

REFINEMENTS OF GENERALIZED HÖLDER'S INEQUALITY

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Abstract. In this paper, we present some refinements of a generalized Hölder's inequality, which is due to Vasić and Pečarić.

1. Introduction

If $a_k \geq 0, b_k \geq 0$ ($k = 1, 2, \dots, n$), $p > 1$, $\frac{1}{p} + \frac{1}{q} = 1$, 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 $p < 1$, $p \neq 0$. (For $p < 0$, we assume that $a_k, b_k > 0$.) Inequality (1) and its reversed version are called Hölder's inequalities and are important in analysis and their applications. The important inequalities have received considerable attention by many researchers, and have motivated a large number of research papers giving their different proofs providing various generalizations, improvements and analogues. For example, Aldaz [2] presents an improvement of Hölder's inequality for an arbitrary number of functions by using a refinement of the AM-GM inequality. Klaričić Bakula, Matković and Pečarić give several variants of Hölder's inequality in [6]. For more detail expositions, the interested reader may consult [1], [3–5], [7–9] and the references therein. Among various generalizations of (1), Vasić and Pečarić in [10] presented the following interesting theorems.

THEOREM A. *Let $A_{ij} \geq 0$ ($i = 1, 2, \dots, n$, $j = 1, 2, \dots, m$). If β_j are positive numbers such that $\sum_{j=1}^m \frac{1}{\beta_j} \geq 1$, then*

$$\sum_{i=1}^n \prod_{j=1}^m A_{ij} \leq \prod_{j=1}^m \left(\sum_{i=1}^n A_{ij}^{\beta_j} \right)^{\frac{1}{\beta_j}}. \quad (2)$$

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THEOREM B. Let $A_{ij} > 0$ ($i = 1, 2, \dots, n$, $j = 1, 2, \dots, m$).

(a) If $\beta_1 > 0$, $\beta_j < 0$ ($j = 2, 3, \dots, m$), and if $\sum_{j=1}^m \frac{1}{\beta_j} \leq 1$, then

$$\sum_{i=1}^n \prod_{j=1}^m A_{ij} \geq \prod_{j=1}^m \left(\sum_{i=1}^n A_{ij}^{\beta_j} \right)^{\frac{1}{\beta_j}}. \quad (3)$$

(b) If $\beta_j < 0$ ($j = 1, 2, \dots, m$),

$$\sum_{i=1}^n \prod_{j=1}^m A_{ij} \geq \prod_{j=1}^m \left(\sum_{i=1}^n A_{ij}^{\beta_j} \right)^{\frac{1}{\beta_j}}. \quad (4)$$

The main objective of this paper is to build some new refinements of inequalities (2), (3) and (4).

2. Refinements of generalized Hölder's inequality

We first introduce the following lemmas, which will be used in the sequel.

LEMMA 2.1. [10] Let $(\mathbf{a}) = (a_1, a_2, \dots, a_n)$, $a_i > 0$, and let $t_r(\mathbf{a}) = \left(\sum_{i=1}^n a_i^r \right)^{\frac{1}{r}}$ ($r \neq 0$). Then for $0 < r < s$, $r < s < 0$ and $s < 0 < r$

$$t_s(\mathbf{a}) < t_r(\mathbf{a}). \quad (5)$$

LEMMA 2.2. [3] If $x > -1$, $\alpha > 1$ or $\alpha < 0$, then

$$(1+x)^\alpha \geq 1 + \alpha x. \quad (6)$$

The sign of inequality is reversed for $0 < \alpha < 1$.

LEMMA 2.3. [4] If $x_i \geq 0$, $\lambda_i > 0$, $i = 1, 2, \dots, n$, $0 < p \leq 1$, then

$$\sum_{i=1}^n \lambda_i x_i^p \leq \left(\sum_{i=1}^n \lambda_i \right)^{1-p} \left(\sum_{i=1}^n \lambda_i x_i \right)^p. \quad (7)$$

The sign of inequality is reversed for $p \geq 1$ or $p < 0$.

Next, we present the refinement of the inequality (2).

THEOREM 2.4. Let $A_{ij} \geq 0$, ($i = 1, 2, \dots, n$, $j = 1, 2, \dots, m$), let $\beta_1 \geq \beta_2 \geq \dots \geq \beta_m > 0$, $\sum_{j=1}^m \frac{1}{\beta_j} \geq 1$, and let $\alpha(m) = \begin{cases} \frac{m}{2} & \text{if } m \text{ even} \\ \frac{m-1}{2} & \text{if } m \text{ odd} \end{cases}$. Then

$$\begin{aligned} \sum_{i=1}^n \prod_{j=1}^m A_{ij} &\leq \left[\prod_{j=1}^m \left(\sum_{i=1}^n A_{ij}^{\beta_j} \right)^{\frac{1}{\beta_j}} \right] \left\{ \prod_{j=1}^{\alpha(m)} \left[1 - \left(\frac{\sum_{i=1}^n \frac{1}{i} A_{i(2j-1)}^{\beta_{2j-1}}}{\sum_{i=1}^n A_{i(2j-1)}^{\beta_{2j-1}}} - \frac{\sum_{i=1}^n \frac{1}{i} A_{i(2j)}^{\beta_{2j}}}{\sum_{i=1}^n A_{i(2j)}^{\beta_{2j}}} \right)^2 \right]^{\frac{1}{2\beta_{2j}}} \right\} \\ &\leq \left[\prod_{j=1}^m \left(\sum_{i=1}^n A_{ij}^{\beta_j} \right)^{\frac{1}{\beta_j}} \right]. \end{aligned} \quad (8)$$

