

PROPERTIES OF GENERALIZED HÖLDER'S INEQUALITIES

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Abstract. In this paper, we present some new properties of generalized Hölder's inequalities proposed by Vasić and Pečarić, and then we obtain some new refinements of generalized Hölder's inequalities.

1. Introduction

We begin by recalling here the classical Hölder's inequality as Theorem A below.

THEOREM A. *If $a_k \geq 0$, $b_k \geq 0$ ($k = 1, 2, \dots, n$), $p \geq q > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, then*

$$\sum_{k=1}^n a_k b_k \leq \left(\sum_{k=1}^n a_k^p \right)^{\frac{1}{p}} \left(\sum_{k=1}^n b_k^q \right)^{\frac{1}{q}}. \quad (1)$$

The sign of inequality is reversed for $p < 0$. (For $p < 0$, we assume that $a_k, b_k > 0$.)

It is well known that Hölder's inequality is one of the most important inequalities in analysis. Various generalizations, improvements, and applications of Hölder's inequality have appeared in the literature so far. For example, Matkowski in [3, 4] obtained some important converses of the Hölder inequality. Nikolova and Varošanec [5] derived some new improvements of the Hölder inequality by applying a convex function. For detailed expositions, the interested reader may consult [1], [2], [6] and the references therein. Among various generalizations of (1), Vasić and Pečarić in [7] established the following interesting theorem.

THEOREM B. *Let $a_{ir} > 0$ ($i = 1, 2, \dots, n$, $r = 1, 2, \dots, k$).*

(a) If $\lambda_r > 0$, and if $\sum_{r=1}^k \frac{1}{\lambda_r} \geq 1$, then

$$\sum_{i=1}^n \prod_{r=1}^k a_{ir} \leq \prod_{r=1}^k \left(\sum_{i=1}^n a_{ir}^{\lambda_r} \right)^{\frac{1}{\lambda_r}}. \quad (2)$$

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(b) If $\lambda_r < 0 (r = 1, 2, \dots, k)$, then

$$\sum_{i=1}^n \prod_{r=1}^k a_{ir} \geq \prod_{r=1}^k \left(\sum_{i=1}^n a_{ir}^{\lambda_r} \right)^{\frac{1}{\lambda_r}}. \tag{3}$$

(c) If $\lambda_1 > 0, \lambda_r < 0 (r = 2, 3, \dots, k)$, and if $\sum_{r=1}^k \frac{1}{\lambda_r} \leq 1$, then

$$\sum_{i=1}^n \prod_{r=1}^k a_{ir} \geq \prod_{r=1}^k \left(\sum_{i=1}^n a_{ir}^{\lambda_r} \right)^{\frac{1}{\lambda_r}}. \tag{4}$$

The above inequalities are called as generalized Hölder’s inequalities.

The main purpose of this paper is to give new properties and refinements of (2), (3), (4).

2. Properties of generalized Hölder inequalities

THEOREM 2.1. Let $a_{nr} > 0 (n = 1, 2, \dots, r = 1, 2, \dots, k)$, let $\lambda_1 > \lambda_2 > \dots > \lambda_k > 0, \sum_{r=1}^k \frac{1}{\lambda_r} \geq 1$, and let

$$F_l(n) = \prod_{r=1}^k \left(\sum_{i=1}^n a_{ir}^{\lambda_r} \right)^{\frac{2l}{\lambda_r}} - \left(\sum_{i=1}^n \prod_{r=1}^k a_{ir} \right)^{2l} \tag{5}$$

$l = 1, 2, \dots$ Then

$$0 \leq F_l(n) \leq F_l(n + 1). \tag{6}$$

Proof. Write

$$T_n = \left(\sum_{i=1}^n \prod_{r=1}^k a_{ir} \right)^2,$$

$$S_n = \prod_{r=1}^k \left(\sum_{i=1}^n a_{ir}^{\lambda_r} \right)^{\frac{2}{\lambda_r}}.$$

