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A New Carlson–Type Sharp Inequality

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Abstract. In this paper, we establish a new Carlson–type integral inequality with the best constant factor. The equivalent Beurling–Kjellberg type inequality and discrete form are considered.

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1 Introduction

Let f be a positive function, then the following inequality holds

$$\int_{0}^{\infty} f(x)dx \le \sqrt{\pi} \left(\int_{0}^{\infty} f^{2}(x)dx \right)^{\frac{1}{4}} \left(\int_{0}^{\infty} x^{2}f^{2}(x)dx \right)^{\frac{1}{4}}, \qquad (1)$$

provided that the integrals on the right-hand side are convergent. The constant $\sqrt{\pi}$ is sharp and the equality holds for $f(x) = \frac{1}{x^2+1}$. Inequality

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(1) is called Carlson's inequality which was discovered in [5]. The corresponding discrete form for some positive sequence of numbers $(a_n)_{n\geq 1}$ is given as

$$\sum_{n=1}^{\infty} a_n < \sqrt{\pi} \left(\sum_{n=1}^{\infty} a_n^2 \right)^{\frac{1}{4}} \left(\sum_{n=1}^{\infty} n^2 a_n^2 \right)^{\frac{1}{4}}, \tag{2}$$

provided that the series on the right are convergent. The constant $\sqrt{\pi}$ is the best possible, in the sense that it cannot be decreased anymore.

Carlson's inequality plays an important role in several applications in mathematics, such as interpolation theory, see the book [10]. About Carlson's inequalities and their extensions we refer the reader to the book [10] and its references. Also, the reader may refer to the following book and papers [1]-[13].

In this paper, we establish a new Carlson–type integral inequality involving the missing term $\int_0^\infty x f^2(x) dx$ with the best constant factor. The equivalent Beurling–Kjellberg type inequality and discrete form are considered.

2 Integral Case

Recall that the Beta function B(u, v) is defined for two positive parameters by

$$B(u,v) = \int_0^\infty \frac{t^{u-1}}{(t+1)^{u+\nu}} dt,$$

and it satisfies the following relation

$$B(s,t+1) = \frac{t}{s+t}B(s,t).$$
 (3)

Our first result refers to a Carlson–type integral inequality.

Theorem 2.1. Suppose that $p > 1, q \neq 0, \frac{1}{p} + \frac{1}{q} = 1$ and that f is a Lebesgue measurable nonnegative function such that $0 < \int_0^\infty x^p f^p(x) dx < 1$

 ∞ and $0 < \int_0^\infty x^{p-2} f^p(x) dx < \infty$ then the following inequality holds

$$\left(\int_0^\infty f(x)dx\right)^p \le C\left(\left(\int_0^\infty x^p f^p(x)dx\int_0^\infty x^{p-2}f^p(x)dx\right)^{\frac{1}{2}} + \int_0^\infty x^{p-1}f^p(x)dx\right),\tag{4}$$

where $C = 2B^{\frac{p}{q}}(q-1,q-1)$. Inequality (4) is sharp.

Proof. Let a, b > 0, for abbreviation we set $L := \int_0^\infty x^p f^p(x) dx$, $S := \int_0^\infty x^{p-2} f^p(x) dx$ and $T := \int_0^\infty x^{p-1} f^p(x) dx$. Since both L and S are finite, then by the Schwarz inequality $(T \leq (LS)^{\frac{1}{2}}) T$ is also finite. Using Hölder inequality, we have

$$\begin{split} \left(\int_0^\infty f(x)dx\right)^p &= \left(\int_0^\infty \frac{x^{\frac{2}{p}-1}}{(ax+b)^{\frac{2}{p}}} x^{1-\frac{2}{p}} (ax+b)^{\frac{2}{p}} f(x)dx\right)^p \\ &\leq \left(\int_0^\infty \frac{x^{q-2}}{(ax+b)^{2(q-1)}} dx\right)^{\frac{p}{q}} \int_0^\infty x^{p-2} (ax+b)^2 f^p(x)dx \\ &= \frac{1}{ab} B^{\frac{p}{q}} (q-1,q-1) \left[a^2 L + b^2 S + 2abT\right] \\ &= B^{\frac{p}{q}} (q-1,q-1) \left[\frac{a}{b} L + \frac{b}{a} S + 2T\right]. \end{split}$$

