

ON THE SECOND THEOREM OF CONSISTENCY IN THE THEORY OF ABSOLUTE RIESZ SUMMABILITY

BY

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1.1. Definitions. Let $\sum c_n$ be a given infinite series, and λ_n a positive, steadily increasing monotonic function of n , tending to infinity with n . We write

$$C_\lambda(\omega) = C_\lambda^0(\omega) = \sum_{\lambda_n \leq \omega} c_n,$$

and

$$C_\lambda^r(\omega) = \sum_{\lambda_n \leq \omega} (\omega - \lambda_n)^r c_n = r \int_{\lambda_1}^\omega C_\lambda(\tau)(\omega - \tau)^{r-1} d\tau \quad (r > 0).$$

The series $\sum c_n$ is said to be summable (R, λ, r) , $r \geq 0$, to C , if

$$C_\lambda^r(\omega)/\omega^r \rightarrow C,$$

as $\omega \rightarrow \infty$ ⁽¹⁾.

The series $\sum c_n$ is said to be absolutely summable (R, λ, r) , or summable $|R, \lambda, r|$, $r \geq 0$, if

$$C_\lambda^r(\omega)/\omega^r \in BV(h, \infty) ⁽²⁾,$$

where h is a finite positive number ⁽³⁾.

1.2. In 1916 Hardy proved the following theorem as an extension of the well-known “second theorem of consistency” for Riesz summability ⁽⁴⁾, obtained by him and Riesz.

THEOREM A ⁽⁵⁾. *If the series $\sum c_n$ is summable (R, λ, κ) , $\kappa \geq 0$, to the sum C , and μ is a logarithmico-exponential function of λ , such that*

$$\mu = O(\lambda^\Delta),$$

where Δ is a constant, then the series $\sum c_n$ is summable (R, μ, κ) to the same sum C .

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⁽¹⁾ Riesz [10].

⁽²⁾ By “ $f(x) \in BV(h, k)$ ” we mean that $f(x)$ is a function of bounded variation in the interval (h, k) ; throughout the present paper all infinite intervals are understood to be open on the right.

⁽³⁾ Obrechkoff [7] and [8].

⁽⁴⁾ Hardy and Riesz, [3, pp. 30–33].

⁽⁵⁾ Hardy [2].

Hirst obtained a generalization⁽⁶⁾ of Hardy's theorem by replacing μ by a more general function of λ . Very recently Kuttner has shown that, while Hirst's conditions are both necessary and sufficient in the case in which the order of summability is an integer⁽⁷⁾, there do not seem to be available any reasonably simple conditions which are both necessary and sufficient in the case in which the order of summability is nonintegral⁽⁸⁾.

In 1942 Chandrasekharan proved⁽⁹⁾ the direct analogue of Hardy's theorem for the *absolute* summability of series by Rieszian means, thus confining the type μ to a special class of logarithmic-exponential function. Very recently Pati has extended the scope of applicability of the second theorem of consistency for absolutely summable series, when the order of summability is a positive integer, by establishing the following theorem.

THEOREM B⁽¹⁰⁾. *If $\phi(t)$ is a non-negative and monotonic increasing function of t for $t \geq 0$, steadily tending to infinity as t tends to infinity, such that, for positive integral κ , $\phi(t)$ is a $(\kappa+1)$ th indefinite integral for $t \geq 0$, and*

$$t^r \phi^{(r)}(t)/\phi(t) \in BV(h, \infty) \quad (r = 1, 2, \dots, \kappa),$$

where h is a finite positive number, then any infinite series which is summable $|R, \lambda_n, \kappa|$ is also summable $|R, \phi(\lambda_n), \kappa|$.

The object of the present paper is to establish a parallel theorem in the case in which the order of summability κ is positive and *nonintegral*, and $\phi^{(1)}(t)$ is a monotonic nondecreasing function of t .

