



ON A DECOMPOSITION OF HILBERT'S INEQUALITY

BICHENG YANG

Department of Mathematics
Guangdong Education Institute
Guangzhou, Guangdong 510303
P.R. CHINA

EMail: bcyang@pub.guangzhou.gd.cn

Received: 07 October, 2008

Accepted: 20 March, 2009

Communicated by: B. Opic

2000 AMS Sub. Class.: 26D15.

Key words: Hilbert's inequality; Weight coefficient; Equivalent form; Hilbert-type inequality.

Abstract: By using the Euler-Maclaurin's summation formula and the weight coefficient, a pair of new inequalities is given, which is a decomposition of Hilbert's inequality. The equivalent forms and the extended inequalities with a pair of conjugate exponents are built.

Acknowledgement: The author expresses his sincerest thanks to the referee for his thoughtful suggestions in improving this work.

Hilbert's Inequality

Bicheng Yang

vol. 10, iss. 1, art. 25, 2009

[Title Page](#)

[Contents](#)

[◀◀](#) [▶▶](#)

[◀](#) [▶](#)

[Page 1 of 18](#)

[Go Back](#)

[Full Screen](#)

[Close](#)

journal of **inequalities**
in pure and applied
mathematics

issn: 1443-5756

Contents

1 Introduction	3
2 Some Lemmas	6
3 Main Results and their Equivalent Forms	12



Hilbert's Inequality

Bicheng Yang

vol. 10, iss. 1, art. 25, 2009

[Title Page](#)

[Contents](#)

[◀◀](#)

[▶▶](#)

[◀](#)

[▶](#)

Page 2 of 18

[Go Back](#)

[Full Screen](#)

[Close](#)

journal of **inequalities**
in pure and applied
mathematics

issn: 1443-5756

© 2007 Victoria University. All rights reserved.

1. Introduction

In 1908, H. Weyl published the following Hilbert inequality: If $\{a_n\}$, $\{b_n\}$ are real sequences, $0 < \sum_{n=1}^{\infty} a_n^2 < \infty$ and $0 < \sum_{n=1}^{\infty} b_n^2 < \infty$, then [1]

$$(1.1) \quad \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{m+n} < \pi \left(\sum_{n=1}^{\infty} a_n^2 \sum_{n=1}^{\infty} b_n^2 \right)^{\frac{1}{2}},$$

where the constant factor π is the best possible. In 1925, G. H. Hardy gave an extension of (1.1) by introducing one pair of conjugate exponents (p, q) ($\frac{1}{p} + \frac{1}{q} = 1$) as [2]: If $p > 1$, $a_n, b_n \geq 0$, $0 < \sum_{n=1}^{\infty} a_n^p < \infty$ and $0 < \sum_{n=1}^{\infty} b_n^q < \infty$, then

$$(1.2) \quad \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{m+n} < \frac{\pi}{\sin(\frac{\pi}{p})} \left(\sum_{n=1}^{\infty} a_n^p \right)^{\frac{1}{p}} \left(\sum_{n=1}^{\infty} b_n^q \right)^{\frac{1}{q}},$$

where the constant factor $\pi / \sin(\frac{\pi}{p})$ is the best possible. We refer to (1.2) as the Hardy-Hilbert inequality. In 1934, Hardy et al. [3] gave some applications of (1.1) and (1.2). By introducing a pair of non-conjugate exponents (p, q) in (1.1), Hardy et al. [3] gave: If $p, q > 1$, $\frac{1}{p} + \frac{1}{q} \geq 1$, $0 < \lambda = 2 - (\frac{1}{p} + \frac{1}{q}) \leq 1$, then

$$(1.3) \quad \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{(m+n)^{\lambda}} \leq K(p, q) \left(\sum_{n=1}^{\infty} a_n^p \right)^{\frac{1}{p}} \left(\sum_{n=1}^{\infty} b_n^q \right)^{\frac{1}{q}},$$

where the constant factor $K(p, q)$ is the best value only for $\lambda = 1$. In 1951, Bonsall [4] considered (1.3) in the case of a general kernel. In 1991, Mitrović et al. [5] summarized the above method and results.

[Title Page](#)
[Contents](#)
[◀](#)
[▶](#)
[◀](#)
[▶](#)

Page 3 of 18

[Go Back](#)
[Full Screen](#)
[Close](#)

