

A MULTIPLE HARDY-HILBERT'S INTEGRAL INEQUALITY WITH THE BEST CONSTANT FACTOR

HONG Yong

Department of Mathematics,Guangdong University of Business Study ,
Guangzhou 510320,People's Republic of China

November 14, 2006

Abstract

In this paper, by introducing the norm $\|x\|_\alpha (x \in R^n)$, we give a multiple Hardy-Hilbert's integral inequality with a best constant factor and two parameters α, λ .

Key words: multiple Hardy-Hilbert's integral inequality, the Γ -function, the best constant factor.

Mathematics subject classification (2000): 26D15

1 Introduction

If $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, $f \geq 0$, $g \geq 0$, $0 < \int_0^\infty f^p(x)dx < +\infty$, $0 < \int_0^\infty g^q(x)dx < +\infty$, then the well known Hardy-Hilbert's integral inequality is given by (see [1]):

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

where the constant factor $\frac{\pi}{\sin(\frac{\pi}{p})}$ is the best possible. it's equivalent form is:

$$\int_0^\infty \left(\int_0^\infty \frac{f(x)}{x+y} dx \right)^p dy < \left[\frac{\pi}{\sin(\frac{\pi}{p})} \right]^p \int_0^\infty f^p(x)dx, \quad (2)$$

where the constant factor $\left[\frac{\pi}{\sin(\frac{\pi}{p})} \right]^p$ is also the best possible.

Hardy-Hilbert's inequality is valuable in harmonic analysis, real analysis and operator theory. In recent years, many valuable results (see [2-5]) have been obtained in

generalization and improvement of Hardy-Hilbert's inequality. In 1999, Kuang [6] gave a generalization with a parameter λ of (1) as follows:

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

where $\max\{\frac{1}{p}, \frac{1}{q}\} < \lambda \leq 1$, $h_\lambda(p) = \pi [\lambda \sin^{\frac{1}{p}}(\frac{\pi}{p\lambda}) \sin^{\frac{1}{q}}(\frac{\pi}{q\lambda})]^{-1}$. Because of the constant factor $h_\lambda(p)$ being not the best possible, Yang [7] gave a new generalization of (1) in 2002 as follows:

$$\begin{aligned} \int_0^\infty \int_0^\infty \frac{f(x)g(y)}{x^\lambda + y^\lambda} dx dy &< \frac{\pi}{\lambda \sin(\frac{\pi}{p})} \\ &\times \left(\int_0^\infty x^{(1-\lambda)(p-1)} f^p(x) dx \right)^{\frac{1}{p}} \left(\int_0^\infty x^{(1-\lambda)(q-1)} g^q(x) dx \right)^{\frac{1}{q}}, \end{aligned} \quad (4)$$

it's equivalent form is:

$$\int_0^\infty y^{\lambda-1} \left(\int_0^\infty \frac{f(x)}{x^\lambda + y^\lambda} dx \right)^p dy < \left[\frac{\pi}{\lambda \sin(\frac{\pi}{p})} \right]^p \int_0^\infty x^{(1-\lambda)(p-1)} f^p(x) dx, \quad (5)$$

where the constant factors $\frac{\pi}{\lambda \sin(\frac{\pi}{p})}$ in (4) and $[\frac{\pi}{\lambda \sin(\frac{\pi}{p})}]^p$ in (5) are all the best possible.

At present, because of the requirement of higher-dimensional harmonic analysis and higher-dimensional operator theory, multiple Hardy-Hilbert's integral inequality is researched. Hong [8] obtained: If $a > 0$, $\sum_{i=1}^n \frac{1}{p_i} = 1$, $p_i > 1$, $f_i \geq 0$, $r_i = \frac{1}{p_i} \prod_{j=1}^n p_j$, $\lambda > \frac{1}{a}(n-1 - \frac{1}{r_i})$, $i = 1, 2, \dots, n$, then

$$\begin{aligned} \int_\alpha^\infty \cdots \int_\alpha^\infty \frac{1}{[\sum_{i=1}^n (x_i - \alpha_i)^a]^\lambda} \prod_{i=1}^n f_i(x) dx_1 \cdots dx_n &\leq \frac{\Gamma^{n-2}(\frac{1}{a})}{\alpha^{n-1} \Gamma(\lambda)} \\ &\times \prod_{i=1}^n \left[\Gamma\left(\frac{1}{a}(1 - \frac{1}{r_i})\right) \Gamma\left(\lambda - \frac{1}{a}(n-1 - \frac{1}{r_i})\right) \int_\alpha^\infty (t - \alpha)^{n-1-\alpha\lambda} f_i^{p_i} dt \right]^{\frac{1}{p_i}}. \end{aligned} \quad (6)$$

Afterwards, Bicheng Yang and Kuang Jichang etc. obtained some multiple Hardy-Hilbert's integral inequalities (see [9-10]).

