

Some extension of Hardy-Hilbert's integral inequality

W.T. Sulaiman ^{①*}

① Department of Computer Engineering, College of Engineering, University of Mosul, Iraq
E-mail: waadsulaiman@hotmail.com

Received: 8-5-2012; Accepted: 12-2-2012 *Corresponding author

Abstract New kinds of Hardy-Hilbert's integral inequalities are presented.

Key Words Hardy-Hilbert's integral inequality, integral inequality

MSC 2010 26D15

1 Introduction

The hypergeometric function $F(\alpha, \beta, \gamma, x)$ is defined by ([1])

$$F(\alpha, \beta, \gamma, x) = \sum_{r=0}^{\infty} \frac{(\alpha)_r (\beta)_r}{(\gamma)_r} \frac{x^r}{r!} \quad (1)$$

where $(\alpha)_r$ is defined by

$$(\alpha)_r = \alpha(\alpha+1)\dots(\alpha+r-1).$$

The series in (1) converges for $|x| < 1$ and diverges for $|x| > 1$. For $x = 1$, the series converges if $\alpha + \beta < \gamma$ and in this case we have

$$F(\alpha, \beta, \gamma, 1) = \frac{\Gamma(\gamma) \Gamma(\gamma - \alpha - \beta)}{\Gamma(\gamma - \alpha) \Gamma(\gamma - \beta)}. \quad (2)$$

The hypergeometric function satisfies the following integral representation

$$F(\alpha, \beta, \gamma, x) = \frac{\Gamma(\gamma)}{\Gamma(\beta) \Gamma(\gamma - \beta)} \int_0^1 t^{\beta-1} (1-t)^{\gamma-\beta-1} (1-xt)^{\alpha-1} dt, \quad \gamma > \beta > 0. \quad (3)$$

Let $f, g \geq 0$ satisfy

$$0 < \int_0^{\infty} f^2(t) dt < \infty \quad \text{and} \quad 0 < \int_0^{\infty} g^2(t) dt < \infty,$$

then

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

where the constant factor π is the best possible (cf. Hardy et al.[3]).Inequality (4) is well known as Hilbert’s integral inequality. This inequality had been extended by Hardy [3] as follows:

If $p > 1, \frac{1}{p} + \frac{1}{q} = 1, f, g \geq 0$ satisfy

$$0 < \int_0^\infty f^p(t) dt < \infty \text{ and } \int_0^\infty g^q(t) dt < \infty ,$$

then

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{x+y} dx dy < \frac{\pi}{\sin(\pi/p)} \left(\int_0^\infty f^p(t) dt \right)^{1/p} \left(\int_0^\infty g^q(t) dt \right)^{1/q} , \tag{5}$$

where the constant factor $\frac{\pi}{\sin(\pi/p)}$ is the best possible. Inequality (2) is called Hardy-Hilbert’s integral inequality and is important in analysis and application (cf. Mitrinovic et al. [4]).

B. Yang gave the following extension of (2) as follows:

Theorem 1. *If $\lambda > 2 - \min \{p, q\}, f, g \geq 0$, satisfy*

$$0 < \int_0^\infty t^{1-\lambda} f^p(t) dt < \infty \text{ and } \int_0^\infty t^{1-\lambda} g^q(t) dt < \infty ,$$

then

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{(x+y)^\lambda} dx dy < k_\lambda(p) \left(\int_0^\infty t^{1-\lambda} f^p(t) dt \right)^{1/p} \left(\int_0^\infty t^{1-\lambda} g^q(t) dt \right)^{1/q} , \tag{6}$$

where the constant factor $k_\lambda(p) = B\left(\frac{p+\lambda-2}{p}, \frac{q+\lambda-2}{q}\right)$ is the best possible, B is the beta function.

