## On an Extension of Hardy-Hilbert's Inequality

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Abstract. In this paper, by introducing three parameters $A, B$ and $\lambda$, and estimating the weight coefficient, we give a new extension of Hardy-Hilbert's inequality with a best constant factor, involving the Beta function. As applications, we consider its equivalent inequality.

## 1. Introduction

If $a_{n}, b_{n} \geq 0, p>1, \frac{1}{p}+\frac{1}{q}=1$, such that $0<\sum_{n=1}^{\infty} a_{n}^{p}<\infty$ and $0<\sum_{n=1}^{\infty} b_{n}^{q}<\infty$, then the famous Hardy-Hilbert's inequality is given by

$$
\begin{equation*}
\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_{m} b_{n}}{m+n}<\frac{\pi}{\sin (\pi / p)}\left\{\sum_{n=1}^{\infty} a_{n}^{p}\right\}^{1 / p}\left\{\sum_{n=1}^{\infty} b_{n}^{q}\right\}^{1 / q} \tag{1}
\end{equation*}
$$

where the constant factor $\frac{\pi}{\sin (\pi / p)}$ is the best possible. Its equivalent inequality is

$$
\begin{equation*}
\sum_{n=1}^{\infty}\left(\sum_{m=1}^{\infty} \frac{a_{m}}{m+n}\right)^{p}<\left[\frac{\pi}{\sin (\pi / p)}\right]^{p} \sum_{n=1}^{\infty} a_{n}^{p} \tag{2}
\end{equation*}
$$

where the constant factor $\left[\frac{\pi}{\sin (\pi / p)}\right]^{p}$ is still the best possible (see [1]).
Inequality (1) and (2) are important in analysis and its applications (see [2]). In recent years, (1) had been strengthened by [3], [4] as

$$
\begin{equation*}
\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_{m} b_{n}}{m+n}<\left\{\sum_{n=1}^{\infty}\left[\frac{\pi}{\sin \left(\frac{\pi}{p}\right)}-\frac{1-\gamma}{n^{1 / p}}\right] a_{n}^{p}\right\}^{\frac{1}{p}}\left\{\sum_{n=1}^{\infty}\left[\frac{\pi}{\sin \left(\frac{\pi}{p}\right)}-\frac{1-\gamma}{n^{1 / q}}\right] b_{n}^{q}\right\}^{\frac{1}{q}}, \tag{3}
\end{equation*}
$$

where $1-\gamma=0.42278433^{+}\left(\gamma=0.57721566^{+}\right.$is Euler constant $)$.
By introducing three parameters $A, B$ and $\lambda$, Yang et al. [5] gave a generalization of (1) as

$$
\begin{equation*}
\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_{m} b_{n}}{(A m+B n)^{\lambda}}<\frac{B\left(\varphi_{\lambda}(p), \varphi_{\lambda}(q)\right)}{A^{\varphi_{\lambda}(p)} B^{\varphi_{\lambda}(q)}}\left\{\sum_{n=1}^{\infty} n^{1-\lambda} a_{n}^{p}\right\}^{\frac{1}{p}}\left\{\sum_{n=1}^{\infty} n^{1-\lambda} b_{n}^{q}\right\}^{\frac{1}{q}} \tag{4}
\end{equation*}
$$

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where the constant factor $\frac{B\left(\varphi_{\lambda}(p), \varphi_{\lambda}(q)\right)}{A^{\varphi} \lambda^{(p)} B^{\varphi}(q)}\left(\varphi_{\lambda}(r)=\frac{r+\lambda-2}{r}, \lambda>2-r, r=p, q\right)$ is still the best possible $(B(u, v)$ is the Beta function). For $A=B=1$, inequality (4) reduces to

$$
\begin{align*}
& \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_{m} b_{n}}{(m+n)^{\lambda}}  \tag{5}\\
< & B\left(\frac{p+\lambda-2}{p}, \frac{q+\lambda-2}{q}\right)\left\{\sum_{n=1}^{\infty} n^{1-\lambda} a_{n}^{p}\right\}^{\frac{1}{p}}\left\{\sum_{n=1}^{\infty} n^{1-\lambda} b_{n}^{q}\right\}^{\frac{1}{q}} .
\end{align*}
$$

