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ON MINKOWSKI AND HARDY INTEGRAL INEQUALITIES

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Abstract

The reverse Minkowski's integral inequality:

$$\left(\int_a^b f^p(x)dx\right)^{\frac{1}{p}} + \left(\int_a^b g^p(x)dx\right)^{\frac{1}{p}} \leq c \left(\int_a^b (f(x) + g(x))^p dx\right)^{\frac{1}{p}}, \quad p > 1,$$

where c is a positive constant, and the following Hardy's inequality:

$$\begin{aligned} \int_0^\infty \left(\frac{F_1(x)F_2(x)\cdots F_i(x)}{x^i} \right)^{\frac{p}{i}} dx \\ \leq \left(\frac{p}{ip - i} \right)^p \int_0^\infty (f_1(x) + f_2(x) + \cdots + f_i(x))^p dx, \quad p > 1, \end{aligned}$$

where

$$F_k(x) = \int_a^x f_k(t)dt, \quad \text{where } k = 1, \dots, i$$

are proved.

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Key words: Minkowski's inequality, Hardy's inequality.

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1. The Reverse Minkowski Integral Inequality

In [1, 3, 4], the well-known Minkowski integral inequality is given as follows:

Theorem 1.1. Let $p \geq 1$, $0 < \int_a^b f^p(x)dx < \infty$ and $0 < \int_a^b g^p(x)dx < \infty$. Then

$$(1.1) \quad \left(\int_a^b (f(x) + g(x))^p dx \right)^{\frac{1}{p}} \leq \left(\int_a^b f^p(x)dx \right)^{\frac{1}{p}} + \left(\int_a^b g^p(x)dx \right)^{\frac{1}{p}}.$$

In this section we establish the following reverse Minkowski integral inequality

Theorem 1.2. Let f and g be positive functions satisfying

$$(1.2) \quad 0 < m \leq \frac{f(x)}{g(x)} \leq M, \quad \forall x \in [a, b].$$

Then

$$(1.3) \quad \left(\int_a^b f^p(x)dx \right)^{\frac{1}{p}} + \left(\int_a^b g^p(x)dx \right)^{\frac{1}{p}} \leq c \left(\int_a^b (f(x) + g(x))^p dx \right)^{\frac{1}{p}},$$

where $c = \frac{M(m+1)+(M+1)}{(m+1)(M+1)}$.

Proof. Since $\frac{f(x)}{g(x)} \leq M$, $f \leq M(f + g) - Mf$. Therefore

$$(1.4) \quad (M+1)^p f^p \leq M^p (f + g)^p$$



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and so,

$$(1.5) \quad \left(\int_a^b f^p(x) dx \right)^{\frac{1}{p}} \leq \frac{M}{M+1} \left(\int_a^b (f(x) + g(x))^p dx \right)^{\frac{1}{p}}$$

On the other hand, since $mg \leq f$. Hence

$$(1.6) \quad g \leq \frac{1}{m} (f(x) + g(x)) - \frac{1}{m} g(x).$$

Therefore,

$$(1.7) \quad \left(\frac{1}{m} + 1 \right)^p g^p(x) \leq \left(\frac{1}{m} \right)^p (f(x) + g(x))^p,$$

and so,

$$(1.8) \quad \left(\int_a^b g^p(x) dx \right)^{\frac{1}{p}} \leq \frac{1}{m+1} \left(\int_a^b (f(x) + g(x))^p dx \right)^{\frac{1}{p}}.$$

Now add the inequalities (1.5) and (1.8) to get the desired inequality (1.1).
Thus, (1.1) is proved. □



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2. Hardy Integral Inequality Involving Many Functions

Hardy's inequality [2, 5] reads:

Theorem 2.1. Let f be a nonnegative integrable function. Define $F(x) = \int_a^x f(t)dt$. Then

$$(2.1) \quad \int_0^\infty \left(\frac{F(x)}{x} \right)^p dx < \left(\frac{p}{p-1} \right)^p \int_0^\infty (f(x))^p dx, \quad p > 1.$$

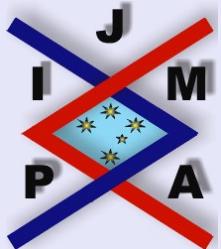
Our purpose in this section is to prove the Hardy inequality for several functions.

Theorem 2.2. Let f_1, f_2, \dots, f_i be nonnegative integrable functions. Define $F_k(x) = \int_a^x f_k(t)dt$, where $k = 1, \dots, i$. Then

$$(2.2) \quad \int_0^\infty \left(\frac{F_1(x)F_2(x) \cdots F_i(x)}{x^i} \right)^{\frac{p}{i}} dx \leq \left(\frac{p}{ip-i} \right)^p \int_0^\infty (f_1(x) + f_2(x) + \cdots + f_i(x))^p dx.$$

Proof. By using Jensen's inequality [6, 7]

$$(2.3) \quad (F_1(x)F_2(x) \cdots F_i(x))^{\frac{1}{i}} \leq \frac{\sum_{k=1}^i F_k(x)}{i},$$



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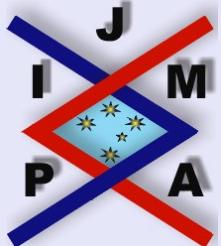
and so,

$$(2.4) \quad (F_1(x)F_2(x) \cdots F_i(x))^{\frac{p}{i}} \leq \frac{\left(\sum_{k=1}^i F_k(x)\right)^p}{i^p}.$$

Divide both sides of (2.4) by x^p and integrate resulting the inequality to get

$$(2.5) \quad \int_0^\infty \left(\frac{F_1(x)F_2(x) \cdots F_i(x)}{x^i} \right)^{\frac{p}{i}} dx \\ \leq \frac{1}{i^p} \int_0^\infty \left(\frac{F_1(x) + F_2(x) + \cdots + F_i(x)}{x} \right)^p dx.$$

Applying inequality (2.1) to the right hand side of (2.5) we get (2.2). □



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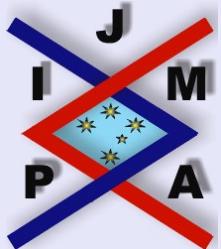
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