Case I. When $l = 1$ and k is even. Performing some simple computations, we have

$$S_n = \left[\left(\sum_{i=1}^n a_{i2}^{\lambda_2} \right) \left(\sum_{j=1}^n a_{j2}^{\lambda_2} \right) \right]^{\frac{1}{\lambda_2} - \frac{1}{\lambda_1}}$$

$$\times \left[\left(\sum_{i=1}^n a_{i1}^{\lambda_1} \right) \left(\sum_{j=1}^n a_{j2}^{\lambda_2} \right) \right]^{\frac{1}{\lambda_1}} \left[\left(\sum_{i=1}^n a_{i2}^{\lambda_2} \right) \left(\sum_{j=1}^n a_{j1}^{\lambda_1} \right) \right]^{\frac{1}{\lambda_1}}$$

$$\times \left[\left(\sum_{i=1}^n a_{i4}^{\lambda_4} \right) \left(\sum_{j=1}^n a_{j4}^{\lambda_4} \right) \right]^{\frac{1}{\lambda_4} - \frac{1}{\lambda_3}}$$

$$\begin{aligned}
 & \times \left[\left(\sum_{i=1}^n a_{i3}^{\lambda_3} \right) \left(\sum_{j=1}^n a_{j4}^{\lambda_4} \right) \right]^{\frac{1}{\lambda_3}} \left[\left(\sum_{i=1}^n a_{i4}^{\lambda_4} \right) \left(\sum_{j=1}^n a_{j3}^{\lambda_3} \right) \right]^{\frac{1}{\lambda_3}} \\
 & \times \dots\dots\dots \\
 & \times \left[\left(\sum_{i=1}^n a_{ik}^{\lambda_k} \right) \left(\sum_{j=1}^n a_{jk}^{\lambda_k} \right) \right]^{\frac{1}{\lambda_k} - \frac{1}{\lambda_{k-1}}} \\
 & \times \left[\left(\sum_{i=1}^n a_{i(k-1)}^{\lambda_{(k-1)}} \right) \left(\sum_{j=1}^n a_{jk}^{\lambda_k} \right) \right]^{\frac{1}{\lambda_{k-1}}} \left[\left(\sum_{i=1}^n a_{ik}^{\lambda_k} \right) \left(\sum_{j=1}^n a_{j(k-1)}^{\lambda_{(k-1)}} \right) \right]^{\frac{1}{\lambda_{k-1}}}. \tag{7}
 \end{aligned}$$

$$\begin{aligned}
 T_{n+1} - T_n &= \left(\sum_{i=1}^{n+1} \prod_{r=1}^k a_{ir} \right)^2 - \left(\sum_{i=1}^n \prod_{r=1}^k a_{ir} \right)^2 \\
 &= \left(\sum_{i=1}^{n+1} \prod_{r=1}^k a_{ir} - \sum_{i=1}^n \prod_{r=1}^k a_{ir} \right) \left(\sum_{i=1}^{n+1} \prod_{r=1}^k a_{ir} + \sum_{i=1}^n \prod_{r=1}^k a_{ir} \right) \\
 &= \left(\prod_{r=1}^k a_{(n+1)r} \right) \left(\sum_{i=1}^{n+1} a_{i1} a_{i2} \dots a_{ik} \right) + \left(\prod_{r=1}^k a_{(n+1)r} \right) \left(\sum_{i=1}^n a_{i1} a_{i2} \dots a_{ik} \right). \tag{8}
 \end{aligned}$$

