

11. On the Integro-jump of a Function and Its Fourier Coefficients

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1. Introduction. Suppose that $f(x)$ is periodic with period 2π and Lebesgue integrable in $(-\pi, \pi)$. Let the Fourier series of $f(x)$ be

$$f(x) \sim a_0/2 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$

and let

$$\bar{s}_n(x) = \sum_{\nu=1}^n (b_\nu \cos \nu x - a_\nu \sin \nu x) \equiv \sum_{\nu=1}^n B_\nu(x).$$

We denote by $\bar{\sigma}_n^\alpha(x)$ the n -th Cesàro mean of order α of the sequence $\{\bar{s}_n(x)\}$.

H. C. Chow showed the following

Theorem A.¹⁾ *If there exists a number $L(x)$ such that*

$$(1.1) \quad \int_0^t \psi(u) du = o(t), \quad \int_0^t |\psi(u)| du = O(t), \quad \text{as } t \rightarrow 0,$$

where $\psi(t) = f(x+t) - f(x-t) - L(x)$, then

$$(1.2) \quad \lim_{n \rightarrow \infty} [\bar{\sigma}_{2n}^\alpha(x) - \bar{\sigma}_n^\alpha(x)] = \frac{1}{\pi} \log 2 \cdot L(x), \quad \text{for } \alpha > 0.$$

F. C. Hsiang proved also the following

Theorem B.²⁾ *If the integral*

$$(1.3) \quad \int_0^t \frac{\psi(u)}{u^{1/\alpha}} du \quad (1 > \alpha > 0),$$

exists, then

$$(1.4) \quad \lim_{n \rightarrow \infty} [\bar{\sigma}_{2n}^1(x) - \bar{\sigma}_n^1(x)] = \frac{1}{\pi} \log 2 \cdot L(x).$$

Concerning the sequence $\{nB_n(x)\}$, O. Szász³⁾ proved the following

Theorem C. *Under the assumption of Theorem A, we have*

$$(1.5) \quad \lim_{n \rightarrow \infty} nB_n(x) = -\frac{1}{\pi} L(x) \quad (C, 2).$$

Recently Kenzi Yano⁴⁾ showed that Theorem C is still valid even if $(C, 2)$ is replaced by $(C, 1+\alpha)$, for every $\alpha > 0$.

It will not be of no interest to replace the conditions of Theorem

1) H. C. Chow: Journ. London Math. Soc., **16**, 23-27 (1941). In this theorem, the case $\alpha=1$ is O. Szász' theorem (Duke Math. Journ., **4**, 401-407 (1938)).

2) F. C. Hsiang: Bull. Calcutta Math. Soc., **44**, 55-58 (1952).

3) O. Szász: Trans. American Math. Soc., **50** (1942).

4) Kenzi Yano: Nara Joshidai Kiyō (in Jap.), **1** (1951).

A by that depending on the number α . In fact, we get the following

Theorem 1. *If $0 < \alpha < 1$ and*

$$(1.6) \quad \int_0^t \psi(u) du = o(t^{1/\alpha}), \text{ as } t \rightarrow 0,$$

then the relation (1.2) holds.

The condition (1.6) is more general than (1.3) in Theorem B.

Theorem 1 may be generalized in the following form:

Theorem 2. *If $0 < \beta < \gamma$, $\alpha = \beta/(\gamma - \beta + 1)$, $0 < \alpha < 2$*

and

$$\psi_\beta(t) \equiv \frac{1}{\Gamma(\beta)} \int_0^t (t-u)^{\beta-1} \psi(u) du = o(t^\gamma), \text{ as } t \rightarrow 0,$$

then the relation (1.2) holds.

Concerning the summability of the sequence $\{nB_n(x)\}$, we get similar theorems:

Theorem 3. *Under the assumption of Theorem 1, we have*

$$(1.7) \quad \lim_{n \rightarrow \infty} nB_n(x) = -\frac{1}{\pi} L(x) \quad (C, 1 + \alpha).$$

Theorem 4. *Under the assumption of Theorem 2, we have the relation (1.7).*

2. For the proof of above theorems, we need the following lemmas.

Lemma 1.⁵⁾ *If $\alpha > -1$ and $\bar{\tau}_n^\alpha(x)$ denotes the n -th Cesàro mean of order α of the sequence $\{nB_n(x)\}$, then*

$$\begin{aligned} \bar{\tau}_n^\alpha(x) &= n\{\bar{\sigma}_n^\alpha(x) - \bar{\sigma}_{n-1}^\alpha(x)\}. \\ \bar{\tau}_n^{\alpha+1}(x) &= (\alpha+1)\{\bar{\sigma}_n^\alpha(x) - \bar{\sigma}_n^{\alpha+1}(x)\}. \end{aligned}$$

Lemma 2.⁶⁾ *If $g_n^\alpha(t)$ denotes the n -th Cesàro mean of order α of the sequence $\{g_n(t)\}$, where $g_n(t) = \cos nt$ ($n \geq 1$) and $g_0(t) = 1/2$, then we have*

$$\left| \left(\frac{d}{dt} \right)^k g_n^\alpha(t) \right| \begin{cases} \leq An^k & (k \geq 0), \\ \leq An^{-2} t^{-k-2} & (k \leq \alpha - 2), \\ \leq An^{k-\alpha} t^{-\alpha} & (k > \alpha - 2), \end{cases}$$

for $\alpha > 0$, $0 < t < \pi$ and $k = 0, 1, 2, \dots$.

