

THE STRENGTHENED HARDY INEQUALITIES AND ITS NEW GENERALIZATIONS

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ABSTRACT. In this article, using the properties of power mean, new generalizations of the strengthened Hardy Inequalities are proved.

1. INTRODUCTION

It is well known that the following Hardy's Inequality (see [4, Theorem 326]):
if $p > 1$ and $a_n \geq 0$, then

$$(1.1) \quad \sum \left(\frac{a_1 + a_2 + \dots + a_n}{n} \right)^p < \left(\frac{p}{p-1} \right)^p \sum a_n^p,$$

unless all the a are zero. The constant is the best possible.

This theorem was discovered in the course of attempts to simplify the proofs then known of Hilbert's double series theorems (see [4, Theorem 315]). Hilbert's double series theorem was completed by the above inequality. This inequality was first proved by Hardy [3], except that Hardy was unable to fit the constant in inequality (1.1). If in inequality (1.1) we write a_n for a_n^p , we obtain

$$(1.2) \quad \sum \left(\frac{a_1^{1/p} + a_2^{1/p} + \dots + a_n^{1/p}}{n} \right)^p < \left(\frac{p}{p-1} \right)^p \sum a_n.$$

If we make $p \rightarrow \infty$, and use the elementary mean values

$$\lim_{p \rightarrow 0} \left(\sum_{i=1}^n \frac{1}{n} a_i^p \right)^{1/p} = \left(\prod_{i=1}^n a_i \right)^{1/n},$$

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we obtain

$$\sum_{n=1}^{\infty} (a_1 a_2 \cdots a_n)^{1/n} < e \sum_{n=1}^{\infty} a_n,$$

and this suggests the more complete theorem which follow;

$$(1.3) \quad \sum_{n=1}^{\infty} (a_1 a_2 \cdots a_n)^{1/n} < e \sum_{n=1}^{\infty} a_n,$$

unless (a_n) is null. The constant is the best possible.

The inequality given in (1.3) which later went by the name of *Carleman's inequality*, led to a great many papers dealing with alternative proofs, various generalizations, and numerous variants and applications in analysis. It is natural to attempt to prove the complete inequality by means of following

$$(1.4) \quad \left(\prod_{i=1}^n a_i \right)^{1/n} < \sum_{i=1}^n \frac{1}{n} a_i,$$

unless all the a_i are equal. But a direct application of inequality (1.4) to the left-hand side of the inequality (1.2) is insufficient. To remedy this, we apply inequality (1.4) not to a_1, a_2, \dots, a_n but to $c_1 a_1, c_2 a_2, \dots, c_n a_n$, and choose the c so that when $\sum a_n$ is near the boundary of convergence, these numbers shall be 'roughly equal'. This requires that c_n shall be roughly of the order of n .

By Hardy (see, [4, Theorem 349]), the Carleman's inequality was generalized as follows:

If $a_n \geq 0, \lambda_n > 0, \Lambda_n = \sum_{m=1}^n \lambda_m (n \in N)$ and $0 < \sum_{n=1}^{\infty} \lambda_n a_n < \infty$, then

$$(1.5) \quad \sum_{n=1}^{\infty} \lambda_n (a_1^{\lambda_1} a_2^{\lambda_2} \cdots a_n^{\lambda_n})^{1/\Lambda_n} < e \sum_{n=1}^{\infty} \lambda_n a_n.$$

Recently, Z. Xie and Y. Zhong [7] gave an improvement of the inequality (1.5) as follows: If $a_n \geq 0, 0 < \lambda_{n+1} \leq \lambda_n, \Lambda_n = \sum_{m=1}^n \lambda_m (n \in N)$ and $0 < \sum_{n=1}^{\infty} \lambda_n a_n < \infty$, then

$$(1.6) \quad \sum_{n=1}^{\infty} \lambda_{n+1} (a_1^{\lambda_1} a_2^{\lambda_2} \cdots a_n^{\lambda_n})^{1/\Lambda_n} < e \sum_{n=1}^{\infty} \left(1 - \frac{6\lambda_n}{12\Lambda_n + 11\lambda_n} \right) \lambda_n a_n.$$

