ON INEQUALITIES INVOLVING CONVEX FUNCTIONS AND INTEGRAL CONDITIONS

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Abstract In this paper, using the Riemann-Liouville fractional integral operator, we establish new results that generalize some theorems of the work: [A note on some new fractional results involving convex functions. Acta Math. Univ. Comenianae, Vol. LXXXI, 2, 2012]. We also discuss other integral inequalities generalizing some theorems in the paper: [Some new results of two open problems related to integral inequalities, Journal of Mathematical Inequalities, 10(3), 2016].

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1. INTRODUCTION

In [5] W.J. Liu et al. studied some interesting inequalities for a convex function $(x - a)^{\delta}$ for $\delta \geq 1$ and established the following result:

Theorem 1.1. Let $\beta > 0$ and $f \ge 0$ be a continuous function on [a, b] with

$$\int_{x}^{b} f^{\min\{1,\beta\}}(t)dt \ge \int_{x}^{b} (t-a)^{\min\{1,\beta\}}dt, x \in [a,b].$$
(1)

Then,

$$\int_{a}^{b} f^{\alpha+\beta}(x)dx \ge \int_{a}^{b} (x-a)^{\alpha} f^{\beta}(x)dx \tag{2}$$

is valid for all $\alpha > 0$.

Then, in 2009, W.J. Liu, Q. Ngo and V.N. Huy [6] proved the following important result includes more general convex function :

Theorem 1.2. Let f, g, h be positive three continuous functions on [a, b], with $f \leq h$ on [a, b] and such that $\frac{f}{h}$ is decreasing and f, g are increasing. If φ is a

convex function with $\varphi(0) = 0$, then

$$\frac{\int\limits_{a}^{b} f(x)dx}{\int\limits_{a}^{b} h(x)dx} \geq \frac{\int\limits_{a}^{b} \varphi(f(x))g(x)dx}{\int\limits_{a}^{b} \varphi(h(x))g(x)dx}.$$

Recently, Z. Dahmani [1] established generalization for the above theorem, he proved that for any three positive continuous functions f, g and h defined on [a, b], with $f \leq h$, f and g are increasing and $\frac{f}{h}$ is decreasing, then for any $x \in]a, b]$, we have:

$$\frac{J_a^{\alpha}f(x)}{J_a^{\alpha}h(x)} \ge \frac{J_a^{\alpha}[\varphi(f)g](x)}{J_a^{\alpha}[\varphi(h)g](x)},$$

where $\alpha > 0$ and φ is a positive and convex function, with $\varphi(0) = 0$. Very recently, A. Kashuri and R. Liko [4] proposed another result, as a response to an open problem posed by Liu et al. in [6]. In fact, for three positive continuous functions f, g and h defined on [a, b], such that $f \leq h$ on [a, b], f, gare increasing and $\frac{f}{h}$ is decreasing, if φ is a positive and convex function, with $\varphi(0) = 0$, the authors of [4] proved that the inequality

$$\frac{\int\limits_{a}^{b} f(x)dx}{\int\limits_{a}^{b} h(x)dx} \geq \frac{(\int\limits_{a}^{b} \varphi(f(x))g(x)dx)^{\delta}}{(\int\limits_{a}^{b} \varphi(h(x))g(x)dx)^{\lambda}}$$

is valid, under some conditions on $\lambda, \delta, \varphi f(a), \varphi f(b), g(a), g(b)$. Other important results introducing a parameter λ and generalizing Theorem 1.1 are also discussed by the authors of [4].

In this paper, we prove new classical and fractional integral inequalities that generalise some integral results of the papers [1, 4].

2. **RIEMANN-LIOUVILLE INTEGRATION**

We recall the following definition and some properties.

