

On an Extension of Hardy-Hilbert's Integral Inequality with Three Parameters

Laith Emil Azar

Department of Mathematics
Al al-Bayt University
P.O. Box: 130095 Mafraq, Jordan
azar_laith@yahoo.com

Abstract. In this paper by introducing three parameters we establish an extension of Hardy-Hilbert's integral inequality. As an application we give its equivalent form.

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1. INTRODUCTION

If $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, $f(x), g(x) > 0$, $0 < \int_0^\infty f^p(x)dx < \infty$, and $0 < \int_0^\infty g^q(x)dx < \infty$, then we have the following two equivalent inequalities as (see[1])

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{x+y} dx dy < \frac{\pi}{\sin\left(\frac{\pi}{p}\right)} \left\{ \int_0^\infty f^p(x)dx \right\}^{\frac{1}{p}} \left\{ \int_0^\infty g^q(x)dx \right\}^{\frac{1}{q}} \quad (1.1)$$

$$\int_0^\infty \left(\int_0^\infty \frac{f(x)}{x+y} dx \right)^p dy < \left(\frac{\pi}{\sin\left(\frac{\pi}{p}\right)} \right)^p \int_0^\infty f^p(x) dx \quad (1.2)$$

where the constant factors $\frac{\pi}{\sin\left(\frac{\pi}{p}\right)}$ and $\left(\frac{\pi}{\sin\left(\frac{\pi}{p}\right)}\right)^p$ are the best possible in (1.1) and (1.2) respectively. Inequality (1.1) is called Hardy-Hilbert's integral inequality, which is important in analysis and its applications (see[2]). Recently, various extensions on inequality (1.1) have appeared in some papers such as [3],[4], [5] and [6].

In 1998, by introducing a parameter $\lambda \in (0, 1]$ and the Beta function $B(u, v)$ as

$$B(u, v) = \int_0^\infty \frac{x^{u-1}}{(x+1)^{u+v}} dx = B(v, u) \quad (u, v > 0), \quad (1.3)$$

Yang [4,5] gave a generalization of (1.1) and (1.2) as: If $\lambda > 2 - \min\{p, q\}$, f, g are non-negative functions such that

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

then the following two inequalities are equivalent

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{(x+y)^\lambda} dx dy < k\lambda(p) \left\{ \int_0^\infty x^{1-\lambda} f^p(x) dx \right\}^{\frac{1}{p}} \left\{ \int_0^\infty x^{1-\lambda} g^q(x) dx \right\}^{\frac{1}{q}}$$

and

$$\int_0^\infty y^{(p-1)(\lambda-1)} \left[\int_0^\infty \frac{f(x)}{(x+y)^\lambda} dx \right]^p dy < [k\lambda(p)]^p \int_0^\infty x^{1-\lambda} f^p(x) dx$$

where the constant factors $k\lambda(p) = B\left(\frac{p+\lambda-2}{p}, \frac{q+\lambda-2}{q}\right)$ and $[k\lambda(p)]^p$ are the best possible.

In 1999, Kuang [3] gave a generalization with a parameter λ of (1.1) as follows:

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{x\alpha + y\alpha} dx dy < h\alpha(p) \left\{ \int_0^\infty x^{1-\alpha} f^p(x) dx \right\}^{\frac{1}{p}} \left\{ \int_0^\infty x^{1-\alpha} g^q(x) dx \right\}^{\frac{1}{q}}$$

where $\max \left\{ \frac{1}{p}, \frac{1}{q} \right\} < \alpha \leq 1$, $h\alpha(p) = \pi \left\{ \alpha \sin^{\frac{1}{p}} \left(\frac{\pi}{p\alpha} \right) \sin^{\frac{1}{q}} \left(\frac{\pi}{q\alpha} \right) \right\}^{-1}$. Because

of the constant factor $h\alpha(p)$ being not the best possible, Yang [6] gave a new generalization of (1.1) as:

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

it's equivalent form is:

$$\int_0^\infty y^{\alpha-1} \left[\int_0^\infty \frac{f(x)}{x\alpha + y\alpha} dx \right]^p dy < \left[\frac{\pi}{\alpha \sin \left(\frac{\pi}{p} \right)} \right]^p \int_0^\infty x^{(1-\alpha)(p-1)} f^p(x) dx$$

where the constant factors $\frac{\pi}{\alpha \sin \left(\frac{\pi}{p} \right)}$, $\left[\frac{\pi}{\alpha \sin \left(\frac{\pi}{p} \right)} \right]^p$ are the best possible.

