



ON OPIAL'S INEQUALITY FOR FUNCTIONS OF N-INDEPENDENT VARIABLES

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ABSTRACT. In this paper, we introduce Opial inequalities for functions of n -independent variables. Also, we discuss some different forms of Opial inequality containing functions of n independent variables and their partial derivatives with respect to independent variables.

Key words and phrases: Opial-type inequalities; Hilbert's inequality; Integro-differential inequalities.

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1. INTRODUCTION

In (1960), Opial established the following integral inequality as follows [1]. Let $f(t)$ be a continuous function on $[a, b]$ such that $f(a) = f(b) = 0$ and $f(t) > 0$, then

$$(1.1) \quad \int_a^b |f(t) f'(t)| dt \leq \frac{(b-a)}{4} \int_a^b |f'(t)|^2 dt.$$

Yang [9] obtained the following integral inequality in two independent variables

$$(1.2) \quad \int_a^b \left(\int_c^d |f(s, t)| |f_{12}(s, t)| dt \right) ds \leq \frac{(b-a)(d-c)}{8} \int_a^b \left(\int_c^d |f_{12}(s, t)|^2 dt \right) ds$$

where

$$(1.3) \quad f_1(s, t) = \frac{\partial}{\partial t} f(s, t) \text{ and } f_{12}(s, t) = \frac{\partial^2}{\partial s \partial t} f(s, t).$$

During the past few years many number of papers which deal with the Opial's inequality (see [6], [7] and [8]). The main aim of this paper is to obtain some new integral inequalities in n -independent variables. Our results are considered improvement and partial generalization of those given in [2], [4], [6] and [8].

2. THE MAIN RESULTS

Throughout this paper we use the following notations. If $f(t_1, t_2, t_3, \dots, t_n)$ is a differentiable function of n variables, then

$$f_i(t_1, t_2, t_3, \dots, t_n) = \frac{\partial f(t_1, t_2, t_3, \dots, t_n)}{\partial t_i},$$

$$f_{ij}(t_1, t_2, t_3, \dots, t_n) = \frac{\partial^2 f(t_1, t_2, t_3, \dots, t_n)}{\partial t_i \partial t_j},$$

$$f_{ijk}(t_1, t_2, t_3, \dots, t_n) = \frac{\partial^3 f(t_1, t_2, t_3, \dots, t_n)}{\partial t_i \partial t_j \partial t_k}, \dots,$$

$$f_{ijk\dots n}(t_1, t_2, t_3, \dots, t_n) = \frac{\partial^n f(t_1, t_2, t_3, \dots, t_n)}{\partial t_i \partial t_j \partial t_k \dots \partial t_n},$$

where $i, j, k, \dots, n = 1, 2, 3, \dots, n$. Assume the interval Δ be such that $\Delta = [a_1, b_1] \times [a_2, b_2] \times [a_3, b_3] \times \dots \times [a_n, b_n]$, where $a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n$ are real constants, n is a positive integer and $(t_1, t_2, t_3, \dots, t_n) \in \Delta$,

and

$$\begin{aligned} \Delta_1 &= [a_1, s_1] \times [a_2, s_2] \times [a_3, s_3] \times \dots \times [a_{n-1}, s_{n-1}] \times [a_n, s_n], \\ \Delta_2 &= [a_1, s_1] \times [a_2, s_2] \times [a_3, s_3] \times \dots \times [a_{n-1}, s_{n-1}] \times [s_n, b_n], \\ \Delta_3 &= [a_1, s_1] \times [a_2, s_2] \times [a_3, s_3] \times \dots \times [s_{n-1}, b_{n-1}] \times [a_n, s_n], \dots, \\ \Delta_{n-1} &= [a_1, s_1] \times [s_2, b_2] \times [s_3, b_3] \times \dots \times [s_{n-1}, b_{n-1}] \times [s_n, b_n], \\ \Delta_n &= [s_1, b_1] \times [s_2, b_2] \times [s_3, b_3] \times \dots \times [s_{n-1}, b_{n-1}] \times [s_n, b_n], \end{aligned}$$

where $a_1 \leq s_1 \leq b_1, a_2 \leq s_2 \leq b_2, a_3 \leq s_3 \leq b_3, \dots, a_{n-1} \leq s_{n-1} \leq b_{n-1}, a_n \leq s_n \leq b_n$. Let $f(t_1, t_2, t_3, \dots, t_n)$ satisfies the following hypotheses.

