



Generalizations of Hu-type inequalities and their applications

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Abstract

In this paper, we present some new generalizations of Hu-type inequalities, and then we obtain some new generalizations and refinements of Hölder's inequality. ©2017 All rights reserved.

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1. Introduction

The classical Hölder's inequality states that if $a_k \geq 0$, $b_k \geq 0$ ($k = 1, 2, \dots, n$), $p > 0$, $q > 0$ and $\frac{1}{p} + \frac{1}{q} = 1$, then

$$\sum_{k=1}^n a_k b_k \leq \left(\sum_{k=1}^n a_k^p \right)^{\frac{1}{p}} \left(\sum_{k=1}^n b_k^q \right)^{\frac{1}{q}}. \quad (1.1)$$

The inequality (1.1) is reversed for $p < 1$ ($p \neq 0$); (For $p < 1$, we assume that $a_k, b_k > 0$).

Hölder's inequality plays a very important role in both theory and applications. This classical inequality has been widely studied by many authors, and it has motivated a large number of research papers involving different proofs, various generalizations, variations and applications (see e.g., [1, 6–14, 16–18] and the references therein).

Among various refinements of (1.1), Hu in [4] established the following interesting theorems.

Theorem 1.1. Let $p \geq q > 0$, $\frac{1}{p} + \frac{1}{q} = 1$, let $A_k, B_k \geq 0$ ($k = 1, 2, \dots, n$), and let $1 - e_r + e_s \geq 0$ ($r, s = 1, 2, \dots, n$). Then

$$\sum_{k=1}^n A_k B_k \leq \left(\sum_{k=1}^n B_k^q \right)^{\frac{1}{q} - \frac{1}{p}} \left\{ \left[\left(\sum_{k=1}^n B_k^q \right) \left(\sum_{k=1}^n A_k^p \right) \right]^2 - \left[\left(\sum_{k=1}^n B_k^q e_k \right) \left(\sum_{k=1}^n A_k^p \right) - \left(\sum_{k=1}^n B_k^q \right) \left(\sum_{k=1}^n A_k^p e_k \right) \right]^2 \right\}^{\frac{1}{2p}}. \quad (1.2)$$

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The integral form is as follows:

Theorem 1.2. Let $f(x), g(x), e(x)$ be integrable functions defined on $[a, b]$ and $f(x), g(x) \geq 0, 1 - e(x) + e(y) \geq 0$ for all $x, y \in [a, b]$, and let $p \geq q > 0, \frac{1}{p} + \frac{1}{q} = 1$. Then

$$\int_a^b f(x)g(x)dx \leq \left(\int_a^b g^q(x)dx \right)^{\frac{1}{q}-\frac{1}{p}} \left[\left(\int_a^b f^p(x)dx \int_a^b g^q(x)dx \right)^2 - \left(\int_a^b f^p(x)e(x)dx \int_a^b g^q(x)dx - \int_a^b f^p(x)dx \int_a^b g^q(x)e(x)dx \right)^2 \right]^{\frac{1}{2p}}. \tag{1.3}$$

Later, Tian in [7] gave the reversed versions of Hu’s inequalities (1.2) and (1.3).

Theorem 1.3. Let $p < 0, q > 0, \frac{1}{p} + \frac{1}{q} = 1$, let $A_k > 0, B_k \geq 0 (k = 1, 2, \dots, n)$, and let $1 - e_r + e_s \geq 0 (r, s = 1, 2, \dots, n)$. Then

$$\sum_{k=1}^n A_k B_k \geq \left(\sum_{k=1}^n B_k^q \right)^{\frac{1}{q}-\frac{1}{p}} \left\{ \left[\left(\sum_{k=1}^n B_k^q \right) \left(\sum_{k=1}^n A_k^p \right) \right]^2 - \left[\left(\sum_{k=1}^n B_k^q e_k \right) \left(\sum_{k=1}^n A_k^p \right) - \left(\sum_{k=1}^n B_k^q \right) \left(\sum_{k=1}^n A_k^p e_k \right) \right]^2 \right\}^{\frac{1}{2p}}. \tag{1.4}$$

The integral form is as follows:

Theorem 1.4. Let $f(x), g(x), e(x)$ be integrable functions defined on $[a, b]$ and $f(x) > 0, g(x) \geq 0, 1 - e(x) + e(y) \geq 0$ for all $x, y \in [a, b]$, and let $p < 0, q > 0, \frac{1}{p} + \frac{1}{q} = 1$. Then

$$\int_a^b f(x)g(x)dx \geq \left(\int_a^b g^q(x)dx \right)^{\frac{1}{q}-\frac{1}{p}} \left[\left(\int_a^b f^p(x)dx \int_a^b g^q(x)dx \right)^2 - \left(\int_a^b f^p(x)e(x)dx \int_a^b g^q(x)dx - \int_a^b f^p(x)dx \int_a^b g^q(x)e(x)dx \right)^2 \right]^{\frac{1}{2p}}. \tag{1.5}$$

In 2007, Wu [16] presented the generalizations of Hu’s results, as follows:

Theorem 1.5. Let $A_r \geq 0, B_r > 0 (r = 1, 2, \dots, n)$, let $1 - e_r + e_s \geq 0 (r, s = 1, 2, \dots, n)$, and let $p \geq q > 0, \mu = \min\{\frac{1}{p} + \frac{1}{q}, 1\}$. Then

$$\sum_{r=1}^n A_r B_r \leq n^{1-\mu} \left(\sum_{r=1}^n B_r^q \right)^{\frac{1}{q}-\frac{1}{p}} \left\{ \left[\left(\sum_{r=1}^n B_r^q \right) \left(\sum_{r=1}^n A_r^p \right) \right]^2 - \left[\left(\sum_{r=1}^n B_r^q e_r \right) \left(\sum_{r=1}^n A_r^p \right) - \left(\sum_{r=1}^n B_r^q \right) \left(\sum_{r=1}^n A_r^p e_r \right) \right]^2 \right\}^{\frac{1}{2p}}. \tag{1.6}$$

Theorem 1.6. Let $f(x), g(x), e(x)$ be integrable functions defined on $[a, b]$ and $f(x) \geq 0, g(x) > 0, 1 - e(x) + e(y) \geq 0$ for all $x, y \in [a, b]$, and let $p \geq q > 0, \frac{1}{p} + \frac{1}{q} \leq 1$. Then

$$\int_a^b f(x)g(x)dx \leq (b-a)^{1-\frac{1}{p}-\frac{1}{q}} \left(\int_a^b g^q(x)dx \right)^{\frac{1}{q}-\frac{1}{p}} \left[\left(\int_a^b g^q(x)dx \int_a^b f^p(x)dx \right)^2 - \left(\int_a^b g^q(x)e(x)dx \int_a^b f^p(x)dx - \int_a^b g^q(x)dx \int_a^b f^p(x)e(x)dx \right)^2 \right]^{\frac{1}{2p}}. \tag{1.7}$$

In 2012, Tian [8] proved the following reversed versions of inequalities (1.6) and (1.7).

Theorem 1.7. Let $A_r > 0, B_r > 0 (r = 1, 2, \dots, n)$, let $1 - e_r + e_s \geq 0 (r, s = 1, 2, \dots, n)$, and let $q <$

$0, \frac{1}{p} + \frac{1}{q} \geq 0, \mu = \max\{\frac{1}{p} + \frac{1}{q}, 1\}, \lambda = \max\{\frac{1}{q}, -1\}$. Then

$$\sum_{r=1}^n A_r B_r \leq n^{1-\mu} \left(\sum_{r=1}^n A_r^p \right)^{\frac{1}{p}} \left(\sum_{r=1}^n B_r^q \right)^{\frac{1}{q}} \left[1 - \left(\frac{\sum_{r=1}^n A_r B_r e_r}{\sum_{r=1}^n A_r B_r} - \frac{\sum_{r=1}^n B_r^q e_r}{\sum_{r=1}^n B_r^q} \right)^2 \right]^{\frac{\lambda}{2}}.$$

Theorem 1.8. Let $f(x), g(x), e(x)$ be integrable functions defined on $[a, b]$ and $f(x) > 0, g(x) > 0, 1 - e(x) + e(y) \geq 0$ for all $x, y \in [a, b]$, and let $q < 0, \frac{1}{p} + \frac{1}{q} \geq 1, \lambda = \max\{-1, \frac{1}{q}\}$. Then

$$\int_a^b f(x)g(x)dx \geq (b-a)^{1-\frac{1}{p}-\frac{1}{q}} \left(\int_a^b f^p(x)dx \right)^{\frac{1}{p}} \left(\int_a^b g^q(x)dx \right)^{\frac{1}{q}} \times \left[1 - \left(\frac{\int_a^b f(x)g(x)e(x)dx}{\int_a^b f(x)g(x)dx} - \frac{\int_a^b g^q(x)e(x)dx}{\int_a^b g^q(x)dx} \right)^2 \right]^{\frac{\lambda}{2}}.$$

Later, in 2013, Tian and Hu [13] presented another reversed versions of inequalities (1.6) and (1.7).