In this paper, by introducing the Γ -function, we generalize (3) and (4) into multiple Hardy-Hilbert's integral inequalities with the best constant factors.

2 Some lemmas

First of all, we introduce the signs as:

$$\begin{aligned} R_+^n &= \{x = (x_1, \dots, x_n) : x_1, \dots, x_n > 0\}, \\ \|x\|_\alpha &= (x_1^\alpha + \cdots + x_n^\alpha)^{\frac{1}{\alpha}}, \alpha > 0. \end{aligned}$$

Lemma 2.1 (see [11]) *If $p_i > 0$, $a_i > 0$, $\alpha_i > 0$, $i = 1, 2, \dots, n$, $\Psi(u)$ is a measurable function, then*

$$\begin{aligned} & \int \cdots \int_{x_1, \dots, x_n > 0; (\frac{x_1}{a_1})^{\alpha_1} + \cdots + (\frac{x_n}{a_n})^{\alpha_n} \leq 1} \Psi\left(\left(\frac{x_1}{a_1}\right)^{\alpha_1} + \cdots + \left(\frac{x_n}{a_n}\right)^{\alpha_n}\right) \\ & \quad \times x_1^{p_1-1} \cdots x_n^{p_n-1} dx_1 \cdots dx_n \\ &= \frac{a_1^{p_1} \cdots a_n^{p_n} \Gamma(\frac{p_1}{\alpha_1}) \cdots \Gamma(\frac{p_n}{\alpha_n})}{\alpha_1 \cdots \alpha_n \Gamma(\frac{p_1}{\alpha_1} + \cdots + \frac{p_n}{\alpha_n})} \int_0^1 \Psi(u) u^{\frac{p_1}{\alpha_1} + \cdots + \frac{p_n}{\alpha_n} - 1} du. \end{aligned} \quad (7)$$

where $\Gamma(\cdot)$ is the Γ -function.

Lemma 2.2 *If $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, $n \in Z_+$, $\alpha > 0$, $\lambda > 0$, setting the weight function $\omega_{\alpha, \lambda}(x, p, q)$ as:*

$$\omega_{\alpha, \lambda}(x, p, q) = \int_{R_+^n} \frac{1}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} \left(\frac{\|x\|_\alpha^{\frac{1}{q}}}{\|y\|_\alpha^{\frac{1}{p}}} \right)^{(n-\lambda)p} \left(\frac{\|x\|_\alpha}{\|y\|_\alpha} \right)^{\frac{\lambda}{q}} dy,$$

then

$$\omega_{\alpha, \lambda}(x, p, q) = \|x\|_\alpha^{(n-\lambda)(p-1)} \frac{\pi \Gamma^n(\frac{1}{\alpha})}{\sin(\frac{\pi}{p}) \lambda \alpha^{n-1} \Gamma(\frac{n}{\alpha})}. \quad (8)$$

