Journal of Inequalities in Pure and Applied Mathematics

Volume 7, Issue 1, Article 30, 2006

# AN EXTENDED HARDY-HILBERT INEQUALITY AND ITS APPLICATIONS 

JIA WEIJIAN AND GAO MINGZHE

Department of Mathematics and Computer Science<br>Normal College, Jishou University<br>Jishou Hunan 416000 ,<br>People's Republic of China.

mingzhegao@163.com
Received 17 February, 2004; accepted 10 November, 2005
Communicated by L. Pick


#### Abstract

In this paper, it is shown that an extended Hardy-Hilbert's integral inequality with weights can be established by introducing a power-exponent function of the form $a x^{1+x}(a>$ $0, x \in[0,+\infty)$ ), and the coefficient $\frac{\pi}{(a)^{1 / q}(b)^{1 / p} \sin \pi / p}$ is shown to be the best possible constant in the inequality. In particular, for the case $p=2$, some extensions on the classical Hilbert's integral inequality are obtained. As applications, generalizations of Hardy-Littlewood's integral inequality are given.


Key words and phrases: Power-exponent function, Weight function, Hardy-Hilbert's integral inequality, Hardy-Littlewood's integral inequality.

2000 Mathematics Subject Classification. 26D15.

## 1. Introduction

The famous Hardy-Hilbert's integral inequality is

$$
\begin{equation*}
\int_{0}^{\infty} \int_{0}^{\infty} \frac{f(x) g(y)}{x+y} d x d y \leq \frac{\pi}{\sin \frac{\pi}{p}}\left\{\int_{0}^{\infty} f^{p}(x) d x\right\}^{\frac{1}{p}}\left\{\int_{0}^{\infty} g^{q}(y) d y\right\}^{\frac{1}{q}} \tag{1.1}
\end{equation*}
$$

where $p>1, q=p /(p-1)$ and the constant $\frac{\pi}{\sin \frac{\pi}{p}}$ is best possible (see [1]). In particular, when $p=q=2$, the inequality (1.1) is reduced to the classical Hilbert integral inequality:

$$
\begin{equation*}
\int_{0}^{\infty} \int_{0}^{\infty} \frac{f(x) g(y)}{x+y} d x d y \leq \pi\left\{\int_{0}^{\infty} f^{2}(x) d x\right\}^{\frac{1}{2}}\left\{\int_{0}^{\infty} g^{2}(y) d y\right\}^{\frac{1}{2}} \tag{1.2}
\end{equation*}
$$

where the coefficient $\pi$ is best possible.

[^0]Recently, the following result was given by introducing the power function in [2]:

$$
\begin{align*}
& \int_{a}^{b} \int_{a}^{b} \frac{f(x) g(y)}{x^{t}+y^{t}} d x d y  \tag{1.3}\\
& \quad \leq\left\{\omega(t, p, q) \int_{a}^{b} x^{1-t} f^{p}(x) d x\right\}^{\frac{1}{p}}\left\{\omega(t, q, p) \int_{a}^{b} x^{1-t} g^{q}(x) d x\right\}^{\frac{1}{q}}
\end{align*}
$$

where $t$ is a parameter which is independent of $x$ and $y, \omega(t, p, q)=\frac{\pi}{t \sin \frac{\pi}{p t}}-\varphi(q)$ and here the function $\varphi$ is defined by

$$
\varphi(r)=\int_{0}^{a / b} \frac{u^{t-2+1 / r}}{1+u^{t}} d u, \quad r=p, q
$$

However, in [2] the best constant for (1.3) was not determined.
Afterwards, various extensions on the inequalities (1.1) and (1.2) have appeared in some papers (such as [3, 4] etc.). The purpose of the present paper is to show that if the denominator $x+y$ of the function on the left-hand side of (1.1) is replaced by the power-exponent function $a x^{1+x}+b y^{1+y}$, then we can obtain a new inequality and show that the coefficient $\frac{\pi}{(a)^{1 / q}(b)^{1 / p} \cdot \sin \pi / p}$ is the best constant in the new inequality. In particular if $p=2$ then several extensions of (1.2) follow. As its applications, it is shown that extensions on the Hardy-Littlewood integral inequality can be established.

