

A NEW EXTENSION OF HILBERT'S INEQUALITY FOR MULTIFUNCTIONS WITH BEST CONSTANT FACTORS

H. A. AGWO

ABSTRACT. The aim of this paper is to establish a new extension of Hilbert's inequality and Hardy-Hilbert's inequality for multifunctions with best constant factors. Also, we present some applications for Hilbert's inequality which give new integral inequalities.

1. INTRODUCTION

Hilbert's inequality has a great interest in analysis and its applications (see [10], [11]). The original Hilbert's inequality can be stated as follows

If $f(x), g(x) \geq 0$, such that $0 < \int_0^\infty f^2(x)dx < \infty$ and $0 < \int_0^\infty g^2(x)dx < \infty$, then (see [6])

$$(1) \quad \int_0^\infty \int_0^\infty \frac{f(x)g(y)}{x+y} dx dy < \pi \left\{ \int_0^\infty f^2(x)dx \int_0^\infty g^2(x)dx \right\}^{\frac{1}{2}},$$

where the constant factor π is the best possible. This inequality was extended by Hardy-Riesz as (see [5]):

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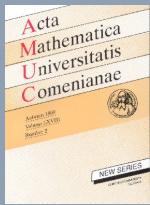


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If $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, $f(x), g(x) \geq 0$, such that $0 < \int_0^\infty f^p(x)dx < \infty$ and $0 < \int_0^\infty g^q(x)dx < \infty$, then

$$(2) \quad \int_0^\infty \int_0^\infty \frac{f(x) g(y)}{x+y} dx dy < \frac{\pi}{\sin(\frac{\pi}{p})} \left\{ \int_0^\infty f^p(x)dx \right\}^{\frac{1}{p}} \left\{ \int_0^\infty g^q(x)dx \right\}^{\frac{1}{q}},$$

where the constant factor $\frac{\pi}{\sin(\frac{\pi}{p})}$ is the best possible.

Hardy-Hilbert's integral inequality is important in analysis and its applications (see [10], [11]). In recent years, the various improvements and extensions on the inequality (1) and (2) appeared in some papers (such as [1]–[4], [7], [9], [12]–[14]) and bibliography therein. They focalize on changing the denominator of the function of the left-hand side of (2). Such as the denominator $(x+y)$ is replaced by $(Ax+By)^\lambda$ in paper [13], the denominator $(x+y)$ is replaced by (x^t+y^t) (t is a parameter which is independent of x and y) in paper [7]. Generally, the denominator $(x+y)$ is replaced by $(xu(x)+yv(y))^\lambda$ in paper [9].

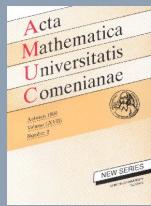
The main objective of this paper is to build some new Hilbert-type integral inequalities with best constant factors which are extensions of above results for multi-functions f, g and h . Moreover the denominator is $(m(x)+n(y)+r(z))$, where m, n and r are arbitrary functions.

2. MAIN RESULTS

We need the formula of the β function as (see [8]):

$$(3) \quad \beta(u, v) = \int_0^\infty \frac{t^{u-1}}{(1+t)^{u+v}} dt = \beta(v, u) \quad u, v > 0.$$

Before stating our results we need the following lemmas.



Lemma 2.1. Let $f(x, y, z) \in L_{[0, \infty] \times [0, \infty] \times [0, \infty]}^p$ and $g(x, y, z) \in L_{[0, \infty] \times [0, \infty] \times [0, \infty]}^q$, where $\frac{1}{p} + \frac{1}{q} = 1$. Then

$$(4) \quad \begin{aligned} & \int_0^\infty \int_0^\infty \int_0^\infty |f(x, y, z) g(x, y, z)| dx dy dz \\ & \leq \left(\int_0^\infty \int_0^\infty \int_0^\infty |f(x, y, z)|^p dx dy dz \right)^{\frac{1}{p}} \left(\int_0^\infty \int_0^\infty \int_0^\infty |g(x, y, z)|^q dx dy dz \right)^{\frac{1}{q}}. \end{aligned}$$

Lemma 2.2. Let $f(x, y, z) \in L_{[0, \infty] \times [0, \infty] \times [0, \infty]}^p$, $g(x, y, z) \in L_{[0, \infty] \times [0, \infty] \times [0, \infty]}^q$ and $h(x, y, z) \in L_{[0, \infty] \times [0, \infty] \times [0, \infty]}^k$ where $\frac{1}{p} + \frac{1}{q} + \frac{1}{k} = 1$. Then

$$(5) \quad \begin{aligned} & \int_0^\infty \int_0^\infty \int_0^\infty |f(x, y, z) g(x, y, z) h(x, y, z)| dx dy dz \\ & \leq \left(\int_0^\infty \int_0^\infty \int_0^\infty |f(x, y, z)|^p dx dy dz \right)^{\frac{1}{p}} \times \left(\int_0^\infty \int_0^\infty \int_0^\infty |g(x, y, z)|^q dx dy dz \right)^{\frac{1}{q}} \\ & \quad \times \left(\int_0^\infty \int_0^\infty \int_0^\infty |h(x, y, z)|^r dx dy dz \right)^{\frac{1}{k}}. \end{aligned}$$

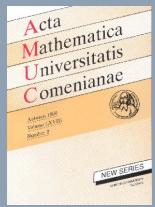
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Lemma 2.3. If $p_1 > 1$, $\frac{1}{p_1} + \frac{1}{q_1} = 1$, $p > 1$, $\frac{1}{p} + \frac{1}{q} + \frac{1}{k} = 1$ then for $0 < \varepsilon < \frac{1}{qk}$, we have

$$(6) \quad \int_0^\infty \frac{v^{\frac{1}{p_1 q k} - \frac{\varepsilon}{p_1} - 1}}{(1+v)^{\frac{1}{q k}}} dv = \beta\left(\frac{1}{p_1 q k}, \frac{1}{q_1 q k}\right) + o(1) \quad \varepsilon \rightarrow 0^+.$$

