Research Article

On Multivariate Grüss Inequalities

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The main purpose of the present paper is to establish some new Grüss integral inequalities in n independent variables. Our results in special cases yield some of the recent results on Pachpatte's, Mitrinović's, and Ostrowski's inequalities, and provide new estimates on such types of inequalities.

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1. Introduction

The well-known Grüss integral inequality [1] can be stated as follows (see [2, page 296]):

$$\left| \frac{1}{b-a} \int_a^b f(x)g(x)dx - \left(\frac{1}{b-a} \int_a^b f(x)dx \right) \left(\frac{1}{b-a} \int_a^b g(x)dx \right) \right| \le \frac{1}{4} (P-p)(Q-q), \tag{1.1}$$

provided that f and g are two integrable functions on [a,b] such that $p \le f(x) \le P$, $q \le g(x) \le Q$, for all $x \in [a,b]$, where p, P, q, Q are real constants.

Many generalizations, extensions, and variants of this inequality (1.1) have appeared in the literature, see [1–8] and the references given therein. The main purpose of the present paper is to establish several multivariate Grüss integral inequalities. Our results provide a new estimates on such type of inequalities.

2. Main results

In what follows, \mathbb{R} denotes the set of real numbers, \mathbb{R}^n the n-dimensional Euclidean space. Let $D = \{(x_1, \ldots, x_n) : a_i \leq x_i \leq b_i (i = 1, \ldots, n)\}$. For a function $u(x) : \mathbb{R}^n \to \mathbb{R}$, we denote the

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first-order partial derivatives by $(\partial u(x)/\partial x_i)$ $(i=1,\ldots,n)$ and $\int_D u(x)dx$ the *n*-fold integral $\int_{a_1}^{b_1}\cdots\int_{a_n}^{b_n}u(x_1,\ldots,x_n)dx_1\cdots dx_n$.

For continuous functions p(x), $q(x): D \to \mathbb{R}$ which are differentiable on D and $w(x): D \to [0, \infty)$ an integrable function such that $\int_D w(x) dx > 0$, we use the notation

$$G[w,p,q]_n := \int_D w(x)p(x)q(x)dx - \frac{\left(\int_D w(x)p(x)dx\right)\left(\int_D w(x)q(x)dx\right)}{\int_D w(x)dx}$$
(2.1)

to simplify the details of presentation. Furthermore, if $\sum_{i=1}^{n} (\partial h/\partial x_i) \cdot (x_i - y_i) \neq 0$, for any $x, y \in D$, we use the abbreviations

$$G[\Sigma_c, w, g, h]_n$$

$$:= \frac{\int_{D} \left(\int_{D} \left(\sum_{i=1}^{n} \left(\partial f(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)/\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)\right) w(y) dy\right) g(x) h(x) w(x) dx}{\int_{D} w(y) dy}$$

$$-\frac{\int_{D}\left(\int_{D}\left(\sum_{i=1}^{n}\left(\partial f(c)/\partial x_{i}\right)\left(x_{i}-y_{i}\right)/\sum_{i=1}^{n}\left(\partial h(c)/\partial x_{i}\right)\left(x_{i}-y_{i}\right)\right)w(y)h(y)dy\right)g(x)w(x)dx}{\int_{D}w(y)dy},$$

 $G[\Sigma_d, w, f, h]_n$

$$:= \frac{\int_{D} \left(\int_{D} \left(\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)/\sum_{i=1}^{n} \left(\partial h(d)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)\right) w(y) dy\right) f(x) h(x) w(x) dx}{\int_{D} w(y) dy}$$

$$-\frac{\int_{D}(\int_{D}(\sum_{i=1}^{n}(\partial g(d)/\partial x_{i})(x_{i}-y_{i})/\sum_{i=1}^{n}(\partial h(d)/\partial x_{i})(x_{i}-y_{i}))w(y)h(y)dy)f(x)w(x)dx}{\int_{D}w(y)dy}.$$
(2.2)

It is clear that if

$$\frac{\sum_{i=1}^{n} \left(\partial f(c) / \partial x_i \right) \left(x_i - y_i \right)}{\sum_{i=1}^{n} \left(\partial h(c) / \partial x_i \right) \left(x_i - y_i \right)} = \frac{\sum_{i=1}^{n} \left(\partial g(d) / \partial x_i \right) \left(x_i - y_i \right)}{\sum_{i=1}^{n} \left(\partial h(d) / \partial x_i \right) \left(x_i - y_i \right)} = 1,$$
(2.3)

then $G[\Sigma_c, w, g, h]_n = G[w, g, h]_n$ and $G[\Sigma_d, w, f, h]_n = G[w, f, h]_n$. Our main results are established in the following theorems.