Throughout this paper we stipulate that $a>0$ and $b>0$.
For convenience, we give the following lemma which will be used later.
Lemma 1.1. Let $h(x)=\frac{x}{1+x+x \ln x}, x \in(0,+\infty)$, then there exists a function $\varphi(x)\left(0 \leq \varphi(x)<\frac{1}{2}\right)$, such that $h(x)=\frac{1}{2}-\varphi(x)$.

Proof. Consider the function defined by

$$
s(x)=\frac{1+x}{x}+\ln x, \quad x \in(0,+\infty) .
$$

It is easy to see that the minimum of $s(x)$ is 2 . Hence $s(x) \geq 2$, and $h(x)=s^{-1}(x) \leq \frac{1}{2}$. Obviously $h(x)=\frac{1}{s(x)}>0$. We can define a nonnegative function $\varphi$ by

$$
\begin{equation*}
\varphi(x)=\frac{1-x+x \ln x}{2(1+x+x \ln x)} \quad x \in(0,+\infty) . \tag{1.4}
\end{equation*}
$$

Hence we have $h(x)=\frac{1}{2}-\varphi(x)$. The lemma follows.

## 2. Main Results

Define a function by

$$
\begin{equation*}
\omega(r, x)=x^{(1+x)(1-r)}\left(\frac{1}{2}-\varphi(x)\right)^{r-1} \quad x \in(0,+\infty) \tag{2.1}
\end{equation*}
$$

where $r>1$ and $\varphi(x)$ is defined by (1.4).
Theorem 2.1. Let

$$
0<\int_{0}^{\infty} \omega(p, x) f^{p}(x) d x<+\infty, \quad 0<\int_{0}^{\infty} \omega(q, x) g^{q}(x) d x<+\infty
$$

the weight function $\omega(r, x)$ is defined by (2.1), $\frac{1}{p}+\frac{1}{q}=1$, and $p \geq q>1$. Then

$$
\begin{align*}
& \int_{0}^{\infty} \int_{0}^{\infty} \frac{f(x) g(y)}{a x^{1+x}+b y^{1+y}} d x d y  \tag{2.2}\\
& \qquad \leq \frac{\mu \pi}{\sin \frac{\pi}{p}}\left\{\int_{0}^{\infty} \omega(p, x) f^{p}(x) d x\right\}^{\frac{1}{p}}\left\{\int_{0}^{\infty} \omega(q, x) g^{q}(x) d x\right\}^{\frac{1}{q}}
\end{align*}
$$

where $\mu=(1 / a)^{1 / q}(1 / b)^{1 / p}$ and the constant factor $\frac{\mu \pi}{\sin \frac{\pi}{p}}$ is best possible.
Proof. Let $f(x)=F(x)\left\{\left(a x^{1+x}\right)^{\prime}\right\}^{\frac{1}{q}}$ and $g(y)=G(y)\left\{\left(b y^{1+y}\right)^{\prime}\right\}^{\frac{1}{p}}$. Define two functions by

$$
\begin{align*}
& \alpha=\frac{F(x)\left\{\left(b y^{1+y}\right)^{\prime}\right\}^{\frac{1}{p}}}{\left(a x^{1+x}+b y^{1+y}\right)^{\frac{1}{p}}}\left(\frac{a x^{1+x}}{b y^{1+y}}\right)^{\frac{1}{p q}} \text { and }  \tag{2.3}\\
& \beta=\frac{G(y)\left\{\left(a x^{1+x}\right)^{\prime}\right\}^{\frac{1}{q}}}{\left(a x^{1+x}+b y^{1+y}\right)^{\frac{1}{q}}}\left(\frac{b y^{1+y}}{a x^{1+x}}\right)^{\frac{1}{p q}}
\end{align*}
$$

Let us apply Hölder's inequality to estimate the right hand side of (2.2) as follows:

$$
\begin{align*}
\int_{0}^{\infty} \int_{0}^{\infty} \frac{f(x) g(y)}{a x^{1+x}+b y^{1+y}} d x d y & =\int_{0}^{\infty} \int_{0}^{\infty} \alpha \beta d x d y  \tag{2.4}\\
& \leq\left\{\int_{0}^{\infty} \int_{0}^{\infty} \alpha^{p} d x d y\right\}^{\frac{1}{p}}\left\{\int_{0}^{\infty} \int_{0}^{\infty} \beta^{q} d x d y\right\}^{\frac{1}{q}}
\end{align*}
$$

