134. On Some Trigonometric Series

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1. Introduction and Theorems. 1.1. Let us consider a trigonometric series

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

If we write $r_n = \sqrt{a_n^2 + b_n^2}$, then the series (1) can be written in the form

(2)
$$\sum_{n=0}^{\infty} r_n \cos(nx + c_n), \quad -\pi/2 \le c_n < 3\pi/2.$$

We denote by α_0 the root of the equation

$$\int_0^{3\pi/2} x^{-\alpha} \cos x \, dx = 0.$$

It is known that $\alpha_0 = 0.30844 \cdots$.

In the case $c_n=0$ $(n=1, 2, \cdots)$ in (2), we have proved the following theorems [1], as generalization of Chowla's and Selberg's theorems [2].

Theorem I. If the series $\sum_{n=1}^{\infty} r_n/n^{1-\beta}$ diverges for a β , $0 \le \beta < \alpha_0$, then

$$\lim \sup_{N \to \infty} \left\{ -\min_{0 \le x < \pi} \left(\sum_{n=1}^{N} r_n \cos nx / \sum_{n=1}^{N} r_n \right) \right\} \ge A(\beta)$$

where $A(\beta) = -(1-\beta)(2/(3\pi))^{1-\beta} \int_0^{3\pi/2} x^{-\beta} \cos x \, dx > 0$. The constant $A(\beta)$ is the best possible one.

Theorem II. Let $0 \le \beta < \alpha_0$. If there exist A > 0 and λ , $0 \le \lambda < 1 - \beta$ such that

$$\sum\limits_{n=1}^{N}r_{n}\cos nx{\ge}-AN^{\lambda}$$
 for all x and all N ,

then the series $\sum_{n=1}^{\infty} r_n/n^{1-\beta}$ converges.

1.2. For non-vanishing (c_n) , Chidambaraswamy and Shah [3] have proved the following generalization of Chowla's and Selberg's theorems [2].

Theorem III. If $r_0>0$,

$$\sum\limits_{n=0}^{N}r_{n}\cos(nx+c_{n})\!\geq\!0$$
 for all x and all N

and there exist a>0, $0<\beta<1$, and $d=d(a,\beta)>0$ such that

$$\sup_{n\geq 1}\int_0^a x^{-\beta}\cos(x+c_n)dx \leq -d,$$

then the series $\sum_{n=1}^{\infty} r_n/n^{1-\beta}$ converges.

Theorem IV. Let $0 < \beta < 1$, $1 \le b < 1/(1-\beta)$, $0 < \gamma < 1-b(1-\beta)$. If

$$\sup_{n\geq 1} \int_{0}^{3\pi/2} x^{-\beta} \cos(x+c_n) dx \leq -d < 0$$

and the sequence of positive integers n_k $(k \ge 1)$, satisfies the condition $1 \le n_1 < n_2 < \cdots, n_N \le AN^{b+\epsilon}$ $(0 < \varepsilon < 1 - (1-\beta)b - \gamma)$,

then

$$\limsup_{N\to\infty}\left\{-N^{-\gamma}\min_{0\leq x\leq 2\pi}\sum_{k=1}^N\cos(n_kx+c_k)\right\}>0.$$

1.3. We shall prove the theorems which contain above theorems as particular case.

Theorem 1. If there exist a>0, $0<\beta<1$, and d>0 such that

$$\sup_{n\geq 1} \int_0^a x^{-\beta} \cos(x+c_n) dx = -d$$

and the series $\sum_{n=1}^{\infty} r_n/n^{1-\beta}$ diverges, then

$$\lim_{N\to\infty} \sup_{N\to\infty} \left\{ -\min_{0\leq x\leq \pi} \left(\sum_{n=1}^{N} r_n \cos(nx + c_n) / \sum_{n=1}^{N} r_n \right) \right\} \geq A'(\beta)$$

where $A'(\beta) = d(1-\beta)/a^{1-\beta}$. The constant $A'(\beta)$ is the best possible one.