Proof. Preforming some simple computations, we have

$$\begin{aligned}
 & \sum_{i=1}^n \left(\prod_{j=1}^m A_{ij} \right) \sum_{s=1}^n \left(\prod_{t=1}^m A_{st} \right) \left(1 - \frac{1}{i} + \frac{1}{s} \right) \\
 &= \sum_{i=1}^n \sum_{s=1}^n \left(\prod_{j=1}^m A_{ij} \right) \left(\prod_{t=1}^m A_{st} \right) - \sum_{i=1}^n \sum_{s=1}^n \frac{1}{i} \left(\prod_{j=1}^m A_{ij} \right) \left(\prod_{t=1}^m A_{st} \right) \\
 & \quad + \sum_{i=1}^n \sum_{s=1}^n \frac{1}{s} \left(\prod_{j=1}^m A_{ij} \right) \left(\prod_{t=1}^m A_{st} \right) \\
 &= \left(\sum_{i=1}^n \prod_{j=1}^m A_{ij} \right)^2.
 \end{aligned} \tag{9}$$

Case (I). Let m is even. By using Lemma 2.3, we have

$$\begin{aligned}
 & \sum_{i=1}^n \left(\prod_{j=1}^m A_{ij} \right) \sum_{s=1}^n \left(\prod_{t=1}^m A_{st} \right) \left(1 - \frac{1}{i} + \frac{1}{s} \right)^{\sum_{j=1}^m \frac{1}{\beta_j}} \\
 &= \sum_{i=1}^n \sum_{s=1}^n \left(\prod_{j=1}^m A_{ij} \right) \left(\prod_{t=1}^m A_{st} \right) \left(1 - \frac{1}{i} + \frac{1}{s} \right)^{\sum_{j=1}^m \frac{1}{\beta_j}} \\
 &\geq \left[\sum_{i=1}^n \sum_{s=1}^n \left(\prod_{j=1}^m A_{ij} \right) \left(\prod_{t=1}^m A_{st} \right) \right]^{1 - \sum_{j=1}^m \frac{1}{\beta_j}} \\
 & \quad \times \left[\sum_{i=1}^n \sum_{s=1}^n \left(\prod_{j=1}^m A_{ij} \right) \left(\prod_{t=1}^m A_{st} \right) \left(1 - \frac{1}{i} + \frac{1}{s} \right) \right]^{\sum_{j=1}^m \frac{1}{\beta_j}} \\
 &= \left[\sum_{i=1}^n \sum_{s=1}^n \left(\prod_{j=1}^m A_{ij} \right) \left(\prod_{t=1}^m A_{st} \right) \right]^{1 - \sum_{j=1}^m \frac{1}{\beta_j}} \left[\sum_{i=1}^n \sum_{s=1}^n \left(\prod_{j=1}^m A_{ij} \right) \left(\prod_{t=1}^m A_{st} \right) \right]^{\sum_{j=1}^m \frac{1}{\beta_j}} \\
 &= \sum_{i=1}^n \sum_{s=1}^n \left(\prod_{j=1}^m A_{ij} \right) \left(\prod_{t=1}^m A_{st} \right) \\
 &= \left[\sum_{i=1}^n \left(\prod_{j=1}^m A_{ij} \right) \right]^2.
 \end{aligned} \tag{10}$$

Moreover, according to $\sum_{j=1}^m \frac{1}{\beta_j} \geq 1$, we deduce from inequality (2)

$$\begin{aligned}
 & \sum_{i=1}^n \left(\prod_{j=1}^m A_{ij} \right) \sum_{s=1}^n \left(\prod_{t=1}^m A_{st} \right) \left(1 - \frac{1}{i} + \frac{1}{s} \right)^{\sum_{j=1}^m \frac{1}{\beta_j}} \\
 &= \sum_{i=1}^n \left(\prod_{j=1}^m A_{ij} \right) \sum_{s=1}^n \prod_{t=1}^m A_{st} \left(1 - \frac{1}{i} + \frac{1}{s} \right)^{\frac{1}{\beta_t}} \\
 &\leq \sum_{i=1}^n \left(\prod_{j=1}^m A_{ij} \right) \left[\prod_{t=1}^m \left(\sum_{s=1}^n A_{st}^{\beta_t} \left(1 - \frac{1}{i} + \frac{1}{s} \right) \right)^{\frac{1}{\beta_t}} \right]
 \end{aligned}$$

