

REFINING HÖLDER INTEGRAL INEQUALITY FOR PARTITIONS OF WEIGHTS

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ABSTRACT. In this paper we establish a refinement and some reverses for Hölder inequality for the general Lebesgue integral on measurable spaces and partitions of weights. Applications for discrete inequalities and weighted means of positive numbers are also given.

1. INTRODUCTION

The Hölder inequality plays an important role in different branches of Modern Mathematics including Hilbert Spaces Theory, Probability & Statistics, Classical Real and Complex Analysis, Numerical Analysis, Qualitative Theory of Differential Equations and their applications.

Let (Ω, Σ, μ) be a measure space consisting of a set Ω , a σ -algebra of subsets of Ω denoted by Σ and μ a countably additive and positive measure on Σ with values in $\mathbb{R} \cup \{\infty\}$. Denote by $L_w^r(\Omega, \mu)$, $r \geq 1$ the Banach space of all \mathbb{C} -valued functions f defined on Ω that are r - w -integrable on Ω , i.e., $\int_{\Omega} w(x) |f(x)|^r d\mu(x) < \infty$, where $w : \Omega \rightarrow [0, \infty)$ is a given μ -measurable function on Ω . We write for simplicity $\int_{\Omega} w |f|^r d\mu$ instead of $\int_{\Omega} w(x) |f(x)|^r d\mu(x)$.

The following inequality is well known in the literature as the *integral Hölder inequality*:

$$(1.1) \quad \left| \int_{\Omega} w f g d\mu \right| \leq \left(\int_{\Omega} w |f|^p d\mu \right)^{1/p} \left(\int_{\Omega} w |g|^q d\mu \right)^{1/q}$$

provided that $f \in L_w^p(\Omega, \mu)$, $g \in L_w^q(\Omega, \mu)$ with $p, q > 1$ and $\frac{1}{p} + \frac{1}{q} = 1$.

For some recent results related to Hölder inequality, see [1]-[2] and [6]-[14].

For the μ -integrable positive μ -a.e. weight w and a given $n \geq 2$ we consider the set $\mathfrak{P}_n(w)$ all possible n -tuples of μ -integrable positive weights $\bar{w} = (w_1, \dots, w_n)$ with the property that

$$\sum_{i=1}^n w_i = w.$$

This is called a partition of w .

It is clear that $\sum_{i=1}^n \int_{\Omega} w_i d\mu = \int_{\Omega} w d\mu$ for any $\bar{w} = (w_1, \dots, w_n) \in \mathfrak{P}_n(w)$ and $\int_{\Omega} w_i d\mu > 0$.

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For $f \in L_w^p(\Omega, \mu)$, $g \in L_w^q(\Omega, \mu)$ with $p, q > 1$ and $\frac{1}{p} + \frac{1}{q} = 1$ we consider the functional $\beta_{p,q}(|f|, |g|, \cdot) : \mathfrak{P}_n(w) \rightarrow [0, \infty)$ defined by

$$(1.2) \quad \beta_{p,q}(|f|, |g|, \bar{w}) := \sum_{i=1}^n \left(\int_{\Omega} w_i |f|^p d\mu \right)^{1/p} \left(\int_{\Omega} w_i |g|^q d\mu \right)^{1/q}.$$

In this paper we establish some inequalities concerning the functional $\beta_{p,q}(|f|, |g|, \cdot)$ that provide refinements and reverses for the Hölder integral inequality (1.1). Applications for discrete inequalities and weighted means of positive numbers are also given.

2. SOME GENERAL FACTS

The following refinement of the Hölder inequality holds:

Theorem 1. For $f \in L_w^p(\Omega, \mu)$, $g \in L_w^q(\Omega, \mu)$ with $p, q > 1$ and $\frac{1}{p} + \frac{1}{q} = 1$ and $\bar{w} = (w_1, \dots, w_n) \in \mathfrak{P}_n(w)$ we have

$$(2.1) \quad \left| \int_{\Omega} w f g d\mu \right| \leq \beta_{p,q}(|f|, |g|, \bar{w}) \leq \left(\int_{\Omega} w |f|^p d\mu \right)^{1/p} \left(\int_{\Omega} w |g|^q d\mu \right)^{1/q}.$$

Proof. We have by Hölder integral inequality in that

$$\begin{aligned} \left| \int_{\Omega} w f g d\mu \right| &\leq \int_{\Omega} w |f g| d\mu = \int_{\Omega} \sum_{i=1}^n w_i |f g| d\mu = \sum_{i=1}^n \int_{\Omega} w_i |f g| d\mu \\ &\leq \sum_{i=1}^n \left(\int_{\Omega} w_i |f|^p d\mu \right)^{1/p} \left(\int_{\Omega} w_i |g|^q d\mu \right)^{1/q} = \beta_{p,q}(|f|, |g|, \bar{w}), \end{aligned}$$

which proves the first inequality in (2.1).

