

DISCRETE HILBERT TYPE INEQUALITY WITH NON-HOMOGENEOUS KERNEL

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Dedicated to the Memory of Professor D. S. Mitrinović (1908–1995)

A new version of discrete HILBERT type inequality is given where the kernel function is non-homogeneous. The main mathematical tools are the representation of the DIRICHLET series by means of the LAPLACE integral, and the HÖLDER inequality with non-conjugated parameters. Numerous special cases are treated and conditional best constants are discussed.

1. INTRODUCTION AND PRELIMINARIES

Let ℓ_p be the space of all complex sequences $\mathbf{x} = (x_n)_{n=1}^\infty$ with $\|\mathbf{x}\|_p := \left(\sum_{n=1}^\infty |x_n|^p\right)^{1/p} < +\infty$. The famous HILBERT's double series theorem, frequently called a discrete HILBERT inequality too, reads as follows. Let $\mathbf{a} = (a_n)_{n=1}^\infty \in \ell_p$, $\mathbf{b} = (b_n)_{n=1}^\infty \in \ell_q$ be nonnegative sequences and $1/p + 1/q = 1$, $p > 1$. Then

$$(1) \quad \sum_{m,n=1}^\infty \frac{a_m b_n}{m+n} < \frac{\pi}{\sin(\pi/p)} \|\mathbf{a}\|_p \|\mathbf{b}\|_q,$$

where constant $\frac{\pi}{\sin(\pi/p)}$ is the best possible [5, p. 253].

Fundamental contributions have been given to this classical inequality by HARDY [4], MULHOLLAND [14], [15], BONSALE [1] and LEVIN [12]. Discrete HILBERT inequalities with non-homogeneous kernels were studied in [2], [3], [7], [8]–[11], [16], [17], [19]–[24].

As already pointed out in [17], the standard way in deriving HILBERT's inequality is to apply the HÖLDER inequality to a suitably transformed HILBERT type

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double sum expression, that is, to the bilinear form

$$(2) \quad \mathfrak{H}_K^{\mathbf{a}, \mathbf{b}} := \sum_{m, n=1}^{\infty} K(m, n) a_m b_n$$

where \mathbf{a}, \mathbf{b} are nonnegative; $K(\cdot, \cdot)$ we call kernel function of the double series (2). So, to obtain discrete HILBERT type inequalities (or in other words - double series theorems) one derives sharp upper bounds for $\mathfrak{H}_K^{\mathbf{a}, \mathbf{b}}$ in terms of weighted ℓ_p -norms of \mathbf{a}, \mathbf{b} .

In this article we use an approach different from [17] to get more general and in the same time simpler discrete HILBERT type inequalities. Namely, our main goal here will be to establish simplest possible sharp upper bounds over $\mathfrak{H}_K^{\mathbf{a}, \mathbf{b}}$ in terms of $\|\mathbf{a}\|_p, \|\mathbf{b}\|_q$, when $K(m, n) = (\lambda_m + \rho_n)^{-\mu}$ is non-homogeneous, that is, we are looking for a sharp estimate of the form

$$(3) \quad \sum_{m, n=1}^{\infty} \frac{a_m b_n}{(\lambda_m + \rho_n)^\mu} \leq C^* \|\mathbf{a}\|_p \|\mathbf{b}\|_q.$$

Additionally, we will obtain inequalities like (3) by HÖLDER inequality with non-conjugate parameters, i.e. when $p, q > 1$ and $p^{-1} + q^{-1} \geq 1$, introducing the new incremental parameter

$$\Delta := \frac{1}{p} + \frac{1}{q} - 1 \geq 0.$$

The non-conjugated parameters were already considered in the literature (see [1] or LEVIN [12], for instance). However, our strong reduction requirements have to be balanced by sharp, but fairly complicated constant C^* in (3). Therefore, specifying the functions λ and ρ from one, and p, q from other hand we simplify the HILBERT type inequality step-by-step into a set of Corollaries. All our derived upper bounds are new and sharp when $\Delta = 0$.

