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On Some Fractional Integral Inequalities Involving Generalized Riemann-Liouville Fractional Integral Operator

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ABSTRACT

In this paper, the generalized Riemann-Liouville fractional integral operator is used to generate some new fractional integral inequalities. By using the generalized Riemann-Liouville fractional integral operator, we also generate new classes of fractional integral inequalities using a family of n, $(n \ge 1)$ positive functions.

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1. Introduction

Integral inequalities play a very important role in the theory of differential equations and applied mathematics. These inequalities have gained considerable popularity and importance during the past few decades due to their distinguished applications in numerical quadrature, transform theory, probability, and statistical problems. For details, we refer to [8, 9, 10, 11, 12, 14, 16, 18] and the references therein. Moreover, the study of fractional type inequalities is also of great importance. A detailed account of such fractional integral inequalities along with their applications can be found in the research contributions by many author see [1, 3, 4, 13, 19]. In the past several years, many author have studied on fractional integral inequalities using Riemann-Liouville, Hadamard fractional integral and q-fractional integral, see [2, 5, 6, 17]. In this paper we present some new fractional integral inequalities using generalized Riemann-Liouville fractional integral.

2. Preliminaries

Firstly, we give some necessary definitions and mathematical preliminaries of fractional calculus theory which are used further in this paper.

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Definition 1 A real valued function f(t), $t \ge 0$ is said to be in the space $\mathbb{C}_v(0,\infty)$, $v \in \mathbb{R}$, if there exists a real number p > v such that $f(t) = t^p f_1(t)$, where $f_1(t) \in \mathbb{C}([0,\infty])$.

Definition 2 A function f(t), t > 0 is said to be in the space \mathbb{C}_v^n , $n \in \mathbb{R}$, if $f^{(n)} \in \mathbb{C}_v$.

Definition 3 The Riemann-Liouville fractional integral operator of order $\alpha \geq 0$, for a continuous function f on [a,b] is defined as

$$J_a^{\alpha} [f(t)] = \frac{1}{\Gamma(\alpha)} \int_a^t (t - \tau)^{\alpha - 1} f(\tau) d\tau, \quad \alpha > 0, \quad a < t \le b,$$
 (2.1)

$$J_a^0 \left[f \left(t \right) \right] = f \left(t \right),$$

where
$$\Gamma(\alpha) := \int_{0}^{\infty} e^{-u} u^{\alpha-1} du$$
.

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

$$J_a^{\alpha} J_a^{\beta} \left[f\left(t \right) \right] = J_a^{\alpha+\beta} \left[f\left(t \right) \right], \tag{2.2}$$

and

$$J_a^{\alpha} J_a^{\beta} [f(t)] = J_a^{\beta} J_a^{\alpha} [f(t)]. \tag{2.3}$$

Definition 4 Consider the space $L_{p,k}(a,b)$ $(k \ge 0, 1 \le p < \infty)$ of those real-valued Lebesgue measurable functions f on [a,b] for which

$$||f||_{L_{p,k}(a,b)} = \left(\int_a^b |f(x)|^p x^k dx\right)^{\frac{1}{p}} < \infty, \ k \ge 0, \ 1 \le p < \infty.$$
(2.4)

Definition 5 Consider the space $X_c^p(a,b)$ $(c \in \mathbb{R}, 1 \le p < \infty)$ of those real-valued Lebesgue measurable functions f on [a,b] for which

$$||f||_{X_c^p(a,b)} = \left(\int_a^b |x^c f(x)|^p \frac{dx}{x}\right)^{\frac{1}{p}} < \infty, \ c \in \mathbb{R}, \ 1 \le p < \infty,$$
 (2.5)

and for the case $p = \infty$

$$||f||_{X_c^{\infty}} = ess \sup_{a < x < b} \left[x^c f(x) \right], \ c \in \mathbb{R}.$$
(2.6)

In particular, when $c = \frac{k+1}{p} (k \ge 0, 1 \le p < \infty)$ the space $X_c^p(a,b)$ coincides with the $L_{p,k}(a,b)$ -space and also if we take $c = \frac{1}{p} (1 \le p < \infty)$ the space $X_c^p(a,b)$ coincides with the classical $L^p(a,b)$ -space.

