

# 一个多参数的 Hilbert 型积分不等式

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**摘要:** 通过引入两个参数, 利用实分析技巧和权函数方法研究双参数型 Hilbert 不等式, 得到了一个多参数的 Hilbert 型积分不等式及其等价式, 证明了它们的常数因子是最佳值, 且在结果中选取合适的参数, 得到了一系列形式简洁的 Hilbert 型积分不等式.

**关键词:** Hilbert 类积分不等式; 权函数; Holder 不等式; 最佳常数因子

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## A Hilbert-type integral inequality with several parameters

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**Abstract:** A Hilbert's inequality of bi-parameter type was investigated by introducing two parameters and ,using the method of real analysis and weight function.A Hilbert-type integral inequality with several parameters and its equivalent form were obtained,and their constant factors were proved to be the optimum value. A series of Hilbert's type integral inequalities with more simple forms were obtained via selecteting the appropriate parameters satisfying the conditions selected in the results.

**Key words:** Hilbert's integral inequality; weight function; Holder's inequality;the best constant factor

### 0 引言

设  $p > 1$ ,  $\frac{1}{p} + \frac{1}{q} = 1$ ,  $f(x)$ ,  $g(x) \geq 0$ ,  $0 < \int_0^\infty f^p(x)dx < \infty$ ,

$0 < \int_0^\infty g^q(x)dx < \infty$ , 则有<sup>[1]</sup>:

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

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

这里, 常数因子  $\frac{\pi}{\sin(\pi/p)}$  和  $[\frac{\pi}{\sin(\pi/p)}]^p$  都是最佳值<sup>[1-2]</sup>; 式 (1) 称为 Hardy-Hilbert

积分不等式, 在分析学中有重要作用<sup>[3]</sup>, 式 (2) 是式 (1) 的等价形式.

文献[4-5]通过引入双参数  $\lambda_1, \lambda_2$  得到了式 (1) 和式 (2) 的双参数推广式:

设  $p > 1$ ,  $\frac{1}{p} + \frac{1}{q} = 1$ ,  $\lambda_1, \lambda_2 > 0$ ,  $f(x) \geq 0$ ,  $g(x) \geq 0$ ,

$0 < \int_0^\infty x^{(p-1)(1-\lambda_1)} f^p(x)dx < \infty$ ,  $0 < \int_0^\infty x^{(q-1)(1-\lambda_2)} g^q(x)dx < \infty$ , 则

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$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{x^{\lambda_1} + y^{\lambda_2}} dx dy < \frac{\pi}{\lambda_1^{1/q} \lambda_2^{1/p} \sin(\pi/p)} \times [\int_0^\infty x^{(p-1)(1-\lambda_1)} f^p(x) dx]^{\frac{1}{p}} [\int_0^\infty x^{(q-1)(1-\lambda_2)} g^q(x) dx]^{\frac{1}{q}} \quad (3)$$

其等价式为

$$\int_0^\infty y^{\lambda_2-1} [\int_0^\infty \frac{f(x)}{x^{\lambda_1} + y^{\lambda_2}} dx]^p dy < [\frac{\pi}{\lambda_1^{1/q} \lambda_2^{1/p} \sin(\pi/p)}]^p [\int_0^\infty x^{(p-1)(1-\lambda_1)} f^p(x) dx] \quad (4)$$

这里，常数因子  $\frac{\pi}{\lambda_1^{1/q} \lambda_2^{1/p} \sin(\pi/p)}$  及  $[\frac{\pi}{\lambda_1^{1/q} \lambda_2^{1/p} \sin(\pi/p)}]^p$  都是最佳值。

本文利用权函数和实分析方法得到一个多参数核为  $\frac{1}{A \min\{x^{\lambda_1}, y^{\lambda_2}\} + B \max\{x^{\lambda_1}, y^{\lambda_2}\}}$  的

