

## Opial—Olech 型不等式的改进及其应用\*

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**摘 要** 本文给出: 设  $f(x)$  在  $[0, h]$  上绝对连续,  $f(0) = f(h) = 0$ ,  $p > 0, q > 1$  和  $s = p/(p+q-1)$ , 则有

$$\int_0^h |f|^p |f'|^q dx \leq \frac{1}{(p+q)^s} \left(\frac{h}{2}\right)^s \left(\int_0^h |f|^{p+q} dx\right) \cdot \left\{1 - \frac{1}{4} \left[\left(\int_0^h \cos\left(\frac{2\pi x}{h}\right) |f|^{p+q} dx\right) / \left(\int_0^h |f|^{p+q} dx\right)\right]^2\right\}^s \quad (A)$$

其中  $\theta(p) = \frac{1}{2}s$  当  $p+q > 0$ ,  $\theta(p) = \frac{p}{2}$ , 当  $1 < p+q < 2$ .

若代(A)右边为零, 即为 Opial—Olech 不等式. 实际上本文所得结果还要广泛.

**关键词:** 绝对连续

### § 1 引 言

**定理 A** 若  $f'(x)$  为  $[0, h]$  上的连续函数,  $f(0) = f(h) = 0$ , 则

$$\int_0^h |f(x) f'(x)| dx \leq \frac{h}{4} \int_0^h |f'(x)|^2 dx \quad (B).$$

后来 C. Olech<sup>[2]</sup> 证明: 以  $f$  为绝对连续函数代替  $f'(x)$  为连续, (B) 亦成立. Opial, Olech 的工作发表以后, 引起了不少数学家的兴趣, 导致一系列有关文章发表. 在中国, 著名数学家华罗庚先生首先在中国科学<sup>[3]</sup> 发表文章将 (B) 式加以推广. 然而无论在国内和国外从有关文献看, 可以断言: 已发表的有关 Opial—Olech 不等式一系列文章, 只是 Opial—Olech 所得不等式 (1) 的各种形式的推广, 无实质改进意义. 本文目的在

1. 对 Opial—Olech 所得不等式 (1) 给予实质上的改进, 并给出应用.
2. 对华罗庚推广之 Opial—Olech 型不等式给予实质上的改进.

### § 2 Opital—Olech—Beesack 不等式的改进

**定理 1** 设 (i)  $f(x)$  在  $[0, h]$  上绝对连续,  $f(0) = f(h) = 0$ . 若 (ii)  $B(x) > 0$ ,  $\int_0^{h/2} \frac{1}{B(x)} dx = \int_{h/2}^h \frac{1}{B(x)} dx = k_1$ , (iii)  $1 - e(x) + e(y) \geq 0$ ,  $\int_0^{h/2} \frac{e(x)}{B(x)} dx = \int_{h/2}^h \frac{e(x)}{B(x)} dx = k_2$ , 则有

$$\int_0^h |f(x) f'(x)| dx \leq \frac{1}{2} \left\{ \left(k_1 \int_0^h B(x) |f'(x)|^2 dx\right)^2 - w^2(c, h) \right\}^{1/2}, \quad (1)$$

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其中  $k_1 w(0, h) = k_1 \int_0^h e(x) B(x) |f'(x)|^2 dx - k_2 \int_0^h B(x) |f'(x)|^2 dx$ . 特别有

$$\int_0^h |f(x) f'(x)| dx \leq \frac{h}{4} \left\{ \left( \int_0^h |f'(x)|^2 dx \right)^2 - \left( \frac{1}{2} \int_0^h |f'(x)|^2 \cos\left(\frac{2\pi x}{h}\right) dx \right)^2 \right\}^{1/2}. \quad (2)$$

若取  $B(x) = 1, e(x) = \frac{1}{2} \cos\left(\frac{2\pi x}{h}\right)$ , (1) 即为 (2). 若取  $B(x) \equiv e(x) \equiv 1$ , 则  $w(0, h) = 0$ , 即为

Opial-Olech 不等式.