Then, from inequality (2) we have

$$\begin{aligned}
 T_{n+1} - T_n &\leq \left(\prod_{r=1}^k a_{(n+1)r} \right) \left(\sum_{i=1}^{n+1} a_{i1}^{\lambda_1} \right)^{\frac{1}{\lambda_1}} \left(\sum_{i=1}^{n+1} a_{i2}^{\lambda_2} \right)^{\frac{1}{\lambda_2}} \dots \left(\sum_{i=1}^{n+1} a_{ik}^{\lambda_k} \right)^{\frac{1}{\lambda_k}} \\
 &+ \left(\prod_{r=1}^k a_{(n+1)r} \right) \left(\sum_{i=1}^n a_{i1}^{\lambda_1} \right)^{\frac{1}{\lambda_1}} \left(\sum_{i=1}^n a_{i2}^{\lambda_2} \right)^{\frac{1}{\lambda_2}} \dots \left(\sum_{i=1}^n a_{ik}^{\lambda_k} \right)^{\frac{1}{\lambda_k}} \\
 &= \left[a_{(n+1)2}^{\lambda_2} \left(\sum_{i=1}^{n+1} a_{i2}^{\lambda_2} \right) \right]^{\frac{1}{\lambda_2} - \frac{1}{\lambda_1}} \left[a_{(n+1)1}^{\lambda_1} \left(\sum_{i=1}^{n+1} a_{i2}^{\lambda_2} \right) \right]^{\frac{1}{\lambda_1}} \left[a_{(n+1)2}^{\lambda_2} \left(\sum_{i=1}^{n+1} a_{i1}^{\lambda_1} \right) \right]^{\frac{1}{\lambda_1}} \\
 &\times \left[a_{(n+1)4}^{\lambda_4} \left(\sum_{i=1}^{n+1} a_{i4}^{\lambda_4} \right) \right]^{\frac{1}{\lambda_4} - \frac{1}{\lambda_3}} \left[a_{(n+1)3}^{\lambda_3} \left(\sum_{i=1}^{n+1} a_{i4}^{\lambda_4} \right) \right]^{\frac{1}{\lambda_3}} \left[a_{(n+1)4}^{\lambda_4} \left(\sum_{i=1}^{n+1} a_{i3}^{\lambda_3} \right) \right]^{\frac{1}{\lambda_3}} \\
 &\times \dots\dots\dots \\
 &\times \left[a_{(n+1)k}^{\lambda_k} \left(\sum_{i=1}^{n+1} a_{ik}^{\lambda_k} \right) \right]^{\frac{1}{\lambda_k} - \frac{1}{\lambda_{k-1}}} \\
 &\times \left[a_{(n+1)(k-1)}^{\lambda_{(k-1)}} \left(\sum_{i=1}^{n+1} a_{ik}^{\lambda_k} \right) \right]^{\frac{1}{\lambda_{k-1}}} \left[a_{(n+1)k}^{\lambda_k} \left(\sum_{i=1}^{n+1} a_{i(k-1)}^{\lambda_{(k-1)}} \right) \right]^{\frac{1}{\lambda_{k-1}}} \\
 &+ \left[a_{(n+1)2}^{\lambda_2} \left(\sum_{i=1}^n a_{i2}^{\lambda_2} \right) \right]^{\frac{1}{\lambda_2} - \frac{1}{\lambda_1}} \left[a_{(n+1)2}^{\lambda_2} \left(\sum_{i=1}^n a_{i1}^{\lambda_1} \right) \right]^{\frac{1}{\lambda_1}} \left[a_{(n+1)1}^{\lambda_1} \left(\sum_{i=1}^n a_{i2}^{\lambda_2} \right) \right]^{\frac{1}{\lambda_1}}
 \end{aligned}$$

$$\begin{aligned}
 & \times \left[a_{(n+1)4}^{\lambda_4} \left(\sum_{i=1}^n a_{i4}^{\lambda_4} \right) \right]^{\frac{1}{\lambda_4} - \frac{1}{\lambda_3}} \left[a_{(n+1)4}^{\lambda_4} \left(\sum_{i=1}^n a_{i3}^{\lambda_3} \right) \right]^{\frac{1}{\lambda_3}} \left[a_{(n+1)3}^{\lambda_3} \left(\sum_{i=1}^n a_{i4}^{\lambda_4} \right) \right]^{\frac{1}{\lambda_3}} \\
 & \times \dots \dots \dots \\
 & \times \left[a_{(n+1)k}^{\lambda_k} \left(\sum_{i=1}^n a_{ik}^{\lambda_k} \right) \right]^{\frac{1}{\lambda_k} - \frac{1}{\lambda_{k-1}}} \\
 & \times \left[a_{(n+1)k}^{\lambda_k} \left(\sum_{i=1}^n a_{i(k-1)}^{\lambda_{k-1}} \right) \right]^{\frac{1}{\lambda_{k-1}}} \left[a_{(n+1)(k-1)}^{\lambda_{k-1}} \left(\sum_{i=1}^n a_{ik}^{\lambda_k} \right) \right]^{\frac{1}{\lambda_{k-1}}}. \tag{9}
 \end{aligned}$$

