

Opial type inequalities for vector valued functions

George A. Anastassiou

Abstract

Various L_p form Opial type inequalities are given for functions valued in a Banach vector space. We give applications in \mathbb{C} .

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1. Introduction

Our paper is greatly motivated by the article of Z. Opial [3].

Theorem 1. (Opial [3]) *Let $x(t) \in C^1([0, h])$ be such that $x(0) = x(h) = 0$, and $x(t) > 0$ in $(0, h)$. Then, the following inequality holds*

$$\int_0^h |x(t)x'(t)|dt \leq \frac{h}{4} \int_0^h (x'(t))^2 dt. \quad (1)$$

In the last inequality the constant $h/4$ is the best possible.
Equality holds for the function

$$x(t) = t \quad \text{on } [0, h/2]$$

and

$$x(t) = h - t \quad \text{on } [h/2, h].$$

Opial type inequalities have applications in establishing uniqueness of solution to initial value problems in differential equations, see [6]. We are also motivated by [1], [2].

We need

2. Background

(see [5], pp. 83 - 94)

Let $f(t)$ be a function defined on $[a, b] \subseteq \mathbb{R}$ taking values in a real or complex normed linear space $(X, \|\cdot\|)$. Then $f(t)$ is said to be *differentiable at a point* $t_0 \in [a, b]$ if the limit

$$f'(t_0) := \lim_{h \rightarrow 0} \frac{f(t_0 + h) - f(t_0)}{h} \quad (2)$$

exists in X , the convergence is in $\|\cdot\|$. This is called the *derivative* of $f(t)$ at $t = t_0$.

We call $f(t)$ *differentiable* on $[a, b]$, iff there exists $f'(t) \in X$ for all $t \in [a, b]$.

Similarly and inductively are defined higher order derivatives of f , denoted $f'', f^{(3)}, \dots, f^{(k)}, k \in \mathbb{N}$, just as for numerical functions.

For all the properties of derivatives see [5], pp. 83 - 86.

Let now $(X, \|\cdot\|)$ be a Banach space, and $f : [a, b] \rightarrow X$.

We define the *vector valued Riemann integral* $\int_a^b f(t)dt \in X$ as the limit of the vector valued Riemann sums in X , convergence is in $\|\cdot\|$. The definition is as for the numerical valued functions.

If $\int_a^b f(t)dt \in X$ we call f *integrable* on $[a, b]$.

For the properties of vector valued Riemann integrals see [5], pp. 86 - 91.

We define the space $C^n([a, b], X), n \in \mathbb{N}$, of n -times continuously differentiable functions from $[a, b]$ into X ; here continuity is with respect to $\|\cdot\|$ and defined in the usual way as for numerical functions.

Let $(X, \|\cdot\|)$ be a Banach space and $f \in C^n([a, b], X)$, then we have the *vector valued Taylor's formula*, see [5], pp. 93 - 94, and also [4], (IV, 9; 47):

It holds

$$\begin{aligned} E_n(x, y) &:= f(y) - f(x) - f'(x)(y - x) - \\ &\frac{1}{2}f''(x)(y - x)^2 - \dots - \frac{1}{(n-1)!}f^{(n-1)}(x)(y - x)^{n-1} \\ &= \frac{1}{(n-1)!} \int_x^y (y-t)^{n-1} f^{(n)}(t)dt, \quad \forall x, y \in [a, b]. \end{aligned} \quad (3)$$

In particular (3) is true when $X = \mathbb{R}^m, \mathbb{C}^m, m \in \mathbb{N}$, etc.

In case of some $x_0 \in [a, b]$ such that $f^{(k)}(x_0) = 0, k = 0, 1, \dots, n-1$, then

$$f(y) = \frac{1}{(n-1)!} \int_{x_0}^y (y-t)^{n-1} f^{(n)}(t)dt, \quad \forall y \in [a, b]. \quad (4)$$

In that case $E_n(x_0, y) = f(y)$.

3. Results

Here we consider always X to be a Banach space, $n \in \mathbb{N}$, and $f \in C^n([a, b], X), [a, b] \subseteq \mathbb{R}$. We fix $x_0 \in [a, b]$.

