



SOME HERMITE-HADAMARD TYPE INEQUALITIES VIA RIEMANN-LIOUVILLE FRACTIONAL CALCULUS

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Abstract. We provide some new Hermite-Hadamard type inequalities for functions whose derivatives in absolute value are convex, via Riemann-Liouville fractional integration.

1. Introduction

The Hermite-Hadamard inequality asserts that for every convex function $f : I \subseteq \mathbb{R} \rightarrow \mathbb{R}$ one has

$$f\left(\frac{a+b}{2}\right) \leq \frac{1}{b-a} \int_a^b f(x) dx \leq \frac{f(a)+f(b)}{2}, \quad (1.1)$$

where $a, b \in I$ with $a < b$. Both inequalities hold in reversed direction if f is concave.

A remarkable variety of refinements and generalizations of Hermite-Hadamard inequality involving convex functions in the second sense have been found; see, for example, [1], [3], [5] and the references therein.

Our aim is to establish, using the Riemann-Liouville fractional calculus, some new Hermite-Hadamard type inequalities. We shall deal with functions whose derivatives in absolute value are convex.

Let $f \in L^1[a, b]$, where $a \geq 0$. The Riemann-Liouville integrals $J_{a+}^\alpha f$ and $J_{b-}^\alpha f$, of order $\alpha > 0$, are defined by

$$J_{a+}^\alpha f(x) = \frac{1}{\Gamma(\alpha)} \int_a^x (x-t)^{\alpha-1} f(t) dt, \text{ for } x > a$$

and

$$J_{b-}^\alpha f(x) = \frac{1}{\Gamma(\alpha)} \int_x^b (t-x)^{\alpha-1} f(t) dt, \text{ for } x < b,$$

respectively. Here, $\Gamma(\alpha) = \int_0^\infty e^{-t} t^{\alpha-1} dt$ is the Gamma function. We also make the convention

$$J_{a+}^0 f(x) = J_{b-}^0 f(x) = f(x).$$

More details about the Riemann-Liouville fractional integrals may be found in [2].

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2. A lemma

We assume throughout the present paper that $[a, b]$ is a subinterval of $[0, \infty)$ and $f : [a, b] \rightarrow \mathbb{R}$ is a function differentiable on (a, b) such that $f' \in L^1[a, b]$. Before stating the results we establish the notation. Throughout this paper we denote the *cumulative to the left α -gap* by

$$\mathcal{L}_\alpha(a, b) = \frac{1}{2} \left[f\left(\frac{3a+b}{4}\right) + f\left(\frac{a+3b}{4}\right) \right] - \frac{4^{\alpha-1}\Gamma(\alpha+1)}{(b-a)^\alpha} \left[J_{\frac{3a+b}{4}-}^\alpha f(a) + J_{\frac{a+b}{2}-}^\alpha f\left(\frac{3a+b}{4}\right) + J_{\frac{a+3b}{4}-}^\alpha f\left(\frac{a+b}{2}\right) + J_{b-}^\alpha f\left(\frac{a+3b}{4}\right) \right].$$

Thus, the particular case $\alpha = 1$ gives

$$\mathcal{L}(a, b) = \frac{1}{2} \left[f\left(\frac{3a+b}{4}\right) + f\left(\frac{a+3b}{4}\right) \right] - \frac{1}{b-a} \int_a^b f(t) dt.$$

In order to prove our main results we need the following lemma.

Lemma 1. *We have*

$$\mathcal{L}_\alpha(a, b) = \frac{b-a}{16} \left[\int_0^1 t^\alpha f' \left(t \frac{3a+b}{4} + (1-t)a \right) dt + \int_0^1 (t^\alpha - 1) f' \left(t \frac{a+b}{2} + (1-t) \frac{3a+b}{4} \right) dt + \int_0^1 t^\alpha f' \left(t \frac{a+3b}{4} + (1-t) \frac{a+b}{2} \right) dt + \int_0^1 (t^\alpha - 1) f' \left(tb + (1-t) \frac{a+3b}{4} \right) dt \right].$$