Definition 6 Let $f \in L_{1,k}[a,b]$. The generalized Riemann-Liouville fractional integral $J_a^{\alpha,k}$ of order $\alpha \geq 0$ and $k \geq 0$ is defined by

$$J_{a}^{\alpha,k}f(t) = \frac{(k+1)^{1-\alpha}}{\Gamma(\alpha)} \int_{a}^{t} \left(t^{k+1} - \tau^{k+1}\right)^{\alpha-1} \tau^{k} f(\tau) d\tau, \quad \alpha > 0, \quad a < t \le b,$$

$$J_{a}^{0,k}[f(t)] = f(t),$$
(2.7)

For more details on can consult [7, 10, 13].

3. Main Results

In this section, we prove some inequalities concerning the generalized Riemann-Liouville fractional integral.

Theorem 7 Let f, h and g be three positive continuous functions on [a, b], such that

$$h(x)\frac{f(y)}{g(y)} + h(y)\frac{f(x)}{g(x)} \ge h(x)\frac{f(x)}{g(x)} + h(y)\frac{f(y)}{g(y)}; \ x, y \in [a, t], \ a < t \le b.$$
 (3.1)

Then the generalized fractional integral inequality

$$J_a^{\alpha,k}\left[g\left(t\right)\right]J_a^{\alpha,k}\left[f\left(t\right)h\left(t\right)\right] \le J_a^{\alpha,k}\left[f\left(t\right)\right]J_a^{\alpha,k}\left[h\left(t\right)g\left(t\right)\right],\tag{3.2}$$

holds for all $a < t \le b, \ \alpha > 0, \ k \ge 0.$

Proof. Suppose that f, h and g are positive and continuous functions on [a, b] satisfying the condition (3.1). Then we define

$$\phi(x,y) := \varphi_{\alpha}^{k}(t,x) (f(y)g(x)h(x) + g(y)h(y)f(x) -g(y)h(x)f(x) - h(y)f(y)g(x)).$$
(3.3)

where,

$$\varphi_{\alpha}^{k}(t,x) := \frac{(k+1)^{1-\alpha}}{\Gamma(\alpha)} \left(t^{k+1} - x^{k+1} \right)^{\alpha-1} x^{k}, \tag{3.4}$$

It is clear that

$$\phi\left(x,y\right) \ge 0. \tag{3.5}$$

Integrating (3.5) with respect to x over (a, t), yields

$$0 \le \int_a^t \phi(x, y) dx$$

$$= \int_{a}^{t} \varphi_{\alpha}^{k}(t, x) (f(y) g(x) h(x) + g(y) h(y) f(x)$$

$$-g(y) h(x) f(x) - h(y) f(y) g(x)) dx$$

$$= J_{a}^{\alpha,k} [g(t) h(t)] f(y) + J_{a}^{\alpha,k} [f(t)] g(y) h(y)$$

$$-J_{a}^{\alpha,k} [h(t) f(t)] g(y) - J_{a}^{\alpha,k} [g(t)] h(y) f(y).$$
(3.6)

Now, multiplying (3.6) by $\varphi_{\alpha}^{k}(t,y)$, $y \in (a,t)$, $a < t \le b$ and integrating with respect to y over (a,t), we can write

$$0 \leq \int_{a}^{t} \int_{a}^{t} \varphi_{\alpha}^{k}(t, y) \, \phi(x, y) \, dx dy$$

$$= \int_{a}^{t} \int_{a}^{t} \varphi_{\alpha}^{k}(t, y) \, \varphi_{\alpha}^{k}(t, x) \, (f(y) g(x) h(x) + g(y) h(y) f(x)$$

$$-g(y) h(x) f(x) - h(y) f(y) g(x)) \, dx dy$$

$$= J_{a}^{\alpha,k} \left[g(t) h(t) \right] \int_{a}^{t} \varphi_{\alpha}^{k}(t, y) f(y) \, dy + J_{a}^{\alpha,k} \left[f(t) \right] \int_{a}^{t} \varphi_{\alpha}^{k}(t, y) g(y) h(y) \, dy$$

$$-J_{a}^{\alpha,k} \left[h(t) f(t) \right] \int_{a}^{t} \varphi_{\alpha}^{k}(t, y) g(y) \, dy - J_{a}^{\alpha,k} \left[g(t) \right] \int_{a}^{t} \varphi_{\alpha}^{k}(t, y) h(y) f(y) \, dy$$

$$= 2J_{a}^{\alpha,k} \left[g(t) h(t) \right] J_{a}^{\alpha,k} \left[f(t) \right] - 2J_{a}^{\alpha,k} \left[h(t) f(t) \right] J_{a}^{\alpha,k} \left[g(t) \right]$$

This implies that

$$J_a^{\alpha,k}\left[gh\left(t\right)\right]J_a^{\alpha,k}\left[f\left(t\right)\right] \ge J_a^{\alpha,k}\left[hf\left(t\right)\right]J_a^{\alpha,k}\left[g\left(t\right)\right] \tag{3.8}$$

The proof is completed.

