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A STRENGTHENED HARDY-HILBERT'S TYPE INEQUALITY

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ABSTRACT. By using the improved Euler-Maclaurin's summation formula and estimating the weight coefficient, we give a new strengthened version of the more accurate Hardy-Hilbert's type inequality. As applications, a strengthened version of the equivalent form is considered.

Key words and phrases: Hardy-Hilbert's type inequality, Weight coefficient, Hölder's inequality.

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1. INTRODUCTION

If $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, $a_n, b_n \geq 0$, such that $0 < \sum_{n=1}^{\infty} a_n^p < \infty$ and $0 < \sum_{n=1}^{\infty} b_n^q < \infty$, then we have

$$(1.1) \quad \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{\ln\left(\frac{m}{n}\right) a_m b_n}{m-n} < \left[\frac{\pi}{\sin\left(\frac{\pi}{p}\right)} \right]^2 \left(\sum_{n=1}^{\infty} a_n^p \right)^{\frac{1}{p}} \left(\sum_{n=1}^{\infty} b_n^q \right)^{\frac{1}{q}},$$

where the constant factor $\left[\frac{\pi}{\sin\left(\frac{\pi}{p}\right)} \right]^2$ is the best possible [1]. Inequality (1.1) is called Hardy-Hilbert's type inequality, which is important in analysis and its applications [2]. In recent years, Pachpatte et al. [3]-[9] gave some extensions and improvements of (1.1). In 2005, by introducing a parameter λ , Yang [10] gave an extension of (1.1) as: If $0 < \lambda \leq \min\{p, q\}$, such that $0 < \sum_{n=1}^{\infty} n^{(p-1)(1-\lambda)} a_n^p < \infty$ and $0 < \sum_{n=1}^{\infty} n^{(q-1)(1-\lambda)} b_n^q < \infty$, then

$$(1.2) \quad \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{\ln\left(\frac{m}{n}\right) a_m b_n}{m^\lambda - n^\lambda} < \left[\frac{\pi}{\lambda \sin\left(\frac{\pi}{p}\right)} \right]^2 \left[\sum_{n=1}^{\infty} n^{(p-1)(1-\lambda)} a_n^p \right]^{\frac{1}{p}} \left[\sum_{n=1}^{\infty} n^{(q-1)(1-\lambda)} b_n^q \right]^{\frac{1}{q}},$$

where the constant factor $\left[\frac{\pi}{\lambda \sin\left(\frac{\pi}{p}\right)} \right]^2$ is the best possible. For $\lambda = 1$, inequality (1.2) reduces to (1.1). By introducing a parameter α , Yang [11] gave a more accurate inequality of (1.1) as: If $\frac{1}{2} \leq \alpha \leq 1$, $a_n, b_n \geq 0$ satisfying $0 < \sum_{n=0}^{\infty} a_n^p < \infty$ and $0 < \sum_{n=0}^{\infty} b_n^q < \infty$, then we have two equivalent inequalities as follows:

$$(1.3) \quad \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{\ln\left(\frac{m+\alpha}{n+\alpha}\right) a_m b_n}{m-n} < \left[\frac{\pi}{\sin\left(\frac{\pi}{p}\right)} \right]^2 \left(\sum_{n=0}^{\infty} a_n^p \right)^{\frac{1}{p}} \left(\sum_{n=0}^{\infty} b_n^q \right)^{\frac{1}{q}};$$

$$(1.4) \quad \sum_{n=0}^{\infty} \left[\sum_{m=0}^{\infty} \frac{\ln\left(\frac{m+\alpha}{n+\alpha}\right) a_m}{m-n} \right]^p < \left[\frac{\pi}{\sin\left(\frac{\pi}{p}\right)} \right]^{2p} \sum_{n=0}^{\infty} a_n^p,$$

where the constant factor $\left[\frac{\pi}{\sin\left(\frac{\pi}{p}\right)} \right]^2$ and $\left[\frac{\pi}{\sin\left(\frac{\pi}{p}\right)} \right]^{2p}$ are the best possible. For $\alpha = 1$, inequality (1.3) reduces to the equivalent form of (1.2).

This paper deals with some strengthened versions of (1.3) and (1.4) by estimating the weight coefficient. For this, we introduce some lemmas.

