



Some new results using integration of arbitrary order

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Abstract

In this paper, we present recent results in integral inequality theory. Our results are based on the fractional integration in the sense of Riemann-Liouville

Keywords: Integral inequality, Riemann-Liouville integral operator.

2010 MSC: 26D10; 26A33.

1. Introduction

The integral inequalities involving functions of independent variables play a fundamental role in the theory of differential equations. Motivated by certain applications, many such new inequalities have been discovered in the past few years (see [2, 5, 13, 14, 15]). Moreover, the fractional type inequalities are of great importance. We refer the reader to [1, 16] for some applications. Let us now turn our attention to some results that have inspired our work. We consider the quantity

$$R_{a,b}(p, q, f, g) := \int_a^b p f^2(x) dx \int_a^b q g^2(x) dx + \int_a^b q f^2(x) dx \int_a^b p g^2(x) dx$$

$$- 2 \left(\int_a^b p |f g|(x) dx \right) \left(\int_a^b q |f g|(x) dx \right) - 2 \left(\int_a^b p |f g|(x) dx \right) \left(\int_a^b q |f g|(x) dx \right), \quad (1.1)$$

where f and g are two continuous functions on $[a, b]$ and p and q are two positive and continuous functions on $[a, b]$.

In the case, when $p = q$, S.S. Dragomir [10] proved the inequality:

$$0 < R_{1,\Omega}(p, f, g) := R_{\Omega}(p, p, f, g) \leq \frac{(M - m)^2}{2mM} \left(\int_{\Omega} p |f g|(x) d\mu(x) \right), \quad (1.2)$$

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Received: May 2012 Revised: January 2013

provided f and g are Lebesgue μ -measurable, pf^2, pg^2 are Lebesgue μ -integrable on Ω and $0 < m \leq \left| \frac{f(x)}{g(x)} \right| \leq M \leq \infty$, for μ a.e. $x \in \Omega$. For other results related to the Cauchy-Schwarz difference (1), in the case $p = q$, a number of valued extensions can be found in [3, 6, 7, 8, 9, 12, 18] and the references cited therein.

The main aim of this paper is to establish some new fractional integral inequalities of Cauchy-Schwarz type by giving an upper and a lower bound for the quantity (1.1) Some new fractional results related to Cassel's inequality [4], [17], [19] are also generated. For our results, some classical inequalities can be deduced as some special cases. Our results have some relationships with [3], [10].

2. Description of the fractional calculus

We introduce some definitions and properties which will be used in this paper:

Definition 2.1. A real valued function f is said to be in the space $C_\mu([0, \infty[)$, $\mu \in \mathbb{R}$ if there exists a real number $r > \mu$, such that $f(t) = t^r f_1(t)$, where $f_1 \in C([0, \infty))$.

Definition 2.2. A function f is said to be in the space $C_\mu^n([0, \infty[)$, $n \in \mathbb{N}$, if $f^{(n)} \in C_\mu([0, \infty[)$.

Definition 2.3. The Riemann-Liouville fractional integral operator of order $\alpha \geq 0$, for a function $f \in C_\mu([0, \infty[)$, $\mu \geq -1$, is defined as

$$\begin{aligned} J^\alpha f(t) &= \frac{1}{\Gamma(\alpha)} \int_0^t (t - \tau)^{\alpha-1} f(\tau) d\tau; \quad \alpha > 0, t > 0 \\ J^0 f(t) &= f(t). \end{aligned} \tag{2.1}$$

For the convenience of establishing the results, we give the following property:

$$J^\alpha J^\beta f(t) = J^{\alpha+\beta} f(t). \tag{2.2}$$

For the expression (2.1), when $f(t) = t^\beta$ we get another expression that will be used later:

$$J^\alpha t^\beta = \frac{\Gamma(\beta + 1)}{\Gamma(\alpha + \beta + 1)} t^{\alpha+\beta}. \tag{2.3}$$

For more details, see [11, 16].

