

ON THE SUMMATION OF MULTIPLE FOURIER SERIES¹⁾

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1. Generalities. Let $f(x_1, \dots, x_k) = f(x)$ be a real valued integrable function periodic with period 2π in $0 \leq x_i \leq 2\pi$, $i = 1, 2, \dots, k$. Following S. Bochner [1] and K. Chandrasekharan [2], we define the 'spherical means' $f(x, t)$ of a function $f(x)$ at a point $x = (x_1, \dots, x_k)$, for $t > 0$,

$$(1.1) \quad f(x, t) = \frac{\Gamma(k/2)}{2(\pi)^{k/2}} \int_{\sigma} f(x_1 + t\xi_1, \dots, x_k + t\xi_k) d\sigma_{\xi},$$

where σ is the sphere $\xi_1^2 + \dots + \xi_k^2 = 1$ and $d\sigma_{\xi}$ is its $(k-1)$ -dimensional volume element. $f(x, t)$ considered as a function of the single variable t exists for almost all t , and integrable in every finite t -interval.

If $p > 0$, we define

$$(1.2) \quad f_p(x, t) = \frac{2}{B(p, k/2) t^{2p+k-2}} \int_0^t (t^2 - s^2)^{p-1} s^{k-1} f(x, s) ds,$$

which called the spherical mean of order p of the function $f(x)$. At a point x , we write $f_p(x, t) = f_p(t)$ for $p \geq 0$, where we assume that $f_0(x, t) = f(x, t)$. The following properties of $f_p(t)$ are known [2].

$$(1.3) \quad \int_0^u t^{k-1} |f(x, t)| dt = O(u^k), \quad \text{as } u \rightarrow \infty.$$

$$(1.4) \quad \int_0^u t^{k-1} |f(x, t)| dt = o(1), \quad \text{as } u \rightarrow 0.$$

$$(1.5) \quad f_p(u) = O(1), \quad \text{for } p \geq 1, \quad \text{as } u \rightarrow \infty.$$

Further, if we define, for $p \geq 0$ [2],

$$(1.6) \quad \varphi_p(t) = t^{2p+k-2} f_p(t) B(p, k/2) / 2^p \Gamma(p),$$

then we have, for $p + q \geq 1$,

$$(1.7) \quad \varphi_{p+q}(t) = \frac{1}{2^{q-1} \Gamma(q)} \int_0^t (t^2 - s^2)^{q-1} s \varphi_p(s) ds.$$

It is clear for (1.7) that if $p \geq 1$ then $\varphi_p(t)$ is absolutely continuous in every finite interval excluding the origin.

Next, let us write the Fourier series of $f(x)$ in the form,

1) The problem considered here was suggested by Professor G. Sunouchi.

$$(1.8) \quad f(x) \sim \sum a_{n_1, \dots, n_k} e^{i(n_1 x_1 + \dots + n_k x_k)}$$

where

$$a_{n_1, \dots, n_k} = \frac{1}{(2\pi)^k} \int_{-\pi}^{\pi} \dots \int_{-\pi}^{\pi} f(x) e^{i(n_1 x_1 + \dots + n_k x_k)} dx_1 \dots dx_k.$$

Define, for $\delta \geq 0$,

$$(1.9) \quad S_R^\delta(x) = \sum_{n \leq R^2} \left(1 - \frac{n}{R^2}\right)^\delta a_{n_1, \dots, n_k} e^{i(n_1 x_1 + \dots + n_k x_k)}$$

where

$$n = n_1^2 + \dots + n_k^2.$$

At a fixed point x , we may write $S_R^\delta(x) = S^\delta(R)$; $S^\delta(R)$ is the Riesz mean of order δ of the series (1.8), when summed 'spherically'. If we write

$$(1.10) \quad A_n = \sum_{n = n_1^2 + \dots + n_k^2} a_{n_1, \dots, n_k} e^{i(n_1 x_1 + \dots + n_k x_k)}$$

with the convention that $A_n(x) \equiv 0$ if n cannot be represented as the sum of k squares,

$$S^\delta(R) = \sum_{n \leq R^2 < n+1} \left(1 - \frac{n}{R^2}\right)^\delta A_n$$

We write $S^\delta(R) = T^\delta(R) R^{-2\delta}$ so that $S^0(R) = S(R) = T^0(R) = T(R)$. We have the analogue of (1.7)

$$(1.11) \quad T^{p+q}(R) = \frac{2\Gamma(p+q+1)}{\Gamma(p+1)\Gamma(q)} \int_0^R (R^2 - t^2)^{q-1} t T^p(t) dt.$$

If $J_\mu(t)$ denote the Bessel function of order μ , it is well-known that [10]

$$(1.12) \quad \frac{d}{dt} \left(\frac{J_\mu(t)}{t^\mu} \right) = \frac{d}{dt} V_\mu(t) = -t V_{\mu+1}(t)$$

$$(1.13) \quad V_\mu(t) = \begin{cases} O(1), & \text{as } t \rightarrow 0, \\ O(t^{-\mu-1/2}), & \text{as } t \rightarrow \infty, \end{cases}$$

$$(1.14)$$

and

$$(1.15) \quad \int_z^\infty t V_\mu(at) (t^2 - z^2)^p dt = c a^{-2p-2} V_{\mu-\rho-1}(az),$$

for $a > 0$, $\mu - 1/2 \geq 2\rho + 2 > 0$, where c is a unspecified numerical constant (here and elsewhere in this paper).

Then we know that

$$(1.16) \quad S^\delta(R) = cR^k \int_0^\infty t^{k-1} f(t) V_{\delta+k, 2}(tR) dt.$$

At last, if $D(n)$ denotes the number of solutions in integers of

$$n \geq n_1^2 + \dots + n_k^2,$$

and $d(n)$ denotes the number of solutions in integers of the equation

$$n = n_1^2 + \dots + n_k^2,$$

then

$$(1. 17) \quad D(n) - D(n - 1) = d(n)$$

and

$$(1. 18) \quad D(n) = O(n^{k/2}).$$

2. K.Chandrasekharan [4] have proved the following theorems.

THEOREM A. *If $p > 0$, h is the greatest integer less than p , and $\alpha > 0$, then*

$$(2. 1) \quad f^p(t) = o(t^\alpha) \quad \text{as } t \rightarrow 0$$

implies

$$(2. 2) \quad S^\delta(R) = o(1) \quad \text{as } R \rightarrow \infty,$$

where

$$\delta = p + \frac{k-1}{2} - \theta \quad \text{and} \quad \theta = \frac{\alpha(p-h)}{1+h+\alpha}$$

THEOREM B. *If $0 < \alpha < 1$ and $\alpha < \delta$ then*

$$(2. 3) \quad S^\delta(R) = o(R^{-\alpha}) \quad \text{as } R \rightarrow \infty$$

implies

$$f_p(t) = o(1) \quad \text{as } t \rightarrow 0$$

for

$$p = \delta - \frac{1}{2}(k-3) - \theta,$$

where

$$\theta = \alpha \left(1 + \frac{\delta-h}{1+h+\alpha} \right)$$

h being the greatest integer less than δ provided that

$$p \geq \frac{k+1}{2} + k \left(\frac{\theta-\alpha}{\theta+\alpha} \right).$$

Above theorems are quite questional to us compared with the theorems of Fourier series of one variable. Especially the estimation (3. 23) and (4. 10) of Chandrasekharan's [4] seems to be incorrect.