Theorem 1.9. Let $A_r \geq 0, B_r > 0 (r = 1, 2, \dots, n)$, let $1 - e_r + e_s \geq 0 (r, s = 1, 2, \dots, n)$, and let $q < 0, p > 0, \rho = \max\{\frac{1}{p} + \frac{1}{q}, 1\}$. Then

$$\sum_{r=1}^n A_r B_r \geq n^{1-\rho} \left(\sum_{r=1}^n A_r^p \right)^{\frac{1}{p}-\frac{1}{q}} \left\{ \left[\left(\sum_{r=1}^n A_r^p \right) \left(\sum_{r=1}^n B_r^q \right) \right]^2 - \left[\left(\sum_{r=1}^n A_r^p e_r \right) \left(\sum_{r=1}^n B_r^q \right) - \left(\sum_{r=1}^n A_r^p \right) \left(\sum_{r=1}^n B_r^q e_r \right) \right]^2 \right\}^{\frac{1}{2q}}. \tag{1.8}$$

Theorem 1.10. Let $f(x), g(x), e(x)$ be integrable functions defined on $[a, b]$ and $f(x), g(x) > 0, 1 - e(x) + e(y) \geq 0$ for all $x, y \in [a, b]$, and let $q < 0, \frac{1}{p} + \frac{1}{q} \geq 1$. Then

$$\int_a^b f(x)g(x)dx \geq (b-a)^{1-\frac{1}{p}-\frac{1}{q}} \left(\int_a^b f^p(x)dx \right)^{\frac{1}{p}-\frac{1}{q}} \left[\left(\int_a^b f^p(x)dx \int_a^b g^q(x)dx \right)^2 - \left(\int_a^b f^p(x)e(x)dx \int_a^b g^q(x)dx - \int_a^b f^p(x)dx \int_a^b g^q(x)e(x)dx \right)^2 \right]^{\frac{1}{2q}}. \tag{1.9}$$

In 2011, Tian in [7] gave the following generalizations of inequalities (1.2) and (1.3).

Theorem 1.11. Let $A_{nj} \geq 0, \sum_n A_{nj}^{\lambda_j} < \infty (j = 1, 2, \dots, k), \lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_k > 0, \sum_{j=1}^k \frac{1}{\lambda_j} = 1$, and let $1 - e_n + e_m \geq 0, \sum_n |e_n| < \infty$. If k is even number, then

$$\sum_n \prod_{j=1}^k A_{nj} \leq \prod_{j=1}^{\frac{k}{2}} \left\{ \left(\sum_n A_{n(2j-1)}^{\lambda_{2j-1}} \right)^{\frac{2}{\lambda_{2j-1}} - \frac{2}{\lambda_{2j}}} \left[\left(\sum_n A_{n(2j-1)}^{\lambda_{2j-1}} \right) \left(\sum_n A_{n(2j)}^{\lambda_{2j}} \right) \right]^2 - \left(\left(\sum_n A_{n(2j-1)}^{\lambda_{2j-1}} e_n \right) \left(\sum_n A_{n(2j)}^{\lambda_{2j}} \right) - \sum_n \left(A_{n(2j-1)}^{\lambda_{2j-1}} \right) \left(\sum_n A_{n(2j)}^{\lambda_{2j}} e_n \right) \right)^2 \right]^{\frac{1}{\lambda_{2j}}}. \tag{1.10}$$

If k is odd number, then

$$\sum_n \prod_{j=1}^k A_{nj} \leq \left(\sum_n A_{nk}^{\lambda_k} \right)^{\frac{2}{\lambda_k}} \prod_{j=1}^{\frac{k-1}{2}} \left\{ \left(\sum_n A_{n(2j-1)}^{\lambda_{2j-1}} \right)^{\frac{2}{\lambda_{2j-1}} - \frac{2}{\lambda_{2j}}} \times \left[\left(\sum_n A_{n(2j-1)}^{\lambda_{2j-1}} \right) \left(\sum_n A_{n(2j)}^{\lambda_{2j}} \right) \right]^2 - \left(\sum_n A_{n(2j-1)}^{\lambda_{2j-1}} e_n \right) \left(\sum_n A_{n(2j)}^{\lambda_{2j}} \right) - \sum_n \left(A_{n(2j-1)}^{\lambda_{2j-1}} \right) \left(\sum_n A_{n(2j)}^{\lambda_{2j}} e_n \right) \right]^2 \right]^{\frac{1}{\lambda_{2j}}}. \tag{1.11}$$

Theorem 1.12. Let $A_{k1} \geq 0, A_{kj} > 0, (j = 1, 2, \dots, m, k = 1, 2, \dots, n), \sum_{j=1}^m \frac{1}{\lambda_j} = 1,$ and let $1 - e_r + e_s \geq 0 (r, s = 1, 2, \dots, n).$ If $\lambda_1 > 0, \lambda_j < 0, (j = 2, 3, \dots, m),$ then

$$\sum_{k=1}^n \prod_{j=1}^m A_{kj} \geq \left(\sum_{k=1}^n A_{k1}^{\lambda_1} \right)^{\frac{1}{\lambda_1} - \sum_{j=2}^m \frac{1}{\lambda_j}} \prod_{j=2}^m \left\{ \left[\left(\sum_{k=1}^n A_{k1}^{\lambda_1} \right) \left(\sum_{k=1}^n A_{kj}^{\lambda_j} \right) \right]^2 - \left[\left(\sum_{k=1}^n A_{k1}^{\lambda_1} e_k \right) \left(\sum_{k=1}^n A_{kj}^{\lambda_j} \right) - \left(\sum_{k=1}^n A_{k1}^{\lambda_1} \right) \left(\sum_{k=1}^n A_{kj}^{\lambda_j} e_k \right) \right]^2 \right\}^{\frac{1}{2\lambda_j}}. \tag{1.12}$$

The classic Hölder inequality is an important cornerstone in different branches of modern mathematics such as classical real and complex analysis, probability and statistics, numerical analysis, qualitative theory of differential equations. It is also a bridge to help solve problems into depth. The Hu’s inequality (1.2), which was put forward by Hu in [4], improves the Hölder inequality exquisitely. The mathematical reviews [5] calls it “an extraordinary, outstanding and new inequality”. The classic Hölder inequality is playing a basic role in mathematics and can be applied in a wide range of areas, while the function of the Hu’s inequality is the same.

The purpose of this work is to give some new generalizations of the above Hu-type inequalities (1.2), (1.3), (1.4), (1.5), (1.6), (1.7) and (1.8), (1.9), (1.10), (1.11), (1.12). Moreover, the obtained results will be applied to improve Hölder’s inequality and Popoviciu-type inequality which is due to Wu and Debnath.

2. Main results

We begin this section with some lemmas, which will be used in the sequel.

Lemma 2.1 ([2]). If $x > -1, \alpha > 1$ or $\alpha < 0,$ then

$$(1 + x)^\alpha \geq 1 + \alpha x.$$

The inequality is reversed for $0 < \alpha < 1.$

Lemma 2.2 ([3]). If $x_i \geq 0, \lambda_i > 0, i = 1, 2, \dots, n, 0 < p \leq 1,$ then

$$\sum_{i=1}^n \lambda_i x_i^p \leq \left(\sum_{i=1}^n \lambda_i \right)^{1-p} \left(\sum_{i=1}^n \lambda_i x_i \right)^p. \tag{2.1}$$

The inequality is reversed for $p \geq 1$ or $p < 0.$

Lemma 2.3 (Generalized Hölder’s inequality [15]).

(a) Let $A_{ij} \geq 0 (i = 1, 2, \dots, n, j = 1, 2, \dots, m),$ and let $\lambda_j > 0$ with $\sum_{j=1}^m \frac{1}{\lambda_j} \geq 1.$ Then

$$\sum_{i=1}^n \prod_{j=1}^m A_{ij} \leq \prod_{j=1}^m \left(\sum_{i=1}^n A_{ij} \right)^{\frac{1}{\lambda_j}}. \tag{2.2}$$

(b) Let $A_{ij} > 0 (i = 1, 2, \dots, n, j = 1, 2, \dots, m),$ and let $\lambda_1 > 0, \lambda_j < 0 (j = 2, 3, \dots, m)$ with $\sum_{j=1}^m \frac{1}{\lambda_j} \leq 1.$ Then

$$\sum_{i=1}^n \prod_{j=1}^m A_{ij} \geq \prod_{j=1}^m \left(\sum_{i=1}^n A_{ij} \right)^{\frac{1}{\lambda_j}}. \tag{2.3}$$

(c) Let $A_{ij} > 0 (i = 1, 2, \dots, n, j = 1, 2, \dots, m),$ and let $\lambda_j < 0 (j = 1, 2, \dots, m).$ Then

$$\sum_{i=1}^n \prod_{j=1}^m A_{ij} \geq \prod_{j=1}^m \left(\sum_{i=1}^n A_{ij} \right)^{\frac{1}{\lambda_j}}.$$

Next, we generalize the inequalities (1.2), (1.3), (1.6), (1.7), (1.10) and (1.11) as follows.

