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On a linear transformation of the Cauchy and related inequalities

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Abstract: By examining the properties of a certain linear transformation of functionals, we present applications of Cauchy, Aczel, Callebaut, and Beckenbach type inequalities. Additionally, we provide results for complex functionals.

Keywords: Cauchy inequality, Callebaut inequality, Aczel inequality, Beckenbach inequality, Hölder's inequality

MSC: 26D15, 26D07, 26A51.

1. Introduction and preliminary results

Let E be a nonempty set and L a linear class of real-valued functions on E . We consider positive linear functionals $B : L \rightarrow \mathbb{R}$ such that

$$B(af + bg) = aB(f) + bB(g), \quad f \geq 0 \Rightarrow B(f) \geq 0, \quad B(1) = 1.$$

The Cauchy inequality [1, p. 113] is our starting point.

Theorem 1. If $B : L \rightarrow \mathbb{R}$ is a positive linear functional, then

$$B^2(fg) \leq B(f^2) B(g^2), \quad (1)$$

for all real functions $f^2, g^2, fg \in L$.

2. Main results

Lemma 1. If $B : L \rightarrow \mathbb{R}$ is a positive linear functional, then for $u : E \rightarrow \mathbb{R}, v : E \rightarrow \mathbb{R}, u, v, uv \in L$, we have

$$B[(2B(u) - u)(2B(v) - v)] = B(uv). \quad (2)$$

Proof.

$$\begin{aligned} B[(2B(u) - u)(2B(v) - v)] &= B[4B(u)B(v) - 2B(u)v - 2B(v)u + uv] \\ &= 4B(u)B(v) - 2B(u)B(v) - 2B(v)B(u) + B(uv) \\ &= B(uv). \end{aligned}$$

□

Lemma 2. Let $B : L \rightarrow \mathbb{R}$ is a positive linear functional.

(i) For $g : E \rightarrow \mathbb{R}$, $g, g^2 \in L$, we have

$$B\left((2B(g) - g)^2\right) = B(g^2). \quad (3)$$

(ii) Cauchy inequality is invariant under substitutions

$$f \rightarrow 2B(f) - f, \quad g \rightarrow 2B(g) - g.$$

Theorem 2. If $B : L \rightarrow \mathbb{R}$ is a positive linear functional, then for all real functions $f, g, fg, f^2, g^2 \in L$, we have

$$|2B(f)B(g) - B(fg)| \leq B^{\frac{1}{2}}(f^2) B^{\frac{1}{2}}(g^2). \quad (4)$$

Proof. We use the Cauchy inequality (1) and identity (23)

$$\begin{aligned} |2B(f)B(g) - B(fg)| &= |B(f(2B(g) - g))| \\ &\leq B^{\frac{1}{2}}(f^2) B^{\frac{1}{2}}((2B(g) - g)^2) \\ &= B^{\frac{1}{2}}(f^2) B^{\frac{1}{2}}(g^2). \end{aligned}$$

□

Remark 1. A direct consequence of inequality (2) is

$$B(f)B(g) \leq \frac{B^{\frac{1}{2}}(f^2) B^{\frac{1}{2}}(g^2) + B(fg)}{2}.$$

Corollary 1. Assume $p_i \in \mathbb{R}_+$, $\sum_{i=1}^n \frac{1}{p_i} = \frac{1}{2}$, and $g, g^2, f_i, f_i^2, f_i^{p_i} \in L$, $i = 1, \dots, n$, $g \prod_{i=1}^n f_i \in L$. Then we have

$$\left| 2B\left(\prod_{i=1}^n f_i\right) B(g) - B\left(\prod_{i=1}^n f_i g\right) \right| \leq \prod_{i=1}^n B^{\frac{1}{p_i}}(f_i^{p_i}) B^{\frac{1}{2}}(g^2).$$