Definition 2.1. [3] The Riemann-Liouville fractional integral operator of order $\delta \ge 0$, for a continuous function f on [a, b] is defined as

$$J_a^{\delta} f(x) = \frac{1}{\Gamma(\delta)} \int_a^x (x-u)^{\delta-1} f(u) du; \quad \delta > 0, a < x \le b,$$

$$J_a^0 f(x) = f(x).$$
(3)

We give the semigroup property:

$$J_a^{\alpha} J_a^{\delta} f(x) = J_a^{\alpha+\delta} f(x), \alpha \ge 0, \delta \ge 0, \tag{4}$$

In the particular case where $f(x) = (x - a)^{\beta}$ on [a, b], we have

$$J_a^{\delta}(x-a)^{\beta} = \frac{\Gamma(\beta+1)}{\Gamma(\delta+\beta+1)}(x-a)^{\delta+\beta}.$$
(5)

3. MAIN RESULTS

Theorem 3.1. Let f, g and h be three positive continuous functions on [a, b] with $f \leq h$. Suppose that f and g are increasing and $\frac{f}{h}$ is a decreasing function, and assume that φ is a positive and convex function, with $\varphi(0) = 0$. Then for any $x \in]a, b]$, we have:

$$\frac{J_a^{\alpha}f(x)}{J_a^{\alpha}h(x)} \ge \left(\frac{J_a^{\alpha}[\varphi(f)g](x)}{J_a^{\alpha}[\varphi(h)g](x)}\right)^{\lambda},\tag{6}$$

where $\lambda \geq 1, \alpha > 0$.

Proof. Since $f \leq h$, then for all $\lambda \geq 1$, we can write:

$$\frac{J_a^{\alpha}f(x)}{J_a^{\alpha}h(x)} \ge \left(\frac{J_a^{\alpha}f(x)}{J_a^{\alpha}h(x)}\right)^{\lambda}, x \in]a, b].$$
(7)

On the other hand, for any $x \in [a, b]$, we have (see [1]):

$$\frac{J_a^{\alpha}f(x)}{J_a^{\alpha}h(x)} \ge \frac{J_a^{\alpha}[\varphi(f)g](x)}{J_a^{\alpha}[\varphi(h)g](x)}.$$
(8)

Therefore, it yields that

$$\left(\frac{J_a^{\alpha}f(x)}{J_a^{\alpha}h(x)}\right)^{\lambda} \ge \left(\frac{J_a^{\alpha}[\varphi(f)g](x)}{J_a^{\alpha}[\varphi(h)g](x)}\right)^{\lambda}, x \in]a, b].$$
(9)

Using (7) and (9) we obtain (6).

Remark 3.1. Taking $\lambda = 1$ in Theorem 3.1, we obtain Theorem 3.5 proved in [1].

Another main result is the following theorem, in which we will generalize a theorem in the paper [4]. We prove:

Theorem 3.2. Let f, g and h be three positive continuous functions on [a, b], such that $f \leq h$ on [a, b], f and g are increasing and $\frac{f}{h}$ is decreasing. Assume

that φ is a positive and convex function, with $\varphi(0) = 0$. In the case where $1 \leq \theta < \lambda$, if $\varphi[f(a)]g(a)J_a^{\alpha}(1) \geq 1$, then, we have:

$$\frac{J_a^{\alpha}f(x)}{J_a^{\alpha}h(x)} \ge \frac{\left(J_a^{\alpha}[\varphi(f)g](x)\right)^{\theta}}{\left(J_a^{\alpha}[\varphi(h)g](x)\right)^{\lambda}}, x \in]a, b], \alpha > 0.$$
(10)

The same inequality is valid in the case: $1 \leq \lambda < \theta$, under the condition: $\varphi[f(b)]g(b)J_a^{\alpha}(1) \leq 1$.

Proof. We prove the theorem in two steps: **Case 1:** For $1 \le \theta < \lambda$, there exists s > 0, such that $\lambda = \theta + s$. So, we have:

$$\frac{\left(J_a^{\alpha}[\varphi(f)g](x)\right)^{\theta}}{\left(J_a^{\beta}[\varphi(h)g](x)\right)^{\lambda}} = \left(\frac{J_a^{\alpha}[\varphi(f)g](x)}{J_a^{\alpha}[\varphi(h)g](x)}\right)^{\theta} \times \frac{1}{\left(J_a^{\alpha}[\varphi(h)g](x)\right)^s}$$

Thanks to Theorem 3.1, we obtain

$$\frac{(J_a^{\alpha}[\varphi(f)g](x))^{\theta}}{(J_a^{\alpha}[\varphi(h)g](x))^{\lambda}} \leq \frac{J_a^{\alpha}f(x)}{J_a^{\alpha}h(x)} \times \frac{1}{(J_a^{\alpha}[\varphi(h)g](x))^s}$$

Now, we shall prove that $(J^{\alpha}_{a}[\varphi(h)g](x))^{s} \geq 1$.

