

Multidimensional Exponential Inequalities with Weights

Dah-Chin Luor

Abstract. We establish sufficient conditions on the weight functions u and v for the validity of the multidimensional weighted inequality

$$\left(\int_{E} \Phi(T_k f(x))^q u(x) \, dx\right)^{1/q} \le C \left(\int_{E} \Phi(f(x))^p v(x) \, dx\right)^{1/p},$$

where $0 < p, q < \infty$, Φ is a logarithmically convex function, and T_k is an integral operator over star-shaped regions. The condition is also necessary for the exponential integral inequality. Moreover, the estimation of C is given and we apply the obtained results to generalize some multidimensional Levin–Cochran-Lee type inequalities.

1 Introduction

We investigate the weighted modular inequality of the form

(1.1)
$$\left(\int_{E} \Phi(T_{k}f(x))^{q} u(x) \, dx \right)^{1/q} \leq C \left(\int_{E} \Phi(f(x))^{p} v(x) \, dx \right)^{1/p},$$

where $0 < p, q < \infty$, u and v are weight functions, Φ is logarithmically convex, and T_k is the integral operator defined by

$$T_k f(x) := \int_{\mathcal{S}_x} k(x, t) f(t) \, dt, \quad x \in E,$$

which averages functions over dilations of a fixed star-shaped region S in \mathbb{R}^n (the terms S, S_x , and E are defined below). The kernel k is a positive function defined on $\Omega = \{(x,t) \in E \times E : t \in S_x\}$. A weight function is a measurable function which is positive and finite almost everywhere on E. The function Φ is said to be logarithmically convex on an open interval $I \subseteq (-\infty, \infty)$ if Φ is defined and positive on I such that $\log \Phi$ is convex on I. We also assume that Φ takes its limits, finite or infinite, at the ends of I. In particular, if $\Phi(x) = e^x$ and we replace f by $\log f$, then (1.1) can be reduced to

$$\left(\int_E (G_k f(x))^q u(x) dx\right)^{1/q} \le C \left(\int_E f(x)^p v(x) dx\right)^{1/p},$$

Received by the editors May 2, 2007.

Published electronically April 6, 2010.

This research is supported by the National Science Council, Taipei, ROC, under Grant NSC 95-2115-M-214-004.

AMS subject classification: 26D15, 26D10.

Keywords: multidimensional inequalities, geometric mean operators, exponential inequalities, star-shaped regions.

where $f \ge 0$ and G_k is the geometric mean operator defined by

$$G_k f(x) := \exp\left(\int_{S_x} k(x,t) \log f(t) dt\right).$$

In the one-dimensional case with $S_x=(0,x]$, inequality (1.1) has been considered by Levinson [18] for $k(x,t)=r(t)/(\int_0^x r(t)dt)$, p=q=1, and u(x)=v(x)=1 with C=e, and by Heinig [9, Theorem 2.2(ii)] for k(x,t)=1/x, p=q=1, and $v(x)=x^{\alpha}\int_x^{\infty}t^{-\alpha-1}u(t)dt$, $\alpha>0$ with $C=e^{\alpha}$. Inequality (1.2) has also been investigated by many authors (see [2,4,7,8,10–13,15–17,19–21,23,24] and the references therein). The higher dimensional theory of (1.1) and (1.2) for $k(x,t)=\alpha|S_x|^{-\alpha}|S_t|^{\alpha-1}$ is discussed by Heinig [9], Drábek–Heinig–Kufner [5], Jain–Persson–Wedestig [14] for $\alpha=1$ and by Čižmešija–Pečarić–Perić [3] for $\alpha>0$. In these papers, $E=\mathbb{R}^n$, S_x is the ball B(|x|) in \mathbb{R}^n centered at the origin and of radius |x|, and $|S_x|$ is the volume of S_x . Gupta et al. [6] also considered (1.2) for the case when $\alpha=1$, E is a spherical cone in \mathbb{R}^n , and S_x is the part of E such that the length of every element in S_x is less than |x|.

We call a region S smoothly star-shaped if there exists a nonnegative, piece-wise- C^1 function ψ defined on the unit sphere in \mathbb{R}^n with $S = \{x \in \mathbb{R}^n \setminus \{0\} : |x| \leq \psi(x/|x|)\}$. Throughout this paper, we denote $E = \bigcup_{\alpha > 0} \alpha S$, where $S \subseteq \mathbb{R}^n$ is a smoothly star-shaped region. For nonzero $x \in E$, there is a least positive dilation $\alpha_x S$ that contains x. We write $S_x = \alpha_x S$. Let $B = \{x \in \mathbb{R}^n \setminus \{0\} : |x| = \psi(x/|x|)\}$ and note that $x/\alpha_x \in B$ so that x is on the boundary of S_x . For nonzero $x, t \in E$, we make the changes of variables $x = s\sigma$ and $t = y\tau$, where $s, y \in (0, \infty)$ and $\sigma, \tau \in B$. Then $\alpha_x = s$, and for any measurable g, we have

(1.3)
$$\int_{S_x} g(t) dt = \int_0^s \int_B g(y\tau) y^{n-1} d\tau dy;$$

$$\int_{E \setminus S_x} g(t) dt = \int_s^\infty \int_B g(y\tau) y^{n-1} d\tau dy.$$

The volume of S_x , denoted by $|S_x|$, is then $|S_x| = \int_{S_x} dt = s^n |B|/n$.