Theorem 2.4. Let $A_{rj} \geq 0$, ($r = 1, 2, \dots, n, j = 1, 2, \dots, k$), $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_k > 0$, let $\rho = \min\{\sum_{j=1}^k \frac{1}{\lambda_j}, 1\}$, and let $1 - e_r + e_s \geq 0$, ($s = 1, 2, \dots, n$). If k is even, then

$$\sum_{r=1}^n \prod_{j=1}^k A_{rj} \leq n^{1-\rho} \prod_{j=1}^{\frac{k}{2}} \left\{ \left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \right)^{\frac{1}{\lambda_{2j-1}} - \frac{1}{\lambda_{2j}}} \left[\left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \right) \left(\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} \right) \right]^2 - \left(\left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} e_r \right) \left(\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} \right) - \left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \right) \left(\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} e_r \right) \right]^2 \right\}^{\frac{1}{2\lambda_{2j}}} \quad (2.4)$$

If k is odd, then

$$\sum_{r=1}^n \prod_{j=1}^k A_{rj} \leq n^{1-\rho} \left(\sum_{r=1}^n A_{rk}^{\lambda_k} \right)^{\frac{1}{\lambda_k}} \prod_{j=1}^{\frac{k-1}{2}} \left\{ \left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \right)^{\frac{1}{\lambda_{2j-1}} - \frac{1}{\lambda_{2j}}} \times \left[\left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \right) \left(\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} \right) \right]^2 - \left(\left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} e_r \right) \left(\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} \right) - \left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \right) \left(\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} e_r \right) \right]^2 \right\}^{\frac{1}{2\lambda_{2j}}} \quad (2.5)$$

Proof. Performing some simple computations, we have

$$\begin{aligned} & \sum_{r=1}^n \left(\prod_{j=1}^k A_{rj} \right) \sum_{s=1}^n \left(\prod_{i=1}^k A_{si} \right) (1 - e_r + e_s) \\ &= \sum_{r=1}^n \sum_{s=1}^n \left(\prod_{j=1}^k A_{rj} \right) \left(\prod_{i=1}^k A_{si} \right) - \sum_{r=1}^n \sum_{s=1}^n \left(\prod_{j=1}^k A_{rj} \right) \left(\prod_{i=1}^k A_{si} \right) e_r \\ &+ \sum_{r=1}^n \sum_{s=1}^n \left(\prod_{j=1}^k A_{rj} \right) \left(\prod_{i=1}^k A_{si} \right) e_s \\ &= \left(\sum_{r=1}^n \prod_{j=1}^k A_{rj} \right)^2. \end{aligned} \quad (2.6)$$

Case 1. Let $\lambda_1 > \lambda_2 > \dots > \lambda_k > 0$.

Subcase (1): When k is even, and $\sum_{j=1}^k \frac{1}{\lambda_j} \geq 1$. From Lemma 2.2, we have

$$\begin{aligned} & \sum_{r=1}^n \left(\prod_{j=1}^k A_{rj} \right) \sum_{s=1}^n \left(\prod_{i=1}^k A_{si} \right) (1 - e_r + e_s)^{\sum_{j=1}^k \frac{1}{\lambda_j}} \\ &= \sum_{r=1}^n \sum_{s=1}^n \left(\prod_{j=1}^k A_{rj} \right) \left(\prod_{i=1}^k A_{si} \right) (1 - e_r + e_s)^{\sum_{j=1}^k \frac{1}{\lambda_j}} \\ &\geq \left[\sum_{r=1}^n \sum_{s=1}^n \left(\prod_{j=1}^k A_{rj} \right) \left(\prod_{i=1}^k A_{si} \right) \right]^{1 - \sum_{j=1}^k \frac{1}{\lambda_j}} \left[\sum_{r=1}^n \sum_{s=1}^n \left(\prod_{j=1}^k A_{rj} \right) \left(\prod_{i=1}^k A_{si} \right) (1 - e_r + e_s) \right]^{\sum_{j=1}^k \frac{1}{\lambda_j}} \quad (2.7) \\ &= \left[\sum_{r=1}^n \sum_{s=1}^n \left(\prod_{j=1}^k A_{rj} \right) \left(\prod_{i=1}^k A_{si} \right) \right]^{1 - \sum_{j=1}^k \frac{1}{\lambda_j}} \left[\sum_{r=1}^n \sum_{s=1}^n \left(\prod_{j=1}^k A_{rj} \right) \left(\prod_{i=1}^k A_{si} \right) \right]^{\sum_{j=1}^k \frac{1}{\lambda_j}} \end{aligned}$$

$$\begin{aligned}
 &= \sum_{r=1}^n \sum_{s=1}^n \left(\prod_{j=1}^k A_{rj} \right) \left(\prod_{i=1}^k A_{si} \right) \\
 &= \left[\sum_{r=1}^n \left(\prod_{j=1}^k A_{rj} \right) \right]^2.
 \end{aligned}$$

Moreover, in view of $\sum_{j=1}^k \frac{1}{\lambda_j} \geq 1$, from inequality (2.2), we deduce

$$\begin{aligned}
 &\sum_{r=1}^n \left(\prod_{j=1}^k A_{rj} \right) \sum_{s=1}^n \left(\prod_{i=1}^k A_{si} \right) (1 - e_r + e_s)^{\sum_{j=1}^k \frac{1}{\lambda_j}} \\
 &= \sum_{r=1}^n \left(\prod_{j=1}^k A_{rj} \right) \sum_{s=1}^n \prod_{i=1}^k A_{si} (1 - e_r + e_s)^{\frac{1}{\lambda_i}} \\
 &\leq \sum_{r=1}^n \left(\prod_{j=1}^k A_{rj} \right) \left[\prod_{i=1}^k \left(\sum_{s=1}^n A_{si}^{\lambda_i} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_i}} \right] \tag{2.8} \\
 &= \sum_{r=1}^n \left\{ \prod_{j=1}^{\frac{k}{2}} \left[\left(A_{r(2j-1)}^{\lambda_{2j-1}} \sum_{s=1}^n A_{s(2j-1)}^{\lambda_{2j-1}} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_{2j-1}} - \frac{1}{\lambda_{2j}}} \left(A_{r(2j)}^{\lambda_{2j-1}} \sum_{s=1}^n A_{s(2j)}^{\lambda_{2j}} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_{2j}}} \right. \right. \\
 &\quad \left. \left. \times \left(A_{r(2j)}^{\lambda_{2j}} \sum_{s=1}^n A_{s(2j-1)}^{\lambda_{2j-1}} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_{2j}}} \right] \right\}.
 \end{aligned}$$

Hence, according to $\left(\frac{1}{\lambda_1} - \frac{1}{\lambda_2}\right) + \frac{1}{\lambda_2} + \frac{1}{\lambda_2} + \left(\frac{1}{\lambda_3} - \frac{1}{\lambda_4}\right) + \frac{1}{\lambda_4} + \frac{1}{\lambda_4} + \dots + \left(\frac{1}{\lambda_{k-1}} - \frac{1}{\lambda_k}\right) + \frac{1}{\lambda_k} + \frac{1}{\lambda_k} \geq 1$, applying inequality (2.2) on the right side of (2.8), we have

$$\begin{aligned}
 &\sum_{r=1}^n \left(\prod_{j=1}^k A_{rj} \right) \sum_{s=1}^n \left(\prod_{i=1}^k A_{si} \right) (1 - e_r + e_s)^{\sum_{j=1}^k \frac{1}{\lambda_j}} \\
 &\leq \prod_{j=1}^{\frac{k}{2}} \left[\left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \sum_{s=1}^n A_{s(2j-1)}^{\lambda_{2j-1}} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_{2j-1}} - \frac{1}{\lambda_{2j}}} \right. \\
 &\quad \left. \times \left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \sum_{s=1}^n A_{s(2j)}^{\lambda_{2j}} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_{2j}}} \left(\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} \sum_{s=1}^n A_{s(2j-1)}^{\lambda_{2j-1}} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_{2j}}} \right] \\
 &= \prod_{j=1}^{\frac{k}{2}} \left\{ \left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \right)^{\frac{2}{\lambda_{2j-1}} - \frac{2}{\lambda_{2j}}} \left[\left(\sum_{r=1}^n \sum_{s=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} A_{s(2j)}^{\lambda_{2j}} (1 - e_r + e_s) \right) \right. \right. \\
 &\quad \left. \left. \times \left(\sum_{r=1}^n \sum_{s=1}^n A_{r(2j)}^{\lambda_{2j}} A_{s(2j-1)}^{\lambda_{2j-1}} (1 - e_r + e_s) \right) \right]^{\frac{1}{\lambda_{2j}}} \right\} \tag{2.9} \\
 &= \prod_{j=1}^{\frac{k}{2}} \left\{ \left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \right)^{\frac{2}{\lambda_{2j-1}} - \frac{2}{\lambda_{2j}}} \left[\left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \sum_{s=1}^n A_{s(2j)}^{\lambda_{2j}} \right) \right. \right. \\
 &\quad \left. \left. - \sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} e_r \sum_{s=1}^n A_{s(2j)}^{\lambda_{2j}} + \sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \sum_{s=1}^n A_{s(2j)}^{\lambda_{2j}} e_s \right) \right. \\
 &\quad \left. \times \left(\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} \sum_{s=1}^n A_{s(2j-1)}^{\lambda_{2j-1}} - \sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} e_r \sum_{s=1}^n A_{s(2j-1)}^{\lambda_{2j-1}} + \sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} \sum_{s=1}^n A_{s(2j-1)}^{\lambda_{2j-1}} e_s \right) \right]^{\frac{1}{\lambda_{2j}}} \right\}
 \end{aligned}$$

$$= \prod_{j=1}^{\frac{k}{2}} \left\{ \left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \right)^{\frac{2}{\lambda_{2j-1}} - \frac{2}{\lambda_{2j}}} \left[\left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \right) \left(\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} \right) \right]^2 - \left(\left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} e_r \right) \left(\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} \right) - \left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \right) \left(\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} e_r \right) \right)^2 \right]^{\frac{1}{\lambda_{2j}}} \left. \right\}.$$

Combining inequalities (2.7) and (2.9) yields inequality (2.4).

