

31. On the Absolute Nörlund Summability of Orthogonal Series

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(Communicated by Kôzaku YOSIDA, M. J. A., May 12, 1978)

§ 1. Let $\sum a_n$ be any given infinite series with s_n as its n -th partial sum. If $\{p_n\}$ is a sequence of constants, real or complex, and

$$P_n = p_0 + p_1 + \cdots + p_n; P_{-k} = p_{-k} = 0, \quad \text{for } k \geq 1,$$

then the Nörlund mean t_n of $\sum a_n$ is defined by

$$(1.1) \quad t_n = \frac{1}{P_n} \sum_{k=0}^n p_{n-k} s_k = \frac{1}{P_n} \sum_{k=0}^n P_{n-k} a_k, \quad (P_n \neq 0).$$

If the series

$$(1.2) \quad \sum_{n=1}^{\infty} |t_n - t_{n-1}|$$

converges, then the series $\sum a_n$ is said to be absolutely summable (N, p_n) , or summable $|N, p_n|$.

In the special cases in which $p_n = A_n^{\alpha-1} = \binom{n+\alpha-1}{\alpha-1}$, $\alpha > 0$ and $p_n = 1/(n+1)$, summability $|N, p_n|$ are the same as the summability $|C, \alpha|$ and the absolute harmonic summability, respectively.

Let $\{\varphi_n(x)\}$ be an orthonormal system defined in the interval (a, b) . We suppose that $f(x)$ belongs to $L^2(a, b)$ and

$$f(x) \sim \sum_{n=0}^{\infty} a_n \varphi_n(x).$$

By $E_n^{(2)}(f)$, we denote the best approximation to $f(x)$ in the metric of L^2 by means of polynomials $\sum_{k=0}^{n-1} a_k \varphi_k(x)$, i.e., $\{E_n^{(2)}(f)\}^2 = \sum_{k=n}^{\infty} |a_k|^2$. We write

$$(1.3) \quad W_k = \frac{1}{k} \sum_{n=k}^{\infty} \frac{n^2 p_n^2 p_{n-k}^2}{P_n^4} \left(\frac{P_n}{p_n} - \frac{P_{n-k}}{p_{n-k}} \right)^2$$

and

$$\Delta \lambda_n = \lambda_n - \lambda_{n-1}.$$

A denotes a positive absolute constant that is not always the same.

§ 2. The purpose of this paper is to give a general theorem on the almost everywhere summability $|N, p_n|$ of orthogonal series and deduce several known and new results from the theorem by the similar method as that used by Ul'yanov [7].

Our theorem reads as follows:

Theorem 1. Let $\{\Omega(n)\}$ be a positive sequence such that $\{\Omega(n)/n\}$

is a non-increasing sequence and the series $\sum_{n=1}^{\infty} 1/n\Omega(n)$ converges. Let $\{p_n\}$ be non-negative and non-increasing. If the series $\sum_{n=1}^{\infty} |a_n|^2 \Omega(n)W_n$ converges, then the orthogonal series $\sum_{n=1}^{\infty} a_n \varphi_n(x)$ is summable $|N, p_n|$ almost everywhere, where W_k is defined by (1.3).

We shall require the following lemmas.

Lemma 1 [1]. *If $\{t_n\}$ is defined by (1.1), then*

$$t_n - t_{n-1} = \frac{p_n}{P_n P_{n-1}} \sum_{k=0}^n p_{n-k} \left(\frac{P_n}{p_n} - \frac{P_{n-k}}{p_{n-k}} \right) a_k.$$

Lemma 2 [6]. *If we put $p_n = A_n^{\alpha-1}$ or $1/(n+1)$, then we have*

$$W_k = \frac{1}{k} \sum_{n=k}^{\infty} \frac{n^2 p_n^2 p_{n-k}^2}{P_n^4} \left(\frac{P_n}{p_n} - \frac{P_{n-k}}{p_{n-k}} \right)^2 = \begin{cases} O(1), & \text{for } 1/2 < \alpha \leq 1 \\ O(\log k), & \text{for } \alpha = 1/2 \\ O(k^{1-2\alpha}), & \text{for } 0 < \alpha < 1/2 \\ \text{or} \\ O(k(\log k)^{-2}), & \text{for } p_n = 1/(n+1). \end{cases}$$

