AN OSTROWSKI TYPE INEQUALITY FOR A RANDOM VARIABLE WHOSE PROBABILITY DENSITY FUNCTION BELONGS TO $L_p[a,b]$, $p > 1$

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Abstract. An inequality of Ostrowski's type for a random variable whose probability density function is in $L_p[a,b]$, $p > 1$, in terms of the cumulative distribution function and expectation is given. An application for a Beta random variable is also given.

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