INTERPOLATIONS OF DETERMINANTAL INEQUALITIES OF JENSEN'S TYPE

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As in [1] and [2] we shall use the following notation:

- $\mathcal{M} = \{M | M \text{ is a positive definite matrix of order } n\},\$
- |M| = the determinant of the matrix M,
- $|M|_k = \prod_{j=1}^k \lambda_j, k = 1, \dots, n$, where $\lambda_1, \dots, \lambda_n$ are the eigenvalues of M with $\lambda_1 \leq \dots \leq \lambda_n, |M|_n = |M|,$
- M(j) = the submatrix of M obtained by deleting the j^{th} row and column of M,
- M[k] = the principal submatrix of M formed by taking the first k rows and columns of M, M[n] = M, M[n-1] = M(n), M[0] = the identity matrix,
- BBF= the class of Bellman-Bergstrom-Fan quasi-linear functionals σ_i , δ_j , and ν_k defined on \mathcal{M} by

$$\sigma_i(M) = |M|_i^{1/i}, \ i = 1, \cdots, n,$$

$$\delta_j(M) = |M| / |M(j)|, \ j = 1, \cdots, n,$$

and

$$\nu_k(M) = (|M| / |M[k]|)^{1/(n-k)}, \ k = 1, \cdots, n,$$

respectively. It is evident that \mathcal{M} is closed under addition and multiplication by a positive number, i.e. if $M_1, M_2 \in \mathcal{M}, a > 0$, then

$$M_1 + M_2, aM_1 \in \mathcal{M}.$$

Now, quasi-linearity of the BBF functionals follows from results given in [3, pp. 67, 70, 71] (see also [1,2]), i.e.

$$\phi(pM_1 + qM_2) \ge p\phi(M_1) + q\phi(M_2)$$

for $M_1, M_2 \in \mathcal{M}, p, q > 0, \phi \in BBF$.

More generaly, for $M_i \in \mathcal{M}$, $p_i > 0$ $(i = 1, \dots, m)$, $P_k = \sum_{i=1}^k p_i$ $(k = 1, \dots, m)$, $\phi \in BBF$, we have [2]:

$$\phi(\sum_{i=1}^{m} p_i M_i) \ge \sum_{i=1}^{m} p_i \phi(M_i) \ge P_m \prod_{i=1}^{m} \phi(M_i)^{p_i/P_m},$$
(1)

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what is an interpolating inequality for

$$\phi(\frac{1}{P_m}\sum_{i=1}^m p_i M_i) \ge \prod_{i=1}^m \phi(M_i)^{p_i/P_m}.$$
(2)

Note that (2) is also a generalization of a result from [4]. For $p_i = 1/m$, (1) and (2) become

$$\phi(\frac{1}{m}\sum_{i=1}^{m}M_i) \ge \frac{1}{m}\sum_{i=1}^{m}\phi(M_i) \ge \prod_{i=1}^{m}\phi(M_i)^{1/m},$$
(3)

and

$$\phi(\frac{1}{m}\sum_{i=1}^{m}M_{i}) \ge \prod_{i=1}^{m}\phi(M_{i})^{1/m}.$$
(4)

Here, we shall give some interpolations of inequalities (3) and (4). In there results we shall use the following expressions:

$$f_{k,m} = \frac{1}{\binom{m}{k}} \sum_{1 \le i_1 < \dots < i_k \le m} \phi(\frac{1}{k}(M_{i_1} + \dots + M_{i_k})),$$

$$g_{k,m} = \prod_{1 \le i_1 < \dots < i_k \le m} (\frac{1}{k}(\phi(M_{i_1}) + \dots + \phi(M_{i_k})))^{1/\binom{m}{k}},$$

$$h_{k,m} = \frac{1}{\binom{m}{k}} \sum_{1 \le i_1 < \dots < i_k \le m} (\phi(M_{i_1}) \cdots \phi(M_{i_k}))^{1/k},$$

$$r_{k,m} = \prod_{1 \le i_1 < \dots < i_k \le m} \phi(\frac{1}{k}(M_{i_1} + \dots + M_{i_k}))^{1/\binom{m}{k}}.$$