In this paper by introducing three parameters, our aim is to estimate the double integral:

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{(x\alpha + y\beta)\lambda} dx dy.$$

2. MAIN RESULTS

Theorem 1. If $f, g \geq 0$, $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, $\alpha, \beta, \lambda > 0$ such that $0 < \int_0^\infty x^{p-\alpha\lambda-1} f^p(x) dx < \infty$, and $0 < \int_0^\infty x^{q-\beta\lambda-1} g^q(x) dx < \infty$, then

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{(x\alpha + y\beta)\lambda} dx dy \leq \frac{B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)}{\alpha^{\frac{1}{q}} \beta^{\frac{1}{p}}} \left\{ \int_0^\infty x^{p-\alpha\lambda-1} f^p(x) dx \right\}^{\frac{1}{p}} \left\{ \int_0^\infty x^{q-\beta\lambda-1} g^q(x) dx \right\}^{\frac{1}{q}} \quad (2.1)$$

where the constant factor $\frac{B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)}{\alpha^{\frac{1}{q}} \beta^{\frac{1}{p}}}$ is the best possible when $\alpha = \beta$.

Proof. Define two functions,

$$\mu = \frac{f(x) \left(x^{\frac{\alpha\lambda}{p}} y^{\frac{\beta\lambda}{q}-1} \right)^{\frac{1}{p}} x^{\frac{\alpha\lambda}{p}-\frac{1}{q}}}{(x\alpha + y\beta)^{\frac{\lambda}{p}}} \text{ and } \varphi = \frac{g(y) \left(x^{\frac{\alpha\lambda}{p}-1} y^{\frac{\beta\lambda}{q}} \right)^{\frac{1}{q}} y^{\frac{\beta\lambda}{q}-\frac{1}{p}}}{(x\alpha + y\beta)^{\frac{\lambda}{q}}}.$$

Let us estimate the left-hand side of (2.1) by Holder's inequality, we obtain

$$\begin{aligned} \int_0^\infty \int_0^\infty \frac{f(x)g(y)}{(x\alpha + y\beta)\lambda} dx dy &= \int_0^\infty \int_0^\infty \mu \varphi dx dy \\ &\leq \left\{ \int_0^\infty \int_0^\infty \mu^p dx dy \right\}^{\frac{1}{p}} \left\{ \int_0^\infty \int_0^\infty \varphi^q dx dy \right\}^{\frac{1}{q}} \\ &= \left\{ \int_0^\infty \int_0^\infty \frac{x^{\frac{\alpha\lambda}{p}} y^{\frac{\beta\lambda}{q}-1}}{(x\alpha + y\beta)\lambda} x^{p-\alpha\lambda-1} f^p(x) dx dy \right\}^{\frac{1}{p}} \times \\ &\quad \times \left\{ \int_0^\infty \int_0^\infty \frac{x^{\frac{\alpha\lambda}{p}-1} y^{\frac{\beta\lambda}{q}}}{(x\alpha + y\beta)\lambda} y^{q-\beta\lambda-1} g^q(y) dx dy \right\}^{\frac{1}{q}} \\ &= \left\{ \int_0^\infty \omega_p x^{p-\alpha\lambda-1} f^p(x) dx \right\}^{\frac{1}{p}} \left\{ \int_0^\infty \omega_q y^{q-\beta\lambda-1} g^q(y) dy \right\}^{\frac{1}{q}} \quad (2.2) \end{aligned}$$

where $\omega_p = \int_0^\infty \frac{x^{\frac{\alpha\lambda}{p}} y^{\frac{\beta\lambda}{q}-1}}{(x\alpha + y\beta)\lambda} dy$, and $\omega_q = \int_0^\infty \frac{x^{\frac{\alpha\lambda}{p}-1} y^{\frac{\beta\lambda}{q}}}{(x\alpha + y\beta)\lambda} dx$.

