

Hardy—Riesz 推广了的 Hilbert 不等式的一个改进*

高明哲

(湖南湘西民族教育学院数学科, 吉首 416000)

摘 要 本文利用 Euler—Maclaurin 求和公式以及 Steffensen 不等式改进了文[1]的结果.

关键词 Steffensen 不等式, Euler—Maclaurin 求和公式, 单调函数, Hilbert 不等式.

本文是要证明下列定理.

定理 设 $\{a_n\}$ 和 $\{b_n\}$ 是任意两个非负实数序列, 它们满足条件 $0 < \sum_{n=1}^{\infty} a_n^p < +\infty, 0 < \sum_{n=1}^{\infty} b_n^q < +\infty$. 其中 $\frac{1}{p} + \frac{1}{q} = 1, p > 1$. 那么

$$\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{a_m b_n}{m+n} < \left\{ \sum_{n=1}^{\infty} \omega_n(q) a_n^q \right\}^{\frac{1}{q}} \left\{ \sum_{n=1}^{\infty} \omega_n(p) b_n^p \right\}^{\frac{1}{p}}, \quad (1)$$

其中 $\omega_n(x) = \frac{\pi}{\sin \frac{\pi}{p}} - \frac{n^{\frac{1}{p}}}{n(x-1)}, x = p, q$.

这条定理主要是将文[1]中的 $\frac{n^{\frac{1}{p}}}{(n+1)(x-1)}$ 改进为 $\frac{n^{\frac{1}{p}}}{n(x-1)}$.

为了证明这条定理, 我们先证以下几条引理.

引理 1 设 $p > 1$, 则对任何正整数 n , 下列不等式成立:

$$\int_0^{\frac{1}{n}} \frac{1}{1+t} \left(\frac{1}{t}\right)^{\frac{1}{p}} dt \geq \frac{p(2p-1)n^{\frac{1}{p}}}{(p-1)[n(2p-1) + (p-1)]}. \quad (2)$$

证明 记 $I_n = \int_0^{\frac{1}{n}} \frac{1}{1+t} \left(\frac{1}{t}\right)^{\frac{1}{p}} dt$. 利用分部积分法得

$$I_n = \frac{pn^{\frac{1}{p}}}{(p-1)(n+1)} + \frac{p}{p-1} \int_0^{\frac{1}{n}} \frac{t^{1-\frac{1}{p}}}{(1+t)^2} dt. \quad (3)$$

令 $f(t) = \frac{1}{(1+t)^2} \left(\frac{1}{n}\right)^{1-\frac{1}{p}}, g(t) = (nt)^{1-\frac{1}{p}}$. 则 $f(t)$ 非负且在区间 $[0, \frac{1}{n}]$ 上单调递减, 当 $t \in$

$[0, \frac{1}{n}]$ 时, $0 \leq g(t) \leq 1$. 由 Steffensen 不等式^[2]得

$$\int_0^{\frac{1}{n}} f(t)g(t)dt = \int_0^{\frac{1}{n}} \frac{t^{1-\frac{1}{p}}}{(1+t)^2} dt \geq \int_{\frac{1}{n}-c}^{\frac{1}{n}} f(t)dt,$$

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其中 $c = \int_0^{\frac{1}{n}} g(t) dt = \int_0^{\frac{1}{n}} (nt)^{1-\frac{1}{p}} dt = \frac{p}{n(2p-1)}$. 于是

$$\int_0^{\frac{1}{n}} \frac{t^{1-\frac{1}{p}}}{(1+t)^2} dt \geq \int_{\frac{1}{n}-c}^{\frac{1}{n}} \frac{1}{(1+t)^2} \left(\frac{1}{n}\right)^{1-\frac{1}{p}} dt = -\frac{\frac{1}{n^{\frac{1}{p}}}}{n+1} + \frac{\frac{1}{n^{\frac{1}{p}}}(2p-1)}{n(2p-1) + (p-1)}.$$

将它代入(3)并化简得

$$I_n \geq \frac{p(2p-1)n^{\frac{1}{p}}}{(p-1)[n(2p-1) + (p-1)]}. \quad (4)$$

引理 2 设 $h(p) = \frac{1}{p^2} \sum_{k=2}^{\infty} \frac{\ln k}{1+k} \left(\frac{1}{k}\right)^{\frac{1}{p}}$. 则对任何实数 $p > 1$, 都有 $h(p) < 1$.

