

151. Lebesgue's Constant of (R, λ, k) Summation

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(Comm. by Z. SUETUNA, M.J.A., Nov. 12, 1956)

1. Suppose that $\lambda(w) = \exp \mu(w)$ satisfies the following conditions:

- (i) $\mu(w)$ is differentiable and monotone increasing in $(0, \infty)$ and $\mu(w) \rightarrow \infty$ as $w \rightarrow \infty$.
- (ii) $\mu'(w)$ is monotone decreasing for $w > A$, and $\mu'(w) \rightarrow 0$, $w\mu'(w) \rightarrow \infty$ as $w \rightarrow \infty$.
- (iii) $\lambda'(w)$ increases monotonously for $w > A$.

We shall prove the following

Theorem. If we denote by $L_R(w)$ the Lebesgue constant of the $(R, \lambda(w), k)$ summation, $k > 0$, then we have

$$L_R(w) \equiv \frac{4}{\pi^2} \log \{\mu'(w)w\}.$$

From this theorem, we can see that there is a continuous function which is not $(R, \lambda(w), k)$ summable, when $\lambda(w)$ satisfies the above conditions.¹⁾

2. Proof. As usual we put $\varphi(t) = \{f(x+t) + f(x-t) - 2f(x)\}/2$ and write

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

Then the $[w]$ th partial sum is

$$c_0(w) = \sum_{n<w} A_n(x) = S_{[w]}(x) = \frac{2}{\pi} \int_0^\pi \varphi(t) \frac{\sin([w]+1/2)t}{2 \sin(1/2)t} dt.$$

Hence for $k > 0$ and $w > 0$, the Riesz sum of type $\lambda(w)$ and of order k is

$$\begin{aligned} C_k(w) &= \sum_{n<w} \{\lambda(w) - \lambda(n)\}^k A_n(x) = k \int_0^w \{\lambda(w) - \lambda(x)\}^{k-1} \lambda'(x) c_0(x) dx \\ &= \frac{2k}{\pi} \int_0^w \{\lambda(w) - \lambda(x)\}^{k-1} \lambda'(x) dx \int_0^\pi \varphi(t) \frac{\sin([x]+1/2)t}{2 \sin(1/2)t} dt \\ &= \frac{2}{\pi} \int_0^\pi \varphi(t) \frac{k}{2 \sin(1/2)t} dt \int_0^w \{\lambda(w) - \lambda(x)\}^{k-1} \lambda'(x) \sin([x]+1/2)t dx, \end{aligned}$$

and then the Riesz mean is

$$\begin{aligned} \frac{C_k(w)}{\{\lambda(w)\}^k} &= \frac{2}{\pi} \int_0^\pi \varphi(t) \frac{k}{\{\lambda(w)\}^k 2 \sin(1/2)t} dt \\ &\quad \int_0^w \{\lambda(w) - \lambda(x)\}^{k-1} \lambda'(x) \sin([x]+1/2)t dx. \end{aligned}$$

1) This was communicated at the Annual Meeting of the Mathematical Society of Japan, in May, 1956.

Thus the Fourier kernel of Riesz's method of summation becomes

$$K(w, t) = \frac{k}{\{\lambda(w)\}^k} \frac{1}{2 \sin(1/2)t} \int_0^w \{\lambda(w) - \lambda(x)\}^{k-1} \lambda'(x) \sin([x] + 1/2)t dx,$$

hence the Lebesgue constant $L_R(w)$ for $(R, \lambda(w), k)$ is

$$L_R(w) = \frac{2}{\pi} \int_0^\pi \left| \frac{k}{\{\lambda(w)\}^k} \frac{1}{2 \sin(1/2)t} \right. \\ \left. \int_0^w \{\lambda(w) - \lambda(x)\}^{k-1} \lambda'(x) \sin([x] + 1/2)t dx \right| dt.$$

Let us write

$$\int_0^w \{\lambda(w) - \lambda(x)\}^{k-1} \lambda'(x) \sin([x] + 1/2)t dx = \int_0^A + \int_A^w = I_1 + I_2,$$

where A is a positive constant. Then, for $k > 0$, $w > A$, we get

$$|I_1| \leq \int_0^A \{\lambda(w) - \lambda(x)\}^{k-1} \lambda'(x) dx = O(\{\lambda(w)\}^{k-1}).$$

When $k \geqq 1$, since $\lambda(x)$ and $\lambda'(x)$ are monotone increasing, we get, by the second mean value theorem,

$$I_2 = \{\lambda(w) - \lambda(A)\}^{k-1} \lambda'(w) \int_{w'}^{w''} \sin([x] + 1/2)t dx \quad (A \leqq w' < w'' \leqq w) \\ = O(\{\lambda(w) - \lambda(A)\}^{k-1} \lambda'(w)) O(t^{-1}) = O(\{\lambda(w)\}^k \mu'(w) t^{-1}).$$