Let $t = \frac{a}{b}$, and $g(t) = tL + \frac{1}{t}S$, then g attains its minimum at $t = \frac{\sqrt{S}}{\sqrt{L}} = \frac{a}{b}$, thus we get (4). It remains to show that the inequality is sharp. To do this we consider the function $f(x) = \frac{x^{q-2}}{(x+1)^{2(q-1)}}$, then we find

$$\int_0^\infty f(x)dx = \int_0^\infty \frac{x^{q-2}}{(x+1)^{2(q-1)}}dx = B(q-1,q-1),$$
 (5)

$$S = \int_0^\infty x^{p-2} f^p(x) dx = \int_0^\infty \frac{x^{q-2}}{(x+1)^{2q}} dx = B(q-1,q+1), \quad (6)$$

$$T = \int_0^\infty x^{p-1} f^p(x) dx = \int_0^\infty \frac{x^{q-1}}{(x+1)^{2q}} dx = B(q,q),$$
(7)

and

$$L = \int_0^\infty x^p f^p(x) dx = \int_0^\infty \frac{x^q}{(x+1)^{2q}} dx = B(q+1, q-1).$$
(8)

Using formula (3) for the Beta function, we find

$$B(q+1,q-1) = \frac{q}{2q-1}B(q-1,q) = \frac{q}{2(2q-1)}B(q-1,q-1), \quad (9)$$

and

$$B(q,q) = \frac{q-1}{2q-1}B(q-1,q) = \frac{q-1}{2(2q-1)}B(q-1,q-1).$$
 (10)

By substituting (9) in (6) and in (8) and then substituting (10) in (7), we find that the right-hand side of (4) is

$$2B^{\frac{p}{q}}(q-1,q-1)\left[\frac{q}{2(2q-1)}B(q-1,q-1) + \frac{q-1}{2(2q-1)}B(q-1,q-1)\right]$$
$$= 2B^{\frac{p}{q}}(q-1,q-1)B(q-1,q-1)\frac{q+q-1}{2(2q-1)}$$
$$= B^{p}(q-1,q-1).$$
(11)

The left-hand side of (4) is

$$\left(\int_0^\infty f(x)dx\right)^p = B^p(q-1,q-1).$$
(12)

From (11) and (12) we conclude the equality in (4).

Remark 2.2. If we let p = q = 2 in (4) we get

$$\left(\int_0^\infty f(x)dx\right)^2 \le 2\left[\left(\int_0^\infty x^2 f^2(x)dx\int_0^\infty f^2(x)dx\right)^{\frac{1}{2}} + \int_0^\infty x f^2(x)dx\right].$$
 (13)

Carlson's inequality follows from the inequality (13). Although this does not give the sharp constant $\sqrt{\pi}$. By the Schwarz inequality we find

$$\int_0^\infty x f^2(x) dx \le \left(\int_0^\infty x^2 f^2(x) dx \int_0^\infty f^2(x) dx \right)^{\frac{1}{2}}.$$

Hence, inequality (13) becomes

$$\left(\int_0^\infty f(x)dx\right)^2 \le 4\left(\int_0^\infty x^2 f^2(x)dx\int_0^\infty f^2(x)dx\right)^{\frac{1}{2}},$$

$$\int_{0}^{\infty} f(x)dx \le 2\left(\int_{0}^{\infty} x^{2}f^{2}(x)dx\right)^{\frac{1}{4}} \left(\int_{0}^{\infty} f^{2}(x)dx\right)^{\frac{1}{4}}.$$

