

A Note on Multivariate Ostrowski Type Inequalities*

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Abstract

In this note, we establish some multivariate Ostrowski type inequalities involving several functions.

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1. Introduction

Throughout, \mathbf{R} and \mathbf{R}^n denote the set of real numbers and the n -dimensional Euclidean space, respectively. Let $D = \{(x_1, \dots, x_n) \in \mathbf{R}^n : a_i < x_i < b_i \ (i = 1, \dots, n)\}$ and \overline{D} be the closure of D . For a function $u(x) : \mathbf{R}^n \rightarrow \mathbf{R}$, we denote the first order partial derivative by $\frac{\partial u(x)}{\partial x_i}$ ($i = 1, \dots, n$) and $\int_D u(x) dx$ the n -fold integral $\int_{a_1}^{b_1} \dots \int_{a_n}^{b_n} u(x_1, \dots, x_n) dx_1 \dots dx_n$.

In 1938, Ostrowski [3, p.468] established the following integral inequality:

Let $f : [a, b] \rightarrow \mathbf{R}$ be continuous on $[a, b]$ and differentiable on (a, b) . If the derivative f' is bounded on (a, b) , that is,

$$\|f'\|_\infty = \sup_{t \in (a,b)} |f'(t)| < \infty,$$

then

$$\left| f(x) - \frac{1}{b-a} \int_a^b f(x) dx \right| \leq \left[\frac{1}{4} + \frac{(x - \frac{a+b}{2})^2}{(b-a)^2} \right] (b-a) \|f'\|_\infty \quad (1.1)$$

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

The inequality (1.1) is known in the literature as the *Ostrowski inequality*.

For some recent results which generalize, improve and extend the inequality (1.1), see [1 – 8].

In [8] Pachpatte established the following two theorems about new multivariate Ostrowski type inequality:

Theorem A. Let $f, g : \mathbf{R}^n \rightarrow \mathbf{R}$ be functions continuous on \overline{D} , differentiable on D and whose derivatives $\frac{\partial f(x)}{\partial x_i}$ and $\frac{\partial g(x)}{\partial x_i}$ ($i = 1, \dots, n$) are bounded, i.e.,

$$\left\| \frac{\partial f}{\partial x_i} \right\|_\infty = \sup_{x \in D} \left| \frac{\partial f(x)}{\partial x_i} \right| < \infty$$

and

$$\left\| \frac{\partial g}{\partial x_i} \right\|_\infty = \sup_{x \in D} \left| \frac{\partial g(x)}{\partial x_i} \right| < \infty$$

for all $i = 1, \dots, n$. Let the function $w(x)$ be nonnegative, integrable for every

$x \in D$ and $\int_D w(y) dy > 0$. Then for every $x \in \overline{D}$,

$$\begin{aligned} & \left| f(x)g(x) - \frac{1}{2M}f(x) \int_D g(y) dy - \frac{1}{2M}g(x) \int_D f(y) dy \right| \\ & \leq \frac{1}{2M} \sum_{i=1}^n \left[|f(x)| \left\| \frac{\partial g}{\partial x_i} \right\|_{\infty} + |g(x)| \left\| \frac{\partial f}{\partial x_i} \right\|_{\infty} \right] E_i(x) \end{aligned} \quad (1.2)$$

and

$$\begin{aligned} & \left| f(x)g(x) - \left[\frac{f(x) \int_D w(y) g(y) dy + g(x) \int_D w(y) f(y) dy}{2 \int_D w(y) dy} \right] \right| \\ & \leq \frac{\int_D w(y) \sum_{i=1}^n \left[|f(x)| \left\| \frac{\partial g}{\partial x_i} \right\|_{\infty} + |g(x)| \left\| \frac{\partial f}{\partial x_i} \right\|_{\infty} \right] |x_i - y_i| dy}{2 \int_D w(y) dy}, \end{aligned} \quad (1.3)$$

where $M = \text{mes}D = \prod_{i=1}^n (b_i - a_i)$, $dy = dy_1 \cdots dy_n$ and $E_i(x) = \int_D |x_i - y_i| dy$.

