

AN EXTENDED HARDY-HILBERT TYPE INEQUALITY
WITH WEIGHTS AND ITS APPLICATIONS

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Abstract: By introducing a power-exponent function with the form $ax^{\alpha+\beta x} + by^{\alpha+\beta y}$ and two pairs of conjugate exponents, an extended Hardy-Hilbert's integral inequality was established. As applications, some extensions of Hardy-Littlewood's integral inequality are also given.

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1. Introduction

The well known Hardy-Hilbert's integral inequality is

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{x+y} dx dy \leq \frac{\pi}{\sin \frac{\pi}{p}} \left(\int_0^\infty f^p(x) dx \right)^{\frac{1}{p}} \left(\int_0^\infty g^q(y) dy \right)^{\frac{1}{q}}, \quad (1.1)$$

where $p > 1$, $q = p/(p - 1)$, $f(x), g(x) \geq 0$, $f(x) \in L^p(0, \infty)$, $g(x) \in L^q(0, \infty)$ and the constant factor $\frac{\pi}{\sin(\pi/p)}$ is the best possible [1]. As we know that the Hardy-Hilbert's integral inequality has widely applications in analysis and oth-

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ers, see Mitrinović [2]. Therefore, various extensions for (1.1) were obtained by many authors, see, for example, [3-8] and the references cited therein.

By introducing a parameter α , Kuang [3] generalized (1.1) as following:

$$\int_a^b \int_a^b \frac{f(x)g(y)}{x^\alpha + y^\alpha} dx dy \leq \left(\omega(\alpha, p, q) \int_a^b x^{1-\alpha} f^p(x) dx \right)^{\frac{1}{p}} \left(\omega(\alpha, q, p) \int_a^b x^{1-\alpha} g^q(x) dx \right)^{\frac{1}{q}},$$

where

$$\omega(\alpha, p, q) = \frac{\pi}{\alpha \sin \frac{\pi}{p\alpha}} - \int_0^{\frac{a}{b}} \frac{u^{\alpha-2+\frac{1}{q}}}{1+u^\alpha} du.$$

In a different direction, Yang [4] extended (1.1) to the following inequality:

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

where the constant $\frac{\pi}{\alpha \sin(\frac{\pi}{p\alpha})}$ is the best possible. For other related results, see also [5, 6].

Very recently, people have tried to the above results to more extension. In 2005, by introducing power-exponent function, Yang et al [7] claim the following:

$$\int_0 \int_0 \frac{f(x)g(y)}{x^{1+x} + y^{1+y}} dx dy \leq \frac{\pi}{\sin \frac{\pi}{p}} \left(\int_0 \omega(p, x) f^p(x) dx \right)^{\frac{1}{p}} \left(\int_0 \omega(q, x) g^q(x) dx \right)^{\frac{1}{q}}, \tag{1.2}$$

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

$$\omega(r, x) = (x^x(1 + x + x \ln x))^{1-r}, \quad r > 1, x > 0. \tag{1.3}$$

In 2006, by adding two coefficients in denominator, Jia and Gao[8] obtained the following inequality:

$$\int_0 \int_0 \frac{f(x)g(y)}{ax^{1+x} + by^{1+y}} dx dy$$

$$\leq \frac{\pi}{a^{\frac{1}{q}} b^{\frac{1}{p}} \sin \frac{\pi}{p}} \left(\int_0^\infty \omega(p, x) f^p(x) dx \right)^{\frac{1}{p}} \left(\int_0^\infty \omega(q, x) g^q(x) dx \right)^{\frac{1}{q}}, \quad (1.4)$$

where $\omega(r, x)$ is defined by (1.3), and the constant $\frac{\pi}{a^{1/q} b^{1/p} \sin(\pi/p)}$ is the best possible.

In the present paper, we further extend the results in [7, 8] to more general cases. To this end, by introducing two pairs of conjugate exponents and replace the denominator $x + y$ in (1.1) by the power-exponent function $ax^{\alpha+\beta x} + by^{\alpha+\beta y}$, we give a new extension of Hilbert-type integral which includes (1.2) and (1.4). Moreover we also consider the equivalent forms. As applications, we establish some extensions of the Hardy-Littlewood integral inequality[1].

