

Ostrowski Type Inequalities on Time Scales for Double Integrals

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Abstract In this paper we first derive an Ostrowski type inequality on time scales for double integrals via $\Delta\Delta$ -integral which unify corresponding continuous and discrete versions. We then replace the $\Delta\Delta$ -integral by the $\nabla\nabla$ -, $\Delta\nabla$ -, and $\nabla\Delta$ -integrals and get completely analogous results.

Keywords Ostrowski inequality · Double integrals · Time scales

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1 Introduction

In 1938, Ostrowski [27] proved the following interesting integral inequality which has received considerable attention from many researchers [11, 12, 21, 22, 25, 26, 32].

Theorem 1 *Let $f : [a, b] \rightarrow \mathbb{R}$ be continuous on $[a, b]$ and differentiable on (a, b) whose derivative function $f' : (a, b) \rightarrow \mathbb{R}$ is bounded on (a, b) , i.e., $\|f'\|_\infty = \sup_{t \in (a, b)} |f'(t)| < \infty$.*

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Then

$$\left| f(x) - \frac{1}{b-a} \int_a^b f(t) dt \right| \leq \left(\frac{1}{4} + \frac{(x - \frac{a+b}{2})^2}{(b-a)^2} \right) (b-a) \|f'\|_\infty \tag{1}$$

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

In [13], Dragomir et al. proved the following Ostrowski type inequality for double integrals.

Theorem 2 Let $f : [a, b] \times [c, d] \rightarrow \mathbb{R}$ be such that the partial derivatives $\frac{\partial f(t,s)}{\partial t}$, $\frac{\partial f(t,s)}{\partial s}$, $\frac{\partial^2 f(t,s)}{\partial t \partial s}$ exist and are continuous on $[a, b] \times [c, d]$. Then

$$\begin{aligned} & \left| f(x, y) - \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(t, s) dt ds \right| \\ & \leq \left(\frac{1}{4} + \frac{(x - \frac{a+b}{2})^2}{(b-a)^2} \right) (b-a) \left\| \frac{\partial f}{\partial t} \right\|_\infty + \left(\frac{1}{4} + \frac{(y - \frac{c+d}{2})^2}{(d-c)^2} \right) (d-c) \left\| \frac{\partial f}{\partial s} \right\|_\infty \\ & \quad + \left(\frac{1}{4} + \frac{(x - \frac{a+b}{2})^2}{(b-a)^2} \right) \left(\frac{1}{4} + \frac{(y - \frac{c+d}{2})^2}{(d-c)^2} \right) (b-a)(d-c) \left\| \frac{\partial^2 f}{\partial t \partial s} \right\|_\infty \end{aligned} \tag{2}$$

for all $(x, y) \in [a, b] \times [c, d]$.

The development of the theory of time scales was initiated by Hilger [15] in 1988 as a theory capable to contain both difference and differential calculus in a consistent way. Since then, many authors have studied certain integral inequalities or dynamic equations on time scales [1, 7, 8, 16, 28–31, 36]. In [8], Bohner and Matthews established the following so-called Ostrowski inequality on time scales which was later generalized by the present authors [18–20, 23].

Theorem 3 (See [8], Theorem 3.5) Let $a, b, x, t \in \mathbb{T}$, $a < b$ and $f : [a, b] \rightarrow \mathbb{R}$ be differentiable. Then

$$\left| f(x) - \frac{1}{b-a} \int_a^b f^\sigma(t) \Delta t \right| \leq \frac{M}{b-a} (h_2(x, a) + h_2(x, b)), \tag{3}$$

where $M = \sup_{a < x < b} |f^\Delta(x)|$ (see Definition 3 below for $h_2(\cdot, \cdot)$). This inequality is sharp in the sense that the right-hand side of (3) can't be replaced by a smaller one.

In the present paper, we shall first generalize the above Ostrowski inequality on time scales for double integrals via $\Delta\Delta$ -integral which unify corresponding continuous and discrete versions. We then replace the $\Delta\Delta$ -integral by the $\nabla\nabla$ -, $\Delta\nabla$ -, and $\nabla\Delta$ -integrals and get completely analogous results.

This paper is organized as follows. In Sect. 2, we give a brief introduction into the (one-variable) time scales theory. In Sect. 3, we recall in brief the so-called Riemann $\Delta\Delta$ -integrals and develop Riemann $\nabla\nabla$ -integrals, Riemann $\Delta\nabla$ -integrals and Riemann $\nabla\Delta$ -integrals. In Sect. 4, we first present an Ostrowski inequality on time scales for double integrals via $\Delta\Delta$ -integral, then get completely analogous results via the $\nabla\nabla$ -, $\Delta\nabla$ -, and $\nabla\Delta$ -integrals. In the last section, we indicate our further works on deducing our results to the double \diamond -integral.

2 The One-Variable Time Scales Theory

Now we briefly introduce the (one-variable) time scales theory and refer the reader to Hilger [15] and the books [9, 10, 17] for further details.

A *time scale* \mathbb{T} is an arbitrary nonempty closed subset of real numbers. For $t \in \mathbb{T}$, we define the *forward jump operator* $\sigma : \mathbb{T} \rightarrow \mathbb{T}$ by $\sigma(t) = \inf\{s \in \mathbb{T} : s > t\}$ if $t \neq \sup \mathbb{T}$, and $\sigma(\sup \mathbb{T}) = \sup \mathbb{T}$, while the *backward jump operator* $\rho : \mathbb{T} \rightarrow \mathbb{T}$ is defined by $\rho(t) = \sup\{s \in \mathbb{T} : s < t\}$ if $t \neq \inf \mathbb{T}$, and $\rho(\inf \mathbb{T}) = \inf \mathbb{T}$. If $\sigma(t) > t$, then we say that t is *right-scattered*, while if $\rho(t) < t$ then we say that t is *left-scattered*. Points that are right-scattered and left-scattered at the same time are called isolated. If $\sigma(t) = t$, t is called *right-dense*, and if $\rho(t) = t$ then t is called *left-dense*. Points that are right-dense and left-dense at the same time are called dense. Let $t \in \mathbb{T}$, then two mappings $\mu, \nu : \mathbb{T} \rightarrow [0, +\infty)$ satisfying $\mu(t) := \sigma(t) - t$, $\nu(t) := t - \rho(t)$ are called forward and backward *graininess functions*, respectively.

We now introduce the set \mathbb{T}^κ , \mathbb{T}_κ and \mathbb{T}_κ^κ , which are derived from the time scales \mathbb{T} as follows. If \mathbb{T} has a left-scattered maximum t_1 , then $\mathbb{T}^\kappa := \mathbb{T} - \{t_1\}$, otherwise $\mathbb{T}^\kappa := \mathbb{T}$. If \mathbb{T} has a right-scattered minimum t_2 , then $\mathbb{T}_\kappa := \mathbb{T} - \{t_2\}$, otherwise $\mathbb{T}_\kappa := \mathbb{T}$. Finally, we define $\mathbb{T}_\kappa^\kappa = \mathbb{T}^\kappa \cap \mathbb{T}_\kappa$. Given a function $f : \mathbb{T} \rightarrow \mathbb{R}$, we define the function $f^\sigma : \mathbb{T} \rightarrow \mathbb{R}$ by $f^\sigma(t) = f(\sigma(t))$ for all $t \in \mathbb{T}$ and define the function $f^\rho : \mathbb{T} \rightarrow \mathbb{R}$ by $f^\rho(t) = f(\rho(t))$ for all $t \in \mathbb{T}$.

Let $f : \mathbb{T} \rightarrow \mathbb{R}$ be a function on time scales. Then for $t \in \mathbb{T}^\kappa$, we define $f^\Delta(t)$ to be the number, if one exists, such that for all $\varepsilon > 0$ there is a neighborhood U of t (i.e., $U = (t - \delta, t + \delta) \cap \mathbb{T}$, for some $\delta > 0$) such that for all $s \in U$

$$|f^\sigma(t) - f(s) - f^\Delta(t)(\sigma(t) - s)| \leq \varepsilon |\sigma(t) - s|.$$

We say that f is Δ -differentiable on \mathbb{T}^κ provided $f^\Delta(t)$ exists for all $t \in \mathbb{T}^\kappa$. Similarly, for $t \in \mathbb{T}_\kappa$, we define $f^\nabla(t)$ to be the number, if one exists, such that for all $\varepsilon > 0$ there is a neighborhood V of t (i.e., $V = (t - \delta, t + \delta) \cap \mathbb{T}$, for some $\delta > 0$) such that for all $s \in V$

$$|f^\rho(t) - f(s) - f^\nabla(t)(\rho(t) - s)| \leq \varepsilon |\rho(t) - s|.$$

We say that f is ∇ -differentiable on \mathbb{T}_κ provided $f^\nabla(t)$ exists for all $t \in \mathbb{T}_\kappa$.