Subcase (2): When k is even, and $\sum_{j=1}^k \frac{1}{\lambda_j} < 1$. Let $\sum_{j=1}^k \frac{1}{\lambda_j} = \beta$ ($0 < \beta < 1$), which implies that $\sum_{j=1}^k \frac{1}{\beta \lambda_j} = 1$. From inequality (2.2) we find

$$\begin{aligned} & \sum_{r=1}^n \left(\prod_{j=1}^k A_{rj} \right) \sum_{s=1}^n \left(\prod_{i=1}^k A_{si} \right) (1 - e_r + e_s) \\ &= \sum_{r=1}^n \left(\prod_{j=1}^k A_{rj} \right) \sum_{s=1}^n \prod_{i=1}^k A_{si} (1 - e_r + e_s)^{\frac{1}{\beta \lambda_i}} \\ &\leq \sum_{r=1}^n \left(\prod_{j=1}^k A_{rj} \right) \left[\prod_{i=1}^k \left(\sum_{s=1}^n A_{si}^{\beta \lambda_i} (1 - e_r + e_s) \right)^{\frac{1}{\beta \lambda_i}} \right] \tag{2.10} \\ &= \sum_{r=1}^n \left\{ \prod_{j=1}^{\frac{k}{2}} \left[\left(A_{r(2j-1)}^{\beta \lambda_{2j-1}} \sum_{s=1}^n A_{s(2j-1)}^{\beta \lambda_{2j-1}} (1 - e_r + e_s) \right)^{\frac{1}{\beta \lambda_{2j-1}} - \frac{1}{\beta \lambda_{2j}}} \right. \right. \\ &\quad \left. \left. \times \left(A_{r(2j-1)}^{\beta \lambda_{2j-1}} \sum_{s=1}^n A_{s(2j)}^{\beta \lambda_{2j}} (1 - e_r + e_s) \right)^{\frac{1}{\beta \lambda_{2j}}} \left(A_{r(2j)}^{\beta \lambda_{2j}} \sum_{s=1}^n A_{s(2j-1)}^{\beta \lambda_{2j-1}} (1 - e_r + e_s) \right)^{\frac{1}{\beta \lambda_{2j}}} \right] \right\}. \end{aligned}$$

Consequently, in view of $(\frac{1}{\beta \lambda_1} - \frac{1}{\beta \lambda_2}) + \frac{1}{\beta \lambda_2} + \frac{1}{\beta \lambda_2} + (\frac{1}{\beta \lambda_3} - \frac{1}{\beta \lambda_4}) + \frac{1}{\beta \lambda_4} + \frac{1}{\beta \lambda_4} + \dots + (\frac{1}{\beta \lambda_{k-1}} - \frac{1}{\beta \lambda_k}) + \frac{1}{\beta \lambda_k} + \frac{1}{\beta \lambda_k} = 1$, and applying inequality (2.2) on the right side of (2.10), we have

$$\begin{aligned} & \sum_{r=1}^n \left(\prod_{j=1}^k A_{rj} \right) \sum_{s=1}^n \left(\prod_{i=1}^k A_{si} \right) (1 - e_r + e_s) \\ &\leq \prod_{j=1}^{\frac{k}{2}} \left[\left(\sum_{r=1}^n A_{r(2j-1)}^{\beta \lambda_{2j-1}} \sum_{s=1}^n A_{s(2j-1)}^{\beta \lambda_{2j-1}} (1 - e_r + e_s) \right)^{\frac{1}{\beta \lambda_{2j-1}} - \frac{1}{\beta \lambda_{2j}}} \right. \\ &\quad \left. \times \left(\sum_{r=1}^n A_{r(2j-1)}^{\beta \lambda_{2j-1}} \sum_{s=1}^n A_{s(2j)}^{\beta \lambda_{2j}} (1 - e_r + e_s) \right)^{\frac{1}{\beta \lambda_{2j}}} \left(\sum_{r=1}^n A_{r(2j)}^{\beta \lambda_{2j}} \sum_{s=1}^n A_{s(2j-1)}^{\beta \lambda_{2j-1}} (1 - e_r + e_s) \right)^{\frac{1}{\beta \lambda_{2j}}} \right] \tag{2.11} \\ &= \prod_{j=1}^{\frac{k}{2}} \left[\left(\sum_{r=1}^n \sum_{s=1}^n A_{r(2j-1)}^{\beta \lambda_{2j-1}} A_{s(2j-1)}^{\beta \lambda_{2j-1}} (1 - e_r + e_s) \right)^{\frac{1}{\beta \lambda_{2j-1}} - \frac{1}{\beta \lambda_{2j}}} \right. \\ &\quad \left. \times \left(\sum_{r=1}^n \sum_{s=1}^n A_{r(2j-1)}^{\beta \lambda_{2j-1}} A_{s(2j)}^{\beta \lambda_{2j}} (1 - e_r + e_s) \right)^{\frac{1}{\beta \lambda_{2j}}} \left(\sum_{r=1}^n \sum_{s=1}^n A_{r(2j)}^{\beta \lambda_{2j}} A_{s(2j-1)}^{\beta \lambda_{2j-1}} (1 - e_r + e_s) \right)^{\frac{1}{\beta \lambda_{2j}}} \right]. \end{aligned}$$

Additionally, applying Lemma 2.2 on the right side of (2.11), we find

$$\prod_{j=1}^{\frac{k}{2}} \left[\left(\sum_{r=1}^n \sum_{s=1}^n A_{r(2j-1)}^{\beta \lambda_{2j-1}} A_{s(2j-1)}^{\beta \lambda_{2j-1}} (1 - e_r + e_s) \right)^{\frac{1}{\beta \lambda_{2j-1}} - \frac{1}{\beta \lambda_{2j}}}$$

$$\begin{aligned}
 & \times \left(\sum_{r=1}^n \sum_{s=1}^n A_{r(2j-1)}^{\beta\lambda_{2j-1}} A_{s(2j)}^{\beta\lambda_{2j}} (1 - e_r + e_s) \right)^{\frac{1}{\beta\lambda_{2j}}} \left(\sum_{r=1}^n \sum_{s=1}^n A_{r(2j)}^{\beta\lambda_{2j}} A_{s(2j-1)}^{\beta\lambda_{2j-1}} (1 - e_r + e_s) \right)^{\frac{1}{\beta\lambda_{2j}}} \Bigg] \\
 & \leq \prod_{j=1}^{\frac{k}{2}} \left[\left(\sum_{r=1}^n \sum_{s=1}^n (1 - e_r + e_s) \right)^{(1-\beta)\left(\frac{1}{\beta\lambda_{2j-1}} - \frac{1}{\beta\lambda_{2j}}\right)} \right. \\
 & \quad \times \left(\sum_{r=1}^n \sum_{s=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} A_{s(2j-1)}^{\lambda_{2j-1}} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_{2j-1}} - \frac{1}{\lambda_{2j}}} \\
 & \quad \times \left(\sum_{r=1}^n \sum_{s=1}^n (1 - e_r + e_s) \right)^{\frac{1-\beta}{\beta\lambda_{2j}}} \left(\sum_{r=1}^n \sum_{s=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} A_{s(2j)}^{\lambda_{2j}} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_{2j}}} \Bigg) \\
 & \quad \times \left. \left(\sum_{r=1}^n \sum_{s=1}^n (1 - e_r + e_s) \right)^{\frac{1-\beta}{\beta\lambda_{2j}}} \left(\sum_{r=1}^n \sum_{s=1}^n A_{r(2j)}^{\lambda_{2j}} A_{s(2j-1)}^{\lambda_{2j-1}} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_{2j}}} \right] \\
 & = \left(\sum_{r=1}^n \sum_{s=1}^n (1 - e_r + e_s) \right)^{1-\beta} \prod_{j=1}^{\frac{k}{2}} \left[\left(\sum_{r=1}^n \sum_{s=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} A_{s(2j-1)}^{\lambda_{2j-1}} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_{2j-1}} - \frac{1}{\lambda_{2j}}} \right. \\
 & \quad \times \left. \left(\sum_{r=1}^n \sum_{s=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} A_{s(2j)}^{\lambda_{2j}} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_{2j}}} \left(\sum_{r=1}^n \sum_{s=1}^n A_{r(2j)}^{\lambda_{2j}} A_{s(2j-1)}^{\lambda_{2j-1}} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_{2j}}} \right] \quad (2.12) \\
 & = n^{2-2\beta} \prod_{j=1}^{\frac{k}{2}} \left\{ \left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \right)^{\frac{2}{\lambda_{2j-1}} - \frac{2}{\lambda_{2j}}} \right. \\
 & \quad \times \left. \left[\left(\sum_{r=1}^n \sum_{s=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} A_{s(2j)}^{\lambda_{2j}} (1 - e_r + e_s) \right) \left(\sum_{r=1}^n \sum_{s=1}^n A_{r(2j)}^{\lambda_{2j}} A_{s(2j-1)}^{\lambda_{2j-1}} (1 - e_r + e_s) \right) \right]^{\frac{1}{\lambda_{2j}}} \right\} \\
 & = n^{2-2\beta} \prod_{j=1}^{\frac{k}{2}} \left\{ \left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \right)^{\frac{2}{\lambda_{2j-1}} - \frac{2}{\lambda_{2j}}} \left[\left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \sum_{s=1}^n A_{s(2j)}^{\lambda_{2j}} \right. \right. \right. \\
 & \quad \left. \left. \left. - \sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} e_r \sum_{s=1}^n A_{s(2j)}^{\lambda_{2j}} + \sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \sum_{s=1}^n A_{s(2j)}^{\lambda_{2j}} e_s \right) \right. \right. \\
 & \quad \left. \left. \times \left(\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} \sum_{s=1}^n A_{s(2j-1)}^{\lambda_{2j-1}} - \sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} e_r \sum_{s=1}^n A_{s(2j-1)}^{\lambda_{2j-1}} + \sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} \sum_{s=1}^n A_{s(2j-1)}^{\lambda_{2j-1}} e_s \right) \right]^{\frac{1}{\lambda_{2j}}} \right\} \\
 & = n^{2-2\beta} \prod_{j=1}^{\frac{k}{2}} \left\{ \left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \right)^{\frac{2}{\lambda_{2j-1}} - \frac{2}{\lambda_{2j}}} \left[\left(\left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \right) \left(\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} \right) \right)^2 \right. \right. \\
 & \quad \left. \left. - \left(\left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} e_r \right) \left(\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} \right) - \left(\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} \right) \left(\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} e_r \right) \right) \right]^2 \right]^{\frac{1}{\lambda_{2j}}} \Bigg\}.
 \end{aligned}$$

Combining inequalities (2.6), (2.11), and (2.12) leads to inequality (2.4) immediately.

