

A MULTIDIMENSIONAL GENERALIZATION OF HARDY-HILBERT'S INTEGRAL INEQUALITY

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

1. INTRODUCTION AND MAIN RESULTS

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 inequality be given by (see [1]):

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

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

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

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

In recent years, many results (see [2-5]) have been obtained in research of Hardy-Hilbert's inequality. By introducing a parameter λ , Yang [6] give generalizations of (1) and (2) as:

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

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$$(4) \quad \int_0^\infty y^{\lambda-1} \left(\int_0^\infty \frac{f(x)}{x^\lambda + y^\lambda} dx \right)^p dy < \left[\frac{\pi}{\lambda \sin(\frac{\pi}{p})} \right]^p \int_0^\infty x^{(1-\lambda)(p-1)} f^p(x) dx,$$

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

It is significant and important to generalize Hardy-Hilbert's integral inequalities into multidimensional forms. Recently, Hong [7] and Yang [8] give some multidimensional results. In the year 2003, Kuang and Debnath L. obtains (see [9]): If $a < \infty$ or $a = \infty$, $\sum_{k=1}^n \frac{1}{p_k} = 1$ ($p_k > 1$), $\alpha_k(x)$ ($k = 1, 2, \dots, n$) are measurable function in $(0, a)$, $f_k(x)$ ($k = 1, 2, \dots, n$) are nonnegative measurable function in $(0, a)$, $\lambda \geq 1$ and

$$F_k(u) = e^u \int_0^a f_k(x) \frac{u^{(\alpha_k(x))^k - \frac{1}{2}}}{\Gamma((\alpha_k(x))^k + \frac{1}{2})} dx, \quad k = 1, 2, \dots, n,$$

then

$$(5) \quad \int_0^\infty \dots \int_0^\infty \frac{\prod_{k=1}^n f_k(x_k)}{(\sum_{k=1}^n \alpha_k(x_k))^\lambda} dx_1 \dots dx_n \leq \prod_{k=1}^n \Gamma\left(1 - \frac{1}{p_k}\right) \left(\int_0^a F_k^{p_k}(u) du \right)^{\frac{1}{p_k}},$$

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

In this paper, by introduce norm $\|x\|_\alpha$ ($x \in R^n$) and parameters α and λ , we give multidimensional Hardy-Hilbert's integral inequalities with the best constant factors that correspond to (3) and (4). Let $R_n^+ = \{x = (x_1, \dots, x_n) : x_1, \dots, x_n > 0\}$, $\|x\|_\alpha = (x_1^\alpha + \dots + x_n^\alpha)^{\frac{1}{\alpha}}$, ($\alpha > 0$), our main theorem is:

Theorem 1.1. *If $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, $n \in Z_+$, $\alpha > 0$, $\lambda > 0$, $f \geq 0$, $g \geq 0$, and*

$$(6) \quad 0 < \int_{R_+^n} \|x\|_\alpha^{(n-\lambda)(p-1)} f^p(x) dx < \infty, 0 < \int_{R_+^n} \|x\|_\alpha^{(n-\lambda)(q-1)} g^q(x) dx < \infty,$$

then

$$(7) \quad \int_{R_+^n} \int_{R_+^n} \frac{f(x)g(y)}{(\|x\|_\alpha + \|y\|_\alpha)^\lambda} dx dy < \frac{\Gamma^n(\frac{1}{\alpha})}{\alpha^{n-1} \Gamma(\frac{n}{\alpha})} B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) \times \left(\int_{R_+^n} \|x\|_\alpha^{(n-\lambda)(p-1)} f^p(x) dx \right)^{\frac{1}{p}} \left(\int_{R_+^n} \|x\|_\alpha^{(n-\lambda)(q-1)} g^q(x) dx \right)^{\frac{1}{q}};$$

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

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

(1) for $n = 1$, we have

$$\begin{aligned}
 (9) \quad & \int_0^\infty \int_0^\infty \frac{f(x)g(y)}{(x+y)^\lambda} dx dy < B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) \\
 & \times \left(\int_{R_+^n} x^{(1-\lambda)(p-1)} f^p(x) dx \right)^{\frac{1}{p}} \left(\int_{R_+^n} x^{(1-\lambda)(q-1)} g^q(x) dx \right)^{\frac{1}{q}};
 \end{aligned}$$

$$\begin{aligned}
 (10) \quad & \int_{R_+^n} \left(\int_{R_+^n} \frac{f(x)}{(x+y)^\lambda} dx \right)^p dy \\
 & < B^p\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) \int_0^\infty x^{(1-\lambda)(q-1)} f^p(x) dx,
 \end{aligned}$$

where the constant factors $B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)$ and $B^p\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)$ are all the best possible.