Most recently, Z. Yang [11] obtained the strengthened Carleman's inequality as follows: *If $a_n \geq 0$, $n = 1, 2, \dots$, and $0 < \sum_{n=1}^{\infty} a_n < \infty$. Then*

$$(1.7) \quad \sum_{n=1}^{\infty} (a_1 a_2 \cdots a_n)^{1/n} < e \sum_{n=1}^{\infty} \left(1 - \frac{1}{2(1+n)} - \frac{1}{24(1+n)^2} - \frac{1}{48(1+n)^3} \right) a_n.$$

It is immediate from the proof of inequality (1.6) and the inequality (1.7) that we can deduce the following new strengthened Hardy's inequality:

$$(1.8) \quad \sum_{n=1}^{\infty} \lambda_{n+1} (a_1^{\lambda_1} a_2^{\lambda_2} \cdots a_n^{\lambda_n})^{1/\Lambda_n} < e \sum_{n=1}^{\infty} \left(1 - \frac{\lambda_n}{2(\Lambda_n + \lambda_n)} - \frac{\lambda_n^2}{24(\Lambda_n + \lambda_n)^2} - \frac{\lambda_n^3}{48(\Lambda_n + \lambda_n)^3} \right) \lambda_n a_n.$$

But we know that the inequality (1.8) is a better improvement of the inequality (1.6), as a result of following

$$\left(1 - \frac{\lambda_n}{2(\Lambda_n + \lambda_n)} - \frac{\lambda_n^2}{24(\Lambda_n + \lambda_n)^2} - \frac{\lambda_n^3}{48(\Lambda_n + \lambda_n)^3} \right) < \left(1 - \frac{6\lambda_n}{12\Lambda_n + 11\lambda_n} \right)$$

for $\Lambda_n/\lambda_n \geq 1$.

The purpose of this paper is to prove new extension of the strengthened Hardy's inequality in the spirit of the strict monotonicity of the power mean of n distinct positive numbers.

For any positive values a_1, a_2, \dots, a_n and positive weights $\alpha_1, \alpha_2, \dots, \alpha_n$, $\sum_{i=1}^n \alpha_i = 1$, and any real $p \neq 0$, we defined the power mean, or the mean of order p of the value a with weights α by

$$M_p(a; \alpha) = M_p(a_1, a_2, \dots, a_n; \alpha_1, \alpha_2, \dots, \alpha_n) = \left(\sum_{i=1}^n \alpha_i a_i^p \right)^{1/p}.$$

An easy application of L'Hospital's rule shows that

$$\lim_{p \rightarrow 0} M_p(a; \alpha) = \prod_{i=1}^n a_i^{\alpha_i},$$

the geometric mean. Accordingly, we define $M_0(a; \alpha) = \prod_{i=1}^n a_i^{\alpha_i}$. It is well known that $M_p(a; \alpha)$ is a nondecreasing function of p for $-\infty \leq p \leq \infty$, and is strictly increasing unless all the a_i are equal (cf. [1]).

2. STRENGTHENED HARDY'S INEQUALITIES

The main results of this paper are presented as follows:

Lemma 2.1 [7]. *Let $x \geq 1$, then we have the following inequality:*

$$(2.1) \quad \frac{12x + 11}{12x + 5} \left(1 + \frac{1}{x}\right)^x < e < \frac{14x + 12}{14x + 5} \left(1 + \frac{1}{x}\right)^x.$$

We can deduce the following improvement results of the inequality (1.6):

Theorem 2.2. *Let $0 < \lambda_{n+1} \leq \lambda_n$, $\Lambda_n = \sum_{m=1}^n \lambda_m$ ($\Lambda_n \geq 1$), $a_n \geq 0$ ($n \in N$), $0 < p \leq 1$ and $0 < \sum_{n=1}^{\infty} \lambda_n a_n < \infty$. Then*

$$(2.2) \quad \sum_{n=1}^{\infty} \lambda_{n+1} (a_1^{\lambda_1} a_2^{\lambda_2} \dots a_n^{\lambda_n})^{1/\Lambda_n} < \frac{e^p}{p} \sum_{n=1}^{\infty} \left(1 - \frac{6\lambda_n}{12\Lambda_n + 11\lambda_n}\right)^p \lambda_n (a_n)^p \Lambda_n^{p-1} \left(\sum_{k=1}^n \lambda_k (c_k a_k)^p\right)^{(1-p)/p}.$$

where $c_k^{\lambda_n} = (\Lambda_{n+1})^{\Lambda_n} / (\Lambda_n)^{\Lambda_{n-1}}$.