Proof. We use (2) and Hölder inequality [2, p. 103] with $p_i \rightarrow \frac{2}{p_i}$

$$\begin{aligned} \left| 2B\left(\prod_{i=1}^n f_i\right) B(g) - B\left(\prod_{i=1}^n f_i g\right) \right| &\leq B^{\frac{1}{2}}\left(\left(\prod_{i=1}^n f_i\right)^2\right) B^{\frac{1}{2}}(g^2) \\ &= B^{\frac{1}{2}}\left(\prod_{i=1}^n f_i^2\right) B^{\frac{1}{2}}(g^2) \\ &\leq \prod_{i=1}^n B^{\frac{1}{p_i}}(f_i^{p_i}) B^{\frac{1}{2}}(g^2). \end{aligned}$$

□

2.1. Conversions

The next Theorem contains conversions of inequality (2), similar to Cauchy conversions for isotonic linear functionals (see [3, p. 14]).

Theorem 3. Under the assumptions of Theorem 2, if $0 < m < M < \infty$ and

$$0 < m(2B(g) - g(x)) \leq f(x) \leq M(2B(g) - g(x)), \quad x \in E.$$

Then

$$(m + M)(2B(f)B(g) - B(fg)) \geq B(f^2) + mMB(g^2), \quad (i)$$

$$2B(f)B(g) - B(fg) \geq 2 \frac{\sqrt{mM}}{m + M} B^{\frac{1}{2}}(f^2) B^{\frac{1}{2}}(g^2), \quad (ii)$$

$$\frac{(\sqrt{M} - \sqrt{m})^2}{2\sqrt{mM}} (2B(f)B(g) - B(fg)) \geq B^{\frac{1}{2}}(f^2) B^{\frac{1}{2}}(g^2) - (2B(f)B(g) - B(fg)). \quad (iii)$$

$$\frac{(M - m)^2}{4mM} (2B(f)B(g) - B(fg))^2 \geq B(f^2) B(g^2) - (2B(f)B(g) - B(fg))^2 \quad (iv)$$

$$B(f^2) B(g^2) - (2B(f)B(g) - B(fg))^2 \leq \frac{1}{4}(M - m)^2 B(g^2)^2. \quad (v)$$

Proof. (i) With substitution $g_1 = 2B(g) - g$ we have

$$mg_1(x) \leq f(x) \leq Mg_1(x), \quad x \in E, \quad (5)$$

and we get

$$(Mg_1(x) - f(x))(f(x) - mg_1(x)) \geq 0, \quad x \in E, \quad (6)$$

and then

$$Mf(x)g_1(x) - mMg_1^2(x) + mf(x)g_1(x) - f^2(x) \geq 0,$$

and

$$(m + M)B(fg_1) - mMB(g_1^2) - B(f^2) \geq 0.$$

Since $B(g_1^2) = B(g^2)$, $B(g_1f) = 2B(f)B(g) - B(fg)$ we proved (i).

(ii) The inequality we can write as

$$2B(f)B(g) - B(fg) \geq \frac{B(f^2) + mMB(g^2)}{m + M}, \quad (7)$$

and (ii) follows after application AM-GM inequality on the numerator in (7).

(iii) From (ii) we have $\frac{m+M}{2\sqrt{mM}}(2B(f)B(g) - B(fg)) \geq B^{\frac{1}{2}}(f^2) B^{\frac{1}{2}}(g^2)$ and after subtracting $2B(f)B(g) - B(fg)$ we get (iii).

(iv) After subtraction $(2B(f)B(g) - B(fg))^2$ in (7) we get result.

(v) If we act with A on (5) we get

$$mB(g_1^2) \leq B(fg_1) \leq MB(g_1^2),$$

and then

$$I_1 := (MB(g_1^2) - B(fg_1))(B(fg_1) - mB(g_1^2)) \geq 0.$$

On the other hand, if we act with A on (6) we get

$$\begin{aligned} 0 \leq I_2 &:= B(g_1^2) B[(Mg_1 - f)(f - mg_1)] \\ &= B(g_1^2) (MB(fg_1) - MmB(g_1^2) - B(f^2) + mB(fg_1)). \end{aligned}$$

Now

$$I_1 - I_2 = B(f^2) B(g_1^2) - B^2(fg_1).$$

If we denote

$$U = MB(g_1^2) - B(fg_1) \text{ and } V = B(fg_1) - mB(g_1^2),$$

we conclude

$$I_1 - I_2 \leq I_1 = UV \leq \frac{(U + V)^2}{4},$$

and the result follows.