$$\begin{aligned}
 &= \sum_{i=1}^n \left\{ \prod_{j=1}^{\frac{m}{2}} \left[\left(A_{i(2j-1)}^{\beta_{2j-1}} \sum_{s=1}^n A_{s(2j-1)}^{\beta_{2j-1}} \left(1 - \frac{1}{i} + \frac{1}{s} \right) \right)^{\frac{1}{\beta_{2j-1}} - \frac{1}{\beta_{2j}}} \right. \right. \\
 &\quad \times \left. \left(A_{i(2j-1)}^{\beta_{2j-1}} \sum_{s=1}^n A_{s(2j)}^{\beta_{2j}} \left(1 - \frac{1}{i} + \frac{1}{s} \right) \right)^{\frac{1}{\beta_{2j}}} \right. \\
 &\quad \left. \left. \times \left(A_{i(2j)}^{\beta_{2j}} \sum_{s=1}^n A_{s(2j-1)}^{\beta_{2j-1}} \left(1 - \frac{1}{i} + \frac{1}{s} \right) \right)^{\frac{1}{\beta_{2j}}} \right] \right\}. \tag{11}
 \end{aligned}$$

Hence, according to $(\frac{1}{\beta_1} - \frac{1}{\beta_2}) + \frac{1}{\beta_2} + \frac{1}{\beta_2} + (\frac{1}{\beta_3} - \frac{1}{\beta_4}) + \frac{1}{\beta_4} + \frac{1}{\beta_4} + \dots + (\frac{1}{\beta_{m-1}} - \frac{1}{\beta_m}) + \frac{1}{\beta_m} + \frac{1}{\beta_m} \geq 1$, by using the inequality (2) on the right side of (11), we have

$$\begin{aligned}
 &\sum_{i=1}^n \left(\prod_{j=1}^m A_{ij} \right) \sum_{s=1}^n \left(\prod_{t=1}^m A_{st} \right) \left(1 - \frac{1}{i} + \frac{1}{s} \right)^{\sum_{j=1}^m \frac{1}{\beta_j}} \\
 &\leq \prod_{j=1}^{\frac{m}{2}} \left[\left(\sum_{i=1}^n A_{i(2j-1)}^{\beta_{2j-1}} \sum_{s=1}^n A_{s(2j-1)}^{\beta_{2j-1}} \left(1 - \frac{1}{i} + \frac{1}{s} \right) \right)^{\frac{1}{\beta_{2j-1}} - \frac{1}{\beta_{2j}}} \right. \\
 &\quad \times \left. \left(\sum_{i=1}^n A_{i(2j-1)}^{\beta_{2j-1}} \sum_{s=1}^n A_{s(2j)}^{\beta_{2j}} \left(1 - \frac{1}{i} + \frac{1}{s} \right) \right)^{\frac{1}{\beta_{2j}}} \right. \\
 &\quad \left. \times \left(\sum_{i=1}^n A_{i(2j)}^{\beta_{2j}} \sum_{s=1}^n A_{s(2j-1)}^{\beta_{2j-1}} \left(1 - \frac{1}{i} + \frac{1}{s} \right) \right)^{\frac{1}{\beta_{2j}}} \right] \\
 &= \prod_{j=1}^{\frac{m}{2}} \left\{ \left(\sum_{i=1}^n A_{i(2j-1)}^{\beta_{2j-1}} \right)^{\frac{2}{\beta_{2j-1}} - \frac{2}{\beta_{2j}}} \left[\left(\sum_{i=1}^n \sum_{s=1}^n A_{i(2j-1)}^{\beta_{2j-1}} A_{s(2j)}^{\beta_{2j}} \left(1 - \frac{1}{i} + \frac{1}{s} \right) \right) \right. \right. \\
 &\quad \left. \left. \times \left(\sum_{i=1}^n \sum_{s=1}^n A_{i(2j)}^{\beta_{2j}} A_{s(2j-1)}^{\beta_{2j-1}} \left(1 - \frac{1}{i} + \frac{1}{s} \right) \right) \right]^{\frac{1}{\beta_{2j}}} \right\} \\
 &= \prod_{j=1}^{\frac{m}{2}} \left\{ \left(\sum_{i=1}^n A_{i(2j-1)}^{\beta_{2j-1}} \right)^{\frac{2}{\beta_{2j-1}} - \frac{2}{\beta_{2j}}} \times \left[\left(\sum_{i=1}^n A_{i(2j-1)}^{\beta_{2j-1}} \sum_{s=1}^n A_{s(2j)}^{\beta_{2j}} \right) \right. \right. \\
 &\quad \left. \left. - \sum_{i=1}^n \frac{1}{i} A_{i(2j-1)}^{\beta_{2j-1}} \sum_{s=1}^n A_{s(2j)}^{\beta_{2j}} + \sum_{i=1}^n A_{i(2j-1)}^{\beta_{2j-1}} \sum_{s=1}^n \frac{1}{s} A_{s(2j)}^{\beta_{2j}} \right) \right. \\
 &\quad \times \left. \left(\sum_{i=1}^n A_{i(2j)}^{\beta_{2j}} \sum_{s=1}^n A_{s(2j-1)}^{\beta_{2j-1}} - \sum_{i=1}^n \frac{1}{i} A_{i(2j)}^{\beta_{2j}} \sum_{s=1}^n A_{s(2j-1)}^{\beta_{2j-1}} \right) \right. \\
 &\quad \left. \left. + \sum_{i=1}^n A_{i(2j)}^{\beta_{2j}} \sum_{s=1}^n \frac{1}{s} A_{s(2j-1)}^{\beta_{2j-1}} \right) \right]^{\frac{1}{\beta_{2j}}} \right\} \\
 &= \prod_{j=1}^{\frac{m}{2}} \left\{ \left(\sum_{i=1}^n A_{i(2j-1)}^{\beta_{2j-1}} \right)^{\frac{2}{\beta_{2j-1}} - \frac{2}{\beta_{2j}}} \times \left[\left(\left(\sum_{i=1}^n A_{i(2j-1)}^{\beta_{2j-1}} \right) \left(\sum_{i=1}^n A_{i(2j)}^{\beta_{2j}} \right) \right)^2 \right. \right.
 \end{aligned}$$

