

Article

On Opial's Type Integral Inequalities

Chang-Jian Zhao

Department of Mathematics, China Jiliang University, Hangzhou 310018, China; chjzhao@163.com

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Abstract: In the article we establish some new Opial's type inequalities involving higher order partial derivatives. These new inequalities, in special cases, yield Agarwal-Pang's, Pachpatte's and Das's type inequalities.

Keywords: opial integral inequality; Cauchy-Schwarz's inequality; Hölder's inequality

1. Introduction and Statement of Results

In 1960, Opial [1] established the following integral inequality:

Theorem 1. Suppose $x \in C^1[0, a]$ satisfies $x(0) = x(a) = 0$ and $x(t) > 0$ for all $t \in (0, a)$. Then the integral inequality holds

$$\int_0^a |x(t)x'(t)| dt \leq \frac{a}{4} \int_0^a (x'(t))^2 dt, \quad (1)$$

where this constant $\frac{a}{4}$ is best possible.

The first natural extension of Opial's inequality (1) involving the higher order derivatives $x^{(n)}(s)$ ($n \geq 1$) instead of $x'(s)$ is embodied in the following:

Theorem 2 ([2]). Let $x(t) \in C^{(n)}[0, a]$ be such that $x^{(i)}(0) = 0, 0 \leq i \leq n - 1$ ($n \geq 1$). Then the following inequality holds

$$\int_0^a |x(t)x^{(n)}(t)| dt \leq \frac{1}{2} a^n \int_0^a |x^{(n)}(t)|^2 dt. \quad (2)$$

A sharp version of (2) is the following:

Theorem 3 ([3]). Let $x(t) \in C^{(n-1)}[0, a]$ be such that $x^{(i)}(0) = 0, 0 \leq i \leq n - 1$ ($n \geq 1$). Further, let $x^{(n-1)}(t)$ be absolutely continuous, and $\int_0^a |x^{(n)}(t)|^2 dt < \infty$. Then the following inequality holds

$$\int_0^a |x(t)x^{(n)}(t)| dt \leq \frac{1}{2n!} \left(\frac{n}{2n-1} \right)^{1/2} a^n \int_0^a |x^{(n)}(t)|^2 dt. \quad (3)$$

A more general version of (3) was established in [4] as follows:

Theorem 4. Let $r_k, 0 \leq k \leq n - 1$ and ℓ be non-negative real numbers such that $\ell\sigma \geq 1$, where $\sigma = \sum_{k=0}^{n-1} r_k$, and let $p(t)$ be a non-negative continuous function on $[0, h]$. Further, let $x(t) \in C^{(n-1)}[0, h]$ be such that $x^{(i)}(0) = x^{(i)}(h) = 0, 0 \leq i \leq n - 1$, and let $x^{(n-1)}(t)$ be absolutely continuous. Then the following inequality holds

$$\int_0^h p(t) \left(\left| \prod_{\kappa=0}^n x^{(\kappa)}(t) \right|^{r_k} \right)^\ell dt \leq \frac{1}{2^\sigma} \left(\int_0^h [t(h-t)]^{(\ell\sigma-1)/2} p(t) dt \right) \sum_{k=0}^{n-1} r_k \left| x^{(k+1)}(t) \right|^{\ell\sigma} dt. \quad (4)$$

Opial’s inequality and its generalizations, extensions and discretizations play a fundamental role in establishing the existence and uniqueness of initial and boundary value problems for ordinary and partial differential equations as well as difference equations [2,5–8]. The inequality (1) has received considerable attention and a large number of papers dealing with new proofs, extensions, generalizations, variants and discrete analogues of Opial’s inequality have appeared in the literature [1,3,4,7,9–31]. For an extensive survey on these inequalities, see [2,8].

The first aim of the present paper is to establish a new Opial’s type inequality involving higher order partial derivatives which is a generalization of inequality (4).

Theorem 5. Let $r_{k_1, \dots, k_n}, 0 \leq k_i \leq n_i - 1, 1 \leq i \leq n$ and ℓ be non-negative real numbers such that $\ell\sigma \geq 1$, where $\sigma = \sum_{k_1=0}^{n_1-1} \dots \sum_{k_n=0}^{n_n-1} r_{k_1, \dots, k_n}$, and let $p(s_1, \dots, s_n)$ be a non-negative continuous function on $[0, a_1] \times \dots \times [0, a_n]$. Let $x(s_1, \dots, s_n)$ be a continuous function on $[0, a_1] \times \dots \times [0, a_n]$ such that $\frac{\partial^{k_i}}{\partial s_i^{k_i}} x(s_1, \dots, s_i, \dots, s_n)|_{s_i=0 \text{ and } s_i=a_i} = 0, 1 \leq i \leq n$ and $0 \leq k_i \leq n_i - 1$. Further, let $\frac{\partial^{n_i}}{\partial s_i^{n_i}} \left(\frac{\partial^{n_i-1}}{\partial s_i^{n_i-1}} x(s_1, \dots, s_i, \dots, s_n) \right)$ and $\frac{\partial^{n_i-1}}{\partial s_i^{n_i-1}} \left(\frac{\partial^{n_i}}{\partial s_i^{n_i}} x(s_1, \dots, s_i, \dots, s_n) \right)$ be absolutely continuous on $[0, a_1] \times \dots \times [0, a_n]$. Then