A function $f : \mathbb{T} \rightarrow \mathbb{R}$ is called *rd-continuous*, provided it is continuous at all right-dense points in \mathbb{T} and its left-sided limits exist at all left-dense points in \mathbb{T} .

A function $f : \mathbb{T} \rightarrow \mathbb{R}$ is called *ld-continuous*, provided it is continuous at all left-dense points in \mathbb{T} and its right-sided limits exist at all right-dense points in \mathbb{T} .

Definition 1 A function $F : \mathbb{T} \rightarrow \mathbb{R}$ is called a Δ -antiderivative of $f : \mathbb{T} \rightarrow \mathbb{R}$ provided $F^\Delta(t) = f(t)$ holds for all $t \in \mathbb{T}^\kappa$. Then the Δ -integral of f is defined by

$$\int_a^b f(t) \Delta t = F(b) - F(a).$$

Definition 2 A function $G : \mathbb{T} \rightarrow \mathbb{R}$ is called a ∇ -antiderivative of $g : \mathbb{T} \rightarrow \mathbb{R}$ provided $G^\nabla(t) = g(t)$ holds for all $t \in \mathbb{T}_\kappa$. Then the ∇ -integral of g is defined by

$$\int_a^b g(t) \nabla t = G(b) - G(a).$$

Definition 3 Let $h_k : \mathbb{T}^2 \rightarrow \mathbb{R}, k \in \mathbb{N}_0$ be defined by

$$h_0(t, s) = 1 \quad \text{for all } s, t \in \mathbb{T}$$

and then recursively by

$$h_{k+1}(t, s) = \int_s^t h_k(\tau, s) \Delta\tau \quad \text{for all } s, t \in \mathbb{T}.$$

Definition 4 Let $j_k : \mathbb{T}^2 \rightarrow \mathbb{R}, k \in \mathbb{N}_0$ be defined by

$$j_0(t, s) = 1 \quad \text{for all } s, t \in \mathbb{T}$$

and then recursively by

$$j_{k+1}(t, s) = \int_s^t j_k(\tau, s) \nabla\tau \quad \text{for all } s, t \in \mathbb{T}.$$

3 The Two-Variable Time Scales Theory

The two-variable time scales calculus and multiple integration on time scales were introduced in [4, 5] (see also [6]). Let \mathbb{T}_1 and \mathbb{T}_2 be two given time scales and put $\mathbb{T}_1 \times \mathbb{T}_2 = \{(x, y) : x \in \mathbb{T}_1, y \in \mathbb{T}_2\}$, which is a complete metric space with the metric d defined by

$$d((x, y), (x', y')) = \sqrt{(x - x')^2 + (y - y')^2}, \quad \forall (x, y), (x', y') \in \mathbb{T}_1 \times \mathbb{T}_2.$$

For a given $\delta > 0$, the δ -neighborhood $U_\delta(x_0, y_0)$ of a given point $(x_0, y_0) \in \mathbb{T}_1 \times \mathbb{T}_2$ is the set of all points $(x, y) \in \mathbb{T}_1 \times \mathbb{T}_2$ such that $d((x, y), (x_0, y_0)) < \delta$. Let σ_1, ρ_1 and σ_2, ρ_2 be the forward jump and backward jump operators in \mathbb{T}_1 and \mathbb{T}_2 , respectively.

In the first part of this section, followed from [5], we recall in brief the so-called Riemann $\Delta\Delta$ -integrals. Then followed by a note in [5] (see also in [6]), we develop Riemann $\nabla\nabla$ -integrals, Riemann $\Delta\nabla$ -integrals and Riemann $\nabla\Delta$ -integrals.

3.1 Riemann $\Delta\Delta$ -Integrals

In this subsection, we will recall the so-called double delta integrals from [5, Sects. 2 and 3].

Definition 5 The first order partial delta derivatives of $f : \mathbb{T}_1 \times \mathbb{T}_2 \rightarrow \mathbb{R}$ at a point $(x_0, y_0) \in \mathbb{T}_1^\kappa \times \mathbb{T}_2^\kappa$ are defined to be

$$\begin{aligned} \frac{\partial f(x_0, y_0)}{\Delta_1 x} &= \lim_{x \rightarrow x_0, x \neq \sigma_1(x_0)} \frac{f(\sigma_1(x_0), y_0) - f(x, y_0)}{\sigma_1(x_0) - x}, \\ \frac{\partial f(x_0, y_0)}{\Delta_2 y} &= \lim_{y \rightarrow y_0, y \neq \sigma_2(y_0)} \frac{f(x_0, \sigma_2(y_0)) - f(x_0, y)}{\sigma_2(y_0) - y}. \end{aligned}$$

Then, the authors defined the second order partial derivatives

$$\frac{\partial^2 f(x, y)}{\Delta_1 x^2} = \frac{\partial}{\Delta_1 x} \left(\frac{\partial f(x, y)}{\Delta_1 x} \right) \quad \text{and} \quad \frac{\partial^2 f(x, y)}{\Delta_2 y \Delta_1 x} = \frac{\partial}{\Delta_2 y} \left(\frac{\partial f(x, y)}{\Delta_1 x} \right).$$

Next, we recall the so-called double Riemann Δ -integrals (which will be denoted by $\Delta\Delta$ -integrals) over regions $\mathbb{T}_1 \times \mathbb{T}_2$ and present some properties of it over rectangles. Suppose $a < b$ are points in \mathbb{T}_1 , $c < d$ are points in \mathbb{T}_2 , $[a, b)$ is the half-closed bounded interval in \mathbb{T}_1 , and $[c, d)$ is the half-closed bounded interval in \mathbb{T}_2 .

Let us introduce a $\Delta\Delta$ -rectangle in $\mathbb{T}_1 \times \mathbb{T}_2$ by $R_{\Delta\Delta} = [a, b) \times [c, d) = \{(t, s) : t \in [a, b), s \in [c, d)\}$. Let

$$\{x_0, x_1, \dots, x_n\} \subset [a, b], \quad \text{where } a = x_0 < x_1 < \dots < x_n = b$$

and

$$\{y_0, y_1, \dots, y_k\} \subset [c, d], \quad \text{where } c = y_0 < y_1 < \dots < y_k = d.$$

We call the collection of intervals $P_1 = \{[x_{i-1}, x_i) : 1 \leq i \leq n\}$ a Δ -partition of $[a, b)$ and denote the set of all Δ -partitions of $[a, b)$ by $\mathcal{P}_\Delta([a, b))$. Similarly, the collection of intervals $P_2 = \{[y_{j-1}, y_j) : 1 \leq j \leq k\}$ is called a Δ -partition of $[c, d)$ and the set of all Δ -partitions of $[c, d)$ is denoted by $\mathcal{P}_\Delta([c, d))$. Set

$$R_{ij} = [x_{i-1}, x_i) \times [y_{j-1}, y_j), \quad \text{where } 1 \leq i \leq n, j \leq 1 \leq k.$$

We call the collection $P_{\Delta\Delta} = \{R_{ij} : 1 \leq i \leq n, 1 \leq j \leq k\}$ a $\Delta\Delta$ -partition of $R_{\Delta\Delta}$, generated by the Δ -partition $P_1 = \{[x_{i-1}, x_i) : 1 \leq i \leq n\}$ and Δ -partition $P_2 = \{[y_{j-1}, y_j) : 1 \leq j \leq k\}$ of $[a, b)$ and $[c, d)$, respectively, and write $P_{\Delta\Delta} = P_1 \times P_2$. The rectangles R_{ij} , $1 \leq i \leq n, 1 \leq j \leq k$, are called the subrectangles of the partition $P_{\Delta\Delta}$. The set of all $\Delta\Delta$ -partitions of $R_{\Delta\Delta}$ is denoted by $\mathcal{P}_{\Delta\Delta}(R)$.

We need the following auxiliary result. See [10, Lemma 5.7] for the proof.

Lemma 1 *For any $\delta > 0$ there exists at least one $P_1 \in \mathcal{P}_\Delta([a, b))$ generated by a set $\{x_0, x_1, \dots, x_n\} \subset [a, b]$, where $a = x_0 < x_1 < \dots < x_n = b$ so that for each $i \in \{1, 2, \dots, n\}$ either $x_i - x_{i-1} \leq \delta$ or $x_i - x_{i-1} > \delta$ and $\sigma_1(x_{i-1}) = x_i$.*

We denote by $(\mathcal{P}_\Delta)_\delta([a, b))$ the set of all $P_1 \in \mathcal{P}_\Delta([a, b))$ that possess the property indicated in Lemma 1. Similarly, we define $(\mathcal{P}_\Delta)_\delta([c, d))$. Further, by $(\mathcal{P}_{\Delta\Delta})_\delta(R)$ we denote the set of all $P_{\Delta\Delta} \in \mathcal{P}_{\Delta\Delta}(R)$ such that $P_{\Delta\Delta} = P_1 \times P_2$ where $P_1 \in (\mathcal{P}_\Delta)_\delta([a, b))$ and $P_2 \in (\mathcal{P}_\Delta)_\delta([c, d))$.

