

ON CERTAIN STRONG SUMMABILITY OF A FOURIER POWER SERIES

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1. Suppose that

$$f(z) = \sum_{n=0}^{\infty} c_n z^n, \quad (z = r e^{i\varphi}),$$

is regular for $|z| = r < 1$ and its boundary function is $f(e^{i\theta})$. Let us put

$$M_p(r, f') = \left(\frac{1}{2\pi} \int_{-\pi}^{\pi} f'(r e^{i\varphi})^p d\varphi \right)^{1/p}$$

$$\sigma_n^0(\theta) = s_n(\theta) = \sum_{\nu=0}^n c_{\nu} e^{i\nu\theta},$$

$$\sigma_n^{\delta}(\theta) = \frac{1}{A_n^{\delta}} \sum_{\nu=0}^n A_{n-\nu}^{\delta-1} s_{\nu}(\theta), \quad \text{for } \delta > -1,$$

$$t_n(\theta) = n c_n e^{ni\theta}$$

and

$$\tau_n^{\delta}(\theta) = \frac{1}{A_n^{\delta}} \sum_{\nu=0}^n A_{n-\nu}^{\delta-1} t_{\nu}(\theta), \quad \text{for } \delta > 0,$$

where

$$A_n^{\delta} = \binom{n+\delta}{n} \sim n^{\delta} / \Gamma(\delta+1).$$

Then we have

$$(1.1) \quad \tau_n^{\delta}(\theta) = \delta \{ \sigma_n^{\delta-1}(\theta) - \sigma_n^{\delta}(\theta) \}.$$

Concerning the convergence of the series

$$\sum_{n=1}^{\infty} | \sigma_n^{\delta}(\theta) - f(e^{i\theta}) |^k,$$

we have proved some results in [5]. In this paper we shall prove the following theorems. The method of the proof is due to H. C. Chow [2] and the author [5].

THEOREM 1. *If the integral*

$$\int_0^1 A_1(r) M_p(r, f') dr$$

is finite, then the series

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$$\sum_{n=1}^{\infty} |\sigma_n^\delta(\theta) - f(e^{i\theta})|^q$$

converges for almost all θ , where $1 < p \leq 2$, $q = p/(p-1)$, and

$$A_1(r) = (1-r)^{1/p-1}, \quad \text{or} \quad = (1-r)^{1/p-1} \left(\log \frac{1}{1-r} \right)^{1/p},$$

according as

$$\delta > 1/p - 1, \quad \text{or} \quad \delta = 1/p - 1.$$

THEOREM 2. *If the integral*

$$\int_0^1 A_2(r) M_p(r, f') dr$$

is finite, then the series

$$\sum_{n=1}^{\infty} |\sigma_n^\delta(\theta) - f(e^{i\theta})|^p$$

converges for almost all θ , where $1 < p \leq 2$, and

$$A_2(r) = (1-r)^{-1/p}, \quad \text{or} \quad = (1-r)^{-1/p} \left(\log \frac{1}{1-r} \right)^{1/p},$$

according as

$$\delta > 1/p - 1, \quad \text{or} \quad \delta = 1/p - 1.$$

2. Proof of Theorem 1.

LEMMA 1. *We have the following inequality,¹⁾ for $p \geq 1$,*

$$(2.1) \quad \left(\int_{-\pi}^{\pi} |f(re^{i\varphi+i\theta}) - f(e^{i\theta})|^p d\theta \right)^{1/p} \\ \leq K \int_r^1 d\rho \left(\int_{-\pi}^{\pi} |f'(\rho e^{i\theta})|^p d\theta \right)^{1/p} + K \varphi \left(\int_{-\pi}^{\pi} |f'(re^{i\theta})|^p d\theta \right)^{1/p}.$$

Proof is easy from the similar calculation used in [5].

LEMMA 2. *Under the assumption of Theorem 1, we have*

$$\sum_{n=1}^{\infty} |\sigma_n^\alpha(\theta) - f(e^{i\theta})|^\alpha < \infty$$

for almost all θ , where $\alpha = \delta + 1$.

