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New Types of Hardy-Hilbert's Integral Inequality

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Abstract

Two new form inequalities similar to Hardy-Hilbert's integral inequality are given.

Keywords: *Hardy-Hilbert,s Integral inequality, Integral inequality.*

1 Introduction

Let $f, g \geq 0$ satisfy

$$0 < \int_0^{\infty} f^2(t) dt < \infty \text{ and } 0 < \int_0^{\infty} g^2(t) dt < \infty,$$

then

$$(1) \quad \iint_{00}^{\infty\infty} \frac{f(x)g(y)}{x+y} dx dy < \pi \left(\int_0^{\infty} f^2(t) dt \int_0^{\infty} g^2(t) dt \right)^{1/2},$$

where the constant factor π is the best possible (cf. Hardy et al. [2]). Inequality (1) is well known as Hilbert's integral inequality. This inequality had been extended by

Hardy [1] as follows

If $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, $f, g \geq 0$ satisfy

$$0 < \int_0^{\infty} f^p(t) dt < \infty \text{ and } \int_0^{\infty} g^q(t) dt < \infty,$$

then

$$(2) \quad \iint_{00}^{\infty} \frac{f(x)g(y)}{x+y} dx dy < \frac{\pi}{\sin(\pi/p)} \left(\int_0^{\infty} f^p(t) dt \right)^{1/p} \left(\int_0^{\infty} g^q(t) dt \right)^{1/q},$$

where the constant factor $\frac{\pi}{\sin(\pi/p)}$ is the best possible. Inequality (2) is called Hardy-Hilbert's integral inequality and is important in analysis and application (cf. Mitrinovic et al. [3]).

B. Yang gave the following extension of (2) as follows :

Theorem [4]. If $\lambda > 2 - \min\{p, q\}$, $f, g \geq 0$, satisfy

$$0 < \int_0^{\infty} t^{1-\lambda} f^p(t) dt < \infty \text{ and } \int_0^{\infty} t^{1-\lambda} g^q(t) dt < \infty,$$

then

$$(3) \quad \iint_{00}^{\infty} \frac{f(x)g(y)}{(x+y)^\lambda} dx dy < k_\lambda(p) \left(\int_0^{\infty} t^{1-\lambda} f^p(t) dt \right)^{1/p} \left(\int_0^{\infty} t^{1-\lambda} g^q(t) dt \right)^{1/q},$$

where the constant factor $k_\lambda(p) = B\left(\frac{p+\lambda-2}{p}, \frac{q+\lambda-2}{q}\right)$ is the best possible, B is the beta function.

The object of this paper is to give some new inequalities similar to that of Hardy-Hilbert's inequality.

2 Lemma

The following lemma is needed for our result

Lemma Let $1 < 1 + \alpha < \lambda < 2$. Then

$$\int_0^{\infty} \frac{t^{\alpha-1}}{|1-t|^{\lambda-1}} dt = B(\alpha, 2-\lambda) + B(\lambda-\alpha-1, 2-\lambda)$$

Proof

$$\begin{aligned} \int_0^{\infty} \frac{t^{\alpha-1}}{|1-t|^{\lambda-1}} dt &= \int_0^1 \frac{t^{\alpha-1}}{(1-t)^{\lambda-1}} dt + \int_1^{\infty} \frac{t^{\alpha-1}}{(t-1)^{\lambda-1}} dt \\ &= \int_0^1 \frac{t^{\alpha-1}}{(1-t)^{\lambda-1}} dt + \int_0^1 \frac{t^{\lambda-\alpha-2}}{(1-t)^{\lambda-1}} dt \\ &= B(\alpha, 2-\lambda) + B(\lambda-\alpha-1, 2-\lambda). \end{aligned}$$

3 Main Result

We state and prove the following new results

Theorem 1. Let $f, g, h \geq 0$, $p, q, r > 1$, $\frac{1}{p} + \frac{1}{q} + \frac{1}{r} = 1$, $0 < \alpha < 1$, $\beta < \lambda < 2$, where $\alpha \in \{a, b, c\}$, and $\beta \in \{a+b+1, a+c+1, b+c+1\}$. Let

$$\begin{aligned} 0 < \int_0^{\infty} t^{b+c+1-\lambda+(1-a)(p-1)} f^p(t) dt < \infty, \quad 0 < \int_0^{\infty} t^{a+c+1-\lambda+(1-b)(q-1)} g^q(t) dt < \infty, \\ 0 < \int_0^{\infty} t^{a+b+1-\lambda+(1-c)(r-1)} h^r(t) dt < \infty. \end{aligned}$$

