

文章编号: 1000-341X(2007)04-0773-08

文献标识码: A

一个对偶的 Hardy-Hilbert 不等式

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摘要: 建立一个对偶的 Hardy-Hilbert 不等式, 它是 Hilbert 不等式的具有最佳常数因子的 (p, q) -参数形式的推广. 本文还考虑了它的更一般的推广形式及等价形式.

关键词: Hardy-Hilbert 不等式; 对偶; 权系数; Hölder 不等式; β 函数.

MSC(2000): 26D15

中图分类: O178

1 引言

设 $a_n, b_n \geq 0$, 使得 $0 < \sum_{n=0}^{\infty} a_n^2 < \infty$ 及 $0 < \sum_{n=0}^{\infty} b_n^2 < \infty$, 则有如下著名的 Hilbert 不等式^[1]:

$$\sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_m b_n}{m+n+1} < \pi \left\{ \sum_{n=0}^{\infty} a_n^2 \sum_{n=0}^{\infty} b_n^2 \right\}^{1/2}, \quad (1.1)$$

这里, 常数因子 π 是最佳值.

不等式 (1.1) 已由杨必成^[2]作多参数的推广, 并由高明哲^[3]作出加强. 在理论及应用方面, 还有如下经典的 (1.1) 式的 (p, q) -参数形式的推广式^[1]:

若 $a_n, b_n \geq 0$, $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, $0 < \sum_{n=0}^{\infty} a_n^p < \infty$ 及 $0 < \sum_{n=0}^{\infty} b_n^q < \infty$, 则有

$$\sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_m b_n}{m+n+1} < \frac{\pi}{\sin(\pi/p)} \left\{ \sum_{n=0}^{\infty} a_n^p \right\}^{1/p} \left\{ \sum_{n=0}^{\infty} b_n^q \right\}^{1/q}, \quad (1.2)$$

这里, 常数因子 $\frac{\pi}{\sin(\pi/p)}$ 是最佳值. 它的等价形式是^[4]:

$$\sum_{n=0}^{\infty} \left(\sum_{m=0}^{\infty} \frac{a_m}{m+n+1} \right)^p < \left[\frac{\pi}{\sin(\frac{\pi}{p})} \right]^p \sum_{n=0}^{\infty} a_n^p, \quad (1.3)$$

这里, 常数因子 $\left[\frac{\pi}{\sin(\pi/p)} \right]^p$ 仍是最佳值.

显然, 当 $p = q = 2$ 时, 不等式 (1.2) 化为 (1.1). (1.2) 式以 Hardy-Hilbert 不等式著称, 它在分析学有重要的应用^[5].

近年, 由于建立了权系数 $\omega_1(r, n)$ ($n \in N_0, r > 1$) 的如下不等式:

$$\omega_1(r, n) = \left(n + \frac{1}{2} \right)^{(1-\frac{1}{r})} \sum_{m=0}^{\infty} \frac{(m+1/2)^{\frac{1}{r}-1}}{m+n+1} < \frac{\pi}{\sin(\frac{\pi}{r})} - \frac{\ln 2 - \gamma}{(2n+1)^{1+\frac{1}{r}}}, \quad (1.4)$$

收稿日期: 2005-03-28; 接受日期: 2005-07-19

基金项目: 广东高校自然科学基金重点项目 (05Z026); 广东教育学院教授、博士科研基金.

杨必成^[6] 给出了(1.2)式的如下加强式:

$$\begin{aligned} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_m b_n}{m+n+1} &< \left\{ \sum_{n=0}^{\infty} \left[\frac{\pi}{\sin(\frac{\pi}{p})} - \frac{\ln 2 - \gamma}{(2n+1)^{1+\frac{1}{p}}} \right] a_n^p \right\}^{\frac{1}{p}} \times \\ &\quad \left\{ \sum_{n=0}^{\infty} \left[\frac{\pi}{\sin(\frac{\pi}{p})} - \frac{\ln 2 - \gamma}{(2n+1)^{1+\frac{1}{q}}} \right] b_n^q \right\}^{\frac{1}{q}}, \end{aligned} \quad (1.5)$$

这里, $\ln 2 - \gamma = 0.1159315^+$ ($\gamma = 0.57721567^+$ 是 Euler 常数). 还有与(1.5)式不能比较强弱的另一(1.2)的加强式^[7].

