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ON A DIVERGENT TRIGONOMETRICAL SERIES GIVEN BY STEINHAUS¹

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Steinhaus [1; 2, p. 283] gave the series

$$(1) \quad \sum_{n=2}^{\infty} (\log n)^{-1} \cos n(x - \log \log n)$$

as an example of an everywhere-divergent trigonometric series with coefficients tending to zero. Plainly, a *sine* series cannot diverge everywhere, since it must converge whenever $x \equiv 0 \pmod{\pi}$. There is, however, no *a priori* reason why a *cosine* series should not diverge everywhere. It is not immediately clear from Steinhaus's argument [1] whether the "cosine part" of (1), namely

$$(2) \quad \sum_{n=2}^{\infty} (\log n)^{-1} \cos (n \log \log n) \cos nx,$$

has any points of convergence. Accordingly I exhibit here a class of everywhere-divergent cosine series, of which (2) is a special case.

THEOREM. *Suppose that $u(n) \uparrow \infty$, $c_n \downarrow 0$ as $n \rightarrow \infty$, and that there exists a sequence of positive integers $\{p_n\}$ such that*

$$(3) \quad \limsup_{n \rightarrow \infty} (n + p_n) \{u(n + p_n) - u(n)\} < \frac{1}{2},$$

Received by the editors May 28, 1958.

¹ Research sponsored by the Air Research and Development Command, United States Air Force, through its European Office, under Contract AF 61(514)-1399.

$$(4) \quad \liminf_{n \rightarrow \infty} \sum_{n+1}^{n+p_n} c_r > 0.$$

Then the cosine series

$$(5) \quad \sum_{n=1}^{\infty} c_n \cos nu(n) \cos nx$$

diverges for all real x , and the sine series

$$(6) \quad \sum_{n=1}^{\infty} c_n \sin nu(n) \sin nx$$

diverges for all $x \not\equiv 0 \pmod{\pi}$.

The method used to prove this theorem is a refinement of that employed by Steinhaus to prove the divergence of (1). Put

$$(7) \quad A_r(x) = \cos ru(r) \cos rx - \frac{1}{2} \cos 2rx$$

and suppose that

$$u(n) \leq x < u(n+1), \quad n+1 \leq r \leq n+p_n.$$

Then

$$\begin{aligned} \left| A_r(x) - \frac{1}{2} \right| &= \left| \cos rx \{ \cos ru(r) - \cos rx \} \right| \\ &= \left| 2 \cos rx \sin \frac{1}{2} r \{ x + u(r) \} \sin \frac{1}{2} r \{ x - u(r) \} \right| \\ &\leq r |x - u(r)| \\ &\leq (n+p_n) \{ u(n+p_n) - u(n) \}. \end{aligned}$$

By (3) there exist an integer n_0 and a number $\lambda < 1/2$ such that this is less than λ for all $n > n_0$. Thus for all n and x satisfying

$$(8) \quad n > n_0, \quad u(n) \leq x < u(n+1),$$

we have

$$(9) \quad \sum_{n+1}^{n+p_n} c_r A_r(x) > \left(\frac{1}{2} - \lambda \right) \sum_{n+1}^{n+p_n} c_r.$$

Every value of x satisfies (8), modulo 2π , for an infinity of values of n , and the left-hand side of (9) has period 2π . Thus, for every x , (9) is true for an infinity of n . Hence by (4),

$$\limsup_{n \rightarrow \infty} \sum_{n+1}^{n+p_n} c_r A_r(x) > 0.$$

But since $c_n \downarrow 0$, we have for every x

$$\liminf_{n \rightarrow \infty} \sum_{n+1}^{n+p_n} c_r \cos 2rx \geq 0,$$

and so by (7),

$$\limsup_{n \rightarrow \infty} \sum_{n+1}^{n+p_n} c_r \cos ru(r) \cos rx > 0.$$

By the general principle of convergence, this proves the divergence of (5).

I omit the proof of the divergence of (6) for all $x \not\equiv 0 \pmod{\pi}$, which is similar. This proves the theorem.

To deduce from the theorem the divergence of (2) everywhere, we take

$$u(n) = \log \log n, \quad c_n = (\log n)^{-1} (n \geq 2), \quad p_n = \left[\frac{1}{4} \log n \right],$$

where the square brackets denote the integer part. Then $u(n) \uparrow \infty$, $c_n \downarrow 0$, and the left-hand sides of (3) and (4) are both $1/4$. Thus (2) diverges everywhere, by the theorem. Similarly the "sine part" of (1) diverges for all $x \not\equiv 0 \pmod{\pi}$.

It is not worth while to examine in detail the order of magnitude of those sequences $\{c_n\}$ for which $u(n)$ and p_n can be chosen to satisfy (3) and (4). However, it is easy to show that the choice

$$c_n = (\log n)^{\alpha_1} (\log_2 n)^{\alpha_2} (\log_3 n)^{\alpha_3} \cdots (\log_q n)^{\alpha_q},$$

where q is a fixed integer and \log_m denotes the m th iterated logarithm, is permissible if $c_n \downarrow 0$ and $\sum n^{-1} c_n = \infty$, but not otherwise.

Note added in proof, December 4, 1958. If, in (5), we replace $\cos nu(n)$ by $2 + \cos nu(n)$, we obtain, as may easily be seen, an everywhere-divergent cosine series with *non-negative* coefficients tending to zero.

I wish to thank Professor P. B. Kennedy for suggesting this problem to me.

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