$$\begin{aligned} & \int_0^{a_1} \dots \int_0^{a_n} p(s_1, \dots, s_n) \left(\prod_{k_1=0}^{n_1-1} \dots \prod_{k_n=0}^{n_n-1} \left| \frac{\partial^{k_1+\dots+k_n}}{\partial s_1^{k_1} \dots \partial s_n^{k_n}} x(s_1, \dots, s_n) \right|^{r_{k_1, \dots, k_n}} \right)^\ell ds_1 \dots ds_n \\ & \leq \frac{1}{2^\sigma} \left(\int_0^{a_1} \dots \int_0^{a_n} \left[\prod_{i=1}^n s_i(a_i - s_i) \right]^{(\ell\sigma-1)/2} p(s_1, \dots, s_n) ds_1 \dots ds_n \right) \times \\ & \times \sum_{k_1=0}^{n_1-1} \dots \sum_{k_n=0}^{n_n-1} r_{k_1, \dots, k_n} \int_0^{a_1} \dots \int_0^{a_n} \left| \frac{\partial^{(k_1+1)+\dots+(k_n+1)}}{\partial s_1^{k_1+1} \dots \partial s_n^{k_n+1}} x(s_1, \dots, s_n) \right|^{\ell\sigma} ds_1 \dots ds_n. \end{aligned} \quad (5)$$

Remark 1. Let $x(s_1, \dots, s_n)$ and $p(s_1, \dots, s_n)$ reduce to $x(t)$ and $p(t)$, respectively, and with suitable modifications, then (5) changes to (4). A special case of Theorem 5 was proved in [31].

A result involving two functions and their higher order derivatives is embodied in [18]:

Theorem 6. For $j = 1, 2$ let $x_j(t) \in C^{n-1}[0, a]$ be such that $x_j^{(i)}(0) = 0, 0 \leq i \leq n - 1$. Further, let $x_j^{(n-1)}$ be absolutely continuous, and $\int_0^a |x_j^{(n)}(t)|^2 dt < \infty$. Then

$$\int_0^a \left\{ |x_2(t)x_1^{(n)}(t)| + |x_1(t)x_2^{(n)}(t)| \right\} dt \leq \frac{1}{2n!} \left(\frac{n}{2n-1} \right)^{1/2} a^n \int_0^a \left(|x_1^{(n)}(t)|^2 + |x_2^{(n)}(t)|^2 \right) dt, \quad (6)$$

The second aim of the present paper is to establish a new Opial’s type inequality involving higher order partial derivatives which is a generalization of inequality (6).

Theorem 7. For $j = 1, 2$, let $x_j(s_1, \dots, s_n)$ be a continuous function on $[0, a_1] \times \dots \times [0, a_n]$ such that $\frac{\partial^{k_1+\dots+k_{i-1}+k_{i+1}+\dots+k_n}}{\partial s_1^{k_1} \dots \partial s_{i-1}^{k_{i-1}} \partial s_{i+1}^{k_{i+1}} \dots \partial s_n^{k_n}} x_j(s_1, \dots, s_{i-1}, s_i, s_{i+1}, \dots, s_n)|_{s_i=0 \text{ and } s_i=a_i} = 0, 0 \leq \kappa_i \leq n_i - 1$, and $i = 1, \dots, n$.

Further, let $\frac{\partial^{n_i}}{\partial s_i^{n_i}} \left(\frac{\partial^{n_i-1}}{\partial s_i^{n_i-1}} x_j(s_1, \dots, s_i, \dots, s_n) \right)$ and $\frac{\partial^{n_i-1}}{\partial s_i^{n_i-1}} \left(\frac{\partial^{n_i}}{\partial s_i^{n_i}} x_j(s_1, \dots, s_i, \dots, s_n) \right)$ be absolutely continuous on $[0, a_1] \times \dots \times [0, a_n]$, and $\int_0^{a_1} \dots \int_0^{a_n} \left| \frac{\partial^{n_1+\dots+n_n}}{\partial s_1^{n_1} \dots \partial s_n^{n_n}} x_j(s_1, \dots, s_n) \right|^2 ds_1 \dots ds_n$, exist. Then

