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On an Extension of Hardy-Hilbert's Inequality

BICHENG YANG

Department of Mathematics, Guangdong Institute of Education, Guangzhou, Guangdong 510303, P. R. China e-mail: bcyang@pub.guangzhou.gd.cn

ABSTRACT. In this paper, by introducing three parameters A, B and λ , 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 $a_n, b_n \ge 0$, 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

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

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

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

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

(3)
$$\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{m+n} < \left\{ \sum_{n=1}^{\infty} \left[\frac{\pi}{\sin(\frac{\pi}{p})} - \frac{1-\gamma}{n^{1/p}} \right] a_n^p \right\}^{\frac{1}{p}} \left\{ \sum_{n=1}^{\infty} \left[\frac{\pi}{\sin(\frac{\pi}{p})} - \frac{1-\gamma}{n^{1/q}} \right] b_n^q \right\}^{\frac{1}{q}},$$

where $1 - \gamma = 0.42278433^+$ ($\gamma = 0.57721566^+$ is Euler constant).

By introducing three parameters A, B and λ , Yang et al. [5] gave a generalization of (1) as

$$(4) \qquad \sum_{n=1}^{\infty}\sum_{m=1}^{\infty}\frac{a_mb_n}{(Am+Bn)^{\lambda}} < \frac{B(\varphi_{\lambda}(p),\varphi_{\lambda}(q))}{A^{\varphi_{\lambda}(p)}B^{\varphi_{\lambda}(q)}}\{\sum_{n=1}^{\infty}n^{1-\lambda}a_n^p\}^{\frac{1}{p}}\{\sum_{n=1}^{\infty}n^{1-\lambda}b_n^q\}^{\frac{1}{q}},$$

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

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

Both (4) and (5) are generalizations of (1).

The main objective of this paper is to estimate the following weight coefficient:

(6)
$$\omega_{\lambda}(A, B, p, m)$$

= $\sum_{n=1}^{\infty} \frac{m^{(1-\lambda)(p-1)}(Am)^{(1-\lambda/q)(p-1)}}{(Am+Bn)^{\lambda}(Bn)^{1-\lambda/p}} \quad (A, B > 0, \ 0 < \lambda \le p, \ m \in N)$

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

$$\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{(Am + Bn)^{\lambda}}$$

with a best constant factor, but different from (4).

We need some lemmas and the following formula of the Beta function (see [6]):

(7)
$$B(u,v) = \int_0^\infty \frac{t^{-1+u}}{(1+t)^{u+v}} dt = B(v,u) \quad (u,v>0).$$

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

(8)
$$\omega_{\lambda}(A, B, p, m) < \frac{1}{A^{(\lambda-1)(p-1)}B}B(\frac{\lambda}{p}, \frac{\lambda}{q}).$$

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

$$\omega_{\lambda}(A, B, p, m) < m^{(1-\lambda)(p-1)} (Am)^{(1-\frac{\lambda}{q})(p-1)} \int_0^\infty \frac{1}{(Am + By)^{\lambda} (By)^{1-\lambda/p}} dy.$$

Putting u = (By)/(Am) in the above inequality, we obtain

$$\omega_{\lambda}(A, B, p, m) < \frac{1}{A^{(\lambda-1)(p-1)}B} \int_0^\infty \frac{u^{-1+\lambda/p}}{(1+u)^{\lambda}} du.$$

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(5)

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)
$$\omega_{\lambda}(B, A, q, n) = \sum_{n=1}^{\infty} \frac{m^{(1-\lambda)(q-1)}(Bn)^{(1-\lambda/p)(q-1)}}{(Bn+Am)^{\lambda}(Am)^{1-\lambda/q}} < \frac{1}{B^{(\lambda-1)(q-1)}A}B(\frac{\lambda}{p}, \frac{\lambda}{q}).$$

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

(10)
$$I = \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{1}{(Am+Bn)^{\lambda}} m^{\lambda-1-\frac{\lambda+\varepsilon}{p}} n^{\lambda-1-\frac{\lambda+\varepsilon}{q}} \\ > A^{-\frac{\lambda-\varepsilon}{q}} B^{\frac{\varepsilon}{q}-\frac{\lambda}{p}} \{ \frac{1}{\varepsilon} B(\frac{\lambda}{p}-\frac{\varepsilon}{q},\frac{\lambda+\varepsilon}{q}) - (\frac{\lambda}{p}-\frac{\varepsilon}{q})^{-2} (\frac{B}{A})^{\frac{\lambda}{p}-\frac{\varepsilon}{q}} \}.$$

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

$$I > \int_{1}^{\infty} x^{\lambda - 1 - \frac{\lambda + \varepsilon}{p}} [\int_{0}^{\infty} \frac{1}{(Ax + By)^{\lambda}} y^{\lambda - 1 - \frac{\lambda + \varepsilon}{q}} dy] dx.$$

Setting u = (By)/(Ax) in the above integral, we obtain

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

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

3. Main results and applications

Theorem 3.1. If a_n , $b_n \ge 0$, p > 1, $\frac{1}{p} + \frac{1}{q} = 1$, $0 < \lambda \le \min\{p,q\}$, 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