Note that here, and in what follows $\mathcal{I}(x) = x$ denotes the identity and the LAPLACE integral of the DIRICHLET series reads [18, §5]

$$(4) \quad \mathcal{D}_\lambda(x) = \sum_{n=1}^{\infty} a_n e^{-\lambda_n x} = x \int_0^\infty e^{-xt} \left(\sum_{n=1}^{[\lambda^{-1}(t)]} a_n \right) dt$$

for positive monotone increasing $(\lambda_n)_{n=1}^\infty$ satisfying (5).

2. MAIN RESULT

We are ready to state our principal inequality result.

Theorem. *Suppose $p, q > 1$, $\mu > 0$, $\mathbf{a} = (a_n)_{n \in \mathbb{N}} \in \ell_p$, $\mathbf{b} = (b_n)_{n \in \mathbb{N}} \in \ell_q$ are non-negative sequences and λ, ρ are positive monotone increasing functions satisfying the condition*

$$(5) \quad \lim_{x \rightarrow \infty} \lambda(x) = \lim_{x \rightarrow \infty} \rho(x) = \infty.$$

Then

$$(6) \quad \sum_{m,n=1}^{\infty} \frac{a_m b_n}{(\lambda_m + \rho_n)^\mu} \leq C_{p,q}^{\mu,\Delta}(\lambda, \rho) \|\mathbf{a}\|_p \|\mathbf{b}\|_q,$$

where

$$(7) \quad C_{p,q}^{\mu,\Delta}(\lambda, \rho) = \frac{q^{1/q} p^{1/p}}{\Gamma(\mu)} \int_0^\infty x^{\mu+\Delta} \left(\int_{\lambda_1}^\infty e^{-qxt} [\lambda^{-1}(t)] dt \right)^{1/q} \\ \times \left(\int_{\rho_1}^\infty e^{-pxu} [\rho^{-1}(u)] du \right)^{1/p} dx.$$

The equality in (6) appears for $\lambda = \rho = \mathcal{I}$, $p = q = 2$ when

$$(8) \quad \frac{a_m}{b_n} = C \delta_{mn} \quad (m, n \in \mathbb{N}),$$

where C is an absolute constant and δ_{mn} denotes the Kronecker's delta.

Proof. First, we transform the double series by means of the Gamma function formula $\Gamma(\mu)A^{-\mu} = \int_0^\infty x^{\mu-1} e^{-Ax} dx$. After splitting the kernel function into two DIRICHLET series, we evaluate these DIRICHLET series by the HÖLDER inequality with non-conjugated parameters p, q , $\min\{p, q\} > 1$, $p^{-1} + q^{-1} \geq 1$ [13, p. 57]. These transformations result in

$$(9) \quad \sum_{m,n=1}^{\infty} \frac{a_m b_n}{(\lambda_m + \rho_n)^\mu} = \frac{1}{\Gamma(\mu)} \int_0^\infty x^{\mu-1} \left(\sum_{m=1}^{\infty} a_m e^{-\lambda_m x} \right) \left(\sum_{n=1}^{\infty} b_n e^{-\rho_n x} \right) dx \\ \leq \frac{\|\mathbf{a}\|_p \|\mathbf{b}\|_q}{\Gamma(\mu)} \int_0^\infty x^{\mu-1} \left(\sum_{m=1}^{\infty} e^{-\lambda_m q x} \right)^{1/q} \left(\sum_{n=1}^{\infty} e^{-\rho_n p x} \right)^{1/p} dx.$$

