NOTES ON FOURIER ANALYSIS (XVII): THE INTEGRATED LIPSCHITZ CONDITION OF A FUNCTION AND FEJER MEAN OF FOURIER SERIES.*>

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I. Let f(x) be a function of period 2π satisfying the integrated Lipschitz condition Lip (α, p) $(0 < \alpha \leq 1, p \geq 1)$, that is

(1.1)
$$(\int_{0}^{2\pi} f(x+t) - f(x) \Big|^{p} dx \Big)^{1/p} = O(t^{\alpha}),$$

and let its Fouries seies be

(1.2)
$$f(x) \sim a_0/2 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx).$$

If $f \in \text{Lip}(\alpha, p)$ $(0 < \alpha < 1, p \ge 1)$ and $\sigma_n(x, f) = \sigma_n(x)$ denotes the Fejér mean of (1, 2), then it will be easily seen that¹

(1.3)
$$\left(\int_{0}^{2\pi}|f(x)-\sigma_{n}(x)|^{\nu}dx\right)^{1/\nu}=O(n^{-\alpha}).$$

This does not hold generally for $\alpha = 1$, p = 1, but we have

(1.4)
$$\int_{0}^{2\pi} |f(x) - \sigma_n(x)| dx = O(n^{-1} \log n).$$

This will be seen by the following example. If we put

(1.5)
$$f(x) = \sum_{n=1}^{\infty} \frac{\sin nx}{n} = \frac{\pi - x}{2} \qquad (0 \le x < 2\pi),$$

then f(x) belongs to Lip $(1, 1)^{2}$. Now

$$f(x) - \sigma_n (x) = \frac{1}{n} \sum_{k=1}^n \left\{ f(x) - s_k(x) \right\}$$
$$= \frac{1}{n} \sum_{k=1}^n \sin kx - \frac{1}{n} \sum_{k=1}^n \frac{\sin kx}{k} + \sum_{k=n+1}^\infty \frac{\sin kx}{k}$$

*) Received May 5th. 1943.

2) It is well known that if f(x) is of bounded variation then f(x) belongs to Lip(1.1). cf. loc. cit. Lemma 9.

¹⁾ G. H. Hardy and J.E. L'ttlewood, A convergence criteria for Fourier series, Math. Zeitschr. 28, (1928).