

ON THE FOURIER COEFFICIENTS AND CONTINUITY
 OF FUNCTIONS OF CLASS \mathcal{V}_{Φ}^*

ELAINE COHEN

ABSTRACT. Let f be a periodic function with a fractional intergral $f_{(r)}$ or fractional derivative $f^{(r)}$ of class \mathcal{V}_{Φ}^* . For a class of Young's functions, this paper presents necessary and sufficient conditions for continuity of $f_{(r)}$ or $f^{(r)}$ in terms of the orders of magnitude of the partial sums of the absolute values of the Fourier coefficients of f . Sufficient conditions are presented for another class of Young's functions. Also, results on the order of magnitude of the Fourier coefficients of f are derived.

1. **Introduction.** For real functions f of period 2π with r -th fractional derivative, $r \geq 0$, of bounded p -variation, Golubov [4] has obtained conditions for continuity of the r -th derivative in terms of the moduli of the Fourier coefficients. We consider the analogous problem for functions whose fractional derivatives are of Φ -bounded variation, and also obtain estimates on the order of magnitude of the Fourier coefficients. Below, we shall briefly define the terms used and state some elementary properties. For a short summary of the properties of these terms see Cohen [2]. More complete discussions are in Zygmund [11], Krasnosel'skii and Rutickii [5], L. C. Young [10], E. R. Love [6], and Musielak and Orlicz [7].

We define an N -function or Young's function to be any convex, strictly increasing function Φ such that $\lim_{u \rightarrow \infty} \Phi(u)/u = \infty$ and $\lim_{u \rightarrow 0} \Phi(u)/u = 0$. Furthermore, an N -function Φ satisfies the Δ' condition (or Φ is Δ') for (small; large) values if there exists $c > 0$ (and $u_0 > c$) such that (for $|x|, |y| \leq u_0$; $|x|, |y| \geq u_0$)

$$\Phi(xy) \leq c\Phi(x)\Phi(y).$$

If Φ is Δ' for small values, say $|u| \leq u_0$, then we can replace u_0 by any $w > u_0$ but the Δ' constant c increases unboundedly with w unless Φ is Δ' for all values.

For an N -function Φ , define

$$V_{\Phi}(f; I) = \sup_Q \sum \Phi(f(x_i) - f(x_{i-1}))$$

where the supremum is taken over all partitions Q of the interval I . We call $V_{\Phi}(f; I)$ the Φ -variation of f on I . $V_{\Phi}(f)$ and "the Φ -variation of f " is used when the interval is of length 2π .

Received by the editors on February 7, 1977.

Copyright © 1979 Rocky Mountain Mathematical Consortium

The class of *functions of Φ -bounded variation* (ΦBV) is

$$\mathcal{V}_{\Phi}(I) = \{f \in L^1(I): V_{\Phi}(f; I) < \infty\}.$$

Closely related definitions are

$$V_{\Phi}^{(\delta)}(f; I) = \sup_{|Q| \leq \delta} \sum \Phi(f(x_i) - f(x_{i-1}))$$

and

$$V_{\Phi}^*(f; I) = \lim_{\delta \rightarrow 0^+} V_{\Phi}^{(\delta)}(f; I),$$

where $|Q|$ denoted the mesh of the partition Q , and

$$\mathcal{V}_{\Phi}^*(I) = \{f: kf \in \mathcal{V}_{\Phi}(I) \text{ for some real } k \neq 0\}.$$

Functions f of Φ bounded variation can have simple discontinuities only. We shall assume that they are normalized so that

$$f(x) = \frac{1}{2}(f(x+) + f(x-)).$$

It can be shown that a necessary and sufficient condition for $V_{\Phi}(f; I)$ to be finite is that $V_{\Phi}^*(f; I)$ is finite. Later proofs will use the two definitions interchangeably.