It is easy to deduce that

$$
\begin{aligned}
\int_{0}^{\infty} \int_{0}^{\infty} \alpha^{p} d x d y & =\int_{0}^{\infty} \int_{0}^{\infty} \frac{\left(b y^{1+y}\right)^{\prime}}{a x^{1+x}+b y^{1+y}}\left(\frac{a x^{1+x}}{b y^{1+y}}\right)^{\frac{1}{q}} F^{p}(x) d x d y \\
& =\int_{0}^{\infty} \omega_{q} F^{p}(x) d x
\end{aligned}
$$

We compute the weight function $\omega_{q}$ as follows:

$$
\begin{aligned}
\omega_{q} & =\int_{0}^{\infty} \frac{\left(b y^{1+y}\right)^{\prime}}{a x^{1+x}+b y^{1+y}}\left(\frac{a x^{1+x}}{b y^{1+y}}\right)^{\frac{1}{q}} d y \\
& =\int_{0}^{\infty} \frac{1}{a x^{1+x}+b y^{1+y}}\left(\frac{a x^{1+x}}{b y^{1+y}}\right)^{\frac{1}{q}} d\left(b y^{1+y}\right)
\end{aligned}
$$

Let $t=b y^{1+y} / a x^{1+x}$. Then we have

$$
\omega_{q}=\int_{0}^{\infty} \frac{1}{1+t}\left(\frac{1}{t}\right)^{\frac{1}{q}} d t=\frac{\pi}{\sin \frac{\pi}{q}}=\frac{\pi}{\sin \frac{\pi}{p}}
$$

Notice that $F(x)=\left\{\left(a x^{1+x}\right)^{\prime}\right\}^{-1 / q} f(x)$. Hence we have

$$
\begin{equation*}
\int_{0}^{\infty} \int_{0}^{\infty} \alpha^{p} d x d y=\frac{\pi}{\sin \frac{\pi}{p}} \int_{0}^{\infty}\left(\left(a x^{1+x}\right)^{\prime}\right)^{1-p} f^{p}(x) d x \tag{2.5}
\end{equation*}
$$

and ,similarly,

$$
\begin{equation*}
\int_{0}^{\infty} \int_{0}^{\infty} \beta^{q} d x d y=\frac{\pi}{\sin \frac{\pi}{p}} \int_{0}^{\infty}\left(\left(b y^{1+y}\right)^{\prime}\right)^{1-q} g^{q}(y) d y \tag{2.6}
\end{equation*}
$$

Substituting (2.5) and (2.6) into (2.3), we obtain

$$
\begin{align*}
& \int_{0}^{\infty} \int_{0}^{\infty} \frac{f(x) g(y)}{a x^{1+x}+b y^{1+y}} d x d y \leq \frac{\pi}{\sin \frac{\pi}{p}}\left\{\int_{0}^{\infty}\left(\left(a x^{1+x}\right)^{\prime}\right)^{1-p} f^{p}(x) d x\right\}^{\frac{1}{p}}  \tag{2.7}\\
& \times\left\{\int_{0}^{\infty}\left(\left(b y^{1+y}\right)^{\prime}\right)^{1-q} g^{q}(y) d y\right\}^{\frac{1}{q}}
\end{align*}
$$

We need to show that the constant factor $\frac{\pi}{\sin \frac{\pi}{p}}$ contained in 2.7 is best possible.
Define two functions by

$$
\tilde{f}(x)= \begin{cases}0, & x \in(0,1) \\ \left(a x^{1+x}\right)^{-(1+\varepsilon) / p}\left(a x^{1+x}\right)^{\prime}, & x \in[1,+\infty)\end{cases}
$$

and

$$
\tilde{g}(y)=\left\{\begin{array}{ll}
0, & y \in(0,1) \\
\left(b y^{1+y}\right)^{-(1+\varepsilon) / q}\left(b y^{1+y}\right)^{\prime}, & y \in[1,+\infty)
\end{array} .\right.
$$