We have:

$$\begin{aligned} J_a^{\alpha}[\varphi(h)g](x) &= & J_a^{\alpha}[\frac{\varphi(h)}{h}hg](x) \\ &\geq & J_a^{\alpha}[\frac{\varphi(h)}{h}fg](x). \end{aligned}$$

Since φ is a convex function, then, for all x, y, we can write

$$(y-x)\varphi'(x) \le \varphi(y) - \varphi(x)$$

Hence for y = 0, we obtain $x\varphi'(x) - \varphi(x) \ge 0$. Therefore, we get $\left(\frac{\varphi(x)}{x}\right)' = \frac{x\varphi'(x) - \varphi(x)}{x^2} \ge 0$, which implies that $\frac{\varphi(x)}{x}$ is an increasing function and by the hypothesis of $f \le h$, we conclude that $\frac{\varphi[f]}{f} \le \frac{\varphi[h]}{h}$. Consequently, we obtain

$$J_a^{\alpha}[\frac{\varphi(h)}{h}fg](x) \ge J_a^{\alpha}[\frac{\varphi(f)}{f}fg](x).$$

On the other hand, since f, g and $\frac{\varphi(t)}{t}$ are increasing, then $[\frac{\varphi(f)}{f}fg](x)$ is increasing. So, we have $\forall x \in [a, b], [\frac{\varphi(f)}{f}fg](x) \ge \varphi[f(a)]g(a)$. Finally,

$$J_a^{\alpha}[\frac{\varphi(f)}{f}fg](x) \geq \varphi[f(a)]g(a)J_a^{\alpha}(1) \geq 1.$$

Case 2: For $1 \le \lambda < \theta$, there exists s > 0, such that $\theta = \lambda + s$. We have

$$\begin{array}{rcl} \displaystyle \frac{\left(J_a^{\alpha}[\varphi(f)g](x)\right)^{\theta}}{\left(J_a^{\alpha}[\varphi(h)g](x)\right)^{\lambda}} & = & \left(\frac{J_a^{\alpha}[\varphi(f)g](x)}{J_a^{\alpha}[\varphi(h)g](x)}\right)^{\lambda} \times \left(J_a^{\beta}[\varphi(f)g](x)\right)^{s} \\ & \leq & \frac{J_a^{\alpha}f(x)}{J_a^{\alpha}h(x)} \times \left(J_a^{\beta}[\varphi(f)g](x)\right)^{s} . \end{array}$$

Now, we need to prove that $\left(J_a^\beta[\varphi(f)g](x)\right)^s \leq 1.$

Since $\varphi(f)g$ is increasing on [a, b], we have $[\varphi(f)g](x) \leq \varphi(f(b))g(b), \forall x \in [a, b]$, which implies

$$(J_a^{\alpha}[\varphi(f)g](x))^s \le (\varphi(f(b))g(b)J_a^{\alpha}(1))^s \le 1.$$

The proof of Theorem 3.2 is thus achieved.

Remark 3.2. In Theorem 3.2, if we take $\alpha = 1$, we obtain Theorem 2.2 of [4].

Changing the hypotheses of Theorem 2.1 in [4] by considering two integral conditions on f, we obtain the following result:

Theorem 3.3. Let $f : [a, b] \to \mathbb{R}^+$ be a continuous function, such that:

$$\int_{x}^{b} (u-a)^{\min(1,\beta)} du \le \int_{x}^{b} f^{\min(1,\beta)}(u) du, x \in [a,b], \beta > 0$$
(11)

and

$$\frac{\Gamma(\alpha)}{\Gamma(\alpha-n+1)}(b-a)^{n+1}\int_{a}^{b}f^{\beta}(t)dt \le 1, n = [\alpha], \alpha > 0.$$
(12)

Then for any $\lambda \geq 1$, $b - a \geq 1$, we have

$$\int_{a}^{b} f^{\alpha+\beta}(u) du \ge \left(\int_{a}^{b} (u-a)^{\alpha} f^{\beta}(u) du\right)^{\lambda}.$$

Proof. For $\lambda \geq 1$, we have

$$\left(\int_{a}^{b} (u-a)^{\alpha} f^{\beta}(u) du\right)^{\lambda} = \left(\int_{a}^{b} (u-a)^{\alpha} f^{\beta}(u) du\right) \left(\int_{a}^{b} (u-a)^{\alpha} f^{\beta}(u) du\right)^{\lambda-1}$$