In this paper, we consider $k: \Omega \mapsto (0, \infty)$ and k satisfies the following conditions.

- (K1) $\int_{S_x} k(x,t) dt = 1$ for all nonzero $x \in E$.
- (K2) For any $\epsilon > 0$, there exists $M(\epsilon) > 0$ such that

$$\exp\Bigl(\int_{S_x} k(x,t) \log[k(x,t)^{-1}|S_t|^{\epsilon-1}] dt\Bigr) \ge M(\epsilon) |S_x|^{\epsilon} \text{ for all nonzero } x \in E.$$

Our main object is to find a condition on weight functions u, v so that (1.1) holds with a finite constant C independent of f. In particular, a characterization is established for (1.2) to hold. The estimation of C is also given. Furthermore, we discuss some applications of our main results to the case $k(x,t) = |S_x|^{-1}\ell(|S_t|/|S_x|)$, which includes $k(x,t) = \alpha |S_x|^{-\alpha} |S_t|^{\alpha-1}$ and $\alpha |S_x|^{-\alpha} (|S_x| - |S_t|)^{\alpha-1}$ for $\alpha > 0$. Our results are generalizations of works of [3, 5, 6, 14].

We assume that all functions involved in this paper are measurable on their domains. For $0 and <math>\eta \colon E \mapsto [0, \infty]$, define

$$L_{p,\eta}^+ := \left\{ f \colon E \mapsto [0,\infty] : \|f\|_{p,\eta} = \left(\int_E f(x)^p \eta(x) \, dx \right)^{1/p} < \infty \right\}.$$

If $\eta \equiv 1$, we write L_p^+ instead of $L_{p,\eta}^+$. For $0 < z < \infty$, we define z^* by $1/z + 1/z^* = 1$. We also take $\exp(-\infty) = 0$, $\log 0 = -\infty$, and $0 \cdot \infty = 0$.

2 Main Results

To prove the main results, we need the following Theorem A, which was proved by G. Sinnamon [26, Theorem 2.1]. The upper estimation of C in (2.2) for $p \le q$ is based on the results [26, Theorem 2.2] and [22, Lemma 3.2].

Theorem A (Sinnamon) Let $0 < q < \infty$, $1 , and <math>\rho$, η are nonnegative functions on E. Then

$$(2.1) \qquad \left(\int_{E} \left(\int_{S_{x}} f(t) dt\right)^{q} \rho(x) dx\right)^{1/q} \leq C \left(\int_{E} f(x)^{p} \eta(x) dx\right)^{1/p}$$

holds for all $f \in L_{p,\eta}^+$ if and only if $A < \infty$, where

$$A = \begin{cases} \sup_{z \in E \setminus \{0\}} \left(\int_{S_z} \eta(x)^{1-p^*} dx \right)^{1/p^*} \left(\int_{E \setminus S_z} \rho(x) dx \right)^{1/q} & \text{if } p \leq q, \\ \left\{ \int_{E} \left(\int_{S_z} \eta(t)^{1-p^*} dt \right)^{r/p^*} \left(\int_{E \setminus S_z} \rho(t) dt \right)^{r/p} \rho(z) dz \right\}^{1/r} & \text{if } q < p, \end{cases}$$

and 1/r = 1/q - 1/p. Moreover, the best constant C in (2.1) satisfies

$$\begin{cases}
A \le C \le (1 + q/p^*)^{1/q} (1 + p^*/q)^{1/p^*} A & \text{if } p \le q, \\
q^{1/p} (p^*)^{1/p^*} (1 - q/p) A \le C \le p^{1/p} (p^*)^{1/p^*} (r/q)^{1/r} A & \text{if } q < p.
\end{cases}$$

Let $0 < p, q < \infty$, $k: \Omega \mapsto (0, \infty)$, u, v be weight functions on E, and condition (2.3) hold.

(2.3)
$$\int_{S_x} k(x,t) \log(1/\nu(t)) dt \text{ is well defined and finite for all nonzero } x \in E.$$

Define $w(x) = G_k(1/\nu)(x)^{q/p}u(x)$. For $p \le q$, we define

$$A_{\delta} := \sup_{z \in E \setminus \{0\}} |S_z|^{(\delta - 1)/p} \Big(\int_{E \setminus S_z} |S_t|^{-\delta q/p} w(t) \, dt \Big)^{1/q},$$

and if q < p, define

$$A_{\delta} := \left\{ \int_{\mathbb{R}} \left(\int_{\mathbb{R} \setminus S} |S_t|^{-\delta q/p} w(t) dt \right)^{q/(p-q)} |S_z|^{q(\delta q-p)/(p^2-pq)} w(z) dz \right\}^{(p-q)/(pq)}.$$

Our main result is the following.