2. SOME LEMMAS

First, we need the following formula (see [1]):

$$(2.1) \quad \int_0^{\infty} \frac{\ln u}{u-1} u^{-\frac{1}{s}} du = \left[\frac{\pi}{\sin\left(\frac{\pi}{s}\right)} \right]^2 \quad (s > 1).$$

Lemma 2.1. (see [12]) *If $f(x) > 0$, $f^{(2r-1)}(x) < 0$, $f^{(2r)}(x) \geq 0$, $x \in [0, \infty)$ ($r = 1, 2$), $f^{(r)}(\infty) = 0$ ($r = 0, 1, 2, 3, 4$) and $\int_0^{\infty} f(x) dx < \infty$, then*

$$(2.2) \quad \sum_{n=0}^{\infty} f(m) \leq \int_0^{\infty} f(x) dx + \frac{1}{2} f(0) - \frac{1}{12} f'(0).$$

Lemma 2.2. For $r > 1, \frac{1}{2} \leq \alpha \leq 1, n \in N_0$, setting the weight coefficient $W_\alpha(r, n)$ as follows:

$$(2.3) \quad W_\alpha(r, n) = \sum_{m=0}^{\infty} \frac{\ln\left(\frac{m+\alpha}{n+\alpha}\right)}{m-n} \left(\frac{n+\alpha}{m+\alpha}\right)^{\frac{1}{r}},$$

then we have

$$(2.4) \quad W_\alpha(r, n) < \left[\frac{\pi}{\sin\left(\frac{\pi}{r}\right)}\right]^2 - \frac{2}{3(r-1)} \cdot \frac{\ln(n+1)}{(2n+1)^{1-\frac{1}{r}}}.$$

Proof. Define the functions $g(u)$ and $f(x)$ as: $g(u) := \frac{\ln u}{u-1}, u \in (0, \infty)(g(1) := 1)$;

$$f(x) := g\left(\frac{x+\alpha}{n+\alpha}\right) \left(\frac{x+\alpha}{n+\alpha}\right)^{-\frac{1}{r}}, x \in (-\alpha, \infty) \left(\alpha \geq \frac{1}{2}, n \in N_0\right).$$

Then $f(x)$ satisfies the condition of (2.2)(see [11, Lemma 2.2]), we find

$$\begin{aligned} f(0) &= g\left(\frac{\alpha}{n+\alpha}\right) \left(\frac{\alpha}{n+\alpha}\right)^{-\frac{1}{r}}; \\ f'(x) &= \frac{1}{n+\alpha} g'\left(\frac{x+\alpha}{n+\alpha}\right) \left(\frac{x+\alpha}{n+\alpha}\right)^{-\frac{1}{r}} - \frac{1}{r(n+\alpha)} g\left(\frac{x+\alpha}{n+\alpha}\right) \left(\frac{x+\alpha}{n+\alpha}\right)^{-\frac{1}{r}-1}, \\ f'(0) &= \frac{1}{n+\alpha} g'\left(\frac{\alpha}{n+\alpha}\right) \left(\frac{\alpha}{n+\alpha}\right)^{-\frac{1}{r}} - \frac{1}{r(n+\alpha)} g\left(\frac{\alpha}{n+\alpha}\right) \left(\frac{\alpha}{n+\alpha}\right)^{-\frac{1}{r}-1}; \\ \int_0^\infty f(x)dx &= \int_0^\infty g\left(\frac{x+\alpha}{n+\alpha}\right) \left(\frac{x+\alpha}{n+\alpha}\right)^{-\frac{1}{r}} dx \\ &= \int_{\frac{\alpha}{n+\alpha}}^\infty g(u)u^{-\frac{1}{r}}(n+\alpha)du \\ &= (n+\alpha) \left[\int_0^\infty g(u)u^{-\frac{1}{r}}du - \int_0^{\frac{\alpha}{n+\alpha}} g(u)u^{-\frac{1}{r}}du \right] \\ &= (n+\alpha) \left\{ \left[\frac{\pi}{\sin\left(\frac{\pi}{r}\right)}\right]^2 - \int_0^{\frac{\alpha}{n+\alpha}} g(u)u^{-\frac{1}{r}}du \right\}. \end{aligned}$$

