ON ABSOLUTELY CONVERGENT FOURIER-STIELTJES TRANSFORMS

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(1.1) Introduction. Suppose that f(x) is of bounded variation in $(-\infty, \infty)$ and let

$$F(x) = \int e^{-iyx} df(y).$$

(Here, and in what follows, integrals in which the limits are not specified are always taken over the range $(-\infty, \infty)$.)

We define \mathfrak{A} to be the class of functions F(x) which can be expressed in this form. If F(x) is periodic, it belongs to \mathfrak{A} only if its Fourier series is absolutely convergent, and Wiener¹ has shown that the condition $F(x) \neq 0$, or the equivalent condition

$$(1.1.1) \qquad \qquad \underline{\mathrm{Bd}} \mid F(x) \mid > 0,$$

is sufficient to make $[F(x)]^{-1}$ belong to \mathfrak{A} . The same result for almost periodic functions has been proved by Cameron² and Pitt.³

Our object here is to investigate how far this is true in the general case. We can write

$$f(x) = h(x) + g(x) + s(x),$$

where h(x) is a step function, g(x) is absolutely continuous and s(x) is singular in the sense defined by Lebesgue; that is, it is continuous, of bounded variation, not constant, and has derivative zero at almost all points. We can write

$$F(x) = H(x) + G(x) + S(x),$$

where H(x), G(x), S(x) are the transforms of h(x), g(x), s(x); and we use the letters H, G, S in this sense throughout the paper. If F(x) belongs to \mathfrak{A} and

$$F(x) = \int e^{-iyx} df(y),$$

we write

$$T\{F(x)\} = \int |df(y)|.$$

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¹ N. Wiener, Tauberian theorems, Annals of Mathematics, vol. 33(1932), pp. 1-100.

² R. H. Cameron, Analytic functions of absolutely convergent generalized trigonometric sums, this Journal, vol. 3(1937), pp. 682-688.

³ H. R. Pitt, A theorem on absolutely convergent trigonometrical series, Journal of Math. and Phys., M. I. T., vol. 16(1938), pp. 191–195.