Proof By lemma 2.1, we have

$$\begin{aligned} \omega_{\alpha, \lambda}(x, p, q) &= \|x\|_\alpha^{(n-\lambda)(p-1)+\frac{\lambda}{q}} \int_{R_+^n} \frac{1}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} \|y\|_\alpha^{-(n-\lambda+\frac{\lambda}{q})} dy \\ &= \|x\|_\alpha^{(n-\lambda)(p-1)+\frac{\lambda}{q}} \lim_{R \rightarrow +\infty} \int \cdots \int_{y_1, \dots, y_n > 0; y_1^\alpha + \cdots + y_n^\alpha < r^\alpha} \\ &\quad \times \frac{\left[r((\frac{y_1}{r})^\alpha + \cdots + (\frac{y_n}{r})^\alpha)^{\frac{1}{\alpha}} \right]^{-(n-\lambda+\frac{\lambda}{q})}}{\|x\|_\alpha^\lambda + \left[r((\frac{y_1}{r})^\alpha + \cdots + (\frac{y_n}{r})^\alpha)^{\frac{1}{\alpha}} \right]^\lambda} y_1^{1-1} \cdots y_n^{1-1} dy_1 \cdots dy_n \\ &= \|x\|_\alpha^{(n-\lambda)(p-1)+\frac{\lambda}{q}} \lim_{R \rightarrow +\infty} \frac{r^n \Gamma^n(\frac{1}{\alpha})}{\alpha^{n-1} \Gamma(\frac{n}{\alpha})} \int_0^1 \frac{(ru^{\frac{1}{\alpha}})^{-(n-\lambda+\frac{\lambda}{q})}}{\|x\|_\alpha^\lambda + (ru^{\frac{1}{\alpha}})^\lambda} u^{\frac{n}{\alpha}-1} du \\ &= \|x\|_\alpha^{(n-\lambda)(p-1)+\frac{\lambda}{q}} \frac{\Gamma^n(\frac{1}{\alpha})}{\alpha^{n-1} \Gamma(\frac{n}{\alpha})} \lim_{R \rightarrow +\infty} \int_0^r \frac{1}{\|x\|_\alpha^\lambda + u^\lambda} u^{\lambda-\frac{\lambda}{q}-1} du \\ &= \|x\|_\alpha^{(n-\lambda)(p-1)+\frac{\lambda}{q}} \frac{\Gamma^n(\frac{1}{\alpha})}{\alpha^{n-1} \Gamma(\frac{n}{\alpha})} \int_0^\infty \frac{1}{\|x\|_\alpha^\lambda + u^\lambda} u^{\lambda-\frac{\lambda}{q}-1} du \\ &= \|x\|_\alpha^{(n-\lambda)(p-1)} \frac{\Gamma^n(\frac{1}{\alpha})}{\lambda \alpha^{n-1} \Gamma(\frac{n}{\alpha})} \int_0^\infty \frac{1}{1+u} u^{\frac{1}{p}-1} du \end{aligned}$$

$$\begin{aligned}
&= \|x\|_{\alpha}^{(n-\lambda)(p-1)} \frac{\Gamma^n(\frac{1}{\alpha})}{\lambda\alpha^{n-1}\Gamma(\frac{n}{\alpha})} \Gamma(\frac{1}{p})\Gamma(1-\frac{1}{p}) \\
&= \|x\|_{\alpha}^{(n-\lambda)(p-1)} \frac{\pi\Gamma^n(\frac{1}{\alpha})}{\sin(\frac{\pi}{p})\lambda\alpha^{n-1}\Gamma(\frac{n}{\alpha})},
\end{aligned}$$

hence (8) is valid.

Lemma 2.3 If $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, $n \in Z_+$, $\alpha > 0$, $\lambda > 0$, $0 < \varepsilon < \lambda(q-1)$, setting $\tilde{\omega}_{\alpha,\lambda}(x, q, \varepsilon)$ as:

$$\tilde{\omega}_{\alpha,\lambda}(x, q, \varepsilon) = \int_{R_+^n} \frac{1}{\|x\|_{\alpha}^{\lambda} + \|y\|_{\alpha}^{\lambda}} \|y\|_{\alpha}^{-\frac{(n-\lambda)(q-1)+n+\varepsilon}{q}} dy,$$

then we have

$$\tilde{\omega}_{\alpha,\lambda}(x, q, \varepsilon) = \|x\|_{\alpha}^{-\frac{\lambda}{q}-\frac{\varepsilon}{q}} \frac{\Gamma^n(\frac{1}{\alpha})}{\lambda\alpha^{n-1}\Gamma(\frac{n}{\alpha})} \Gamma(\frac{1}{p} - \frac{\varepsilon}{\lambda q}) \Gamma(\frac{1}{q} + \frac{\varepsilon}{\lambda q}). \quad (9)$$

Proof By the same way of lemma 2.2, lemma 2.3 can be proved.

3 Main Results

Theorem 3.1 If $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, $n \in Z_+$, $\alpha > 0$, $\lambda > 0$, $f \geq 0$, $g \geq 0$, and

$$0 < \int_{R_+^n} \|x\|_{\alpha}^{(n-\lambda)(p-1)} f^p(x) dx < \infty, \quad 0 < \int_{R_+^n} \|x\|_{\alpha}^{(n-\lambda)(q-1)} g^q(x) dx < \infty, \quad (10)$$

then

$$\begin{aligned}
&\int_{R_+^n} \int_{R_+^n} \frac{f(x)g(y)}{\|x\|_{\alpha}^{\lambda} + \|y\|_{\alpha}^{\lambda}} dxdy < \frac{\pi\Gamma^n(\frac{1}{\alpha})}{\sin(\frac{\pi}{p})\lambda\alpha^{n-1}\Gamma(\frac{n}{\alpha})} \\
&\times \left(\int_{R_+^n} \|x\|_{\alpha}^{(n-\lambda)(p-1)} f^p(x) dx \right)^{\frac{1}{p}} \left(\int_{R_+^n} \|x\|_{\alpha}^{(n-\lambda)(q-1)} g^q(x) dx \right)^{\frac{1}{q}}; \quad (11)
\end{aligned}$$