在引入参数 λ 及 β 函数的情形下, 杨必成等^[4]给出(1.1)式的一个推广式:

若 $2 - \min\{p, q\} < \lambda \leq 2, 0 < \sum_{n=0}^{\infty} (n + \frac{1}{2})^{1-\lambda} a_n^p < \infty$ 及 $0 < \sum_{n=0}^{\infty} (n + \frac{1}{2})^{1-\lambda} b_n^q < \infty$, 则有

$$\sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_m b_n}{(m+n+1)^{\lambda}} < k_{\lambda}(p) \left\{ \sum_{n=0}^{\infty} (n + \frac{1}{2})^{1-\lambda} a_n^p \right\}^{\frac{1}{p}} \left\{ \sum_{n=0}^{\infty} (n + \frac{1}{2})^{1-\lambda} b_n^q \right\}^{\frac{1}{q}}, \quad (1.6)$$

这里, 常数因子 $k_{\lambda}(p) = B(\frac{p+\lambda-2}{p}, \frac{q+\lambda-2}{q})$ 是最佳值, ($B(u, v)$ 是 β 函数). 当 $\lambda = 1$ 时, 不等式(1.6)变为(1.2).

本文的主要目的是通过估算如下定义的权系数:

$$\omega_{\lambda}(r, n) = \left(n + \frac{1}{2}\right)^{\lambda(1-\frac{1}{r})} \sum_{m=0}^{\infty} \frac{(m+1/2)^{\frac{\lambda}{r}-1}}{(m+n+1)^{\lambda}} (n \in N_0, r > 1, 0 < \lambda \leq r), \quad (1.7)$$

导出联系二重级数 $\sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_m b_n}{(m+n+1)^{\lambda}}$ 的具有最佳常数因子的(1.1)的推广式, 它不同于(1.6)及(1.2)式(当 $\lambda = 1$ 时). 作为应用, 考虑了推广式的等价形式. 在本文的一些特殊结果中, 包括了对偶的 Hardy-Hilbert 不等式及其等价式.

为此, 先介绍若干引理.

2 若干引理

首先, 介绍 β 函数的如下公式^[8]:

$$B(u, v) = \int_0^{\infty} \frac{1}{(1+t)^{u+v}} t^{-1+u} dt = B(v, u) \quad (u, v > 0), \quad (2.1)$$

及级数的如下估值不等式^[4,9]:

若 $f^{(4)} \in C[0, \infty)$, $\int_0^{\infty} f(x) dx < \infty$, 及 $(-1)^n f^{(n)}(x) > 0, f^{(n)}(\infty) = 0$ ($n = 0, 1, 2, 3, 4$), 则

$$\sum_{m=0}^{\infty} f(m) < \int_0^{\infty} f(x) dx + \frac{1}{2} f(0) - \frac{1}{12} f'(0). \quad (2.2)$$

引理 2.1 若 $n \in N_0 = N \cup \{0\}$, $r > 1, 0 < \lambda \leq r$, 定义 $R_{\lambda}(r, n)$ 为

$$R_{\lambda}(r, n) = \int_{-\frac{1}{2}}^0 \frac{1}{(x+n+1)^{\lambda}} (x + \frac{1}{2})^{\frac{\lambda}{r}-1} dx - \frac{4r-\lambda}{3r} \cdot \frac{1}{(n+1)^{\lambda} 2^{\lambda/r}} - \frac{\lambda}{6(n+1)^{\lambda+1} 2^{\lambda/r}}. \quad (2.3)$$

则有 $R_\lambda(r, n) > 0$.

