

An inequality of Ostrowski-Grüss type for double integrals

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Abstract. In this study, we establish Ostrowski-Grüss type involving functions of two independent variables for double integrals. Cubature formula is also provided.

Mathematics Subject Classification (2010): 26D15.

Keywords: Ostrowski-Grüss type inequality, double integrals, two independent variables.

1. Introduction

In 1935, G. Grüss [7] proved the following inequality:

$$\left| \frac{1}{b-a} \int_a^b f(x)g(x)dx - \frac{1}{b-a} \int_a^b f(x)dx \frac{1}{b-a} \int_a^b g(x)dx \right| \quad (1.1)$$
$$\leq \frac{1}{4}(\Phi_1 - \varphi_1)(\Phi_2 - \varphi_2),$$

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

$$\varphi_1 \leq f(x) \leq \Phi_1 \text{ and } \varphi_2 \leq g(x) \leq \Phi_2 \text{ for all } x \in [a, b]. \quad (1.2)$$

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

In 1938, Ostrowski established the following interesting integral inequality for differentiable mappings with bounded derivatives [9]:

Theorem 1.1 (Ostrowski inequality). *Let $f : [a, b] \rightarrow R$ be a differentiable mapping 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, we have the inequality*

$$\left| f(x) - \frac{1}{b-a} \int_a^b f(t)dt \right| \leq \left[\frac{1}{4} + \frac{(x - \frac{a+b}{2})^2}{(b-a)^2} \right] (b-a) \|f'\|_\infty, \quad (1.3)$$

for all $x \in [a, b]$. The constant $\frac{1}{4}$ is the best possible.

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

$$|T(f, g)| \leq \frac{1}{12}(b - a)^2 \|f'\|_\infty \|g'\|_\infty, \tag{1.4}$$

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

$$\begin{aligned} T(f, g) & \tag{1.5} \\ &= \frac{1}{b - a} \int_a^b f(x)g(x)dx - \left(\frac{1}{b - a} \int_a^b f(x)dx \right) \left(\frac{1}{b - a} \int_a^b g(x)dx \right) \end{aligned}$$

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 [4]:

Theorem 1.2. *Let $f, u : [a, b] \rightarrow \mathbb{R}$ be such that u is L -Lipshitzian on $[a, b]$, i.e.,*

$$|u(x) - u(y)| \leq L|x - y| \quad \text{for all } x \in [a, b], \tag{1.6}$$

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

$$m \leq f(x) \leq M \quad \text{for all } x \in [a, b]. \tag{1.7}$$

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:

$$f(x) = \frac{1}{b - a} \int_a^b f(t)dt + \int_a^b P(x, t)f'(t)dt, \tag{1.8}$$

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 [5], Dragomir and Wang proved following Ostrowski-Grüss type inequality using the inequality (1.1) and Montgomery identity (1.8):

Theorem 1.3. *Let $f : I \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a differentiable mapping in I° and let $a, b \in I^\circ$ with $a < b$. If $f \in L_1[a, b]$ and*

$$\varphi_3 \leq f'(x) \leq \Phi_3, \quad \forall x \in [a, b],$$

then we have the following inequality

$$\left| f(x) - \frac{1}{b-a} \int_a^b f(t) dt - \frac{f(b) - f(a)}{b-a} \left(x - \frac{a+b}{2} \right) \right| \quad (1.9)$$

$$\leq \frac{1}{4}(b-a)(\Phi_3 - \varphi_3),$$

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

Barnett and Dragomir established following Ostrowski inequality for double integrals in [1]:

Theorem 1.4. Let $f : [a, b] \times [c, d] \rightarrow \mathbb{R}$ be a continuous on $[a, b] \times [c, d]$, $f_{xy} = \frac{\partial^2 f}{\partial x \partial y}$ exists on $(a, b) \times (c, d)$, and is bounded, i.e.,

$$\|f_{xy}\|_{\infty} = \sup_{(x,y) \in (a,b) \times (c,d)} \left| \frac{\partial^2 f(x,y)}{\partial x \partial y} \right| < \infty$$

then we have the inequality

$$\left| \int_a^b \int_c^d f(t,s) ds dt - \left[(b-a) \int_c^d f(x,s) ds \right. \right. \quad (1.10)$$

$$\left. \left. + (d-c) \int_a^b f(t,y) dt - (b-a)(d-c)f(x,y) \right] \right|$$

$$\leq \left[\frac{1}{4}(b-a)^2 + \left(x - \frac{a+b}{2} \right)^2 \right] \left[\frac{1}{4}(d-c)^2 + \left(y - \frac{c+d}{2} \right)^2 \right] \|f_{xy}\|_{\infty}$$

for all $(x, y) \in [a, b] \times [c, d]$.

