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 $T:L^2(0,\infty)\to L^2(0,\infty)$, 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 $0<\lambda\leqslant 2$.

AMS Subject Classification: 26D15; 47A07.

Keywords and Phrases: Beta function, inner product, Holder's inequality, norm, Hilbert's inequality, extension of Hilbert's inequality, extension of Hilbert's type linear operator.

1. Introduction and Preliminaries

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

Received June 2010; Final Revised September 2010

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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:

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

$$\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{\max\{m, n\}} < 4 \left\{ \sum_{n=1}^{\infty} a_n^2 \right\}^{\frac{1}{2}} \left\{ \sum_{n=1}^{\infty} b_n^2 \right\}^{\frac{1}{2}},$$
(3)

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 $T: H \to H$ be a bounded self-adjoint semi-positive definite operator, then (see [8]),

$$(a,Tb)^{2} \leqslant \frac{\|T\|^{2}}{2} \left(\|a\|^{2} \|b\|^{2} + (a,b)^{2} \right), \tag{4}$$

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 $T : L^2(0, \infty) \to L^2(0, \infty)$ as the following:

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

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]),

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

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 $0<\lambda\leqslant 2$ for the discrete form.

2. Main Results and Applications

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

$$\omega_{\lambda}(\varepsilon, x) := \int_{0}^{\infty} \frac{(xy)^{\frac{\lambda - 1}{2}}}{[A \min\{x, y\} + B \max\{x, y\}]^{\lambda}} \left(\frac{x}{y}\right)^{\frac{1 + \varepsilon}{2}} dy, \quad (7)$$

$$\omega_{\lambda}(\varepsilon, y) := \int_{0}^{\infty} \frac{(xy)^{\frac{\lambda - 1}{2}}}{[A \min\{x, y\} + B \max\{x, y\}]^{\lambda}} \left(\frac{y}{x}\right)^{\frac{1 + \varepsilon}{2}} dx,$$

where $\omega_{\lambda}(0,x) = \omega_{\lambda}(x)$, that is, $\omega_{\lambda}(\varepsilon,x) = \omega_{\lambda}(x) + o(1)$ ($\varepsilon \to 0^+$). 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

$$\omega_{\lambda}(\varepsilon, x) = \int_{0}^{\infty} \frac{(xy)^{\frac{\lambda - 1}{2}}}{[A \min\{x, y\} + B \max\{x, y\}]^{\lambda}} \left(\frac{x}{y}\right)^{\frac{1 + \varepsilon}{2}} dy$$

$$= \int_{0}^{x} \frac{(xy)^{\frac{\lambda - 1}{2}}}{(Ay + Bx)^{\lambda}} \left(\frac{x}{y}\right)^{\frac{1 + \varepsilon}{2}} dy + \int_{x}^{\infty} \frac{(xy)^{\frac{\lambda - 1}{2}}}{(Ax + By)^{\lambda}} \left(\frac{x}{y}\right)^{\frac{1 + \varepsilon}{2}} dy$$

$$= \frac{B^{\frac{-(\varepsilon + \lambda)}{2}}}{A^{\frac{\lambda - \varepsilon}{2}}} \int_{0}^{\frac{A}{B}} \frac{u^{(\frac{-2 + \lambda - \varepsilon}{2})}}{(1 + u)^{\lambda}} du + \frac{A^{\frac{-(\varepsilon + \lambda)}{2}}}{B^{\frac{\lambda - \varepsilon}{2}}} \int_{\frac{B}{B}}^{\infty} \frac{v^{(\frac{-2 + \lambda - \varepsilon}{2})}}{(1 + v)^{\lambda}} dv.$$
(8)

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

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

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

Also in the same way:

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

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

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

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

Then

$$w_{\lambda}(n) < \omega_{\lambda}(n). \tag{10}$$

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, $A\geqslant 0,\ B>0,\ \lambda>0,\ T:L^2(0,\infty)\to L^2(0,\infty)$, and define:

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

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

$$\int_{0}^{\infty} \int_{0}^{\infty} \frac{(xy)^{\frac{\lambda-1}{2}}}{[A\min\{x,y\} + B\max\{x,y\}]^{\lambda}} f(x)g(y)dxdy < \omega_{\lambda}(x) \left\{ \int_{0}^{\infty} f^{2}(x)dx \right\}^{\frac{1}{2}} \left\{ \int_{0}^{\infty} g^{2}(x)dx \right\}^{\frac{1}{2}}, \quad (12)$$