$$\begin{aligned}
 & - \left(\left(\sum_{i=1}^n \frac{1}{i} A_{i(2j-1)}^{\beta_{2j-1}} \right) \left(\sum_{i=1}^n A_{i(2j)}^{\beta_{2j}} \right) - \left(\sum_{i=1}^n A_{i(2j-1)}^{\beta_{2j-1}} \right) \left(\sum_{i=1}^n \frac{1}{i} A_{i(2j)}^{\beta_{2j}} \right) \right)^2 \Bigg]^{\frac{1}{\beta_{2j}}} \Bigg\} \\
 & = \prod_{j=1}^{\frac{m}{2}} \left\{ \left(\sum_{i=1}^n A_{i(2j-1)}^{\beta_{2j-1}} \right)^{\frac{2}{\beta_{2j-1}}} \left(\sum_{i=1}^n A_{i(2j)}^{\beta_{2j}} \right)^{\frac{2}{\beta_{2j}}} \right. \\
 & \quad \times \left. \left[1 - \left(\frac{\sum_{i=1}^n \frac{1}{i} A_{i(2j-1)}^{\beta_{2j-1}}}{\sum_{i=1}^n A_{i(2j-1)}^{\beta_{2j-1}}} - \frac{\sum_{i=1}^n \frac{1}{i} A_{i(2j)}^{\beta_{2j}}}{\sum_{i=1}^n A_{i(2j)}^{\beta_{2j}}} \right)^2 \right]^{\frac{1}{\beta_{2j}}} \right\} \\
 & = \left[\prod_{j=1}^m \left(\sum_{i=1}^n A_{ij}^{\beta_j} \right)^{\frac{2}{\beta_j}} \right] \left\{ \prod_{j=1}^{\frac{m}{2}} \left[1 - \left(\frac{\sum_{i=1}^n \frac{1}{i} A_{i(2j-1)}^{\beta_{2j-1}}}{\sum_{i=1}^n A_{i(2j-1)}^{\beta_{2j-1}}} - \frac{\sum_{i=1}^n \frac{1}{i} A_{i(2j)}^{\beta_{2j}}}{\sum_{i=1}^n A_{i(2j)}^{\beta_{2j}}} \right)^2 \right]^{\frac{1}{\beta_{2j}}} \right\} \tag{12}
 \end{aligned}$$

Combining inequalities (10) and (12) we can get

$$\begin{aligned}
 \sum_{i=1}^n \prod_{j=1}^m A_{ij} & \leq \left[\prod_{j=1}^m \left(\sum_{i=1}^n A_{ij}^{\beta_j} \right)^{\frac{1}{\beta_j}} \right] \\
 & \times \left\{ \prod_{j=1}^{\frac{m}{2}} \left[1 - \left(\frac{\sum_{i=1}^n \frac{1}{i} A_{i(2j-1)}^{\beta_{2j-1}}}{\sum_{i=1}^n A_{i(2j-1)}^{\beta_{2j-1}}} - \frac{\sum_{i=1}^n \frac{1}{i} A_{i(2j)}^{\beta_{2j}}}{\sum_{i=1}^n A_{i(2j)}^{\beta_{2j}}} \right)^2 \right]^{\frac{1}{2\beta_{2j}}} \right\}. \tag{13}
 \end{aligned}$$

Since

$$0 < \frac{\sum_{i=1}^n \frac{1}{i} A_{i(2j-1)}^{\beta_{2j-1}}}{\sum_{i=1}^n A_{i(2j-1)}^{\beta_{2j-1}}}, \frac{\sum_{i=1}^n \frac{1}{i} A_{i(2j)}^{\beta_{2j}}}{\sum_{i=1}^n A_{i(2j)}^{\beta_{2j}}} \leq 1, \tag{14}$$

we have

$$\left| \frac{\sum_{i=1}^n \frac{1}{i} A_{i(2j-1)}^{\beta_{2j-1}}}{\sum_{i=1}^n A_{i(2j-1)}^{\beta_{2j-1}}} - \frac{\sum_{i=1}^n \frac{1}{i} A_{i(2j)}^{\beta_{2j}}}{\sum_{i=1}^n A_{i(2j)}^{\beta_{2j}}} \right| < 1. \tag{15}$$

Consequently, from (13) and (15), we obtain the desired inequality (9) for m is even.