Both (4) and (5) are generalizations of (1).
The main objective of this paper is to estimate the following weight coefficient:

$$
\begin{align*}
& \omega_{\lambda}(A, B, p, m)  \tag{6}\\
= & \sum_{n=1}^{\infty} \frac{m^{(1-\lambda)(p-1)}(A m)^{(1-\lambda / q)(p-1)}}{(A m+B n)^{\lambda}(B n)^{1-\lambda / p}} \quad(A, B>0,0<\lambda \leq p, m \in N)
\end{align*}
$$

and then to obtain a new inequality related to the double series

$$
\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_{m} b_{n}}{(A m+B n)^{\lambda}}
$$

with a best constant factor, but different from (4).
We need some lemmas and the following formula of the Beta function (see [6]):

$$
\begin{equation*}
B(u, v)=\int_{0}^{\infty} \frac{t^{-1+u}}{(1+t)^{u+v}} d t=B(v, u) \quad(u, v>0) \tag{7}
\end{equation*}
$$

## 2. Some lemmas

Lemma 2.1. If $p>1, \frac{1}{p}+\frac{1}{q}=1,0<\lambda \leq p$ and $A, B>0, \omega_{\lambda}(A, B, p, m)$ is defined by (6), then for any $m \in N$, we have

$$
\begin{equation*}
\omega_{\lambda}(A, B, p, m)<\frac{1}{A^{(\lambda-1)(p-1)} B} B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) \tag{8}
\end{equation*}
$$

Proof. Since $0<\lambda \leq p$ and $A, B>0$, we have

$$
\omega_{\lambda}(A, B, p, m)<m^{(1-\lambda)(p-1)}(A m)^{\left(1-\frac{\lambda}{q}\right)(p-1)} \int_{0}^{\infty} \frac{1}{(A m+B y)^{\lambda}(B y)^{1-\lambda / p}} d y
$$

Putting $u=(B y) /(A m)$ in the above inequality, we obtain

$$
\omega_{\lambda}(A, B, p, m)<\frac{1}{A^{(\lambda-1)(p-1)} B} \int_{0}^{\infty} \frac{u^{-1+\lambda / p}}{(1+u)^{\lambda}} d u
$$

Hence by (7), we have (8). The lemma is proved.
Note. If $0<\lambda \leq q$, by (8) and (7), for any $n \in N$, we also have
(9) $\omega_{\lambda}(B, A, q, n)=\sum_{n=1}^{\infty} \frac{m^{(1-\lambda)(q-1)}(B n)^{(1-\lambda / p)(q-1)}}{(B n+A m)^{\lambda}(A m)^{1-\lambda / q}}<\frac{1}{B^{(\lambda-1)(q-1)} A} B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)$.

Lemma 2.2. If $p>1, \frac{1}{p}+\frac{1}{q}=1,0<\lambda \leq \min \{p, q\}$ and $0<\varepsilon<\lambda(q-1)$, then we have

$$
\begin{align*}
I & =\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{1}{(A m+B n)^{\lambda}} m^{\lambda-1-\frac{\lambda+\varepsilon}{p}} n^{\lambda-1-\frac{\lambda+\varepsilon}{q}}  \tag{10}\\
& >A^{-\frac{\lambda-\varepsilon}{q}} B^{\frac{\varepsilon}{q}-\frac{\lambda}{p}}\left\{\frac{1}{\varepsilon} B\left(\frac{\lambda}{p}-\frac{\varepsilon}{q}, \frac{\lambda+\varepsilon}{q}\right)-\left(\frac{\lambda}{p}-\frac{\varepsilon}{q}\right)^{-2}\left(\frac{B}{A}\right)^{\frac{\lambda}{p}-\frac{\varepsilon}{q}}\right\} .
\end{align*}
$$

Proof. We have $\lambda-1-\frac{\lambda+\varepsilon}{r}<0(r=p, q)$ and $\frac{\lambda}{p}-\frac{\varepsilon}{q}>0$. Hence we find

$$
I>\int_{1}^{\infty} x^{\lambda-1-\frac{\lambda+\varepsilon}{p}}\left[\int_{0}^{\infty} \frac{1}{(A x+B y)^{\lambda}} y^{\lambda-1-\frac{\lambda+\varepsilon}{q}} d y\right] d x .
$$