Theorem B. Let $f, g, \frac{\partial f(x)}{\partial x_i}$ and $\frac{\partial g(x)}{\partial x_i}$ ($i = 1, \dots, n$) be defined as in Theorem A. Then for every $x \in \overline{D}$,

$$\begin{aligned} & \left| f(x)g(x) - \frac{f(x) \int_D g(y) dy}{M} \right. \\ & \quad \left. - \frac{g(x) \int_D f(y) dy}{M} + \frac{\int_D f(y) g(y) dy}{M} \right| \\ & \leq \frac{\int_D \left[\left(\sum_{i=1}^n \left\| \frac{\partial f}{\partial x_i} \right\|_{\infty} |x_i - y_i| \right) \left(\sum_{i=1}^n \left\| \frac{\partial g}{\partial x_i} \right\|_{\infty} |x_i - y_i| \right) \right] dy}{M} \end{aligned} \quad (1.4)$$

and

$$\begin{aligned} & \left| f(x)g(x) - \frac{f(x) \int_D g(y) dy}{M} \right. \\ & \quad \left. - \frac{g(x) \int_D f(y) dy}{M} + \frac{\int_D f(y) dy \int_D g(y) dy}{M^2} \right| \\ & \leq \frac{1}{M^2} \left[\left(\sum_{i=1}^n \left\| \frac{\partial f}{\partial x_i} \right\|_{\infty} E_i(x) \right) \left(\sum_{i=1}^n \left\| \frac{\partial g}{\partial x_i} \right\|_{\infty} E_i(x) \right) \right], \end{aligned} \quad (1.5)$$

where M , dy and $E_i(x)$ are defined as in Theorem A.

The main purpose of the present paper is to establish some generalizations of Theorems A and B.

2. Main Results

Theorem 1. Let $f, g, w, M, dy, \frac{\partial f(x)}{\partial x_i}, \frac{\partial g(x)}{\partial x_i}$ and $E_i(x)$ ($i = 1, \dots, n$) be defined as in Theorem A and $\alpha, \beta \in \mathbf{R}$ with $\alpha + \beta = 1$. Then for every $x \in \bar{D}$, we have

$$\begin{aligned} & \left| f(x)g(x) - \frac{\alpha f(x) \int_D g(y) dy + \beta g(x) \int_D f(y) dy}{M} \right| \\ & \leq \frac{\sum_{i=1}^n \left[|\alpha f(x)| \left\| \frac{\partial g}{\partial x_i} \right\|_{\infty} + |\beta g(x)| \left\| \frac{\partial f}{\partial x_i} \right\|_{\infty} \right] E_i(x)}{M} \end{aligned} \quad (2.1)$$

and

$$\begin{aligned} & \left| f(x)g(x) - \left[\frac{\alpha f(x) \int_D g(y) w(y) dy + \beta g(x) \int_D f(y) w(y) dy}{\int_D w(y) dy} \right] \right| \\ & \leq \frac{\int_D w(y) \sum_{i=1}^n \left[|\alpha f(x)| \left\| \frac{\partial g}{\partial x_i} \right\|_{\infty} + |\beta g(x)| \left\| \frac{\partial f}{\partial x_i} \right\|_{\infty} \right] |x_i - y_i| dy}{\int_D w(y) dy}. \end{aligned} \quad (2.2)$$

Proof. Let $x = (x_1, \dots, x_n)$ and $y = (y_1, \dots, y_n)$ ($x \in \bar{D}, y \in D$). By the assumptions on f, g and the n -dimensional version of the mean value theorem, we have (see [4, p. 121] or [9, p. 174])

$$f(x) - f(y) = \sum_{i=1}^n \frac{\partial f(c)}{\partial x_i} (x_i - y_i) \quad (2.3)$$

and

$$g(x) - g(y) = \sum_{i=1}^n \frac{\partial g(d)}{\partial x_i} (x_i - y_i), \quad (2.4)$$

where

$$c = (y_1 + \gamma(x_1 - y_1), \dots, y_n + \gamma(x_n - y_n))$$

and

$$d = (y_1 + \rho(x_1 - y_1), \dots, y_n + \rho(x_n - y_n))$$

for some $\gamma, \rho \in (0, 1)$.