If (2.1) takes the form of an inequality, then there exists real numbers A and B such that they are not all zero and,

$$\frac{Ax^{\frac{\alpha\lambda}{p}}y^{\frac{\beta\lambda}{q}-1}}{(x\alpha+y\beta)\lambda}x^{p-\alpha\lambda-1}f^p(x) = \frac{Bx^{\frac{\alpha\lambda}{p}-1}y^{\frac{\beta\lambda}{q}}}{(x\alpha+y\beta)\lambda}y^{q-\beta\lambda-1}g^q(y), \text{ a.e. in } (0, \infty) \times (0, \infty).$$

Hence, we find

$$Ax^{p-\alpha\lambda}f^p(x) = By^{q-\beta\lambda}g^q(y), \text{ a.e. in } (0, \infty) \times (0, \infty).$$

It follows that there exists a constant C , such that

$$Ax^{p-\alpha\lambda}f^p(x) = C, \text{ a.e. in } (0, \infty)$$

$$By^{q-\beta\lambda}g^q(y) = C \text{ a.e. in } (0, \infty).$$

Without loss of generality, suppose that $A \neq 0$. Then we have

$$x^{p-\alpha\lambda-1}f^p(x) = \frac{C}{Ax}, \text{ a.e. in } (0, \infty),$$

which contradicts the fact that $0 < \int_0^\infty x^{p-\alpha\lambda-1}f^p(x)dx < \infty$. Therefore, (2.1) takes the form of strict inequality, and we may rewrite (2.1) as

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{(x\alpha+y\beta)\lambda}dxdy < \frac{B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)}{\alpha^{\frac{1}{q}}\beta^{\frac{1}{p}}} \left\{ \int_0^\infty x^{p-\alpha\lambda-1}f^p(x)dx \right\}^{\frac{1}{p}} \left\{ \int_0^\infty x^{q-\beta\lambda-1}g^q(x)dx \right\}^{\frac{1}{q}}.$$

We compute the weight function ω_p as follows, let $u = \frac{y\beta}{x\alpha}$, then we obtain by (1.3)

$$\omega_p = \frac{1}{\beta} \int_0^\infty \frac{u^{\frac{\lambda}{q}-1}}{(u+1)\lambda} du = \frac{1}{\beta} B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) \quad (2.3)$$

and similarly,

$$\omega_q = \frac{1}{\alpha} B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) \quad (2.4)$$

From (2.2), (2.3) and (2.4) we get (2.1).

We need to show that the constant factor $\frac{B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)}{\alpha^{\frac{1}{q}}\beta^{\frac{1}{p}}}$ contained in (2.1) is the best possible when $\alpha = \beta$. To do that we define two functions

$$f_0(x) = \begin{cases} 0, & x \in [0, 1) \\ x^{\frac{\alpha\lambda-p-\varepsilon}{p}}, & x \in [1, +\infty) \end{cases}$$

and

$$g_0(y) = \begin{cases} 0, & y \in [0, 1) \\ y^{\frac{\beta\lambda-q-\varepsilon}{q}}, & y \in [1, +\infty) \end{cases}$$

Assume that $0 < \varepsilon < \alpha\lambda$. Suppose that $\frac{B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)}{\alpha^{\frac{1}{q}}\beta^{\frac{1}{p}}}$ is not the best possible, then there exists $0 < K < \frac{B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)}{\alpha^{\frac{1}{q}}\beta^{\frac{1}{p}}}$ such that

$$\begin{aligned} \int_0^\infty \int_0^\infty \frac{f_0(x)g_0(y)}{(x\alpha + y\beta)\lambda} dx dy &< K \left\{ \int_0^\infty x^{p-\alpha\lambda-1} f_0^p(x) dx \right\}^{\frac{1}{p}} \left\{ \int_0^\infty y^{q-\beta\lambda-1} g_0^q(y) dy \right\}^{\frac{1}{q}} \\ &= K \left\{ \int_1^\infty x^{-1-\varepsilon} dx \right\}^{\frac{1}{p}} \left\{ \int_1^\infty y^{-1-\varepsilon} dy \right\}^{\frac{1}{q}} = \frac{K}{\varepsilon} \quad (2.5) \end{aligned}$$

