

cases being that this value may actually be attained in the latter case for one or more special values of θ .*

Finally, it may be observed that the values of the so-called absolute minima for the cases where area may be passed over four, five, six, \dots times are respectively $\frac{1}{4}l^2\theta$, $\frac{1}{5}l^2\theta$, $\frac{1}{6}l^2\theta$, \dots . The consideration of these cases, however, on the geometrical side again presents serious difficulties, but tends to the opinion, as in the case of triplication, that *in general* the smallest area that can be swept over by any actual movement of angle θ is $\frac{1}{2}l^2\theta$ rather than any of these smaller values.

UNIVERSITY OF MICHIGAN.

CONVERGENCE OF SEQUENCES OF LINEAR OPERATIONS †

BY T. H. HILDEBRANDT.

Let U_n be a sequence of linear continuous operations on the class F of functions f , continuous on the interval (a, b) , i.e., suppose that every U satisfies the two conditions:

$$(1) \quad U(c_1f_1 + c_2f_2) = c_1U(f_1) + c_2U(f_2)$$

for every pair of constants (c_1, c_2) and every pair of functions (f_1, f_2) of the class F ;

(2) There exists a constant M depending on U such that if Nf is the maximum value of $|f|$ on (a, b) then

$$|U(f)| \leq MNf.$$

The greatest lower bound of all possible values M might be called the *modulus* of U .

* Thus, in case $\theta = \pi$ and triplication is allowed, the corresponding value $\frac{1}{2}l^2\pi$ may be attained as follows: Construct the hypocycloid of three cusps obtained by rolling the circle of radius $\frac{1}{2}l$ within the circle of radius $\frac{3}{2}l$ and let the given segment (of length $2l$) move so as to be always tangent to this curve and yet be everywhere entirely within it. The resulting area swept over as θ passes from 0 to π is entirely triplicated, as is well known, and is equal to the amount above stated, $\frac{1}{2}l^2\pi$. See, for example, F. Gomes Teixeira, *Traité des Courbes Spéciales Remarquables Planes et Gauches*, vol. II, p. 193. (Coimbre, 1909.)

† Presented to the Society, September 4, 1919.

Helly* has shown that a necessary condition that $\lim_n U_n$ exists for every f of F is that the U_n be uniformly bounded, i.e., that there exist a constant M independent of n such that

$$|U_n(f)| \leq MNf.$$

Then

$$\lim_n U_n(f) = U(f),$$

where $U(f)$ is a linear continuous operation whose modulus is less than or equal to M . In order to obtain sufficient conditions, it is necessary to make use of the classical theorem of Riesz, that every linear continuous operation on the class F is expressible in the form of the Stieltjes integral, $\int f d\alpha$, where α is of bounded variation. If α is regular, i.e., such that at every point x on (a, b) $\alpha(x)$ lies between $\alpha(x-0)$ and $\alpha(x+0)$, which can always be assumed to be the case without changing the value of the integral (and we shall restrict ourselves to this case), then the total variation ($\int |d\alpha|$) of α is exactly the modulus of U , so that Helly's condition would be, that there exists a constant M independent of n such that

$$\int |d\alpha_n| < M,$$

for every n , i.e., the α_n are *uniformly of bounded variation*.

This condition is not sufficient. Helly† has shown that if (1) the α_n are uniformly of bounded variation and (2) there exists a function α of bounded variation such that

$$\lim_n \alpha_n = \alpha \text{ for every } x,$$

then

$$\lim_n \int f d\alpha_n = \int f d\alpha \text{ for every } f \text{ of } F.$$

Bray‡ has shown that a weaker second condition is that there exists a function of bounded variation α and a denumerable everywhere dense set of points: x_1, \dots, x_m, \dots including a and b , such that for every x_m

$$\lim_n \alpha_n(x_m) = \alpha(x_m).$$

This condition is not necessary. It is the purpose of this note to derive necessary and sufficient conditions.

* Helly, WIENER SITZUNGSBERICHTE, vol. 121 (IIa) (1912), p. 268.

† Loc. cit., p. 288.

‡ ANNALS OF MATHEMATICS, (2), vol. 20 (1919), p. 180.