Concerning these theorems we obtain the following theorems :

THEOREM 1. If $p > 0$, $\alpha > 0$

$$(2. 1) \quad f_p(t) = o(t^\alpha) \quad \text{as } t \rightarrow 0$$

implies

$$(2. 2) \quad S^\delta(R) = o(1) \quad \text{as } R \rightarrow \infty,$$

where

$$(2. 3) \quad \delta = \frac{p(1 + 2\tau)}{1 + 2\tau + \alpha} + \tau \quad \text{and } \tau = \frac{k-1}{2}.$$

THEOREM 2. If $\alpha > 0$

$$(2. 4) \quad S^\delta(R) = o(R^{-\alpha}) \quad \text{as } R \rightarrow \infty$$

implies

$$f_p(t) = o(1) \quad \text{as } t \rightarrow 0,$$

where

$$(2. 5) \quad p = \frac{(\delta + 1)(1 + 2\tau)}{1 + 2\tau + \alpha} - \tau, \quad \tau = \frac{k-1}{2} \quad \text{and } \delta > 2\tau + \alpha.$$

THEOREM 3. If $\alpha > 0$, $1 > \mu > 0$, $p > 0$

$$(2. 6) \quad f_0(t) = O(t^{-2\tau-\mu}) \quad \text{as } t \rightarrow 0$$

and

$$(2. 1) \quad f_p(t) = o(t^\alpha) \quad \text{as } t \rightarrow 0$$

implies

$$(2. 2) \quad S^\delta(R) = o(1) \quad \text{as } R \rightarrow \infty,$$

where

$$(2. 7) \quad \delta = \frac{p(\mu + 2\tau)}{\mu + 2\tau + \alpha} + \tau \quad \text{and } \tau = \frac{k-1}{2}.$$

THEOREM 4. If $\mu > 0$, $\delta > 0$, $\alpha > 0$

$$(2. 8) \quad a_{n_1 \dots n_k} = O\{(n_1^2 + \dots + n_k^2)^{-\mu/2}\}$$

and

$$(2. 3) \quad S^\delta(R) = o(R^{-\alpha}) \quad \text{as } R \rightarrow \infty$$

implies

$$f_p(t) = o(1) \quad \text{as } t \rightarrow 0,$$

for

$$p = \frac{(\delta + 1)(1 + 2\tau - \mu)}{1 + 2\tau + \alpha - \mu} - \tau$$

where

$$\delta > 2\tau + \alpha - \mu > -1 \quad \text{and} \quad \tau = \frac{k-1}{2}.$$

For the case $k = 1$ S. Isumi [7], G. Sunouchi [9] and the present author [8] has obtained the theorems of similar type.

3. Proof of theorem 1. Since $\delta > \tau$ we can appeal to the formula

$$(1.16) \quad S^\delta(R) = cR^k \int_0^\infty t^{k-1} f_0(t) V_{\delta+k,2}(tR) dt$$

$$(3.1) \quad = cR^k \left[\int_0^\eta + \int_\eta^\infty \right] t^{k-1} f_0(t) V_{\delta+k/2}(tR) dt = I + J,$$

say, where η be chosen sufficiently small and kept fixed. Using the formula (1.3) and (1.13) we get

$$\begin{aligned} J &= O \left\{ R^{k-(\delta+\frac{k+1}{2})} \int_\eta^\infty t^{k-1} f_0(t) t^{-(\delta+\frac{k+1}{2})} dt \right\} \\ &= O \left\{ R^{(k-1)/2-\delta} \int_\eta^\infty \frac{dF(t)}{t^{\delta+(k+1)/2}} dt \right\}, \quad F(t) = \int_0^t s^{k-1} |f_0(s)| ds, \\ &= O \left\{ R^{(k-1)/2-\delta} \left(\left[F(t) t^{-(\delta+(k+1)/2)} \right]_\eta^\infty + \int_\eta^\infty \frac{F(t)}{t^{\delta+(k+1)/2+1}} dt \right) \right\} \\ &= O \left\{ R^{(k-1)/2-\delta} \left[t^{-\delta+(k-1)/2} \right]_\eta^\infty \right\} \end{aligned}$$

$$(3.2) \quad = o(1) \quad \text{as } R \rightarrow \infty, \text{ by integration by part.}$$

$$(3.3) \quad I = CR^k \left[\int_0^{CR^{-\rho}} + \int_{CR^{-\rho}}^\eta t^{k-1} f_0(t) V_{\delta+k/2}(tR) dt \right] = I_1 + I_2,$$

say, where C is a sufficiently large constant and

$$(3.4) \quad \rho = \frac{\delta - \tau}{\delta + \tau + 1} < 1.$$

$$\begin{aligned} I_2 &= CR^k \int_{CR^{-\rho}}^\eta t^{k-1} f_0(t) V_{\delta+k/2}(tR) dt \\ &= O \left\{ R^{(k-1)/2-\delta} \int_{CR^{-\rho}}^\eta t^{k-1} f_0(t) t^{-\delta-(k-1)/2} dt \right\} \\ &= O \left\{ R^{(k-1)/2-\delta} R^{\rho(\delta+\frac{k+1}{2})} C^{-(\delta+\frac{k+1}{2})} \int_{CR^{-\rho}}^\eta t^{k-1} |f_0(t)| dt \right\} \\ &= O \left\{ R^{\tau-\delta+\rho(\delta+\tau+1)} C^{-(\delta+\tau+1)} \right\} \end{aligned}$$

$$(3.5) \quad = O \{ C^{-(\delta+\tau+1)} \} = o(1),$$

by (1.3), (1.13) and (3.4),

We may assume that p is not an integer. For the case that p is an integer we can easily deduced the theorem by the familiar argument. Let h be the greatest integer less than p . By $(h+1)$ -times applications of integration by parts, and noting (1. 6), (1. 7) and (1. 12) the integral I_1 , becomes

$$\begin{aligned} I_1 &= CR^k \int_0^{CR^{-p}} t^{k-1} f_0(t) V_{\delta+k/2}(tR) dt \\ &= \left[\sum_{s=0}^h c_s R^{k+2s} \varphi_{s+1}(t) V_{\delta+k/2+s}(Rt) \right]_0^{CR^{-p}} \\ &\quad + CR^{k+2h+2} \int_0^{CR^{-p}} \varphi_{h+1}(t) t V_{\delta+k/2+h+1}(Rt) dt \\ (3. 6) &= \sum_{s=0}^h K_s + K, \end{aligned}$$

say, where $s = 0$ if $p < 1$ and $s = 0, 1, 2, \dots, h$ if $p \geq 1$.