Subcase (3): When k is odd, and $\sum_{j=1}^k \frac{1}{\lambda_j} \geq 1$. By the same method as in the above Subcase (1), we have the inequality (2.5).

Subcase (4): When k is odd, and $\sum_{j=1}^k \frac{1}{\lambda_j} < 1$. By the same method as in the above Subcase (2), we have the inequality (2.5).

Case 2. When $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_k > 0$, at least one of the equalities holds. By the same way as in Case 1, we can obtain the desired results. The proof of Theorem 2.4 is completed. \square

From Theorem 2.4 and Lemma 2.1, we obtain the generalizations and refinements of the generalized Hölder’s inequality (2.2) as follows.

Corollary 2.5. *Let A_{rj}, λ_j, e_r be as in Theorem 2.4, let $\rho = \min\{\sum_{j=1}^k \frac{1}{\lambda_j}, 1\}$, and let $\sum_{r=1}^n A_{rj}^{\lambda_j} \neq 0$. If k is even, then*

$$\sum_{r=1}^n \prod_{j=1}^k A_{rj} \leq n^{1-\rho} \left[\prod_{j=1}^k \left(\sum_{r=1}^n A_{rj}^{\lambda_j} \right)^{\frac{1}{\lambda_j}} \right] \left\{ \prod_{j=1}^{\frac{k}{2}} \left[1 - \frac{1}{2\lambda_{2j}} \left(\frac{\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} e_r}{\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}}} - \frac{\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} e_r}{\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}}} \right)^2 \right] \right\}. \tag{2.13}$$

If k is odd, then

$$\sum_{r=1}^n \prod_{j=1}^k A_{rj} \leq n^{1-\rho} \left[\prod_{j=1}^k \left(\sum_{r=1}^n A_{rj}^{\lambda_j} \right)^{\frac{1}{\lambda_j}} \right] \left\{ \prod_{j=1}^{\frac{k-1}{2}} \left[1 - \frac{1}{2\lambda_{2j}} \left(\frac{\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} e_r}{\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}}} - \frac{\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} e_r}{\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}}} \right)^2 \right] \right\}. \tag{2.14}$$

Proof. We only need to prove the inequality (2.13). The proof of inequality (2.14) is similar. From inequality (2.4), we obtain

$$\sum_{r=1}^n \prod_{j=1}^k A_{rj} \leq n^{1-\rho} \left[\prod_{j=1}^k \left(\sum_{r=1}^n A_{rj}^{\lambda_j} \right)^{\frac{1}{\lambda_j}} \right] \left\{ \prod_{j=1}^{\frac{k}{2}} \left[1 - \left(\frac{\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} e_r}{\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}}} - \frac{\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} e_r}{\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}}} \right)^2 \right]^{\frac{1}{2\lambda_{2j}}} \right\}. \tag{2.15}$$

Furthermore, performing some simple computations, we have

$$\left| \frac{\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}} e_r}{\sum_{r=1}^n A_{r(2j-1)}^{\lambda_{2j-1}}} - \frac{\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}} e_r}{\sum_{r=1}^n A_{r(2j)}^{\lambda_{2j}}} \right| < 1. \tag{2.16}$$

Consequently, from Lemma 2.1 and the inequalities (2.15) and (2.16), we have the desired inequality (2.13). The proof of Corollary 2.5 is complete. \square

Theorem 2.6. *Let $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_k > 0$, $\sum_{j=1}^k \frac{1}{\lambda_j} \leq 1$, let $F_j(x), e(x)$ be nonnegative integrable functions defined on $[a, b]$, and let $1 - e(x) + e(y) \geq 0$. If k is even, then*

$$\int_a^b \prod_{j=1}^k F_j(x) dx \leq (b-a)^{1-\sum_{j=1}^k \frac{1}{\lambda_j}} \prod_{j=1}^{\frac{k}{2}} \left\{ \left(\int_a^b F_{2j-1}^{\lambda_{2j-1}}(x) dx \right)^{\frac{1}{\lambda_{2j-1}} - \frac{1}{\lambda_{2j}}} \left[\left(\int_a^b F_{2j-1}^{\lambda_{2j-1}}(x) dx \int_a^b F_{2j}^{\lambda_{2j}}(x) dx \right)^2 - \left(\int_a^b F_{2j-1}^{\lambda_{2j-1}}(x) e(x) dx \int_a^b F_{2j}^{\lambda_{2j}}(x) dx - \int_a^b F_{2j-1}^{\lambda_{2j-1}}(x) dx \int_a^b F_{2j}^{\lambda_{2j}}(x) e(x) dx \right)^2 \right]^{\frac{1}{2\lambda_{2j}}} \right\}. \tag{2.17}$$

If k is odd, then

$$\int_a^b \prod_{j=1}^k F_j(x) dx \leq (b-a)^{1-\sum_{j=1}^k \frac{1}{\lambda_j}} \left(\int_a^b F_k^{\lambda_k}(x) dx \right)^{\frac{1}{\lambda_k}} \times \prod_{j=1}^{\frac{k-1}{2}} \left\{ \left(\int_a^b F_{2j-1}^{\lambda_{2j-1}}(x) dx \right)^{\frac{1}{\lambda_{2j-1}} - \frac{1}{\lambda_{2j}}} \left[\left(\int_a^b F_{2j-1}^{\lambda_{2j-1}}(x) dx \int_a^b F_{2j}^{\lambda_{2j}}(x) dx \right)^2 - \left(\int_a^b F_{2j-1}^{\lambda_{2j-1}}(x) e(x) dx \int_a^b F_{2j}^{\lambda_{2j}}(x) dx - \int_a^b F_{2j-1}^{\lambda_{2j-1}}(x) dx \int_a^b F_{2j}^{\lambda_{2j}}(x) e(x) dx \right)^2 \right]^{\frac{1}{2\lambda_{2j}}} \right\}. \tag{2.18}$$

Proof. For any positive integer n , we choose an equidistant partition of $[a, b]$ as

$$a < a + \frac{b-a}{n} < \dots < a + \frac{b-a}{n}r < \dots < a + \frac{b-a}{n}(n-1) < b,$$

$$x_r = a + \frac{b-a}{n}r, \quad \Delta x_r = \frac{b-a}{n}, \quad r = 1, 2, \dots, n.$$

Case (a). When k is even, by the inequality (2.4) we have

$$\sum_{r=1}^n \prod_{j=1}^k F_j(x_r) \leq n^{1-\sum_{j=1}^k \frac{1}{\lambda_j}} \prod_{j=1}^{\frac{k}{2}} \left\{ \left(\sum_{r=1}^n F_{2j-1}^{\lambda_{2j-1}}(x_r) \right)^{\frac{1}{\lambda_{2j-1}} - \frac{1}{\lambda_{2j}}} \left[\left(\sum_{r=1}^n F_{2j-1}^{\lambda_{2j-1}}(x_r) \right) \left(\sum_{r=1}^n F_{2j}^{\lambda_{2j}}(x_r) \right) \right]^2 \right. \\ \left. - \left(\left(\sum_{r=1}^n F_{2j-1}^{\lambda_{2j-1}}(x_r) e_r \right) \left(\sum_{r=1}^n F_{2j}^{\lambda_{2j}}(x_r) \right) - \left(\sum_{r=1}^n F_{2j-1}^{\lambda_{2j-1}}(x_r) \right) \left(\sum_{r=1}^n F_{2j}^{\lambda_{2j}}(x_r) e_r \right) \right)^2 \right]^{\frac{1}{2\lambda_{2j}}} \right\}.$$

Hence, we have

$$\sum_{r=1}^n \prod_{j=1}^k F_j(x_r) \frac{b-a}{n} \leq (b-a)^{1-\sum_{j=1}^k \frac{1}{\lambda_j}} \prod_{j=1}^{\frac{k}{2}} \left\{ \left(\sum_{r=1}^n F_{2j-1}^{\lambda_{2j-1}}(x_r) \frac{b-a}{n} \right)^{\frac{1}{\lambda_{2j-1}} - \frac{1}{\lambda_{2j}}} \right. \\ \times \left[\left(\sum_{r=1}^n F_{2j-1}^{\lambda_{2j-1}}(x_r) \frac{b-a}{n} \right) \left(\sum_{r=1}^n F_{2j}^{\lambda_{2j}}(x_r) \frac{b-a}{n} \right) \right]^2 \\ - \left(\sum_{r=1}^n F_{2j-1}^{\lambda_{2j-1}}(x_r) e(x_r) \frac{b-a}{n} \right) \left(\sum_{r=1}^n F_{2j}^{\lambda_{2j}}(x_r) \frac{b-a}{n} \right) \\ \left. - \left(\sum_{r=1}^n F_{2j-1}^{\lambda_{2j-1}}(x_r) \frac{b-a}{n} \right) \left(\sum_{r=1}^n F_{2j}^{\lambda_{2j}}(x_r) e(x_r) \frac{b-a}{n} \right) \right]^{\frac{1}{2\lambda_{2j}}} \right\}. \tag{2.19}$$

In view of the hypotheses that $F_j(x), e(x)$ are positive Riemann integrable functions on $[a, b]$, we conclude that $F_j^{\lambda_j}(x), F_j^{\lambda_j}(x)e(x)$ are also integrable on $[a, b]$. Passing the limit as $n \rightarrow \infty$ in both sides of inequality (2.19), we obtain inequality (2.17).

