

157. On the Class of Functions with Absolutely Convergent Fourier Series.

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1. Let

$$(1) \quad \frac{1}{2}a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$

be the Fourier series of a periodic summable function $f(x)$ with the period 2π . As regards the absolute convergence of the series (1), Zygmund¹⁾ has given a sufficient condition in the form that the function $f(x)$ is of limited variation and satisfies Lipschitz's condition of the positive order.

In this note, we determine the class of all the functions whose Fourier series converge absolutely.

A periodic function $f(x)$ is said to be Young's continuous function, if there exist two periodic square-summable functions $f_1(x)$, $f_2(x)$, satisfying the relation

$$f(x) = \frac{1}{\pi} \int_{-\pi}^{\pi} f_1(\xi) f_2(\xi + x) d\xi,$$

here and afterwards the period being taken to be 2π . The functions of such a type were first considered by Young²⁾. Now we will prove the following theorem :

The necessary and sufficient condition for the absolute convergence of a trigonometrical series in the whole interval³⁾, is that the series is a Fourier series of a Young's continuous function.

2. First we prove the necessity of the condition. Assuming the absolute convergence of the series

$$(1) \quad \frac{1}{2}a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx),$$

1) A. Zygmund, Remarque sur la convergence absolue des séries de Fourier, The Journal of the London Math. Soc., 3 (1928), 194-196.

2) W.H. Young, On a class of parametric integrals etc., Proc. Roy. Soc. (A), 85 (1911), 401-414.

3) N. Lusin proved that if a trigonometrical serie is absolutely convergent at a set of positive measure, it converges everywhere absolutely; see Comptes Rendus, 155 (1912), 580.

we put

$$\sqrt{|a_n|} = a_n, \quad \sqrt{|b_n|} = \beta_n, \\ m_n = \text{Max}(a_n, \beta_n)$$

and define two sequences a'_0, a'_1, b'_1, \dots and $a''_0, a''_1, b''_1, \dots$ as follows:

$$\begin{aligned} a'_0 a''_0 &= a_0, \\ a'_n &= b'_n = m_n, \\ a''_n &= \frac{1}{2m_n} (a_n + b_n) \\ b''_n &= \frac{1}{2m_n} (a_n - b_n) \quad \text{for } m_n \neq 0, \\ a''_n &= b''_n = 0 \quad \text{for } m_n = 0, \\ n &= 1, 2, \dots. \end{aligned}$$

By Lusin's theorem¹⁾, the series $\sum |a_n|$, $\sum |b_n|$ are convergent.
We have further

$$\begin{aligned} \sum (a_n'^2 + b_n'^2) &= 2 \sum m_n^2 \leq 2 \sum (a_n^2 + \beta_n^2) = 2 \sum (|a_n| + |b_n|), \\ \sum (a_n''^2 + b_n''^2) &= \sum_{m_n \neq 0} (a_n''^2 + b_n''^2) = \frac{1}{4} \sum_{m_n \neq 0} \frac{(a_n + b_n)^2 + (a_n - b_n)^2}{m_n^2} \\ &= \frac{1}{2} \sum_{m_n \neq 0} \frac{a_n^2 + b_n^2}{m_n^2} \leq \frac{1}{2} \sum (|a_n| + |b_n|). \end{aligned}$$

Thus the series $\sum (a_n'^2 + b_n'^2)$ and $\sum (a_n''^2 + b_n''^2)$ are convergent. Hence it follows from Riesz-Fischer's theorem that there exist two periodic functions $f_1(x)$ and $f_2(x)$ whose Fourier coefficients are a'_0, a'_1, b'_1, \dots and $a''_0, a''_1, b''_1, \dots$ respectively. Moreover the squares of these functions are summable.

We proceed to show that the series (1) is the Fourier's expansion of the Young's continuous function

$$(2) \quad f(x) = \frac{1}{\pi} \int_{-\pi}^{\pi} f_1(\xi) f_2(\xi + x) d\xi.$$

By the change of the order of integrations²⁾, we get

$$\frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{1}{\pi^2} \int_{-\pi}^{\pi} f_1(\xi) d\xi \int_{-\pi}^{\pi} f_2(\xi + x) \cos nx dx$$

1) Loc. cit.

2) This is evidently allowable.

$$\begin{aligned}
&= \frac{1}{\pi^2} \int_{-\pi}^{\pi} f_1(\xi) d\xi \int_{-\pi+\xi}^{\pi+\xi} f_2(x) \cos n(x-\xi) dx \\
&= \frac{1}{\pi} \int_{-\pi}^{\pi} f_1(\xi) [a_n'' \cos n\xi + b_n'' \sin n\xi] d\xi \\
&= a_n' a_n'' + b_n' b_n'' .
\end{aligned}$$

Similarly

$$\frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx = b_n' a_n'' - a_n' b_n''$$

and

$$\frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = a_0' a_0'' = a_0 .$$

For $m_n \neq 0$, we have

$$\begin{aligned}
a_n' a_n'' + b_n' b_n'' &= m_n(a_n'' + b_n'') = a_n , \\
b_n' a_n'' - a_n' b_n'' &= m_n(a_n'' - b_n'') = b_n ;
\end{aligned}$$

and for $m_n = 0$, $a_n = b_n = 0$, $a_n' = b_n' = a_n'' = b_n'' = 0$.

