

Enhancement of Generalized q -Holder's Integral Inequality on Finite Interval

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Abstract. q -calculus is the modern version of calculus without the notion of limits, primarily introduced by Euler in eighteenth century but a systematic enhancement on it was done by F.H. Jackson early in the nineteenth century. The rapid growth on it is due to its application in physics and quantum computing. One of the applications of quantum calculus is the derivation of integral inequality. In this paper, we aim at enhancing a generalized q -Holder's integral inequality on a finite interval.

Key Words: Quantum Calculus, Holder's inequality, q -Holder's inequality

1. Introduction

The investigation of calculus without the notion of limits is quantum calculus. For more details

values of q -calculus. In q -calculus, the mathematical relations are presented into q -form which can be compared to the classical form which when $q \rightarrow 1$. The rapid growth in q -calculus is due to its application in various branches of mathematics and physics such as number theory, orthogonal polynomials, basic hypergeometric series, calculus of variations, quantum computing, quantum theory, mechanics, theory of clustering and so on.

The first formula in q -calculus was obtained by Leonard Euler in the middle of the eighteenth century. But the systematic treatment on q -calculus was done by F.H. Jackson by introducing the notion of q -factorials and defining q -integral as well as q -derivative. In the second half of the twentieth century, there was a significant increase in the area of q -calculus due to its application in physics and mathematics like the applications of quantum calculus in the theory of integral topology.

The paper aims at reviewing q -analogue of the generalized q -Euler's integral topology on a finite interval.

1. Preliminaries and Results

F.H. Jackson [1] introduced the finite-difference q -difference operator, called q -derivative which is defined as

$$D_q f(x) = \frac{f(x) - f(qx)}{x - qx} \quad x \neq 0, \pm \infty, \dots [2]$$

for $f: [a, b] \rightarrow \mathbb{R}$, $a < b$, for $x \in [a, b]$.

It is clear that if $f(x)$ is differentiable, then $\lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} = f'(x)$. If f is not differentiable, we have introduced the concept of a definite integral extending the idea of a derivative. The definite integral is defined as

$$\int_a^b f(x) dx = F(b) - F(a) \quad \text{for } f: [a, b] \rightarrow \mathbb{R} \text{ and } F: [a, b] \rightarrow \mathbb{R}.$$

Let us now define the definite integral for a function $f: [a, b] \rightarrow \mathbb{R}$ which is not necessarily differentiable.

Definition 1.1 The definite integral of a continuous function $f: [a, b] \rightarrow \mathbb{R}$ is defined as

$$\int_a^b f(x) dx = \lim_{n \rightarrow \infty} \sum_{k=1}^n f(x_k^*) (x_k - x_{k-1}),$$

and

$$\int_a^b f(x) dx = \lim_{n \rightarrow \infty} S_n(f, P_n).$$

Let us now define the definite integral for a function $f: [a, b] \rightarrow \mathbb{R}$ which is not necessarily continuous.

Definition 1.2 Let $f: [a, b] \rightarrow \mathbb{R}$ be a bounded function. Then the definite integral of f is defined by

$$\int (f(x)g(x))' = (f(x)g(x))' = f'(x)g(x) + f(x)g'(x) = (f'(x)g(x))' + (f(x)g'(x))'$$

Definition: Let f and g be vector-valued functions in (a, b) and $f, g: (a, b) \rightarrow \mathbb{R}^n$ be vector-valued functions. Then the following result is called **Leibniz's formula** or **Leibniz's rule** or **Leibniz's property** or **Leibniz's law**.

Theorem 8.17: f and g are vector-valued functions

$$\frac{d}{dx} (fg) = f'g + fg'$$

then

$$f(x)g(x) = \int f'(x)g(x) + f(x)g'(x)$$

In a special situation $f = 1$ and $g = u$ then the property (8) reduces to the famous/known/obvious/elementary property:

Theorem 8.18: Suppose that g and g' are vector-valued functions in $[a, b]$ or (a, b) with $g = \begin{pmatrix} u \\ v \end{pmatrix}$ and g' and g are integrable functions. Then the functions $(g'g)$ and (gg') are also integrable and the following/Leibniz's property holds:

$$\int (g'g) = g \int g' + \int (gg')$$

In order to derive the generalized Hölder's inequality we need the help of following two lemmas known as Young's inequality.