Multiplying both sides of (2.3) and (2.4) by $\beta g(x)$ and $\alpha f(x)$ respectively and adding the resulting identities, we get

$$\begin{aligned} & f(x)g(x) - \alpha f(x)g(y) - \beta g(x)f(y) \\ &= \alpha f(x) \sum_{i=1}^n \frac{\partial g(d)}{\partial x_i} (x_i - y_i) + \beta g(x) \sum_{i=1}^n \frac{\partial f(c)}{\partial x_i} (x_i - y_i). \end{aligned} \quad (2.5)$$

Integrating both sides of (2.5) with respect to y over D and using $M = \text{mes}D = \prod_{i=1}^n (b_i - a_i)$, we obtain

$$\begin{aligned} & f(x)g(x) - \frac{\alpha f(x) \int_D g(y) dy + \beta g(x) \int_D f(y) dy}{M} \\ &= \frac{\alpha f(x) \int_D \sum_{i=1}^n \frac{\partial g(d)}{\partial x_i} (x_i - y_i) dy + \beta g(x) \int_D \sum_{i=1}^n \frac{\partial f(c)}{\partial x_i} (x_i - y_i) dy}{M}. \end{aligned} \quad (2.6)$$

By (2.6) and the properties of modulus, we have

$$\begin{aligned} & \left| f(x)g(x) - \frac{\alpha f(x) \int_D g(y) dy + \beta g(x) \int_D f(y) dy}{M} \right| \\ & \leq \frac{\sum_{i=1}^n \left[|\alpha f(x)| \int_D \left| \frac{\partial g(d)}{\partial x_i} \right| |x_i - y_i| dy + |\beta g(x)| \int_D \left| \frac{\partial f(c)}{\partial x_i} \right| |x_i - y_i| dy \right]}{M} \\ & \leq \frac{\sum_{i=1}^n \left[|\alpha f(x)| \left\| \frac{\partial g}{\partial x_i} \right\|_{\infty} + |\beta g(x)| \left\| \frac{\partial f}{\partial x_i} \right\|_{\infty} \right] \int_D |x_i - y_i| dy}{M} \\ & = \frac{\sum_{i=1}^n \left[|\alpha f(x)| \left\| \frac{\partial g}{\partial x_i} \right\|_{\infty} + |\beta g(x)| \left\| \frac{\partial f}{\partial x_i} \right\|_{\infty} \right] E_i(x)}{M} \end{aligned}$$

which is the inequality (2.1).

Multiplying both sides of (2.5) by $w(y)$ and integrating the resulting identity with respect to y on D and following the proof of inequality (2.1), we obtain the inequality (2.2).

This completes the proof.

Remark 1. If we choose $n = 1$, $\alpha = 0$, $\beta = 1$ and $g(x) \equiv 1$ in Theorem 1, then (2.1) reduces to (1.1).

Remark 2. If we choose $\alpha = \frac{1}{2}$ and $\beta = \frac{1}{2}$ in Theorem 1, then Theorem 1 reduces to Theorem A.

Theorem 2. Let $f_1, f_2, \dots, f_m : \mathbf{R}^n \rightarrow \mathbf{R}$ be functions continuous on \bar{D} , differentiable on D and whose derivatives $\frac{\partial f_k(x)}{\partial x_i}$ ($i = 1, \dots, n, k = 1, \dots, m$) are bounded. Further, let $\alpha_1, \alpha_2, \dots, \alpha_m$ in \mathbf{R} with $\sum_{k=1}^m \alpha_k = 1$. Then for every $x \in \bar{D}$, we have

$$\begin{aligned} & \left| \prod_{k=1}^m f_k(x) - \frac{\sum_{k=1}^m \alpha_k \prod_{l=1, l \neq k}^m f_l(x) \int_D f_k(y) dy}{M} \right| \\ & \leq \frac{\sum_{k=1}^m \left\{ \sum_{i=1}^n \left[\left| \alpha_k \prod_{l=1, l \neq k}^m f_l(x) \right| \left\| \frac{\partial f_k}{\partial x_i} \right\|_{\infty} \right] E_i(x) \right\}}{M} \end{aligned} \tag{2.7}$$