For, we have

$$\sum_{n=1}^{\infty} A_n^\alpha \{ \sigma_n^\alpha(\theta) - f(e^{i\theta}) \} z^n = \frac{f(ze^{i\theta}) - f(e^{i\theta})}{(1-z)^{1+\alpha}} = F(z; \theta).$$

For $\beta > 0$ and $|z| = r < 1$, we have

$$F_\beta(z; \theta) = \sum_{n=0}^{\infty} (A_{n+1}^\beta)^{-1} A_n^\alpha \{ \sigma_n^\alpha(\theta) - f(e^{i\theta}) \} z^n$$

1) We denote by K an absolute constant. In what follows, the value of K may be different from one occurrence to another.

$$= \beta z^{-\beta} \int_0^z (z-u)^{\beta-1} F(u; \theta) du,$$

where z^β and $(z-u)^{\beta-1}$ assume their principal values. Taking $\beta = \alpha > 0$ and using the Hausdorff-Young theorem, we get

$$\left(\sum_{n=1}^{\infty} |\sigma_n^\alpha(\theta) - f(e^{i\theta})|^q r^{nq} \right)^{1/q} \leq K \left(\int_{-\pi}^{\pi} |F_\alpha(re^{i\varphi}; \theta)|^p d\varphi \right)^{1/p}.$$

Since

$$\begin{aligned} F_\alpha(re^{i\varphi}; \theta) &= \alpha r^{-\alpha} \int_0^r (r-\rho)^{\alpha-1} F(\rho e^{i\varphi}; \theta) d\rho \\ &= \alpha \int_0^1 (1-\rho)^{\alpha-1} F(r\rho e^{i\varphi}; \theta) d\rho, \end{aligned}$$

we get

$$\begin{aligned} \left(\sum_{n=1}^{\infty} |\sigma_n^\alpha(\theta) - f(e^{i\theta})|^q r^{nq} \right)^{1/q} &\leq K \left(\int_{-\pi}^{\pi} \int_0^1 (1-\rho)^{\alpha-1} F(r\rho e^{i\varphi}; \theta) d\rho \right)^p d\varphi)^{1/2p} \\ &\leq K \int_0^1 d\rho \left(\int_{-\pi}^{\pi} (1-\rho)^{\alpha-1} F(r\rho e^{i\varphi}; \theta) d\varphi \right)^{1/2p} \\ &= K \int_0^1 (1-\rho)^{\alpha-1} d\rho \left(\int_{-\pi}^{\pi} |F(r\rho e^{i\varphi}; \theta)|^p d\varphi \right)^{1/2p}. \end{aligned}$$

Thus we have

$$\begin{aligned} &\int_{-\pi}^{\pi} \left(\sum_{n=1}^{\infty} |\sigma_n^\alpha(\theta) - f(e^{i\theta})|^q \right)^{1/q} d\theta \\ &\leq K \int_{-\pi}^{\pi} d\theta \int_0^1 (1-\rho)^{\alpha-1} d\rho \left(\int_{-\pi}^{\pi} |F(\rho e^{i\varphi}; \theta)|^p d\varphi \right)^{1/2p} \\ &= K \int_{-\pi}^{\pi} d\theta \int_0^1 (1-\rho)^{\alpha-1} d\rho \left(\int_{-\pi}^{\pi} \frac{|f(\rho e^{i\varphi+i\theta}) - f(e^{i\theta})|^{2p}}{1 - \rho e^{i\varphi} e^{i\varphi(1+\alpha)}} d\varphi \right)^{1/2p} \\ &\leq K \int_0^1 (1-\rho)^{\alpha-1} d\rho \left(\int_{-\pi}^{\pi} \frac{d\varphi}{1 - \rho e^{i\varphi} e^{i\varphi(1+\alpha)}} \int_{-\pi}^{\pi} |f(\rho e^{i\varphi+i\theta}) - f(e^{i\theta})|^{2p} d\theta \right)^{1/2p}. \end{aligned}$$