If $c_n=0$ for all n in (2), then the theorem reduces to Theorem I. If all coefficients a_n and b_n in the series (1) are non-negative, then $0 \le c_n \le \pi/2$ and then we can take $a=3\pi/2$ in (3) and (3) is satisfied by $\beta < \alpha_0$. Thus we get the following

Corollary 1. If $a_n \ge 0$ and $b_n \ge 0$ for all n in (1) and the series $\sum_{n=1}^{\infty} \sqrt{a_n^2 + b_n^2} / n^{1-\beta} \text{ diverges for a } \beta, \ 0 \le \beta < \alpha_0, \text{ then}$

$$\limsup_{N\to\infty} \left\{ -\min_{0\le x\le 2\pi} \left(\sum_{n=1}^N (a_n\cos nx + b_n\sin nx) \middle/ \sum_{n=1}^N \sqrt{a_n^2 + b_n^2} \right) \right\} \geqq A^{\prime\prime}(\beta)$$
 where $A^{\prime\prime}(\beta)$ is a positive constant.

If one of c_n is $-\pi/2$ or (c_n) has limiting point $-\pi/2$, then the equation (3) does not hold for any a, any β , and any d. Suppose that $-\pi/2 + \delta \le c_n \le (3\pi/2) - \delta$ for all n, then, taking $a = 2\pi - \delta$, the equation (3) has a solution. If $c_n = \pi/2$, then the series (1) becomes the sine series $-\sum_{n=1}^{\infty} r_n \sin nx$ and the relation (3) holds for any β , $0 < \beta < 1$, and for any a > 0, hence we have

Corollary 2. In the case of sine series $\sum_{n=1}^{\infty} b_n \sin nx$, if $b_n \ge 0$ for

all n and the series $\sum_{n=1}^{\infty} b_n/n^{\alpha}$ diverges for an α , $0 < \alpha < 1$, then

$$\limsup_{N\to\infty}\left\{\max_{0\leq x\leq\pi}\left(\textstyle\sum\limits_{n=1}^Nb_n\,\sin\,nx\right/\textstyle\sum\limits_{n=1}^Nb_n\right)\right\}\geqq A^{\prime\prime\prime}$$
 where $A^{\prime\prime\prime}$ is a positive constant.

Finally suppose that (n_k) is an increasing sequence of integers and that $a_{n_k}=1$ for $k=1, 2, \cdots$ and the other a_n are zero. Then Theorem 1 reduces to

Corollary 3. If there exist a>0, $0<\beta<1$, and d>0 such that

$$\sup_{n\geq 1} \int_0^a x^{-\beta} \cos(x+c_{n_k}) dx = -d$$

and $\sum_{k=1}^{\infty} n_k^{\beta-1}$ diverges, then

$$\limsup_{N\to\infty} \left\{ -\min_{0 \le x \le 2\pi} \left(\frac{1}{N} \sum_{k=1}^{N} \cos(n_k x + c_{n_k}) \right) \right\} \ge A^{\prime\prime\prime\prime}(\beta)$$

where $A''''(\beta) = d(1-\beta)a^{1-\beta} > 0$.

This contains Theorem IV as a particular case.

Theorem 1 can be stated in the following equivalent form.

Theorem 1'. If there exist a>0, $0<\beta<1$, and d>0 satisfying the condition (3) and if, for any δ , $0 < \delta < 1$,

$$\sum_{n=1}^{N} r_n \cos(nx + c_n) \ge -\delta A'(\beta) \sum_{n=1}^{N} r_n \quad \text{for all N and all } x,$$

then the series $\sum_{n=0}^{\infty} r_n/n^{1-\beta}$ converges.

Theorem III is a particular case of Theorem 1' and then of Theorem 1 since we can suppose that $\sum_{n=0}^{\infty} r_n$ diverges.

Our second theorem is as follows:

Theorem 2. If there exist a>0, $0<\beta<1$, and d>0, satisfying the condition (3) and further if there exist A>0 and $0<\lambda<1-\beta$ such that

(5)
$$\sum_{n=1}^{N} r_n \cos(nx + c_n) \ge -AN^{\lambda} \quad \text{for all } N \text{ and } x,$$

then the series $\sum_{n=1}^{\infty} r_n/n^{1-\beta}$ converges.