In 1997-1998, by using weight coefficients, Yang and Gao [6], [7] gave a strengthened version of (1.2) as:

$$(1.4) \quad \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{m+n} < \left\{ \sum_{n=1}^{\infty} \left[\frac{\pi}{\sin(\frac{\pi}{p})} - \frac{1-\gamma}{n^{1/p}} \right] a_n^p \right\}^{\frac{1}{p}} \left\{ \sum_{n=1}^{\infty} \left[\frac{\pi}{\sin(\frac{\pi}{p})} - \frac{1-\gamma}{n^{1/q}} \right] b_n^q \right\}^{\frac{1}{q}},$$

where, $1 - \gamma = 0.42278433^+$ (γ is the Euler constant). In 2001, Yang [8] gave an extension of (1.1) by introducing an independent parameter $0 < \lambda \leq 4$ as

$$(1.5) \quad \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{(m+n)^{\lambda}} < B\left(\frac{\lambda}{2}, \frac{\lambda}{2}\right) \left(\sum_{n=1}^{\infty} n^{1-\lambda} a_n^2 \sum_{n=1}^{\infty} n^{1-\lambda} b_n^2 \right)^{\frac{1}{2}},$$

where the constant factor $B(\frac{\lambda}{2}, \frac{\lambda}{2})$ is the best possible ($B(u, v)$ is the Beta function). In 2004, Yang [9] published the dual form of (1.2) as follows

$$(1.6) \quad \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{m+n} < \frac{\pi}{\sin(\frac{\pi}{p})} \left(\sum_{n=1}^{\infty} n^{p-2} a_n^p \right)^{\frac{1}{p}} \left(\sum_{n=1}^{\infty} n^{q-2} b_n^q \right)^{\frac{1}{q}}.$$

For $p = q = 2$, both (1.6) and (1.2) reduce to (1.1). It means that there are two different best extensions of (1.1). To generalize (1.2) and (1.6), in 2005, Yang [10] gave an extension of (1.2) and (1.6) with two pairs of conjugate exponents $(p, q), (r, s)$ ($p, r > 1$) and parameters $\alpha, \lambda > 0$ ($\alpha\lambda \leq \min\{r, s\}$) as: If $0 < \sum_{n=1}^{\infty} n^{p(1-\frac{\alpha\lambda}{r})-1} a_n^p < \infty$

[Title Page](#)

[Contents](#)

[◀](#) [▶](#)

[◀](#) [▶](#)

Page 4 of 18

[Go Back](#)

[Full Screen](#)

[Close](#)



and $0 < \sum_{n=1}^{\infty} n^{q(1-\frac{\alpha\lambda}{s})-1} b_n^q < \infty$, then

$$(1.7) \quad \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{(m^{\alpha} + n^{\alpha})^{\lambda}} \\ < k_{\alpha\lambda}(r) \left\{ \sum_{n=1}^{\infty} n^{p(1-\frac{\alpha\lambda}{r})-1} a_n^p \right\}^{\frac{1}{p}} \left\{ \sum_{n=1}^{\infty} n^{q(1-\frac{\alpha\lambda}{s})-1} b_n^q \right\}^{\frac{1}{q}},$$

where the constant factor $k_{\alpha\lambda}(r) = \frac{1}{\alpha} B(\frac{\lambda}{r}, \frac{\lambda}{s})$ is the best possible. T. K. Pogány [11] also considered a best extension of (1.2) with the non-homogeneous kernel as $\frac{1}{(\lambda_m + \rho_n)^{\mu}}$ ($\mu, \lambda_m, \rho_n > 0$).

We have a non-negative decomposition of kernel in (1.1):

$$\frac{1}{m+n} = \frac{\max\{m, n\}}{(m+n)^2} + \frac{\min\{m, n\}}{(m+n)^2} \quad (m, n \in \mathbb{N})$$

(\mathbb{N} is the set of positive integer numbers). In this paper, by using the Euler-Maclaurin summation formula and the weight coefficient as in [8], we give a pair of new Hilbert-type inequalities as

$$(1.8) \quad \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{\max\{m, n\}}{(m+n)^2} a_m b_n < \left(\frac{\pi}{2} + 1 \right) \left(\sum_{n=1}^{\infty} a_n^2 \sum_{n=1}^{\infty} b_n^2 \right)^{\frac{1}{2}};$$

$$(1.9) \quad \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{\min\{m, n\}}{(m+n)^2} a_m b_n < \left(\frac{\pi}{2} - 1 \right) \left(\sum_{n=1}^{\infty} a_n^2 \sum_{n=1}^{\infty} b_n^2 \right)^{\frac{1}{2}},$$

where the sum of two best constant factors is π . The equivalent forms and extended inequalities with a pair of conjugate exponents are considered.