The last inequality is Carlson's inequality with the constant $\sqrt{\pi}$ replaced by 2. But generally speaking, inequality (1) and inequality (13) are not comparable. To see this, consider two particular cases when $f_1(x) = \frac{1}{(x+1)^3}$ and $f_2(x) = \frac{1}{(x+1)^{7/4}}$. In the first setting, inequality (1) yields the estimate

$$\int_0^\infty f_1(x)dx \le \sqrt{\pi} \left(\int_0^\infty f_1^2(x)dx\right)^{\frac{1}{4}} \left(\int_0^\infty x^2 f_1^2(x)dx\right)^{\frac{1}{4}} \approx 0.506468$$

while (13) implies the inequality

$$\int_0^\infty f_1(x)dx$$

$$\leq \sqrt{2} \left[\left(\int_0^\infty x^2 f_1^2(x)dx \int_0^\infty f_1^2(x)dx \right)^{\frac{1}{2}} + \int_0^\infty x f_1^2(x)dx \right]^{\frac{1}{2}} \approx 0.513127.$$

Clearly, the inequality (1) yields better estimate. In the second setting, inequality (1) yields the estimate

$$\int_0^\infty f_2(x)dx \le \sqrt{\pi} \left(\int_0^\infty f_2^2(x)dx\right)^{\frac{1}{4}} \left(\int_0^\infty x^2 f_2^2(x)dx\right)^{\frac{1}{4}} \approx 1.43251$$

while (13) implies the inequality

$$\int_0^\infty f_2(x)dx$$

$$\leq \sqrt{2} \left[\left(\int_0^\infty x^2 f_2^2(x)dx \int_0^\infty f_2^2(x)dx \right)^{\frac{1}{2}} + \int_0^\infty x f_2^2(x)dx \right]^{\frac{1}{2}} \approx 1.35637.$$

In this case, the inequality (13) is more accurate.

Remark 2.3. Using same techniques as in [3, Remark 2.4], we prove that the inequality (4) is equivalent to the following Beurling–Kjellberg type inequality:

$$\left(\int_{-\infty}^{\infty} f(x)dx\right)^{p}$$

$$\leq 2^{p-1}C\left(\left(\int_{-\infty}^{\infty} |x|^{p}f^{p}(x)dx\int_{-\infty}^{\infty} |x|^{p-2}f^{p}(x)dx\right)^{\frac{1}{2}} + \int_{-\infty}^{\infty} |x|^{p-1}f^{p}(x)dx\right),$$
(14)

where C is as defined in Theorem 2.1.

Assume that (4) holds. By using inequality (4), Hölder inequality and Schwarz inequality, we have

$$\begin{split} & \left(\int_{-\infty}^{\infty} f(x)dx\right)^{p} \\ &= \left(\int_{-\infty}^{0} f(x)dx + \int_{0}^{\infty} f(x)dx\right)^{p} \\ &\leq C \left[\left(\left(\int_{-\infty}^{0} |x|^{p}f^{p}(x)dx \int_{-\infty}^{0} |x|^{p-2}f^{p}(x)dx\right)^{\frac{1}{2}} + \int_{-\infty}^{0} |x|^{p-1}f^{p}(x)dx\right)^{\frac{1}{p}} \\ &+ \left(\left(\int_{0}^{\infty} |x|^{p}f^{p}(x)dx \int_{0}^{\infty} |x|^{p-2}f^{p}(x)dx\right)^{\frac{1}{2}} + \int_{0}^{\infty} |x|^{p-1}f^{p}(x)dx\right)^{\frac{1}{p}} \right]^{p} \\ &\leq 2^{p-1}C \left[\left(\int_{-\infty}^{0} |x|^{p}f^{p}(x)dx \int_{-\infty}^{0} |x|^{p-2}f^{p}(x)dx\right)^{\frac{1}{2}} + \int_{-\infty}^{\infty} |x|^{p-1}f^{p}(x)dx \right]^{p} \\ &+ \left(\int_{0}^{\infty} |x|^{p}f^{p}(x)dx \int_{0}^{\infty} |x|^{p-2}f^{p}(x)dx\right)^{\frac{1}{2}} + \int_{-\infty}^{\infty} |x|^{p-1}f^{p}(x)dx \right]^{p} \\ &\leq 2^{p-1}C \left(\left(\int_{-\infty}^{\infty} |x|^{p}f^{p}(x)dx \int_{-\infty}^{\infty} |x|^{p-2}f^{p}(x)dx\right)^{\frac{1}{2}} \\ &+ \int_{-\infty}^{\infty} |x|^{p-1}f^{p}(x)dx \right), \end{split}$$

