

RIEMANN-LIOUVILLE AND CAPUTO FRACTIONAL APPROXIMATION OF CSISZAR'S f -DIVERGENCE

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ABSTRACT. Here are established various tight probabilistic inequalities that give nearly best estimates for the Csiszar's f -divergence. These involve Riemann-Liouville and Caputo fractional derivatives of the directing function f . Also a lower bound is given for the Csiszar's distance. The Csiszar's discrimination is the most essential and general measure for the comparison between two probability measures. This is continuation of [4].

1. PRELIMINARIES

Throughout this paper we use the following.

I) Let f be a convex function from $(0, +\infty)$ into \mathbb{R} which is strictly convex at 1 with $f(1) = 0$. Let $(X, \mathcal{A}, \lambda)$ be a measure space, where λ is a finite or a σ -finite measure on (X, \mathcal{A}) . And let μ_1, μ_2 be two probability measures on (X, \mathcal{A}) such that $\mu_1 \ll \lambda, \mu_2 \ll \lambda$ (absolutely continuous), e.g. $\lambda = \mu_1 + \mu_2$. Denote by $p = \frac{d\mu_1}{d\lambda}, q = \frac{d\mu_2}{d\lambda}$ the (densities) Radon-Nikodym derivatives of μ_1, μ_2 with respect to λ . Here we assume that

$$0 < a \leq \frac{p}{q} \leq b, \quad \text{a.e. on } X \text{ and } a \leq 1 \leq b.$$

The quantity

$$\Gamma_f(\mu_1, \mu_2) = \int_X q(x) f\left(\frac{p(x)}{q(x)}\right) d\lambda(x), \quad (1)$$

was introduced by I. Csiszar in 1967, see [7], and is called f -divergence of the probability measures μ_1 and μ_2 . By Lemma 1.1 of [7], the integral (1) is well-defined and $\Gamma_f(\mu_1, \mu_2) \geq 0$ with equality only when $\mu_1 = \mu_2$. In [7] the author without proof mentions that $\Gamma_f(\mu_1, \mu_2)$ does not depend on the choice of λ .

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For a proof of the last see [4], Lemma 1.1.

The concept of f -divergence was introduced first in [6] as a generalization of Kullback's "information for discrimination" or I -divergence (generalized entropy) [11], [12] and of Rényi's "information gain" (I -divergence of order α) [13]. In fact the I -divergence of order 1 equals

$$\Gamma_{u \log_2 u}(\mu_1, \mu_2).$$

The choice $f(u) = (u - 1)^2$ produces again a known measure of difference of distributions that is called χ^2 -divergence, of course the total variation distance $|\mu_1 - \mu_2| = \int_X |p(x) - q(x)| d\lambda(x)$ equals $\Gamma_{|u-1|}(\mu_1, \mu_2)$.

Here by assuming $f(1) = 0$ we can consider $\Gamma_f(\mu_1, \mu_2)$ as a measure of the difference between the probability measures μ_1, μ_2 . The f -divergence is in general asymmetric in μ_1 and μ_2 . But since f is convex and strictly convex at 1 (see Lemma 2, [4]) so is

$$f^*(u) = uf\left(\frac{1}{u}\right) \quad (2)$$

and as in [7] we get

$$\Gamma_f(\mu_2, \mu_1) = \Gamma_{f^*}(\mu_1, \mu_2). \quad (3)$$

In Information Theory and Statistics many other concrete divergences are used which are special cases of the above general Csiszar f -divergence, e.g. Hellinger distance D_H , α -divergence D_α , Bhattacharyya distance D_B , Harmonic distance D_{H_α} , Jeffrey's distance D_J , triangular discrimination D_Δ , for all these see, e.g. [5], [9]. The problem of finding and estimating the proper distance (or difference or discrimination) of two probability distributions is one of the major ones in Probability Theory.

The above f -divergence measures in their various forms have been also applied to Anthropology, Genetics, Finance, Economics, Political Science, Biology, Approximation of Probability distributions, Signal Processing and Pattern Recognition. A great inspiration for this article has been the very important monograph on the topic by S. Dragomir [9].

II) Here we follow [8].

We start with

Definition 1. Let $\nu \geq 0$, the operator J_a^ν , defined on $L_1(a, b)$ by

$$J_a^\nu f(x) := \frac{1}{\Gamma(\nu)} \int_a^x (x-t)^{\nu-1} f(t) dt \quad (4)$$

for $a \leq x \leq b$, is called the Riemann-Liouville fractional integral operator of order ν .