[Title Page](#)
[Contents](#)
[◀](#)
[▶](#)
[◀](#)
[▶](#)

Page 5 of 18

[Go Back](#)
[Full Screen](#)
[Close](#)

2. Some Lemmas

Lemma 2.1 (Euler-Maclaurin's summation formula, cf. [8, 12, Lemma 1]). If $f(x) \in C^1[1, \infty)$, then we have

$$(2.1) \quad \sum_{k=1}^{\infty} f(k) = \int_1^{\infty} f(x)dx + \frac{1}{2}f(1) + \int_1^{\infty} P_1(x)f'(x)dx,$$

where $P_1(x) = x - [x] - \frac{1}{2}$ is the Bernoulli function of the first order; if $g \in C^3[1, \infty)$, $(-1)^i g^{(i)}(x) > 0$, $g^{(i)}(\infty) = 0$, ($i = 0, 1, 2, 3$), then

$$(2.2) \quad \begin{aligned} \frac{1}{12}[g(n) - g(1)] &< \int_1^n P_1(x)g(x)dx < 0, \\ -\frac{1}{12}g(n) &< \int_n^{\infty} P_1(x)g(x)dx < 0. \end{aligned}$$

Lemma 2.2. If $\frac{1}{2} \leq \alpha < 1$, setting the weight coefficient $\omega(\alpha, m)$ as

$$(2.3) \quad \omega(\alpha, m) := \sum_{n=1}^{\infty} \frac{\max\{m, n\}m^{\alpha}}{(m+n)^2 n^{\alpha}} \quad (m \in \mathbb{N}),$$

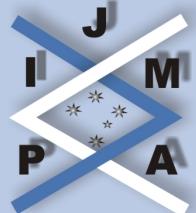
then we have

$$(2.4) \quad k(\alpha) = A_{\alpha}(m) + \omega(\alpha, m); \quad \omega\left(\frac{1}{2}, m\right) < k\left(\frac{1}{2}\right) = \frac{\pi}{2} + 1,$$

where

$$k(\alpha) := \frac{1}{\alpha} \int_0^{\infty} \frac{\max\{u^{1/\alpha}, 1\}}{(u^{1/\alpha} + 1)^2} u^{\frac{1}{\alpha}-2} du$$

and $A_{\alpha}(m) = O(m^{\alpha-1})$, ($m \rightarrow \infty$).



Hilbert's Inequality

Bicheng Yang

vol. 10, iss. 1, art. 25, 2009

Title Page

Contents

◀

▶

◀

▶

Page 6 of 18

Go Back

Full Screen

Close

journal of inequalities
in pure and applied
mathematics

issn: 1443-5756

Proof. For fixed $\frac{1}{2} \leq \alpha < 1$, $m \in \mathbb{N}$, setting $f(x) := \frac{\max\{m,x\}}{(m+x)^2 x^\alpha}$, $x \in (0, \infty)$, then by (2.1), it follows that

$$\begin{aligned}
 (2.5) \quad \omega(\alpha, m) &= m^\alpha \sum_{n=1}^{\infty} f(n) \\
 &= m^\alpha \left[\int_1^{\infty} f(x) dx + \frac{1}{2} f(1) + \int_1^{\infty} P_1(x) f'(x) dx \right] \\
 &= m^\alpha \int_0^{\infty} f(x) dx - m^\alpha \rho(\alpha, m), P_1(x) f'(x) dx.
 \end{aligned}$$

$$(2.6) \quad \rho(\alpha, m) := \int_0^1 f(x) dx - \frac{1}{2} f(1) - \int_1^{\infty} P_1(x) f'(x) dx.$$

We find

$$-\frac{1}{2} f(1) = \frac{-m}{2(m+1)^2} = \frac{-1}{2(m+1)} + \frac{1}{2(m+1)^2},$$

and

$$\begin{aligned}
 \int_0^1 f(x) dx &= \int_0^1 \frac{m}{(m+x)^2 x^\alpha} dx \geq \int_0^1 \frac{m}{(m+x)^2} dx = \frac{1}{m+1}; \\
 \int_0^1 f(x) dx &\leq \int_0^1 \frac{m}{m^2 x^\alpha} dx = \frac{1}{(1-\alpha)m}.
 \end{aligned}$$

For $x \in (0, m)$, $f(x) = \frac{m}{(m+x)^2 x^\alpha}$, it follows $f'(x) = \frac{-2m}{(m+x)^3 x^\alpha} - \frac{\alpha m}{(m+x)^2 x^{\alpha+1}}$; for

Title Page	
Contents	
◀	▶
◀	▶
Page 7 of 18	
Go Back	
Full Screen	
Close	

$x \in (m, \infty)$, $f(x) = \frac{x^{1-\alpha}}{(m+x)^2}$, we find

$$\begin{aligned} f'(x) &= \frac{-2x^{1-\alpha}}{(m+x)^3} + \frac{1-\alpha}{(m+x)^2 x^\alpha} \\ &= \frac{-2(x+m-m)}{(m+x)^3 x^\alpha} + \frac{1-\alpha}{(m+x)^2 x^\alpha} \\ &= \frac{-2}{(m+x)^2 x^\alpha} + \frac{2m}{(m+x)^3 x^\alpha} + \frac{1-\alpha}{(m+x)^2 x^\alpha}. \end{aligned}$$