Proof. Since

$$\begin{aligned} & \left| \int_0^\infty \frac{v^{\frac{1}{p_1 q k} - \frac{\varepsilon}{p_1} - 1}}{(1+v)^{\frac{1}{q k}}} dv - \beta\left(\frac{1}{p_1 q k}, \frac{1}{q_1 q k}\right) \right| \\ &= \left| \int_0^\infty \frac{v^{\frac{1}{p_1 q k} - \frac{\varepsilon}{p_1} - 1} - v^{\frac{1}{p_1 q k} - 1}}{(1+v)^{\frac{1}{q k}}} dv \right| \\ &\leq \int_0^1 \left| \frac{v^{\frac{1}{p_1 q k} - \frac{\varepsilon}{p_1} - 1} - v^{\frac{1}{p_1 q k} - 1}}{(1+v)^{\frac{1}{q k}}} \right| dv + \int_1^\infty \left| \frac{v^{\frac{1}{p_1 q k} - \frac{\varepsilon}{p_1} - 1} - v^{\frac{1}{p_1 q k} - 1}}{(1+v)^{\frac{1}{q k}}} \right| dv \\ &\leq \int_0^1 \left(v^{\frac{1}{p_1 q k} - \frac{\varepsilon}{p_1} - 1} - v^{\frac{1}{p_1 q k} - 1} \right) dv + \int_1^\infty \frac{v^{\frac{1}{p_1 q k} - 1} - v^{\frac{1}{p_1 q k} - \frac{\varepsilon}{p_1} - 1}}{v^{\frac{1}{q k}}} dv \end{aligned}$$

$$= \frac{1}{\frac{1}{p_1 q k} - \frac{\varepsilon}{p_1}} - \frac{1}{\frac{1}{p_1 q k}} + \frac{-1}{\frac{1}{q_1 q k}} + \frac{1}{\frac{1}{q_1 q k} - \frac{\varepsilon}{q_1}} \rightarrow 0 \quad \text{for } \varepsilon \rightarrow 0.$$

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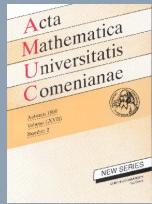
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Lemma 2.4. If $p_1 > 1$, $\frac{1}{p_1} + \frac{1}{q_1} = 1$, $p > 1$, $\frac{1}{p} + \frac{1}{q} + \frac{1}{k} = 1$ and $0 < \varepsilon < \frac{1}{qk}$, setting

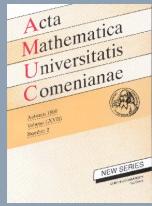
$$J_1 := \int_1^\infty \int_1^\infty \left(\frac{n(y)}{m(x) + n(y)} \right)^{\frac{1}{qk}} (m(x))^{\frac{1}{p_1 qk} - \frac{\varepsilon}{p_1} - 1} \\ \times (n(y))^{-\frac{1}{p_1 qk} - \frac{\varepsilon}{q_1} - 1} \frac{dm(x)}{dx} \frac{dn(y)}{dy} dx dy,$$

then we have

$$(7) \quad \begin{aligned} & \frac{1}{\varepsilon} \left(\beta \left(\frac{1}{p_1 qk}, \frac{1}{q_1 qk} \right) + o(1) \right) - O(1) \\ & \leq J_1 \leq \frac{1}{\varepsilon} \left(\beta \left(\frac{1}{p_1 qk}, \frac{1}{q_1 qk} \right) + o(1) \right), \quad \varepsilon \rightarrow 0^+. \end{aligned}$$

Proof. For fixed y , setting $m(x) = n(y)v$, then by (6), we obtain

$$\begin{aligned} J_1 &= \int_1^\infty (n(y))^{-\frac{1}{p_1 qk} - \frac{\varepsilon}{q_1} - 1} \frac{dn(y)}{dy} \\ &\quad \times \left[\int_1^\infty \left(\frac{n(y)}{m(x) + n(y)} \right)^{\frac{1}{qk}} (m(x))^{\frac{1}{p_1 qk} - \frac{\varepsilon}{p_1} - 1} \frac{dm(x)}{dx} dx \right] dy \\ &= \int_1^\infty (n(y))^{-\varepsilon - 1} \frac{dn(y)}{dy} \left[\int_{\frac{1}{n(y)}}^\infty \frac{v^{\frac{1}{p_1 qk} - \frac{\varepsilon}{p_1} - 1}}{(1+v)^{\frac{1}{qk}}} dv \right] dy \end{aligned}$$

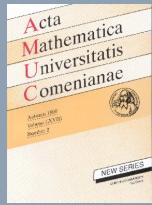


$$\begin{aligned}
&= \int_1^\infty (n(y))^{-\varepsilon-1} \frac{dn(y)}{dy} \left[\int_0^\infty v^{\frac{1}{p_1 q k} - \frac{\varepsilon}{p_1} - 1} \frac{dv}{(1+v)^{\frac{1}{q k}}} \right] dy \\
&\quad - \int_1^\infty (n(y))^{-\varepsilon-1} \frac{dn(y)}{dy} \left[\int_0^{\frac{1}{n(y)}} v^{\frac{1}{p_1 q k} - \frac{\varepsilon}{p_1} - 1} \frac{dv}{(1+v)^{\frac{1}{q k}}} \right] dy \\
&\geq \frac{1}{\varepsilon} \left(\beta \left(\frac{1}{p_1 q k}, \frac{1}{q_1 q k} \right) + o(1) \right) - \int_1^\infty (n(y))^{-\varepsilon-1} \frac{dn(y)}{dy} \left[\int_0^1 v^{\frac{1}{p_1 q k} - \frac{\varepsilon}{p_1} - 1} dv \right] dy \\
&= \frac{1}{\varepsilon} \left(\beta \left(\frac{1}{p_1 q k}, \frac{1}{q_1 q k} \right) + o(1) \right) - \frac{1}{\varepsilon} \frac{1}{\left(\frac{1}{p_1 q k} - \frac{\varepsilon}{p_1} \right)} \\
&= \frac{1}{\varepsilon} \left(\beta \left(\frac{1}{p_1 q k}, \frac{1}{q_1 q k} \right) + o(1) \right) - O(1).
\end{aligned}$$

