

A General Norm on Extension of a Hilbert's Type Linear Operator

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Abstract. The main purpose of this paper is to study a general norm on extension of a Hilbert's type linear operator in the continuous and discrete form. In addition to expressing the norm of a Hilbert's type linear operator $T : L^2(0, \infty) \rightarrow L^2(0, \infty)$, a more general case with $\lambda > 0$, for the continuous form has been studied. By putting $\lambda = 1$ a norm of extension of Hilbert's integral linear operator is obtained. Similar results have been expressed for series when $0 < \lambda \leq 2$.

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1. Introduction and Preliminaries

If $f(t), g(t) \geq 0$, $0 < \int_0^\infty f^2(t)dt < \infty$, and $0 < \int_0^\infty g^2(t)dt < \infty$, then

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

where the constant factor π is the best possible. Inequality (1) is named Hardy-Hilbert's integral inequality (see [1]). Under the same condition

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of (1), we have the Hardy-Hilbert's type inequality (see [1], Theorem 319, Theorem 341). similar to (1) that is

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

where the constant factor 4 is also the best possible. The corresponding inequalities for series are:

$$\sum_{n=1}^\infty \sum_{m=1}^\infty \frac{a_m b_n}{m+n} < \pi \left\{ \sum_{n=1}^\infty a_n^2 \right\}^{\frac{1}{2}} \left\{ \sum_{n=1}^\infty b_n^2 \right\}^{\frac{1}{2}}, \quad (3)$$

$$\sum_{n=1}^\infty \sum_{m=1}^\infty \frac{a_m b_n}{\max\{m, n\}} < 4 \left\{ \sum_{n=1}^\infty a_n^2 \right\}^{\frac{1}{2}} \left\{ \sum_{n=1}^\infty b_n^2 \right\}^{\frac{1}{2}},$$

where $\{a_n\}$ and $\{b_n\}$ are sequences such that $0 < \sum_{n=1}^\infty a_n^2 < \infty$, $0 < \sum_{n=1}^\infty b_n^2 < \infty$, and the constant factor π and 4 are both the best possible.

Let H be a real separable Hilbert space, and $T : H \rightarrow H$ be a bounded self-adjoint semi-positive definite operator, then (see [8]),

$$(a, Tb)^2 \leq \frac{\|T\|^2}{2} (\|a\|^2 \|b\|^2 + (a, b)^2), \quad (4)$$

where $a, b \in H$ and $\|a\| = \sqrt{(a, a)}$ is the norm of a .

Set $H = L^2(0, \infty) = \{f(x) : \int_0^\infty f^2(x) dx < \infty\}$ and define $T : L^2(0, \infty) \rightarrow L^2(0, \infty)$ as the following:

$$(Tf)(y) = \int_0^\infty \frac{1}{x+y} f(x) dx, \quad (5)$$

where $y \in (0, \infty)$. It is easy to see T is a bounded operator (see [7]). By (4), one has the sharper form of Hilbert's inequality as (see [8]),

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{x+y} dx dy \leq \frac{\pi}{\sqrt{2}} \left\{ \int_0^\infty f^2(x) dx \int_0^\infty g^2(x) dx + \left(\int_0^\infty f(x)g(x) dx \right)^2 \right\}^{\frac{1}{2}}, \quad (6)$$

In 2006 and 2007, Yang studied the Hilbert's inequalities by the norm of some Hilbert's type linear operators in the continuous and discrete forms (see [5,6]), and in the end of 2007 Li and his colleagues studied the Hilbert's type linear operators with the kernel $\frac{1}{A \min\{x,y\} + B \max\{x,y\}}$, (see [3]).

The main purpose of this article is to study the norm of Hilbert's type linear operator with the kernel $\frac{(xy)^{\frac{\lambda-1}{2}}}{[A \min\{x,y\} + B \max\{x,y\}]^\lambda}$ such that $\lambda > 0$ for the continuous form, and $0 < \lambda \leq 2$ for the discrete form.

