Barnett, N. S.; Dragomir, S. S.; Agarwal, R. P.
Some inequalities for probability, expectation, and variance of random variables defined over a finite interval. (English) [Zbl 1016.60020]

The authors obtain a variety of Ostrowski-type inequalities involving density functions, distribution functions, expectations and variances. Some of the results are derived under various integrability hypotheses made on density functions. Other results are obtained through an application of the so-called pre-Grüss and pre-Chebyshev inequalities to density functions.

Reviewer: Jean-Claude Massé (Quebec)

MSC:
60E15 Inequalities; stochastic orderings
62E10 Characterization and structure theory of statistical distributions

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Full Text: DOI

References:
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