证明 $h(p) = \frac{1}{p^2} \sum_{k=2}^{\infty} \frac{\ln k}{1+k} \left(\frac{1}{k}\right)^{\frac{1}{p}} < \frac{1}{p^2} \int_1^{\infty} \frac{\ln x}{1+x} \left(\frac{1}{x}\right)^{\frac{1}{p}} dx = \frac{1}{p^2} \int_1^{\infty} \frac{\ln x}{1+x} e^{-\frac{1}{p} \ln x} dx$, 令 $t = \ln x$.

则

$$h(p) < \frac{1}{p^2} \int_0^{\infty} \left(\frac{te^{-\frac{1}{p}t}}{1+e^t}\right) e^t dt = \frac{1}{p^2} \int_0^{\infty} \frac{te^{-\frac{1}{p}t}}{1+e^{-t}} dt < \frac{1}{p^2} \int_0^{\infty} te^{-\frac{1}{p}t} dt = 1.$$

考虑 $\sigma_n(p) = \sum_{m=1}^{\infty} \frac{1}{n+m} \left(\frac{n}{m}\right)^{\frac{1}{p}}$. 利用 Euler-Maclaurin 求和公式得

$$\sigma_n(p) = \int_{\frac{1}{n}}^{\infty} \frac{1}{1+x} \left(\frac{1}{x}\right)^{\frac{1}{p}} dx + \frac{1}{2n} f\left(\frac{1}{n}\right) - \sum_{r=1}^{s-1} \frac{B_{2r}}{(2r)!} \left(\frac{1}{n}\right)^{2r} f^{(2r-1)}\left(\frac{1}{n}\right) + \rho_s, \quad (5)$$

其中 $f(x) = \frac{1}{1+x} \left(\frac{1}{x}\right)^{\frac{1}{p}}$, $B_2 = \frac{1}{6}$, $B_4 = -\frac{1}{30}$, $B_6 = \frac{1}{42}$, $B_8 = -\frac{1}{30}$ 等是 Bernoulli 数. 由于 ρ_s 与 $\sum_{r=1}^{s-1}$ 中

末一项同号且绝对值较小, 经计算知 $f''\left(\frac{1}{n}\right) < 0$. 由(5)得

$$\begin{aligned} \sigma_n(p) &< \int_0^{\infty} \frac{1}{1+x} \left(\frac{1}{x}\right)^{\frac{1}{p}} dx - \int_0^{\frac{1}{n}} \frac{1}{1+x} \left(\frac{1}{x}\right)^{\frac{1}{p}} dx + \frac{1}{2n} f\left(\frac{1}{n}\right) - \frac{1}{12n^2} f'\left(\frac{1}{n}\right) \\ &= \frac{\pi}{\sin \frac{\pi}{p}} - I_n + \frac{\frac{1}{n^{\frac{1}{p}}}}{2(n+1)} + \frac{\frac{1}{n^{\frac{1}{p}}}}{12(n+1)^2} + \frac{\frac{1}{n^{\frac{1}{p}}}}{12p(n+1)}. \end{aligned}$$

令 $S_n(p) = I_n - \frac{\frac{1}{n^{\frac{1}{p}}}}{2(n+1)} - \frac{\frac{1}{n^{\frac{1}{p}}}}{12(n+1)^2} - \frac{\frac{1}{n^{\frac{1}{p}}}}{12p(n+1)}$, 则

$$\sigma_n(p) < \frac{\pi}{\sin \frac{\pi}{p}} - S_n(p). \quad (6)$$

引理 3 当 $n \geq 2$ 时, $S_n(p) > \frac{\frac{1}{n^{\frac{1}{p}}}}{n(p-1)}$.