Then we have

$$\begin{aligned} \int_0^{\infty} \int_0^{\infty} \int_0^{\infty} \frac{f(x)g(y)h(z)}{|x-y-z|^{\lambda-1}} dx dy dz &\leq K_1 K_2 K_3 \left(\int_0^{\infty} t^{b+c+1-\lambda-(1-a)(p-1)} f^p(t) dt \right)^{1/p} \times \\ &\left(\int_0^{\infty} t^{a+c+1-\lambda+(1-b)(q-1)} g^q(t) dt \right)^{1/q} \left(\int_0^{\infty} t^{a+b+1-\lambda+(1-c)(r-1)} h^r(t) dt \right)^{1/r}, \end{aligned}$$

where

$$\begin{aligned} K_1 &= [B(c, 2-c) + B(\lambda-c-1, 2-\lambda)]^{1/p} [B(b, 2+c-\lambda) + B(\lambda-b-c-1, 2+c-\lambda)]^{1/p} \\ K_2 &= [B(a, 2-\lambda) + B(\lambda-a-1, 2-\lambda)]^{1/q} [B(c, \lambda-a-c-1)]^{1/q} \\ K_3 &= [B(b, 2-\lambda) + B(\lambda-b-1, 2-\lambda)]^{1/r} [B(a, 2+b-\lambda) + B(\lambda-a-b-1, 2+b-\lambda)]. \end{aligned}$$

Proof.

$$\begin{aligned}
 & \int_0^\infty \int_0^\infty \int_0^\infty \frac{f(x) g(y) h(z)}{|x-y-z|^{\lambda-1}} dx dy dz \\
 &= \int_0^\infty \int_0^\infty \int_0^\infty \frac{f(x) y^{\frac{b-1}{p}} z^{\frac{c-1}{p}}}{x^{(a-1)\left(\frac{1}{p}+\frac{1}{r}\right)} |x-y-z|^{\frac{\lambda-1}{p}}} \times \frac{g(y) z^{\frac{c-1}{q}} x^{\frac{a-1}{q}}}{y^{(b-1)\left(\frac{1}{p}+\frac{1}{r}\right)} |x-y-z|^{\frac{\lambda-1}{q}}} \\
 &\times \frac{h(z) x^{\frac{a-1}{r}} y^{\frac{b-1}{r}}}{z^{(c-1)\left(\frac{1}{p}+\frac{1}{q}\right)} |x-y-z|^{\frac{\lambda-1}{r}}} dx dy dz \\
 &\leq \left(\int_0^\infty \int_0^\infty \int_0^\infty \frac{f^p(x) y^{b-1} z^{c-1}}{x^{(a-1)(p-1)} |x-y-z|^{\lambda-1}} dx dy dz \right)^{1/p} \left(\int_0^\infty \int_0^\infty \int_0^\infty \frac{g^q(y) z^{c-1} x^{a-1}}{y^{(b-1)(q-1)} |x-y-z|^{\lambda-1}} dx dy dz \right)^{1/q} \\
 &\quad \times \left(\int_0^\infty \int_0^\infty \int_0^\infty \frac{h^r(z) x^{a-1} y^{b-1}}{z^{(c-1)(r-1)} |x-y-z|^{\lambda-1}} dx dy dz \right)^{1/r} \\
 &= P^{1/p} Q^{1/q} R^{1/r}.
 \end{aligned}$$