In order to show our main result, we need the following Lemma.

Lemma 1.1. *Let $\alpha > e^{-2}\beta > 0$, and*

$$h(x) = \frac{\alpha + \beta x}{x} + \beta \ln x, \quad x \in (0, +\infty). \quad (1.5)$$

Then $h(x) > 0$.

Proof. Note that the minimum of $h(x)$ for $x \in (0, +\infty)$ is $\beta(2 + \ln \frac{\alpha}{\beta})$, it follows from $\alpha > e^{-2}\beta > 0$ that (1.5) holds. Thus, the proof is completed. \square

2. Main Results

For convenience, we define the β -function $B(\mu, \nu)$ by, cf.[9],

$$B(\mu, \nu) := \int_0^\infty \frac{t^{\mu-1}}{(1+t)^{\mu+\nu}} dt = B(\nu, \mu), \quad \mu, \nu > 0, \quad (2.1)$$

and

$$u(t) := t^{\alpha+\beta t}, \quad \alpha > 0, \beta > 0, t \in (0, +\infty), \quad (2.2)$$

$$\theta(r) := \frac{\pi}{\sin \frac{\pi}{r}}, \quad r > 1. \quad (2.3)$$

Throughout this paper, we assume that

(A1) Let $p > 1, \frac{1}{p} + \frac{1}{q} = 1, r > 1, \frac{1}{r} + \frac{1}{s} = 1, f(x), g(x) \geq 0$, the weight function $h(x)$ defined by (1.5), satisfies

$$\begin{aligned} 0 < \|f\|_{p, \omega} &:= \left(\int_0 \omega(x) f^p(x) dx \right)^{\frac{1}{p}} < \infty, \\ 0 < \|g\|_{q, \bar{\omega}} &:= \left(\int_0 \bar{\omega}(x) g^q(y) dy \right)^{\frac{1}{q}} < \infty. \end{aligned} \tag{2.4}$$

where $\omega(x) = u^{-\frac{p}{r}}(x) h^{1-p}(x), \bar{\omega}(x) = u^{-\frac{q}{s}}(y) h^{1-q}(y)$.

(A2) Let $p > 1, \frac{1}{p} + \frac{1}{q} = 1, r > 1, \frac{1}{r} + \frac{1}{s} = 1, f(x) \geq 0$, such that $0 < \|f\|_{p, \omega} < \infty$.

(A3) Let $p > 1, \frac{1}{p} + \frac{1}{q} = 1, r > 1, \frac{1}{r} + \frac{1}{s} = 1, g(y) \geq 0$, such that $0 < \|g\|_{q, \bar{\omega}} < \infty$.

Theorem 2.1. Assume (A1) holds. Suppose that there exist $\alpha, \beta > 0$ such that $\alpha > e^{-2}\beta$. Then for all $a, b > 0$,

$$\int_0 \int_0 \frac{f(x)g(y)}{a u(x) + b u(y)} dx dy < a^{-\frac{1}{r}} b^{-\frac{1}{s}} \theta(r) \|f\|_{p, \omega} \|g\|_{q, \bar{\omega}}, \tag{2.5}$$

where $\theta(r)$ is defined by (2.3), and the constant factor $a^{-\frac{1}{r}} b^{-\frac{1}{s}} \theta(r)$ is the best possible.

Proof. Let

$$\begin{aligned} \alpha_1 &= \left(\frac{1}{a u(x) + b u(y)} \right)^{\frac{1}{p}} \frac{(a u(x))^{\frac{1}{sq}} (b u(y))^{\frac{1}{p}}}{(b u(y))^{\frac{1}{rp}} (a u(x))^{\frac{1}{q}}} f(x), \\ \beta_1 &= \left(\frac{1}{a u(x) + b u(y)} \right)^{\frac{1}{q}} \frac{(b u(y))^{\frac{1}{rp}} (a u(x))^{\frac{1}{q}}}{(a u(x))^{\frac{1}{sq}} (b u(y))^{\frac{1}{p}}} g(y), \end{aligned}$$

where $u(x) = \frac{d}{dx} u(x)$, and $u(x) > 0$ (by Lemma 1.1).