$$\begin{aligned} & \int_0^{a_1} \dots \int_0^{a_n} \left\{ \left| \frac{\partial^{\kappa_1+\dots+\kappa_n}}{\partial s_1^{\kappa_1} \dots \partial s_n^{\kappa_n}} x_1(s_1, \dots, s_n) \frac{\partial^{n_1+\dots+n_n}}{\partial s_1^{n_1} \dots \partial s_n^{n_n}} x_2(s_1, \dots, s_n) \right| \right. \\ & \left. + \left| \frac{\partial^{\kappa_1+\dots+\kappa_n}}{\partial s_1^{\kappa_1} \dots \partial s_n^{\kappa_n}} x_2(s_1, \dots, s_n) \frac{\partial^{n_1+\dots+n_n}}{\partial s_1^{n_1} \dots \partial s_n^{n_n}} x_1(s_1, \dots, s_n) \right| \right\} ds_1 \dots ds_n \tag{7} \\ & \leq \sqrt{2} D(n_1, \dots, n_n, \kappa_1, \dots, \kappa_n) \prod_{i=1}^n a_i^{n_i-\kappa_i} \int_0^{a_1} \dots \int_0^{a_n} \left\{ \left| \frac{\partial^{n_1+\dots+n_n}}{\partial s_1^{n_1} \dots \partial s_n^{n_n}} x_1(s_1, \dots, s_n) \right|^2 \right. \\ & \left. + \left| \frac{\partial^{n_1+\dots+n_n}}{\partial s_1^{n_1} \dots \partial s_n^{n_n}} x_2(s_1, \dots, s_n) \right|^2 \right\} ds_1 \dots ds_n, \end{aligned}$$

where

$$D(n_1, \dots, n_n, \kappa_1, \dots, \kappa_n) = \frac{1}{4 \prod_{i=1}^n (n_i - \kappa_i)!} \left(\frac{\prod_{i=1}^n (n_i - \kappa_i)}{\prod_{i=1}^n (2n_i - 2\kappa_i - 1)} \right)^{1/2}.$$

Remark 2. Taking for $\kappa_1 = \dots = \kappa_n = 0$ and $n_1 = \dots = n_n = 1$ in (7) and for $j = 1, 2$, let $x_j(s_1, \dots, s_n)$ reduce to $x_j(t)$, respectively and with suitable modifications, then (7) changes to (6). A special case of Theorem 7 was proved in [31].

2. Proofs of Main Results

In order to prove Theorem 5, we need the following lemma.

Lemma 1. Let $\lambda \geq 1$ be a real number, and let $p(s_1, \dots, s_n)$ be a nonnegative and continuous functions on $[0, a_1] \times \dots \times [0, a_n]$. Further, let $x(s_1, \dots, s_n)$ be an absolutely continuous function on $[0, a_1] \times \dots \times [0, a_n]$, with $x(s_1, \dots, s_{i-1}, 0, s_{i+1}, \dots, s_n) = 0$, $x(s_1, \dots, s_{i-1}, a_i, s_{i+1}, \dots, s_n) = 0$ and $i = 1, \dots, n$. Then

$$\begin{aligned} & \int_0^{a_1} \dots \int_0^{a_n} p(s_1, \dots, s_n) |x(s_1, \dots, s_n)|^\lambda ds_1 \dots ds_n \\ & \leq \frac{1}{2} \left(\int_0^{a_1} \dots \int_0^{a_n} \left[\prod_{i=1}^n s_i (a_i - s_i) \right]^{(\lambda-1)/2} p(s_1, \dots, s_n) ds_1 \dots ds_n \right) \tag{8} \\ & \quad \times \int_0^{a_1} \dots \int_0^{a_n} \left| \frac{\partial^n}{\partial s_1 \dots \partial s_n} x(s_1, \dots, s_n) \right|^\lambda ds_1 \dots ds_n. \end{aligned}$$

Proof. From the hypotheses, we have

$$x(s_1, \dots, s_n) = \int_0^{s_1} \dots \int_0^{s_n} \frac{\partial^n}{\partial s_1 \dots \partial s_n} x(s_1, \dots, s_n) ds_1 \dots ds_n.$$

By Hölder’s inequality with indices λ and $\lambda/(\lambda - 1)$, it follows that

$$|x(s_1, \dots, s_n)|^{\lambda/2} \leq \left[\left(\int_0^{s_1} \dots \int_0^{s_n} \left| \frac{\partial^n}{\partial s_1 \dots \partial s_n} x(s_1, \dots, s_n) \right| ds_1 \dots ds_n \right)^\lambda \right]^{1/2}$$

$$\leq \left(\prod_{i=1}^n s_i \right)^{(\lambda-1)/2} \left(\int_0^{s_1} \cdots \int_0^{s_n} \left| \frac{\partial^n}{\partial s_1 \cdots \partial s_n} x(s_1, \dots, s_n) \right|^\lambda ds_1 \cdots ds_n \right)^{1/2}. \tag{9}$$

Similarly

$$|x(s_1, \dots, s_n)|^{\lambda/2} \leq \left(\prod_{i=1}^n (a_i - s_i) \right)^{(\lambda-1)/2} \left(\int_{s_1}^{a_1} \cdots \int_{s_n}^{a_n} \left| \frac{\partial^n}{\partial s_1 \cdots \partial s_n} x(s_1, \dots, s_n) \right|^\lambda ds_1 \cdots ds_n \right)^{1/2}. \tag{10}$$