If we replace by (2.1) the last integral in the right side of the above, then the above integral becomes

$$\begin{aligned} &\int_0^1 (1-\rho)^{\alpha-1} d\rho \left\{ \int_{-\pi}^{\pi} \frac{d\varphi}{1 - \rho e^{i\varphi} e^{i\varphi(1+\alpha)}} \left[\int_\rho^1 dr \left(\int_{-\pi}^{\pi} |f'(re^{i\theta})|^p d\theta \right)^{1/2p} \right]^p \right. \\ &\quad \left. + \int_{-\pi}^{\pi} \frac{|\varphi|^{2p}}{1 - \rho e^{i\varphi} e^{i\varphi(1+\alpha)}} d\varphi \int_{-\pi}^{\pi} |f'(\rho e^{i\theta})|^p d\theta \right\}^{1/2p} \\ &\leq K \int_0^1 (1-\rho)^{\alpha-1} d\rho \left(\int_{-\pi}^{\pi} \frac{d\varphi}{1 - \rho e^{i\varphi} e^{i\varphi(1+\alpha)}} \right)^{1/2p} \left(\int_\rho^1 dr \left(\int_{-\pi}^{\pi} |f'(re^{i\theta})|^p d\theta \right)^{1/2p} \right)^{1/2p} \\ &\quad + K \int_0^1 (1-\rho)^{\alpha-1} d\rho \left(\int_{-\pi}^{\pi} \frac{|\varphi|^{2p}}{1 - \rho e^{i\varphi} e^{i\varphi(1+\alpha)}} d\varphi \right)^{1/2p} \left(\int_{-\pi}^{\pi} |f'(\rho e^{i\theta})|^p d\theta \right)^{1/2p} \end{aligned}$$

$= J_1 + J_2$, say. We have

$$\int_{-\pi}^{\pi} \frac{|\varphi|^{2p}}{1 - \rho e^{i\varphi} e^{i\varphi(1+\alpha)}} d\varphi \begin{cases} \leq K(1-\rho)^{1-\alpha p}, & \text{for } \alpha p > 1, \\ \leq K \left(\log \frac{1}{1-\rho} \right), & \text{for } \alpha p = 1. \end{cases}$$

Thus we get

$$J_2 \leq K \int_0^1 \mathcal{A}_1(\rho) M_p(\rho, f') d\rho.$$

For the remaining part J_1 , we have

$$\int_{-\pi}^{\pi} \frac{d\varphi}{|1 - \rho e^{i\varphi}|^{p(1+\alpha)}} \leq K(1 - \rho)^{1-p(1+\alpha)},$$

since $\alpha > 0$. Thus we get

$$\begin{aligned} J_1 &\leq K \int_0^1 (1 - \rho)^{\alpha-1+|p-(1+\alpha)|} d\rho \int_0^1 M_p(r, f') dr \\ &= K \int_0^1 M_p(r, f') dr \int_0^r (1 - \rho)^{-2+|p|} d\rho \\ &\leq K \int_0^1 (1 - r)^{-1+|p|} M_p(r, f') dr, \end{aligned}$$

which is dominated by J_2 . Thus we get Lemma 2.

LEMMA 3. *Under the assumption of Theorem 1, we have*

$$\sum_{n=1}^{\infty} |\tau_n^\alpha(\theta)|^q < \infty,$$

for almost all θ , where $\alpha = 1 + \delta$.

For, since

$$\sum_{n=0}^{\infty} A_n^\alpha \tau_n^\alpha(\theta) z^n = \frac{ze^{i\theta} f'(ze^{i\theta})}{(1-z)^\alpha} = G(z; \theta),$$

we have

$$G_\beta(z; \theta) = \sum_{n=0}^{\infty} (A_{n+1}^\beta)^{-1} A_n^\alpha \tau_n^\alpha(\theta) z^n = \beta z^{-\beta} \int_0^z (z-u)^{\beta-1} G(u; \theta) du.$$

Using the same method used in Lemma 2, we get

$$\begin{aligned} \int_{-\pi}^{\pi} \left(\sum_{n=0}^{\infty} |\tau_n^\alpha(\theta)|^q \right)^{1/q} d\theta &\leq K \int_{-\pi}^{\pi} d\theta \int_0^1 (1 - \rho)^{\alpha-1} d\rho \left(\int_{-\pi}^{\pi} |G(\rho e^{i\varphi}; \theta)|^p d\varphi \right)^{1/p} \\ &\leq K \int_0^1 (1 - \rho)^{\alpha-1} d\rho \left(\int_{-\pi}^{\pi} \frac{d\varphi}{|1 - \rho e^{i\varphi}|^{\alpha p}} \right)^{1/p} \left(\int_{-\pi}^{\pi} |f'(\rho e^{i\theta})|^p d\theta \right)^{1/p} \\ &\leq K \int_0^1 \mathcal{A}_1(\rho) M_p(\rho, f') d\rho. \end{aligned}$$

Thus we get the required result.