(H₁) Let $f(t_1, t_2, t_3, \dots, t_n), f_1(t_1, t_2, t_3, \dots, t_n), f_{12}(t_1, t_2, t_3, \dots, t_n),$

$f_{123}(t_1, t_2, t_3, \dots, t_n), \dots, f_{123\dots(n-1)}(t_1, t_2, t_3, \dots, t_n)$ be continuous functions on Δ , and

$$\begin{aligned} f(a_1, t_2, t_3, \dots, t_n) &= f(b_1, t_2, t_3, \dots, t_n) \\ &= f(t_1, a_2, t_3, \dots, t_n) = f(t_1, b_2, t_3, \dots, t_n) \\ &= f(t_1, t_2, a_3, \dots, t_n) = f(t_1, t_2, b_3, \dots, t_n) \dots \\ &= f(t_1, t_2, t_3, \dots, a_n) = f(t_1, t_2, t_3, \dots, b_n) = 0. \end{aligned}$$

(H₂) Let

$$\begin{aligned} f_1(a_1, t_2, t_3, \dots, t_n) &= f_1(b_1, t_2, t_3, \dots, t_n) \\ &= f_1(t_1, a_2, t_3, \dots, t_n) = f_1(t_1, b_2, t_3, \dots, t_n) \\ &= f_1(t_1, t_2, a_3, \dots, t_n) = f_1(t_1, t_2, b_3, \dots, t_n) = \dots \\ &= f_1(t_1, t_2, t_3, \dots, a_n) = f_1(t_1, t_2, t_3, \dots, b_n) = 0. \end{aligned}$$

Using the above assumptions we introduce the following results.

Theorem 2.1. Assume that (H₁) and (H₂) hold. Then the following inequality holds

$$\begin{aligned} &\int_{a_1}^{b_1} \left(\int_{a_2}^{b_2} \left(\int_{a_3}^{b_3} \dots \right. \right. \\ &\quad \left. \left. \left(\int_{a_n}^{b_n} |f(t_1, t_2, t_3, \dots, t_n)| |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n \right) \dots \right) dt_3 \right) dt_2 \left) dt_1 \\ (2.1) \quad &\leq \frac{(b_1 - a_1)(b_2 - a_2)(b_3 - a_3) \dots (b_n - a_n)}{2^{n+1}} \\ &\quad \times \int_{a_1}^{b_1} \left(\int_{a_2}^{b_2} \left(\int_{a_3}^{b_3} \dots \left(\int_{a_n}^{b_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)|^2 dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1. \end{aligned}$$

Proof. We consider the following 2ⁿ cases.

Case 1. Let $(t_1, t_2, t_3, \dots, t_n) \in \Delta_1$, and we define the following function

$$\begin{aligned} (2.2) \quad &h(s_1, s_2, s_3, \dots, s_n) \\ &= \int_{a_1}^{s_1} \left(\int_{a_2}^{s_2} \left(\int_{a_3}^{s_3} \dots \left(\int_{a_n}^{s_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1. \end{aligned}$$

Thus, from 2.2 we obtain

$$(2.3) \quad h_1(s_1, s_2, s_3, \dots, s_n) = \int_{a_2}^{s_2} \left(\int_{a_3}^{s_3} \dots \left(\int_{a_n}^{s_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n \right) \dots \right) dt_3 \right) dt_2,$$

and

$$(2.4) \quad \begin{aligned} &h_{12}(s_1, s_2, s_3, \dots, s_n) \\ &= \int_{a_3}^{s_3} \left(\int_{a_4}^{s_4} \dots \left(\int_{a_5}^{s_5} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n \right) \dots \right) dt_4 \right) dt_3. \end{aligned}$$

Therefore, if we continue in these differentiations, we get

$$(2.5) \quad h_{123\dots(n-1)}(s_1, s_2, s_3, \dots, s_n) = \int_{a_n}^{s_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n.$$