(2) for $\alpha = 1$, we have

$$\begin{aligned}
 (11) \quad & \int_{R_+^n} \int_{R_+^n} \frac{f(x)g(y)}{[\sum_{i=1}^n (x_i + y_i)]^\lambda} dx dy < \frac{1}{(n-1)!} B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) \\
 & \times \left[\int_{R_+^n} \left(\sum_{i=1}^n x_i \right)^{(n-\lambda)(p-1)} f^p(x) dx \right]^{\frac{1}{p}} \\
 & \left[\int_{R_+^n} \left(\sum_{i=1}^n x_i \right)^{(n-\lambda)(q-1)} g^q(x) dx \right]^{\frac{1}{q}};
 \end{aligned}$$

$$\begin{aligned}
 (12) \quad & \int_{R_+^n} \left(\sum_{i=1}^n y_i \right)^{\lambda-n} \left(\int_{R_+^n} \frac{f(x)}{[\sum_{i=1}^n (x_i + y_i)]^\lambda} dx \right)^p dy \\
 & < \left[\frac{1}{(n-1)!} B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) \right]^p \int_{R_+^n} \left(\sum_{i=1}^n x_i \right)^{(n-\lambda)(p-1)} f^p(x) dx,
 \end{aligned}$$

where the constant factors $\frac{1}{(n-1)!}B(\frac{\lambda}{p}, \frac{\lambda}{q})$ and $[\frac{1}{(n-1)!}B(\frac{\lambda}{p}, \frac{\lambda}{q})]^p$ are all the best possible.

(3) for $\lambda = n$, we have

$$(13) \quad \int_{R_+^n} \int_{R_+^n} \frac{f(x)g(y)}{(\|x\|_\alpha + \|y\|_\alpha)^n} dx dy < \frac{\Gamma^n(\frac{1}{\alpha})}{\alpha^{n-1}\Gamma(\frac{n}{\alpha})} B\left(\frac{n}{p}, \frac{n}{q}\right) \\ \times \left(\int_{R_+^n} f^p(x) dx\right)^{\frac{1}{p}} \left(\int_{R_+^n} g^q(x) dx\right)^{\frac{1}{q}};$$

$$(14) \quad \int_{R_+^n} \left(\int_{R_+^n} \frac{f(x)}{(\|x\|_\alpha + \|y\|_\alpha)^n} dx\right)^p dy \\ < \left[\frac{\Gamma^n(\frac{1}{\alpha})}{\alpha^{n-1}\Gamma(\frac{n}{\alpha})} B\left(\frac{n}{p}, \frac{n}{q}\right)\right]^p \int_{R_+^n} f^p(x) dx,$$

where the constant factors $\frac{\Gamma^n(\frac{1}{\alpha})}{\alpha^{n-1}\Gamma(\frac{n}{\alpha})}B(\frac{n}{p}, \frac{n}{q})$ and $[\frac{\Gamma^n(\frac{1}{\alpha})}{\alpha^{n-1}\Gamma(\frac{n}{\alpha})}B(\frac{n}{p}, \frac{n}{q})]^p$ are all the best possible.

(4) for $n = \lambda = p = q = 2$, we have

$$(15) \quad \int_{R_+^2} \int_{R_+^2} \frac{f(x)g(y)}{(\|x\|_2 + \|y\|_2)^2} dx dy \\ < \frac{\pi}{2} \left(\int_{R_+^2} f^2(x) dx\right)^{\frac{1}{2}} \left(\int_{R_+^2} g^2(x) dx\right)^{\frac{1}{2}};$$

$$(16) \quad \int_{R_+^2} \left(\int_{R_+^2} \frac{f(x)}{(\|x\|_2 + \|y\|_2)^2} dx\right)^2 dy < \frac{\pi^2}{4} \int_{R_+^2} f^2(x) dx,$$

where the constant factors $\frac{\pi}{2}$ and $\frac{\pi^2}{4}$ are all the best possible.

2. SOME LEMMAS

Lemma 2.1. (see [10]) *If $p_i > 0$, $a_i > 0$, $\alpha_i > 0$, $i = 1, 2, \dots, n$, $\Psi(u)$ is a measurable function, then*

$$(17) \quad \int \dots \int_{x_1, \dots, x_n > 0; (\frac{x_1}{a_1})^{\alpha_1} + \dots + (\frac{x_n}{a_n})^{\alpha_n} \leq 1} \Psi\left(\left(\frac{x_1}{a_1}\right)^{\alpha_1} + \dots + \left(\frac{x_n}{a_n}\right)^{\alpha_n}\right) \\ \times x_1^{p_1-1} \dots x_n^{p_n-1} dx_1 \dots dx_n \\ = \frac{a_1^{p_1} \dots a_n^{p_n} \Gamma(\frac{p_1}{\alpha_1}) \dots \Gamma(\frac{p_n}{\alpha_n})}{\alpha_1 \dots \alpha_n \Gamma(\frac{p_1}{\alpha_1} + \dots + \frac{p_n}{\alpha_n})} \int_0^1 \Psi(u) u^{\frac{p_1}{\alpha_1} + \dots + \frac{p_n}{\alpha_n} - 1} du.$$