Theorem 2.1. Let $f, g, h : \mathbb{R}^n \to \mathbb{R}$ be continuous functions on D. If f, g are differentiable on the interior of D and $w(x) : D \to [0, \infty)$ an integrable function such that $\int_D w(x) dx > 0$. If $\sum_{i=1}^n (\partial h/\partial x_i) \cdot (x_i - y_i) \neq 0$, for every $x \in D$, then

$$|G[w, f, g]_n| \le \frac{1}{2} \{ |G[\Sigma_c, w, g, h]_n| + |G[\Sigma_d, w, f, h]_n| \}.$$
 (2.4)

Proof. Let $x, y \in D$ with $x \neq y$. From the *n*-dimensional version of the Cauchy's mean value theorem (see [9]), we have

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

$$g(x) - g(y) = \frac{\sum_{i=1}^{n} (\partial g(d) / \partial x_i) (x_i - y_i)}{\sum_{i=1}^{n} (\partial h(d) / \partial x_i) (x_i - y_i)} (h(x) - h(y)),$$
(2.5)

where $c = (y_1 + \alpha(x_1 - y_1), \dots, y_n + \alpha(x_n - y_n))$ and $d = (y_1 + \beta(x_1 - y_1), \dots, y_n + \beta(x_n - y_n))$ (0 < α < 1, 0 < β < 1). Multiplying both sides of (2.5) by g(x) and f(x), respectively, and adding, we get

$$2f(x)g(x) - g(x)f(y) - f(x)g(y) = \frac{\sum_{i=1}^{n} (\partial f(c)/\partial x_{i})(x_{i} - y_{i})}{\sum_{i=1}^{n} (\partial h(c)/\partial x_{i})(x_{i} - y_{i})} (g(x)h(x) - g(x)h(y)) + \frac{\sum_{i=1}^{n} (\partial g(d)/\partial x_{i})(x_{i} - y_{i})}{\sum_{i=1}^{n} (\partial h(d)/\partial x_{i})(x_{i} - y_{i})} (f(x)h(x) - f(x)h(y)).$$
(2.6)

Multiplying both sides of (2.6) by w(y) and integrating the resulting identity with respect to y over D, we have

$$2\left(\int_{D} w(y)dy\right)f(x)g(x) - g(x)\int_{D} w(y)f(y)dy - f(x)\int_{D} w(y)g(y)dy$$

$$= \left(\int_{D} \frac{\sum_{i=1}^{n} (\partial f(c)/\partial x_{i})(x_{i} - y_{i})}{\sum_{i=1}^{n} (\partial h(c)/\partial x_{i})(x_{i} - y_{i})}w(y)dy\right)g(x)h(x)$$

$$- g(x)\int_{D} \frac{\sum_{i=1}^{n} (\partial f(c)/\partial x_{i})(x_{i} - y_{i})}{\sum_{i=1}^{n} (\partial h(c)/\partial x_{i})(x_{i} - y_{i})}w(y)h(y)dy$$

$$+ \left(\int_{D} \frac{\sum_{i=1}^{n} (\partial g(d)/\partial x_{i})(x_{i} - y_{i})}{\sum_{i=1}^{n} (\partial h(d)/\partial x_{i})(x_{i} - y_{i})}w(y)dy\right)f(x)h(x)$$

$$- f(x)\int_{D} \frac{\sum_{i=1}^{n} (\partial g(d)/\partial x_{i})(x_{i} - y_{i})}{\sum_{i=1}^{n} (\partial h(d)/\partial x_{i})(x_{i} - y_{i})}w(y)h(y)dy.$$

$$(2.7)$$

Next, multiplying both sides of (2.7) by w(x) and integrating the resulting identity with respect to x over D, we have

$$2\left(\int_{D} w(y)dy\right) \int_{D} w(x)f(x)g(x)dx - \left(\int_{D} w(x)g(x)dx\right) \left(\int_{D} w(y)f(y)dy\right)$$

