

NEW OSTROWSKI TYPE INEQUALITY FOR TRIPLE INTEGRALS

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Abstract. The main aim of this paper is to establish a new Ostrowski type inequality for triple integrals by using a fairly elementary analysis. The discrete version of the result is also given.

1. Introduction

The well known Ostrowski's inequality [7] can be stated as follows (see also [6, p.469]).

Let $f : [a, b] \rightarrow R$ be continuous on $[a, b]$ and differentiable on (a, b) whose derivative $f' : (a, b) \rightarrow R$ is bounded on (a, b) i.e., $\|f'\|_\infty = \sup_{t \in (a,b)} |f'(t)| < \infty$, then

$$\left| f(x) - \frac{1}{b-a} \int_a^b f(t) dt \right| \leq \left[\frac{1}{4} + \frac{(x - \frac{a+b}{2})^2}{(b-a)^2} \right] (b-a) \|f'\|_\infty, \quad (1.1)$$

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

In 2000, Pachpatte [8] obtained the following Ostrowski type inequality for triple integrals.

Let $\Delta = [a, k] \times [b, m] \times [c, n]$ for a, b, c, k, m, n in R_+ and $f(r, s, t)$ be differentiable on Δ . Denote the partial derivatives by $D_1 f(r, s, t) = \frac{\partial}{\partial r} f(r, s, t)$, $D_2 f(r, s, t) = \frac{\partial}{\partial s} f(r, s, t)$, $D_3 f(r, s, t) = \frac{\partial}{\partial t} f(r, s, t)$ and $D_3 D_2 D_1 f(r, s, t) = \frac{\partial^3}{\partial t \partial s \partial r} f(r, s, t)$. Let $F(\Delta)$ be the class of continuous functions $f : \Delta \rightarrow R$ for which $D_1 f, D_2 f, D_3 f, D_3 D_2 D_1 f$ exist and are continuous on Δ . For $f \in F(\Delta)$ we have

$$\begin{aligned} & \left| \int_a^k \int_b^m \int_c^n f(r, s, t) dt ds dr - \frac{1}{8} (k-a)(m-b)(n-c) [f(a, b, c) + f(k, m, n)] \right. \\ & \quad + \frac{1}{4} (m-b)(n-c) \int_a^k [f(r, b, c) + f(r, m, n) + f(r, m, c) + f(r, b, n)] dr \\ & \quad \left. + \frac{1}{4} (k-a)(n-c) \int_b^m [f(a, s, c) + f(k, s, n) + f(a, s, n) + f(k, s, c)] ds \right| \end{aligned}$$

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$$\begin{aligned}
& + \frac{1}{4} (k-a)(m-b) \int_c^n [f(a,b,t) + f(k,m,t) + f(k,b,t) + f(a,m,t)] dt \\
& - \frac{1}{2} (k-a) \int_b^m \int_c^n [f(a,s,t) + f(k,s,t)] dt ds \\
& - \frac{1}{2} (m-b) \int_a^k \int_c^n [f(r,b,t) + f(r,m,t)] dt dr \\
& - \frac{1}{2} (n-c) \int_a^k \int_b^m [f(r,s,c) + f(r,s,n)] ds dr \Big| \\
& \leq \frac{1}{8} (k-a)(m-b)(n-c) \int_a^k \int_b^m \int_c^n |D_3 D_2 D_1 f(r,s,t)| dt ds dr. \tag{1.2}
\end{aligned}$$

In [8], the inequality (1.2) and its discrete version are established by using elementary analysis. In [13] Sofo has given a refinement of the inequality (1.2) by using Peano kernels. For Ostrowski type inequalities in several independent variables, we refer the interested readers to [1-5, 9-12]. The main purpose of the present paper is to establish a new Ostrowski type inequality involving functions of three independent variables and their partial derivatives. The discrete version of the main result is also given.