2 Results

Theorem 2. *Let $f, g \geq 0, h > 0, b > a + 1/2, \alpha, \beta, \gamma, \delta > 0, 0 < \lambda < 1, p > 1, \frac{1}{p} + \frac{1}{q} = 1.$*

Then

$$\begin{aligned} & \int_a^b \int_a^b \frac{f(x)g(y)}{(1+2a-(x+y))^{1-\lambda}} dx dy \\ & \leq K \left(\int_a^b \frac{K(\lambda, \alpha, \beta, x) f^p(x) dx}{(x-a)^{(\gamma-1)(p-1)}(b-x)^{(\delta-\gamma-1)(p-1)}} \right)^{1/p} \\ & \quad \times \left(\int_a^b \frac{K(\lambda, \gamma, \delta, y) g^q(y)}{(y-a)^{(\alpha-1)(q-1)}(b-y)^{(\beta-\alpha-1)(q-1)}} dy \right)^{1/q} \end{aligned} \tag{7}$$

where

$$K(\lambda, \alpha, \beta, x) = \int_a^b \frac{(y-a)^{\alpha-1}(b-y)^{\beta-\alpha-1}}{(1+2a-h(x,y))^{1-\lambda}} dy,$$

and

$$\begin{aligned} & \int_a^b \frac{1}{(y-a)^{(1-\alpha)}(b-y)^{(1+\alpha-\beta)}} \left(\int_a^b \frac{K(\lambda, \gamma, \delta, y)^{-1/q} f(x)}{(1+2a-(x+y))^\lambda} dx \right)^p dy \\ & \leq K^p \int_a^b \frac{K(\lambda, \alpha, \beta, x) f^p(x) dx}{(x-a)^{(\gamma-1)(p-1)}(b-x)^{(\delta-\gamma-1)(p-1)}} \end{aligned} \quad (8)$$

The inequalities (7) and (8) are equivalent .

Proof.

$$\begin{aligned} & \int_a^b \int_a^b \frac{f(x)g(y)}{(1+2a-h(x,y))^{1-\lambda}} dx dy \\ & = \int_a^b \int_a^b \frac{f(x)(y-a)^{\frac{\alpha-1}{p}}(b-y)^{\frac{\beta-\alpha-1}{p}}}{(x-a)^{\frac{\gamma-1}{q}}(b-x)^{\frac{\delta-\gamma-1}{q}}(1+2a-h(x,y))^{\frac{1-\lambda}{p}}} \\ & \quad \times \frac{g(y)(x-a)^{\frac{\gamma-1}{q}}(b-x)^{\frac{\delta-\gamma-1}{q}}}{(y-a)^{\frac{\alpha-1}{p}}(b-y)^{\frac{\beta-\alpha-1}{p}}(1+2a-h(x,y))^{\frac{1-\lambda}{q}}} dx dy \\ & \leq \left(\int_a^b \int_a^b \frac{f^p(x)(y-a)^{\alpha-1}(b-y)^{\beta-\alpha-1}}{(x-a)^{\frac{p}{q}(\gamma-1)}(b-x)^{\frac{\delta-\gamma-1}{q}p}(1+2a-h(x,y))^{1-\lambda}} dx dy \right)^{1/p} \\ & \quad \times \left(\int_a^b \int_a^b \frac{g^q(y)(x-a)^{\gamma-1}(b-x)^{\delta-\gamma-1}}{(y-a)^{\frac{q}{p}(\alpha-1)}(b-y)^{\frac{\beta-\alpha-1}{p}q}(1+2a-h(x,y))^{1-\lambda}} dx dy \right)^{1/q} \\ & = M^{1/p}N^{1/q}. \end{aligned}$$

$$\begin{aligned} M & = \int_a^b \frac{f^p(x) dx}{(x-a)^{(\gamma-1)(p-1)}(b-x)^{(\delta-\gamma-1)(p-1)}} \int_a^b \frac{(y-a)^{\alpha-1}(b-y)^{\beta-\alpha-1}}{(1+2a-h(x,y))^{1-\lambda}} dy \\ & = \int_a^b \frac{K(\lambda, \alpha, \beta, x) f^p(x) dx}{(x-a)^{(\gamma-1)(p-1)}(b-x)^{(\delta-\gamma-1)(p-1)}} \end{aligned}$$

Similarly,

$$N = \int_a^b \frac{K(\lambda, \gamma, \delta, y) g^q(y)}{(y-a)^{(1-\alpha)(q-1)}(b-y)^{(\beta-\alpha-1)(q-1)}} dy.$$

Therefore, we have

$$\int_a^b \int_a^b \frac{f(x)g(y)}{(1+2a-h(x,y))^{1-\lambda}} dx dy \leq K \left(\int_a^b \frac{K(\lambda, \alpha, \beta, x) f^p(x) dx}{(x-a)^{(\gamma-1)(p-1)}(b-x)^{(\delta-\gamma-1)(p-1)}} \right)^{1/p}$$

$$\times \left(\int_a^b \frac{K(\lambda, \gamma, \delta, y) g^q(y)}{(y-a)^{(\alpha-1)(q-1)}(b-y)^{(\beta-\alpha-1)(q-1)}} dy \right)^{1/q}.$$