By Theorem 2.1 of [5], we can write $\int_{a}^{b} (u-a)^{\alpha} f^{\beta}(u) du \leq \int_{a}^{b} f^{\alpha+\beta}(u) du$. Therefore,

$$\left(\int_{a}^{b} (u-a)^{\alpha} f^{\beta}(u) du\right)^{\lambda} \leq \int_{a}^{b} f^{\alpha+\beta}(u) du \left(\int_{a}^{b} (u-a)^{\alpha} f^{\beta}(u) du\right)^{\lambda-1}$$

Now we need to prove that $\int_{a}^{b} (u-a)^{\alpha} f^{\beta}(u) du \leq 1$. We have

$$\int_{a}^{b} (u-a)^{\alpha} f^{\beta}(u) du = -(u-a)^{\alpha} \int_{u}^{b} f^{\beta}(t) du|_{u=a}^{u=b}$$
$$+\alpha \int_{a}^{b} (u-a)^{\alpha-1} \int_{u}^{b} f^{\beta}(t) dt du$$
$$= \alpha \int_{a}^{b} (u-a)^{\alpha-1} \int_{u}^{b} f^{\beta}(t) dt du.$$

Hence, we can write

$$\int_{a}^{b} (u-a)^{\alpha} f^{\beta}(u) du = \alpha \int_{a}^{b} (u-a)^{\alpha-1} \int_{u}^{b} f^{\beta}(t) dt du$$
$$= \alpha (\alpha-1) \int_{a}^{b} (u-a)^{\alpha-2} \int_{u}^{b} \int_{u}^{b} f^{\beta}(t) dt du_{1} du$$
...

$$= \alpha(\alpha-1)...(\alpha-n+1)\int_{a}^{b}(u-a)^{\alpha-n}$$
$$\times \int_{u}^{b}\int_{u_{1}}^{b}...\int_{u_{n-1}}^{b}f^{\beta}(t)dtdu_{n-1}...du_{1}du.$$

On the other hand, since $(u-a)^{\alpha-n} \leq (b-a)$, it follows that

$$\begin{split} \int_{a}^{b} (u-a)^{\alpha} f^{\beta}(u) du &\leq \alpha(\alpha-1)...(\alpha-n+1) \int_{a}^{b} (b-a) \\ &\qquad \times \int_{u}^{b} \int_{u_{1}}^{b} ... \int_{u_{n-1}}^{b} f^{\beta}(t) dt du_{n-1}...du_{1} du \\ &= \alpha(\alpha-1)...(\alpha-n+1) \int_{a}^{b} \int_{a}^{b} \int_{a}^{b} ... \int_{a}^{b} f^{\beta}(t) dt du_{n-1}...du_{1} du_{0} du \\ &= \alpha(\alpha-1)...(\alpha-n+1) \int_{a}^{b} f^{\beta}(t) dt \\ &\qquad \times \int_{a}^{b} \int_{a}^{b} ... \int_{a}^{b} du_{n-1}...du_{1} du_{0} du \\ &= \alpha(\alpha-1)...(\alpha-n+1)(b-a)^{n+1} \int_{a}^{b} f^{\beta}(t) dt \\ &= \frac{\Gamma(\alpha)}{\Gamma(\alpha-n+1)} (b-a)^{n+1} \int_{a}^{b} f^{\beta}(t) dt \leq 1. \end{split}$$

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We prove also the following theorem:

Theorem 3.4. Let $f : [a, b] \longrightarrow \mathbb{R}^+$ be a continuous function, such that:

$$\int_{x}^{b} (u-a)^{\min\{1,\beta\}} du \le \int_{x}^{b} f^{\min\{1,\beta\}}(u) du, x \in [a,b], \beta > 0$$

and

$$\frac{\Gamma(\alpha)}{\Gamma(\alpha-n+1)}(b-a)^{n+1}J_a^{\delta}f^{\beta}(b) \le 1; n = [\alpha], \alpha > 0.$$

Then, for all $\lambda \ge 1, \delta \ge 1, b - a \ge 1$, we have:

$$J_a^{\delta} f^{\alpha+\beta}(b) \ge \left(J_a^{\delta} (x-a)^{\alpha} f^{\beta}(x)|_{x=b} \right)^{\lambda}.$$