Lemma 3.⁷⁾ *If $h_n^\alpha(t) = \sum_{\nu=n+1}^{2n} g_\nu^\alpha(t)/\nu$, then*

$$\left| \left(\frac{d}{dt} \right)^k h_n^\alpha(t) \right| \begin{cases} \leq An^k & (k \geq 0), \\ \leq An^{-2} t^{-k-2} & (k \leq \alpha - 1), \\ \leq An^{k-\alpha-1} t^{-\alpha-1} & (k > \alpha - 1), \end{cases}$$

for $\alpha > 0$, $0 < t < \pi$ and $k = 1, 2, \dots$.

We shall prove Theorem 1. After H. C. Chow, we write

5) E. Kogbetliantz: *Mémorial des Sciences Math.*, **5**, 23-30 (1931) (cf. Chow: loc. cit.).

6) Cf. Chow: Loc. cit. and A. Zygmund: *Trigonometrical series*, 258-259 (1935).

7) Cf. Chow: Loc. cit.

$$\begin{aligned} nB_n(x) &= \frac{n}{\pi} \int_0^\pi \{f(x+t) - f(x-t)\} \sin nt \, dt \\ &= -\frac{1}{\pi} \int_0^\pi \{f(x+t) - f(x-t)\} \frac{d}{dt} \cos nt \, dt, \end{aligned}$$

then

$$(2.1) \quad \bar{\sigma}_n^\alpha(x) = -\frac{1}{\pi} \int_0^\pi \{f(x+t) - f(x-t)\} \frac{d}{dt} g_n^\alpha(t) \, dt,$$

and hence, by Lemma 1,

$$(2.2) \quad \bar{\sigma}_{2n}^\alpha(x) - \bar{\sigma}_n^\alpha(x) = -\frac{1}{\pi} \int_0^\pi \{f(x+t) - f(x-t)\} \frac{d}{dt} h_n^\alpha(t) \, dt.$$

If we put $\Omega_n = -\frac{1}{\pi} \int_0^\pi \frac{d}{dt} h_n^\alpha(t) \, dt$, then

$$-\pi \left[\bar{\sigma}_{2n}^\alpha(x) - \bar{\sigma}_n^\alpha(x) - \Omega_n L(x) \right] = \int_0^\pi \psi(t) \frac{d}{dt} h_n^\alpha(t) \, dt = I,$$

say. Since the sequence $\{(-1)^n - 1\}$ is summable (C, α) to -1 for every $\alpha > 0$, it follows that $\Omega_n = \frac{1}{\pi} \log 2 + o(1)$, as $n \rightarrow \infty$. Therefore it is sufficient to show that $I = o(1)$ as $n \rightarrow \infty$. We divide the integral I into two parts such that

$$I = \int_0^{k/n^{\alpha/(1+\alpha)}} + \int_{k/n^{\alpha/(1+\alpha)}}^\pi = I_1 + I_2,$$

where, by Lemma 3,

$$|I_2| \leq \frac{A}{n^\alpha} \int_{k/n^{\alpha/(1+\alpha)}}^\pi |\psi(t)| t^{-\alpha-1} \, dt \leq \frac{A}{n^\alpha} \frac{n^\alpha}{k^{1+\alpha}} \int_0^\pi |\psi(t)| \, dt \leq Ak^{-1-\alpha}.$$

On the other hand, we get, by integration by parts,

$$I_1 = \left[\psi_1(t) \frac{d}{dt} h_n^\alpha(t) \right]_0^{k/n^{\alpha/(1+\alpha)}} - \int_0^{k/n^{\alpha/(1+\alpha)}} \psi_1(t) \left(\frac{d}{dt} \right)^2 h_n^\alpha(t) \, dt.$$