Using the weighted Hölder's inequality Kuang [13], we get

$$\begin{aligned} I &:= \int_0 \int_0 \frac{f(x)g(y)}{a u(x) + b u(y)} dx dy = \int_0 \int_0 \alpha_1 \beta_1 dx dy \\ &\leq \left(\int_0 \int_0 \alpha_1^p dx dy \right)^{\frac{1}{p}} \left(\int_0 \int_0 \beta_1^q dx dy \right)^{\frac{1}{q}}. \end{aligned} \tag{2.6}$$

Note that

$$\begin{aligned}
 \int_0 \int_0 \alpha_1^p dx dy &= \int_0 \left(\int_0 \frac{(b u(y))^{-\frac{1}{r}} b u(y)}{a u(x) + b u(y)} dy \right) \frac{(a u(x))^{\frac{p-1}{s}}}{(a u(x))^{p-1}} f^p(x) dx \\
 &= \int_0 \left((a u(x))^{\frac{1}{r}} \int_0 \frac{(b u(y))^{-\frac{1}{r}} b u(y)}{a u(x) + b u(y)} dy \right) \frac{(a u(x))^{\frac{p}{s}-1}}{(a u(x))^{p-1}} f^p(x) dx \\
 &= \int_0 \omega_r(x) \frac{(a u(x))^{\frac{p}{s}-1}}{(a u(x))^{p-1}} f^p(x) dx, \tag{2.7}
 \end{aligned}$$

where

$$\omega_r(x) = (a u(x))^{\frac{1}{r}} \int_0 \frac{(b u(y))^{-\frac{1}{r}} b u(y)}{a u(x) + b u(y)} dy.$$

Let $t = b u(y)/(a u(x))$. it follows from (2.1) that

$$\omega_r(x) = \int_0 \frac{t^{-\frac{1}{r}}}{1+t} dt = B\left(\frac{1}{r}, \frac{1}{s}\right) = \theta(r) = \theta(s). \tag{2.8}$$

Combining (2.7) and (2.8), then

$$\int_0 \int_0 \alpha_1^p dx dy = \theta(r) \int_0 \frac{(a u(x))^{\frac{p}{s}-1}}{(a u(x))^{p-1}} f^p(x) dx. \tag{2.9}$$

Similar to the proof of (2.9), we also get

$$\int_0 \int_0 \beta_1^q dx dy = \theta(s) \int_0 \frac{(b u(y))^{\frac{q}{r}-1}}{(b u(y))^{q-1}} g^q(y) dy. \tag{2.10}$$

Substituting (2.9) and (2.10) into (2.6), it can be obtain

$$I \leq \theta(r) \left(\int_0 \frac{(a u(x))^{\frac{p}{s}-1}}{(a u(x))^{p-1}} f^p(x) dx \right)^{\frac{1}{p}} \left(\int_0 \frac{(b u(y))^{\frac{q}{r}-1}}{(b u(y))^{q-1}} g^q(y) dy \right)^{\frac{1}{q}}. \tag{2.11}$$

We now claim the equality " = " in (2.11) not hold. If not, then there exist two constants A and B with $A^2 + B^2 \neq 0$ such that

$$\begin{aligned}
 A \frac{b u(y)}{(b u(y))^{\frac{1}{r}}} \frac{(a u(x))^{\frac{p-1}{s}}}{(a u(x))^{p-1}} f^p(x) \\
 = B \frac{a u(x)}{(a u(x))^{\frac{1}{s}}} \frac{(b u(y))^{\frac{q-1}{r}}}{(b u(y))^{q-1}} g^q(y), \text{ a. e. in } (0, \infty) \times (0, \infty).
 \end{aligned}$$

i.e., there exists a constant c_0 such that

$$A \frac{(a u(x))^{\frac{p}{s}}}{(a u(x))^p} f^p(x) = B \frac{(b u(y))^{\frac{q}{r}}}{(b u(y))^q} g^q(y) = c_0, \quad a. e. \text{ in } (0, \infty).$$

Without loss of generality, we may suppose $A \neq 0$, then

$$a^{-\frac{p}{r}} u^{-\frac{p}{r}}(x) h^{1-p}(x) f^p(x) = \frac{(a u(x))^{\frac{p}{s}-1}}{(a u(x))^{p-1}} f^p(x) = \frac{c_0(a u(x))}{A(a u(x))}, \quad a. e. \text{ in } (0, \infty),$$

which contradicts the first form of (2.4). Hence (2.11) takes the form of strict inequality.