**证明** 我们只要证明 (2) 就可以了. 证明前先证二个引理:

**引理 1**<sup>[4]</sup> 设  $P \geq Q > 1, \frac{1}{P} + \frac{1}{Q} = 1$  及  $F(x), G(x) \geq 0$ , 则有

$$\int_a^b F(x) G(x) dx \leq \left( \int_a^b G^Q(x) dx \right)^{\frac{1}{Q}-\frac{1}{P}} \left\{ \left( \int_a^b F^P(x) dx \int_a^b G^Q(x) dx \right)^2 - w_1^2(a, b) \right\}^{\frac{1}{2P}}, \quad (3)$$

其中

$$w_1(a, b) = \int_a^b e(x) F^P(x) dx \int_a^b G^Q(x) dx - \int_a^b F^P(x) dx \int_a^b e(x) G^Q(x) dx.$$

**引理 2** 设  $g(x)$  为  $[0, a]$  上的绝对连续函数,  $g(0) = 0, B(x) > 0, \int_0^a \frac{dx}{B(x)}$  存在和  $1 - e(x) + e(y) \geq 0$ , 则

$$\int_0^a |g(x) g'(x)| dx \leq \frac{1}{2} \left\{ \left( \int_0^a \frac{dx}{B(x)} \int_0^a B(x) |g'(x)|^2 dx \right)^2 - w_2^2(0, a) \right\}^{1/2}, \quad (4)$$

其中  $w_2(0, a) = \int_0^a \frac{dx}{B(x)} \int_0^a e(x) B(x) |g'(x)|^2 dx - \int_0^a \frac{e(x)}{B(x)} dx \int_0^a B(x) |g'(x)|^2 dx$ .

此为 Olech 不等式的改进.

**证明** 设  $h(x) = \int_0^x |g'(x)| dx, x \in [0, a]$ , 则  $|g(x)| \leq h(x)$ . 又

$$\int_0^a |g(x) g'(x)| dx \leq \int_0^a h(x) h'(x) dx = \frac{1}{2} h^2(a) = \frac{1}{2} \left( \int_0^a g'(x) dx \right)^2. \quad (5)$$

在引理 1 中, 取  $P = Q = 2, F(x) = \sqrt{B(x)} h'(x), G(x) = 1/\sqrt{B(x)}$ . 则有

$$\begin{aligned} h^2(a) &= \left( \int_0^a |g'(x)| dx \right)^2 = \int_0^a \sqrt{B(x)} |g'(x)| \cdot \frac{1}{\sqrt{B(x)}} dx \\ &\leq \left\{ \left( \int_0^a \frac{dx}{B(x)} \int_0^a B(x) |g'(x)|^2 dx \right)^2 - \left( \int_0^a \frac{e(x)}{B(x)} dx \int_0^a B(x) |g'(x)|^2 dx \right. \right. \\ &\quad \left. \left. - \int_0^a \frac{dx}{B(x)} \int_0^a e(x) B(x) |g'(x)|^2 dx \right) \right\}^{1/2}. \end{aligned} \quad (6)$$

将 (6) 代入 (5) 即得 (4) 式, 证毕.

**定理 1 的证明** 由假设及引理 1, 得

$$I_1 = \int_0^{h/2} |f(x) f'(x)| dx \leq \frac{k_1}{2} \left\{ \left( \int_0^{h/2} B(x) |f'(x)|^2 dx \right)^2 - w^2(0, h/2) \right\}^{1/2}, \quad (7)$$

$$I_2 = \int_0^{h/2} |f(h-x) f'(h-x)| dx \leq \frac{k_1}{2} \left\{ \left( \int_0^{h/2} B(h-x) |f'(h-x)|^2 dx \right)^2 - w^2(0, h/2) \right\}^{1/2}. \quad (8)$$

$I_2$  即可写成

$$I_2 = \int_{h/2}^h |f(x) f'(x)| dx \leq \frac{k_1}{2} \left\{ \left( \int_{h/2}^h B(x) |f'(x)|^2 dx \right)^2 - w^2(h/2, h) \right\}^{1/2}. \quad (8')$$