Proof of Theorem 1. By Lemma 1 and Schwarz inequality, we have

$$\begin{aligned} \int_a^b |At_n(x)| dx &\leq (b-a)^{1/2} \left(\int_a^b |At_n(x)|^2 dx \right)^{1/2} \\ &\leq A \frac{p_n}{P_n P_{n-1}} \left\{ \sum_{k=1}^n p_{n-k}^2 \left(\frac{P_n}{p_n} - \frac{P_{n-k}}{p_{n-k}} \right)^2 |a_k|^2 \right\}^{1/2} \\ &\leq A \frac{p_n}{P_n^2} \left\{ \sum_{k=1}^n p_{n-k}^2 \left(\frac{P_n}{p_n} - \frac{P_{n-k}}{p_{n-k}} \right)^2 |a_k|^2 \right\}^{1/2}. \end{aligned}$$

Hence we have by Schwarz inequality

$$\begin{aligned} \sum_{n=1}^{\infty} \int_a^b |At_n(x)| dx &\leq \sum_{n=1}^{\infty} \left\{ \frac{p_n^2}{P_n^4} \sum_{k=1}^n P_{n-k}^2 \left(\frac{P_n}{p_n} - \frac{P_{n-k}}{p_{n-k}} \right)^2 |a_k|^2 \right\}^{1/2} \\ &= A \sum_{n=1}^{\infty} \frac{1}{n^{1/2} \Omega(n)^{1/2}} \left\{ \frac{n \Omega(n) p_n^2}{P_n^4} \sum_{k=1}^n p_{n-k}^2 \left(\frac{P_n}{p_n} - \frac{P_{n-k}}{p_{n-k}} \right)^2 |a_k|^2 \right\}^{1/2} \\ &\leq A \left(\sum_{n=1}^{\infty} \frac{1}{n \Omega(n)} \right)^{1/2} \left\{ \sum_{n=1}^{\infty} \frac{n \Omega(n) p_n^2}{P_n^4} \sum_{k=1}^n p_{n-k}^2 \left(\frac{P_n}{p_n} - \frac{P_{n-k}}{p_{n-k}} \right)^2 |a_k|^2 \right\}^{1/2} \\ &\leq A \left\{ \sum_{k=1}^{\infty} |a_k|^2 \sum_{n=k}^{\infty} \frac{n \Omega(n) p_n^2 p_{n-k}^2}{P_n^4} \left(\frac{P_n}{p_n} - \frac{P_{n-k}}{p_{n-k}} \right)^2 \right\}^{1/2} \\ &\leq A \left\{ \sum_{k=1}^{\infty} |a_k|^2 \frac{\Omega(k)}{k} \sum_{n=k}^{\infty} \frac{n^2 p_n^2 p_{n-k}^2}{P_n^4} \left(\frac{P_n}{p_n} - \frac{P_{n-k}}{p_{n-k}} \right)^2 \right\}^{1/2} \\ &\leq A \left\{ \sum_{k=1}^{\infty} |a_k|^2 \Omega(k) W_k \right\} < \infty \end{aligned}$$

by virtue of the hypotheses of theorem. Thus this completes the proof of our theorem (see [6]).

Now, we consider some applications of our theorem. If we put

$\Omega(n) = \log n (\log \log n)^{1+\epsilon}$ ($\epsilon > 0$) in Theorem 1 and use Lemma 2, we have the following theorems.