Theorem 2.1 Let $0 < p, q < \infty$, u, v be weight functions, Φ be logarithmically convex on an open interval $I, k \colon \Omega \mapsto (0, \infty)$, and let k satisfy (K1), (K2), and (2.3). Suppose $A_{\delta} < \infty$ for some $\delta > 1$. If the range of values of f lies in the closure of $I, T_k f(x)$ exists for all nonzero $x \in E$, and $\Phi(f) \in L_{p,v}^+$ then (1.1) holds with

$$(2.4) C \leq U_{\delta} A_{\delta},$$

where

(2.5)
$$U_{\delta} = \begin{cases} \inf_{s>1} \left(\frac{p + (s-1)q}{p} \right)^{1/q} \left(\frac{p + (s-1)q}{(\delta - 1)q} \right)^{(s-1)/p} M(\delta/s)^{-s/p} & \text{if } p \leq q, \\ \inf_{s>1} \left(\frac{p}{p - q} \right)^{1/q - 1/p} s^{1/p} \left(\frac{s}{\delta - 1} \right)^{(s-1)/p} M(\delta/s)^{-s/p} & \text{if } q < p. \end{cases}$$

Before proving Theorem 2.1, we first deal with the existence of $G_k\Phi(f)(x)$.

Lemma 2.2 Let p, v, k be given as in Theorem 2.1. Then for all $h \in L_{p,v}^+$, $G_k h(x)$ exists and is finite for all nonzero $x \in E$.

Proof Let x be a nonzero element in E. We first prove that if $h \in L_1^+$, then $G_k h(x)$ exists. Suppose $\int_E h(t)dt < \infty$. Then $\int_{S_x} k(x,t)k(x,t)^{-1}h(t)dt = \int_{S_x} h(t)dt < \infty$. By [7, Theorem 187], $\int_{S_x} k(x,t) \log[k(x,t)^{-1}h(t)] dt$ is well defined and

$$\exp\left(\int_{S} k(x,t) \log[k(x,t)^{-1}h(t)] dt\right) = \lim_{r \to 0^{+}} \left\{\int_{S} k(x,t) (k(x,t)^{-1}h(t))^{r} dt\right\}^{1/r}$$

exists and is finite. Since condition (K2) ensures that $\int_{S_x} k(x,t) \log k(x,t) dt$ is finite, we have

$$\int_{S_x} k(x,t) \log h(t) dt = \int_{S_x} k(x,t) \log k(x,t) dt + \int_{S_x} k(x,t) \log [k(x,t)^{-1} h(t)] dt.$$

Therefore

$$G_k h(x) = \exp\left(\int_{S_x} k(x,t) \log k(x,t) dt\right) \exp\left(\int_{S_x} k(x,t) \log [k(x,t)^{-1} h(t)] dt\right)$$

exists and is finite. For $h \in L_{p,\nu}^+$, let $\tilde{h} = h^p \nu$ and hence $\tilde{h} \in L_1^+$. Since $p \log h(t) = \log \tilde{h}(t) + \log(1/\nu(t))$ and $G_k \tilde{h}(x)$, $G_k(1/\nu)(x)$ both exist and are finite, we have $G_k h(x) = G_k \tilde{h}(x)^{1/p} G_k(1/\nu)(x)^{1/p}$ exists and is finite.

Proof of Theorem 2.1 By Lemma 2.2, $G_k\Phi(f)(x)$ exists and is finite for all nonzero $x \in E$. Since Φ is logarithmically convex on I, Jensen's inequality implies that $\Phi(T_kf(x)) \leq G_k\Phi(f)(x)$. For any s > 1, let $h^s = \Phi(f)^p v$. Then $h \in L_s^+$. By a similar argument to that given in the proof of Lemma 2.2, we see that $G_k\Phi(f)(x) = G_kh(x)^{s/p}G_k(1/v)(x)^{1/p}$. Therefore,

(2.6)
$$\left(\int_{E} \Phi(T_{k}f(x))^{q} u(x) \, dx \right)^{1/q} \leq \left(\int_{E} (G_{k}h(x))^{sq/p} w(x) \, dx \right)^{1/q},$$

where $w(x) = G_k(1/\nu)(x)^{q/p}u(x)$. Suppose $A_\delta < \infty$ for some $\delta > 1$. Hölder's inequality implies that

$$\int_{S_x} |S_t|^{\delta/s-1} h(t) dt \le \left(\int_{S_x} |S_t|^{(\delta-s)(s^*-1)} dt \right)^{1/s^*} \left(\int_{S_x} h(t)^s dt \right)^{1/s}.$$

For non-zero $t \in E$, we write $t = y\tau$, where $y \in (0, \infty)$ and $\tau \in B$. By choosing $g(t) = |S_{y\tau}|^{(\delta - s)(s^* - 1)} = (y^n |B|/n)^{(\delta - s)(s^* - 1)}$ in (1.3), we have

$$\int_{S_x} |S_t|^{(\delta-s)(s^*-1)} dt = \left(\frac{s-1}{\delta-1}\right) |S_x|^{(\delta-1)/(s-1)}.$$

This shows that $\int_{S_n} |S_t|^{\delta/s-1} h(t) dt < \infty$ and hence

$$\exp\left(\int_{S_{\kappa}} k(x,t) \log[k(x,t)^{-1}|S_t|^{\delta/s-1}h(t)] dt\right)$$

is finite. By Jensen's inequality and (K2), we have

$$G_k h(x) \le \exp\left(-\int_{S_x} k(x,t) \log[k(x,t)^{-1}|S_t|^{\delta/s-1}] dt\right) \int_{S_x} |S_t|^{\delta/s-1} h(t) dt$$

$$\le M(\delta/s)^{-1} |S_x|^{-\delta/s} \int_{S_x} |S_t|^{\delta/s-1} h(t) dt.$$