注意到下面简单的事实: 若  $A_+, A_- \geq 0$  和  $B_+, B_- \geq 0$  则

$$\sqrt{A_+ A_-} + \sqrt{B_+ B_-} \leq \sqrt{(A_+ + B_+)(A_- + B_-)}. \quad (9)$$

令

$$\begin{aligned} A_+ &= \int_0^{h/2} B(x) |f'(x)|^2 dx + w(0, h/2), & A_- &= \int_0^{h/2} B(x) |f'(x)|^2 dx - w(0, h/2); \\ B_+ &= \int_{h/2}^h B(x) |f'(x)|^2 dx + w(h/2, h), & B_- &= \int_{h/2}^h B(x) |f'(x)|^2 dx - w(h/2, h). \end{aligned}$$

则由(7),(8)和(9),有

$$\begin{aligned} \int_0^h |f(x)f'(x)| dx &= I_1 + I_2 \leq \frac{k_1}{2} \{ \sqrt{A_+ A_-} + \sqrt{B_+ B_-} \} \leq \frac{1}{2} \sqrt{(A_+ + B_+)(A_- + B_-)} \\ &= \frac{k_1}{2} \{ (\int_0^h B(x) |f'(x)|^2 dx)^2 - w^2(0, h) \}^{1/2}. \end{aligned} \quad (10)$$

### § 3 华罗庚—Opial 型不等式的改进

**定理 2** 设  $p \geq 0, q \geq 1, s = p/(p+q-1)$ , 又设  $f(x)$  为  $[a, b]$  上的绝对连续函数  $f(a) = 0$ , 则

$$\int_a^b |f(x)|^p |f'(x)|^q dx \leq \begin{cases} (\frac{1}{p+q})^s (b-a)^p (\int_a^b |f'(x)|^{p+q} dx)^{1-s} \{ (\int_a^b |f'(x)|^{p+q} dx)^2 - w^2(a, b) \}^{s/2}, & p+q \geq 2; \\ (\frac{1}{p+q})^s (b-a)^p (\int_a^b |f'(x)|^{p+q} dx)^{1-s} \{ (\int_a^b |f'(x)|^{p+q} dx)^2 - w^2(a, b) \}^{s/2}, & 1 < p+q < 2. \end{cases} \quad (11)$$

其中  $(b-a)w(a, b) = \int_a^b e(x) dx \int_a^b |f'|^{p+q} dx - (b-a) \int_a^b |f'|^{p+q} e(x) dx$ ,  $1 - e(x) + e(y) \geq 0$ ,  $x, y \in [a, b]$ .

若  $q=1$ , 见[6]. 若取  $e(x) \equiv 1$ , 当  $q=1, p$  为正整数首先为华罗庚所得. 当  $q>1, p>0$  为 G. S. Yang[5]所得. 注意  $p \geq 0, q \geq 1, (\frac{1}{p+q})^s \leq \frac{q}{p+q}$ .

**证明** 同引理 2 的证明, 记  $h(x) = \int_a^x |f'(t)|^{p+q} dt$ , 所以可得

$$\int_a^b |f|^{p+q-1} |f'| dx \leq \int_a^b h^{p+q-1} h' dx = \frac{1}{p+q} h^{p+q}(b). \quad (13)$$

同引理 1, 可得:

$$h(b) = \int_a^b |f'(x)| dx \leq \begin{cases} (b-a)^{\frac{p+q-1}{p+q}} \{ (\int_a^b |f'|^{p+q} dx)^2 - w^2(a, b) \}^{\frac{1}{2(p+q)}}, & p+q \geq 2, \\ (b-a)^{\frac{p+q-1}{p+q}} \{ (\int_a^b |f'|^{p+q} dx)^2 - w^2(a, b) \}^{\frac{p+q-1}{2(p+q)}} \\ \cdot (\int_a^b |f'|^{p+q} dx)^{\frac{2-p-q}{2(p+q)}}, & 1 \leq p+q < 2. \end{cases} \quad (14)$$

又由 Hölder 不等式, 得

$$\int_a^b |f|^p |f'|^q dx = \int_a^b |f|^p |f'|^s |f'|^{q-s} dx \leq (\int_a^b |f|^{p+q-1} |f'| dx)^s (\int_a^b |f'|^{p+q} dx)^{1-s}$$

$$\leq \frac{1}{(p+q)^s} \left( \int_a^b |f'|^p dx \right)^{s(p+q)} \left( \int_a^b |f'|^{p+q} dx \right)^{1-s}. \quad (16)$$

此处用到(13)式.