$$-\left(\int_{D} w(x)f(x)dx\right) \left(\int_{D} w(y)g(y)dy\right)$$

$$= \int_{D} \left(\int_{D} \frac{\sum_{i=1}^{n} \left(\partial f(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)} w(y)dy\right) g(x)h(x)w(x)dx$$

$$-\int_{D} \left(\int_{D} \frac{\sum_{i=1}^{n} \left(\partial f(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)} w(y)h(y)dy\right) g(x)w(x)dx$$

$$+\int_{D} \left(\int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(d)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)} w(y)dy\right) f(x)h(x)w(x)dx$$

$$-\int_{D} \left(\int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(d)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)} w(y)h(y)dy\right) f(x)w(x)dx.$$

From (2.8), it is easy to observe that

$$|G[w, f, g]_n| \le \frac{1}{2} \{ |G[\Sigma_c, w, g, h]_n| + |G[\Sigma_d, w, f, h]_n| \}.$$
 (2.9)

The proof is complete.

Remark 2.2. When n = 1, we have $D = [a_1, b_1]$ and

$$\frac{\sum_{i=1}^{n} \left(\partial f(c)/\partial x_{i}\right)\left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right)\left(x_{i}-y_{i}\right)} = \frac{f'(c)}{h'(c)}, \qquad \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right)\left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(d)/\partial x_{i}\right)\left(x_{i}-y_{i}\right)} = \frac{g'(d)}{h'(d)}, \tag{2.10}$$

where $c = y_1 + \alpha(x_1 - y_1)$, $0 < \alpha < 1$, and $d = y_1 + \beta(x_1 - y_1)$, $0 < \beta < 1$. In this case, (2.4) reduces to the following inequality which was given by Pachpatte in [8]:

$$|G[w, f, g]| \le \frac{1}{2} \left\{ \left\| \frac{f'}{h'} \right\|_{\infty} |G[w, g, h]| + \left\| \frac{g'}{h'} \right\|_{\infty} |G[w, f, h]| \right\},$$
 (2.11)

where $f(x), g(x), h(x) : [a,b] \to \mathbb{R}$ are continuous on [a,b] and differentiable in (a,b), $w : [a,b] \to [0,\infty)$ is an integrable function with $\int_a^b w(x)dx > 0$, $\|\cdot\|_{\infty}$ is the sup norm, and

$$G[w, p, q] := \int_{a}^{b} w(x)p(x)q(x)dx - \frac{\left(\int_{a}^{b} w(x)p(x)dx\right)\left(\int_{a}^{b} w(x)q(x)dx\right)}{\int_{a}^{b} w(x)dx}.$$
 (2.12)

Remark 2.3. If

$$\frac{\sum_{i=1}^{n} \left(\partial f(c) / \partial x_i \right) \left(x_i - y_i \right)}{\sum_{i=1}^{n} \left(\partial h(c) / \partial x_i \right) \left(x_i - y_i \right)} = \frac{\sum_{i=1}^{n} \left(\partial g(d) / \partial x_i \right) \left(x_i - y_i \right)}{\sum_{i=1}^{n} \left(\partial h(d) / \partial x_i \right) \left(x_i - y_i \right)} = 1, \tag{2.13}$$

we have $G[\Sigma_c, w, g, h]_n = G[w, f, g]_n$ and $G[\Sigma_d, w, f, h]_n = G[w, f, h]_n$. In this case, (2.4) reduces to the following interesting inequality:

$$|G[w, f, g]_n| \le \frac{1}{2} \{ |G[w, g, h]_n| + |G[w, f, h]_n| \}.$$
 (2.14)

Remark 2.4. If $h(x) = \sum_{i=1}^{n} x_i$, then (2.5) reduces to the following results, respectively,

$$f(x) - f(y) = \sum_{i=1}^{n} \frac{\partial f(c)}{\partial x_i} (x_i - y_i), \quad g(x) - g(y) = \sum_{i=1}^{n} \frac{\partial g(d)}{\partial x_i} (x_i - y_i).$$
 (2.15)