Assume that $0<\varepsilon<\frac{q}{2 p} \quad(p \geq q>1)$. Then

$$
\int_{0}^{+\infty}\left(\left(a x^{1+x}\right)^{\prime}\right)^{1-p} \tilde{f}^{p}(x) d x=\int_{1}^{+\infty}\left(a x^{1+x}\right)^{-1-\varepsilon} d\left(a x^{1+x}\right)=\frac{1}{\varepsilon}
$$

Similarly, we have

$$
\int_{0}^{\infty}\left(\left(b y^{1+y}\right)^{\prime}\right)^{1-q} \tilde{g}^{q}(y) d y=\frac{1}{\varepsilon} .
$$

If $\frac{\pi}{\sin \frac{\pi}{p}}$ is not best possible, then there exists $k>0, k<\frac{\pi}{\sin \frac{\pi}{p}}$ such that

$$
\begin{align*}
& \int_{0}^{\infty} \int_{0}^{\infty} \frac{\tilde{f}(x) \tilde{g}(y)}{a x^{1+x}+b y^{1+y}} d x d y<k\left(\int_{0}^{\infty}\left(\left(a x^{1+x}\right)^{\prime}\right)^{1-p} \tilde{f}^{p}(x) d x\right)^{\frac{1}{p}}  \tag{2.8}\\
& \times\left(\int_{0}^{\infty}\left(\left(b y^{1+y}\right)^{\prime}\right)^{1-q} \tilde{g}^{q}(y) d y\right)^{\frac{1}{q}}=\frac{k}{\varepsilon}
\end{align*}
$$

On the other hand, we have

$$
\begin{aligned}
\int_{0}^{\infty} \int_{0}^{\infty} & \frac{\tilde{f}(x) \tilde{g}(y)}{a x^{1+x}+b y^{1+y}} d x d y \\
& =\int_{1}^{\infty} \int_{1}^{\infty} \frac{\left\{\left(a x^{1+x}\right)^{-\frac{1+\varepsilon}{p}}\left(a x^{1+x}\right)^{\prime}\right\}\left\{\left(b y^{1+y}\right)^{-\frac{1+\varepsilon}{q}}\left(b y^{1+y}\right)^{\prime}\right\}}{a x^{1+x}+b y^{1+y}} d x d y \\
& =\int_{1}^{\infty}\left\{\int_{1}^{\infty} \frac{\left(b y^{1+y}\right)^{-\frac{1+\varepsilon}{q}}}{a x^{1+x}+b y^{1+y}} d\left(b y^{1+y}\right)\right\}\left\{\left(a x^{1+x}\right)^{-\frac{1+\varepsilon}{p}}\left(a x^{1+x}\right)^{\prime}\right\} d x \\
& =\int_{1}^{\infty}\left\{\int_{b / a x^{1+x}}^{\infty} \frac{1}{1+t}\left(\frac{1}{t}\right)^{-\frac{1+\varepsilon}{q}} d t\right\}\left(a x^{1+x}\right)^{-1-\varepsilon} d\left(a x^{1+x}\right) \\
& =\frac{1}{\varepsilon} \int_{b / a x^{1+x}}^{\infty} \frac{1}{1+t}\left(\frac{1}{t}\right)^{-\frac{1+\varepsilon}{q}} d t .
\end{aligned}
$$

If the lower limit $b / a x^{1+x}$ of this integral is replaced by zero, then the resulting error is smaller than $\frac{\left(b / a x^{1+x}\right)^{\alpha}}{\alpha}$, where $\alpha$ is positive and independent of $\varepsilon$. In fact, we have

$$
\int_{0}^{b / a x^{1+x}} \frac{1}{1+t}\left(\frac{1}{t}\right)^{\frac{1+\varepsilon}{q}} d t<\int_{0}^{b / a x^{1+x}} t^{-(1+\varepsilon) / q} d t=\frac{\left(b / a x^{1+x}\right)^{\beta}}{\beta}
$$

where $\beta=1-(1+\varepsilon) / q$. If $0<\varepsilon<\frac{q}{2 p}$, then we may take $\alpha$ such that

$$
\alpha=1-\frac{1+q / 2 p}{q}=\frac{1}{2 p} .
$$

Consequently, we get

$$
\begin{equation*}
\int_{0}^{\infty} \int_{0}^{\infty} \frac{\tilde{f}(x) \tilde{g}(y)}{a x^{1+x}+b y^{1+y}} d x d y>\frac{1}{\varepsilon}\left\{\frac{\pi}{\sin \frac{\pi}{p}}+o(1)\right\} \quad(\varepsilon \rightarrow 0) \tag{2.9}
\end{equation*}
$$