We present our first result.

Theorem 2. Let $p, q > 1 : \frac{1}{p} + \frac{1}{q} = 1, y \geq x_0; y, x_0 \in [a, b]$.

Then

$$\begin{aligned} I_1 &:= \int_{x_0}^y \|E_n(x_0, w)\| \|f^{(n)}(w)\| dw \leq \\ &\frac{(y-x_0)^{n-1+\frac{2}{p}}}{2^{1/q}(n-1)![(p(n-1)+1)(p(n-1)+2)]^{1/p}} \left(\int_{x_0}^y \|f^{(n)}(w)\|^q dw \right)^{2/q}. \end{aligned} \quad (5)$$

We give

Corollary 3. For $y \in [x_0, b]$ we have

$$I_1 \leq \frac{(y-x_0)^n}{2(n-1)!\sqrt{n(2n-1)}} \left(\int_{x_0}^y \|f^{(n)}(w)\|^2 dw \right). \quad (6)$$

Proof of Theorem 2. We have by (3) that

$$E_n(x_0, y) = \frac{1}{(n-1)!} \int_{x_0}^y (y-t)^{n-1} f^{(n)}(t) dt, \quad \forall y \geq x_0; x_0, y \in [a, b]. \quad (7)$$

By Hölder's inequality we have

$$\begin{aligned} \|E_n(x_0, y)\| &\leq \frac{1}{(n-1)!} \int_{x_0}^y (y-t)^{n-1} \|f^{(n)}(t)\| dt \\ &\leq \frac{1}{(n-1)!} \left(\int_{x_0}^y (y-t)^{p(n-1)} dt \right)^{1/p} \left(\int_{x_0}^y \|f^{(n)}(t)\|^q dt \right)^{1/q} \\ &= \frac{1}{(n-1)!} \frac{(y-x_0)^{n-1+\frac{1}{p}}}{(p(n-1)+1)^{1/p}} (z(y))^{1/q}, \end{aligned} \quad (8)$$

where

$$z(y) := \int_{x_0}^y \|f^{(n)}(t)\|^q dt, \quad x_0 \leq y \leq b \quad (z(x_0) = 0). \quad (9)$$

Thus

$$z'(y) = \|f^{(n)}(y)\|^q$$

and

$$\|f^{(n)}(y)\| = (z'(y))^{1/q}. \quad (10)$$

Therefore we get

$$\|E_n(x_0, y)\| \|f^{(n)}(y)\| \leq \frac{1}{(n-1)!} \frac{(y-x_0)^{n-1+\frac{1}{p}}}{(p(n-1)+1)^{1/p}} (z(y)z'(y))^{1/q}. \quad (11)$$

Integrating the last we have

$$\begin{aligned} &\int_{x_0}^y \|E_n(x_0, w)\| \|f^{(n)}(w)\| dw \leq \\ &\frac{1}{(n-1)!(p(n-1)+1)^{1/p}} \int_{x_0}^y (w-x_0)^{n-1+\frac{1}{p}} (z(w)z'(w))^{1/q} dw \leq \\ &\frac{1}{(n-1)!(p(n-1)+1)^{1/p}} \left(\int_{x_0}^y (w-x_0)^{p(n-1)+1} dw \right)^{1/p} \left(\int_{x_0}^y z(w)z'(w) dw \right)^{1/q} \end{aligned}$$

$$= \frac{(y - x_0)^{n-1+\frac{2}{p}}}{2^{1/q}(n-1)![(p(n-1)+1)(p(n-1)+2)]^{1/p}} (z(y))^{2/q}, \quad (12)$$

proving the claim of the theorem. \square

We continue with

Theorem 4. Let $p, q > 1 : \frac{1}{p} + \frac{1}{q} = 1$, $y \in [a, x_0]$.