First, we shall prove the following interpolations of the first inequality in (3):

$$\phi(\frac{1}{m}\sum_{i=1}^{m}M_i) = f_{m,m} \ge \dots \ge f_{k+1,m} \ge f_{k,m} \ge \dots \ge f_{1,m} = \frac{1}{m}\sum_{i=1}^{m}\phi(M_i).$$
(5)

Proof. We have

$$f_{k+1,m} = \frac{1}{\binom{m}{k+1}} \sum_{1 \le i_1 < \dots < i_{k+1} \le m} \phi\left(\frac{M_{i_1} + \dots + M_{i_{k+1}}}{k+1}\right)$$

$$\geq \frac{1}{\binom{m}{k+1}} \sum_{1 \le i_1 < \dots < i_{k+1} \le m} \frac{1}{k+1} \sum_{j=1}^{k+1} \phi\left(\frac{M_{1_1} + \dots + M_{i_{k+1}} - M_{i_j}}{k}\right)$$

$$= \frac{1}{\binom{m}{k}} \sum_{1 \le i_1 < \dots < i_k \le m} \phi\left(\frac{M_{i_1} + \dots + M_{i_k}}{k}\right) = f_{k,m}.$$

The second inequality in (3) has the following interpolations:

$$\frac{1}{m}\sum_{i=1}^{m}\phi(M_i) = g_{m,m} \ge \dots \ge g_{k+1,m} \ge g_{k,m} \ge \dots \ge g_{1,m} = \prod_{i=1}^{m}\phi(M_i)^{1/m}, \quad (6)$$
$$\frac{1}{m}\sum_{i=1}^{m}\phi(M_i) = h_{1,m} \ge \dots \ge h_{k,m} \ge h_{k+1,m} \ge \dots \ge h_{m,m} = \prod_{i=1}^{m}\phi(M_i)^{1/m}. \quad (7)$$

Proof. Now, we have

$$g_{k+1,m} = \prod_{1 \le i_1 < \dots < i_{k+1} \le m} \left(\frac{\phi(M_{i_1}) + \dots + \phi(M_{i_{k+1}})}{k+1} \right)^{1/\binom{m}{k+1}}$$

$$\geq \prod_{1 \le i_1 < \dots < i_{k+1} \le m} \left(\prod_{i=1}^{k+1} \left(\frac{\phi(M_{i_1}) + \dots + \phi(M_{i_{k+1}}) - \phi(M_{i_j})}{k} \right)^{\frac{1}{k+1}} \right)^{\frac{1}{\binom{m}{k+1}}}$$

$$= \prod_{1 \le i_1 < \dots < i_k \le m} \left(\frac{\phi(M_{i_1}) + \dots + \phi(M_{i_k})}{k} \right)^{1/\binom{m}{k}} = g_{k,m},$$

and

$$h_{k+1,m} = \frac{1}{\binom{m}{k+1}} \sum_{1 \le i_1 < \dots < i_{k+1} \le m} (\phi(M_{i_1}) \dots \phi(M_{i_{k+1}}))^{1/(k+1)}$$

$$\leq \frac{1}{\binom{m}{k+1}} \sum_{1 \le i_1 < \dots < i_{k+1} \le m} \frac{1}{k+1} \sum_{j=1}^{k+1} (\frac{\phi(M_{i_1}) \dots \phi(M_{i_{k+1}})}{\phi(M_{i_j})})^{1/k}$$

$$= \frac{1}{\binom{m}{k}} \sum_{1 \le i_1 < \dots < i_k \le m} (\phi(M_{i_1}) \dots \phi(M_{i_k}))^{1/k} = h_{k,m}.$$