Now, under the condition (H₁), we have

$$(2.6) \quad |f(s_1, s_2, s_3, \dots, s_n)| \leq \int_{a_1}^{s_1} |f_1(t_1, s_2, s_3, \dots, s_n)| dt_1,$$

$$(2.7) \quad |f_1(s_1, s_2, s_3, \dots, s_n)| \leq \int_{a_2}^{s_2} |f_{12}(s_1, t_2, s_3, \dots, s_n)| dt_2,$$

$$(2.8) \quad |f_{12}(s_1, s_2, s_3, \dots, s_n)| \leq \int_{a_3}^{s_3} |f_{123}(s_1, s_2, t_3, \dots, s_n)| dt_3.$$

Also, we get

$$(2.9) \quad |f_{12\dots(n-1)}(s_1, s_2, s_3, \dots, s_n)| \leq \int_{a_n}^{s_n} |f_{12\dots n}(s_1, s_2, s_3, \dots, t_n)| dt_n.$$

It follows from, 2.7, 2.8 and 2.9 that

$$(2.10) \quad \begin{aligned} & |f(s_1, s_2, s_3, \dots, s_n)| \\ & \leq \int_{a_1}^{s_1} |f_1(t_1, s_2, s_3, \dots, s_n)| dt_1 \\ & \leq \int_{a_1}^{s_1} \left(\int_{a_2}^{s_2} |f_{12}(t_1, t_2, s_3, \dots, s_n)| dt_2 \right) dt_1 \\ & \leq \int_{a_1}^{s_1} \left(\int_{a_2}^{s_2} \left(\int_{a_3}^{s_3} |f_{123}(t_1, t_2, t_3, \dots, s_n)| dt_3 \right) dt_2 \right) dt_1, \dots, \\ & \leq \int_{a_1}^{s_1} \left(\int_{a_2}^{s_2} \left(\int_{a_3}^{s_3} \left(\dots \left(\int_{a_n}^{s_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1 \\ & = h(s_1, s_2, s_3, \dots, s_n), \end{aligned}$$

$$(2.11) \quad |f_1(s_1, s_2, s_3, \dots, s_n)| \leq h_1(s_1, s_2, s_3, \dots, s_n),$$

$$(2.12) \quad |f_{12}(s_1, s_2, s_3, \dots, s_n)| \leq h_{12}(s_1, s_2, s_3, \dots, s_n),$$

and

$$(2.13) \quad |f_{123\dots(n-1)}(s_1, s_2, s_3, \dots, s_n)| \leq h_{123\dots(n-1)}(s_1, s_2, s_3, \dots, s_n).$$

Now, let I_1 be such that

$$I_1 = \int_{a_1}^{s_1} \left(\int_{a_2}^{s_2} \left(\int_{a_3}^{s_3} \left(\dots \left(\int_{a_n}^{s_n} |f(t_1, t_2, t_3, \dots, t_n)| |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1.$$

From 2.5 and 2.10, we get

$$\begin{aligned} I_1 & \leq \int_{a_1}^{s_1} \left(\int_{a_2}^{s_2} \left(\int_{a_3}^{s_3} \left(\dots \right. \right. \right. \\ & \quad \left. \left. \left. \left(\int_{a_n}^{s_n} h((t_1, t_2, t_3, \dots, t_n)) |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1 \\ & \leq \int_{a_1}^{s_1} h(t_1, s_2, s_3, \dots, s_n) \\ & \quad \times \left(\int_{a_2}^{s_2} \left(\int_{a_3}^{s_3} \left(\dots \left(\int_{a_n}^{s_n} (|f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n) \dots \right) dt_3 \right) dt_2 \right) dt_1 \\ & = \int_{a_1}^{s_1} h(t_1, s_2, s_3, \dots, s_n) \\ & \quad \times \left(\int_{a_2}^{s_2} \left(\int_{a_3}^{s_3} \left(\dots \left(\int_{a_{n-1}}^{s_{n-1}} (h_{123\dots(n-1)}(t_1, t_2, t_3, \dots, t_{n-1}, s_n) dt_{n-1}) \dots \right) dt_3 \right) dt_2 \right) dt_1. \end{aligned}$$