$$\begin{aligned}
&\int_{R_+^n} \|y\|_{\alpha}^{\lambda-n} \left(\int_{R_+^n} \frac{f(x)}{\|x\|_{\alpha}^{\lambda} + \|y\|_{\alpha}^{\lambda}} dx \right)^p dy < \left[\frac{\pi\Gamma^n(\frac{1}{\alpha})}{\sin(\frac{\pi}{p})\lambda\alpha^{n-1}\Gamma(\frac{n}{\alpha})} \right]^p \\
&\times \int_{R_+^n} \|x\|_{\alpha}^{(n-\lambda)(p-1)} f^p(x) dx, \quad (12)
\end{aligned}$$

where the constant factors $\frac{\pi\Gamma^n(\frac{1}{\alpha})}{\sin(\frac{\pi}{p})\lambda\alpha^{n-1}\Gamma(\frac{n}{\alpha})}$ and $\left[\frac{\pi\Gamma^n(\frac{1}{\alpha})}{\sin(\frac{\pi}{p})\lambda\alpha^{n-1}\Gamma(\frac{n}{\alpha})} \right]^p$ are all the best possible.

Proof By Hölder's inequality, we have

$$\begin{aligned}
A &:= \int_{R_+^n} \int_{R_+^n} \frac{f(x)g(y)}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} dx dy \\
&= \int_{R_+^n} \int_{R_+^n} \frac{f(x)}{(\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda)^{\frac{1}{p}}} \left(\frac{\|x\|_\alpha^{\frac{1}{q}}}{\|y\|_\alpha^{\frac{1}{p}}} \right)^{n-\lambda} \left(\frac{\|x\|_\alpha}{\|y\|_\alpha} \right)^{\frac{\lambda}{pq}} \\
&\quad \times \frac{g(y)}{(\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda)^{\frac{1}{q}}} \left(\frac{\|y\|_\alpha^{\frac{1}{p}}}{\|x\|_\alpha^{\frac{1}{q}}} \right)^{n-\lambda} \left(\frac{\|y\|_\alpha}{\|x\|_\alpha} \right)^{\frac{\lambda}{pq}} dx dy \\
&\leq \left[\int_{R_+^n} \int_{R_+^n} \frac{f^p(x)}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} \left(\frac{\|x\|_\alpha^{\frac{1}{q}}}{\|y\|_\alpha^{\frac{1}{p}}} \right)^{(n-\lambda)p} \left(\frac{\|x\|_\alpha}{\|y\|_\alpha} \right)^{\frac{\lambda}{q}} dx dy \right]^{\frac{1}{p}} \\
&\quad \times \left[\int_{R_+^n} \int_{R_+^n} \frac{g^q(y)}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} \left(\frac{\|y\|_\alpha^{\frac{1}{p}}}{\|x\|_\alpha^{\frac{1}{q}}} \right)^{(n-\lambda)q} \left(\frac{\|y\|_\alpha}{\|x\|_\alpha} \right)^{\frac{\lambda}{p}} dx dy \right]^{\frac{1}{q}} \\
&= \left[\int_{R_+^n} f^p(x) \left(\int_{R_+^n} \frac{1}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} \left(\frac{\|x\|_\alpha^{\frac{1}{q}}}{\|y\|_\alpha^{\frac{1}{p}}} \right)^{(n-\lambda)p} \left(\frac{\|x\|_\alpha}{\|y\|_\alpha} \right)^{\frac{\lambda}{q}} dy \right) dx \right]^{\frac{1}{p}} \\
&\quad \times \left[\int_{R_+^n} g^q(y) \left(\int_{R_+^n} \frac{1}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} \left(\frac{\|y\|_\alpha^{\frac{1}{p}}}{\|x\|_\alpha^{\frac{1}{q}}} \right)^{(n-\lambda)q} \left(\frac{\|y\|_\alpha}{\|x\|_\alpha} \right)^{\frac{\lambda}{p}} dx \right) dy \right]^{\frac{1}{q}} \\
&= \left(\int_{R_+^n} f^p(x) \omega_{\alpha,\lambda}(x, p, q) dx \right)^{\frac{1}{p}} \left(\int_{R_+^n} g^q(y) \omega_{\alpha,\lambda}(y, q, p) dy \right)^{\frac{1}{q}},
\end{aligned}$$

according to the condition of taking equality in Hölder's inequality, if this inequality takes the form of an equality, then there exist constants C_1 and C_2 , such that they are not all zero, and