Then

$$I_2 := \int_y^{x_0} \|E_n(x_0, w)\| \|f^{(n)}(w)\| dw \leq \frac{(x_0 - y)^{n-1+\frac{2}{p}}}{2^{1/q}(n-1)![(p(n-1)+1)(p(n-1)+2)]^{1/p}} \left(\int_y^{x_0} \|f^{(n)}(w)\|^q dw \right)^{2/q}. \quad (13)$$

We give

Corollary 5. For $y \in [a, x_0]$ we have

$$I_2 \leq \frac{(x_0 - y)^n}{2(n-1)! \sqrt{n(2n-1)}} \left(\int_y^{x_0} \|f^{(n)}(w)\|^2 dw \right). \quad (14)$$

Proof of Theorem 4. We have by (3) that

$$\begin{aligned} \|E_n(x_0, y)\| &= \frac{1}{(n-1)!} \left\| \int_y^{x_0} (y-t)^{n-1} f^{(n)}(t) dt \right\| \leq \\ &= \frac{1}{(n-1)!} \int_y^{x_0} (t-y)^{n-1} \|f^{(n)}(t)\| dt \leq \\ &= \frac{1}{(n-1)!} \left(\int_y^{x_0} (t-y)^{p(n-1)} dt \right)^{1/p} \left(\int_y^{x_0} \|f^{(n)}(t)\|^q dt \right)^{1/q} = \\ &= \frac{(x_0 - y)^{n-1+\frac{1}{p}}}{(n-1)! (p(n-1)+1)^{1/p}} (z(y))^{1/q}. \end{aligned} \quad (15)$$

Here

$$z(y) := \int_y^{x_0} \|f^{(n)}(t)\|^q dt, \quad (z(x_0) = 0), \quad (16)$$

and

$$-z(y) = \int_{x_0}^y \|f^{(n)}(t)\|^q dt \leq 0, \quad (17)$$

$$-z'(y) = \|f^{(n)}(y)\|^q \geq 0, \quad (18)$$

and

$$\|f^{(n)}(y)\| = (-z'(y))^{1/q}, \quad a \leq y \leq x_0. \quad (19)$$

Hence

$$\begin{aligned} \|E_n(x_0, y)\| \|f^{(n)}(y)\| &\leq \\ &= \frac{(x_0 - y)^{n-1+\frac{1}{p}}}{(n-1)! (p(n-1)+1)^{1/p}} (z(y)(-z'(y)))^{1/q}, \quad a \leq y \leq x_0. \end{aligned} \quad (20)$$

Therefore we find

$$\int_y^{x_0} \|E_n(x_0, w)\| \|f^{(n)}(w)\| dw \leq \frac{1}{(n-1)!(p(n-1)+1)^{1/p}} \int_y^{x_0} (x_0-w)^{n-1+\frac{1}{p}} (z(w)(-z'(w)))^{1/q} dw \quad (21)$$

$$\leq \frac{1}{(n-1)!(p(n-1)+1)^{1/p}} \left(\int_y^{x_0} (x_0-w)^{p(n-1)+1} dw \right)^{1/p} \left(\int_y^{x_0} z(w)(-z'(w)) dw \right)^{1/q} \quad (22)$$

$$= \frac{(x_0-y)^{n-1+\frac{2}{p}}}{2^{1/q}(n-1)![(p(n-1)+1)(p(n-1)+2)]^{1/p}} (z(y))^{2/q}, \forall y \in [a, x_0], \quad (23)$$

proving the claim of the theorem. \square

Combining Theorem 2 and 4 we get

Theorem 6. Let $p, q > 1 : \frac{1}{p} + \frac{1}{q} = 1$ and $y, x_0 \in [a, b]$.

Then

$$I := \left| \int_{x_0}^y \|E_n(x_0, w)\| \|f^{(n)}(w)\| dw \right| \leq \frac{|y-x_0|^{n-1+\frac{2}{p}}}{2^{1/q}(n-1)![(p(n-1)+1)(p(n-1)+2)]^{1/p}} \left| \int_{x_0}^y \|f^{(n)}(w)\|^q dw \right|^{2/q}. \quad (24)$$

Combining Corollaries 3 and 5 we have

Corollary 7. For $y, x_0 \in [a, b]$ it holds

$$I \leq \frac{|y-x_0|^n}{2(n-1)!\sqrt{n(2n-1)}} \left| \int_{x_0}^y \|f^{(n)}(w)\|^2 dw \right|. \quad (25)$$

A special but important case follows

Theorem 8. Let $p, q > 1 : \frac{1}{p} + \frac{1}{q} = 1$ and $y, x_0 \in [a, b]$. Assume further that $f^{(k)}(x_0) = 0, k = 0, 1, \dots, n-1$.