Then, we have

$$\begin{aligned}
 I_1 &\leq \int_{a_1}^{s_1} h(t_1, s_2, s_3, \dots, s_n) \left(\int_{a_2}^{s_2} h_{12}(t_1, t_2, s_3, \dots, s_n) dt_2 \right) dt_1 \\
 &\leq \int_{a_1}^{s_1} h(t_1, s_2, s_3, s_4, s_5) h_1(t_1, s_2, s_3, s_4, s_5) dt_1 \\
 &= \frac{1}{2} h^2(s_1, s_2, s_3, \dots, s_n) \\
 &= \frac{1}{2} \left(\int_{a_1}^{s_1} \left(\int_{a_2}^{s_2} \left(\int_{a_3}^{s_3} (\dots \left(\int_{a_n}^{s_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1 \right)^2.
 \end{aligned}$$

Now, by applying Schwarz's inequality, we get

$$\begin{aligned}
 (2.14) \quad I_1 &\leq \frac{(s_1 - a_1)(s_2 - a_2)(s_3 - a_3) \dots (s_n - a_n)}{2} \\
 &\quad \times \int_{a_1}^{s_1} \left(\int_{a_2}^{s_2} \left(\int_{a_3}^{s_3} (\dots \right. \right. \\
 &\quad \left. \left. \left(\int_{a_n}^{s_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)|^2 dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1
 \end{aligned}$$

Case 2. Let $(t_1, t_2, t_3, \dots, t_n) \in \Delta_2$, and we define

$$\begin{aligned}
 (2.15) \quad &h(s_1, s_2, s_3, \dots, s_n) \\
 &= \int_{a_1}^{s_1} \left(\int_{a_2}^{s_2} \left(\int_{a_3}^{s_3} (\dots \left(\int_{s_n}^{b_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1.
 \end{aligned}$$

By similar manner as in the first case we obtain

$$\begin{aligned}
 (2.16) \quad I_2 &\leq \frac{(s_1 - a_1)(s_2 - a_2)(s_3 - a_3) \dots (b_n - s_n)}{2} \\
 &\quad \times \int_{a_1}^{s_1} \left(\int_{a_2}^{s_2} \left(\int_{a_3}^{s_3} (\dots \right. \right. \\
 &\quad \left. \left. \left(\int_{s_n}^{b_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)|^2 dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1.
 \end{aligned}$$

Case 3. Let $(t_1, t_2, t_3, \dots, t_n) \in \Delta_3$, and we define

$$\begin{aligned}
 (2.17) \quad &h(s_1, s_2, s_3, \dots, s_n) \\
 &= \int_{a_1}^{s_1} \left(\int_{a_2}^{s_2} \left(\int_{a_3}^{s_3} (\dots \left(\int_{s_{n-1}}^{b_{n-1}} \left(\int_{a_n}^{s_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1.
 \end{aligned}$$

Then, we get

$$\begin{aligned}
 (2.18) \quad I_3 &\leq \frac{(s_1 - a_1)(s_2 - a_2)(s_3 - a_3) \dots (b_{n-1} - s_{n-1})(s_n - a_n)}{2} \\
 &\quad \times \int_{a_1}^{s_1} \left(\int_{a_2}^{s_2} \left(\int_{a_3}^{s_3} (\dots \right. \right. \\
 &\quad \left. \left. \left(\int_{s_{n-1}}^{b_{n-1}} \left(\int_{a_n}^{s_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)|^2 dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1
 \end{aligned}$$

Similarly, we continue up to the following cases:

Case $(2^n - 1)$. Let $(t_1, t_2, t_3, \dots, t_n) \in \Delta_{2^n-1}$, and we define

$$(2.19) \quad \begin{aligned} & h(s_1, s_2, s_3, \dots, s_n) \\ &= \int_{a_1}^{s_1} \left(\int_{s_2}^{b_2} \left(\int_{s_3}^{b_3} \left(\dots \left(\int_{s_n}^{b_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1. \end{aligned}$$

Then, we get

$$(2.20) \quad \begin{aligned} I_{2^n-1} &\leq \frac{(s_1 - a_1)(b_2 - s_2)(b_3 - s_3) \dots (b_n - s_n)}{2} \\ &\quad \times \int_{a_1}^{s_1} \left(\int_{s_2}^{b_2} \left(\int_{s_3}^{b_3} \left(\dots \right. \right. \right. \\ &\quad \left. \left. \left. \left(\int_{s_n}^{b_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)|^2 dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1. \end{aligned}$$