$$\begin{aligned}
&\frac{C_1 f^p(x)}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} \left(\frac{\|x\|_\alpha^{\frac{1}{q}}}{\|y\|_\alpha^{\frac{1}{p}}} \right)^{(n-\lambda)p} \left(\frac{\|x\|_\alpha}{\|y\|_\alpha} \right)^{\frac{\lambda}{q}} \\
&= \frac{C_2 g^q(y)}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} \left(\frac{\|y\|_\alpha^{\frac{1}{p}}}{\|x\|_\alpha^{\frac{1}{q}}} \right)^{(n-\lambda)q} \left(\frac{\|y\|_\alpha}{\|x\|_\alpha} \right)^{\frac{\lambda}{p}}, \quad a.e. \text{ in } R_+^n \times R_+^n,
\end{aligned}$$

it follows that

$$C_1 \|x\|_\alpha^{(n-\lambda)(p-1)+n} f^p(x) = C_2 \|y\|_\alpha^{(n-\lambda)(q-1)+n} g^q(y) = C(\text{constant}), \quad a.e. \text{ in } R_+^n \times R_+^n,$$

which contradicts (10), hence we have

$$A < \left(\int_{R_+^n} f^p(x) \omega_{\alpha, \lambda}(x, p, q) dx \right)^{\frac{1}{p}} \left(\int_{R_+^n} g^q(y) \omega_{\alpha, \lambda}(y, q, p) dy \right)^{\frac{1}{q}}.$$

By lemma 2.2 and $\sin(\frac{\pi}{p}) = \sin(\frac{\pi}{q})$, we have

$$\begin{aligned} A &< \left[\frac{\pi \Gamma^n(\frac{1}{\alpha})}{\sin(\frac{\pi}{p}) \lambda \alpha^{n-1} \Gamma(\frac{n}{\alpha})} \right]^{\frac{1}{p}} \left(\int_{R_+^n} \|x\|_\alpha^{(n-\lambda)(p-1)} f^p(x) dx \right)^{\frac{1}{p}} \\ &\quad \times \left[\frac{\pi \Gamma^n(\frac{1}{\alpha})}{\sin(\frac{\pi}{q}) \lambda \alpha^{n-1} \Gamma(\frac{n}{\alpha})} \right]^{\frac{1}{q}} \left(\int_{R_+^n} \|y\|_\alpha^{(n-\lambda)(q-1)} g^q(y) dy \right)^{\frac{1}{q}} \\ &= \frac{\pi \Gamma^n(\frac{1}{\alpha})}{\sin(\frac{\pi}{p}) \lambda \alpha^{n-1} \Gamma(\frac{n}{\alpha})} \left(\int_{R_+^n} \|x\|_\alpha^{(n-\lambda)(p-1)} f^p(x) dx \right)^{\frac{1}{p}} \left(\int_{R_+^n} \|x\|_\alpha^{(n-\lambda)(q-1)} g^q(x) dx \right)^{\frac{1}{q}}. \end{aligned}$$

Hence (11) is valid.

For $0 < a < b < \infty$, setting

$$\begin{aligned} g_{a,b}(y) &= \begin{cases} \|y\|_\alpha^{\lambda-n} \left(\int_{R_+^n} \frac{f(x)}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} dx \right)^{p-1}, & a < \|y\|_\alpha < b \\ 0, & 0 < \|y\|_\alpha \leq a \quad \text{or} \quad \|y\|_\alpha \geq b \end{cases} \\ \tilde{g}(y) &= \|y\|_\alpha^{\lambda-n} \left(\int_{R_+^n} \frac{f(x)}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} dx \right)^{p-1}, \quad y \in R_+^n, \end{aligned}$$

by (10), for sufficiently small $a > 0$ and sufficiently large $b > 0$, we have

$$0 < \int_{a < \|y\|_\alpha < b} \|y\|_\alpha^{(n-\lambda)(q-1)} g_{a,b}^q(y) dy < \infty.$$