Now, the inner-most DIRICHLET series

$$\mathcal{D}_\lambda(x) = \sum_{m=1}^{\infty} e^{-\lambda_m q x}, \quad \mathcal{D}_\rho(x) = \sum_{n=1}^{\infty} e^{-\rho_n p x},$$

via (4) clearly become

$$\mathcal{D}_\lambda(x) = xq \int_0^\infty e^{-xqt} \left(\sum_{j=1}^{[\lambda^{-1}(t)]} 1 \right) dt = xq \int_0^\infty e^{-xqt} [\lambda^{-1}(t)] dt,$$

that is

$$\mathcal{D}_\rho(x) = xp \int_0^\infty e^{-xpu} [\rho^{-1}(u)] du.$$

Collecting all these expressions the upper bound in (9) becomes

$$\begin{aligned} \sum_{m,n=1}^{\infty} \frac{a_m b_n}{(\lambda_m + \rho_n)^\mu} &\leq \frac{\|\mathbf{a}\|_p \|\mathbf{b}\|_q}{\Gamma(\mu)} \int_0^\infty x^{\mu-1} \left(qx \int_{\lambda_1}^\infty e^{-qxt} [\lambda^{-1}(t)] dt \right)^{1/q} \\ &\quad \times \left(px \int_{\rho_1}^\infty e^{-pxu} [\rho^{-1}(u)] du \right)^{1/p} dx \\ &= \frac{q^{1/q} p^{1/p} \|\mathbf{a}\|_p \|\mathbf{b}\|_q}{\Gamma(\mu)} \int_0^\infty x^{\mu+\Delta} \left(\int_{\lambda_1}^\infty e^{-qxt} [\lambda^{-1}(t)] dt \right)^{1/q} \\ &\quad \times \left(\int_{\rho_1}^\infty e^{-pxu} [\rho^{-1}(u)] du \right)^{1/p} dx. \end{aligned}$$

Finally, we discuss when equality holds in (6). Let us denote L, R the left, respectively right side of (6). Then making use of $a_m b_n = C \delta_{mn}$ when $\lambda = \rho = \mathcal{I}, p = q = 2$, we get

$$L = \sum_{m,n=1}^{\infty} \frac{a_m/b_n \cdot b_n^2}{(m+n)^\mu} = \sum_{m,n=1}^{\infty} \frac{C \delta_{mn} b_n^2}{(m+n)^\mu} = \sum_{m,n=1}^{\infty} \frac{b_n^2}{(2m)^\mu} = \frac{\zeta(\mu)}{2^\mu} \|\mathbf{b}\|_2^2 = R.$$

This completes the proof of the theorem. \square

3. SPECIAL CASES

In this chapter we specify the parameters p, q and the functions λ, ρ getting a set of corollaries of Theorem.

3.1. If we take $\lambda(x) = Ax^q, \rho(x) = Bx^p$, their inverses are $\lambda^{-1}(x) = (x/A)^{1/q}, \rho^{-1}(x) = (x/B)^{1/p}$ and the related constant becomes

$$\begin{aligned} C_{p,q}^{\mu,\Delta}(Ax^q, Bx^p) &= \frac{p^{1/p} q^{1/q}}{\Gamma(\mu)} \int_0^\infty x^{\mu+\Delta} \left(\int_A^\infty e^{-qtx} \left[\left(\frac{t}{A} \right)^{1/q} \right] dt \right)^{1/q} \\ &\quad \times \left(\int_B^\infty e^{-pxu} \left[\left(\frac{u}{B} \right)^{1/p} \right] du \right)^{1/p} dx \\ &= \frac{(Aq)^{1/q} (Bp)^{1/p}}{\Gamma(\mu)} \int_0^\infty x^{\mu+\Delta} \left(\int_A^\infty e^{-qAtx} [t^{1/q}] dt \right)^{1/q} \\ &\quad \times \left(\int_B^\infty e^{-pBux} [u^{1/p}] du \right)^{1/p} dx. \end{aligned}$$

The kernel K is obviously non-homogeneous for all $p \neq q$. So we have the following