For $\nu = 0$, we set $J_a^0 := I$, the identity operator. Here Γ stands for the gamma function.

Let $\alpha > 0$, $f \in L_1(a, b)$, $a, b \in \mathbb{R}$, see [8]. Here $[\cdot]$ stands for the integral part of the number.

We define the generalized Riemann-Liouville fractional derivative of f of order α by

$$D_a^\alpha f(s) := \frac{1}{\Gamma(m - \alpha)} \left(\frac{d}{ds} \right)^m \int_a^s (s - t)^{m - \alpha - 1} f(t) dt,$$

where $m := [\alpha] + 1$, $s \in [a, b]$, see also [1], Remark 46 there.

In addition, we set

$$\begin{aligned} D_a^0 f &:= f, \\ J_a^{-\alpha} f &:= D_a^\alpha f, \quad \text{if } \alpha > 0, \\ D_a^{-\alpha} f &:= J_a^\alpha f, \quad \text{if } 0 < \alpha \leq 1, \\ D_a^n f &= f^{(n)}, \quad \text{for } n \in \mathbb{N}. \end{aligned} \tag{5}$$

We need

Definition 2. ([3]) *We say that $f \in L_1(a, b)$ has an L_∞ fractional derivative $D_a^\alpha f$ ($\alpha > 0$) in $[a, b]$, $a, b \in \mathbb{R}$, iff $D_a^{\alpha - k} f \in C([a, b])$, $k = 1, \dots, m := [\alpha] + 1$, and $D_a^{\alpha - 1} f \in AC([a, b])$ (absolutely continuous functions) and $D_a^\alpha f \in L_\infty(a, b)$.*

Lemma 3. ([3]) *Let $\beta > \alpha \geq 0$, $f \in L_1(a, b)$, $a, b \in \mathbb{R}$, have L_∞ fractional derivative $D_a^\beta f$ in $[a, b]$, let $D_a^{\beta - k} f(a) = 0$ for $k = 1, \dots, [\beta] + 1$. Then*

$$D_a^\alpha f(s) = \frac{1}{\Gamma(\beta - \alpha)} \int_a^s (s - t)^{\beta - \alpha - 1} D_a^\beta f(t) dt, \quad \forall s \in [a, b]. \tag{6}$$

Here $D_a^\alpha f \in AC([a, b])$ for $\beta - \alpha \geq 1$, and $D_a^\alpha f \in C([a, b])$ for $\beta - \alpha \in (0, 1)$.

Here $AC^n([a, b])$ is the space of functions with absolutely continuous $(n - 1)$ -st derivative.

We need to mention

Definition 4. ([8]) *Let $\nu \geq 0$, $n := \lceil \nu \rceil$, $\lceil \cdot \rceil$ is ceiling of the number, $f \in AC^n([a, b])$. We call Caputo fractional derivative*

$$D_{*a}^\nu f(x) := \frac{1}{\Gamma(n - \nu)} \int_a^x (x - t)^{n - \nu - 1} f^{(n)}(t) dt, \quad \forall x \in [a, b]. \tag{7}$$

The above function $D_{*a}^\nu f(x)$ exists almost everywhere for $x \in [a, b]$.

We need

Proposition 5. ([8]) *Let $\nu \geq 0$, $n := \lceil \nu \rceil$, $f \in AC^n([a, b])$. Then $D_{*a}^\nu f$ exists iff the generalized Riemann-Liouville fractional derivative $D_a^\nu f$ exists.*

Proposition 6. ([8]) *Let $\nu \geq 0$, $n := \lceil \nu \rceil$. Assume that f is such that both $D_{*a}^\nu f$ and $D_a^\nu f$ exist. Suppose that $f^{(k)}(a) = 0$ for $k = 0, 1, \dots, n-1$. Then*

$$D_{*a}^\nu f = D_a^\nu f. \quad (8)$$

In conclusion

Corollary 7. ([2]) *Let $\nu \geq 0$, $n := \lceil \nu \rceil$, $f \in AC^n([a, b])$, $D_{*a}^\nu f$ exists or $D_a^\nu f$ exists, and $f^{(k)}(a) = 0$, $k = 0, 1, \dots, n-1$. Then*

$$D_a^\nu f = D_{*a}^\nu f. \quad (9)$$

We need

Theorem 8. ([2]) *Let $\nu \geq 0$, $n := \lceil \nu \rceil$, $f \in AC^n([a, b])$ and $f^{(k)}(a) = 0$, $k = 0, 1, \dots, n-1$. Then*

$$f(x) = \frac{1}{\Gamma(\nu)} \int_a^x (x-t)^{\nu-1} D_{*a}^\nu f(t) dt. \quad (10)$$

