

for $n=k+1$ if it holds for $n=k$. Hence, by induction, it holds for every n .

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SOME GENERALIZATIONS OF OPIAL'S INEQUALITY

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The inequality $\int_0^a |uu'| \leq a/2 \int_0^a |u'|^2$ which is valid for absolutely continuous u with $u(0) = 0$ has received successively simpler proofs by Opial, [5], Olech [4], Beesack [1], Levinson [2], Pederson [6], and Mallows [3]. It is the purpose of this paper to use the method of Olech to obtain some more general inequalities.

THEOREM 1. *Let u be absolutely continuous on (a, b) with $u(a) = 0$, where $-\infty \leq a < b < \infty$. Let $f(t)$ be a continuous, complex function defined for all t in the range of u and for all real t of the form $t(s) = \int_a^s |u'(x)| dx$. Suppose that $|f(t)| \leq f(|t|)$, for all t , and that $f(t_1) \leq f(t_2)$ for $0 \leq t_1 \leq t_2$. Let r be positive, continuous and in $L^{1-q}[a, b]$, where $1/p + 1/q = 1$, $p > 1$. Let $F(s) = \int_0^s f(x) dx$, $s > 0$. Then*

$$\int_a^b |f(u)u'| dx \leq F \left[\left(\int_a^b r^{1-q} \right)^{1/q} \left(\int_a^b r |u'|^p \right)^{1/p} \right]$$

with equality iff $u(x) = A \int_a^x r^{1-q}$. The same result (but with equality for $u(x) = \int_a^x r^{1-q}$) holds if $u(b) = 0$ and $-\infty < a < b \leq \infty$.

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PROOF. Let $z(x) = \int_a^x |u'|$,

$$\begin{aligned} \int_a^b |f(u(x))u'(x)| dx &= \int_a^b \left| f\left(\int_a^x u'\right) u'(x) \right| dx \\ &\leq \int_a^b f\left(\left|\int_a^x u'\right|\right) |u'(x)| dx \\ &\leq \int_a^b f\left(\left|\int_c^x |u'|\right|\right) |u'(x)| dx \\ &= \int_a^b f(z)z' dx = F(z(b)), \end{aligned}$$

$$z(b) = \int_a^b z' = \int_a^b r^{-1/p} r^{1/p} z' \leq \left(\int_a^b r^{1-q}\right)^{1/q} \left(\int_a^b r z'^p\right)^{1/p}.$$

The result follows with the observation that F is nondecreasing.

EXAMPLE. Let $f(t) = t^{p-1}$, $p > 1$, $u(a) = 0$, $-\infty \leq a < b < \infty$, then

$$\int_a^b |u^{p-1}u'| \leq (1/p) \left(\int_a^b r^{1-q}\right)^{p-1} \int_a^b r |u'|^p$$

with equality iff $u(x) = A \int_a^x r^{1-q}$. For $p = 2$, we obtain essentially Beesack's generalization [1].

EXAMPLE. Let $f(t) = \sum_{n=0}^{\infty} a_n t^n$ be an absolutely convergent power series with radius of convergence R . Let $F(s) = \int_a^s \sum_{n=0}^{\infty} |a_n| x^n dx$. If $\int_a^b |u'| < R$, then the theorem is true with this choice for f since $\int_a^b |f(u)u'| \leq \int_a^b \sum_{n=0}^{\infty} |a_n| |u|^n |u'|$ and the function $g(t) = \sum |a_n| t^n$ has the properties $|g(t)| \leq g(|t|)$, $g(t_1) \leq g(t_2)$ when $0 \leq t_1 \leq t_2$.