Next, we show that the constant factor $\theta(r)$ in (2.11) is the best possible. In fact, let $\varepsilon \in (0, \frac{q}{s})$, define

$$\begin{aligned} f_\varepsilon(x) &= \begin{cases} 0, & x \in (0, 1); \\ (a u(x))^{-\frac{1}{s}-\frac{\varepsilon}{p}} (a u(x)), & x \in [1, +\infty), \end{cases} \\ g_\varepsilon(y) &= \begin{cases} 0, & y \in (0, 1); \\ (b u(y))^{-\frac{1}{r}-\frac{\varepsilon}{q}} (b u(y)), & y \in [1, +\infty). \end{cases} \end{aligned} \tag{2.12}$$

If the constant factor $\theta(r)$ in (2.11) is not the best possible, then there exists a positive constant $k \in (0, \theta(r))$ such that, by (2.12),

$$\begin{aligned} I &< k \left(\int_0^1 \frac{(a u(x))^{\frac{p}{s}-1}}{(a u(x))^{p-1}} f_\varepsilon^p(x) dx \right)^{\frac{1}{p}} \left(\int_0^1 \frac{(b u(y))^{\frac{q}{r}-1}}{(b u(y))^{q-1}} g_\varepsilon^q(y) dy \right)^{\frac{1}{q}} \\ &= k \left(\int_1^{\infty} (a u(x))^{-1-\varepsilon} a u(x) dx \right)^{\frac{1}{p}} \left(\int_1^{\infty} (b u(y))^{-1-\varepsilon} b u(y) dy \right)^{\frac{1}{q}} \\ &= a^{-\frac{\varepsilon}{p}} b^{-\frac{\varepsilon}{q}} \frac{k}{\varepsilon}. \end{aligned} \tag{2.13}$$

On the other hand, we find

$$\begin{aligned} I &= \int_0^1 \int_0^1 \frac{f_\varepsilon(x) g_\varepsilon(y)}{a u(x) + b u(y)} dx dy \\ &= \int_1^{\infty} \int_1^{\infty} \frac{(a u(x))^{-\frac{1}{s}-\frac{\varepsilon}{p}} a u(x) (b u(y))^{-\frac{1}{r}-\frac{\varepsilon}{q}} b u(y)}{a u(x) + b u(y)} dx dy \\ &= \int_1^{\infty} (a u(x))^{-\frac{1}{s}-\frac{\varepsilon}{p}} a u(x) \left(\int_1^{\infty} \frac{(b u(y))^{-\frac{1}{r}-\frac{\varepsilon}{q}} b u(y)}{a u(x) + b u(y)} dy \right) dx \\ &= \int_1^{\infty} (a u(x))^{-1-\varepsilon} a u(x) \left(\int_{\frac{b}{a u(x)}}^{\frac{1}{s}-1-\frac{\varepsilon}{q}} \frac{t^{\frac{1}{s}-1-\frac{\varepsilon}{q}}}{1+t} dt \right) dx \end{aligned}$$

