

CONVERGENCE FACTOR AND REGULARITY THEOREMS FOR CONVERGENT INTEGRALS

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1. Introduction. The purpose of this study is the development of some of the relations and theorems for infinite integrals analogous to those obtained for infinite series by Moore [6]. In place of convergent series we consider functions $f(t)$, Lebesgue integrable over $(0, x)$ for every $0 \leq x < \infty$, and for which the limit $\lim_{x \rightarrow \infty} \int_0^x f(t) dt$ exists. We shall write $\psi(x) = \int_0^x f(t) dt$, $\psi = \lim_{x \rightarrow \infty} \psi(x)$, and suppose that $|\psi(x)| \leq A < \infty$, $x \geq 0$.

We shall investigate the properties possessed by "convergence factors" $\phi(t, \alpha)$, defined for $t \geq 0$ and α in some convenient set E having a limit point α_0 not of the set. In the work that follows, sets E_1 , E_2 , E_x , etc., are understood to be subsets of E , each containing all the points of E in a certain neighborhood of α_0 . The use of the "join" of two such subsets implies that the join is non-vacuous.

A function $z(t, \alpha)$ defined for t in an interval (a, b) and α in E will be said to converge boundedly as $\alpha \rightarrow \alpha_0$ provided that it converges to some limit as $\alpha \rightarrow \alpha_0$, and there is a neighborhood of α_0 such that $z(t, \alpha)$ is bounded for all t in (a, b) and all α in this neighborhood.

The factors $\phi(t, \alpha)$ must ensure successively the existence of the following:

$$(1.1) \quad \sigma(x, f, \alpha) = \int_0^x \phi(t, \alpha) f(t) dt \quad (x \geq 0),$$

$$(1.2) \quad \sigma(f, \alpha) = \int_0^\infty \phi(t, \alpha) f(t) dt,$$

$$(1.3) \quad \sigma(f) = \lim_{\alpha \rightarrow \alpha_0} \sigma(f, \alpha).$$

Finally, we shall demand that ϕ be "regular"; that is, that $\sigma(f) = \psi$.

We consider also the problem of convergence factors $\theta(t, \alpha)$, defined like the $\phi(t, \alpha)$ above, such that

$$(1.4) \quad \lim_{\alpha \rightarrow \alpha_0} \int_0^\infty \theta(t, \alpha) g(t) dt = \lim_{t \rightarrow \infty} g(t),$$

where $g(t)$ is any bounded measurable function defined for $t \geq 0$ for which the right side of (1.4) exists. The discussion of the latter problem yields results similar to those obtained by Agnew [1].

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