When $0 < k < 1$

$$I_2 = \int_A^{w-\frac{1}{t}} + \int_{A-\frac{1}{t}}^w = I_{21} + I_{22}, \text{ say.}$$

We get by the second mean value theorem

$$I_{21} = \{\lambda(w) - \lambda(w-1/t)\}^{k-1} \lambda'(w-1/t) \int_A^\xi \sin([x] + 1/2)t dx \quad (A \leqq \xi \leqq w-1/t) \\ = \{t^{-1} \lambda'(\eta)\}^{k-1} \lambda'(w-1/t) O(t^{-1}) = O(\{\lambda'(\eta)\}^k t^{-k}) \quad (w-1/t \leqq \eta \leqq w) \\ = O(\{\lambda'(w)\}^k t^{-k}) = O(\{\lambda(w)\}^k \{\mu'(w)\}^k t^{-k}).$$

$$I_{22} = \int_{w-\frac{1}{t}}^w \{\lambda(w) - \lambda(x)\}^{k-1} \lambda'(x) O(1) dx = O([\{\lambda(w) - \lambda(x)\}^k]_{w-\frac{1}{t}}^w) \\ = O(\{\lambda(w) - \lambda(w-1/t)\}^k) = O(t^{-1} \lambda'(\eta))^k = O(\{\lambda(w)\}^k \{\mu'(w)\}^k t^{-k}).$$

Thus the integrand of $L_R(w)$ is

$$(1) \quad O\left(\frac{k}{2 \sin(1/2)t} \left\{ \frac{1}{\lambda(w)} + \mu'(w) t^{-1} \right\}\right), \quad (k \geqq 1)$$

and is

$$(2) \quad O\left(\frac{k}{2 \sin(1/2)t} \left[\frac{1}{\lambda(w)} + \{\mu'(w)\}^k t^{-k} \right]\right), \quad (1 > k > 0).$$

On the other hand, for $k > 0$,

$$\begin{aligned}
& \int_0^w \{\lambda(w) - \lambda(x)\}^{k-1} \lambda'(x) \sin ([x] + 1/2)t dx \\
&= \int_0^w \{\lambda(w) - \lambda(x)\}^{k-1} \lambda'(x) \sin xt dx \\
&\quad + \int_0^w \{\lambda(w) - \lambda(x)\}^{k-1} \lambda'(x) \{\sin ([x] + 1/2)t - \sin xt\} dx \\
&= \frac{1}{k} \int_0^w t \{\lambda(w) - \lambda(x)\}^k \cos xt dx \\
&\quad + \int_0^w \{\lambda(w) - \lambda(x)\}^{k-1} \lambda'(x) 2 \cos \frac{[x] + (1/2) + x}{2} \sin \frac{[x] + (1/2) - x}{2} dx \\
&= \frac{1}{k} \int_0^w t \{\lambda(w) - \lambda(x)\}^k \cos xt dx + O(\sin(3/4)t) \int_0^w \{\lambda(w) - \lambda(x)\}^{k-1} \lambda'(x) dx \\
&= \frac{1}{k} \int_0^w t \{\lambda(w)\}^k \left[1 + \sum_{q=1}^{\infty} (-1)^q \binom{k}{q} \left\{ \frac{\lambda(x)}{\lambda(w)} \right\}^q \right] \cos xt dx + O(\{\lambda(w)\}^k \sin(3/4)t) \\
&= \frac{1}{k} \left\{ \lambda(w) \right\}^k \frac{t}{t} \sin wt + O(t) \left[\sum_{q=1}^{\infty} \left| \binom{k}{q} \right| \{\lambda(w)\}^{k-q} \int_0^w \{\lambda(x)\}^q dx \right] \\
&\quad + O(\{\lambda(w)\}^k \sin(3/4)t).
\end{aligned}$$

Since [1]

$$\begin{aligned}
\int_0^w \{\lambda(x)\}^q dx &= O\left(\frac{1}{\mu'(w)}\right) \int_0^w \mu'(x) \{\exp \mu(x)\}^q dx = O\left(\frac{\{\lambda(w)\}^q}{q\mu'(w)}\right), \\
\text{we get } \sum_{q=1}^{\infty} \left| \binom{k}{q} \right| \{\lambda(w)\}^{k-q} \int_0^w \{\lambda(x)\}^q dx &= O\left(\sum_{q=1}^{\infty} \left| \binom{k}{q} \right| \{\lambda(w)\}^{k-q} \frac{\{\lambda(w)\}^q}{q\mu'(w)}\right) \\
&= \frac{\{\lambda(w)\}^k}{\mu'(w)} O\left(\sum_{q=1}^{\infty} \frac{1}{q} \left| \binom{k}{q} \right|\right) = O\left(\frac{\{\lambda(w)\}^k}{\mu'(w)}\right).
\end{aligned}$$

