23. An Asymptotic Property of a Gap Sequence

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1. Introduction. Let f(t) be a real measurable function satisfying

(1.1)
$$f(t+1) = f(t), \quad \int_{0}^{1} f(t) dt = 0 \text{ and } \int_{0}^{1} f^{2}(t) dt < +\infty,$$

and $\{n_k\}$ be a lacunary sequence of positive integers, that is, (1.2) $n_{k+1}/n_k > q > 1.$

Then the sequence of functions $\{f(n_kt)\}$, although themselves not independent, exibits the properties of independent random variables (c.f. [3]). In [2] Professor S. Izumi proved that if f(t) satisfies certain smoothness conditions, then $\{f(2^kt)\}$ obeys the law of the iterated logarithm. However if we put $f(t)=\cos 2\pi t+\cos 4\pi t$ and $n_k=2^k-1$, then, by the theorem of Erdös and Gál [1], we have,

$$\overline{\lim_{N\to\infty}}\frac{1}{\sqrt{N\log\log N}}\sum_{k=1}^N f(n_kt) = 2\cos \pi t, \quad \text{a.e. in } t.$$

This shows that $\{f(n_k t)\}$ does not necessarily obey the law of the iterated logarithm even if f(t) is a trigonometric polynomal.

In \S 2-4 we shall prove the following

Theorem. Let f(t) and $\{n_k\}$ satisfy (1.1) and (1.2) respectively and f(t) be a function of Lip $\alpha, 0 < \alpha \le 1$. Then we have,

$$\overline{\lim_{N\to\infty}}\frac{1}{\sqrt{N\log\log N}}\sum_{k=1}^{N}f(n_{k}t) \leq C, \quad \text{a.e. in } t,$$

where C is a positive constant depending on f(t) and q in (1.1).

2. Freliminary. From now on let f(t) and $\{n_k\}$ satisfy the conditions of the theorem. For simplicity of writing we may assume that

$$f(t) \sim \sum_{k=1}^{\infty} c_k \cos 2\pi kt.$$

The proof is the same in the general cases as we can see by writing $a_k \cos 2\pi kt + b_k \sin 2\pi kt = \rho_k \cos 2\pi k(t - \xi_k).$

In this paragraph let N be any fixed integer satisfying (2.1) $q^{\scriptscriptstyle N}\!>\!3N^{\scriptscriptstyle\beta}$

where β is a positive constant such that $\alpha\beta=6$. Let us put, for $m=0, 1, \cdots$,

(2.2)
$$g(t) = \sum_{k=1}^{N^{\beta}} c_k \cos 2\pi kt \text{ and } U_m(t) = \sum_{l=N_m+1}^{N(m+1)} g(n_l t).$$

Since $f(t) \in \text{Lip } \alpha$ and $\alpha \beta = 6$, we have for some constant A, (2.3) $|f(t)-g(t)| < AN^{-\alpha\beta} \log N \le AN^{-6} \log N$, for all t,