□

2.2. Inequalities of Aczel, Callebaut and Beckenbach type

In the proof of next result, we need the following lemma (see [1, p, 118]).

Lemma 3. *If $1 \leq \alpha \leq \beta \leq 2$ or $\beta \leq \alpha \leq 1$, then*

$$B(fg)^2 \leq B(f^\alpha g^{2-\alpha}) B(f^{2-\alpha} g^\alpha) \leq B(f^\beta g^{2-\beta}) B(f^{2-\beta} g^\beta) \leq B(f^2) B(g^2).$$

Theorem 4. *Let $B : L \rightarrow \mathbb{R}$ is a positive linear functional. Let $f, g \geq 0$ on E and $fg, f^\gamma, g^\gamma \in L$ for $0 \leq \gamma \leq 2$. Then for either $1 \leq \alpha \leq \beta \leq 2$ or $\beta \leq \alpha \leq 1$, we have*

$$[2B(f)B(g) - B(fg)]^2 \leq B(f^2) B(g^2).$$

Proof. By using Lemma 3, we have

$$\begin{aligned} [2B(f)B(g) - B(fg)]^2 &= [B(f(2B(g) - g))]^2 \\ &\leq B(f^\alpha (2B(g) - g)^{2-\alpha}) B(f^{2-\alpha} (2B(g) - g)^\alpha) \\ &\leq B(f^\beta (2B(g) - g)^{2-\beta}) B(f^{2-\beta} (2B(g) - g)^\beta) \\ &= B(f^2) B((2B(g) - g)^2) = B(f^2) B(g^2). \end{aligned}$$

□

Remark 2. Inequality in Lemma 3 is known as Callebaut's inequality and its first published version is derived for sequences (see [4]).

Similarly, the proof of the next theorem follows from the $B((2B(g)g)^2) = B(g^2)$ and use the Lemma (Aczel's inequality for isotonic functionals, [1, p. 125]).

Lemma 4 (Aczél). *Let $B : L \rightarrow \mathbb{R}$ is a positive linear functional. If $f^2, g^2, fg \in L$ and $g_0^2 - B(g^2) > 0$ (or $f_0^2 - B(f^2) > 0$), where g_0, f_0 are real numbers, then*

$$(f_0 g_0 - B(fg))^2 \geq (f_0^2 - B(f^2)) (g_0^2 - B(g^2)).$$

Theorem 5. *Let $B : L \rightarrow \mathbb{R}$ is a positive linear functional and let $f, g \geq 0$ on E . If $f^2, g^2, fg \in L$ and*

$$g_0^2 - B(g^2) > 0 \text{ or } f_0^2 - B(f^2) > 0,$$

where $f_0, g_0 \in \mathbb{R}$ then the inequality

$$(f_0 g_0 - 2B(f)B(g) + B(fg))^2 \geq (f_0^2 - B(f^2)) (g_0^2 - B(g^2)),$$

holds.

2.3. Further refinements

Let E be a non-empty set, $\mathcal{A}$ be an algebra of subsets of E and L be a linear class of real-valued functions $g : E \rightarrow \mathbb{R}$ having additional property:

$$f \in L, E_1 \in \mathcal{A} \Rightarrow fC_{E_1} \in L,$$

where C_{E_1} is the indicator function of E_1 .

Let $B : L \rightarrow \mathbb{R}$ is a positive linear functional. Then for every $E_1 \in \mathcal{A}$ such that $B(C_{E_1}) > 0$, the functional A_1 defined for all $g \in L$ by $A_1(g) = \frac{B(gC_{E_1})}{B(C_{E_1})}$ is an isotonic functional with $A_1(1) = 1$.

Theorem 6. Let $B : L \rightarrow \mathbb{R}$ is a positive linear functional and suppose that the $f, f^2, g, g^2 \in L$.