◦ We first consider P. As $\|x-y\|-z \leq |x-y-z|$, we have

$$\begin{aligned}
 P &\leq \int_0^\infty \int_0^\infty \int_0^\infty \frac{f^p(x) y^{b-1} z^{c-1}}{x^{(a-1)(p-1)} \|x-y\|-z^{\lambda-1}} dx dy dz \\
 &= \int_0^\infty x^{b+c+1-\lambda+(1-a)(p-1)} f^p(x) dx \int_0^\infty \frac{\left(\frac{y}{x}\right)^{b-1} \frac{1}{x}}{\left|1-\frac{y}{x}\right|^{\lambda-c-1}} dy \int_0^\infty \frac{\left(\frac{z}{|x-y|}\right)^{c-1} \frac{1}{|x-y|}}{\left|1-\frac{z}{|x-y|}\right|^{\lambda-1}} dz \\
 &= \int_0^\infty x^{b+c+1-\lambda+(1-a)(p-1)} f^p(x) dx \int_0^\infty \frac{t^{b-1}}{|1-t|^{\lambda-c-1}} dt \int_0^\infty \frac{t^{c-1}}{|1-t|^{\lambda-1}} dt \\
 &= [B(c, 2-\lambda)+B(\lambda-c-1, 2-\lambda)][B(b, 2+c-\lambda)+B(\lambda-b-c-1, 2+c-\lambda)]
 \end{aligned}$$

$$\times \int_0^\infty x^{b+c+1-\lambda+(1-a)(p-1)} f^p(x) dx,$$

by an application of the lemma.

$$\begin{aligned} Q &= \int_0^\infty \int_0^\infty \int_0^\infty \frac{g^q(y) z^{c-1} x^{a-1}}{y^{(b-1)(q-1)} |x-y-z|^{\lambda-1}} dx dy dz \\ &= \int_0^\infty y^{a+c+1-\lambda+(1-b)(q-1)} g^q(y) dy \int_0^\infty \frac{\left(\frac{z}{y}\right)^{c-1} \frac{1}{y}}{\left(1+\frac{z}{y}\right)^{\lambda-a-1}} dz \int_0^\infty \frac{\left(\frac{x}{y+z}\right)^{a-1} \frac{1}{y+z}}{\left|1-\frac{x}{y+z}\right|^{\lambda-1}} dx \\ &= B(c, \lambda-a-c-1)[B(a, 2-\lambda)+B(\lambda-a-1, 2-)] \times \\ &\qquad \int_0^\infty y^{a+c+1-\lambda+(1-b)\left(\frac{q+r}{p}\right)} g^q(y) dy. \end{aligned}$$

Finally

$$\begin{aligned} R &= \int_0^\infty \int_0^\infty \int_0^\infty \frac{h^r(z) x^{a-1} y^{b-1}}{z^{(c-1)(r-1)} |x-y-z|^{\lambda-1}} dx dy dz \\ &\leq \int_0^\infty \int_0^\infty \int_0^\infty \frac{h^r(z) x^{a-1} y^{b-1}}{z^{(c-1)(r-1)} ||x-z|-y|^{\lambda-1}} dx dy dz \\ &= \int_0^\infty z^{a+b+1-\lambda+(1-c)(r-1)} h^r(z) dz \int_0^\infty \frac{\left(\frac{x}{z}\right)^{a-1} \frac{1}{z}}{\left|1-\frac{x}{z}\right|^{\lambda-b-1}} dx \int_0^\infty \frac{\left(\frac{y}{|x-z|}\right)^{b-1} \frac{1}{|x-z|}}{\left|1-\frac{y}{|x-z|}\right|^{\lambda-1}} dy \\ &= [B(b, 2-\lambda)+B(\lambda-b-1, 2-\lambda)][B(a, 2+b-\lambda)+B(\lambda-a-b-1, 2+b-\lambda)] \\ &\qquad \times \int_0^\infty z^{a+b+1-\lambda+(1-c)\left(\frac{r+r}{p}\right)} h^r(z) dz. \end{aligned}$$

This completes the proof of the theorem.

Theorem 2. Let $f, g, h \geq 0$, $p, q, r > 1$, $\frac{1}{p} + \frac{1}{q} + \frac{1}{r} = 1$, $\frac{3}{2} < \lambda < \frac{1}{\gamma}$, $\gamma \in \{p, q, r\}$,

$$0 < \int_0^{\infty} |1-t|^{\lambda p} \frac{f^p(t)}{t} dt < \infty, \quad 0 < \int_0^{\infty} |1-t|^{\lambda q} \frac{g^q(t)}{t} dt < \infty, \quad \int_0^{\infty} |1-t|^{\lambda r} \frac{h^r(t)}{t} dt < \infty$$

