THE MEAN CONVERGENCE OF ORTHOGONAL SERIES. III

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1. Introduction. In the present paper I shall extend to series of Jacobi polynomials my earlier results on ultraspherical series [3]. Let $w(x) = (1-x)^{\alpha}(1+x)^{\beta}$, $\alpha \geq -\frac{1}{2}$, $\beta \geq -\frac{1}{2}$, and let $\{p_n(x)\}$ denote the corresponding set of polynomials orthonormal on (-1, 1). Write

$$M(\alpha, \beta) = 4 \max\left\{\frac{\alpha+1}{2\alpha+3}, \frac{\beta+1}{2\beta+3}\right\},$$
$$m(\alpha, \beta) = 4 \min\left\{\frac{\alpha+1}{2\alpha+1}, \frac{\beta+1}{2\beta+1}\right\}.$$

The extensions are these:

THEOREM A. If f(x) is measurable and satisfies the condition

$$\int_{-1}^{1} |f(x)|^{p} (1-x)^{\alpha} (1+x)^{\beta} dx < \infty$$

for a value of p in the interval $M(\alpha, \beta) , then the expansion of <math>f(x)$ in its Jacobi series $f(x) \sim \sum a_n p_n(x)$ converges to f(x) in the weighted p-th mean:

$$\lim_{N\to\infty}\int_{-1}^{1} |f(x) - \sum_{0}^{N} a_{n}p_{n}(x)|^{p}(1-x)^{\alpha}(1+x)^{\beta} dx = 0.$$

THEOREM B. The preceding conclusion fails if $p < M(\alpha, \beta)$ or $p > m(\alpha, \beta)$.

2. Reduction of Theorem A. To prove Theorem A it suffices [3; Theorem 6.1] to show that the kernels

$$K_{*}(x, y) = \left| \left[\left(\frac{1-y^{2}}{1-x^{2}} \right)^{*1/4} \left(\frac{w(y)}{w(x)} \right)^{1/2-1/p} - 1 \right] (x-y)^{-1} \right|$$

have the property that the functions $\int_{-1}^{1} K_{*}(x, y)f(y) dy$ belong to $L^{p}(-1, 1)$ when f(y) does. This criterion is satisfied if for every pair of non-negative functions f(y) and g(x) in L^{p} and $L^{p'}$ respectively the integrals $\int_{-1}^{1} \int_{-1}^{1} K_{*}(x, y)f(y)g(x) dx dy$ converge. Since the argument in the two cases is the same we confine ourselves to the kernel K_{+} . The double integral can be written

$$\int_{-1}^{1} \int_{-1}^{1} K_{+}(x, y)^{1/p'} g(x) \left(\frac{1-y^{2}}{1-x^{2}}\right)^{-1/pp'} K_{+}(x, y)^{1/p} f(y) \left(\frac{1-y^{2}}{1-x^{2}}\right)^{1/pp'} dx dy,$$

Received September 9, 1948.