and

$$\begin{aligned} & \left| \prod_{k=1}^m f_k(x) - \frac{\sum_{k=1}^m \alpha_k \prod_{l=1, l \neq k}^m f_l(x) \int_D f_k(y) w(y) dy}{\int_D w(y) dy} \right| \\ & \leq \frac{\sum_{k=1}^m \int_D w(y) \left\{ \sum_{i=1}^n \left[\left| \alpha_k \prod_{l=1, l \neq k}^m f_l(x) \right| \left\| \frac{\partial f_k}{\partial x_i} \right\|_{\infty} \right] |x_i - y_i| \right\} dy}{\int_D w(y) dy}. \end{aligned} \tag{2.8}$$

Proof. Let $x = (x_1, \dots, x_n)$ and $y = (y_1, \dots, y_n)$ ($x \in \bar{D}, y \in D$). By the assumptions on f_k ($k = 1, \dots, m$) and the n -dimensional version of the mean

value theorem, we have

$$f_1(x) - f_1(y) = \sum_{i=1}^n \frac{\partial f_1(c_1)}{\partial x_i} (x_i - y_i), \tag{2.9}$$

$$f_2(x) - f_2(y) = \sum_{i=1}^n \frac{\partial f_2(c_2)}{\partial x_i} (x_i - y_i), \tag{2.10}$$

$$\begin{aligned} & \vdots \\ f_m(x) - f_m(y) &= \sum_{i=1}^n \frac{\partial f_m(c_m)}{\partial x_i} (x_i - y_i), \end{aligned} \tag{2.11}$$

where $c_k = (y_1 + \gamma_k(x_1 - y_1), \dots, y_n + \gamma_k(x_n - y_n))$ ($k = 1, \dots, m$) for some $0 < \gamma_k < 1$ ($k = 1, \dots, m$).

Multiplying both sides of (2.9.k) by $\alpha_k \prod_{l=1, l \neq k}^m f_l(x)$ ($k = 1, \dots, m$) and adding the resulting identities, we get

$$\begin{aligned} & \prod_{k=1}^m f_k(x) - \sum_{k=1}^m \left[\alpha_k \prod_{l=1, l \neq k}^m f_l(x) \right] f_k(y) \\ &= \sum_{k=1}^m \left\{ \left[\alpha_k \prod_{l=1, l \neq k}^m f_l(x) \right] \left[\sum_{i=1}^n \frac{\partial f_k(c_k)}{\partial x_i} (x_i - y_i) \right] \right\}. \end{aligned} \tag{2.12}$$

Integrating both sides of (2.10) with respect to y over D and using $M = mesD = \prod_{i=1}^n (b_i - a_i)$, we obtain

$$\begin{aligned} & \prod_{k=1}^m f_k(x) - \frac{\sum_{k=1}^m \alpha_k \prod_{l=1, l \neq k}^m f_l(x) \int_D f_k(y) dy}{M} \\ &= \frac{\sum_{k=1}^m \left\{ \left[\alpha_k \prod_{l=1, l \neq k}^m f_l(x) \right] \left[\int_D \sum_{i=1}^n \frac{\partial f_k(c_k)}{\partial x_i} (x_i - y_i) dy \right] \right\}}{M}. \end{aligned} \tag{2.13}$$