Now, by K. Chandrasekharan and O. Szász [6],

$$\phi_p(t) = t^{2p+k-2} f_p(t) = c \int_0^t (t^2 - s^2)^{p-1} s \varphi_0(s) ds = o(t^{2p+k-2+\alpha})$$

is equivalent to

$$\varphi_p^*(t) = c \int_0^t (t - s^{p-1}) s \varphi_0(s) ds = o(t^{p+k-1+\alpha}).$$

Therefore, according to $\varphi_1^*(t) = \varphi_1(t) = \int_0^t s \varphi_0(s) ds = o(1)$ and

$\varphi_p^*(t) = o(t^{p+k-1+\alpha})$, applying M. Riesz's convexity theorem we have

$$\varphi_s^*(t) = o(t^{(s-1)(p+k-1+\alpha)/(p-1)}), \quad 1 \leq s \leq h,$$

and

$$\varphi_{h+1}^*(t) = o(t^{h+k+\alpha}).$$

That is,

$$\varphi_s(t) = o(t^{(s-1)(p+k-1+\alpha)+s-1}), \quad 1 \leq s \leq h,$$

and

$$\varphi_{h+1}(t) = o(t^{2h+k+\alpha}).$$

Hence, we obtain

$$\begin{aligned} \sum_{s=0}^{h-1} K_h &= \sum_{s=1}^{h-1} o \left[R^{k+2s} R^{-(\delta+s+k/2+1/2)} t^{s(p+k-1+\alpha)/(p-1)+s} t^{-(\delta+s+k/2+1/2)} \right]_0^{CR^{-p}} \\ &= \sum_{s=0}^{h-1} o \left[R^{(k-1)/2+s-\delta} R^{-\rho\{s(p+k+\alpha-1)/(p-1)-\delta-(k+1)/2\}} \right]_0^{CR^{-p}} \end{aligned}$$

The exponent of R in the bracket is

$$\begin{aligned}
& (k-1)/2 + s - \delta - \rho \{s(p+k+\alpha-1)/(p-1) - \delta - (k+1)/2\} \\
&= \tau + s - \delta - \frac{\delta - \tau}{\delta + \tau + 1} \{s(p+2\tau+\alpha)/(p-1) - (\delta + \tau + 1)\} \\
&= \tau + s - \delta - \frac{ps(p+2\tau+\alpha)}{(p+2\tau+\alpha+1)(p-1)} + \delta - \tau \\
&= -(2\tau + \alpha + 1)s/(p-1)(p+1+2\tau+\alpha) \leq 0
\end{aligned}$$

And

$$\begin{aligned}
K_h &= \left[c_h R^{k+2h} \varphi_{h+1}(t) V_{\delta+k/2+h}(Rt) \right]_0^{CR^{-p}} \\
&= o \left[R^{k+2h} R^{-(\delta+h+k/2+1/2)} t^{h+k+\alpha} t^{-(\delta+h+k/2+1/2)} \right]_0^{CR^{-p}} \\
&= o \left[R^{(k-1)/2+h-\delta-\rho((k-1)/2+h+\alpha-\delta)} \right].
\end{aligned}$$

The exponent of R in the last bracket is equal to

$$\begin{aligned}
h + \tau - \delta - \rho(h + \tau - \delta + \alpha) &= h + \tau - \delta - \frac{\delta - \tau}{\delta + \tau + 1} (h + \tau - \delta + \alpha) \\
&= \{(h + \tau - \delta)(2\tau + 1) + (\tau - \delta)\alpha\}/(\delta + \tau + 1) \\
&= \{h(2\tau + 1) - (\delta - \tau)(1 + 2\tau + \alpha)\}/(\delta + \tau + 1) \\
&= \{h(2\tau + 1) - p(1 + 2\tau)\}/(\delta + \tau + 1) \\
&= (2\tau + 1)(h - p)/(\delta + \tau + 1) < 0,
\end{aligned}$$

for $\delta - \tau = p(1 + 2\tau)/(1 + 2\tau + \alpha)$ and $h < p$.

Thus we have

$$(3.7) \quad \sum_{s=0}^h K_s = o(1) \quad \text{as } R \rightarrow \infty.$$

Let us estimate K . For the sake of completeness, we reproduce the same method to theorem 1 of K. Chandrasekharan [4]. Using (1.7) we get

$$\begin{aligned}
K &= cR^{k+2h+2} \int_0^{CR^{-p}} t V_{\delta+k/2+h+1}(Rt) dt \int_0^t (t^2 - s^2)^{h-p} s \varphi_p(s) ds \\
&= cR^{k+2h+2} \int_0^{CR^{-p}} s \varphi_p(s) ds \int_s^{CR^{-p}} (t^2 - s^2)^{h-p} t V_{\delta+k/2+h+1}(Rt) dt \\
(3.8) &= cR^{k+2h+2} \int_0^{CR^{-p}} s \varphi_p(s) \psi(s, R) ds, \quad \text{say.}
\end{aligned}$$

The interchange in the order being justified by the succeeding argument. We may write, by (1.15),

$$\begin{aligned}
(3.9) \quad \psi(s, R) &= \left(\int_s^\infty - \int_{CR^{-\rho}}^\infty \right) (t^2 - s^2)^{h-p} t V_{\delta+k/2+h+1}(Rt) dt \\
&= R^{2p-2h-2} V_{\delta+p+k, 2}(Rs) - \int_{CR^{-\rho}}^\infty (t^2 - s^2)^{h-p} t V_{\delta+k/2+h+1}(Rt) dt,
\end{aligned}$$

where

$$\begin{aligned}
&\int_{CR^{-\rho}}^\infty (t^2 - s^2)^{h-p} t V_{\delta+k/2+h+1}(Rt) dt \\
&= (C^2 R^{-2\rho} - s^2)^{h-p} \int_{CR^{-\rho}}^{\xi} t V_{\delta+k/2+h+1}(Rt) dt, \quad CR^{-\rho} < \xi < \infty, \\
&= (C^2 R^{-2\rho} - s^2)^{h-p} R^{-2} \int_{CR^{1-\rho}}^{\xi R} s V_{\delta+k/2+h+1}(s) ds \\
&= (C^2 R^{-2\rho} - s^2)^{h-p} R^{-2} \left[V_{\delta+k/2+h}(s) \right]_{CR^{1-\delta}}^{\xi R} \\
(3.10) \quad &= O\{(R^{-2\rho} - s^2)^{h-p} R^{-2} R^{-(1-\rho)(\delta+k/2+1/2+h)}\}, \text{ by (1.12) and (1.14).}
\end{aligned}$$

Using (3.9) and (3.10) in (3.8) we obtain

$$\begin{aligned}
(3.11) \quad K &= cR^{k+2p} \int_0^{CR^{-\rho}} s \varphi_p(s) V_{\delta+k/2+p}(Rs) ds \\
&+ O\left\{ R^{k+2h+(\rho-1)(\delta+k/2+1/2+h)} \int_0^{CR^{-\rho}} (R^{-2\rho} - s^2)^{h-p} s |\varphi_p(s)| ds \right\}.
\end{aligned}$$