Clearly, when $\varepsilon$ is small enough, the inequality (2.7) is in contradiction with (2.9). Therefore, $\frac{\pi}{\sin \frac{\pi}{p}}$ is the best possible value for which the inequality $(2.7)$ is valid.
${ }^{p}$ Let $u=a x^{1+x}$ and $v=b y^{1+y}$. Then

$$
u^{\prime}=a x^{1+x}\left(\frac{1+x}{x}+\ln x\right)=a x^{1+x} h^{-1}(x)
$$

Similarly, we have $v^{\prime}=b y^{1+y} h^{-1}(y)$. Substituting them into (2.7) and then using Lemma 1.1. the inequality $\sqrt[2.2]{ }$ yields after simplifications. The constant factor $\frac{\mu \pi}{\sin \frac{\pi}{p}}$ is best possible, where $\mu=(1 / a)^{1 / q}(1 / b)^{1 / p}$. Thus the proof of the theorem is completed.

It is known from (2.1) that

$$
\omega(r, x)=x^{(1+x)(1-r)}\left(\frac{1}{2}-\varphi(x)\right)^{r-1}=\left(\frac{1}{2}\right)^{r-1} x^{(1+x)(1-r)}(1-2 \varphi(x))^{r-1}
$$

The following result is equivalent to Theorem 2.1.
Theorem 2.2. Let $\varphi(x)$ be a function defined by (1.4), $\frac{1}{p}+\frac{1}{q}=1$ and $p \geq q>1$. If

$$
\begin{aligned}
& 0<\int_{0}^{\infty} x^{(1+x)(1-p)}(1-2 \varphi(x))^{p-1} f^{p}(x) d x<+\infty \quad \text { and } \\
& 0<\int_{0}^{\infty} y^{(1+y)(1-q)}(1-2 \varphi(y))^{q-1} g^{q}(y) d y<+\infty
\end{aligned}
$$

then

$$
\begin{align*}
& \int_{0}^{\infty} \int_{0}^{\infty} \frac{f(x) g(y)}{a x^{1+x}+b y^{1+y}} d x d y  \tag{2.10}\\
& \leq \frac{\mu \pi}{2 \sin \frac{\pi}{p}}\left\{\int_{0}^{\infty} x^{(1+x)(1-p)}(1-2 \varphi(x))^{p-1} f^{p}(x) d x\right\}^{\frac{1}{p}} \\
& \times\left\{\int_{0}^{\infty} y^{(1+y)(1-q)}(1-2 \varphi(y))^{q-1} g^{q}(y) d y\right\}^{\frac{1}{q}}
\end{align*}
$$

where $\mu=(1 / a)^{1 / q}(1 / b)^{1 / p}$ and the constant factor $\frac{\mu \pi}{2 \sin \frac{\pi}{p}}$ is best possible.
In particular, for case $p=2$, some extensions on (1.2) are obtained. According to Theorem 2.1. we get the following results.

Corollary 2.3. If

$$
\begin{aligned}
& 0<\int_{0}^{\infty} x^{-(1+x)}\left(\frac{1}{2}-\varphi(x)\right) f^{2}(x) d x<+\infty \quad \text { and } \\
& 0<\int_{0}^{\infty} y^{-(1+y)}\left(\frac{1}{2}-\varphi(y)\right) g^{2}(y) d y<+\infty
\end{aligned}
$$

where $\varphi(x)$ is a function defined by $(\sqrt{1.4})$, then

$$
\begin{align*}
\int_{0}^{\infty} \int_{0}^{\infty} \frac{f(x) g(y)}{a x^{1+x}+b y^{1+y}} d x d y \leq \frac{\pi}{\sqrt{a b}} & \left\{\int_{0}^{\infty} x^{-(1+x)}\left(\frac{1}{2}-\varphi(x)\right) f^{2}(x) d x\right\}^{\frac{1}{2}}  \tag{2.11}\\
& \times\left\{\int_{0}^{\infty} y^{-(1-y)}\left(\frac{1}{2}-\varphi(y)\right) g^{2}(y) d y\right\}^{\frac{1}{2}}
\end{align*}
$$