By (2.11) and the properties of modulus, we have

$$\begin{aligned}
 & \left| \prod_{k=1}^m f_k(x) - \frac{\sum_{k=1}^m \alpha_k \prod_{l=1, l \neq k}^m f_l(x) \int_D f_k(y) dy}{M} \right| \\
 & \leq \frac{\sum_{k=1}^m \left\{ \left| \alpha_k \prod_{l=1, l \neq k}^m f_l(x) \right| \int_D \sum_{i=1}^n \left| \frac{\partial f_k(c_k)}{\partial x_i} \right| |x_i - y_i| dy \right\}}{M} \\
 & \leq \frac{\sum_{k=1}^m \left\{ \left| \alpha_k \prod_{l=1, l \neq k}^m f_l(x) \right| \sum_{i=1}^n \left\| \frac{\partial f_k}{\partial x_i} \right\|_{\infty} \int_D |x_i - y_i| dy \right\}}{M} \\
 & \leq \frac{\sum_{k=1}^m \left\{ \sum_{i=1}^n \left[\left| \alpha_k \prod_{l=1, l \neq k}^m f_l(x) \right| \left\| \frac{\partial f_k}{\partial x_i} \right\|_{\infty} \right] E_i(x) \right\}}{M}
 \end{aligned} \tag{2.14}$$

which is the inequality (2.7).

Multiplying both sides of (2.11) by $w(y)$ and integrating the resulting identity with respect to y on D and following the proof of inequality (2.7), we obtain the inequality (2.8).

This completes the proof.

Remark 3. If we choose $n = 2$ in Theorem 2, then Theorem 2 reduces to Theorem 1.

Remark 4. If we choose $n = 2$ and $\alpha_1 = \alpha_2 = \frac{1}{2}$ in Theorem 2, then Theorem 2 reduces to Theorem A.

Theorem 3. Let $f, g, w, dy, \frac{\partial f(x)}{\partial x_i}$ and $\frac{\partial g(x)}{\partial x_i}$ ($i = 1, \dots, n$) be defined as in

Theorem A. Then for every $x \in \bar{D}$, we have

$$\begin{aligned} & \left| f(x)g(x) - \frac{f(x) \int_D g(y) w(y) dy}{\int_D w(y) dy} \right. \\ & \left. - \frac{g(x) \int_D f(y) w(y) dy}{\int_D w(y) dy} + \frac{\int_D f(y) g(y) w(y) dy}{\int_D w(y) dy} \right| \\ & \leq \frac{\int_D \left[\left(\sum_{i=1}^n \left\| \frac{\partial f}{\partial x_i} \right\|_{\infty} |x_i - y_i| \right) \left(\sum_{i=1}^n \left\| \frac{\partial f}{\partial x_i} \right\|_{\infty} |x_i - y_i| \right) w(y) \right] dy}{\int_D w(y) dy} \end{aligned} \quad (2.15)$$

and

$$\begin{aligned} & \left| f(x)g(x) - \frac{f(x) \int_D g(y) w(y) dy}{\int_D w(y) dy} \right. \\ & \left. - \frac{g(x) \int_D f(y) w(y) dy}{\int_D w(y) dy} + \frac{\int_D f(y) w(y) dy \int_D g(y) w(y) dy}{(\int_D w(y) dy)^2} \right| \\ & \leq \frac{1}{(\int_D w(y) dy)^2} \left(\sum_{i=1}^n \left\| \frac{\partial f}{\partial x_i} \right\|_{\infty} \int_D w(y) |x_i - y_i| dy \right) \times \\ & \quad \left(\sum_{i=1}^n \left\| \frac{\partial g}{\partial x_i} \right\|_{\infty} \int_D w(y) |x_i - y_i| dy \right). \end{aligned} \quad (2.16)$$

Proof. From the hypotheses, as in the proof of Theorem 1, the identities (2.3) and (2.4) hold. Multiplying the left and right sides of (2.3) and (2.4), we have

$$\begin{aligned} & f(x)g(x) - f(x)g(y) - g(x)f(y) + f(y)g(y) \\ & = \left[\sum_{i=1}^n \frac{\partial f(c)}{\partial x_i} (x_i - y_i) \right] \left[\sum_{i=1}^n \frac{\partial g(d)}{\partial x_i} (x_i - y_i) \right]. \end{aligned} \quad (2.17)$$

