

Research Article
On Further Analogs of Hilbert's Inequality

Yongjin Li, You Qian, and Bing He

Received 8 May 2007; Accepted 23 August 2007

Recommended by Laszlo Toth

By introducing the function $|\ln x - \ln y|/(x + y + |x - y|)$, we establish new inequalities similar to Hilbert's type inequality for integrals. As applications, we give its equivalent form as well.

Copyright © 2007 Yongjin Li et al. This is an open access article distributed under the Creative Commons Attribution License, which permits unrestricted use, distribution, and reproduction in any medium, provided the original work is properly cited.

1. Introduction

If f, g are real functions such that $0 < \int_0^\infty f^2(x)dx < \infty$ and $0 < \int_0^\infty g^2(x)dx < \infty$, then we have (see [1])

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{x+y} dx dy < \pi \left\{ \int_0^\infty f^2(x)dx \int_0^\infty g^2(x)dx \right\}^{1/2}, \quad (1.1)$$

where the constant factor π is the best possible. Inequality (1.1) is the well-known Hilbert's inequality. Inequality (1.1) had been generalized by Hardy-Riesz (see [2]) in 1925 as the following result.

If f, g are real functions such that $0 < \int_0^\infty f^p(x)dx < \infty$ and $0 < \int_0^\infty g^q(x)dx < \infty$, then

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{x+y} dx dy < \frac{\pi}{\sin(\pi/p)} \left\{ \int_0^\infty f^p(x)dx \right\}^{1/p} \left\{ \int_0^\infty g^q(x)dx \right\}^{1/q}, \quad (1.2)$$

where the constant factor $c = \pi/\sin(\pi/p)$ is the best possible. When $p = q = 2$, (1.2) reduces to (1.1). Inequality (1.2) is named Hardy-Hilbert's integral inequality, which is important in analysis and its applications (see [3]), it has been studied and generalized in many directions by a number of mathematicians (see [4–8]).

Under the same condition of (1.2), we have Hardy-Hilbert's type inequality (see [1, Theorems 341 and 342]):

$$\begin{aligned} \int_0^\infty \int_0^\infty \frac{f(x)g(y)}{\max\{x,y\}} dx dy &< 4 \left\{ \int_0^\infty f^2(x) dx \int_0^\infty g^2(x) dx \right\}^{1/2}, \\ \int_0^\infty \int_0^\infty \frac{\ln x - \ln y}{x - y} f(x)g(y) dx dy &< \pi^2 \left\{ \int_0^\infty f^2(x) dx \int_0^\infty g^2(x) dx \right\}^{1/2}, \end{aligned} \quad (1.3)$$

where the constant factors 4 and π^2 are both the best possible.

Recently, Li et al. [9] obtained the following result.

THEOREM 1.1. *If f, g are real functions such that $0 < \int_0^\infty f^2(x) dx < \infty$ and $0 < \int_0^\infty g^2(x) dx < \infty$, then one has*

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{x + y + \max\{x,y\}} dx dy < c \left(\int_0^\infty f^2(x) dx \right)^{1/2} \left(\int_0^\infty g^2(x) dx \right)^{1/2}, \quad (1.4)$$

where the constant factor $c = \sqrt{2}(\pi - 2 - \arctan \sqrt{2}) = 1.7408\dots$

In this paper, we give a further analogs of Hilbert's type inequality and its applications.

2. Main results and applications

THEOREM 2.1. *If $f(x), g(x) \geq 0$, $0 < \int_0^\infty f^2(x) dx < \infty$, $0 < \int_0^\infty g^2(x) dx < \infty$, then one has*

$$\int_0^\infty \int_0^\infty \frac{|\ln x - \ln y|}{x + y + |x - y|} f(x)g(y) dx dy < 4 \left(\int_0^\infty f^2(x) dx \right)^{1/2} \left(\int_0^\infty g^2(x) dx \right)^{1/2}, \quad (2.1)$$

where the constant factor 4 is the best possible.