Proof. By the power mean inequality, we have

$$\alpha_1^{q_1} \alpha_2^{q_2} \dots \alpha_n^{q_n} \leq \left(\sum_{m=1}^n q_m (\alpha_m)^p\right)^{1/p},$$

for $\alpha_m \geq 0$, $p \geq 0$ and $q_m > 0$ ($m = 1, 2, \dots, n$) with $\sum_{m=1}^n q_m = 1$. Setting $c_m > 0$, $\alpha_m = c_m a_m$ and $q_m = \lambda_m / \Lambda_n$, we obtain

$$(c_1 a_1)^{\lambda_1 / \Lambda_n} (c_2 a_2)^{\lambda_2 / \Lambda_n} \dots (c_n a_n)^{\lambda_n / \Lambda_n} \leq \left(\frac{1}{\Lambda_n} \sum_{m=1}^n \lambda_m (c_m a_m)^p\right)^{1/p}.$$

Using the above inequality, we have

$$\begin{aligned}
 & \sum_{n=1}^{\infty} \lambda_{n+1} (a_1^{\lambda_1} a_2^{\lambda_2} \cdots a_n^{\lambda_n})^{1/\Lambda_n} \\
 (2,3) \quad &= \sum_{n=1}^{\infty} \lambda_{n+1} \frac{(c_1 a_1)^{\lambda_1/\Lambda_n} (c_2 a_2)^{\lambda_2/\Lambda_n} \cdots (c_n a_n)^{\lambda_n/\Lambda_n}}{(c_1^{\lambda_1} c_2^{\lambda_2} \cdots c_n^{\lambda_n})^{1/\Lambda_n}} \\
 &\leq \sum_{n=1}^{\infty} \left[\frac{\lambda_{n+1}}{(c_1^{\lambda_1} c_2^{\lambda_2} \cdots c_n^{\lambda_n})^{1/\Lambda_n}} \right] \left(\frac{1}{\Lambda_n} \sum_{m=1}^n \lambda_m (c_m a_m)^p \right)^{1/p}.
 \end{aligned}$$

By using the following inequality (see [2], [6]),

$$\left(\sum_{m=1}^n z_m \right)^t \leq t \sum_{m=1}^n z_m \left(\sum_{k=1}^m z_k \right)^{t-1},$$

where $t \geq 1$ is constant and $z_m \geq 0 (m = 1, 2, \dots)$, it is easy to observe that

$$\begin{aligned}
 & \left(\frac{1}{\Lambda_n} \sum_{m=1}^n \lambda_m (c_m a_m)^p \right)^{1/p} \\
 (2.4) \quad &\leq \frac{1}{\Lambda_n} \left(\sum_{m=1}^n \lambda_m (c_m a_m)^p \right)^{1/p} \\
 &\leq \frac{1}{p \Lambda_n} \sum_{m=1}^n \lambda_m (c_m a_m)^p \left(\sum_{k=1}^m \lambda_k (c_k a_k)^p \right)^{(1-p)/p}
 \end{aligned}$$

for $\Lambda_n \geq 1$ and $0 < p \leq 1$. Then, by (2.3) and (2.4), we obtain

$$\begin{aligned}
 & \sum_{n=1}^{\infty} \lambda_{n+1} (a_1^{\lambda_1} a_2^{\lambda_2} \cdots a_n^{\lambda_n})^{1/\Lambda_n} \\
 &\leq \frac{1}{p} \sum_{m=1}^n \lambda_m (c_m a_m)^p \sum_{n=m}^{\infty} \left(\frac{\lambda_{n+1}}{\Lambda_n (c_1^{\lambda_1} c_2^{\lambda_2} \cdots c_n^{\lambda_n})^{1/\Lambda_n}} \right) \left(\sum_{k=1}^m \lambda_k (c_k a_k)^p \right)^{(1-p)/p}
 \end{aligned}$$