Hence the integral in the right-hand side of (2.6) is less than

$$M(\delta/s)^{-sq/p} \int_{E} \left(\int_{S_x} |S_t|^{\delta/s-1} h(t) dt \right)^{sq/p} |S_x|^{-\delta q/p} w(x) dx.$$

Replace $p, q, \rho(x), \eta(x)$, and f(t) in Theorem A by $s, sq/p, |S_x|^{-\delta q/p}w(x), |S_x|^{s-\delta}$, and $|S_t|^{\delta/s-1}h(t)$, respectively. Then

$$\left(\int_{E} (G_k h(x))^{sq/p} w(x) dx\right)^{p/(sq)} \leq C^{p/s} \left(\int_{E} h(x)^s dx\right)^{1/s}$$

holds with

$$(2.8) \quad C \leq \begin{cases} \left(\frac{p + (s - 1)q}{p}\right)^{1/q} \left(\frac{p + (s - 1)q}{(\delta - 1)q}\right)^{(s - 1)/p} M(\delta/s)^{-s/p} A_{\delta} & (p \leq q), \\ \left(\frac{p}{p - q}\right)^{1/q - 1/p} s^{1/p} \left(\frac{s}{\delta - 1}\right)^{(s - 1)/p} M(\delta/s)^{-s/p} A_{\delta} & (q < p). \end{cases}$$

Putting (2.6) and (2.7) together yields (1.1) with C satisfying (2.8). Since (2.8) is true for arbitrary s > 1, we have (2.4) and (2.5).

If Φ is strictly monotone, then Φ^{-1} exists. Replacing f by $\Phi^{-1}(f)$ in (1.1), where $f \in L_{p,\nu}^+$, we obtain the inequality of the form

(2.9)
$$\left(\int_{E} \Phi(T_{k}\Phi^{-1}(f)(x))^{q} u(x) \, dx \right)^{1/q} \leq C \left(\int_{E} f(x)^{p} \nu(x) \, dx \right)^{1/p}.$$

In the case $\Phi(x) = e^x$, $I = (-\infty, \infty)$ and $\Phi^{-1}(x) = \log x$. If $f \in L_{p,v}^+$, then by Lemma 2.2, $\Phi(T_k\Phi^{-1}(f)(x)) = G_kf(x)$ exists and is finite for all non-zero $x \in E$. Inequality (2.9) then can be reduced to (1.2). Theorem 2.1 shows that $A_\delta < \infty$ for some $\delta > 1$ is a sufficient condition for (1.2) to hold for all $f \in L_{p,v}^+$. Theorem 2.3 proves that this condition is also necessary.

Theorem 2.3 Let $0 < p, q < \infty$, k, u, and v be given as in Theorem 2.1. Then (1.2) holds for all $f \in L_{p,v}^+$ if and only if $A_{\delta} < \infty$ for all $\delta > 1$. Moreover,

(2.10)
$$\sup_{\delta>1} L_{\delta} A_{\delta} \leq C \leq \inf_{\delta>1} U_{\delta} A_{\delta},$$

where U_{δ} is given by (2.5) and

(2.11)
$$L_{\delta} = \begin{cases} \left(\frac{\delta - 1}{\delta}\right)^{1/p} & \text{if } p \leq q, \\ \left(\frac{\delta q - q}{p}\right)^{1/p} \min\left(d_{1}^{\frac{\delta q - p}{p(p - q)}}, d_{2}^{\frac{\delta q - p}{p(p - q)}}\right) & \text{if } q < p. \end{cases}$$

Here d_1 , d_2 are positive constants that satisfy $d_1|S_x| \le \exp(\int_{S_x} k(x,t) \log |S_t| dt) \le d_2|S_x|$ for all nonzero $x \in E$.

Proof If $A_{\delta} < \infty$ for all $\delta > 1$, then by Theorem 2.1 and (2.9) with $\Phi(x) = e^x$, inequality (1.2) holds for all $f \in L_{p,\nu}^+$ and the estimation of C satisfies (2.4)–(2.5) for all $\delta > 1$. This gives us the upper estimation of C in (2.10). Suppose that (1.2) holds for all $f \in L_{p,\nu}^+$. Let $h = f^p \nu$. Then

(2.12)
$$\left(\int_{E} (G_{k}h(x))^{q/p} w(x) dx \right)^{1/q} \leq C \left(\int_{E} h(x) dx \right)^{1/p}$$

holds for all $h \in L_1^+$, where $w(x) = G_k(1/\nu)(x)^{q/p}u(x)$ and C is the same as in (1.2). We first consider the case $p \le q$. Let $\delta > 1$, ξ is a nonzero element in E, and

$$h(t) = \chi_{S_{\xi}}(t)|S_{\xi}|^{-1} + \chi_{E \setminus S_{\xi}}(t)|S_{\xi}|^{\delta-1}|S_{t}|^{-\delta}.$$