Proof. We use the integration by parts and appropriate substitutions (such as $u = \frac{3a+b}{4}t + a(1-t)$, $v = \frac{a+b}{2}t + \frac{3a+b}{4}(1-t)$, ...) to show that

$$\begin{aligned} \frac{b-a}{16} \int_0^1 t^\alpha f' \left(t \frac{3a+b}{4} + (1-t)a \right) dt &= \frac{1}{4} f\left(\frac{3a+b}{4}\right) - \frac{4^{\alpha-1}\Gamma(\alpha+1)}{(b-a)^\alpha} J_{\frac{3a+b}{4}-}^\alpha f(a), \\ \frac{b-a}{16} \int_0^1 (t^\alpha - 1) f' \left(t \frac{a+b}{2} + (1-t) \frac{3a+b}{4} \right) dt &= \frac{1}{4} f\left(\frac{3a+b}{4}\right) - \frac{4^{\alpha-1}\Gamma(\alpha+1)}{(b-a)^\alpha} J_{\frac{a+b}{2}-}^\alpha f\left(\frac{3a+b}{4}\right), \\ \frac{b-a}{16} \int_0^1 t^\alpha f' \left(t \frac{a+3b}{4} + (1-t) \frac{a+b}{2} \right) dt &= \frac{1}{4} f\left(\frac{a+3b}{4}\right) - \frac{4^{\alpha-1}\Gamma(\alpha+1)}{(b-a)^\alpha} J_{\frac{a+3b}{4}-}^\alpha f\left(\frac{a+b}{2}\right), \\ \frac{b-a}{16} \int_0^1 (t^\alpha - 1) f' \left(tb + (1-t) \frac{a+3b}{4} \right) dt &= \frac{1}{4} f\left(\frac{a+3b}{4}\right) - \frac{4^{\alpha-1}\Gamma(\alpha+1)}{(b-a)^\alpha} J_{b-}^\alpha f\left(\frac{a+3b}{4}\right). \end{aligned}$$

The proof is completed. □

3. Inequalities of Hermite-Hadamard type

We are now in a position to state and prove the following:

Theorem 1. Assume $|f'|$ is convex on $[a, b]$. Then

$$|\mathcal{L}_\alpha(a, b)| \leq \frac{b-a}{32(\alpha+1)(\alpha+2)} \left[2|f'(a)| + (\alpha^2 + 5\alpha + 2) \left| f' \left(\frac{3a+b}{4} \right) \right| \right. \\ \left. + (\alpha^2 + \alpha + 2) \left| f' \left(\frac{a+b}{2} \right) \right| + (\alpha^2 + 5\alpha + 2) \left| f' \left(\frac{a+3b}{4} \right) \right| + \alpha(\alpha+1) |f'(b)| \right].$$

Proof. Using Lemma 1 and taking modulus, we infer from the convexity of $|f'|$ that

$$|\mathcal{L}_\alpha(a, b)| \leq \frac{b-a}{16} \left\{ \int_0^1 t^\alpha \left[t \left| f' \left(\frac{3a+b}{4} \right) \right| + (1-t) |f'(a)| \right] dt \right. \\ \left. + \int_0^1 (1-t)^\alpha \left[t \left| f' \left(\frac{a+b}{2} \right) \right| + (1-t) \left| f' \left(\frac{3a+b}{4} \right) \right| \right] dt \right. \\ \left. + \int_0^1 t^\alpha \left[t \left| f' \left(\frac{a+3b}{4} \right) \right| + (1-t) \left| f' \left(\frac{a+b}{2} \right) \right| \right] dt \right. \\ \left. + \int_0^1 (1-t)^\alpha \left[t |f'(b)| + (1-t) \left| f' \left(\frac{a+3b}{4} \right) \right| \right] dt \right\}.$$

The result follows after a straightforward computation in the right hand side term. This ends the proof. \square

We recall that the Beta function (the Euler integral of the first kind), is defined by

$$B(x, y) = \int_0^1 t^{x-1} (1-t)^{y-1} dt$$

for $x, y > 0$.

Our next results reads as:

Theorem 2. Assume $|f'|^q$ is convex on $[a, b]$ for some fixed $q > 1$. Then

$$|\mathcal{L}_\alpha(a, b)| \leq \frac{b-a}{16} \left(\frac{1}{2} \right)^{1/q} \left(\frac{1}{\alpha} \right)^{1/p} \left\{ \left(\frac{\alpha}{\alpha p + 1} \right)^{1/p} \left[\left| f' \left(\frac{3a+b}{4} \right) \right|^q + |f'(a)|^q \right]^{1/q} \right. \\ \left. + \left[B \left(p+1, \frac{1}{\alpha} \right) \right]^{1/p} \left[\left| f' \left(\frac{a+b}{2} \right) \right|^q + \left| f' \left(\frac{3a+b}{4} \right) \right|^q \right]^{1/q} \right. \\ \left. + \left(\frac{\alpha}{\alpha p + 1} \right)^{1/p} \left[\left| f' \left(\frac{a+3b}{4} \right) \right|^q + \left| f' \left(\frac{a+b}{2} \right) \right|^q \right]^{1/q} \right. \\ \left. + \left[B \left(p+1, \frac{1}{\alpha} \right) \right]^{1/p} \left[\left| f' \left(\frac{a+3b}{4} \right) \right|^q + |f'(b)|^q \right]^{1/q} \right\},$$

where $\frac{1}{p} + \frac{1}{q} = 1$.