The first term is

$$cR^{k+2p} \left(\int_0^{1/R} + \int_{1/R}^{CR^{-\rho}} \right) s \varphi_p(s) V_{\delta+k/2+p}(Rs) ds = L_1 + L_2, \text{ say.}$$

By (1.6), (1.13) and (2.1), we get

$$(3.12) \quad L_1 = o\{R^{k+2p} \int_0^{1/R} s^{2p+k+\alpha-1} ds\} = o(R^{-\alpha}) = o(1) \text{ as } R \rightarrow \infty,$$

and in addition, by (1.14),

$$\begin{aligned}
(3.13) \quad L_2 &= o\left\{ R^{k+2p} \int_{1/R}^{CR^{-\rho}} s^{2p+k+\alpha-1} (sR)^{-\delta-(k+1)/2-p} ds \right\} \\
&= o\left\{ R^{k+p-\delta-(k+1)/2} \left[s^{p+(k-1)/2-\delta+\alpha} \right]_{1/R}^{CR^{-\rho}} \right\} \\
&= o\{R^{p+\tau-\delta-\rho(p+\tau-\delta+\alpha)}\},
\end{aligned}$$

for $p + \tau - \delta + \alpha = p\alpha/(1 + 2\tau + \alpha) + \alpha = \alpha(p+1+2\tau+\alpha)/(1+2\tau+\alpha) < 0$.

The exponent of R is $p + \tau - \delta - \rho(p + \tau - \delta + \alpha) = 0$,

because

$$p + \tau - \delta = p\alpha/(1 + 2\tau + \alpha)$$

and

$$\rho = p/(p + 1 + 2\tau + \alpha).$$

Since $\varphi_p(t) = o(t^{2p+k-2+\alpha})$ by hypothesis, the second term is

$$\begin{aligned} & o \left\{ R^{k+2h+(\rho-1)\{\delta+(k+1)/2+h\}} \int_0^{OR^{-\rho}} (R^{-\rho} - s)^{h-p} (R^{-\rho} + s)^{h-p} s^{2p+k+\alpha-1} ds \right\} \\ & = o \left\{ R^{k+2h+(\rho-1)\{\delta+(k+1)/2+h\}} R^{-\rho(h-p)-\rho(2p+k+\alpha-1)} \int_0^{OR^{-\rho}} (R^{-\rho} - s)^{h-p} ds \right\} \\ (3.14) \quad & = o \left\{ R^{h+2h+(\rho-1)\{\delta+(k+1)/2+h\}} R^{-\rho(2h+k+\alpha)} \right\}. \end{aligned}$$

The exponent of R is

$$\begin{aligned} & k + 2h - \delta - \frac{1}{2}(k-1) - h - \rho \{ h + (k-1)/2 + \alpha - \delta \} \\ & = -\delta + \tau + h - \rho(h + \tau - \delta + \alpha) \\ & = (h + \tau - \delta)(1 - \rho) - \alpha p < (p + \tau - \alpha)(1 - \rho) - \alpha p \\ & = \frac{p\alpha}{1 + 2\tau + \alpha} \cdot \frac{1 + 2\tau + \alpha}{p + 1 + 2\tau + \alpha} - \frac{\alpha p}{p + 1 + 2\tau + \alpha} = 0. \end{aligned}$$

Therefore, we obtain

$$(3.15) \quad K = o(1) \quad \text{as} \quad R \rightarrow \infty.$$

Summing up (3. 1), (3. 2), (3. 3), (3. 5), (3. 6), (3. 7) and (3. 15) we have

$$S^\delta(R) = o(1) \quad \text{as} \quad R \rightarrow \infty,$$

which is the required.

4. proof of theorem 2. We need the following lemma.

LEMMA. *Let $W(x)$ be a positive non-decreasing function of x , $V(x)$ any positive function of x , both defined for $x > 0$, $A(t)$ a function of t which is of bounded variation in every finite interval, and*

$$A_k(t) = k \int_0^t (t-u)^{k-1} A(u) du.$$

Then

$$A(x+t) - A(x) = O(t^\gamma V(x)), \quad o < t = O[\{W/V\}^{1/(k+\gamma)}], \quad \gamma > 0,$$

and

$$A_k(x) = o[W(x)], \quad k > 0$$

where

$$0 < W(x)/W(x) < H < \infty, \quad \text{for } 0 < x' - x = O(W/V)^{1/(k+\gamma)},$$

together imply

$$A(x) = o[V^{k/(k+\gamma)} W^{\gamma/(k+\gamma)}].$$

If further $V^{k/(k+\gamma)} W^{\gamma/(k+\gamma)}$ is non-decreasing, then

$$A_r(x) = o[V^{(k-r)/(k+\gamma)} W^{(\gamma+r)/(k+\gamma)}], \quad 0 \leq r \leq k.$$

(See, for example [5, p. 20].)

We know that

$$(4.1) \quad f_p(t) \sim c \sum_{n=0}^{\infty} A_n V_{p+(k-2)/2}(\sqrt{n}t).$$

(see [3]). Let us put $m = [t]^{-\rho}$, where

$$(4.2) \quad \rho = 2(p + \tau)/(p - \tau - 1) > 0,$$

for $p - \tau - 1 = (1 + 2\tau)(\delta - 2\tau - \alpha)/(1 + 2\tau + \alpha) > 0$.

Then we have, since $a_{n_1 n_k \dots} \rightarrow 0$ and (1. 18),

$$\begin{aligned} \sum_{n=m+1}^{\infty} A_n V_{p+\tau-1/2}(\sqrt{n}t) &= o\left(\sum_{m=1}^{\infty} \frac{d(n)}{n^{(p+\tau)/2} t^{p+\tau}}\right) \\ &= o\left(t^{-p-\tau} \int_{m+1}^{\infty} \frac{dD(x)}{x^{(p+\tau)/2}}\right) = o\left(t^{-p-\tau} \int_{m+1}^{\infty} \frac{dx}{x^{p+\tau/2+1-k/2}}\right) \\ (4.3) \quad &= o(t^{-p-\tau} m^{-(p+\tau)/2+\tau+1/2}) = o(t^{-(p+\tau)} m^{-(p-\tau-1)^2}) = o(1). \end{aligned}$$

Since $p - \tau - 1 > 0$, the “ \sim ” in (4. 1) can be replaced by equality.