Definition 6 Let f be a bounded function on R and $P \in \mathcal{P}_{\Delta\Delta}(R)$ be given as above. In each rectangle R_{ij} with $1 \leq i \leq n, 1 \leq j \leq k$, choose an arbitrary point (ξ_{ij}, η_{ij}) and form the sum

$$S = \sum_{i=1}^n \sum_{j=1}^k f(\xi_{ij}, \eta_{ij}) (x_i - x_{i-1}) (y_j - y_{j-1}).$$

We call S a Riemann $\Delta\Delta$ -sum of f corresponding to $P \in \mathcal{P}_{\Delta\Delta}(R)$.

Definition 7 We say that f is Riemann $\Delta\Delta$ -integrable over R if there exists a number I with the following property: For each $\varepsilon > 0$ there exists $\delta > 0$ such that $|S - I| < \varepsilon$ for every Riemann $\Delta\Delta$ -sum S of f corresponding to any $P \in (\mathcal{P}_{\Delta\Delta})_\delta(R)$ independent of the way in which we choose $(\xi_{ij}, \eta_{ij}) \in R_{ij}$ for $1 \leq i \leq n, 1 \leq j \leq k$. The number I is the Riemann $\Delta\Delta$ -integral of f over R , denoted by

$$\iint_R f(x, y) \Delta_1 x \Delta_2 y.$$

We write $I = \lim_{\delta \rightarrow 0} S$.

It is worth recalling from [5, Theorems 3.4 and 3.10] the following propositions.

Proposition 1 (Linearity) *Let f, g be $\Delta\Delta$ -integrable functions on $R = [a, b] \times [c, d]$ and let $\alpha, \beta \in \mathbb{R}$. Then*

$$\iint_R [\alpha f(x, y) + \beta g(x, y)] \Delta_1 x \Delta_2 y = \alpha \iint_R f(x, y) \Delta_1 x \Delta_2 y + \beta \iint_R g(x, y) \Delta_1 x \Delta_2 y.$$

An effective way for evaluating multiple integrals is to reduce them to iterated (successive) integrations with respect to each of the variables.

Proposition 2 *Let f be $\Delta\Delta$ -integrable on $R = [a, b] \times [c, d]$ and suppose that the single integral $I(x) = \int_c^d f(x, y) \Delta_2 y$ exists for each $x \in [a, b]$. Then the iterated integral $\int_a^b I(x) \Delta_1 x$ exists, and*

$$\iint_R f(x, y) \Delta_1 x \Delta_2 y = \int_a^b \Delta_1 x \int_c^d f(x, y) \Delta_2 y.$$

Remark 1 The notation $\Delta\Delta$ means that we take the first Δ as the differentiation of the first variable of function under the integral sign and then we take the second Δ as the differentiation of the second variable of function under the integral sign. In the following parts of this section, for example, by $\Delta\nabla$ -integral, we mean that we take the first Δ as the differentiation of the first variable of function under the integral sign and then we take the second ∇ as the differentiation of the second variable of function under the integral sign.

3.2 Riemann $\nabla\nabla$ -Integrals

Riemann $\nabla\nabla$ -integrals can be defined similarly to Riemann $\Delta\Delta$ -integrals as following.

Definition 8 The first order partial nabla derivatives of $f : \mathbb{T}_1 \times \mathbb{T}_2 \rightarrow \mathbb{R}$ at a point $(x_0, y_0) \in (\mathbb{T}_1)_\kappa \times (\mathbb{T}_2)_\kappa$ are defined to be

$$\begin{aligned} \frac{\partial f(x_0, y_0)}{\nabla_1 x} &= \lim_{x \rightarrow x_0, x \neq \rho_1(x_0)} \frac{f(\rho_1(x_0), y_0) - f(x, y_0)}{\rho_1(x_0) - x}, \\ \frac{\partial f(x_0, y_0)}{\nabla_2 y} &= \lim_{y \rightarrow y_0, y \neq \rho_2(y_0)} \frac{f(x_0, \rho_2(y_0)) - f(x_0, y)}{\rho_2(y_0) - y}. \end{aligned}$$

Then, we define the second order partial nabla derivatives as follows

$$\frac{\partial^2 f(x, y)}{\nabla_1 x^2} = \frac{\partial}{\nabla_2 x} \left(\frac{\partial f(x, y)}{\nabla_1 x} \right) \quad \text{and} \quad \frac{\partial^2 f(x, y)}{\nabla_2 y \nabla_1 x} = \frac{\partial}{\nabla_2 y} \left(\frac{\partial f(x, y)}{\nabla_1 x} \right).$$

Next, we define the double Riemann $\nabla\nabla$ -integrals (which will be called by $\nabla\nabla$ -integrals) over regions $\mathbb{T}_1 \times \mathbb{T}_2$ and present some properties of it over rectangles. Suppose

$a < b$ are points in \mathbb{T}_1 , $c < d$ are points in \mathbb{T}_2 , $(a, b]$ is the half-closed bounded interval in \mathbb{T}_1 , and $(c, d]$ is the half-closed bounded interval in \mathbb{T}_2 .

Let us introduce a $\nabla\nabla$ -rectangle in $\mathbb{T}_1 \times \mathbb{T}_2$ by $R_{\nabla\nabla} = (a, b] \times (c, d] = \{(t, s) : t \in (a, b], s \in (c, d]\}$. Let

$$\{x_0, x_1, \dots, x_n\} \subset [a, b], \quad \text{where } a = x_0 < x_1 < \dots < x_n = b$$

and

$$\{y_0, y_1, \dots, y_k\} \subset [c, d], \quad \text{where } c = y_0 < y_1 < \dots < y_k = d.$$

We call the collection of intervals $P_1 = \{(x_{i-1}, x_i] : 1 \leq i \leq n\}$ a ∇ -partition of $(a, b]$ and denote the set of all ∇ -partitions of $(a, b]$ by $\mathcal{P}_\nabla((a, b])$. Similarly, the collection of intervals $P_2 = \{(y_{j-1}, y_j] : 1 \leq j \leq k\}$ is called a ∇ -partition of $(c, d]$ and the set of all ∇ -partitions of $(c, d]$ is denoted by $\mathcal{P}_\nabla((c, d])$. Set

$$R_{ij} = (x_{i-1}, x_i] \times (y_{j-1}, y_j], \quad \text{where } 1 \leq i \leq n, j \leq 1 \leq k.$$

We call the collection $P_{\nabla\nabla} = \{R_{ij} : 1 \leq i \leq n, 1 \leq j \leq k\}$ a $\nabla\nabla$ -partition of $R_{\nabla\nabla}$, generated by the ∇ -partition $P_1 = \{(x_{i-1}, x_i] : 1 \leq i \leq n\}$ and ∇ -partition $P_2 = \{(y_{j-1}, y_j] : 1 \leq j \leq k\}$ of $(a, b]$ and $(c, d]$, respectively, and write $P_{\nabla\nabla} = P_1 \times P_2$. The rectangles R_{ij} , $1 \leq i \leq n, 1 \leq j \leq k$, are called the subrectangles of the partition P . The set of all $\nabla\nabla$ -partitions of $R_{\nabla\nabla}$ is denoted by $\mathcal{P}_{\nabla\nabla}(R)$.

Similar to Lemma 1, we obtain the following lemma.

Lemma 2 *For any $\delta > 0$ there exists at least one $P_1 \in \mathcal{P}_\nabla((a, b])$ generated by a set $\{x_0, x_1, \dots, x_n\} \subset [a, b]$, where $a = x_0 < x_1 < \dots < x_n = b$ so that for each $i \in \{1, 2, \dots, n\}$ either $x_i - x_{i-1} \leq \delta$ or $x_i - x_{i-1} > \delta$ and $\rho_1(x_i) = x_{i-1}$.*

We denote by $(\mathcal{P}_\nabla)_\delta((a, b])$ the set of all $P_1 \in \mathcal{P}_\nabla((a, b])$ that possess the property indicated in Lemma 2. Similarly, we define $(\mathcal{P}_\nabla)_\delta((c, d])$. Further, by $(\mathcal{P}_{\nabla\nabla})_\delta(R)$ we denote the set of all $P_{\nabla\nabla} \in \mathcal{P}_{\nabla\nabla}(R)$ such that $P_{\nabla\nabla} = P_1 \times P_2$ where $P_1 \in (\mathcal{P}_\nabla)_\delta((a, b])$ and $P_2 \in (\mathcal{P}_\nabla)_\delta((c, d])$.