Finally, similar interpolation of (4) is:

$$\phi(\frac{1}{m}\sum_{i=1}^{m}M_i) = r_{m,m} \ge \ldots \ge r_{k+1,m} \ge r_{k,m} \ge \ldots \ge r_{1,m} = \prod_{i=1}^{m}\phi(M_i)^{1/m}.$$
 (8)

Proof

$$r_{k+1,m} = \prod_{1 \le i_1 < \dots < i_{k+1} \le m} \phi \left(\frac{M_{i_1} + \dots + M_{i_{k+1}}}{k+1} \right)^{1/\binom{m}{k+1}}$$

$$\geq \prod_{1 \le i_1 < \dots < i_{k+1} \le m} (\prod_{j=1}^{k+1} \phi \left(\frac{M_{i_1} + \dots + M_{i_{k+1}} - M_{i_j}}{k} \right)^{\frac{1}{k+1}})^{\frac{1}{\binom{m}{k+1}}}$$

$$= \prod_{1 \le i_1 < \dots < i_k \le m} \phi \left(\frac{1}{k} (M_{i_1} + \dots + M_{i_k}) \right)^{1/\binom{m}{k}} = r_{k,m}.$$

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GENERALIZATIONS OF OPIAL-TYPE INEQUALITIES IN TWO VARIABLES

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Abstract. In this paper some generalizations of the existing Opial-type inequalities in two variables are established. Such integral inequalities have a wide range of applications in the study of differential and integral equations.

1. Introduction

The Opial-type inequalities are among a handful of celebrated integral inequalities which plays an important role in the study of many differential and integral equations. The first Opial-type inequality is the following one obtained by Opial.

Theorem ([5]). If $f \in \mathcal{L}^1[0,h]$ satisfies f(0) = f(h) = 0 and f(x) > 0 for all $x \in (0,h)$, then

$$\int_0^h |f(x)f'(x)| dx \le \frac{h}{4} \int_0^h |f'(x)|^2 dx .$$

Opial's result has been generalized to many different situations, most of which are for the case of 1 variable (eg; [2], [4], [7], [8]). In [3], several Opial-type inequalities in 2 variables have been established. In this paper, we shall further generalize the results obtained in [3] to more general situations. For other Opial-type inequalities in 2-variables, which are less general, one is referred to, e.g., [6], and the references cited there.

2. Main Results

In what follows we shall assume that f, g, f_1, g_1, f_{12} , and g_{12} are continuous realvalued functions on $[a, b] \times [c, d]$, where, as usual, the subscripts refer to partial derivatives. Let w be a positive continuous weight function on $[a, b] \times [c, d]$. Let r be any positive function on $[a, b] \times [c, d]$ with $r^{-1} \in \mathcal{L}^1([a, b] \times [c, d])$.

Theorem 1. If
$$f(a,t) = g(a,t) = f_1(s,c) = g_1(s,c) = 0$$
 for all $(s,t) \in [a,b] \times [c,d]$

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and if w(s,t) is nonincreasing in each variable, then

$$\int_{a}^{b} \int_{c}^{d} w |fg|^{p} (|fg_{12}|^{q} + |f_{12}g|^{q}) dt ds$$

$$\leq \frac{q}{2(p+q)} [(b-a)(d-c)]^{2p+q-1} \cdot \int_{a}^{b} \int_{c}^{d} r^{-1} dt ds \cdot \int_{a}^{b} \int_{c}^{d} rw(|f_{12}|^{2(p+q)} + |g_{12}|^{2(p+q)}) dt ds$$

for any real numbers $p \ge 0, q \ge 1$.

Theorem 2. If $f(a,t) = g(a,t) = f_1(s,c) = g_1(s,c) = 0$ and $0 < A \le w(s,t) \le B$ for all $(s,t) \in [a,b] \times [c,d]$, then

$$\begin{split} &\int_{a}^{b} \int_{c}^{d} w |fg|^{p} (|fg_{12}|^{q} + |f_{12g}|^{q}) dt ds \\ &\leq \frac{q}{2(p+q)} [(b-a)(d-c)]^{2p+q-1} \left(\frac{B}{A}\right)^{(2p+q)/(2(p+q))} \cdot \int_{a}^{b} \int_{c}^{d} r^{-1} dt ds \\ &\times \int_{a}^{b} \int_{c}^{d} rw (|f_{12}|^{2(p+q)} + |g_{12}|^{2(p+q)}) dt ds \end{split}$$

for any real numbers $p \ge 0, q \ge 1$.