Our the next result is the following theorem, in which we use two fractional positive parameters.

Theorem 8 Let f, h and g be three positive continuous functions on [a, b]. Then, the following generalized fractional inequality

$$J_{a}^{\alpha,k} [h(t) f(t)] J_{a}^{\beta,k} [g(t)] - J_{a}^{\alpha,k} [g(t)] J_{a}^{\beta,k} [h(t) f(t)]$$

$$\leq J_{a}^{\alpha,k} [g(t) h(t)] J_{a}^{\beta,k} [f(t)] + J_{a}^{\alpha,k} [f(t)] J_{a}^{\beta,k} [g(t) h(t)],$$
(3.9)

is valid for all $a < t \le b, \ \alpha > 0, \ \beta > 0, \ k \ge 0.$

Proof. Multiplying both sides of (3.5) by the quantity $\varphi_{\beta}^{k}(t,y)$, $y \in (a,t)$, $a < t \leq b$, then integrating the resulting inequality with respect to y over (a,t) we get

$$0 \leq \int_{a}^{t} \int_{a}^{t} \varphi_{\beta}^{k}(t,y) \phi(x,y) dxdy$$

$$= \int_{a}^{t} \int_{a}^{t} \varphi_{\beta}^{k}(t,y) \varphi_{\alpha}^{k}(t,x) (f(y)g(x)h(x) + g(y)h(y)f(x)$$

$$-g(y)h(x)f(x) - h(y)f(y)g(x)) dxdy$$

$$= J_{a}^{\alpha,k} [g(t)h(t)] \int_{a}^{t} \varphi_{\beta}^{k}(t,y)f(y) dy + J_{a}^{\alpha,k} [f(t)] \int_{a}^{t} \varphi_{\beta}^{k}(t,y)g(y)h(y) dy$$

$$-J_{a}^{\alpha,k} [h(t)f(t)] \int_{a}^{t} \varphi_{\beta}^{k}(t,y)g(y) dy - J_{a}^{\alpha,k} [g(t)] \int_{a}^{t} \varphi_{\beta}^{k}(t,y)h(y)f(y) dy$$

$$= J_{a}^{\alpha,k} [g(t)h(t)] J_{a}^{\beta,k} [f(t)] + J_{a}^{\alpha,k} [f(t)] J_{a}^{\beta,k} [g(t)h(t)]$$

$$-J_{a}^{\alpha,k} [h(t)f(t)] J_{a}^{\beta,k} [g(t)] - J_{a}^{\alpha,k} [g(t)] J_{a}^{\beta,k} [h(t)f(t)].$$

This implies that

$$J_{a}^{\alpha,k} [gh(t)] J_{a}^{\beta,k} [f(t)] + J_{a}^{\alpha,k} [f(t)] J_{a}^{\beta,k} [gh(t)]$$
(3.11)

$$\geq \ J_{a}^{\alpha,k}\left[hf\left(t\right)\right]J_{a}^{\beta,k}\left[g\left(t\right)\right]-J_{a}^{\alpha,k}\left[g\left(t\right)\right]J_{a}^{\beta,k}\left[hf\left(t\right)\right].$$

Theorem 8 is thus proved.

Remark 9 Applying Theorem 8 for $\alpha = \beta$, we obtain Theorem 7.

Now, we shall propose a new generalization of integral inequalities using a family of n positive functions defined on [a.b].

Theorem 10 Let f, h and g_i , i = 1, ..., n be positive and continuous functions on [a, b]. Then, the following fractional inequality

$$J_{a}^{\alpha,k} \left[\prod_{i=1}^{n} g_{i}(t) \right] J_{a}^{\alpha,k} \left[h(t) f(t) \prod_{i \neq q}^{n} g_{i}(t) \right]$$

$$\leq J_{a}^{\alpha,k} \left[f(t) \prod_{i \neq q}^{n} g_{i}(t) \right] J_{a}^{\alpha,k} \left[h(t) \prod_{i=1}^{n} g_{i}(t) \right],$$
(3.12)

is valid for any $a < t \le b$, $\alpha > 0$, $k \ge 0$.