证明 $S_n(p) - \frac{\frac{1}{n^{\frac{1}{p}}}}{n(p-1)} = \left\{ I_n - \frac{\frac{1}{n^{\frac{1}{p}}}}{n(p-1)} \right\} - \frac{\frac{1}{n^{\frac{1}{p}}}}{2(n+1)} - \frac{\frac{1}{n^{\frac{1}{p}}}}{12(n+1)^2} - \frac{\frac{1}{n^{\frac{1}{p}}}}{12p(n+1)}$. 由引理 1 可得

$$\begin{aligned} S_n(p) - \frac{\frac{1}{n^{\frac{1}{p}}}}{n(p-1)} &\geq \frac{1}{n^{\frac{1}{p}}} \left\{ \frac{n(2p-1)-1}{n[n(2p-1) + (p-1)]} \right\} - \frac{\frac{1}{n^{\frac{1}{p}}}}{2(n+1)} \\ &\quad - \frac{\frac{1}{n^{\frac{1}{p}}}}{12(n+1)^2} - \frac{\frac{1}{n^{\frac{1}{p}}}}{12p(n+1)} \end{aligned}$$

记

$$\varphi_n(p) = \frac{n(2p-1)-1}{n[n(2p-1)+(p-1)]} - \frac{1}{2(n+1)} - \frac{1}{12(n+1)^2} - \frac{1}{12p(n+1)}. \quad (7)$$

于是

$$S_n(p) - \frac{n^{\frac{1}{p}}}{n(p-1)} \geq \frac{1}{n^{\frac{1}{p}}} \varphi_n(p). \quad (8)$$

对 $\varphi_n(p)$ 关于 p 求导得 $\varphi'_n(p) = \frac{n+1}{n[n(2p-1)+(p-1)]^2} + \frac{1}{12p^2(n+1)} > 0$. 故对任何自然数 n , $\varphi_n(p)$ 严格递增.

$$\text{定义 } \varphi_n(1) = \lim_{p \rightarrow 1^+} \varphi_n(p) = \frac{n-1}{n^2} - \frac{1}{2(n+1)} - \frac{1}{12(n+1)^2} - \frac{1}{12(n+1)} = \frac{5n^3+4n^2-12n-12}{12n^2(n+1)^2}. \text{ 可}$$

见当 $n \geq 2$ 时, $\varphi_n(1) > 0$. 由于 $\varphi_n(p) > \varphi_n(1)$, 因此 $\varphi_n(p) > 0$. 由 (8) 可得 $S_n(p) - \frac{n^{\frac{1}{p}}}{n(p-1)} > 0$. 从而引理 3 成立.

因此, 当 $n \geq 2$ 时, 由引理 3 及 (6) 可得下列重要不等式:

$$\sigma_n(p) < \frac{\pi}{\sin \frac{\pi}{p}} - \frac{n^{\frac{1}{p}}}{n(p-1)}. \quad (n \geq 2, n \in N), \quad (9)$$

$$\text{引理 4 设 } \sigma_1(p) = \sum_{k=1}^{\infty} \frac{1}{1+k} \left(\frac{1}{k}\right)^{\frac{1}{p}}, \text{ 其中 } p > 1. \text{ 则 } \sigma_1(p) < \frac{\pi}{\sin \frac{\pi}{p}} - \frac{1}{p-1}.$$

证明 分以下两种情形来讨论.