Theorem 3. If $f(a,t) = g(a,t) = f(b,t) = g(b,t) = f_1(s,c) = g_1(s,c) = f_1(s,d) = g_1(s,d) = 0$ and $0 < A \le w(s,t) \le B$ for all $(s,t) \in [a,b] \times [c,d]$, then

$$\int_{a}^{b} \int_{c}^{d} w |fg|^{p} (|fg_{12}|^{q} + |f_{12}g|^{q}) dt ds$$

$$\leq \frac{q}{2(p+q)} \left[\frac{(b-a)(d-c)}{4} \right]^{2p+q-1} \left(\frac{B}{A} \right)^{(2p+q)/(2(p+q))} \cdot M$$

$$\times \int_{a}^{b} \int_{c}^{d} rw(|f_{12}|^{2(p+q)} + |g_{12}|^{2(p+q)}) dt ds$$

for any real numbers $p \ge 0, q \ge 1$, where

$$M := \max\left\{\int_{a}^{(a+b)/2} \int_{c}^{(c+d)/2} r^{-1} dt ds, \int_{a}^{(a+b)/2} \int_{(c+d)/2}^{d} r^{-1} dt ds \right.$$
$$\int_{(a+b)/2}^{b} \int_{c}^{(c+d)/2} r^{-1} dt ds, \int_{(a+b)/2}^{b} \int_{(c+d)/2}^{d} r^{-1} dt ds \right\}$$

Before proving these theorems, we first define, for any $(s,t) \in [a,b] \times [c,d]$,

$$F(s,t) := \int_{a}^{s} \int_{c}^{t} w(u,v)^{q/(2(p+q))} |f_{12}(u,v)|^{q} \, dv \, du$$

and

$$G(s,t) := \int_{a}^{s} \int_{c}^{t} w(u,v)^{q/(2(p+q))} |g_{12}(u,v)|^{q} \, dv \, du \; .$$

$$F > 0 \; G > 0$$

Clearly we have $F \ge 0, G \ge 0$.

Lemma 1. For any
$$(s,t) \in [a,b] \times [c,d]$$
 and any real numbers $p \ge 0$, $q > 0$.

$$\int_{a}^{t} \int_{c}^{t} w^{q/(2(p+q))} (FG)^{p/q} [F|g_{12}|^{q} + G|f_{12}|^{q}] dv du$$

$$\leq \frac{q}{2(p+q)} [(s-a)(t-c)]^{2p/q} \int_{a}^{s} \int_{c}^{t} r^{-1} dv du$$

$$\times \int_{a}^{s} \int_{c}^{t} rw \left(|f_{12}|^{2(p+q)} + |g_{12}|^{2(p+q)} \right) dv du .$$

Proof: Since

$$F_{1}(s,t) = \int_{c}^{t} w(s,v)^{q/(2(p+q))} |f_{12}(s,v)|^{q} dv ,$$

$$G_{1}(s,t) = \int_{c}^{t} w(s,v)^{q/(2(p+q))} |g_{12}(s,v)|^{q} dv ,$$

$$F_{2}(s,t) = \int_{a}^{s} w(u,t)^{q/(2(p+q))} |f_{12}(u,t)|^{q} du ,$$

$$G_{2}(s,t) = \int_{a}^{s} w(u,t)^{q/(2(p+q))} |g_{12}(u,t)|^{q} du ,$$

both F and G are nondecreasing in each variable. Hence

$$\int_{a}^{s} \int_{c}^{t} w(u,v)^{q/(2(p+q))} [F(u,v)G(u,v)]^{p/q} \cdot [F(u,v)|g_{12}(u,v)|^{q} + G(u,v)|f_{12}(u,v)|^{q}] dv du$$