Multiplying both sides of (2.15) by $w(y)$ and integrating the resulting

identity with respect to y on D , we get

$$\begin{aligned} & \left| f(x)g(x) - \frac{f(x) \int_D g(y) w(y) dy}{\int_D w(y) dy} \right. \\ & \quad \left. - \frac{g(x) \int_D f(y) w(y) dy}{\int_D w(y) dy} + \frac{\int_D f(y) g(y) w(y) dy}{\int_D w(y) dy} \right| \\ & \leq \left| \left[\sum_{i=1}^n \frac{\partial f(c)}{\partial x_i} (x_i - y_i) \right] \left[\sum_{i=1}^n \frac{\partial g(d)}{\partial x_i} (x_i - y_i) \right] \right| \\ & \leq \frac{\int_D \left[\left(\sum_{i=1}^n \left\| \frac{\partial f}{\partial x_i} \right\|_{\infty} |x_i - y_i| \right) \left(\sum_{i=1}^n \left\| \frac{\partial g}{\partial x_i} \right\|_{\infty} |x_i - y_i| \right) w(y) \right] dy}{\int_D w(y) dy} \end{aligned}$$

which is the required inequality in (2.13).

Multiplying both sides of (2.3) and (2.4) by $w(y)$ and integrating the resulting identities with respect to y on D , we get

$$\begin{aligned} & f(x) - \frac{\int_D f(y) w(y) dy}{\int_D w(y) dy} \\ & = \frac{1}{\int_D w(y) dy} \int_D \sum_{i=1}^n \frac{\partial f(c)}{\partial x_i} (x_i - y_i) w(y) dy \end{aligned} \tag{2.18}$$

and

$$\begin{aligned} & g(x) - \frac{\int_D g(y) w(y) dy}{\int_D w(y) dy} \\ & = \frac{1}{\int_D w(y) dy} \int_D \sum_{i=1}^n \frac{\partial g(d)}{\partial x_i} (x_i - y_i) w(y) dy, \end{aligned} \tag{2.19}$$

respectively. Multiplying the left and right sides of (2.16) and (2.17), we have

$$\begin{aligned}
 & f(x)g(x) - \frac{f(x) \int_D g(y) w(y) dy}{\int_D w(y) dy} \\
 & - \frac{g(x) \int_D f(y) w(y) dy}{\int_D w(y) dy} + \frac{\int_D f(y) w(y) dy \int_D g(y) w(y) dy}{(\int_D w(y) dy)^2} \\
 = & \frac{1}{(\int_D w(y) dy)^2} \left[\int_D \sum_{i=1}^n \frac{\partial f(c)}{\partial x_i} (x_i - y_i) w(y) dy \right] \times \\
 & \left[\int_D \sum_{i=1}^n \frac{\partial g(d)}{\partial x_i} (x_i - y_i) w(y) dy \right]. \tag{2.20}
 \end{aligned}$$

By (2.18) and the properties of modulus, we have

$$\begin{aligned}
 & \left| f(x)g(x) - \frac{f(x) \int_D g(y) w(y) dy}{\int_D w(y) dy} \right. \\
 & \left. - \frac{g(x) \int_D f(y) w(y) dy}{\int_D w(y) dy} + \frac{\int_D f(y) w(y) dy \int_D g(y) w(y) dy}{(\int_D w(y) dy)^2} \right| \\
 \leq & \frac{1}{(\int_D w(y) dy)^2} \left[\int_D \sum_{i=1}^n \left| \frac{\partial f(c)}{\partial x_i} \right| (x_i - y_i) w(y) dy \right] \times \\
 & \left[\int_D \sum_{i=1}^n \left| \frac{\partial g(d)}{\partial x_i} \right| (x_i - y_i) w(y) dy \right] \\
 \leq & \frac{1}{(\int_D w(y) dy)^2} \left(\sum_{i=1}^n \left\| \frac{\partial f}{\partial x_i} \right\|_{\infty} \int_D w(y) |x_i - y_i| dy \right) \times \\
 & \left(\sum_{i=1}^n \left\| \frac{\partial g}{\partial x_i} \right\|_{\infty} \int_D w(y) |x_i - y_i| dy \right)
 \end{aligned}$$

which is the inequality (2.14).

This completes the proof.

Remark 5. For $w(y) \equiv 1$, Theorem 3 reduces to Theorem B.

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