2. Statement of Results

In what follows R denotes the set of real numbers. We use the notation $H = [a_1, b_1] \times [a_2, b_2] \times [a_3, b_3]$ ($a_1 < b_1, a_2 < b_2, a_3 < b_3$) for $a_1, a_2, a_3, b_1, b_2, b_3$ in R . If $h = h(r, s, t)$ is a differentiable function defined on H , then its partial derivatives are denoted by $D_1 h = \frac{\partial}{\partial r} h$, $D_2 h = \frac{\partial}{\partial s} h$, $D_3 h = \frac{\partial}{\partial t} h$, $D_1 D_2 h = \frac{\partial^2}{\partial r \partial s} h$, $D_2 D_3 h = \frac{\partial^2}{\partial s \partial t} h$, $D_3 D_1 h = \frac{\partial^2}{\partial t \partial r} h$, and $D_3 D_2 D_1 h = \frac{\partial^3}{\partial t \partial s \partial r} h$. We denote by $F(H)$ the class of continuous functions $h : H \rightarrow R$ for which $D_1 h, D_2 h, D_3 h, D_1 D_2 h, D_2 D_3 h, D_3 D_1 h, D_3 D_2 D_1 h$ exist and are continuous on H . Let N denote the set of natural numbers, $A = \{1, 2, \dots, a+1\}$, $B = \{1, 2, \dots, b+1\}$, $C = \{1, 2, \dots, c+1\}$ for a, b, c in N and $E = A \times B \times C$. For a function $h = h(x, y, z) : N^3 \rightarrow R$ we define the difference operators $\Delta_1 h = h(x+1, y, z) - h(x, y, z)$, $\Delta_2 h = h(x, y+1, z) - h(x, y, z)$, $\Delta_3 h = h(x, y, z+1) - h(x, y, z)$, $\Delta_1 \Delta_2 h = \Delta_1 (\Delta_2 h)$, $\Delta_2 \Delta_3 h = \Delta_2 (\Delta_3 h)$, $\Delta_3 \Delta_1 h = \Delta_3 (\Delta_1 h)$, $\Delta_3 \Delta_2 \Delta_1 h = \Delta_3 (\Delta_2 \Delta_1 h)$. We denote by $G(E)$ the class of functions $h = h(x, y, z) : E \rightarrow R$ for which $\Delta_1 h, \Delta_2 h, \Delta_3 h, \Delta_1 \Delta_2 h, \Delta_2 \Delta_3 h, \Delta_3 \Delta_1 h, \Delta_3 \Delta_2 \Delta_1 h$ exist on E . We assume that $h(x, y, z) = 0$ for $(x, y, z) \notin E$ and also use the usual convention that, empty sum is taken to be 0.

Our main result is given in the following theorem.

Theorem 1. *Let $f \in F(H)$. Then*

$$\left| f(x, y, z) - \left[\frac{1}{b_1 - a_1} \int_{a_1}^{b_1} f(r, y, z) dr + \frac{1}{b_2 - a_2} \int_{a_2}^{b_2} f(x, s, z) ds \right. \right.$$

$$\begin{aligned}
 & + \frac{1}{b_3 - a_3} \int_{a_3}^{b_3} f(x, y, t) dt \Big] \\
 & + \left[\frac{1}{(b_1 - a_1)(b_2 - a_2)} \int_{a_1}^{b_1} \int_{a_2}^{b_2} f(r, s, z) ds dr \right. \\
 & + \frac{1}{(b_1 - a_1)(b_3 - a_3)} \int_{a_1}^{b_1} \int_{a_3}^{b_3} f(r, y, t) dt dr \\
 & + \left. \frac{1}{(b_2 - a_2)(b_3 - a_3)} \int_{a_2}^{b_2} \int_{a_3}^{b_3} f(x, s, t) dt ds \right] \\
 & - \frac{1}{(b_1 - a_1)(b_2 - a_2)(b_3 - a_3)} \int_{a_1}^{b_1} \int_{a_2}^{b_2} \int_{a_3}^{b_3} f(r, s, t) dt ds dr \Big| \\
 & \leq \frac{1}{(b_1 - a_1)(b_2 - a_2)(b_3 - a_3)} \\
 & \times \int_{a_1}^{b_1} \int_{a_2}^{b_2} \int_{a_3}^{b_3} \left| \int_r^x \int_s^y \int_t^z D_3 D_2 D_1 f(u, v, w) dw dv du \right| dt ds dr, \tag{2.1}
 \end{aligned}$$

for all $(x, y, z) \in H$.