In order to prove the equivalence of (7) and (8), suppose (8) is satisfied, then

$$\begin{aligned} & \int_a^b \int_a^b \frac{f(x) g(y)}{(1+2a-h(x,y))^{1-\lambda}} dx dy \\ = & \int_a^b \frac{K(\lambda, \gamma, \delta, y)^{1/q} g(y)}{(y-a)^{\frac{(\alpha-1)(q-1)}{q}}(b-y)^{\frac{(\beta-\alpha-1)(q-1)}{q}}} \\ & \times \int_a^b \frac{K(\lambda, \gamma, \delta, y)^{-1/q} f(x)}{(y-a)^{\frac{(1-\alpha)(q-1)}{q}}(b-y)^{\frac{(1+\alpha-\beta)(q-1)}{q}}(1+2a-h(x,y))^{1-\lambda}} dx dy \\ \leq & \left(\int_a^b \frac{K(\lambda, \gamma, \delta, y) g^q(y)}{(y-a)^{(\alpha-1)(q-1)}(b-y)^{(\beta-\alpha-1)(q-1)}} dy \right)^{1/q} \times \left(\int_a^b \frac{1}{(y-a)^{(1-\alpha)}(b-y)^{(1+\alpha-\beta)}} \right. \\ & \times \left. \left(\int_a^b \frac{K(\lambda, \gamma, \delta, y)^{-1/q} f(x)}{(1+a-y)^{\frac{\lambda-1}{q}}(1+2a-h(x,y))^{1-\lambda}} dx \right)^p dy \right)^{1/p} \\ \leq & K \left(\int_a^b \frac{K(\lambda, \gamma, \delta, y) g^q(y)}{(y-a)^{(\alpha-1)(q-1)}(b-y)^{(\beta-\alpha-1)(q-1)}} dy \right)^{1/q} \\ & \times \left(\int_a^b \frac{K(\lambda, \alpha, \beta, x) f^p(x) dx}{(x-a)^{(\gamma-1)(p-1)}(b-x)^{(\delta-\gamma-1)(p-1)}} \right)^{1/p}. \end{aligned}$$

Now suppose that (7) holds, then

$$\begin{aligned} & \int_a^b \frac{1}{(y-a)^{(1-\alpha)}(b-y)^{(1+\alpha-\beta)}} \left(\int_a^b \frac{K(\lambda, \gamma, \delta, y)^{-1/q} f(x)}{(1+2a-h(x,y))^{1-\lambda}} dx \right)^p dy \\ = & \int_a^b \int_a^b \frac{K(\lambda, \gamma, \delta, y)^{-1/q} f(x)}{(y-a)^{(1-\alpha)}(b-y)^{(1+\alpha-\beta)}(1+2a-h(x,y))^{1-\lambda}} \times \left(\int_a^b \frac{K(\lambda, \gamma, \delta, y)^{-1/q} f(x)}{(1+2a-h(x,y))^{1-\lambda}} dx \right)^{p-1} dx dy \\ = & \int_a^b \int_a^b \frac{f(x)}{(1+2a-h(x,y))^{1-\lambda}} \times \\ & \left(\int_a^b \frac{K(\lambda, \gamma, \delta, y)^{-1} f(x)}{(y-a)^{(\alpha-1)(q-1)}(b-y)^{(1+\alpha-\beta)(q-1)}(1+2a-h(x,y))^{1-\lambda}} dx \right)^{p/q} dx dy \\ \leq & K \left(\int_a^b \frac{K(\lambda, \alpha, \beta, x) f^p(x) dx}{(x-a)^{(\gamma-1)(p-1)}(b-x)^{(\delta-\gamma-1)(p-1)}} \right)^{1/p} \times \left(\int_a^b \frac{K(\lambda, \gamma, \delta, y)}{(y-a)^{(\alpha-1)(q-1)}(b-y)^{(1+\alpha-\beta)(q-1)}} \right) \times \end{aligned}$$

