

CONCERNING RELATIVELY UNIFORM CONVERGENCE*

BY R. L. MOORE

According to E. H. Moore, a sequence of functions $f_1(p)$, $f_2(p)$, $f_3(p)$, \dots , defined on a range K , is said to converge, to a function $f(p)$, relatively uniformly with respect to the scale function $s(p)$ if, for every positive number e , there exists a positive number δ_e such that if $n > \delta_e$ then, for every p which belongs to K , $|f_n(p) - f(p)| < e|s(p)|^\dagger$.

In this note I will establish the following theorem.

THEOREM. *If S is a convergent sequence of measurable functions $f_1(x)$, $f_2(x)$, $f_3(x)$, \dots defined on a measurable point set E and S converges for each x belonging to E , then E contains a subset E_0 of measure zero such that the sequence S converges relatively uniformly for all values of x on the range $E - E_0$.*

PROOF. Suppose that S converges on E to the limit function $f(x)$. By a theorem due to Egoroff[‡], E contains a subset E_1 of measure less than 1 such that S converges to $f(x)$ uniformly on $E - E_1$. Similarly E_1 contains a subset E_2 of measure less than $1/2$ such that S converges to $f(x)$ uniformly on $E_1 - E_2$. Continue this process thus obtaining a sequence of point sets E_1, E_2, E_3, \dots such that, for each n , (1) the measure of E_n is less than $1/n$, (2) E_{n+1} is a subset of E_n , (3) S converges uniformly on $E_n - E_{n+1}$. Let E_0 denote the set of points common to the sets E_1, E_2, E_3, \dots . The set E_0 is either vacuous or of measure 0. Furthermore

$$E = E_0 + (E - E_1) + (E_1 - E_2) + \dots$$

Since S converges uniformly on each point set of the countable collection $E - E_1, E_1 - E_2, E_2 - E_3, \dots$, it

* Presented to the Society, April 14, 1922.

† See E. H. Moore, *Introduction to a Form of General Analysis*, The New Haven Mathematical Colloquium (Yale University Press, New Haven, 1910).

‡ *COMPTES RENDUS*, Jan. 30, 1911.

follows, by a theorem due to E. W. Chittenden, that* S converges relatively uniformly on the sum of all the point sets of this collection. But this sum is $E - E_0$.

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THE THEORY OF CLOSURE OF TCHEBYCHEFF POLYNOMIALS FOR AN INFINITE INTERVAL†

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1. *The Theorem of Closure.* Suppose we have a function $p(x)$, not negative in a given interval (a, b) , for which all the integrals

$$\int_a^b p(x)x^n dx, \quad (n = 0, 1, 2, \dots)$$

exist. It is well known that we can form a normal and orthogonal system of polynomials

$$\varphi_n(x) = a_n x^n + \dots, \quad a_n > 0, \quad (n = 0, 1, 2, \dots),$$

uniquely determined by means of the relations

$$\int_a^b p(x)\varphi_m(x)\varphi_n(x)dx = \begin{cases} 0, & m \neq n, \\ 1, & m = n. \end{cases}$$

We call these polynomials *Tchebycheff polynomials* corresponding to the interval (a, b) with the *characteristic function* $p(x)$. The simplest example is given by Legendre polynomials, corresponding to the interval $(-1, +1)$ with $p(x) = 1$.

The most important application of Tchebycheff polynomials is their use in the development of functions into

* E. W. Chittenden, *Relatively uniform convergence of sequences of functions*, TRANSACTIONS OF THIS SOCIETY, vol. 15 (1914), pp. 197-201. As Chittenden observes, this is an extension of a theorem given by E. H. Moore on page 87 of his *Introduction to a Form of General Analysis*, loc. cit.

† Presented to the Society, December 29, 1923.