Proof. Applying Hölder's inequality, we obtain

$$\begin{aligned} & \int_0^\infty \int_0^\infty \frac{|\ln x - \ln y|}{x + y + |x - y|} f(x)g(y) dx dy \\ &= \int_0^\infty \int_0^\infty \left[\left(\frac{|\ln x - \ln y|}{x + y + |x - y|} \right)^{1/2} f(x) \left(\frac{x}{y} \right)^{1/4} \right] \\ & \quad \times \left[\left(\frac{|\ln x - \ln y|}{x + y + |x - y|} \right)^{1/2} g(y) \left(\frac{y}{x} \right)^{1/4} \right] dx dy \\ &\leq \left\{ \int_0^\infty \left(\int_0^\infty \frac{|\ln x - \ln y|}{x + y + |x - y|} \left(\frac{x}{y} \right)^{1/2} dy \right) f^2(x) dx \right\} \\ & \quad \times \left\{ \int_0^\infty \left(\int_0^\infty \frac{|\ln x - \ln y|}{x + y + |x - y|} \left(\frac{y}{x} \right)^{1/2} dx \right) g^2(y) dy \right\}. \end{aligned} \quad (2.2)$$

Define the weight function $\bar{\omega}(u)$ as

$$\omega(u) := \int_0^\infty \frac{|\ln u - \ln v|}{u + v + |u - v|} \left(\frac{u}{v} \right)^{1/2} dv. \quad (2.3)$$

For fixed u , letting $v = ut$, we have

$$\begin{aligned}\omega(u) &= \int_0^\infty \frac{|\ln u - \ln tu|}{u + tu + |u - tu|} \left(\frac{1}{t}\right)^{1/2} u dt = \int_0^\infty \frac{|\ln t|}{1 + t + |1 - t|} \left(\frac{1}{t}\right)^{1/2} dt \\ &= -\int_0^1 \frac{\ln t}{2} \left(\frac{1}{t}\right)^{1/2} dt + \int_1^\infty \frac{\ln t}{2t} \left(\frac{1}{t}\right)^{1/2} dt \\ &= -\int_0^1 (\ln t) \left(\frac{1}{t}\right)^{1/2} dt = -4 \int_0^1 \ln s ds (t^{1/2} = s) = 4.\end{aligned}\quad (2.4)$$

Thus

$$\int_0^\infty \int_0^\infty \frac{|\ln x - \ln y|}{x + y + |x - y|} f(x)g(y) dx dy \leq 4 \left(\int_0^\infty f^2(x) dx \right)^{1/2} \left(\int_0^\infty g^2(x) dx \right)^{1/2}. \quad (2.5)$$

If (2.5) takes the form of the equality, then there exist constants c and d , such that they are not all zero and

$$c \frac{|\ln x - \ln y|}{x + y + |x - y|} f^2(x) \left(\frac{x}{y}\right)^{1/2} = d \frac{|\ln x - \ln y|}{x + y + |x - y|} g^2(y) \left(\frac{y}{x}\right)^{1/2}, \quad \text{a.e. on } (0, \infty) \times (0, \infty). \quad (2.6)$$

Then we have

$$cx f^2(x) = dy g^2(y), \quad \text{a.e. on } (0, \infty) \times (0, \infty). \quad (2.7)$$

Hence we have

$$cx f^2(x) = dy g^2(y) = \text{constant}, \quad \text{a.e. on } (0, \infty) \times (0, \infty). \quad (2.8)$$

Without losing the generality, suppose $c \neq 0$, then

$$\int_0^\infty f^2(x) dx = \int_0^\infty \frac{1}{x} \frac{\text{const}}{c} dx = \frac{\text{const}}{c} \int_0^\infty \frac{1}{x} dx, \quad (2.9)$$

which contradicts the facts that $0 < \int_0^\infty f^2(x) dx < \infty$. Hence (2.5) takes the form of strict inequality. So we have (2.1).