$$\begin{aligned}
 & \left(\int_a^b \frac{K(\lambda, \gamma, \delta, y)^{-1} f(x)}{(1+a-y)^{\lambda-1} (y-a)^{(1-\alpha)(q-1)} (b-y)^{1+\alpha-\beta} (1+2a-h(x,y))^{1-\lambda}} dx \right)^p dy \Big)^{1/q} \\
 &= K \left(\int_a^b \frac{K(\lambda, \alpha, \beta, x) f^p(x) dx}{(x-a)^{(\gamma-1)(p-1)} (b-x)^{(\delta-\gamma-1)(p-1)}} \right)^{1/p} \\
 & \quad \times \left(\int_a^b \frac{1}{(y-a)^{(1-\alpha)} (b-y)^{(1+\alpha-\beta)}} \left(\int_a^b \frac{K(\lambda, \gamma, \delta, y)^{-1/q} f(x)}{(1+a-y)^{\frac{\lambda-1}{q}} (1+2a-(x+y))^{1-\lambda}} dx \right)^p dy \right)^{1/q}
 \end{aligned}$$

which implies

$$\begin{aligned}
 & \int_a^b \frac{1}{(y-a)^{(1-\alpha)} (b-y)^{(1+\alpha-\beta)}} \left(\int_a^b \frac{K(\lambda, \gamma, \delta, y)^{-1/q} f(x)}{(1+a-y)^{\frac{\lambda-1}{q}} (1+2a-h(x,y))^{1-\lambda}} dx \right)^p dy \\
 & \leq K^p \int_a^b \frac{K(\lambda, \alpha, \beta, x) f^p(x) dx}{(x-a)^{(\gamma-1)(p-1)} (b-x)^{(\delta-\gamma-1)(p-1)}}.
 \end{aligned}$$

□

For the special case, by taking $h(x, y) = x + y$, we obtain the following result:

Theorem 3. Let $f, g \geq 0$, $b > a + 1/2$, $\beta > \alpha > 0$, $\delta > \gamma > 0$, $0 < \lambda < 1$, $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$. Then

$$\begin{aligned}
 & \int_a^b \int_a^b \frac{f(x) g(y)}{(1+2a-(x+y))^{1-\lambda}} dx dy \\
 & \leq K \left(\int_a^b \frac{F\left(\lambda, \alpha, \beta, \frac{b-a}{1+a-x}\right) f^p(x) dx}{(x-a)^{(\gamma-1)(p-1)} (b-x)^{(\delta-\gamma-1)(p-1)} (1+a-x)^{1-\lambda}} dx \right)^{1/p} \\
 & \quad \times \left(\int_a^b \frac{F\left(\lambda, \gamma, \delta, \frac{b-a}{1+a-y}\right) g^q(y)}{(y-a)^{(\alpha-1)(q-1)} (b-y)^{(\beta-\alpha-1)(q-1)} (1+a-y)^{1-\lambda}} dy \right)^{1/q} \tag{9}
 \end{aligned}$$

where

$$K = (b-a)^{\frac{\beta-1}{p} + \frac{\delta-1}{q}} \left(\frac{\Gamma(\alpha)\Gamma(\beta-\alpha)}{\Gamma(\beta)} \right)^{1/p} \left(\frac{\Gamma(\lambda)\Gamma(\delta-\lambda)}{\Gamma(\delta)} \right)^{1/q},$$

and

$$\begin{aligned}
 & \int_a^b \frac{1}{(y-a)^{(1-\alpha)} (b-y)^{(1+\alpha-\beta)}} \left(\int_a^b \frac{F\left(\lambda, \gamma, \delta, \frac{b-a}{1+a-y}\right)^{-1/q} f(x)}{(1+a-y)^{\frac{\lambda-1}{q}} (1+2a-(x+y))^\lambda} dx \right)^p dy \\
 & \leq K^p \int_a^b \frac{F\left(\lambda, \alpha, \beta, \frac{b-a}{1+a-x}\right) f^p(x) dx}{(x-a)^{(\gamma-1)(p-1)} (b-x)^{(\delta-\gamma-1)(p-1)} (1+a-x)^{1-\lambda}}. \tag{10}
 \end{aligned}$$

The inequalities (9) and (10) are equivalent .