Case (b). When k is odd, by the same method as in the above Case (a), we have the inequality (2.18). The proof of Theorem 2.6 is completed. □

From Theorem 2.6 we obtain the following generalizations and refinements of the generalized Hölder’s inequality.

Corollary 2.7. Let $F_j(x), \lambda_j, e(x)$ be as in Theorem 2.6, and let $\int_a^b F_j^{\lambda_j}(x) dx \neq 0$. If k is even, then

$$\int_a^b \prod_{j=1}^k F_j(x) dx \leq (b-a)^{1-\sum_{j=1}^k \frac{1}{\lambda_j}} \left[\prod_{j=1}^k \left(\int_a^b F_j^{\lambda_j}(x) dx \right)^{\frac{1}{\lambda_j}} \right] \\ \times \left\{ \prod_{j=1}^{\frac{k}{2}} \left[1 - \frac{1}{2\lambda_{2j}} \left(\frac{\int_a^b F_{2j-1}^{\lambda_{2j-1}}(x) e(x) dx}{\int_a^b F_{2j-1}^{\lambda_{2j-1}}(x) dx} - \frac{\int_a^b F_{2j}^{\lambda_{2j}}(x) e(x) dx}{\int_a^b F_{2j}^{\lambda_{2j}}(x) dx} \right)^2 \right] \right\}.$$

If k is odd, then

$$\int_a^b \prod_{j=1}^k F_j(x) dx \leq (b-a)^{1-\sum_{j=1}^k \frac{1}{\lambda_j}} \left[\prod_{j=1}^k \left(\int_a^b F_j^{\lambda_j}(x) dx \right)^{\frac{1}{\lambda_j}} \right]$$

$$\times \left\{ \prod_{j=1}^{\frac{k-1}{2}} \left[1 - \frac{1}{2\lambda_{2j}} \left(\frac{\int_a^b F_{2j-1}^{\lambda_{2j-1}}(x)e(x)dx}{\int_a^b F_{2j-1}^{\lambda_{2j-1}}(x)dx} - \frac{\int_a^b F_{2j}^{\lambda_{2j}}(x)e(x)dx}{\int_a^b F_{2j}^{\lambda_{2j}}(x)dx} \right)^2 \right] \right\}.$$

Now, we present the following generalizations of inequalities (1.4), (1.5), (1.8), (1.9) and (1.12).

Theorem 2.8. Let $A_{rj} > 0$, ($r = 1, 2, \dots, n, j = 1, 2, \dots, m$), $\lambda_1 > 0, \lambda_i < 0$ ($i = 2, 3, \dots, m$), and $\sum_{j=1}^m \frac{1}{\lambda_j} > 0$, let $\tau = \max\{\sum_{j=1}^m \frac{1}{\lambda_j}, 1\}$, and let $1 - e_r + e_s \geq 0$ ($s = 1, 2, \dots, n$). Then

$$\begin{aligned} \sum_{r=1}^n \prod_{j=1}^m A_{rj} &\geq n^{1-\tau} \left(\sum_{r=1}^n A_{r1}^{\lambda_1} \right)^{\frac{1}{\lambda_1} - \sum_{j=2}^m \frac{1}{\lambda_j}} \prod_{j=2}^m \left\{ \left[\left(\sum_{r=1}^n A_{r1}^{\lambda_1} \right) \left(\sum_{r=1}^n A_{rj}^{\lambda_j} \right) \right]^2 \right. \\ &\quad \left. - \left[\left(\sum_{r=1}^n A_{r1}^{\lambda_1} e_r \right) \left(\sum_{r=1}^n A_{rj}^{\lambda_j} \right) - \left(\sum_{r=1}^n A_{r1}^{\lambda_1} \right) \left(\sum_{r=1}^n A_{rj}^{\lambda_j} e_r \right) \right]^2 \right\}^{\frac{1}{2\lambda_j}}. \end{aligned} \tag{2.20}$$

Proof. We first consider the case (I) $\sum_{j=1}^m \frac{1}{\lambda_j} \geq 1$. Let $\sum_{j=1}^m \frac{1}{\lambda_j} = t$ ($t \geq 1$), which implies $\sum_{j=1}^m \frac{1}{t\lambda_j} = 1$. Preferring some simple computations, we have

$$\begin{aligned} &\sum_{r=1}^n \left(\prod_{j=1}^k A_{rj} \right) \sum_{s=1}^n \left(\prod_{i=1}^k A_{si} \right) (1 - e_r + e_s) \\ &= \sum_{r=1}^n \sum_{s=1}^n \left(\prod_{j=1}^k A_{rj} \right) \left(\prod_{i=1}^k A_{si} \right) - \sum_{r=1}^n \sum_{s=1}^n \left(\prod_{j=1}^k A_{rj} \right) \left(\prod_{i=1}^k A_{si} \right) e_r \\ &\quad + \sum_{r=1}^n \sum_{s=1}^n \left(\prod_{j=1}^k A_{rj} \right) \left(\prod_{i=1}^k A_{si} \right) e_s \\ &= \left(\sum_{r=1}^n \prod_{j=1}^k A_{rj} \right)^2. \end{aligned} \tag{2.21}$$

From inequality (2.3), we have

$$\begin{aligned} &\sum_{s=1}^n \left(\prod_{i=1}^m A_{si} \right) \sum_{r=1}^n \left(\prod_{j=1}^m A_{rj} \right) (1 - e_r + e_s) \\ &= \sum_{s=1}^n \left(\prod_{i=1}^m A_{si} \right) \sum_{r=1}^n \prod_{j=1}^m A_{rj} (1 - e_r + e_s)^{\frac{1}{t\lambda_j}} \\ &\geq \sum_{s=1}^n \left(\prod_{i=1}^m A_{si} \right) \left[\prod_{j=1}^m \left(\sum_{r=1}^n A_{rj}^{t\lambda_j} (1 - e_r + e_s) \right)^{\frac{1}{t\lambda_j}} \right] \\ &= \sum_{s=1}^n \left\{ \left(A_{s1}^{t\lambda_1} \sum_{r=1}^n A_{r1}^{t\lambda_1} (1 - e_r + e_s) \right)^{\frac{1}{t\lambda_1} - \sum_{j=2}^m \frac{1}{t\lambda_j}} \left[\prod_{j=2}^m \left(A_{s1}^{t\lambda_1} \sum_{r=1}^n A_{rj}^{t\lambda_j} (1 - e_r + e_s) \right)^{\frac{1}{t\lambda_j}} \right] \right. \\ &\quad \left. \times \left[\prod_{j=2}^m \left(A_{sj}^{t\lambda_j} \sum_{r=1}^n A_{r1}^{t\lambda_1} (1 - e_r + e_s) \right)^{\frac{1}{t\lambda_j}} \right] \right\}. \end{aligned} \tag{2.22}$$

Consequently, in view of $\left(\frac{1}{t\lambda_1} - \sum_{j=2}^m \frac{1}{t\lambda_j}\right) + \frac{1}{t\lambda_2} + \frac{1}{t\lambda_3} + \dots + \frac{1}{t\lambda_m} + \frac{1}{t\lambda_2} + \frac{1}{t\lambda_3} + \dots + \frac{1}{t\lambda_m} = 1$, applying inequality (2.3) on the right side of (2.22), we find

$$\begin{aligned} & \sum_{s=1}^n \left(\prod_{i=1}^m A_{si} \right) \sum_{r=1}^n \left(\prod_{j=1}^m A_{rj} \right) (1 - e_r + e_s) \\ & \geq \left(\sum_{s=1}^n \sum_{r=1}^n A_{s1}^{t\lambda_1} A_{r1}^{t\lambda_1} (1 - e_r + e_s) \right)^{\frac{1}{t\lambda_1} - \sum_{j=2}^m \frac{1}{t\lambda_j}} \left[\prod_{j=2}^m \left(\sum_{s=1}^n \sum_{r=1}^n A_{s1}^{t\lambda_1} A_{rj}^{t\lambda_j} (1 - e_r + e_s) \right)^{\frac{1}{t\lambda_j}} \right] \\ & \quad \times \left[\prod_{j=2}^m \left(\sum_{s=1}^n \sum_{r=1}^n A_{sj}^{t\lambda_j} A_{r1}^{t\lambda_1} (1 - e_r + e_s) \right)^{\frac{1}{t\lambda_j}} \right]. \end{aligned} \tag{2.23}$$