Integration by parts, since $g''(u) \geq 0$ (see [11, Lemma 2.2],) we obtain

$$\begin{aligned} &\int_0^{\frac{\alpha}{n+\alpha}} g(u)u^{-\frac{1}{r}}du \\ &= \frac{r}{r-1} \int_0^{\frac{\alpha}{n+\alpha}} g(u)du^{1-\frac{1}{r}} \\ &= \frac{r}{r-1} g(u)u^{1-\frac{1}{r}} \Big|_0^{\frac{\alpha}{n+\alpha}} - \frac{r}{r-1} \int_0^{\frac{\alpha}{n+\alpha}} g'(u)u^{1-\frac{1}{r}}du \\ &= \frac{r}{r-1} g\left(\frac{\alpha}{n+\alpha}\right) \left(\frac{\alpha}{n+\alpha}\right)^{1-\frac{1}{r}} - \frac{r^2}{(r-1)(2r-1)} \int_0^{\frac{\alpha}{n+\alpha}} g'(u)du^{2-\frac{1}{r}} \\ &\geq \frac{r}{r-1} g\left(\frac{\alpha}{n+\alpha}\right) \left(\frac{\alpha}{n+\alpha}\right)^{1-\frac{1}{r}} - \frac{r^2}{(r-1)(2r-1)} g'\left(\frac{\alpha}{n+\alpha}\right) \left(\frac{\alpha}{n+\alpha}\right)^{2-\frac{1}{r}}. \end{aligned}$$

Hence by (2.1), we have

$$\begin{aligned}
W_\alpha(r, n) &= \sum_{m=0}^{\infty} \frac{\ln\left(\frac{m+\alpha}{n+\alpha}\right)}{m-n} \left(\frac{n+\alpha}{m+\alpha}\right)^{\frac{1}{r}} = \frac{1}{n+\alpha} \sum_{m=0}^{\infty} f(m) \\
&\leq \frac{1}{n+\alpha} \left[\int_0^{\infty} f(x) dx + \frac{1}{2}f(0) - \frac{1}{12}f'(0) \right] \\
&< \left[\frac{\pi}{\sin\left(\frac{\pi}{r}\right)} \right]^2 - \frac{r}{r-1} g\left(\frac{\alpha}{n+\alpha}\right) \left(\frac{\alpha}{n+\alpha}\right)^{1-\frac{1}{r}} \\
&\quad + \frac{r^2}{(r-1)(2r-1)} g'\left(\frac{\alpha}{n+\alpha}\right) \left(\frac{\alpha}{n+\alpha}\right)^{2-\frac{1}{r}} \\
&\quad + \frac{1}{2(n+\alpha)} g\left(\frac{\alpha}{n+\alpha}\right) \left(\frac{\alpha}{n+\alpha}\right)^{-\frac{1}{r}} \\
&\quad - \frac{1}{12(n+\alpha)^2} g'\left(\frac{\alpha}{n+\alpha}\right) \left(\frac{\alpha}{n+\alpha}\right)^{-\frac{1}{r}} \\
&\quad - \frac{1}{12r\alpha(n+\alpha)} g\left(\frac{\alpha}{n+\alpha}\right) \left(\frac{\alpha}{n+\alpha}\right)^{-\frac{1}{r}} \\
&= \left[\frac{\pi}{\sin\left(\frac{\pi}{r}\right)} \right]^2 - g\left(\frac{\alpha}{n+\alpha}\right) \left(\frac{\alpha}{n+\alpha}\right)^{1-\frac{1}{r}} \left(\frac{r}{r-1} - \frac{1}{2\alpha} - \frac{1}{12r\alpha^2} \right) \\
&\quad + g'\left(\frac{\alpha}{n+\alpha}\right) \left(\frac{\alpha}{n+\alpha}\right)^{1-\frac{1}{r}} \left[\frac{r^2\alpha}{(r-1)(2r-1)(n+\alpha)} - \frac{1}{12\alpha(n+\alpha)} \right] \\
&= \left[\frac{\pi}{\sin\left(\frac{\pi}{r}\right)} \right]^2 - \left(\frac{\alpha}{n+\alpha}\right)^{1-\frac{1}{r}} \left\{ \left(\frac{r}{r-1} - \frac{1}{2\alpha} - \frac{1}{12r\alpha^2} \right) g\left(\frac{\alpha}{n+\alpha}\right) \right. \\
&\quad \left. + \frac{1}{n+\alpha} \left[\frac{r^2\alpha}{(r-1)(2r-1)} - \frac{1}{12\alpha} \right] \left(-g'\left(\frac{\alpha}{n+\alpha}\right) \right) \right\}.
\end{aligned}$$