We also need

Theorem 9. ([2]) *Let $\nu \geq \gamma + 1$, $\gamma \geq 0$. Call $n := \lceil \nu \rceil$. Assume $f \in AC^n([a, b])$ such that $f^{(k)}(a) = 0$, $k = 0, 1, \dots, n-1$, and $D_{*a}^\nu f \in L_\infty(a, b)$. Then $D_{*a}^\gamma f \in AC([a, b])$, and*

$$D_{*a}^\gamma f(x) = \frac{1}{\Gamma(\nu - \gamma)} \int_a^x (x-t)^{\nu-\gamma-1} D_{*a}^\nu f(t) dt, \quad \forall x \in [a, b]. \quad (11)$$

Theorem 10. ([2]) *Let $\nu \geq \gamma + 1$, $\gamma \geq 0$, $n := \lceil \nu \rceil$. Let $f \in AC^n([a, b])$ such that $f^{(k)}(a) = 0$, $k = 0, 1, \dots, n-1$. Assume $\exists D_a^\nu f(x) \in \mathbb{R}$, $\forall x \in [a, b]$, and $D_a^\nu f \in L_\infty(a, b)$. Then $D_a^\gamma f \in AC([a, b])$, and*

$$D_a^\gamma f(x) = \frac{1}{\Gamma(\nu - \gamma)} \int_a^x (x-t)^{\nu-\gamma-1} D_a^\nu f(t) dt, \quad \forall x \in [a, b]. \quad (12)$$

2. RESULTS

Here f and the whole setting is as in 1. Preliminaries (I). We present first results regarding the Riemann-Liouville fractional derivative.

Theorem 11. *Let $\beta > 0$, $f \in L_1(a, b)$, have L_∞ fractional derivative $D_a^\beta f$ in $[a, b]$, let $D_a^{\beta-k} f(a) = 0$ for $k = 1, \dots, [\beta] + 1$. Also assume $0 < a \leq \frac{p(x)}{q(x)} \leq b$, a.e. on X , $a < b$. Then*

$$\Gamma_f(\mu_1, \mu_2) \leq \frac{\|D_a^\beta f\|_{\infty, [a, b]}}{\Gamma(\beta + 1)} \int_X q(x)^{1-\beta} (p(x) - aq(x))^\beta d\lambda(x). \quad (13)$$

Proof. By (6), $\alpha = 0$, we get

$$f(s) = \frac{1}{\Gamma(\beta)} \int_a^s (s-t)^{\beta-1} D_a^\beta f(t) dt, \quad \text{all } a \leq s \leq b. \quad (14)$$

Then

$$\begin{aligned} |f(s)| &\leq \frac{1}{\Gamma(\beta)} \int_a^s (s-t)^{\beta-1} \left| D_a^\beta f(t) \right| dt \\ &\leq \frac{\left\| D_a^\beta f \right\|_{\infty, [a, b]}}{\Gamma(\beta)} \int_a^s (s-t)^{\beta-1} dt \\ &= \frac{\left\| D_a^\beta f \right\|_{\infty, [a, b]} (s-a)^\beta}{\Gamma(\beta) \beta} \\ &= \frac{\left\| D_a^\beta f \right\|_{\infty, [a, b]}}{\Gamma(\beta+1)} (s-a)^\beta, \quad \text{all } a \leq s \leq b. \end{aligned} \quad (15)$$

I.e. we have that

$$|f(s)| \leq \frac{\left\| D_a^\beta f \right\|_{\infty, [a, b]}}{\Gamma(\beta+1)} (s-a)^\beta, \quad \text{all } a \leq s \leq b. \quad (16)$$

Consequently we obtain

$$\begin{aligned} \Gamma_f(\mu_1, \mu_2) &= \int_X q(x) f\left(\frac{p(x)}{q(x)}\right) d\lambda(x) \\ &\leq \frac{\left\| D_a^\beta f \right\|_{\infty, [a, b]}}{\Gamma(\beta+1)} \int_X q(x) \left(\frac{p(x)}{q(x)} - a\right)^\beta d\lambda(x) \\ &= \frac{\left\| D_a^\beta f \right\|_{\infty, [a, b]}}{\Gamma(\beta+1)} \int_X q(x)^{1-\beta} (p(x) - aq(x))^\beta d\lambda(x), \end{aligned} \quad (17)$$

proving the claim. \square

Next we give an L_δ result.