Theorem 2 [7]. *If $1 \geq \alpha > 1/2$ and $\sum_{n=n_0}^{\infty} |a_n|^2 \log n (\log \log n)^{1+\epsilon}$ converges, then the series $\sum_{n=1}^{\infty} a_n \varphi_n(x)$ is summable $|C, \alpha|$ almost everywhere.*

Theorem 3 [7]. *If $\sum_{n=n_0}^{\infty} |a_n|^2 (\log n)^2 (\log \log n)^{1+\epsilon}$ converges, then the series $\sum_{n=1}^{\infty} a_n \varphi_n(x)$ is summable $|C, 1/2|$ almost everywhere.*

Theorem 4 [7]. *If $0 < \alpha < 1/2$ and $\sum_{n=n_0}^{\infty} |a_n|^2 n^{1-2\alpha} \log n (\log \log n)^{1+\epsilon}$ converges, then the series $\sum_{n=1}^{\infty} a_n \varphi_n(x)$ is summable $|C, \alpha|$ almost everywhere.*

Theorem 5. *If $\sum_{n=n_0}^{\infty} |a_n|^2 n (\log n)^{-1} (\log \log n)^{1+\epsilon}$ converges, then the series $\sum_{n=1}^{\infty} a_n \varphi_n(x)$ is summable $|N, 1/n+1|$ almost everywhere.*

Next, we suppose that $\Omega(0) = 0$ and $W_0 = 0$. Then we obtain

$$\begin{aligned}
 \sum_{n=1}^{\infty} |a_n|^2 \Omega(n) W_n &= \sum_{n=1}^{\infty} |a_n|^2 \sum_{k=1}^n \Delta(\Omega(k) W_k) \\
 (2.1) \qquad \qquad \qquad &= \sum_{k=1}^{\infty} \Delta(\Omega(k) W_k) \sum_{n=k}^{\infty} |a_n|^2 \\
 &= \sum_{k=1}^{\infty} \Delta(\Omega(k) W_k) \{E_k^{(2)}(f)\}^2.
 \end{aligned}$$

By Lemma 2, we have

$$(2.2) \quad \Delta(\Omega(k) W_k) = \begin{cases} O(k^{-1} (\log \log k)^{1+\epsilon}), & \text{for } 1/2 < \alpha \leq 1, \\ O(k^{-1} \log k (\log \log k)^{1+\epsilon}), & \text{for } \alpha = 1/2, \\ O(k^{-2\alpha} \log k (\log \log k)^{1+\epsilon}), & \text{for } 0 < \alpha < 1/2, \\ O((\log k)^{-1} (\log \log k)^{1+\epsilon}), & \text{for } p_n = 1/(n+1). \end{cases}$$

Hence, by (2.1) and (2.2), we can restate these theorems in the following forms, respectively.

Theorem 6 [7]. *If $1 \geq \alpha > 1/2$ and $\sum_{n=n_0}^{\infty} n^{-1} (\log \log n)^{1+\epsilon} \{E_n^{(2)}(f)\}^2$ converges, then the series $\sum_{n=1}^{\infty} a_n \varphi_n(x)$ is summable $|C, \alpha|$ almost everywhere.*

Theorem 7 [7]. *If $\sum_{n=n_0}^{\infty} n^{-1} \log n (\log \log n)^{1+\epsilon} \{E_n^{(2)}(f)\}^2$ converges, then the series $\sum_{n=1}^{\infty} a_n \varphi_n(x)$ is summable $|C, 1/2|$ almost everywhere.*

Theorem 8 [7]. *If $0 < \alpha < 1/2$ and $\sum_{n=n_0}^{\infty} n^{-2\alpha} \log n (\log \log n)^{1+\epsilon} \{E_n^{(2)}(f)\}^2$ converges, then the series $\sum_{n=1}^{\infty} a_n \varphi_n(x)$ is summable $|C, \alpha|$ almost everywhere.*

Theorem 9. *If $\sum_{n=n_0}^{\infty} (\log n)^{-1} (\log \log n)^{1+\epsilon} \{E_n^{(2)}(f)\}^2$ converges, then the series $\sum_{n=1}^{\infty} a_n \varphi_n(x)$ is summable $|N, 1/n+1|$ almost everywhere.*

§ 3. Let $f(x) \in L^2(0, 2\pi)$ and

$$(3.1) \quad f(x) \sim \frac{1}{2} a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) \equiv \sum_{n=0}^{\infty} A_n(x).$$