where the constant factor $\frac{\pi}{\sqrt{a b}}$ is best possible.
Corollary 2.4. Let $\varphi(x)$ be a function defined by (1.4). If

$$
0<\int_{0}^{\infty} x^{-(1+x)}\left(\frac{1}{2}-\varphi(x)\right) f^{2}(x) d x<+\infty
$$

then

$$
\begin{equation*}
\int_{0}^{\infty} \int_{0}^{\infty} \frac{f(x) f(y)}{a x^{1+x}+b y^{1+y}} d x d y \leq \frac{\pi}{\sqrt{a b}} \int_{0}^{\infty} x^{-(1+x)}\left(\frac{1}{2}-\varphi(x)\right) f^{2}(x) d x \tag{2.12}
\end{equation*}
$$

where the constant factor $\frac{\pi}{\sqrt{a b}}$ is best possible.
A equivalent proposition of Corollary 2.3 is:
Corollary 2.5. Let $\varphi(x)$ be a function defined by (1.4),

$$
\begin{aligned}
& 0<\int_{0}^{\infty} x^{-(1+x)}(1-2 \varphi(x)) f^{2}(x) d x<+\infty \quad \text { and } \\
& 0<\int_{0}^{\infty} y^{-(1+y)}(1-2 \varphi(y)) g^{2}(y) d y<+\infty
\end{aligned}
$$

then

$$
\begin{align*}
\int_{0}^{\infty} \int_{0}^{\infty} \frac{f(x) g(y)}{a x^{1+x}+b y^{1+y}} d x d y \leq \frac{\pi}{2 \sqrt{a b}} & \left\{\int_{0}^{\infty} x^{-(1+x)}(1-2 \varphi(x)) f^{2}(x) d x\right\}^{\frac{1}{2}}  \tag{2.13}\\
& \times\left\{\int_{0}^{\infty} y^{-(1+y)}(1-2 \varphi(y)) g^{2}(y) d y\right\}^{\frac{1}{2}}
\end{align*}
$$

where the constant factor $\frac{\pi}{2 \sqrt{a b}}$ is best possible.
Similarly, an equivalent proposition to Corollary 2.4 is:
Corollary 2.6. Let $\varphi(x)$ be a function defined by (1.4). If

$$
0<\int_{0}^{\infty} x^{-(1+x)}(1-2 \varphi(x)) f^{2}(x) d x+\infty
$$

then

$$
\begin{equation*}
\int_{0}^{\infty} \int_{0}^{\infty} \frac{f(x) f(y)}{a x^{1+x}+b y^{1+y}} d x d y \leq \frac{\pi}{2 \sqrt{a b}} \int_{0}^{\infty} x^{-(1+x)}(1-2 \varphi(x)) f^{2}(x) d x \tag{2.14}
\end{equation*}
$$

where the constant factor $\frac{\pi}{2 \sqrt{a b}}$ is best possible.

## 3. Application

In this section, we will give various extensions of Hardy-Littlewood's integral inequality.
Let $f(x) \in L^{2}(0,1)$ and $f(x) \neq 0$. If

$$
a_{n}=\int_{0}^{1} x^{n} f(x) d x, \quad n=0,1,2, \ldots
$$

then we have the Hardy-Littlewood's inequality (see [1]) of the form

$$
\begin{equation*}
\sum_{n=0}^{\infty} a_{n}^{2}<\pi \int_{0}^{1} f^{2}(x) d x \tag{3.1}
\end{equation*}
$$

where $\pi$ is the best constant that keeps (3.1) valid. In our previous paper [5], the inequality (3.1) was extended and the following inequality established:

$$
\begin{equation*}
\int_{0}^{\infty} f^{2}(x) d x<\pi \int_{0}^{1} h^{2}(x) d x \tag{3.2}
\end{equation*}
$$

where $f(x)=\int_{0}^{1} t^{x} h(x) d x, x \in[0,+\infty)$.
Afterwards the inequality (3.2) was refined into the form in the paper [6]:

$$
\begin{equation*}
\int_{0}^{\infty} f^{2}(x) d x \leq \pi \int_{0}^{1} t h^{2}(t) d t \tag{3.3}
\end{equation*}
$$

We will further extend the inequality (3.3), some new results can be obtained by further extending inequality (3.3).