积分不等式及其等价式，并证明了它们的常数因子为最佳值。

## 1 主要结果

引理 1 设  $\lambda_1, \lambda_2 > 0, A \geq 0, B > 0$ ，定义权函数

$$\omega_{\lambda_1, \lambda_2}(A, B, x) = \int_0^\infty \frac{x^{\lambda_1/2} y^{\lambda_2/2-1}}{A \min\{x^{\lambda_1}, y^{\lambda_2}\} + B \max\{x^{\lambda_1}, y^{\lambda_2}\}} dy, \quad x \in (0, \infty)$$

$$\omega_{\lambda_1, \lambda_2}(A, B, y) = \int_0^\infty \frac{x^{\lambda_1/2-1} y^{\lambda_2/2}}{A \min\{x^{\lambda_1}, y^{\lambda_2}\} + B \max\{x^{\lambda_1}, y^{\lambda_2}\}} dx, \quad y \in (0, \infty).$$

则有

$$\omega_{\lambda_1, \lambda_2}(A, B, x) = \frac{1}{\lambda_2} C(A, B), \quad \omega_{\lambda_1, \lambda_2}(A, B, y) = \frac{1}{\lambda_1} C(A, B)$$

其中

$$C(A, B) = \begin{cases} \frac{4}{\sqrt{AB}} \arctan \sqrt{\frac{A}{B}} & A > 0, B > 0 \\ \frac{4}{B} & A = 0, B > 0 \end{cases}$$

证明：令  $u = \frac{y^{\lambda_2}}{x^{\lambda_1}}$

(1) 当  $A > 0, B > 0$  时，有

$$\begin{aligned} \omega_{\lambda_1, \lambda_2}(A, B, x) &= \int_0^\infty \frac{x^{\lambda_1/2} y^{\lambda_2/2-1}}{A \min\{x^{\lambda_1}, y^{\lambda_2}\} + B \max\{x^{\lambda_1}, y^{\lambda_2}\}} dy \\ &= \frac{1}{\lambda_2} \int_0^\infty \frac{u^{-1/2}}{A \min\{1, u\} + B \max\{1, u\}} du = \frac{4}{\lambda_2 \sqrt{AB}} \arctan \sqrt{\frac{A}{B}} \end{aligned}$$

(2) 当  $A = 0, B > 0$  时，有

$$\omega_{\lambda_1, \lambda_2}(A, B, x) = \int_0^\infty \frac{x^{\lambda_1/2} y^{\lambda_2/2-1}}{B \max\{x^{\lambda_1}, y^{\lambda_2}\}} dy = \frac{1}{\lambda_2} \int_0^\infty \frac{u^{-1/2}}{B \max\{1, u\}} du = \frac{4}{\lambda_2 B}$$

所以有  $\omega_{\lambda_1, \lambda_2}(A, B, x) = \frac{1}{\lambda_2} C(A, B)$  .同理可证：  $\omega_{\lambda_1, \lambda_2}(A, B, y) = \frac{1}{\lambda_1} C(A, B)$  .

引理 2 设  $p > 1$ ,  $\frac{1}{p} + \frac{1}{q} = 1$ ,  $\lambda_1, \lambda_2 > 0$ ,  $A \geq 0, B > 0$ ,  $0 < \varepsilon < \frac{p}{2}$ , 则有

$$\int_1^\infty \int_1^\infty \frac{x^{[p(\lambda_1/2-1)-\lambda_1\varepsilon]/p} y^{[q(\lambda_2/2-1)-\lambda_2\varepsilon]/q}}{A \min\{x^{\lambda_1}, y^{\lambda_2}\} + B \max\{x^{\lambda_1}, y^{\lambda_2}\}} dx dy \geq \frac{1}{\lambda_1 \lambda_2 \varepsilon} [C(A, B) + o(1)] - O(1), (\varepsilon \rightarrow 0^+) \quad (5)$$