Then we have

(2.13)
$$\int_{E} h(x) dx = 1 + |S_{\xi}|^{\delta - 1} \int_{E \setminus S_{\xi}} |S_{t}|^{-\delta} dt = 1 + |S_{\xi}|^{\delta - 1} \left(\frac{|B|}{n}\right)^{-\delta} \int_{\alpha_{\xi}}^{\infty} \int_{B} y^{-n\delta + n - 1} d\tau dy = \frac{\delta}{\delta - 1}.$$

On the other hand, for non-zero $x \in E \setminus S_{\xi}$ we have

$$\int_{S_x} k(x,t) \log h(t) dt = -\log |S_\xi| + \delta \int_{S_x \setminus S_\xi} k(x,t) \log \left[\frac{|S_\xi|}{|S_t|} \right] dt$$

$$\geq -\log |S_\xi| + \delta \left(\int_{S_x \setminus S_\xi} k(x,t) dt \right) \log \left[\frac{|S_\xi|}{|S_x|} \right]$$

$$\geq \log[|S_\xi|^{\delta-1} |S_x|^{-\delta}],$$

and this implies $G_k h(x) \ge |S_\xi|^{\delta-1} |S_x|^{-\delta}$. Hence

(2.14)
$$\int_{E} (G_k h(x))^{q/p} w(x) dx \ge |S_{\xi}|^{(\delta-1)q/p} \int_{E \setminus S_{\xi}} |S_x|^{-\delta q/p} w(x) dx.$$

By (2.12), (2.13), and (2.14), we have

$$(2.15) C\left(\frac{\delta}{\delta-1}\right)^{1/p} \ge |S_{\xi}|^{(\delta-1)/p} \left(\int_{F \setminus S_{\xi}} |S_{x}|^{-\delta q/p} w(x) \, dx\right)^{1/q}.$$

Since (2.15) holds for all nonzero $\xi \in E$,

(2.16)
$$C \ge \left(\frac{\delta - 1}{\delta}\right)^{1/p} A_{\delta}.$$

Inequality (2.16) is true for all $\delta > 1$, so we have the lower estimation given in (2.10) and (2.11).

Consider the case q < p. For $m \in \mathbb{N}$, let $x_m \in mB$ and we simply write S_m for S_{x_m} . Define

$$w_m(x) = [\min(w(x), m)] \chi_{S_m}(x) + [\min(w(x), |S_x|^{-2q/r})] \chi_{E \setminus S_m}(x),$$

where 1/r = 1/q - 1/p. For $\delta > 1$, define

$$h_m(x) = |S_x|^{(\delta q - p)/(p - q)} \left(\int_{E \setminus S_x} |S_t|^{-\delta q/p} w_m(t) dt \right)^{p/(p - q)}.$$

We first show that $h_m \in L_1^+$. By (1.3) with $g(t) = |S_t|^{-\delta q/p} w_m(t)$, we have (2.17) $\int_E h_m(x) dx = \left(\frac{|B|}{n}\right)^{-p/(p-q)} |B| \int_0^\infty \left(\int_s^\infty g(y) dy\right)^{p/(p-q)} s^{nq(\delta-1)/(p-q)-1} ds,$

where $g(y) = \int_B y^{-\delta nq/p+n-1} w_m(y\tau) d\tau$. The dual Hardy inequality and Hölder's

inequality show that for some finite constants *c* and *d*,

$$\int_{E} h_{m}(x)dx \leq c \int_{0}^{\infty} g(y)^{p/(p-q)} y^{q(n\delta-n+1)/(p-q)} dy
= c \int_{0}^{\infty} \left(\int_{B} w_{m}(y\tau)d\tau \right)^{p/(p-q)} y^{n-1} dy
\leq c \int_{0}^{\infty} \left(\int_{B} w_{m}(y\tau)^{p/(p-q)} d\tau \right) |B|^{q/(p-q)} y^{n-1} dy
= d \int_{E} w_{m}(t)^{p/(p-q)} dt
\leq d \int_{S_{m}} m^{p/(p-q)} dt + d \int_{E \setminus S_{m}} |S_{t}|^{-2} dt < \infty.$$

Hence $G_k h_m(x)$ exists and is finite for all non-zero $x \in E$. Replace h by h_m in (2.12). Since $w_m \le w$, we have

(2.18)
$$\left(\int_{E} (G_k h_m(x))^{q/p} w_m(x) \, dx \right)^{1/q} \leq C \left(\int_{E} h_m(x) \, dx \right)^{1/p}.$$

Condition (K2) implies that $d_1|S_x| \le \exp(\int_{S_x} k(x,t) \log |S_t| dt) \le d_2|S_x|$ for some positive constants d_1 and d_2 . Therefore

$$\exp\left(\int_{S_x} k(x,t) \log[|S_t|^{(\delta q-p)/(p-q)}] dt\right) \ge \tilde{d}^p |S_x|^{(\delta q-p)/(p-q)},$$

where $\tilde{d}=\min(d_1^{\frac{\delta q-p}{p(p-q)}},d_2^{\frac{\delta q-p}{p(p-q)}})$. This implies

$$G_k h_m(x) \geq \tilde{d}^p |S_x|^{(\delta q - p)/(p - q)} \left(\int_{E \setminus S_x} |S_t|^{-\delta q/p} w_m(t) dt \right)^{p/(p - q)},$$

and hence

$$\left(\int_{\Gamma} (G_k h_m(x))^{q/p} w_m(x) dx\right)^{1/q} \ge \tilde{d} B_{\delta,m}^{1/q},$$

where

$$B_{\delta,m} = \int_{E} \left(\int_{E \setminus S_{x}} |S_{t}|^{-\delta q/p} w_{m}(t) dt \right)^{q/(p-q)} |S_{x}|^{(\delta q^{2}-pq)/(p^{2}-pq)} w_{m}(x) dx.$$