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

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

$$(Tf,g) = \left(\int_{0}^{\infty} \frac{(xy)^{\frac{\lambda-1}{2}}f(x)}{[A\min\{x,y\}+B\max\{x,y\}]^{\lambda}}dx, g(y)\right)$$

$$= \int_{0}^{\infty} \left[\int_{0}^{\infty} \frac{(xy)^{\frac{\lambda-1}{2}}f(x)}{[A\min\{x,y\}+B\max\{x,y\}]^{\lambda}}dx\right]g(y)dy$$

$$= \int_{0}^{\infty} \int_{0}^{\infty} \frac{(xy)^{\frac{\lambda-1}{2}}}{[A\min\{x,y\}+B\max\{x,y\}]^{\lambda}} \left[f(x)\left(\frac{x}{y}\right)^{\frac{1}{4}}\right] \left[g(y)\left(\frac{y}{x}\right)^{\frac{1}{4}}\right] dxdy$$

$$\leq \left\{\int_{0}^{\infty} \left[\int_{0}^{\infty} \frac{(xy)^{\frac{\lambda-1}{2}}}{[A\min\{x,y\}+B\max\{x,y\}]^{\lambda}}\left(\frac{x}{y}\right)^{\frac{1}{2}}dy\right] f^{2}(x)dx\right\}^{\frac{1}{2}}$$

$$\times \left\{\int_{0}^{\infty} \left[\int_{0}^{\infty} \frac{(xy)^{\frac{\lambda-1}{2}}}{[A\min\{x,y\}+B\max\{x,y\}]^{\lambda}}\left(\frac{y}{x}\right)^{\frac{1}{2}}dx\right] g^{2}(y)dy\right\}^{\frac{1}{2}}$$

$$= \left\{\int_{0}^{\infty} \omega_{\lambda}(x) f^{2}(x)dx\right\}^{\frac{1}{2}} \left\{\int_{0}^{\infty} \omega_{\lambda}(y) g^{2}(y)dy\right\}^{\frac{1}{2}}$$

$$= \omega_{\lambda}(x) \left\{\int_{0}^{\infty} f^{2}(x)dx\right\}^{\frac{1}{2}} \left\{\int_{0}^{\infty} g^{2}(y)dy\right\}^{\frac{1}{2}}$$

$$= \omega_{\lambda}(x) \|f\|_{2} \|g\|_{2}$$

$$(13)$$

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])

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

Therefore, we have

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

Hence there exists a constant c, such that

$$\alpha f^2(x)x = \beta g^2(y)y = c$$
 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 $a,b\geqslant 1$, $\varepsilon>0$ 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,

$$\int_{0}^{\infty} \int_{0}^{\infty} \frac{(xy)^{\frac{\lambda-1}{2}}}{[A\min\{x,y\} + B\max\{x,y\}]^{\lambda}} f_{\varepsilon}(x) g_{\varepsilon}(y) dx dy < k \left\{ \int_{0}^{\infty} f_{\varepsilon}^{2}(x) dx \right\}^{\frac{1}{2}} \left\{ \int_{0}^{\infty} g_{\varepsilon}^{2}(x) dx \right\}^{\frac{1}{2}} = \frac{k}{\varepsilon}.$$
 (15)

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

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

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

$$\int_{0}^{\frac{b}{x}} \frac{t^{(\frac{\lambda-1}{2} - \frac{1+\varepsilon}{2})}}{[A\min\{1, t\} + B\max\{1, t\}]^{\lambda}} dt = \int_{0}^{\frac{b}{x}} \frac{t^{(\frac{\lambda-1}{2} - \frac{1+\varepsilon}{2})}}{[At + B]^{\lambda}} dt, \tag{16}$$

$$\leqslant \left(\frac{1}{B^{\lambda}}\right) \int_{0}^{\frac{b}{x}} t^{(\frac{\lambda-1}{2}-\frac{1+\varepsilon}{2})} dt \leqslant \left(\frac{1}{B^{\lambda}}\right) \left(\frac{2b^{\frac{\lambda}{2}}}{\lambda-1}\right) x^{\frac{1-\lambda}{2}}.$$

Thus

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

Note that

$$(ab)^{\frac{\varepsilon}{2}} \int_{a}^{\infty} x^{-(1+\varepsilon)} \int_{0}^{\frac{b}{x}} \frac{t^{\frac{\lambda-1}{2} - \frac{1+\varepsilon}{2}}}{[A\min\{1, t\} + B\max\{1, t\}]^{\lambda}} dt dx = O(1), \quad (18)$$

So we have

$$\int_{0}^{\infty} \int_{0}^{\infty} \frac{(xy)^{\frac{\lambda-1}{2}}}{[A\min\{x,y\} + B\max\{x,y\}]^{\lambda}} f_{\varepsilon}(x) g_{\varepsilon}(y) dx dy$$

$$= \frac{a^{\frac{-\varepsilon}{2}} b^{\frac{\varepsilon}{2}}}{\varepsilon} [\omega_{\lambda}(x) + o(1)] - O(1)$$

$$= \frac{a^{\frac{-\varepsilon}{2}} b^{\frac{\varepsilon}{2}}}{\varepsilon} [\omega_{\lambda}(x) + o(1)]. \tag{19}$$