Then,

$$\begin{aligned} \int_0^{\infty} \int_0^{\infty} \int_0^{\infty} \frac{f(x)g(y)h(z)}{|1-xyz|^{\lambda}} dx dy dz &\leq 2B(\lambda/2, 1-\lambda) K_p^{1/p} K_q^{1/q} K_r^{1/r} \times \\ &\left(\int_0^{\infty} |1-t|^{\lambda p} \frac{f^p(t)}{t} dt \right)^{1/p} \left(\int_0^{\infty} |1-t|^{\lambda q} \frac{g^q(t)}{t} dt \right)^{1/q} \left(\int_0^{\infty} |1-t|^{\lambda r} \frac{h^r(t)}{t} dt \right)^{1/r}, \end{aligned}$$

where

$$K_{\gamma} = B(\gamma(1-\lambda/2), 1-\lambda\gamma) + B(\gamma(3\lambda/2-1), 1-\lambda\gamma).$$

Proof. Applying the lemma, with $\lambda-1$ replaced by λ , we have

$$\begin{aligned} \int_0^{\infty} \int_0^{\infty} \int_0^{\infty} \frac{f(x)g(y)h(z)}{|1-xyz|^{\lambda}} dx dy dz &= \int_0^{\infty} \int_0^{\infty} \int_0^{\infty} \frac{f(x) x^{\frac{\lambda/2-1}{p}} z^{\frac{\lambda/2-1}{p}} \left| \frac{1-x}{1-y} \right|^{\lambda}}{y^{(\lambda/2-1)(1-1/p)} |1-xyz|^{\lambda/p}} \frac{g(y) y^{\frac{\lambda/2-1}{q}} x^{\frac{\lambda/2-1}{q}} \left| \frac{1-y}{1-z} \right|^{\lambda}}{z^{(\lambda/2-1)(1-1/q)} |1-xyz|^{\lambda/q}} \\ &\quad \times \frac{h(z) z^{\frac{\lambda/2-1}{r}} y^{\frac{\lambda/2-1}{r}} \left| \frac{1-z}{1-x} \right|^{\lambda}}{x^{(\lambda/2-1)(1-1/r)} |1-xyz|^{\lambda/r}} dx dy dz \end{aligned}$$

$$\begin{aligned} &\leq \left(\int_0^\infty \int_0^\infty \int_0^\infty \frac{f^p(x) x^{\lambda/2-1} z^{\lambda/2-1} |1-x|^{\lambda p}}{y^{(\lambda/2-1)(p-1)} |1-y|^{\lambda p} |1-xyz|^\lambda} dx dy dz \right)^{1/p} \times \\ &\quad \left(\int_0^\infty \int_0^\infty \int_0^\infty \frac{g^q(y) y^{\lambda/2-1} x^{\lambda/2-1} |1-y|^{\lambda q}}{z^{(\lambda/2-1)(q-1)} |1-z|^{\lambda q} |1-xyz|^\lambda} dx dy dz \right)^{1/q} \times \\ &\quad \left(\int_0^\infty \int_0^\infty \int_0^\infty \frac{h^r(z) z^{\lambda/2-1} y^{\lambda/2-1} |1-z|^{\lambda r}}{x^{(\lambda/2-1)(r-1)} |1-x|^{\lambda r} |1-xyz|^\lambda} dx dy dz \right)^{1/r} \\ &= L^{1/p} M^{1/q} N^{1/r}. \end{aligned}$$

Observe that

$$\begin{aligned} L &= \int_0^\infty |1-x|^{\lambda p} \frac{f^p(x)}{x} dx \int_0^\infty \frac{y^{p(1-\lambda/2)-1}}{|1-y|^{\lambda p}} dy \int_0^\infty \frac{(xyz)^{\lambda/2-1} xy}{|1-xyz|^\lambda} dz \\ &= 2B(\lambda/2, 1-\lambda) [B(p(1-\lambda/2), 1-\lambda p) + B(3\lambda/2-1, 1-\lambda p)] \\ &\quad \times \int_0^\infty |1-x|^{\lambda p} \frac{f^p(x)}{x} dx \\ &= 2B(\lambda/2, 1-\lambda) K_p \int_0^\infty |1-x|^{\lambda p} \frac{f^p(x)}{x} dx. \end{aligned}$$

Similarly, we can show that

$$\begin{aligned} M &= 2B(\lambda/2, 1-\lambda) K_q \int_0^\infty |1-y|^{\lambda q} \frac{g^q(y)}{y} dy, \\ N &= 2B(\lambda/2, 1-\lambda) K_r \int_0^\infty |1-z|^{\lambda r} \frac{h^r(z)}{z} dz. \end{aligned}$$

The proof is complete.

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