Setting $u=(B y) /(A x)$ in the above integral, we obtain

$$
\begin{aligned}
I> & A^{-\frac{\lambda-\varepsilon}{q}} B^{\frac{\varepsilon}{q}-\frac{\lambda}{p}} \int_{1}^{\infty} x^{-1-\varepsilon}\left[\int_{B /(A x)}^{\infty} \frac{1}{(1+u)^{\lambda}} u^{-1+\frac{\lambda}{p}-\frac{\varepsilon}{q}} d u\right] d x \\
= & A^{-\frac{\lambda-\varepsilon}{q}} B^{\frac{\varepsilon}{q}-\frac{\lambda}{p}}\left\{\int_{1}^{\infty} x^{-1-\varepsilon}\left[\int_{0}^{\infty} \frac{1}{(1+u)^{\lambda}} u^{-1+\frac{\lambda}{p}-\frac{\varepsilon}{q}} d u\right] d x\right. \\
& \left.-\int_{1}^{\infty} x^{-1-\varepsilon}\left[\int_{0}^{B /(A x)} \frac{1}{(1+u)^{\lambda}} u^{-1+\frac{\lambda}{p}-\frac{\varepsilon}{q}} d u\right] d x\right\} \\
> & A^{-\frac{\lambda-\varepsilon}{q}} B^{\frac{\varepsilon}{q}-\frac{\lambda}{p}}\left\{\frac{1}{\varepsilon} \int_{0}^{\infty} \frac{u^{-1+\frac{\lambda}{p}-\frac{\varepsilon}{q}}}{(1+u)^{\lambda}} d u-\int_{1}^{\infty} x^{-1}\left[\int_{0}^{B /(A x)} u^{-1+\frac{\lambda}{p}-\frac{\varepsilon}{q}} d u\right] d x\right\} \\
= & A^{-\frac{\lambda-\varepsilon}{q}} B^{\frac{\varepsilon}{q}-\frac{\lambda}{p}}\left\{\frac{1}{\varepsilon} \int_{0}^{\infty} \frac{u^{-1+\left(\frac{\lambda}{p}-\frac{\varepsilon}{q}\right)}}{(1+u)^{\lambda}} d u-\left(\frac{\lambda}{p}-\frac{\varepsilon}{q}\right)^{-2}\left(\frac{B}{A}\right)^{\frac{\lambda}{p}-\frac{\varepsilon}{q}}\right\} .
\end{aligned}
$$

By (7), we have (10). The lemma is proved.

## 3. Main results and applications

Theorem 3.1. If $a_{n}, b_{n} \geq 0, p>1, \frac{1}{p}+\frac{1}{q}=1,0<\lambda \leq \min \{p, q\}$, such that $0<\sum_{n=1}^{\infty} n^{(1-\lambda)(p-1)} a_{n}^{p}<\infty$ and $0<\sum_{n=1}^{\infty} n^{(1-\lambda)(q-1)} b_{n}^{q}<\infty$, then for
$A, B>0$, we have

$$
\begin{align*}
& \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_{m} b_{n}}{(A m+B n)^{\lambda}}  \tag{11}\\
< & \frac{B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)}{A^{\lambda / q} B^{\lambda / p}}\left\{\sum_{n=1}^{\infty} n^{(1-\lambda)(p-1)} a_{n}^{p}\right\}^{\frac{1}{p}}\left\{\sum_{n=1}^{\infty} n^{(1-\lambda)(q-1)} b_{n}^{q}\right\}^{\frac{1}{q}},
\end{align*}
$$

where the constant factor $B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) /\left(A^{\lambda / q} B^{\lambda / p}\right)$ is the best possible. In particular, for $A=B=1$, we have

$$
\begin{equation*}
\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_{m} b_{n}}{(m+n)^{\lambda}}<B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)\left\{\sum_{n=1}^{\infty} n^{(1-\lambda)(p-1)} a_{n}^{p}\right\}^{\frac{1}{p}}\left\{\sum_{n=1}^{\infty} n^{(1-\lambda)(q-1)} b_{n}^{q}\right\}^{\frac{1}{q}} . \tag{12}
\end{equation*}
$$