On the other hand, by [25, Lemma 1] we have

$$\int_0^\infty \left(\int_s^\infty g(y) \, dy \right)^{p/(p-q)} s^{nq(\delta-1)/(p-q)-1} \, ds$$

$$= \frac{p}{nq(\delta-1)} \int_0^\infty \left(\int_s^\infty g(y) \, dy \right)^{q/(p-q)} g(s) s^{nq(\delta-1)/(p-q)} \, ds.$$

Hence (2.17) implies

$$\int_{E} h_{m}(x) dx = \left(\frac{|B|}{n}\right)^{-p/(p-q)} \frac{p|B|}{nq(\delta-1)}$$

$$\times \int_{0}^{\infty} \int_{B} \left(\int_{s}^{\infty} \int_{B} y^{-\delta nq/p+n-1} w_{m}(y\tau) d\tau dy\right)^{q/(p-q)}$$

$$\times s^{n(\delta q^{2}-p^{2})/(p^{2}-pq)+2n-1} w_{m}(s\sigma) d\sigma ds$$

$$= \frac{p}{q(\delta-1)} B_{\delta,m}.$$

Therefore (2.18) implies $C \ge \tilde{d}((\delta q - q)/p)^{1/p} B_{\delta,m}^{(p-q)/(pq)}$. Let $m \to \infty$. Since $w_m \to w$, we have $C \ge ((\delta q - q)/p)^{1/p} \tilde{d} A_{\delta}$. This holds for all $\delta > 1$, so we have the lower estimation given in (2.10) and (2.11). This completes the proof.

3 Applications

Suppose that $\ell \colon (0,1) \mapsto (0,\infty)$ satisfies the following.

(KH1)
$$\int_0^1 \ell(t)dt = 1$$
.

(KH2)
$$M_1 = \exp(\int_0^1 \ell(t) \log \ell(t) dt) < \infty.$$

(KH3)
$$M_2 = \exp(\int_0^1 \ell(t) \log t dt) > 0.$$

We apply Theorem 2.3 to the case $k(x,t) = |S_x|^{-1} \ell(|S_t|/|S_x|)$. For such a case,

$$\int_{S_x} k(x,t) \, dt = \frac{1}{|S_x|} \int_0^{\alpha_x} \int_B \ell\left(\frac{y^n}{\alpha_x^n}\right) y^{n-1} d\tau \, dy = \int_0^1 \ell(u) \, du = 1$$

and

$$\begin{split} \int_{S_x} k(x,t) \log[k(x,t)^{-1}|S_t|^{\epsilon-1}] \, dt \\ &= \frac{1}{|S_x|} \int_0^{\alpha_x} \int_B \ell\left(\frac{y^n}{\alpha_x^n}\right) \log\left[|S_x|\ell^{-1}\left(\frac{y^n}{\alpha_x^n}\right)\left(\frac{y^n|B|}{n}\right)^{\epsilon-1}\right] y^{n-1} d\tau dy \\ &= \int_0^1 \ell(z) \log\left[|S_x|\ell^{-1}(z)\left(\frac{\alpha_x^n z|B|}{n}\right)^{\epsilon-1}\right] dz = \log[|S_x|^{\epsilon} M_1^{-1} M_2^{\epsilon-1}]. \end{split}$$

Hence (K1)–(K2) are satisfied with $M(\epsilon)=M_1^{-1}M_2^{\epsilon-1}$. Similarly, $d_1=d_2=M_2$ in (2.11). The following Theorem 3.1 can be obtained by Theorem 2.3.

Theorem 3.1 Let $0 < p, q < \infty$, u and v be given as in Theorem 2.1, and let $\ell : (0,1) \mapsto (0,\infty)$ satisfy (KH1)–(KH3). Define $k : \Omega \mapsto (0,\infty)$ by $k(x,t) = |S_x|^{-1}\ell(|S_t|/|S_x|)$. Suppose that (2.3) holds. Then (1.2) holds for all $f \in L_{p,v}^+$ if and only if $A_\delta < \infty$ for all $\delta > 1$. The estimation of C can be obtained by (2.10), (2.5), and (2.11) with

(3.1)
$$M(\delta/s) = M_1^{-1} M_2^{\delta/s-1}, \quad d_1 = d_2 = M_2.$$

By taking limits $s \to 1$ in (2.5), the upper estimation of C satisfies

(3.2)
$$C \leq \begin{cases} \inf_{\delta > 1} M_1^{1/p} M_2^{(1-\delta)/p} A_{\delta} & \text{if } p \leq q, \\ \inf_{\delta > 1} (\frac{p}{p-q})^{1/q-1/p} M_1^{1/p} M_2^{(1-\delta)/p} A_{\delta} & \text{if } q < p. \end{cases}$$