将(14)和(15)分别代入(16)式, 便得定理的证明.

**定理 3** 同定理 3 的假设, 再设  $f(b) = 0$ ,  $\int_{\frac{a+b}{2}}^b e(x) dx = \int_a^{\frac{a+b}{2}} e(x) dx = k_2$ .

则有

$$\int_a^b |f|^p |f'|^q dx \leq \begin{cases} \left( \frac{1}{p+q} \right)^s \left( \frac{b-a}{2} \right)^p \left( \int_a^b |f'|^{p+q} dx \right)^{1-s} \left\{ \left( \int_a^b |f'|^{p+q} dx \right)^2 - w_1^2(a, b) \right\}^{s/2}, p+q \geq 2; \\ \left( \frac{1}{p+q} \right)^s \left( \frac{b-a}{2} \right)^p \left( \int_a^b |f'|^{p+q} dx \right)^{1-s} \left\{ \left( \int_a^b |f'|^{p+q} dx \right)^2 - w_1^2(a, b) \right\}^{s/2}, 1 \leq p+q < 2. \end{cases} \quad (17)$$

其中  $\left( \frac{b-a}{2} \right) w_1(a, b) = \left( \frac{b-a}{2} \right) \int_a^b |f'|^{p+q} e(x) dx - k_2 \int_a^b |f'|^{p+q} dx$ .

**证明** 由定理 2, 得:

$$I_1 = \int_a^{\frac{a+b}{2}} |f|^p |f'|^q dx \leq \begin{cases} \left( \frac{1}{p+q} \right)^s \left( \frac{b-a}{2} \right)^p \left( \int_a^{\frac{a+b}{2}} |f'|^{p+q} dx \right)^{1-s} \left\{ \left( \int_a^{\frac{a+b}{2}} |f'|^{p+q} dx \right)^2 - w^2(a, \frac{a+b}{2}) \right\}^{s/2}, p+q \geq 2; \\ \left( \frac{1}{p+q} \right)^s \left( \frac{b-a}{2} \right)^p \left( \int_a^{\frac{a+b}{2}} |f'|^{p+q} dx \right)^{1-s} \left\{ \left( \int_a^{\frac{a+b}{2}} |f'|^{p+q} dx \right)^2 - w^2(a, \frac{a+b}{2}) \right\}^{s/2}, 1 < p+q < 2. \end{cases} \quad (19)$$

同证明定理 1 的方法可知.

$$I_2 = \int_{\frac{a+b}{2}}^b |f|^p |f'|^q dx \leq \begin{cases} \left( \frac{1}{p+q} \right)^s \left( \frac{b-a}{2} \right)^p \left( \int_{\frac{a+b}{2}}^b |f'|^{p+q} dx \right)^{1-s} \left\{ \left( \int_{\frac{a+b}{2}}^b |f'|^{p+q} dx \right)^2 - w_1^2(\frac{b+a}{2}, b) \right\}^{s/2}, p+q \geq 2; \\ \left( \frac{1}{p+q} \right)^s \left( \frac{b-a}{2} \right)^p \left( \int_{\frac{a+b}{2}}^b |f'|^{p+q} dx \right)^{1-s} \left\{ \left( \int_{\frac{a+b}{2}}^b |f'|^{p+q} dx \right)^2 - w_1^2(\frac{b+a}{2}, b) \right\}^{s/2}, 1 \leq p+q < 2. \end{cases} \quad (21)$$