Hence by (11), we have

$$\begin{aligned} \int_{a < \|y\|_\alpha < b} \|y\|_\alpha^{(n-\lambda)(q-1)} \tilde{g}^q(y) dy &= \int_{a < \|y\|_\alpha < b} \|y\|_\alpha^{\lambda-n} \left(\int_{R_+^n} \frac{f(x)}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} dx \right)^p dy \\ &= \int_{a < \|y\|_\alpha < b} \|y\|_\alpha^{\lambda-n} \left(\int_{R_+^n} \frac{f(x)}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} dx \right)^{p-1} \left(\int_{R_+^n} \frac{f(x)}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} dx \right) dy \\ &= \int_{R_+^n} \int_{R_+^n} \frac{f(x) g_{a,b}(y)}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} dx dy \\ &< \frac{\pi \Gamma^n(\frac{1}{\alpha})}{\sin(\frac{\pi}{p}) \lambda \alpha^{n-1} \Gamma(\frac{n}{\alpha})} \left(\int_{R_+^n} \|x\|_\alpha^{(n-\lambda)(p-1)} f^p(x) dx \right)^{\frac{1}{p}} \left(\int_{R_+^n} \|y\|_\alpha^{(n-\lambda)(q-1)} g_{a,b}^q(y) dy \right)^{\frac{1}{q}} \\ &= \frac{\pi \Gamma^n(\frac{1}{\alpha})}{\sin(\frac{\pi}{p}) \lambda \alpha^{n-1} \Gamma(\frac{n}{\alpha})} \left(\int_{R_+^n} \|x\|_\alpha^{(n-\lambda)(p-1)} f^p(x) dx \right)^{\frac{1}{p}} \left(\int_{a < \|y\|_\alpha < b} \|y\|_\alpha^{(n-\lambda)(q-1)} \tilde{g}^q(y) dy \right)^{\frac{1}{q}}, \end{aligned}$$

it follows that

$$\int_{a < \|y\|_\alpha < b} \|y\|_\alpha^{(n-\lambda)(q-1)} \tilde{g}^q(y) dy < \left[\frac{\pi \Gamma^n(\frac{1}{\alpha})}{\sin(\frac{\pi}{p}) \lambda \alpha^{n-1} \Gamma(\frac{n}{\alpha})} \right]^p \int_{R_+^n} \|x\|_\alpha^{(n-\lambda)(p-1)} f^p(x) dx.$$

For $a \rightarrow 0^+$, $b \rightarrow +\infty$, by (10), we obtain

$$0 < \int_{R_+^n} \|y\|_\alpha^{(n-\lambda)(q-1)} \tilde{g}^q(y) dy \leq \left[\frac{\pi \Gamma^n(\frac{1}{\alpha})}{\sin(\frac{\pi}{p}) \lambda \alpha^{n-1} \Gamma(\frac{n}{\alpha})} \right]^p \int_{R_+^n} \|x\|_\alpha^{(n-\lambda)(p-1)} f^p(x) dx < \infty,$$

hence by (11), we have

$$\begin{aligned} & \int_{R_+^n} \|y\|_\alpha^{\lambda-n} \left(\int_{R_+^n} \frac{f(x)}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} dx \right)^p dy = \int_{R_+^n} \int_{R_+^n} \frac{f(x) \tilde{g}(y)}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} dxdy \\ & < \frac{\pi \Gamma^n(\frac{1}{\alpha})}{\sin(\frac{\pi}{p}) \lambda \alpha^{n-1} \Gamma(\frac{n}{\alpha})} \left(\int_{R_+^n} \|x\|_\alpha^{(n-\lambda)(p-1)} f^p(x) dx \right)^{\frac{1}{p}} \left(\int_{R_+^n} \|y\|_\alpha^{(n-\lambda)(q-1)} \tilde{g}^q(y) dy \right)^{\frac{1}{q}} \\ & = \frac{\pi \Gamma^n(\frac{1}{\alpha})}{\sin(\frac{\pi}{p}) \lambda \alpha^{n-1} \Gamma(\frac{n}{\alpha})} \left(\int_{R_+^n} \|x\|_\alpha^{(n-\lambda)(p-1)} f^p(x) dx \right)^{\frac{1}{p}} \\ & \quad \times \left[\int_{R_+^n} \|y\|_\alpha^{\lambda-n} \left(\int_{R_+^n} \frac{f(x)}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} dx \right)^p dy \right]^{\frac{1}{q}}, \end{aligned}$$

it follows that

$$\begin{aligned} & \int_{R_+^n} \|y\|_\alpha^{\lambda-n} \left(\int_{R_+^n} \frac{f(x)}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} dx \right)^p dy \\ & < \left[\frac{\pi \Gamma^n(\frac{1}{\alpha})}{\sin(\frac{\pi}{p}) \lambda \alpha^{n-1} \Gamma(\frac{n}{\alpha})} \right]^p \int_{R_+^n} \|x\|_\alpha^{(n-\lambda)(p-1)} f^p(x) dx. \end{aligned}$$

Hence (12) is valid.

Remark: By (12), we can also obtain (11), hence (12) and (11) are equivalent.