Proof. Suppose that f, h and $g_i, i = 1, ..., n$ are positive continuous functions on [a, b], then we can write

$$h(x)\frac{f(y)}{g_{q}(y)} + h(y)\frac{f(x)}{g_{q}(x)} \ge h(x)\frac{f(x)}{g_{q}(x)} + h(y)\frac{f(y)}{g_{q}(y)},$$
(3.13)

for any fixed $q \in \{1,...,n\}$ and for any $x,y \in [a,t]$, $a < t \le b$. Denote

$$\phi_q(x,y) :=$$

$$\varphi_{\alpha}^{k}(t,x) \left(f(y) \prod_{i \neq q}^{n} g_{i}(y) h(x) \prod_{i=1}^{n} g_{i}(x) + h(y) \prod_{i=1}^{n} g_{i}(y) f(x) \prod_{i \neq q}^{n} g_{i}(x) \right)$$
(3.14)

$$-\prod_{i=1}^{n} g_{i}(y) h(x) f(x) \prod_{i \neq q}^{n} g_{i}(x) - h(y) f(y) \prod_{i \neq q}^{n} g_{i}(y) \prod_{i=1}^{n} g_{i}(x) ,$$

for all $x, y \in [a, t]$, $a < t \le b$ and for any fixed integer $q \in \{1, ..., n\}$. We have

$$\phi_q(x,y) \ge 0. \tag{3.15}$$

Now, integrating (3.15) with respect to x over (a, t), we obtain

$$0 \le \int_a^t \phi_q(x, y) \, dx$$

$$=f\left(y\right)\prod_{i\neq q}^{n}g_{i}\left(y\right)J_{a}^{\alpha,k}\left[h\left(t\right)\prod_{i=1}^{n}g_{i}\left(t\right)\right]$$

$$+h(y)\prod_{i=1}^{n}g_{i}(y)J_{a}^{\alpha,k}\left[f(t)\prod_{i\neq q}^{n}g_{i}(t)\right]$$
 (3.16)

$$-\prod_{i=1}^{n} g_{i}\left(y\right) J_{a}^{\alpha,k} \left[h\left(t\right) f\left(t\right) \prod_{i \neq q}^{n} g_{i}\left(t\right)\right]$$

$$-h\left(y\right)f\left(y\right)\prod_{i\neq q}^{n}g_{i}\left(y\right)J_{a}^{\alpha,k}\left[\prod_{i=1}^{n}g_{i}\left(t\right)\right].$$

Next, multiplying both sides of (3.16) by $\varphi_{\alpha}^{k}(t,y)$, $y \in (a,t)$, integrating the resulting inequality with respect to y from a to t, we can write

$$0 \le \int_a^t \int_a^t \varphi_\alpha^k(t, y) \, \phi_q(x, y) \, dx dy$$

$$=J_{a}^{\alpha,k}\left[f\left(t\right)\prod_{i\neq q}^{n}g_{i}\left(t\right)\right]J_{a}^{\alpha,k}\left[h\left(t\right)\prod_{i=1}^{n}g_{i}\left(t\right)\right]$$

$$+J_{a}^{\alpha,k}\left[h\left(t\right)\prod_{i=1}^{n}g_{i}\left(t\right)\right]J_{a}^{\alpha,k}\left[f\left(t\right)\prod_{i\neq q}^{n}g_{i}\left(t\right)\right]$$
(3.17)

$$-J_{a}^{\alpha,k}\left[\prod_{i=1}^{n}g_{i}\left(t\right)\right]J_{a}^{\alpha,k}\left[h\left(t\right)f\left(t\right)\prod_{i\neq q}^{n}g_{i}\left(t\right)\right]$$

$$-J_{a}^{\alpha,k}\left[h\left(t\right)f\left(t\right)\prod_{i\neq q}^{n}g_{i}\left(t\right)\right]J_{a}^{\alpha,k}\left[\prod_{i=1}^{n}g_{i}\left(t\right)\right].$$

and consequently, we have

$$0 \leq 2J_{a}^{\alpha,k} \left[f\left(t\right) \prod_{i\neq q}^{n} g_{i}\left(t\right) \right] J_{a}^{\alpha,k} \left[h\left(t\right) \prod_{i=1}^{n} g_{i}\left(t\right) \right]$$

$$-2J_{a}^{\alpha,k} \left[\prod_{i=1}^{n} g_{i}\left(t\right) \right] J_{a}^{\alpha,k} \left[h\left(t\right) f\left(t\right) \prod_{i\neq q}^{n} g_{i}\left(t\right) \right].$$

$$(3.18)$$

The proof is completed.

