

Research Article

New Strengthened Carleman's Inequality and Hardy's Inequality

Haiping Liu and Ling Zhu

Received 26 July 2007; Accepted 9 November 2007

Recommended by Ram N. Mohapatra

In this note, new upper bounds for Carleman's inequality and Hardy's inequality are established.

Copyright © 2007 H. Liu and L. Zhu. 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

The following Carleman's inequality and Hardy's inequality are well known.

THEOREM 1.1 (see [1, Theorem 334]). *Let $a_n \geq 0 (n \in \mathbb{N})$ and $0 < \sum_{n=1}^{\infty} a_n < +\infty$, then*

$$\sum_{n=1}^{\infty} (a_1 a_2 \cdots a_n)^{1/n} < e \sum_{n=1}^{\infty} a_n. \quad (1.1)$$

THEOREM 1.2 (see [1, Theorem 349]). *Let $0 < \lambda_{n+1} \leq \lambda_n$, $\Lambda_n = \sum_{m=1}^n \lambda_m$, $a_n \geq 0 (n \in \mathbb{N})$ and $0 < \sum_{n=1}^{\infty} \lambda_n a_n < +\infty$, then*

$$\sum_{n=1}^{\infty} \lambda_{n+1} (a_1^{\lambda_1} a_2^{\lambda_2} \cdots a_n^{\lambda_n})^{1/\Lambda_n} < e \sum_{n=1}^{\infty} \lambda_n a_n. \quad (1.2)$$

In [2–16], some refined work on Carleman's inequality and Hardy's inequality had been gained. It is observing that in [3] the authors obtained the following inequalities

$$\left(1 + \frac{1}{n}\right)^n \left(1 + \frac{1}{n+1/5}\right)^{1/2} < e < \left(1 + \frac{1}{n}\right)^n \left(1 + \frac{1}{n+1/6}\right)^{1/2}. \quad (1.3)$$

From the inequality above, [3, 4] extended Theorems A and B to the following new results.

THEOREM 1.3 (see [3, Theorem 1]). *Let $a_n \geq 0 (n \in N)$ and $0 < \sum_{n=1}^{\infty} a_n < +\infty$, then*

$$\sum_{n=1}^{\infty} (a_1 a_2 \cdots a_n)^{1/n} < e \sum_{n=1}^{\infty} \left(1 + \frac{1}{n+1/5}\right)^{-1/2} a_n. \tag{1.4}$$

THEOREM 1.4 (see [4, Theorem]). *Let $0 < \lambda_{n+1} \leq \lambda_n$, $\Lambda_n = \sum_{m=1}^n \lambda_m$, $a_n \geq 0 (n \in N)$ and $0 < \sum_{n=1}^{\infty} \lambda_n a_n < +\infty$, then*

$$\sum_{n=1}^{\infty} \lambda_{n+1} (a_1^{\lambda_1} a_2^{\lambda_2} \cdots a_n^{\lambda_n})^{1/\Lambda_n} < e \sum_{n=1}^{\infty} \lambda_n \left(1 + \frac{1}{\Lambda_n/\lambda_n + 1/5}\right)^{-1/2} a_n. \tag{1.5}$$

In this note, Carleman’s inequality and Hardy’s inequality are strengthened as follows.

THEOREM 1.5. *Let $a_n \geq 0 (n \in N)$, $0 < \sum_{n=1}^{\infty} a_n < +\infty$, and $c \geq \sqrt{6}/4$. Then*

$$\sum_{n=1}^{\infty} (a_1 a_2 \cdots a_n)^{1/n} < e \sum_{n=1}^{\infty} \left(1 - \frac{\lambda_n}{2cn + 4c/3 + 1/2}\right)^c a_n. \tag{1.6}$$

THEOREM 1.6. *Let $c \geq \sqrt{6}/4$, $0 < \lambda_{n+1} \leq \lambda_n$, $\Lambda_n = \sum_{m=1}^n \lambda_m$, $a_n \geq 0 (n \in N)$, and $0 < \sum_{n=1}^{\infty} \lambda_n a_n < +\infty$. Then*

$$\sum_{n=1}^{\infty} \lambda_{n+1} (a_1^{\lambda_1} a_2^{\lambda_2} \cdots a_n^{\lambda_n})^{1/\Lambda_n} < e \sum_{n=1}^{\infty} \left(1 - \frac{\lambda_n}{2c\Lambda_n + (4c/3 + 1/2)\lambda_n}\right)^c \lambda_n a_n. \tag{1.7}$$

In order to prove two theorems mentioned above, we need introduce several lemmas first.