Let h be the greatest integer less than δ , for the case δ is an integer we can deduced by the following argument, then by partial integration ($h + 1$)-times, we obtain

$$\begin{aligned} \sum_{n=0}^m A_n V_{p+\tau-1/2}(\sqrt{n}t) &= \sum_{r=0}^{h+1} c_r t^{2r} T^r(\sqrt{m}) V_{p+\tau-1/2+r}(\sqrt{m}t) + t^{2h+4} \int_0^{\sqrt{m}} S^{h+1}(R) R^{2h+3} V_{p+\tau+h+3/2}(Rt) dR \\ &= \sum_{r=0}^h \psi_r(t) + \psi_{h+1}(t) + \psi(t), \text{ say.} \end{aligned}$$

For $t = O(R)$ we get

$$\begin{aligned} |S\{(R+t)^{1/2}\} - S(R^{1/2})| &\leq \sum_{R < n \leq R+t} |A_n(t)| \\ &= \sum_{R < n \leq R+t} |a_{n_1 \dots n_k}| = o\left(\sum_{R < n \leq R+t} d(n)\right) \\ &= o\left(\int_R^{R+t} dD(x)\right) = o(t R^{k/2-1}), \text{ by (2. 18).} \end{aligned}$$

Since $S^\delta(R) = o(n^{-\alpha})$ by hypothesis, we obtain by Lemma

$$S^r(R) = o\left[R^{\frac{2}{\delta+1}\{\delta r + (\delta-r)k/2 + r(1-\alpha/2) - \alpha/2\} - 2r}\right], \quad 0 \leq r \leq h.$$

Thus we get

$$(4.4) \quad T^r(R) = o\left[R^{\frac{2}{\delta+1}\{\delta r + (\tau+1/2)\delta - r(\tau+1/2) + r(1-\alpha/2) - \alpha/2\}}\right]$$

$$= o \left[R^{\frac{1}{\delta+1} \{r(2\delta-2\tau+1-\alpha)+(2\tau+1)\delta-\alpha\}} \right], \quad 0 \leq r \leq h.$$

And by hypothesis (2. 4), we obtain

$$(4. 5) \quad T^{h+1}(R) = o(R^{2h+2-\alpha}).$$

Substituting (4. 4), we have

$$\begin{aligned} \sum_{r=0}^h \Psi_r(t) &= o \left[\sum_{r=0}^h t^{2r} t^{-(p+\tau+r)} m^{-\frac{1}{2(\delta+1)} \{r(2\delta-2\tau+1-\alpha)+(2\tau+1)\delta-\alpha\} - \frac{1}{2}(p+\tau+r)} \right] \\ &= o \left[\sum_{r=0}^h t^{r-p-\tau} t^{-\frac{p}{2} \{r(2\delta-2\tau+1-\alpha)+(2\tau+1)\delta-\alpha\}/(\delta+1) - (p+\tau+r)} \right] \end{aligned}$$

The exponent of t in the last bracket is

$$\begin{aligned} &2r - (r + p + \tau) - \frac{\delta + 1}{\delta - 2\tau - \alpha} \frac{1}{\delta + 1} \{2(\delta - 2\tau - \alpha) + (1 + 2\tau + \alpha)r \\ &\quad + (1 + 2\tau)\delta - \alpha\} + \frac{\delta + 1}{\delta - 2\tau - \alpha} (p + \tau + r) \\ &= - \frac{r(1 + 2\tau + \alpha) + \delta(1 + 2\tau) - \alpha}{\delta - 2\tau - \alpha} + \frac{p + \tau + r}{\delta - 2\tau - \alpha} (1 + 2\tau + \alpha) \\ &= \{(p + \tau)(1 + 2\tau + \alpha) - \delta(1 + 2\tau + \alpha)\}/(\delta - 2\tau - \alpha) \\ &= \{(\delta + 1)(1 + 2\tau) - \delta(1 + 2\tau) + \alpha\}/(\delta - 2\tau - \alpha) \\ &= (1 + 2\tau + \alpha)/(\delta - 2\tau - \alpha) > 0 \end{aligned}$$

for $p + \tau = (\delta + 1)(1 + 2\tau)/(1 + 2\tau + \alpha)$

and $p - \tau - 1 = (\delta - 2\tau - \alpha)(1 + 2\tau)/(1 + 2\tau + \alpha)$. Thus, we obtain

$$(4. 7) \quad \sum_{r=0}^h \Psi_r(t) = o(1) \quad \text{as } t \rightarrow 0.$$

From (4. 5), we have

$$\begin{aligned} \Psi_{h+1}(t) &= o \{ t^{2(h+1)} t^{-(p+\tau+h+1)} m^{\frac{1}{2} (2h+2-\alpha)} m^{-\frac{1}{2} (p+\tau+h+1)} \} \\ (4. 8) \quad &= o \{ t^{h+1-p-\tau} m^{(h+1-\alpha-p-\tau)/2} \} = o \{ t^{h+1-q-\tau-\rho(h+1-\alpha-p-\tau)/2} \}. \end{aligned}$$

The exponent of t is

$$\begin{aligned} &h + 1 - p - \tau + \frac{p + \tau}{p - \tau - 1} (\alpha + p + \tau - h - 1) \\ &= \{(h + 1 - p - \tau)(p - \tau - 1) + (p + \tau)(\alpha + p + \tau - h - 1)\}/(p - \tau - 1) \\ &= \{(p + \tau)(1 + 2\tau + \alpha) - (h + 1)(1 + 2\tau)\}/(p - \tau - 1) \\ &= \{(\delta + 1)(1 + 2\tau) - (1 + 2\tau)(h + 1)\}/(p - \tau - 1) \\ &= (1 + 2\tau)(\delta - h)/(p - \tau - 1) > 0. \end{aligned}$$

Hence, we have

$$(4. 9) \quad \psi_{h+1}(t) = o(1) \quad \text{as } t \rightarrow 0.$$

Now we consider the integral $\psi(t)$. By the same reason as in theorem 1, we repeat the argument of [4].

$$(4. 10) \quad \begin{aligned} \psi(t) &= ct^{2h+4} \int_0^{\sqrt{m}} R V_{p+\tau+h+3,2}(Rt) dR \int_0^R (R^2 - s^2)^{h-\delta} s T^\delta(s) ds \\ &= ct^{2h+4} \int_0^{\sqrt{m}} s T^\delta(s) ds \int_s^{\sqrt{m}} R V_{p+\tau+h+3/2}(Rt) (R^2 - s^2)^{h-\delta} dR \end{aligned}$$

The interchange of integration being justified by the succeeding argument. (4. 10) may be written as

$$(4. 11) \quad \begin{aligned} &ct^{2h+4} \left[\int_0^{\sqrt{m}} s T^\delta(s) ds \int_s^\infty R V_{p+\tau+h+3/2}(Rt) (R^2 - s^2)^{h-\delta} dR \right. \\ &\quad \left. - \int_0^{\sqrt{m}} s T^\delta(s) ds \int_{\sqrt{m}}^\infty R V_{p+\tau+h+3/2}(Rt) (R^2 - s^2)^{h-\delta} dR \right] \\ &= ct^{2h+4} t^{-2h+2\delta-2} \int_0^{\sqrt{m}} s T^\delta(s) V_{p+\tau+h+3/2-h+\delta+1}(st) ds \\ &\quad - ct^{2h+4} \int_0^{\sqrt{m}} s T^\delta(s) ds \int_{\sqrt{m}}^\infty R V_{p+\tau+h+3/2}(Rt) (R^2 - s^2)^{h-\delta} dR \end{aligned}$$