If the constant factor $C_{n,\alpha}(\lambda, p) := \frac{\pi \Gamma^n(\frac{1}{\alpha})}{\sin(\frac{\pi}{p}) \lambda \alpha^{n-1} \Gamma(\frac{n}{\alpha})}$ in (11) is not the best possible, then there exists a positive constant $K < C_{n,\alpha}(\lambda, p)$, such that

$$\begin{aligned} & \int_{R_+^n} \int_{R_+^n} \frac{f(x) g(y)}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} dxdy \\ & < K \left(\int_{R_+^n} \|x\|_\alpha^{(n-\lambda)(p-1)} f^p(x) dx \right)^{\frac{1}{p}} \left(\int_{R_+^n} \|y\|_\alpha^{(n-\lambda)(q-1)} g^q(y) dy \right)^{\frac{1}{q}}. \quad (13) \end{aligned}$$

In particular, setting

$$f(x) = \|x\|_\alpha^{-\frac{(n-\lambda)(p-1)+n+\varepsilon}{p}}, \quad g(y) = \|y\|_\alpha^{-\frac{(n-\lambda)(q-1)+n+\varepsilon}{q}}, \quad 0 < \varepsilon < \lambda(q-1),$$

(13) is still true. By the properties of limit, there exists a sufficiently small $a > 0$, such that

$$\begin{aligned} & \int_{\|x\|_\alpha > a} \int_{R_+^n} \frac{1}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} \|x\|_\alpha^{-\frac{(n-\lambda)(p-1)+n+\varepsilon}{p}} \|y\|_\alpha^{-\frac{(n-\lambda)(q-1)+n+\varepsilon}{q}} dxdy \\ & < K \left(\int_{\|x\|_\alpha > a} \|x\|_\alpha^{(n-\lambda)(p-1)} \|x\|_\alpha^{-(n-\lambda)(p-1)-n-\varepsilon} dx \right)^{\frac{1}{p}} \\ & \quad \times \left(\int_{\|y\|_\alpha > a} \|y\|_\alpha^{(n-\lambda)(q-1)} \|y\|_\alpha^{-(n-\lambda)(q-1)-n-\varepsilon} dy \right)^{\frac{1}{q}} \\ & = K \int_{\|x\|_\alpha > a} \|x\|_\alpha^{-n-\varepsilon} dx. \end{aligned}$$

On the other hand, by lemma 2.3, we have

$$\begin{aligned} & \int_{\|x\|_\alpha > a} \int_{R_+^n} \frac{1}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} \|x\|_\alpha^{-\frac{(n-\lambda)(p-1)+n+\varepsilon}{p}} \|y\|_\alpha^{-\frac{(n-\lambda)(q-1)+n+\varepsilon}{q}} dxdy \\ & = \int_{\|x\|_\alpha > a} \|x\|_\alpha^{-n+\frac{\lambda}{q}-\frac{\varepsilon}{p}} \int_{R_+^n} \frac{1}{\|x\|_\alpha^\lambda + \|y\|_\alpha^\lambda} \|y\|_\alpha^{-\frac{(n-\lambda)(q-1)+n+\varepsilon}{q}} dydx \\ & = \int_{\|x\|_\alpha > a} \|x\|_\alpha^{-n+\frac{\lambda}{q}-\frac{\varepsilon}{p}} \tilde{\omega}_{\alpha,\lambda}(x, q, \varepsilon) dx \\ & = \frac{\Gamma^n(\frac{1}{\alpha})}{\lambda\alpha^{n-1}\Gamma(\frac{n}{\alpha})} \Gamma\left(\frac{1}{p} - \frac{\varepsilon}{\lambda q}\right) \Gamma\left(\frac{1}{q} + \frac{\varepsilon}{\lambda q}\right) \int_{\|x\|_\alpha > a} \|x\|_\alpha^{-n-\varepsilon} dx, \end{aligned}$$

hence we obtain

$$\frac{\Gamma^n(\frac{1}{\alpha})}{\lambda\alpha^{n-1}\Gamma(\frac{n}{\alpha})} \Gamma\left(\frac{1}{p} - \frac{\varepsilon}{\lambda q}\right) \Gamma\left(\frac{1}{q} + \frac{\varepsilon}{\lambda q}\right) < K.$$

for $\varepsilon \rightarrow 0^+$, we have

$$C_{n,\alpha}(\lambda, p) = \frac{\pi\Gamma^n(\frac{1}{\alpha})}{\sin(\frac{\pi}{p})\lambda\alpha^{n-1}\Gamma(\frac{n}{\alpha})} \leq K,$$

this contradicts the fact that $K < C_{n,\alpha}(\lambda, p)$. Hence the constant factor in (11) is the best possible.

Since (12) and (11) are equivalent, the constant factor in (12) is also the best possible.