The following Corollary holds.

Corollary. *Let f be as in Theorem 1. Then*

$$\begin{aligned}
 & \left| f\left(\frac{a_1 + b_1}{2}, \frac{a_2 + b_2}{2}, \frac{a_3 + b_3}{2}\right) - \left[\frac{1}{b_1 - a_1} \int_{a_1}^{b_1} f\left(r, \frac{a_2 + b_2}{2}, \frac{a_3 + b_3}{2}\right) dr \right. \right. \\
 & + \frac{1}{b_2 - a_2} \int_{a_2}^{b_2} f\left(\frac{a_1 + b_1}{2}, s, \frac{a_3 + b_3}{2}\right) ds + \frac{1}{b_3 - a_3} \int_{a_3}^{b_3} f\left(\frac{a_1 + b_1}{2}, \frac{a_2 + b_2}{2}, t\right) dt \Big] \\
 & + \left[\frac{1}{(b_1 - a_1)(b_2 - a_2)} \int_{a_1}^{b_1} \int_{a_2}^{b_2} f\left(r, s, \frac{a_3 + b_3}{2}\right) ds dr \right. \\
 & + \frac{1}{(b_1 - a_1)(b_3 - a_3)} \int_{a_1}^{b_1} \int_{a_3}^{b_3} f\left(r, \frac{a_2 + b_2}{2}, t\right) dt dr \\
 & + \left. \frac{1}{(b_2 - a_2)(b_3 - a_3)} \int_{a_2}^{b_2} \int_{a_3}^{b_3} f\left(\frac{a_1 + b_1}{2}, s, t\right) dt ds \right] \\
 & - \frac{1}{(b_1 - a_1)(b_2 - a_2)(b_3 - a_3)} \int_{a_1}^{b_1} \int_{a_2}^{b_2} \int_{a_3}^{b_3} f(r, s, t) dt ds dr \Big| \\
 & \leq \frac{(b_1 - a_1)(b_2 - a_2)(b_3 - a_3)}{64} \|D_3 D_2 D_1 f\|_\infty, \tag{2.2}
 \end{aligned}$$

where

$$\|D_3 D_2 D_1 f\|_\infty = \sup_{(u,v,w) \in H} |D_3 D_2 D_1 f(u, v, w)| < \infty.$$

By taking $x = \frac{a_1 + b_1}{2}, y = \frac{a_2 + b_2}{2}, z = \frac{a_3 + b_3}{2}$ in (2.1) and simple computation, we get the desired inequality in (2.2).

The discrete version of Theorem 1 is embodied in the following theorem.

Theorem 2. *Let $f \in G(E)$. Then*

$$\begin{aligned} & \left| f(k, m, n) - \left[\frac{1}{a} \sum_{r=1}^a f(r, m, n) + \frac{1}{b} \sum_{s=1}^b f(k, s, n) + \frac{1}{c} \sum_{t=1}^c f(k, m, t) \right] \right. \\ & \quad + \left[\frac{1}{ab} \sum_{r=1}^a \sum_{s=1}^b f(r, s, n) + \frac{1}{ac} \sum_{r=1}^a \sum_{t=1}^c f(r, m, t) + \frac{1}{bc} \sum_{s=1}^b \sum_{t=1}^c f(k, s, t) \right] \\ & \quad \left. - \frac{1}{abc} \sum_{r=1}^a \sum_{s=1}^b \sum_{t=1}^c f(r, s, t) \right| \\ & \leq \frac{1}{abc} \sum_{r=1}^a \sum_{s=1}^b \sum_{t=1}^c \left| \sum_{u=r}^{k-1} \sum_{v=s}^{m-1} \sum_{w=t}^{n-1} \Delta_3 \Delta_2 \Delta_1 f(u, v, w) \right|, \end{aligned} \tag{2.3}$$

for all $(k, m, n) \in E$.