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 $a, b \ge 1$, 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 $A \ge 0$, 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

$$0 < \int_{0}^{\infty} g^{2}(y)dy = \int_{0}^{\infty} \left[\int_{0}^{\infty} \frac{(xy)^{\frac{\lambda-1}{2}} f(x)}{[A \min\{x, y\} + B \max\{x, y\}]^{\lambda}} dx \right]^{2} dy$$

$$= \int_{0}^{\infty} \int_{0}^{\infty} \frac{(xy)^{\frac{\lambda-1}{2}}}{[A \min\{x, y\} + B \max\{x, y\}]^{\lambda}} f(x)g(y) dx dy$$

$$\leq \omega_{\lambda}(x) \left\{ \int_{0}^{\infty} f^{2}(x) dx \right\}^{\frac{1}{2}} \left\{ \int_{0}^{\infty} g^{2}(y) dy \right\}^{\frac{1}{2}}, \tag{21}$$

Hence, we obtain

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

$$\int_{0}^{\infty} \int_{0}^{\infty} \frac{(xy)^{\frac{\lambda-1}{2}} f(x)g(y)}{[A \min\{x,y\} + B \max\{x,y\}]^{\lambda}} dx dy$$

$$= \int_{0}^{\infty} \left[\int_{0}^{\infty} \frac{(xy)^{\frac{\lambda-1}{2}} f(x)}{[A \min\{x,y\} + B \max\{x,y\}]^{\lambda}} dx \right] g(y) dy$$

$$\leqslant \left\{ \int_{0}^{\infty} \left[\int_{0}^{\infty} \frac{(xy)^{\frac{\lambda-1}{2}} f(x)}{[A \min\{x,y\} + B \max\{x,y\}]^{\lambda}} dx \right]^{2} dy \right\}^{\frac{1}{2}} \left\{ \int_{0}^{\infty} g^{2}(y) dy \right\}^{\frac{1}{2}}.$$

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

$$\int_0^\infty \left[\int_0^\infty \frac{f(x)}{x+y} dx \right]^2 dy < \pi^2 \int_0^\infty f^2(x) dx.$$
 (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, $a_n, b_n \ge 0$, $A \ge 0$, B > 0, $0 < \lambda \le 2$ and $0 < \sum_{n=1}^{\infty} a_n^2 < \infty$, $0 < \sum_{n=1}^{\infty} b_n^2 < \infty$, then

$$\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{(mn)^{\frac{\lambda-1}{2}}}{[A\min\{m,n\} + B\max\{m,n\}]^{\lambda}} a_m b_n < \omega_{\lambda}(n) \left(\sum_{n=1}^{\infty} a_n^2\right)^{\frac{1}{2}} \left(\sum_{n=1}^{\infty} b_n^2\right)^{\frac{1}{2}},$$
(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 $a, b \ge 1$, $\varepsilon > 0$ sufficiently small, setting $\tilde{a}_m = \left\{a^{\frac{\varepsilon}{2}} m^{\frac{-(1+\varepsilon)}{2}}\right\}_{m=a}^{\infty}$, $\tilde{b}_n = \left\{b^{\frac{\varepsilon}{2}} n^{\frac{-(1+\varepsilon)}{2}}\right\}_{m=b}^{\infty}$, then

$$\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{(mn)^{\frac{\lambda-1}{2}}}{[A\min\{m,n\} + B\max\{m,n\}]^{\lambda}} \tilde{a}_{m} \tilde{b}_{n}$$

$$> \int_{1}^{\infty} \int_{1}^{\infty} \frac{(xy)^{\frac{\lambda-1}{2}}}{[A\min\{x,y\} + B\max\{x,y\}]^{\lambda}} f_{\varepsilon}(x) g_{\varepsilon}(y) dx dy, \qquad (26)$$

and

$$\left\{ \sum_{n=1}^{\infty} \tilde{a}_n^2 \right\}^{\frac{1}{2}} \left\{ \sum_{n=1}^{\infty} \tilde{b}_n^2 \right\}^{\frac{1}{2}} = \sum_{n=a}^{\infty} \frac{a^{\varepsilon}}{n^{1+\varepsilon}}$$

$$< 1 + \int_a^{\infty} \frac{a^{\varepsilon}}{t^{1+\varepsilon}} dt = 1 + \frac{1}{\varepsilon},$$
(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:

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

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

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

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