Using two fractional parameters, we obtain the following generalization of Theorem 10.

Theorem 11 Let f, h and $g_i, i = 1, ..., n$ be positive continuous functions on [a, b]. Then, for any fixed $q \in \{1, ..., n\}$ and for all $a < t \le b, \alpha > 0, \beta > 0, k \ge 0$, we have

$$J_{a}^{\alpha,k} \left[\prod_{i=1}^{n} g_{i}\left(t\right)\right] J_{a}^{\beta,k} \left[h\left(t\right) f\left(t\right) \prod_{i \neq q}^{n} g_{i}\left(t\right)\right]$$

$$+J_{a}^{\beta,k} \left[\prod_{i=1}^{n} g_{i}(t)\right] J_{a}^{\alpha,k} \left[h(t) f(t) \prod_{i \neq q}^{n} g_{i}(t)\right]$$

$$\leq J_{a}^{\alpha,k} \left[f(t) \prod_{i \neq q}^{n} g_{i}(t)\right] J_{a}^{\beta,k} \left[h(t) \prod_{i=1}^{n} g_{i}(t)\right]$$
(3.19)

$$+J_{a}^{\beta,k}\left[f\left(t\right)\prod_{i\neq q}^{n}g_{i}\left(t\right)\right]J_{a}^{\beta,k}\left[h\left(t\right)\prod_{i=1}^{n}g_{i}\left(t\right)\right].$$

Proof. Multiplying both sides of (3.16) by $\varphi_{\beta}^{k}(t,y)$, $y \in (a,t)$, and integrating with respect to y from a to t, we obtain

$$0 \leq \int_{a}^{t} \int_{a}^{t} \varphi_{\beta}^{k}(t, y) \phi_{q}(x, y) dxdy$$

$$= \int_{a}^{t} \int_{a}^{t} \varphi_{\beta}^{k}(t, y) f(y) \prod_{i \neq q}^{n} g_{i}(y) \varphi_{\alpha}^{k}(t, x) h(x) \prod_{i=1}^{n} g_{i}(x) dxdy$$

$$+ \int_{a}^{t} \int_{a}^{t} \varphi_{\beta}^{k}(t, y) h(y) \prod_{i=1}^{n} g_{i}(y) \varphi_{\alpha, \theta}^{k}(t, x) f(x) \prod_{i \neq q}^{n} g_{i}(x) dxdy$$

$$- \int_{a}^{t} \int_{a}^{t} \varphi_{\beta}^{k}(t, y) \prod_{i=1}^{n} g_{i}(y) \varphi_{\alpha}^{k}(t, x) h(x) f(x) \prod_{i \neq q}^{n} g_{i}(x) dxdy$$

$$- \int_{a}^{t} \int_{a}^{t} \varphi_{\beta}^{k}(t, y) h(y) f(y) \prod_{i \neq q}^{n} g_{i}(y) \varphi_{\alpha}^{k}(t, x) \prod_{i=1}^{n} g_{i}(x) dxdy.$$

$$(3.20)$$

It follows that

$$0 \leq J_{a}^{\alpha,k} \left[f(t) \prod_{i \neq q}^{n} g_{i}(t) \right] J_{a}^{\beta,k} \left[h(t) \prod_{i=1}^{n} g_{i}(t) \right]$$

$$+ J_{a}^{\beta,k} \left[f(t) \prod_{i \neq q}^{n} g_{i}(t) \right] J_{a}^{\alpha,k} \left[h(t) \prod_{i=1}^{n} g_{i}(t) \right]$$

$$- J_{a}^{\alpha,k} \left[\prod_{i=1}^{n} g_{i}(t) \right] J_{a}^{\beta,k} \left[h(t) f(t) \prod_{i \neq q}^{n} g_{i}(t) \right]$$

$$- J_{a}^{\beta,k} \left[\prod_{i=1}^{n} g_{i}(t) \right] J_{a}^{\alpha,k} \left[h(t) f(t) \prod_{i \neq q}^{n} g_{i}(t) \right] .$$

$$(3.21)$$

This completes the proof.

Remark 12 If we take $\alpha = \beta$, in Theorem 11, we obtain Theorem 10.

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