By the same way, we have

$$\begin{aligned}
J_1 &\leq \int_1^\infty \int_0^\infty \left(\frac{n(y)}{m(x) + n(y)} \right)^{\frac{1}{q k}} (m(x))^{\frac{1}{p_1 q k} - \frac{\varepsilon}{p_1} - 1} \\
&\quad \times (n(y))^{-\frac{1}{p_1 q k} - \frac{\varepsilon}{q_1} - 1} \frac{dm(x)}{dx} \frac{dn(y)}{dy} dx dy, \\
&= \frac{1}{\varepsilon} \left(\beta \left(\frac{1}{p_1 q k}, \frac{1}{q_1 q k} \right) + o(1) \right).
\end{aligned}$$

The lemma is proved. \square



Theorem 2.5. Assume that m , n , r are increasing functions defined on $[0, \infty[$ such that $m(0) = n(0) = r(0) = 0$, $\lim_{x \rightarrow \infty} m(x) = \lim_{x \rightarrow \infty} n(x) = \lim_{x \rightarrow \infty} r(x) = \infty$, and f , g , h satisfy

$$(8) \quad \int_0^{\infty} (m(x))^{\frac{q_1}{p_1}(1+\frac{1}{pq})} \left(\frac{dm(x)}{dx} \right)^{-q_1(\frac{p}{k}+\frac{1}{p_1})} |f(x)|^{\frac{kq_1}{2}} dx < \infty$$

$$(9) \quad \int_0^{\infty} (m(x))^{\frac{p_1}{q_1}-\frac{1}{qk}} \left(\frac{dm(x)}{dx} \right)^{\frac{-p_1}{q_1}} |f(x)|^{\frac{pp_1}{2}} dx < \infty,$$

$$(10) \quad \int_0^{\infty} (n(y))^{\frac{q_1}{p_1}(1+\frac{1}{qk})} \left(\frac{dn(y)}{dy} \right)^{-q_1(\frac{p}{k}+\frac{1}{p_1})} |g(y)|^{\frac{pq_1}{2}} dy < \infty,$$

$$(11) \quad \int_0^{\infty} (n(y))^{\frac{p_1}{q_1}-\frac{1}{pk}} \left(\frac{dn(y)}{dy} \right)^{\frac{-p_1}{q_1}} |g(y)|^{\frac{qp_1}{2}} dy < \infty,$$

$$(12) \quad \int_0^{\infty} (r(z))^{\frac{q_1}{p_1}(1+\frac{1}{pk})} \left(\frac{dr(z)}{dz} \right)^{-q_1(\frac{p}{k}+\frac{1}{p_1})} |h(z)|^{\frac{qq_1}{2}} dz < \infty,$$

$$(13) \quad \int_0^{\infty} (r(z))^{\frac{p_1}{q_1}-\frac{1}{pk}} \left(\frac{dr(z)}{dz} \right)^{\frac{-p_1}{q_1}} |h(z)|^{\frac{kp_1}{2}} dz < \infty,$$

where $\frac{1}{p} + \frac{1}{q} + \frac{1}{k} = 1$, $\frac{1}{p_1} + \frac{1}{q_1} = 1$, then

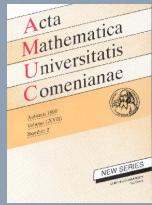
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$$\begin{aligned} & \int_0^\infty \int_0^\infty \int_0^\infty \frac{|f(x)g(y)h(z)|}{m(x) + n(y) + r(z)} dx dy dz \leq \left(\frac{\pi}{\sin \frac{\pi}{qk}} \beta \left(\frac{1}{q_1 qk}, \frac{1}{p_1 qk} \right) \right)^{\frac{1}{p}} \\ & \quad \times \left(\int_0^\infty (m(x))^{\frac{p_1}{q_1} - \frac{1}{qk}} \left(\frac{dm(x)}{dx} \right)^{-\frac{p_1}{q_1}} |f(x)|^{\frac{p_1}{2}} dx \right)^{\frac{1}{pq_1}} \\ & \quad \times \left(\int_0^\infty (n(y))^{\frac{q_1}{p_1}(1 + \frac{1}{pk})} \left(\frac{dn(y)}{dy} \right)^{-q_1(\frac{p}{k} + \frac{1}{p_1})} |g(y)|^{\frac{pq_1}{2}} dy \right)^{\frac{1}{pq_1}} \\ (14) \quad & \quad \times \left(\frac{\pi}{\sin \frac{\pi}{pk}} \beta \left(\frac{1}{q_1 pk}, \frac{1}{p_1 pk} \right) \right)^{\frac{1}{q}} \times \left(\int_0^\infty (r(z))^{\frac{p_1}{q_1} - \frac{1}{pk}} \left(\frac{dr(z)}{dz} \right)^{-\frac{p_1}{q_1}} |h(z)|^{\frac{qp_1}{2}} dz \right)^{\frac{1}{qp_1}} \\ & \quad \times \left(\int_0^\infty (r(z))^{\frac{q_1}{p_1}(1 + \frac{1}{pk})} \left(\frac{dr(z)}{dz} \right)^{-q_1(\frac{p}{k} + \frac{1}{p_1})} |h(z)|^{\frac{qq_1}{2}} dz \right)^{\frac{1}{qq_1}} \\ & \quad \times \left(\frac{\pi}{\sin \frac{\pi}{pq}} \beta \left(\frac{1}{q_1 pq}, \frac{1}{p_1 pq} \right) \right)^{\frac{1}{k}} \left(\int_0^\infty (m(x))^{\frac{p_1}{q_1} - \frac{1}{pk}} \left(\frac{dm(x)}{dx} \right)^{-\frac{p_1}{q_1}} |f(x)|^{\frac{kq_1}{2}} dx \right)^{\frac{1}{kp_1}} \\ & \quad \times \left(\int_0^\infty (m(x))^{\frac{q_1}{p_1}(1 + \frac{1}{pq})} \left(\frac{dm(x)}{dx} \right)^{-q_1(\frac{p}{k} + \frac{1}{p_1})} |f(x)|^{\frac{kq_1}{2}} dx \right)^{\frac{1}{kq_1}}, \end{aligned}$$