By the Hölder discrete inequality we also have

$$\begin{aligned} \beta_{p,q}(|f|, |g|, \bar{w}) &= \sum_{i=1}^n \left(\int_{\Omega} w_i |f|^p d\mu \right)^{1/p} \left(\int_{\Omega} w_i |g|^q d\mu \right)^{1/q} \\ &\leq \left[\sum_{i=1}^n \left(\left(\int_{\Omega} w_i |f|^p d\mu \right)^{1/p} \right)^p \right]^{1/p} \left[\sum_{i=1}^n \left(\left(\int_{\Omega} w_i |g|^q d\mu \right)^{1/q} \right)^q \right]^{1/q} \\ &= \left[\sum_{i=1}^n \int_{\Omega} w_i |f|^p d\mu \right]^{1/p} \left[\sum_{i=1}^n \int_{\Omega} w_i |g|^q d\mu \right]^{1/q} \\ &= \left[\int_{\Omega} \left(\sum_{i=1}^n w_i \right) |f|^p d\mu \right]^{1/p} \left[\int_{\Omega} \left(\sum_{i=1}^n w_i \right) |g|^q d\mu \right]^{1/q} \\ &= \left[\int_{\Omega} w |f|^p d\mu \right]^{1/p} \left[\int_{\Omega} w |g|^q d\mu \right]^{1/q}, \end{aligned}$$

which proves the second inequality in (2.1). \square

Remark 1. For $p = q = 2$ we recapture the result from [3] related to the Cauchy-Bunyakovsky-Schwarz inequality.

We consider the n -tuple of integrable functions on Ω , $\boldsymbol{\alpha} = (\alpha_1, \dots, \alpha_n)$ with $\alpha_i(x) \geq 0$, $i \in \{1, \dots, n\}$ and $\sum_{i=1}^n \alpha_i(x) = 1$ for μ -almost every $x \in \Omega$. We define

$$(2.2) \quad \beta_{p,q}(|f|, |g|, w, \boldsymbol{\alpha}) := \sum_{i=1}^n \left(\int_{\Omega} \alpha_i w |f|^p d\mu \right)^{1/p} \left(\int_{\Omega} \alpha_i w |g|^q d\mu \right)^{1/q}.$$

Observe that

$$\sum_{i=1}^n \alpha_i w = w$$

and by (2.1) we get

$$(2.3) \quad \left| \int_{\Omega} w f g d\mu \right| \leq \beta_{p,q}(|f|, |g|, w, \boldsymbol{\alpha}) \leq \left(\int_{\Omega} w |f|^p d\mu \right)^{1/p} \left(\int_{\Omega} w |g|^q d\mu \right)^{1/q}.$$

This inequality obviously hold if $\boldsymbol{\alpha} = (\alpha_1, \dots, \alpha_n)$ is a probability, namely α_i are real numbers with $\alpha_i \geq 0$, $i \in \{1, \dots, n\}$ and $\sum_{i=1}^n \alpha_i = 1$.

For $t \in (0, 1)$ we define

$$(2.4) \quad \beta_{p,q}(|f|, |g|, w, \mathbf{t}) := \left(\int_{\Omega} t w |f|^p d\mu \right)^{1/p} \left(\int_{\Omega} t w |g|^q d\mu \right)^{1/q} \\ + \left(\int_{\Omega} (1-t) w |f|^p d\mu \right)^{1/p} \left(\int_{\Omega} (1-t) w |g|^q d\mu \right)^{1/q},$$

that is derived from (2.2) for $\alpha_1 = t$ and $\alpha_2 = 1-t$, and by (2.1) we get

$$(2.5) \quad \left| \int_{\Omega} w f g d\mu \right| \leq \beta_{p,q}(|f|, |g|, w, \mathbf{t}) \leq \left(\int_{\Omega} w |f|^p d\mu \right)^{1/p} \left(\int_{\Omega} w |g|^q d\mu \right)^{1/q}.$$