In the following, it is obvious that $g_1(x) = \frac{1}{(m+x)^3 x^\alpha}$, $g_2(x) = \frac{1}{(m+x)^2 x^{\alpha+1}}$ and $g_3(x) = \frac{1}{(m+x)^2 x^\alpha}$ are suited to apply in (2.2). Then by (2.2), we obtain

$$\begin{aligned} (2.7) \quad - \int_1^m P_1(x) f'(x) dx &= \int_1^m \frac{2mP_1(x)dx}{(m+x)^3 x^\alpha} + \int_1^m \frac{\alpha m P_1(x)dx}{(m+x)^2 x^{\alpha+1}} \\ &> \frac{2m}{12} \left[\frac{1}{8m^{3+\alpha}} - \frac{1}{(m+1)^3} \right] + \frac{\alpha m}{12} \left[\frac{1}{4m^{3+\alpha}} - \frac{1}{(m+1)^2} \right] \\ &= \frac{\alpha+1}{48m^{2+\alpha}} - \frac{\alpha}{12(m+1)} - \frac{2-\alpha}{12(m+1)^2} + \frac{1}{6(m+1)^3}; \end{aligned}$$

$$\begin{aligned} (2.8) \quad - \int_m^\infty P_1(x) f'(x) dx &= \int_m^\infty \frac{2P_1(x)dx}{(m+x)^2 x^\alpha} - \int_m^\infty \frac{2mP_1(x)dx}{(m+x)^3 x^\alpha} - (1-\alpha) \int_m^\infty \frac{P_1(x)dx}{(m+x)^2 x^\alpha} \end{aligned}$$



Title Page

Contents

◀ ▶

◀ ▶

Page 8 of 18

Go Back

Full Screen

Close

[Title Page](#)[Contents](#)[◀◀](#)[▶▶](#)[◀](#)[▶](#)

Page 9 of 18

[Go Back](#)[Full Screen](#)[Close](#)

$$\begin{aligned} &> \frac{-1}{24m^{2+\alpha}} - \int_1^\infty P_1(x)f'(x)dx \\ &= - \int_1^m P_1(x)f'(x)dx - \int_m^\infty P_1(x)f'(x)dx \\ &> \frac{\alpha-1}{48m^{2+\alpha}} - \frac{\alpha}{12(m+1)} - \frac{2-\alpha}{12(m+1)^2} + \frac{1}{6(m+1)^3}. \end{aligned}$$

Hence by (2.6), for $\alpha = \frac{1}{2}$, it follows that

$$\begin{aligned} (2.9) \quad \rho\left(\frac{1}{2}, m\right) &> \frac{-1}{2(m+1)} + \frac{1}{2(m+1)^2} + \frac{1}{m+1} \\ &\quad + \frac{\frac{1}{2}-1}{48m^{2+1/2}} - \frac{\frac{1}{2}}{12(m+1)} - \frac{2-\frac{1}{2}}{12(m+1)^2} + \frac{1}{6(m+1)^3} \\ &= \frac{11}{24(m+1)} + \frac{9}{24(m+1)^2} + \frac{-1}{96m^{2+1/2}} + \frac{1}{6(m+1)^3} \\ &\geq \frac{11}{24(m+1)} + \left[\frac{9}{96m^2} + \frac{-1}{96m^2} \right] + \frac{1}{6(m+1)^3} > 0. \end{aligned}$$

By (2.7) and (2.8), we obtain

$$\begin{aligned} - \int_1^\infty P_1(x)f'(x)dx &= - \int_1^m P_1(x)f'(x)dx - \int_m^\infty P_1(x)f'(x)dx \\ &< \frac{1}{48m^{2+\alpha}} + \frac{1-\alpha}{48m^{2+\alpha}} \\ &= \frac{2-\alpha}{48m^{2+\alpha}}. \end{aligned}$$



Then by (2.6), it follows

$$\begin{aligned}
 (2.10) \quad 0 &< m^{1-\alpha} [m^\alpha \rho(\alpha, m)] \\
 &< \frac{-m}{2(m+1)} + \frac{m}{2(m+1)^2} + \frac{1}{1-\alpha} + \frac{2-\alpha}{48m^{1+\alpha}} \\
 &\rightarrow \frac{1}{1-\alpha} - \frac{1}{2} \quad (m \rightarrow \infty).
 \end{aligned}$$

Setting $u = (x/m)^\alpha$, we find

$$\begin{aligned}
 (2.11) \quad m^\alpha \int_0^\infty f(x) dx &= m^\alpha \int_0^\infty \frac{\max\{m, x\}}{(m+x)^2 x^\alpha} dx \\
 &= \frac{1}{\alpha} \int_0^\infty \frac{\max\{u^{1/\alpha}, 1\}}{(u^{1/\alpha} + 1)^2} u^{\frac{1}{\alpha}-2} du = k(\alpha),
 \end{aligned}$$

$$\begin{aligned}
 (2.12) \quad k\left(\frac{1}{2}\right) &= 2 \int_0^\infty \frac{\max\{u^2, 1\}}{(u^2 + 1)^2} du = 4 \int_0^1 \frac{du}{(u^2 + 1)^2} \\
 &= 4 \int_0^{\frac{\pi}{4}} \cos^2 \theta d\theta = \frac{\pi}{2} + 1.
 \end{aligned}$$