Theorem 12. *Same assumptions as in Theorem 11. Let $\gamma, \delta > 1 : \frac{1}{\gamma} + \frac{1}{\delta} = 1$ and $\gamma(\beta-1) + 1 > 0$. Then*

$$\begin{aligned} \Gamma_f(\mu_1, \mu_2) &\leq \frac{\left\| D_a^\beta f \right\|_{\delta, [a, b]}}{\Gamma(\beta) (\gamma(\beta-1) + 1)^{1/\gamma}} \\ &\quad \int_X q(x)^{2-\beta-\frac{1}{\gamma}} (p(x) - aq(x))^{\beta-1+\frac{1}{\gamma}} d\lambda(x). \end{aligned} \quad (18)$$

Proof. By (6), $\alpha = 0$, we get again

$$f(s) = \frac{1}{\Gamma(\beta)} \int_a^s (s-t)^{\beta-1} D_a^\beta f(t) dt, \quad \text{all } a \leq s \leq b. \quad (19)$$

Hence

$$\begin{aligned} |f(s)| &\leq \frac{1}{\Gamma(\beta)} \int_a^s (s-t)^{\beta-1} \left| D_a^\beta f(t) \right| dt \\ &\leq \frac{1}{\Gamma(\beta)} \left(\int_a^s (s-t)^{\gamma(\beta-1)} dt \right)^{1/\gamma} \left(\int_a^s \left| D_a^\beta f(t) \right|^\delta dt \right)^{1/\delta} \\ &\leq \frac{\left\| D_a^\beta f \right\|_{\delta, [a, b]}}{\Gamma(\beta)} \frac{(s-a)^{\beta-1+\frac{1}{\gamma}}}{(\gamma(\beta-1)+1)^{1/\gamma}}, \quad \text{all } a \leq s \leq b. \end{aligned} \quad (20)$$

That is

$$|f(s)| \leq \frac{\left\| D_a^\beta f \right\|_{\delta, [a, b]}}{\Gamma(\beta)} \frac{(s-a)^{\beta-1+\frac{1}{\gamma}}}{(\gamma(\beta-1)+1)^{1/\gamma}}, \quad \text{all } a \leq s \leq b. \quad (21)$$

Consequently we obtain

$$\begin{aligned} \Gamma_f(\mu_1, \mu_2) &\leq \int_X q \left| f\left(\frac{p}{q}\right) \right| d\lambda \\ &\leq \frac{\left\| D_a^\beta f \right\|_{\delta, [a, b]}}{\Gamma(\beta) (\gamma(\beta-1)+1)^{1/\gamma}} \int_X q \left(\frac{p}{q} - a\right)^{\beta-1+\frac{1}{\gamma}} d\lambda \\ &= \frac{\left\| D_a^\beta f \right\|_{\delta, [a, b]}}{\Gamma(\beta) (\gamma(\beta-1)+1)^{1/\gamma}} \int_X q^{2-\beta-\frac{1}{\gamma}} (p-aq)^{\beta-1+\frac{1}{\gamma}} d\lambda, \end{aligned} \quad (22)$$

proving the claim. \square

An L_1 estimate follows.

Theorem 13. *Same assumptions as in Theorem 11. Let $\beta \geq 1$. Then*

$$\Gamma_f(\mu_1, \mu_2) \leq \frac{\left\| D_a^\beta f \right\|_{1, [a, b]}}{\Gamma(\beta)} \left(\int_X (q(x))^{2-\beta} (p(x) - aq(x))^{\beta-1} d\lambda(x) \right) \quad (23)$$

Proof. By (19) we have

$$\begin{aligned} |f(s)| &\leq \frac{1}{\Gamma(\beta)} \int_a^s (s-t)^{\beta-1} \left| D_a^\beta f(t) \right| dt \\ &\leq \frac{(s-a)^{\beta-1}}{\Gamma(\beta)} \int_a^b \left| D_a^\beta f(t) \right| dt = \frac{(s-a)^{\beta-1}}{\Gamma(\beta)} \left\| D_a^\beta f \right\|_{1, [a, b]}. \end{aligned} \quad (24)$$

