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A SPACE OF REGULATED FUNCTIONS WHOSE FOURIER
SERIES ARE EVERYWHERE CONVERGENT

1. Let f be a regulated function (i.e. $f(x) = \frac{1}{2}(f(x+0)+f(x-0))$) on the unit circle $T = [0, 2\pi)$, and I_1, \dots, I_{2n} a cyclically ordered collection of contiguous intervals of length π/n , forming a partition of T . If $I_i = [a_i, b_i]$ we write $f(I_i) = f(b_i) - f(a_i)$. Let $V_n(f)$ be the supremum of the sums $\sum |f(I_i)|/i$ over such collections $\{I_i\}$, and let $V(f) = \sup_n V_n(f)$.

Let $x \in T$, $\delta > 0$. For a given n and $0 \leq t < \pi/n$, let $I_i^+(t) = [x + t + \pi/n, x + t + (i+1)\pi/n]$ and $I_i^-(t) = [x - t - (i+1)\pi/n, x - t - i\pi/n]$, $i = 1, 2, \dots, N$, where $N = [n\delta/\pi]$. Define

$$\begin{aligned}
 V_n(f, x, \delta) &= V_n(x, \delta) \\
 &= \sup \left\{ \max \left[\sum_{i=1}^{N-j} |f(I_{j+i}^+(t))|/i, \sum_{i=1}^{j+1} |f(I_{j+2-i}^+(t))|/i, \right. \right. \\
 &\quad \left. \sum_{i=1}^{N-j} |f(I_{j+i}^-(t))|/i, \sum_{i=1}^{j+1} |f(I_{j+2-i}^-(t))|/i \right] : \\
 &\quad \left. 0 \leq j < N, 0 \leq t < \pi/n \right\}
 \end{aligned}$$

and $V(f, x, \delta) = V(x, \delta) = \limsup_n V_n(f, x, \delta)$.

We will consider the space of functions f for which $V(f, x, \delta) \rightarrow 0$ as $\delta \rightarrow 0$ for all x . Clearly, if f satisfies this condition, then $V(f) < \infty$, and it is easily seen that this space is a Banach space under the norm $\|f\| = \sup_x |f(x)| + V(f)$.

2. A function f is said to be of ordered harmonic bounded variation (OHBV) on $[a,b]$, if there is an M such that the sums $\sum |f(I_i)|/i < M$ for all finite collections $\{I_i\}$ of nonoverlapping intervals $I_i \subset [a,b]$ ordered from left to right or from right to left. Let $V(f, [a,b])$ be the supremum of such sums. For $(a,b]$ let $V(f, (a,b]) = \lim_{y \rightarrow a^+} V(f, [y,b])$. Similarly $V(f, [a,b)) = \lim_{y \rightarrow b^-} V(f, [a,y])$.

We will show that the space $Y = \{f \in \text{OHBV} : V(f, (x, x+\delta)) \rightarrow 0 \text{ and } V(f, [x-\delta, x]) \rightarrow 0 \text{ as } \delta \rightarrow 0 \text{ for all } x\}$ is properly contained in the space $X = \{f | V(x, \delta) \rightarrow 0 \text{ as } \delta \rightarrow 0 \text{ for all } x\}$. It is clear that $Y \subseteq X$.

3. Definition. Let $[a,b] \subset (c,d) \subset (0, 2\pi)$, $d-b, a-c > b-a$, and let φ be a function defined on (c,d) such that for some K , $|\varphi(I)| \leq K|I|$ for all intervals $I \subset (c,d)$, and $\varphi(x) = 0$ if $x \in (c,d) - (a,b)$. Let Q be a partition of T into intervals of length $r < b-a$, and I_1, \dots, I_M those intervals of Q which intersect $[a,b]$ ordered from left to right. Let $A_r(\varphi, [a,b])$ be the supremum of the sums

$$\sum_{i=1}^{M-j} |\varphi(I_{j+i})|/i \quad \text{and} \quad \sum_{i=1}^{j+1} |\varphi(I_{j+2-i})|/i$$

over all $0 \leq j < M$ and all partitions Q . Let $A(\varphi, [a,b]) = \sup_r A_r(\varphi, [a,b])$. A_r is defined for all r and $A_r \rightarrow 0$ as $r \rightarrow 0$; $A_r(w\varphi, [a,b]) = |w|A_r(\varphi, [a,b])$ and if $\psi(x) = vx+v$, $v \neq 0$, then $A_r(\varphi, [a,b]) = A(r/v)(\varphi \circ \psi, [(a-v)/v, (b-v)/v])$.