$$\leq \int_{a}^{s} [F(u,t)G(u,t)]^{p/q} [F(u,t)G_{1}(u,t) + F_{1}(u,t)G(u,t)] du$$

$$= \frac{q}{p+q} \int_{a}^{s} [F(u,t)^{(p+q)/q}G(u,t)^{(p+q)/q}]_{1} du$$

$$= \frac{q}{p+q} F(s,t)^{(p+q)/q} G(s,t)^{(p+q)/q}$$

$$\leq \frac{q}{2(p+q)} [F(s,t)^{2(p+q)/q} + G(s,t)^{2(p+q)/q}] .$$
(2)

Now by Hölder's inequality,

$$F(s,t)^{2(p+q)/q} = \left[\int_{a}^{s} \int_{c}^{t} r^{-q/(2(p+q))} (rw)^{q/(2(p+q))} |f_{12}|^{q} dv du\right]^{2(p+q)/q}$$

$$\leq \left[\int_{a}^{s} \int_{c}^{t} r^{-q/(2p+q)} dv du\right]^{(2p+q)/q} \cdot \left[\int_{a}^{s} \int_{c}^{t} rw |f_{12}|^{2(p+q)} dv du\right]$$

$$\leq \left[(s-a)(t-c)\right]^{2p/q} \cdot \int_{a}^{s} \int_{c}^{t} r^{-1} dv du \cdot \int_{a}^{s} \int_{c}^{t} rw |f_{12}|^{2(p+q)} dv du$$

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and similarly,

$$G(s,t)^{2(p+q)/q} \leq \left[(s-a)(t-c) \right]^{2p/q} \cdot \int_a^s \int_c^t r^{-1} dv du \cdot \int_a^s \int_c^t rw |g_{12}|^{2(p+q)} dv du .$$

The lemma now follows by plugging these back into (2).

Proof of Theorem 1: Since w is nonincreasing in each variable, by Hölder's inequality we have

$$\begin{split} |f(s,t)| &\leq \int_{a}^{s} |f_{1}(u,t)| du \\ &\leq \int_{a}^{s} \int_{c}^{t} |f_{12}(u,v)| dv du \\ &\leq w(s,t)^{-1/(2(p+q))} \int_{a}^{s} \int_{c}^{t} w(u,v)^{1/(2(p+q))} |f_{12}(u,v)| dv du \\ &\leq w(s,t)^{-1/(2(p+q))} [(s-a)(t-c)]^{(q-1)/q} F(s,t)^{1/q} \end{split}$$

and similarly,

$$|g(s,t)| \le w(s,t)^{-1/(2(p+q))} [(s-a)(t-c)]^{(q-1)/q} G(s,t)^{1/q}$$

for any $(s,t) \in [a,b] \times [c,d]$. Hence by lemma 1,

$$\begin{split} &\int_{a}^{b} \int_{c}^{d} w |fg|^{p} \left(|fg_{12}|^{q} + |f_{12}g|^{q} \right) dt ds \\ &\leq \int_{a}^{b} \int_{c}^{d} [(s-a)(t-c)]^{(2p+q)(q-1)/q} w^{q/(2(p+q))} (FG)^{p/q} (F|g_{12}|^{q} + G|f_{12}|^{q}) dt ds \\ &\leq [(b-a)(d-c)]^{(2p+q)(q-1)/q} \int_{a}^{b} \int_{c}^{d} w^{q/(2(p+q))} (FG)^{p/q} (F|g_{12}|^{q} + G|f_{12}|^{q}) dt ds \\ &\leq \frac{q}{2(p+q)} [(b-a)(d-c)]^{2p+q-1} \cdot \int_{a}^{b} \int_{c}^{d} r^{-1} dv du \\ &\int_{a}^{b} \int_{c}^{d} rw (|f_{12}|^{2(p+q)} + |g_{12}|^{2(p+q)}) dt ds . \end{split}$$