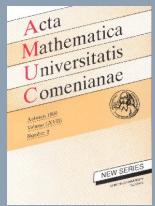
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where the constant factors

$$\frac{\pi}{\sin \frac{\pi}{qk}} \beta \left(\frac{1}{q_1 q k}, \frac{1}{p_1 q k} \right), \quad \frac{\pi}{\sin \frac{\pi}{pk}} \beta \left(\frac{1}{q_1 p k}, \frac{1}{p_1 p k} \right), \quad \frac{\pi}{\sin \frac{\pi}{pq}} \beta \left(\frac{1}{q_1 p q}, \frac{1}{p_1 p q} \right)$$

are best possible.

Proof. Since

$$\begin{aligned}
 I &= \int_0^\infty \int_0^\infty \int_0^\infty \frac{|f(x)| g(y) h(z)|}{m(x) + n(y) + r(z)} dx dy dz \\
 &= \int_0^\infty \int_0^\infty \int_0^\infty \frac{|f(x)|^{\frac{1}{2}} |g(y)|^{\frac{1}{2}}}{(m(x) + n(y) + r(z))^{\frac{1}{p}}} \left(\frac{m(x) + n(y)}{r(z)} \right)^{\frac{1}{pqk}} \left(\frac{n(y)}{m(x) + n(y)} \right)^{\frac{1}{pqk}} \left(\frac{dr(z)}{dz} \right)^{\frac{1}{p}} \left(\frac{dn(y)}{dy} \right)^{-\frac{1}{k}} \\
 (15) \quad &\times \frac{|g(y)|^{\frac{1}{2}} |h(z)|^{\frac{1}{2}}}{(m(x) + n(y) + r(z))^{\frac{1}{q}}} \left(\frac{n(y) + r(z)}{m(x)} \right)^{\frac{1}{pqk}} \left(\frac{r(z)}{n(y) + r(z)} \right)^{\frac{1}{pqk}} \left(\frac{dm(x)}{dx} \right)^{\frac{1}{q}} \left(\frac{dr(z)}{dz} \right)^{-\frac{1}{p}} \\
 &\times \frac{|f(x)|^{\frac{1}{2}} |h(z)|^{\frac{1}{2}}}{(m(x) + n(y) + r(z))^{\frac{1}{k}}} \left(\frac{r(z) + m(x)}{n(y)} \right)^{\frac{1}{pqk}} \left(\frac{m(x)}{r(z) + m(x)} \right)^{\frac{1}{pqk}} \\
 &\times \left(\frac{dn(y)}{dy} \right)^{\frac{1}{k}} \left(\frac{dm(x)}{dx} \right)^{-\frac{1}{q}} dx dy dz.
 \end{aligned}$$

Applying Hölder's inequality on (15) we get

$$(16) \quad I \leq I_1^{\frac{1}{p}} I_2^{\frac{1}{q}} I_3^{\frac{1}{k}}$$

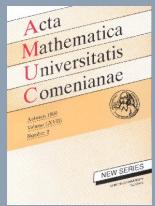


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where

$$(17) \quad I_1 = \int_0^\infty \int_0^\infty \int_0^\infty \frac{|f(x)|^{\frac{p}{2}} |g(y)|^{\frac{p}{2}}}{m(x) + n(y) + r(z)} \left(\frac{m(x) + n(y)}{r(z)} \right)^{\frac{1}{qk}} \left(\frac{n(y)}{m(x) + n(y)} \right)^{\frac{1}{qk}} \times \frac{dr(z)}{dz} \left(\frac{dn(y)}{dy} \right)^{\frac{-p}{k}} dx dy dz,$$

$$(18) \quad I_2 = \int_0^\infty \int_0^\infty \int_0^\infty \frac{|g(y)|^{\frac{q}{2}} |h(z)|^{\frac{q}{2}}}{m(x) + n(y) + r(z)} \left(\frac{n(y) + r(z)}{m(x)} \right)^{\frac{1}{pk}} \left(\frac{r(z)}{n(y) + r(z)} \right)^{\frac{1}{pk}} \times \frac{dm(x)}{dx} \left(\frac{dr(z)}{dz} \right)^{\frac{-q}{p}} dx dy dz,$$

$$(19) \quad I_3 = \int_0^\infty \int_0^\infty \int_0^\infty \frac{|f(x)|^{\frac{k}{2}} |h(z)|^{\frac{k}{2}}}{m(x) + n(y) + r(z)} \left(\frac{r(z) + m(x)}{n(y)} \right)^{\frac{1}{pq}} \left(\frac{m(x)}{r(z) + m(x)} \right)^{\frac{1}{pq}} \times \frac{dn(y)}{dy} \left(\frac{dm(x)}{dx} \right)^{\frac{-k}{q}} dx dy dz.$$

Consider the weight coefficient

$$(20) \quad w_1(x, y) = \int_0^\infty \frac{1}{m(x) + n(y) + r(z)} \left(\frac{m(x) + n(y)}{r(z)} \right)^{\frac{1}{qk}} \frac{dr(z)}{dz} dz.$$