Definition 9 Let f be a bounded function on R and $P \in \mathcal{P}_{\nabla\nabla}(R)$ be given as above. In each rectangle R_{ij} with $1 \leq i \leq n, 1 \leq j \leq k$, choose an arbitrary point (ξ_{ij}, η_{ij}) and form the sum

$$S = \sum_{i=1}^n \sum_{j=1}^k f(\xi_{ij}, \eta_{ij}) (x_i - x_{i-1}) (y_j - y_{j-1}).$$

We call S a Riemann $\nabla\nabla$ -sum of f corresponding to $P \in \mathcal{P}_{\nabla\nabla}(R)$.

Definition 10 We say that f is Riemann $\nabla\nabla$ -integrable over R if there exists a number I with the following property: For each $\varepsilon > 0$ there exists $\delta > 0$ such that $|S - I| < \varepsilon$ for every Riemann $\nabla\nabla$ -sum S of f corresponding to any $P \in (\mathcal{P}_{\nabla\nabla})_\delta(R)$ independent of the way in which we choose $(\xi_{ij}, \eta_{ij}) \in R_{ij}$ for $1 \leq i \leq n, 1 \leq j \leq k$. The number I is the double Riemann ∇ -integral of f over R , denoted by

$$\iint_R f(x, y) \nabla_1 x \nabla_2 y.$$

We write $I = \lim_{\delta \rightarrow 0} S$.

Similarly to Proposition 1, we obtain

Proposition 3 (Linearity) *Let f, g be $\nabla\nabla$ -integrable functions on $R = (a, b] \times (c, d]$ and let $\alpha, \beta \in \mathbb{R}$. Then*

$$\iint_R [\alpha f(x, y) + \beta g(x, y)] \nabla_1 x \nabla_2 y = \alpha \iint_R f(x, y) \nabla_1 x \nabla_2 y + \beta \iint_R g(x, y) \nabla_1 x \nabla_2 y.$$

An effective way for evaluating $\nabla\nabla$ -integrals is to reduce them to iterated (successive) integrations with respect to each of the variables which can be proved similarly to Proposition 2.

Proposition 4 *Let f be $\nabla\nabla$ -integrable on $R = (a, b] \times (c, d]$ and suppose that the single integral $I(x) = \int_c^d f(x, y) \nabla_2 y$ exists for each $x \in [a, b)$. Then the iterated integral $\int_a^b I(x) \nabla x$ exists, and*

$$\iint_R f(x, y) \nabla_1 x \nabla_2 y = \int_a^b \nabla_1 x \int_c^d f(x, y) \nabla_2 y.$$

In the next subsection, we can define $\Delta\nabla$ -integral over $[a, b) \times (c, d]$ by using partitions consisting of subrectangles of the form $[\alpha, \beta) \times (\gamma, \delta]$.

3.3 Riemann $\Delta\nabla$ -Integrals

Riemann $\Delta\nabla$ -integrals can be defined similarly to Riemann $\Delta\Delta$ -integrals as following.

Definition 11 The first order partial nabla derivatives of $f : \mathbb{T}_1 \times \mathbb{T}_2 \rightarrow \mathbb{R}$ at a point $(x_0, y_0) \in (\mathbb{T}_1)_\kappa \times (\mathbb{T}_2)_\kappa$ are defined to be

$$\begin{aligned} \frac{\partial f(x_0, y_0)}{\Delta_1 x} &= \lim_{x \rightarrow x_0, x \neq \sigma_1(x_0)} \frac{f(\sigma_1(x_0), y_0) - f(x, y_0)}{\sigma_1(x_0) - x}, \\ \frac{\partial f(x_0, y_0)}{\nabla_2 y} &= \lim_{y \rightarrow y_0, y \neq \rho_2(y_0)} \frac{f(x_0, \rho_2(y_0)) - f(x_0, y)}{\rho_2(y_0) - y}. \end{aligned}$$

Then, we define the following mixed derivatives obtained by combining both delta and nabla differentiations

$$\frac{\partial^2 f(x, y)}{\Delta_1 x \nabla_2 y} = \frac{\partial}{\Delta_1 x} \left(\frac{\partial f(x, y)}{\nabla_2 y} \right).$$

Next, we define the double Riemann $\Delta\nabla$ -integrals (which will be called by $\Delta\nabla$ -integrals) over regions $\mathbb{T}_1 \times \mathbb{T}_2$ and present some properties of it over rectangles. Suppose $a < b$ are points in \mathbb{T}_1 , $c < d$ are points in \mathbb{T}_2 , $[a, b)$ is the half-closed bounded interval in \mathbb{T}_1 , and $(c, d]$ is the half-closed bounded interval in \mathbb{T}_2 .

Let us introduce a $\Delta\nabla$ -rectangle in $\mathbb{T}_1 \times \mathbb{T}_2$ by $R_{\Delta\nabla} = [a, b) \times (c, d] = \{(t, s) : t \in [a, b), s \in (c, d]\}$. Let

$$\{x_0, x_1, \dots, x_n\} \subset [a, b], \quad \text{where } a = x_0 < x_1 < \dots < x_n = b$$

and

$$\{y_0, y_1, \dots, y_k\} \subset (c, d], \quad \text{where } c = y_0 < y_1 < \dots < y_k = d.$$

We call the collection of intervals $P_1 = \{[x_{i-1}, x_i] : 1 \leq i \leq n\}$ a Δ -partition of $[a, b]$ and denote the set of all Δ -partitions of $[a, b]$ by $\mathcal{P}_\Delta([a, b])$. Similarly, the collection of intervals $P_2 = \{(y_{j-1}, y_j] : 1 \leq j \leq k\}$ is called a ∇ -partition of $(c, d]$ and the set of all ∇ -partitions of $(c, d]$ is denoted by $\mathcal{P}_\nabla((c, d])$. Set

$$R_{ij} = [x_{i-1}, x_i] \times (y_{j-1}, y_j], \quad \text{where } 1 \leq i \leq n, j \leq 1 \leq k.$$

We call the collection $P_{\Delta\nabla} = \{R_{ij} : 1 \leq i \leq n, 1 \leq j \leq k\}$ a $\Delta\nabla$ -partition of $R_{\Delta\nabla}$, generated by the Δ -partition $P_1 = \{[x_{i-1}, x_i] : 1 \leq i \leq n\}$ and ∇ -partition $P_2 = \{(y_{j-1}, y_j] : 1 \leq j \leq k\}$ of $[a, b]$ and $(c, d]$, respectively, and write $P_{\Delta\nabla} = P_1 \times P_2$. The rectangles $R_{ij}, 1 \leq i \leq n, 1 \leq j \leq k$, are called the subrectangles of the partition P . The set of all $\Delta\nabla$ -partitions of $R_{\Delta\nabla}$ is denoted by $\mathcal{P}_{\Delta\nabla}(R)$.

We denote by $(\mathcal{P}_\Delta)_\delta([a, b])$ the set of all $P_1 \in \mathcal{P}_\Delta([a, b])$ that possess the property indicated in Lemma 1. Similarly, we define $(\mathcal{P}_\nabla)_\delta((c, d])$ to be the set of all $P_2 \in \mathcal{P}_\nabla((c, d])$ that possess the property indicated in Lemma 2. Further, by $(\mathcal{P}_{\Delta\nabla})_\delta(R)$ we denote the set of all $P_{\Delta\nabla} \in \mathcal{P}_{\Delta\nabla}(R)$ such that $P_{\Delta\nabla} = P_1 \times P_2$ where $P_1 \in (\mathcal{P}_\Delta)_\delta([a, b])$ and $P_2 \in (\mathcal{P}_\nabla)_\delta((c, d])$.

Definition 12 Let f be a bounded function on R and $P \in \mathcal{P}_{\Delta\nabla}(R)$ be given as above. In each rectangle R_{ij} with $1 \leq i \leq n, 1 \leq j \leq k$, choose an arbitrary point (ξ_{ij}, η_{ij}) and form the sum

$$S = \sum_{i=1}^n \sum_{j=1}^k f(\xi_{ij}, \eta_{ij}) (x_i - x_{i-1}) (y_j - y_{j-1}).$$

We call S a Riemann $\Delta\nabla$ -sum of f corresponding to $P \in \mathcal{P}_{\Delta\nabla}(R)$.

Definition 13 We say that f is Riemann $\Delta\nabla$ -integrable over R if there exists a number I with the following property: For each $\varepsilon > 0$ there exists $\delta > 0$ such that $|S - I| < \varepsilon$ for every Riemann $\Delta\nabla$ -sum S of f corresponding to any $P \in (\mathcal{P}_{\Delta\nabla})_\delta(R)$ independent of the way in which we choose $(\xi_{ij}, \eta_{ij}) \in R_{ij}$ for $1 \leq i \leq n, 1 \leq j \leq k$. The number I is the double Riemann $\Delta\nabla$ -integral of f over R , denoted by

$$\iint_R f(x, y) \Delta_1 x \nabla_2 y.$$

We write $I = \lim_{\delta \rightarrow 0} S$.