Case (II). Let m is odd, and let $\sum_{j=1}^m \frac{1}{\beta_j} \geq 1$. By the same method as in the above case (I), we have

$$\begin{aligned}
 \sum_{i=1}^n \prod_{j=1}^m A_{ij} & \leq \left[\prod_{j=1}^m \left(\sum_{i=1}^n A_{ij}^{\beta_j} \right)^{\frac{1}{\beta_j}} \right] \\
 & \times \left\{ \prod_{j=1}^{\frac{m-1}{2}} \left[1 - \left(\frac{\sum_{i=1}^n \frac{1}{i} A_{i(2j-1)}^{\beta_{2j-1}}}{\sum_{i=1}^n A_{i(2j-1)}^{\beta_{2j-1}}} - \frac{\sum_{i=1}^n \frac{1}{i} A_{i(2j)}^{\beta_{2j}}}{\sum_{i=1}^n A_{i(2j)}^{\beta_{2j}}} \right)^2 \right]^{\frac{1}{2\beta_{2j}}} \right\}. \tag{16}
 \end{aligned}$$

The proof of Theorem 2.4 is completed. \square

If we set $0 < \frac{1}{2\beta_{2j}} < 1$, then from Theorem 2.4 and Lemma 2.2 we obtain the following refinement of the generalized Hölder's inequality (2).

COROLLARY 2.5. Let $A_{ij} \geq 0$ ($i = 1, 2, \dots, n, j = 1, 2, \dots, m$), let $\beta_1 \geq \beta_2 \geq \dots \geq \beta_m > 0$, $\sum_{j=1}^m \frac{1}{\beta_j} \geq 1$, and let $\alpha(m) = \begin{cases} \frac{m}{2} & \text{if } m \text{ even} \\ \frac{m-1}{2} & \text{if } m \text{ odd} \end{cases}$. Then

$$\sum_{i=1}^n \prod_{j=1}^m A_{ij} \leq \left[\prod_{j=1}^m \left(\sum_{i=1}^n A_{ij}^{\beta_j} \right)^{\frac{1}{\beta_j}} \right] \times \left\{ \prod_{j=1}^{\alpha(m)} \left[1 - \frac{1}{2\beta_{2j}} \left(\frac{\sum_{i=1}^n \frac{1}{i} A_{i(2j-1)}^{\beta_{2j-1}}}{\sum_{i=1}^n A_{i(2j-1)}^{\beta_{2j-1}}} - \frac{\sum_{i=1}^n \frac{1}{i} A_{i(2j)}^{\beta_{2j}}}{\sum_{i=1}^n A_{i(2j)}^{\beta_{2j}}} \right)^2 \right] \right\}. \tag{17}$$

Finally, we will give the refinements of inequalities (3) and (4).

THEOREM 2.6. Let $A_{ij} > 0$ ($i = 1, 2, \dots, n, j = 1, 2, \dots, m$).

(a) If $\beta_1 > 0$, $\beta_j < 0$ ($j = 2, 3, \dots, m$), and if $0 < \sum_{j=1}^m \frac{1}{\beta_j} \leq 1$, then

$$\sum_{i=1}^n \prod_{j=1}^m A_{ij} \geq \left[\prod_{j=1}^m \left(\sum_{i=1}^n A_{ij}^{\beta_j} \right)^{\frac{1}{\beta_j}} \right] \times \left\{ \prod_{j=2}^m \left[1 - \frac{1}{2\beta_j} \left(\frac{\sum_{i=1}^n \frac{1}{i} A_{i1}^{\beta_1}}{\sum_{i=1}^n A_{i1}^{\beta_1}} - \frac{\sum_{i=1}^n \frac{1}{i} A_{ij}^{\beta_j}}{\sum_{i=1}^n A_{ij}^{\beta_j}} \right)^2 \right] \right\}. \tag{18}$$

(b) If $\beta_1 > 0$, $\beta_j < 0$ ($j = 2, 3, \dots, m$), and if $\sum_{j=1}^m \frac{1}{\beta_j} < 0$, then

$$\sum_{i=1}^n \prod_{j=1}^m A_{ij} \geq \left[\prod_{j=1}^m \left(\sum_{i=1}^n A_{ij}^{\beta_j} \right)^{\frac{1}{\beta_j}} \right] \times \left\{ \prod_{j=2}^m \left[1 - \frac{1}{2\beta_j} \left(\frac{\sum_{i=1}^n \frac{1}{i} A_{i1}^{\beta_1^*}}{\sum_{i=1}^n A_{i1}^{\beta_1^*}} - \frac{\sum_{i=1}^n \frac{1}{i} A_{ij}^{\beta_j}}{\sum_{i=1}^n A_{ij}^{\beta_j}} \right)^2 \right] \right\}. \tag{19}$$