2. Lemmas

LEMMA 2.1. *Let $x > 0$ and $c \geq \sqrt{6}/4$. Then inequality*

$$\left(1 + \frac{1}{x}\right)^x \left(1 + \frac{1}{2cx + 4c/3 - 1/2}\right)^c < e \tag{2.1}$$

or

$$\left(1 + \frac{1}{x}\right)^x < e \left(1 - \frac{1}{2cx + 4c/3 + 1/2}\right)^c \tag{2.2}$$

holds. Furthermore, $4c/3 - 1/2$ is the best constant in inequality (2.1) or $4c/3 + 1/2$ is the best constant in inequality (2.2).

Proof. (i) We construct a function as

$$f(x) = x \ln\left(1 + \frac{1}{x}\right) + c \ln\left(1 + \frac{1}{2cx + b}\right) - 1, \tag{2.3}$$

where $x \in (0, +\infty)$ and $b = 4c/3 - 1/2$. It is obvious that the existence of Lemma 2.1 can be ensured when proving $f(x) < 0$. We simply compute

$$\begin{aligned}
 f'(x) &= \ln\left(1 + \frac{1}{x}\right) - \frac{1}{x+1} + 2c^2\left(\frac{1}{2cx+b+1} - \frac{1}{2cx+b}\right), \\
 f''(x) &= -\frac{1}{x(x+1)} + \frac{1}{(x+1)^2} + 4c^3\left(\frac{1}{(2cx+b)^2} - \frac{1}{(2cx+b+1)^2}\right) \\
 &= -\frac{1}{x(x+1)^2} + \frac{4c^3(4cx+2b+1)}{(2cx+b)^2(2cx+b+1)^2} \\
 &= -\frac{p(x)}{x(x+1)^2(2cx+b)^2(2cx+b+1)^2},
 \end{aligned} \tag{2.4}$$

where $p(x) = (24b^2c^2 + 24bc^2 + 4c^2 - 16c^4 - 16bc^3 - 8c^3)x^2 + (8b^3c + 4b^2c + 4bc - 8bc^3 - 4c^3)x + b^2(b+1)^2$. Since $x \in (0, +\infty)$, $b = 4c/3 - 1/2$, and $c \geq \sqrt{6}/4$, we have

$$\begin{aligned}
 24b^2c^2 + 24bc^2 + 4c^2 - 16c^4 - 16bc^3 - 8c^3 &\geq 0, \\
 8b^3c + 4b^2c + 4bc - 8bc^3 - 4c^3 &> 0, \\
 b^2(b+1)^2 &> 0.
 \end{aligned} \tag{2.5}$$

From the above analysis, we easily get that $f''(x) < 0$ and $f'(x)$ is decreasing on $(0, +\infty)$. Meanwhile $f'(x) > \lim_{x \rightarrow +\infty} f'(x) = 0$ for $x \in (0, +\infty)$. Thus, $f(x)$ is increasing on $(0, +\infty)$, and $f(x) < \lim_{x \rightarrow +\infty} f(x) = 0$ for $x \in (0, +\infty)$.