When k is fixed,

$$\begin{aligned} I_1 &= \left[\psi_1(t) \frac{d}{dt} h_n^\alpha(t) \right]_0^{1/n} + \left[\psi_1(t) \frac{d}{dt} h_n^\alpha(t) \right]_{1/n}^{k/n^{\alpha/(1+\alpha)}} \\ &\quad - \left\{ \int_0^{1/n} + \int_{1/n}^{k/n^{\alpha/(1+\alpha)}} \right\} \psi_1(t) \left(\frac{d}{dt} \right)^2 h_n^\alpha(t) \, dt \\ &= o\left(n \left[t^{1/\alpha} \right]_0^{1/n} \right) + o\left(\frac{1}{n^\alpha} \left[t^{1/\alpha-\alpha-1} \right]_{1/n}^{k/n^{\alpha/(1+\alpha)}} \right) \\ &\quad + o\left(n^2 \int_0^{1/n} t^{1/\alpha} \, dt \right) + o\left(n^{1-\alpha} \int_{1/n}^{k/n^{\alpha/(1+\alpha)}} t^{1/\alpha-\alpha-1} \, dt \right) \\ &= o(1) + o(1/n^{1/\alpha-1}) + o(k^{1/\alpha-\alpha-1}/n^{1/(1+\alpha)}) + o(1/n^{1/\alpha-1}) \\ &\quad + o(1/n^{1/\alpha-1}) + o(k^{1/\alpha-\alpha}/n^{\alpha-1+\frac{1-\alpha^2}{\alpha} \frac{\alpha}{1+\alpha}}) \\ &= o(1), \end{aligned}$$

as $n \rightarrow \infty$. Hence we have

$$\lim_{n \rightarrow \infty} \pi \left| \bar{\sigma}_{2n}^\alpha(x) - \bar{\sigma}_n^\alpha(x) - \Omega_n L(x) \right| \leq Ak^{-1-\alpha}.$$

Letting $k \rightarrow \infty$, we get

$$\lim_{n \rightarrow \infty} [\bar{\sigma}_{2n}^\alpha(x) - \bar{\sigma}_n^\alpha(x)] = \frac{\log 2}{\pi} L(x),$$

which is the required.

As we may see by Lemma 3, the order of the kernel $\frac{d}{dt} h_n^\alpha(t)$ equals to the order of the Fejér kernel, and the proof of Theorem 2 is reduced to prove $I = o(1)$, as in Theorem 1. While the estimation of I is similar as in the proof of the Izumi and Sunouchi theorem concerning the (C, α) summability of Fourier series.⁸⁾ Hence we omit the detail, concerning the proof of Theorem 2.

Instead of Lemma 3 and (2.2) if we use Lemma 2 and (2.1), then we can prove Theorems 3 and 4 similarly as Theorems 1 and 2.

We end this paper by a remark: S. Izumi⁹⁾ showed that for the case $\alpha=1$ in Theorem A, the second condition of (1.1) can be replaced by the following Lebesgue type condition:

$$\int_t^\pi \frac{|\psi(t+u) - \psi(u)|}{u} du = O(1), \text{ as } t \rightarrow 0.$$

However this fact holds not only for the case $\alpha=1$, but also for the case $\alpha > 0$, which is obvious from K. Yano's argument.¹⁰⁾

Added in Proof. We get the following¹¹⁾

Corollary. *If the integral*

$$\tilde{f}(x) = -\frac{1}{2\pi} \int_{\rightarrow 0}^\pi \theta(t) \cot \frac{t}{2} dt$$

exists as a "Cauchy integral" at the origin, where $\theta(t) = f(x+t) - f(x-t)$, then one of the following conditions is sufficient for the (C, α) ($\alpha > 0$) summability of the conjugate Fourier series of $f(x)$;

- 1°. $\int_0^t \theta(u) du = o(t) \quad (t \rightarrow 0)$ and $\int_0^t |\theta(u)| du = O(t),$
- 2°. $\int_0^t \theta(u) du = o(t^{1/\alpha}), \quad (0 < \alpha < 1),$
- 3°. $\theta_\beta(t) \equiv \frac{1}{\Gamma(\beta)} \int_0^t \theta(u) (t-u)^{\beta-1} du = o(t^\gamma) \quad (t \rightarrow 0),$

$(0 < \beta < \gamma, \alpha = \beta/(\gamma - \beta + 1), 0 < \alpha < 1).$

This is the analogue of the Cesàro summability theorem of Fourier series.¹²⁾

Proof is easy from Theorems C, 3, 4 and the following result due to Hardy-Littlewood.¹³⁾

Lemma 4. *If $\sum u_n$ is summable (A) , then a necessary and sufficient condition that it should be summable (C, α) , $\alpha > -1$, is that the sequence $\{nu_n\}$ is summable $(C, 1 + \alpha)$ to the value 0.*

8) S. Izumi and G. Sunouchi: Tôhoku Math. Journ., (2) **1**, 313-326 (1950).

9) S. Izumi: Journ. Math. Soc., Japan, **1**, 226-231 (1949).

10) K. Yano: Loc. cit.

11) Cf. R. Mohanty and N. Nanda: Proc. American Math. Soc., **5**, 79-84 (1954).

12) Cf. S. Izumi and G. Sunouchi: Loc. cit.

13) G. H. Hardy and J. E. Littlewood: Journ. London Math. Soc., **6**, 283 (1931).