Case (2^n) . Let $(t_1, t_2, t_3, \dots, t_n) \in \Delta_{2^n}$, and we define

$$(2.21) \quad \begin{aligned} & h(s_1, s_2, s_3, \dots, s_n) \\ &= \int_{s_1}^{b_1} \left(\int_{s_2}^{b_2} \left(\int_{s_3}^{b_3} \left(\dots \left(\int_{s_n}^{b_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1. \end{aligned}$$

Then, we obtain

$$(2.22) \quad \begin{aligned} I_{2^n-1} &\leq \frac{(b_1 - s_1)(b_2 - s_2)(b_3 - s_3) \dots (b_n - s_n)}{2} \\ &\quad \times \int_{s_1}^{b_1} \left(\int_{s_2}^{b_2} \left(\int_{s_3}^{b_3} \left(\dots \right. \right. \right. \\ &\quad \left. \left. \left. \left(\int_{s_n}^{b_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1. \end{aligned}$$

Finally, let $s_1 = \frac{a_1+b_1}{2}$, $s_2 = \frac{a_2+b_2}{2}$, $s_3 = \frac{a_3+b_3}{2}$, \dots , $s_n = \frac{a_n+b_n}{2}$, it follows from 2.14, 2.16, 2.18, 2.20 and 2.22 that

$$\begin{aligned} & \int_{a_1}^{b_1} \left(\int_{a_2}^{b_2} \left(\int_{a_3}^{b_3} \left(\dots \left(\int_{a_n}^{b_n} |f(t_1, t_2, t_3, \dots, t_n)| \right. \right. \right. \right. \\ & \left. \left. \left. \left. |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1 \\ & \leq \frac{(b_1 - a_1)(b_2 - a_2)(b_3 - a_3) \dots (b_n - a_n)}{2^{n+1}} \\ & \quad \times \int_{a_1}^{b_1} \left(\int_{a_2}^{b_2} \left(\int_{a_3}^{b_3} \left(\dots \left(\int_{a_n}^{b_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)|^2 dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1. \end{aligned}$$

This completes the proof. ■

Remark 2.1. (1) Put $n = 1$ in 2.1, we get Opial's inequality as in [5]

$$\int_a^b |f(t)| |f_1(t)| dt \leq \frac{(b-a)}{4} \int_a^b |f_1(t)|^2 dt.$$

(2) If $n = 2$ in 2.1, then

$$\int_{a_1}^{b_1} \left(\int_{a_2}^{b_2} |f(t_1, t_2)| |f_{12}(t_1, t_2)| dt_2 \right) dt_1 \leq \frac{(b_1 - a_1)(b_2 - a_2)}{8} \int_{a_1}^{b_1} \left(\int_{a_2}^{b_2} |f_{12}(t_1, t_2)|^2 dt_2 \right) dt_1,$$

which is Yang's inequality [9].

Theorem 2.2. Assume that (H_1) and (H_2) hold. Then

$$(2.23) \leq \frac{1}{m+1} \left[\frac{(b_1 - a_1)(b_2 - a_2)(b_3 - a_3) \dots (b_n - a_n)}{2^n} \right]^m \\ \times \int_{a_1}^{b_1} \left(\int_{a_2}^{b_2} \left(\int_{a_3}^{b_3} \left(\dots \left(\int_{a_n}^{b_n} |f(t_1, t_2, t_3, \dots, t_n)|^m \right. \right. \right. \right. \\ \left. \left. \left. \left. \times |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1 \\ \times \int_{a_1}^{b_1} \left(\int_{a_2}^{b_2} \left(\int_{a_3}^{b_3} \left(\dots \left(\int_{a_n}^{b_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)|^{m+1} dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1.$$

where $m \geq 0$ is a constant.

Proof. We consider the same cases as in Theorem 2.1

Case 1. Let $(t_1, t_2, t_3, \dots, t_n) \in \Delta_1$, and we let

$$(2.24) J_1 = \int_{a_1}^{s_1} \left(\int_{a_2}^{s_2} \left(\int_{a_3}^{s_3} \left(\dots \left(\int_{a_n}^{s_n} |f(t_1, t_2, t_3, \dots, t_n)|^m |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1.$$