Since $r > 1$, $\frac{1}{2} \leq \alpha \leq 1$, $g'(u) \leq 0$ ($u \in (0, \infty)$) (see [11, Lemma 2.2]), we have

$$\begin{aligned}
\left(\frac{\alpha}{n+\alpha}\right)^{1-\frac{1}{r}} &\geq \left(\frac{\frac{1}{2}}{n+\frac{1}{2}}\right)^{1-\frac{1}{r}} = \frac{1}{(2n+1)^{1-\frac{1}{r}}}, \\
g\left(\frac{\alpha}{n+\alpha}\right) &\geq g\left(\frac{1}{n+1}\right) = \frac{n+1}{n} \cdot \ln(n+1) \geq \ln(n+1), \\
\frac{r}{r-1} - \frac{1}{2\alpha} - \frac{1}{12r\alpha^2} &\geq 1 + \frac{1}{r-1} - 1 - \frac{1}{3r} = \frac{2r+1}{3r(r-1)} > \frac{2}{3(r-1)}, \\
\frac{r^2\alpha}{(r-1)(2r-1)} - \frac{1}{12\alpha} &= \frac{2r^2(6\alpha^2-1) + 3r-1}{12(2r-1)(r-1)\alpha} > 0,
\end{aligned}$$

then, we find

$$W_\alpha(r, n) < \left[\frac{\pi}{\sin\left(\frac{\pi}{r}\right)} \right]^2 - \frac{2}{3(r-1)} \cdot \frac{\ln(n+1)}{(2n+1)^{1-\frac{1}{r}}}.$$

This proves the lemma. ■

3. MAIN RESULTS AND APPLICATIONS

Theorem 3.1. *If $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, $\frac{1}{2} \leq \alpha \leq 1$, $a_n, b_n \geq 0$, such that $0 < \sum_{n=0}^{\infty} a_n^p < \infty$ and $0 < \sum_{n=0}^{\infty} b_n^q < \infty$, then*

$$(3.1) \quad \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{\ln \left(\frac{m+\alpha}{n+\alpha} \right) a_m b_n}{m-n} < \left\{ \sum_{n=0}^{\infty} \left[\left(\frac{\pi}{\sin \left(\frac{\pi}{p} \right)} \right)^2 - \frac{2(p-1) \ln(n+1)}{3(2n+1)^{\frac{1}{p}}} a_n^p \right] \right\}^{\frac{1}{p}} \\ \times \left\{ \sum_{n=0}^{\infty} \left[\left(\frac{\pi}{\sin \left(\frac{\pi}{p} \right)} \right)^2 - \frac{2(q-1) \ln(n+1)}{3(2n+1)^{\frac{1}{q}}} b_n^q \right] \right\}^{\frac{1}{q}}.$$

Proof. By Hölder's inequality with weight (see [12]) and (2.3), we obtain

$$\sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{\ln \left(\frac{m+\alpha}{n+\alpha} \right) a_m b_n}{m-n} = \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{\ln \left(\frac{m+\alpha}{n+\alpha} \right)}{m-n} \left[\left(\frac{m+\alpha}{n+\alpha} \right)^{\frac{1}{pq}} a_m \right] \left[\left(\frac{n+\alpha}{m+\alpha} \right)^{\frac{1}{pq}} b_n \right] \\ \leq \left[\sum_{m=0}^{\infty} \sum_{n=0}^{\infty} \frac{\ln \left(\frac{m+\alpha}{n+\alpha} \right)}{m-n} \left(\frac{m+\alpha}{n+\alpha} \right)^{\frac{1}{q}} a_m^p \right]^{\frac{1}{p}} \\ \times \left[\sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{\ln \left(\frac{m+\alpha}{n+\alpha} \right)}{m-n} \left(\frac{n+\alpha}{m+\alpha} \right)^{\frac{1}{p}} b_n^q \right]^{\frac{1}{q}} \\ = \left[\sum_{m=0}^{\infty} W_{\alpha}(q, m) a_m^p \right]^{\frac{1}{p}} \times \left[\sum_{n=0}^{\infty} W_{\alpha}(p, n) b_n^q \right]^{\frac{1}{q}}.$$

Since $\sin \left(\frac{\pi}{q} \right) = \sin \left(\frac{\pi}{p} \right)$ and $(p-1)(q-1) = 1$, by (2.4) (for $r = p, q$), we have (3.1). This proves the theorem. ■

Theorem 3.2. *If $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, $\frac{1}{2} \leq \alpha \leq 1$, $a_n \geq 0$, $0 < \sum_{n=0}^{\infty} a_n^p < \infty$, then*

$$(3.2) \quad \sum_{n=0}^{\infty} \left[\sum_{m=0}^{\infty} \frac{\ln \left(\frac{m+\alpha}{n+\alpha} \right) a_m}{m-n} \right]^p < \left[\frac{\pi}{\sin \left(\frac{\pi}{p} \right)} \right]^{2p-2} \sum_{n=0}^{\infty} \left[\left(\frac{\pi}{\sin \left(\frac{\pi}{p} \right)} \right)^2 - \frac{2(p-1) \ln(n+1)}{3(2n+1)^{\frac{1}{p}}} \right] a_n^p.$$

