PAPERS COMMUNICATED

108. On the Wiener's Formula.

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1. Wiener¹⁾ has proved that:

If
$$\mathfrak{M}{f} = \lim_{x \to \infty} \frac{1}{x} \int_0^x f(\xi) d\xi$$

exists and is finite and $\frac{1}{x}\int_{0}^{x}|f(\xi)|d\xi$ is bounded in $(0, \infty)$, then

$$\lim_{\varepsilon \to 0} \frac{1}{\pi} \int_0^\infty f(x) \frac{\sin^2 \varepsilon x}{\varepsilon x^2} dx = \mathfrak{M}\{f\}.$$
 (1)

Bochner²⁾ has replaced the kernel $\frac{\sin^2 x}{x^2}$ in (1) by a general function K(x) and found the conditions for the validity of

$$\sum_{n=1}^{\infty} \frac{1}{n} \sum_{n=1}^{\infty} \frac{1}{n} \sum_{n$$

$$\lim_{\varepsilon \to 0} \int_0^{\varepsilon} f\left(\frac{x}{\varepsilon}\right) K(x) dx = \mathfrak{M}\{f\} \int_0^{\varepsilon} K(x) dx .$$
 (2)

Bochner named (2) the Wiener's formula.

In this paper, we treat the conditions of validity of (2).

2. Theorem 1. Suppose that (i) K(x) is absolutely continuous in any finite interval, (ii) K(x) is absolutely integrable in $(0, \infty)$, (iii) xK(x) is of bounded variation in $(0, \infty)$, and (iv) $\frac{1}{x} \int_{0}^{x} f(\xi) d\xi$ is bounded in $(0, \infty)$, and (v) the limit $\mathfrak{M}\{f\} = \lim_{x \to \infty} \frac{1}{x} \int_{0}^{x} f(\xi) d\xi$ exists and is finite. Then we have

$$\lim_{\varepsilon \to 0} \int_0^\infty f\left(\frac{x}{\varepsilon}\right) K(x) dx = \mathfrak{M}\{f\} \int_0^\infty K(x) dx \,. \tag{2}$$

Proof. Without loss of generality, we can suppose that

Wiener, Math. Zeits., 24 (1926); —, Journ. Math. and Phys. M. I. T., 5 (1926);
Journ. London Math. Soc., 2 (1927). Cf. Bochner-Hardy, Journ. London Math.
Soc., 1 (1926); Jacob, Journ. London Math. Soc., 3 (1928); Littauer, Journ. London
Math. Soc., 4 (1929); Wiener, Acta Math., 55 (1931).

²⁾ Bochner, Vorlesungen über Fouriersche Integrale, 1933, pp. 30-32.