Furthermore, letting w(y) = 1, (2.7) reduces to

$$\left| f(x)g(x) - \frac{1}{2M}g(x) \int_{D} f(y)dy - \frac{1}{2M}f(x) \int_{D} g(y)dy \right|$$

$$\leq \frac{1}{2M} \sum_{i=1}^{n} \left(\left| g(x) \right| \left\| \frac{\partial f}{\partial x_{i}} \right\|_{\infty} + \left| f(x) \right| \left\| \frac{\partial g}{\partial x_{i}} \right\|_{\infty} \right) E_{i}(x),$$
(2.16)

where $M = \text{mes}D := \prod_{i=1}^{n} (b_i - a_i)$, and $E_i(x) := \int_D |x_i - y_i| dy$. This is precisely a new inequality established by Pachpatte in [6]. If, in addition, $g(x) \equiv 1$, then inequality (2.16) reduces to the inequality established by Mitrinović in [2], which is in turn a generalization of the well-known Ostrowski inequality.

Theorem 2.5. Let f, g, h be as in Theorem 2.1. Then,

$$|G[w,f,g]_{n}| \leq \frac{1}{(\int_{D} w(y)dy)^{2}}$$

$$\times \left| \int_{D} \left(w(x)h^{2}(x) \int_{D} \frac{\sum_{i=1}^{n} (\partial f(c)/\partial x_{i})(x_{i}-y_{i})}{\sum_{i=1}^{n} (\partial h(c)/\partial x_{i})(x_{i}-y_{i})} w(y)dy \right) \right|$$

$$\cdot \int_{D} \frac{\sum_{i=1}^{n} (\partial g(d)/\partial x_{i})(x_{i}-y_{i})}{\sum_{i=1}^{n} (\partial h(d)/\partial x_{i})(x_{i}-y_{i})} w(y)dy \right) dx$$

$$+ \int_{D} \left(w(x) \int_{D} \frac{\sum_{i=1}^{n} (\partial f(c)/\partial x_{i})(x_{i}-y_{i})}{\sum_{i=1}^{n} (\partial h(c)/\partial x_{i})(x_{i}-y_{i})} w(y)h(y)dy \right) dx$$

$$\cdot \int_{D} \frac{\sum_{i=1}^{n} (\partial g(d)/\partial x_{i})(x_{i}-y_{i})}{\sum_{i=1}^{n} (\partial h(d)/\partial x_{i})(x_{i}-y_{i})} w(y)h(y)dy \right) dx$$

$$-2 \int_{D} \left(w(x)h(x) \int_{D} \frac{\sum_{i=1}^{n} (\partial f(c)/\partial x_{i})(x_{i}-y_{i})}{\sum_{i=1}^{n} (\partial h(c)/\partial x_{i})(x_{i}-y_{i})} w(y)h(y)dy \right) dx$$

$$\cdot \int_{D} \frac{\sum_{i=1}^{n} (\partial g(d)/\partial x_{i})(x_{i}-y_{i})}{\sum_{i=1}^{n} (\partial h(c)/\partial x_{i})(x_{i}-y_{i})} w(y)h(y)dy \right) dx \right|.$$

Proof. Multiplying both sides of (2.5) by w(y) and integrate the resulting identities with respect to y on D, we get, respectively,

$$\left(\int_{D} w(y)dy\right) f(x) - \int_{D} w(y)f(y)dy$$

$$= h(x) \int_{D} \frac{\sum_{i=1}^{n} (\partial f(c)/\partial x_{i})(x_{i} - y_{i})}{\sum_{i=1}^{n} (\partial h(c)/\partial x_{i})(x_{i} - y_{i})} w(y)dy - \int_{D} \frac{\sum_{i=1}^{n} (\partial f(c)/\partial x_{i})(x_{i} - y_{i})}{\sum_{i=1}^{n} (\partial h(c)/\partial x_{i})(x_{i} - y_{i})} w(y)h(y)dy,$$

$$\left(\int_{D} w(y)dy\right) g(x) - \int_{D} w(y)g(y)dy$$

$$= h(x) \int_{D} \frac{\sum_{i=1}^{n} (\partial g(d)/\partial x_{i})(x_{i} - y_{i})}{\sum_{i=1}^{n} (\partial h(d)/\partial x_{i})(x_{i} - y_{i})} w(y)dy - \int_{D} \frac{\sum_{i=1}^{n} (\partial g(d)/\partial x_{i})(x_{i} - y_{i})}{\sum_{i=1}^{n} (\partial h(d)/\partial x_{i})(x_{i} - y_{i})} w(y)h(y)dy.$$
(2.18)