Proof.

$$\begin{aligned}
 & \int_a^b \int_a^b \frac{f(x)g(y)}{(1+2a-(x+y))^{1-\lambda}} dx dy \\
 = & \int_a^b \int_a^b \frac{f(x)(y-a)^{\frac{\alpha-1}{p}}(b-y)^{\frac{\beta-\alpha-1}{p}}}{(x-a)^{\frac{\gamma-1}{q}}(b-x)^{\frac{\delta-\gamma-1}{q}}(1+2a-(x+y))^{\frac{1-\lambda}{p}}} \\
 & \times \frac{g(y)(x-a)^{\frac{\gamma-1}{q}}(b-x)^{\frac{\delta-\gamma-1}{q}}}{(y-a)^{\frac{\alpha-1}{p}}(b-y)^{\frac{\beta-\alpha-1}{p}}(1+2a-(x+y))^{\frac{1-\lambda}{q}}} dx dy \\
 \leq & \left(\int_a^b \int_a^b \frac{f^p(x)(y-a)^{\alpha-1}(b-y)^{\beta-\alpha-1}}{(x-a)^{\frac{p}{q}(\gamma-1)}(b-x)^{\frac{\delta-\gamma-1}{q}p}(1+2a-(x+y))^{1-\lambda}} dx dy \right)^{1/p} \\
 & \times \left(\int_a^b \int_a^b \frac{g^q(y)(x-a)^{\gamma-1}(b-x)^{\delta-\gamma-1}}{(y-a)^{\frac{q}{p}(\alpha-1)}(b-y)^{\frac{\beta-\alpha-1}{p}q}(1+2a-(x+y))^{1-\lambda}} dx dy \right)^{1/q} \\
 = & P^{1/p}Q^{1/q}.
 \end{aligned}$$

$$\begin{aligned}
 P &= \int_a^b \frac{f^p(x) dx}{(x-a)^{(\gamma-1)(p-1)}(b-x)^{(\delta-\gamma-1)(p-1)}} \int_a^b \frac{(y-a)^{\alpha-1}(b-y)^{\beta-\alpha-1}}{(1+2a-(x+y))^{1-\lambda}} dy \\
 &= \int_a^b \frac{f^p(x) dx}{(x-a)^{(\gamma-1)(p-1)}(b-x)^{(\delta-\gamma-1)(p-1)}(1+a-x)^\lambda} \int_a^b \frac{(y-a)^{\alpha-1}(b-y)^{\beta-\alpha-1}}{\left(1-\frac{y-a}{1+a-x}\right)^{1-\lambda}} dy.
 \end{aligned}$$

By putting $u = \frac{y-a}{b-a}$, $0 \leq u \leq 1$, we obtain

$$\begin{aligned}
 P &= \int_a^b \frac{f^p(x) dx}{(x-a)^{(\gamma-1)(p-1)}(b-x)^{(\delta-\gamma-1)(p-1)}(1+a-x)^{1-\lambda}} \\
 & \times \int_0^1 u^{\alpha-1}(1-u)^{\beta-\alpha-1} \left(1-\left(\frac{b-a}{1+a-x}\right)u\right)^{\lambda-1} du \\
 &= (b-a)^{\beta-1} \left(\frac{\Gamma(\alpha)\Gamma(\beta-\alpha)}{\Gamma(\beta)}\right)^{1/p} \int_a^b \frac{F\left(\lambda, \alpha, \beta, \frac{b-a}{1+a-x}\right) f^p(x) dx}{(x-a)^{(\gamma-1)(p-1)}(b-x)^{(\delta-\gamma-1)(p-1)}(1+a-x)^{1-\lambda}}
 \end{aligned}$$

Similarly,

$$Q = (b-a)^{\beta-1} \left(\frac{\Gamma(\lambda)\Gamma(\delta-\gamma)}{\Gamma(\delta)}\right)^{1/q} \int_a^b \frac{F\left(\lambda, \gamma, \delta, \frac{b-a}{1+a-y}\right) g^q(y)}{(y-a)^{(1-\alpha)(q-1)}(b-y)^{(\beta-\alpha-1)(q-1)}(1+a-y)^{1-\lambda}} dy.$$