$$\begin{aligned}
 &= \int_1 \left(a u(x) \right)^{-1-\varepsilon} a u(x) \left(\int_0 \frac{t^{\frac{1}{s}-1-\frac{\varepsilon}{q}}}{1+t} dt \right) dx \\
 &\quad - \int_1 \left(a u(x) \right)^{-1-\varepsilon} a u(x) \left(\int_0^{\frac{b}{a u(x)}} \frac{t^{\frac{1}{s}-1-\frac{\varepsilon}{q}}}{1+t} dt \right) dx \\
 &> \frac{1}{a^\varepsilon \varepsilon} (\theta(r) + o(1)) - \int_1 \frac{u(x)}{u(x)} \left(\int_0^{\frac{b}{a u(x)}} t^{\frac{1}{s}-1-\frac{\varepsilon}{q}} dt \right) dx \\
 &= \frac{1}{a^\varepsilon \varepsilon} (\theta(r) + o(1)) - b^{\frac{1}{s}-\frac{\varepsilon}{q}} \left(\frac{1}{s} - \frac{\varepsilon}{q} \right)^{-1} \int_1 \left(a u(x) \right)^{-\frac{1}{s}+\frac{\varepsilon}{q}-1} a u(x) dx \\
 &= \frac{1}{a^\varepsilon \varepsilon} (\theta(r) + o(1)) + \left(\frac{b}{a} \right)^{\frac{1}{s}-\frac{\varepsilon}{q}} \left(\frac{1}{s} - \frac{\varepsilon}{q} \right)^{-2} \\
 &= \frac{1}{a^\varepsilon \varepsilon} (\theta(r) + o(1)) + O(1). \tag{2.14}
 \end{aligned}$$

Let ε be sufficiently small, in view of (2.13) and (2.14), one has

$$\theta(r) + o(1) + \varepsilon a^\varepsilon \cdot O(1) < \varepsilon a^\varepsilon I < \left(\frac{a}{b} \right)^{\varepsilon/q} k.$$

Consequently, we have $\theta(r) \leq k$ as $\varepsilon \rightarrow 0$, which contradicts the fact $k < \theta(r)$. Hence the constant factor $\theta(r)$ in (2.11) is the best possible.

Note that $u(x) = u(x)h(x)$, by a simple computation, we get (2.5). Thus the proof is completed. \square

Remark 2.1. (i) Let $a = b = \alpha = \beta = 1, r = q, s = p$. (2.5) reduces to Theorem 2.1 in [7].

(ii) Let $a = b = \alpha = \beta = 1, r = p, s = q$. (2.5) becomes the dual form of Theorem 2.1 in [7] as

$$\begin{aligned}
 \int_0 \int_0 \frac{f(x)g(y)}{x^{1+x} + y^{1+y}} dx dy &< \theta(p) \left(\int_0 x^{p-2-x} (1+x+x \ln x)^{1-p} f^p(x) dx \right)^{\frac{1}{p}} \\
 &\quad \times \left(\int_0 y^{q-2-y} (1+y+y \ln y)^{1-q} g^q(y) dy \right)^{\frac{1}{q}}.
 \end{aligned}$$

(iii) Let $\alpha = \beta = 1, r = q, s = p$. (2.5) implies Theorem 2.1 in [8].

(iv) Let $\alpha = \beta = 1, r = p, s = q$. (2.5) follows the dual form of Theorem 2.1 in [8] as

$$\int_0 \int_0 \frac{f(x)g(y)}{a x^{1+x} + b y^{1+y}} dx dy$$

$$\begin{aligned}
 &< a^{-\frac{1}{p}} b^{-\frac{1}{q}} \theta(p) \left(\int_0^{\infty} x^{p-2-x} (1+x+x \ln x)^{1-p} f^p(x) dx \right)^{\frac{1}{p}} \\
 &\quad \times \left(\int_0^{\infty} y^{q-2-y} (1+y+y \ln y)^{1-q} g^q(y) dy \right)^{\frac{1}{q}}.
 \end{aligned}$$

Theorem 2.2. Assume (A2) holds. Suppose that there exist $\alpha, \beta > 0$ such that $\alpha > e^{-2}\beta$. Then for all $a, b > 0$,

$$\begin{aligned}
 \int_0^{\infty} u(y) u^{\frac{p}{s}-1}(y) \left(\int_0^{\infty} \frac{f(x)}{a u(x) + b u(y)} dx \right)^p dy \\
 < \left(a^{-\frac{1}{r}} b^{-\frac{1}{s}} \theta(r) \right)^p \|f\|_{p, \omega}^p, \tag{2.15}
 \end{aligned}$$

where $\theta(r)$ is defined by (2.3), and the constant factor $(a^{-\frac{1}{r}} b^{-\frac{1}{s}} \theta(r))^p$ is the best possible. Moreover, (2.15) is equivalent to (2.5).