Combining Lemmas 2, 3 and (1.1), we get Theorem 1.

3. Proof of Theorem 2.

LEMMA 4. *Under the assumption of Theorem 2, we have*

$$\sum_{n=1}^{\infty} |\sigma_n^\alpha(\theta) - f(e^{i\theta})|^p < \infty,$$

for almost all θ , where $\alpha = \delta + 1$.

As in the proof of Lemma 2, we have

$$\begin{aligned} \sum_{n=0}^{\infty} (A_{n+1}^{\beta})^{-1} A_n^{\alpha} \{ \sigma_n^{\alpha}(\theta) - f(e^{i\theta}) \} z^n &= \beta z^{-\beta} \int_0^z (z-u)^{\beta-1} F(u; \theta) du \\ &= F_{\beta}(z; \theta). \end{aligned}$$

By the Hardy-Littlewood theorem, we get, for $1 < p \leq 2$,

$$\sum_{n=1}^{\infty} n^{2-p} (A_n^{\alpha}/A_n^{\beta})^p | \sigma_n^{\alpha}(\theta) - f(e^{i\theta}) |^p r^{2p} \leq K \int_{-\pi}^{\pi} | F_{\beta}(z; \theta) |^p d\varphi,$$

where

$$\begin{aligned} \left(\int_{-\pi}^{\pi} | F_{\beta}(z; \theta) |^p d\varphi \right)^{1/2} &\leq K \left\{ \int_{-\pi}^{\pi} \left| \int_0^1 (1-\rho)^{\beta-1} F(r\rho e^{i\varphi}; \theta) d\rho \right|^p d\varphi \right\}^{1/2} \\ &\leq K \int_0^1 (1-\rho)^{\beta-1} d\rho \left(\int_{-\pi}^{\pi} | F(r\rho e^{i\varphi}; \theta) |^p d\varphi \right)^{1/2}. \end{aligned}$$

Since $p - 2 + p(\alpha - \beta) = 0$, that is, $\beta = \alpha - 2/p + 1 > 0$,

$$\begin{aligned} &\left[\int_{-\pi}^{\pi} \left\{ \sum_{n=1}^{\infty} | \sigma_n^{\alpha}(\theta) - f(e^{i\theta}) |^p \right\} d\theta \right]^{1/2} \\ &\leq K \left[\int_{-\pi}^{\pi} d\theta \left\{ \int_0^1 (1-\rho)^{\beta-1} d\rho \left(\int_{-\pi}^{\pi} | F(\rho e^{i\varphi}; \theta) |^p d\varphi \right)^{1/2} \right\}^2 \right]^{1/2} \\ &\leq K \int_0^1 (1-\rho)^{\beta-1} d\rho \left(\int_{-\pi}^{\pi} d\theta \int_{-\pi}^{\pi} | F(\rho e^{i\varphi}; \theta) |^p d\varphi \right)^{1/2} \\ &\leq K \int_0^1 (1-\rho)^{\beta-1} d\rho \left(\int_{-\pi}^{\pi} \frac{d\varphi}{|1 - \rho e^{i\varphi}|^{2(1+\alpha)}} \int_{-\pi}^{\pi} | f(\rho e^{i\varphi+i\theta}) - f(e^{i\theta}) |^p d\theta \right)^{1/2}. \end{aligned}$$

Thus, by the similar way used in the proof of Lemma 2, the above integral is majorized by

$$\begin{aligned} &K \int_0^1 (1-\rho)^{\beta-1} d\rho \left(\int_{-\pi}^{\pi} \frac{d\varphi}{|1 - \rho e^{i\varphi}|^{2(1+\alpha)}} \right)^{1/2} \int_{\rho}^1 dr \int_{-\pi}^{\pi} | f'(re^{i\theta}) |^p d\theta \Big)^{1/2} \\ &+ K \int_0^1 (1-\rho)^{\beta-1} d\rho \left(\int_{-\pi}^{\pi} \frac{| \varphi |^p}{|1 - \rho e^{i\varphi}|^{2(1+\alpha)}} d\varphi \right)^{1/2} \left(\int_{-\pi}^{\pi} | f'(\rho e^{i\theta}) |^p d\theta \right)^{1/2} \end{aligned}$$