Therefore, we have

$$\int_a^b \int_a^b \frac{f(x)g(y)}{(1+2a-(x+y))^{1-\lambda}} dx dy \leq K \left(\int_a^b \frac{F\left(\lambda, \alpha, \beta, \frac{b-a}{1+a-x}\right) f^p(x) dx}{(x-a)^{(\gamma-1)(p-1)}(b-x)^{(\delta-\gamma-1)(p-1)}(1+a-x)^{1-\lambda}} \right)^{1/p}$$

$$\times \left(\int_a^b \frac{F\left(\lambda, \gamma, \delta, \frac{b-a}{1+a-y}\right) g^q(y)}{(y-a)^{(\alpha-1)(q-1)} (b-y)^{(\beta-\alpha-1)(q-1)} (1+a-y)^{1-\lambda}} dy \right)^{1/q}$$

In order to prove the equivalence of (9) and (10), suppose (10) is satisfied, then

$$\begin{aligned} & \int_a^b \int_a^b \frac{f(x)g(y)}{(1+2a-(x+y))^{1-\lambda}} dx dy \\ &= \int_a^b \frac{F\left(\lambda, \gamma, \delta, \frac{b-a}{1+a-y}\right)^{1/q} g(y)}{(y-a)^{\frac{(\alpha-1)(q-1)}{q}} (b-y)^{\frac{(\beta-\alpha-1)(q-1)}{q}} (1+a-y)^{\frac{1-\lambda}{q}}} \\ & \quad \times \int_a^b \frac{F\left(\lambda, \gamma, \delta, \frac{b-a}{1+a-y}\right)^{-1/q} f(x)}{(y-a)^{\frac{(1-\alpha)(q-1)}{q}} (b-y)^{\frac{(1+\alpha-\beta)(q-1)}{q}} (1+a-y)^{\frac{\lambda-1}{q}} (1+2a-(x+y))^{1-\lambda}} dx dy \\ &\leq \left(\int_a^b \frac{F\left(\lambda, \gamma, \delta, \frac{b-a}{1+a-y}\right) g^q(y)}{(y-a)^{(\alpha-1)(q-1)} (b-y)^{(\beta-\alpha-1)(q-1)} (1+a-y)^{1-\lambda}} dy \right)^{1/q} \\ & \quad \times \left(\int_a^b \frac{1}{(y-a)^{(1-\alpha)} (b-y)^{(1+\alpha-\beta)}} \left(\int_a^b \frac{F\left(\lambda, \gamma, \delta, \frac{b-a}{1+a-y}\right)^{-1/q} f(x)}{(1+a-y)^{\frac{\lambda-1}{q}} (1+2a-(x+y))^{1-\lambda}} dx \right)^p dy \right)^{1/p} \\ &\leq K \left(\int_a^b \frac{F\left(\lambda, \gamma, \delta, \frac{b-a}{1+a-y}\right) g^q(y)}{(y-a)^{(\alpha-1)(q-1)} (b-y)^{(\beta-\alpha-1)(q-1)} (1+a-y)^{1-\lambda}} dy \right)^{1/q} \\ & \quad \times \left(\int_a^b \frac{F\left(\lambda, \alpha, \beta, \frac{b-a}{1+a-x}\right) f^p(x) dx}{(x-a)^{(\gamma-1)(p-1)} (b-x)^{(\delta-\gamma-1)(p-1)} (1+a-x)^{1-\lambda}} \right)^{1/p}. \end{aligned}$$

Now suppose that (9) holds, then

$$\begin{aligned} & \int_a^b \frac{1}{(y-a)^{(1-\alpha)} (b-y)^{(1+\alpha-\beta)}} \left(\int_a^b \frac{F\left(\lambda, \gamma, \delta, \frac{b-a}{1+a-y}\right)^{-1/q} f(x)}{(1+a-y)^{\frac{\lambda-1}{q}} (1+2a-(x+y))^{1-\lambda}} dx \right)^p dy \\ &= \int_a^b \int_a^b \frac{F\left(\lambda, \gamma, \delta, \frac{b-a}{1+a-y}\right)^{-1/q} f(x)}{(y-a)^{(1-\alpha)} (b-y)^{(1+\alpha-\beta)} (1+a-y)^{\frac{\lambda-1}{q}} (1+2a-(x+y))^{1-\lambda}} \\ & \quad \times \left(\int_a^b \frac{F\left(\lambda, \gamma, \delta, \frac{b-a}{1+a-y}\right)^{-1/q} f(x)}{(1+a-y)^{\frac{\lambda-1}{q}} (1+2a-(x+y))^{1-\lambda}} dx \right)^{p-1} dx dy \\ &= \int_a^b \int_a^b \frac{f(x)}{(1+2a-(x+y))^{1-\lambda}} \times \\ & \quad \left(\int_a^b \frac{F\left(\lambda, \gamma, \delta, \frac{b-a}{1+a-y}\right)^{-1} f(x)}{(y-a)^{(\alpha-1)(q-1)} (b-y)^{(1+\alpha-\beta)(q-1)} (1+a-y)^{\lambda-1} (1+2a-(x+y))^{1-\lambda}} dx \right)^{p/q} dx dy \end{aligned}$$