Proof. Let

$$g(y) := u(y) u^{\frac{p}{s}-1}(y) \left(\int_0^{\infty} \frac{f(x)}{a u(x) + b u(y)} dx \right)^{p-1}, \quad y \in (0, \infty).$$

By (2.5),

$$\begin{aligned}
 0 < \|g\|_{q, \overline{\omega}}^q &= \int_0^{\infty} u^{\frac{q}{r}-1}(y) (u(y))^{1-q} g^q(y) dy \\
 &= \int_0^{\infty} u(y) u^{\frac{p}{s}-1}(y) \left(\int_0^{\infty} \frac{f(x)}{a u(x) + b u(y)} dx \right)^p dy \\
 &= \int_0^{\infty} \int_0^{\infty} \frac{f(x)g(y)}{a u(x) + b u(y)} dx dy \\
 &\leq a^{-\frac{1}{r}} b^{-\frac{1}{s}} \theta(r) \|f\|_{p, \omega} \|g\|_{q, \overline{\omega}}, \tag{2.16}
 \end{aligned}$$

consequently,

$$0 < \|g\|_{q, \overline{\omega}} \leq \left(a^{-\frac{1}{r}} b^{-\frac{1}{s}} \theta(r) \right)^p \|f\|_{p, \omega}^p. \tag{2.17}$$

Hence, we have $0 < \|g\|_{q, \overline{\omega}} < \infty$. By (2.5), both (2.16) and (2.17) take the form of strict inequalities. Hence (2.15) holds.

On the other hand, if (2.15) holds, by the weighted Hölder’s inequality Kuang[13], we have

$$I = \int_0^{\infty} \left((u(y))^{\frac{1}{p}} u^{\frac{1}{s}-\frac{1}{p}}(y) \int_0^{\infty} \frac{f(x)}{a u(x) + b u(y)} dx \right) \left((u(y))^{\frac{1}{p}-\frac{1}{s}} (u(y))^{-\frac{1}{p}} g(y) \right) dy$$

$$\begin{aligned} &\leq \left(\int_0^\infty u(y) u^{\frac{p}{s}-1}(y) \left(\int_0^\infty \frac{f(x)}{a u(x) + b u(y)} dx \right)^p dy \right)^{\frac{1}{p}} \\ &\quad \times \left(\int_0^\infty u^{\frac{q}{r}-1}(y) (u(y))^{1-q} g^q(y) dy \right)^{\frac{1}{q}} \\ &< a^{-\frac{1}{r}} b^{-\frac{1}{s}} \theta(r) \|f\|_{p, \omega} \|g\|_{q, \overline{\omega}}. \end{aligned} \tag{2.18}$$

Hence inequalities (2.5) and (2.15) are equivalent.

If the constant factor $(a^{-1/r} b^{-1/s} \theta(r))^p$ in (2.15) is not the best possible, we can obtain a contradiction that the constant factor in (2.5) is not the best possible by (2.18). Hence the constant factor in (2.15) is still the best possible. This completes the proof. \square

Theorem 2.3. *Assume (A3) holds. Suppose that there exist $\alpha, \beta > 0$ such that $\alpha > e^{-2\beta}$. Then for all $a, b > 0$,*

$$\int_0^\infty u(x) u^{\frac{q}{r}-1}(x) \left(\int_0^\infty \frac{g(y)}{a u(x) + b u(y)} dy \right)^q dx < \left(a^{-\frac{1}{r}} b^{-\frac{1}{s}} \theta(r) \right)^q \|g\|_{q, \overline{\omega}}^q, \tag{2.19}$$

where $\theta(r)$ is defined by (2.3), and the constant factor $(a^{-\frac{1}{r}} b^{-\frac{1}{s}} \theta(r))^q$ is the best possible. Moreover, (2.19) is equivalent to (2.5).