证明: 令  $u = \frac{x^{\lambda_1}}{y^{\lambda_2}}$ , 则有

(1) 当  $A > 0, B > 0$  时

$$\begin{aligned} \int_1^\infty \int_1^\infty \frac{x^{[p(\lambda_1/2-1)-\lambda_1\varepsilon]/p} y^{[q(\lambda_2/2-1)-\lambda_2\varepsilon]/q}}{A \min\{x^{\lambda_1}, y^{\lambda_2}\} + B \max\{x^{\lambda_1}, y^{\lambda_2}\}} dx dy &= \frac{1}{\lambda_1} \int_1^\infty y^{-1-\lambda_2\varepsilon} \int_{y^{-\lambda_2}}^\infty \frac{u^{-1/2-\varepsilon/p}}{A \min\{1, u\} + B \max\{1, u\}} du dy \\ &= \frac{1}{\lambda_1 \lambda_2 \varepsilon} \int_0^\infty \frac{u^{-1/2-\varepsilon/p}}{A \min\{1, u\} + B \max\{1, u\}} du - \frac{1}{\lambda_1} \int_1^\infty y^{-1-\lambda_2\varepsilon} \int_0^{y^{-\lambda_2}} \frac{u^{-1/2-\varepsilon/p}}{A \min\{1, u\} + B \max\{1, u\}} du dy \\ &> \frac{1}{\lambda_1 \lambda_2 \varepsilon} \left[ \frac{2}{\sqrt{AB}} \arctan \sqrt{\frac{A}{B}} + o(1)_1 + \frac{2}{\sqrt{AB}} \arctan \sqrt{\frac{A}{B}} - o(1)_2 \right] - \frac{1}{\lambda_1} \int_1^\infty y^{-1} \int_0^{y^{-\lambda_2}} \frac{u^{-1/2-\varepsilon/p}}{B} du dy \\ &= \frac{1}{\lambda_1 \lambda_2 \varepsilon} [C(A, B) + o(1)] - O(1) \end{aligned}$$

(2) 当  $A = 0, B > 0$  时

$$\begin{aligned} \int_1^\infty \int_1^\infty \frac{x^{[p(\lambda_1/2-1)-\lambda_1\varepsilon]/p} y^{[q(\lambda_2/2-1)-\lambda_2\varepsilon]/q}}{A \min\{x^{\lambda_1}, y^{\lambda_2}\} + B \max\{x^{\lambda_1}, y^{\lambda_2}\}} dx dy &= \frac{1}{\lambda_1} \int_1^\infty y^{-1-\lambda_2\varepsilon} \int_{y^{-\lambda_2}}^\infty \frac{u^{-1/2-\varepsilon/p}}{A \min\{1, u\} + B \max\{1, u\}} du dy \\ &= \frac{1}{\lambda_1 \lambda_2 \varepsilon} \int_0^\infty \frac{u^{-1/2-\varepsilon/p}}{A \min\{1, u\} + B \max\{1, u\}} du - \frac{1}{\lambda_1} \int_1^\infty y^{-1-\lambda_2\varepsilon} \int_0^{y^{-\lambda_2}} \frac{u^{-1/2-\varepsilon/p}}{A \min\{1, u\} + B \max\{1, u\}} du dy \\ &= \frac{1}{\lambda_1 \lambda_2 \varepsilon} \left[ \int_0^1 \frac{u^{-1/2-\varepsilon/p}}{B} du + \int_1^\infty \frac{u^{-1/2-\varepsilon/p}}{Bu} du \right] - \frac{1}{\lambda_1} \int_1^\infty y^{-1-\lambda_2\varepsilon} \int_0^{y^{-\lambda_2}} \frac{u^{-1/2-\varepsilon/p}}{B} du dy \\ &= \frac{1}{\lambda_1 \lambda_2 \varepsilon} \left[ \frac{2}{B(1-2\varepsilon/p)} + \frac{2}{B(1+2\varepsilon/p)} \right] - \frac{1}{\lambda_1 \lambda_2} \frac{2}{B(1+2\varepsilon/q)} \\ &= \frac{1}{\lambda_1 \lambda_2 \varepsilon} [C(A, B) + o(1)] - \frac{1}{\lambda_1 \lambda_2} \frac{2}{B(1+2\varepsilon/q)} = \frac{1}{\lambda_1 \lambda_2 \varepsilon} [C(A, B) + o(1)] - O(1) \end{aligned}$$

综上, 故式 (5) 成立.