(ii) The inequality (2.2) is equivalent to

$$\frac{e^{1/c}}{e^{1/c} - (1+1/x)^{x/c}} - 2cx < \frac{4}{3}c + \frac{1}{2}, \quad x > 0. \tag{2.6}$$

Let $g(t) = (1+t)^{1/(ct)}$ and $t > 0$. Then

$$\begin{aligned}
 g'(0^+) &= \lim_{t \rightarrow 0^+} \frac{(1+t)^{1/(ct)}}{c} \left[\frac{1}{t(1+t)} - \frac{\log(1+t)}{t^2} \right] = -\frac{e^{1/c}}{2c}, \\
 g''(0^+) &= \lim_{t \rightarrow 0^+} \frac{(1+t)^{1/(ct)}}{c^2} \left[\frac{1}{t(1+t)} - \frac{\log(1+t)}{t^2} \right]^2 \\
 &\quad + \lim_{t \rightarrow 0^+} \frac{(1+t)^{1/(ct)} [-3t^2 - 2t + 2(1+t^2)\log(1+t)]}{ct^3(1+t)^2} \\
 &= \left(\frac{1}{4c^2} + \frac{2}{3c} \right) e^{1/c}.
 \end{aligned} \tag{2.7}$$

Using Taylor's formula, we have

$$g(t) = e^{1/c} - \frac{e^{1/c}}{2c}t + \frac{1}{2} \left(\frac{1}{4c^2} + \frac{2}{3c} \right) e^{1/c}t^2 + o(t^2). \tag{2.8}$$

When letting $x = 1/t$ and using (2.8) we find that

$$\begin{aligned} \lim_{x \rightarrow +\infty} \left[\frac{e^{1/c}}{e^{1/c} - (1 + 1/x)^{x/c}} - 2cx \right] &= \lim_{t \rightarrow 0^+} \frac{te^{1/c} - 2c[e^{1/c} - (1+t)^{1/(ct)}]}{t[e^{1/c} - (1+t)^{1/(ct)}]} \\ &= \lim_{t \rightarrow 0^+} \frac{(1/(4c) + 2/3)e^{1/c}t^2 + o(t^2)}{e^{1/c}t^2/(2c) + o(t^2)} \\ &= \frac{4}{3}c + \frac{1}{2}. \end{aligned} \tag{2.9}$$

Therefore, $4c/3 + 1/2$ is the best constant in (2.2). □

LEMMA 2.2. *The inequality*

$$\left(1 + \frac{1}{n + 1/5}\right)^{1/2} < \left(1 + \frac{2}{3n + 1}\right)^{3/4} \tag{2.10}$$

holds for every positive integer n .

Proof. Let

$$h(x) = \frac{1}{2} \ln \left(1 + \frac{1}{x + 1/5}\right) - \frac{3}{4} \ln \left(1 + \frac{2}{3x + 1}\right) \tag{2.11}$$

for $x \in [1, +\infty)$, then

$$h'(x) = \frac{x/5 - 7/25}{2(x + 6/5)(x + 1/5)(x + 1)(3x + 1)}. \tag{2.12}$$

Thus, $h(x)$ is decreasing on $[1, 7/5)$. Since for $h(1) < 0$, we have $h(x) < 0$ on $[1, 7/5)$. At the same time, $h(x)$ is increasing on $[7/5, +\infty)$, and we have $h(x) < \lim_{x \rightarrow +\infty} h(x) = 0$ on $[7/5, +\infty)$. Hence $h(x) < 0$ on $[1, +\infty)$. By the definition of $h(x)$, it turns out that the inequality (2.10) is accurate.

In the same way we can prove the following result. □

LEMMA 2.3. *The inequality*

$$\left(1 + \frac{2}{3n + 1}\right)^{3/4} < \left(1 + \frac{1}{(5/4)n + 1/3}\right)^{5/8} \tag{2.13}$$

holds for every positive integer n .

Combining Lemmas 2.1, 2.2, and 2.3 gives

LEMMA 2.4. *The inequality*

$$\left(1 + \frac{1}{n}\right)^n \left(1 + \frac{1}{n + 1/5}\right)^{1/2} < \left(1 + \frac{1}{n}\right)^n \left(1 + \frac{2}{3n + 1}\right)^{3/4} < \left(1 + \frac{1}{n}\right)^n \left(1 + \frac{1}{(5/4)n + 1/3}\right)^{5/8} < e \tag{2.14}$$

holds for every positive integer n .