We denote

$$I_1 = \int_0^1 \left| f' \left(t \frac{3a+b}{4} + (1-t)a \right) \right|^q dt,$$

$$I_2 = \int_0^1 \left| f' \left(t \frac{a+b}{2} + (1-t) \frac{3a+b}{4} \right) \right|^q dt,$$

$$I_3 = \int_0^1 \left| f' \left(t \frac{a+3b}{4} + (1-t) \frac{a+b}{2} \right) \right|^q dt$$

and

$$I_4 = \int_0^1 \left| f' \left(tb + (1-t) \frac{a+3b}{4} \right) \right|^q dt.$$

Proof. According to Lemma 1 and Hölder’s inequality, we have

$$|\mathcal{L}_\alpha(a, b)| \leq \frac{b-a}{16} \left[\left(\int_0^1 (t^\alpha)^p dt \right)^{1/p} ((I_1)^{1/q} + (I_3)^{1/q}) + \left(\int_0^1 (1-t^\alpha)^p dt \right)^{1/p} ((I_2)^{1/q} + (I_4)^{1/q}) \right].$$

Here

$$\begin{aligned} I_1 &\leq \left| f' \left(\frac{3a+b}{4} \right) \right|^q \int_0^1 t dt + |f'(a)|^q \int_0^1 (1-t) dt \\ &= \frac{1}{2} \left| f' \left(\frac{3a+b}{4} \right) \right|^q + \frac{1}{2} |f'(a)|^q, \end{aligned}$$

$$I_2 \leq \frac{1}{2} \left| f' \left(\frac{a+b}{2} \right) \right|^q + \frac{1}{2} \left| f' \left(\frac{3a+b}{4} \right) \right|^q,$$

$$I_3 \leq \frac{1}{2} \left| f' \left(\frac{a+3b}{4} \right) \right|^q + \frac{1}{2} \left| f' \left(\frac{a+b}{2} \right) \right|^q$$

and

$$I_4 \leq \frac{1}{2} |f'(b)|^q + \frac{1}{2} \left| f' \left(\frac{a+3b}{4} \right) \right|^q.$$

These last inequalities hold due to the convexity of $|f'|^q$ on $[a, b]$. The proof is complete. \square

Theorem 3. Assume $|f'|^q$ is convex on $[a, b]$ for some fixed $q \geq 1$. Then the following inequality holds:

$$\begin{aligned} |\mathcal{L}_\alpha(a, b)| &\leq \frac{b-a}{16} \left(\frac{1}{\alpha+1} \right)^{1/p} \left(\frac{1}{2(\alpha+1)(\alpha+2)} \right)^{1/q} \\ &\times \left\{ \left[2(\alpha+1) \left| f' \left(\frac{3a+b}{4} \right) \right|^q + 2 |f'(a)|^q \right]^{1/q} \right. \\ &+ \alpha^{1/p} \left[\alpha(\alpha+1) \left| f' \left(\frac{a+b}{2} \right) \right|^q + (\alpha^2+3\alpha) \left| f' \left(\frac{3a+b}{4} \right) \right|^q \right]^{1/q} \\ &+ \left[2(\alpha+1) \left| f' \left(\frac{a+3b}{4} \right) \right|^q + 2 \left| f' \left(\frac{a+b}{2} \right) \right|^q \right]^{1/q} \\ &\left. + \alpha^{1/p} \left[\alpha(\alpha+1) |f'(b)|^q + (\alpha^2+3\alpha) \left| f' \left(\frac{a+3b}{4} \right) \right|^q \right]^{1/q} \right\}. \end{aligned}$$

Proof. Using Lemma 1, the convexity of $|f'|^q$ on $[a, b]$ and the power-mean inequality, we have

$$|\mathcal{L}_\alpha(a, b)| \leq \frac{b-a}{16} \left[\left(\int_0^1 t^\alpha dt \right)^{1/p} ((J_1)^{1/q} + (J_3)^{1/q}) \right. \\ \left. + \left(\int_0^1 (1-t^\alpha) dt \right)^{1/p} ((J_2)^{1/q} + (J_4)^{1/q}) \right],$$