Proposition 5 (Linearity) Let f, g be $\Delta\nabla$ -integrable functions on $R = [a, b] \times (c, d]$ and let $\alpha, \beta \in \mathbb{R}$. Then

$$\iint_R [\alpha f(x, y) + \beta g(x, y)] \Delta_1 x \nabla_2 y = \alpha \iint_R f(x, y) \Delta_1 x \nabla_2 y + \beta \iint_R g(x, y) \Delta_1 x \nabla_2 y.$$

An effective way for evaluating $\Delta\nabla$ -integrals is to reduce them to iterated (successive) integrations with respect to each of the variables which can be proved similarly to Proposition 2.

Proposition 6 Let f be $\Delta\nabla$ -integrable on $R = [a, b] \times (c, d]$ and suppose that the single integral $I(x) = \int_c^d f(x, y) \nabla_2 y$ exists for each $x \in [a, b]$. Then the iterated integral $\int_a^b I(x) \Delta_1 x$

exists, and

$$\iint_R f(x, y) \Delta_1 x \nabla_2 y = \int_a^b \Delta_1 x \int_c^d f(x, y) \nabla_2 y.$$

3.4 Riemann $\nabla\Delta$ -Integrals

Riemann $\nabla\Delta$ -integrals which is denoted by

$$\iint_R f(x, y) \nabla_1 x \Delta_2 y$$

can be defined similarly to Riemann $\Delta\nabla$ -integrals where R is a $\nabla\Delta$ -rectangle of the form $(a, b] \times [c, d)$. We omit it in details.

4 Ostrowski’s Inequality on time Scales for Double Integrals

In this section, we suppose that

- (a) \mathbb{T}_1 is a time scale, $a < b$ are points in \mathbb{T}_1 ;
- (b) \mathbb{T}_2 is a time scale, $c < d$ are points in \mathbb{T}_2 .

4.1 Ostrowski’s Inequality for Double Integrals via $\Delta\Delta$ -Integral

We first derive the following Ostrowski type inequality on time scales for double integrals via $\Delta\Delta$ -integral.

Theorem 4 *Let $x, t \in \mathbb{T}_1, y, s \in \mathbb{T}_2$ and $f : [a, b] \times [c, d] \rightarrow \mathbb{R}$ be such that the partial derivatives $\frac{\partial f(t,s)}{\Delta_1 t}, \frac{\partial f(t,s)}{\Delta_2 s}, \frac{\partial^2 f(t,s)}{\Delta_2 s \Delta_1 t}$ exist and are continuous on $[a, b] \times [c, d]$. Then*

$$\begin{aligned} & \left| f(x, y) - \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(\sigma_1(t), \sigma_2(s)) \Delta_1 t \Delta_2 s \right| \\ & \leq \frac{M_1}{b-a} (h_2(x, a) + h_2(x, b)) + \frac{M_2}{d-c} (h_2(y, c) + h_2(y, d)) \\ & \quad + \frac{M_3}{(b-a)(d-c)} (h_2(x, a) + h_2(x, b)) (h_2(y, c) + h_2(y, d)) \end{aligned} \tag{4}$$

for all $(x, y) \in [a, b] \times [c, d]$, where

$$M_1 = \sup_{a < t < b} \left| \frac{\partial f(t, s)}{\Delta_1 t} \right|, \quad M_2 = \sup_{c < s < d} \left| \frac{\partial f(t, s)}{\Delta_2 s} \right|, \quad M_3 = \sup_{a < t < b, c < s < d} \left| \frac{\partial^2 f(t, s)}{\Delta_2 s \Delta_1 t} \right|.$$

To prove Theorem 4, we need the following two Lemmas. This is partly motivated by the ideas of Dragomir et al. in [13].

Lemma 3 (Montgomery Identity, see [8]) *Let $\alpha, \beta, u, z \in \mathbb{T}, \alpha < \beta$ and $g : [\alpha, \beta] \rightarrow \mathbb{R}$ be differentiable. Then*

$$g(u) = \frac{1}{\beta - \alpha} \int_\alpha^\beta g^\sigma(z) \Delta z + \frac{1}{\beta - \alpha} \int_\alpha^\beta k(u, z) g^\Delta(z) \Delta z, \tag{5}$$

where

$$k(u, z) = \begin{cases} z - \alpha, & \alpha \leq z < u, \\ z - \beta, & u \leq z \leq \beta. \end{cases}$$

Lemma 4 *Under the assumptions of Theorem 4, we have*

$$\begin{aligned} f(x, y) &= \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(\sigma_1(t), \sigma_2(s)) \Delta_1 t \Delta_2 s \\ &+ \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d p(x, t) \frac{\partial f(t, \sigma_2(s))}{\Delta_1 t} \Delta_1 t \Delta_2 s \\ &+ \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d q(y, s) \frac{\partial f(\sigma_1(t), s)}{\Delta_2 s} \Delta_1 t \Delta_2 s \\ &+ \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d p(x, t) q(y, s) \frac{\partial^2 f(t, s)}{\Delta_2 s \Delta_1 t} \Delta_1 t \Delta_2 s, \end{aligned} \tag{6}$$

where

$$p(x, t) = \begin{cases} t - a, & a \leq t < x, \\ t - b, & x \leq t \leq b, \end{cases} \quad q(y, s) = \begin{cases} s - c, & c \leq s < y, \\ s - d, & y \leq s \leq d. \end{cases}$$

Proof Applying Lemma 3 for the partial delta map $f(\cdot, y), y \in [c, d]$, we obtain

$$f(x, y) = \frac{1}{b-a} \int_a^b f(\sigma_1(t), y) \Delta_1 t + \frac{1}{b-a} \int_a^b p(x, t) \frac{\partial f(t, y)}{\Delta_1 t} \Delta_1 t \tag{7}$$

for all $(x, y) \in [a, b] \times [c, d]$. Also, if we apply Lemma 3 for the partial delta map $f(\sigma_1(t), \cdot), t \in [a, b]$, we obtain

$$f(\sigma_1(t), y) = \frac{1}{d-c} \int_c^d f(\sigma_1(t), \sigma_2(s)) \Delta_2 s + \frac{1}{d-c} \int_c^d q(y, s) \frac{\partial f(\sigma_1(t), s)}{\Delta_2 s} \Delta_2 s \tag{8}$$

for all $(t, y) \in [a, b] \times [c, d]$. Applying the same Lemma 3 for the partial delta map $\frac{\partial f(t, \cdot)}{\Delta_1 t}$, we have

$$\frac{\partial f(t, y)}{\Delta_1 t} = \frac{1}{d-c} \int_c^d \frac{\partial f(t, \sigma_2(s))}{\Delta_1 t} \Delta_2 s + \frac{1}{d-c} \int_c^d q(y, s) \frac{\partial^2 f(t, s)}{\Delta_2 s \Delta_1 t} \Delta_2 s \tag{9}$$

for all $(t, y) \in [a, b] \times [c, d]$. Substituting (8) and (9) in (7), we have

$$\begin{aligned} f(x, y) &= \frac{1}{b-a} \int_a^b \left[\frac{1}{d-c} \int_c^d f(\sigma_1(t), \sigma_2(s)) \Delta_2 s \right. \\ &+ \left. \frac{1}{d-c} \int_c^d q(y, s) \frac{\partial f(\sigma_1(t), s)}{\Delta_2 s} \Delta_2 s \right] \Delta_1 t \\ &+ \frac{1}{b-a} \int_a^b p(x, t) \left[\frac{1}{d-c} \int_c^d \frac{\partial f(t, \sigma_2(s))}{\Delta_1 t} \Delta_2 s \right. \end{aligned}$$

$$\begin{aligned}
 & + \frac{1}{d-c} \int_c^d q(y, s) \frac{\partial^2 f(t, s)}{\Delta_2 s \Delta_1 t} \Delta_2 s \Big] \Delta_1 t \\
 & = \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(\sigma_1(t), \sigma_2(s)) \Delta_1 t \Delta_2 s \\
 & + \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d q(y, s) \frac{\partial f(\sigma_1(t), s)}{\Delta_2 s} \Delta_1 t \Delta_2 s \\
 & + \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d p(x, t) \frac{\partial f(t, \sigma_2(s))}{\Delta_1 t} \Delta_1 t \Delta_2 s \\
 & + \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d p(x, t) q(y, s) \frac{\partial^2 f(t, s)}{\Delta_2 s \Delta_1 t} \Delta_1 t \Delta_2 s,
 \end{aligned}$$

i.e. (6) holds. □

If we apply Lemma 4 to the discrete and continuous cases, we have the following results.