which is (14). In the other direction, let g(x) = f(x) if $x \ge 0$ and g(x) = f(-x) if x < 0. Then

$$\begin{split} &\left(2\int_0^\infty f(x)dx\right)^p \\ &= \left(\int_{-\infty}^\infty g(x)dx\right)^p \\ &\leq 2^{p-1}C\left(\left(\int_{-\infty}^\infty |x|^p g^p(x)dx\int_{-\infty}^\infty |x|^{p-2}g^p(x)dx\right)^{\frac{1}{2}} \\ &+ \int_{-\infty}^\infty |x|^{p-1}g^p(x)dx\right) \\ &\leq 2^pC\left(\left(\int_0^\infty x^p f^p(x)dx\int_0^\infty x^{p-2}f^p(x)dx\right)^{\frac{1}{2}} + \int_0^\infty x^{p-1}f^p(x)dx\right), \end{split}$$

that is, we get (4). Therefore, inequalities (4) and (14) are equivalent.

3 Discrete Case

Now, our main goal is to establish discrete analogue of Carlson–type inequality derived in the previous section.

Theorem 3.1. Suppose that $p > 1, q \neq 0, \frac{1}{p} + \frac{1}{q} = 1$ and that $(a_n)_{n \geq 1}$ is a sequence of positive numbers such that $\sum_{n=1}^{\infty} n^p a_n^p < \infty$ and $\sum_{n=1}^{\infty} n^{p-2} a_n^p < \infty$, then the following inequality holds

$$\left(\sum_{n=1}^{\infty} a_n\right)^p < C\left(\left(\sum_{n=1}^{\infty} n^p a_n^p \sum_{n=1}^{\infty} n^{p-2} a_n^p\right)^{\frac{1}{2}} + \sum_{n=1}^{\infty} n^{p-1} a_n^p\right), \quad (15)$$

where the constant $C = 2B^{\frac{p}{q}}(q-1,q-1)$ is the best possible.

Proof. Let a, b > 0, for abbreviation we set $\ell := \sum_{n=1}^{\infty} n^p a_n^p$, $s := \sum_{n=1}^{\infty} n^{p-2} a_n^p$ and $t := \sum_{n=1}^{\infty} n^{p-1} a_n^p$. Since both ℓ and s are finite, then by Schwarz inequality $(t \le (\ell s)^{\frac{1}{2}}) t$ is also finite. Using Hölder inequality,

we have

$$\sum_{n=1}^{\infty} a_n = \sum_{n=1}^{\infty} \frac{n^{\frac{2}{p}-1}}{(an+b)^{\frac{2}{p}}} n^{1-\frac{2}{p}} (an+b)^{\frac{2}{p}} a_n$$

$$\leq \left(\sum_{n=1}^{\infty} \frac{n^{q-2}}{(an+b)^{2(q-1)}}\right)^{\frac{1}{q}} \left(\sum_{n=1}^{\infty} n^{p-2} (an+b)^2 a_n^p\right)^{\frac{1}{p}}$$

$$< \left(\int_0^{\infty} \frac{x^{q-2}}{(ax+b)^{2(q-1)}} dx\right)^{\frac{1}{q}}$$

$$\times \left(a^2 \sum_{n=1}^{\infty} n^p a_n^p + 2ab \sum_{n=1}^{\infty} n^{p-1} a_n^p + b^2 \sum_{n=1}^{\infty} n^{p-2} a_n^p\right)^{\frac{1}{p}}.$$

Hence, we find

$$\begin{split} \left(\sum_{n=1}^{\infty} a_n\right)^p &< B^{\frac{p}{q}}(q-1,q-1)\left(\frac{a}{b}\ell + \frac{b}{a}s + 2t\right) \\ &= 2B^{\frac{p}{q}}(q-1,q-1)\left(\sqrt{\ell s} + t\right). \end{split}$$

Similarly, as in the proof of Theorem 2.1, if we set $\frac{\sqrt{s}}{\sqrt{\ell}} = \frac{a}{b}$ we get (15). It remains to show that the constant C is the best possible, to do that we assume that there exists a positive constant D < C such that inequality (15) is valid if we replace C by D. For $0 < \lambda < 1$, we set $\tilde{a}_n = \frac{\lambda n^{q-2}}{(n+\lambda)^{2q-2}}$, then we find

$$\sum_{n=1}^{\infty} \tilde{a}_n > \int_1^{\infty} \frac{\lambda x^{q-2}}{(x+\lambda)^{2q-2}} dx$$