We derive first an additional necessary condition. Since the α_n are necessarily uniformly of bounded variation, it follows from a theorem by Helly* that the α_n are a compact set, i.e., there exists a subsequence α_{n_m} of the sequence α_n and a function α (necessarily of bounded variation) such that

$$\lim_m \alpha_{n_m} = \alpha \text{ for every } x.$$

Consequently

$$\lim_m \int f d\alpha_{n_m} = \int f d\alpha$$

for every f of F . Since $\lim_n \int f d\alpha_n$ exists, it follows that

$$\lim_n \int f d\alpha_n = \int f d\alpha, \quad \text{or} \quad \lim_n \int f d(\alpha_n - \alpha) = 0$$

for every f of F . Let

$$\beta_n(x) = \alpha_n(x) - \alpha(x) - \alpha_n(a) + \alpha(a).$$

Then our condition becomes:

$$\lim_n \int f d\beta_n = 0$$

for every f of F . If we take $f = 1$ then

$$(a) \quad \lim_n [\beta_n(b) - \beta_n(a)] = \lim_n \beta_n(b) = 0.$$

Again take $f = x$ for $a \leq x \leq \xi$ and $f = \xi$ for $\xi \leq x \leq b$. Then if we apply the integration by parts formula valid for Stieltjes integrals:

$$\int f d\beta_n = f\beta_n \Big|_a^b - \int \beta_n df = \xi\beta_n(b) - \int_a^\xi \beta_n dx.$$

Consequently, since $\lim_n \beta_n(b) = 0$, we must have

$$(b) \quad \lim_n \int_a^x \beta_n dx = 0 \text{ for every } x \text{ of } (a, b)$$

or the equivalent condition:

$$(b') \quad \lim_n \int_{a_1}^{b_1} \beta_n dx = 0 \text{ for every subinterval } (a_1, b_1) \text{ of } (a, b).$$

We transform this last condition as follows:

LEMMA I. *If β_n is a sequence of functions uniformly of bounded variation such that*

$$\lim_n \int_{a_1}^{b_1} \beta_n dx = 0$$

for every subinterval (a_1, b_1) of (a, b) , and if u_n is the greatest lower bound of $|\beta_n(x)|$ for x on (a, b) , then $\lim_n u_n = 0$.

* Loc. cit., p. 283. See also Radon: WIENER SITZUNGSBERICHTE, vol. 122 (IIa), p. 1377, and Fischer, this BULLETIN, vol. 27 (1920), p. 12.

If $\lim_n u_n$ is not zero, then there will exist an $e > 0$ and a subsequence u_{n_m} of u_n such that $u_{n_m} > e$ for every n_m , i.e., for every n_m and every x we have

$$|\beta_{n_m}(x)| > e.$$

Since the β_{n_m} form a compact set, there exists a subsequence β_k' approaching a limiting function β also of bounded variation. This function β will obviously be such that $|\beta(x)| \geq e$ for every x of (a, b) . Consequently there exists a subinterval (a_1, b_1) of (a, b) such that either

$$\beta(x) \leq -e \quad \text{or} \quad \beta(x) \geq e$$

for every x of (a_1, b_1) , i.e.,

$$|\int_{a_1}^{b_1} \beta(x) dx| > e(b_1 - a_1).$$

But the β_k' are uniformly bounded. Hence*

$$\lim_k \int_{a_1}^{b_1} \beta_k'(x) dx = \int_{a_1}^{b_1} \beta(x) dx,$$

which is not zero. Then we have reached a contradiction to the hypothesis of the lemma.

A direct consequence of this lemma is:

LEMMA II. *If β_n is a set of functions uniformly of bounded variation such that*

$$\lim_n \int_{a_1}^{b_1} \beta_n(x) dx = 0$$

for every subinterval (a_1, b_1) of (a, b) , then in every subinterval (a_1, b_1) of (a, b) there exists a sequence of points x_n such that

$$\lim_n \beta_n(x_n) = 0.$$

For, any subinterval (a_1, b_1) of (a, b) may replace (a, b) in the hypothesis of Lemma I. Moreover, since $\lim_n u_n = 0$, it follows that there will exist a point x_n such that

$$|\beta_n(x_n)| \leq u_n + \frac{1}{n},$$

i.e., $\lim_n \beta_n(x_n) = 0$.

The conclusion of this lemma together with the fact that the α_n are uniformly of bounded variation is also sufficient for the convergence under consideration, i.e., we have:

* Cf. Lebesgue, *Leçons sur l'Intégration*, p. 114.