Proof. By Hölder's inequality and in view of (6) and (9), we have

$$
\begin{aligned}
& \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_{m} b_{n}}{(A m+B n)^{\lambda}} \\
= & \sum_{n=1}^{\infty} \sum_{m=1}^{\infty}\left[\frac{a_{m}}{(A m+B n)^{\lambda / p}} \cdot \frac{(A m)^{(q-\lambda) / q^{2}}}{(B n)^{(p-\lambda) / p^{2}}}\right]\left[\frac{b_{m}}{(A m+B n)^{\lambda / q}} \cdot \frac{(B n)^{(p-\lambda) / p^{2}}}{(A m)^{(q-\lambda) / q^{2}}}\right] \\
\leq & \left\{\sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{a_{m}^{p}}{(A m+B n)^{\lambda}} \frac{(A m)^{(q-\lambda) p / q^{2}}}{(B n)^{(p-\lambda) / p}}\right\}^{\frac{1}{p}}\left\{\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{b_{m}^{q}}{(B n+A m)^{\lambda}} \frac{(B n)^{(p-\lambda) q / p^{2}}}{(A m)^{(q-\lambda) / q}}\right\}^{\frac{1}{q}} \\
= & \left\{\sum_{m=1}^{\infty} \omega_{\lambda}(A, B, p, m) m^{(1-\lambda)(p-1)} a_{m}^{p}\right\}^{\frac{1}{p}}\left\{\sum_{n=1}^{\infty} \omega_{\lambda}(B, A, q, n) n^{(1-\lambda)(q-1)} b_{n}^{q}\right\}^{\frac{1}{q}} .
\end{aligned}
$$

Hence by (8) and (9), we have (11).
For $0<\varepsilon<\lambda(q-1)$, setting $\widetilde{a_{m}}$ and $\widetilde{b_{n}}$ as

$$
\widetilde{a_{m}}=m^{\lambda-1-\frac{\lambda+\varepsilon}{p}}, \widetilde{b_{n}}=n^{\lambda-1-\frac{\lambda+\varepsilon}{q}}(m, n \in N),
$$

then we have

$$
\begin{align*}
J & =\left\{\sum_{n=1}^{\infty} n^{(1-\lambda)(p-1)} \widetilde{a}_{n}^{p}\right\}^{\frac{1}{p}}\left\{\sum_{n=1}^{\infty} n^{(1-\lambda)(q-1)} \widetilde{b}_{n}^{q}\right\}^{\frac{1}{q}}  \tag{13}\\
& =\sum_{n=1}^{\infty} \frac{1}{n^{1+\varepsilon}}=1+\sum_{n=2}^{\infty} \frac{1}{n^{1+\varepsilon}}<1+\int_{1}^{\infty} \frac{1}{t^{1+\varepsilon}} d t=1+\frac{1}{\varepsilon} .
\end{align*}
$$

If there exists $A, B>0$ and $0<\lambda \leq \min \{p, q\}$, such that the constant factor $B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) /\left(A^{\lambda / q} B^{\lambda / p}\right)$ in (11) is not the best possible, then there exists a
positive number $K<B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) /\left(A^{\lambda / q} B^{\lambda / p}\right)$, such that (11) is valid if we replace $B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) /\left(A^{\lambda / q} B^{\lambda / p}\right)$ by K. In particular, we have

$$
\varepsilon I=\varepsilon \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{\widetilde{a}_{m} \widetilde{b}_{n}}{(A m+B n)^{\lambda}}<\varepsilon K J .
$$

Hence by (10) and (13), we find

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

Setting $\varepsilon \rightarrow 0^{+}$in the above inequality, we conclude that $B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) /\left(A^{\lambda / q} B^{\lambda / p}\right) \leq$ $K$. This contradicts the fact that $K<B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) /\left(A^{\lambda / q} B^{\lambda / p}\right)$. Thus the constant factor $B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) /\left(A^{\lambda / q} B^{\lambda / p}\right)$ in (11) is the best possible. The theorem is proved.
Theorem 3.2. If $a \geq 0, p>1, \frac{1}{p}+\frac{1}{q}=1,0<\lambda \leq \min \{p, q\}$, such that $0<\sum_{n=1}^{\infty} n^{(1-\lambda)(p-1)} a_{n}^{p}<\infty$, then for $A, B>0$, we have