Choosing $c_1^{\lambda_1} c_2^{\lambda_2} \cdots c_n^{\lambda_n} = (\Lambda_{n+1})^{\Lambda_n}$ ($n \in N$) and setting $\Lambda_0 = 0$, from $\lambda_{n+1} \leq \lambda_n$, it follows that

$$\begin{aligned}
 c_n &= \left[\frac{(\Lambda_{n+1})^{\Lambda_n}}{(\Lambda_n)^{\Lambda_{n-1}}} \right]^{1/\lambda_n} = \left(1 + \frac{\lambda_{n+1}}{\Lambda_n} \right)^{\Lambda_n/\lambda_n} \cdot \Lambda_n \\
 &\leq \left(1 + \frac{\lambda_n}{\Lambda_n} \right)^{\Lambda_n/\lambda_n} \cdot \Lambda_n.
 \end{aligned}$$

This implies that

$$\begin{aligned}
& \sum_{n=1}^{\infty} \lambda_{n+1} (a_1^{\lambda_1} a_2^{\lambda_2} \cdots a_n^{\lambda_n})^{1/\Lambda_n} \\
& \leq \frac{1}{p} \sum_{m=1}^n \lambda_m (c_m a_m)^p \sum_{n=m}^{\infty} \frac{\lambda_{n+1}}{\Lambda_n \Lambda_{n+1}} \left(\sum_{k=1}^m \lambda_k (c_k a_k)^p \right)^{(1-p)/p} \\
& = \frac{1}{p} \sum_{m=1}^n \lambda_m (c_m a_m)^p \sum_{n=m}^{\infty} \left(\frac{1}{\Lambda_n} - \frac{1}{\Lambda_{n+1}} \right) \left(\sum_{k=1}^m \lambda_k (c_k a_k)^p \right)^{(1-p)/p} \\
& = \frac{1}{p} \sum_{m=1}^n \lambda_m (c_m a_m)^p \frac{1}{\Lambda_m} \left(\sum_{k=1}^m \lambda_k (c_k a_k)^p \right)^{(1-p)/p} \\
& \leq \frac{1}{p} \sum_{m=1}^{\infty} \left(1 + \frac{1}{\Lambda_m/\lambda_m} \right)^{p\Lambda_m/\lambda_m} \lambda_m (a_m)^p \Lambda_m^{p-1} \left(\sum_{k=1}^m \lambda_k (c_k a_k)^p \right)^{(1-p)/p}.
\end{aligned}$$

Hence, by the above inequality and Lemma 2.1, we have

$$\begin{aligned}
& \sum_{n=1}^{\infty} \lambda_{n+1} (a_1^{\lambda_1} a_2^{\lambda_2} \cdots a_n^{\lambda_n})^{1/\Lambda_n} \\
& < \frac{e^p}{p} \sum_{n=1}^{\infty} \left(1 - \frac{6\lambda_n}{12\Lambda_n + 11\lambda_n} \right)^p \lambda_n (a_n)^p \Lambda_n^{p-1} \left(\sum_{k=1}^n \lambda_k (c_k a_k)^p \right)^{(1-p)/p}.
\end{aligned}$$

Thus Theorem 2.2 is proved.

Setting $p \equiv 1$ in Theorem 2.2, then, from inequality (2.2) we have the inequality (1.6). Also assuming that $\lambda_n = 1$ in the Theorem, we have an extension of the strengthened Carleman's inequality as following:

Corollary 2.3. *Let $a_n \geq 0 (n \in N)$, $0 < p \leq 1$ and $0 < \sum_{n=1}^{\infty} a_n < \infty$. Then*

$$\begin{aligned}
& \sum_{n=1}^{\infty} (a_1 a_2 \cdots a_n)^{1/n} \\
& < \frac{e^p}{p} \sum_{n=1}^{\infty} \left(1 - \frac{6}{12n + 11} \right)^p (a_n)^p n^{p-1} \left(\sum_{k=1}^n (c_k a_k)^p \right)^{(1-p)/p}.
\end{aligned}$$

where $c_k = (1 + 1/k)^k \cdot k$.