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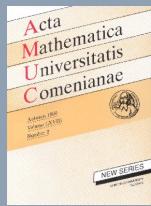
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Let $v = \frac{r(z)}{m(x) + n(y)}$ in (20) then we obtain

$$(21) \quad w_1(x, y) = \frac{\pi}{\sin \frac{\pi}{qk}}.$$

Similarly,

$$(22) \quad w_2(y, z) = \int_0^\infty \frac{1}{m(x) + n(y) + r(z)} \left(\frac{n(y) + r(z)}{m(x)} \right)^{\frac{1}{pk}} dx = \frac{\pi}{\sin \frac{\pi}{pk}}$$

and

$$(23) \quad w_3(z, x) = \int_0^\infty \frac{1}{m(x) + n(y) + r(z)} \left(\frac{r(z) + m(x)}{n(y)} \right)^{\frac{1}{pq}} dx = \frac{\pi}{\sin \frac{\pi}{pq}}.$$

Combining (21), (22), (23) and (16) we get

$$(24) \quad \begin{aligned} I &\leq \left(\frac{\pi}{\sin \frac{\pi}{qk}} \int_0^\infty \int_0^\infty \left(\frac{n(y)}{m(x) + n(y)} \right)^{\frac{1}{qk}} |f(x)|^{\frac{p}{2}} |g(y)|^{\frac{p}{2}} \left(\frac{dn(y)}{dy} \right)^{\frac{-p}{k}} dx dy \right)^{\frac{1}{p}} \\ &\quad \times \left(\frac{\pi}{\sin \frac{\pi}{pk}} \int_0^\infty \int_0^\infty \left(\frac{r(z)}{n(y) + r(z)} \right)^{\frac{1}{pk}} |g(y)|^{\frac{q}{2}} |h(z)|^{\frac{q}{2}} \left(\frac{dr(z)}{dz} \right)^{\frac{-q}{p}} dx dy \right)^{\frac{1}{q}} \\ &\quad \times \left(\frac{\pi}{\sin \frac{\pi}{pq}} \int_0^\infty \int_0^\infty \left(\frac{m(x)}{r(z) + m(x)} \right)^{\frac{1}{pq}} |f(x)|^{\frac{k}{2}} |h(z)|^{\frac{k}{2}} \left(\frac{dm(x)}{dx} \right)^{\frac{-k}{q}} dx dy \right)^{\frac{1}{k}}. \end{aligned}$$

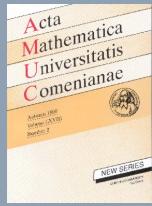


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Applying Hölder's inequality with $p_1 > 1$, $\frac{1}{p_1} + \frac{1}{q_1} = 1$ on the first integral on the right side in (24), we have

$$\begin{aligned}
& \int_0^\infty \int_0^\infty \left(\frac{n(y)}{m(x) + n(y)} \right)^{\frac{1}{qk}} |f(x)|^{\frac{p}{2}} |g(y)|^{\frac{p}{2}} \left(\frac{dn(y)}{dy} \right)^{-\frac{p}{k}} dx dy \\
&= \int_0^\infty \int_0^\infty \frac{|f(x)|^{\frac{p}{2}} \left(\frac{n(y)}{m(x)} \right)^{\frac{1}{p_1 q_1 qk} - \frac{1}{p_1}} m(x)^{\frac{1}{q_1} - \frac{1}{p_1}}}{(m(x) + n(y))^{\frac{1}{p_1 qk}}} \left(\frac{dn(y)}{dy} \right)^{\frac{1}{p_1}} \left(\frac{dm(x)}{dx} \right)^{\frac{-1}{q_1}} \\
&\quad \times \frac{|g(y)|^{\frac{p}{2}} (n(y))^{\frac{1}{qk} + \frac{1}{p_1} - \frac{1}{q_1}}}{(m(x) + n(y))^{\frac{1}{q_1 qk}}} \left(\frac{m(x)}{n(y)} \right)^{\frac{1}{p_1 q_1 qk} - \frac{1}{q_1}} \left(\frac{dn(y)}{dy} \right)^{-\frac{p}{k} - \frac{1}{p_1}} \left(\frac{dm(x)}{dx} \right)^{\frac{1}{q_1}} dy dx \\
(25) \quad &\leq \left(\int_0^\infty \int_0^\infty \frac{|f(x)|^{\frac{pq_1}{2}}}{(m(x) + n(y))^{\frac{1}{qk}}} \left(\frac{n(y)}{m(x)} \right)^{\frac{1}{q_1 qk} - 1} (m(x))^{\frac{p_1}{q_1} - 1} \left(\frac{dm(x)}{dx} \right)^{\frac{-p_1}{q_1}} \frac{dn(y)}{dy} dy dx \right)^{\frac{1}{p_1}} \\
&\quad \times \left(\int_0^\infty \int_0^\infty \frac{|g(y)|^{\frac{pq_1}{2}} (n(y))^{\frac{q_1}{qk} + \frac{q_1}{p_1} - 1}}{(m(x) + n(y))^{\frac{1}{qk}}} \left(\frac{m(x)}{n(y)} \right)^{\frac{1}{p_1 qk} - 1} \left(\frac{dn(y)}{dy} \right)^{-q_1(\frac{p}{k} + \frac{1}{p_1})} \frac{dm(x)}{dx} dy dx \right)^{\frac{1}{q_1}}.
\end{aligned}$$

Let

$$(26) \quad w_4(x) = \int_0^\infty \frac{1}{\left(1 + \frac{n(y)}{m(x)} \right)^{\frac{1}{qk}}} \left(\frac{n(y)}{m(x)} \right)^{\frac{1}{q_1 qk} - 1} \frac{dn(y)}{dy} dy$$



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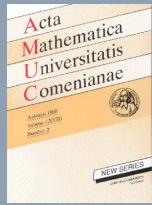
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Putting $v_1 = \frac{n(y)}{m(x)}$ in (26) we have

$$(27) \quad w_4(x) = m(x) \beta \left(\frac{1}{q_1 q k}, \frac{1}{q k} - \frac{1}{q_1 q k} \right) = m(x) \beta \left(\frac{1}{q_1 q k}, \frac{1}{p_1 q k} \right).$$

