

We shall note a few additional properties of the function we have obtained.

In addition to being single valued, $F(x)$ assumes a given value but once. We can thus regard it as giving a one-to-one transformation of the interval $(0, 1)$ into itself, which is everywhere discontinuous. At every point save $x = \frac{1}{2}$ the function has no limit; that is, every point, except $x = \frac{1}{2}$, is a point of discontinuity of the second kind. It is also apparent that both the greatest and least values approached at a point are continuous functions.

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PROOF OF THE CONVERGENCE OF POISSON'S INTEGRAL FOR NON-ABSOLUTELY INTEGRABLE FUNCTIONS.

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IN the following pages I propose to give a proof of the

THEOREM: *If $f(x)$ is a real, periodic function, of period 2π , which in the interval $(0, 2\pi)$ has a proper or improper integral in the sense of Lebesgue, Harnack-Riemann, or Harnack-Lebesgue-Hobson,* then*

$$\lim_{r \rightarrow 1} \frac{1}{2\pi} \int_{-\pi}^{\pi} f(\alpha) \frac{1 - r^2}{1 + r^2 - 2r \cos(\alpha - x)} d\alpha \\ = \lim_{t \rightarrow 0} \frac{1}{2} [f(x + t) + f(x - t)]$$

at every point x where the limit on the right hand side exists.

This theorem includes in particular the case where $f(x)$ remains finite—disposed of by Schwarz,† and the case where $f(x)$ becomes infinite at an infinite number of points, but has an *absolutely* convergent improper integral—discussed by Hobson and others.‡ Moreover, it goes farther, in that it

* For these definitions see Hobson, *Theory of Functions of a Real Variable*, Cambridge, 1907.

† Schwarz, *Math. Abhd.*, vol. 2, pp. 144 and 175.

‡ Most completely by Hobson, *Theory of Functions of a Real Variable*, p. 719; cf. also Bôcher, *Ann. of Math.*, 2d ser., vol. 7, p. 81; Fatou, *Acta Math.*, vol. 30, p. 335; Picard, *Traité d'Analyse*, 2d ed., vol. 1, p. 268; Forsyth, *Theory of Functions*, 2d ed., p. 450.