证明 分步积分得

$$\begin{aligned}
 \int_{-\frac{1}{2}}^0 \frac{1}{(x+n+1)^\lambda} (x+\frac{1}{2})^{\frac{\lambda}{r}-1} dx &= \frac{r}{\lambda} \int_{-\frac{1}{2}}^0 \frac{1}{(x+n+1)^\lambda} d(x+\frac{1}{2})^{\frac{\lambda}{r}} \\
 &= \frac{r}{\lambda} \cdot \frac{1}{(x+n+1)^\lambda} (x+\frac{1}{2})^{\frac{\lambda}{r}} \Big|_{-\frac{1}{2}}^0 + r \int_{-\frac{1}{2}}^0 \frac{1}{(x+n+1)^{\lambda+1}} (x+\frac{1}{2})^{\frac{\lambda}{r}} dx \\
 &= \frac{r}{\lambda} \cdot \frac{1}{(n+1)^\lambda 2^{\lambda/r}} + \frac{r^2}{\lambda+r} \int_{-\frac{1}{2}}^0 \frac{1}{(x+n+1)^{\lambda+1}} d(x+\frac{1}{2})^{\frac{\lambda}{r}+1} \\
 &> \frac{r}{\lambda(n+1)^{\lambda} 2^{\lambda/r}} + \frac{r^2}{2(\lambda+r)(n+1)^{\lambda+1} 2^{\lambda/r}}.
 \end{aligned} \tag{2.4}$$

由 (2.3) 式, 因 $r > 1$ 及 $0 < \lambda \leq r$, 有

$$\begin{aligned}
 R_\lambda(r, n) &> \left[\frac{r}{\lambda} - \frac{4r-\lambda}{3r} \right] \frac{1}{(n+1)^\lambda 2^{\lambda/r}} + \left[\frac{r^2}{2(\lambda+r)} - \frac{\lambda}{6} \right] \frac{1}{(n+1)^{\lambda+1} 2^{\lambda/r}} \\
 &= \frac{(r-\lambda)(3r-\lambda)}{3r\lambda(n+1)^\lambda 2^{\lambda/r}} + \frac{3r^2 - \lambda r - \lambda^2}{6(\lambda+r)(n+1)^{\lambda+1} 2^{\lambda/r}} > 0.
 \end{aligned} \tag{2.5}$$

引理 2.2 若 $n \in N_0, r > 1, 0 < \lambda \leq r, \omega_\lambda(r, n)$ 由 (1.7) 式所定义, 则有如下不等式:

$$\omega_\lambda(r, n) < B\left(\frac{\lambda}{r}, \lambda(1 - \frac{1}{r})\right). \tag{2.6}$$

证明 固定 n . 设函数

$$f(x) = \frac{1}{(x+n+1)^\lambda} (x+\frac{1}{2})^{\frac{\lambda}{r}-1}, \quad x \in (-\frac{1}{2}, \infty).$$

由 (2.2) 式, 有

$$\begin{aligned}
 \sum_{m=0}^{\infty} \frac{1}{(m+n+1)^\lambda} \left(m+\frac{1}{2}\right)^{\frac{\lambda}{r}-1} &< \int_0^\infty \frac{1}{(x+n+1)^\lambda} \left(x+\frac{1}{2}\right)^{\frac{\lambda}{r}-1} dx + \\
 &\quad \frac{1}{(n+1)^\lambda 2^{\lambda/r}} + \frac{1}{12} \left[\frac{2\lambda}{(n+1)^{\lambda+1} 2^{\lambda/r}} + \frac{r-\lambda}{r} \cdot \frac{4}{(n+1)^\lambda 2^{\lambda/r}} \right] \\
 &= \int_{-\frac{1}{2}}^\infty \frac{1}{(x+n+1)^\lambda} \left(x+\frac{1}{2}\right)^{\frac{\lambda}{r}-1} dx - \\
 &\quad \left[\int_{-\frac{1}{2}}^0 \frac{1}{(x+n+1)^\lambda} (x+\frac{1}{2})^{\frac{\lambda}{r}-1} dx - \frac{4r-\lambda}{3r(n+1)^\lambda 2^{\lambda/r}} - \frac{\lambda}{6(n+1)^{\lambda+1} 2^{\lambda/r}} \right].
 \end{aligned} \tag{2.7}$$