Corollary 1 (Continuous case) *Let $\mathbb{T}_1 = \mathbb{T}_2 = \mathbb{R}$. Then our delta integral is the usual Riemann integral from calculus. Then*

$$\begin{aligned}
 f(x, y) & = \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(t, s) dt ds \\
 & + \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d p(x, t) \frac{\partial f(t, s)}{\partial t} dt ds \\
 & + \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d q(y, s) \frac{\partial f(t, s)}{\partial s} dt ds \\
 & + \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d p(x, t) q(y, s) \frac{\partial^2 f(t, s)}{\partial t \partial s} dt ds,
 \end{aligned}$$

which is exactly the integral identity shown in Theorem 2 of [13].

Corollary 2 (Discrete case) *Let $\mathbb{T}_1 = \mathbb{T}_2 = \mathbb{Z}$, $a = 0$, $b = n$, $c = 0$, $d = m$, $x = i$, $y = j$, $t = k$, $s = l$, and $f(p, q) = x_p y_q$. Then*

$$\begin{aligned}
 x_i y_j & = \frac{1}{mn} \sum_{k=1}^n \sum_{l=1}^m x_k y_l + \frac{1}{mn} \sum_{k=1}^n \sum_{l=1}^m p(i, k) y_l \Delta x_k + \frac{1}{mn} \sum_{k=1}^n \sum_{l=1}^m q(j, l) x_k \Delta y_l \\
 & + \frac{1}{mn} \sum_{k=1}^n \sum_{l=1}^m p(i, k) q(j, l) \Delta x_k \Delta y_l,
 \end{aligned}$$

where

$$p(i, 0) = 0,$$

$$p(1, k) = k - n, \quad \text{for } 1 \leq k \leq n - 1;$$

$$p(n, k) = k, \quad \text{for } 0 \leq k \leq n - 1;$$

$$p(i, k) = \begin{cases} k, & 0 \leq k < i, \\ k - n, & i \leq k \leq n - 1, \end{cases}$$

and

$$q(j, 0) = 0;$$

$$q(1, l) = l - n, \quad \text{for } 1 \leq l \leq m - 1;$$

$$q(m, l) = l, \quad \text{for } 0 \leq l \leq m - 1;$$

$$q(j, l) = \begin{cases} l, & 0 \leq l < j, \\ l - m, & j \leq l \leq m - 1. \end{cases}$$

Corollary 3 (Quantum calculus case) *Let $\mathbb{T}_1 = q_1^{\mathbb{N}_0}$ and $\mathbb{T}_2 = q_2^{\mathbb{N}_0}$ with $q_1 > 1$ and $q_2 > 1$. Suppose $a = q_1^i, b = q_1^j, c = q_2^k, d = q_2^l$ for some $i < j$ and $k < l$. Then*

$$\begin{aligned} f(q_1^m, q_2^n) &= \frac{\sum_{r=i}^{j-1} \sum_{s=k}^{l-1} q_1^r q_2^s f(q_1^{r+1}, q_2^{s+1})}{\sum_{r=i}^{j-1} q_1^r \sum_{s=k}^{l-1} q_2^s} \\ &+ \frac{\sum_{r=i}^{j-1} \sum_{s=k}^{l-1} \left(\frac{f(q_1^{r+1}, q_2^{s+1}) - f(q_1^r, q_2^{s+1})}{(q_1-1)q_1^r} \right) p(q_1^m, q_1^r)}{\sum_{r=i}^{j-1} q_1^r \sum_{s=k}^{l-1} q_2^s} \\ &+ \frac{\sum_{r=i}^{j-1} \sum_{s=k}^{l-1} \left(\frac{f(q_1^{r+1}, q_2^{s+1}) - f(q_1^{r+1}, q_2^s)}{(q_2-1)q_2^s} \right) q(q_2^n, q_2^s)}{\sum_{r=i}^{j-1} q_1^r \sum_{s=k}^{l-1} q_2^s} \\ &+ \frac{\sum_{r=i}^{j-1} \sum_{s=k}^{l-1} \left(\frac{f(q_1^{r+1}, q_2^{s+1}) - f(q_1^r, q_2^{s+1}) - f(q_1^{r+1}, q_2^s) + f(q_1^r, q_2^s)}{(q_1-1)(q_2-1)q_1^r q_2^s} \right) p(q_1^m, q_1^r) q(q_2^n, q_2^s)}{\sum_{r=i}^{j-1} q_1^r \sum_{s=k}^{l-1} q_2^s}. \end{aligned}$$

Proof of Theorem 4 By applying Lemma 4, we can state that

$$\begin{aligned} &\left| f(x, y) - \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(\sigma_1(t), \sigma_2(s)) \Delta_1 t \Delta_2 s \right| \\ &\leq \left| \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d p(x, t) \frac{\partial f(t, \sigma_2(s))}{\Delta_1 t} \Delta_1 t \Delta_2 s \right. \\ &\quad + \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d q(y, s) \frac{\partial f(\sigma_1(t), s)}{\Delta_2 s} \Delta_1 t \Delta_2 s \\ &\quad \left. + \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d p(x, t) q(y, s) \frac{\partial^2 f(t, s)}{\Delta_2 s \Delta_1 t} \Delta_1 t \Delta_2 s \right| \\ &\leq \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d |p(x, t)| \left| \frac{\partial f(t, \sigma_2(s))}{\Delta_1 t} \right| \Delta_1 t \Delta_2 s \end{aligned}$$

$$\begin{aligned}
 &+ \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d |q(y, s)| \left| \frac{\partial f(\sigma_1(t), s)}{\Delta_2 s} \right| \Delta_1 t \Delta_2 s \\
 &+ \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d |p(x, t)| |q(y, s)| \left| \frac{\partial^2 f(t, s)}{\Delta_2 s \Delta_1 t} \right| \Delta_1 t \Delta_2 s \\
 \leq &\frac{M_1}{b-a} \int_a^b |p(x, t)| \Delta_1 t + \frac{M_2}{d-c} \int_c^d |q(y, s)| \Delta_2 s \\
 &+ \frac{M_3}{(b-a)(d-c)} \int_a^b |p(x, t)| \Delta_1 t \int_c^d |q(y, s)| \Delta_2 s
 \end{aligned}$$

for all $(x, y) \in [a, b] \times [c, d]$. By a simple calculation we get

$$\begin{aligned}
 \int_a^b |p(x, t)| \Delta_1 t &= \int_a^x |t-a| \Delta_1 t + \int_x^b |t-b| \Delta_1 t \\
 &= \int_a^x (t-a) \Delta_1 t + \int_x^b (b-t) \Delta_1 t \\
 &= h_2(x, a) + h_2(x, b)
 \end{aligned}$$

and

$$\int_c^d |q(y, s)| \Delta_2 s = h_2(y, c) + h_2(y, d).$$

Therefore, we obtain (4). □

If we apply the Ostrowski type inequality for double integrals to different time scales, we will get some well-known and some new results.

Corollary 4 (Continuous case) *Let $\mathbb{T}_1 = \mathbb{T}_2 = \mathbb{R}$. Then our delta integral is the usual Riemann integral from calculus. Hence,*

$$h_2(t, s) = \frac{(t-s)^2}{2}, \quad \text{for all } t, s \in \mathbb{R}.$$

This leads us to obtain exactly the Ostrowski type inequality for double integrals shown in Theorem 2.

Corollary 5 (Discrete case) *Let $\mathbb{T}_1 = \mathbb{T}_2 = \mathbb{Z}$, $a = 0$, $b = n$, $c = 0$, $d = m$, $x = i$, $y = j$, $t = k$, $s = l$, and $f(p, q) = x_p y_q$. With these, it is known that*

$$h_k(t, s) = \binom{t-s}{k}, \quad \text{for all } t, s \in \mathbb{Z}.$$

Therefore,

$$\begin{aligned}
 h_2(x, a) &= \binom{i}{2} = \frac{i(i-1)}{2}, \\
 h_2(x, b) &= \binom{i-n}{2} = \frac{(i-n)(i-n-1)}{2},
 \end{aligned}$$

and

$$h_2(y, c) = \binom{j}{2} = \frac{j(j-1)}{2},$$

$$h_2(y, d) = \binom{j-m}{2} = \frac{(j-m)(j-m-1)}{2}.$$

Thus, we have

$$\begin{aligned} & \left| x_i y_j - \frac{1}{mn} \sum_{k=1}^n \sum_{l=1}^m x_k y_l \right| \\ & \leq \frac{M_1}{n} \left(\left| i - \frac{n+1}{2} \right|^2 + \frac{n^2-1}{4} \right) + \frac{M_2}{m} \left(\left| j - \frac{m+1}{2} \right|^2 + \frac{m^2-1}{4} \right) \\ & \quad + \frac{M_3}{mn} \left(\left| i - \frac{n+1}{2} \right|^2 + \frac{n^2-1}{4} \right) \left(\left| j - \frac{m+1}{2} \right|^2 + \frac{m^2-1}{4} \right) \end{aligned} \tag{10}$$

for all $i = \overline{1, n}$ and $j = \overline{1, m}$, where

$$M_1 = \max_{1 \leq k \leq n-1} |\Delta x_k|, \quad M_2 = \max_{1 \leq l \leq m-1} |\Delta y_l|, \quad M_3 = \max_{1 \leq k \leq n-1, 1 \leq l \leq m-1} |\Delta x_k \Delta y_l|.$$