Proof of Theorem 2: Since $0 < A \le w \le B$ on $[a, b] \times [c, d]$, by Hölder's inequality we have,

$$\begin{split} |f(s,t)| &\leq \int_{a}^{s} \int_{c}^{t} |f_{12}(u,v)| dv du \\ &\leq A^{-1/(2(p+q))} \int_{a}^{s} \int_{c}^{t} w(u,v)^{1/(2(p+q))} |f_{12}(u,v)| dv du \\ &\leq A^{-1/(2(p+q))} [(s-a)(t-c)]^{(q-1)/q} F(s,t)^{1/q} \end{split}$$

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and similarly,

$$|g(s,t)| \le A^{-1/(2(p+q))}[(s-a)(t-c)]^{(q-1)/q}G(s,t)^{1/q}$$

for any $(s,t) \in [a,b] \times [c,d]$. Hence by lemma 1,

$$\begin{split} &\int_{a}^{b} \int_{c}^{d} w |fg|^{p} (|fg_{12}|^{q} + |f_{12}g|^{q}) dt ds \\ &\leq \int_{a}^{b} \int_{c}^{d} A^{-(2p+q)/(2(p+q))} [(s-a)(t-c)]^{(2p+q)(q-1)/q} \\ & w(FG)^{p/q} (F|g_{12}|^{q} + G|f_{12}|^{q}) dt ds \\ &\leq [(b-a)(d-c)]^{(2p+q)(q-1)/q} \left(\frac{B}{A}\right)^{(2p+q)/(2(p+q))} \\ & \int_{a}^{b} \int_{c}^{d} w^{q/(2(p+q))} (FG)^{p/q} (F|g_{12}|^{q} + G|f_{12}|^{q}) dt ds \\ &\leq \frac{q}{2(p+q)} [(b-a)(d-c)]^{2p+q-1} \left(\frac{B}{A}\right)^{(2p+q)/(2(p+q))} \int_{a}^{b} \int_{c}^{d} r^{-1} dt ds \\ & \times \int_{a}^{b} \int_{c}^{d} r w (|f_{12}|^{2(p+q)} + |g_{12}|^{2(p+q)}) dt ds . \end{split}$$
Q.E.D.

Proof of Theorem 3. We first divide the rectangle $[a, b] \times [c, d]$ into four rectangles $[a, (a+b)/2] \times [c, (c+d)/2], [a, (a+b)/2] \times [(c+d)/2, d], [(a+b)/2, b] \times [c, (c+d)/2], and <math>[(a+b)/2, b] \times [(c+d)/2, d]$. By theorem 2, inequality (1) holds when restricted to the rectangle $[a, (a+b)/2] \times [c, (c+d)/2]$. Now by analogous statements of theorem 2 (with appropriate choices of the functions F and G), it is readily seen that inequality (1) also holds when restricted to the other three rectangles. Hence the theorem. Q.E.D.

By putting $r = w^{-1}$ in theorems 1, 2, and 3, respectively, we have

Corollary 1. If $f(a,t) = g(a,t) = f_1(s,c) = g_1(s,c) = 0$ for all $(s,t) \in [a,b] \times [c,d]$ and if w(s,t) is nonincreasing in each variable, then

$$\int_{a}^{b} \int_{c}^{d} w |fg|^{p} (|fg_{12}|^{q} + |f_{12}g|^{q}) dt ds$$

$$\leq \frac{q}{2(p+q)} [(b-a)(d-c)]^{2p+q-1} \int_{a}^{b} \int_{c}^{d} w dt ds \int_{a}^{b} \int_{c}^{d} (|f_{12}|^{2(p+q)} + |g_{12}|^{2(p+q)}) dt ds$$

for any real numbers $p \ge 0, q \ge 1$.