定理 1 设  $p > 1$ ,  $\frac{1}{p} + \frac{1}{q} = 1$ ,  $\lambda_1, \lambda_2 > 0$ ,  $A \geq 0, B > 0$ ,  $f(x), g(x) \geq 0$ ,

使得  $0 < \int_0^\infty x^{p(1-\lambda_1/2)-1} f^p(x) dx < \infty$ ,  $0 < \int_0^\infty x^{q(1-\lambda_2/2)-1} g^q(x) dx < \infty$ , 则有

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{A \min\{x^{\lambda_1}, y^{\lambda_2}\} + B \max\{x^{\lambda_1}, y^{\lambda_2}\}} dx dy < \frac{C(A, B)}{\lambda_1^{\frac{1}{q}} \lambda_2^{\frac{1}{p}}} \times \left\{ \int_0^\infty x^{p(1-\lambda_1/2)-1} f^p(x) dx \right\}^{\frac{1}{p}} \left\{ \int_0^\infty x^{q(1-\lambda_2/2)-1} g^q(x) dx \right\}^{\frac{1}{q}} \quad (6)$$

这里, 常数因子  $\frac{C(A, B)}{\lambda_1^{\frac{1}{q}} \lambda_2^{\frac{1}{p}}}$  为最佳值.

证明 由带权的 Holder 不等式和引理 1 得

$$\begin{aligned} & \int_0^\infty \int_0^\infty \frac{f(x)g(y)}{A \min\{x^{\lambda_1}, y^{\lambda_2}\} + B \max\{x^{\lambda_1}, y^{\lambda_2}\}} dx dy \\ & \leq \left\{ \int_0^\infty \int_0^\infty \frac{f^p(x)x^{\lambda_1/2} y^{\lambda_2/2-1} x^{p(1-\lambda_1/2)-1}}{A \min\{x^{\lambda_1}, y^{\lambda_2}\} + B \max\{x^{\lambda_1}, y^{\lambda_2}\}} dx dy \right\}^{\frac{1}{p}} \\ & \quad \times \left\{ \int_0^\infty \int_0^\infty \frac{g^q(y)x^{\lambda_1/2-1} y^{\lambda_2/2} y^{q(1-\lambda_2/2)-1}}{A \min\{x^{\lambda_1}, y^{\lambda_2}\} + B \max\{x^{\lambda_1}, y^{\lambda_2}\}} dx dy \right\}^{\frac{1}{q}} \\ & = \left\{ \int_0^\infty \omega_{\lambda_1, \lambda_2}(A, B, x) x^{p(1-\lambda_1/2)-1} f^p(x) dx \right\}^{\frac{1}{p}} \left\{ \int_0^\infty \omega_{\lambda_1, \lambda_2}(A, B, y) y^{q(1-\lambda_2/2)-1} g^q(y) dy \right\}^{\frac{1}{q}} \\ & = \frac{C(A, B)}{\lambda_1^{\frac{1}{q}} \lambda_2^{\frac{1}{p}}} \left\{ \int_0^\infty x^{p(1-\lambda_1/2)-1} f^p(x) dx \right\}^{\frac{1}{p}} \left\{ \int_0^\infty y^{q(1-\lambda_2/2)-1} g^q(y) dy \right\}^{\frac{1}{q}} \end{aligned}$$

下面应用 holder 不等式证明上式中间取严格不等号, 若不然, 必存在不全为 0 的常数  $a, b$  使得

$$\begin{aligned} af^p(x)y^{\lambda_2/2-1}x^{p(1-\lambda_1/2)} &= bg^q(y)x^{\lambda_1/2-1}y^{q(1-\lambda_2/2)} \quad \text{a.e. 于 } (0, \infty) \times (0, \infty). \text{ 即有} \\ axf^p(x)x^{p(1-\lambda_1/2)-1} &= byg^q(y)y^{q(1-\lambda_2/2)-1} \quad \text{a.e. 于 } (0, \infty) \times (0, \infty). \text{, 于是有常数 } C, \text{ 使} \\ axf^p(x)x^{p(1-\lambda_1/2)-1} &= C \text{ a.e. 于 } (0, \infty). \text{不妨设 } a \neq 0, \text{ 则可得等式 } x^{p(1-\lambda_1/2)-1} f^p(x) = \frac{C}{a} x^{-1} \end{aligned}$$

a.e. 于  $(0, \infty)$ , 无论  $C$  是否为 0, 积分的结果必与  $0 < \int_0^\infty x^{p(1-\lambda_1/2)-1} f^p(x) dx < \infty$  相矛盾. 于是式 (6) 成立.