4. We now construct a function $f \in X$ which does not belong to Y . Let $\varphi(x) = 0$ if $x \in [-1, 0] \cup [1, 2]$, $\varphi(x) = 2x$ if $x \in [0, 1/2]$ and $\varphi(x) = -2(x-1)$ if $x \in [1/2, 1]$. Choose $m_1 > 2$ and define $f(x) = 0$ if $x \in [\pi/2m_1, 3\pi/4m_1] \cup [\pi/m_1, 2\pi)$, and $f(x) = \varphi(4m_1(x-3\pi/4m_1)/\pi)/\log 2$ if $x \in (3\pi/4m_1, \pi/m_1)$. There is M_1 such that $|f(I)| < M_1 |I|$ for $I \subset (\pi/2m_1, 2\pi)$.

If m_2, \dots, m_{k-1} have been chosen such that f is defined in $[\pi/2m_{k-1}, 2\pi)$ and there is M_{k-1} satisfying $|f(I)| < M_{k-1} |I|$ for $I \subset (\pi/2m_{k-1}, 2\pi)$, then we can choose $m_k > 4m_{k-1}$ such that $\text{Ar}(f, [3\pi/4m_{k-1}, \pi/2]) < 1/k$ for $r < \pi/m_k$, and define f in $[\pi/2m_k, \pi/2m_{k-1}]$ by $f(x) = 0$ for $x \in [\pi/2m_k, 3\pi/4m_k] \cup [\pi/m_k, \pi/m_{k-1}]$, and $f(x) = \varphi(4m_k(x-3\pi/4m_k)/\pi)/\log(k+1)$ if $x \in [3\pi/4m_k, \pi/4m_k]$. Then there is M_k such that $|f(I)| < M_k |I|$ for $(\pi/2m_k, 2\pi)$. Setting $f(0) = 0$, f is defined in $[0, 2\pi)$.

To prove that $V(f, x, \delta) \rightarrow 0$ as $\delta \rightarrow 0$ for all x , we first notice that f is of bounded variation in a neighborhood of each $x \neq 0$, and therefore it is enough to show that $V(0, \delta) \rightarrow 0$ as $\delta \rightarrow 0$.

Let $\epsilon > 0$ and s so large that $(4+A(\varphi[0,1]))/\log s + 1/(s-1) < \epsilon$. For $\delta < \pi/m_{s-1}$, choose n such that $\pi/n < \delta$, and let $I_1^+(t), \dots, I_N^+(t)$ be as in §1. Let k be the smallest i such that $\pi/m_i \leq \pi/n$, then $\pi/n < \pi/m_{k-1}$. Only $I_1^+(0)$ can intersect $[0, \pi/m_k]$; and if it does, since $m_k > 4m_{k-1}$, $I_1^+(0) \cap [3\pi/4m_{k-1}, \pi/m_{k-1}] = \emptyset$. Let L_1, \dots, L_t be the intervals $I_i^+(t)$ intersecting $[3\pi/4m_{k-1}, \pi/m_{k-1}]$. If $\pi/n \geq \pi/4m_{k-1}$, then $t \leq 3$. If $\pi/n < \pi/4m_{k-1}$, then all the L_i 's are contained in

$(\pi/2m_{k-1}, 5\pi/4m_{k-1})$. Also we have that $L_i \cap [3\pi/4m_{k-2}, \delta) = \emptyset$. Finally, let M_1, \dots, M_l be the intervals $I_i^+(t)$ intersecting $[3\pi/4m_{k-2}, \delta)$. Thus we have the estimate

$$\sum_{i=1}^{N-j} |f(I_{j+i}^+(t))|/i \leq 1/\log(k+1) + \sum_{i=1}^t |f(L_i)|/i + \sum_{i=1}^l |f(M_i)|/i$$

$$\leq 1/\log(k+1) + 3/\log k + A(f, [3\pi/4m_{k-1}, \pi/m_{k-1}]) + 1/(k-1)$$

$$\leq (4+A(\varphi, [0,1]))/\log s + 1/(s-1) < \epsilon.$$

The same estimate holds for $\sum_{i=1}^{j+1} |f(I_{j+2-i}^+(t))|/i$. Hence $V(0, \delta) \rightarrow 0$ as $\delta \rightarrow 0$. However $f \notin \text{OHBV}$.

5. We have mentioned that if $V(f, x, \delta) \rightarrow 0$ as $\delta \rightarrow 0$ for all x , then $V(f) < \infty$. However, the converse is not true.

Consider the sequence $\varphi_1, \varphi_2, \dots$ defined by $\varphi_1(x) = \varphi(x)$, $\varphi(x)$ as in §4 and $\varphi_i(x) = 0$ if $x \in [-1, 0] \cup [1, 2]$, and $\varphi_i(x) = \varphi(ix-j)$ if $j/i \leq x < (j+1)/i$, $j = 0, 1, \dots, (i-1)$. Let $A(\varphi_1, [0, 1]) = A$. We can easily see that

$$\sum_{i=1}^{2k} 1/i \leq A(\varphi_k) \leq A(\varphi_{k-1}) + A, \quad k = 2, 3, \dots$$