Similarly to Theorem 2.2, we can consider a generalization version of the inequality (1.8) as following theorem:

Theorem 2.4. *Let $0 < \lambda_{n+1} \leq \lambda_n$, $\Lambda_n = \sum_{m=1}^n \lambda_m$, $a_n \geq 0 (n \in N)$, $0 < p \leq 1$ and $0 < \sum_{n=1}^{\infty} \lambda_n a_n < \infty$. Then*

$$(2.5) \quad \begin{aligned} & \sum_{n=1}^{\infty} \lambda_{n+1} (a_1^{\lambda_1} a_2^{\lambda_2} \cdots a_n^{\lambda_n})^{1/\Lambda_n} \\ & < \frac{e}{p} \sum_{n=1}^{\infty} \left(1 - \frac{\lambda_n}{2(\Lambda_n + \lambda_n)} - \frac{\lambda_n^2}{24(\Lambda_n + \lambda_n)^2} - \frac{\lambda_n^3}{48(\Lambda_n + \lambda_n)^3} \right)^p \\ & \quad \times \lambda_n (a_n)^p \Lambda_n^{p-1} \left(\sum_{k=1}^n \lambda_k (c_k a_k)^p \right)^{(1-p)/p}. \end{aligned}$$

The proof is almost the same as in proving Theorem 2.2. We here only need to note that

$$\left(1 + \frac{1}{x} \right)^x < e \left(1 - \frac{1}{2(1+x)} - \frac{1}{2(1+x)^2} - \frac{1}{2(1+x)^3} \right)$$

for $x > 0$, which proved in [11, Lemma 1].

Corollary 2.5. *Let $a_n \geq 0 (n \in N)$, $0 < p \leq 1$ and $0 < \sum_{n=1}^{\infty} a_n < \infty$. Then*

$$\begin{aligned} & \sum_{n=1}^{\infty} (a_1 a_2 \cdots a_n)^{1/n} \\ & < \frac{e^p}{p} \sum_{n=1}^{\infty} \left(1 - \frac{1}{2(1+n)} - \frac{1}{24(1+n)^2} - \frac{1}{48(1+n)^3} \right)^p \\ & \quad \times (a_n)^p n^{p-1} \left(\sum_{k=1}^n (c_k a_k)^p \right)^{(1-p)/p}. \end{aligned}$$

where $c_k = (1 + 1/k)^k \cdot k$.

Lemma 2.6. *If $a_1, a_2, \dots, a_n > 0$ and $\alpha_1, \alpha_2, \dots, \alpha_n > 0$ with $\sum_{i=1}^n \alpha_i = 1$, then we have the following inequality:*

$$\left(\prod_{i=1}^n a_i^{\alpha_i} \right)^k \leq \left(\sum_{i=1}^n \alpha_i (a_i)^p \right)^{k/p}$$

for $0 < k, p$ with the equality holding if and only if all a_i are same.

Note that Lemma 2.6 is easily deduced from the fact that $M_p(a; \alpha)$ is a continuous strictly increasing function of p .

Now, we are ready to introduce the following new general strengthened Hardy's inequality.

Theorem 2.7. *Let $0 < \lambda_{n+1} \leq \lambda_n$, $\Lambda_n = \sum_{m=1}^n \lambda_m$ ($\Lambda_n \geq 1$), $a_n \geq 0$ ($n \in N$) and $0 < \sum_{n=1}^{\infty} \lambda_n (a_n)^t < \infty$ for $0 < p \leq t < \infty$. Then*

$$(2.6) \quad \sum_{n=1}^{\infty} \lambda_{n+1} (a_1^{\lambda_1} a_2^{\lambda_2} \dots a_n^{\lambda_n})^{t/\Lambda_n} < \frac{te^{p/t}}{p} \sum_{n=1}^{\infty} \left(1 - \frac{6\lambda_n}{12\Lambda_n + 11\lambda_n}\right)^{p/t} \\ \times \lambda_n (a_n)^p \Lambda_n^{(p-t)/t} \left(\sum_{k=1}^n \lambda_k c_k a_k\right)^{(t-p)/p}.$$