Hence by (2.5), (2.9), (2.10) and (2.11), (2.4) is valid and the lemma is proved. \square

Similar to Lemma 2.2, we still have

Lemma 2.3. If $\frac{1}{2} \leq \alpha < 1$, setting the weight coefficient $\varpi(\alpha, m)$ as

$$(2.13) \quad \varpi(\alpha, m) := \sum_{n=1}^{\infty} \frac{\min\{m, n\} m^\alpha}{(m+n)^2 n^\alpha} \quad (m \in \mathbb{N}),$$

then we have

$$(2.14) \quad \tilde{k}(\alpha) = B_\alpha(m) + \varpi(\alpha, m); \quad \varpi\left(\frac{1}{2}, m\right) < \tilde{k}\left(\frac{1}{2}\right) = \frac{\pi}{2} - 1,$$

Hilbert's Inequality

Bicheng Yang

vol. 10, iss. 1, art. 25, 2009

[Title Page](#)

[Contents](#)

[◀](#) [▶](#)

[◀](#) [▶](#)

Page 10 of 18

[Go Back](#)

[Full Screen](#)

[Close](#)

journal of **inequalities**
in pure and applied
mathematics

issn: 1443-5756

where

$$\tilde{k}(\alpha) = \frac{1}{\alpha} \int_0^\infty \frac{\min\{u^{1/\alpha}, 1\}}{(u^{1/\alpha} + 1)^2} u^{\frac{1}{\alpha}-2} du$$

and $B_\alpha(m) = O(m^{\alpha-2})$, ($m \rightarrow \infty$).



Hilbert's Inequality

Bicheng Yang

vol. 10, iss. 1, art. 25, 2009

[Title Page](#)

[Contents](#)

[◀◀](#) [▶▶](#)

[◀](#) [▶](#)

Page 11 of 18

[Go Back](#)

[Full Screen](#)

[Close](#)

journal of **inequalities**
in pure and applied
mathematics

issn: 1443-5756



3. Main Results and their Equivalent Forms

Theorem 3.1. If $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, $a_n, b_n \geq 0$, $0 < \sum_{n=1}^{\infty} n^{\frac{p}{2}-1} a_n^p < \infty$ and $0 < \sum_{n=1}^{\infty} n^{\frac{q}{2}-1} b_n^q < \infty$, then we have the following equivalent inequalities

$$(3.1) \quad I := \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{\max\{m, n\}}{(m+n)^2} a_m b_n \\ < \left(\frac{\pi}{2} + 1 \right) \left(\sum_{n=1}^{\infty} n^{\frac{p}{2}-1} a_n^p \right)^{\frac{1}{p}} \left(\sum_{n=1}^{\infty} n^{\frac{q}{2}-1} b_n^q \right)^{\frac{1}{q}};$$

$$(3.2) \quad J := \sum_{n=1}^{\infty} n^{\frac{p}{2}-1} \left[\sum_{m=1}^{\infty} \frac{\max\{m, n\}}{(m+n)^2} a_m \right]^p < \left(\frac{\pi}{2} + 1 \right)^p \sum_{n=1}^{\infty} n^{\frac{q}{2}-1} a_n^p,$$

where the constant factors $\frac{\pi}{2} + 1$ and $\left(\frac{\pi}{2} + 1 \right)^p$ are the best possible.

Proof. By Hölder's inequality and (2.3) – (2.4), we find

$$(3.3) \quad \left[\sum_{m=1}^{\infty} \frac{\max\{m, n\}}{(m+n)^2} a_m \right]^p \\ = \left\{ \sum_{m=1}^{\infty} \frac{\max\{m, n\}}{(m+n)^2} \left[\frac{m^{1/(2q)}}{n^{1/(2p)}} a_m \right] \left[\frac{n^{1/(2p)}}{m^{1/(2q)}} \right] \right\}^p \\ \leq \left[\sum_{m=1}^{\infty} \frac{\max\{m, n\}}{(m+n)^2} \frac{m^{p/(2q)}}{n^{1/2}} a_m^p \right] \left[\sum_{m=1}^{\infty} \frac{\max\{m, n\}}{(m+n)^2} \frac{n^{q/(2p)}}{m^{1/2}} \right]^{p-1}$$

Hilbert's Inequality

Bicheng Yang

vol. 10, iss. 1, art. 25, 2009

[Title Page](#)

[Contents](#)



Page 12 of 18

[Go Back](#)

[Full Screen](#)