2. Main Results and Applications

Lemma 2.1. Consider , $x, y > 0, A \geq 0, B > 0, \lambda > 0$, and $0 \leq \varepsilon < 1$, with the weight functions:

$$\begin{aligned} \omega_\lambda(\varepsilon, x) &:= \int_0^\infty \frac{(xy)^{\frac{\lambda-1}{2}}}{[A \min\{x, y\} + B \max\{x, y\}]^\lambda} \left(\frac{x}{y}\right)^{\frac{1+\varepsilon}{2}} dy, \quad (7) \\ \omega_\lambda(\varepsilon, y) &:= \int_0^\infty \frac{(xy)^{\frac{\lambda-1}{2}}}{[A \min\{x, y\} + B \max\{x, y\}]^\lambda} \left(\frac{y}{x}\right)^{\frac{1+\varepsilon}{2}} dx, \end{aligned}$$

where $\omega_\lambda(0, x) = \omega_\lambda(x)$, that is, $\omega_\lambda(\varepsilon, x) = \omega_\lambda(x) + o(1)$ ($\varepsilon \rightarrow 0^+$). Then $0 < \omega_\lambda(x) = \omega_\lambda(y) < \infty$ is a constant.

Proof. For fixed x , letting $v = \frac{B}{A}(\frac{y}{x}), u = \frac{A}{B}(\frac{y}{x})$, we get

$$\begin{aligned} \omega_\lambda(\varepsilon, x) &= \int_0^\infty \frac{(xy)^{\frac{\lambda-1}{2}}}{[A \min\{x, y\} + B \max\{x, y\}]^\lambda} \left(\frac{x}{y}\right)^{\frac{1+\varepsilon}{2}} dy \\ &= \int_0^x \frac{(xy)^{\frac{\lambda-1}{2}}}{(Ay + Bx)^\lambda} \left(\frac{x}{y}\right)^{\frac{1+\varepsilon}{2}} dy + \int_x^\infty \frac{(xy)^{\frac{\lambda-1}{2}}}{(Ax + By)^\lambda} \left(\frac{x}{y}\right)^{\frac{1+\varepsilon}{2}} dy \\ &= \frac{B^{-\frac{-(\varepsilon+\lambda)}{2}}}{A^{\frac{\lambda-\varepsilon}{2}}} \int_0^{\frac{A}{B}} \frac{u^{\frac{(-2+\lambda-\varepsilon)}{2}}}{(1+u)^\lambda} du + \frac{A^{-\frac{-(\varepsilon+\lambda)}{2}}}{B^{\frac{\lambda-\varepsilon}{2}}} \int_{\frac{B}{A}}^\infty \frac{v^{\frac{(-2+\lambda-\varepsilon)}{2}}}{(1+v)^\lambda} dv. \end{aligned} \tag{8}$$

$$\leq \frac{B^{-\frac{(\varepsilon+\lambda)}{2}}}{A^{\frac{\lambda-\varepsilon}{2}}} \int_0^\infty \frac{u^{\frac{(-2+\lambda-\varepsilon)}{2}}}{(1+u)^\lambda} du + \frac{A^{-\frac{(\varepsilon+\lambda)}{2}}}{B^{\frac{\lambda-\varepsilon}{2}}} \int_0^\infty \frac{v^{\frac{(-2+\lambda-\varepsilon)}{2}}}{(1+v)^\lambda} dv.$$

By Beta function (see [4]), one has

$$0 < \omega_\lambda(x) \leq \frac{2}{(AB)^{\frac{\lambda}{2}}} \beta\left(\frac{\lambda}{2}, \frac{\lambda}{2}\right) < \infty.$$

Also in the same way:

$$\omega_\lambda(y) = \omega_\lambda(x) \leq \frac{2}{(AB)^{\frac{\lambda}{2}}} \beta\left(\frac{\lambda}{2}, \frac{\lambda}{2}\right) < \infty.$$

Hence $0 < \omega_\lambda(x) = \omega_\lambda(y) < \infty$ is a constant. \square