Now a multiplication of (9) and (10), and by the elementary inequality $2\sqrt{\alpha\beta} \leq \alpha + \beta, \alpha \geq 0, \beta \geq 0$ gives

$$\begin{aligned} |x(s_1, \dots, s_n)|^\lambda &\leq \left[\prod_{i=1}^n s_i(a_i - s_i) \right]^{(\lambda-1)/2} \left(\int_0^{s_1} \cdots \int_0^{s_n} \left| \frac{\partial^n}{\partial s_1 \cdots \partial s_n} x(s_1, \dots, s_n) \right|^\lambda ds_1 \cdots ds_n \right)^{1/2} \\ &\quad \times \left(\int_{s_1}^{a_1} \cdots \int_{s_n}^{a_n} \left| \frac{\partial^n}{\partial s_1 \cdots \partial s_n} x(s_1, \dots, s_n) \right|^\lambda ds_1 \cdots ds_n \right)^{1/2} \\ &\leq \frac{1}{2} \left[\prod_{i=1}^n s_i(a_i - s_i) \right]^{(\lambda-1)/2} \left\{ \int_0^{s_1} \cdots \int_0^{s_n} \left| \frac{\partial^n}{\partial s_1 \cdots \partial s_n} x(s_1, \dots, s_n) \right|^\lambda ds_1 \cdots ds_n \right. \\ &\quad \left. + \int_{s_1}^{a_1} \cdots \int_{s_n}^{a_n} \left| \frac{\partial^n}{\partial s_1 \cdots \partial s_n} x(s_1, \dots, s_n) \right|^\lambda ds_1 \cdots ds_n \right\} \\ &= \frac{1}{2} \left[\prod_{i=1}^n s_i(a_i - s_i) \right]^{(\lambda-1)/2} \int_0^{a_1} \cdots \int_0^{a_n} \left| \frac{\partial^n}{\partial s_1 \cdots \partial s_n} x(s_1, \dots, s_n) \right|^\lambda ds_1 \cdots ds_n. \end{aligned} \tag{11}$$

Multiplying the both sides of (11) by $p(s_1, \dots, s_n)$ and integrating both sides over s_i from 0 to $a_i, i = 1, \dots, n$ respectively, we obtain

$$\begin{aligned} &\int_0^{a_1} \cdots \int_0^{a_n} p(s_1, \dots, s_n) |x(s_1, \dots, s_n)|^\lambda ds_1 \cdots ds_n \\ &\leq \frac{1}{2} \int_0^{a_1} \cdots \int_0^{a_n} \left(\left[\prod_{i=1}^n s_i(a_i - s_i) \right]^{(\lambda-1)/2} p(s_1, \dots, s_n) \times \right. \\ &\quad \left. \times \int_0^{s_1} \cdots \int_0^{s_n} \left| \frac{\partial^n}{\partial s_1 \cdots \partial s_n} x(s_1, \dots, s_n) \right|^\lambda ds_1 \cdots ds_n \right) ds_1 \cdots ds_n \\ &= \frac{1}{2} \left(\int_0^{a_1} \cdots \int_0^{a_n} \left[\prod_{i=1}^n s_i(a_i - s_i) \right]^{(\lambda-1)/2} p(s_1, \dots, s_n) ds_1 \cdots ds_n \right) \\ &\quad \times \int_0^{a_1} \cdots \int_0^{a_n} \left| \frac{\partial^n}{\partial s_1 \cdots \partial s_n} x(s_1, \dots, s_n) \right|^\lambda ds_1 \cdots ds_n. \end{aligned}$$

□

Proof of Theorem 5. We recall that for the real numbers $\alpha_{k_1, \dots, k_n}, r_{k_1, \dots, k_n} \geq 0, 0 \leq k_i \leq n_i - 1, 1 \leq i \leq n$, and any $\ell \geq 1$, the following elementary inequality holds

$$\prod_{k_1=0}^{n_1-1} \cdots \prod_{k_n=0}^{n_n-1} \alpha_{k_1, \dots, k_n}^{r_{k_1, \dots, k_n}} \leq \sum_{k_1=0}^{n_1-1} \cdots \sum_{k_n=0}^{n_n-1} r_{k_1, \dots, k_n} \alpha_{k_1, \dots, k_n} \leq \left(\sum_{k_1=0}^{n_1-1} \cdots \sum_{k_n=0}^{n_n-1} r_{k_1, \dots, k_n} \alpha_{k_1, \dots, k_n}^\ell \right)^{1/\ell}. \tag{12}$$