= $J_1 + J_2$, say. Since

$$\left(\int_{-\pi}^{\pi} \frac{| \varphi |^p}{|1 - \rho e^{i\varphi}|^{2(1+\alpha)}} d\varphi \right)^{1/2} \leq K \begin{cases} (1-\rho)^{1/2-\alpha}, & \text{for } \alpha p > 1, \\ \left(\log \frac{1}{1-\rho} \right)^{1/2}, & \text{for } \alpha p = 1, \end{cases}$$

we get

$$J_2 \leq K \int_0^1 A_2(\rho) M_p(\rho, f') d\rho,$$

and, since $\beta - 1 + 1/p - \alpha = -1/p < 0$, we get

$$J_1 \leq K \int_0^1 (1-\rho)^{\beta-1+1/p-(1+\alpha)} d\rho \int_{\rho}^1 M_p(r, f) dr$$

$$\begin{aligned}
 &= K \int_0^1 M_p(r, f) dr \int_0^r (1 - \rho)^{\beta+1/p-2-\delta} d\rho \\
 &\leq K \int_0^1 (1 - r)^{-1/p} M_p(r, f) dr,
 \end{aligned}$$

which completes the proof of Lemma 4.

LEMMA 5. *Under the assumption of Theorem 2, we have*

$$\sum_{n=1}^{\infty} \tau_n^\alpha(\theta)^p < \infty,$$

for almost all θ , where $\alpha = \delta + 1$.

For, we have

$$\sum_{n=0}^{\infty} (A_{n+1}^\beta)^{-1} A_n^\alpha \tau_n^\alpha(\theta) z^n = \beta z^{-\beta} \int_0^z (z-u)^{\beta-1} G(u; \theta) du = G_\beta(z; \theta),$$

where $\beta = \alpha + 1 - 2/p > 0$. Hence we get

$$\sum_{n=1}^{\infty} n^{p-2} (A_n^\alpha/A_n^\beta)^{2/p} \tau_n^\alpha(\theta)^p r^{np} \leq K \int_{-\pi}^{\pi} |G_\beta(z; \theta)|^p d\varphi.$$

By the same argument as in Lemma 4, we get

$$\begin{aligned}
 &\left[\int_{-\pi}^{\pi} \left(\sum_{n=1}^{\infty} |\tau_n^\alpha(\theta)|^p \right) d\theta \right]^{1/p} \leq K \int_0^1 (1 - \rho)^{\beta-1} \left(\int_{-\pi}^{\pi} \frac{d\varphi}{1 - \rho e^{i\varphi/\alpha p}} \right)^{1/p} M_p(\rho, f) d\rho \\
 &\leq K \int_0^1 A_2(\rho) M_p(\rho, f) d\rho,
 \end{aligned}$$

which completes the proof of Lemma 5.

Using Lemmas 4 and 5, we get Theorem 2.

4. If we use Chow's theorem [2, Theorem 2], we may get easily by the method used above the following

THEOREM 3. *If the integral*

$$(4.1) \quad \int_0^1 M_p^p(r, f) dr$$

is finite, then the series

$$\sum_{n=1}^{\infty} |\sigma_n^\delta(\theta) - f(e^{i\theta})|^p/n$$

converges for almost all θ , where $1 < p < 2$, and $\delta = 2(1/p - 1)$.

THEOREM 4. *If the integral (4.1) is finite, then the series*

$$\sum_{n=1}^{\infty} |\sigma_n^\delta(\theta) - f(e^{i\theta})|^q/n$$

converges for almost all θ , where $1 < p \leq 2$, $q = p/(p - 1)$ and $\delta \geq 1/p - 1$.

5. Finally we shall prove the following theorem, which is analogous to T. Tsuchikura's theorem ([6], [7]).

THEOREM 5. *If, for a point θ ,*

$$\int_0^t |f(e^{i\varphi+t\theta}) - f(e^{i\theta})|^p d\varphi = O\{t(\log 1/t)\}^{-\beta},$$

then the series

$$\sum_{n=1}^{\infty} \sigma_n^{\delta}(\theta) - f(e^{i\theta})^{k/n}$$

converges at the point θ , where $2 \geq p > 1$, $1/p + 1/p' = 1$, $p' \geq k > 0$, $\beta > p/k$ and $\delta > 1/p - 1$.

The method of proof is due to Hardy-Littlewood [4] and Chow [1]. For the purpose, we need the following lemma.