In [1], the inequality (1.10) is established by the use of integral identity involving Peano kernels. In [10], Pachpatte obtained an inequality in the view (1.10) by using elementary analysis. The interested reader is also referred to ([1], [6], [10],[11],[13]-[15]) for Ostrowski type inequalities in several independent variables.

Recently, Sarikaya and Kiris have proved the following Grüss type inequality for double integrals in [12]:

Theorem 1.5. Let $f, g : [a, b] \times [c, d] \rightarrow \mathbb{R}$ be two functions defined and integrable on $[a, b] \times [c, d]$. Then for

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

we have

$$\begin{aligned} & \left| \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(x,y)g(x,y)dydx \right. \\ & \left. - \left(\frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(x,y)dydx \right) \left(\frac{1}{(b-a)(d-c)} \int_a^b \int_c^d g(x,y)dydx \right) \right| \\ & \leq \frac{1}{4}(\Phi - \varphi)(\Gamma - \gamma). \end{aligned} \tag{1.11}$$

Moreover, Cerone and Dragomir [3] extended Grüss type inequalities for Lebesgue integrals on measurable spaces. This includes domaind from the plane provided in [12].

In this work, using the inequality (1.11), we will obtain an Ostrowski-Grüss type inequality for functions of two independent variables.

2. Main results

First, we give the following notations to simplify the presentation of some intervals.

$$\begin{aligned} \Delta_1 &= [a, x] \times [c, y], \quad \Delta_2 = [a, x] \times [y, d], \\ \Delta_3 &= [x, b] \times [c, y], \quad \Delta_4 = [x, b] \times [y, d]. \end{aligned}$$

Theorem 2.1. *Let $f : \Delta : [a, b] \times [c, d] \rightarrow \mathbb{R}$ be a continuous on Δ , $f_{xy} = \frac{\partial^2 f}{\partial x \partial y}$ exists on Δ° . If f integrable and*

$$\varphi \leq f_{xy}(x, y) \leq \Phi, \quad \forall (x, y) \in \Delta$$

then we have the following inequality

$$\begin{aligned} & \left| \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(t,s)dsdt - \left[\frac{1}{(d-c)} \int_c^d f(x,s)ds \right. \right. \\ & \left. \left. + \frac{1}{(b-a)} \int_a^b f(t,y)dt - f(x,y) \right] \right. \\ & \left. - \frac{f(b,d) - f(b,c) - f(a,d) + f(a,c)}{(b-a)(d-c)} \left(x - \frac{a+b}{2} \right) \left(y - \frac{c+d}{2} \right) \right| \\ & \leq \frac{1}{4} (P - p) (\Phi - \varphi) \end{aligned} \tag{2.1}$$

where

$$P = \max \{ (x - a) (y - c), (b - x) (d - y) \}$$

and

$$p = \min \{ (x - a)(y - d), (x - b)(y - c) \}$$

for all $(x, y) \in \Delta$.

Proof. Define the kernel $p(x, t; y, s)$ by

$$p(x, t; y, s) := \begin{cases} (t - a)(s - c), & \text{if } (t, s) \in [a, x] \times [c, y] \\ (t - a)(s - d), & \text{if } (t, s) \in [a, x] \times (y, d] \\ (t - b)(s - c), & \text{if } (t, s) \in (x, b] \times [c, y] \\ (t - b)(s - d), & \text{if } (t, s) \in (x, b] \times (y, d]. \end{cases}$$

Then, we have

$$\begin{aligned} & \int_a^b \int_c^d p(x, t; y, s) f_{ts}(t, s) ds dt \\ &= \int_a^x \int_c^y (t - a)(s - c) f_{ts}(t, s) ds dt + \int_a^x \int_y^d (t - a)(s - d) f_{ts}(t, s) ds dt \\ & \quad + \int_x^b \int_c^y (t - b)(s - c) f_{ts}(t, s) ds dt + \int_x^b \int_y^d (t - b)(s - d) f_{ts}(t, s) ds dt \\ &= I_1 + I_2 + I_3 + I_4. \end{aligned} \tag{2.2}$$