Similarly

$$(28) \quad \begin{aligned} w_5(y) &= \int_0^\infty \frac{1}{\left(1 + \frac{m(x)}{n(y)}\right)^{\frac{1}{qk}}} \left(\frac{m(x)}{n(y)}\right)^{\frac{1}{p_1 qk}-1} \frac{dm(x)}{dx} dx \\ &= n(y) \beta \left(\frac{1}{q_1 q k}, \frac{1}{p_1 q k} \right). \end{aligned}$$

From (27), (28) and (25) we get

$$(29) \quad \begin{aligned} &\int_0^\infty \int_0^\infty \left(\frac{n(y)}{m(x) + y} \right)^{\frac{1}{qk}} |f(x)|^{\frac{p}{2}} |g(y)|^{\frac{p}{2}} \left(\frac{dn(y)}{dy} \right)^{-\frac{p}{k}} dx dy \\ &\leq \beta \left(\frac{1}{q_1 q k}, \frac{1}{p_1 q k} \right) \left(\int_0^\infty (m(x))^{\frac{p_1}{q_1} - \frac{1}{qk}} \left(\frac{dm(x)}{dx} \right)^{\frac{-p_1}{q_1}} |f(x)|^{\frac{pp_1}{2}} dx \right)^{\frac{1}{p_1}} \\ &\times \left(\int_0^\infty (n(y))^{\frac{q_1}{p_1}(1 + \frac{1}{qk})} \left(\frac{dn(y)}{dy} \right)^{-q_1(\frac{p}{k} + \frac{1}{p_1})} |g(y)|^{\frac{pq_1}{2}} dy \right)^{\frac{1}{q_1}}. \end{aligned}$$

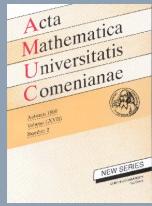


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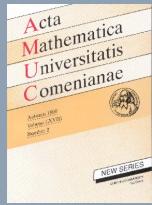


For the second and third integrals on the right side of (24), following the same steps used for obtaining (29), we obtain

$$\begin{aligned}
 & \int_0^\infty \int_0^\infty \left(\frac{r(z)}{n(y) + r(z)} \right)^{\frac{1}{pk}} |g(y)|^{\frac{q}{2}} |h(z)|^{\frac{q}{2}} \left(\frac{dr(z)}{dz} \right)^{-\frac{q}{p}} dy dz \\
 (30) \quad & \leq \beta \left(\frac{1}{q_1 q k}, \frac{1}{p_1 q k} \right) \left(\int_0^\infty (n(y))^{\frac{p_1}{q_1} - \frac{1}{pk}} \left(\frac{dn(y)}{dy} \right)^{\frac{-p_1}{q_1}} |g(y)|^{\frac{qp_1}{2}} dy \right)^{\frac{1}{p_1}} \\
 & \times \left(\int_0^\infty (r(z))^{\frac{q_1}{p_1}(1 + \frac{1}{pk})} \left(\frac{dr(z)}{dz} \right)^{-q_1(\frac{p}{k} + \frac{1}{p_1})} |h(z)|^{\frac{q q_1}{2}} dz \right)^{\frac{1}{q_1}},
 \end{aligned}$$

and

$$\begin{aligned}
 & \int_0^\infty \int_0^\infty \left(\frac{m(x)}{r(z) + m(x)} \right)^{\frac{1}{pq}} |h(z)|^{\frac{k}{2}} |f(x)|^{\frac{k}{2}} \left(\frac{dm(x)}{dx} \right)^{-\frac{k}{q}} dz dx \\
 (31) \quad & \leq \beta \left(\frac{1}{q_1 p q}, \frac{1}{p_1 p q} \right) \left(\int_0^\infty (r(z))^{\frac{p_1}{q_1} - \frac{1}{pk}} \left(\frac{dr(z)}{dz} \right)^{\frac{-p_1}{q_1}} |h(z)|^{\frac{k p_1}{2}} dz \right)^{\frac{1}{p_1}} \\
 & \times \left(\int_0^\infty (m(x))^{\frac{q_1}{p_1}(1 + \frac{1}{pq})} \left(\frac{dm(x)}{dx} \right)^{-q_1(\frac{p}{k} + \frac{1}{p_1})} |f(x)|^{\frac{k q_1}{2}} dx \right)^{\frac{1}{q_1}}.
 \end{aligned}$$



Let

$$\gamma_1 = \beta \left(\frac{1}{q_1 q k}, \frac{1}{p_1 q k} \right), \quad \gamma_2 = \beta \left(\frac{1}{q_1 q k}, \frac{1}{p_1 q k} \right), \quad \gamma_3 = \beta \left(\frac{1}{q_1 p q}, \frac{1}{p_1 p q} \right).$$

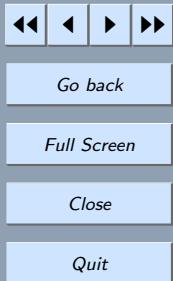
To prove the constant factors γ_1, γ_2 and γ_3 are best possible. Assume that the constant factor γ_1 is not the best possible, then there exists a positive constant λ_1 with $\lambda_1 < \gamma_1$, such that (29) is still valid if we replace γ_1 by λ_1 . Without loss of generality, we assume that $m(1) = n(1) = 1$. For $0 < \varepsilon < 1$, setting f_ε and g_ε as $f_\varepsilon(x) = g_\varepsilon(x) = 0$, for $x \in (0, 1)$, and for $x \in [1, \infty)$