Theorem 3.1. Let $h(t) \in L^{2}(0,1), h(t) \neq 0$. Define a function by

$$
f(x)=\int_{0}^{1} t^{u(x)}|h(t)| d t, \quad x \in[0,+\infty),
$$

where $u(x)=x^{1+x}$. Also, let $\varphi(x)$ be a weight function defined by (1.4), $(r=p, q), \frac{1}{p}+\frac{1}{q}=1$ and $p \geq q>1$. If

$$
0<\int_{0}^{\infty} x^{(1+x)(1-r)}\left(\frac{1}{2}-\varphi(x)\right)^{r-1} f^{r}(x) d x<+\infty
$$

then

$$
\begin{align*}
&\left(\int_{0}^{\infty} f^{2}(x) d x\right)^{2}<\frac{\mu \pi}{\sin \frac{\pi}{p}}\left(\int_{0}^{\infty} x^{(1+x)(1-p)}\left(\frac{1}{2}-\varphi(x)\right)^{p-1} f^{p}(x) d x\right)^{\frac{1}{p}}  \tag{3.4}\\
& \times\left(\int_{0}^{\infty} y^{(1+y)(1-q)}\left(\frac{1}{2}-\varphi(y)\right) f^{q}(y) d y\right)^{\frac{1}{q}} \int_{0}^{1} t h^{2}(t) d t
\end{align*}
$$

where the constant factor $\frac{\mu \pi}{\sin \frac{\pi}{p}}$ in 3.4 is best possible, and $\mu=(1 / a)^{1 / q}(1 / b)^{1 / p}$.
Proof. Let us write $f^{2}(x)$ in the form:

$$
f^{2}(x)=\int_{0}^{1} f(x) t^{u(x)}|h(t)| d t .
$$

We apply, in turn, Schwarz's inequality and Theorem 2.1 to obtain

$$
\begin{align*}
\left(\int_{0}^{\infty} f^{2}(x) d x\right)^{2}= & \left\{\int_{0}^{\infty}\left(\int_{0}^{1} f(x) t^{u(x)}|h(t)| d t\right) d x\right\}^{2} \\
= & \left\{\int_{0}^{1}\left(\int_{0}^{\infty} f(x) t^{u(x)-1 / 2} d x\right) t^{1 / 2}|h(t)| d t\right\}^{2} \\
\leq & \int_{0}^{1}\left(\int_{0}^{\infty} f(x) t^{u(x)-1 / 2} d x\right)^{2} d t \int_{0}^{1} t h^{2}(t) d t \\
= & \int_{0}^{1}\left(\int_{0}^{\infty} f(x) t^{u(x)-1 / 2} d x\right)\left(\int_{0}^{\infty} f(y) t^{u(y)-1 / 2} d y\right) d t \int_{0}^{1} t h^{2}(t) d t \\
= & \int_{0}^{1}\left(\int_{0}^{\infty} \int_{0}^{\infty} f(x) f(y) t^{u(x)+u(y)-1} d x d y\right) d t \int_{0}^{1} t h^{2}(t) d t \\
= & \left(\int_{0}^{\infty} \int_{0}^{\infty} \frac{f(x) f(y)}{u(x)+u(y)} d x d y\right) \int_{0}^{1} t h^{2}(t) d t \\
\leq & \frac{\mu \pi}{\sin \frac{\pi}{p}}\left\{\int_{0}^{\infty} x^{(1+x)(1-p)}\left(\frac{1}{2}-\varphi(x)\right)^{p-1} f^{p}(x) d x\right\}^{\frac{1}{p}} \\
& \times\left\{\int_{0}^{\infty} y^{(1+y)(1-q)}\left(\frac{1}{2}-\varphi(y)\right)^{q-1} f^{q}(y) d y\right\}^{\frac{1}{q}} \int_{0}^{1} t h^{2}(t) d t . \tag{3.5}
\end{align*}
$$

Since $h(t) \neq 0, f^{2}(x) \neq 0$. It is impossible to take equality in 3.5). We therefore complete the proof of the theorem.