Corollary 2. If $f(a,t) = g(a,t) = f_1(s,c) = g_1(s,c) = 0$ and $0 < A \le w(s,t) \le B$

for all $(s,t) \in [a,b] \times [c,d]$, then

$$\begin{split} &\int_{a}^{b} \int_{c}^{d} w |fg|^{p} (|fg_{12}|^{q} + |f_{12}g|^{q}) \, dt ds \\ &\leq \frac{q}{2(p+q)} [(b-a)(d-c)]^{2p+q-1} \left(\frac{B}{A}\right)^{(2p+q)/(2(p+q))} \int_{a}^{b} \int_{c}^{d} w \, dt ds \\ &\times \int_{a}^{b} \int_{c}^{d} (|f_{12}|^{2(p+q)} + |g_{12}|^{2(p+q)}) \, dt ds \end{split}$$

for any real numbers $p \ge 0, q \ge 1$.

Corollary 3. If $f(a,t) = g(a,t) = f(b,t) = g(b,t) = f_1(s,c) = g_1(s,c) = f_1(s,d) = g_1(s,d) = 0$ and $0 < A \le w(s,t) \le B$ for all $(s,t) \in [a,b] \times [c,d]$, then

$$\begin{split} &\int_{a}^{b} \int_{c}^{d} w |fg|^{p} (|fg_{12}|^{q} + |f_{12}g|^{q}) \, dt ds \\ &\leq \frac{q}{2(p+q)} \Big[\frac{(b-a)(d-c)}{4} \Big]^{2p+q-1} \left(\frac{B}{A} \right)^{(2p+q)/(2(p+q))} \cdot M \\ &\times \int_{a}^{b} \int_{c}^{d} (|f_{12}|^{2(p+q)} + |g_{12}|^{2(p+q)}) \, dt ds \end{split}$$

for any real numbers $p \ge 0, q \ge 1$, where

$$\begin{split} M := \max \left\{ \int_{a}^{(a+b)/2} \int_{c}^{(c+d)/2} w \, dt ds, \ \int_{a}^{(a+b)/2} \int_{(c+d)/2}^{d} w \, dt ds \ , \\ \int_{(a+b)/2}^{b} \int_{c}^{(c+d)/2} w \, dt ds, \ \int_{(a+b)/2}^{b} \int_{(c+d)/2}^{d} w \, dt ds \right\} \, . \end{split}$$

By putting $r \equiv 1$ in theorems 1, 2, and 3, respectively, we have

Corollary 4. If $f(a,t) = g(a,t) = f_1(s,c) = g_1(s,c) = 0$ for all $(s,t) \in [a,b] \times [c,d]$ and if w(s,t) is nonincreasing in each variable, then

$$\int_{a}^{b} \int_{c}^{d} w |fg|^{p} (|fg_{12}|^{q} + |f_{12}g|^{q}) dt ds$$

$$\leq \frac{q}{2(p+q)} [(b-a)(d-c)]^{2p+q} \int_{a}^{b} \int_{c}^{d} w (|f_{12}|^{2(p+q)} + |g_{12}|^{2(p+q)}) dt ds$$

for any real numbers $p \ge 0$, $q \ge 1$.

Corollary 5. If $f(a,t) = g(a,t) = f_1(s,c) = g_1(s,c) = 0$ and $0 < A \le w(s,t) \le B$

for all $(s,t) \in [a,b] \times [c,d]$, then

$$\begin{split} &\int_{a}^{b} \int_{c}^{d} w |fg|^{p} (|fg_{12}|^{q} + |f_{12}g|^{q}) \, dt ds \\ &\leq \frac{q}{2(p+q)} [(b-a)(d-c)]^{2p+q} \left(\frac{B}{A}\right)^{(2p+q)/(2(p+q))} \\ &\times \int_{a}^{b} \int_{c}^{d} w (|f_{12}|^{2(p+q)} + |g_{12}|^{2(p+q)}) \, dt ds \end{split}$$

for any real numbers $p \ge 0, q \ge 1$.