Moreover, using Lemma 2.2 together with $t \geq 1$, we find

$$\begin{aligned} & \left(\sum_{s=1}^n \sum_{r=1}^n A_{s1}^{t\lambda_1} A_{r1}^{t\lambda_1} (1 - e_r + e_s) \right)^{\frac{1}{t\lambda_1} - \sum_{j=2}^m \frac{1}{t\lambda_j}} \left[\prod_{j=2}^m \left(\sum_{s=1}^n \sum_{r=1}^n A_{s1}^{t\lambda_1} A_{rj}^{t\lambda_j} (1 - e_r + e_s) \right)^{\frac{1}{t\lambda_j}} \right] \\ & \quad \times \left[\prod_{j=2}^m \left(\sum_{s=1}^n \sum_{r=1}^n A_{sj}^{t\lambda_j} A_{r1}^{t\lambda_1} (1 - e_r + e_s) \right)^{\frac{1}{t\lambda_j}} \right] \\ & \geq \left(\sum_{s=1}^n \sum_{r=1}^n (1 - e_r + e_s) \right)^{(1-t)(\frac{1}{t\lambda_1} - \sum_{j=2}^m \frac{1}{t\lambda_j})} \left(\sum_{s=1}^n \sum_{r=1}^n A_{s1}^{\lambda_1} A_{r1}^{\lambda_1} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_1} - \sum_{j=2}^m \frac{1}{\lambda_j}} \\ & \quad \times \left[\prod_{j=2}^m \left(\sum_{s=1}^n \sum_{r=1}^n (1 - e_r + e_s) \right)^{\frac{1-t}{t\lambda_j}} \left(\sum_{s=1}^n \sum_{r=1}^n A_{s1}^{\lambda_1} A_{rj}^{\lambda_j} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_j}} \right] \\ & \quad \times \left[\prod_{j=2}^m \left(\sum_{s=1}^n \sum_{r=1}^n (1 - e_r + e_s) \right)^{\frac{1-t}{t\lambda_j}} \left(\sum_{s=1}^n \sum_{r=1}^n A_{sj}^{\lambda_j} A_{r1}^{\lambda_1} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_j}} \right] \\ & = \left(\sum_{s=1}^n \sum_{r=1}^n (1 - e_r + e_s) \right)^{1-t} \left(\sum_{s=1}^n \sum_{r=1}^n A_{s1}^{\lambda_1} A_{r1}^{\lambda_1} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_1} - \sum_{j=2}^m \frac{1}{\lambda_j}} \\ & \quad \times \left[\prod_{j=2}^m \left(\sum_{s=1}^n \sum_{r=1}^n A_{s1}^{\lambda_1} A_{rj}^{\lambda_j} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_j}} \right] \left[\prod_{j=2}^m \left(\sum_{s=1}^n \sum_{r=1}^n A_{sj}^{\lambda_j} A_{r1}^{\lambda_1} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_j}} \right] \\ & = n^{2-2t} \left(\sum_{r=1}^n A_{r1}^{\lambda_1} \right)^{\frac{2}{\lambda_1} - \sum_{j=2}^m \frac{2}{\lambda_j}} \left\{ \prod_{j=2}^m \left[\left(\sum_{s=1}^n \sum_{r=1}^n A_{s1}^{\lambda_1} A_{rj}^{\lambda_j} (1 - e_r + e_s) \right) \right. \right. \\ & \quad \left. \left. \times \left(\sum_{s=1}^n \sum_{r=1}^n A_{sj}^{\lambda_j} A_{r1}^{\lambda_1} (1 - e_r + e_s) \right) \right]^{\frac{1}{\lambda_j}} \right\} \\ & = n^{2-2t} \left(\sum_{r=1}^n A_{r1}^{\lambda_1} \right)^{\frac{2}{\lambda_1} - \sum_{j=2}^m \frac{2}{\lambda_j}} \\ & \quad \times \left\{ \prod_{j=2}^m \left[\left(\sum_{s=1}^n A_{s1}^{\lambda_1} \sum_{r=1}^n A_{rj}^{\lambda_j} - \sum_{s=1}^n A_{s1}^{\lambda_1} \sum_{r=1}^n A_{rj}^{\lambda_j} e_r + \sum_{s=1}^n A_{s1}^{\lambda_1} e_s \sum_{r=1}^n A_{rj}^{\lambda_j} \right) \right. \right. \\ & \quad \left. \left. \times \left(\sum_{s=1}^n A_{sj}^{\lambda_j} \sum_{r=1}^n A_{r1}^{\lambda_1} - \sum_{s=1}^n A_{sj}^{\lambda_j} \sum_{r=1}^n A_{r1}^{\lambda_1} e_r + \sum_{s=1}^n A_{sj}^{\lambda_j} e_s \sum_{r=1}^n A_{r1}^{\lambda_1} \right) \right]^{\frac{1}{\lambda_j}} \right\} \\ & = n^{2-2t} \left(\sum_{r=1}^n A_{r1}^{\lambda_1} \right)^{\frac{2}{\lambda_1} - \sum_{j=2}^m \frac{2}{\lambda_j}} \left\{ \prod_{j=2}^m \left[\left(\left(\sum_{r=1}^n A_{r1}^{\lambda_1} \right) \left(\sum_{r=1}^n A_{rj}^{\lambda_j} \right) \right)^2 \right. \right. \\ & \quad \left. \left. - \left(\left(\sum_{r=1}^n A_{r1}^{\lambda_1} \right) \left(\sum_{r=1}^n A_{rj}^{\lambda_j} e_r \right) - \left(\sum_{r=1}^n A_{r1}^{\lambda_1} e_r \right) \left(\sum_{r=1}^n A_{rj}^{\lambda_j} \right) \right) \right]^{\frac{1}{\lambda_j}} \right\}. \end{aligned} \tag{2.24}$$

Combining inequalities (2.21), (2.23) and (2.24) leads to inequality (2.20) immediately.

Nextly, we consider the case (II) $0 < \sum_{j=1}^m \frac{1}{\lambda_j} \leq 1$. On the one hand, by the inequality (2.1), we have

$$\begin{aligned}
 & \sum_{s=1}^n \left(\prod_{i=1}^m A_{si} \right) \sum_{r=1}^n \left(\prod_{j=1}^m A_{rj} \right) (1 - e_r + e_s)^{\sum_{j=1}^m \frac{1}{\lambda_j}} \\
 &= \sum_{s=1}^n \sum_{r=1}^n \left(\prod_{i=1}^m A_{si} \right) \left(\prod_{j=1}^m A_{rj} \right) (1 - e_r + e_s)^{\sum_{j=1}^m \frac{1}{\lambda_j}} \\
 &\leq \left[\sum_{s=1}^n \sum_{r=1}^n \left(\prod_{i=1}^m A_{si} \right) \left(\prod_{j=1}^m A_{rj} \right) \right]^{1 - \sum_{j=1}^m \frac{1}{\lambda_j}} \\
 &\quad \times \left[\sum_{s=1}^n \sum_{r=1}^n \left(\prod_{i=1}^m A_{si} \right) \left(\prod_{j=1}^m A_{rj} \right) (1 - e_r + e_s) \right]^{\sum_{j=1}^m \frac{1}{\lambda_j}} \\
 &= \left[\sum_{s=1}^n \sum_{r=1}^n \left(\prod_{i=1}^m A_{si} \right) \left(\prod_{j=1}^m A_{rj} \right) \right]^{1 - \sum_{j=1}^m \frac{1}{\lambda_j}} \\
 &\quad \times \left[\sum_{s=1}^n \sum_{r=1}^n \left(\prod_{i=1}^m A_{si} \right) \left(\prod_{j=1}^m A_{rj} \right) - \sum_{s=1}^n \sum_{r=1}^n \left(\prod_{i=1}^m A_{si} \right) \left(\prod_{j=1}^m A_{rj} \right) e_r \right. \\
 &\quad \left. + \sum_{s=1}^n \sum_{r=1}^n \left(\prod_{i=1}^m A_{si} \right) \left(\prod_{j=1}^m A_{rj} \right) e_s \right]^{\sum_{j=1}^m \frac{1}{\lambda_j}} \\
 &= \left[\sum_{s=1}^n \sum_{r=1}^n \left(\prod_{i=1}^m A_{si} \right) \left(\prod_{j=1}^m A_{rj} \right) \right]^{1 - \sum_{j=1}^m \frac{1}{\lambda_j}} \left[\sum_{s=1}^n \sum_{r=1}^n \left(\prod_{i=1}^m A_{si} \right) \left(\prod_{j=1}^m A_{rj} \right) \right]^{\sum_{j=1}^m \frac{1}{\lambda_j}} \\
 &= \sum_{s=1}^n \sum_{r=1}^n \left(\prod_{i=1}^m A_{si} \right) \left(\prod_{j=1}^m A_{rj} \right) \\
 &= \left[\sum_{r=1}^n \left(\prod_{j=1}^m A_{rj} \right) \right]^2.
 \end{aligned} \tag{2.25}$$