3. Main results

Our first result is the following theorem:

Theorem 3.1. Suppose that f and g are two continuous functions on $[0, \infty[$ and p and q are two positive continuous function on $[0, \infty[$, such that $p|\frac{f}{g}|, p|\frac{g}{f}|, q|\frac{f}{g}|, q|\frac{g}{f}|, pf^2, pg^2, qf^2$ and qg^2 are integrable functions on $[0, \infty[$. If there exist m and M two positive real numbers, such that

$$0 < m \leq |f(\tau)g(\tau)| \leq M; \tau \in [0, t], t > 0, \tag{3.1}$$

then we have

$$\begin{aligned}
 & m^2 \left(J^\alpha \left(q \left| \frac{f}{g} \right| \right)(t) J^\alpha \left(p \left| \frac{g}{f} \right| \right)(t) + J^\alpha \left(p \left| \frac{f}{g} \right| \right)(t) J^\alpha \left(q \left| \frac{g}{f} \right| \right)(t) - 2 J^\alpha p(t) J^\alpha q(t) \right) \\
 & \leq J^\alpha p f^2(t) J^\alpha q g^2(t) + J^\alpha q f^2(t) J^\alpha p g^2(t) - 2 J^\alpha (p |f g|)(t) J^\alpha (q |f g|)(t) \\
 & \leq M^2 \left(J^\alpha \left(p \left| \frac{f}{g} \right| \right)(t) J^\alpha \left(q \left| \frac{g}{f} \right| \right)(t) + J^\alpha \left(q \left| \frac{f}{g} \right| \right)(t) J^\alpha \left(p \left| \frac{g}{f} \right| \right)(t) - 2 J^\alpha p(t) J^\alpha q(t) \right),
 \end{aligned} \tag{3.2}$$

for any $\alpha > 0, t > 0$.

Proof .

In the identity

$$\frac{u^2 + v^2}{2} - uv = \frac{1}{2} uv \left(\sqrt{\frac{u}{v}} - \sqrt{\frac{v}{u}} \right)^2; u > 0, v > 0,$$

we take $u = |f(\tau)g(\rho)|$ and $v = |f(\rho)g(\tau)|, \tau, \rho \in [0, t], t > 0$. Then we can write

$$\begin{aligned}
 & \frac{f^2(\tau)g^2(\rho) + f^2(\rho)g^2(\tau)}{2} - |f(\tau)g(\rho)||f(\tau)g(\rho)| \\
 & = \frac{1}{2} |f(\tau)g(\tau)||f(\rho)g(\rho)| \left(\sqrt{\left| \frac{f(\tau)}{g(\tau)} \right| \left| \frac{g(\rho)}{f(\rho)} \right|} - \sqrt{\left| \frac{f(\rho)}{g(\rho)} \right| \left| \frac{g(\tau)}{f(\tau)} \right|} \right)^2.
 \end{aligned} \tag{3.3}$$

On the other hand, we have

$$\left(\sqrt{\left| \frac{f(\tau)}{g(\tau)} \right| \left| \frac{g(\rho)}{f(\rho)} \right|} - \sqrt{\left| \frac{f(\rho)}{g(\rho)} \right| \left| \frac{g(\tau)}{f(\tau)} \right|} \right)^2 = \left| \frac{f(\tau)}{g(\tau)} \right| \left| \frac{g(\rho)}{f(\rho)} \right| + \left| \frac{f(\rho)}{g(\rho)} \right| \left| \frac{g(\tau)}{f(\tau)} \right| - 2. \tag{3.4}$$