[Close](#)



$$\begin{aligned}
&= \omega^{p-1} \left(\frac{1}{2}, n \right) n^{1-\frac{p}{2}} \sum_{m=1}^{\infty} \frac{\max\{m, n\}}{(m+n)^2} \frac{m^{p/(2q)}}{n^{1/2}} a_m^p \\
&\leq \left(\frac{\pi}{2} + 1 \right)^{p-1} n^{1-\frac{p}{2}} \sum_{m=1}^{\infty} \frac{\max\{m, n\}}{(m+n)^2} \frac{m^{p/(2q)}}{n^{1/2}} a_m^p;
\end{aligned}$$

$$\begin{aligned}
J &\leq \left(\frac{\pi}{2} + 1 \right)^{p-1} \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{\max\{m, n\}}{(m+n)^2} \frac{m^{p/(2q)}}{n^{1/2}} a_m^p \\
&= \left(\frac{\pi}{2} + 1 \right)^{p-1} \sum_{m=1}^{\infty} \left[\sum_{n=1}^{\infty} \frac{\max\{m, n\}}{(m+n)^2} \frac{m^{p/(2q)}}{n^{1/2}} \right] a_m^p \\
&= \left(\frac{\pi}{2} + 1 \right)^{p-1} \sum_{m=1}^{\infty} \omega \left(\frac{1}{2}, m \right) m^{\frac{p}{2}-1} a_m^p < \left(\frac{\pi}{2} + 1 \right)^p \sum_{m=1}^{\infty} m^{\frac{p}{2}-1} a_m^p.
\end{aligned}$$

Therefore (3.2) is valid. By Hölder's inequality, we find that

$$\begin{aligned}
(3.4) \quad I &= \sum_{n=1}^{\infty} \left[n^{\frac{1}{2}-\frac{1}{p}} \sum_{m=1}^{\infty} \frac{\max\{m, n\}}{(m+n)^2} a_m \right] \left[n^{\frac{-1}{2}+\frac{1}{p}} b_n \right] \\
&\leq J^{\frac{1}{p}} \left(\sum_{n=1}^{\infty} n^{\frac{q}{2}-1} b_n^q \right)^{\frac{1}{q}}.
\end{aligned}$$

Then by (3.2), we have (3.1). On the other hand, suppose that (3.1) is valid. Setting

$$b_n := n^{\frac{p}{2}-1} \left[\sum_{m=1}^{\infty} \frac{\max\{m, n\}}{(m+n)^2} a_m \right]^{p-1}, \quad n \in \mathbb{N},$$

Hilbert's Inequality

Bicheng Yang

vol. 10, iss. 1, art. 25, 2009

[Title Page](#)

[Contents](#)

[◀◀](#) [▶▶](#)

[◀](#) [▶](#)

Page 13 of 18

[Go Back](#)

[Full Screen](#)

[Close](#)



then it follows $\sum_{n=1}^{\infty} n^{\frac{q}{2}-1} b_n^q = J$. By (3.3), we confirm that $J < \infty$. If $J = 0$, then (3.2) is naturally valid; if $0 < J < \infty$, then by (3.1), we find

$$\begin{aligned} \sum_{n=1}^{\infty} n^{\frac{q}{2}-1} b_n^q &= J = I < \left(\frac{\pi}{2} + 1\right) \left(\sum_{n=1}^{\infty} n^{\frac{p}{2}-1} a_n^p \right)^{\frac{1}{p}} \left(\sum_{n=1}^{\infty} n^{\frac{q}{2}-1} b_n^q \right)^{\frac{1}{q}}; \\ \left(\sum_{n=1}^{\infty} n^{\frac{q}{2}-1} b_n^q \right)^{\frac{1}{p}} &= J^{\frac{1}{p}} < \left(\frac{\pi}{2} + 1\right) \left(\sum_{n=1}^{\infty} n^{\frac{p}{2}-1} a_n^p \right)^{\frac{1}{p}}, \end{aligned}$$

and inequality (3.2) is valid, which is equivalent to (3.1).

For $0 < \varepsilon < \frac{q}{2}$, setting $\tilde{a} = \{\tilde{a}_n\}_{n=1}^{\infty}$, $\tilde{b} = \{\tilde{b}_n\}_{n=1}^{\infty}$ as $\tilde{a}_n^{\frac{-1}{2}-\frac{\varepsilon}{p}}, \tilde{b}_n^{\frac{-1}{2}-\frac{\varepsilon}{q}}$, for $n \in \mathbb{N}$, if there exists a constant $0 < k \leq \frac{\pi}{2} + 1$, such that (3.1) is still valid when we replace $\frac{\pi}{2} + 1$ by k , then we find