Consequently, from (9), (7) and (2) we obtain

$$\begin{aligned}
 & T_{n+1} - T_n + S_n \\
 & \leq \left[a_{(n+1)2}^{\lambda_2} \left(\sum_{i=1}^{n+1} a_{i2}^{\lambda_2} \right) + \sum_{i=1}^n \left(a_{(n+1)2}^{\lambda_2} a_{i2}^{\lambda_2} + a_{i2}^{\lambda_2} \sum_{j=1}^n a_{j2}^{\lambda_2} \right) \right]^{\frac{1}{\lambda_2} - \frac{1}{\lambda_1}} \\
 & \quad \times \left[a_{(n+1)1}^{\lambda_1} \left(\sum_{i=1}^{n+1} a_{i2}^{\lambda_2} \right) + \sum_{i=1}^n \left(a_{(n+1)2}^{\lambda_2} a_{i1}^{\lambda_1} + a_{i1}^{\lambda_1} \sum_{j=1}^n a_{j2}^{\lambda_2} \right) \right]^{\frac{1}{\lambda_1}} \\
 & \quad \times \left[a_{(n+1)2}^{\lambda_2} \left(\sum_{i=1}^{n+1} a_{i1}^{\lambda_1} \right) + \sum_{i=1}^n \left(a_{(n+1)1}^{\lambda_1} a_{i2}^{\lambda_2} + a_{i2}^{\lambda_2} \sum_{j=1}^n a_{j1}^{\lambda_1} \right) \right]^{\frac{1}{\lambda_1}} \\
 & \quad \times \left[a_{(n+1)4}^{\lambda_4} \left(\sum_{i=1}^{n+1} a_{i4}^{\lambda_4} \right) + \sum_{i=1}^n \left(a_{(n+1)4}^{\lambda_4} a_{i4}^{\lambda_4} + a_{i4}^{\lambda_4} \sum_{j=1}^n a_{j4}^{\lambda_4} \right) \right]^{\frac{1}{\lambda_4} - \frac{1}{\lambda_3}} \\
 & \quad \times \left[a_{(n+1)3}^{\lambda_3} \left(\sum_{i=1}^{n+1} a_{i4}^{\lambda_4} \right) + \sum_{i=1}^n \left(a_{(n+1)4}^{\lambda_4} a_{i3}^{\lambda_3} + a_{i3}^{\lambda_3} \sum_{j=1}^n a_{j4}^{\lambda_4} \right) \right]^{\frac{1}{\lambda_3}} \\
 & \quad \times \left[a_{(n+1)4}^{\lambda_4} \left(\sum_{i=1}^{n+1} a_{i3}^{\lambda_3} \right) + \sum_{i=1}^n \left(a_{(n+1)3}^{\lambda_3} a_{i4}^{\lambda_4} + a_{i4}^{\lambda_4} \sum_{j=1}^n a_{j3}^{\lambda_3} \right) \right]^{\frac{1}{\lambda_3}} \\
 & \quad \times \dots \dots \dots \\
 & \quad \times \left[a_{(n+1)k}^{\lambda_k} \left(\sum_{i=1}^{n+1} a_{ik}^{\lambda_k} \right) + \sum_{i=1}^n \left(a_{(n+1)k}^{\lambda_k} a_{ik}^{\lambda_k} + a_{ik}^{\lambda_k} \sum_{j=1}^n a_{jk}^{\lambda_k} \right) \right]^{\frac{1}{\lambda_k} - \frac{1}{\lambda_{k-1}}} \\
 & \quad \times \left[a_{(n+1)(k-1)}^{\lambda_{k-1}} \left(\sum_{i=1}^{n+1} a_{ik}^{\lambda_k} \right) + \sum_{i=1}^n \left(a_{(n+1)k}^{\lambda_k} a_{i(k-1)}^{\lambda_{k-1}} + a_{i(k-1)}^{\lambda_{k-1}} \sum_{j=1}^n a_{jk}^{\lambda_k} \right) \right]^{\frac{1}{\lambda_{k-1}}} \\
 & \quad \times \left[a_{(n+1)k}^{\lambda_k} \left(\sum_{i=1}^{n+1} a_{i(k-1)}^{\lambda_{k-1}} \right) + \sum_{i=1}^n \left(a_{(n+1)(k-1)}^{\lambda_{k-1}} a_{ik}^{\lambda_k} + a_{ik}^{\lambda_k} \sum_{j=1}^n a_{j(k-1)}^{\lambda_{k-1}} \right) \right]^{\frac{1}{\lambda_{k-1}}}
 \end{aligned}$$