Let $\Omega(\delta, f)$ denote one of the following integral moduli:

$$\begin{aligned} \omega^{(2)}(\delta, f) &= \sup_{0 \leq t \leq \delta} \left\{ \int_0^{2\pi} [f(x+t) - f(x-t)]^2 dx \right\}^{1/2}, \\ \omega_2^{(2)}(\delta, f) &= \sup_{0 \leq t \leq \delta} \left\{ \int_0^{2\pi} [f(x+2t) + f(x-2t) - 2f(x)]^2 dx \right\}^{1/2}, \\ w^{(2)}(\delta, f) &= \left\{ \frac{1}{\delta} \int_0^{\delta} \left(\int_0^{2\pi} [f(x+t) - f(x-t)]^2 dx \right) dt \right\}^{1/2}, \\ w_2^{(2)}(\delta, f) &= \left\{ \frac{1}{\delta} \int_0^{\delta} \left(\int_0^{2\pi} [f(x+2t) + f(x-2t) - 2f(x)]^2 dx \right) dt \right\}^{1/2}. \end{aligned}$$

Leindler [4] established the following equivalence theorem for the trigonometric system.

Theorem A. *Let $0 < \beta \leq 2$. Let $\lambda(x) (x \geq 1)$ be a positive monotone function such that*

$$\sum_{k=n}^{\infty} \frac{1}{k^{\beta} \lambda(k)} \leq A \frac{1}{n^{\beta-1} \lambda(n)}.$$

Then four conditions

$$\begin{aligned} \int_0^1 \frac{1}{t^2 \lambda(1/t)} \left(\int_0^{2\pi} [f(x+t) - f(x-t)]^2 dx \right)^{\beta/2} dt &< \infty, \\ \int_0^1 \frac{1}{t^2 \lambda(1/t)} \left(\int_0^{2\pi} [f(x+2t) + f(x-2t) - 2f(x)]^2 dx \right)^{\beta/2} dt &< \infty, \\ \sum_{n=1}^{\infty} \frac{1}{\lambda(n)} \Omega\left(\frac{1}{n}, f\right)^{\beta} &< \infty \end{aligned}$$

and

$$\sum_{n=1}^{\infty} \frac{1}{\lambda(n)} \{E_n^{(2)}(f)\}^{\beta} < \infty$$

are mutually equivalent.

By Theorem A, we can obtain Theorems 10, 11, 12 and 13 from Theorems 6, 7, 8 and 9, respectively.

Theorem 10 [7]. *If $1/2 < \alpha \leq 1$ and*

$$\omega^{(2)}(\delta, f) = O((\log 1/\delta)^{-1/2} (\log \log 1/\delta)^{-1-\epsilon}),$$

then the Fourier series $\sum_{n=0}^{\infty} A_n(x)$ is summable $|C, \alpha|$ almost everywhere.

Theorem 11 [7]. *If $\omega^{(2)}(\delta, f) = O((\log 1/\delta)^{-1} (\log \log 1/\delta)^{-1-\epsilon})$, then the Fourier series $\sum_{n=0}^{\infty} A_n(x)$ is summable $|C, 1/2|$ almost everywhere.*

Theorem 12 [7]. *If $0 < \alpha < 1/2$ and*

$$\omega^{(2)}(\delta, f) = O(\delta^{1/2-\alpha}(\log 1/\delta)^{-1}(\log \log 1/\delta)^{-1-\epsilon}),$$

then the Fourier series $\sum_{n=0}^{\infty} A_n(x)$ is summable $|C, \alpha|$ almost everywhere.

Theorem 13. *If $\omega^{(2)}(\delta, f) = O(\delta^{1/2}(\log \log 1/\delta)^{-1-\epsilon})$, then the Fourier series $\sum_{n=0}^{\infty} A_n(x)$ is summable $|N, 1/n+1|$ almost everywhere.*

We point out that both Theorems 12 and 13 can be also deduced from the theorem due to Lal [2, 3], who, however, stated nothing about the facts in the cited papers, but that neither Theorem 10 nor 11 can be induced from his theorem.

§ 4. Ul'yanov [7] showed that one cannot suppress the number $\epsilon > 0$ in Theorems 10, 11 and 12. In this section, we shall show that the number $\epsilon > 0$ is indispensable in Theorem 13.