I.e.

$$|f(s)| \leq \frac{(s-a)^{\beta-1}}{\Gamma(\beta)} \left\| D_a^\beta f \right\|_{1,[a,b]}, \quad (25)$$

for all s in $[a, b]$. Therefore

$$\begin{aligned} \Gamma_f(\mu_1, \mu_2) &\leq \int_X q \left| f\left(\frac{p}{q}\right) \right| d\lambda \leq \frac{\left\| D_a^\beta f \right\|_{1,[a,b]}}{\Gamma(\beta)} \int_X q \left(\frac{p}{q} - a\right)^{\beta-1} d\lambda \\ &= \frac{\left\| D_a^\beta f \right\|_{1,[a,b]}}{\Gamma(\beta)} \left(\int_X q^{2-\beta} (p-aq)^{\beta-1} d\lambda \right), \end{aligned} \quad (26)$$

proving the claim. \square

We continue with results regarding the Caputo fractional derivative.

Theorem 14. *Let $\nu > 0$, $n := \lceil \nu \rceil$, $f \in AC^n([a, b])$ and $f^{(k)}(a) = 0$, $k = 0, 1, \dots, n-1$. Assume $D_{*a}^\nu f \in L_\infty(a, b)$, $0 < a \leq \frac{p(x)}{q(x)} \leq b$, a.e. on X , $a < b$. Then*

$$\Gamma_f(\mu_1, \mu_2) \leq \frac{\|D_{*a}^\nu f\|_{\infty,[a,b]}}{\Gamma(\nu+1)} \int_X q(x)^{1-\nu} (p(x) - aq(x))^\nu d\lambda(x). \quad (27)$$

Proof. Similar to Theorem 11, using Theorem 8. \square

Next we give an L_δ result.

Theorem 15. *Assume all as in Theorem 14. Let $\gamma, \delta > 1 : \frac{1}{\gamma} + \frac{1}{\delta} = 1$ and $\gamma(\nu-1) + 1 > 0$. Then*

$$\begin{aligned} \Gamma_f(\mu_1, \mu_2) &\leq \frac{\|D_{*a}^\nu f\|_{\delta,[a,b]}}{\Gamma(\nu)(\gamma(\nu-1)+1)^{1/\gamma}} \int_X q(x)^{2-\nu-\frac{1}{\gamma}} (p(x) \\ &\quad - aq(x))^{\nu-1+\frac{1}{\gamma}} d\lambda(x). \end{aligned} \quad (28)$$

Proof. Similar to Theorem 12, using Theorem 8. \square

It follows an L_1 estimate.

Theorem 16. *Assume all as in Theorem 14. Let $\nu \geq 1$. Then*

$$\Gamma_f(\mu_1, \mu_2) \leq \frac{\|D_{*a}^\nu f\|_{1,[a,b]}}{\Gamma(\nu)} \left(\int_X (q(x))^{2-\nu} (p(x) - aq(x))^{\nu-1} d\lambda(x) \right). \quad (29)$$

Proof. Similar to Theorem 13, using Theorem 8. \square

Regarding again the Riemann-Liouville fractional derivative we need:

Corollary 17. *Let $\nu \geq 0$, $n := \lceil \nu \rceil$, $f \in AC^n([a, b])$, $\exists D_a^\nu f(x) \in \mathbb{R}$, $\forall x \in [a, b]$, $f^{(k)}(a) = 0$, $k = 0, 1, \dots, n-1$. Then*

$$f(x) = \frac{1}{\Gamma(\nu)} \int_a^x (x-t)^{\nu-1} D_a^\nu f(t) dt. \quad (30)$$

Proof. By Corollary 7 and Theorem 8. \square

We continue with results again regarding the Riemann-Liouville fractional derivative.