Using (3.4) and the condition (3.1) we can write

$$\begin{aligned}
 & \frac{m^2}{2} \left(\left| \frac{f(\tau)}{g(\tau)} \right| \left| \frac{g(\rho)}{f(\rho)} \right| + \left| \frac{f(\rho)}{g(\rho)} \right| \left| \frac{g(\tau)}{f(\tau)} \right| - 2 \right) \\
 & \leq \frac{f^2(\tau)g^2(\rho) + f^2(\rho)g^2(\tau)}{2} - |f(\tau)g(\tau)||f(\rho)g(\rho)| \\
 & \leq \frac{M^2}{2} \left(\left| \frac{f(\tau)}{g(\tau)} \right| \left| \frac{g(\rho)}{f(\rho)} \right| + \left| \frac{f(\rho)}{g(\rho)} \right| \left| \frac{g(\tau)}{f(\tau)} \right| - 2 \right).
 \end{aligned} \tag{3.5}$$

Hence we get,

$$\begin{aligned}
 & \frac{m^2}{2} \left(\left| \frac{g(\rho)}{f(\rho)} \right| J^\alpha \left(p \left| \frac{f}{g} \right| \right)(t) + \left| \frac{f(\rho)}{g(\rho)} \right| J^\alpha \left(p \left| \frac{g}{f} \right| \right)(t) - 2 J^\alpha p(t) \right) \\
 & \leq \frac{g^2(\rho) J^\alpha p f^2(t) + f^2(\rho) J^\alpha p g^2(t)}{2} - |f(\rho)g(\rho)| J^\alpha (p |f g|)(t) \\
 & \leq \frac{M^2}{2} \left(\left| \frac{g(\rho)}{f(\rho)} \right| J^\alpha \left(p \left| \frac{f}{g} \right| \right)(t) + \left| \frac{f(\rho)}{g(\rho)} \right| J^\alpha \left(p \left| \frac{g}{f} \right| \right)(t) - 2 J^\alpha p(t) \right).
 \end{aligned} \tag{3.6}$$

Multiplying both sides of (3.6) by $\frac{(t-\rho)^{\alpha-1}}{\Gamma(\alpha)} q(\rho)$, then integrating the resulting inequalities with respect to ρ over $[0, t]$, we obtain

$$\begin{aligned}
& \frac{m^2}{2} \left(J^\alpha \left(q \left| \frac{f}{g} \right| \right)(t) J^\alpha \left(p \left| \frac{g}{f} \right| \right)(t) + J^\alpha \left(p \left| \frac{f}{g} \right| \right)(t) J^\alpha \left(q \left| \frac{g}{f} \right| \right)(t) - 2J^\alpha p(t) J^\alpha q(t) \right) \\
& \leq \frac{J^\alpha p f^2(t) J^\alpha q g^2(t) + J^\alpha q f^2(t) J^\alpha p g^2(t)}{2} - J^\alpha (p|fg|)(t) J^\alpha (q|fg|)(t) \\
& \leq \frac{M^2}{2} \left(J^\alpha \left(p \left| \frac{f}{g} \right| \right)(t) J^\alpha \left(q \left| \frac{g}{f} \right| \right)(t) + J^\alpha \left(q \left| \frac{f}{g} \right| \right)(t) J^\alpha \left(p \left| \frac{g}{f} \right| \right)(t) - 2J^\alpha p(t) J^\alpha q(t) \right).
\end{aligned} \tag{3.7}$$

Theorem 3.1 is thus proved. $\square$

Remark 3.2. Applying Theorem 3.1 for $p = q, \alpha = 1, d\mu(\tau) = d\tau$, we obtain Theorem 1 of [3] on $[0, t] = \Omega$.

The previous result can be generalized to the following:

Theorem 3.3. Suppose that f and g are two continuous functions on $[0, \infty[$ and let p and q be two positive continuous functions on $[0, \infty[$, such that $p|\frac{f}{g}|, p|\frac{g}{f}|, q|\frac{f}{g}|, q|\frac{g}{f}|, pf^2, qf^2, pg^2$ and qg^2 are integrable functions on $[0, \infty[$. If there exist m and M two positive real numbers, such that

