ON COVARIANCE BOUNDS RELATED TO DISCRETE GRÜSS TYPE INEQUALITIES

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Abstract

It is shown that the variance bounds such as the Samuelson and Brunk inequalities can be investigated as the special cases of the more general inequalities for covariance. We discuss some refinements and extensions of the discrete Grüss type inequality and obtain analogous bound for the ratio which contains the Kantorovich inequality as one of its special case.

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