I) $p \geq \frac{3}{2}$. 由 (8) 可得 $S_1(p) - \frac{1}{p-1} \geq \varphi_1(p)$. 又由 (7) 知

$$\varphi_1(p) = \frac{2p-2}{3p-2} - \frac{1}{4} - \frac{1}{48} - \frac{1}{24p} = \frac{57p^2-76p+4}{48p(3p-2)}.$$

当 $p \geq \frac{3}{2}$ 时, $\varphi_1(p) > 0$, 因此 $S_1(p) - \frac{1}{p-1} \geq \varphi_1(p) > 0$. 即 $S_1(p) > \frac{1}{p-1}$. 于是由 (6) 可得

$$\sigma_1(p) < \frac{\pi}{\sin \frac{\pi}{p}} - S_1(p) < \frac{\pi}{\sin \frac{\pi}{p}} - \frac{1}{p-1}.$$

II) $1 < p < \frac{3}{2}$. 设 $F(p) = \frac{\pi}{\sin \frac{\pi}{p}} - \frac{1}{p-1} - \sigma_1(p)$. 考虑 $\frac{1}{\sin x}$ 的展开式:

$$\frac{\pi}{\sin x} = \pi \left\{ \frac{1}{x} + \frac{1}{6}x + \frac{7}{360}x^3 + \frac{31}{15120}x^5 + \dots \right\}$$

其中大括号内未写出的各项都大于零且逐步减小(这里假定 x 大于零).

注意到 $\sin \frac{\pi}{p} = \sin(\pi - \frac{\pi}{p})$. 用 $\pi - \frac{\pi}{p}$ 代替上述展开式中的 x 得到

$$\begin{aligned} F(p) &= \frac{\pi}{\sin(\pi - \frac{\pi}{p})} - \frac{1}{p-1} - \sigma_1(p) \\ &= \left\{ \frac{p}{p-1} + \frac{\pi^2}{6} \left(1 - \frac{1}{p}\right) + \frac{7\pi^4}{360} \left(1 - \frac{1}{p}\right)^3 + \dots \right\} - \frac{1}{p-1} - \sigma_1(p) \end{aligned}$$

$$= \{1 + \frac{\pi^2}{6}(1 - \frac{1}{p}) + \frac{7\pi^4}{360}(1 - \frac{1}{p})^3 + \dots\} - \sigma_1(p).$$

令 $f_1(p) = 1 + \frac{\pi^2}{6}(1 - \frac{1}{p}) + \frac{7\pi^4}{360}(1 - \frac{1}{p})^3$. 由于 $1 - \frac{1}{p} > 0$. 因此

$$F(p) > f_1(p) - \sigma_1(p). \quad (10)$$

下面只需证明 $f_1(p) > \sigma_1(p)$. 在区间 $[1, \frac{3}{2}]$ 上来研究 $f_1(p)$ 与 $\sigma_1(p)$. 对 $f_1(p)$ 关于 p 求导得

$$f_1'(p) = \frac{\pi^2}{6p^2} + \frac{7\pi^4(p-1)^2}{120p^4}.$$

容易验证 $f_1(p)$ 在 $[1, \frac{3}{2}]$ 上严格递减, 于是可以求得 $f_1(p)$ 在 $[1, \frac{3}{2}]$ 上的极小值:

$$f_1(\frac{3}{2}) = \frac{\pi^2}{6}(\frac{2}{3})^2 + \frac{7\pi^4}{120}(\frac{1}{2})^2(\frac{2}{3})^4 > 1.$$

因此当 $p \in [1, \frac{3}{2}]$ 时,

$$f_1(p) > 1. \quad (11)$$

对 $\sigma_1(p)$ 关于 p 求导, 由引理 2 知

$$\sigma_1'(p) = h(p) < 1. \quad (12)$$

可见 $f_1(p)$ 与 $\sigma_1(p)$ 都是 $[1, \frac{3}{2}]$ 上的单调函数, 且满足下列条件:

1) 它们在 $[1, \frac{3}{2}]$ 上可导.

2) 在开区间 $(1, \frac{3}{2})$ 内由 (11) 与 (12) 知 $f_1(p) > \sigma_1'(p)$.

