HARDY INEQUALITIES WITH MIXED NORMS

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ABSTRACT. We give a necessary and sufficient condition on weight functions u and v such that for $1 \le p \le q \le \infty$ there exists a constant C for which

$$\left(\int_0^\infty \left|u(x)\int_0^x f(t)\,dt\right|^q dx\right)^{1/q} \leq C \left(\int_0^\infty |f(x)v(x)|^p\,dx\right)^{1/p}.$$

A corresponding dual result is also given. This extends a result of B. Muckenhoupt which appeared in Studia Math., 34 (1972).

1. Introduction. The classical Hardy inequality ([1], [2]) states that for $f(x) \ge 0$ and p > 1

(1.1)
$$\int_0^\infty \left[\frac{1}{x}\int_0^x f(t) dt\right]^p dx \le \left(\frac{p}{p-1}\right)^p \int_0^\infty f(x)^p dx.$$

Muckenhoupt, in [3], showed that the more general inequality

(1.2)
$$\left(\int_0^\infty \left| u(x) \int_0^x f(t) \, dt \right|^p \, dx \right)^{1/p} \le C \left(\int_0^\infty |f(x)v(x)|^p \, dx \right)^{1/p}$$

holds if and only if

(1.3)
$$\sup_{r>0} \left(\int_r^\infty |u(x)|^p \, dx \right)^{1/p} \left(\int_0^r |v(x)|^{-p'} \, dx \right)^{1/p'} = K < \infty$$

and $K \le C \le K(p)^{1/p}(p')^{1/p'}$. A similar result for the dual inequality

(1.4)
$$\left(\int_0^\infty \left| u(x) \int_x^\infty f(t) \, dt \right|^p dx \right)^{1/p} \le C \left(\int_0^\infty |f(x)v(x)|^p \, dx \right)^{1/p}$$

was also obtained.

2. Generalized Hardy inequalities. Our results are the following:

THEOREM 1. Let $1 \le p \le q \le \infty$. Suppose u and v are non-negative. Then

(2.1)
$$--\left(\int_0^\infty \left[u(x)\int_0^x f(t)\,dt\right]^q dx\right)^{1/q} \le C \left(\int_0^\infty \left[f(x)v(x)\right]^p dx\right)^{1/p}$$

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holds for non-negative f if and only if

(2.2)
$$\sup_{r>0} \left(\int_r^\infty u(x)^q \, dx \right)^{1/q} \left(\int_0^r v(x)^{-p'} \, dx \right)^{1/p'} = K < \infty.$$

Furthermore $K \le C \le K(p)^{1/q}(p')^{1/p'}$ for 1 and <math>K = C if p = 1 or $q = \infty$.

The result on the constants is best possible since K = C = 1 if u is the characteristic function of [1, 2] and v is 1 on [0, 1] and ∞ elsewhere while, if p = q, $C = Kp^{1/p}(p')^{1/p'}$ in the classical case.

Proof. To prove the theorem for 1 we first suppose that (2.1) holds. A reduction in the intervals of integration yields

$$\left(\int_r^\infty u(x)^q \, dx\right)^{1/q} \left(\int_0^r f(x) \, dx\right) \le C \left(\int_0^r [f(x)v(x)]^p \, dx\right)^{1/p}$$

and choosing f(x) = v(x) - p' gives (2.2) with $K \le C$. To prove that (2.2) implies (2.1) we define $h(t) = (\int_0^t v(s)^{-p'} ds)^{1/pp'}$. Then by Hölder's inequality and Minkowski's integral inequality [4] we see that

$$I = \int_{0}^{\infty} \left[u(x) \int_{0}^{x} f(t) dt \right]^{q} dx$$

$$\leq \int_{0}^{\infty} u(x)^{q} \left(\int_{0}^{\infty} [f(t)v(t)h(t)\chi_{\{0 \le t \le x\}}(x, t)]^{p} dt \right)^{q/p} \\ \times \left(\int_{0}^{x} [v(s)h(s)]^{-p'} ds \right)^{q/p'} dx$$

$$\leq \left\{ \int_{0}^{\infty} [f(t)v(t)h(t)]^{p} \left(\int_{t}^{\infty} u(x)^{q} \left(\int_{0}^{x} [v(s)h(s)]^{-p'} ds \right)^{q/p'} dx \right)^{p/q} dt \right\}^{q/p}.$$