作变换 $u = (x+\frac{1}{2})/(n+\frac{1}{2})$, 由 (2.1) 式, 可得

$$\begin{aligned}
 \int_{-\frac{1}{2}}^\infty \frac{1}{(x+n+1)^\lambda} \left(x+\frac{1}{2}\right)^{\frac{\lambda}{r}-1} dx &= \left(n+\frac{1}{2}\right)^{\lambda(\frac{1}{r}-1)} \int_0^\infty \frac{u^{-1+\lambda/r}}{(1+u)^\lambda} du \\
 &= \left(n+\frac{1}{2}\right)^{\lambda(\frac{1}{r}-1)} B\left(\frac{\lambda}{r}, \lambda(1 - \frac{1}{r})\right).
 \end{aligned} \tag{2.8}$$

因而由 (2.7),(2.8) 及 (2.3) 式, 有

$$\omega_\lambda(r, n) < B\left(\frac{\lambda}{r}, \lambda(1 - \frac{1}{r})\right) - \left(n + \frac{1}{2}\right)^{\lambda(1 - \frac{1}{r})} R_\lambda(r, n).$$

再由引理 2.1, 可得 (2.6) 式. \square

引理 2.3 若 $p > 1, \frac{1}{p} + \frac{1}{q} = 1, 0 < \lambda \leq \min\{p, q\}$, 及 $0 < \varepsilon < \lambda$, 则有

$$\begin{aligned} I := & \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{1}{(m+n+1)^\lambda} \left(m + \frac{1}{2}\right)^{\frac{\lambda-p-\varepsilon}{p}} \left(n + \frac{1}{2}\right)^{\frac{\lambda-q-\varepsilon}{q}} \\ & > \frac{2^\varepsilon}{\varepsilon} B\left(\frac{\lambda-\varepsilon}{q}, \frac{\lambda}{p} + \frac{\varepsilon}{q}\right) - \frac{2^\varepsilon q^2}{(\lambda-\varepsilon)(\lambda-\varepsilon+q\varepsilon)}. \end{aligned} \quad (2.9)$$

证明 由条件, 有 $\frac{\lambda-r-\varepsilon}{r} < 0$ ($r = p, q$), 及 $\lambda - \varepsilon > 0$. 作变换 $u = (y + \frac{1}{2})/(x + \frac{1}{2})$,

$$\begin{aligned} I &> \int_0^\infty \left(x + \frac{1}{2}\right)^{\frac{\lambda-p-\varepsilon}{p}} \left[\int_0^\infty \frac{1}{(x+y+1)^\lambda} \left(y + \frac{1}{2}\right)^{\frac{\lambda-q-\varepsilon}{q}} dy\right] dx \\ &= \int_0^\infty \left(x + \frac{1}{2}\right)^{-1-\varepsilon} \left[\int_{\frac{1}{2x+1}}^\infty \frac{1}{(1+u)^\lambda} u^{\frac{\lambda-\varepsilon}{q}-1} du\right] dx \\ &= \int_0^\infty \left(x + \frac{1}{2}\right)^{-1-\varepsilon} \left[\int_0^\infty \frac{u^{\frac{\lambda-\varepsilon}{q}-1}}{(1+u)^\lambda} du - \int_0^{\frac{1}{2x+1}} \frac{u^{\frac{\lambda-\varepsilon}{q}-1}}{(1+u)^\lambda} du\right] dx \\ &> \frac{2^\varepsilon}{\varepsilon} \int_0^\infty \frac{u^{\frac{\lambda-\varepsilon}{q}-1}}{(1+u)^\lambda} du - \int_0^\infty \left(x + \frac{1}{2}\right)^{-1-\varepsilon} \left[\int_0^{\frac{1}{2x+1}} u^{\frac{\lambda-\varepsilon}{q}-1} du\right] dx \\ &= \frac{2^\varepsilon}{\varepsilon} B\left(\frac{\lambda-\varepsilon}{q}, \frac{\lambda}{p} + \frac{\varepsilon}{q}\right) - \frac{2^\varepsilon q^2}{(\lambda-\varepsilon)(\lambda-\varepsilon+q\varepsilon)}. \end{aligned} \quad (2.10)$$