Assume that the constant factor 4 in (2.1) is not the best possible, then there exists a positive number K with $K < 4$ and $a > 0$; we have

$$\int_a^\infty \int_0^\infty \frac{|\ln x - \ln y|}{x + y + |x - y|} f(x)g(y) dx dy < K \left(\int_a^\infty f^2(x) dx \right)^{1/2} \left(\int_a^\infty g^2(x) dx \right)^{1/2}. \quad (2.10)$$

For $0 < \varepsilon < 1$, setting $f_\varepsilon(x) = x^{(-\varepsilon-1)/2}$, for $x \in [1, \infty)$; $f_\varepsilon(x) = 0$, for $x \in (0, 1)$, $g_\varepsilon(y) = y^{(-\varepsilon-1)/2}$, for $y \in [1, \infty)$; $g_\varepsilon(y) = 0$, for $y \in (0, 1)$.

Since

$$K \left(\int_a^\infty f^2(x) dx \right)^{1/2} \left(\int_a^\infty g^2(x) dx \right)^{1/2} = K \int_a^\infty x^{-1-\varepsilon} dx = K \cdot \frac{1}{\varepsilon a^\varepsilon}, \quad (2.11)$$

setting $y = ux$, we find

$$\begin{aligned}
 & \int_a^\infty \int_0^\infty \frac{|\ln x - \ln y|}{x + y + |x - y|} f_\varepsilon(x) g_\varepsilon(y) dx dy \\
 &= \int_a^\infty \int_b^\infty \frac{|\ln x - \ln y|}{x + y + |x - y|} x^{-(1+\varepsilon)/2} y^{-(1+\varepsilon)/2} dx dy \\
 &= \int_a^\infty \int_{b/x}^\infty \frac{|\ln x - \ln ux|}{x + ux + |1 - ux|} x \cdot x^{-(1+\varepsilon)} u^{-(1+\varepsilon)/2} dx du \\
 &= \int_a^\infty \int_{b/x}^\infty \frac{x^{-(1+\varepsilon)} u^{-(1+\varepsilon)/2} |\ln u|}{1 + u + |1 - u|} dx du.
 \end{aligned} \tag{2.12}$$

By (2.10) and for $b \rightarrow 0^+$, we have

$$\int_a^\infty \int_0^\infty \frac{x^{-(1+\varepsilon)} u^{-(1+\varepsilon)/2} |\ln u|}{1 + u + |1 - u|} dx dy \leq K \cdot \frac{1}{\varepsilon a^\varepsilon}, \tag{2.13}$$

or

$$\frac{1}{\varepsilon a^\varepsilon} \int_0^\infty \frac{u^{-(1+\varepsilon)/2} |\ln u|}{1 + u + |1 - u|} du \leq K \cdot \frac{1}{\varepsilon a^\varepsilon}, \tag{2.14}$$

that is

$$\int_0^\infty \frac{u^{-(1+\varepsilon)/2} |\ln u|}{1 + u + |1 - u|} du \leq K. \tag{2.15}$$

When $\varepsilon \rightarrow 0^+$, we have

$$\int_0^\infty \frac{u^{-(1+\varepsilon)/2} |\ln u|}{1 + u + |1 - u|} du = \int_0^\infty \frac{u^{-1/2} |\ln u|}{1 + u + |1 - u|} du + o(1) = 4 + o(1). \tag{2.16}$$

This contradicts the hypothesis. Hence the constant factor 4 in (2.1) is the best possible. \square

THEOREM 2.2. Suppose $f \geq 0$ and $0 < \int_0^\infty f^2(x) dx < \infty$. Then

$$\int_0^\infty \left[\int_0^\infty \frac{|\ln x - \ln y|}{x + y + |x - y|} f(x) dy \right]^2 dx < 16 \int_0^\infty f^2(x) dx, \tag{2.17}$$

where the constant factor 16 is the best possible. Inequality (2.17) is equivalent to (2.1).