Corollary 6. If $f(a,t) = g(a,t) = f(b,t) = g(b,t) = f_1(s,c) = g_1(s,c) = f_1(s,d) = g_1(s,d) = 0$ and $0 < A \le w(s,t) \le B$ for all $(s,t) \in [a,b] \times [c,d]$, then

$$\begin{split} &\int_{a}^{b} \int_{c}^{d} w |fg|^{p} (|fg_{12}|^{q} + |f_{12}g|^{q}) \, dt ds \\ &\leq \frac{q}{2(p+q)} \Big[\frac{(b-a)(d-c)}{4} \Big]^{2p+q} \left(\frac{B}{A} \right)^{(2p+q)/(2(p+q))} \\ &\times \int_{a}^{b} \int_{c}^{d} w (|f_{12}|^{2(p+q)} + |g_{12}|^{2(p+q)}) \, dt ds \end{split}$$

for any real numbers $p \ge 0, q \ge 1$.

Notice that corollaries 4, 5, and 6 are exactly theorems 1, 2, and 3, respectively, in [3]. In general, one would wish that the annoying term $(B/A)^{(2p+q)/(2(p+q))}$ in theorems 2 and 3 could be removed. In fact, in [1] it was claimed that this could be done for theorem 3 by requiring w to be a positive bounded function which is nonincreasing in each variable. However, the proof there contained several crucial mistakes. As a matter of fact, the following examples show that in general one could not remove the term $(B/A)^{(2p+q)/(2(p+q))}$ in either theorem 2 or theorem 3.

Example 1. Let f(s,t) = g(s,t) = st on $[0,1] \times [0,1]$, p = 0, and r = q = 1. Then

$$\int_{a}^{b} \int_{c}^{d} w |fg|^{p} \left(|fg_{12}|^{q} + |f_{12}g|^{q} \right) dt ds = 2 \int_{0}^{1} \int_{0}^{1} w \cdot st \, dt \, ds \,, \tag{3}$$

while

$$\frac{q}{2(p+q)} \left[(b-a)(d-c) \right]^{2p+q} \int_{a}^{b} \int_{c}^{d} w \left(|f_{12}|^{2(p+q)} + |g_{12}|^{2(p+q)} \right) dt ds = \int_{0}^{1} \int_{0}^{1} w \, dt ds.$$
(4)

Observe that any positive continuous weight function w(s,t) which is large in, say $[0.8,1] \times [0.8,1]$ and small elsewhere will make (3) > (4). Thus in general the term $(B/A)^{(2p+q)/(2(p+q))}$ in theorem 2 is not removable.

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Notice that example 1 also shows that the nonincreasing property of the weight function w in theorem 1 is essential.

Example 2. Let f(s,t) = g(s,t) = st(1-s)(1-t) on $[0,1] \times [0,1]$, p = 0, and q = 1. Then

$$\int_{a}^{b} \int_{c}^{d} w |fg|^{p} \left(|fg_{12}|^{q} + |f_{12}g|^{q} \right) dt ds$$

= $2 \int_{0}^{1} \int_{0}^{1} w \cdot st(1-s)(1-t)|1-2s||1-2t| dt ds$, (5)

while

$$\frac{q}{2(p+q)} \left[\frac{(b-a)(d-c)}{4} \right]^{2p+q} \int_{a}^{b} \int_{c}^{d} w \left(|f_{12}|^{2(p+q)} + |g_{12}|^{2(p+q)} \right) dt ds$$
$$= \frac{1}{4} \int_{0}^{1} \int_{0}^{1} w |1-2s|^{2} |1-2t|^{2} dt ds .$$
(6)

Now it is easy to check that in $D = [0.4, 0.6] \times [0.4, 0.6]$, we have s(1-s) > |1-2s|, t(1-t) > |1-2t|. Thus for any positive continuous weight function w(s,t) which is sufficiently large in D and small elsewhere, we have (5) > (6). Hence in general the term $(B/A)^{(2p+q)/(2(p+q))}$ in theorem 3 is essential.

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