LEMMA 6. *If $u(\theta)$ is integrable L ,*

$$u(r, \theta) = \frac{1}{2\pi} \int_{-\pi}^{\pi} u(\psi) \frac{1 - r^{2\beta}}{1 - 2r \cos(\psi - \theta) + r^2} d\psi$$

and

$$\int_0^x |u(t)| dt = O\{x / (\log 1/x)^{\beta}\}, \quad (\beta \geq 0),$$

then

$$\int_0^x |u(r, t)| dt = O\{x / (\log 1/x)^{\beta}\}, \quad \text{uniformly for } 1 - r \leq |x|,$$

or

$$= O\{x / (\log 1/x)^{\beta} + (1 - r)x^{1-\Delta}\},$$

where $1 > \Delta > 0$.

Proof of Lemma 6 is quite similar to the Hardy-Littlewood lemma [4]. Hence it will be sufficient to sketch the proof.

We may suppose $1 > x > 0$. We have

$$\begin{aligned} J(x, h) &= \int_0^x |u(r, t)| dt \leq K \int_{-\pi}^{\pi} |u(\varphi)| \left\{ \int_0^x \frac{h}{h^2 + (\varphi - t)^2} dt \right\} d\varphi \\ &= K \int_{-\pi}^{\pi} |u(\varphi)| \mathcal{X}(\varphi, x, h) d\varphi, \quad (h = 1 - r). \end{aligned}$$

Using the assumption

$$U(\varphi) = \int_0^{\varphi} |u(t)| dt = O\{\varphi / (\log 1/|\varphi|)^{\beta}\}$$

and integrating by parts, we have

$$\int_0^{\pi} |u(\varphi)| \mathcal{X}(\varphi, x, h) d\varphi = U(\pi) \mathcal{X}(\pi, x, h) - \int_0^{\pi} U(\varphi) \frac{\partial \mathcal{X}}{\partial \varphi} d\varphi$$

where

$$(5.1) \quad U(\pi) \mathcal{X}(\pi, x, h) = O(hx).$$

Since $\partial\mathcal{X}/\partial\varphi = h/(h^2 + \varphi^2) - h/(h^2 + (\varphi - x)^2)$, we have

$$\begin{aligned} \left| \int_0^\pi U(\varphi) \frac{\partial\mathcal{X}}{\partial\varphi} d\varphi \right| &\leq K \left\{ \int_0^\pi U(\varphi) \frac{hx\varphi}{(h^2 + \varphi^2)\{h^2 + (\varphi - x)^2\}} d\varphi \right. \\ &\quad \left. + \int_0^\pi U(\varphi) \frac{hx^2}{(h^2 + \varphi^2)\{h^2 + (\varphi - x)^2\}} d\varphi \right\} \\ &= K(J_1 + J_2). \end{aligned}$$

Let us put $0 < \Delta < 1$, and let us split up the first integral into following two parts,

$$J_1 = \int_0^{x^\Delta} + \int_{x^\Delta}^\pi = J_{11} + J_{12},$$

then we have

$$\begin{aligned} (5.2) \quad J_{11} &= O\left\{ hx \int_0^{x^\Delta} \frac{\varphi^2}{(h^2 + \varphi^2)\{h^2 + (\varphi - x)^2\} \cdot (\log 1/\varphi)^\beta} d\varphi \right\} \\ &= O\left\{ \frac{x}{(\log 1/x)^\beta} \int_0^\infty \frac{h}{h^2 + (\varphi - x)^2} d\varphi \right\} = O\{x/(\log 1/x)^\beta\} \end{aligned}$$

and

$$(5.3) \quad J_{12} = O\left\{ hx \int_{x^\Delta}^\pi \frac{d\varphi}{h^2 + (\varphi - x)^2} \right\} = O(hx^{1-\Delta}).$$