Proof. The proof is almost the same as in Theorem 2.2. By Lemma 2.6, we have

$$(\alpha_1^{q_1} \alpha_2^{q_2} \dots \alpha_n^{q_n})^t \leq \left(\sum_{m=1}^n q_m (\alpha_m)^p\right)^{t/p}, \quad p, t \geq 0,$$

where $\alpha_m \geq 0$ and $q_m > 0$ ($m = 1, 2, \dots, n$) with $\sum_{m=1}^n q_m = 1$. Setting $c_m > 0$, $\alpha_m = c_m a_m$ and $q_m = \lambda_m / \Lambda_n$, we obtain

$$((c_1 a_1)^{\lambda_1/\Lambda_n} (c_2 a_2)^{\lambda_2/\Lambda_n} \dots (c_n a_n)^{\lambda_n/\Lambda_n})^t \leq \left(\frac{1}{\Lambda_n} \sum_{m=1}^n \lambda_m (c_m a_m)^p\right)^{t/p}.$$

Using the above inequality, we have

$$(2.7) \quad \sum_{n=1}^{\infty} \lambda_{n+1} (a_1^{\lambda_1} a_2^{\lambda_2} \dots a_n^{\lambda_n})^{t/\Lambda_n} \\ \leq \sum_{n=1}^{\infty} \left[\frac{\lambda_{n+1}}{(c_1^{\lambda_1} c_2^{\lambda_2} \dots c_n^{\lambda_n})^{t/\Lambda_n}} \right] \frac{1}{\Lambda_n} \left(\sum_{m=1}^n \lambda_m (c_m a_m)^p\right)^{t/p}$$

for $\Lambda_n \geq 1$ and $t \geq p$. By using the following inequality (see [2], [6]),

$$\left(\sum_{m=1}^n z_m\right)^t \leq t \sum_{m=1}^n z_m \left(\sum_{k=1}^m z_k\right)^{t-1},$$

where $t \geq 1$ is constant and $z_m \geq 0$ ($m = 1, 2, \dots$), it is easy to observe that

$$(2.8) \quad \left(\sum_{m=1}^n \lambda_m (c_m a_m)^p\right)^{t/p} \leq \frac{t}{p} \sum_{m=1}^n \lambda_m (c_m a_m)^p \left(\sum_{k=1}^m \lambda_k (c_k a_k)^p\right)^{(t-p)/p}.$$

for $\Lambda_n \geq 1$ and $t \geq p$. Then, by (2.7) and (2.8), we obtain

$$(2.9) \quad \sum_{n=1}^{\infty} \lambda_{n+1} (a_1^{\lambda_1} a_2^{\lambda_2} \cdots a_n^{\lambda_n})^{t/\Lambda_n} \leq \sum_{n=1}^{\infty} \left[\frac{\lambda_{n+1}}{(c_1^{\lambda_1} c_2^{\lambda_2} \cdots c_n^{\lambda_n})^{t/\Lambda_n}} \right] \frac{1}{\Lambda_n} \frac{t}{p} \\ \times \sum_{m=1}^n \lambda_m (c_m a_m)^p \left(\sum_{k=1}^m \lambda_k (c_k a_k)^p \right)^{(t-p)/p}.$$

Choosing $c_1^{\lambda_1} c_2^{\lambda_2} \cdots c_n^{\lambda_n} = (\Lambda_{n+1})^{\Lambda_n/t}$ ($n \in N$) and setting $\Lambda_0 = 0$, from $\lambda_{n+1} \leq \lambda_n$, we have

$$c_n = \left[\frac{(\Lambda_{n+1})^{\Lambda_n}}{(\Lambda_n)^{\Lambda_{n-1}}} \right]^{1/t\lambda_n} = \left(1 + \frac{\lambda_{n+1}}{\Lambda_n} \right)^{\Lambda_n/t\lambda_n} \cdot \Lambda_n^{1/t} \\ \leq \left(1 + \frac{\lambda_n}{\Lambda_n} \right)^{\Lambda_n/t\lambda_n} \cdot \Lambda_n^{1/t}.$$

This implies that

$$\sum_{n=1}^{\infty} \lambda_{n+1} (a_1^{\lambda_1} a_2^{\lambda_2} \cdots a_n^{\lambda_n})^{t/\Lambda_n} \\ \leq \frac{t}{p} \sum_{m=1}^{\infty} \left[\left(1 + \frac{1}{\Lambda_m/\lambda_m} \right)^{\Lambda_m/\lambda_m} \right]^{p/t} \lambda_m (a_m)^p \Lambda^{(p-t)/t} \left(\sum_{k=1}^m \lambda_k (c_k a_k)^p \right)^{(t-p)/p}.$$