Lemma 2.2. Consider, $m, n \in N$, $A \geq 0$, $B > 0$, $0 < \lambda \leq 2$, $0 \leq \varepsilon < 1$, and the weight function $w_\lambda(\varepsilon, n)$ for discrete forms as:

$$w_\lambda(\varepsilon, n) := \sum_{m=1}^\infty \frac{(mn)^{\frac{\lambda-1}{2}}}{[A \min\{m, n\} + B \max\{m, n\}]^\lambda} \left(\frac{n}{m}\right)^{\frac{1+\varepsilon}{2}}. \quad (9)$$

Then

$$w_\lambda(n) < \omega_\lambda(n). \quad (10)$$

Proof. It is obvious. \square

Note 2.3. If $\lambda = 1$ then $\omega_\lambda(x) = D(A, B)$ given in ([3] lemma 1.2.).

3. A General Norm on Extension of a Hilbert's Type Linear Operator in the Continuous Forms

Theorem 3.1. Consider, $A \geq 0$, $B > 0$, $\lambda > 0$, $T : L^2(0, \infty) \rightarrow L^2(0, \infty)$, and define:

$$(Tf)(y) := \int_0^\infty \frac{(xy)^{\frac{\lambda-1}{2}}}{[A \min\{x, y\} + B \max\{x, y\}]^\lambda} f(x) dx \quad (y \in (0, \infty)), \quad (11)$$

Then, $\|T\| = \omega_\lambda(x)$ is the general norm, and for any $f(x), g(x) \geq 0$ such that $f, g \in L^2(0, \infty)$, one has $(Tf, g) < \omega_\lambda(x) \|f\|_2 \|g\|_2$, that is

$$\int_0^\infty \int_0^\infty \frac{(xy)^{\frac{\lambda-1}{2}}}{[A \min\{x, y\} + B \max\{x, y\}]^\lambda} f(x)g(y) dx dy < \omega_\lambda(x) \left\{ \int_0^\infty f^2(x) dx \right\}^{\frac{1}{2}} \left\{ \int_0^\infty g^2(x) dx \right\}^{\frac{1}{2}}, \quad (12)$$

where the constant factor $\omega_\lambda(x)$ is the best possible.

Proof. For $A \geq 0, B > 0$, applying Holder's inequality, we obtain

$$\begin{aligned} (Tf, g) &= \left(\int_0^\infty \frac{(xy)^{\frac{\lambda-1}{2}} f(x)}{[A \min\{x, y\} + B \max\{x, y\}]^\lambda} dx, g(y) \right) \\ &= \int_0^\infty \left[\int_0^\infty \frac{(xy)^{\frac{\lambda-1}{2}} f(x)}{[A \min\{x, y\} + B \max\{x, y\}]^\lambda} dx \right] g(y) dy \\ &= \int_0^\infty \int_0^\infty \frac{(xy)^{\frac{\lambda-1}{2}}}{[A \min\{x, y\} + B \max\{x, y\}]^\lambda} \left[f(x) \left(\frac{x}{y} \right)^{\frac{1}{4}} \right] \left[g(y) \left(\frac{y}{x} \right)^{\frac{1}{4}} \right] dx dy \\ &\leq \left\{ \int_0^\infty \left[\int_0^\infty \frac{(xy)^{\frac{\lambda-1}{2}}}{[A \min\{x, y\} + B \max\{x, y\}]^\lambda} \left(\frac{x}{y} \right)^{\frac{1}{2}} dy \right] f^2(x) dx \right\}^{\frac{1}{2}} \\ &\times \left\{ \int_0^\infty \left[\int_0^\infty \frac{(xy)^{\frac{\lambda-1}{2}}}{[A \min\{x, y\} + B \max\{x, y\}]^\lambda} \left(\frac{y}{x} \right)^{\frac{1}{2}} dx \right] g^2(y) dy \right\}^{\frac{1}{2}} \\ &= \left\{ \int_0^\infty \omega_\lambda(x) f^2(x) dx \right\}^{\frac{1}{2}} \left\{ \int_0^\infty \omega_\lambda(y) g^2(y) dy \right\}^{\frac{1}{2}} \\ &= \omega_\lambda(x) \left\{ \int_0^\infty f^2(x) dx \right\}^{\frac{1}{2}} \left\{ \int_0^\infty g^2(y) dy \right\}^{\frac{1}{2}} \\ &= \omega_\lambda(x) \|f\|_2 \|g\|_2 \end{aligned} \quad (13)$$

and hence $\|T\| \leq \omega_\lambda(x)$. If (13) takes the form of the equality, then there exist constants α and β , not both zero such that (see [2])

$$\alpha f^2(x) \left(\frac{x}{y} \right)^{\frac{1}{2}} = \beta g^2(y) \left(\frac{y}{x} \right)^{\frac{1}{2}} \quad (14)$$