(c) If $\beta_j < 0$ ($j = 1, 2, \dots, m$), then

$$\sum_{i=1}^n \prod_{j=1}^m A_{ij} \geq \left[\prod_{j=1}^m \left(\sum_{i=1}^n A_{ij}^{\beta_j} \right)^{\frac{1}{\beta_j}} \right] \times \left\{ \prod_{j=2}^m \left[1 - \frac{1}{2\beta_j} \left(\frac{\sum_{i=1}^n \frac{1}{i} A_{i1}^{\beta_1^*}}{\sum_{i=1}^n A_{i1}^{\beta_1^*}} - \frac{\sum_{i=1}^n \frac{1}{i} A_{ij}^{\beta_j}}{\sum_{i=1}^n A_{ij}^{\beta_j}} \right)^2 \right] \right\}, \tag{20}$$

where $\frac{1}{\beta_1^*} = 1 - \sum_{j=2}^m \frac{1}{\beta_j}$.

Proof. (a). On the one hand, by the inequality (7), we have

$$\begin{aligned} & \sum_{s=1}^n \left(\prod_{t=1}^m A_{st} \right) \sum_{i=1}^n \left(\prod_{j=1}^m A_{ij} \right) \left(1 - \frac{1}{i} + \frac{1}{s} \right)^{\sum_{j=1}^m \frac{1}{\beta_j}} \\ &= \sum_{s=1}^n \sum_{i=1}^n \left(\prod_{t=1}^m A_{st} \right) \left(\prod_{j=1}^m A_{ij} \right) \left(1 - \frac{1}{i} + \frac{1}{s} \right)^{\sum_{j=1}^m \frac{1}{\beta_j}} \end{aligned}$$

$$\begin{aligned}
 &\leq \left[\sum_{s=1}^n \sum_{i=1}^n \left(\prod_{t=1}^m A_{st} \right) \left(\prod_{j=1}^m A_{ij} \right) \right]^{1-\sum_{j=1}^m \frac{1}{\beta_j}} \\
 &\quad \times \left[\sum_{s=1}^n \sum_{i=1}^n \left(\prod_{t=1}^m A_{st} \right) \left(\prod_{j=1}^m A_{ij} \right) \left(1 - \frac{1}{i} + \frac{1}{s} \right) \right]^{\sum_{j=1}^m \frac{1}{\beta_j}} \\
 &= \left[\sum_{s=1}^n \sum_{i=1}^n \left(\prod_{t=1}^m A_{st} \right) \left(\prod_{j=1}^m A_{ij} \right) \right]^{1-\sum_{j=1}^m \frac{1}{\beta_j}} \\
 &\quad \times \left[\sum_{s=1}^n \sum_{i=1}^n \left(\prod_{t=1}^m A_{st} \right) \left(\prod_{j=1}^m A_{ij} \right) - \sum_{s=1}^n \sum_{i=1}^n \frac{1}{i} \left(\prod_{t=1}^m A_{st} \right) \left(\prod_{j=1}^m A_{ij} \right) \right. \\
 &\quad \left. + \sum_{s=1}^n \sum_{i=1}^n \frac{1}{s} \left(\prod_{t=1}^m A_{st} \right) \left(\prod_{j=1}^m A_{ij} \right) \right]^{\sum_{j=1}^m \frac{1}{\beta_j}} \\
 &= \left[\sum_{s=1}^n \sum_{i=1}^n \left(\prod_{t=1}^m A_{st} \right) \left(\prod_{j=1}^m A_{ij} \right) \right]^{1-\sum_{j=1}^m \frac{1}{\beta_j}} \\
 &\quad \times \left[\sum_{s=1}^n \sum_{i=1}^n \left(\prod_{t=1}^m A_{st} \right) \left(\prod_{j=1}^m A_{ij} \right) \right]^{\sum_{j=1}^m \frac{1}{\beta_j}} \\
 &= \sum_{s=1}^n \sum_{i=1}^n \left(\prod_{t=1}^m A_{st} \right) \left(\prod_{j=1}^m A_{ij} \right) = \left[\sum_{i=1}^n \left(\prod_{j=1}^m A_{ij} \right) \right]^2. \tag{21}
 \end{aligned}$$