The following theorem is due to Tsuchikura and Okuyama [6].

Theorem B. *Let $\{p_n\}$ be a positive non-increasing sequence such that for an integer k_0 , $p_{n-k} \left(\frac{P_n - P_{n-k}}{p_n - p_{n-k}} \right) = O(1)$ for $n > k_0 \geq k \geq 1$.*

If the series

$$(4.1) \quad \sum_{n=1}^{\infty} \frac{p_n}{P_n P_{n-1}} \left\{ \sum_{k=1}^n p_{n-k}^2 \left(\frac{P_n - P_{n-k}}{p_n - p_{n-k}} \right)^2 (|a_k|^2 + |b_k|^2) \right\}^{1/2}$$

converges, then almost all series of

$$(4.2) \quad \sum_{n=1}^{\infty} \pm (a_n \cos nx + b_n \sin nx)$$

are summable $|N, p_n|$ for almost every x , and if the series (4.1) diverges, then almost all series (4.2) are non-summable $|N, p_n|$ for almost every x on a set of positive measure.

Using this theorem, we can prove the following theorem.

Theorem 14. *There exists a function $g(x)$ belonging to $L^2(0, 2\pi)$ such that*

$$(4.3) \quad g(x) \sim \sum_{n=1}^{\infty} c_n \cos nx,$$

$$(4.4) \quad \omega^{(2)}(1/n, g) = O(n^{-1/2}(\log \log n)^{-1})$$

and the series (4.3) is non-summable $|N, 1/n+1|$ for almost every x on a set of positive measure.

Proof. We put $p_n = 1/(n+1)$ and

$$a_n = 1/n \log \log n \quad (n=1, 2, \dots)$$

where we understand a_n to be zero if the right side is negative or lose its sense. Then there exists a function $f_0(x)$ belonging to $L^2(0, 2\pi)$ such that

$$f_0(x) \sim \sum_{n=1}^{\infty} \pm a_n \cos nx.$$

For this function $f_0(x)$, we have

$$\begin{aligned} E_n^{(2)}(f_0) &= \left\{ \sum_{k=n}^{\infty} \frac{1}{k^2(\log \log k)^2} \right\}^{1/2} \\ &= O\left(\frac{1}{n^{1/2} \log \log n}\right). \end{aligned}$$

Therefore, by a theorem of A. F. Timan and M. F. Timan (see [5], 331), we obtain

$$\omega^{(2)}\left(\frac{1}{n}, f_0\right) \leq \frac{A}{n} \sum_{\nu=0}^n E_{\nu}^{(2)}(f_0) = O\left\{\frac{1}{n^{1/2} \log \log n}\right\}.$$

On the other hand, if we put $b_n = 0$ ($n = 1, 2, \dots$), we have

$$\begin{aligned} & \sum_{n=1}^{\infty} \frac{p_n}{P_n P_{n-1}} \left\{ \sum_{k=1}^n p_{n-k}^2 \left(\frac{P_n}{p_n} - \frac{P_{n-k}}{p_{n-k}} \right)^2 (|a_k|^2 + |b_k|^2) \right\}^{1/2} \\ & \geq A \sum_{n=1}^{\infty} \frac{1}{n(\log n)^2} \left\{ \sum_{k=\lceil n/2 \rceil}^n \frac{k^2(\log n)^2}{(n-k+1)^2} \frac{1}{k^2(\log \log k)^2} \right\}^{1/2} \\ & \geq A \sum_{n=1}^{\infty} \frac{1}{n \log n \log \log n} \left\{ \sum_{k=1}^{\lceil n/2 \rceil} \frac{1}{k^2} \right\}^{1/2} \\ & \geq A \sum_{n=1}^{\infty} \frac{1}{n \log n \log \log n} = \infty. \end{aligned}$$

Hence, by Theorem B with a suitable choice of a sequence of signs, putting

$$c_n = \pm a_n \quad (n = 1, 2, \dots),$$

we can conclude the existence of the required function $g(x)$.

References

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