为方便先证  $1 \leq p+q < 2$  的情形定理成立. 注意: 对任意  $A, B > 0$  的实数,  $\alpha \in (0, 1)$  及  $t > 0$  有  $A^\alpha B^{1-\alpha} \leq \alpha A t^{-\frac{1}{1-\alpha}} + (1-\alpha) \beta t^{\frac{1}{1-\alpha}}$ . 那么由(20)和(22)就得到

$$\begin{aligned} \int_a^b |f|^p |f'|^q dx &= I_1 + I_2 \leq \left( \frac{1}{p+q} \right)^s \left( \frac{b-a}{2} \right)^p \{ (1-p) t^{\frac{1}{1-p}} \left( \int_a^{\frac{a+b}{2}} |f'|^{p+q} dx \right)^2 \\ &\quad + p t^{-\frac{1}{p}} [ \left( \int_a^{\frac{a+b}{2}} |f'|^{p+q} dx \right)^2 - w^2(a, \frac{a+b}{2}) ]^{1/2} \} \\ &\quad + \left( \frac{1}{p+q} \right)^s \left( \frac{b-a}{2} \right)^p \{ (1-p) t^{\frac{1}{1-p}} \int_{\frac{a+b}{2}}^b |f'|^{p+q} dx \\ &\quad - 252 - \end{aligned}$$

$$\begin{aligned}
& + p l^{-\frac{1}{p}} \left[ \left( \int_{\frac{a+b}{2}}^b |f'|^{r+q} dx \right)^2 - w^2 \left( \frac{a+b}{2}, b \right) \right]^{1/2} \} \\
\leq & \left( \frac{1}{p+q} \right)^s \left( \frac{b-a}{2} \right)^r \{ (1-p) l^{\frac{1}{1-p}} \int_a^b |f'|^{r+q} dx \\
& + p l^{-\frac{1}{p}} \left[ \left( \int_a^{\frac{a+b}{2}} |f'|^{r+q} dx \right)^2 - w^2 \left( a, \frac{a+b}{2} \right) \right]^{1/2} \\
& + p l^{-\frac{1}{p}} \left[ \left( \int_{\frac{a+b}{2}}^b |f'|^{r+q} dx \right)^2 - w^2 \left( \frac{a+b}{2}, b \right) \right]^{1/2} \} \quad (23)
\end{aligned}$$

$$\begin{aligned}
\leq & \left( \frac{1}{p+q} \right)^s \left( \frac{b-a}{2} \right)^r \{ (1-p) l^{\frac{1}{1-p}} \left( \int_a^b |f'|^{r+q} dx \right) \\
& + p l^{-\frac{1}{p}} \left[ \left( \int_a^b |f'|^{r+q} dx \right)^2 - w^2(a, b) \right]^{1/2} \} \quad (24)
\end{aligned}$$

以上从(23)过渡到(24)式. 在(23)中 $\{\}$ 内最后两项用到了(9)式. 在(25)中取  $\rho^{\frac{1}{1-p}} = \left[ \left( \int_a^b |f'|^{r+q} dx \right)^2 - w^2(a, b) \right]^{1/2} / \int_a^b |f'|^{r+q} dx$  立得:  $1 \leq p+q < 2$  时定理的证明.

同样方法步骤可得  $p+q \geq 2$  时定理的证明.

若取  $a=0, b=h, e(x) = \frac{1}{2} \cos(\frac{2\pi x}{n})$ , 就有  $w(0, h) = \frac{1}{2} \int_0^h \cos(\frac{2\pi x}{n}) |f'|^{r+q} dx$ .

### § 3 应用

**定理 4** 设  $a_n (n=1, 2, \dots)$  为任意实数, 则

$$\left| \sum a_n \right|^2 + \left| \sum (-1)^n a_n \right|^2 \leq \left( \frac{\pi}{2} \right)^2 \left\{ \sum n^2 a_n^2 \right\} - \frac{1}{4} \left( \sum n(n+1) a_n a_{n+1} \right)^2 \}^{1/2}. \quad (25)$$

**证明** 设  $f(x) = \sum a_n \cos nx$ . 因  $\int_0^\pi f(x) dx = 0$ , 所以必有  $c \in (a, b)$  使  $f(c) = 0$ . 因此

$$|f^2(\pi)| = 2 \left| \int_0^\pi f(x) f'(x) dx \right| \leq 2 \int_0^\pi |f| |f'| dx,$$

$$|f^2(0)| = 2 \left| \int_0^\pi f(x) f'(x) dx \right| \leq 2 \int_0^\pi |f| |f'| dx.$$

即得  $|f^2(0)| + |f^2(\pi)| \leq 2 \int_0^\pi |f| |f'| dx$ .