$$\begin{aligned} \tilde{I} &:= \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{\max\{m, n\} \tilde{a}_m \tilde{b}_n}{(m+n)^2} \\ &< k \left(\sum_{n=1}^{\infty} n^{\frac{p}{2}-1} \tilde{a}_n^p \right)^{\frac{1}{p}} \left(\sum_{n=1}^{\infty} n^{\frac{q}{2}-1} \tilde{b}_n^q \right)^{\frac{1}{q}} = k \sum_{n=1}^{\infty} \frac{1}{n^{1+\varepsilon}}; \end{aligned}$$

$$\begin{aligned} \tilde{I} &= \sum_{n=1}^{\infty} \left[\sum_{m=1}^{\infty} \frac{\max\{m, n\} m^{\frac{-1}{2}-\frac{\varepsilon}{p}}}{(m+n)^2} \right] n^{\frac{-1}{2}-\frac{\varepsilon}{q}} \\ &= \sum_{m=1}^{\infty} \frac{1}{m^{1+\varepsilon}} \sum_{n=1}^{\infty} \frac{\max\{m, n\} m^{\frac{1}{2}+\frac{\varepsilon}{q}}}{(m+n)^2 n^{\frac{1}{2}+\frac{\varepsilon}{q}}} = \sum_{m=1}^{\infty} \frac{1}{m^{1+\varepsilon}} \omega \left(\frac{1}{2} + \frac{\varepsilon}{q}, m \right). \end{aligned}$$

Hilbert's Inequality

Bicheng Yang

vol. 10, iss. 1, art. 25, 2009

[Title Page](#)

[Contents](#)



Page 14 of 18

[Go Back](#)

[Full Screen](#)

[Close](#)

journal of **inequalities**
in pure and applied
mathematics

issn: 1443-5756

And then by (2.4) and the above results, it follows that

$$\begin{aligned}
 (3.5) \quad k \sum_{n=1}^{\infty} \frac{1}{n^{1+\varepsilon}} &> k \left(\frac{1}{2} + \frac{\varepsilon}{q} \right) \sum_{m=1}^{\infty} \frac{1}{m^{1+\varepsilon}} \left[1 - \frac{1}{k \left(\frac{1}{2} + \frac{\varepsilon}{q} \right)} A_{\frac{1}{2} + \frac{\varepsilon}{q}}(m) \right] \\
 &= k \left(\frac{1}{2} + \frac{\varepsilon}{q} \right) \left[\sum_{m=1}^{\infty} \frac{1}{m^{1+\varepsilon}} - \frac{1}{k \left(\frac{1}{2} + \frac{\varepsilon}{q} \right)} \sum_{m=1}^{\infty} \frac{1}{m^{1+\varepsilon}} A_{\frac{1}{2} + \frac{\varepsilon}{q}}(m) \right] \\
 &= k \left(\frac{1}{2} + \frac{\varepsilon}{q} \right) \sum_{m=1}^{\infty} \frac{1}{m^{1+\varepsilon}} \left[1 - \frac{\sum_{m=1}^{\infty} \frac{1}{m^{1+\varepsilon}} A_{\frac{1}{2} + \frac{\varepsilon}{q}}(m)]}{k \left(\frac{1}{2} + \frac{\varepsilon}{q} \right) \sum_{m=1}^{\infty} \frac{1}{m^{1+\varepsilon}}} \right]; \\
 k &> k \left(\frac{1}{2} + \frac{\varepsilon}{q} \right) \left[1 - \frac{\sum_{m=1}^{\infty} \frac{1}{m^{1+\varepsilon}} O \left(\left(\frac{1}{m} \right)^{\frac{1}{2} - \frac{\varepsilon}{q}} \right)}{k \left(\frac{1}{2} + \frac{\varepsilon}{q} \right) \sum_{m=1}^{\infty} \frac{1}{m^{1+\varepsilon}}} \right].
 \end{aligned}$$

Setting $\alpha = \frac{1}{2} + \frac{\varepsilon}{q}$, by Fatou's Lemma, it follows that

$$\begin{aligned}
 \lim_{\varepsilon \rightarrow 0^+} k \left(\frac{1}{2} + \frac{\varepsilon}{q} \right) &= \lim_{\alpha \rightarrow \frac{1}{2}^+} \frac{1}{\alpha} \int_0^\infty \frac{\max\{u^{1/\alpha}, 1\}}{(u^{1/\alpha} + 1)^2} u^{\frac{1}{\alpha} - 2} du \\
 &\geq 2 \int_0^\infty \lim_{\alpha \rightarrow \frac{1}{2}^+} \frac{\max\{u^{1/\alpha}, 1\}}{(u^{1/\alpha} + 1)^2} u^{\frac{1}{\alpha} - 2} du = k \left(\frac{1}{2} \right) = \frac{\pi}{2} + 1.
 \end{aligned}$$

Then by (3.5), we have $k \geq \frac{\pi}{2} + 1$ ($\varepsilon \rightarrow 0^+$). Hence $k = \frac{\pi}{2} + 1$ is the best value of (3.1). We confirm that the constant factor in (3.2) is the best, otherwise we would obtain a contradiction by (3.4) that the constant factor in (3.1) is not the best possible. The theorem is proved. \square