Let us calculate the integrals I_1, I_2, I_3 and I_4 . Firstly, we have the equality

$$\begin{aligned} I_1 &= \int_a^x \int_c^y (t - a)(s - c) f_{ts}(t, s) ds dt \\ &= \int_a^x (t - a) \left[(y - c) f_t(t, y) - \int_c^y f_t(t, s) ds \right] dt \\ &= (y - c) \int_a^x (t - a) f_t(t, y) dt - \int_c^y \left(\int_a^x (t - a) f_t(t, s) dt \right) ds \\ &= (y - c) \left[(x - a) f(x, y) - \int_a^x f(t, y) dt \right] - \int_c^y \left[(x - a) f(x, s) - \int_a^x f(t, s) dt \right] ds \\ &= (x - a)(y - c) f(x, y) - (y - c) \int_a^x f(t, y) dt - (x - a) \int_c^y f(x, s) ds + \int_a^x \int_c^y f(t, s) ds dt. \end{aligned} \tag{2.3}$$

Also, similar computations we have the equalities

$$I_2 = \int_a^x \int_y^d (t-a)(s-d) f_{ts}(t,s) ds dt \tag{2.4}$$

$$= (x-a)(d-y) f(x,y) - (d-y) \int_a^x f(t,y) dt - (x-a) \int_y^d f(x,s) ds + \int_a^x \int_y^d f(t,s) ds dt,$$

$$I_3 = \int_x^b \int_c^y (t-b)(s-c) f_{ts}(t,s) ds dt \tag{2.5}$$

$$= (b-x)(y-c) f(x,y) - (y-c) \int_x^b f(t,y) dt - (b-x) \int_c^y f(x,s) ds + \int_x^b \int_c^y f(t,s) ds dt,$$

and

$$I_4 = \int_x^b \int_y^d (t-b)(s-d) f_{ts}(t,s) ds dt \tag{2.6}$$

$$= (b-x)(d-y) f(x,y) - (d-y) \int_x^b f(t,y) dt - (b-x) \int_y^d f(x,s) ds + \int_x^b \int_y^d f(t,s) ds dt.$$

If we substitute the equalities (2.3)-(2.6) in (2.2), then we have

$$\int_a^b \int_c^d p(x,t;y,s) f_{ts}(t,s) ds dt \tag{2.7}$$

$$= (b-a)(d-c) f(x,y) - (b-a) \int_c^d f(x,s) ds - (d-c) \int_a^b f(t,y) dt + \int_a^b \int_c^d f(t,s) ds dt.$$

Applying Theorem 1.5 to mappings $p(x, \cdot; y, \cdot)$ and $f_{ts}(\cdot, \cdot)$, we establish

$$\begin{aligned} & \left| \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d p(x,t;y,s) f_{ts}(t,s) ds dt \right. \\ & \left. - \left(\frac{1}{(b-a)(d-c)} \int_a^b \int_c^d p(x,t;y,s) ds dt \right) \right. \\ & \left. \times \left(\frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f_{ts}(t,s) ds dt \right) \right| \\ & \leq \frac{1}{4} (\Phi - \varphi)(\Gamma - \gamma). \end{aligned} \tag{2.8}$$

where

$$\begin{aligned}
 \Gamma &= \sup_{(t,s) \in \Delta} p(x, t; y, s) \\
 &= \max \left\{ \sup_{(t,s) \in \Delta_1} (t-a)(s-c), \sup_{(t,s) \in \Delta_2} (t-a)(s-d), \right. \\
 &\quad \left. \sup_{(t,s) \in \Delta_3} (t-b)(s-c), \sup_{(t,s) \in \Delta_4} (t-b)(s-d) \right\} \\
 &= \max \{ (x-a)(y-c), (b-x)(d-y) \} = P,
 \end{aligned} \tag{2.9}$$

and

$$\begin{aligned}
 \gamma &= \inf_{(t,s) \in \Delta} p(x, t; y, s) \\
 &= \min \left\{ \inf_{(t,s) \in \Delta_1} (t-a)(s-c), \inf_{(t,s) \in \Delta_2} (t-a)(s-d), \right. \\
 &\quad \left. \inf_{(t,s) \in \Delta_3} (t-b)(s-c), \inf_{(t,s) \in \Delta_4} (t-b)(s-d) \right\} \\
 &= \min \{ (x-a)(y-d), (x-b)(y-c) \} = p.
 \end{aligned} \tag{2.10}$$