From the inequality (12), we have

$$\begin{aligned}
 & \left(\prod_{k_1=0}^{n_1-1} \cdots \prod_{k_n=0}^{n_n-1} \left| \frac{\partial^{k_1+\dots+k_n}}{\partial s_1^{k_1} \dots \partial s_n^{k_n}} x(s_1, \dots, s_n) \right|^{r_{k_1, \dots, k_n}} \right)^\ell \\
 &= \left(\prod_{k_1=0}^{n_1-1} \cdots \prod_{k_n=0}^{n_n-1} \left| \frac{\partial^{k_1+\dots+k_n}}{\partial s_1^{k_1} \dots \partial s_n^{k_n}} x(s_1, \dots, s_n) \right|^{r_{k_1, \dots, k_n}/\sigma} \right)^{\ell\sigma} \tag{13} \\
 &\leq \left(\sum_{k_1=0}^{n_1-1} \cdots \sum_{k_n=0}^{n_n-1} \frac{r_{k_1, \dots, k_n}}{\sigma} \left| \frac{\partial^{k_1+\dots+k_n}}{\partial s_1^{k_1} \dots \partial s_n^{k_n}} x(s_1, \dots, s_n) \right| \right)^{\ell\sigma} \\
 &\leq \sum_{k_1=0}^{n_1-1} \cdots \sum_{k_n=0}^{n_n-1} \frac{r_{k_1, \dots, k_n}}{\sigma} \left| \frac{\partial^{k_1+\dots+k_n}}{\partial s_1^{k_1} \dots \partial s_n^{k_n}} x(s_1, \dots, s_n) \right|^{\ell\sigma}.
 \end{aligned}$$

Multiplying (13) by $p(s_1, \dots, s_n)$, integrating the two sides of (13) over s_i from 0 to $a_i, i = 1, \dots, n$, respectively, and then applying the Lemma 1 to the right side again, we observe

$$\begin{aligned}
 & \int_0^{a_1} \cdots \int_0^{a_n} p(s_1, \dots, s_n) \left(\prod_{k_1=0}^{n_1-1} \cdots \prod_{k_n=0}^{n_n-1} \left| \frac{\partial^{k_1+\dots+k_n}}{\partial s_1^{k_1} \dots \partial s_n^{k_n}} x(s_1, \dots, s_n) \right|^{r_{k_1, \dots, k_n}} \right)^\ell ds_1 \cdots ds_n \\
 &\leq \frac{1}{\sigma} \sum_{k_1=0}^{n_1-1} \cdots \sum_{k_n=0}^{n_n-1} r_{k_1, \dots, k_n} \int_0^{a_1} \cdots \int_0^{a_n} p(s_1, \dots, s_n) \left| \frac{\partial^{k_1+\dots+k_n}}{\partial s_1^{k_1} \dots \partial s_n^{k_n}} x(s_1, \dots, s_n) \right|^{\ell\sigma} ds_1 \cdots ds_n \\
 &\leq \frac{1}{\sigma} \sum_{k_1=0}^{n_1-1} \cdots \sum_{k_n=0}^{n_n-1} \frac{r_{k_1, \dots, k_n}}{2} \left(\int_0^{a_1} \cdots \int_0^{a_n} \left[\prod_{i=1}^n s_i (a_i - s_i) \right]^{(\ell\sigma-1)/2} p(s_1, \dots, s_n) ds_1 \cdots ds_n \right) \times \\
 &\quad \times \int_0^{a_1} \cdots \int_0^{a_n} \left| \frac{\partial^{(k_1+1)+\dots+(k_n+1)}}{\partial s_1^{k_1+1} \dots \partial s_n^{k_n+1}} x(s_1, \dots, s_n) \right|^{\ell\sigma} ds_1 \cdots ds_n \\
 &= \frac{1}{2\sigma} \left(\int_0^{a_1} \cdots \int_0^{a_n} \left[\prod_{i=1}^n s_i (a_i - s_i) \right]^{(\ell\sigma-1)/2} p(s_1, \dots, s_n) ds_1 \cdots ds_n \right) \times \\
 &\quad \times \sum_{k_1=0}^{n_1-1} \cdots \sum_{k_n=0}^{n_n-1} r_{k_1, \dots, k_n} \int_0^{a_1} \cdots \int_0^{a_n} \left| \frac{\partial^{(k_1+1)+\dots+(k_n+1)}}{\partial s_1^{k_1+1} \dots \partial s_n^{k_n+1}} x(s_1, \dots, s_n) \right|^{\ell\sigma} ds_1 \cdots ds_n.
 \end{aligned}$$

This completes the proof of Theorem 5.

Proof of Theorem 7. From the hypotheses of the Theorem 7, we have for $0 \leq \kappa_i \leq n_i - 1, i = 1, \dots, n$

$$\begin{aligned}
 & \left| \frac{\partial^{\kappa_1+\dots+\kappa_n}}{\partial s_1^{\kappa_1} \dots \partial s_n^{\kappa_n}} x_1(s_1, \dots, s_n) \right| \leq \frac{1}{\prod_{i=1}^n (n_i - \kappa_i - 1)!} \\
 & \times \int_0^{s_1} \cdots \int_0^{s_n} \prod_{i=1}^n (s_i - \sigma_i)^{n_i - \kappa_i - 1} \left| \frac{\partial^{n_1+\dots+n_n}}{\partial \sigma_1^{n_1} \dots \partial \sigma_n^{n_n}} x_1(\sigma_1, \dots, \sigma_n) \right| d\sigma_1 \cdots d\sigma_n. \tag{14}
 \end{aligned}$$