(11)
$$\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{(Am + Bn)^{\lambda}} \\ < \frac{B(\frac{\lambda}{p}, \frac{\lambda}{q})}{A^{\lambda/q} B^{\lambda/p}} \{\sum_{n=1}^{\infty} n^{(1-\lambda)(p-1)} a_n^p\}^{\frac{1}{p}} \{\sum_{n=1}^{\infty} n^{(1-\lambda)(q-1)} b_n^q\}^{\frac{1}{q}},$$

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

(12)
$$\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{(m+n)^{\lambda}} < B(\frac{\lambda}{p}, \frac{\lambda}{q}) \{\sum_{n=1}^{\infty} n^{(1-\lambda)(p-1)} a_n^p\}^{\frac{1}{p}} \{\sum_{n=1}^{\infty} n^{(1-\lambda)(q-1)} b_n^q\}^{\frac{1}{q}}.$$

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

$$\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{(Am + Bn)^{\lambda}}$$

$$= \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \left[\frac{a_m}{(Am + Bn)^{\lambda/p}} \cdot \frac{(Am)^{(q-\lambda)/q^2}}{(Bn)^{(p-\lambda)/p^2}} \right] \left[\frac{b_m}{(Am + Bn)^{\lambda/q}} \cdot \frac{(Bn)^{(p-\lambda)/p^2}}{(Am)^{(q-\lambda)/q^2}} \right]$$

$$\leq \{\sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{a_m^p}{(Am + Bn)^{\lambda}} \frac{(Am)^{(q-\lambda)p/q^2}}{(Bn)^{(p-\lambda)/p}} \}^{\frac{1}{p}} \{\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{b_m^q}{(Bn + Am)^{\lambda}} \frac{(Bn)^{(p-\lambda)q/p^2}}{(Am)^{(q-\lambda)/q}} \}^{\frac{1}{q}}$$

$$= \{\sum_{m=1}^{\infty} \omega_{\lambda}(A, B, p, m) m^{(1-\lambda)(p-1)} a_m^p \}^{\frac{1}{p}} \{\sum_{n=1}^{\infty} \omega_{\lambda}(B, A, q, n) n^{(1-\lambda)(q-1)} b_n^q \}^{\frac{1}{q}}.$$

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

(13)
$$J = \{\sum_{n=1}^{\infty} n^{(1-\lambda)(p-1)} \widetilde{a}_n^p\}^{\frac{1}{p}} \{\sum_{n=1}^{\infty} n^{(1-\lambda)(q-1)} \widetilde{b}_n^q\}^{\frac{1}{q}} \\ = \sum_{n=1}^{\infty} \frac{1}{n^{1+\varepsilon}} = 1 + \sum_{n=2}^{\infty} \frac{1}{n^{1+\varepsilon}} < 1 + \int_1^{\infty} \frac{1}{t^{1+\varepsilon}} dt = 1 + \frac{1}{\varepsilon}.$$

If there exists A, B > 0 and $0 < \lambda \leq \min\{p, q\}$, such that the constant factor $B(\frac{\lambda}{p}, \frac{\lambda}{q})/(A^{\lambda/q}B^{\lambda/p})$ in (11) is not the best possible, then there exists a

positive number $K < B(\frac{\lambda}{p}, \frac{\lambda}{q})/(A^{\lambda/q}B^{\lambda/p})$, such that (11) is valid if we replace $B(\frac{\lambda}{p}, \frac{\lambda}{q})/(A^{\lambda/q}B^{\lambda/p})$ by K. In particular, we have

$$\varepsilon I = \varepsilon \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{\widetilde{a}_m \widetilde{b}_n}{(Am + Bn)^{\lambda}} < \varepsilon K J.$$

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

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

Setting $\varepsilon \to 0^+$ in the above inequality, we conclude that $B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)/(A^{\lambda/q}B^{\lambda/p}) \leq K$. This contradicts the fact that $K < B(\frac{\lambda}{p}, \frac{\lambda}{q})/(A^{\lambda/q}B^{\lambda/p})$. Thus the constant factor $B(\frac{\lambda}{p}, \frac{\lambda}{q})/(A^{\lambda/q}B^{\lambda/p})$ in (11) is the best possible. The theorem is proved. \Box

Theorem 3.2. If $a \ge 0$, p > 1, $\frac{1}{p} + \frac{1}{q} = 1$, $0 < \lambda \le \min\{p, q\}$, such that $0 < \sum_{n=1}^{\infty} n^{(1-\lambda)(p-1)} a_n^p < \infty$, then for A, B > 0, we have

(14)
$$\sum_{n=1}^{\infty} n^{\lambda-1} \left[\sum_{m=1}^{\infty} \frac{a_m}{(Am+Bn)^{\lambda}} \right]^p < \frac{[B(\frac{\lambda}{p}, \frac{\lambda}{q})]^p}{A^{\lambda(p-1)}B^{\lambda}} \sum_{n=1}^{\infty} n^{(1-\lambda)(p-1)} a_n^p,$$