设  $\varepsilon$  为任意小的正数, 定义函数  $f_\varepsilon(x), g_\varepsilon(x)$  使

$$\begin{aligned} f_\varepsilon(x) &= 0, \quad x \in (0, 1); \quad f_\varepsilon(x) = x^{[p(\lambda_1/2-1)-\lambda_1\varepsilon]/p}, \quad x \in [1, \infty) \\ g_\varepsilon(x) &= 0, \quad x \in (0, 1); \quad g_\varepsilon(x) = x^{[q(\lambda_2/2-1)-\lambda_2\varepsilon]/q}, \quad x \in [1, \infty) \end{aligned}$$

若式 (6) 的常数因子不是最佳值, 则存在正数  $K < \frac{C(A, B)}{\lambda_1^{\frac{1}{q}} \lambda_2^{\frac{1}{p}}}$ , 使式 (6) 的常数因子

$\frac{C(A, B)}{\lambda_1^{\frac{1}{q}} \lambda_2^{\frac{1}{p}}}$  换上  $K$  仍成立. 特别地, 由式 (5), 有

$$\begin{aligned} & \frac{1}{\lambda_1 \lambda_2} [C(A, B) + o(1)] - \varepsilon O(1) < \varepsilon \int_1^\infty \int_1^\infty \frac{x^{[p(\lambda_1/2-1)-\lambda_1\varepsilon]/p} y^{[q(\lambda_2/2-1)-\lambda_2\varepsilon]/q}}{A \min\{x^{\lambda_1}, y^{\lambda_2}\} + B \max\{x^{\lambda_1}, y^{\lambda_2}\}} dx dy \\ & < \varepsilon K \left[ \int_0^\infty x^{p(1-\lambda_1/2)-1} f_\varepsilon^p(x) dx \right]^{\frac{1}{p}} \left[ \int_0^\infty x^{q(1-\lambda_2/2)-1} g_\varepsilon^q(x) dx \right]^{\frac{1}{q}} = \varepsilon K \frac{1}{\lambda_1^{1/p} \lambda_2^{1/q} \varepsilon} = \frac{K}{\lambda_1^{1/p} \lambda_2^{1/q}} \end{aligned}$$

令  $\varepsilon \rightarrow 0^+$ , 有  $K \geq \frac{C(A, B)}{\lambda_1^{\frac{1}{q}} \lambda_2^{\frac{1}{p}}}$ . 这与假设  $K < \frac{C(A, B)}{\lambda_1^{\frac{1}{q}} \lambda_2^{\frac{1}{p}}}$  矛盾, 故常数因子  $\frac{C(A, B)}{\lambda_1^{\frac{1}{q}} \lambda_2^{\frac{1}{p}}}$  为最

佳值.

**定理 2** 设  $p > 1, \frac{1}{p} + \frac{1}{q} = 1, \lambda_1, \lambda_2 > 0, A \geq 0, B > 0, f \geq 0$ , 使得

$0 < \int_0^\infty x^{p(1-\lambda_1/2)-1} f^p(x) dx < \infty$ . 则有

$$\int_0^\infty y^{p\lambda_2/2-1} \left[ \int_0^\infty \frac{f(x)}{A \min\{x^{\lambda_1}, y^{\lambda_2}\} + B \max\{x^{\lambda_1}, y^{\lambda_2}\}} dx \right]^p dy < \left[ \frac{C(A, B)}{\lambda_1^{\frac{1}{q}} \lambda_2^{\frac{1}{p}}} \right]^p \int_0^\infty x^{p(1-\lambda_1/2)-1} f^p(x) dx \tag{7}$$

这里, 常数因子  $\left[ \frac{C(A, B)}{\lambda_1^{\frac{1}{q}} \lambda_2^{\frac{1}{p}}} \right]^p$  为最佳值; 且与定理 1 等价.

