{8} (b-a)^2 + 2 \left[x - \frac{(3-\alpha)a+(1+\alpha)b}{4} \right]^2 \right\}$$

where $0 \leq \alpha \leq 1$ and $x \in [a + \frac{\alpha}{2}(b-a), \frac{a+b}{2}]$. However, the best inequality in (2.24) is obtained for $x = \frac{(3-\alpha)a+(1+\alpha)b}{4}$ and we get a sharp inequality

$$(2.25) \quad \left| \int_a^b f(t) dt - (b-a) \left[\alpha \frac{f(a)+f(b)}{2} + (1-\alpha) \frac{f(\frac{(3-\alpha)a+(1+\alpha)b}{4})+f(\frac{(1+\alpha)a+(3-\alpha)b}{4})}{2} \right] \right| \\ \leq \frac{L-l}{16} [2\alpha^2 + (1-\alpha)^2] (b-a)^2,$$

where $0 \leq \alpha \leq 1$. Clearly, the inequality (2.25) recaptures the inequality (2.14) for $\alpha = 0$.

3. APPLICATIONS

We first consider the application in numerical integration and restrict it to the Milne's quadrature rule.

Theorem 3.1. *Let $\pi = \{x_0 = a < x_1 < \dots < x_n = b\}$ be a given subdivision of the interval $[a, b]$ such that $h_i = x_{i+1} - x_i = h = \frac{b-a}{n}$ and let the assumptions of Theorem 2.1 hold. Then we have*

$$(3.1) \quad \left| \int_a^b f(t) dt - \frac{h}{90} \sum_{i=0}^{n-1} [7f(x_i) + 32f(\frac{3x_i+x_{i+1}}{4}) + 12f(\frac{x_i+x_{i+1}}{2}) + 32f(\frac{x_i+3x_{i+1}}{4}) + 7f(x_{i+1})] \right| \\ \leq \frac{239(L-l)(b-a)^2}{6480n}.$$

Proof. From the inequality (2.22) in Remark 3 we obtain

$$\begin{aligned}
 (3.2) \quad & \left| \int_{x_i}^{x_{i+1}} f(t) dt - \frac{h}{90} [7f(x_i) + 32f(\frac{3x_i+x_{i+1}}{4}) + 12f(\frac{x_i+x_{i+1}}{2}) + 32f(\frac{x_i+3x_{i+1}}{4}) + 7f(x_{i+1})] \right| \\
 & \leq \frac{239(L-l)}{6480} (x_{i+1} - x_i)^2 \\
 & \leq \frac{239(L-l)(b-a)^2}{6480n^2}
 \end{aligned}$$

By summing (3.2) over i from 0 to $n-1$, we get

$$\begin{aligned}
 (3.3) \quad & \sum_{i=0}^{n-1} \left| \int_{x_i}^{x_{i+1}} f(t) dt - \frac{h}{90} [7f(x_i) + 32f(\frac{3x_i+x_{i+1}}{4}) + 12f(\frac{x_i+x_{i+1}}{2}) + 32f(\frac{x_i+3x_{i+1}}{4}) + 7f(x_{i+1})] \right| \\
 & \leq \frac{239(L-l)(b-a)^2}{6480n}.
 \end{aligned}$$

Consequently, the inequality (3.1) follows from (3.3). Thus the theorem is proved.

Now we turn to applications of the Milne's type inequality (2.22) to the following special means:

(1) The arithmetic mean:

$$A(a, b) := \frac{a+b}{2}, a, b \geq 0.$$

(2) The Geometric mean:

$$G(a, b) := \sqrt{ab}, a, b \geq 0.$$

(3) The harmonic mean:

$$H(a, b) := \frac{2ab}{a+b}, a, b > 0.$$

(4) The logarithmic mean:

$$L(a, b) := \frac{b-a}{\ln b - \ln a}, a \neq b, a, b > 0.$$

(5) The identric mean:

$$I(a, b) := \frac{1}{e} \left(\frac{b^b}{a^a} \right)^{\frac{1}{b-a}}, a \neq b, a, b > 0.$$

(6) The p-logarithmic mean:

$$L_p(a, b) = \left[\frac{b^{p+1} - a^{p+1}}{(p+1)(b-a)} \right]^{\frac{1}{p}}, a \neq b, a, b > 0, p \neq -1, 0.$$

Proposition 1. Let $a, b \in \mathbf{R}$, $0 < a < b$ and $n \in \mathbf{N}$, $n \geq 3$. Then we have

$$\left| \frac{1}{45} [7A(a^n, b^n) + 16A^n\left(\frac{3a}{2}, \frac{b}{2}\right) + 16A^n\left(\frac{a}{2}, \frac{3b}{2}\right) + 6A^n(a, b)] - L_n^n(a, b) \right| \leq \frac{239n(b-a)b^{n-1}}{3240},$$

Proof. The assertion follows from applied the inequality (2.22) to the mapping $f(x) = x^n, x \in [a, b]$ and $n \in \mathbf{N}$ which implies that $|f'(x)| = nx^{n-1} \leq nb^{n-1}$ on $[a, b]$ and so f is nb^{n-1} -Lipschitzian on $[a, b]$.

Proposition 2. Let $a, b \in \mathbf{R}$, $0 < a < b$. Then we have

$$\left| \frac{1}{45} [7H^{-1}(a, b) + 16A^{-1}\left(\frac{3a}{2}, \frac{b}{2}\right) + 16A^{-1}\left(\frac{a}{2}, \frac{3b}{2}\right) + 6A^{-1}(a, b)] - L^{-1}(a, b) \right| \leq \frac{239(b-a)}{3240a^2},$$

Proof. The assertion follows from applied the inequality (2.22) to the mapping $f(x) = \frac{1}{x}, x \in [a, b]$ which implies that $|f'(x)| = \frac{1}{x^2} \leq \frac{1}{a^2}$ on $[a, b]$ and so f is $\frac{1}{a^2}$ -Lipschitzian on $[a, b]$.

Proposition 3. Let $a, b \in \mathbf{R}$, $0 < a < b$. Then we have

$$\left| \frac{1}{45} [7\ln G(a, b) + 6\ln A(a, b) + 16\ln A\left(\frac{3a}{2}, \frac{b}{2}\right) + 16\ln A\left(\frac{a}{2}, \frac{3b}{2}\right)] - \ln I(a, b) \right| \leq \frac{239(b-a)}{3240a},$$

Proof. The assertion follows from applied the inequality (2.22) to the mapping $f(x) = \ln x, x \in [a, b]$ which implies that $|f'(x)| = \frac{1}{x} \leq \frac{1}{a}$, on $[a, b]$ and so f is $\frac{1}{a}$ -Lipschitzian on $[a, b]$.

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