Therefore, we have

$$\alpha f^2(x)x = \beta g^2(y)y \quad \text{a.e. on } (0, \infty) \times (0, \infty).$$

Hence there exists a constant c , such that

$$\alpha f^2(x)x = \beta g^2(y)y = c \quad \text{a. e. on } (0, \infty) \times (0, \infty)$$

Without losing the generality, suppose $\alpha \neq 0$, then we obtain $f^2(x) = \frac{c}{\alpha x}$, a.e. on $(0, \infty)$, which contradicts the fact that $0 < \int_0^\infty f^2(x)dx < \infty$. Hence (13) takes the form of a strict inequality, and we obtain (3.2).

For any $a, b \geq 1$, $\varepsilon > 0$ sufficiently small, set $f_\varepsilon(x) = a^{\frac{\varepsilon}{2}} x^{-\frac{(1+\varepsilon)}{2}}$, if $x \in [a, \infty)$, $f_\varepsilon(x) = 0$, if $x \in (0, a)$. Similarly, $g_\varepsilon(y) = b^{\frac{\varepsilon}{2}} y^{-\frac{(1+\varepsilon)}{2}}$, if $y \in [b, \infty)$, and $g_\varepsilon(y) = 0$, if $y \in (0, b)$. Assume that the constant factor $\omega_\lambda(x)$ in (12) is not the best possible, then there exists a positive real number k with $k < \omega_\lambda(x)$ such that (12) is valid by changing $\omega_\lambda(x)$ to k . On one hand,

$$\int_0^\infty \int_0^\infty \frac{(xy)^{\frac{\lambda-1}{2}}}{[A \min\{x, y\} + B \max\{x, y\}]^\lambda} f_\varepsilon(x)g_\varepsilon(y) dx dy < k \left\{ \int_0^\infty f_\varepsilon^2(x) dx \right\}^{\frac{1}{2}} \left\{ \int_0^\infty g_\varepsilon^2(y) dy \right\}^{\frac{1}{2}} = \frac{k}{\varepsilon}. \quad (15)$$

On the other hand, setting $t = \frac{y}{x}$, we have

$$\begin{aligned} & \int_0^\infty \int_0^\infty \frac{(xy)^{\frac{\lambda-1}{2}}}{[A \min\{x, y\} + B \max\{x, y\}]^\lambda} f_\varepsilon(x)g_\varepsilon(y) dx dy \\ &= (ab)^{\frac{\varepsilon}{2}} \int_a^\infty x^{-(1+\varepsilon)} \int_{\frac{b}{x}}^\infty \frac{t^{\frac{\lambda-1}{2} - \frac{(1+\varepsilon)}{2}}}{[A \min\{1, t\} + B \max\{1, t\}]^\lambda} dt dx \\ &= (ab)^{\frac{\varepsilon}{2}} \int_a^\infty x^{-(1+\varepsilon)} \int_0^\infty \frac{t^{\frac{\lambda-1}{2} - \frac{1+\varepsilon}{2}}}{[A \min\{1, t\} + B \max\{1, t\}]^\lambda} dt dx \\ &- (ab)^{\frac{\varepsilon}{2}} \int_a^\infty x^{-(1+\varepsilon)} \int_0^{\frac{b}{x}} \frac{t^{\frac{\lambda-1}{2} - \frac{1+\varepsilon}{2}}}{[A \min\{1, t\} + B \max\{1, t\}]^\lambda} dt dx. \end{aligned}$$