If $\Omega = [a, b] \subset \mathbb{R}$ and if we take $\alpha_1(x) = \frac{x-a}{b-a}$ and $\alpha_2(x) = \frac{b-x}{b-a}$, $x \in [a, b]$, then we get the refinement of Hölder's univariate integral inequality

$$(2.6) \quad \left| \int_a^b w(x) f(x) g(x) dx \right| \\ \leq \frac{1}{b-a} \left(\int_a^b (x-a) w(x) |f(x)|^p dx \right)^{1/p} \left(\int_a^b (x-a) w(x) |g(x)|^q dx \right)^{1/q} \\ + \frac{1}{b-a} \left(\int_a^b (b-x) w(x) |f(x)|^p dx \right)^{1/p} \left(\int_a^b (b-x) w(x) |g(x)|^q dx \right)^{1/q} \\ \leq \left(\int_a^b w(x) |f(x)|^p dx \right)^{1/p} \left(\int_a^b w(x) |g(x)|^q dx \right)^{1/q},$$

obtained by İşcan in [5] in the case of uniform weight $w \equiv 1$.

Let $\Omega = [0, 2\pi] \times [0, \pi]$ and consider $\alpha_1(\theta, \phi) := \cos^2 \theta \sin^2 \phi$, $\alpha_2(\theta, \phi) := \sin^2 \theta \sin^2 \phi$, $\alpha_3(\theta, \phi) := \cos^2 \phi$. Then

$$\alpha_1(\theta, \phi) + \alpha_2(\theta, \phi) + \alpha_3(\theta, \phi) = 1 \text{ for } (\theta, \phi) \in [0, 2\pi] \times [0, \pi]$$

and by (2.2) we get

$$\begin{aligned}
(2.7) \quad & \left| \int_0^{2\pi} \int_0^\pi w(\theta, \phi) f(\theta, \phi) g(\theta, \phi) d\theta d\phi \right| \\
& \leq \left(\int_0^{2\pi} \int_0^\pi \cos^2 \theta \sin^2 \phi w(\theta, \phi) |f(\theta, \phi)|^p d\theta d\phi \right)^{1/p} \\
& \times \left(\int_0^{2\pi} \int_0^\pi \cos^2 \theta \sin^2 \phi w(\theta, \phi) |g(\theta, \phi)|^q d\theta d\phi \right)^{1/q} \\
& + \left(\int_0^{2\pi} \int_0^\pi \sin^2 \theta \sin^2 \phi w(\theta, \phi) |f(\theta, \phi)|^p d\theta d\phi \right)^{1/p} \\
& \times \left(\int_0^{2\pi} \int_0^\pi \sin^2 \theta \sin^2 \phi w(\theta, \phi) |g(\theta, \phi)|^q d\theta d\phi \right)^{1/q} \\
& + \left(\int_0^{2\pi} \int_0^\pi \cos^2 \phi w(\theta, \phi) |f(\theta, \phi)|^p d\theta d\phi \right)^{1/p} \\
& \times \left(\int_0^{2\pi} \int_0^\pi \cos^2 \phi w(\theta, \phi) |g(\theta, \phi)|^q d\theta d\phi \right)^{1/q} \\
& \leq \left(\int_0^{2\pi} \int_0^\pi w(\theta, \phi) |f(\theta, \phi)|^p d\theta d\phi \right)^{1/p} \\
& \times \left(\int_0^{2\pi} \int_0^\pi w(\theta, \phi) |g(\theta, \phi)|^q d\theta d\phi \right)^{1/q}.
\end{aligned}$$

We observe that $\mathfrak{P}_n(w)$ is a convex set. Indeed if $\bar{w} = (w_1, \dots, w_n)$, $\bar{p} = (p_1, \dots, p_n) \in \mathfrak{P}_n(w)$ then for $t \in [0, 1]$ we have

$$\sum_{i=1}^n [(1-t)w_i + tp_i] = (1-t) \sum_{i=1}^n w_i + t \sum_{i=1}^n p_i = (1-t)w + tw = w,$$

which shows that $(1-t)\bar{w} + t\bar{p} \in \mathfrak{P}_n(w)$.

Theorem 2. For $f \in L_w^p(\Omega, \mu)$, $g \in L_w^q(\Omega, \mu)$ with $p, q > 1$ and $\frac{1}{p} + \frac{1}{q} = 1$ we have that $\beta_{p,q}(|f|, |g|, \cdot)$ is a concave mapping on $\mathfrak{P}_n(w)$.