From 2.2, 2.3, 2.5 and 2.10 we have

$$J_1 \leq \int_{a_1}^{s_1} h(t_1, s_2, s_3, \dots, s_n)^m \\ \times \left(\int_{a_2}^{s_2} \left(\int_{a_3}^{s_3} \left(\dots \left(\int_{a_{n-1}}^{s_{n-1}} (h_{123\dots(n-1)}(t_1, t_2, t_3, \dots, t_n)) dt_{(n-1)} \right) \dots \right) dt_3 \right) dt_2 \right) dt_1 \\ \leq \int_{a_1}^{s_1} h(t_1, s_2, s_3, \dots, s_n)^m \left(\int_{a_2}^{s_2} (h_{12}(t_1, t_2, s_3, \dots, s_n) dt_2) dt_1 \\ \leq \int_{a_1}^{s_1} h(t_1, s_2, s_3, \dots, s_n)^m h_1(t_1, s_2, s_3, \dots, s_n) dt_1 \\ = \frac{1}{m+1} \left(\int_{a_1}^{s_1} \left(\int_{a_2}^{s_2} \left(\int_{a_3}^{s_3} \left(\dots \left(\int_{a_n}^{s_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1 \right)^{m+1}.$$

Now, applying Schwarz's inequality, we have

$$J_1 \leq \frac{1}{m+1} [(s_1 - a_1)(s_2 - a_2)(s_3 - a_3) \dots (s_n - a_n)]^m \\ \times \int_{a_1}^{s_1} \left(\int_{a_2}^{s_2} \left(\int_{a_3}^{s_3} \left(\dots \left(\int_{a_n}^{s_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)|^{m+1} dt_n \right) \dots \right) dt_3 \right) dt_2 \right) dt_1.$$

Proof of the remaining cases follows by same manner as those given in the proof of Theorem 2.1 so the result follows. ■

Remark 2.2. (1) We note that for the case $m = 1$ the inequality (2.23) reduced to

$$\begin{aligned}
& \int_{a_1}^{b_1} \left(\int_{a_2}^{b_2} \left(\int_{a_3}^{b_3} \left(\dots \left(\int_{a_n}^{b_n} |f(t_1, t_2, t_3, \dots, t_n)| \right. \right. \right. \right. \\
& \times |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n) \dots) dt_3) dt_2) dt_1 \\
& \leq \frac{(b_1 - a_1)(b_2 - a_2)(b_3 - a_3) \dots (b_n - a_n)}{2^{n+1}} \\
& \times \int_{a_1}^{b_1} \left(\int_{a_2}^{b_2} \left(\int_{a_3}^{b_3} \left(\dots \left(\int_{a_n}^{b_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)|^2 dt_n) \dots) dt_3) dt_2) dt_1.
\end{aligned}$$

This is the same result of Theorem 2.1.

2. Put $n = 1$ in (2.23), we find that

$$\int_a^b |f(t)|^m |f_1(t)| dt \leq \frac{1}{m+1} \left[\frac{(b-a)}{2} \right]^m \int_a^b |f_1(t)|^{m+1} dt.$$

Theorem 2.3. *If (H_1) , (H_2) and (H_3) hold. Then*

$$\begin{aligned}
(2.25) \quad & \int_{a_1}^{b_1} \left(\int_{a_2}^{b_2} \left(\int_{a_3}^{b_3} \left(\dots \left(\int_{a_n}^{b_n} |f(t_1, t_2, t_3, \dots, t_n)| |f_1(t_1, t_2, t_3, \dots, t_n)| \right. \right. \right. \right. \\
& \dots |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n) \dots) dt_3) dt_2) dt_1 \\
& \leq \frac{1}{4} \left[\frac{(b_1 - a_1)(b_2 - a_2)(b_3 - a_3) \dots (b_n - a_n)}{2^n} \right]^3 \\
& \times \int_{a_1}^{b_1} \left(\int_{a_2}^{b_2} \left(\int_{a_3}^{b_3} \left(\dots \left(\int_{a_5}^{b_5} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)|^4 dt_n) \dots) dt_3) dt_2) dt_1 \right. \right. \\
& \left. \left. + \left[\frac{(b_2 - a_2)(b_3 - a_3) \dots (b_n - a_n)}{2^{n-1}} \right] \right. \right. \\
& \times \int_{a_2}^{b_2} \left(\int_{a_3}^{b_3} \left(\int_{a_4}^{b_4} \left(\int_{a_5}^{b_5} |f_{123\dots n}(S_1, t_2, t_3, \dots, t_n)|^2 dt_n) \dots) dt_3) dt_2.
\end{aligned}$$