(4. 11) = $\chi_1(t) + \chi_2(t)$, say. And

$$\begin{aligned} &\left| \int_{\sqrt{m}}^\infty R V_{p+\tau+3/2}(Rt) (R^2 - s^2)^{h-\delta} dR \right| \leq (m - s^2)^{h-\delta} \max_{\sqrt{m'} > \sqrt{m}} \left| \int_{\sqrt{m}}^{\sqrt{m'}} R V_{p+\tau+h+3/2}(Rt) dR \right| \\ &= (m - s^2)^{h-\delta} \max_{\sqrt{m'} > \sqrt{m}} t^{-2} \left[V_{p+\tau+h+1/2}(Rt) \right]_{\sqrt{m}}^{\sqrt{m'}} \\ &= O\{(m - s^2)^{h-\delta} t^{-2} t^{-(p+\tau+h+1)} m^{-(p+\tau+h+1)/2}\}. \end{aligned}$$

Thus we obtain, by $T^\delta(R) = R^{2\delta} S^\delta(R) = o(R^{2\delta-\alpha})$,

$$(4. 12) \quad \begin{aligned} \chi_2(t) &= O \left\{ t^{2h+1-p-\tau-h} m^{-(p+\tau+h+1)/2} \int_0^{\sqrt{m}} s |T^\delta(s)| (m - s^2)^{h-\delta} ds \right\} \\ &= o \left\{ \{t^{h-p-\tau+1} m^{-(p+\tau+h+1)} \int_0^{\sqrt{m}} s^{2\delta+1-\alpha} (m - s^2)^{h-\delta} ds\} \right\} \\ &= o \{t^{h-p-\tau+1} m^{-(p+\tau+h+1)/2} m^{(2\delta-\alpha)/2+h+1-\delta}\} \end{aligned}$$

$$(4. 12) = o \{t^{h-p-\tau+1} m^{-(p+\tau-h+\alpha-1)/2}\} = o(1),$$

by the same reasoning as in (4. 8).

And at last

$$\begin{aligned}
 \chi_1(t) &= t^{2\delta+2} \left(\int_0^{1/t} + \int_{1/t}^{\sqrt{m}} \right) s T^\delta(s) V_{p+\tau+\delta+1/2}(st) ds \\
 &= o \left\{ t^{2\delta+2} \int_0^{1/t} s^{2\delta+1-\alpha} ds \right\} + o \left\{ t^{2\delta+2} \int_{1/t}^{\sqrt{m}} s^{1+2\delta-\alpha} s^{-(p+\tau+\delta+1)} t^{-(p+\tau+\delta+1)} ds \right\} \\
 &= o(t^\alpha) + o \left\{ t^{2\delta+1-p-\tau-\delta} m^{(\delta+1-\alpha-p-\tau)/2} \right\} \\
 &= o(1) + o(t^{\delta+1-p-\tau-(\delta+1-\alpha-p-\tau)/2}),
 \end{aligned}$$

$$\begin{aligned}
 \text{for } \delta+1-\alpha-p-\tau &= \delta+1-\alpha-(\delta+1)(1+2\tau)/(1+2\tau+\alpha) \\
 &= \alpha(\delta-2\tau-\alpha)/(1+2\tau+\alpha) > 0.
 \end{aligned}$$

The exponent of t of the second term is

$$\begin{aligned}
 \delta+1-p-\tau - \frac{p+\tau}{p-\tau-1}(\delta+1-\alpha-p-\tau) \\
 &= \{p(1+2\tau+\alpha) - 2\tau(\delta+1) - (\delta+1) + \tau(1+2\tau+\alpha)\} / (p-\tau-1) \\
 &= \{(p+\tau)(1+2\tau+\alpha) - (1+2\tau)(\delta+1)\} / (p-\tau-1) = 0,
 \end{aligned}$$

$$\text{for } p+\tau = (\delta+1)(1+2\tau)/(1+2\tau+\alpha).$$

Therefore, we get

$$(4.13) \quad \chi_1(t) = o(1) \quad \text{as } t \rightarrow 0.$$

On account of (4.1), (4.3), (4.7), (4.9), (4.11), (4.12) and (4.13) we have

$$f_p(t) = o(1) \quad \text{as } t \rightarrow 0.$$

Thus the proof is completed.

5. Proof of Theorem 3. The argument closely resembles that of Theorem 1. And so, we omit the detailed calculation. Since

$$\delta = p(2\tau + \mu)/(\mu + 2\tau + \alpha) + \tau > \tau, \text{ we have}$$

$$(5.1) \quad S^\delta(R) = cR^k \int_0^\eta t^{k-1} f_0(t) V_{\delta+k/2}(tR) dt + o(1) = I + o(1),$$

say, as $R \rightarrow \infty$.

$$(5.2) \quad I = cR^k \left[\int_0^{CR^{-\rho}} + \int_{CR^{-\rho}}^\eta \right] t^{k-1} f_0(t) V_{\delta+k/2}(Rt) dt = I_1 + I_2,$$

say, where C is a sufficiently large constant and

$$(5.3) \quad \rho = (\delta - \tau)/(\mu + \delta + \tau) < 1.$$

$$\begin{aligned}
 I_2 &= cR^k \int_{CR^{-\rho}}^\eta t^{k-1} f_0(t) V_{\delta+k/2}(tR) dt \\
 &= O \left\{ R^{k-(\delta+k/2+1/2)} \int_{CR^{-\rho}}^\eta t^{-\mu-\delta-(k+1)/2} dt \right\}, \text{ by (1.14) and (2.6),}
 \end{aligned}$$

$$\begin{aligned}
&= O \{ R^{(k-1)/2-\delta} C^{-(\mu+\delta+k/2-1/2)} R^{\rho(\mu+\delta+k/2-1/2)} \} \\
&= O \{ R^{\tau-\delta+\rho(\mu+\delta+\tau)} C^{-(\mu+\delta+\tau)} \} \\
(5.4) \quad &= O \{ C^{-(\mu+\delta+\tau)} \} = o(1), \text{ by (5.3)}.
\end{aligned}$$

Now we consider I_1 . Let h be the greatest integer less than p . By $(h+1)$ -times applications of integration by parts, we have

$$\begin{aligned}
I_1 &= \left[\sum_{s=0}^h c_s R^{k+2s} \varphi_{s+1}(t) V_{\delta+k/2+s}(tR) \right]_0^{CR^{-\rho}} + cR^{k+2h+2} \int_0^{CR^{-\rho}} \varphi_{h+1}(t) t V_{\delta+k/2+h+1}(tR) dt \\
(5.5) \quad &= \sum_{s=0}^h K_s + K, \quad \text{say.}
\end{aligned}$$

Applying similar method to that of Theorem 1, by (2.6) and (2.1), we get

$$\begin{aligned}
\varphi_s(t) &= o(t^{-\mu+s-1+\rho(\mu+2\tau+\alpha), p}), \quad 0 \leq s \leq h, \\
\varphi_{h+1}(t) &= o(t^{2h+2\tau+\alpha+1}).
\end{aligned}$$

Hence, we obtain

$$\begin{aligned}
\sum_{s=0}^{h-1} K_s &= \sum_{s=0}^{h-1} o \left[R^{k+2s} R^{-(\delta+k/2+s+1/2)} t^{-\mu+(s+1)(\rho+2\tau+\alpha+\mu)/p+s} t^{-(\delta+k/2+s+1/2)} \right]_0^{CR^{-\rho}} \\
&= \sum_{s=0}^{h-1} o \left[R^{(k-1)/2+s-\delta-\rho\{(s+1)(\rho+2\tau+\alpha+\mu)/p-(\mu+\delta+k/2+p/2)\}} \right]
\end{aligned}$$