Proof. By Hölder's inequality and (2.3), we obtain

$$\sum_{m=0}^{\infty} \frac{\ln \left(\frac{m+\alpha}{n+\alpha} \right) a_m}{m-n} = \sum_{m=0}^{\infty} \frac{\ln \left(\frac{m+\alpha}{n+\alpha} \right)}{m-n} \left[\left(\frac{m+\alpha}{n+\alpha} \right)^{\frac{1}{pq}} a_m \right] \left[\left(\frac{n+\alpha}{m+\alpha} \right)^{\frac{1}{pq}} \right] \\ \leq \left[\sum_{m=0}^{\infty} \frac{\ln \left(\frac{m+\alpha}{n+\alpha} \right)}{m-n} \left(\frac{m+\alpha}{n+\alpha} \right)^{\frac{1}{q}} a_m^p \right]^{\frac{1}{p}} \cdot \left[\sum_{m=0}^{\infty} \frac{\ln \left(\frac{m+\alpha}{n+\alpha} \right)}{m-n} \left(\frac{n+\alpha}{m+\alpha} \right)^{\frac{1}{p}} \right]^{\frac{1}{q}} \\ = \left[\sum_{m=0}^{\infty} \frac{\ln \left(\frac{m+\alpha}{n+\alpha} \right)}{m-n} \left(\frac{m+\alpha}{n+\alpha} \right)^{\frac{1}{q}} a_m^p \right]^{\frac{1}{p}} \cdot [W_{\alpha}(p, n)]^{\frac{1}{q}}.$$

Since by (2.4), we have $W_\alpha(p, n) \leq \left[\frac{\pi}{\sin(\frac{\pi}{p})} \right]^2$, then we find

$$\begin{aligned} \sum_{n=0}^{\infty} \left[\sum_{m=0}^{\infty} \frac{\ln\left(\frac{m+\alpha}{n+\alpha}\right) a_m}{m-n} \right]^p &\leq \left[\sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{\ln\left(\frac{m+\alpha}{n+\alpha}\right)}{m-n} \left(\frac{m+\alpha}{n+\alpha}\right)^{\frac{1}{q}} a_m^p \right] \cdot [W_\alpha(p, n)]^{\frac{p}{q}} \\ &\leq \left[\frac{\pi}{\sin\left(\frac{\pi}{p}\right)} \right]^{2p-2} \sum_{m=0}^{\infty} \left[\sum_{n=0}^{\infty} \frac{\ln\left(\frac{m+\alpha}{n+\alpha}\right)}{m-n} \left(\frac{m+\alpha}{n+\alpha}\right)^{\frac{1}{q}} \right] a_m^p \\ &= \left[\frac{\pi}{\sin\left(\frac{\pi}{p}\right)} \right]^{2p-2} \sum_{m=0}^{\infty} [W_\alpha(q, m)] a_m^p. \end{aligned}$$

Hence by (2.4) (for $r = q$), we have (3.2). The theorem is proved. ■

Remark 3.1.

- (a) Inequality (3.1) is strengthened version of (1.3), and inequality (3.2) is a strengthened version of (1.4).
 (b) For $\alpha = \frac{1}{2}, p = q = 2$, by (3.1) and (3.2), we have the following new strengthened Hilbert's type inequalities:

$$(3.3) \quad \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{\ln\left(\frac{2m+1}{2n+1}\right) a_m b_n}{m-n} < \left\{ \sum_{n=0}^{\infty} \left[\pi^2 - \frac{2 \ln(n+1)}{3(n+1)^{\frac{1}{2}}} a_n^2 \right] \sum_{n=0}^{\infty} \left[\pi^2 - \frac{2 \ln(n+1)}{3(2n+1)^{\frac{1}{2}}} b_n^2 \right] \right\}^{\frac{1}{2}};$$

$$(3.4) \quad \sum_{n=0}^{\infty} \left[\sum_{m=0}^{\infty} \frac{\ln\left(\frac{2m+1}{2n+1}\right) a_m}{m-n} \right]^p < \pi^2 \sum_{n=0}^{\infty} \left[\pi^2 - \frac{2 \ln(n+1)}{3(2n+1)^{\frac{1}{2}}} \right] a_n^2.$$

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