Then

$$\left| \int_{x_0}^y \|f(w)\| \|f^{(n)}(w)\| dw \right| \leq \min \left(\frac{|y-x_0|^{n-1+\frac{2}{p}}}{2^{1/q}(n-1)![(p(n-1)+1)(p(n-1)+2)]^{1/p}} \left| \int_{x_0}^y \|f^{(n)}(w)\|^q dw \right|^{2/q}, \frac{|y-x_0|^n}{2(n-1)!\sqrt{n(2n-1)}} \left| \int_{x_0}^y \|f^{(n)}(w)\|^2 dw \right| \right). \quad (26)$$

Proof. By Theorem 6 and Corollary 7. \square

We continue with

Theorem 9. Let $p = 1, q = \infty$ and $y \in [x_0, b]$.

Then

$$\int_{x_0}^y \|E_n(x_0, w)\| \|f^{(n)}(w)\| dw \leq \frac{(y-x_0)^{n+1}}{(n+1)!} \|f^{(n)}\|_{\infty, [x_0, b]}^2. \quad (27)$$

Proof. We have by (3) that

$$\|E_n(x_0, y)\| \leq \frac{1}{(n-1)!} \int_{x_0}^y (y-t)^{n-1} \|f^{(n)}(t)\| dt \leq \|f^{(n)}\|_{\infty, [x_0, b]} \frac{(y-x_0)^n}{n!}. \quad (28)$$

Therefore it holds

$$\|E_n(x_0, y)\| \|f^{(n)}(y)\| \leq \|f^{(n)}\|_{\infty, [x_0, b]}^2 \frac{(y-x_0)^n}{n!}, \quad (29)$$

all $x_0 \leq y \leq b$.

Hence we find

$$\begin{aligned} \int_{x_0}^y \|E_n(x_0, w)\| \|f^{(n)}(w)\| dw &\leq \frac{\|f^{(n)}\|_{\infty, [x_0, b]}^2}{n!} \int_{x_0}^y (w-x_0)^n dw \\ &= \frac{(y-x_0)^{n+1}}{(n+1)!} \|f^{(n)}\|_{\infty, [x_0, b]}^2. \end{aligned} \quad (30)$$

□

The counterpart of Theorem 9 follows.

Theorem 10. Let $p = 1$, $q = \infty$ and $y \in [a, x_0]$.

Then

$$\int_y^{x_0} \|E_n(x_0, w)\| \|f^{(n)}(w)\| dw \leq \frac{(x_0-y)^{n+1}}{(n+1)!} \|f^{(n)}\|_{\infty, [a, x_0]}^2. \quad (31)$$

Proof. We have by (3) that

$$\begin{aligned} \|E_n(x_0, y)\| &= \frac{1}{(n-1)!} \left\| \int_{x_0}^y (y-t)^{n-1} f^{(n)}(t) dt \right\| = \\ &\frac{1}{(n-1)!} \left\| \int_y^{x_0} (y-t)^{n-1} f^{(n)}(t) dt \right\| \leq \frac{1}{(n-1)!} \int_y^{x_0} (t-y)^{n-1} \|f^{(n)}(t)\| dt \end{aligned} \quad (32)$$

$$\leq \frac{\|f^{(n)}\|_{\infty, [a, x_0]}}{(n-1)!} \int_y^{x_0} (t-y)^{n-1} dt = \|f^{(n)}\|_{\infty, [a, x_0]} \frac{(x_0-y)^n}{n!}. \quad (33)$$

Therefore it holds

$$\|E_n(x_0, y)\| \|f^{(n)}(y)\| \leq \|f^{(n)}\|_{\infty, [a, x_0]}^2 \frac{(x_0-y)^n}{n!}, \quad (34)$$

all $a \leq y \leq x_0$.