The exponent of R in the bracket is

$$\begin{aligned}
&\tau + s - \delta - \rho \{ (s+1)(\rho+2\tau+\alpha+\mu)/p - (\mu+\delta+\tau+1) \} \\
&= \tau + s - \delta - \frac{\delta - \tau}{\mu + \delta + \tau} \{ (s+1)(\rho+2\tau+\alpha+\mu)/p - 1 \} + \delta - \tau \\
&= s - \frac{(s+1)(\rho+2\tau+\alpha+\mu) - p}{\mu + 2\tau + \alpha + \mu} = - \frac{\mu + 2\tau + \alpha}{\mu + 2\tau + \alpha + p} < 0
\end{aligned}$$

for $\rho = (\delta - \tau)/(\mu + \delta + \tau) = p/(\mu + 2\tau + \alpha + p)$.

Thus we have

$$(5.6) \quad \sum_{s=0}^{h-1} K_s = o(1) \quad \text{as } R \rightarrow \infty.$$

$$\begin{aligned}
K_h &= \left[c_h R^{k+2h} \varphi_{h+1}(t) V_{\delta+k/2+h}(Rt) \right]_0^{CR^{-\rho}} \\
&= o \left[R^{k+2h-\delta-k/2-1/2-h} t^{2h+2\tau+\alpha+1-(\delta+k/2+1/2+h)} \right]_0^{CR^{-\rho}} \\
&= o \left[R^{\tau+h-\delta-\rho(\tau+h+\alpha-\delta)} \right].
\end{aligned}$$

The exponent of R is

$$\tau + h - \delta - \rho(\tau + h - \delta + \alpha)$$

$$\begin{aligned}
&= \tau + h - \delta - \frac{\delta - \tau}{\mu + \delta + \tau} (\tau + h - \delta + \alpha) \\
&= \{(h + \tau - \delta)(\mu + 2\tau) - (\delta - \tau)\alpha\}/(\mu + \delta + \tau) \\
&= \{h(\mu + 2\tau) - (\delta - \tau)(\alpha + 2\tau + \mu)\}/(\mu + \delta + \tau) \\
&= \{h(\mu + 2\tau) - p(\mu + 2\tau)\}/(\mu + \delta + \tau) \\
&= (h - p)(\mu + 2\tau)/(\mu + \delta + \tau) < 0,
\end{aligned}$$

for $\delta - \tau = p(\mu + 2\tau)/(\mu + 2\tau + \alpha)$ and $h < p$.

Hence we get

$$(5.7) \quad K_h = o(1) \quad \text{as } R \rightarrow \infty.$$

Next we have, in the similar way as (3.11),

$$\begin{aligned}
K &= c R^{1+2\tau+2p} \int_0^{cR^{-p}} s \varphi_p(s) V_{\delta+k/2+p}(sR) ds \\
&\quad + c R^{1+2\tau+2h+p-1} (\delta+\tau+1+h) \int_0^{cR^{-p}} (R^{-2p} - s^2)^{h-p} s |\varphi_p(s)| ds.
\end{aligned}$$

We may write the first term as

$$c R^{1+2\tau-2p} \left(\int_0^{1/R} + \int_{1/R}^{cR^{-p}} \right) s \varphi_p(s) V_{\delta+k/2+p}(sR) ds = L_1 + L_2, \quad \text{say.}$$

$$L_1 = o(R^{-\alpha}) = o(1),$$

by (3.12), as $R \rightarrow \infty$. By (3.13)

$$L_2 = o\{R^{p+\tau-\delta-\rho(p+\tau-\delta+\alpha)}\} = o(1) \quad \text{as } R \rightarrow \infty,$$

for $(p + \tau - \delta)/(p + \tau - \delta + \alpha) = p/(p + \alpha + 2\tau + \mu) = \rho$.

The second term is, by (3.14),

$$o\{R^{h+\tau-\delta-\rho(h+\tau+\alpha-\delta)}\} = o(1) \quad \text{as } R \rightarrow \infty,$$

for $h + \tau - \delta - \rho(h + \tau + \alpha - \delta) < (p + \tau - \delta)(1 - \rho) - \alpha\rho$

$$= \frac{p\alpha}{\alpha + 2\tau + \mu} \cdot \frac{\alpha + 2\tau + \mu}{p + \alpha + 2\tau + \mu} - \frac{p\alpha}{p + \alpha + 2\tau + \mu} = 0$$

Hence we obtain

$$(5.8) \quad K = o(1) \quad \text{as } R \rightarrow \infty.$$

Summing up (5.1), (5.2), (5.4), (5.5), (5.6), (5.7) and (5.8) we have

$$S^\delta(R) = o(1) \quad \text{as } R \rightarrow \infty,$$

which is the required.

6. Proof of Theorem 4. By the same reasoning as in Theorem 3, we omit the detailed calculation. We know that

$$(6. 1) \quad f_p(t) \sim c \sum_{n=0}^{\infty} A_n V_{p+(k-2)/2}(\sqrt{n}t).$$

Let us put $m = [\varepsilon t]^{-\rho}$, where

$$(6. 2) \quad \begin{aligned} \rho &= 2(p + \tau)/(p + \mu - \tau - 1) > 0, \text{ because } p + \mu - \tau - 1 \\ &= (1 + 2\tau - \mu)(\delta + 1)/(1 + 2\tau + \alpha - \mu) + \mu - 2\tau - 1 \\ &= (1 + 2\tau - \mu)(\delta + \mu - 2\tau - \alpha)/(1 + 2\tau + \alpha - \mu) > 0, \end{aligned}$$

and ε is sufficiently small positive number.

Then, by hypothesis (2. 8), we get

$$\begin{aligned} \sum_{n=m+1}^{\infty} A_n V_{p+\tau-1/2}(\sqrt{n}t) &= O \left\{ \sum_{n=m+1}^{\infty} \frac{n^{-\mu/2} d(n)}{n^{(p+\tau)/2} t^{p+\tau}} \right\} \\ &= O \left\{ t^{-p-\tau} \int_{m+1}^{\infty} \frac{dD(x)}{x^{(p+\tau+\mu)/2}} \right\} = O \left\{ t^{-(p+\tau)} t^{\rho(p+\mu-\tau-1)/2} \varepsilon^{\rho(p+\mu-\tau-1)/2} \right\} \\ (6. 3) \quad &= O(\varepsilon^{(p+\tau)}) = o(1), \text{ by (6. 2)} \end{aligned}$$

Since $p + \mu - \tau - 1 > 0$, the “ \sim ” in (6. 1) can be replaced by equality.