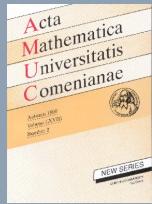
$$|f_\varepsilon(x)| = (m(x))^{\frac{2}{pp_1} \left(-\frac{p_1}{q_1} + \frac{1}{qk} - \varepsilon - 1 \right)} \left(\frac{dm(x)}{dx} \right)^{\frac{p_1}{pp_1} \left(\frac{p_1}{q_1} + 1 \right)}$$

$$|g_\varepsilon(x)| = (n(x))^{\frac{2}{pq_1} \left(-\frac{q_1}{p_1} \left(1 + \frac{1}{qk} \right) - \varepsilon - 1 \right)} \left(\frac{dn(x)}{dx} \right)^{\frac{2}{pq_1} \left(q_1 \left(\frac{p}{k} + \frac{1}{p_1} \right) + 1 \right)},$$

then we obtain

$$\begin{aligned} \lambda_1 & \left(\int_0^\infty (m(x))^{\frac{p_1}{q_1} - \frac{1}{qk}} \left(\frac{dm(x)}{dx} \right)^{\frac{-p_1}{q_1}} |f(x)|^{\frac{pp_1}{2}} dx \right)^{\frac{1}{p_1}} \\ & \times \left(\int_0^\infty (n(y))^{\frac{q_1}{p_1} \left(1 + \frac{1}{qk} \right)} \left(\frac{dn(y)}{dy} \right)^{-q_1 \left(\frac{p}{k} + \frac{1}{p_1} \right)} |g(y)|^{\frac{pq_1}{2}} dy \right)^{\frac{1}{q_1}} \\ & = \lambda_1 \left(\int_1^\infty (m(x))^{-\varepsilon - 1} \frac{dm(x)}{dx} dx \right)^{\frac{1}{p_1}} \left(\int_1^\infty (n(y))^{-\varepsilon - 1} \frac{dn(y)}{dy} dy \right)^{\frac{1}{q_1}} = \frac{\lambda_1}{\varepsilon}. \end{aligned}$$





But we have

$$\begin{aligned}
 & \int_0^\infty \int_0^\infty \left(\frac{n(y)}{m(x) + y} \right)^{\frac{1}{qk}} |f(x)|^{\frac{p}{2}} |g(y)|^{\frac{p}{2}} \left(\frac{dn(y)}{dy} \right)^{-\frac{p}{k}} dx dy \\
 &= \int_1^\infty \int_1^\infty \left(\frac{n(y)}{m(x) + y} \right)^{\frac{1}{qk}} (m(x))^{\frac{1}{p_1 qk} - \frac{\varepsilon}{p_1} - 1} (n(y))^{-\frac{1}{p_1 qk} - \frac{\varepsilon}{q_1} - 1} \\
 &\quad \left(\frac{dm(x)}{dx} \right) \left(\frac{dn(y)}{dy} \right) dx dy = J_1 \\
 &\geq \frac{1}{\varepsilon} (\gamma_1 + o(1)) - O(1).
 \end{aligned}$$

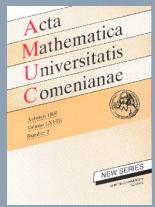
Hence we find

$$(32) \quad \frac{1}{\varepsilon} (\gamma_1 + o(1)) - O(1) < \frac{\lambda_1}{\varepsilon}$$

or

$$(33) \quad \gamma_1 + o(1) - \varepsilon O(1) < \lambda_1.$$

For $\varepsilon \rightarrow 0^+$, it follows that $\gamma_1 \leq \lambda_1$. This contradicts the fact that $\lambda_1 < \gamma_1$. Hence the constant factor γ_1 in (29) is the best possible. Similarly γ_2 and γ_3 are the best possible. Substituting from (29), (30), (31) in (24), the result of the theorem follows. \square



Remark 1. Putting $p = q = k = \frac{1}{3}$ in (14), we get a new inequality in the form

$$\begin{aligned} & \int_0^\infty \int_0^\infty \int_0^\infty \frac{|f(x)g(y)h(z)|}{m(x) + n(y) + r(z)} dx dy dz \\ & \leq \left(\frac{\pi}{\sin \frac{\pi}{9}} \beta \left(\frac{1}{9q_1}, \frac{1}{9p_1} \right) \right) \left(\int_0^\infty (m(x))^{\frac{p_1}{q_1} - \frac{1}{9}} \left(\frac{dm(x)}{dx} \right)^{\frac{-p_1}{q_1}} |f(x)|^{\frac{3p_1}{2}} dx \right)^{\frac{1}{3p_1}} \\ & \quad \times \left(\int_0^\infty (n(y))^{\frac{10q_1}{9p_1}} \left(\frac{dn(y)}{dy} \right)^{-q_1(1+\frac{1}{p_1})} |g(y)|^{\frac{3q_1}{2}} dy \right)^{\frac{1}{3q_1}} \\ & \quad \times \left(\int_0^\infty (r(z))^{\frac{p_1}{q_1} - \frac{1}{9}} \left(\frac{dr(z)}{dz} \right)^{\frac{-p_1}{q_1}} |h(z)|^{\frac{3p_1}{2}} dz \right)^{\frac{1}{3p_1}} \\ (34) \quad & \quad \times \left(\int_0^\infty (r(z))^{\frac{10q_1}{9p_1}} \left(\frac{dr(z)}{dz} \right)^{-q_1(1+\frac{1}{p_1})} |h(z)|^{\frac{3q_1}{2}} dz \right)^{\frac{1}{3q_1}} \\ & \quad \times \left(\int_0^\infty (r(z))^{\frac{p_1}{q_1} - \frac{1}{9}} \left(\frac{dr(z)}{dz} \right)^{\frac{-p_1}{q_1}} |h(z)|^{\frac{k p_1}{2}} dz \right)^{\frac{1}{3p_1}} \\ & \quad \times \left(\int_0^\infty (m(x))^{\frac{10q_1}{9p_1}} \left(\frac{dm(x)}{dx} \right)^{-q_1(1+\frac{1}{p_1})} |f(x)|^{\frac{3q_1}{2}} dx \right)^{\frac{1}{3q_1}}. \end{aligned}$$