Multiplying (14) by $\left| \frac{\partial^{n_1+\dots+n_n}}{\partial s_1^{n_1} \dots \partial s_n^{n_n}} x_2(s_1, \dots, s_n) \right|$ and using Cauchy-Schwarz inequality, we obtain

$$\begin{aligned}
 & \left| \frac{\partial^{\kappa_1+\dots+\kappa_n}}{\partial s_1^{\kappa_1} \dots \partial s_n^{\kappa_n}} x_1(s_1, \dots, s_n) \frac{\partial^{n_1+\dots+n_n}}{\partial s_1^{n_1} \dots \partial s_n^{n_n}} x_2(s_1, \dots, s_n) \right| \\
 \leq & \frac{1}{\prod_{i=1}^n (n_i - \kappa_i - 1)!} \left| \frac{\partial^{n_1+\dots+n_n}}{\partial s_1^{n_1} \dots \partial s_n^{n_n}} x_2(s_1, \dots, s_n) \right| \left(\int_0^{s_1} \dots \int_0^{s_n} \prod_{i=1}^n (s_i - \sigma_i)^{2(n_i - \kappa_i - 1)} d\sigma_1 \dots d\sigma_n \right)^{1/2} \\
 & \times \left(\int_0^{s_1} \dots \int_0^{s_n} \left| \frac{\partial^{n_1+\dots+n_n}}{\partial \sigma_1^{n_1} \dots \partial \sigma_n^{n_n}} x_1(\sigma_1, \dots, \sigma_n) \right|^2 d\sigma_1 \dots d\sigma_n \right)^{1/2} \tag{15} \\
 = & \frac{\prod_{i=1}^n s_i^{n_i - \kappa_i - 1/2}}{\prod_{i=1}^n (n_i - \kappa_i - 1)! [(2n_i - 2\kappa_i - 1)]^{1/2}} \left| \frac{\partial^{n_1+\dots+n_n}}{\partial s_1^{n_1} \dots \partial s_n^{n_n}} x_2(s_1, \dots, s_n) \right| \\
 & \times \left(\int_0^{s_1} \dots \int_0^{s_n} \left| \frac{\partial^{n_1+\dots+n_n}}{\partial \sigma_1^{n_1} \dots \partial \sigma_n^{n_n}} x_1(\sigma_1, \dots, \sigma_n) \right|^2 d\sigma_1 \dots d\sigma_n \right)^{1/2}.
 \end{aligned}$$

Integrating the two sides of (15) over s_i from 0 to $a_i, i = 1, \dots, n$, respectively and then applying the Cauchy-Schwarz inequality to the right side again, we observe

$$\begin{aligned}
 & \int_0^{a_1} \dots \int_0^{a_n} \left| \frac{\partial^{\kappa_1+\dots+\kappa_n}}{\partial s_1^{\kappa_1} \dots \partial s_n^{\kappa_n}} x_1(s_1, \dots, s_n) \frac{\partial^{n_1+\dots+n_n}}{\partial s_1^{n_1} \dots \partial s_n^{n_n}} x_2(s_1, \dots, s_n) \right| ds_1 \dots ds_n \\
 \leq & \frac{1}{\prod_{i=1}^n (n_i - \kappa_i - 1)! [(2n_i - 2\kappa_i - 1)]^{1/2}} \left(\int_0^{a_1} \dots \int_0^{a_n} \prod_{i=1}^n s_i^{2n_i - 2\kappa_i - 1} ds_1 \dots ds_n \right)^{1/2} \tag{16} \\
 & \times \left\{ \int_0^{a_1} \dots \int_0^{a_n} \left| \frac{\partial^{n_1+\dots+n_n}}{\partial s_1^{n_1} \dots \partial s_n^{n_n}} x_2(s_1, \dots, s_n) \right|^2 \right. \\
 & \left. \times \left(\int_0^{s_1} \dots \int_0^{s_n} \left| \frac{\partial^{n_1+\dots+n_n}}{\partial \sigma_1^{n_1} \dots \partial \sigma_n^{n_n}} x_1(\sigma_1, \dots, \sigma_n) \right|^2 d\sigma_1 \dots d\sigma_n \right) ds_1 \dots ds_n \right\}^{1/2}.
 \end{aligned}$$