Suppose f is of period 2π , f has mean value zero ($\int f = 0$) and

$$f(x) \sim \sum' c_n e^{inx} = \sum_{n \neq 0} c_n e^{inx}.$$

For $r > 0$ set

$$(in)^{-r} = |n|^{-r} \exp(-\frac{1}{2}i\pi r \operatorname{sgn} n),$$

and define

$$D^{(r)}(t) = \sum' (in)^{-r} e^{int}.$$

If r is an interger $D^{(r)}$ is a polynomial and

$$\frac{1}{2}\pi \int f(t) D^{(r)}(x-t) dt$$

is an r -th order primitive of f . For any real $r > 0$ we define the fractional integral of order r of f :

$$f_{(r)}(x) = \int f(t) D^{(r)}(x-t) dt.$$

It can be shown that $f_{(r)}(x)$ exists almost everywhere, is integrable, and

$$f_{(r)}(x) \sim \sum' \frac{c_n e^{inx}}{(in)^r}.$$

We say that $f^{(r)}$ is the fractional derivative of f of order r if

$$f(x) = \int D^{(r)}(x - t)f^{(r)}(t)dt \quad \text{a.e.,}$$

i.e., f is a fractional integral of $f^{(r)}$ of order r .

We let

$$\mathcal{V}_{\Phi}^{(r)} = \{f: f^{(r)} \text{ exists and } f^{(r)} \in V_{\Phi}\}.$$

Define W as the set of 2π periodic functions with no discontinuities of the second kind, and such that

$$\min\{g(t -), g(t +)\} \leq g(t) \leq \max\{g(t -), g(t +)\}.$$

Then $V_{\Phi} \subseteq W$ for all N -functions Φ .

2. Suppose that $g \in \mathcal{V}_{\Phi}$ for any N -function Φ and that

$$(2.1) \quad g(t) \sim \sum_{k=1}^{\infty} \alpha_k \cos kt + \beta_k \sin kt$$

and

$$(2.2) \quad \rho_k(g) = (\alpha_k^2 + \beta_k^2)^{1/2}.$$

Consider the following conditions on a sequence of non-negative real numbers $\{\rho_k\}$:

$$(I) \quad \sum_{k=1}^n k^2 \rho_k^2 = o(n)$$

$$(II) \quad \sum_{k=1}^n k \rho_k = o(n)$$

$$(III) \quad \sum_{k=1}^n \rho_k = o(\log n)$$

$$(IV) \quad \sum_{k=n}^{\infty} \rho_k^2 = o(1/n).$$

The following result is well known [3].

LEMMA 2.1. *Conditions (I)–(IV) are related as follows (IV) \Rightarrow (I) \Rightarrow (II) \Rightarrow (III).*

In the same paper Golubov has proven the following result which we shall require.

THEOREM 2.2. *If $g \in W$, and $\{\rho_n\}$ is as in equation (2.2), each of the conditions (I)–(IV) is sufficient for g to be continuous; however, there is no condition on $\{\rho_k\}$ which is necessary and sufficient.*

For a smaller class of functions we make this result somewhat more precise in the following theorem.

THEOREM 2.3. *Let Φ be an N -function and let $g \in \mathcal{V}_\Phi^*$, and equations (2.1) and (2.2) hold. We have*

- (a) *if $\lim_{u \rightarrow 0} u^2/\Phi(u) = 0$, each of the conditions (I)–(IV) is necessary and sufficient for g to be continuous,*
- (b) *if $\liminf_{u \rightarrow 0} u^2/\Phi(u) \neq 0$, each of the conditions (I)–(IV) is still sufficient, but there is no condition on $\{\rho_k\}$ which is necessary and sufficient.*

PROOF. (a) Since $\mathcal{V}_\Phi^* \subset W$ for all I , by Theorem 2.2, we have that each condition is sufficient for the continuity of $g \in \mathcal{V}_\Phi^*$. Now, suppose $\lim_{u \rightarrow 0} u^2/\Phi(u) = 0$, $g \in \mathcal{V}_\Phi^*$ and g is continuous.

$$g(t + h) - g(t - h) \sim 2 \sum_1^\infty (- \alpha_k \sin kt + \beta_k \cos kt) \sin kh.$$

Cohen [2] has shown that for $f \in \mathcal{V}_\Phi^*$ there exists $b \neq 0$ such that

$$(2.3) \quad \sup_{|h| \leq \delta} \int_0^{2\pi} \Phi(bf(xth) - bf(x)) dx \leq 3\delta V_\Phi^{(2\delta)}(bf).$$