Hence,

$$\begin{aligned}
a_n' a_n'' + b_n' b_n'' &= a_n , \quad n=1, 2, \dots \dots \\
b_n' a_n'' - a_n' b_n'' &= b_n .
\end{aligned}$$

Therefore

$$\frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx = \frac{a_n}{b_n} , \quad n=0, 1, 2, \dots \dots$$

Since the function $f(x)$ is defined by (2), the necessity of the condition is thus proved.

3. To prove the sufficiency of the given condition, let the function $f(x)$ be defined by the relation

$$f(x) = \frac{1}{\pi} \int_{-\pi}^{\pi} f_1(\xi) f_2(\xi+x) d\xi ,$$

where $f_1(x)$, $f_2(x)$ denote two square-summable functions with the period 2π . The Fourier's constants of $f_1(x)$ are

$$a_n' = \frac{1}{\pi} \int_{-\pi}^{\pi} f_1(\xi) \cos n\xi d\xi , \quad b_n' = \frac{1}{\pi} \int_{-\pi}^{\pi} f_1(\xi) \sin n\xi d\xi ,$$

$$n=0, 1, 2, \dots \dots$$

Let x be fixed and denote the Fourier's coefficients of the function $f_2(\xi+x)$ by $a_0''(x), a_1''(x), b_1''(x), \dots$; thus

$$\frac{a_n''(x)}{b_n''(x)} = \frac{1}{\pi} \int_{-\pi}^{\pi} f_2(\xi+x) \frac{\cos n\xi}{\sin n\xi} d\xi, \quad n=0, 1, 2, \dots$$

Then by the Parsevals's identity we have

$$(3) \quad \frac{1}{\pi} \int_{-\pi}^{\pi} f_1(\xi) f_2(\xi+x) d\xi = \frac{1}{2} a_0' a_0''(x) + \sum_{n=1}^{\infty} (a_n' a_n''(x) + b_n' b_n''(x)),$$

which is an absolutely convergent series, since the series

$$\sum (a_n'^2 + b_n'^2) \quad \text{and} \quad \sum (a_n''^2(x) + b_n''^2(x))$$

are convergent. The series (3) is, however, nothing but the Fourier's expansion of the function $f(x)$. In fact, applying the calculations in 2,

$$\begin{aligned} \frac{1}{\pi} \int_{-\pi}^{\pi} f(x') dx' &= \frac{1}{\pi^2} \int_{-\pi}^{\pi} f_1(\xi) d\xi \cdot \int_{-\pi}^{\pi} f_2(\xi) d\xi \\ &= \frac{1}{\pi} \int_{-\pi}^{\pi} f_1(\xi) d\xi \cdot \int_{-\pi}^{\pi} f_2(\xi+x) d\xi = a_0' a_0''(x), \end{aligned}$$

since $f_2(x)$ is periodic. And

$$\begin{aligned} &\frac{1}{\pi} \int_{-\pi}^{\pi} f(x') \cos nx' dx' \cdot \cos nx + \frac{1}{\pi} \int_{-\pi}^{\pi} f(x') \sin nx' dx' \cdot \sin nx \\ &= \cos nx \left(a_n' \cdot \frac{1}{\pi} \int_{-\pi}^{\pi} f_2(\xi) \cos n\xi d\xi + b_n' \cdot \frac{1}{\pi} \int_{-\pi}^{\pi} f_2(\xi) \sin n\xi d\xi \right) \\ &\quad + \sin nx \left(b_n' \cdot \frac{1}{\pi} \int_{-\pi}^{\pi} f_2(\xi) \cos n\xi d\xi - a_n' \cdot \frac{1}{\pi} \int_{-\pi}^{\pi} f_2(\xi) \sin n\xi d\xi \right) \\ &= a_n' \cdot \frac{1}{\pi} \int_{-\pi}^{\pi} f_2(\xi) \cos n(\xi-x) d\xi + b_n' \cdot \frac{1}{\pi} \int_{-\pi}^{\pi} f_2(\xi) \sin n(\xi-x) d\xi \\ &= a_n' \cdot \frac{1}{\pi} \int_{-\pi}^{\pi} f_2(\xi+x) \cos n\xi d\xi + b_n' \cdot \frac{1}{\pi} \int_{-\pi}^{\pi} f_2(\xi+x) \sin n\xi d\xi \\ &= a_n' a_n''(x) + b_n' b_n''(x). \end{aligned}$$

Thus the proposition is established.