By (5.2) and (5.3), we have

$$(5.4) \quad J_1 = O\{x/(\log 1/x)^\beta + (1-r)x^{1-\Delta}\}.$$

Next we consider the integral J_2 . We have

$$\begin{aligned} J_2 &= \int_0^\pi U(\varphi) \frac{hx^2}{(h^2 + \varphi^2)\{h^2 + (\varphi - x)^2\}} d\varphi \\ &= \int_0^{x/2} + \int_{x/2}^{2x} + \int_{2x}^{x^\Delta} + \int_{x^\Delta}^\pi = J_{21} + J_{22} + J_{23} + J_{24}, \end{aligned}$$

where

$$(5.5) \quad J_{21} = O\left\{ \frac{x}{(\log 1/x)^\beta} \int_0^{x/2} \frac{h}{h^2 + \varphi^2} d\varphi \right\} = O\{x/(\log 1/x)^\beta\},$$

$$(5.6) \quad J_{22} = O\left\{ \frac{x}{(\log 1/x)^\beta} \int_{x/2}^{2x} \frac{h}{h^2 + (\varphi - x)^2} d\varphi \right\} = O\{x/(\log 1/x)^\beta\},$$

$$(5.7) \quad J_{23} = O\left\{ \frac{x}{(\log 1/x)^\beta} \int_{2x}^{x^\Delta} \frac{h\varphi^2}{(h^2 + \varphi^2)^2} d\varphi \right\} = O\{x/(\log 1/x)^\beta\}$$

and

$$(5.8) \quad J_{24} = O\left\{ hx^2 \int_{x^\Delta}^\pi \frac{d\varphi}{\varphi^3} \right\} = O(hx^{2-2\Delta}).$$

Summing up (5.5), (5.6), (5.7) and (5.8), we get

$$(5.9) \quad J_2 = O\{x/(\log 1/x)^\beta + hx^{2-2\Delta}\}.$$

Collecting (5.4) and (5.9), we get Lemma 6.

LEMMA 7. *If*

$$\int_0^t |f(e^{i\varphi+i\theta}) - f(e^{i\theta})|^p d\varphi = O\{t / (\log 1/t)^\beta\},$$

then we have

$$I(\theta) = \int_{-\pi}^{\pi} \frac{|f(re^{i\varphi+i\theta}) - f(e^{i\theta})|^p}{\{(1-r)^2 + \varphi^2\}^{\mu/2}} d\varphi = O\left\{(1-r)^{1-\mu} / \left(\log \frac{1}{1-r}\right)^\beta\right\},$$

where $p > 1$, $\mu > 1$, $\beta > 0$.

Proof. Let

$$F(z) = F(re^{i\varphi}) = f(ze^{i\theta}) - f(e^{i\theta}) = f(re^{i\varphi+i\theta}) - f(e^{i\theta}).$$

Then $F(z)$ is regular for $|z| < 1$, and belongs to H^p and

$$(5.10) \quad \begin{aligned} \int_0^t |F(e^{i\varphi})|^p d\varphi &= \int_0^t |f(e^{i\varphi+i\theta}) - f(e^{i\theta})|^p d\varphi \\ &= O\{t / (\log 1/t)^\beta\}, \end{aligned}$$

by the assumption. Since

$$(5.11) \quad \begin{aligned} |F(re^{i\varphi})|^p &= \left| \frac{1}{2\pi} \int_{-\pi}^{\pi} F(e^{i\psi}) \frac{1-r^2}{1-2r\cos(\psi-\varphi)+r^2} d\psi \right|^p \\ &\leq K \int_{-\pi}^{\pi} |F(e^{i\psi})|^p \frac{1-r^2}{1-2r\cos(\psi-\varphi)+r^2} d\psi, \end{aligned}$$

it follows from (5.10), (5.11) and Lemma 6 that

$$\begin{aligned} G(r, t) &= \int_0^t |F(re^{i\varphi})|^p d\varphi = O\{t / (\log 1/t)^\beta\}, \\ &\text{uniformly for } 1-r \leq |t|, \\ &= O\{t / (\log 1/t) + (1-r)t^{1-\mu}\}. \end{aligned}$$

and

Using the above and integrating by parts, we have

$$\begin{aligned} I(\theta) &= \int_{-\pi}^{\pi} \frac{|F(re^{i\varphi})|^p}{\{(1-r)^2 + \varphi^2\}^{\mu/2}} d\varphi \\ &= O(1) + K \left\{ \int_0^{\pi} + \int_{-\pi}^0 \right\} \frac{\varphi G(r, \varphi)}{(h^2 + \varphi^2)^{\mu/2+1}} d\varphi, \quad (h = 1-r), \\ &= O(1) + K\{I_1 + I_2\}, \end{aligned}$$

