

TRIGONOMETRIC APPROXIMATION IN THE MEAN

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The following theorem is stated without proof by G. H. Hardy and J. E. Littlewood.¹

THEOREM. *The class $\text{Lip}(\alpha, p)$ is identical with the class of functions $f(x)$ approximable in the mean p -th power, with error $O(n^{-\alpha})$, by trigonometrical polynomials of degree n .*

They remark in addition: *This approximation may be made in general by the Fourier polynomials of $f(x)$; the case $p = \infty$, in which this is not true, is exceptional.*

The initial purpose of this paper is to examine the range of values of p and α for which this theorem and remark are true and to supply proofs. In doing this, related theorems are obtained in which the approximations are in terms of the metric of a more extensive space than L_p and in which the functions that measure the degree of approximation are more general than $n^{-\alpha}$. These theorems and their proofs parallel to a large extent the theorems given by de la Vallée Poussin² and Dunham Jackson³ for the class $\text{Lip}(\alpha)$.

We assume throughout that our functions $f(x)$ are periodic with the period 2π . The functions $\Phi(u)$ and $\Psi(u)$ are of Young's type.⁴ That is, $\Phi(u)$ is non-negative, convex, and satisfies the relations $\Phi(0) = 0$ and $\Phi(u)/u \rightarrow \infty$ as $u \rightarrow \infty$; $\Psi(u)$ has similar properties and is such that Young's inequality

$$uv \leq \Phi(u) + \Psi(v), \quad u, v \geq 0$$

holds. Throughout the paper we will write $\Phi |u|$, $\Psi |u|$, for $\Phi(|u|)$, $\Psi(|u|)$.

If $f(x)$ is measurable and such that $\int_0^{2\pi} \Phi |f| dx$ exists, $f(x)$ is said to belong to the space $L_\Phi(0, 2\pi)$. If $f(x)$ is such that the product $f(x)g(x)$ is integrable for every $g(x) \in L_\Psi$, then $f(x) \in L_\Phi^*$. For this space

$$\|f\|_\Phi = \sup_g \left| \int_0^{2\pi} f(x)g(x) dx \right|$$

for all measurable $g(x)$ with $\rho_g \equiv \int_0^{2\pi} \Psi |g| dx \leq 1$. This space⁵ is linear,

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¹ *A convergence criterion for Fourier series*, Math. Zeit., vol. 28 (1928), pp. 612-634; in particular, p. 633.

² *Leçons sur l'Approximation des Fonctions*, Paris, 1919. We shall refer to this treatise as (P).

³ *The Theory of Approximation*, New York, 1930. We shall refer to this treatise as (D).

⁴ A. Zygmund, *Trigonometrical Series*, Warsaw, 1935, §§4.11, 4.142. We shall refer to this treatise as (Z). It contains extensive bibliographical references to original sources.

⁵ (Z), §4.541.