Also, we have the equalities

$$\begin{aligned}
 &\int_a^b \int_c^d p(x, t; y, s) ds dt \\
 &= \int_a^x \int_c^y (t-a)(s-c) ds dt + \int_a^x \int_y^d (t-a)(s-d) ds dt \\
 &\quad + \int_x^b \int_c^y (t-b)(s-c) ds dt + \int_x^b \int_y^d (t-b)(s-d) ds dt \\
 &= \frac{(x-a)^2 (y-c)^2}{4} - \frac{(x-a)^2 (d-y)^2}{4} \\
 &\quad - \frac{(b-x)^2 (y-c)^2}{4} + \frac{(b-x)^2 (d-y)^2}{4} \\
 &= \frac{[(x-a)^2 - (b-x)^2][(y-c)^2 - (d-y)^2]}{4} \\
 &= (b-a)(d-c) \left(x - \frac{a+b}{2} \right) \left(y - \frac{c+d}{2} \right)
 \end{aligned} \tag{2.11}$$

and

$$\int_a^b \int_c^d f_{ts}(t, s) ds dt = f(b, d) - f(b, c) - f(a, d) + f(a, c). \quad (2.12)$$

If we put the equalities (2.7) and (2.9)-(2.12) in (2.8), then we obtain the desired inequality (2.1). \square

Corollary 2.2. *With the assumptions in Theorem 2.1, if $|f_{xy}(x, y)| \leq M$ for all $(x, y) \in [a, b] \times [c, d]$ and some positive constant M , then we have*

$$\begin{aligned} & \left| \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(t, s) ds dt \right. \\ & - \left[\frac{1}{(d-c)} \int_c^d f(x, s) ds + \frac{1}{(b-a)} \int_a^b f(t, y) dt - f(x, y) \right] \\ & \left. - \frac{f(b, d) - f(b, c) - f(a, d) + f(a, c)}{(b-a)(d-c)} \left(x - \frac{a+b}{2} \right) \left(y - \frac{c+d}{2} \right) \right| \\ & \leq \frac{1}{2} (P - p) M \end{aligned}$$

where

$$P = \max \{ (x-a)(y-c), (b-x)(d-y) \}$$

and

$$p = \min \{ (x-a)(y-d), (x-b)(y-c) \}$$

for all $(x, y) \in [a, b] \times [c, d]$.

Corollary 2.3. *Under assumptions of Theorem 2.1 with $x = \frac{a+b}{2}$ and $y = \frac{c+d}{2}$, we have the following inequality*

$$\begin{aligned} & \left| \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(t, s) ds dt - \left[\frac{1}{(d-c)} \int_c^d f\left(\frac{a+b}{2}, s\right) ds \right. \right. \\ & \left. \left. + \frac{1}{(b-a)} \int_a^b f\left(t, \frac{c+d}{2}\right) dt - f\left(\frac{a+b}{2}, \frac{c+d}{2}\right) \right] \right| \\ & \leq \frac{1}{8} (b-a)(d-c) (\Phi - \varphi). \end{aligned}$$

Corollary 2.4. *Under assumption of Theorem 2.1 with $x = b$ and $y = d$, we get the inequality*

$$\begin{aligned} & \left| \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(t,s) ds dt \right. \\ & \left. - \left[\frac{1}{(d-c)} \int_c^d f(b,s) ds + \frac{1}{(b-a)} \int_a^b f(t,d) dt - f(b,d) \right] \right. \\ & \left. - \frac{f(b,d) - f(b,c) - f(a,d) + f(a,c)}{4} \right| \\ & \leq \frac{1}{4} (b-a)(d-c) (\Phi - \varphi). \end{aligned}$$

3. Applications for cubature formulae

Let us consider the arbitrary division $I_n : a = x_0 < x_1 < \dots < x_n = b$, and $J_m : c = y_0 < y_1 < \dots < y_m = d$, $h_i := x_{i+1} - x_i$ ($i = 0, \dots, n - 1$), and $l_j := y_{j+1} - y_j$ ($j = 0, \dots, m - 1$),

$$\begin{aligned} v(h) &:= \max \{ h_i \mid i = 0, \dots, n - 1 \}, \\ \mu(l) &:= \max \{ l_j \mid j = 0, \dots, m - 1 \}. \end{aligned}$$

Then, the following theorem holds.