Now $\lim_{u \rightarrow 0} u^2/\Phi(u) = 0$ implies $\mathcal{V}_\Phi \subseteq \mathcal{V}_2$, so using Parseval's formula and equation 2.3, for some $b \neq 0$,

$$\begin{aligned} & 4b^2 \sum_{k=1}^\infty \rho_k^2 \sin kh \\ &= \frac{1}{\pi} \int_0^{2\pi} b^2 |g(t + h) - g(t - h)|^2 dt \\ &\leq \frac{1}{\pi} \sup \left\{ \frac{(bg(x + t) - bg(x - t))^2}{\Phi(bg(x + t) - bg(x - t))} : x \in [0, 2\pi]; |t| \leq h \right\} \\ &\quad \cdot \int_0^{2\pi} \Phi(bg(t + h) - bg(t - h)) dt \\ &= o(1)o(h) = o(h). \end{aligned}$$

From Wiener [9] and above,

$$\frac{1}{4} \limsup_{n \rightarrow \infty} \left(n \sum_{k=n}^{\infty} \rho_k^2 \right) \leq \limsup_{n \rightarrow \infty} \left(n \sum_{k=1}^{\infty} \rho_k^2 \sin \frac{k\pi}{n} \right) = o(1)$$

so condition (IV) is satisfied, and by Lemma 2.1, conditions (I)–(III) are also satisfied.

(b) Consider the functions

$$f_1(t) = \sum_{k=1}^{\infty} k^{-1} \sin kt = \begin{cases} \frac{\pi - t}{2} & 0 < t < 2\pi \\ 0 & t = 0 \end{cases}$$

with discontinuity at $t = 0$, and

$$f_2(t) = \sum_{k=1}^{\infty} k^{-1} \sin k(t + \log k).$$

Both series converge for all t , $f_1(0) = 0$, $f_1(0+) = \frac{\pi}{2}$, $f_1(0-) = -\frac{\pi}{2}$, and $f \in \mathcal{V}_1$, while $f_2 \in \text{Lip } 1/2$ [11, v. I, p. 197] and hence is continuous. We also have $\rho_k(f_1) = \rho_k(f_2)$ for all k .

Now if $\liminf_{u \rightarrow 0} u^2/\Phi(u) \neq 0$, then there exists $u_0 > 0$ and $A > 0$ such that for $0 \leq u \leq u_0$, $\Phi(u) \leq Au^2$.

Thus, $\mathcal{V}_2^* \subseteq \mathcal{V}_\Phi^*$ and since $\text{Lip } 1/2 \subseteq \mathcal{V}_2$,

$$f_2 \in \mathcal{V}_\Phi^*.$$

Since $\mathcal{V}_1 \subseteq \mathcal{V}_\Phi$, we have $f_1 \in \mathcal{V}_\Phi$. Thus, no condition on $\{\rho_k\}$ can be necessary and sufficient for the continuity of a function in this case.

The above theorem admits several generalizations.

COROLLARY 2.4. *Let $f^{(r)} \in \mathcal{V}_\Phi^*$, $r \geq 0$. Then*

(a) *if $\lim_{u \rightarrow 0} u^2/\Phi(u) = 0$ each of the following conditions is equivalent to the continuity of $f^{(r)}$ ($\rho_k = \rho_k(f)$):*

(I)
$$\sum_{k=1}^n k^{2r+2} \rho_k^2 = o(n)$$

(II)
$$\sum_{k=1}^n k^{r+1} \rho_k = o(n)$$

(III)
$$\sum_{k=1}^n k^r \rho_k = o(\log n)$$

(IV)
$$\sum_{k=n}^{\infty} k^{2r} \rho_k^2 = o(1/n).$$

(b) If $\liminf_{u \rightarrow 0} u^2/\Phi(u) \neq 0$ then each of the conditions (I)–(IV) is still sufficient, but there is no condition on $\{\rho_k\}$ which is necessary and sufficient.