(i) If $E_1 \in \mathcal{A}$ has $B(f(2B(g)g)C_{E_j}) > 0, j = 1, 2$ where $E_2 = E \setminus E_1$, then

$$\frac{\sqrt{B(g^2)}}{B(g)} \geq \frac{\sqrt{B(\bar{g}_{E_1}^2)}}{B(\bar{g}_{E_1})},$$

where

$$\bar{g}_{E_1}(t) = 2B(g)C_{E_1}(t)g(t)C_{E_1}(t) + \frac{B((2B(g)g)^2C_{E_1})}{2B(g)B(C_{E_1}) - B(gC_{E_1})}C_{E_2}(t).$$

(ii) If $E_1 \in \mathcal{A}$ has $B(f(2B(g)g)C_{E_j}) > 0, j = 1, 2$ where $E_2 = E \setminus E_1$, then

$$\frac{\sqrt{B(f^2)}}{2B(f)B(g) - B(fg)} \geq \frac{\sqrt{B(\bar{f}_{E_1}^2)}}{2B(\bar{f}_{E_1})B(g) - B(\bar{f}_{E_1}g)}, \quad (8)$$

where

$$\bar{f}_{E_1}(t) = f(t)C_{E_1}(t) + \frac{(2B(g)g(t))B(f^2C_{E_1})}{2B(fC_{E_1})B(g) - B(fgC_{E_1})}C_{E_2}(t). \quad (9)$$

(iii) If $E_1 \in \mathcal{A}$ has $B(g(2B(f) - f)C_{E_j}) > 0, j = 1, 2$ where $E_2 = E \setminus E_1$, then

$$\frac{\sqrt{B(f^2)}}{2B(f)B(g) - B(fg)} \geq \frac{\sqrt{B(\hat{f}_{E_1}^2)}}{2B(\hat{f}_{E_1})B(g) - B(\hat{f}_{E_1}g)}, \quad (10)$$

where

$$\hat{f}_{E_1}(t) = (2B(f) - f(t))C_{E_1}(t) + \frac{g(t)B((2B(f) - f)^2C_{E_1})}{2B(fC_{E_1})B(g) - B(fgC_{E_1})}C_{E_2}(t). \quad (11)$$

(iv) If $E_1 \in \mathcal{A}$ and $B(C_{E_1}) > 0$ then

$$B(g^2) - B(g) \geq \sqrt{B((2B(g) - g)^2C_{E_1}) - 2B(g)B(C_{E_1}) + B(gC_{E_1}))}. \quad (12)$$

(v) If $E_1 \in \mathcal{A}$ and $B(C_{E_1}) > 0$ then

$$\sqrt{B(f^2)B(g^2) - 2B(f)B(g) + B(fg)} \geq \sqrt{B(f^2C_{E_1})B((2B(g) - g)^2C_{E_1}) - 2B(g)B(fC_{E_1}) + B(fgC_{E_1})}.$$

We need several lemmas to proof the Theorem 6.

Lemma 5. (See [5] and [1, p. 122]). Let $B : L \rightarrow \mathbb{R}$ is a positive linear functional. Suppose $E_1 \in \mathcal{A}$ has $B(C_{E_2}) > 0$ where $E_2 = E \setminus E_1$. Then for $g \in L$ such that g is non-negative and $g^p \in L (p > 1)$ and $B(gC_{E_1}) > 0$, we have

$$B(g^p)^{1/p} / B(g) \geq B(g_{E_1}^p)^{1/p} / B(g_{E_1}), \quad (13)$$

where

$$g_{E_1}(t) = g(t)C_{E_1}(t) + (B(g^pC_{E_1}) / B(gC_{E_1}))^{1/(p-1)}C_{E_2}(t). \quad (14)$$