Proof. For $\lambda \geq 1$, we have

$$\left(J_a^{\delta}(x-a)^{\alpha}f^{\beta}(x)|_{x=b}\right)^{\lambda} = \left(J_a^{\delta}(x-a)^{\alpha}f^{\beta}(x)|_{x=b}\right)\left(J_a^{\delta}(x-a)^{\alpha}f^{\beta}(x)|_{x=b}\right)^{\lambda-1}.$$

Now, we begin by proving that $J_a^{\delta}(x-a)^{\alpha}f^{\beta}(x)|_{x=b} \leq J_a^{\delta}f^{\alpha+\beta}(b)$. To do this, we need to prove that

$$J_a^{\delta}(x-a)^{\alpha} f^{\beta}(x)|_{x=b} \ge \frac{\Gamma(\alpha+\beta+1)(b-a)^{\alpha+\beta+\delta}}{\Gamma(\alpha+\beta+\delta+1)}.$$
(13)

For $\beta \in]0,1]$, we have

$$\begin{split} J_a^{\delta}(t-a)^{\alpha} f^{\beta}(t) &| \quad {}_{t=b} = \frac{1}{\Gamma(\delta)} \int_a^b (b-x)^{\delta-1} (x-a)^{\alpha} f^{\beta}(x) dx \\ &= \frac{1}{\Gamma(\delta)} \Big[(b-x)^{\delta-1} (x-a)^{\alpha} \int_x^b f^{\beta}(u) du \mid_{x=a}^{x=b} \\ &+ \frac{1}{\Gamma(\delta)} \int_a^b g(x) \left(\int_x^b f^{\beta}(u) du \right) dx \Big] \\ &= \frac{1}{\Gamma(\delta)} \int_a^b g(x) \left(\int_x^b f^{\beta}(u) du \right) dx, \end{split}$$

where $g(x) = (\delta - 1)(b - x)^{\delta - 2}(x - a)^{\alpha} + \alpha(b - x)^{\delta - 1}(x - a)^{\alpha - 1}$. Thanks to the imposed condition, we observe that

$$\frac{1}{\Gamma(\delta)} \int_{a}^{b} g(x) \left(\int_{x}^{b} f^{\beta}(u) du \right) dx \geq \frac{1}{\Gamma(\delta)} \int_{a}^{b} g(x) \left(\int_{x}^{b} (u-a)^{\beta} du \right) dx \\
= \frac{1}{(\beta+1)\Gamma(\delta)} \int_{a}^{b} g(x) \left[(b-a)^{\beta+1} - (x-a)^{\beta+1} \right] dx \\
= \frac{\Gamma(\alpha+\beta+1)(b-a)^{\alpha+\beta+\delta}}{\Gamma(\alpha+\beta+\delta+1)}.$$
(14)

If we take $\beta = 1$ in (14), then we get

$$J_a^{\delta}(t-a)^{\alpha}f(t)|_{t=b} \ge \frac{\Gamma(\alpha+2)}{\Gamma(\alpha+\delta+2)}(b-a)^{\alpha+\delta+1}.$$
(15)

Using the following inequality (see Lemma 2.2 of [7]):

$$ps + qr \ge s^p r^q, \forall p, q, s, r > 0, p + q = 1,$$
 (16)

with $p = \frac{1}{\beta}$, $q = \frac{\beta - 1}{\beta}$, $s = f^{\beta}(x)$ and $r = (x - a)^{\beta - 1}$, we obtain

$$\frac{1}{\beta}f^{\beta}(x) + \frac{\beta - 1}{\beta}(x - a)^{\beta} \ge f(x)(x - a)^{\beta - 1}.$$

Consequently,

$$f^{\beta}(x) + (\beta - 1)(x - a)^{\beta} \ge \beta f(x)(x - a)^{\beta - 1}.$$
(17)

Multiplying both sides of (17) by $\frac{1}{\Gamma(\delta)}(b-x)^{\delta-1}(x-a)^{\alpha}$ and integrating the resulting inequality with respect to x over [a, b], yields

$$J_a^{\delta}(t-a)^{\alpha} f^{\beta}(t)|_{t=b} + (\beta-1) J_a^{\delta}(t-a)^{\alpha+\beta}|_{t=b} \ge \beta J_a^{\delta}(t-a)^{\alpha+\beta-1} f(t)|_{t=b}.$$