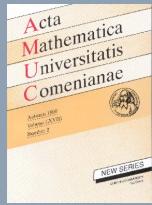


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Remark 2. Putting $p_1 = q_1 = 2$ in (14) we obtain

$$\begin{aligned} & \int_0^\infty \int_0^\infty \int_0^\infty \frac{|f(x)g(y)h(z)|}{m(x) + n(y) + r(z)} dx dy dz \\ (35) \quad & \leq \left(\frac{\pi}{\sin \frac{\pi}{qk}} \beta \left(\frac{1}{2qk}, \frac{1}{2qk} \right) \right)^{\frac{1}{p}} \left(\int_0^\infty (m(x))^{1-\frac{1}{qk}} \left(\frac{dm(x)}{dx} \right)^{-1} |f(x)|^q dx \right)^{\frac{1}{2p}} \\ & \quad \times \left(\int_0^\infty (n(y))^{(1+\frac{1}{qk})} \left(\frac{dn(y)}{dy} \right)^{-2(\frac{p}{k}+\frac{1}{2})} |g(y)|^p dy \right)^{\frac{1}{2p}} \\ & \quad \times \left(\frac{\pi}{\sin \frac{\pi}{pk}} \beta \left(\frac{1}{2pk}, \frac{1}{2pk} \right) \right)^{\frac{1}{q}} \left(\int_0^\infty (n(y))^{1-\frac{1}{pk}} \left(\frac{dn(y)}{dy} \right)^{\frac{-p_1}{q_1}} |g(y)|^p dy \right)^{\frac{1}{2q}} \\ & \quad \times \left(\int_0^\infty (r(z))^{(1+\frac{1}{pk})} \left(\frac{dr(z)}{dz} \right)^{-2(\frac{p}{k}+\frac{1}{2})} |h(z)|^q dz \right)^{\frac{1}{2q}} \\ & \quad \times \left(\frac{\pi}{\sin \frac{\pi}{pq}} \beta \left(\frac{1}{2pq}, \frac{1}{2pq} \right) \right)^{\frac{1}{k}} \left(\int_0^\infty (r(z))^{1-\frac{1}{pk}} \left(\frac{dr(z)}{dz} \right)^{-1} |h(z)|^k dz \right)^{\frac{1}{2k}} \\ & \quad \times \left(\int_0^\infty (m(x))^{(1+\frac{1}{pq})} \left(\frac{dm(x)}{dx} \right)^{-2(\frac{p}{k}+\frac{1}{2})} |f(x)|^k dx \right)^{\frac{1}{2k}}, \end{aligned}$$

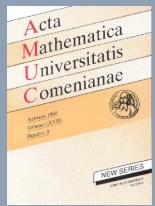


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which is a new inequality.

Remark 3. Let $m(x) = x$, $n(y) = y$ and $r(z) = z$ in (34) and (35) we get respectively

$$\begin{aligned} & \int_0^\infty \int_0^\infty \int_0^\infty \frac{|f(x)g(y)h(z)|}{x+y+z} dx dy dz \\ & \leq \frac{\pi}{\sin \frac{\pi}{9}} \beta \left(\frac{1}{9q_1}, \frac{1}{9p_1} \right) \left(\left(\int_0^\infty x^{\frac{p_1}{q_1} - \frac{1}{9}} |f(x)|^{\frac{3p_1}{2}} dx \right) \left(\int_0^\infty y^{\frac{p_1}{q_1} - \frac{1}{9}} |g(y)|^{\frac{3p_1}{2}} dy \right) \right. \\ & \quad \times \left. \left(\int_0^\infty z^{\frac{p_1}{q_1} - \frac{1}{9}} |h(z)|^{\frac{3p_1}{2}} dz \right) \right)^{\frac{1}{3p_1}} \\ & \quad \times \left(\left(\int_0^\infty x^{\frac{10q_1}{9p_1}} |f(x)|^{\frac{3q_1}{2}} dx \right) \left(\int_0^\infty y^{\frac{10q_1}{9p_1}} |g(y)|^{\frac{3q_1}{2}} dy \right) \right. \\ & \quad \times \left. \left(\int_0^\infty z^{\frac{10q_1}{9p_1}} |h(z)|^{\frac{3q_1}{2}} dz \right) \right)^{\frac{1}{3q_1}}. \end{aligned}$$

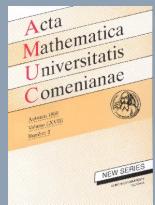


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and

$$\begin{aligned} & \int_0^\infty \int_0^\infty \int_0^\infty \frac{|f(x)g(y)h(z)|}{x+y+z} dx dy dz \\ & \leq \left(\frac{\pi}{\sin \frac{\pi}{qk}} \beta \left(\frac{1}{2qk}, \frac{1}{2qk} \right) \right)^{\frac{1}{p}} \left(\left(\int_0^\infty x^{1-\frac{1}{qk}} |f(x)|^p dx \right) \left(\int_0^\infty y^{(1+\frac{1}{qk})} |g(y)|^p dy \right) \right)^{\frac{1}{2p}} \\ & \quad \times \left(\frac{\pi}{\sin \frac{\pi}{pk}} \beta \left(\frac{1}{2pk}, \frac{1}{2pk} \right) \right)^{\frac{1}{q}} \left(\left(\int_0^\infty y^{1-\frac{1}{pk}} |g(y)|^q dy \right) \left(\int_0^\infty z^{1+\frac{1}{pk}} |h(z)|^q dz \right) \right)^{\frac{1}{2q}} \\ & \quad \times \left(\frac{\pi}{\sin \frac{\pi}{pq}} \beta \left(\frac{1}{2pq}, \frac{1}{2pq} \right) \right)^{\frac{1}{k}} \left(\left(\int_0^\infty z^{1-\frac{1}{pk}} |h(z)|^k dz \right) \left(\int_0^\infty x^{1+\frac{1}{pq}} |f(x)|^k dx \right) \right)^{\frac{1}{2k}}. \end{aligned}$$



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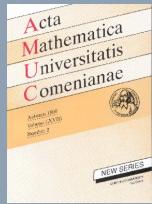


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H. A. Agwo, Department of Mathematics, Faculty of Education, Ain Shams University, Roxy, Cairo, Egypt, *e-mail:* Hassanagwa@yahoo.com



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