PROOF. Since $f(t) = \int D^{(r)}(x - t)f^{(r)}(t)dt$, if $f^{(r)} \sim \sum \alpha_k \cos kx + \beta_k \sin kx$ then

$$f \sim \sum n^{-r} \cos kx (\alpha_n \cos \frac{1}{2}\pi r - \beta_n \sin \frac{1}{2}\pi r) + n^{-r} \sin kx (\beta_n \cos \frac{1}{2}\pi r + \alpha_n \sin \frac{1}{2}\pi r)$$

and

$$\begin{aligned} \rho_k(f) &= n^{-r} [(\alpha_n \cos \frac{1}{2}\pi r - \beta_n \sin \frac{1}{2}\pi r)^2 + (\beta_n \cos \frac{1}{2}\pi r + \alpha_n \sin \frac{1}{2}\pi r)^2]^{1/2} \\ &= n^{-r} [\alpha_n^2 + \beta_n^2]^{1/2} \\ &= n^{-r} \rho_k(f^{(r)}). \end{aligned}$$

So applying Theorem 2.3 to

$$\rho_k(f^{(r)}) = n^r \rho_k(f),$$

the result follows.

COROLLARY 2.5. Suppose $f_{(r)} \in \mathcal{V}_{\Phi}^*$, $0 < r < 1$.

(a) If $\lim_{u \rightarrow 0} u^2/\Phi(u) = 0$, then each of the following is equivalent to the continuity of $f_{(r)}$:

(I) $\sum_{k=1}^n k^{2-2r} \rho_k^2 = o(n)$

(II) $\sum_{k=1}^n k^{1-r} \rho_k = o(n)$

(III) $\sum_{k=1}^n k^{-r} \rho_k = o(\log n)$

(IV) $\sum_{k=n}^{\infty} k^{-2r} \rho_k^2 = o(1/n)$.

(b) if $\liminf_{u \rightarrow 0} u^2/\Phi(u) \neq 0$, then each of the conditions (I)–(IV) is still sufficient, but there is no condition on $\{\rho_k\}$ which is necessary and sufficient.

PROOF. $k^{-r}\rho_k(f) = \rho_k(f_{(r)})$.

THEOREM 2.6. *If $f \in \mathcal{V}_\Phi^*$ and if Φ, Ψ are N -functions such that $\lim_{x \rightarrow 0} \Psi(x)/\Phi(x) = 0$ then f is continuous iff, for some $b \neq 0$, $\int_0^{2\pi} \Psi(b(f(x+h) - f(x)))dx = o(|h|)$.*

PROOF. Let $f \in \mathcal{V}_\Phi^*$ be continuous, Ψ as above. By equation (2.3),

$$\begin{aligned} & \int_0^{2\pi} \Psi(b(f(t+h) - f(t))) \\ & \leq \sup \left\{ \frac{\Psi(bf(t+u) - bf(t))}{\Phi(bf(t+u) - bf(t))} : t \in [0, 2\pi], |u| \leq h \right\} \\ & \quad \cdot \int_0^{2\pi} \Phi(b(f(t+h) - f(t)))dt \\ & = o(1) \cdot \sigma(|h|) \\ & = o(|h|). \end{aligned}$$

Conversely, suppose f has jump $d > 0$ at x_0 . For h sufficiently small, then

$$|f(x+h) - f(x)| > d/2$$

in an interval of length $|h|$. Thus

$$\int_0^{2\pi} \Psi(b(f(x+h) - f(x)))dx > |h|\Psi\left(\frac{db}{2}\right) \neq o(|h|).$$

Therefore, $\int_0^{2\pi} \Psi(b(f(x+h) - f(x)))dx = o(|h|)$ implies f is continuous.

DEFINITION. Let $\omega_\Phi(1; f; \delta) = V_\Phi^{(\delta)}(f)$ and then define

$$\begin{aligned} \omega_\Phi(k; f; \delta) &= \sup_{|h| \leq \delta} \omega_\Phi(1; \Delta_h^{k-1}f; |h|) \\ &= \sup_{|h| \leq \delta} V_\Phi^{(|h|)}(\Delta_h^{k-1}f), \end{aligned}$$

where

$$\begin{aligned} \Delta_h^k f(t) &= \sum_{\nu=0}^k (-1)^\nu \binom{k}{\nu} f(t + \nu h) \\ &= \Delta_h^{k-1}f(t+h) - \Delta_h^{k-1}f(t) \end{aligned}$$

and $k = 2, 3, \dots$.