3 主要结果及应用

定理 3.1 若 $a_n, b_n \geq 0, p > 1, \frac{1}{p} + \frac{1}{q} = 1, 0 < \lambda \leq \min\{p, q\}$, 及

$$0 < \sum_{n=0}^{\infty} \left(n + \frac{1}{2}\right)^{p-1-\lambda} a_n^p < \infty, \quad 0 < \sum_{n=0}^{\infty} \left(n + \frac{1}{2}\right)^{q-1-\lambda} b_n^q < \infty,$$

则有

$$\sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_m b_n}{(m+n+1)^\lambda} < B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) \left\{ \sum_{n=0}^{\infty} \left(n + \frac{1}{2}\right)^{p-1-\lambda} a_n^p \right\}^{\frac{1}{p}} \left\{ \sum_{n=0}^{\infty} \left(n + \frac{1}{2}\right)^{q-1-\lambda} b_n^q \right\}^{\frac{1}{q}}, \quad (3.1)$$

这里, 常数因子 $B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)$ 是最佳值. 特别地, 当 $\lambda = 1$ 时, 有

$$\sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_m b_n}{m+n+1} < \frac{\pi}{\sin(\frac{\pi}{p})} \left\{ \sum_{n=0}^{\infty} \left(n + \frac{1}{2}\right)^{p-2} a_n^p \right\}^{\frac{1}{p}} \left\{ \sum_{n=0}^{\infty} \left(n + \frac{1}{2}\right)^{q-2} b_n^q \right\}^{\frac{1}{q}}, \quad (3.2)$$

这里, 常数因子 $\pi / \sin(\pi/p)$ 仍是最佳值.

证明 由 Hölder 不等式及 (1.7) 式 (当 $r = p, q$ 时), 有

$$\begin{aligned} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_m b_n}{(m+n+1)^{\lambda}} &= \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \left[\frac{a_m}{(m+n+1)^{\lambda/p}} \cdot \frac{(m+1/2)^{(p-\lambda)/pq}}{(n+1/2)^{(q-\lambda)/pq}} \right] \times \\ &\quad \left[\frac{b_n}{(m+n+1)^{\lambda/q}} \cdot \frac{(n+1/2)^{(q-\lambda)/pq}}{(m+1/2)^{(p-\lambda)/pq}} \right] \\ &\leq \left\{ \sum_{m=0}^{\infty} \sum_{n=0}^{\infty} \frac{a_m^p}{(m+n+1)^{\lambda}} \cdot \frac{(m+\frac{1}{2})^{\frac{p-\lambda}{q}}}{(n+\frac{1}{2})^{\frac{q-\lambda}{q}}} \right\}^{\frac{1}{p}} \times \\ &\quad \left\{ \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{b_n^q}{(m+n+1)^{\lambda}} \cdot \frac{(n+\frac{1}{2})^{\frac{q-\lambda}{p}}}{(m+\frac{1}{2})^{\frac{p-\lambda}{p}}} \right\}^{\frac{1}{q}} \\ &= \left\{ \sum_{m=0}^{\infty} \omega_{\lambda}(q, m) (m+\frac{1}{2})^{p-1-\lambda} a_m^p \right\}^{\frac{1}{p}} \left\{ \sum_{n=0}^{\infty} \omega_{\lambda}(p, n) (n+\frac{1}{2})^{q-1-\lambda} b_n^q \right\}^{\frac{1}{q}}. \end{aligned} \quad (3.3)$$

因而由 (2.6) 式, 又由于 $\omega_{\lambda}(r, n) < B(\lambda/p, \lambda/q)$ ($r = p, q$), 有 (3.1) 式.

对于 $0 < \varepsilon < \lambda$, 置 \tilde{a}_m, \tilde{b}_n 为:

$$\tilde{a}_m = \left(m + \frac{1}{2} \right)^{\frac{\lambda-p-\varepsilon}{p}}, \quad \tilde{b}_n = \left(n + \frac{1}{2} \right)^{\frac{\lambda-q-\varepsilon}{q}}, \quad m, n \in N_0.$$