Similarly

$$\begin{aligned}
 & \int_0^{a_1} \dots \int_0^{a_n} \left| \frac{\partial^{\kappa_1+\dots+\kappa_n}}{\partial s_1^{\kappa_1} \dots \partial s_n^{\kappa_n}} x_2(s_1, \dots, s_n) \frac{\partial^{n_1+\dots+n_n}}{\partial s_1^{n_1} \dots \partial s_n^{n_n}} x_1(s_1, \dots, s_n) \right| ds_1 \dots ds_n \\
 \leq & \frac{1}{\prod_{i=1}^n (n_i - \kappa_i - 1)! [(2n_i - 2\kappa_i - 1)]^{1/2}} \left(\int_0^{a_1} \dots \int_0^{a_n} \prod_{i=1}^n s_i^{2n_i - 2\kappa_i - 1} ds_1 \dots ds_n \right)^{1/2} \tag{17} \\
 & \times \left\{ \int_0^{a_1} \dots \int_0^{a_n} \left| \frac{\partial^{n_1+\dots+n_n}}{\partial s_1^{n_1} \dots \partial s_n^{n_n}} x_1(s_1, \dots, s_n) \right|^2 \right. \\
 & \left. \times \left(\int_0^{s_1} \dots \int_0^{s_n} \left| \frac{\partial^{n_1+\dots+n_n}}{\partial \sigma_1^{n_1} \dots \partial \sigma_n^{n_n}} x_2(\sigma_1, \dots, \sigma_n) \right|^2 d\sigma_1 \dots d\sigma_n \right) ds_1 \dots ds_n \right\}^{1/2}.
 \end{aligned}$$

Taking the sum of the two sides of (16) and (17), and in view of the elementary inequality $\alpha^{1/2} + \beta^{1/2} \leq [2(\alpha + \beta)]^{1/2}, \alpha \geq 0, \beta \geq 0$, we have

$$\begin{aligned} & \int_0^{a_1} \cdots \int_0^{a_n} \left\{ \left| \frac{\partial^{\kappa_1 + \cdots + \kappa_n}}{\partial s_1^{\kappa_1} \cdots \partial s_n^{\kappa_n}} x_1(s_1, \dots, s_n) \frac{\partial^{n_1 + \cdots + n_n}}{\partial s_1^{n_1} \cdots \partial s_n^{n_n}} x_2(s_1, \dots, s_n) \right| \right. \\ & \left. + \left| \frac{\partial^{\kappa_1 + \cdots + \kappa_n}}{\partial s_1^{\kappa_1} \cdots \partial s_n^{\kappa_n}} x_2(s_1, \dots, s_n) \frac{\partial^{n_1 + \cdots + n_n}}{\partial s_1^{n_1} \cdots \partial s_n^{n_n}} x_1(s_1, \dots, s_n) \right| \right\} ds_1 \cdots ds_n \\ & \leq \frac{1}{\prod_{i=1}^n (n_i - \kappa_i - 1)! [(2n_i - 2\kappa_i - 1)]^{1/2}} \left(\int_0^{a_1} \cdots \int_0^{a_n} \prod_{i=1}^n s_i^{2n_i - 2\kappa_i - 1} ds_1 \cdots ds_n \right)^{1/2} \\ & \quad \times \left\{ 2 \int_0^{a_1} \cdots \int_0^{a_n} \left| \frac{\partial^{n_1 + \cdots + n_n}}{\partial s_1^{n_1} \cdots \partial s_n^{n_n}} x_2(s_1, \dots, s_n) \right|^2 \right. \\ & \quad \times \left(\int_0^{s_1} \cdots \int_0^{s_n} \left| \frac{\partial^{n_1 + \cdots + n_n}}{\partial \sigma_1^{n_1} \cdots \partial \sigma_n^{n_n}} x_1(\sigma_1, \dots, \sigma_n) \right|^2 d\sigma_1 \cdots d\sigma_n \right) ds_1 \cdots ds_n \\ & \quad + 2 \int_0^{a_1} \cdots \int_0^{a_n} \left| \frac{\partial^{n_1 + \cdots + n_n}}{\partial s_1^{n_1} \cdots \partial s_n^{n_n}} x_1(s_1, \dots, s_n) \right|^2 \\ & \quad \times \left. \left(\int_0^{s_1} \cdots \int_0^{s_n} \left| \frac{\partial^{n_1 + \cdots + n_n}}{\partial \sigma_1^{n_1} \cdots \partial \sigma_n^{n_n}} x_2(\sigma_1, \dots, \sigma_n) \right|^2 d\sigma_1 \cdots d\sigma_n \right) ds_1 \cdots ds_n \right\}^{1/2}. \end{aligned} \tag{18}$$

On the other hand, note the derivation rule of integral upper bound function and the derivation rule of product function, we have