Then, thanks to (15), we obtain

$$J_a^{\delta}(t-a)^{\alpha}f^{\beta}(t)|_{t=b} + (\beta-1)J_a^{\delta}(t-a)^{\alpha+\beta}|_{t=b} \ge \beta \frac{\Gamma(\alpha+\beta+1)}{\Gamma(\alpha+\beta+\delta+1)}(b-a)^{\alpha+\beta+\delta}.$$

Hence,

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$$J_a^{\delta}(t-a)^{\alpha} f^{\beta}(t)|_{t=b} \ge \frac{\Gamma(\alpha+\beta+1)}{\Gamma(\alpha+\beta+\delta+1)} (b-a)^{\alpha+\beta+\delta}.$$
 (18)

Now, we prove that $J_a^{\delta}(x-a)^{\alpha}f^{\beta}(x)|_{x=b} \leq J_a^{\delta}f^{\alpha+\beta}(b)$. As before, by Lemma 2.2 of [7]), we get

$$\frac{\beta}{\alpha+\beta}f^{\alpha+\beta}(x) + \frac{\alpha}{\alpha+\beta}(x-a)^{\alpha+\beta} \ge (x-a)^{\alpha}f^{\beta}(x).$$
(19)

Multiplying both sides of (19) by $\frac{1}{\Gamma(\delta)}(b-x)^{\delta-1}$ and integrating the resulting inequality with respect to x over [a, b], we obtain

$$\frac{\beta}{\alpha+\beta}J_a^{\delta}f^{\alpha+\beta}(x)|_{x=b} + \frac{\alpha}{\alpha+\beta}J_a^{\delta}(x-a)^{\alpha+\beta}|_{x=b} \ge J_a^{\delta}(x-a)^{\alpha}f^{\beta}(x)|_{x=b}.$$

Therefore,

$$\beta J_a^{\alpha} f^{\alpha+\beta}(x)|_{x=b} + \alpha J_a^{\delta}(x-a)^{\alpha+\beta}|_{x=b} \ge \alpha J_a^{\delta}(x-a)^{\alpha} f^{\beta}(x)|_{x=b} + \beta J_a^{\delta}(x-a)^{\alpha} f^{\beta}(x)|_{x=b}.$$

Using (18), we obtain

$$\beta J_a^{\delta} f^{\alpha+\beta}(x)|_{x=b} + \alpha \frac{\Gamma(\alpha+\beta+1)(b-a)^{\alpha+\beta+\delta}}{\Gamma(\alpha+\beta+\delta+1)} \geq \alpha \frac{\Gamma(\alpha+\beta+1)(b-a)^{\alpha+\beta+\delta}}{\Gamma(\alpha+\beta+\delta+1)} + \beta J_a^{\delta}(t-a)^{\alpha} f^{\beta}(t)|_{t=b}.$$

Hence

$$J_a^{\delta} f^{\alpha+\beta}(b) \ge J_a^{\delta} (t-a)^{\alpha} f^{\beta}(t)|_{t=b}.$$
(20)

Now, we need to show that

$$\left(J_a^{\delta}(x-a)^{\alpha}f^{\beta}(x)|_{x=b}\right)^{\lambda-1} \le 1,$$

which is equivalent to

$$J_a^{\delta}(x-a)^{\alpha} f^{\beta}(x)|_{x=b} \le 1.$$

An integration by parts allows us to obtain:

$$\begin{split} J^{\delta}(x-a)^{\alpha}f^{\beta}(x)|_{x=b} &= \frac{1}{\Gamma(\delta)}\int_{a}^{b}(b-u)^{\delta-1}(u-a)^{\alpha}f^{\beta}(u)du \\ &= \frac{1}{\Gamma(\delta)}\Big[-(u-a)^{\alpha}\int_{u}^{b}(b-t)^{\delta-1}f^{\beta}(t)du|_{u=a}^{u=b} \\ &+\alpha\int_{a}^{b}(u-a)^{\alpha-1}\int_{u}^{b}(b-t)^{\delta-1}f^{\beta}(t)dtdu\Big] \\ &= \frac{1}{\Gamma(\delta)}\left[\alpha\int_{a}^{b}(u-a)^{\alpha-1}\int_{u}^{b}(b-t)^{\delta-1}f^{\beta}(t)dtdu\right] \\ &= \frac{1}{\Gamma(\delta)}\left[\alpha(\alpha-1)\int_{a}^{b}(u-a)^{\alpha-2}\int_{u}^{b}\int_{u}^{b}(b-t)^{\delta-1}f^{\beta}(t)dtdudu\right] \\ &= \frac{1}{\Gamma(\delta)}\left[\alpha(\alpha-1)\int_{a}^{b}(u-a)^{\alpha-2}\int_{u}^{b}\int_{u}^{b}(b-t)^{\delta-1}f^{\beta}(t)dtdududu\right] \\ & \cdots \end{split}$$

$$= \frac{1}{\Gamma(\delta)} \Big[\alpha(\alpha-1)...(\alpha-n+1) \int_{a}^{b} (u-a)^{\alpha-n} \\ \times \int_{u}^{b} \int_{u_{1}}^{b} ... \int_{u_{n-1}}^{b} (b-t)^{\delta-1} f^{\beta}(t) dt du_{n-1}...du_{1} du \Big].$$

On the other hand, using the fact that $(u-a)^{\alpha-n} \leq (b-a)$, we can write

$$\begin{split} J^{\delta}(x-a)^{\alpha}f^{\beta}(x)|_{x=b} &\leq \frac{1}{\Gamma(\delta)}\Big[\alpha(\alpha-1)...(\alpha-n+1)\int_{a}^{b}(b-a) \\ &\times \int_{u}^{b}\int_{u}^{b}\int_{u_{1}}^{b}\dots\int_{u_{n-1}}^{b}(b-t)^{\delta-1}f^{\beta}(t)dtdu_{n-1}...du_{1}du\Big] \\ &= \frac{1}{\Gamma(\delta)}\Big[\alpha(\alpha-1)...(\alpha-n+1) \\ &\times \int_{a}^{b}\int_{a}^{b}\int_{u}^{b}\int_{u_{1}}^{b}\dots\int_{u_{n-1}}^{b}(b-t)^{\delta-1}f^{\beta}(t)dtdu_{n-1}...du_{1}du_{0}du\Big] \\ &\leq \frac{1}{\Gamma(\delta)}\Big[\alpha(\alpha-1)...(\alpha-n+1) \\ &\times \int_{a}^{b}\int_{a}^{b}\int_{a}^{b}\dots\int_{a}^{b}(b-t)^{\delta-1}f^{\beta}(t)dtdu_{n-1}...du_{1}du_{0}du\Big] \\ &= \frac{1}{\Gamma(\delta)}\Big[\alpha(\alpha-1)...(\alpha-n+1)\int_{a}^{b}(b-t)^{\delta-1}f^{\beta}(t)dt \\ &\times \int_{a}^{b}\int_{a}^{b}\dots\int_{a}^{b}du_{n-1}...du_{1}du_{0}du\Big] \\ &= \alpha(\alpha-1)...(\alpha-n+1)(b-a)^{n+1}J_{a}^{\delta}f^{\beta}(b). \\ &= \frac{\Gamma(\alpha)}{\Gamma(\alpha-n+1)}(b-a)^{n+1}J_{a}^{\delta}f^{\beta}(b). \\ &\leq 1. \end{split}$$

Theorem 3.4 is thus proved. \blacksquare

Remark 3.3. If we take $\delta = 1$ in Theorem 3.4, we obtain Theorem 3.3.

To finish, we present to the reader the following corollary:

Corollary 3.1. Let f and h be two positive continuous functions on [a, b], with $f \leq h$, f is increasing and $\frac{f}{h}$ is decreasing. Then, for any $x \in]a, b]$, we have:

$$\frac{J_a^{\delta}f(x)}{J_a^{\delta}h(x)} \geq \left(\frac{J_a^{\delta}(x-a)^{\alpha}f^{\beta}(x)}{J_a^{\delta}(x-a)^{\alpha}h^{\beta}(x)}\right)^{\lambda},$$

where $\delta, \alpha, \beta > 0, \lambda \ge 1$.

Proof. We take $\varphi(x) = x^{\beta}$ and $g(x) = (x - a)^{\alpha}$ in Theorem 3.1.

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