For $x \geq b$ and $0 < \varepsilon < 1$, we get

$$\int_0^{\frac{b}{x}} \frac{t^{\frac{\lambda-1}{2} - \frac{1+\varepsilon}{2}}}{[A \min\{1, t\} + B \max\{1, t\}]^\lambda} dt = \int_0^{\frac{b}{x}} \frac{t^{\frac{\lambda-1}{2} - \frac{1+\varepsilon}{2}}}{[At + B]^\lambda} dt, \quad (16)$$

$$\leq \left(\frac{1}{B^\lambda}\right) \int_0^{\frac{b}{x}} t^{\left(\frac{\lambda-1}{2}-\frac{1+\varepsilon}{2}\right)} dt \leq \left(\frac{1}{B^\lambda}\right) \left(\frac{2b^{\frac{\lambda}{2}}}{\lambda-1}\right) x^{\frac{1-\lambda}{2}}.$$

Thus

$$\begin{aligned} 0 < (ab)^{\frac{\varepsilon}{2}} \int_a^\infty x^{-(1+\varepsilon)} \int_0^{\frac{b}{x}} \frac{t^{\frac{\lambda-1}{2}-\frac{1+\varepsilon}{2}}}{[A \min\{1, t\} + B \max\{1, t\}]^\lambda} dt dx \\ < \left(\frac{4}{B^\lambda}\right) \left(\frac{a^{\frac{2-\lambda}{2}} b^{\frac{1+\lambda}{2}}}{(\lambda-1)^2}\right) < \infty \end{aligned} \tag{17}$$

Note that

$$(ab)^{\frac{\varepsilon}{2}} \int_a^\infty x^{-(1+\varepsilon)} \int_0^{\frac{b}{x}} \frac{t^{\frac{\lambda-1}{2}-\frac{1+\varepsilon}{2}}}{[A \min\{1, t\} + B \max\{1, t\}]^\lambda} dt dx = O(1), \tag{18}$$

So we have

$$\begin{aligned} \int_0^\infty \int_0^\infty \frac{(xy)^{\frac{\lambda-1}{2}}}{[A \min\{x, y\} + B \max\{x, y\}]^\lambda} f_\varepsilon(x) g_\varepsilon(y) dx dy \\ = \frac{a^{-\frac{\varepsilon}{2}} b^{\frac{\varepsilon}{2}}}{\varepsilon} [\omega_\lambda(x) + o(1)] - O(1) \\ = \frac{a^{-\frac{\varepsilon}{2}} b^{\frac{\varepsilon}{2}}}{\varepsilon} [\omega_\lambda(x) + o(1)]. \end{aligned} \tag{19}$$

Now from (15) and (19) we get $\frac{a^{-\frac{\varepsilon}{2}} b^{\frac{\varepsilon}{2}}}{\varepsilon} [\omega_\lambda(x) + o(1)] < \frac{k}{\varepsilon}$, that is, $\omega_\lambda(x) < k$ when ε is sufficiently small and $a, b \geq 1$, which contradicts the hypothesis. Hence the constant factor $\omega_\lambda(x)$ in (12) is the best possible and $\|T\|_2 = \omega_\lambda(x)$. This completes the proof. \square

Theorem 3.2. *If $A \geq 0, B > 0, \lambda > 0$, and $0 < \int_0^\infty f^2(x) dx < \infty$. then*

$$\int_0^\infty \left[\int_0^\infty \frac{(xy)^{\frac{\lambda-1}{2}} f(x)}{[A \min\{x, y\} + B \max\{x, y\}]^\lambda} dx \right]^2 dy < \omega_\lambda^2(x) \int_0^\infty f^2(x) dx, \tag{20}$$

where the constant factor $\omega_\lambda^2(x)$ is the best possible. Inequality (20) is equivalent to (12).