Proof. Let $\bar{w} = (w_1, \dots, w_n)$, $\bar{p} = (p_1, \dots, p_n) \in \mathfrak{P}_n(w)$ and $t \in [0, 1]$. Then

$$\begin{aligned}
(2.8) \quad & \beta_{p,q}(|f|, |g|, (1-t)\bar{w} + t\bar{p}) \\
& = \sum_{i=1}^n \left(\int_\Omega ((1-t)w_i + tp_i) |f|^p d\mu \right)^{1/p} \left(\int_\Omega ((1-t)w_i + tp_i) |g|^q d\mu \right)^{1/q} \\
& = \sum_{i=1}^n \left(\left((1-t) \int_\Omega w_i |f|^p d\mu + t \int_\Omega p_i |f|^p d\mu \right) \right)^{1/p} \\
& \times \left(\left((1-t) \int_\Omega w_i |g|^q d\mu + t \int_\Omega p_i |g|^q d\mu \right) \right)^{1/q}.
\end{aligned}$$

By the elementary inequality

$$[(1-t)a^p + tb^p]^{1/p} [(1-t)c^q + td^q]^{1/q} \geq (1-t)ac + tbd$$

that holds for the nonnegative numbers $a, b, c, d, t \in [0, 1]$ and $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$, we have

$$\begin{aligned}
(2.9) \quad & \left(\left((1-t) \int_{\Omega} w_i |f|^p d\mu + t \int_{\Omega} p_i |f|^p d\mu \right) \right)^{1/p} \\
& \times \left(\left((1-t) \int_{\Omega} w_i |g|^q d\mu + t \int_{\Omega} p_i |g|^q d\mu \right) \right)^{1/q} \\
& = \left(\left((1-t) \left[\left(\int_{\Omega} w_i |f|^p d\mu \right)^{1/p} \right]^p + t \left[\left(\int_{\Omega} p_i |f|^p d\mu \right)^{1/p} \right]^p \right) \right)^{1/p} \\
& \times \left(\left((1-t) \left[\left(\int_{\Omega} w_i |g|^q d\mu \right)^{1/q} \right]^q + t \left[\left(\int_{\Omega} p_i |g|^q d\mu \right)^{1/q} \right]^q \right) \right)^{1/q} \\
& \geq (1-t) \left(\int_{\Omega} w_i |f|^p d\mu \right)^{1/p} \left(\int_{\Omega} w_i |g|^q d\mu \right)^{1/q} \\
& + t \left(\int_{\Omega} p_i |f|^p d\mu \right)^{1/p} \left(\int_{\Omega} p_i |g|^q d\mu \right)^{1/q}
\end{aligned}$$

for any $i \in \{1, \dots, n\}$ and $t \in [0, 1]$.

If we sum over i from 1 to n in the inequality (2.9) and use (2.8), then we get

$$\begin{aligned}
& \beta_{p,q}(|f|, |g|, (1-t)\bar{w} + t\bar{p}) \\
& \geq (1-t) \sum_{i=1}^n \left(\int_{\Omega} w_i |f|^p d\mu \right)^{1/p} \left(\int_{\Omega} w_i |g|^q d\mu \right)^{1/q} \\
& + t \sum_{i=1}^n \left(\int_{\Omega} p_i |f|^p d\mu \right)^{1/p} \left(\int_{\Omega} p_i |g|^q d\mu \right)^{1/q} \\
& = (1-t) \beta_{p,q}(|f|, |g|, \bar{w}) + t \beta_{p,q}(|f|, |g|, \bar{p})
\end{aligned}$$

and the concavity of the mapping $\beta_{p,q}(|f|, |g|, \cdot)$ is proven. \square

Remark 2. For $p = q = 2$ we recapture the result from [3] related to the Cauchy-Bunyakovsky-Schwarz inequality.

We have:

Corollary 1. If $\bar{w}_k \in \mathfrak{F}_n(w)$ for $k \in \{1, \dots, m\}$ and $p_k \geq 0$ with $\sum_{k=1}^n p_k = 1$, then by Jensen's inequality we have

$$(2.10) \quad \sum_{k=1}^n p_k \beta_{p,q}(|f|, |g|, \bar{w}_k) \leq \beta_{p,q} \left(|f|, |g|, \sum_{k=1}^n p_k \bar{w}_k \right)$$

for $f \in L_w^p(\Omega, \mu)$, $g \in L_w^q(\Omega, \mu)$ with $p, q > 1$ and $\frac{1}{p} + \frac{1}{q} = 1$.