Corollary 1. Suppose $p, q > 1$, $\mu > 0$, and $\mathbf{a} = (a_n)_{n \in \mathbb{N}} \in \ell_p$, $\mathbf{b} = (b_n)_{n \in \mathbb{N}} \in \ell_q$ nonnegative sequences. Then

$$(10) \quad \sum_{m,n=1}^{\infty} \frac{a_m b_n}{(Am^q + Bn^p)^\mu} \leq C_{p,q}^{\mu,\Delta}(Ax^q, Bx^p) \|\mathbf{a}\|_p \|\mathbf{b}\|_q$$

where the constant

$$C_{p,q}^{\mu,\Delta}(Ax^q, Bx^p) = \frac{(Aq)^{1/q}(Bp)^{1/p}}{\Gamma(\mu)} \int_0^\infty x^{\mu+\Delta} \left(\int_A^\infty e^{-qAtx} [t^{1/q}] dt \right)^{1/q} \\ \times \left(\int_B^\infty e^{-pBux} [u^{1/p}] du \right)^{1/p} dx.$$

3.2. Furthermore, if we take $\lambda = \rho = \mathcal{I}$ the kernel is homogeneous. The inequality becomes

$$\sum_{m,n=1}^{\infty} \frac{a_m b_n}{(m+n)^\mu} \leq \frac{\|\mathbf{a}\|_p \|\mathbf{b}\|_q}{\Gamma(\mu)} \int_0^\infty x^{\mu-1} \left(\sum_{m=1}^{\infty} e^{-mqx} \right)^{1/q} \left(\sum_{n=1}^{\infty} e^{-npx} \right)^{1/p} dx \\ = \frac{\|\mathbf{a}\|_p \|\mathbf{b}\|_q}{\Gamma(\mu)} \int_0^\infty \frac{x^{\mu-1}}{(e^{qx} - 1)^{1/q} (e^{px} - 1)^{1/p}} dx.$$

Corollary 2. Suppose $p, q > 1$, $\mu > \Delta + 1$ and let $\mathbf{a} = (a_n)_{n \in \mathbb{N}} \in \ell_p$, $\mathbf{b} = (b_n)_{n \in \mathbb{N}} \in \ell_q$ be nonnegative sequences. Then

$$(11) \quad \sum_{m,n=1}^{\infty} \frac{a_m b_n}{(m+n)^\mu} \leq C_{p,q}^{\mu,\Delta}(\mathcal{I}, \mathcal{I}) \|\mathbf{a}\|_p \|\mathbf{b}\|_q$$

where

$$C_{p,q}^{\mu,\Delta}(\mathcal{I}, \mathcal{I}) = \frac{1}{\Gamma(\mu)} \int_0^\infty \frac{x^{\mu-1}}{(e^{qx} - 1)^{1/q} (e^{px} - 1)^{1/p}} dx.$$

3.3. When $\lambda(x) = \rho(x) = x^2$, the kernel $K(m^2, n^2)$ is homogeneous.

Corollary 3. Suppose $p, q > 1$, $\mu > \Delta + 1$ and let $\mathbf{a} = (a_n)_{n \in \mathbb{N}} \in \ell_p$, $\mathbf{b} = (b_n)_{n \in \mathbb{N}} \in \ell_q$ be nonnegative sequences. Then

$$(12) \quad \sum_{m,n=1}^{\infty} \frac{a_m b_n}{(m^2 + n^2)^\mu} \leq C_{p,q}^{\mu,\Delta}(x^2, x^2) \|\mathbf{a}\|_p \|\mathbf{b}\|_q.$$

In this case

$$C_{p,q}^{\mu,\Delta}(x^2, x^2) = \frac{1}{2^{\Delta+1} \Gamma(\mu)} \int_0^\infty x^{\mu-1} (\vartheta_3(0, e^{-px}) - 1)^{1/p} (\vartheta_3(0, e^{-qx}) - 1)^{1/q} dx.$$

Here $\vartheta_3(\cdot, \cdot)$ stands for the Jacobi Theta function

$$\vartheta_3(u, \mathfrak{q}) = 1 + 2 \sum_{n=1}^{\infty} \mathfrak{q}^{n^2} \cos(2n\pi u) \quad (|\mathfrak{q}| < 1).$$