Proof. Let

$$g(y) = \int_0^\infty \frac{(xy)^{\frac{\lambda-1}{2}} f(x)}{[A \min\{x, y\} + B \max\{x, y\}]^\lambda} dx.$$

Then, by (12), we get

$$\begin{aligned} 0 < \int_0^\infty g^2(y) dy &= \int_0^\infty \left[\int_0^\infty \frac{(xy)^{\frac{\lambda-1}{2}} f(x)}{[A \min\{x, y\} + B \max\{x, y\}]^\lambda} dx \right]^2 dy \\ &= \int_0^\infty \int_0^\infty \frac{(xy)^{\frac{\lambda-1}{2}}}{[A \min\{x, y\} + B \max\{x, y\}]^\lambda} f(x) g(y) dx dy \\ &\leq \omega_\lambda(x) \left\{ \int_0^\infty f^2(x) dx \right\}^{\frac{1}{2}} \left\{ \int_0^\infty g^2(y) dy \right\}^{\frac{1}{2}}, \end{aligned} \quad (21)$$

Hence, we obtain

$$0 < \int_0^\infty g^2(y) dy = \omega_\lambda^2(x) \left\{ \int_0^\infty f^2(x) dx \right\} < \infty. \quad (22)$$

By (12), both (21) and (22) take the form of a strict inequality, so we have (20). On the other hand, suppose that (20) is valid. By Holder's inequality, we find

$$\begin{aligned} &\int_0^\infty \int_0^\infty \frac{(xy)^{\frac{\lambda-1}{2}} f(x) g(y)}{[A \min\{x, y\} + B \max\{x, y\}]^\lambda} dx dy \\ &= \int_0^\infty \left[\int_0^\infty \frac{(xy)^{\frac{\lambda-1}{2}} f(x)}{[A \min\{x, y\} + B \max\{x, y\}]^\lambda} dx \right] g(y) dy \\ &\leq \left\{ \int_0^\infty \left[\int_0^\infty \frac{(xy)^{\frac{\lambda-1}{2}} f(x)}{[A \min\{x, y\} + B \max\{x, y\}]^\lambda} dx \right]^2 dy \right\}^{\frac{1}{2}} \left\{ \int_0^\infty g^2(y) dy \right\}^{\frac{1}{2}}. \end{aligned}$$

By (20), we have (12). Thus (12) and (20) are equivalent. If the constant $\omega_\lambda^2(x)$ in (20) is not the best possible, then the constant $\omega_\lambda(x)$ in (12) is not the best possible. This completes the proof. \square

Note 3.3. If $A = B = 1$ and $\lambda = 1$ then by Theorem 3.2., one has

$$\int_0^\infty \left[\int_0^\infty \frac{f(x)}{x+y} dx \right]^2 dy < \pi^2 \int_0^\infty f^2(x) dx. \quad (23)$$

If $A = 0, B = 1$ and $\lambda = 1$, then one has

$$\int_0^\infty \left[\int_0^\infty \frac{f(x)}{\max\{x, y\}} dx \right]^2 dy < 16 \int_0^\infty f^2(x) dx,$$

where the constant factors π^2 and 16 are both the best possible. Inequality (23) is Hilbert's inequality in continuous form.

4. The Corresponding Theorem for Series

Theorem 4.1. Suppose that, $a_n, b_n \geq 0, A \geq 0, B > 0, 0 < \lambda \leq 2$

and $0 < \sum_{n=1}^\infty a_n^2 < \infty, 0 < \sum_{n=1}^\infty b_n^2 < \infty$, then

$$\sum_{n=1}^\infty \sum_{m=1}^\infty \frac{(mn)^{\frac{\lambda-1}{2}}}{[A \min\{m, n\} + B \max\{m, n\}]^\lambda} a_m b_n < \omega_\lambda(n) \left(\sum_{n=1}^\infty a_n^2 \right)^{\frac{1}{2}} \left(\sum_{n=1}^\infty b_n^2 \right)^{\frac{1}{2}}, \quad (24)$$

$$\sum_{n=1}^\infty \left[\sum_{m=1}^\infty \frac{(mn)^{\frac{\lambda-1}{2}} a_m}{[A \min\{m, n\} + B \max\{m, n\}]^\lambda} \right]^2 < \omega_\lambda^2(n) \sum_{n=1}^\infty a_n^2, \quad (25)$$

where the constant factors $\omega_\lambda(n)$ and $\omega_\lambda^2(n)$ are both the best possible and inequality (24) is equivalent to (25).