Multiplying the left sides and right sides of (2.18), we get

$$\left(\int_{D} w(y)dy\right)^{2} f(x)g(x) - \left(\int_{D} w(y)dy\right) f(x) \left(\int_{D} w(y)g(y)dy\right) \\
- \left(\int_{D} w(y)dy\right) g(x) \left(\int_{D} w(y)f(y)dy\right) + \left(\int_{D} w(y)f(y)dy\right) \left(\int_{D} w(y)g(y)dy\right) \\
= h^{2}(x) \int_{D} \frac{\sum_{i=1}^{n} \left(\partial f(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)} w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(d)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)} w(y)dy \\
+ \int_{D} \frac{\sum_{i=1}^{n} \left(\partial f(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)} w(y)h(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(d)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)} w(y)h(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial f(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)} w(y)h(y)dy \\
- h(x) \int_{D} \frac{\sum_{i=1}^{n} \left(\partial f(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)} w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)} w(y)h(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)} w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)} w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)} w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)} w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)} w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)} w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)} w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)} w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right) \left(x_{i}-y_{i}\right)} w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial$$

Multiplying both sides of (2.19) by w(x) and integrating the resulting identity with respect to x over D, we get

$$\left(\int_{D} w(y)dy\right)^{2} \int_{D} w(x)f(x)g(x)dx - \left(\int_{D} w(y)dy\right)\left(\int_{D} w(x)f(x)dx\right)\left(\int_{D} w(y)g(y)dy\right) \\
- \left(\int_{D} w(y)dy\right)\left(\int_{D} w(x)g(x)dx\right)\left(\int_{D} w(y)f(y)dy\right) \\
+ \left(\int_{D} w(x)dx\right)\left(\int_{D} w(y)f(y)dy\right)\left(\int_{D} w(y)g(y)dy\right) \\
= \int_{D} \left(w(x)h^{2}(x)\int_{D} \frac{\sum_{i=1}^{n} \left(\partial f(c)/\partial x_{i}\right)(x_{i}-y_{i})}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right)(x_{i}-y_{i})}w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right)(x_{i}-y_{i})}{\sum_{i=1}^{n} \left(\partial h(d)/\partial x_{i}\right)(x_{i}-y_{i})}w(y)dy\right)dx \\
+ \int_{D} \left(w(x)\int_{D} \frac{\sum_{i=1}^{n} \left(\partial f(c)/\partial x_{i}\right)(x_{i}-y_{i})}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right)(x_{i}-y_{i})}w(y)h(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right)(x_{i}-y_{i})}{\sum_{i=1}^{n} \left(\partial h(d)/\partial x_{i}\right)(x_{i}-y_{i})}w(y)h(y)dy\right)dx \\
- \int_{D} \left(w(x)h(x)\int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right)(x_{i}-y_{i})}{\sum_{i=1}^{n} \left(\partial h(d)/\partial x_{i}\right)(x_{i}-y_{i})}w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial f(c)/\partial x_{i}\right)(x_{i}-y_{i})}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right)(x_{i}-y_{i})}w(y)dy\right)dx \\
- \int_{D} \left(w(x)h(x)\int_{D} \frac{\sum_{i=1}^{n} \left(\partial f(c)/\partial x_{i}\right)(x_{i}-y_{i})}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right)(x_{i}-y_{i})}w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right)(x_{i}-y_{i})}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right)(x_{i}-y_{i})}w(y)dy\right)dx \\
- \int_{D} \left(w(x)h(x)\int_{D} \frac{\sum_{i=1}^{n} \left(\partial f(c)/\partial x_{i}\right)(x_{i}-y_{i})}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right)(x_{i}-y_{i})}w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right)(x_{i}-y_{i})}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right)(x_{i}-y_{i})}w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right)(x_{i}-y_{i})}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right)(x_{i}-y_{i})}w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right)(x_{i}-y_{i})}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right)(x_{i}-y_{i})}w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right)(x_{i}-y_{i})}{\sum_{i=1}^{n} \left(\partial h(d)/\partial x_{i}\right)(x_{i}-y_{i})}w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right)(x_{i}-y_{i})}{\sum_{i=1}^{n} \left(\partial h(d)/\partial x_{i}\right)(x_{i}-y_{i})}w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right)(x_{i}-y_{i})}{\sum_{i=1}^{n} \left(\partial h(d)/\partial x_{i}\right)(x_{i}-y_{i})}w(y)dy \cdot \int_{D} \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right)(x_{i}-y_{i})}{\sum_{i=1}^{n} \left(\partial h(d)/\partial x_{i}\right)(x_{i}-y_{i})}w(y)dy \cdot \int_{D} \frac{$$