3. LOWER BOUNDS FOR $\beta_{p,q}(|f|, |g|, \bar{w})$

If there exists the constants m_1, M_1, m_2, M_2 such that

$$(3.1) \quad 0 < m_1 \leq a_i \leq M_1 < \infty, \quad 0 < m_2 \leq b_i \leq M_2 < \infty \quad \text{for any } i \in \{1, \dots, n\}$$

and $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$, then we have the following reverse of Hölder's inequality [4]

$$(3.2) \quad (1 \leq) \frac{(\sum_{i=1}^n p_i a_i^p)^{1/p} (\sum_{i=1}^n p_i b_i^q)^{1/q}}{\sum_{i=1}^n p_i a_i b_i} \leq \max \left\{ g_{\frac{1}{p}} \left(\left[\left(\frac{M_1}{m_1} \right)^p \left(\frac{M_2}{m_2} \right)^q \right]^{-1} \right), g_{\frac{1}{p}} \left(\left(\frac{M_1}{m_1} \right)^p \left(\frac{M_2}{m_2} \right)^q \right) \right\},$$

where $g_{\frac{1}{p}}$ is defined by

$$(3.3) \quad g_{\frac{1}{p}}(x) = \frac{1}{q} x^{-\frac{1}{p}} + \frac{1}{p} x^{\frac{1}{q}}, \quad x > 0.$$

We recall that *Specht's ratio* is defined by [11]

$$(3.4) \quad S(h) := \begin{cases} \frac{h^{\frac{1}{h-1}}}{e \ln(h^{\frac{1}{h-1}})} & \text{if } h \in (0, 1) \cup (1, \infty), \\ 1 & \text{if } h = 1. \end{cases}$$

It is well known that $\lim_{h \rightarrow 1} S(h) = 1$, $S(h) = S(\frac{1}{h}) > 1$ for $h > 0$, $h \neq 1$. The function is decreasing on $(0, 1)$ and increasing on $(1, \infty)$.

In terms of the *Specht's ratio* we have the following reverse of Hölder's inequality [4]

$$(3.5) \quad (1 \leq) \frac{(\sum_{i=1}^n p_i a_i^p)^{1/p} (\sum_{i=1}^n p_i b_i^q)^{1/q}}{\sum_{i=1}^n p_i a_i b_i} \leq S \left(\left(\frac{M_1}{m_1} \right)^p \left(\frac{M_2}{m_2} \right)^q \right).$$

We consider the *Kantorovich's constant* defined by

$$(3.6) \quad U(h) := \frac{(h+1)^2}{4h}, \quad h > 0.$$

The function U is decreasing on $(0, 1)$ and increasing on $[1, \infty)$, $U(h) \geq 1$ for any $h > 0$ and $U(h) = U(\frac{1}{h})$ for any $h > 0$.

In [4] we also obtained the reverse of Hölder's inequality

$$(3.7) \quad (1 \leq) \frac{(\sum_{i=1}^n p_i a_i^p)^{1/p} (\sum_{i=1}^n p_i b_i^q)^{1/q}}{\sum_{i=1}^n p_i a_i b_i} \leq U^T \left(\left(\frac{M_1}{m_1} \right)^p \left(\frac{M_2}{m_2} \right)^q \right),$$

where $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$, $T = \max \left\{ \frac{1}{p}, \frac{1}{q} \right\}$.

We assume that, in general, we have the following reverse of Hölder's inequality

$$(3.8) \quad (1 \leq) \frac{(\sum_{i=1}^n p_i a_i^p)^{1/p} (\sum_{i=1}^n p_i b_i^q)^{1/q}}{\sum_{i=1}^n p_i a_i b_i} \leq B_{p,q}(m_1, M_1, m_2, M_2),$$

provided that $a_i, b_i, i \in \{1, \dots, n\}$ satisfy the condition (3.1), where $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$. Here $B_{p,q}(m_1, M_1, m_2, M_2)$ is a function depending on the parameters m_1, M_1, m_2, M_2 with the property (3.1) and $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$.

The following result holds:

Theorem 3. Let $f \in L_w^p(\Omega, \mu)$, $g \in L_w^q(\Omega, \mu)$ with $p, q > 1$ and $\frac{1}{p} + \frac{1}{q} = 1$ and $\bar{w} = (w_1, \dots, w_n) \in \mathfrak{P}_n(w)$ be such that there exists $k, K, l, L > 0$ with the property

$$(3.9) \quad 0 < k \leq \left(\int_{\Omega} w_i |f|^p d\mu \right)^{1/p} \leq K < \infty$$

and

$$(3.10) \quad 0 < l \leq \left(\int_{\Omega} w_i |g|^q d\mu \right)^{1/q} \leq L < \infty$$

for each $i \in \{1, \dots, n\}$. Then

$$(3.11) \quad \frac{\left(\int_{\Omega} w |f|^p d\mu \right)^{1/p} \left(\int_{\Omega} w |g|^q d\mu \right)^{1/q}}{B_{p,q}(k, K, l, L)} \leq \beta_{p,q}(|f|, |g|, \bar{w}).$$