= $\int_0^{\infty} \frac{\lambda x^{q-2}}{(x+\lambda)^{2q-2}} dx - \int_0^1 \frac{\lambda x^{q-2}}{(x+\lambda)^{2q-2}} dx$
= $\lambda^{2-q} B(q-1,q-1) - \lambda O(1).$ (16)

Moreover, we have

$$\sum_{n=1}^{\infty} n^{p-2} \tilde{a}_n^p = \lambda^p \sum_{n=1}^{\infty} \frac{n^{q-2}}{(n+\lambda)^{2q}}$$
$$< \lambda^p \int_0^\infty \frac{x^{q-2}}{(x+\lambda)^{2q}} dx$$
$$= \lambda^{p-q-1} B(q-1,q+1), \tag{17}$$

$$\sum_{n=1}^{\infty} n^p \tilde{a}_n^p = \lambda^p \sum_{n=1}^{\infty} \frac{n^q}{(n+\lambda)^{2q}}$$
$$< \lambda^p \int_0^\infty \frac{x^q}{(x+\lambda)^{2q}} x$$
$$= \lambda^{p-q+1} B(q-1,q+1),$$
(18)

and

$$\sum_{n=1}^{\infty} n^{p-1} \tilde{a}_n^p = \lambda^p \sum_{n=1}^{\infty} \frac{n^{q-1}}{(n+\lambda)^{2q}}$$
$$< \lambda^p \int_0^\infty \frac{x^{q-1}}{(x+\lambda)^{2q}} dx$$
$$= \lambda^{p-q} B(q,q).$$
(19)

Substituting relations (9) in (17) and (18) and then (10) in (19) we find

$$\begin{split} \left(\lambda^{2-q}B(q-1,q-1)-\lambda O(1)\right)^p \\ &< D\left(\left(\frac{B(q-1,q+1)}{\lambda^{q-p+1}}\frac{B(q-1,q+1)}{\lambda^{q-p-1}}\right)^{\frac{1}{2}}+\frac{B(q,q)}{\lambda^{q-p}}\right) \\ &= \frac{D}{2\lambda^{q-p}}B(q-1,q-1). \end{split}$$

Multiplying the last inequality by λ^{q-p} , we have

$$\left(B(q-1,q-1) - \lambda^{q-1}O(1)\right)^p < \frac{D}{2}B(q-1,q-1).$$
(20)

If we let $\lambda \to 0^+$ in (20) we get

$$D \ge 2B^{p-1}(q-1, q-1) = C$$

which contradicts our assumption that D < C. The theorem is proved. \Box

Remark 3.2. If we set p = q = 2 in (15) we get

$$\left(\sum_{n=1}^{\infty} a_n\right)^2 < 2\left(\left(\sum_{n=1}^{\infty} n^2 a_n^2 \sum_{n=1}^{\infty} a_n^2\right)^{\frac{1}{2}} + \sum_{n=1}^{\infty} n a_n^2\right).$$
 (21)

Discrete Carlson's inequality follows from the inequality (21). Although this does not give the sharp constant $\sqrt{\pi}$. By the Schwarz inequality for series we get

$$\sum_{n=1}^{\infty} n a_n^2 \le \left(\sum_{n=1}^{\infty} n^2 a_n^2 \sum_{n=1}^{\infty} a_n^2 \right)^{\frac{1}{2}}.$$

Thus, from the last inequality (21) becomes

$$\sum_{n=1}^{\infty} a_n < 2 \left(\sum_{n=1}^{\infty} n^2 a_n^2 \sum_{n=1}^{\infty} a_n^2 \right)^{\frac{1}{2}}.$$

The last inequality is Carlson's inequality (2) with the constant π replaced by 4. We also note that, in a manner similar to Remark 2.2 with $\hat{a}_n = 1/n^2$ and $\tilde{a}_n = 1/n^{\frac{31}{20}}$, inequality (2) and inequality (21) are not comparable.

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