3. Proof of Theorem 1

The proof is based on the following identity

$$\begin{aligned} I &= f(x, y, z) - [f(r, y, z) + f(x, s, z) + f(x, y, t)] \\ & \quad + [f(r, s, z) + f(r, y, t) + f(x, s, t)] - f(r, s, t), \end{aligned} \tag{3.1}$$

for $(x, y, z), (r, s, t) \in H$, where

$$I = \int_r^x \int_s^y \int_t^z D_3 D_2 D_1 f(u, v, w) dw dv du. \tag{3.2}$$

From (3.2) it is easy to observe that

$$\begin{aligned} I &= \int_r^x \int_s^y D_2 D_1 f(u, v, z) dv du - \int_r^x \int_s^y D_2 D_1 f(u, v, t) dv du \\ &= I_1 - I_2. \end{aligned} \tag{3.3}$$

By simple computation we have

$$\begin{aligned} I_1 &= \int_r^x \int_s^y D_2 D_1 f(u, v, z) dv du \\ &= \int_r^x D_1 f(u, y, z) du - \int_r^x D_1 f(u, s, z) du \\ &= f(x, y, z) - f(r, y, z) - f(x, s, z) + f(r, s, z). \end{aligned} \tag{3.4}$$

Similarly, we have

$$I_2 = f(x, y, t) - f(r, y, t) - f(x, s, t) + f(r, s, t). \tag{3.5}$$

Using (3.4) and (3.5) in (3.3) we get (3.1).

Integrating both sides of (3.1) with respect to (r, s, t) over H and rewriting we get

$$\begin{aligned}
 f(x, y, z) &- \left[\frac{1}{b_1 - a_1} \int_{a_1}^{b_1} f(r, y, z) dr + \frac{1}{b_2 - a_2} \int_{a_2}^{b_2} f(x, s, z) ds \right. \\
 &+ \left. \frac{1}{b_3 - a_3} \int_{a_3}^{b_3} f(x, y, t) dt \right] \\
 &+ \left[\frac{1}{(b_1 - a_1)(b_2 - a_2)} \int_{a_1}^{b_1} \int_{a_2}^{b_2} f(r, s, z) ds dr \right. \\
 &+ \frac{1}{(b_1 - a_1)(b_3 - a_3)} \int_{a_1}^{b_1} \int_{a_3}^{b_3} f(r, y, t) dt dr \\
 &+ \frac{1}{(b_2 - a_2)(b_3 - a_3)} \int_{a_2}^{b_2} \int_{a_3}^{b_3} f(x, s, t) dt ds \\
 &- \left. \frac{1}{(b_1 - a_1)(b_2 - a_2)(b_3 - a_3)} \int_{a_1}^{b_1} \int_{a_2}^{b_2} \int_{a_3}^{b_3} f(r, s, t) dt ds dr \right] \\
 &= \frac{1}{(b_1 - a_1)(b_2 - a_2)(b_3 - a_3)} \\
 &\times \int_{a_1}^{b_1} \int_{a_2}^{b_2} \int_{a_3}^{b_3} \left\{ \int_r^x \int_s^y \int_t^z D_3 D_2 D_1 f(u, v, w) dw dv du \right\} dt ds dr, \tag{3.6}
 \end{aligned}$$

for $(x, y, z) \in H$. From (3.6) and using the properties of modulus and integrals, we get the desired inequality in (2.1). The proof is complete.