If h is the greatest integer less than δ , then by partial integration $(h + 1)$ times, we get

$$\begin{aligned} \sum_{n=0}^m A_n V_{p+\tau-1/2}(\sqrt{n}t) &= \sum_{r=0}^{h+1} c_r t^{2r} T^r(\sqrt{m}) V_{p+\tau-1/2+r}(\sqrt{m}t) \\ &\quad + ct^{2h+4} \int_0^{\sqrt{m}} S^{h+1}(R) R^{2h+3} V_{p+\tau+h+3,2}(Rt) dR \\ (6. 4) \quad &= \sum_{r=0}^h \psi_r(t) + \psi_{h+1}(t) + \psi(t), \end{aligned} \quad \text{say.}$$

For $t = O(R)$, by hypothesis, we have

$$\begin{aligned} |S\{(R+t)^{1/2}\} - S(R^{1/2})| &\leq \sum_{R < n \leq R+t} |A_n| = \sum_{R < n \leq R+t} |a_{n_1 \dots n_k}| \\ &= O\{\Sigma\{(n_1^2 + \dots + n_k^2)^{-\mu/2}\} = O \left\{ \sum_{R < n \leq R+t} d(n) n^{-\mu/2} \right\} \\ &= O \left\{ \int_R^{R+t} x^{-\mu/2} dD(x) \right\} = O(tR^{(k+\mu)/2-1}). \end{aligned}$$

Therefore we obtain, by Lemma,

$$S^r(R) = o[R^{\frac{2}{\delta+1}\{\delta r + (\delta-r)(k-\mu)/2+r(1-\alpha/2)-\alpha/2\}-2r}],$$

that is,

$$T^r(R) = o[R^{\frac{2}{\delta+1}\{\delta r + (\delta-r)(\tau+1/2-\mu/2)+\mu(1-\alpha/2)-\alpha/2\}}]$$

$$= o[R^{\frac{1}{\delta+1}\{r(2\delta-2\tau+1+\mu-\alpha)+\delta(1+2\tau-\mu)-\alpha\}}]$$

Moreover, it is easy to see that

$$T^{h+1}(R) = o(R^{2h+2-\alpha}).$$

Hence we get

$$\begin{aligned} \sum_{r=0}^h \Psi_r(t) &= \sum_{r=0}^h o[t^{2r-(p+\tau+r)} m^{-(p+\tau+r)/2+\{r(2\delta-2\tau+1+\mu-\alpha)+\delta(1+2\tau-\mu)-\alpha\}/2(\delta+1)}] \\ &= \sum_{r=0}^h o[t^{r-p-\tau-(\rho/2)\{r(2\delta-2\tau+1+\mu-\alpha)+\delta(1+2\tau-\mu)-\alpha\}/(\delta+1)-(p+\tau+r)}] \end{aligned}$$

The exponent of t in the bracket is

$$\begin{aligned} &r-p-\tau - \frac{\delta+1}{\delta-2\tau-\alpha+\mu} [\{r(2\delta-2\tau+1+\mu-\alpha)+\delta(1+2\tau-\mu)-\alpha\}/(\delta+1)-(p+\tau+r)] \\ &= 2r-(r+p+\tau) - \frac{1}{\delta-2\tau-\alpha+\mu} \{2(\delta-2\tau-\alpha+\mu)r+(1+2\tau+\alpha-\mu)r+\delta(1+2\tau-\mu)-\alpha\} \\ &\quad + \frac{(\delta+1)(p+\tau+r)}{\delta-2\tau-\alpha+\mu} \\ &= \frac{(1+2\tau+\alpha-\mu)(p+\tau+r)}{\delta-2\tau-\alpha+\mu} - \frac{1}{\delta-2\tau-\alpha+\mu} \{(1+2\tau+\alpha-\mu)r+\delta(1+2\tau-\mu)-\alpha\} \\ &= \{(2\tau+\alpha+1-\mu)(p+\tau)-\delta(1+2\tau-\mu)+\alpha\}/(\delta-2\tau-\alpha+\mu) \\ &= \{(\delta+1)(1+2\tau-\mu)-\delta(1+2\tau-\mu)+\alpha\}/(\delta-2\tau-\alpha+\mu) \\ &= (1+2\tau-\mu+\alpha)/(\mu+\delta-2\tau-\alpha) > 0, \end{aligned}$$

for $p+\tau=(1+2\tau-\mu)(\delta+1)/(1+2\tau+\alpha-\mu)$ and $\rho=2(\delta+1)/(\delta-2\tau-\alpha+\mu)$.

Thus we have

$$(6.5) \quad \sum_{r=0}^h \Psi_r(t) = o(1) \quad \text{as } t \rightarrow 0.$$

By the same reasoning as in (4.8) we have,

$$\psi_{h+1}(t) = o\{t^{h+1-p-\tau-\rho(h+1-\alpha-p-\tau)/2}\}.$$

The exponent of t is

$$\begin{aligned} &h+1-p-\tau + \frac{p+\tau}{p+\mu-\tau-1} (\alpha+p+\tau-h-1) \\ &= \{(1+2\tau+\alpha-\mu)(p+\tau)-(1+2\tau-\mu)(h+1)\}/(p+\mu-\tau-1) \\ &= \{(\delta+1)(1+2\tau-\mu)-(h+1)(1+2\tau-\mu)\}/(p+\mu-\tau-1) \\ (6.6) \quad &= (1+2\tau-\mu)(\delta-h)/(p+\mu-\tau-1) > 0, \quad \text{for } \delta > h. \end{aligned}$$

Thus we get

$$(6.7) \quad \psi_{h+1}(t) = o(1) \quad \text{as } t \rightarrow 0.$$

By the similar calculation to that of Theorem 2, we obtain

$$\begin{aligned} \psi(t) &= ct^{2\delta+2} \left(\int_0^{1/t} + \int_{1/t}^{\sqrt{m}} \right) s T^\delta(s) V_{p+\tau+\delta+1/2}(st) ds \\ &\quad + ct^{2h+4} \int_0^{\sqrt{m}} s T^\delta(s) ds \int_{\sqrt{m}}^\infty R V_{p+\tau+3, 2+h}(Rt) (R^2 - s^2)^{h-\delta} dR \\ &= o(t^\alpha) + o\{t^{\delta+1-p-\tau-\rho(\delta+1-\alpha-p-\tau)/2}\} + o\{t^{h+1-p-\tau-\rho(h+1-\alpha-p\tau)/2}\} \\ &\quad \delta + 1 - p - \tau - \frac{p + \tau}{p + \mu - \tau - 1} (\delta + 1 - \alpha - p - \tau) \\ &= \{(\delta + 1)(\mu - 2\tau - 1) - (p + \tau)(\mu - 2\tau - \alpha - 1)\} / (p + \mu - \tau - 1) = 0. \end{aligned}$$

In addition, by (6. 6), we have

$$h + 1 - p - \tau - \rho(h + 1 - \alpha - p - \tau)/2 > 0.$$

Hence, we have

$$(6. 3) \quad \psi(t) = o(1) \quad \text{as } t \rightarrow 0.$$

From (6. 1), (6. 3), (6. 4), (6. 5), (6. 7) and (6. 8) we obtain

$$f_p(t) = o(1) \quad \text{as } t \rightarrow 0,$$

which is the required.

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