Consequently

$$\begin{aligned} \int_y^{x_0} \|E_n(x_0, w)\| \|f^{(n)}(w)\| dw &\leq \frac{\|f^{(n)}\|_{\infty, [a, x_0]}^2}{n!} \int_y^{x_0} (x_0 - w)^n dw \\ &= \|f^{(n)}\|_{\infty, [a, x_0]}^2 \frac{(x_0 - y)^{n+1}}{(n+1)!}. \end{aligned} \quad (35)$$

□

Combining Theorems 9 and 10 we get

Proposition 11. Let $p = 1$, $q = \infty$, $y, x_0 \in [a, b]$.

Then

$$\left| \int_{x_0}^y \|E_n(x_0, w)\| \|f^{(n)}(w)\| dw \right| \leq \frac{|y - x_0|^{n+1}}{(n+1)!} \|f^{(n)}\|_{\infty}^2. \quad (36)$$

In particular we obtain

Proposition 12. Let $p = 1$, $q = \infty$, $y, x_0 \in [a, b]$. Further assume that $f^{(k)}(x_0) = 0$, $k = 0, 1, \dots, n-1$.

Then

$$\left| \int_{x_0}^y \|f(w)\| \|f^{(n)}(w)\| dw \right| \leq \frac{|y - x_0|^{n+1}}{(n+1)!} \|f^{(n)}\|_{\infty}^2. \quad (37)$$

4. Applications

Here $X = \mathbb{C}$, $f \in C^n([a, b], \mathbb{C})$, $n \in \mathbb{N}$, $x_0, y \in [a, b]$. Furthermore assume that $f^{(k)}(x_0) = 0$, $k = 0, 1, \dots, n-1$.

Applying Theorem 8 we get

Theorem 13. Let $p, q > 1 : \frac{1}{p} + \frac{1}{q} = 1$.

Then

$$\begin{aligned} &\left| \int_{x_0}^y |f(w)| |f^{(n)}(w)| dw \right| \leq \\ &\min \left(\frac{|y - x_0|^{n-1+\frac{2}{p}}}{2^{1/q}(n-1)![(p(n-1)+1)(p(n-1)+2)]^{1/p}} \left| \int_{x_0}^y |f^{(n)}(w)|^q dw \right|^{2/q}, \right. \\ &\left. \frac{|y - x_0|^n}{2(n-1)!\sqrt{n(2n-1)}} \left| \int_{x_0}^y |f^{(n)}(w)|^2 dw \right| \right). \end{aligned} \quad (38)$$

By Proposition 12 we find

Proposition 14. Let $p = 1$, $q = \infty$.

Then

$$\left| \int_{x_0}^y |f(w)| |f^{(n)}(w)| dw \right| \leq \frac{|y - x_0|^{n+1}}{(n+1)!} \|f^{(n)}\|_{\infty}^2. \quad (39)$$

Let now $f \in C^1([a, b], \mathbb{C})$, $x_0, y \in [a, b]$ with $f(x_0) = 0$. Applying Theorem 13 we obtain

Theorem 15. Let $p, q > 1 : \frac{1}{p} + \frac{1}{q} = 1$.

Then

$$\left| \int_{x_0}^y |f(w)| |f'(w)| dw \right| \leq \frac{1}{2} \min \left(|y - x_0|^{2/p} \left| \int_{x_0}^y |f'(w)|^q dw \right|^{2/q}, |y - x_0| \left| \int_{x_0}^y |f'(w)|^2 dw \right| \right). \quad (40)$$

Finally by applying Proposition 14 we get

Proposition 16. Let $p = 1$, $q = \infty$.

Then

$$\left| \int_{x_0}^y |f(w)| |f'(w)| dw \right| \leq \frac{(y - x_0)^2}{2} \|f'\|_{\infty}^2. \quad (41)$$

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◇ George A. Anastassiou
 Department of Mathematical Sciences
 University of Memphis
 Memphis, TN 38152
 USA
 ganastss@memphis.edu