THEOREM. *Necessary and sufficient conditions that the limit $\lim_n \int_a^b f d\alpha_n$ exist for every f of F are that*

- (1) *the α_n be uniformly of bounded variation,*
- (2) *there exist a function α of bounded variation such that if*

$$\beta_n(x) = \alpha_n(x) - \alpha_n(a) - \alpha(x) + \alpha(a),$$

then

- (a) $\lim_n \beta_n(b) = 0,$

(b) *in every subinterval (a_1, b_1) of (a, b) there exists a set of points x_1, \dots, x_n, \dots such that*

$$\lim_n \beta_n(x_n) = 0.$$

The function α of the theorem may be taken to be the function which is the limit of a subsequence of $\alpha_n(x)$.

To prove the sufficiency, we show that, under the hypotheses of the theorem, $\lim_n \int f d\beta_n = 0$ for every function f of F . From a theorem of Bray* it follows that

$$\left| \int f d\beta_n - \sum_{i=1}^m f(\xi_i) [\beta_n(x_{i-1}) - \beta_n(x_i)] \right| \leq O_\delta M,$$

where $x_0 = a, x_1, \dots, x_{m-1}, x_m = b$ is a subdivision of (a, b) , ξ_i lies in the interval (x_{i-1}, x_i) , O_δ is the maximum oscillation of $f(x)$ in (x_{i-1}, x_i) and $\int |d\beta_n| \leq M$ for every n . Since f is uniformly continuous in (a, b) , for every e , there will exist a d_e such that if $|x_i - x_{i-1}| \leq d_e$, then $O_\delta \leq e/2M$. Take a subdivision of (a, b) by the points $\xi_1 = a, \xi_2, \dots, \xi_m = b$ such that for every i , $|\xi_i - \xi_{i-1}| \leq \frac{1}{2}d_e$. Let $4d_0$ be less than the minimum of $\xi_i - \xi_{i-1}$. We apply the hypothesis of the theorem to the intervals $(\xi_i + d_0, \xi_{i+1} - d_0)$, i.e., select a set of points $x_{i,n}$ in each interval such that $\lim_n \beta_n(x_{i,n}) = 0$. We take $x_{0,n} = a, x_{1,n}, \dots, x_{m,n} = b$, as points of division. Then since these points are finite in number, we can find an n_e such that if $n \geq n_e$

$$\left| \sum_{i=1}^m f(\xi_i) [\beta_n(x_{i,n}) - \beta_n(x_{i-1,n})] \right| \leq e/2.$$

* Loc. cit., p. 179.

Since we also have

$$\left| \int f d\beta_n - \sum_{i=1}^m f(\xi_i) [\beta_n(x_i, n) - \beta_n(x_{i-1}, n)] \right| \leq e/2,$$

we have for $n \geq n_e$

$$|\int f d\beta_n| \leq e \quad \text{or} \quad \lim_n \int f d\beta_n = 0.$$

The conditions of the theorem may be simplified, if we note that the converse of Lemma II holds in the following form.

LEMMA II'. *If β_n is any set of functions uniformly of bounded variation, then a sufficient condition that $\lim_n \int_a^x \beta_n dx = 0$ for every x of (a, b) is that in every subinterval (a_1, b_1) of (a, b) there exist a sequence of points x_1, \dots, x_n, \dots such that $\lim_n \beta_n(x_n) = 0$.*

The proof of this can be made along the lines of the sufficiency proof above.

As a consequence our theorem may be stated as follows.

Necessary and sufficient conditions that $\lim_n \int f d\alpha_n$ exist for every f of F are that:

- (1) *the α_n be uniformly of bounded variation;*
- (2) *there exist a function α of bounded variation such that if $\beta_n(x) = \alpha_n(x) - \alpha_n(a) - \alpha(x) + \alpha(a)$, then*

$$\lim_n \beta_n(b) = 0, \quad \text{and} \quad \lim_n \int_a^x \beta_n dx = 0 \text{ for every } x.$$

In this form it contains the following theorem of Lebesgue* as a special case. Necessary and sufficient conditions that $\lim_n \int f \varphi_n = 0$ for every f of F , the φ_n being summable on (a, b) , are:

- (1) $\int |\varphi_n| dx$ be bounded as to n ;
- (2) (a) $\lim_n \int_a^b \varphi_n dx = 0$;
- (b) for every y , $\lim_n \int_y^b (y-x)\varphi_n(x) dx = 0$.

This results from the above theorem if we put

$$\beta_n(x) = \int_a^x \varphi_n(x) dx.$$

THE UNIVERSITY OF MICHIGAN.

* *Sur les intégrales singulières*, ANNALES DE TOULOUSE, (3), vol. 1 (1909), p. 57.