Lemma 6. (See [5] and [1, p. 122]). Let the non-negative functions $f, g : E \rightarrow \mathbb{R}$ along with $f^p, g^q, fg \in L$ and $p > 1, \frac{1}{p} + \frac{1}{q} = 1$. Also, let $E_1 \in \mathcal{A}$ and positive linear functional $B : L \rightarrow \mathbb{R}$ satisfies $B(fgC_{E_1}) > 0$ and $B(g^qC_{E_2}) > 0$ where $E_2 = E \setminus E_1$. Then one have

$$\frac{B(f^p)^{\frac{1}{p}}}{B(fg)} \geq \frac{B(\tilde{f}_{E_1}^p)^{\frac{1}{p}}}{B(\tilde{f}_{E_1}g)}, \quad (15)$$

where

$$\tilde{f}_{E_1}(t) = f(t)C_{E_1}(t) + \left[\frac{g(t)A(f^pC_{E_1})}{B(fgC_{E_1})} \right]^{\frac{q}{p}} C_{E_2}(t). \quad (16)$$

Lemma 7. (See [5, p. 639]). Under assumption of the Lemma 6 the following is valid

$$B(g^p)^{1/p} - B(g) \geq B(g^pC_{E_1})^{1/p} B(C_{E_1})^{1/q} - B(gC_{E_1}), \quad (17)$$

and

$$B(f^p)^{1/p} B(g^q)^{1/q} - B(fg) \geq B(f^pC_{E_1})^{1/p} B(g^qC_{E_1})^{1/q} - B(fgC_{E_1}). \quad (18)$$

Proof of Theorem 6. (i) If we substitute $g \rightarrow 2B(g) - g$ in (13) then the function g_{E_1} in (14) becomes

$$\tilde{g}_{E_1}(t) = 2B(g)C_{E_1}(t) - g(t)C_{E_1}(t) + \frac{B((2B(g) - g)^2C_{E_1})}{2B(g)B(C_{E_1}) - B(gC_{E_1})} C_{E_2}(t).$$

(ii) If we substitute $g \rightarrow 2B(g) - g$ in (16), for $p = q = 2$. Then the function $\tilde{f}_{E_1}$ becomes

$$\tilde{f}_{E_1}(t) = f(t)C_{E_1}(t) + \frac{(2B(g) - g(t))B(f^2C_{E_1})}{2B(fC_{E_1})B(g) - B(fgC_{E_1})} C_{E_2}(t), \quad (19)$$

is well defined since $2B(fC_{E_1})B(g) - B(fgC_{E_1}) = B(f(2B(g) - g)C_{E_1}) > 0$. Also $2B(f)B(g) - B(fg) = B(f(2B(g) - g)C_{E_1}) + B(f(2B(g) - g)C_{E_2}) > 0$.

(iii) First observe $2B(f)B(g) - B(fg) = B(g(2B(f) - f)C_{E_1}) + B(g(2B(f) - f)C_{E_2}) > 0$. If we substitute $f \rightarrow 2B(f) - f$ in (16), for $p = q = 2$, the function $\tilde{f}_{E_1}$ becomes

$$\hat{f}_{E_1}(t) = (2B(f) - f(t))C_{E_1}(t) + \frac{g(t)B((2B(f) - f)^2C_{E_1})}{2B(fC_{E_1})B(g) - B(fgC_{E_1})} C_{E_2}(t).$$

(iv) We put $p = q = 2$ in (17).

(v) We put $g \rightarrow 2B(g) - g$ in (18).

□

3. Results for complex functionals

Here we let positive linear functional $B : L \rightarrow \mathbb{R}$ and consider the class ([1, p. 128])

$$\bar{L} = \{f : E \rightarrow \mathbb{C}, \operatorname{Re} f \in L, \operatorname{Im} f \in L\},$$

and $\bar{B} : \bar{L} \rightarrow \mathbb{C}$ the functional given by

$$\bar{B}(f) = B(\operatorname{Re} f) + iB(\operatorname{Im} f) = \operatorname{Re}(\bar{B}(f)) + i\operatorname{Im}(\bar{B}(f)). \quad (20)$$

Lemma 8. (See [1, p. 130]). Let $g : E \rightarrow \mathbb{R}$ and $f : E \rightarrow \mathbb{C}$ be the functions along with $g^2, |f|^2 \in L, f^2, fg \in \bar{L}$. Then one have

$$|\bar{B}(fg)|^2 \leq \frac{1}{2}B(g^2) \left\{ B(|f|^2) + |\bar{B}(f^2)| \right\}. \quad (21)$$