3) $f_1(1) = 1$. $\sigma_1(1) = \sum_{k=1}^{\infty} \frac{1}{1+k}(\frac{1}{k}) = \sum_{k=1}^{\infty} (\frac{1}{k} - \frac{1}{k+1}) = 1$. 即有 $f_1(1) = \sigma_1(1)$.

因此在 $(1, \frac{3}{2})$ 内下列不等式成立^[3] $f_1(p) > \sigma_1(p)$. 于是由 (10) 可得 $F(p) > f_1(p) - \sigma_1(p) >$

0. 即 $\frac{\pi}{\sin \frac{\pi}{p}} - \frac{1}{p-1} - \sigma_1(p) > 0$. 因此 $\sigma_1(p) < \frac{\pi}{\sin \frac{\pi}{p}} - \frac{1}{p-1}$.

综合 I) 与 II) 即得引理 4 的结果.

定理的证明. 利用条件 $\frac{1}{p} + \frac{1}{q} = 1, p > 1$. 由 Hölder 不等式知

$$\begin{aligned} \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{a_m b_n}{m+n} &= \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{a_m}{(m+n)^{1/p}} (\frac{m}{n})^{\frac{1}{p}} \cdot \frac{b_n}{(m+n)^{1/q}} (\frac{n}{m})^{\frac{1}{q}} \\ &\leq \{ \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{a_m^p}{m+n} (\frac{m}{n})^{\frac{1}{p}} \}^{\frac{1}{p}} \{ \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{b_n^q}{m+n} (\frac{m}{n})^{\frac{1}{q}} \}^{\frac{1}{q}} \\ &= \{ \sum_{n=1}^{\infty} [\sum_{m=1}^{\infty} \frac{1}{m+n} (\frac{n}{m})^{\frac{1}{p}}] a_n^p \}^{\frac{1}{p}} \{ \sum_{m=1}^{\infty} [\sum_{n=1}^{\infty} \frac{1}{m+n} (\frac{n}{m})^{\frac{1}{q}}] b_m^q \}^{\frac{1}{q}} \\ &= \{ \sum_{n=1}^{\infty} \sigma_n(q) a_n^p \}^{\frac{1}{p}} \{ \sum_{n=1}^{\infty} \sigma_n(p) b_n^q \}^{\frac{1}{q}}, \end{aligned} \quad (13)$$

其中 $\sigma_n(x) = \sum_{m=1}^{\infty} \frac{1}{m+n} (\frac{n}{m})^{\frac{1}{x}}, x = p, q$.

由 (9) 及引理 4 知, 对一切自然数 n 都有

$$\sigma_*(p) < \frac{\pi}{\sin \frac{\pi}{p}} - \frac{\frac{1}{n^{\frac{1}{p}}}}{n(p-1)}. \quad (14)$$

同理可得

$$\sigma_*(q) < \frac{\pi}{\sin \frac{\pi}{q}} - \frac{\frac{1}{n^{\frac{1}{q}}}}{n(q-1)}. \quad (15)$$

令

$$\omega_*(x) = \frac{\pi}{\sin \frac{\pi}{x}} - \frac{\frac{1}{n^{\frac{1}{x}}}}{n(x-1)}, \quad x = p, q. \quad (16)$$

由(13), (14), (15)和(16)即知(1)成立.

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An Improvement of Hardy-Riesz's Extension of the Hilbert Inequality

Gao Mingzhe

(Section of Math., National Education College of Xiangxi, Hunan)

Abstract

In this paper, using Steffensen's integral inequality and the summation formula of Euler-Mac-laurin, we prove that the following inequality is valid:

$$\sum_{m=1}^{\infty} \frac{1}{n+m} \left(\frac{n}{m}\right)^{\frac{1}{p}} < \frac{\pi}{\sin \pi/p} - \frac{\frac{1}{n^{\frac{1}{p}}}}{n(p-1)},$$

where $p > 1$ is a real number, and n is an arbitrary positive integer. Using this result, we give a refinement on the result given recently by L.C. Hsu and Guo Yongkang^[1].