An equivalent proposition to Theorem 3.1 is:
Theorem 3.2. Let the functions $h(t), f(x)$ and $u(x)$ satisfy the assumptions of Theorem 3.1. and assume that

$$
0<\int_{0}^{\infty} x^{(1+x)(1-r)}(1-2 \varphi(x))^{r-1} f^{r}(x) d x<+\infty \quad(r=p, q) .
$$

Then

$$
\begin{align*}
\left(\int_{0}^{\infty} f^{2}(x) d x\right)^{2}< & \frac{\mu \pi}{2 \sin \frac{\pi}{p}}\left(\int_{0}^{\infty} x^{(1+x)(1-p)}(1-2 \varphi(x))^{p-1} f^{p}(x) d x\right)^{\frac{1}{p}}  \tag{3.6}\\
& \times\left(\int_{0}^{\infty} y^{(1+y)(1-q)}(1-2 \varphi(y))^{q-1} f^{q}(y) d y\right)^{\frac{1}{q}} \int_{0}^{1} t h^{2}(t) d t
\end{align*}
$$

and the constant factor $\frac{\mu \pi}{\sin \frac{\pi}{p}}$ in 3.6 is best possible, where $\mu=(1 / a)^{1 / q}(1 / b)^{1 / p}$.
In particular, when $p=q=2$, we have the following result.
Corollary 3.3. Let the functions $h(t), f(x)$ and $u(x)$ satisfy the assumptions of Theorem 3.1 and assume that

$$
0<\int_{0}^{\infty} x^{-(1+x)}\left(\frac{1}{2}-\varphi(x)\right) f^{2}(x) d x<+\infty
$$

where $\varphi(x)$ is a function defined by (1.4). Then

$$
\begin{equation*}
\left(\int_{0}^{\infty} f^{2}(x) d x\right)^{2}<\frac{\pi}{\sqrt{a b}}\left(\int_{0}^{\infty} x^{-(1+x)}\left(\frac{1}{2}-\varphi(x)\right) f^{2}(x) d x\right) \int_{0}^{1} t h^{2}(t) d t \tag{3.7}
\end{equation*}
$$

and the constant factor $\frac{\pi}{\sqrt{a b}}$ in (3.7) is best possible.
A result equivalent to Corollary 3.3 is:
Corollary 3.4. Let the functions $h(t), f(x)$ and $u(x)$ satisfy the assumptions of Theorem 3.1. and assume that

$$
0<\int_{0}^{\infty} x^{-(1+x)}(1-2 \varphi(x)) f^{2}(x) d x<+\infty
$$

where $\varphi(x)$ is a function defined by (1.4). Then

$$
\begin{equation*}
\left(\int_{0}^{\infty} f^{2}(x) d x\right)^{2}<\frac{\pi}{2 \sqrt{a b}}\left(\int_{0}^{\infty} x^{-(1+x)}(1-2 \varphi(x)) f^{2}(x) d x\right) \int_{0}^{1} t h^{2}(t) d t \tag{3.8}
\end{equation*}
$$

and the constant factor $\frac{\pi}{2 \sqrt{a b}}$ in $(3.8)$ is best possible.
The inequalities (3.4), (3.6), (3.7) and (3.8) are extensions of (3.3).

## References

[1] G.H. HARDY, J.E. LITTLEWOOD and G. POLYA, Inequalities, Cambridge Univ. Press, Cambridge 1952.
[2] JICHANG KUANG, On new extensions of Hilbert's integral inequality, J. Math. Anal. Appl., 235(2) (1999), 608-614.
[3] BICHENG YANG and L. DEBNATH, On the extended Hardy-Hilbert's inequality, J. Math. Anal. Appl., 272(1) (2002), 187-199.
[4] BICHENG YANG, On a general Hardy-Hilbert's inequality with a best value, Chinese Ann. Math. (Ser. A ), 21(4) (2000), 401-408.
[5] MINGZHE GAO, On Hilbert's inequality and its applications, J. Math. Anal. Appl., 212(1) (1997), 316-323.
[6] MINGZHE GAO, LI TAN AND L. DEBNATH, Some improvements on Hilbert's integral inequality, J. Math. Anal. Appl., 229(2) (1999), 682-689.


[^0]:    ISSN (electronic): 1443-5756
    (C) 2006 Victoria University. All rights reserved.

    The author is grateful to the referees for valuable suggestions and helpful comments in this subject.
    032-04