COROLLARY. If $F(t+s) \geq F(t) + F(s)$ for $t, s \geq 0$ and if $u(a) = u(b) = 0$ for $-\infty \leq a < b \leq \infty$, then $\int_a^b |f(u)u'| \leq F[\lambda(\int_a^b r |u'|^p)^{1/p}]$ where $\lambda = (\int_a^\xi r^{1-q})^{p-1} = (\int_\xi^b r^{1-q})^{p-1}$ and ξ is the uniquely determined point where the two integrals are equal. Equality holds iff

$$\begin{aligned} u(x) &= A \int_a^x r^{1-q}; & a \leq x \leq \xi \\ &= A \int_x^b r^{1-q}; & \xi \leq x \leq b. \end{aligned}$$

PROOF. We have

$$\int_a^\xi |f(u)u'| \leq F\left[\left(\int_a^\xi r^{1-q}\right)^{1/q} \left(\int_a^\xi r |u'|^p\right)^{1/p}\right]$$

and

$$\int_{\xi}^b |f(u)u'| \leq F \left[\left(\int_{\xi}^b r^{1-q} \right)^{1/q} \left(\int_{\xi}^b r |u'|^p \right)^{1/p} \right].$$

The result follows by adding, using the fact that $F(s+t) \geq F(s) + F(t)$, and noting the choice of ξ .

EXAMPLE. For $r=1$, a and b finite, and $f(t) = t^{p-1}$ for $p > 1$ $\int_a^b |u^{p-1}u'| \leq (1/p) [(b-a)/2]^{p-1} \int_a^b |u'|^p$ with equality for

$$\begin{aligned} u(x) &= A(x-a); \quad a \leq x \leq (a+b)/2, \\ &= A(b-x); \quad (a+b)/2 \leq x \leq b. \end{aligned}$$

For $p=2$ and $a=0$ we obtain Opial's inequality.

EXAMPLE. Let $f(t) = t^{p-1}$ for $p > 1$ and $u = v^{1/p}$, then

$$\max_t |v(t)| \leq 1/2 \int_a^b |v'| \leq (2p)^{-p} (b-a)^{p-1} \int_a^b |v|^{1-p} |v'|^p$$

THEOREM 2. Let u, f , and r be as in Theorem 1. If $p < 1$, $1/p + 1/q = 1$, $u(a) = 0$, $-\infty \leq a < b < \infty$, then

$$\int_a^b |u'/f(u)| dx \geq G \left[\left(\int_a^b r^{1-q} \right)^{1/q} \left(\int_a^b r |u'|^p \right)^{1/p} \right],$$

$$\text{where } G(s) = \int_0^s 1/f(x) dx.$$

Equality holds iff $u(x) = \int_a^x r^{1-q}$. If $u(b) = 0$, $-\infty < a < b \leq \infty$, the same result holds.

PROOF.

$$\begin{aligned} \int_a^b |u'/f(u)| &= \int_a^b |u'| / \left| f \left(\int_a^b u' \right) \right| \\ &\geq \int_a^b |u'| / f \left(\int_a^b |u'| \right) \\ &= \int_a^b z'/f(z) = G(z(b)) \end{aligned}$$

$$z(b) = \int_a^b z' = \int_a^b r^{-1/p} r^{1/p} z' \geq \left(\int_a^b r^{1-q} \right)^{1/q} \left(\int_a^b r |u'|^p \right)^{1/p}.$$

The result follows with the observation that G is nondecreasing.

EXAMPLE. For $0 < p < 1$, $f(t) = t^{p-1}$;

$$\int_a^b |u^{p-1}u'| \geq (1/p) \left(\int_a^b r^{1-q} \right)^{p-1} \left(\int_a^b r |u'|^p \right).$$

Taking $r = 1$, $p = 1/2$, $u = v^2$, we obtain

$$\int_a^b |vv'|^{1/2} \leq 2^{-1/2}(b-a)^{1/2} \int_a^b |v'|.$$

The next theorem is a generalization of a different sort which can easily be proven by the methods used above.

THEOREM 3. *If u and v are absolutely continuous for $-\infty \leq a < b < \infty$ and if $u(a) = v(a) = 0$, then*

$$\int_a^b |uv'| + |vv'| \leq \left[\int_a^b r^{-2} \int_a^b s^{-2} \int_a^b r^2 |u'|^2 \int_a^b s^2 |v'|^2 \right]^{1/2}$$

with equality iff $u(x) = A \int_a^b r^{-2}$ and $v(x) = B \int_a^b s^{-2}$.

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