On the other hand, by the inequality (3), we obtain

$$\begin{aligned}
 &\sum_{s=1}^n \left(\prod_{t=1}^m A_{st} \right) \sum_{i=1}^n \left(\prod_{j=1}^m A_{ij} \right) \left(1 - \frac{1}{i} + \frac{1}{s} \right)^{\sum_{j=1}^m \frac{1}{\beta_j}} \\
 &= \sum_{s=1}^n \left(\prod_{t=1}^m A_{st} \right) \sum_{i=1}^n \prod_{j=1}^m A_{ij} \left(1 - \frac{1}{i} + \frac{1}{s} \right)^{\frac{1}{\beta_j}} \\
 &\geq \sum_{s=1}^n \left(\prod_{t=1}^m A_{st} \right) \left[\prod_{j=1}^m \left(\sum_{i=1}^n A_{ij}^{\beta_j} \left(1 - \frac{1}{i} + \frac{1}{s} \right) \right)^{\frac{1}{\beta_j}} \right] \\
 &= \sum_{s=1}^n \left\{ \left(A_{s1}^{\beta_1} \sum_{i=1}^n A_{i1}^{\beta_1} \left(1 - \frac{1}{i} + \frac{1}{s} \right) \right)^{\frac{1}{\beta_1} - \sum_{j=2}^m \frac{1}{\beta_j}} \right. \\
 &\quad \times \left[\prod_{j=2}^m \left(A_{s1}^{\beta_1} \sum_{i=1}^n A_{ij}^{\beta_j} \left(1 - \frac{1}{i} + \frac{1}{s} \right) \right)^{\frac{1}{\beta_j}} \right] \\
 &\quad \left. \times \left[\prod_{j=2}^m \left(A_{sj}^{\beta_j} \sum_{i=1}^n A_{i1}^{\beta_1} \left(1 - \frac{1}{i} + \frac{1}{s} \right) \right)^{\frac{1}{\beta_j}} \right] \right\}. \tag{22}
 \end{aligned}$$

Consequently, according to $\left(\frac{1}{\beta_1} - \sum_{j=2}^m \frac{1}{\beta_j}\right) + \frac{1}{\beta_2} + \frac{1}{\beta_3} + \dots + \frac{1}{\beta_m} + \frac{1}{\beta_2} + \frac{1}{\beta_3} + \dots + \frac{1}{\beta_m} \leq 1$, by using the inequality (3) on the right side of (22), we observe that

$$\begin{aligned}
 & \sum_{s=1}^n \left(\prod_{t=1}^m A_{st} \right) \sum_{i=1}^n \left(\prod_{j=1}^m A_{ij} \right) \left(1 - \frac{1}{i} + \frac{1}{s} \right)^{\sum_{j=1}^m \frac{1}{\beta_j}} \\
 & \geq \left(\sum_{s=1}^n \sum_{i=1}^n A_{s1}^{\beta_1} A_{i1}^{\beta_1} \left(1 - \frac{1}{i} + \frac{1}{s} \right) \right)^{\frac{1}{\beta_1} - \sum_{j=2}^m \frac{1}{\beta_j}} \\
 & \quad \times \left[\prod_{j=2}^m \left(\sum_{s=1}^n \sum_{i=1}^n A_{s1}^{\beta_1} A_{ij}^{\beta_j} \left(1 - \frac{1}{i} + \frac{1}{s} \right) \right)^{\frac{1}{\beta_j}} \right] \\
 & \quad \times \left[\prod_{j=2}^m \left(\sum_{s=1}^n \sum_{i=1}^n A_{sj}^{\beta_j} A_{i1}^{\beta_1} \left(1 - \frac{1}{i} + \frac{1}{s} \right) \right)^{\frac{1}{\beta_j}} \right] \\
 & = \left(\sum_{i=1}^n A_{i1}^{\beta_1} \right)^{\frac{2}{\beta_1} - \sum_{j=2}^m \frac{2}{\beta_j}} \times \left\{ \prod_{j=2}^m \left[\left(\sum_{s=1}^n \sum_{i=1}^n A_{s1}^{\beta_1} A_{ij}^{\beta_j} \left(1 - \frac{1}{i} + \frac{1}{s} \right) \right) \right. \right. \\
 & \quad \left. \left. \times \left(\sum_{s=1}^n \sum_{i=1}^n A_{sj}^{\beta_j} A_{i1}^{\beta_1} \left(1 - \frac{1}{i} + \frac{1}{s} \right) \right) \right]^{\frac{1}{\beta_j}} \right\} \\
 & = \left(\sum_{i=1}^n A_{i1}^{\beta_1} \right)^{\frac{2}{\beta_1} - \sum_{j=2}^m \frac{2}{\beta_j}} \times \left\{ \prod_{j=2}^m \left[\left(\sum_{s=1}^n A_{s1}^{\beta_1} \sum_{i=1}^n A_{ij}^{\beta_j} \right. \right. \right. \\
 & \quad \left. \left. \left. - \sum_{s=1}^n A_{s1}^{\beta_1} \sum_{i=1}^n \frac{1}{i} A_{ij}^{\beta_j} + \sum_{s=1}^n \frac{1}{s} A_{s1}^{\beta_1} \sum_{i=1}^n A_{ij}^{\beta_j} \right) \right. \right. \\
 & \quad \left. \left. \times \left(\sum_{s=1}^n A_{sj}^{\beta_j} \sum_{i=1}^n A_{i1}^{\beta_1} - \sum_{s=1}^n A_{sj}^{\beta_j} \sum_{i=1}^n \frac{1}{i} A_{i1}^{\beta_1} + \sum_{s=1}^n \frac{1}{s} A_{sj}^{\beta_j} \sum_{i=1}^n A_{i1}^{\beta_1} \right) \right]^{\frac{1}{\beta_j}} \right\} \\
 & = \left(\sum_{i=1}^n A_{i1}^{\beta_1} \right)^{\frac{2}{\beta_1} - \sum_{j=2}^m \frac{2}{\beta_j}} \times \left\{ \prod_{j=2}^m \left[\left(\left(\sum_{i=1}^n A_{i1}^{\beta_1} \right) \left(\sum_{i=1}^n A_{ij}^{\beta_j} \right) \right)^2 \right. \right. \\
 & \quad \left. \left. - \left(\left(\sum_{i=1}^n A_{i1}^{\beta_1} \right) \left(\sum_{i=1}^n \frac{1}{i} A_{ij}^{\beta_j} \right) - \left(\sum_{i=1}^n \frac{1}{i} A_{i1}^{\beta_1} \right) \left(\sum_{i=1}^n A_{ij}^{\beta_j} \right) \right)^2 \right]^{\frac{1}{\beta_j}} \right\} \\
 & = \left[\prod_{j=1}^m \left(\sum_{i=1}^n A_{ij}^{\beta_j} \right)^{\frac{2}{\beta_j}} \right] \left\{ \prod_{j=2}^m \left[1 - \left(\frac{\sum_{i=1}^n \frac{1}{i} A_{i1}^{\beta_1}}{\sum_{i=1}^n A_{i1}^{\beta_1}} - \frac{\sum_{i=1}^n \frac{1}{i} A_{ij}^{\beta_j}}{\sum_{i=1}^n A_{ij}^{\beta_j}} \right)^2 \right]^{\frac{1}{\beta_j}} \right\}. \tag{23}
 \end{aligned}$$