$$
\begin{equation*}
\sum_{n=1}^{\infty} n^{\lambda-1}\left[\sum_{m=1}^{\infty} \frac{a_{m}}{(A m+B n)^{\lambda}}\right]^{p}<\frac{\left[B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)\right]^{p}}{A^{\lambda(p-1)} B^{\lambda}} \sum_{n=1}^{\infty} n^{(1-\lambda)(p-1)} a_{n}^{p}, \tag{14}
\end{equation*}
$$

where the constant factor $\left[B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)\right]^{p} /\left(A^{\lambda(p-1)} B^{\lambda}\right)$ is the best possible; Inequality (14) is equivalent to (11). In particular, for $A=B=1$, we have

$$
\begin{equation*}
\sum_{n=1}^{\infty} n^{\lambda-1}\left[\sum_{m=1}^{\infty} \frac{a_{m}}{(m+n)^{\lambda}}\right]^{p}<\left[B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)\right]^{p} \sum_{n=1}^{\infty} n^{(1-\lambda)(p-1)} a_{n}^{p} . \tag{15}
\end{equation*}
$$

Proof. Since $0<\sum_{n=1}^{\infty} n^{(1-\lambda)(p-1)} a_{n}^{p}<\infty$, then there exists $k_{0} \in N$, such that for any $k>k_{0}$, that makes $0<\sum_{n=1}^{k} n^{(1-\lambda)(p-1)} a_{n}^{p}<\infty$. We set $b_{n}(k)=n^{\lambda-1}\left[\sum_{m=1}^{k} \frac{a_{m}}{(A m+B n)^{\lambda}}\right]^{p-1}$, and use (11) to obtain

$$
\begin{align*}
0 & <\sum_{n=1}^{k} n^{(1-\lambda)(q-1)} b_{n}^{q}(k)=\sum_{n=1}^{k} n^{\lambda-1}\left[\sum_{m=1}^{k} \frac{a_{m}}{(m+n)^{\lambda}}\right]^{p}  \tag{16}\\
& =\sum_{n=1}^{k} \sum_{m=1}^{k} \frac{a_{m} b_{n}(k)}{(A m+B n)^{\lambda}} \\
& <\frac{B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)}{A^{\lambda / q} B^{\lambda / p}}\left\{\sum_{n=1}^{k} n^{(1-\lambda)(p-1)} a_{n}^{p}\right\}^{\frac{1}{p}}\left\{\sum_{n=1}^{k} n^{(1-\lambda)(q-1)} b_{n}^{q}\right\}^{\frac{1}{q}} .
\end{align*}
$$

Hence we find

$$
\begin{equation*}
\left\{\sum_{n=1}^{k} n^{(1-\lambda)(q-1)} b_{n}^{q}(k)\right\}^{\frac{1}{p}}<\frac{B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)}{A^{\lambda / q} B^{\lambda / p}}\left\{\sum_{n=1}^{k} n^{(1-\lambda)(p-1)} a_{n}^{p}\right\}^{\frac{1}{p}} . \tag{17}
\end{equation*}
$$

It follows that $0<\sum_{n=1}^{\infty} n^{(1-\lambda)(q-1)} b_{n}^{q}(\infty)<\infty$. Hence, (16) keeps strict inequality as $k \rightarrow \infty$ by (11); so dose (17). Thus inequality (14) holds.

We prove that (11) implies (14). We need show that (14) implies (11). By Hölde's inequality, we have

$$
\begin{align*}
& \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_{m} b_{n}}{(A m+B n)^{\lambda}}  \tag{18}\\
= & \sum_{n=1}^{\infty}\left[n^{(\lambda-1) / p} \sum_{m=1}^{\infty} \frac{a_{m}}{(A m+B n)^{\lambda}}\right]\left[n^{(1-\lambda) / p} b_{n}\right] \\
\leq & \left\{\sum_{n=1}^{\infty} n^{\lambda-1}\left[\sum_{m=1}^{\infty} \frac{a_{m}}{(A m+B n)^{\lambda}}\right]^{p}\right\}^{\frac{1}{p}}\left\{\sum_{n=1}^{\infty} n^{(1-\lambda)(q-1)} b_{n}^{q}\right\}^{\frac{1}{q}} .
\end{align*}
$$

Hence by (14), we have (11). It follows that inequality (14) is equivalent to (11).
If the constant factor in (14) is not the best possible, we may get a contradiction that the constant factor in (11) is not the best possible by (18). The theorem is proved.