Proof. Put

$$f(x) := u(x) u^{\frac{q}{r}-1}(x) \left(\int_0^\infty \frac{g(y)}{a u(x) + b u(y)} dy \right)^{q-1}, \quad x \in (0, \infty).$$

By (2.5),

$$\begin{aligned} 0 &< \|f\|_{p, \omega}^p = \int_0^\infty u^{\frac{p}{s}-1}(x) (u(x))^{1-p} f^p(x) dx \\ &= \int_0^\infty u(x) u^{\frac{q}{r}-1}(x) \left(\int_0^\infty \frac{g(y)}{a u(x) + b u(y)} dy \right)^q dx \\ &= \int_0^\infty \int_0^\infty \frac{f(x)g(y)}{a u(x) + b u(y)} dx dy \\ &\leq a^{-\frac{1}{r}} b^{-\frac{1}{s}} \theta(r) \|f\|_{p, \omega} \|g\|_{q, \overline{\omega}}, \end{aligned} \tag{2.20}$$

consequently,

$$0 < \|f\|_{p, \omega}^p \leq \left(a^{-\frac{1}{r}} b^{-\frac{1}{s}} \theta(r) \right)^q \|g\|_{q, \overline{\omega}}^q. \tag{2.21}$$

Hence, $0 < \|f\|_{p, \omega} < \infty$. By (2.5), both (2.20) and (2.21) take the form of strict inequalities. Hence (2.19) holds.

On the other hand, if (2.19) holds, by the weighted Hölder’s inequality Kuang [13], we have

$$\begin{aligned}
 I &= \int_0^1 \left(u^{\frac{1}{q}-\frac{1}{r}}(x)(u(x))^{-\frac{1}{q}} f(x) \right) \left((u(x))^{\frac{1}{q}} u^{\frac{1}{r}-\frac{1}{q}}(x) \int_0^1 \frac{g(y)}{a u(x) + b u(y)} dy \right) dx \\
 &\leq \left(\int_0^1 u^{\frac{p}{s}-1}(x)(u(x))^{1-p} f^p(x) dx \right)^{\frac{1}{p}} \\
 &\quad \times \left(\int_0^1 u(x) u^{\frac{q}{r}-1}(x) \left(\int_0^1 \frac{g(y)}{a u(x) + b u(y)} dy \right)^q dx \right)^{\frac{1}{q}} \\
 &< a^{-\frac{1}{r}} b^{-\frac{1}{s}} \theta(r) \|f\|_{p, \omega} \|g\|_{q, \bar{\omega}}.
 \end{aligned}
 \tag{2.22}$$

Hence inequalities (2.5) and (2.19) are equivalent.

If the constant factor $(a^{-1/r} b^{-1/s} \theta(r))^q$ in (2.19) is not the best possible, we can obtain a contradiction that the constant factor in (2.5) is not the best possible by (2.22). Hence the constant factor in (2.19) is still the best possible. Thus we complete the proof. \square

3. Applications

As applications of Theorem 2.1, in this section we should give some extensions of Hardy-Littlewood’s integral inequality (see Hardy [1]).

Let $\varphi(x) \in L^2(0, 1)$ and $\varphi(x) \neq 0$ for $x \in (0, 1)$. If

$$a_n = \int_0^1 x^n \varphi(x) dx, \quad n = 0, 1, 2, \dots,$$

then the Hardy-Littlewood’s inequality [1, Theorem 324],

$$\sum_{n=0}^{\infty} a_n^2 < \pi \int_0^1 \varphi^2(x) dx,
 \tag{3.1}$$

holds, where the constant factor π is the best possible.

Gao[10] extended (3.1) to the following:

$$\int_0^1 f^2(x) dx < \pi \int_0^1 \varphi^2(t) dt,
 \tag{3.2}$$

where $f(x) = \int_0^1 t^x \varphi(t) dt$ for $x \in [0, +\infty)$.

Furthermore, Gao[11] got the refined form as following:

$$\int_0^1 f^2(x) dx \leq \pi \int_0^1 t \varphi^2(t) dt. \tag{3.3}$$

We will further extend the inequality (3.3) and establish more refined inequality.