Proof. Now, if we take $a_i = \left(\int_{\Omega} w_i |f|^p d\mu \right)^{1/p}$, $b_i = \left(\int_{\Omega} w_i |g|^q d\mu \right)^{1/q}$, $p_i = 1$, $i \in \{1, \dots, n\}$, $m_1 = k$, $M_1 = K$, $m_2 = l$ and $M_2 = L$, then by (3.8) we get

$$\begin{aligned} & \frac{\left(\sum_{i=1}^n \left(\left(\int_{\Omega} w_i |f|^p d\mu \right)^{1/p} \right)^p \right)^{1/p} \left(\sum_{i=1}^n \left(\left(\int_{\Omega} w_i |g|^q d\mu \right)^{1/q} \right)^q \right)^{1/q}}{\sum_{i=1}^n \left(\int_{\Omega} w_i |f|^p d\mu \right)^{1/p} \left(\int_{\Omega} w_i |g|^q d\mu \right)^{1/q}} \\ & \leq B_{p,q}(m_1, M_1, m_2, M_2), \end{aligned}$$

namely

$$\begin{aligned} & \frac{\left(\sum_{i=1}^n \int_{\Omega} w_i |f|^p d\mu \right)^{1/p} \left(\sum_{i=1}^n \int_{\Omega} w_i |g|^q d\mu \right)^{1/q}}{\sum_{i=1}^n \left(\int_{\Omega} w_i |f|^p d\mu \right)^{1/p} \left(\int_{\Omega} w_i |g|^q d\mu \right)^{1/q}} \\ & \leq B_{p,q}(m_1, M_1, m_2, M_2), \end{aligned}$$

which is equivalent to

$$\begin{aligned} & \frac{\left(\int_{\Omega} w |f|^p d\mu \right)^{1/p} \left(\int_{\Omega} w |g|^q d\mu \right)^{1/q}}{\sum_{i=1}^n \left(\int_{\Omega} w_i |f|^p d\mu \right)^{1/p} \left(\int_{\Omega} w_i |g|^q d\mu \right)^{1/q}} \\ & \leq B_{p,q}(m_1, M_1, m_2, M_2), \end{aligned}$$

and the inequality (3.11) is obtained. \square

Corollary 2. With the assumptions of Theorem 3 we have the inequality (3.11) with

$$B_{p,q}(k, K, l, L) = \max \left\{ g_{\frac{1}{p}} \left(\left[\left(\frac{K}{k} \right)^p \left(\frac{L}{l} \right)^q \right]^{-1} \right), g_{\frac{1}{p}} \left(\left(\frac{K}{k} \right)^p \left(\frac{L}{l} \right)^q \right) \right\}$$

or

$$B_{p,q}(k, K, l, L) = S \left(\left(\frac{K}{k} \right)^p \left(\frac{L}{l} \right)^q \right)$$

or

$$B_{p,q}(k, K, l, L) = U^T \left(\left(\frac{K}{k} \right)^p \left(\frac{L}{l} \right)^q \right),$$

where $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$, $T = \max \left\{ \frac{1}{p}, \frac{1}{q} \right\}$.

4. UPPER BOUNDS FOR $\beta_{p,q}(|f|, |g|, \bar{w})$

Let f, g be μ -measurable functions with the property that there exists the constants m_1, M_1, m_2, M_2 such that

$$(4.1) \quad 0 < m_1 \leq f \leq M_1 < \infty, \quad 0 < m_2 \leq g \leq M_2 < \infty \quad \mu\text{-a.e. on } \Omega.$$

Let $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$, then we have the following reverse of Hölder's integral inequality [4]

$$(4.2) \quad (1 \leq) \frac{(\int_{\Omega} w f^p d\mu)^{1/p} (\int_{\Omega} w g^q d\mu)^{1/q}}{\int_{\Omega} w f g d\mu} \leq \max \left\{ g_{\frac{1}{p}} \left(\left[\left(\frac{M_1}{m_1} \right)^p \left(\frac{M_2}{m_2} \right)^q \right]^{-1} \right), g_{\frac{1}{p}} \left(\left(\frac{M_1}{m_1} \right)^p \left(\frac{M_2}{m_2} \right)^q \right) \right\},$$

where $g_{\frac{1}{p}}$ is defined by (3.3).