From (2.20), it is easy to arrive at inequality (2.17). The proof of Theorem 2.5 is completed. \Box

Remark 2.6. Taking n = 1, we have $D = [a_1, b_1]$ and

$$\frac{\sum_{i=1}^{n} \left(\partial f(c)/\partial x_{i}\right)\left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(c)/\partial x_{i}\right)\left(x_{i}-y_{i}\right)} = \frac{f'(c)}{h'(c)}, \qquad \frac{\sum_{i=1}^{n} \left(\partial g(d)/\partial x_{i}\right)\left(x_{i}-y_{i}\right)}{\sum_{i=1}^{n} \left(\partial h(d)/\partial x_{i}\right)\left(x_{i}-y_{i}\right)} = \frac{g'(d)}{h'(d)}, \tag{2.21}$$

where $c = y_1 + \alpha(x_1 - y_1)$, $0 < \alpha < 1$, and $d = y_1 + \beta(x_1 - y_1)$, $0 < \beta < 1$. In this case, (2.20) becomes the following inequality which was given by Pachpatte in [8]:

$$|G[w, f, g]| \le \left| \int_{a}^{b} w(x)h^{2}(x)dx - \frac{\left(\int_{a}^{b} w(x)h(x)dx \right)^{2}}{\int_{a}^{b} w(x)dx} \right| \left\| \frac{f'}{g'} \right\|_{\infty} \left\| \frac{g'}{h'} \right\|_{\infty}, \tag{2.22}$$

where $f(x), g(x), h(x) : [a,b] \to \mathbb{R}$ are continuous on [a,b] and differentiable in $(a,b), w : [a,b] \to [0,\infty)$ is an integrable function with $\int_a^b w(x)dx > 0$, and

$$G[w, p, q] := \int_{a}^{b} w(x)p(x)q(x)dx - \frac{\left(\int_{a}^{b} w(x)p(x)dx\right)\left(\int_{a}^{b} w(x)q(x)dx\right)}{\int_{a}^{b} w(x)dx}.$$
 (2.23)

Remark 2.7. If $h(x) = \sum_{i=1}^{n} x_i$, then (2.5) becomes

$$f(x) - f(y) = \sum_{i=1}^{n} \frac{\partial f(c)}{\partial x_i} (x_i - y_i), \quad g(x) - g(y) = \sum_{i=1}^{n} \frac{\partial g(d)}{\partial x_i} (x_i - y_i).$$
 (2.24)

Multiplying the left and right sides of (2.24), we get

$$f(x)g(x) - f(x)g(y) - g(x)f(y) + f(y)g(y) = \left[\sum_{i=1}^{n} \frac{\partial f(c)}{\partial x_i} (x_i - y_i)\right] \left[\sum_{i=1}^{n} \frac{\partial g(d)}{\partial x_i} (x_i - y_i)\right]. \tag{2.25}$$

Integrating both sides of (2.25) with respect to y on D, we have the following inequality which was established by Pachpatte in [6]:

$$\left| f(x)g(x) - f(x) \left(\frac{1}{M} \int_{D} g(y) dy \right) - g(x) \left(\frac{1}{M} \int_{D} f(y) dy \right) + \frac{1}{M} \int_{D} f(y)g(y) dy \right| \\
\leq \frac{1}{M} \int_{D} \left\{ \left[\sum_{i=1}^{n} \left\| \frac{\partial f}{\partial x_{i}} \right\|_{\infty} |x_{i} - y_{i}| \right] \left[\sum_{i=1}^{n} \left\| \frac{\partial g}{\partial x_{i}} \right\|_{\infty} |x_{i} - y_{i}| \right] \right\} dy, \tag{2.26}$$

where $M = \text{mes}D = \prod_{i=1}^{n} (b_i - a_i)$.

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