**证明** 设定  $[f(x)]_n = \min\{n, f(x)\}$ . 因  $0 < \int_0^\infty x^{p(1-\lambda_1/2)-1} f^p(x) dx < \infty$ , 故存在  $n_0 \in \mathbb{N}$ , 使得当  $n \geq n_0$  时, 有  $0 < \int_{1/n}^n x^{p(1-\lambda_1/2)-1} [f(x)]_n^p dx < \infty$ , 定义函数

$$g_n(y) = y^{p\lambda_2/2-1} \left[ \int_{1/n}^n \frac{[f(x)]_n}{A \min\{x^{\lambda_1}, y^{\lambda_2}\} + B \max\{x^{\lambda_1}, y^{\lambda_2}\}} dx \right]^{p-1}, \quad y \in (0, \infty),$$
 则由

(6) 式, 有

$$\begin{aligned} 0 &< \int_{1/n}^n y^{q(1-\lambda_2/2)-1} g_n^q(y) dy \\ &= \int_{1/n}^n y^{p\lambda_2/2-1} \left[ \int_{1/n}^n \frac{[f(x)]_n}{A \min\{x^{\lambda_1}, y^{\lambda_2}\} + B \max\{x^{\lambda_1}, y^{\lambda_2}\}} dx \right]^p dy \\ &= \int_{1/n}^n \int_{1/n}^n \frac{[f(x)]_n g_n(y)}{A \min\{x^{\lambda_1}, y^{\lambda_2}\} + B \max\{x^{\lambda_1}, y^{\lambda_2}\}} dx dy \\ &< \frac{C(A, B)}{\lambda_1^{\frac{1}{q}} \lambda_2^{\frac{1}{p}}} \left[ \int_{1/n}^n x^{p(1-\lambda_1/2)-1} [f(x)]_n^p dx \right]^{\frac{1}{p}} \left[ \int_{1/n}^n y^{q(1-\lambda_2/2)-1} g_n^q(y) dy \right]^{\frac{1}{q}} \end{aligned} \tag{8}$$

因此有

$$0 < \int_{1/n}^n y^{q(1-\lambda_2/2)-1} g_n^q(y) dy < \left[ \frac{C(A, B)}{\lambda_1^{\frac{1}{q}} \lambda_2^{\frac{1}{p}}} \right]^p \int_0^\infty x^{p(1-\lambda_1/2)-1} f^p(x) dx < \infty \tag{9}$$

当  $n \rightarrow \infty$  时, 应用式 (6), 式 (8), (9) 取严格不等号; 故式 (7) 成立.

上面由 (6) 式证明了 (7) 式. 为证等价性, 可先设式 (7) 成立, 由 Holder 不等式, 有

$$\begin{aligned} &\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{A \min\{x^{\lambda_1}, y^{\lambda_2}\} + B \max\{x^{\lambda_1}, y^{\lambda_2}\}} dx dy \\ &= \int_0^\infty y^{[q(\lambda_2/2-1)+1]/q} \left[ \int_0^\infty \frac{f(x)}{A \min\{x^{\lambda_1}, y^{\lambda_2}\} + B \max\{x^{\lambda_1}, y^{\lambda_2}\}} dx \right] y^{[q(1-\lambda_2/2)-1]/q} g(y) dy \\ &\leq \left\{ \int_0^\infty y^{p\lambda_2/2-1} \left[ \int_0^\infty \frac{f(x)}{A \min\{x^{\lambda_1}, y^{\lambda_2}\} + B \max\{x^{\lambda_1}, y^{\lambda_2}\}} dx \right]^p dy \right\}^{\frac{1}{p}} \left\{ \int_0^\infty y^{q(1-\lambda_2/2)-1} g^q(y) dy \right\}^{\frac{1}{q}} \\ &< \frac{C(A, B)}{\lambda_1^{\frac{1}{q}} \lambda_2^{\frac{1}{p}}} \left\{ \int_0^\infty x^{p(1-\lambda_1/2)-1} f^p(x) dx \right\}^{\frac{1}{p}} \left\{ \int_0^\infty x^{q(1-\lambda_2/2)-1} g^q(x) dx \right\}^{\frac{1}{q}} \end{aligned}$$

此不等式即为式 (6), 因此式 (6) 和式 (7) 等价.

若式 (7) 的常数因子不是最佳值, 则由式 (7) 易知式 (6) 的常数因子也不是最佳的.

这与定理 1 的结论矛盾, 说明式 (7) 的常数因子  $[\frac{C(A, B)}{\lambda_1^{\frac{1}{q}} \lambda_2^{\frac{1}{p}}}]^p$  是最佳值.

下面利用定理 1 和定理 2 给出一些推论.