Hence, by the above inequality and Lemma 2.1, we have

$$\sum_{n=1}^{\infty} \lambda_{n+1} (a_1^{\lambda_1} a_2^{\lambda_2} \cdots a_n^{\lambda_n})^{t/\Lambda_n} < \frac{te^{p/t}}{p} \sum_{m=1}^{\infty} \left(1 - \frac{6\lambda_m}{12\Lambda_m + 11\lambda_m} \right)^{p/t} \\ \times \lambda_m (a_m)^p \Lambda_m^{(p-t)/t} \left(\sum_{k=1}^m \lambda_k (c_k a_k)^p \right)^{(t-p)/p}.$$

Thus the inequality (2.6) is proved.

Remark. Setting $t \equiv 1$ in Theorem 2.7, then from (2.6), we obtain the inequality (2.2) in Theorem 2.2. Hence the inequality (2.6) is a new generalization of Hardy's inequality.

Moreover, we can consider a generalization version of the inequality (2.5) as following theorem:

Theorem 2.8. *Let $0 < \lambda_{n+1} \leq \lambda_n$, $\Lambda_n = \sum_{m=1}^n \lambda_m$ ($\Lambda_n \geq 1$), $a_n \geq 0$ ($n \in N$) and $0 < \sum_{n=1}^{\infty} \lambda_n (a_n)^t < \infty$ for $0 < p \leq t < \infty$. Then*

$$\begin{aligned} & \sum_{n=1}^{\infty} \lambda_{n+1} (a_1^{\lambda_1} a_2^{\lambda_2} \cdots a_n^{\lambda_n})^{t/\Lambda_n} \\ & < \frac{te^{p/t}}{p} \sum_{n=1}^{\infty} \left(1 - \frac{\lambda_n}{2(\Lambda_n + \lambda_n)} - \frac{\lambda_n^2}{24(\Lambda_n + \lambda_n)^2} - \frac{\lambda_n^3}{48(\Lambda_n + \lambda_n)^3} \right)^{p/t} \\ & \quad \times \lambda_n (a_n)^p \Lambda_n^{(p-t)/t} \left(\sum_{k=1}^n \lambda_k c_k a_k \right)^{(t-p)/p}. \end{aligned}$$

Proof. The proof is similar to the proof of theorem 2.7.

Also assuming that $\lambda_n = 1$ in the Theorem 2.7 and Theorem 2.8, we have further extension of the strengthened Carleman's inequality as following:

Corollary 2.9. *Let $a_n \geq 0$ ($n \in N$), $0 < p \leq 1$ and $0 < \sum_{n=1}^{\infty} a_n < \infty$. Then*

$$\begin{aligned} & \sum_{n=1}^{\infty} (a_1 a_2 \cdots a_n)^{t/n} \\ & < \frac{te^{p/t}}{p} \sum_{n=1}^{\infty} \left(1 - \frac{6}{12n + 11} \right)^{p/t} (a_n)^p n^{(p-t)/t} \left(\sum_{k=1}^n (c_k a_k)^p \right)^{(t-p)/p}. \end{aligned}$$

where $c_k = (1 + 1/k)^k \cdot k$.

Corollary 2.10. *Let $a_n \geq 0$ ($n \in N$), $0 < p \leq 1$ and $0 < \sum_{n=1}^{\infty} a_n < \infty$. Then*

$$\begin{aligned} & \sum_{n=1}^{\infty} (a_1 a_2 \cdots a_n)^{t/n} \\ & < \frac{te^{p/t}}{p} \sum_{n=1}^{\infty} \left(1 - \frac{1}{2(1+n)} - \frac{1}{24(1+n)^2} - \frac{1}{48(1+n)^3} \right)^{p/t} \\ & \quad \times (a_n)^p n^{(p-t)/t} \left(\sum_{k=1}^n (c_k a_k)^p \right)^{(t-p)/p}. \end{aligned}$$

where $c_k = (1 + 1/k)^k \cdot k$.

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