Theorem 3.1. *Let $f : [a, b] \times [c, d] \rightarrow \mathbb{R}$ be as in Theorem 2.1 and $\xi_i \in [x_i, x_{i+1}]$ ($i = 0, \dots, n - 1$), $\eta_j \in [y_j, y_{j+1}]$ ($j = 0, \dots, m - 1$) be intermediate points. Then we have the cubature formula:*

$$\begin{aligned} & \int_a^b \int_c^d f(t,s) ds dt \tag{3.1} \\ & = \sum_{i=0}^{n-1} \sum_{j=0}^{m-1} h_i \int_{y_j}^{y_{j+1}} f(\xi_i, s) ds + \sum_{i=0}^{n-1} \sum_{j=0}^{m-1} l_j \int_{x_i}^{x_{i+1}} f(t, \eta_j) dt \\ & \quad - \sum_{i=0}^{n-1} \sum_{j=0}^{m-1} h_i l_j f(\xi_i, \eta_j) \\ & \quad + \sum_{i=0}^{n-1} \sum_{j=0}^{m-1} [f(x_{i+1}, y_{j+1}) - f(x_{i+1}, y_j) - f(x_i, y_{j+1}) + f(x_i, y_j)] \\ & \quad \times \left(\xi_i - \frac{x_i + x_{i+1}}{2} \right) \left(\eta_j - \frac{y_j + y_{j+1}}{2} \right) \\ & \quad + R(\xi, \eta, I_n, J_m, f). \end{aligned}$$

where the remainder term $R(\xi, \eta, I_n, J_m, f)$ satisfies the estimation

$$|R(\xi, \eta, I_n, J_m, f)| \leq \frac{1}{4} v(h) \mu(l) \max_{i,j} (P_{ij} - p_{ij}) (\Phi - \varphi) \tag{3.2}$$

where

$$P_{ij} = \max \{ (\xi_i - x_i) (\eta_j - y_j), (x_{i+1} - \xi_i) (y_{j+1} - \eta_j) \},$$

and

$$p_{ij} = \min \{ (\xi_i - x_i) (\eta_j - y_{j+1}), (\xi_i - x_{i+1}) (\eta_j - y_j) \}.$$

Proof. Applying Theorem 2.1 on the bidimensional interval $[x_i, x_{i+1}] \times [y_j, y_{j+1}]$, we get

$$\begin{aligned} & \left| \int_{x_i}^{x_{i+1}} \int_{y_j}^{y_{j+1}} f(t, s) ds dt \right. & (3.3) \\ & - \left[h_i \int_{y_j}^{y_{j+1}} f(\xi_i, s) ds + l_j \int_{x_i}^{x_{i+1}} f(t, \eta_j) dt - h_i l_j f(\xi_i, \eta_j) \right] \\ & - [f(x_{i+1}, y_{j+1}) - f(x_{i+1}, y_j) - f(x_i, y_{j+1}) + f(x_i, y_j)] \\ & \times \left(\xi_i - \frac{x_i + x_{i+1}}{2} \right) \left(\eta_j - \frac{y_j + y_{j+1}}{2} \right) \Big| \\ & \leq \frac{1}{4} h_i l_j (P_{ij} - p_{ij}) (\Phi_{ij} - \varphi_{ij}) \end{aligned}$$

where

$$\Phi_{ij} := \sup_{(t,s) \in [x_i, x_{i+1}] \times [y_j, y_{j+1}]} |f_{ts}(t, s)|, \quad \varphi_{ij} := \inf_{(t,s) \in [x_i, x_{i+1}] \times [y_j, y_{j+1}]} |f_{ts}(t, s)|$$

for all $i = 0, 1, \dots, n - 1$; $j = 0, 1, \dots, m - 1$.

Summing the inequality (3.3) over i from 0 to $n - 1$ and j from 0 to $m - 1$ and using the generalized triangle inequality, we get

$$\begin{aligned} |R(\xi, \eta, I_n, J_m, f)| & \leq \frac{1}{4} \sum_{i=0}^{n-1} \sum_{j=0}^{m-1} h_i l_j (P_{ij} - p_{ij}) (\Phi_{ij} - \varphi_{ij}) \\ & \leq \frac{1}{4} v(h) \mu(l) \max_{i,j} (P_{ij} - p_{ij}) \max_{i,j} (\Phi_{ij} - \varphi_{ij}) \sum_{i=0}^{n-1} \sum_{j=0}^{m-1} 1 \\ & = \frac{nm}{4} v(h) \mu(l) \max_{i,j} (P_{ij} - p_{ij}) (\Phi - \varphi). \end{aligned}$$

This completes the proof. □

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