Corollary 3.1 If $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, $n \in Z_+$, $\alpha > 0$, $f \geq 0$, $g \geq 0$, and

$$0 < \int_{R_+^n} f^p(x) dx < \infty, \quad 0 < \int_{R_+^n} g^q(x) dx < \infty, \quad (14)$$

then

$$\begin{aligned} \int_{R_+^n} \int_{R_+^n} \frac{f(x)g(y)}{\|x\|_\alpha^n + \|y\|_\alpha^n} dxdy &< \frac{\pi \Gamma^n(\frac{1}{\alpha})}{\sin(\frac{\pi}{p}) n \alpha^{n-1} \Gamma(\frac{n}{\alpha})} \\ &\times \left(\int_{R_+^n} f^p(x) dx \right)^{\frac{1}{p}} \left(\int_{R_+^n} g^q(x) dx \right)^{\frac{1}{q}}; \end{aligned} \quad (15)$$

$$\int_{R_+^n} \left(\int_{R_+^n} \frac{f(x)}{\|x\|_\alpha^n + \|y\|_\alpha^n} dx \right)^p dy < \left[\frac{\pi \Gamma^n(\frac{1}{\alpha})}{\sin(\frac{\pi}{p}) n \alpha^{n-1} \Gamma(\frac{n}{\alpha})} \right]^p \int_{R_+^n} f^p(x) dx, \quad (16)$$

where the constant factors in (15) and (16) are all the best possible.

Proof By taking $\lambda = n$ in theorem 3.1, (15) and (16) can be obtained.

Corollary 3.2 If $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, $n \in Z_+$, $f \geq 0$, $g \geq 0$, and

$$0 < \int_{R_+^n} f^p(x) dx < \infty, \quad 0 < \int_{R_+^n} g^q(x) dx < \infty, \quad (17)$$

then

$$\begin{aligned} \int_{R_+^n} \int_{R_+^n} \frac{f(x)g(y)}{\left(\sum_{i=1}^n x_i\right)^n + \left(\sum_{i=1}^n y_i\right)^n} dxdy &< \frac{\pi}{n! \sin(\frac{\pi}{p})} \\ &\times \left(\int_{R_+^n} f^p(x) dx \right)^{\frac{1}{p}} \left(\int_{R_+^n} g^q(x) dx \right)^{\frac{1}{q}}; \end{aligned} \quad (18)$$

$$\int_{R_+^n} \left(\int_{R_+^n} \frac{f(x)}{\left(\sum_{i=1}^n x_i\right)^n + \left(\sum_{i=1}^n y_i\right)^n} dx \right)^p dy < \left[\frac{\pi}{n! \sin(\frac{\pi}{p})} \right]^p \int_{R_+^n} f^p(x) dx, \quad (19)$$

where the constant factors in (18) and (19) are all the best possible.

Proof By taking $\alpha = 1$ in corollary 3.1, (18) and (19) can be obtained.

References

- [1] G. H. Hardy, J. E. Littlewood and G. Polya. *Inequalities*. Cambridge Unie. press, London, 1952.

- [2] A. E. Ingham. *A note on Hilbert's inequality.* J. London Math. Soc., 11(1936), 237-240.
- [3] Gao Mingzhe and Tan Li. *Some improvements on Hilbert's integral inequality.* J. Math. Anal. Appl. 229(1999), 682-689.
- [4] B. G. Pachpatte. *On some new inequalities similar to Hilbert's inequality.* J. Math. Anal. Appl. 226(1998), 166-179.
- [5] Bicheng Yang and Themistocles M. Rassias. *On the way of weight coefficient and research for the Hilbert-type inequalities.* Math. Ineq. appl., 6: 4(2003), 625-658.
- [6] Kuang Jichang. *On new extensions of Hilbert's integral inequality.* Math. Anal. Appl., 235(1999): 608-614.
- [7] Bicheng Yang. *On a generalization of Hardy-Hilbert's inequality.* Chin. Ann. of Math., 23(2002): 247-254.
- [8] Hong Yong. *All-sided Generalization about Hardy-Hilbert's integral inequalities.* Acta Math. sinica ,(China) 44(2001): 619-626.
- [9] Bichebg Yang. *On a multiple Hardy-Hilbert's integral inequality.* Chin. Anna. of Math. 24(A): 6(2003), 743-750.
- [10] Kuang Jichang. *Applied Inequalities.* Shandong Science and Technology press, Jinan, 2004.
- [11] Fichtingoloz G. M.. *A course in differential and integral calculus.* Renmin Jiaoyu publisgers, Beijing, 1957.