Theorem 3.1. *Let $\varphi(t) \in L^2(0, 1)$, $\varphi(t) \neq 0$ for $t \in (0, 1)$ and (A1) holds. Let*

$$f(x) = \int_0^1 t^{u(x)} |\varphi(t)| dt, \quad x \in (0, +\infty),$$

then

$$\left(\int_0^1 f^2(x) dx \right)^2 < \theta(r) \|f\|_{p, \omega} \|f\|_{q, \overline{\omega}} \int_0^1 t \varphi^2(t) dt, \tag{3.4}$$

where $u(x)$ is defined by (2.2), $\theta(r)$ is defined by (2.3), and the constant factor $\theta(r)$ is the best possible.

Proof. Let

$$f^2(x) = \int_0^1 f(x) t^{u(x)} |\varphi(t)| dt.$$

By Schwarz's inequality and Theorem 2.1, we get

$$\begin{aligned} \left(\int_0^1 f^2(x) dx \right)^2 &= \left(\int_0^1 \left(\int_0^1 f(x) t^{u(x)} |\varphi(t)| dt \right) dx \right)^2 \\ &= \left(\int_0^1 \left(\int_0^1 f(x) t^{(u(x)-\frac{1}{2})} dx \right) t^{\frac{1}{2}} |\varphi(t)| dt \right)^2 \\ &\leq \int_0^1 \left(\int_0^1 f(x) t^{(u(x)-\frac{1}{2})} dx \right)^2 dt \int_0^1 t \varphi^2(t) dt \\ &= \int_0^1 \left(\int_0^1 f(x) t^{(u(x)-\frac{1}{2})} dx \right) \left(\int_0^1 f(y) t^{(u(y)-\frac{1}{2})} dy \right) dt \\ &\quad \times \int_0^1 t \varphi^2(t) dt \\ &= \int_0^1 \left(\int_0^1 \int_0^1 f(x) f(y) t^{u(x)+u(y)-1} dx dy \right) dt \\ &\quad \times \int_0^1 t \varphi^2(t) dt \end{aligned}$$

$$\begin{aligned}
 &= \left(\int_0^1 \int_0^1 \frac{f(x)f(y)}{u(x)+u(y)} dx dy \right) \int_0^1 t \varphi^2(t) dt \\
 &\leq \theta(r) \|f\|_{p, \omega} \|f\|_{q, \bar{\omega}} \int_0^1 t \varphi^2(t) dt
 \end{aligned} \tag{3.5}$$

Note that $\varphi(t) \neq 0, f^2(x) \neq 0$, so the equality in (3.5) is impossible. Thus we complete the proof. \square

Remark 3.1. (i) Let $\alpha = \beta = 1, r = q, s = p$. (3.4) reduces to Theorem 3.1 in [8].

(ii) Let $\alpha = \beta = 1, r = p, s = q$. (3.4) becomes the dual form of Theorem 3.1 in [8] as following

$$\begin{aligned}
 \left(\int_0^1 f^2(x) dx \right)^2 &< \theta(p) \left(\int_0^1 x^{p-2-x} (1+x+x \ln x)^{1-p} f^p(x) dx \right)^{\frac{1}{p}} \\
 &\times \left(\int_0^1 y^{q-2-y} (1+y+y \ln y)^{1-q} f^q(y) dy \right)^{\frac{1}{q}} \int_0^1 t \varphi^2(t) dt.
 \end{aligned}$$

Let $r = s = p = q = 2$, by Theorem 3.1, we have

Corollary 3.1. *Let the functions $\varphi(t), f(x)$ and $u(x)$ satisfy the conditions in Theorem 3.1. Assume further that*

$$0 < \int_0^1 (u(x) h(x))^{-1} f^2(x) dx < +\infty.$$

Then

$$\left(\int_0^1 f^2(x) dx \right)^2 < \pi \left(\int_0^1 (u(x) h(x))^{-1} f^2(x) dx \right) \int_0^1 t \varphi^2(t) dt. \tag{3.6}$$

where the constant factor π is the best possible.

Obviously, the inequalities (3.4) and (3.6) are extensions of (3.3).

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