Consider the particular case $u(x) = |S_x|^a$ and $v(x) = |S_x|^b$. Then

$$w(x) = G_k(1/\nu)(x)^{q/p}u(x) = M_2^{-bq/p}|S_x|^{a-(bq/p)}.$$

For q < p, $A_{\delta} = \infty$ for all $\delta > 1$. If $p \le q$ and (a+1)/q = (b+1)/p, then

$$\begin{split} A_{\delta} &= M_{2}^{-b/p} \sup_{z \in E \setminus \{0\}} |S_{z}|^{(\delta-1)/p} \bigg(\int_{E \setminus S_{z}} |S_{t}|^{a-(b+\delta)q/p} dt \bigg)^{1/q} \\ &= M_{2}^{-b/p} \sup_{s > 0} \bigg(\frac{s^{n}|B|}{n} \bigg)^{(\delta-1)/p} \bigg(\int_{s}^{\infty} \int_{B} \bigg(\frac{y^{n}|B|}{n} \bigg)^{a-(b+\delta)q/p} y^{n-1} d\tau dy \bigg)^{1/q} \\ &= M_{2}^{-b/p} n^{1/q} \sup_{s > 0} s^{n(\delta-1)/p} \bigg(\int_{s}^{\infty} y^{nq(1-\delta)/p-1} dy \bigg)^{1/q} = M_{2}^{-b/p} \bigg(\frac{p}{\delta q - q} \bigg)^{1/q}. \end{split}$$

By (3.2) we have

$$C \leq M_1^{1/p} M_2^{-b/p} \inf_{\delta > 1} M_2^{(1-\delta)/p} \left(\frac{p}{\delta q - q} \right)^{1/q} = M_1^{1/p} M_2^{-b/p} (-e \log M_2)^{1/q}.$$

Therefore,

$$(3.3) \quad \left(\int_{E} (G_{k}f(x))^{q} |S_{x}|^{a} dx\right)^{1/q}$$

$$\leq M_{1}^{1/p} M_{2}^{-b/p} (-e \log M_{2})^{1/q} \left(\int_{E} f(x)^{p} |S_{x}|^{b} dx\right)^{1/p}.$$

The following corollary considers the case $\ell(t) = \alpha t^{\alpha-1}$, where $\alpha > 0$. For such a case,

(3.4)
$$M_1 = \alpha e^{1/\alpha - 1}, \quad M_2 = e^{-1/\alpha}.$$

Corollary 3.2 Let $0 < p, q < \infty$, and $\alpha > 0$. Define $k: \Omega \mapsto (0, \infty)$ by $k(x, t) = \alpha |S_t|^{\alpha-1}/|S_x|^{\alpha}$. Suppose that u, v are weight functions, and (2.3) holds. Then

$$(3.5) \quad \left(\int_{E} \left\{ \exp\left(\frac{\alpha}{|S_{x}|^{\alpha}} \int_{S_{x}} |S_{t}|^{\alpha-1} \log f(t) dt \right) \right\}^{q} u(x) dx \right)^{1/q}$$

$$\leq C \left(\int_{E} f(x)^{p} v(x) dx \right)^{1/p}$$

holds for all $f \in L_{p,v}^+$ if and only if $A_\delta < \infty$ for all $\delta > 1$. The estimation of C can be obtained by (2.10), (2.5), and (2.11) with (3.1) and (3.4).

Consider the particular case $\alpha=1$. In [5, Theorem 4.1], Drábek-Heinig-Kufner proved (3.5) for the case $p=q=1, E=\mathbb{R}^n$, and $S_x=B(|x|)$. They showed that (3.5) holds if and only if $A_2<\infty$. Hence Corollary 3.2 is a generalization of [5, Theorem 4.1]. Another type of characterizations for the case that 0 and <math>E is a spherical cone in \mathbb{R}^n can also be found in [6, Theorem 3.1]. If $p \leq q$, $u(x)=|S_x|^a, v(x)=|S_x|^b$, and (a+1)/q=(b+1)/p, then by (3.3),

$$(3.6) \quad \left(\int_{E} \left\{ \exp\left(\frac{\alpha}{|S_{x}|^{\alpha}} \int_{S_{x}} |S_{t}|^{\alpha-1} \log f(t) dt \right) \right\}^{q} |S_{x}|^{a} dx \right)^{1/q} \\ \leq \alpha^{1/p - 1/q} e^{1/q + (b - \alpha + 1)/(\alpha p)} \left(\int_{E} f(x)^{p} |S_{x}|^{b} dx \right)^{1/p}.$$

Since $e^{1/q-1/p} \le (p/q)^{1/q}$ for $p \le q$, the constant given in (3.6) is better than that given in [6, Proposition 3.6] and [14, Theorem 2]. If p = q = 1, a = b, $E = \mathbb{R}^n$, and $S_x = B(|x|)$, then (3.6) reduces to [3, (23)].