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

$$\begin{aligned}
\int_0^\infty \int_0^\infty \frac{f_0(x)g_0(y)}{(x\alpha + y\beta)\lambda} dx dy &= \int_1^\infty \int_1^\infty \frac{x^{\frac{\alpha\lambda-p-\varepsilon}{p}} y^{\frac{\beta\lambda-q-\varepsilon}{q}}}{(x\alpha + y\beta)\lambda} dx dy \\
&= \frac{1}{\alpha} \int_1^\infty y^{-\frac{\varepsilon}{q}-\frac{\varepsilon\beta}{\alpha p}-1} \left\{ \int_{\frac{1}{y\beta}}^\infty \frac{u^{\frac{\lambda}{p}-1} u^{-\frac{\varepsilon}{\alpha p}}}{(u+1)\lambda} du \right\} dy \\
&= \frac{1}{\alpha} \int_1^\infty y^{-\frac{\varepsilon}{q}-\frac{\varepsilon\beta}{\alpha p}-1} \left\{ \int_0^\infty \frac{u^{\frac{\lambda}{p}-1} u^{-\frac{\varepsilon}{\alpha p}}}{(u+1)\lambda} du - \int_0^{\frac{1}{y\beta}} \frac{u^{\frac{\lambda}{p}-1} u^{-\frac{\varepsilon}{\alpha p}}}{(u+1)\lambda} du \right\} dy \\
&= \frac{1}{\alpha} \int_1^\infty y^{-\frac{\varepsilon}{q}-\frac{\varepsilon\beta}{\alpha p}-1} \left\{ B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) + o(1) - \int_0^{\frac{1}{y\beta}} \frac{u^{\frac{\lambda}{p}-1} u^{-\frac{\varepsilon}{\alpha p}-1}}{(u+1)\lambda} du \right\} dy \\
&= \frac{B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) + o(1)}{\varepsilon \left(\frac{\alpha}{q} + \frac{\beta}{p}\right)} - \frac{1}{\alpha} \int_1^\infty y^{-\frac{\varepsilon}{q}-\frac{\varepsilon\beta}{\alpha p}-1} \left[\int_0^{\frac{1}{y\beta}} \frac{u^{\frac{\lambda}{p}-1} u^{-\frac{\varepsilon}{\alpha p}-1}}{(u+1)\lambda} du \right] dy \\
&> \frac{B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) + o(1)}{\varepsilon \left(\frac{\alpha}{q} + \frac{\beta}{p}\right)} - \frac{1}{\alpha} \int_1^\infty y^{-1} \left[\int_0^{\frac{1}{y\beta}} u^{\frac{\lambda}{p}-\frac{\varepsilon}{\alpha p}-1} du \right] dy \\
&= \frac{B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) + o(1)}{\varepsilon \left(\frac{\alpha}{q} + \frac{\beta}{p}\right)} - \frac{\alpha p^2}{\beta (\alpha\lambda - \varepsilon)^2} \\
&= \frac{B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) + o(1)}{\varepsilon \left(\frac{\alpha}{q} + \frac{\beta}{p}\right)} - O(1) \\
&= \left[\frac{B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right) + o(1)}{\varepsilon \left(\frac{\alpha}{q} + \frac{\beta}{p}\right)} \right] (\varepsilon \rightarrow 0^+) \tag{2.6}
\end{aligned}$$

By Young's inequality, we have $\alpha^{\frac{1}{q}}\beta^{\frac{1}{p}} \leq \frac{\alpha}{q} + \frac{\beta}{p}$ (i.e. $\frac{1}{\frac{\alpha}{q} + \frac{\beta}{p}} \leq \frac{1}{\alpha^{\frac{1}{q}}\beta^{\frac{1}{p}}}$). Consider the form of equality, we get $\alpha = \beta$. Then

$$\frac{B(\frac{\lambda}{p}, \frac{\lambda}{q})}{\left(\frac{\alpha}{q} + \frac{\beta}{p}\right)} + o(1) = \frac{B(\frac{\lambda}{p}, \frac{\lambda}{q})}{\alpha^{\frac{1}{q}} \beta^{\frac{1}{p}}} + o(1) < k$$

Clearly, when $\varepsilon \rightarrow 0^+$, the inequality (2.5) is in contradiction with (2.6). Thus the constant factor $\frac{B(\frac{\lambda}{p}, \frac{\lambda}{q})}{\alpha^{\frac{1}{q}} \beta^{\frac{1}{p}}}$ is the best possible for $\alpha = \beta$, and the proof of the theorem is completed.

Remark. For $\alpha = \beta$, inequality (2.1) becomes

$$\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{(x\alpha + y\alpha)^\lambda} dx dy < \frac{B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)}{\alpha} \left\{ \int_0^\infty x^{p-\alpha\lambda-1} f^p(x) dx \right\}^{\frac{1}{p}} \left\{ \int_0^\infty x^{q-\alpha\lambda-1} g^q(x) dx \right\}^{\frac{1}{q}},$$

where the constant factor $\frac{B(\frac{\lambda}{p}, \frac{\lambda}{q})}{\alpha}$ is the best possible.