3. Proof of Theorem 1.5

By the virtue of the proof of article [3], we can testify Theorem 1.5. Assume that $c_n > 0$ for $n \in N$. Then applying the arithmetic-geometric average inequality, we have

$$\begin{aligned} \sum_{n=1}^{\infty} (a_1 a_2 \cdots a_n)^{1/n} &= \sum_{n=1}^{\infty} (c_1 c_2 \cdots c_n)^{-1/n} (c_1 a_1 c_2 a_2 \cdots c_n a_n)^{1/n} \\ &\leq \sum_{n=1}^{\infty} (c_1 c_2 \cdots c_n)^{-1/n} \frac{1}{n} \sum_{m=1}^n c_m a_m \\ &= \sum_{m=1}^{\infty} c_m a_m \sum_{n=m}^{\infty} \frac{1}{n} (c_1 c_2 \cdots c_n)^{-1/n}. \end{aligned} \tag{3.1}$$

Setting $c_m = (m + 1)^m / m^{m-1}$, we have $c_1 c_2 \cdots c_n = (n + 1)^n$ and

$$\begin{aligned} \sum_{n=1}^{\infty} (a_1 a_2 \cdots a_n)^{1/n} &\leq \sum_{m=1}^{\infty} c_m a_m \sum_{n=m}^{\infty} \frac{1}{n(n+1)} \\ &= \sum_{m=1}^{\infty} \frac{1}{m} c_m a_m \\ &= \sum_{m=1}^{\infty} \left(1 + \frac{1}{m}\right)^m a_m. \end{aligned} \tag{3.2}$$

By (3.2) and (2.2), we obtain

$$\sum_{n=1}^{\infty} (a_1 a_2 \cdots a_n)^{1/n} < e \sum_{n=1}^{\infty} \left(1 - \frac{1}{2cn + 4c/3 + 1/2}\right)^c a_n. \tag{3.3}$$

Thus, Theorem 1.5 is proved.

4. Proof of Theorem 1.6

Now, processing the proof of Theorem 1.6. Assume that $c_n > 0$ for $n \in N$. Using the arithmetic-geometric average inequality we obtain

$$\begin{aligned} \sum_{n=1}^{\infty} \lambda_{n+1} (a_1^{\lambda_1} a_2^{\lambda_2} \cdots a_n^{\lambda_n})^{1/\Lambda_n} &= \sum_{n=1}^{\infty} \frac{\lambda_{n+1}}{(c_1^{\lambda_1} c_2^{\lambda_2} \cdots c_n^{\lambda_n})^{1/\Lambda_n}} \left[(c_1 a_1)^{\lambda_1} (c_2 a_2)^{\lambda_2} \cdots (c_n a_n)^{\lambda_n} \right]^{1/\Lambda_n} \\ &\leq \sum_{n=1}^{\infty} \frac{\lambda_{n+1}}{(c_1^{\lambda_1} c_2^{\lambda_2} \cdots c_n^{\lambda_n})^{1/\Lambda_n}} \frac{1}{\Lambda_n} \sum_{m=1}^n \lambda_m c_m a_m \\ &= \sum_{m=1}^{\infty} \lambda_m c_m a_m \sum_{n=m}^{\infty} \frac{\lambda_{n+1}}{\Lambda_n (c_1^{\lambda_1} c_2^{\lambda_2} \cdots c_n^{\lambda_n})^{1/\Lambda_n}}. \end{aligned} \tag{4.1}$$

Choosing $c_n = (1 + \lambda_{n+1}/\Lambda_n)^{\Lambda_n/\lambda_n} \Lambda_n$, we get that

$$\begin{aligned}
 \sum_{n=1}^{\infty} \lambda_{n+1} (a_1^{\lambda_1} a_2^{\lambda_2} \cdots a_n^{\lambda_n})^{1/\Lambda_n} &\leq \sum_{m=1}^{\infty} \left(1 + \frac{\lambda_{m+1}}{\Lambda_m}\right)^{\Lambda_m/\lambda_m} \lambda_m a_m \\
 &\leq \sum_{m=1}^{\infty} \left(1 + \frac{1}{\Lambda_m/\lambda_m}\right)^{\Lambda_m/\lambda_m} \lambda_m a_m \\
 &< e \sum_{m=1}^{\infty} \left(1 - \frac{1}{2c(\Lambda_m/\lambda_m) + 4c/3 + 1/2}\right)^c \lambda_m a_m \\
 &= e \sum_{m=1}^{\infty} \left(1 - \frac{\lambda_m}{2c\Lambda_m + (4c/3 + 1/2)\lambda_m}\right)^c \lambda_m a_m,
 \end{aligned} \tag{4.2}$$

from (4.1) and (2.2).