We also we have [4]

$$(4.3) \quad (1 \leq) \frac{(\int_{\Omega} w f^p d\mu)^{1/p} (\int_{\Omega} w g^q d\mu)^{1/q}}{\int_{\Omega} w f g d\mu} \leq S \left(\left(\frac{M_1}{m_1} \right)^p \left(\frac{M_2}{m_2} \right)^q \right)$$

and

$$(4.4) \quad (1 \leq) \frac{(\int_{\Omega} w f^p d\mu)^{1/p} (\int_{\Omega} w g^q d\mu)^{1/q}}{\int_{\Omega} w f g d\mu} \leq U^T \left(\left(\frac{M_1}{m_1} \right)^p \left(\frac{M_2}{m_2} \right)^q \right),$$

where $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$, $T = \max \left\{ \frac{1}{p}, \frac{1}{q} \right\}$.

We assume that, in general, we have the following reverse of Hölder's inequality

$$(4.5) \quad (1 \leq) \frac{(\int_{\Omega} w f^p d\mu)^{1/p} (\int_{\Omega} w g^q d\mu)^{1/q}}{\int_{\Omega} w f g d\mu} \leq M_{p,q}(m_1, M_1, m_2, M_2)$$

provided that f, g be μ -measurable functions with the property that there exists the constants m_1, M_1, m_2, M_2 such that (4.1) is valid.

Theorem 4. Let $f \in L_w^p(\Omega, \mu)$, $g \in L_w^q(\Omega, \mu)$ with $p, q > 1$ and $\frac{1}{p} + \frac{1}{q} = 1$ and $\bar{w} = (w_1, \dots, w_n) \in \mathfrak{P}_n(w)$ be such that there exists the constants m_1, M_1, m_2, M_2 such that (4.1) is valid. Then

$$(4.6) \quad \beta_{p,q}(f, g, \bar{w}) \leq M_{p,q}(m_1, M_1, m_2, M_2) \int_{\Omega} w f g d\mu.$$

Proof. By the inequality (4.5) we get

$$\left(\int_{\Omega} w_i f^p d\mu \right)^{1/p} \left(\int_{\Omega} w_i g^q d\mu \right)^{1/q} \leq M_{p,q}(m_1, M_1, m_2, M_2) \int_{\Omega} w_i f g d\mu$$

for all $i \in \{1, \dots, n\}$.

If we sum over i from 1 to n , then we get

$$\begin{aligned} & \sum_{i=1}^n \left(\int_{\Omega} w_i f^p d\mu \right)^{1/p} \left(\int_{\Omega} w_i g^q d\mu \right)^{1/q} \\ & \leq M_{p,q}(m_1, M_1, m_2, M_2) \sum_{i=1}^n \int_{\Omega} w_i f g d\mu = M_{p,q}(m_1, M_1, m_2, M_2) \int_{\Omega} w f g d\mu \end{aligned}$$

and the inequality (4.6) is proved. \square

Corollary 3. *With the assumptions of Theorem 4 we have the inequality (4.6) with*

$$M_{p,q}(m_1, M_1, m_2, M_2) = \max \left\{ g_{\frac{1}{p}} \left(\left[\left(\frac{M_1}{m_1} \right)^p \left(\frac{M_2}{m_2} \right)^q \right]^{-1} \right), g_{\frac{1}{p}} \left(\left(\frac{M_1}{m_1} \right)^p \left(\frac{M_2}{m_2} \right)^q \right) \right\}$$

or

$$M_{p,q}(m_1, M_1, m_2, M_2) = S \left(\left(\frac{M_1}{m_1} \right)^p \left(\frac{M_2}{m_2} \right)^q \right)$$

or

$$M_{p,q}(m_1, M_1, m_2, M_2) = U^T \left(\left(\frac{M_1}{m_1} \right)^p \left(\frac{M_2}{m_2} \right)^q \right),$$

where $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$, $T = \max \left\{ \frac{1}{p}, \frac{1}{q} \right\}$.

5. DISCRETE INEQUALITIES

When μ is the discrete measure on $\Omega = \{1, \dots, n\}$, then the corresponding discrete inequalities for complex (real) numbers can be stated as well. We give here some examples.