Lemma 9. If $\bar{B} : \bar{L} \rightarrow \mathbb{C}$ is linear functional defined with (20), then for $f : E \rightarrow \mathbb{C}$, $f, f^2 \in \bar{L}$, we have

$$\bar{B} \left((2\bar{B}(f) - f)^2 \right) = \bar{B}(f^2), \quad (22)$$

and

$$B \left(|2\bar{B}(f) - f|^2 \right) = B(|f|^2). \quad (23)$$

If $k : E \rightarrow \mathbb{C}$, $k \in \bar{L}$, $fk \in \bar{L}$, then

$$\bar{B} \left((2\bar{B}(f) - f)(2\bar{B}(k) - k) \right) = \bar{B}(fk). \quad (24)$$

Proof. From

$$f = u + iv, \quad \text{where } u = \operatorname{Re} f \in L, v = \operatorname{Im} f \in L.$$

Then

$$\bar{B}(f) = B(u) + iB(v)$$

and

$$2\bar{B}(f) - f = 2(B(u) + iB(v)) - (u + iv) = (2B(u) - u) + i(2B(v) - v). \quad (25)$$

If we denote

$$g = 2B(u) - u, \quad h = 2B(v) - v,$$

then

$$2\bar{B}(f) - f = g + ih.$$

Using (1) and (2), we now conclude that

$$B(g^2) = B(u^2), \quad B(h^2) = B(v^2), \quad B(gh) = B(uv). \quad (26)$$

Now

$$\begin{aligned} \bar{B}((2\bar{B}(f) - f)^2) &= \bar{B}(g^2 - h^2 + 2igh) \\ &= B(g^2 - h^2) + iB(gh) \\ &= B(u^2) - B(v^2) + iB(uv). \end{aligned}$$

Since $f^2 = u^2 - v^2 + 2iuv$, we conclude

$$\bar{B}((2\bar{B}(f) - f)^2) = \bar{B}(f^2).$$

Also $|2\bar{B}(f) - f|^2 = g^2 + h^2$ and using (26) we conclude

$$B(|2\bar{B}(f) - f|^2) = B(g^2) + B(h^2) = B(u^2) + B(v^2) = B(|f|^2).$$

The Eq. (24) can be proved with the same arguments. $\square$

Theorem 7. Let $g : E \rightarrow \mathbb{R}$ and $f : E \rightarrow \mathbb{C}$ be the functions along with $g^2, |f|^2 \in L$, and $f^2, fg \in \bar{L}$. Then one have

$$|2\bar{B}(f)B(g) - \bar{B}(fg)|^2 \leq \frac{1}{2}B(g^2) \left\{ B(|f|^2) + \left| \bar{B}(f^2) \right| \right\}. \quad (27)$$

Proof. We use Cauchy inequality (21) and

$$\begin{aligned} |2\bar{B}(f)B(g) - \bar{B}(fg)|^2 &= |\bar{B}(f(2B(g) - g))|^2 \\ &\leq \frac{1}{2}B((2B(g) - g)^2) \left\{ B(|f|^2) + \left| \bar{B}(f^2) \right| \right\} \\ &= \frac{1}{2}B(g^2) \left\{ B(|f|^2) + \left| \bar{B}(f^2) \right| \right\}. \end{aligned}$$

Alternatively, we could take a complex point of view: we could use (22) and (23).

$$\begin{aligned} |2\bar{B}(f)B(g) - \bar{B}(fg)|^2 &= |\bar{B}((2\bar{B}(f) - f)g)|^2 \\ &\leq \frac{1}{2}B(g^2) \left\{ B(|2B(f) - f|^2) + |\bar{B}((2B(f) - f)^2)| \right\} \\ &= \frac{1}{2}B(g^2) \left\{ B(|f|^2) + |\bar{B}(f^2)| \right\}. \end{aligned}$$

□

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