在式 (6), (7) 中取  $\lambda_1 = \lambda_2 = A = B = 1$ , 有

**推论 1** 设  $p > 1$ ,  $\frac{1}{p} + \frac{1}{q} = 1$ ,  $f(x), g(x) \geq 0$ , 使得

$0 < \int_0^\infty x^{p/2-1} f^p(x) dx < \infty$ ,  $0 < \int_0^\infty x^{q/2-1} g^q(x) dx < \infty$ , 则有下列等价式

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{x+y} dx dy < \pi \left\{ \int_0^\infty x^{p/2-1} f^p(x) dx \right\}^{\frac{1}{p}} \left\{ \int_0^\infty x^{q/2-1} g^q(x) dx \right\}^{\frac{1}{q}} \quad (10)$$

$$\int_0^\infty y^{p/2-1} \left[ \int_0^\infty \frac{f(x)}{x+y} dx \right]^p dy < \pi^p \int_0^\infty x^{p/2-1} f^p(x) dx \quad (11)$$

这里, 常数因子  $\pi$ ,  $\pi^p$  为最佳值.

在式 (6), (7) 中取  $\lambda_1 = \lambda_2 = 1/2$ ,  $A = B = 1$ , 有

**推论 2** 设  $p > 1$ ,  $\frac{1}{p} + \frac{1}{q} = 1$ ,  $f(x), g(x) \geq 0$ , 使得

$0 < \int_0^\infty x^{3p/4-1} f^p(x) dx < \infty$ ,  $0 < \int_0^\infty x^{3q/4-1} g^q(x) dx < \infty$ , 则有下列等价式

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{\min\{\sqrt{x}, \sqrt{y}\} + \max\{\sqrt{x}, \sqrt{y}\}} dx dy < 2\pi \left\{ \int_0^\infty x^{3p/4-1} f^p(x) dx \right\}^{\frac{1}{p}} \left\{ \int_0^\infty x^{3q/4-1} g^q(x) dx \right\}^{\frac{1}{q}} \quad (12)$$

$$\int_0^\infty y^{p/4-1} \left[ \int_0^\infty \frac{f(x)}{\min\{\sqrt{x}, \sqrt{y}\} + \max\{\sqrt{x}, \sqrt{y}\}} dx \right]^p dy < (2\pi)^p \int_0^\infty x^{3p/4-1} f^p(x) dx \quad (13)$$

在式 (6), (7) 中取  $\lambda_1 = \lambda_2 = \lambda$ ,  $A = 0$ ,  $B = 1$  有

**推论 3** 设  $p > 1$ ,  $\frac{1}{p} + \frac{1}{q} = 1$ ,  $f(x), g(x) \geq 0$ , 使得

$0 < \int_0^\infty x^{p(1-\lambda/2)-1} f^p(x) dx < \infty$ ,  $0 < \int_0^\infty x^{q(1-\lambda/2)-1} g^q(x) dx < \infty$ , 则有下列等价式

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{\max\{x^\lambda, y^\lambda\}} dx dy < \frac{4}{\lambda} \left\{ \int_0^\infty x^{p(1-\lambda/2)-1} f^p(x) dx \right\}^{\frac{1}{p}} \times \left\{ \int_0^\infty x^{q(1-\lambda/2)-1} g^q(x) dx \right\}^{\frac{1}{q}} \quad (14)$$

$$\int_0^\infty y^{p\lambda/2-1} \left[ \int_0^\infty \frac{f(x)}{\max\{x^\lambda, y^\lambda\}} dx \right]^p dy < \left[ \frac{4}{\lambda} \right]^p \int_0^\infty x^{p(1-\lambda/2)-1} f^p(x) dx \quad (15)$$

这里，常数因子  $\frac{4}{\lambda}$  和  $\left[\frac{4}{\lambda}\right]^p$  为最佳值. 特别地当  $\lambda = 1$  时，有

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{\max\{x, y\}} dx dy < 4 \left\{ \int_0^\infty x^{p/2-1} f^p(x) dx \right\}^{\frac{1}{p}} \left\{ \int_0^\infty x^{q/2-1} g^q(x) dx \right\}^{\frac{1}{q}} \quad (16)$$

$$\int_0^\infty y^{p/2-1} \left[ \int_0^\infty \frac{f(x)}{\max\{x, y\}} dx \right]^p dy < 4^p \int_0^\infty x^{p/2-1} f^p(x) dx \quad (17)$$

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