Consider the sequences of complex numbers $\bar{x} = (x_1, \dots, x_m)$, $\bar{y} = (y_1, \dots, y_m) \in \mathbb{C}^m$, $\bar{w} = (w_1, \dots, w_m) \in \mathbb{R}^m$, with $w_k > 0$, $k \in \{1, \dots, m\}$. Let $w_{ki} > 0$ for $k \in \{1, \dots, m\}$, $i \in \{1, \dots, n\}$ with $m, n \geq 2$ and

$$(5.1) \quad \sum_{i=1}^n w_{ki} = w_k \text{ for any } k \in \{1, \dots, m\}.$$

We consider the functional associated with the matrix $W := \{w_{ki}\}_{k \in \{1, \dots, m\}, i \in \{1, \dots, n\}}$ that satisfy (5.1),

$$(5.2) \quad \beta_{p,q}(|\bar{x}|, |\bar{y}|, W) := \sum_{i=1}^n \left(\sum_{k=1}^m w_{ki} |x_k|^p \right)^{1/p} \left(\sum_{k=1}^m w_{ki} |y_k|^q \right)^{1/q},$$

where $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$.

Using the inequality (2.1) we have the following refinement of the discrete Hölder inequality

$$(5.3) \quad \left| \sum_{k=1}^m w_k x_k y_k \right| \leq \sum_{i=1}^n \left(\sum_{k=1}^m w_{ki} |x_k|^p \right)^{1/p} \left(\sum_{k=1}^m w_{ki} |y_k|^q \right)^{1/q} \\ \leq \left(\sum_{k=1}^m w_k |x_k|^p \right)^{1/p} \left(\sum_{k=1}^m w_k |y_k|^q \right)^{1/q},$$

where $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$.

If there exists $k, K, l, L > 0$ with the property that

$$0 < k \leq \left(\sum_{j=1}^m w_{ji} |x_j|^p \right)^{1/p} \leq K < \infty$$

and

$$0 < l \leq \left(\sum_{j=1}^m w_{ji} w_i |y_j|^q d\mu \right)^{1/q} \leq L < \infty$$

for each $i \in \{1, \dots, n\}$, then

$$(5.4) \quad \frac{\left(\sum_{j=1}^m w_j |x_j|^p \right)^{1/p} \left(\sum_{j=1}^m w_j |y_j|^p \right)^{1/p}}{B_{p,q}(k, K, l, L)} \leq \beta_{p,q}(|\bar{x}|, |\bar{y}|, W),$$

where $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$.

In inequality (5.4) we can choose

$$B_{p,q}(k, K, l, L) = \max \left\{ g_{\frac{1}{p}} \left(\left[\left(\frac{K}{k} \right)^p \left(\frac{L}{l} \right)^q \right]^{-1} \right), g_{\frac{1}{p}} \left(\left(\frac{K}{k} \right)^p \left(\frac{L}{l} \right)^q \right) \right\}$$

or

$$B_{p,q}(k, K, l, L) = S \left(\left(\frac{K}{k} \right)^p \left(\frac{L}{l} \right)^q \right)$$

or

$$B_{p,q}(k, K, l, L) = U^T \left(\left(\frac{K}{k} \right)^p \left(\frac{L}{l} \right)^q \right),$$

where $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$, $T = \max \left\{ \frac{1}{p}, \frac{1}{q} \right\}$.

If there exists the constants m_1, M_1, m_2, M_2 such that

$$0 < m_1 \leq x_j \leq M_1 < \infty, \quad 0 < m_2 \leq y_j \leq M_2 < \infty$$

for all $j \in \{1, \dots, m\}$, then

$$(5.5) \quad \beta_{p,q}(\bar{x}, \bar{y}, W) \leq M_{p,q}(m_1, M_1, m_2, M_2) \sum_{j=1}^m w_j x_j y_j,$$

where $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$.

In inequality (5.5) we can choose

$$\begin{aligned} & M_{p,q}(m_1, M_1, m_2, M_2) \\ &= \max \left\{ g_{\frac{1}{p}} \left(\left[\left(\frac{M_1}{m_1} \right)^p \left(\frac{M_2}{m_2} \right)^q \right]^{-1} \right), g_{\frac{1}{p}} \left(\left(\frac{M_1}{m_1} \right)^p \left(\frac{M_2}{m_2} \right)^q \right) \right\} \end{aligned}$$

or

$$M_{p,q}(m_1, M_1, m_2, M_2) = S \left(\left(\frac{M_1}{m_1} \right)^p \left(\frac{M_2}{m_2} \right)^q \right)$$

or

$$M_{p,q}(m_1, M_1, m_2, M_2) = U^T \left(\left(\frac{M_1}{m_1} \right)^p \left(\frac{M_2}{m_2} \right)^q \right),$$

where $p, q > 1$ with $\frac{1}{p} + \frac{1}{q} = 1$, $T = \max \left\{ \frac{1}{p}, \frac{1}{q} \right\}$.

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