Corollary 6 (Quantum calculus case) *Let $\mathbb{T}_1 = q_1^{\mathbb{N}_0}$ and $\mathbb{T}_2 = q_2^{\mathbb{N}_0}$ with $q_1 > 1$ and $q_2 > 1$. Suppose $a = q_1^i, b = q_1^j, c = q_2^k, d = q_2^l$ for some $i < j$ and $k < l$. In this situation, one has*

$$h_k(t, s) = \prod_{v=0}^{k-1} \frac{t - q^v s}{\sum_{\mu=0}^v q^\mu}, \quad \text{for all } t, s \in \mathbb{T}.$$

Therefore,

$$h_2(x, a) = \frac{(q_1^m - q_1^i)(q_1^m - q_1^{i+1})}{1 + q_1},$$

$$h_2(x, b) = \frac{(q_1^m - q_1^j)(q_1^m - q_1^{j+1})}{1 + q_1},$$

and

$$h_2(y, c) = \frac{(q_2^n - q_2^k)(q_2^n - q_2^{k+1})}{1 + q_2},$$

$$h_2(y, d) = \frac{(q_2^n - q_2^l)(q_2^n - q_2^{l+1})}{1 + q_2}.$$

Then

$$\left| f(q_1^m, q_2^n) - \frac{\sum_{r=i}^{j-1} \sum_{s=k}^{l-1} q_1^r q_2^s f(q_1^{r+1}, q_2^{s+1})}{\sum_{r=i}^{j-1} q_1^r \sum_{s=k}^{l-1} q_2^s} \right|$$

$$\begin{aligned} &\leq \frac{M_1}{\sum_{r=i}^{j-1} q_1^r} \frac{(q_1^m - q_1^i)(q_1^m - q_1^{i+1}) + (q_1^m - q_1^j)(q_1^m - q_1^{j+1})}{1 + q_1} \\ &\quad + \frac{M_2}{\sum_{s=k}^{l-1} q_2^s} \frac{(q_2^n - q_2^k)(q_2^n - q_2^{k+1}) + (q_2^n - q_2^l)(q_2^n - q_2^{l+1})}{1 + q_2} \\ &\quad + \frac{M_3}{\sum_{r=i}^{j-1} q_1^r \sum_{s=k}^{l-1} q_2^s} \left[\frac{(q_1^m - q_1^i)(q_1^m - q_1^{i+1}) + (q_1^m - q_1^j)(q_1^m - q_1^{j+1})}{1 + q_1} \right. \\ &\quad \left. \times \frac{(q_2^n - q_2^k)(q_2^n - q_2^{k+1}) + (q_2^n - q_2^l)(q_2^n - q_2^{l+1})}{1 + q_2} \right], \end{aligned}$$

where

$$M_1 = \sup_{i < m < j-1} \left| \frac{f(q_1^{m+1}, s) - f(q_1^m, s)}{(q_1 - 1)q_1^m} \right|, \quad M_2 = \sup_{k < n < l-1} \left| \frac{f(t, q_2^{n+1}) - f(t, q_2^n)}{(q_2 - 1)q_2^n} \right|,$$

and

$$M_3 = \sup_{i < m < j-1, k < n < l-1} \left| \frac{f(q_1^{m+1}, q_2^{n+1}) - f(q_1^m, q_2^{n+1}) - f(q_1^{m+1}, q_2^n) + f(q_1^m, q_2^n)}{(q_1 - 1)(q_2 - 1)q_1^m q_2^n} \right|.$$

Remark 2 We note that in the special case, if $f(x, y)$ in Theorem 4 does not depend on y , we get back the Ostrowski inequality (3) on (one-variable) time scales.

4.2 Ostrowski’s Inequality for Double Integrals via $\nabla\nabla$ -Integral

By a completely analogous method, we can derive the following similar result via $\nabla\nabla$ -integral. This would be interesting, since the calculus on time scales via ∇ derivatives seem to have many interesting application [2, 3, 24].

Theorem 5 *Let $x, t \in \mathbb{T}_1, y, s \in \mathbb{T}_2$ and $f : [a, b] \times [c, d] \rightarrow \mathbb{R}$ be such that the partial derivatives $\frac{\partial f(t,s)}{\nabla_1 t}, \frac{\partial f(t,s)}{\nabla_2 s}, \frac{\partial^2 f(t,s)}{\nabla_2 s \nabla_1 t}$ exist and are continuous on $[a, b] \times [c, d]$. Then*

$$\begin{aligned} &\left| f(x, y) - \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(\rho_1(t), \rho_2(s)) \nabla_1 t \nabla_2 s \right| \\ &\leq \frac{M_1}{b-a} (j_2(x, a) + j_2(x, b)) + \frac{M_2}{d-c} (j_2(y, c) + j_2(y, d)) \\ &\quad + \frac{M_3}{(b-a)(d-c)} (j_2(x, a) + j_2(x, b)) (j_2(y, c) + j_2(y, d)) \end{aligned} \tag{11}$$

for all $(x, y) \in [a, b] \times [c, d]$, where

$$M_1 = \sup_{a < t < b} \left| \frac{\partial f(t, s)}{\nabla_1 t} \right|, \quad M_2 = \sup_{c < s < d} \left| \frac{\partial f(t, s)}{\nabla_2 s} \right|, \quad M_3 = \sup_{a < t < b, c < s < d} \left| \frac{\partial^2 f(t, s)}{\nabla_2 s \nabla_1 t} \right|.$$

In fact, to prove Theorem 5, we need the following two Lemmas which can be proved similarly to Lemmas 3 and 4.

Lemma 5 (Montgomery Identity) *Let $\alpha, \beta, u, z \in \mathbb{T}, \alpha < \beta$ and $g : [\alpha, \beta] \rightarrow \mathbb{R}$ be differentiable. Then*

$$g(u) = \frac{1}{\beta - \alpha} \int_{\alpha}^{\beta} g^{\rho}(z) \nabla z + \frac{1}{\beta - \alpha} \int_{\alpha}^{\beta} k(u, z) g^{\nabla}(z) \nabla z, \tag{12}$$

where

$$k(u, z) = \begin{cases} z - \alpha, & \alpha \leq z < u, \\ z - \beta, & u \leq z \leq \beta. \end{cases}$$

Lemma 6 *Under the assumptions of Theorem 5, we have*

$$\begin{aligned} f(x, y) &= \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(\rho_1(t), \rho_2(s)) \nabla_1 t \nabla_2 s \\ &+ \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d p(x, t) \frac{\partial f(t, \rho_2(s))}{\nabla_1 t} \nabla_1 t \nabla_2 s \\ &+ \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d q(y, s) \frac{\partial f(\rho_1(t), s)}{\nabla_2 s} \nabla_1 t \nabla_2 s \\ &+ \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d p(x, t) q(y, s) \frac{\partial^2 f(t, s)}{\nabla_2 s \nabla_1 t} \nabla_1 t \nabla_2 s, \end{aligned} \tag{13}$$

where

$$p(x, t) = \begin{cases} t - a, & a \leq t < x, \\ t - b, & x \leq t \leq b, \end{cases} \quad q(y, s) = \begin{cases} s - c, & c \leq s < y, \\ s - d, & y \leq s \leq d. \end{cases}$$

4.3 Ostrowski’s Inequality for Double Integrals via $\nabla\Delta$ -Integral

By a completely analogous method, we can derive the following similar result via $\nabla\Delta$ -integral.