Lemma 1. For all $p, q > 0$ and $\frac{1}{p} + \frac{1}{q} = 1$, then inequality

$$ab \leq \frac{a^p}{p} + \frac{b^q}{q}$$

is satisfied.

This inequality can be proved as follows:

Lemma 2. Let $\alpha > 1, \beta = \frac{\alpha}{\alpha-1}$. Let x, y be real α, β is number that $\frac{1}{\alpha} + \frac{1}{\beta} = 1$, then the inequality

$$\frac{x}{\alpha} + \frac{y}{\beta} \geq xy$$

is valid.

Substituting $\alpha(p)$ instead and proved the q Hölder's inequality inequality on a finite interval $I = (a, b)$ as follows:

Theorem 1. Let $\alpha > 1, \beta = \frac{\alpha}{\alpha-1}$ be real α, β is number that $\frac{1}{\alpha} + \frac{1}{\beta} = 1$, then

$$\int_I |f(x)g(x)| dx \leq \left(\int_I |f(x)|^\alpha dx \right)^{\frac{1}{\alpha}} \left(\int_I |g(x)|^\beta dx \right)^{\frac{1}{\beta}}$$

The generalised Hölder's integral inequality is stated as follows:

Theorem 4. Let f_1, f_2, \dots, f_n be functions such that the integral exists. Then the inequality

$$\int \left(\prod_{i=1}^n |f_i(x)| \right) dx \leq \prod_{i=1}^n \int |f_i(x)|^{p_i} dx^{\frac{1}{p_i}}$$

holds for $n \geq 2$ such that $\sum_{i=1}^n \frac{1}{p_i} = 1$.

Proof: Let $n = 2$ such that $\frac{1}{p_1} + \frac{1}{p_2} = 1$. Then by Hölder's inequality, we have integral as shown,

$$\int |f_1 f_2| dx = \int |f_1|^{p_1} |f_2|^{q_2} dx$$

and from the relations

$$|f_2|^{q_2} = \left(|f_2|^{p_2} \right)^{\frac{1}{p_2}}$$

we obtain

$$\int \left(\prod_{i=1}^n |f_i(x)| \right) dx = \int |f_1|^{p_1} \left(\prod_{i=2}^n |f_i|^{p_i} \right)^{\frac{1}{p_2}}$$

$$\begin{aligned}
&= (b-a) \prod_{k=1}^n \left(\frac{1}{n} \sum_{i=1}^n f(x_{k-1} + (i-1)\Delta x) \Delta x \right)^{p-1} \\
&= (b-a) \Delta x^{p-1} \prod_{k=1}^n \left(\sum_{i=1}^n f(x_{k-1} + (i-1)\Delta x) \right)^{p-1} \\
&= \prod_{k=1}^n (b-a) \Delta x^{p-1} \prod_{i=1}^n \left(\sum_{k=1}^n f(x_{k-1} + (i-1)\Delta x) \right)^{p-1} \\
&= \prod_{i=1}^n (b-a) \Delta x^{p-1} \sum_{k=1}^n f(x_{k-1} + (i-1)\Delta x)^{p-1} \\
&= \prod_{i=1}^n \int_a^b f(x)^{p-1} dx
\end{aligned}$$

This completes the proof.

Now, we proceed to prove the generalized Hölder inequality on a finite interval.

ii. Finite Interval

Theorem 3 Let $J = [a, b] \cap \mathbb{R} = [a, b]$ let $p, q, \lambda, r, q, r \in \mathbb{R}$, and $n \in \mathbb{N}$, such that $\frac{1}{p} + \frac{1}{q} = 1$, let f_1, f_2, \dots, f_n be functions such that their integral over the interval

$$\int_a^b \left(\prod_{k=1}^n |f_k(x)| \right)^{\lambda} dx = \int_a^b \left(\sum_{k=1}^n |f_k(x)|^q \right)^{\lambda} dx$$

holds.

Prove that $J = [a, b] \cap \mathbb{R} = [a, b]$ implies $\frac{1}{p} + \frac{1}{q} = 1$ and $\frac{1}{r} = \frac{1}{p} + \frac{1}{q}$.