If $\lambda=p \leq q$, we find that

$$
\frac{B\left(\frac{p}{p}, \frac{p}{q}\right)}{A^{p / q} B^{p / p}}=\frac{\Gamma(1) \Gamma(p-1)}{\Gamma(p) A^{p-1} B}=\frac{1}{(p-1) A^{p-1} B}
$$

and in view of (11) and (14), we have
Corollary 3.3. If $a_{n}, b_{n} \geq 0,1<p \leq q, \frac{1}{p}+\frac{1}{q}=1$, such that $0<$ $\sum_{n=1}^{\infty} n^{-(p-1)^{2}} a_{n}^{p}<\infty$ and $0<\sum_{n=1}^{\infty} n^{-1} b_{n}^{q}<\infty$, then for $A, B>0$, we have the following two equivalent inequalities:

$$
\begin{align*}
& \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_{m} b_{n}}{(A m+B n)^{p}}<\frac{1}{(p-1) A^{p-1} B}\left\{\sum_{n=1}^{\infty} n^{-(p-1)^{2}} a_{n}^{p}\right\}^{\frac{1}{p}}\left\{\sum_{n=1}^{\infty} n^{-1} b_{n}^{q}\right\}^{\frac{1}{q}}  \tag{19}\\
& \sum_{n=1}^{\infty} n^{\lambda-1}\left[\sum_{m=1}^{\infty} \frac{a_{m}}{(A m+B n)^{p}}\right]^{p}<\left[\frac{1}{(p-1) A^{p-1} B}\right]^{p} \sum_{n=1}^{\infty} n^{-(p-1)^{2}} a_{n}^{p}
\end{align*}
$$

where both of the constant factors in (19) and (20) are the best possible. In particular, for $A=B=1$, we have

$$
\begin{align*}
& \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_{m} b_{n}}{(m+n)^{p}}<\frac{1}{(p-1)}\left\{\sum_{n=1}^{\infty} n^{-(p-1)^{2}} a_{n}^{p}\right\}^{\frac{1}{p}}\left\{\sum_{n=1}^{\infty} n^{-1} b_{n}^{q}\right\}^{\frac{1}{q}}  \tag{21}\\
& \sum_{n=1}^{\infty} n^{\lambda-1}\left[\sum_{m=1}^{\infty} \frac{a_{m}}{(m+n)^{p}}\right]^{p}<\frac{1}{(p-1)^{p}} \quad \sum_{n=1}^{\infty} n^{-(p-1)^{2}} a_{n}^{p} \tag{22}
\end{align*}
$$

Remark 3.4. (i). For $\lambda=1$ and $A, B>0$, both (4) and (11) reduce to

$$
\begin{equation*}
\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_{m} b_{n}}{A m+B n}<\frac{\pi}{A^{1 / q} B^{1 / p} \sin \left(\frac{\pi}{p}\right)}\left\{\sum_{n=1}^{\infty} a_{n}^{p}\right\}^{\frac{1}{p}}\left\{\sum_{n=1}^{\infty} b_{n}^{q}\right\}^{\frac{1}{q}}, \tag{23}
\end{equation*}
$$

and for $p=q=2$ and $0<\lambda \leq 2$, both (4) and (11) reduce to

$$
\begin{equation*}
\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_{m} b_{n}}{(A m+B n)^{\lambda}}<\frac{B\left(\frac{\lambda}{2}, \frac{\lambda}{2}\right)}{(A B)^{\lambda / 2}}\left\{\sum_{n=1}^{\infty} n^{1-\lambda} a_{n}^{2} \sum_{n=1}^{\infty} n^{1-\lambda} b_{n}^{2}\right\}^{\frac{1}{2}} \tag{24}
\end{equation*}
$$

which is just (3.17) in [5] and similar to (3.5) in [7] for $C=A+B$. Inequalities (4) and (11) are two distinct extensions of (1) with distinct best constant factors; so are (5) and (12).
(ii). Inequality (4) is a new extension of (2). Inequality (22) is only dependent on $p>1$, which is not an extension of (2).
(iii). Since all the extended inequalities are with the best constant factors, we give some new results.

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