LEMMA 2.7. Suppose Φ is Δ' and $f \in \mathcal{V}_\Phi^{(r)}$, $0 \leq r$ and $1 \leq k$. Then

$$\max(|a_n|, |b_n|) \leq \frac{1}{n^r \Phi^{-1}(n)} \cdot \frac{1}{\Phi^{-1}\left(\frac{1}{\omega_\Phi(k, f^{(r)}, \pi/n)}\right)} \cdot \frac{1}{2^{k-1} \Phi^{-1}(1/c_\Phi^3 \pi) \Phi^*(\frac{1}{2}\pi)\pi}.$$

PROOF. Let $g \in \mathcal{V}_\Phi$,

$$g(x) \sim \sum \alpha_n \cos nx + \beta_n \sin nx.$$

Then

$$2^k \alpha_n = \frac{1}{\pi} \int_0^{2\pi} \{\Delta_{\pi/n}^k g(t)\} \cos nt \, dt.$$

Using Hölders inequality,

$$2^k |\alpha_n| \leq \|\Delta_{\pi/n}^k g(t)\|_{\Phi} \left\| \frac{1}{\pi} \cos nt \right\|_{\Phi^*}.$$

Now

$$\begin{aligned} \|\Delta_{\pi/n}^k g(t)\|_{\Phi} &= \|\Delta_{\pi/n}^{k-1} g(t + \pi/n) - \Delta_{\pi/n}^{k-1} g(t)\|_{\Phi} \\ &\leq \inf \left\{ j: c_\Phi \Phi(1/j) \int_0^{2\pi} \Phi(\Delta_{\pi/n}^{k-1} g(t + \pi/n) - \Delta_{\pi/n}^{k-1} g(t)) dt \leq 1 \right\} \\ &= \inf \left\{ j: c_\Phi \Phi(1/j) \frac{1}{2n} \int_0^{2\pi} \sum_{k=1}^{2n} \Phi\left(\Delta_{\pi/n}^{k-1} g\left(t + \frac{j\pi}{n}\right) - \Delta_{\pi/n}^{k-1} g\left(t + \frac{(j-1)\pi}{n}\right)\right) dt \leq 1 \right\} \\ &\leq \inf \left\{ j: c_\Phi \Phi(1/j) \frac{\pi}{n} \omega_\Phi(k; g; \pi/n) \leq 1 \right\} \\ &\leq \inf \left\{ j: \Phi(1/j) \leq \frac{n}{c_\Phi \pi \omega_\Phi(k; g; \pi/n)} \right\}. \end{aligned}$$

Thus

$$\begin{aligned} \|\Delta_{\pi/n}^k g\|_{\Phi}' &\leq \frac{1}{\Phi^{-1}\left(\frac{n}{c_{\Phi}\pi\omega_{\Phi}(k; g; \pi/n)}\right)} \\ &\leq \frac{1}{\Phi^{-1}(n)\Phi^{-1}(1/c_{\Phi}^3\pi)\Phi^{-1}\left(\frac{1}{\omega_{\Phi}(k; g; \pi/n)}\right)} \end{aligned}$$

and

$$2^k|\alpha_n| \leq \frac{1}{\Phi^{-1}(1/c_{\Phi}^3\pi)\pi\Phi^*\left(\frac{1}{2\pi}\right)} \cdot \frac{1}{\Phi^{-1}(n)\Phi^{-1}\left(\frac{1}{\omega_{\Phi}(k; g; \pi/n)}\right)}.$$

The inequality for $|\beta_n|$ is proved similarly.

Thus

$$\begin{aligned} \max(|\alpha_n|, |\beta_n|) &\leq \frac{2^{-k}}{\Phi^{-1}(n)\Phi^{-1}\left(\frac{1}{\omega_{\Phi}(k; g; \pi/n)}\right)} \\ &\quad \cdot \frac{1}{\Phi^*(\frac{1}{2}\pi)\Phi^{-1}(1/c_{\Phi}^3\pi)\pi}. \end{aligned}$$

Now, let $g = f^{(r)}$, $r \geq 0$. Then

$$k^{-r}\rho_k(f^{(r)}) = \rho_k(f),$$

and if

$$f(x) \sim \sum \alpha_n \cos nx + b_n \sin nx,$$

then

$$\begin{aligned} \max(|a_n|, |b_n|) &\leq \frac{1}{2^{k-1}\Phi^{-1}(n)n^r\Phi^{-1}\left(\frac{1}{\omega_{\Phi}(k; f^{(r)}; \pi/n)}\right)} \\ &\quad \cdot \frac{1}{\pi\Phi^{-1}(1/c_{\Phi}^3\pi)\Phi^*(\frac{1}{2}\pi)} \end{aligned}$$

as desired.