On the other hand, by the inequality (2.3), we obtain

$$\begin{aligned}
 & \sum_{s=1}^n \left(\prod_{i=1}^m A_{si} \right) \sum_{r=1}^n \left(\prod_{j=1}^m A_{rj} \right) (1 - e_r + e_s)^{\sum_{j=1}^m \frac{1}{\lambda_j}} \\
 &= \sum_{s=1}^n \left(\prod_{i=1}^m A_{si} \right) \sum_{r=1}^n \prod_{j=1}^m A_{rj} (1 - e_r + e_s)^{\frac{1}{\lambda_j}} \\
 &\geq \sum_{s=1}^n \left(\prod_{i=1}^m A_{si} \right) \left[\prod_{j=1}^m \left(\sum_{r=1}^n A_{rj}^{\lambda_j} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_j}} \right] \\
 &= \sum_{s=1}^n \left\{ \left(A_{s1}^{\lambda_1} \sum_{r=1}^n A_{r1}^{\lambda_1} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_1} - \sum_{j=2}^m \frac{1}{\lambda_j}} \left[\prod_{j=2}^m \left(A_{s1}^{\lambda_1} \sum_{r=1}^n A_{rj}^{\lambda_j} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_j}} \right] \right. \\
 &\quad \left. \times \left[\prod_{j=2}^m \left(A_{sj}^{\lambda_j} \sum_{r=1}^n A_{r1}^{\lambda_1} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_j}} \right] \right\}.
 \end{aligned} \tag{2.26}$$

Consequently, according to $(\frac{1}{\lambda_1} - \sum_{j=2}^m \frac{1}{\lambda_j}) + \frac{1}{\lambda_2} + \frac{1}{\lambda_3} + \dots + \frac{1}{\lambda_m} + \frac{1}{\lambda_2} + \frac{1}{\lambda_3} + \dots + \frac{1}{\lambda_m} \leq 1$, by using the inequality (2.3) on the right side of (2.26), we observe that

$$\begin{aligned}
 & \sum_{s=1}^n \left(\prod_{i=1}^m A_{si} \right) \sum_{r=1}^n \left(\prod_{j=1}^m A_{rj} \right) (1 - e_r + e_s)^{\sum_{j=1}^m \frac{1}{\lambda_j}} \\
 & \geq \left(\sum_{s=1}^n \sum_{r=1}^n A_{s1}^{\lambda_1} A_{r1}^{\lambda_1} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_1} - \sum_{j=2}^m \frac{1}{\lambda_j}} \left[\prod_{j=2}^m \left(\sum_{s=1}^n \sum_{r=1}^n A_{s1}^{\lambda_1} A_{rj}^{\lambda_j} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_j}} \right] \\
 & \quad \times \left[\prod_{j=2}^m \left(\sum_{s=1}^n \sum_{r=1}^n A_{sj}^{\lambda_j} A_{r1}^{\lambda_1} (1 - e_r + e_s) \right)^{\frac{1}{\lambda_j}} \right] \\
 & = \left(\sum_{r=1}^n A_{r1}^{\lambda_1} \right)^{\frac{2}{\lambda_1} - \sum_{j=2}^m \frac{2}{\lambda_j}} \left\{ \prod_{j=2}^m \left[\left(\sum_{s=1}^n \sum_{r=1}^n A_{s1}^{\lambda_1} A_{rj}^{\lambda_j} (1 - e_r + e_s) \right) \right. \right. \\
 & \quad \left. \left. \times \left(\sum_{s=1}^n \sum_{r=1}^n A_{sj}^{\lambda_j} A_{r1}^{\lambda_1} (1 - e_r + e_s) \right) \right]^{\frac{1}{\lambda_j}} \right\} \tag{2.27} \\
 & = \left(\sum_{r=1}^n A_{r1}^{\lambda_1} \right)^{\frac{2}{\lambda_1} - \sum_{j=2}^m \frac{2}{\lambda_j}} \left\{ \prod_{j=2}^m \left[\left(\sum_{s=1}^n A_{s1}^{\lambda_1} \sum_{r=1}^n A_{rj}^{\lambda_j} - \sum_{s=1}^n A_{s1}^{\lambda_1} \sum_{r=1}^n A_{rj}^{\lambda_j} e_r + \sum_{s=1}^n A_{s1}^{\lambda_1} e_s \sum_{r=1}^n A_{rj}^{\lambda_j} \right) \right. \right. \\
 & \quad \left. \left. \times \left(\sum_{s=1}^n A_{sj}^{\lambda_j} \sum_{r=1}^n A_{r1}^{\lambda_1} - \sum_{s=1}^n A_{sj}^{\lambda_j} \sum_{r=1}^n A_{r1}^{\lambda_1} e_r + \sum_{s=1}^n A_{sj}^{\lambda_j} e_s \sum_{r=1}^n A_{r1}^{\lambda_1} \right) \right]^{\frac{1}{\lambda_j}} \right\} \\
 & = \left(\sum_{r=1}^n A_{r1}^{\lambda_1} \right)^{\frac{2}{\lambda_1} - \sum_{j=2}^m \frac{2}{\lambda_j}} \left\{ \prod_{j=2}^m \left[\left(\left(\sum_{r=1}^n A_{r1}^{\lambda_1} \right) \left(\sum_{r=1}^n A_{rj}^{\lambda_j} \right) \right)^2 \right. \right. \\
 & \quad \left. \left. - \left(\left(\sum_{r=1}^n A_{r1}^{\lambda_1} \right) \left(\sum_{r=1}^n A_{rj}^{\lambda_j} e_r \right) - \left(\sum_{r=1}^n A_{r1}^{\lambda_1} e_r \right) \left(\sum_{r=1}^n A_{rj}^{\lambda_j} \right) \right) \right]^{\frac{1}{\lambda_j}} \right\}.
 \end{aligned}$$

Combining inequalities (2.25) and (2.27) leads to inequality (2.20) immediately. The proof of Theorem 2.8 is completed. □

From Theorem 2.8 and Lemma 2.1, we obtain the following generalizations and refinements of generalized Hölder’s inequality (2.3).

Corollary 2.9. *Let A_{rj}, λ_j, e_r be as in Theorem 2.8, let $\tau = \max\{\sum_{j=1}^m \frac{1}{\lambda_j}, 1\}$, and let $\sum_{r=1}^n A_{rj}^{\lambda_j} \neq 0$. Then*

$$\sum_{r=1}^n \prod_{j=1}^m A_{rj} \geq n^{1-\tau} \left[\prod_{j=1}^m \left(\sum_{r=1}^n A_{rj}^{\lambda_j} \right)^{\frac{1}{\lambda_j}} \right] \left\{ \prod_{j=2}^m \left[1 - \frac{1}{2\lambda_j} \left(\frac{\sum_{r=1}^n A_{r1}^{\lambda_1} e_r}{\sum_{r=1}^n A_{r1}^{\lambda_1}} - \frac{\sum_{r=1}^n A_{rj}^{\lambda_j} e_r}{\sum_{r=1}^n A_{rj}^{\lambda_j}} \right)^2 \right] \right\}.$$

Theorem 2.10. *Let $F_j(x), e(x)$ be integrable functions defined on $[a, b]$ and $F_j(x) > 0, 1 - e(x) + e(y) \geq 0$ for all $x, y \in [a, b]$, and let $\sum_{j=1}^m \frac{1}{\lambda_j} \geq 1$. If $\lambda_1 > 0, \lambda_j < 0 (j = 2, 3, \dots, m)$, then*

$$\begin{aligned}
 \int_a^b \prod_{j=1}^m F_j(x) dx & \geq (b - a)^{1 - \sum_{j=1}^m \frac{1}{\lambda_j}} \left(\int_a^b F_1^{\lambda_1}(x) dx \right)^{\frac{1}{\lambda_1} - \sum_{j=2}^m \frac{1}{\lambda_j}} \prod_{j=2}^m \left[\left(\int_a^b F_1^{\lambda_1}(x) dx \int_a^b F_j^{\lambda_j}(x) dx \right)^2 \right. \\
 & \quad \left. - \left(\int_a^b F_1^{\lambda_1}(x) e(x) dx \int_a^b F_j^{\lambda_j}(x) dx - \int_a^b F_1^{\lambda_1}(x) dx \int_a^b F_j^{\lambda_j}(x) e(x) dx \right) \right]^{\frac{1}{2\lambda_j}}. \tag{2.28}
 \end{aligned}$$

Proof. Making similar method as in the proof of Theorem 2.6 by using inequality (2.20), we have the desired inequality (2.28). \square

Corollary 2.11. Let $F_j(x)$, λ_j , $e(x)$ be as in Theorem 2.10, and let $\int_a^b F_j^{\lambda_j}(x)dx \neq 0$. Then, we have the following generalization and refinement of generalized Hölder's inequality (1.9).

$$\int_a^b \prod_{j=1}^m F_j(x)dx \geq (b-a)^{1-\sum_{j=1}^m \frac{1}{\lambda_j}} \left[\prod_{j=1}^m \left(\int_a^b F_j^{\lambda_j}(x)dx \right)^{\frac{1}{\lambda_j}} \right] \quad (2.29)$$

$$\times \left\{ \prod_{j=2}^m \left[1 - \frac{1}{2\lambda_j} \left(\frac{\int_a^b F_1^{\lambda_1}(x)e(x)dx}{\int_a^b F_1^{\lambda_1}(x)dx} - \frac{\int_a^b F_j^{\lambda_j}(x)e(x)dx}{\int_a^b F_j^{\lambda_j}(x)dx} \right)^2 \right] \right\}.$$

Proof. Making similar arguments as in the proof of Corollary 2.5, we have the desired inequality (2.29). \square

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