Proof. Letting $g(y) = \int_0^\infty (|\ln x - \ln y|/(x + y + |x - y|))f(x)dx$, then by (2.5) we get

$$\begin{aligned}
0 &< \int_0^\infty g^2(y)dy \\
&= \int_0^\infty \left[\int_0^\infty \frac{|\ln x - \ln y|}{x + y + |x - y|} f(x)dx \right]^2 dy \\
&= \int_0^\infty \int_0^\infty \frac{|\ln x - \ln y|}{x + y + |x - y|} f(x)g(y)dx dy \\
&\leq 4 \left\{ \int_0^\infty f^2(x)dx \right\}^{1/2} \left\{ \int_0^\infty g^2(y)dy \right\}^{1/2}.
\end{aligned} \tag{2.18}$$

Hence we obtain

$$0 < \int_0^\infty g^2(y)dy = 16 \int_0^\infty f^2(x)dx < \infty. \tag{2.19}$$

By (2.1), both (2.18) and (2.19) take the form of strict inequality, so we have (2.17). On the other hand, suppose that (2.17) is valid. By Hölder's inequality, we find

$$\begin{aligned}
&\int_0^\infty \int_0^\infty \frac{|\ln x - \ln y|}{x + y + |x - y|} f(x)g(y)dx dy \\
&= \int_0^\infty \left[\int_0^\infty \frac{|\ln x - \ln y|}{x + y + |x - y|} f(x)dx \right] g(y)dy \\
&\leq \left\{ \int_0^\infty \left[\int_0^\infty \frac{|\ln x - \ln y|}{x + y + |x - y|} f(x)dx \right]^2 dy \right\}^{1/2} \left\{ \int_0^\infty g^2(y)dy \right\}^{1/2}.
\end{aligned} \tag{2.20}$$

By (2.17) we have (2.1). Thus (2.1) and (2.17) are equivalent.

If the constant 16 in (2.17) is not the best possible, by (2.20), we may get a contradiction that the constant factor in (2.1) is not the best possible. This completes the proof. \square

Acknowledgments

This work was partially supported by the Emphases Natural Science Foundation of Guangdong Institution of Higher Learning, College and University (no. 05Z026). The authors would like to thank the anonymous referee for their suggestions and corrections.

References

- [1] G. H. Hardy, J. E. Littlewood, and G. Pólya, *Inequalities*, Cambridge University Press, Cambridge, UK, 1934.
- [2] G. H. Hardy, "Note on a theorem of Hilbert," *Mathematische Zeitschrift*, vol. 6, no. 3-4, pp. 314–317, 1920.
- [3] D. S. Mitrinović, J. E. Pečarić, and A. M. Fink, *Inequalities Involving Functions and Their Integrals and Derivatives*, vol. 53 of *Mathematics and Its Applications (East European Series)*, Kluwer Academic Publishers, Dordrecht, The Netherlands, 1991.

6 International Journal of Mathematics and Mathematical Sciences

- [4] Y. C. Chow, "On inequalities of Hilbert and Widder," *Journal of the London Mathematical Society*, vol. 14, no. 2, pp. 151–154, 1939.
- [5] M. Gao, "On Hilbert's inequality and its applications," *Journal of Mathematical Analysis and Applications*, vol. 212, no. 1, pp. 316–323, 1997.
- [6] K. Jichang, "On new extensions of Hilbert's integral inequality," *Journal of Mathematical Analysis and Applications*, vol. 235, no. 2, pp. 608–614, 1999.
- [7] B. G. Pachpatte, "Inequalities similar to the integral analogue of Hilbert's inequality," *Tamkang Journal of Mathematics*, vol. 30, no. 2, pp. 139–146, 1999.
- [8] B. Yang, "An extension of Hardy-Hilbert's inequality," *Chinese Annals of Mathematics, Series A*, vol. 23, no. 2, pp. 247–254, 2002 (Chinese).
- [9] Y. Li, J. Wu, and B. He, "A new Hilbert-type integral inequality and the equivalent form," *International Journal of Mathematics and Mathematical Sciences*, vol. 2006, Article ID 45378, 6 pages, 2006.

Yongjin Li: Institute of Logic and Cognition, Department of Mathematics, Sun Yat-Sen University, Guangzhou 510275, China

Email address: stsljy@mail.sysu.edu.cn

You Qian: Department of Mathematics, Sun Yat-Sen University, Guangzhou 510275, China

Email address: vincin@126.com

Bing He: Department of Mathematics, Guangdong Education College, Guangzhou 510303, China

Email address: hzs314@163.com