where

$$J_1 = \int_0^1 t^\alpha \left| f' \left(t \frac{3a+b}{4} + (1-t)a \right) \right|^q dt \\ \leq \frac{1}{\alpha+2} \left| f' \left(\frac{3a+b}{4} \right) \right|^q + \frac{1}{(\alpha+1)(\alpha+2)} |f'(a)|^q, \\ J_2 = \int_0^1 (1-t^\alpha) \left| f' \left(t \frac{a+b}{2} + (1-t) \frac{3a+b}{4} \right) \right|^q dt \\ \leq \frac{\alpha}{2(\alpha+2)} \left| f' \left(\frac{a+b}{2} \right) \right|^q + \frac{\alpha^2+3\alpha}{2(\alpha+1)(\alpha+2)} \left| f' \left(\frac{3a+b}{4} \right) \right|^q, \\ J_3 = \int_0^1 t^\alpha \left| f' \left(t \frac{a+3b}{4} + (1-t) \frac{a+b}{2} \right) \right|^q dt \\ \leq \frac{1}{\alpha+2} \left| f' \left(\frac{a+3b}{4} \right) \right|^q + \frac{1}{(\alpha+1)(\alpha+2)} \left| f' \left(\frac{a+b}{2} \right) \right|^q$$

and

$$J_4 = \int_0^1 (1-t^\alpha) \left| f' \left(tb + (1-t) \frac{a+3b}{4} \right) \right|^q dt \\ \leq \frac{\alpha}{2(\alpha+2)} |f'(b)|^q + \frac{\alpha^2+3\alpha}{2(\alpha+1)(\alpha+2)} \left| f' \left(\frac{a+3b}{4} \right) \right|^q.$$

Hence the proof of the theorem is complete. \square

Theorem 4. Assume $|f'|^q$ is concave on $[a, b]$ for some fixed $q > 1$. Then

$$|\mathcal{L}_\alpha(a, b)| \leq \frac{b-a}{16} \left[\left(\frac{1}{\alpha p + 1} \right)^{1/p} \left| f' \left(\frac{7a+b}{8} \right) \right| + \left(\frac{1}{\alpha} \mathbb{B} \left(p+1, \frac{1}{\alpha} \right) \right)^{1/p} \left| f' \left(\frac{5a+3b}{8} \right) \right| \right. \\ \left. + \left(\frac{1}{\alpha p + 1} \right)^{1/p} \left| f' \left(\frac{3a+5b}{8} \right) \right| + \left(\frac{1}{\alpha} \mathbb{B} \left(p+1, \frac{1}{\alpha} \right) \right)^{1/p} \left| f' \left(\frac{a+7b}{8} \right) \right| \right],$$

where $\frac{1}{p} + \frac{1}{q} = 1$.

Proof. From Lemma 1 and Hölder's integral inequality for $q > 1$ and $p = \frac{q}{q-1}$, we have

$$|\mathcal{L}_\alpha(a, b)| \leq \frac{b-a}{16} \left[\left(\int_0^1 (t^\alpha)^p dt \right)^{1/p} ((I_1)^{1/q} + (I_3)^{1/q}) \right. \\ \left. + \left(\int_0^1 (1-t^\alpha)^p dt \right)^{1/p} ((I_2)^{1/q} + (I_4)^{1/q}) \right]$$

for all $x \in [a, b]$, where

$$I_1 \leq \left| f' \left(\frac{\frac{3a+b}{4} + a}{2} \right) \right|^q = \left| f' \left(\frac{7a+b}{8} \right) \right|^q,$$

$$I_2 \leq \left| f' \left(\frac{5a+3b}{8} \right) \right|^q,$$

$$I_3 \leq \left| f' \left(\frac{3a+5b}{8} \right) \right|^q$$

and

$$I_4 \leq \left| f' \left(\frac{a+7b}{8} \right) \right|^q.$$

We used the concavity of $|f'|^q$ on $[a, b]$ and the inequality (1.1) in order to obtain the last four inequalities. This completes the proof of the theorem. \square

4. Remarks

Remark 1. For $\alpha = 1$ in the Theorems 1, 2, 3, respectively 4, we recover the results stated in ([4, Theorems 1-4]). Also for $\alpha = 1$ in Lemma 1, we get ([4, Lemma 1]).

Remark 2. By considering the *cumulative to the right α -gap* defined as

$$\begin{aligned} \mathcal{R}_\alpha(a, b) = & -\frac{1}{2} \left[\frac{f(a) + f(b)}{2} + f \left(\frac{a+b}{2} \right) \right] + \frac{4^{\alpha-1} \Gamma(\alpha+1)}{(b-a)^\alpha} \left[J_{a^+}^\alpha f \left(\frac{3a+b}{4} \right) + J_{\frac{3a+b}{4}^+}^\alpha f \left(\frac{a+b}{2} \right) \right. \\ & \left. + J_{\frac{a+b}{2}^+}^\alpha f \left(\frac{a+3b}{4} \right) + J_{\frac{a+3b}{4}^+}^\alpha f(b) \right], \end{aligned}$$

one can obtain similar results. However, this is not the purpose of the present paper.

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