Proof. By direct calculation we deduce

$$\begin{aligned} C_{p,q}^{\mu,\Delta}(x^2, x^2) &= \frac{1}{\Gamma(\mu)} \int_0^\infty x^{\mu-1} \left(\sum_{n=1}^{\infty} e^{-n^2 px} \right)^{1/p} \left(\sum_{m=1}^{\infty} e^{-m^2 qx} \right)^{1/q} dx \\ &= \frac{1}{\Gamma(\mu)} \int_0^\infty x^{\mu-1} \left(\frac{\vartheta_3(0, e^{-px}) - 1}{2} \right)^{1/p} \left(\frac{\vartheta_3(0, e^{-qx}) - 1}{2} \right)^{1/q} dx \\ &= \frac{1}{2^{1/p+1/q} \Gamma(\mu)} \int_0^\infty x^{\mu-1} (\vartheta_3(0, e^{-px}) - 1)^{1/p} ((\vartheta_3(0, e^{-qx}) - 1)^{1/q} dx, \end{aligned}$$

which proves the desired statement. \square

We point out that the case $p = q = 2$ (such that means *a fortiori* $\Delta = 0$), results in reduced constant

$$(13) \quad C_{2,2}^{\mu,0}(x^2, x^2) = \frac{1}{2\Gamma(\mu)} \int_0^\infty x^{\mu-1} (\vartheta_3(0, e^{-2x}) - 1) dx = \frac{\zeta(2\mu)}{2^\mu}$$

such that can be easily verified by the formula [6]

$$\int_0^\infty t^{\alpha-1} (\vartheta_3(0, e^{-At}) - 1) dt = \frac{2\Gamma(\alpha)}{A^\alpha} \zeta(2\alpha) \quad (\Re\{A\} > 0, \Re\{\alpha\} > 1/2).$$

3.4. If we take $\lambda \equiv \rho, p = q = 2$, the homogeneity of the kernel depends on the nature of $\lambda(x)$. The constant reduces to

$$(14) \quad C_{2,2}^{\mu,0}(\lambda, \lambda) = \frac{2}{\Gamma(\mu)} \int_0^\infty x^\mu \left(\int_{\lambda_1}^\infty e^{-2tx} [\lambda^{-1}(t)] dt \right) dx = \frac{\mu}{2^\mu} \int_{\lambda_1}^\infty \frac{[\lambda^{-1}(t)]}{t^{\mu+1}} dt.$$

Corollary 4. Suppose that $\mu > 0, \mathbf{a} = (a_n)_{n \in \mathbb{N}}, \mathbf{b} = (b_n)_{n \in \mathbb{N}} \in \ell_2$ are nonnegative sequences, and λ a positive and monotone function that satisfies (5). Then

$$(15) \quad \sum_{m,n=1}^{\infty} \frac{a_m b_n}{(\lambda_m + \lambda_n)^\mu} \leq C_{2,2}^{\mu,0}(\lambda, \lambda) \|\mathbf{a}\|_2 \|\mathbf{b}\|_2.$$

Here $C_{2,2}^{\mu,0}(\lambda, \lambda)$ is given by (14).

3.5. Finally, if we specify $\lambda = \rho, p = q = 2$, by Corollary 4. we get

Corollary 5. Suppose that $\mu > 1$, and $\mathbf{a} = (a_n)_{n \in \mathbb{N}}, \mathbf{b} = (b_n)_{n \in \mathbb{N}} \in \ell_2$ be nonnegative sequences. Then

$$(16) \quad \sum_{m,n=1}^{\infty} \frac{a_m b_n}{(m+n)^\mu} \leq 2^{-\mu} \zeta(\mu) \|\mathbf{a}\|_2 \|\mathbf{b}\|_2.$$

Proof. This conclusion follows immediately by [18, p. 97, Corollary 6]. \square

4. HOW SHARP IS $C_{p,q}^{\mu,\Delta}(\lambda, \rho)$?

It is of a great interest to find the best constant in non-conjugated parameter HILBERT type inequalities, generated by the HÖLDER inequality with the non-conjugated parameters. Unfortunately, our approach does not solve this well-known open problem.