由改进后的 Olech 不等式(即引理 2). 我们有

$$\begin{aligned}
|f^2(0)| + |f^2(\pi)| \leq & \left\{ \left( \pi \int_0^\pi |f'(x)|^2 dx \right)^2 - \left( \pi \int_0^\pi |f'(x)|^2 e(x) dx \right. \right. \\
& \left. \left. - \int_0^\pi e(x) dx \int_0^\pi |f'(x)|^2 dx \right)^2 \right\}^{1/2}. \quad (26)
\end{aligned}$$

在(26)取  $e(x) = \frac{1}{2} \cos x$ . 通过计算得:

$$\int_0^\pi |f'(x)|^2 dx = \frac{\pi}{2} \sum n^2 a_n^2, \quad (27)$$

$$\int_0^\pi |f'(x)|^2 \cos x dx = \frac{\pi}{2} \sum n(n+1) a_n a_{n+1}, \quad (28)$$

$$\int_0^{\pi} \cos x dx = 0. \quad (29)$$

将(27), (28)和(29)代入(28)中即得定理.

**定理 5** 设  $a_n \geq 0$ , 我们有

$$\left(\sum_{n \geq 1} a_n\right)^2 \leq \frac{\pi^2}{2} \left\{ \left(\sum_{n \geq 1} \left(n - \frac{1}{2}\right)^2 a_n^2\right)^2 - \left(\sum_{n \geq 1} \left(n^2 - \frac{1}{4}\right) a_n a_{n+1}\right)^2 \right\}^{1/2}. \quad (30)$$

**证明** 在引理 2 中取  $f(x) = \sum_{n \geq 1} a_n \cos(2n-1)x$ ,  $f(\frac{\pi}{2}) = 0$ . 可取  $b = \pi/2$ ,  $a = 0$ ,  $B(x) = 1$  及

$C(x) = \frac{1}{2} \cos 2x$ , 则

$$\begin{aligned} \left(\sum a_n\right)^2 = f^2(0) &\leq 2 \int_0^{\frac{\pi}{2}} |f| |f'| dx \leq 2 \left\{ \left(\frac{\pi}{2} \int_0^{\frac{\pi}{2}} |f'|^2 dx\right)^2 \right. \\ &\quad \left. - \left(\frac{\pi}{2} \int_0^{\frac{\pi}{2}} |f'|^2 \cos 2x dx\right)^2 \right\}^{1/2}. \end{aligned} \quad (31)$$

如定理 4 的计算. 即可由(31)式导出(30)式.

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## On Opial-Olech Inequality and Its Applications

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### Abstract

The main result of this paper is:

**Theorem** Let  $p \geq 0, q > 1, s = p/(p+q+1)$  and  $f(x)$  be absolutely continuous on  $[a, b]$  with  $f(a) = f(b) = 0$ . Then

$$\begin{aligned} \int_0^u |f|^p |f'|^q dx &\leq \frac{1}{(p+q)^s} \left(\frac{n}{2}\right)^p \left(\int_0^h |f'|^{p+q} dx\right) \\ \{1 - \frac{1}{4} [(\int_0^h \cos \frac{2\pi x}{h} |f'|^{p+q} dx) / (\int_0^h |f'|^{p+q} dx)^2]\}^{Q(p)}, \end{aligned} \quad (A)$$

where  $Q(p) = \frac{1}{2}s$  if  $p+q > 2$ ,  $Q(p) = \frac{p}{2}$  if  $1 < p+q < 2$ .

(A) becomes Hua-Opial inequality if its right hand side is zero.