4. Proof of Theorem 2

We first prove the following identity

$$\begin{aligned}
 S &= f(k, m, n) - [f(r, m, n) + f(k, s, n) + f(k, m, t)] \\
 &+ [f(r, s, n) + f(r, m, t) + f(k, s, t)] - f(r, s, t), \tag{4.1}
 \end{aligned}$$

for $(k, m, n), (r, s, t) \in E$, where

$$S = \sum_{u=r}^{k-1} \sum_{v=s}^{m-1} \sum_{w=t}^{n-1} \Delta_3 \Delta_2 \Delta_1 f(u, v, w). \tag{4.2}$$

From (4.2), by simple calculation we have

$$\begin{aligned}
 S &= \sum_{u=r}^{k-1} \sum_{v=s}^{m-1} \left[\sum_{w=t}^{n-1} \{ \Delta_2 \Delta_1 f(u, v, w+1) - \Delta_2 \Delta_1 f(u, v, w) \} \right] \\
 &= \sum_{u=r}^{k-1} \sum_{v=s}^{m-1} \Delta_2 \Delta_1 f(u, v, n) - \sum_{u=r}^{k-1} \sum_{v=s}^{m-1} \Delta_2 \Delta_1 f(u, v, t)
 \end{aligned}$$

$$= S_1 - S_2. \quad (4.3)$$

By simple calculation we have

$$\begin{aligned} S_1 &= \sum_{u=r}^{k-1} \sum_{v=s}^{m-1} \Delta_2 \Delta_1 f(u, v, n) \\ &= \sum_{u=r}^{k-1} \left[\sum_{v=s}^{m-1} \{ \Delta_1 f(u, v+1, n) - \Delta_1 f(u, v, n) \} \right] \\ &= \sum_{u=r}^{k-1} \Delta_1 f(u, m, n) - \sum_{u=r}^{k-1} \Delta_1 f(u, s, n) \\ &= \sum_{u=r}^{k-1} \{ f(u+1, m, n) - f(u, m, n) \} - \sum_{u=r}^{k-1} \{ f(u+1, s, n) - f(u, s, n) \} \\ &= f(k, m, n) - f(r, m, n) - f(k, s, n) + f(r, s, n). \end{aligned} \quad (4.4)$$

Similarly, we have

$$S_2 = f(k, m, t) - f(r, m, t) - f(k, s, t) + f(r, s, t). \quad (4.5)$$

Using (4.4) and (4.5) in (4.3) we get (4.1).

Summing both sides of (4.1) first with respect to t from 1 to c , then with respect to s from 1 to b and finally with respect to r from 1 to a and rewriting we have

$$\begin{aligned} & f(k, m, n) - \left[\frac{1}{a} \sum_{r=1}^a f(r, m, n) + \frac{1}{b} \sum_{s=1}^b f(k, s, n) + \frac{1}{c} \sum_{t=1}^c f(k, m, t) \right] \\ & + \left[\frac{1}{ab} \sum_{r=1}^a \sum_{s=1}^b f(r, s, n) + \frac{1}{ac} \sum_{r=1}^a \sum_{t=1}^c f(r, m, t) + \frac{1}{bc} \sum_{s=1}^b \sum_{t=1}^c f(k, s, t) \right] \\ & - \frac{1}{abc} \sum_{r=1}^a \sum_{s=1}^b \sum_{t=1}^c f(r, s, t) \\ & = \frac{1}{abc} \sum_{r=1}^a \sum_{s=1}^b \sum_{t=1}^c \left\{ \sum_{u=r}^{k-1} \sum_{v=s}^{m-1} \sum_{w=t}^{n-1} \Delta_3 \Delta_2 \Delta_1 f(u, v, w) \right\}, \end{aligned} \quad (4.6)$$

for all $(k, m, n) \in E$. From (4.6) and using the properties of modulus and sums we get the required inequality in (2.3). The proof is complete.

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