$$\begin{aligned}
 &\leq K \left(\int_a^b \frac{F\left(\lambda, \alpha, \beta, \frac{b-a}{1+a-x}\right) f^p(x) dx}{(x-a)^{(\gamma-1)(p-1)}(b-x)^{(\delta-\gamma-1)(p-1)}(1+a-x)^{1-\lambda}} \right)^{1/p} \times \\
 &\quad \left(\int_a^b \frac{F\left(\lambda, \gamma, \delta, \frac{b-a}{1+a-y}\right)}{(y-a)^{(\alpha-1)(q-1)}(b-y)^{(1+\alpha-\beta)(q-1)}(1+a-y)^{1-\lambda}} \right. \\
 &\quad \times \left. \left(\int_a^b \frac{F\left(\lambda, \gamma, \delta, \frac{b-a}{1+a-y}\right)^{-1} f(x)}{(1+a-y)^{\lambda-1}(y-a)^{(1-\alpha)(q-1)}(b-y)^{1+\alpha-\beta}(1+2a-(x+y))^{1-\lambda}} dx \right)^p dy \right)^{1/q} \\
 &= K \left(\int_a^b \frac{F\left(\lambda, \alpha, \beta, \frac{b-a}{1+a-x}\right) f^p(x) dx}{(x-a)^{(\gamma-1)(p-1)}(b-x)^{(\delta-\gamma-1)(p-1)}(1+a-x)^{1-\lambda}} \right)^{1/p} \\
 &\quad \times \left(\int_a^b \frac{1}{(y-a)^{(1-\alpha)}(b-y)^{(1+\alpha-\beta)}} \right. \\
 &\quad \times \left. \left(\int_a^b \frac{F\left(\lambda, \gamma, \delta, \frac{b-a}{1+a-y}\right)^{-1/q} f(x)}{(1+a-y)^{\frac{\lambda-1}{q}}(1+a-x)^{1-\lambda}(1+2a-(x+y))^{1-\lambda}} dx \right)^p dy \right)^{1/q}
 \end{aligned}$$

which implies

$$\begin{aligned}
 &\int_a^b \frac{1}{(y-a)^{(1-\alpha)}(b-y)^{(1+\alpha-\beta)}} \left(\int_a^b \frac{F\left(\lambda, \gamma, \delta, \frac{b-a}{1+a-y}\right)^{-1/q} f(x)}{(1+a-y)^{\frac{\lambda-1}{q}}(1+2a-(x+y))^{1-\lambda}} dx \right)^p dy \\
 &\leq K^p \int_a^b \frac{F\left(\lambda, \alpha, \beta, \frac{b-a}{1+a-x}\right) f^p(x) dx}{(x-a)^{(\gamma-1)(p-1)}(b-x)^{(\delta-\gamma-1)(p-1)}(1+a-x)^{1-\lambda}}.
 \end{aligned}$$

□

References

- 1 M. Abramowitz and I. A. Stegun, Handbook of Mathematical Functions With Formulas, Graphs, and Mathematical tables, 9th printing, CityplaceDover, new CityplaceYork, 1972, pp. 807-808.
- 2 G. H. Hardy, Note on a theorem of Hilbert concerning series of positive terms, Proc. Math. Soc. 23 (2) (1925), Records of Proc. XLV-XLVI.
- 3 G. H. Hardy, J. E. Littlewood and G. Polya, Inequalities, Cambridge University Press, placeplaceCambridge, 1952.
- 4 D. S. Mitrinovic, J. E. Pecaric and A. M. Fink, Inequalities involving functions and their integrals and derivatives, Kluwer Academic Publishers, Bosten, 1991.
- 5 B. Yang, On Hardy-Hilbert's integral inequality, J. Math. Anal. Appl. 261, (2001) 295-306.