Proof. Using a method similar to Theorem 3.1., and applying Holder's inequality, we obtain

$$\sum_{n=1}^\infty \sum_{m=1}^\infty \frac{(mn)^{\frac{\lambda-1}{2}}}{[A \min\{m, n\} + B \max\{m, n\}]^\lambda} a_m b_n < \left\{ \sum_{n=1}^\infty w_\lambda(n) a_n^2 \right\}^{\frac{1}{2}} \left\{ \sum_{n=1}^\infty w_\lambda(n) b_n^2 \right\}^{\frac{1}{2}}$$

By (25), we obtain (24).

For any $a, b \geq 1$, $\varepsilon > 0$ sufficiently small, setting $\tilde{a}_m = \left\{ a^{\frac{\varepsilon}{2}} m^{-\frac{(1+\varepsilon)}{2}} \right\}_{m=a}^{\infty}$, $\tilde{b}_n = \left\{ b^{\frac{\varepsilon}{2}} n^{-\frac{(1+\varepsilon)}{2}} \right\}_{n=b}^{\infty}$, then

$$\begin{aligned} & \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{(mn)^{\frac{\lambda-1}{2}}}{[A \min\{m, n\} + B \max\{m, n\}]^{\lambda}} \tilde{a}_m \tilde{b}_n \\ & > \int_1^{\infty} \int_1^{\infty} \frac{(xy)^{\frac{\lambda-1}{2}}}{[A \min\{x, y\} + B \max\{x, y\}]^{\lambda}} f_{\varepsilon}(x) g_{\varepsilon}(y) dx dy, \end{aligned} \quad (26)$$

and

$$\begin{aligned} & \left\{ \sum_{n=1}^{\infty} \tilde{a}_n^2 \right\}^{\frac{1}{2}} \left\{ \sum_{n=1}^{\infty} \tilde{b}_n^2 \right\}^{\frac{1}{2}} = \sum_{n=a}^{\infty} \frac{a^{\varepsilon}}{n^{1+\varepsilon}} \\ & < 1 + \int_a^{\infty} \frac{a^{\varepsilon}}{t^{1+\varepsilon}} dt = 1 + \frac{1}{\varepsilon}, \end{aligned} \quad (27)$$

If the constant factor $\omega_{\lambda}(n)$ in (24) is not the best possible, then applying the result of Theorem 3.1., we have a contradiction. Let

$$b_n = \sum_{m=1}^{\infty} \frac{(mn)^{\frac{\lambda-1}{2}}}{[A \min\{m, n\} + B \max\{m, n\}]^{\lambda}} a_m.$$

We can obtain the following relation:

$$\begin{aligned} & \sum_{n=1}^{\infty} \left[\sum_{m=1}^{\infty} \frac{(mn)^{\frac{\lambda-1}{2}} a_m}{[A \min\{m, n\} + B \max\{m, n\}]^{\lambda}} \right]^2 = \sum_{n=1}^{\infty} b_n^2 \\ & = \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{(mn)^{\frac{\lambda-1}{2}}}{[A \min\{m, n\} + B \max\{m, n\}]^{\lambda}} a_m b_n \end{aligned}$$

Applying (24) and a method similar to Theorem 3.2., we conclude that (25), and (25) are equivalent to (24) with the best constant. \square

Note 4.2. If $A = B = 1$ and $\lambda = 1$ then by Theorem 4.1., one has Hilbert's inequality in discrete form, as:

$$\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{m+n} < \pi \left\{ \sum_{n=1}^{\infty} a_n^2 \right\}^{\frac{1}{2}} \left\{ \sum_{n=1}^{\infty} b_n^2 \right\}^{\frac{1}{2}}.$$

If $A = 0, B = 1$ and $\lambda = 1$, then one has

$$\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{\max\{m, n\}} < 4 \left\{ \sum_{n=1}^{\infty} a_n^2 \right\}^{\frac{1}{2}} \left\{ \sum_{n=1}^{\infty} b_n^2 \right\}^{\frac{1}{2}},$$

where the constant factors π and 4 are both the best possible.

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