$$0 < m \leq |f(\tau)g(\tau)| \leq M; \tau \in [0, t], t > 0, \tag{3.8}$$

then the inequalities

$$\begin{aligned}
& m^2 \left(J^\alpha \left(p \left| \frac{f}{g} \right| \right)(t) J^\beta \left(q \left| \frac{g}{f} \right| \right)(t) + J^\beta \left(q \left| \frac{f}{g} \right| \right)(t) J^\alpha \left(p \left| \frac{g}{f} \right| \right)(t) - 2J^\alpha p(t) J^\beta q(t) \right) \\
& \leq J^\alpha p f^2(t) J^\beta q g^2(t) + J^\beta q f^2(t) J^\alpha p g^2(t) - 2J^\alpha (p|fg|)(t) J^\beta (q|fg|)(t) \\
& \leq M^2 \left(J^\alpha \left(p \left| \frac{f}{g} \right| \right)(t) J^\beta \left(q \left| \frac{g}{f} \right| \right)(t) + J^\beta \left(q \left| \frac{f}{g} \right| \right)(t) J^\alpha \left(p \left| \frac{g}{f} \right| \right)(t) - 2J^\alpha p(t) J^\beta q(t) \right)
\end{aligned} \tag{3.9}$$

are valid for any $\alpha > 0, \beta > 0, t > 0$.

Proof . Multiplying both sides of (3.6) by $\frac{(t-\rho)^{\beta-1}}{\Gamma(\beta)} q(\rho)$, then integrating the resulting inequalities with respect to ρ over $[0, t]$, we obtain:

$$\begin{aligned}
& \frac{m^2}{2} \left(J^\alpha \left(p \left| \frac{f}{g} \right| \right)(t) J^\beta \left(q \left| \frac{g}{f} \right| \right)(t) + J^\beta \left(q \left| \frac{f}{g} \right| \right)(t) J^\alpha \left(p \left| \frac{g}{f} \right| \right)(t) - 2J^\alpha p(t) J^\beta q(t) \right) \\
& \leq \frac{J^\alpha p f^2(t) J^\beta q g^2(t) + J^\beta q f^2(t) J^\alpha p g^2(t)}{2} - J^\alpha (p|fg|)(t) J^\beta (q|fg|)(t) \\
& \leq \frac{M^2}{2} \left(J^\alpha \left(p \left| \frac{f}{g} \right| \right)(t) J^\beta \left(q \left| \frac{g}{f} \right| \right)(t) + J^\beta \left(q \left| \frac{f}{g} \right| \right)(t) J^\alpha \left(p \left| \frac{g}{f} \right| \right)(t) - 2J^\alpha p(t) J^\beta q(t) \right).
\end{aligned} \tag{3.10}$$

The proof of Theorem 3.3 is thus achieved. $\square$

Remark 3.4. It is clear that Theorem 3.1 would follow as a special case of Theorem 3.3 when $\alpha = \beta$.

Now, we shall propose a new generalization of Cassel's inequality. We have:

Theorem 3.5. *Let f, g be two continuous functions on $[0, \infty[$ and let p and q be two positive continuous functions on $[0, \infty[$, such that pf^2, qf^2, pg^2 and qg^2 are integrable on $[0, \infty[$. If there exist m and M two positive real numbers, such that*

$$0 < m \leq \left| \frac{f(\tau)}{g(\tau)} \right| \leq M; \tau \in [0, t], t > 0, \quad (3.11)$$

then we have

$$\begin{aligned} J^\alpha p f^2(t) J^\alpha q g^2(t) - J^\alpha(p|fg|)(t) J^\alpha(q|fg|)(t) \\ \leq \frac{(M-m)^2}{4mM} J^\alpha(p|fg|)(t) J^\alpha(q|fg|)(t), \end{aligned} \quad (3.12)$$

for any $\alpha > 0, t > 0$.