[Title Page](#)

[Contents](#)

[◀](#) [▶](#)

[◀](#) [▶](#)

Page 15 of 18

[Go Back](#)

[Full Screen](#)

[Close](#)



In the same manner, by Lemma 2.3, we have:

Theorem 3.2. If $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, $a_n, b_n \geq 0$, $0 < \sum_{n=1}^{\infty} n^{\frac{p}{2}-1} a_n^p < \infty$ and $0 < \sum_{n=1}^{\infty} n^{\frac{q}{2}-1} b_n^q < \infty$, then we have the following equivalent inequalities

$$(3.6) \quad \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{\min\{m, n\}}{(m+n)^2} a_m b_n < \left(\frac{\pi}{2} - 1\right) \left(\sum_{n=1}^{\infty} n^{\frac{p}{2}-1} a_n^p \right)^{\frac{1}{p}} \left(\sum_{n=1}^{\infty} n^{\frac{q}{2}-1} b_n^q \right)^{\frac{1}{q}};$$
$$\sum_{n=1}^{\infty} n^{\frac{p}{2}-1} \left[\sum_{m=1}^{\infty} \frac{\min\{m, n\}}{(m+n)^2} a_m \right]^p < \left(\frac{\pi}{2} - 1\right)^p \sum_{n=1}^{\infty} n^{\frac{q}{2}-1} a_n^p,$$

where the constant factors $\frac{\pi}{2} - 1$ and $(\frac{\pi}{2} - 1)^p$ are the best possible.

Remark 1. For $p = q = 2$, (3.1) reduces to (1.8) and (3.6) reduces to (1.9).

Hilbert's Inequality

Bicheng Yang

vol. 10, iss. 1, art. 25, 2009

Title Page

Contents



Page 16 of 18

Go Back

Full Screen

Close

journal of **inequalities**
in pure and applied
mathematics

issn: 1443-5756

References

- [1] H. WEYL, Singuläre Integralgleichungen mit besonderer Berücksichtigung des Fourierschen Integraltheorems, Göttingen : Inaugural–Dissertation, 1908.
- [2] G.H. HARDY, Note on a theorem of Hilbert concerning series of positive term, *Proceedings of the London Math. Society*, **23** (1925), 45–46.
- [3] G.H. HARDY, J.E. LITTLEWOOD AND G. PÓLYA, *Inequalities*, Cambridge University Press, Cambridge, 1934.
- [4] F.F. BONSALL, Inequalities with non-conjugate parameter, *J. Math. Oxford Ser.*, **2**(2) (1951), 135–150.
- [5] D. S. MITRINOVIĆ, J.E. PEČARIĆ AND A.M. FINK, *Inequalities Involving Functions and their Integrals and Derivatives*, Kluwer Academic Publishers, Boston, 1991.
- [6] BICHENG YANG AND MINGZHE GAO, On a best value of Hardy-Hilbert's inequality, *Advances in Math. (China)*, **26**(2) (1997), 159–164.
- [7] MINGZHE GAO AND BICHENG YANG, On the extended Hilbert's inequality, *Proc. Amer. Math. Soc.*, **126**(3) (1998), 751–759.
- [8] BICHENG YANG, On a generalization of Hilbert double series theorem, *Journal of Nanjing University Mathematical Biquarterly* (China), **18**(1) (2001), 145–152.
- [9] BICHENG YANG, On new extensions of Hilbert's inequality, *Acta Math. Hungar.*, **104**(4) (2004), 291–299.



Hilbert's Inequality

Bicheng Yang

vol. 10, iss. 1, art. 25, 2009

[Title Page](#)

[Contents](#)

◀

▶

◀

▶

Page 17 of 18

[Go Back](#)

[Full Screen](#)

[Close](#)

journal of **inequalities**
in pure and applied
mathematics

issn: 1443-5756



- [10] BICHENG YANG, On best extensions of Hardy-Hilbert's inequality with two parameters, *J. Ineq. Pure & Applied Math.*, **6**(3) (2005), Art. 81. [ONLINE <http://jipam.vu.edu.au/article.php?sid=554>].
- [11] T.K. POGÁNY, Hilbert's double series theorem extended to the case of non-homogeneous kernels, *J. Math. Anal. Appl.*, **342** (2008), 1485–1489.
- [12] BICHENG YANG, On a strengthened version of the more accurate Hardy-Hilbert's inequality, *Acta Mathematica Sinica (Chin. Ser.)*, **42**(6) (1999), 1103–1110.

Hilbert's Inequality

Bicheng Yang

vol. 10, iss. 1, art. 25, 2009

Title Page

Contents



Page 18 of 18

Go Back

Full Screen

Close

journal of **inequalities**
in pure and applied
mathematics

issn: 1443-5756