Thus the integrand of $L_R(w)$ is

$$\begin{aligned}
(3) \quad & \left| \frac{k}{2 \sin(1/2)t \{\lambda(w)\}^k} \left[\frac{\{\lambda(w)\}^k}{k} \sin wt + \frac{\{\lambda(w)\}^k}{\mu'(w)} \right. \right. \\
& \quad \cdot O(t) + O(\{\lambda(w)\}^k \{\sin(3/4)t\}) \Big] \Big| \\
&= \left| \frac{\sin wt}{2 \sin(1/2)t} \right| + O\left(\frac{1}{\mu'(w)}\right) + O(1).
\end{aligned}$$

We shall now estimate the Lebesgue constant $L_R(w)$, which may be written as follows:

$$\begin{aligned}
& \frac{2}{\pi} \left(\int_0^{\mu'(w)} + \int_{\mu'(w)}^{\pi} \right) \left| \frac{k}{2 \sin(1/2)t \{\lambda(w)\}^k} \right. \\
& \quad \left. \int_0^w \{\lambda(w) - \lambda(x)\}^{k-1} \lambda'(x) \sin ([x] + 1/2)t dx \right| dt.
\end{aligned}$$

Using (3) in $\int_0^{\mu'(w)}$ and (1), (2) in $\int_{\mu'(w)}^{\pi}$ respectively, we get, when $k \geqq 1$,

$$\begin{aligned}
(4) \quad L_R(w) &= \frac{2}{\pi} \int_0^{\mu'(w)} \left| \frac{\sin wt}{2 \sin(1/2)t} + O\left(\frac{1}{\mu'(w)}\right) \right| dt \\
&\quad + \frac{2}{\pi} \int_{\mu'(w)}^{\pi} O\left(\frac{1}{2 \sin(1/2)t} \left\{ \frac{1}{\lambda(w)} + \mu'(w)t^{-1} \right\}\right) dt \\
&= \frac{2}{\pi} \int_0^{\mu'(w)} \left| \frac{\sin wt}{2 \sin(1/2)t} \right| dt + \frac{2}{\pi} \int_0^{\mu'(w)} O\left(\frac{1}{\mu'(w)}\right) dt \\
&\quad + \frac{2}{\pi} \int_{\mu'(w)}^{\pi} O\left(\frac{1}{2 \sin(1/2)t} \left\{ \frac{1}{\lambda(w)} + \mu'(w)t^{-1} \right\}\right) dt \\
&= \frac{2}{\pi} \int_0^{\mu'(w)} \left| \frac{\sin wt}{2 \sin(1/2)t} \right| dt + O(1) + \frac{1}{\lambda(w)} O(\log \mu'(w)) + O(1) \\
&= \frac{2}{\pi} \int_0^{\mu'(w)} \left| \frac{\sin wt}{2 \sin(1/2)t} \right| dt + O(1),
\end{aligned}$$

where the relation $|\log \mu'(w)| = O(\lambda(w))^2$ ²⁾ is used.

When $1 > k > 0$, since

$$\frac{2}{\pi} \int_{\mu'(w)}^{\pi} O\left(\frac{1}{2 \sin(1/2)t} \left[\frac{1}{\lambda(w)} + \{\mu'(w)\}^k t^{-k} \right]\right) dt = O(1),$$

we get the same result with (4).

Let us take an integer l such that $\pi l/w < \mu'(w) < \pi(l+1)/w$, then we have

$$\begin{aligned}
L_R(w) &= \frac{2}{\pi} \sum_{h=0}^{l-1} \int_{\frac{h\pi}{w}}^{\frac{(h+1)\pi}{w}} \left| \frac{\sin wt}{2 \sin(1/2)t} \right| dt + \frac{2}{\pi} \int_{\frac{\pi l}{w}}^{\mu'(w)} \left| \frac{\sin wt}{2 \sin(1/2)t} \right| dt + O(1) \\
&= \frac{2}{\pi} \sum_{h=0}^{l-1} \int_0^{\frac{\pi}{w}} \sin wt \left| \frac{1}{2 \sin(1/2)(t+h\pi/w)} \right| dt + O(1) \\
&= \frac{2}{\pi} \int_0^{\frac{\pi}{w}} \sin wt \left\{ \sum_{h=0}^{l-1} \frac{1}{2 \sin(1/2)(t+h\pi/w)} \right\} dt + O(1).
\end{aligned}$$

As is well known [2], the inner sum is

$$\cong \frac{w}{\pi} \left\{ \log l + O(1) \right\},$$

and then

$$L_R(w) \cong \frac{4}{\pi^2} \log \{w\mu'(w)\}.$$

References

- [1] F. T. Wang: On Riesz summability of Fourier series, Proc. Lond. Math. Soc., **47** (1942).
- [2] A. Zygmund: Trigonometrical series, Warszawa (1936).

2) This follows from (3). For, since $\lambda'(w) = \lambda(w)\mu'(w)$, we have for any $A > 0$, $1/\mu'(w) \leq A\lambda(w)$, and then $|\log \mu'(w)| \leq \log \lambda(w) + \log A \leq \lambda(w)$.