where

$$\begin{aligned} I_1 &= \int_0^h + \int_h^\gamma + \int_\gamma^\pi, \quad (\gamma = h^\xi, 0 < \xi < 1), \\ &= I_{11} + I_{12} + I_{13}, \end{aligned}$$

say. We get

$$I_{11} = O\left\{ \int_0^h \frac{\varphi}{h^{\mu+2}} \left[-\frac{\varphi}{(\log 1/\varphi)^\beta} + h\varphi^{1-\mu} \right] d\varphi \right\} = O\left\{ h^{1-\mu} / \left(\log \frac{1}{h}\right)^\beta \right\},$$

$$I_{12} = O\left\{\int_h^\gamma \frac{\varphi^2}{(\log 1/\varphi)^\beta} \frac{1}{(h^2 + \varphi^2)^{\mu/2+1}} d\varphi\right\} = O\{h^{1-\mu}/(\log 1/h)^\beta\}$$

and

$$I_{13} = O\left\{\int_\gamma^\pi \varphi^{2-\mu-2} d\varphi\right\} = O(\gamma^{1-\mu}) = O\{h^{1-\mu}/\log 1/h)^\beta\}.$$

For I_2 , we have also the same estimation. Thus we get Lemma 7.

We are now in position to prove Theorem 5. By the Hausdorff-Young theorem, we have

$$\begin{aligned} \left\{\sum_{n=1}^\infty |A_n^\delta\{\sigma_n^\delta(\theta) - f(e^{i\theta})\}r^{n-p'}\right\}^{p/p'} &\leq K \int_{-\pi}^\pi \frac{|f(ze^{i\theta}) - f(e^{i\theta})|^p}{|1-z|^{1+\delta} |z|^p} d\varrho \\ &\leq K \int_{-\pi}^\pi \frac{|f(re^{i\varphi+i\theta}) - f(e^{i\theta})|^p}{\{(1-r)^2 + \varphi^2\}^{(1+\delta)p/2}} d\varrho, \end{aligned} \quad (z = re^{i\varphi}).$$

Since $\mu = (1 + \delta)p > 1$, by Lemma 6, the above integral is

$$O\left\{(1-r)^{1-\mu}/\left(\log \frac{1}{1-r}\right)^\beta\right\}.$$

Let us put $1-r = \pi/2^{\lambda+1}$, then we have

$$\left\{\sum_{n=2^{\lambda-1}+1}^{2^\lambda} |A_n^\delta\{\sigma_n^\delta(\theta) - f(e^{i\theta})\}r^n\right\}^{p/p'} = O\{2^{\lambda(\mu-1)}\lambda^{-\beta}\}.$$

Hence

$$\left\{\sum_{n=2^{\lambda-1}+1}^{2^\lambda} |\sigma_n^\delta(\theta) - f(e^{i\theta})|^{p'}\right\}^{p/p'} = O\{2^{\lambda(\mu-1-\delta p)}\lambda^{-\beta}\} = O\{2^{\lambda(\mu-1)}\lambda^{-\beta}\}.$$

Let $kq' = p'$, $1/q + 1/q' = 1$ and $q' > 1$, then by the Hölder inequality,

$$\begin{aligned} \sum_{n=2^{\lambda-1}+1}^{2^\lambda} |\sigma_n^\delta(\theta) - f(e^{i\theta})|^{k/n} &\leq \left(\sum_{n=2^{\lambda-1}+1}^{2^\lambda} 1/n^q\right)^{1/q} \left(\sum_{n=2^{\lambda-1}+1}^{2^\lambda} |\sigma_n^\delta(\theta) - f(e^{i\theta})|^{kq'}\right)^{1/q'} \\ &\leq 2^{\lambda(1-q)/q} \left(\sum_{n=2^{\lambda-1}+1}^{2^\lambda} |\sigma_n^\delta(\theta) - f(e^{i\theta})|^{p'}\right)^{k/p'} \\ &= O\{2^{\lambda(1-q)/q} (2^\lambda \lambda^{-\beta p'/p})^{k/p'}\} = O(\lambda^{-\beta k/p}). \end{aligned}$$

Thus

$$\sum_{n=2}^\infty |\sigma_n^\delta(\theta) - f(e^{i\theta})|^{k/n} = O\left\{\sum_{\lambda=1}^\infty \lambda^{-k\beta/p}\right\} = O(1),$$

which completes the proof of Theorem 5.

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