Combining inequalities (21) and (23) we get

$$\begin{aligned}
 \sum_{i=1}^n \prod_{j=1}^m A_{ij} & \geq \left[\prod_{j=1}^m \left(\sum_{i=1}^n A_{ij}^{\beta_j} \right)^{\frac{1}{\beta_j}} \right] \\
 & \quad \times \left\{ \prod_{j=2}^m \left[1 - \left(\frac{\sum_{i=1}^n \frac{1}{i} A_{i1}^{\beta_1}}{\sum_{i=1}^n A_{i1}^{\beta_1}} - \frac{\sum_{i=1}^n \frac{1}{i} A_{ij}^{\beta_j}}{\sum_{i=1}^n A_{ij}^{\beta_j}} \right)^2 \right]^{\frac{1}{2\beta_j}} \right\}. \tag{24}
 \end{aligned}$$

Furthermore, noting that

$$0 < \frac{\sum_{i=1}^n \frac{1}{i} A_{i1}^{\beta_1}}{\sum_{i=1}^n A_{i1}^{\beta_1}}, \frac{\sum_{i=1}^n \frac{1}{i} A_{ij}^{\beta_j}}{\sum_{i=1}^n A_{ij}^{\beta_j}} \leq 1, \tag{25}$$

we have

$$\left| \frac{\sum_{i=1}^n \frac{1}{i} A_{i1}^{\beta_1}}{\sum_{i=1}^n A_{i1}^{\beta_1}} - \frac{\sum_{i=1}^n \frac{1}{i} A_{ij}^{\beta_j}}{\sum_{i=1}^n A_{ij}^{\beta_j}} \right| < 1. \tag{26}$$

Consequently, from Lemma 2.2 and the inequalities (24) and (26), we have the desired inequality (18).

(b). Since

$$\frac{1}{\beta_1^*} + \sum_{j=2}^m \frac{1}{\beta_j} = 1,$$

where $\beta_1^* > 0, \beta_j < 0 (j = 2, 3, \dots, m)$, from Case (a), we have

$$\begin{aligned} \prod_{i=1}^n \prod_{j=1}^m A_{ij} &\geq \left(\sum_{i=1}^n A_{i1}^{\beta_1^*} \right)^{\frac{1}{\beta_1^*}} \left[\prod_{j=2}^m \left(\sum_{i=1}^n A_{ij}^{\beta_j} \right)^{\frac{1}{\beta_j}} \right] \\ &\times \left\{ \prod_{j=2}^m \left[1 - \frac{1}{2\beta_j} \left(\frac{\sum_{i=1}^n \frac{1}{i} A_{i1}^{\beta_1^*}}{\sum_{i=1}^n A_{i1}^{\beta_1^*}} - \frac{\sum_{i=1}^n \frac{1}{i} A_{ij}^{\beta_j}}{\sum_{i=1}^n A_{ij}^{\beta_j}} \right)^2 \right] \right\}. \end{aligned} \tag{27}$$

By using Lemma 2.1 with $\beta_1 > \beta_1^* > 0$, we get that inequality (19) is valid.

(c). The proof of Case (c) is similar to the one of Case (b). So the details are omitted. \square

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