$$\begin{aligned} & \frac{\partial^n}{\partial s_1 \cdots \partial s_n} \left[\left(\int_0^{s_1} \cdots \int_0^{s_n} \left| \frac{\partial^{n_1 + \cdots + n_n}}{\partial \sigma_1^{n_1} \cdots \partial \sigma_n^{n_n}} x_1(\sigma_1, \dots, \sigma_n) \right|^2 d\sigma_1 \cdots d\sigma_n \right) \right. \\ & \quad \left. \times \left(\int_0^{s_1} \cdots \int_0^{s_n} \left| \frac{\partial^{n_1 + \cdots + n_n}}{\partial \sigma_1^{n_1} \cdots \partial \sigma_n^{n_n}} x_2(\sigma_1, \dots, \sigma_n) \right|^2 d\sigma_1 \cdots d\sigma_n \right) \right] \\ & = \left| \frac{\partial^{n_1 + \cdots + n_n}}{\partial s_1^{n_1} \cdots \partial s_n^{n_n}} x_1(s_1, \dots, s_n) \right|^2 \left(\int_0^{s_1} \cdots \int_0^{s_n} \left| \frac{\partial^{n_1 + \cdots + n_n}}{\partial \sigma_1^{n_1} \cdots \partial \sigma_n^{n_n}} x_2(\sigma_1, \dots, \sigma_n) \right|^2 d\sigma_1 \cdots d\sigma_n \right) \\ & + \left| \frac{\partial^{n_1 + \cdots + n_n}}{\partial s_1^{n_1} \cdots \partial s_n^{n_n}} x_2(s_1, \dots, s_n) \right|^2 \left(\int_0^{s_1} \cdots \int_0^{s_n} \left| \frac{\partial^{n_1 + \cdots + n_n}}{\partial \sigma_1^{n_1} \cdots \partial \sigma_n^{n_n}} x_1(\sigma_1, \dots, \sigma_n) \right|^2 d\sigma_1 \cdots d\sigma_n \right) \end{aligned} \tag{19}$$

and

$$\begin{aligned} & \left(\int_0^{a_1} \cdots \int_0^{a_n} \prod_{i=1}^n s_i^{2n_i - 2\kappa_i - 1} ds_1 \cdots ds_n \right)^{1/2} \\ & = \left(\int_0^{a_1} s_1^{2n_1 - 2\kappa_1 - 1} ds_1 \cdot \int_0^{a_2} s_2^{2n_2 - 2\kappa_2 - 1} ds_2 \cdots \int_0^{a_n} s_n^{2n_n - 2\kappa_n - 1} ds_n \right)^{1/2} \\ & = \frac{\prod_{i=1}^n a_i^{n_i - \kappa_i}}{2 \left[\prod_{i=1}^n (n_i - \kappa_i) \right]^{1/2}}. \end{aligned} \tag{20}$$

From (18)–(20) and in view the elementary inequality $(\alpha\beta)^{1/2} \leq \frac{1}{2}(\alpha + \beta), \alpha \geq 0, \beta \geq 0$, we have

$$\begin{aligned} & \int_0^{a_1} \cdots \int_0^{a_n} \left\{ \left| \frac{\partial^{\kappa_1 + \cdots + \kappa_n}}{\partial s_1^{\kappa_1} \cdots \partial s_n^{\kappa_n}} x_1(s_1, \dots, s_n) \frac{\partial^{n_1 + \cdots + n_n}}{\partial s_1^{n_1} \cdots \partial s_n^{n_n}} x_2(s_1, \dots, s_n) \right| \right. \\ & \left. + \left| \frac{\partial^{\kappa_1 + \cdots + \kappa_n}}{\partial s_1^{\kappa_1} \cdots \partial s_n^{\kappa_n}} x_2(s_1, \dots, s_n) \frac{\partial^{n_1 + \cdots + n_n}}{\partial s_1^{n_1} \cdots \partial s_n^{n_n}} x_1(s_1, \dots, s_n) \right| \right\} ds_1 \cdots ds_n \\ & \leq 2D(n_1, \dots, n_n, \kappa_1, \dots, \kappa_n) \prod_{i=1}^n a_i^{n_i - \kappa_i} \left[2 \left(\int_0^{a_1} \cdots \int_0^{a_n} \left| \frac{\partial^{n_1 + \cdots + n_n}}{\partial s_1^{n_1} \cdots \partial s_n^{n_n}} x_1(s_1, \dots, s_n) \right|^2 ds_1 \cdots ds_n \right) \right. \\ & \quad \left. \times \left(\int_0^{a_1} \cdots \int_0^{a_n} \left| \frac{\partial^{n_1 + \cdots + n_n}}{\partial s_1^{n_1} \cdots \partial s_n^{n_n}} x_2(s_1, \dots, s_n) \right|^2 ds_1 \cdots ds_n \right) \right]^{1/2} \\ & \leq \sqrt{2}D(n_1, \dots, n_n, \kappa_1, \dots, \kappa_n) \prod_{i=1}^n a_i^{n_i - \kappa_i} \int_0^{a_1} \cdots \int_0^{a_n} \left\{ \left| \frac{\partial^{n_1 + \cdots + n_n}}{\partial s_1^{n_1} \cdots \partial s_n^{n_n}} x_1(s_1, \dots, s_n) \right|^2 \right. \\ & \quad \left. + \left| \frac{\partial^{n_1 + \cdots + n_n}}{\partial s_1^{n_1} \cdots \partial s_n^{n_n}} x_2(s_1, \dots, s_n) \right|^2 \right\} ds_1 \cdots ds_n, \end{aligned}$$

where

$$D(n_1, \dots, n_n, \kappa_1, \dots, \kappa_n) = \frac{1}{4 \prod_{i=1}^n (n_i - \kappa_i)!} \left(\frac{\prod_{i=1}^n (n_i - \kappa_i)}{\prod_{i=1}^n (2n_i - 2\kappa_i - 1)} \right)^{1/2}, \quad i = 1, \dots, n.$$

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