I. PERIĆ gave us the following remark: “Being $\mu > 1$, $p = q = 2$, by means of (1) the following straightforward estimates hold

$$(17) \quad \sum_{m,n=1}^{\infty} \frac{a_m b_n}{(m+n)^\mu} < \sum_{m,n=1}^{\infty} \frac{a_m b_n}{m+n} \leq \pi \|\mathbf{a}\|_2 \|\mathbf{b}\|_2.$$

On the other hand

$$C_{2,2}^{1.1,0}(\mathcal{I}, \mathcal{I}) = \frac{\zeta(1.1)}{2^{1.1}} \approx 4.937797 > \pi,$$

that is, (17) is sharper than (16)”. Obviously, $C_{2,2}^{\mu,0}(\mathcal{I}, \mathcal{I})$ decreases in μ . Let μ_0 be the unique root of

$$\zeta(\mu) = \pi 2^\mu.$$

Then, for all $\mu > \mu_0$ the upper bound (16) is sharper than (17), while for $\mu \in [1, \mu_0)$, the reverse result holds true. Let us mention that $\mu_0 \approx 1.156$.

However, the used estimation method is not efficient for general non-conjugated $p, q > 1$ (discussed in **3.2.** too). Indeed, we deduce

$$(18) \quad \sum_{m,n=1}^{\infty} \frac{a_m b_n}{(m+n)^\mu} < \sum_{m,n=1}^{\infty} \frac{a_m b_n}{m+n} \leq \frac{\pi}{\sin(\pi/p)} \|\mathbf{a}\|_p \|\mathbf{b}\|_q.$$

Now, by the BERNOULLI inequality we get

$$\begin{aligned} C_{p,q}^{\mu,\Delta}(\mathcal{I}, \mathcal{I}) &= \frac{1}{\Gamma(\mu)} \int_0^\infty x^{\mu-1} e^{-2x} (1 - e^{-px})^{-1/p} (1 - e^{-qx})^{-1/q} dx \\ &\leq \frac{1}{\Gamma(\mu)} \int_0^\infty x^{\mu-1} e^{-2x} \left(1 - \frac{1}{p} e^{-px}\right) \left(1 - \frac{1}{q} e^{-qx}\right) dx \\ &= \frac{1}{2^\mu} - \frac{1}{p(2+p)^\mu} - \frac{1}{q(2+q)^\mu} + \frac{1}{pq(2+p+q)^\mu} \\ &< \frac{1}{2^\mu} \left(1 + \frac{1}{2^\mu}\right) < \frac{\pi}{\sin(\pi/p)}. \end{aligned}$$

Accordingly, (11) is superior to (1) for all $\mu > 1$.

5. FINAL REMARKS

1. According to the authors' best knowledge, except (1), only (6) includes non-weighted norms $\|\mathbf{a}\|_p, \|\mathbf{b}\|_q$ in the literature. Moreover, applying different parameter HÖLDER inequalities in evaluating the DIRICHLET series in (9), that is, first $p, q, p^{-1} + q^{-1} \geq 1$, then $r, s, r^{-1} + s^{-1} \geq 1$ we can easily (but artificially) generalize Theorem.

2. One of our main tasks was to express the upper bound upon $\mathfrak{H}_K^{a,b}$ with non-homogeneous K in terms of $\|\mathbf{a}\|, \|\mathbf{b}\|$. Transforming both DIRICHLET series in (9) in the manner:

$$\sum_{n=1}^{\infty} a_n e^{-\lambda_n x} = \sum_{n=1}^{\infty} \left(\frac{a_n}{\phi(n)} \right) \cdot \left(\phi(n) e^{-\lambda_n x} \right),$$

ϕ certain convenient function, we can proceed to apply the HÖLDER inequality to the right-hand sum.

3. Taking in (6) $a_n \mapsto \phi(a_n), b_m \mapsto \psi(b_m), \phi, \psi$ suitable functions, one generalizes Theorem in another way.

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