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

(15)
$$\sum_{n=1}^{\infty} n^{\lambda-1} \left[\sum_{m=1}^{\infty} \frac{a_m}{(m+n)^{\lambda}} \right]^p < [B(\frac{\lambda}{p}, \frac{\lambda}{q})]^p \sum_{n=1}^{\infty} n^{(1-\lambda)(p-1)} a_n^p.$$

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 $b_n(k) = n^{\lambda-1} \left[\sum_{m=1}^k \frac{a_m}{(Am+Bn)^{\lambda}} \right]^{p-1}$, and use (11) to obtain

(16)
$$0 < \sum_{n=1}^{k} n^{(1-\lambda)(q-1)} b_n^q(k) = \sum_{n=1}^{k} n^{\lambda-1} \left[\sum_{m=1}^{k} \frac{a_m}{(m+n)^{\lambda}} \right]^p$$
$$= \sum_{n=1}^{k} \sum_{m=1}^{k} \frac{a_m b_n(k)}{(Am+Bn)^{\lambda}}$$
$$< \frac{B(\frac{\lambda}{p}, \frac{\lambda}{q})}{A^{\lambda/q} B^{\lambda/p}} \{ \sum_{n=1}^{k} n^{(1-\lambda)(p-1)} a_n^p \}^{\frac{1}{p}} \{ \sum_{n=1}^{k} n^{(1-\lambda)(q-1)} b_n^q \}^{\frac{1}{q}}.$$

Hence we find

(17)
$$\{\sum_{n=1}^{k} n^{(1-\lambda)(q-1)} b_n^q(k)\}^{\frac{1}{p}} < \frac{B(\frac{\lambda}{p}, \frac{\lambda}{q})}{A^{\lambda/q} B^{\lambda/p}} \{\sum_{n=1}^{k} n^{(1-\lambda)(p-1)} a_n^p\}^{\frac{1}{p}}.$$

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It follows that $0 < \sum_{n=1}^{\infty} n^{(1-\lambda)(q-1)} b_n^q(\infty) < \infty$. Hence, (16) keeps strict inequality as $k \to \infty$ 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

(18)
$$\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{(Am + Bn)^{\lambda}}$$
$$= \sum_{n=1}^{\infty} \left[n^{(\lambda-1)/p} \sum_{m=1}^{\infty} \frac{a_m}{(Am + Bn)^{\lambda}} \right] \left[n^{(1-\lambda)/p} b_n \right]$$
$$\leq \left\{ \sum_{n=1}^{\infty} n^{\lambda-1} \left[\sum_{m=1}^{\infty} \frac{a_m}{(Am + Bn)^{\lambda}} \right]^p \right\}^{\frac{1}{p}} \left\{ \sum_{n=1}^{\infty} n^{(1-\lambda)(q-1)} b_n^q \right\}^{\frac{1}{q}}.$$

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. $\hfill \Box$

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

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

and in view of (11) and (14), we have

Corollary 3.3. If a_n , $b_n \ge 0$, $1 , <math>\frac{1}{p} + \frac{1}{q} = 1$, 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:

(19)
$$\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{(Am+Bn)^p} < \frac{1}{(p-1)A^{p-1}B} \{\sum_{n=1}^{\infty} n^{-(p-1)^2} a_n^p\}^{\frac{1}{p}} \{\sum_{n=1}^{\infty} n^{-1} b_n^q\}^{\frac{1}{q}};$$

(20)
$$\sum_{n=1}^{\infty} n^{\lambda-1} \left[\sum_{m=1}^{\infty} \frac{a_m}{(Am+Bn)^p} \right]^p < \left[\frac{1}{(p-1)A^{p-1}B} \right]^p \sum_{n=1}^{\infty} n^{-(p-1)^2} a_n^p,$$

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

(21)
$$\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{(m+n)^p} < \frac{1}{(p-1)} \{ \sum_{n=1}^{\infty} n^{-(p-1)^2} a_n^p \}^{\frac{1}{p}} \{ \sum_{n=1}^{\infty} n^{-1} b_n^q \}^{\frac{1}{q}};$$

(22)
$$\sum_{n=1}^{\infty} n^{\lambda-1} \left[\sum_{m=1}^{\infty} \frac{a_m}{(m+n)^p} \right]^p < \frac{1}{(p-1)^p} \sum_{n=1}^{\infty} n^{-(p-1)^2} a_n^p.$$

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

(23)
$$\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{Am + Bn} < \frac{\pi}{A^{1/q} B^{1/p} \sin(\frac{\pi}{p})} \{\sum_{n=1}^{\infty} a_n^p\}^{\frac{1}{p}} \{\sum_{n=1}^{\infty} b_n^q\}^{\frac{1}{q}},$$

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

(24)
$$\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{(Am+Bn)^{\lambda}} < \frac{B(\frac{\lambda}{2}, \frac{\lambda}{2})}{(AB)^{\lambda/2}} \{\sum_{n=1}^{\infty} n^{1-\lambda} a_n^2 \sum_{n=1}^{\infty} n^{1-\lambda} b_n^2\}^{\frac{1}{2}},$$

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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