则有

$$\begin{aligned} &\left\{ \sum_{n=0}^{\infty} (n + \frac{1}{2})^{p-1-\lambda} \tilde{a}_n^p \right\}^{\frac{1}{p}} \left\{ \sum_{n=0}^{\infty} (n + \frac{1}{2})^{q-1-\lambda} \tilde{b}_n^q \right\}^{\frac{1}{q}} \\ &= \sum_{n=0}^{\infty} \left(n + \frac{1}{2} \right)^{-1-\varepsilon} = 2^{1+\varepsilon} + \sum_{n=1}^{\infty} \left(n + \frac{1}{2} \right)^{-1-\varepsilon} \\ &< 2^{1+\varepsilon} + \int_0^{\infty} \left(x + \frac{1}{2} \right)^{-1-\varepsilon} dx = 2^{1+\varepsilon} + \frac{2^{\varepsilon}}{\varepsilon}. \end{aligned} \quad (3.4)$$

若存在正的参数 $\lambda (\leq \min\{p, q\})$, 使得不等式 (3.1) 的常数因子不是最佳值, 则有正数 $K < B(\frac{\lambda}{p}, \frac{\lambda}{q})$, 使当 $B(\frac{\lambda}{p}, \frac{\lambda}{q})$ 换成 K 时, (3.1) 式仍成立. 特别有

$$\varepsilon I = \varepsilon \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{\tilde{a}_m \tilde{b}_n}{(m+n+1)^{\lambda}} < \varepsilon k \left\{ \sum_{n=0}^{\infty} (n + \frac{1}{2})^{p-1-\lambda} \tilde{a}_n^p \right\}^{\frac{1}{p}} \left\{ \sum_{n=0}^{\infty} (n + \frac{1}{2})^{q-1-\lambda} \tilde{b}_n^q \right\}^{\frac{1}{q}}. \quad (3.5)$$

由 (2.9) 及 (3.4) 式, 可得

$$2^{\varepsilon} B \left(\frac{\lambda - \varepsilon}{q}, \frac{\lambda}{p} + \frac{\varepsilon}{q} \right) - \varepsilon \frac{2^{\varepsilon} q^2}{(\lambda - \varepsilon)(\lambda - \varepsilon + q\varepsilon)} < K(\varepsilon 2^{1+\varepsilon} + 2^{\varepsilon}).$$

在上式中令 $\varepsilon \rightarrow 0^+$, 可得 $B(\frac{\lambda}{p}, \frac{\lambda}{q}) < K$. 这与 $K < B(\frac{\lambda}{p}, \frac{\lambda}{q})$ 构成矛盾. 因而 (3.1) 式的常数因子 $B(\frac{\lambda}{p}, \frac{\lambda}{q})$ 对任何正的参数 $\lambda (\leq \min\{p, q\})$ 都是最佳值. \square

评注 3.2 1). 当 $p = q = 2$ 及 $\lambda = 1$ 时, 不等式 (3.1) 变成 (1.1) 式. 这说明 (3.1) 是 (1.1) 式的新的推广, 但不同于 (1.6) 式.

2). 由于 (3.2) 与 (1.2) 式的条件及形式不同, 显然 (3.1) 不是 (1.2) 式的推广.

3). 由 (3.3) 式, 当 $\lambda = 1$ 时, 有

$$\sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_m b_n}{m+n+1} \leq \left\{ \sum_{m=0}^{\infty} \omega_1(q, m) \left(m + \frac{1}{2} \right)^{p-2} a_m^p \right\}^{\frac{1}{p}} \left\{ \sum_{n=0}^{\infty} \omega_1(p, n) \left(n + \frac{1}{2} \right)^{q-2} b_n^q \right\}^{\frac{1}{q}}.$$

因而由 (1.4) 式, 有如下 (3.2) 式的加强式:

推论 3.3 若 $a_n, b_n \geq 0$, $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, $\gamma = 0.57721567^+$ 是 Euler 常数, $0 < \sum_{n=0}^{\infty} (n + \frac{1}{2})^{p-2} a_n^p < \infty$, $0 < \sum_{n=0}^{\infty} (n + \frac{1}{2})^{q-2} b_n^q < \infty$, 则有

$$\begin{aligned} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_m b_n}{m+n+1} &< \left\{ \sum_{n=0}^{\infty} \left[\frac{\pi}{\sin(\frac{\pi}{p})} - \frac{\ln 2 - \gamma}{(2n+1)^{1+\frac{1}{p}}} \right] \left(n + \frac{1}{2} \right)^{p-2} a_n^p \right\}^{\frac{1}{p}} \times \\ &\quad \left\{ \sum_{n=0}^{\infty} \left[\frac{\pi}{\sin(\frac{\pi}{p})} - \frac{\ln 2 - \gamma}{(2n+1)^{1+\frac{1}{q}}} \right] \left(n + \frac{1}{2} \right)^{q-2} b_n^q \right\}^{\frac{1}{q}}. \end{aligned} \quad (3.6)$$