The following class of functions was introduced by E. R. Love [5].

DEFINITION. We say that a function g is Φ -absolutely continuous (Φ AC) if given $\epsilon > 0$, there exists a $\delta_0 > 0$ such that

$$\sum \Phi(g(\beta_i) - g(\alpha_i)) < \epsilon$$

holds for any nonoverlapping intervals (α_i, β_i) lying in the period and such that

$$\sum \Phi(\beta_i - \alpha_i) < \delta_0.$$

THEOREM 2.8. *If $f^{(r)} \in \Phi AC$, Φ a Δ' N -function, then*

$$\rho_n(f) = o\left(\frac{1}{n^r \Phi^{-1}(n)}\right).$$

PROOF. Select $\epsilon > 0$. Then choose an integer p such that $\sum \Phi(\pi/p) = 2p\Phi(\pi/p) < 2pc\Phi(1/p) < c\delta/\pi$, where $c\delta/\pi$ is the δ_0 in the last definition, and so

$$\sum_{j=1}^{2p} \Phi\left(f^{(r)}\left(\frac{j\pi}{p}\right) - f^{(r)}\left(\frac{(j-1)\pi}{p}\right)\right) < \epsilon.$$

Let $\{x_i\}$ be any partition of a period with mesh less than $1/2p$ and group the elements $\Delta x_i = x_i - x_{i-1}$ so that

$$\frac{1}{p} > \sum_{j_1}^{j_2} \Delta x_i, \cong \frac{1}{2p}.$$

We have

$$\sum \Phi(\Delta x_i) < \sum_k \Phi\left(\sum_{j=j_k}^{j_{k+1}} \Delta x_i\right) < 2p\pi\Phi(1/p) < \delta < \delta_0$$

and therefore

$$\sum \Phi(f^{(r)}(x_i) - f^{(r)}(x_{i-1})) < \epsilon.$$

Thus $V^{(1/(2p))(f^{(r)})} < \epsilon$, hence

$$V^{(\pi/n)(f^{(r)})} = o(1) \text{ as } n \rightarrow \infty.$$

Using Lemma 2.7, with $k - 1$,

$$\rho_n(f) = \frac{1}{n^r \Phi^{-1}(n)} o(1) = o\left(\frac{1}{n^r \Phi^{-1}(n)}\right).$$

REFERENCES

1. N. Bari, *Trigonometric Series I, II*, Fizmatgiz, Moscow, 1961; English translation, Macmillan, New York.
2. E. Cohen, *On The Degree Of Approximation Of A Function By The Partial Sums Of Its Fourier Series*, Transactions of the AMS (to appear).

3. B. I. Golubov, *Continuous Functions Of Bounded P-variation*, Math. Zametki, I (1967), 305–312, (Russian).
4. ———, *On Functions Of Bounded P-variation*, Math. USSR Izv. 2 (1968), 799–819.
5. M. A. Krasnosel'skii and B. Rutickii, *Convex Functions And Orlicz Spaces*, English translation, P. Noordhoff Ltd., The Netherlands, 1961.
6. E. R. Love, *A Generalization Of Absolute Continuity*, J. London Math Society, 26 (1951), 1–13.
7. J. Musielak and W. Orlicz, *On Generalized Variation (I)*, Studia Mathematica T. XVIII (1959), 11–41.
8. S. N. Nikol'skii, *Fourier Series Of Functions Having Derivative Of Bounded Variation*, Izv. Akad. Nauk SSR, Ser. Mat. 13 (1949), 513–532 (Russian).
9. N. Wiener, *The Quadratic Variation Of A Function And Its Fourier Coefficients*, J. Math and Phys. 3 (1924) 72–94.
10. L. C. Young, *An Inequality Of The Hölder Type Connected With The Stieltjes Integration*, Acta Mathematica 67 (1936), 251–282.
11. A. Zygmund, *Trigonometrical Series I, II*, rev. 2nd ed., Cambridge University Press, New York, 1968.

DEPARTMENT OF COMPUTER SCIENCE, UNIVERSITY OF UTAH, SALT LAKE CITY, UTAH 84112