Theorem 6 *Let $x, t \in \mathbb{T}_1, y, s \in \mathbb{T}_2$ and $f : [a, b] \times [c, d] \rightarrow \mathbb{R}$ be such that the partial derivatives $\frac{\partial f(t,s)}{\nabla_1 t}, \frac{\partial f(t,s)}{\Delta_2 s}, \frac{\partial^2 f(t,s)}{\Delta_2 s \nabla_1 t}$ exist and are continuous on $[a, b] \times [c, d]$. Then*

$$\begin{aligned} &\left| f(x, y) - \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(\rho_1(t), \sigma_2(s)) \nabla_1 t \Delta_2 s \right| \\ &\leq \frac{M_1}{b-a} (j_2(x, a) + j_2(x, b)) + \frac{M_2}{d-c} (h_2(y, c) + h_2(y, d)) \\ &\quad + \frac{M_3}{(b-a)(d-c)} (j_2(x, a) + j_2(x, b)) (h_2(y, c) + h_2(y, d)) \end{aligned} \tag{14}$$

for all $(x, y) \in [a, b] \times [c, d]$, where

$$M_1 = \sup_{a < t < b} \left| \frac{\partial f(t, s)}{\nabla_1 t} \right|, \quad M_2 = \sup_{c < s < d} \left| \frac{\partial f(t, s)}{\Delta_2 s} \right|, \quad M_3 = \sup_{a < t < b, c < s < d} \left| \frac{\partial^2 f(t, s)}{\Delta_2 s \nabla_1 t} \right|.$$

In fact, to prove Theorem 6, we need the following two Lemma.

Lemma 7 Under the assumptions of Theorem 6, we have

$$\begin{aligned}
 f(x, y) &= \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(\rho_1(t), \sigma_2(s)) \nabla_1 t \Delta_2 s \\
 &+ \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d p(x, t) \frac{\partial f(\rho_1(t), s)}{\nabla_1 t} \nabla_1 t \Delta_2 s \\
 &+ \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d q(y, s) \frac{\partial f(t, \sigma_2(s))}{\Delta_2 s} \nabla_1 t \Delta_2 s \\
 &+ \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d p(x, t) q(y, s) \frac{\partial^2 f(t, s)}{\Delta_2 s \nabla_1 t} \nabla_1 t \Delta_2 s, \tag{15}
 \end{aligned}$$

where

$$p(x, t) = \begin{cases} t - a, & a \leq t < x, \\ t - b, & x \leq t \leq b, \end{cases} \quad q(y, s) = \begin{cases} s - c, & c \leq s < y, \\ s - d, & y \leq s \leq d. \end{cases}$$

Proof Applying Lemma 5 for the partial delta map $f(\cdot, y)$, $y \in [c, d]$, we obtain

$$f(x, y) = \frac{1}{b-a} \int_a^b f(\rho_1(t), y) \nabla_1 t + \frac{1}{b-a} \int_a^b p(x, t) \frac{\partial f(t, y)}{\nabla_1 t} \nabla_1 t \tag{16}$$

for all $(x, y) \in [a, b] \times [c, d]$. Also, if we apply Lemma 3 for the partial delta map $f(\rho_1(t), \cdot)$, $t \in [a, b]$, we obtain

$$f(\rho_1(t), y) = \frac{1}{d-c} \int_c^d f(\rho_1(t), \sigma_2(s)) \Delta_2 s + \frac{1}{d-c} \int_c^d q(y, s) \frac{\partial f(\rho_1(t), s)}{\Delta_2 s} \Delta_2 s \tag{17}$$

for all $(t, y) \in [a, b] \times [c, d]$. Applying the same Lemma 3 for the partial delta map $\frac{\partial f(t, \cdot)}{\nabla_1 t}$, we have

$$\frac{\partial f(t, y)}{\nabla_1 t} = \frac{1}{d-c} \int_c^d \frac{\partial f(t, \sigma_2(s))}{\nabla_1 t} \Delta_2 s + \frac{1}{d-c} \int_c^d q(y, s) \frac{\partial^2 f(t, s)}{\Delta_2 s \nabla_1 t} \Delta_2 s \tag{18}$$

for all $(t, y) \in [a, b] \times [c, d]$. Substituting (18) and (17) in (16), we have

$$\begin{aligned}
 f(x, y) &= \frac{1}{b-a} \int_a^b \left[\frac{1}{d-c} \int_c^d f(\rho_1(t), \sigma_2(s)) \Delta_2 s \right. \\
 &\quad \left. + \frac{1}{d-c} \int_c^d q(y, s) \frac{\partial f(\rho_1(t), s)}{\Delta_2 s} \Delta_2 s \right] \nabla_1 t \\
 &+ \frac{1}{b-a} \int_a^b p(x, t) \left[\frac{1}{d-c} \int_c^d \frac{\partial f(t, \sigma_2(s))}{\nabla_1 t} \Delta_2 s \right. \\
 &\quad \left. + \frac{1}{d-c} \int_c^d q(y, s) \frac{\partial^2 f(t, s)}{\Delta_2 s \nabla_1 t} \Delta_2 s \right] \nabla_1 t \\
 &= \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(\rho_1(t), \sigma_2(s)) \nabla_1 t \Delta_2 s \\
 &\quad + \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d q(y, s) \frac{\partial f(\rho_1(t), s)}{\Delta_2 s} \nabla_1 t \Delta_2 s
 \end{aligned}$$

$$\begin{aligned}
 &+ \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d p(x,t) \frac{\partial f(t, \sigma_2(s))}{\nabla_1 t} \nabla_1 t \Delta_2 s \\
 &+ \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d p(x,t) q(y,s) \frac{\partial^2 f(t,s)}{\Delta_2 s \nabla_1 t} \nabla_1 t \Delta_2 s,
 \end{aligned}$$

i.e. (15) holds. □

4.4 Ostrowski’s Inequality for Double Integrals via $\Delta \nabla$ -Integral

By a completely analogous method, we can derive the following similar result via $\Delta \nabla$ -integral.

Theorem 7 *Let $x, t \in \mathbb{T}_1$, $y, s \in \mathbb{T}_2$ and $f : [a, b] \times [c, d] \rightarrow \mathbb{R}$ be such that the partial derivatives $\frac{\partial f(t,s)}{\Delta_1 t}$, $\frac{\partial f(t,s)}{\nabla_2 s}$, $\frac{\partial^2 f(t,s)}{\nabla_2 s \Delta_1 t}$ exist and are continuous on $[a, b] \times [c, d]$. Then*

$$\begin{aligned}
 &\left| f(x, y) - \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(\sigma_1(t), \rho_2(s)) \Delta_1 t \nabla_2 s \right| \\
 &\leq \frac{M_1}{b-a} (h_2(x, a) + h_2(x, b)) + \frac{M_2}{d-c} (j_2(y, c) + j_2(y, d)) \\
 &\quad + \frac{M_3}{(b-a)(d-c)} (h_2(x, a) + h_2(x, b)) (j_2(y, c) + j_2(y, d)) \tag{19}
 \end{aligned}$$

for all $(x, y) \in [a, b] \times [c, d]$, where

$$M_1 = \sup_{a < t < b} \left| \frac{\partial f(t, s)}{\Delta_1 t} \right|, \quad M_2 = \sup_{c < s < d} \left| \frac{\partial f(t, s)}{\nabla_2 s} \right|, \quad M_3 = \sup_{a < t < b, c < s < d} \left| \frac{\partial^2 f(t, s)}{\nabla_2 s \Delta_1 t} \right|.$$

In fact, to prove Theorem 7, we need the following lemma which can be proved similarly to Lemma 7.

Lemma 8 *Under the assumptions of Theorem 7, we have*

$$\begin{aligned}
 f(x, y) &= \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d f(\sigma_1(t), \rho_2(s)) \Delta_1 t \nabla_2 s \\
 &+ \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d p(x, t) \frac{\partial f(\sigma_1(t), s)}{\Delta_1 t} \Delta_1 t \nabla_2 s \\
 &+ \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d q(y, s) \frac{\partial f(t, \rho_2(s))}{\nabla_2 s} \Delta_1 t \nabla_2 s \\
 &+ \frac{1}{(b-a)(d-c)} \int_a^b \int_c^d p(x, t) q(y, s) \frac{\partial^2 f(t, s)}{\nabla_2 s \Delta_1 t} \Delta_1 t \nabla_2 s, \tag{20}
 \end{aligned}$$

where

$$p(x, t) = \begin{cases} t - a, & a \leq t < x, \\ t - b, & x \leq t \leq b, \end{cases} \quad q(y, s) = \begin{cases} s - c, & c \leq s < y, \\ s - d, & y \leq s \leq d. \end{cases}$$

5 Further Works

The theory and applications of dynamic derivatives which are a linear combination of delta and nabla dynamic derivatives on the (one-variable) time scales have recently received considerable attention [14, 33–35]. We hope that we can develop a similar double Riemann \diamond -integrals on time scales, which will be our further work.

One can obtain some similar results by combining all $\Delta\Delta$ -, $\Delta\nabla$ -, $\nabla\Delta$ - and $\nabla\nabla$ -integrals, although such results are very complicated and are less interesting than Theorems 4–7. However, on the left hand side of (4), the function f contains forward jump operator while in other situations (see (11), (14) and (19)), f contains backward jump operator. Therefore, our approach cannot deduce to the double \diamond -integral directly. Maybe we can achieve it by deriving a new Montgomery Identity instead of Lemma 3. This will also be our further work.

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