$$\begin{aligned}
 &= \left[a_{(n+1)2}^{\lambda_2} \left(\sum_{i=1}^{n+1} a_{i2}^{\lambda_2} + \sum_{i=1}^n a_{i2}^{\lambda_2} \right) + \left(\sum_{i=1}^n a_{i2}^{\lambda_2} \right)^2 \right]^{\frac{1}{\lambda_2} - \frac{1}{\lambda_1}} \\
 &\quad \times \left[a_{(n+1)1}^{\lambda_1} \left(\sum_{i=1}^{n+1} a_{i2}^{\lambda_2} \right) + \sum_{i=1}^n a_{i1}^{\lambda_1} \left(\sum_{j=1}^{n+1} a_{j2}^{\lambda_2} \right) \right]^{\frac{1}{\lambda_1}} \\
 &\quad \times \left[a_{(n+1)2}^{\lambda_2} \left(\sum_{i=1}^{n+1} a_{i1}^{\lambda_1} \right) + \sum_{i=1}^n a_{i2}^{\lambda_2} \left(\sum_{j=1}^{n+1} a_{j1}^{\lambda_1} \right) \right]^{\frac{1}{\lambda_1}} \\
 &\quad \times \left[a_{(n+1)4}^{\lambda_4} \left(\sum_{i=1}^{n+1} a_{i4}^{\lambda_4} + \sum_{i=1}^n a_{i4}^{\lambda_4} \right) + \left(\sum_{i=1}^n a_{i4}^{\lambda_4} \right)^2 \right]^{\frac{1}{\lambda_4} - \frac{1}{\lambda_3}} \\
 &\quad \times \left[a_{(n+1)3}^{\lambda_3} \left(\sum_{i=1}^{n+1} a_{i4}^{\lambda_4} \right) + \sum_{i=1}^n a_{i3}^{\lambda_3} \left(\sum_{j=1}^{n+1} a_{j4}^{\lambda_4} \right) \right]^{\frac{1}{\lambda_3}} \\
 &\quad \times \left[a_{(n+1)4}^{\lambda_4} \left(\sum_{i=1}^{n+1} a_{i3}^{\lambda_3} \right) + \sum_{i=1}^n a_{i4}^{\lambda_4} \left(\sum_{j=1}^{n+1} a_{j3}^{\lambda_3} \right) \right]^{\frac{1}{\lambda_3}} \\
 &\quad \dots \dots \dots \\
 &\quad \times \left[a_{(n+1)k}^{\lambda_k} \left(\sum_{i=1}^{n+1} a_{ik}^{\lambda_k} + \sum_{i=1}^n a_{ik}^{\lambda_k} \right) + \left(\sum_{i=1}^n a_{ik}^{\lambda_k} \right)^2 \right]^{\frac{1}{\lambda_k} - \frac{1}{\lambda_{k-1}}} \\
 &\quad \times \left[a_{(n+1)(k-1)}^{\lambda_{k-1}} \left(\sum_{i=1}^{n+1} a_{ik}^{\lambda_k} \right) + \sum_{i=1}^n a_{i(k-1)}^{\lambda_{k-1}} \left(\sum_{j=1}^{n+1} a_{jk}^{\lambda_k} \right) \right]^{\frac{1}{\lambda_{k-1}}} \\
 &\quad \times \left[a_{(n+1)k}^{\lambda_k} \left(\sum_{i=1}^{n+1} a_{i(k-1)}^{\lambda_{k-1}} \right) + \sum_{i=1}^n a_{ik}^{\lambda_k} \left(\sum_{j=1}^{n+1} a_{j(k-1)}^{\lambda_{k-1}} \right) \right]^{\frac{1}{\lambda_{k-1}}} \\
 &= \left[\left(a_{(n+1)2}^{\lambda_2} \right)^2 + 2a_{(n+1)2}^{\lambda_2} \left(\sum_{i=1}^n a_{i2}^{\lambda_2} \right) + \left(\sum_{i=1}^n a_{i2}^{\lambda_2} \right)^2 \right]^{\frac{1}{\lambda_2} - \frac{1}{\lambda_1}} \\
 &\quad \times \left(\sum_{i=1}^{n+1} \sum_{j=1}^{n+1} a_{i1}^{\lambda_1} a_{j2}^{\lambda_2} \right)^{\frac{1}{\lambda_1}} \left(\sum_{i=1}^{n+1} \sum_{j=1}^{n+1} a_{i2}^{\lambda_2} a_{j1}^{\lambda_1} \right)^{\frac{1}{\lambda_1}} \\
 &\quad \times \left[\left(a_{(n+1)4}^{\lambda_4} \right)^2 + 2a_{(n+1)4}^{\lambda_4} \left(\sum_{i=1}^n a_{i4}^{\lambda_4} \right) + \left(\sum_{i=1}^n a_{i4}^{\lambda_4} \right)^2 \right]^{\frac{1}{\lambda_4} - \frac{1}{\lambda_3}} \\
 &\quad \times \left(\sum_{i=1}^{n+1} \sum_{j=1}^{n+1} a_{i3}^{\lambda_3} a_{j4}^{\lambda_4} \right)^{\frac{1}{\lambda_3}} \left(\sum_{i=1}^{n+1} \sum_{j=1}^{n+1} a_{i4}^{\lambda_4} a_{j3}^{\lambda_3} \right)^{\frac{1}{\lambda_3}} \\
 &\quad \times \dots \dots \dots
 \end{aligned}$$