Then there is a subsequence $\{\varphi_{k_j}\}$ such that $jA \leq A(\varphi_{k_j}, [0, 1]) \leq (j+1)A$. Let $\psi_i = \varphi_{k_i}$. For each k there is a rational $r_k = p_k/q_k < 1$ and contiguous intervals I_1, \dots, I_m of length r_k in $(-1, 2)$ such that

$$(*) \quad \sum_{i=1}^M |\psi_k(I_i)|/i > A(\psi_k, [0, 1])/2.$$

We define now f following the inductive procedure of §4, choosing m_k as before, but also a multiple of p_k , say $m_k = p_k \ell_k$ and defining $f(x) = \psi_k(4m_k(x-3\pi/4m_k)/\pi)/k$ if $x \in [3\pi/4m_k, \pi/m_k]$. We can see as in §4 that $V(f) < \infty$. However, for $\delta > 0$, if we let s be so large that $\pi/m_s < \delta/2$, by (*) there are contiguous intervals J_1, \dots, J_m of length $(\pi/4m_s)(p_s/q_s) = \pi/4q_s \ell_s$, in $(\pi/2m_s, 5\pi/4m_s) \subset (0, \delta)$, such that

$$\sum_{i=1}^M |f(J_i)|/i = \frac{1}{s} \sum_{i=1}^M |\psi_s(I_i)|/i > A(\psi_s)/2s \geq sA/2s = A/2.$$

Therefore for $n = 4q_s \ell_s$, an appropriate value of $0 \leq t < \pi/n$ and some j we will have that

$$\sum_{i=1}^{N-j} |f(I_{j+i}^+(t))|/i \geq \sum_{i=1}^M |f(J_i)|/i > A/2,$$

and thus $V_{4q_s \ell_s}(0, \delta) > A/2$. Since we can take s , and therefore m_s , arbitrarily large, and $n = 4q_s \ell_s \geq 4p_s \ell_s = 4m_s$, it follows that for arbitrarily large values of n , $V_n(0, \delta) > A/2$. Hence $\limsup_n V_n(0, \delta) \geq A/2$ for all δ .

6. Theorem. If $V(f, x, \delta) \rightarrow 0$ as $\delta \rightarrow 0$ for all x , then the n^{th} partial sum of the Fourier series of f at x , $s_n(f, x) \rightarrow f(x)$ for all x . If f is continuous on a closed interval I , the convergence is uniform on each interval J contained in the interior of I .

Proof. For $h(t) = h(x, t) = f(x+t) + f(x-t) - 2f(x)$ and $\delta > 0$,

$$\begin{aligned}
s_n(f, x) - f(x) &= \frac{1}{\pi} \int_0^\delta h(t) \frac{\sin nt}{t} dt + o(1) \\
&= \frac{1}{\pi} \int_0^{\pi/n} h(t) \frac{\sin nt}{t} dt + \frac{1}{\pi} \int_0^{\pi/n} \sum_{i=1}^{(N-1)/2} \left[\frac{h(t+2i\pi/n)}{t+2i\pi/n} - \frac{h(t+(2i-1)\pi/n)}{t+(2i-1)\pi/n} \right]
\end{aligned}$$

$$\sin nt dt + \int_N^\delta h(t) \frac{\sin nt}{t} dt = I + II + III, \text{ where } N \text{ is}$$

the largest odd integer less than $n\delta/\pi$.

I and III are easily seen to be $o(1)$.

Now

$$\begin{aligned}
|III| &\leq \frac{1}{\pi} \int_0^{\pi/n} \sum_{i=1}^{(N-1)/2} \frac{|h(t+2i\pi/n) - h(t+(2i-1)\pi/n)|}{t+2i\pi/n} dt \\
&\quad + \frac{1}{\pi} \int_0^{\pi/n} \sum_{i=1}^{(N-1)/2} \frac{|h(t+(2i-1)\pi/n)|}{\frac{\pi}{n} i^2} dt \\
&\leq \frac{2}{\pi} V_n(f, x, \delta) + \frac{1}{\pi} \sup_{\frac{\pi}{n} \leq t \leq 2[\sqrt{n}]\pi/n} |h(t)| \sum_{i=1}^{\infty} 1/i^2 \\
&\quad + \frac{1}{\pi} \sup_{t \in T} |h(t)| \sum_{i=[\sqrt{n}]}^{\infty} 1/i^2 \\
&= \frac{2}{\pi} V_n(f, x, \delta) + o(1).
\end{aligned}$$

Thus $|s_n(f, x) - f(x)| \leq \frac{2}{\pi} V_n(f, x, \delta) + o(1)$ and so

$\overline{\lim} |s_n(x) - f(x)| \leq \frac{2}{\pi} V(x, \delta)$. Since δ can be taken arbitrarily small, we have that $\overline{\lim} |s_n(x) - f(x)| = 0$.

If f is continuous in a closed interval I , the above estimates are $o(1)$ uniformly in $x \in J \subset \text{int } I$. Also, by an

argument of compactness we can see that $V(x, \delta) \rightarrow 0$, uniformly in x , as $\delta \rightarrow 0$.

REFERENCES

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