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

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

then

$$(18) \quad \omega_{\alpha,\lambda}(x, p, q) = \|x\|_\alpha^{(n-\lambda)(p-1)} \frac{\Gamma^n(\frac{1}{\alpha})}{\alpha^{n-1}\Gamma(\frac{n}{\alpha})} B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right),$$

where the $B(\cdot, \cdot)$ is β -function.

Proof. By (17), we have

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

hence (18) is valid.

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

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

then we have

$$(19) \quad \tilde{\omega}_{\alpha,\lambda}(x, q, \varepsilon) = \|x\|_{\alpha}^{-\frac{\lambda}{q}-\frac{\varepsilon}{q}} \frac{\Gamma^n(\frac{1}{\alpha})}{\alpha^{n-1}\Gamma(\frac{n}{\alpha})} B\left(\frac{\lambda}{p} - \frac{\varepsilon}{q}, \frac{\lambda}{q} + \frac{\varepsilon}{q}\right).$$

Proof. By the method to similar proof of Lemma 2.2, Lemma 2.3 can be proven.

3. THE PROOF OF THEOREM

By Hölder's inequality, we have

$$\begin{aligned} A &:= \int_{R_+^n} \int_{R_+^n} \frac{f(x)g(y)}{(\|x\|_{\alpha} + \|y\|_{\alpha})^{\lambda}} dx dy \\ &= \int_{R_+^n} \int_{R_+^n} \frac{f(x)}{(\|x\|_{\alpha} + \|y\|_{\alpha})^{\frac{\lambda}{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} + \|y\|_{\alpha})^{\frac{\lambda}{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} + \|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} + \|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} + \|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} + \|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

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

it follows that

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

which contradicts (6), hence we have

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

Hence by (18), we obtain

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

Hence (7) is valid.

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

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

$$\tilde{g}(y) = \|y\|_\alpha^{\lambda-n} \left(\int_{R_+^n} \frac{f(x)}{(\|x\|_\alpha + \|y\|_\alpha)^\lambda} dx \right)^{p-1}, \quad y \in R_+^n,$$

by (6), 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 (7), we have

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

it follows that

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

For $a \rightarrow 0^+$, $b \rightarrow +\infty$, we obtain

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

hence by (6), we obtain

$$0 < \int_{R_+^n} \|y\|_\alpha^{(n-\lambda)(q-1)} \tilde{g}^q(y) dy < \infty,$$

hence $\tilde{g}(y)$ satisfies (6). By (7), we have

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

it follows that

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

Hence (8) is valid.

Remark. By (8), we can also obtain (7), hence (8) and (7) are equivalent.

If the constant factor $K_1 := \frac{\Gamma^n(\frac{1}{\alpha})}{\alpha^{n-1}\Gamma(\frac{n}{\alpha})} B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)$ in (7) is not the best possible, then there exists a positive constant $K < K_1$, such that

$$(20) \quad \begin{aligned} & \int_{R_+^n} \int_{R_+^n} \frac{f(x)g(y)}{(\|x\|_\alpha + \|y\|_\alpha)^\lambda} dx dy \\ & < K \left(\int_{R_+^n} \|x\|_\alpha^{(n-\lambda)(p-1)} f^p(x) dx \right)^{\frac{1}{p}} \left(\int_{R_+^n} \|y\|_\alpha^{(n-\lambda)(q-1)} g^q(y) dy \right)^{\frac{1}{q}}. \end{aligned}$$

In particular, for $0 < \varepsilon < \lambda(q-1)$, setting

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

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

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

On the other hand, by (19), we have

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

hence we obtain

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

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

$$K_1 = \frac{\Gamma^n(\frac{1}{\alpha})}{\alpha^{n-1}\Gamma(\frac{n}{\alpha})} B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) \leq K,$$

this contradicts the fact that $K < K_1$. Hence the constant factor $\frac{\Gamma^n(\frac{1}{\alpha})}{\alpha^{n-1}\Gamma(\frac{n}{\alpha})} B(\frac{\lambda}{p}, \frac{\lambda}{q})$ in (7) is the best possible.

Since (8) and (7) are equivalent, the constant factor $[\frac{\Gamma^n(\frac{1}{\alpha})}{\alpha^{n-1}\Gamma(\frac{n}{\alpha})} B(\frac{\lambda}{p}, \frac{\lambda}{q})]^p$ in (8) is also the best possible.

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