Performing the innermost integration yields

$$\left(\int_0^x [v(s)h(s)]^{-p'} ds\right)^{q/p'} = (p')^{q/p'} \left[\left(\int_0^x v(u)^{-p'} du\right)^{1/p'}\right]^{q/p'},$$

which by (2.2) is bounded by

$$K^{q/p'}(p')^{q/p'}\left(\int_x^\infty u(s)^q\,ds\right)^{-1/q}.$$

Hence

$$I \leq (Kp')^{q/p'} \left\{ \int_0^\infty [f(t)v(t)h(t)]^p \left(\int_t^\infty u(x)^q \left(\int_x^\infty u(s)^q \, ds \right)^{-1/p'} \, dx \right)^{p/q} \, dt \right\}^{q/p}$$

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and again evaluating the inner integral and applying (2.2) we obtain

$$\left(\int_{t}^{\infty} u(x)^{q} \left(\int_{x}^{\infty} u(s)^{q} ds\right)^{-1/p'} dx\right)^{p/q} = p^{p/q} \left(\int_{t}^{\infty} u(s)^{q} ds\right)^{1/q}$$

$$\leq K p^{p/q} \left(\int_{0}^{t} v(s)^{-p'} ds\right)^{-1/p'} = K p^{p/q} h(t)^{-p}.$$

Consequently

$$I \leq K^{q} p(p')^{q/p'} \left\{ \int_{0}^{\infty} [f(t)v(t)]^{p} dt \right\}^{q/p},$$

which proves (2.1) with $C \le K(p)^{1/q} (p')^{1/p'}$.

If p = 1 and/or $q = \infty$ we show that (2.1) implies (2.2) by an argument which is essentially the same as the corresponding one used in [3] for the cases p = 1and ∞ , and is hence omitted. To prove the reverse implication, if p = 1 and $q < \infty$ we apply Minkowski's inequality to the left side of (2.1) while, if $1 \le p \le q = \infty$ we use Hölder's inequality. The result follows immediately.

The following dual result is obtained analogously.

THEOREM 2. Suppose that $1 \le p \le q \le \infty$ and that u and v are non-negative. Then

(2.3)
$$\left(\int_0^\infty \left(u(x) \int_x^\infty f(t) \, dt \right)^q \, dx \right)^{1/q} \le C \left(\int_0^\infty [f(x)v(x)]^p \, dx \right)^{1/p}$$

if and only if

(2.4)
$$\sup_{r>0} \left(\int_0^r u(x)^q \, dx \right)^{1/q} \left(\int_r^\infty u(x)^{-p'} \, dx \right)^{1/p'} = K < \infty.$$

In addition $K \le C \le K(p)^{1/q} (p')^{1/p'}$.

We single out the following specific case:

COROLLARY 1. Let 1 . Then if <math>aq > 1, bp < 1 and f is non-negative

(2.5)
$$\left(\int_0^\infty \left[x^{-a} \int_0^x f(t) \, dt \right]^q dx \right)^{1/q} \le C \left(\int_0^\infty \left[x^{-a+1/q+1/p'} f(x) \right]^p dx \right)^{1/p}$$

and

(2.6)
$$\left(\int_0^\infty \left[x^{-b} \int_x^\infty f(t) \, dt \right]^q \, dx \right)^{1/q} \le C \left(\int_0^\infty \left[x^{-b+1/q+1/p'} f(x) \right]^p \, dx \right)^{1/p}.$$

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