定理 3.4 若 $a_n \geq 0$, $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, $0 < \lambda \leq \min\{p, q\}$, 及 $0 < \sum_{n=0}^{\infty} (n + \frac{1}{2})^{p-1-\lambda} a_n^p < \infty$, 则有

$$\sum_{n=0}^{\infty} (n + \frac{1}{2})^{\lambda(p-1)-1} \left[\sum_{m=0}^{\infty} \frac{a_m}{(m+n+1)^{\lambda}} \right]^p < \left[B \left(\frac{\lambda}{p}, \frac{\lambda}{q} \right) \right]^p \sum_{n=0}^{\infty} (n + \frac{1}{2})^{p-1-\lambda} a_n^p, \quad (3.7)$$

这里, 常数因子 $\left[B \left(\frac{\lambda}{p}, \frac{\lambda}{q} \right) \right]^p$ 是最佳值. 不等式 (3.7) 等价于 (3.1). 特别地, 当 $\lambda = 1$ 时, 有

$$\sum_{n=0}^{\infty} \left(n + \frac{1}{2} \right)^{p-2} \left(\sum_{m=0}^{\infty} \frac{a_m}{m+n+1} \right)^p < \left[\frac{\pi}{\sin(\frac{\pi}{p})} \right]^p \sum_{n=0}^{\infty} \left(n + \frac{1}{2} \right)^{p-2} a_n^p, \quad (3.8)$$

这里, 常数因子 $\left[\frac{\pi}{\sin(\frac{\pi}{p})} \right]^p$ 仍是最佳值.

证明 因 $0 < \sum_{n=0}^{\infty} (n + \frac{1}{2})^{p-1-\lambda} a_n^p < \infty$, 故有 $k_0 \in N_0$, 对任意 $k \geq k_0$, 成立 $0 < \sum_{n=0}^k (n + \frac{1}{2})^{p-1-\lambda} a_n^p < \infty$. 置

$$b_n(k) := \left(n + \frac{1}{2} \right)^{\lambda(p-1)-1} \left[\sum_{m=0}^k \frac{a_m}{(m+n+1)^{\lambda}} \right]^{p-1}, \quad k \geq k_0,$$

并由 (3.1) 式求得

$$\begin{aligned} 0 &< \sum_{n=0}^k \left(n + \frac{1}{2} \right)^{q-1-\lambda} b_n^q(k) \\ &= \sum_{n=0}^k \left(n + \frac{1}{2} \right)^{\lambda(p-1)-1} \left[\sum_{m=0}^k \frac{a_m}{(m+n+1)^{\lambda}} \right]^p = \sum_{n=0}^k \sum_{m=0}^k \frac{a_m b_n(k)}{(m+n+1)^{\lambda}} \end{aligned}$$

$$< B \left(\frac{\lambda}{p}, \frac{\lambda}{q} \right) \left\{ \sum_{n=0}^k (n + \frac{1}{2})^{p-1-\lambda} a_n^p \right\}^{\frac{1}{p}} \left\{ \sum_{n=0}^k (n + \frac{1}{2})^{q-1-\lambda} b_n^q(k) \right\}^{\frac{1}{q}}. \quad (3.9)$$

因而有

$$\left[\sum_{n=0}^k (n + \frac{1}{2})^{q-1-\lambda} b_n^q(k) \right]^{\frac{1}{p}} < B \left(\frac{\lambda}{p}, \frac{\lambda}{q} \right) \sum_{n=0}^k (n + \frac{1}{2})^{p-1-\lambda} a_n^p. \quad (3.10)$$

这说明 $0 < \sum_{n=0}^{\infty} (n + \frac{1}{2})^{q-1-\lambda} b_n^q(\infty) < \infty$. 故当 $k \rightarrow \infty$ 时, 仍由 (3.1) 式, 知 (3.9) 式为真; (3.10) 式亦然. 因而不等式 (3.7) 成立.