References

- [1] G. H. Hardy, J. E. Littlewood, and G. Pólya, *Inequalities*, Cambridge University Press, Cambridge, UK, 1952.
- [2] B.-C. Yang, “On Hardy’s inequality,” *Journal of Mathematical Analysis and Applications*, vol. 234, no. 2, pp. 717–722, 1999.
- [3] P. Yan and G.-Z. Sun, “A strengthened Carleman’s inequality,” *Journal of Mathematical Analysis and Applications*, vol. 240, no. 1, pp. 290–293, 1999.
- [4] J.-L. Li, “Notes on an inequality involving the constant e ,” *Journal of Mathematical Analysis and Applications*, vol. 250, no. 2, pp. 722–725, 2000.
- [5] B.-C. Yang and L. Debnath, “Some inequalities involving the constant e , and an application to Carleman’s inequality,” *Journal of Mathematical Analysis and Applications*, vol. 223, no. 1, pp. 347–353, 1998.
- [6] Z.-T. Xie and Y.-B. Zhong, “A best approximation for constant e and an improvement to Hardy’s inequality,” *Journal of Mathematical Analysis and Applications*, vol. 252, no. 2, pp. 994–998, 2000.
- [7] X.-J. Yang, “On Carleman’s inequality,” *Journal of Mathematical Analysis and Applications*, vol. 253, no. 2, pp. 691–694, 2001.
- [8] X.-J. Yang, “Approximations for constant e and their applications,” *Journal of Mathematical Analysis and Applications*, vol. 262, no. 2, pp. 651–659, 2001.
- [9] M. Gyllenberg and P. Yan, “On a conjecture by Yang,” *Journal of Mathematical Analysis and Applications*, vol. 264, no. 2, pp. 687–690, 2001.
- [10] B.-Q. Yuan, “Refinements of Carleman’s inequality,” *Journal of Inequalities in Pure and Applied Mathematics*, vol. 2, no. 2, article 21, pp. 1–4, 2001.
- [11] S. Kaijser, L.-E. Persson, and A. Öberg, “On Carleman and Knopp’s inequalities,” *Journal of Approximation Theory*, vol. 117, no. 1, pp. 140–151, 2002.
- [12] M. Johansson, L.-E. Persson, and A. Wedestig, “Carleman’s inequality-history, proofs and some new generalizations,” *Journal of Inequalities in Pure and Applied Mathematics*, vol. 4, no. 3, article 53, pp. 1–19, 2003.
- [13] A. Čižmešija, J. Pečarić, and L.-E. Persson, “On strengthened weighted Carleman’s inequality,” *Bulletin of the Australian Mathematical Society*, vol. 68, no. 3, pp. 481–490, 2003.
- [14] H.-W. Chen, “On an infinite series for $(1 + 1/x)^x$ and its application,” *International Journal of Mathematics and Mathematical Sciences*, vol. 29, no. 11, pp. 675–680, 2002.

- [15] C.-P. Chen, W.-S. Cheung, and F. Qi, “Note on weighted Carleman-type inequality,” *International Journal of Mathematics and Mathematical Sciences*, vol. 2005, no. 3, pp. 475–481, 2005.
- [16] C.-P. Chen and F. Qi, “On further sharpening of Carleman’s inequality,” *College Mathematics*, vol. 21, no. 2, pp. 88–90, 2005 (Chinese).

Haiping Liu: Department of Mathematics, Zhejiang Gongshang University,
Hangzhou 310018, China
Email address: zlxzy1230@163.com

Ling Zhu: Department of Mathematics, Zhejiang Gongshang University, Hangzhou 310018, China
Email address: zhuling0571@163.com