Theorem 2 If $f > 0$, $p > 1$, and $\alpha, \beta, \lambda > 0$ such that $0 < \int_0^\infty x^{p-\alpha\lambda-1} f^p(x) dx < \infty$, $0 < \int_0^\infty y^{q-\beta\lambda-1} g^q(y) dy < \infty$ then:

$$\int_0^\infty y^{\beta\lambda(p-1)-1} \left[\int_0^\infty \frac{f(x)}{(x\alpha + y\beta)^\lambda} dx \right]^p dy < \left[\frac{B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)}{\alpha} \right]^p \int_0^\infty x^{p-\alpha\lambda-1} f^p(x) dx \quad (2.7)$$

where the constant factor $\left[\frac{B(\frac{\lambda}{p}, \frac{\lambda}{q})}{\alpha} \right]^p$ is the best possible when $\alpha = \beta$. Inequality (2.7) is equivalent to (2.1).

Proof. Since $0 < \int_0^\infty y^{q-\beta\lambda-1} g^q(y) dy < \infty$, there exists $T_0 > 0$, such that for any $T > T_0$, one has $0 < \int_0^T y^{q-\beta\lambda-1} g^q(y) dy < \infty$. We set

$$g(y, T) = y^{\beta\lambda(p-1)-1} \left[\int_0^T \frac{f(x)}{(x\alpha + y\beta)^\lambda} dx \right]^{p-1}.$$

Then, by (2.1), we have

$$\begin{aligned}
0 &< \int_0^T y^{q-\beta\lambda-1} g^q(y, T) dy = \int_0^T y^{\beta\lambda(p-1)-1} \left[\int_0^T \frac{f(x)}{(x\alpha + y\beta)\lambda} dx \right]^p dy \\
&= \int_0^T \int_0^T \frac{f(x)g(y, T)}{(x\alpha + y\beta)\lambda} dx dy \\
&< \frac{B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)}{\alpha^{\frac{1}{q}}\beta^{\frac{1}{p}}} \left\{ \int_0^T x^{p-\alpha\lambda-1} f^p(x) dx \right\}^{\frac{1}{p}} \left\{ \int_0^T y^{q-\beta\lambda-1} g^q(y) dy \right\}^{\frac{1}{q}} \quad (2.8)
\end{aligned}$$

Hence, we get

$$\begin{aligned}
0 &< \left\{ \int_0^T y^{q-\beta\lambda-1} g^q(y, T) dy \right\}^{1-\frac{1}{q}} = \left\{ \int_0^T y^{\beta\lambda(p-1)-1} \left[\int_0^T \frac{f(x)}{(x\alpha + y\beta)\lambda} dx \right]^p dy \right\}^{\frac{1}{p}} \\
&< \frac{B\left(\frac{\lambda}{p}, \frac{\lambda}{q}\right)}{\alpha^{\frac{1}{q}}\beta^{\frac{1}{p}}} \left\{ \int_0^T x^{p-\alpha\lambda-1} f^p(x) dx \right\}^{\frac{1}{p}} \quad (2.9)
\end{aligned}$$

It follows that $0 < \int_0^\infty y^{q-\beta\lambda-1} g^q(y, \infty) dy < \infty$. Hence (2.8) and (2.9) are strict inequalities as $T \rightarrow \infty$. Therefore, inequality (2.7) holds.

On the other hand assume that (2.7) is valid. By Holder's inequality, we obtain

$$\begin{aligned}
\int_0^\infty \int_0^\infty \frac{f(x)g(y)}{(x\alpha + y\beta)\lambda} dx dy &= \int_0^\infty \left[y^{\frac{\beta\lambda+1-q}{q}} \int_0^\infty \frac{f(x)}{(x\alpha + y\beta)\lambda} dx \right] \left[y^{-\frac{\beta\lambda+1-q}{q}} g(y) dy \right] \\
&\leq \left\{ \int_0^\infty y^{\beta\lambda(p-1)} \left[\int_0^\infty \frac{f(x)}{(x\alpha + y\beta)\lambda} dx \right]^p dy \right\}^{\frac{1}{p}} \left\{ \int_0^\infty y^{q-\beta\lambda-1} g^q(y) dy \right\}^{\frac{1}{q}}
\end{aligned}$$

Then by (2.7) we obtain (2.1). Therefore, (2.1) and (2.7) are equivalent. If the constant factor $\left(\frac{\pi}{\sin \frac{\pi}{p}}\right)^p$ in (2.7) is not the best possible when $\alpha = \beta$, using (2.10) we may get a contradiction that the constant factor in (2.1) is not the best possible. Thus the theorem is proved.

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