$$\begin{aligned}
 & \times \left[\left(a_{(n+1)k}^{\lambda_k} \right)^2 + 2a_{(n+1)k}^{\lambda_k} \left(\sum_{i=1}^n a_{ik}^{\lambda_k} \right) + \left(\sum_{i=1}^n a_{ik}^{\lambda_k} \right)^2 \right]^{\frac{1}{\lambda_k} - \frac{1}{\lambda_{k-1}}} \\
 & \times \left(\sum_{i=1}^{n+1} \sum_{j=1}^{n+1} a_{i(k-1)}^{\lambda_{k-1}} a_{jk}^{\lambda_k} \right)^{\frac{1}{\lambda_{k-1}}} \left(\sum_{i=1}^{n+1} \sum_{j=1}^{n+1} a_{ik}^{\lambda_k} a_{j(k-1)}^{\lambda_{k-1}} \right)^{\frac{1}{\lambda_{k-1}}} \\
 & = \prod_{r=1}^k \left(\sum_{i=1}^{n+1} a_{ir}^{\lambda_r} \right)^{\frac{2}{\lambda_r}} = S_{n+1}.
 \end{aligned} \tag{10}$$

So

$$F_1(n) \leq F_1(n + 1). \tag{11}$$

Case II. When $l = 1$ and k is odd. By the same method as in Case I, we can obtain the inequality (11).

Moreover, from $T_{n+1} - T_n \leq S_{n+1} - S_n$, it is easy to find that the following inequality

$$T_{n+1}^l - T_n^l \leq S_{n+1}^l - S_n^l$$

holds for $l = 2, 3, \dots$, that is, $F_l(n) \leq F_l(n + 1)$, $l = 1, 2, \dots$

If we set $n = 1$ in (5), then $F_l(1) = 0$.

Thus

$$0 \leq F_l(n) \leq F_l(n + 1), \quad l = 1, 2, \dots$$

The proof of Theorem 2.1 is completed. \square

From Theorem 2.1, we obtain the following refinement of generalized Hölder’s inequality (2).

COROLLARY 2.2. Let $a_{nr} > 0$ ($n = 1, 2, \dots, r = 1, 2, \dots, k$), and let $\lambda_1 > \lambda_2 > \dots > \lambda_k > 0$, $\sum_{r=1}^k \frac{1}{\lambda_r} \geq 1$. Then

$$\sum_{i=1}^n \prod_{r=1}^k a_{ir} \leq \left(\sum_{i=1}^n \prod_{r=1}^k a_{ir} \right) \left(1 + \frac{F(2)}{(\sum_{i=1}^n \prod_{r=1}^k a_{ir})^2} \right)^{\frac{1}{2}} \leq \prod_{r=1}^k \left(\sum_{i=1}^n a_{ir}^{\lambda_r} \right)^{\frac{1}{\lambda_r}}, \tag{12}$$

where $F(2) = \prod_{r=1}^k (a_{1r}^{\lambda_r} + a_{2r}^{\lambda_r})^{\frac{2}{\lambda_r}} - (\prod_{r=1}^k a_{1r} + \prod_{r=1}^k a_{2r})^2 \geq 0$.