Proof. The proof of Theorem 2.3 is similar to the Proof of Theorem 2.1 so it is omitted. ■

Theorem 2.4. *Let (H_1) , (H_2) and (H_3) hold. Then*

$$\begin{aligned}
& \int_{a_1}^{b_1} \left(\int_{a_2}^{b_2} \left(\int_{a_3}^{b_3} \left(\dots \left(\int_{a_n}^{b_n} |f(t_1, t_2, t_3, \dots, t_n)|^{m_1} |f_1(t_1, t_2, t_3, \dots, t_n)|^{m_2} \right. \right. \right. \right. \\
& \quad \times |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)| dt_n \dots \left. \left. \left. \left. \right. \right. \right. \right. dt_3 \left. \right. \left. \right. \left. \right. dt_2 \left. \right. \left. \right. dt_1 \\
& \leq \frac{1}{2m_2 + 2} \left[\frac{(b_1 - a_1)(b_2 - a_2)(b_3 - a_3) \dots (b_n - a_n)}{2^n} \right]^{m_1 + 1} \\
& \quad \times \int_{a_1}^{b_1} \left(\int_{a_2}^{b_2} \left(\int_{a_3}^{b_3} \left(\dots \right. \right. \right. \\
& \quad \quad \left. \left. \left. \left. \left(\int_{a_n}^{b_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)|^{2m_1 + 2} dt_n \right) \dots \right. \right. \right. \right. \left. \right. \left. \right. dt_3 \left. \right. \left. \right. dt_2 \left. \right. \left. \right. dt_1 \\
& \quad + \left[\frac{(b_1 - a_1)(b_2 - a_2)(b_3 - a_3) \dots (b_n - a_n)}{2^{n-1}} \right]^{2m_2 - 1} \\
& \quad \times \int_{a_2}^{b_2} \left(\int_{a_3}^{b_3} \left(\dots \left(\int_{a_n}^{b_n} |f_{123\dots n}(t_1, t_2, t_3, \dots, t_n)|^{2m_2} dt_n \right) \dots \right) dt_3 \right) dt_2,
\end{aligned} \tag{2.26}$$

where $m_1, m_2 \geq 0$ are constants.

Remark 2.3. (1) Put $n = 2$ in 2.25, we get

$$\begin{aligned}
& \int_{a_1}^{b_1} \left(\int_{a_2}^{b_2} |f(t_1, t_2)| |f_1(t_1, t_2)| |f_{12}(t_1, t_2)| dt_2 \right) dt_1 \\
& \leq \frac{1}{4} \left[\frac{(b_1 - a_1)(b_2 - a_2)}{4} \right]^3 \int_{a_1}^{b_1} \left(\int_{a_2}^{b_2} |f_{12}(t_1, t_2)|^4 dt_2 \right) dt_1 \\
& \quad + \left[\frac{(b_1 - a_1)(b_2 - a_2)}{2} \right] \int_{a_2}^{b_2} |f_{12}(S_1, t_2)|^2 dt_2.
\end{aligned}$$

Which is Yang's result [9].

(2) Let $n = 3$ in 2.25, we obtain

$$\begin{aligned}
& \int_{a_1}^{b_1} \left(\int_{a_2}^{b_2} \left(\int_{a_3}^{b_3} |f(t_1, t_2, t_3)| |f_1(t_1, t_2, t_3)| |f_{123}(t_1, t_2, t_3)| dt_3 \right) dt_2 \right) dt_1 \\
& \leq \frac{1}{4} \left[\frac{(b_1 - a_1)(b_2 - a_2)(b_3 - a_3)}{8} \right]^3 \int_{a_1}^{b_1} \left(\int_{a_2}^{b_2} \left(\int_{a_3}^{b_3} |f_{123}(t_1, t_2, t_3)|^4 dt_3 \right) dt_2 \right) dt_1 \\
& \quad + \left[\frac{(b_2 - a_2)(b_3 - a_3)}{4} \right] \int_{a_2}^{b_2} \left(\int_{a_3}^{b_3} |f_{123}(S_1, t_2, t_3)|^2 dt_3 \right) dt_2.
\end{aligned}$$

This is the result of Salem [8].

(3) Put $m_1 = 1$ and $m_2 = 1$ we obtain the inequality 2.25.

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