Theorem 18. *Let $\nu > 0$, $n := \lceil \nu \rceil$, $f \in AC^n([a, b])$, $\exists D_a^\nu f(x) \in \mathbb{R}$, $\forall x \in [a, b]$, $f^{(k)}(a) = 0$, $k = 0, 1, \dots, n-1$. Assume $D_a^\nu f \in L_\infty(a, b)$, $0 < a \leq \frac{p(x)}{q(x)} \leq b$, a.e. on X , $a < b$. Then*

$$\Gamma_f(\mu_1, \mu_2) \leq \frac{\|D_a^\nu f\|_{\infty, [a, b]}}{\Gamma(\nu+1)} \int_X q(x)^{1-\nu} (p(x) - aq(x))^\nu d\lambda(x). \quad (31)$$

Proof. Similar to Theorem 11, using Corollary 17. \square

Next we give the corresponding L_δ result.

Theorem 19. *Assume all as in Theorem 18. Let $\gamma, \delta > 1 : \frac{1}{\gamma} + \frac{1}{\delta} = 1$ and $\gamma(\nu-1) + 1 > 0$. Then*

$$\Gamma_f(\mu_1, \mu_2) \leq \frac{\|D_a^\nu f\|_{\delta, [a, b]}}{\Gamma(\nu)(\gamma(\nu-1)+1)^{1/\gamma}} \int_X q(x)^{2-\nu-\frac{1}{\gamma}} (p(x) - aq(x))^{\nu-1+\frac{1}{\gamma}} d\lambda(x). \quad (32)$$

Proof. Similar to Theorem 12, using Corollary 17. \square

It follows the L_1 estimate.

Theorem 20. *Assume all as in Theorem 18. Let $\nu \geq 1$. Then*

$$\Gamma_f(\mu_1, \mu_2) \leq \frac{\|D_a^\nu f\|_{1, [a, b]}}{\Gamma(\nu)} \left(\int_X (q(x))^{2-\nu} (p(x) - aq(x))^{\nu-1} d\lambda(x) \right). \quad (33)$$

Proof. Similar to Theorem 13, using Corollary 17. \square

We need

Theorem 21. (Taylor expansion for Caputo derivatives, [8], p. 40) *Assume $\nu \geq 0$, $n = \lceil \nu \rceil$, and $f \in AC^n([a, b])$. Then*

$$f(x) = \sum_{k=0}^{n-1} \frac{f^{(k)}(a)}{k!} (x-a)^k + \frac{1}{\Gamma(\nu)} \int_a^x (x-t)^{\nu-1} D_{*a}^\nu f(t) dt, \quad \forall x \in [a, b]. \quad (34)$$

We make

Remark 22. Let $\nu > 0$, $n = \lceil \nu \rceil$, and $f \in AC^n([a, b])$.

If $D_{*a}^\nu f \underset{(\leq 0)}{\geq} 0$ over $[a, b]$, then

$$\int_a^x (x-t)^{\nu-1} D_{*a}^\nu f(t) dt \underset{(\leq 0)}{\geq} 0 \text{ on } [a, b].$$

By (34) then we obtain

$$f(x) \geq \underset{(\leq)}{\sum_{k=0}^{n-1}} \frac{f^{(k)}(a)}{k!} (x-a)^k, \quad (35)$$

$\forall x \in [a, b]$. Hence

$$qf\left(\frac{p}{q}\right) \geq \underset{(\leq)}{\sum_{k=0}^{n-1}} \frac{f^{(k)}(a)}{k!} q \left(\frac{p}{q} - a\right)^k, \text{ a.e. on } X. \quad (36)$$

Consequently we get

$$\Gamma_f(\mu_1, \mu_2) \geq \underset{(\leq)}{\sum_{k=0}^{n-1}} \frac{f^{(k)}(a)}{k!} \int_X q^{1-k} (p-aq)^k d\lambda. \quad (37)$$

We have established

Theorem 23. Let $\nu > 0$, $n = \lceil \nu \rceil$, and $f \in AC^n([a, b])$. If $D_{*a}^\nu f \underset{(\leq 0)}{\geq} 0$ on $[a, b]$, then

$$\Gamma_f(\mu_1, \mu_2) \geq \underset{(\leq)}{\sum_{k=0}^{n-1}} \frac{f^{(k)}(a)}{k!} \left(\int_X (q(x))^{1-k} (p(x) - aq(x))^k d\lambda(x) \right). \quad (38)$$

We finish with

Remark 24. Using Lemma 3, Theorem 9 and Theorem 10 and in their settings, for g any of $D_a^\alpha f$, $D_{*a}^\gamma f$, $D_a^\gamma f$, which fulfill the conditions and assumptions of 1. Preliminaries (I), we can find as above similar estimates for $\Gamma_g(\mu_1, \mu_2)$.

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