Proof . From the condition $\left| \frac{f(\tau)}{g(\tau)} \right| \leq M; \tau \in [0, t], t > 0$, we have

$$f^2(\tau) \leq M|f(\tau)g(\tau)|; \tau \in [0, t], t > 0. \quad (3.13)$$

Therefore,

$$\frac{1}{\Gamma(\alpha)} \int_0^t (t-\tau)^{\alpha-1} p(\tau) f^2(\tau) d\tau \leq \frac{M}{\Gamma(\alpha)} \int_0^t (t-\tau)^{\alpha-1} p(\tau) |f(\tau)g(\tau)| d\tau. \quad (3.14)$$

Consequently,

$$J^\alpha p f^2(t) \leq M J^\alpha(p|fg|)(t). \quad (3.15)$$

Now, using the condition $m \leq \left| \frac{f(\tau)}{g(\tau)} \right|; \tau \in [0, t], t > 0$, we can write

$$m J^\alpha q g^2(t) \leq J^\alpha(q|fg|)(t). \quad (3.16)$$

Multiplying (3.15) and (3.16) we obtain

$$J^\alpha p f^2(t) J^\alpha q g^2(t) \leq \frac{M}{m} J^\alpha(p|fg|)(t) J^\alpha(q|fg|)(t). \quad (3.17)$$

Consequently, we get

$$\begin{aligned} J^\alpha p f^2(t) J^\alpha q g^2(t) - J^\alpha(p|fg|)(t) J^\alpha(q|fg|)(t) \\ \leq \frac{M-m}{m} J^\alpha(p|fg|)(t) J^\alpha(q|fg|)(t), \end{aligned} \quad (3.18)$$

which implies (3.12) Theorem 3.5 is thus proved. $\square$

Remark 3.6. *If we take $\alpha = 1, p = q$, then we obtain Cassel's inequality [10],[19] on $[0, t]$.*

Also, with the same assumptions as before, we get the following generalization of Theorem 3.5:

Theorem 3.7. *Let f, g be two continuous functions on $[0, \infty[$ and let p and q be two positive continuous functions on $[0, \infty[$, such that pf^2, qf^2, pg^2 and qg^2 are integrable on $[0, \infty[$. If there exist m, M positive real numbers, such that*

$$0 < m \leq \left| \frac{f(\tau)}{g(\tau)} \right| \leq M, \tau \in [0, t], t > 0, \quad (3.19)$$

then, for any $\alpha > 0, \beta > 0, t > 0$, the inequality

$$J^\alpha p f^2(t) J^\beta q g^2(t) - J^\alpha(p|fg|)(t) J^\beta(q|fg|)(t) \leq \frac{(M-m)^2}{4mM} J^\alpha(p|fg|)(t) J^\beta(q|fg|)(t) \quad (3.20)$$

is valid.

Proof . From the condition $m \leq \left| \frac{f(\tau)}{g(\tau)} \right|; \tau \in [0, t], t > 0$, we can write

$$m J^\beta q g^2(t) \leq J^\beta(q|fg|)(t). \quad (3.21)$$

Thanks to (3.16) and (3.21) we obtain

$$J^\alpha p f^2(t) J^\beta q g^2(t) \leq \frac{M}{m} J^\alpha(p|fg|)(t) J^\beta(q|fg|)(t). \quad (3.22)$$

Therefore,

$$\begin{aligned} J^\alpha p f^2(t) J^\beta q g^2(t) - J^\alpha(p|fg|)(t) J^\beta(q|fg|)(t) \\ \leq \frac{M-m}{m} J^\alpha(p|fg|)(t) J^\beta(q|fg|)(t). \end{aligned} \quad (3.23)$$

Hence, we deduce the desired inequality (3.20). $\square$

We give also the following corollaries:

Corollary 3.8. *Let F, G be two continuous functions on $[0, \infty[$ and let p and q be two positive continuous functions on $[0, \infty[$, such that $p|\frac{F}{G}|, p|\frac{G}{F}|, q|\frac{F}{G}|, q|\frac{G}{F}|, pF^2, pG^2, qF^2$ and qG^2 are integrable functions on $[0, \infty[$. If there exist n, N, M positive real numbers, such that $|F(\tau)G(\tau)| \leq M$ and*

$$0 < n \leq \left| \frac{F(\tau)}{G(\tau)} \right| \leq N, \tau \in [0, t], t > 0, \quad (3.24)$$

then, for any $\alpha > 0, t > 0$, the inequality

$$\begin{aligned} J^\alpha p F^2(t) J^\alpha q G^2(t) + J^\alpha q F^2(t) J^\alpha p G^2(t) - 2J^\alpha(p|FG|)(t) J^\alpha(q|FG|)(t) \\ \leq \frac{M^2(N-n)^2}{2nN} J^\alpha p J^\alpha q(t) \end{aligned} \quad (3.25)$$

is valid.

Proof . In Theorem 3.5, we take $f := \sqrt{\left| \frac{F}{G} \right|}, g := \sqrt{\left| \frac{G}{F} \right|}$. We constat that $n \leq \frac{f(\tau)}{g(\tau)} \leq N; \tau \in [0, t], t > 0$, and then

$$\begin{aligned} J^\alpha(p|\frac{F}{G}|)(t) J^\alpha(q|\frac{G}{F}|)(t) - J^\alpha p(t) J^\alpha q(t) \\ \leq \frac{(N-n)^2}{4nN} J^\alpha p(t) J^\alpha q(t). \end{aligned} \quad (3.26)$$

We have also

$$\begin{aligned} J^\alpha(q|\frac{F}{G}|)(t)J^\alpha(p|\frac{G}{F}|)(t) - J^\alpha p(t)J^\alpha q(t) \\ \leq \frac{(N-n)^2}{4nN}J^\alpha p(t)J^\alpha q(t). \end{aligned} \quad (3.27)$$

Combining (3.26) and (3.27), we obtain

$$\begin{aligned} J^\alpha(p|\frac{F}{G}|)(t)J^\alpha(q|\frac{G}{F}|)(t) + J^\alpha(q|\frac{F}{G}|)(t)J^\alpha(p|\frac{G}{F}|)(t) - 2J^\alpha p(t)J^\alpha q(t) \\ \leq \frac{(N-n)^2}{2nN}J^\alpha p(t)J^\alpha q(t). \end{aligned} \quad (3.28)$$

Since $|F(\tau)G(\tau)| \leq M; \tau \in [0, t], t > 0$, then thanks to the second inequality of (3.2) (Theorem 3.1), we claim that

$$\begin{aligned} J^\alpha p F^2(t)J^\alpha q G^2(t) + J^\alpha q F^2(t)J^\alpha p G^2(t) - 2J^\alpha(p|FG|)(t)J^\alpha(q|FG|)(t) \\ \leq M^2 \left(J^\alpha(p|\frac{F}{G}|)(t)J^\alpha(q|\frac{G}{F}|)(t) + J^\alpha(q|\frac{F}{G}|)(t)J^\alpha(p|\frac{G}{F}|)(t) - 2J^\alpha p(t)J^\alpha q(t) \right). \end{aligned} \quad (3.29)$$

Using (3.28) and (3.29), we obtain the desired inequality (3.25). $\square$

Remark 3.9. If we take $p = q, \alpha = 1, d\mu(\tau) = d\tau$, then we obtain Corollary 3.8 on Ω provided that $\Omega = [0, t]$.

Corollary 3.10. Let F, G, p and q satisfy the conditions of Corollary 3.8. Then, for any $\alpha > 0, \beta > 0, t > 0$, we have

$$\begin{aligned} J^\alpha p F^2(t)J^\beta q G^2(t) + J^\beta q F^2(t)J^\alpha p G^2(t) - 2J^\alpha(p|FG|)(t)J^\beta(q|FG|)(t) \\ \leq \frac{M^2(N-n)^2}{2nN}J^\alpha p J^\beta q(t). \end{aligned} \quad (3.30)$$

Proof . We apply Theorem 3.5 and Theorem ?? . $\square$

Remark 3.11. If we take $\alpha = \beta$, then we obtain Corollary 3.8.

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