Similar to the proof of Theorem 2.1 but using inequality (3) in place of inequality (2), we immediately obtain the following result.

THEOREM 2.3. Let $a_{nr} > 0$ ($n = 1, 2, \dots, r = 1, 2, \dots, k$), let $\lambda_1 < \lambda_2 < \dots < \lambda_k < 0$, and let

$$F_l(n) = \prod_{r=1}^k \left(\sum_{i=1}^n a_{ir}^{\lambda_r} \right)^{\frac{2l}{\lambda_r}} - \left(\sum_{i=1}^n \prod_{r=1}^k a_{ir} \right)^{2l} \tag{13}$$

$l = 1, 2, \dots$. Then

$$0 \geq F_l(n) \geq F_l(n + 1). \tag{14}$$

From Theorem 2.3, we get the refinement of generalized Hölder's inequality (3) as follows.

COROLLARY 2.4. Let $a_{nr} > 0$ ($n = 1, 2, \dots, r = 1, 2, \dots, k$), let $\lambda_1 < \lambda_2 < \dots < \lambda_k < 0$. Then

$$\sum_{i=1}^n \prod_{r=1}^k a_{ir} \geq \left(\sum_{i=1}^n \prod_{r=1}^k a_{ir} \right) \left(1 + \frac{F(2)}{(\sum_{i=1}^n \prod_{r=1}^k a_{ir})^2} \right)^{\frac{1}{2}} \geq \prod_{r=1}^k \left(\sum_{i=1}^n a_{ir}^{\lambda_r} \right)^{\frac{1}{\lambda_r}}, \tag{15}$$

where $F(2) = \prod_{r=1}^k (a_{1r}^{\lambda_r} + a_{2r}^{\lambda_r})^{\frac{2}{\lambda_r}} - (\prod_{r=1}^k a_{1r} + \prod_{r=1}^k a_{2r})^2 \leq 0$.

Similar to the proof of Theorem 2.1 but using inequality (4) in place of inequality (2), we immediately obtain the following property of generalized Hölder inequality (4).

THEOREM 2.5. Let $a_{nr} > 0$ ($n = 1, 2, \dots, r = 1, 2, \dots, k$), let $\lambda_1 > 0, \lambda_2 < \lambda_3 < \dots < \lambda_k < 0, \sum_{r=1}^k \frac{1}{\lambda_r} \leq 1$, and let

$$F_l(n) = \prod_{r=1}^k \left(\sum_{i=1}^n a_{ir}^{\lambda_r} \right)^{\frac{2l}{\lambda_r}} - \left(\sum_{i=1}^n \prod_{r=1}^k a_{ir} \right)^{2l} \tag{16}$$

$l = 1, 2, \dots$ Then

$$0 \geq F_l(n) \geq F_l(n+1). \tag{17}$$

By using Theorem 2.5, we can obtain the following refinement of generalized Hölder's inequality (4).

COROLLARY 2.6. Let $a_{nr} > 0$ ($n = 1, 2, \dots, r = 1, 2, \dots, k$), and let $\lambda_1 > 0, \lambda_2 < \lambda_3 < \dots < \lambda_k < 0, \sum_{r=1}^k \frac{1}{\lambda_r} \leq 1$. Then

$$\sum_{i=1}^n \prod_{r=1}^k a_{ir} \geq \left(\sum_{i=1}^n \prod_{r=1}^k a_{ir} \right) \left(1 + \frac{F(2)}{(\sum_{i=1}^n \prod_{r=1}^k a_{ir})^2} \right)^{\frac{1}{2}} \geq \prod_{r=1}^k \left(\sum_{i=1}^n a_{ir}^{\lambda_r} \right)^{\frac{1}{\lambda_r}}, \tag{18}$$

where $F(2) = \prod_{r=1}^k (a_{1r}^{\lambda_r} + a_{2r}^{\lambda_r})^{\frac{2}{\lambda_r}} - (\prod_{r=1}^k a_{1r} + \prod_{r=1}^k a_{2r})^2 \leq 0$.

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