We can also apply Theorem 3.1 to the case $\ell(t) = \alpha(1-t)^{\alpha-1}$, where $\alpha > 0$. In this case,

(3.7)
$$M_1 = \alpha e^{1/\alpha - 1}, \quad M_2 = e^{-\gamma - \Gamma'(\alpha + 1)/\Gamma(\alpha + 1)},$$

where γ is the Euler constant and $\Gamma(x)$ is the Gamma function. The constant M_2 can be obtained by the following equalities

$$\log M_2 = \alpha \int_0^1 z^{\alpha - 1} \log(1 - z) dz = -\alpha \int_0^1 \sum_{n = 1}^\infty \frac{z^{n + \alpha - 1}}{n} dz = -\gamma - \frac{\Gamma'(\alpha + 1)}{\Gamma(\alpha + 1)}.$$

The last equality is based on [1, Theorem 1.2.5]. We have the following corollary.

Corollary 3.3 Let $0 < p, q < \infty$ and $\alpha > 0$. Define $k: \Omega \mapsto (0, \infty)$ by $k(x, t) = \alpha(|S_x| - |S_t|)^{\alpha - 1}/|S_x|^{\alpha}$. Suppose that u, v are weight functions, and (2.3) holds. Then

$$\left(\int_{E} \left\{ \exp\left(\frac{\alpha}{|S_{x}|^{\alpha}} \int_{S_{x}} (|S_{x}| - |S_{t}|)^{\alpha - 1} \log f(t) dt \right) \right\}^{q} u(x) dx \right)^{1/q} \\
\leq C \left(\int_{E} f(x)^{p} v(x) dx \right)^{1/p}$$

holds for all $f \in L_{p,v}^+$ if and only if $A_{\delta} < \infty$ for all $\delta > 1$. The estimation of C can be obtained by (2.10), (2.5), and (2.11) with (3.1) and (3.7).

If
$$p < q$$
, $u(x) = |S_x|^a$, $v(x) = |S_x|^b$, and $(a+1)/q = (b+1)/p$, then by (3.3),

$$\left(\int_{E} \left\{ \exp\left(\frac{\alpha}{|S_{x}|^{\alpha}} \int_{S_{x}} (|S_{x}| - |S_{t}|)^{\alpha - 1} \log f(t) dt \right) \right\}^{q} |S_{x}|^{a} dx \right)^{1/q} \\
\leq C \left(\int_{E} f(x)^{p} |S_{x}|^{b} dx \right)^{1/p},$$

where

$$C = \alpha^{1/p} e^{1/q + (1 - \alpha + \alpha \gamma b)/(\alpha p) + b\Gamma'(\alpha + 1)/(p\Gamma(\alpha + 1))} \left(\gamma + \frac{\Gamma'(\alpha + 1)}{\Gamma(\alpha + 1)}\right)^{1/q}.$$

Remark In our Theorem 2.1 and Theorem 2.3, we suppose that the kernel k satisfies (K1) and (K2). In the following, we replace (K2) by the condition (K2*).

(K2*) There exists M > 0 such that $\exp(\int_{S_x} k(x,t) \log[k(x,t)^{-1}] dt) \ge M|S_x|$ for all non-zero $x \in E$.

According to the proof of Theorem 2.1, we see that Theorem 2.1 still holds with (2.4) being replaced by the following estimation.

$$C \leq \begin{cases} \left(\frac{p + (\delta - 1)q}{p}\right)^{1/q} \left(\frac{p + (\delta - 1)q}{(\delta - 1)q}\right)^{(\delta - 1)/p} M^{-\delta/p} A_{\delta} & (p \leq q), \\ \left(\frac{p}{p - q}\right)^{1/q - 1/p} \delta^{1/p} \left(\frac{\delta}{\delta - 1}\right)^{(\delta - 1)/p} M^{-\delta/p} A_{\delta} & (q < p). \end{cases}$$

Similarly, according to the proof of Theorem 2.3, we obtain a characterization for (1.2) to hold for all $f \in L_{p,\nu}^+$, which is given as follows.

(i) In the case $p \le q$, $A_{\delta} < \infty$ for all $\delta > 1$ and

$$\begin{split} \sup_{\delta>1} & \Big(\frac{\delta-1}{\delta}\Big)^{1/p} A_{\delta} \leq C \\ & \leq \inf_{\delta>1} \Big(\frac{p+(\delta-1)q}{p}\Big)^{1/q} \Big(\frac{p+(\delta-1)q}{(\delta-1)q}\Big)^{(\delta-1)/p} M^{-\delta/p} A_{\delta}. \end{split}$$

(ii) In the case q < p, $A_{p/q} < \infty$ and

$$(3.9) \qquad \left(\frac{p-q}{p}\right)^{1/p} A_{p/q} \le C \le \left(\frac{p}{p-q}\right)^{2(1/q-1/p)} \left(\frac{p}{q}\right)^{1/p} M^{-1/q} A_{p/q}.$$

We now apply the above results to the case $k(x,t) = |S_x|^{-1}\ell(|S_t|/|S_x|)$, where $\ell \colon (0,1) \mapsto (0,\infty)$. Then we see that the condition (KH3) in Theorem 3.1 can be removed and the estimation of C can be obtained by (3.8) and (3.9) with $M = M_1^{-1}$.

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Department of Applied Mathematics, I-Shou University, Ta-Hsu, Kaohsiung 84008, Taiwan e-mail: dclour@isu.edu.tw