我们已由 (3.1) 式推证出 (3.7) 式. 为证等价性, 下面由 (3.7) 式推证 (3.1) 式.

由 Hölder' 不等式, 有

$$\begin{aligned} \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a_m b_n}{(m+n+1)^{\lambda}} &= \sum_{n=0}^{\infty} \left[(n + \frac{1}{2})^{(\lambda+1-q)/q} \sum_{m=0}^{\infty} \frac{a_m}{(m+n+1)^{\lambda}} \right] \left[(n + \frac{1}{2})^{(q-1-\lambda)/q} b_n \right] \\ &\leq \left\{ \sum_{n=0}^{\infty} (n + \frac{1}{2})^{\lambda(p-1)-1} \left[\sum_{m=0}^{\infty} \frac{a_m}{(m+n+1)^{\lambda}} \right]^p \right\}^{\frac{1}{p}} \left\{ \sum_{n=0}^{\infty} (n + \frac{1}{2})^{q-1-\lambda} b_n^q \right\}^{\frac{1}{q}}. \end{aligned} \quad (3.11)$$

再由 (3.7) 式, 可得 (3.1) 式.

若 (3.7) 式的常数因子不是最佳的, 则由 (3.11) 式, 易知 (3.1) 式的常数因子也不是最佳的. 这个矛盾说明 (3.7) 式的常数因子是最佳的. \square

评注 3.5 i). 不等式 (3.2) 显然也是 (1.1) 式的类似于 Hardy-Hilbert 不等式 (1.2) 的 (p, q) -参数形式的最佳推广. 称 (3.2) 式为 (1.2) 式的对偶不等式. 当然, 等价地, 亦可称 (3.8) 式为 (1.3) 式的对偶不等式.

ii). 基于对这类对偶性的认识, 它有助于猜想并证明不少已知的双线型不等式的对偶形式.

例如, 由于已知如下 Hardy-Hilbert 积分不等式及其等价式^[1]:

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{x+y} dx dy < \frac{\pi}{\sin(\frac{\pi}{p})} \left\{ \int_0^\infty f^p(x) dx \right\}^{\frac{1}{p}} \left\{ \int_0^\infty g^q(x) dx \right\}^{\frac{1}{q}}, \quad (3.12)$$

$$\int_0^\infty \left(\int_0^\infty \frac{f(x)}{x+y} dx \right)^p dy < \left[\frac{\pi}{\sin(\frac{\pi}{p})} \right]^p \int_0^\infty f^p(x) dx. \quad (3.13)$$

易由本文提供的形式及方法推证得其相应的对偶不等式是:

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{x+y} dx dy < \frac{\pi}{\sin(\frac{\pi}{p})} \left\{ \int_0^\infty x^{p-2} f^p(x) dx \right\}^{\frac{1}{p}} \left\{ \int_0^\infty x^{q-2} g^q(x) dx \right\}^{\frac{1}{q}}, \quad (3.14)$$

$$\int_0^\infty y^{p-2} \left(\int_0^\infty \frac{f(x)}{x+y} dx \right)^p dy < \left[\frac{\pi}{\sin(\frac{\pi}{p})} \right]^p \int_0^\infty x^{p-2} f^p(x) dx, \quad (3.15)$$

且以上不等式的常数因子都是最佳值. 当然, 对偶不等式的条件起了一定程度的变化.

iii). 产生对偶性的主要原因应是 β 函数的对称性.

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A Dual Hardy-Hilbert's Inequality and Generalizations

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Abstract: This paper gives a dual Hardy-Hilbert's inequality with a best constant factor, which is a new extension of Hilbert's inequality with (p, q) -parameter form. We also consider its more extended form and an equivalent inequality with a single parameter.

Key words: Hardy-Hilbert's inequality; dual; weight coefficient; Hölder's inequality; β function.