If all c_n vanish, then this theorem reduces to Theorem II, and further Theorem III is also a particular case of Theorem 2. $c_n = \pi/2$ for all n, then the relation (3) is satisfied for any β , $0 < \beta < 1$, and a suitable a and the left side of (5) reduces to the sine series

$$-\sum_{n=1}^{\infty} r_n \sin nx$$
. Thus we get

Corollary 4. If there exist A > 0 and λ , $0 < \lambda < a < 1$, such that $\sum_{n=1}^{N} r_n \sin nx \leq AN^x$ for all N and x,

then the series $\sum_{n=1}^{\infty} r_n/n^a$ converges.

2. Proof of Theorems. 2.2. Proof of Theorem 1. Consider a>0, $0<\beta<1$, and d>0, satisfying the condition (3), then

$$-d\sum_{n=1}^{N} \frac{r_{n}}{n^{1-\beta}} \ge \sum_{n=1}^{N} \frac{r_{n}}{n^{1-\beta}} \int_{0}^{a} x^{-\beta} \cos(x+c_{n}) dx$$

$$= \sum_{n=1}^{N} r_{n} \int_{0}^{a/n} x^{-\beta} \cos(nx+c_{n}) dx = \sum_{n=1}^{N} r_{n} \sum_{j=n}^{\infty} \int_{a/(j+1)}^{a/j} dx$$

$$= \sum_{n=1}^{N} \sum_{j=n}^{N} + \sum_{n=1}^{N} \sum_{j=n+1}^{\infty} = \sum_{j=1}^{N} \sum_{j=1}^{j} + \sum_{j=N+1}^{\infty} \sum_{n=1}^{N} dx$$

$$= \sum_{j=1}^{N-1} \int_{a/(j+1)}^{a/j} \left(\sum_{n=1}^{j} r_{n} \cos(nx+c_{n}) \right) x^{-\beta} dx$$

$$+ \int_{0}^{a/N} \left(\sum_{n=1}^{N} r_{n} \cos(nx+c_{n}) \right) x^{-\beta} dx.$$

If we put $s_j = \sum_{n=1}^{j} r_n$ and suppose that

$$\begin{split} (7) & \qquad M(j) = \min_{0 \leq x \leq 2\pi} \left(\sum_{n=1}^{j} r_n \cos(nx + c_n) \right) \geq -\delta A'(\beta) s_j \\ \text{for all } j, \, 1 \leq j \leq N, \text{ and for some } \delta, \, 0 < \delta < 1, \text{ then (6) gives} \\ -d \sum_{n=1}^{N} \frac{r_n}{n^{1-\beta}} \geq -\delta A'(\beta) \left(\sum_{j=1}^{N-1} s_j \int_{a/(j+1)}^{a/j} x^{-\beta} \, dx + s_N \int_{0}^{a/N} x^{-\beta} \, dx \right) \\ &= -\delta d \left(\sum_{j=1}^{N-1} s_j (j^{\beta-1} - (j+1)^{\beta-1}) + s_N N^{\beta-1} \right) \end{split}$$

 $=-\delta d\sum_{j=1}^{N}\frac{r_{j}}{i^{1-\beta}}$.

This is a contradiction and then, for any δ , $0 < \delta < 1$, there is a j such that the relation (7) does not hold. By divergence of the series $\sum_{n=1}^{\infty} r_n/n^{1-\beta}$, we have, for any δ , $0 < \delta < 1$,

$$M(j) < -\delta A'(\beta)s_j$$
 for infinitely many j

and then

$$\lim_{N\to\infty}\sup(-M(N)/s_N)\geq \delta A'(\beta).$$

Since δ is any positive number <1, we get the required relation (4).

2.2. Proof of Theorem 2. By (6) and the assumption (5),

$$-d \sum_{n=1}^{N} \frac{r_n}{n^{1-\beta}} \ge -A \sum_{j=1}^{N-1} j^{2} \int_{a/(j+1)}^{a/j} x^{-\beta} dx - A N^{2} \int_{0}^{a/N} x^{-\beta} dx$$
$$\ge -A \int_{0}^{a} x^{-\lambda-\beta} dx = -A a^{1-\lambda-\beta} / (1-\lambda-\beta)$$

and then

$$\sum_{n=1}^{N} \frac{r_n}{n^{1-\beta}} \leq A a^{1-\lambda-\beta}/(1-\lambda-\beta)d \quad \text{for all } N.$$

Thus we get the convergence of the series $\sum_{n=1}^{\infty} r_n/n^{1-\beta}$.

References

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