2.1. We establish the following theorem.

THEOREM. *If $\phi(t)$ is a non-negative and monotonic increasing function of t for $t \geq 0$, steadily tending to infinity as t tends to infinity, such that $\phi^{(1)}(t)$ is monotonic nondecreasing for $t \geq 0$, $\phi(t)$ is a $(k+2)$ th indefinite integral for $t \geq 0$, where k is the integral part of $\kappa^{(1)}$, and*

$$(2.11) \quad t^r \phi^{(r)}(t)/\phi(t) \in BV(h, \infty) \quad (r = 1, 2, \dots, k+1),$$

where h is a finite positive number, then any infinite series which is summable $|R, \lambda_n, \kappa|$, is also summable $|R, \phi(\lambda_n), \kappa|$.

2.2. It is evident that the truth or otherwise of the theorem depends only upon the behavior of $\phi(t)$ for sufficiently large t . We may, therefore, alter $\phi(t)$ in any finite range in any convenient way, and may suppose without any loss of generality that $h=\lambda_1$, or even $h=\lambda_1=0$, for the sake of con-

⁽⁶⁾ Hirst [4].

⁽⁷⁾ Kuttner [5].

⁽⁸⁾ Kuttner [6].

⁽⁹⁾ Chandrasekharan [1].

⁽¹⁰⁾ Pati [9].

⁽¹¹⁾ We assume throughout that κ is positive and nonintegral.

venience, $\phi(\lambda_i) = 0$, and that $\phi(t)$ is a $(k+2)$ th indefinite integral for $t \geq 0$ instead of only for sufficiently large t .

2.3. We require the following lemmas for the proof of our theorem.

LEMMA 1⁽¹²⁾. *If k is a positive integer, then*

$$C_\lambda(\sigma) = \frac{1}{k!} \left(\frac{d}{d\sigma} \right)^k C_\lambda^k(\sigma).$$

LEMMA 2. *The n th derivative of $\{f(x)\}^m$ is a sum of constant multiples of terms of the type*

$$\{f(x)\}^{m-r} \{f^{(1)}(x)\}^{\alpha_1} \{f^{(2)}(x)\}^{\alpha_2} \cdots \{f^{(n)}(x)\}^{\alpha_n},$$

where $r \leq n$, and the α 's are positive integers or zeros such that

$$\sum_{r=1}^n \alpha_r = r; \quad \sum_{r=1}^n r \alpha_r = n.$$

Further, if m is a positive integer, then $0 < r \leq m$.

This is a particular case of a result due to Faa di Bruno⁽¹³⁾ on the n th derivative of a function of a function; the factor $\{f(x)\}^{m-r}$ accrues from the differentiation of $\{f(x)\}^m$ with respect to $f(x)$, and is multiplied by a zero factor if m is a positive integer and $r > m$.

LEMMA 3⁽¹⁴⁾. *Let $\phi(t)$ be a non-negative and monotonic increasing function of t for $t \geq 0$. If $\delta \geq 0$,*

$$G(\sigma) \in BV(\delta, \infty)$$

and

$$\frac{1}{\{\phi(\eta)\}^r} \int_{\delta}^{\eta} H(\sigma) d\sigma \in BV(\delta, \infty) \quad (r > 0),$$

then

$$\frac{1}{\{\phi(\eta)\}^r} \int_{\delta}^{\eta} H(\sigma) G(\sigma) d\sigma \in BV(\delta, \infty).$$

LEMMA 4. *If*

$$\chi(\eta) = \int_0^{\eta} \sigma^{k+1} \{\phi(\sigma)\}^{\alpha} \{\phi^{(1)}(\sigma)\}^{\alpha_1} \cdots \{\phi^{(k+2)}(\sigma)\}^{\alpha_{k+2}} d\sigma,$$

(12) Hardy and Riesz [3, p. 31].

(13) C. de la Vallée Poussin [12, p. 89].

(14) Pati [9, Lemma 3].

and the α 's are positive integers or zeros such that

$$0 < \alpha + \alpha_1 + \alpha_2 + \cdots + \alpha_{k+2} = r \leq k + 1$$

and

$$\alpha_1 + 2\alpha_2 + \cdots + (k+2)\alpha_{k+2} = k+2,$$

then, under the hypotheses (2.11) and $h=0$,

$$\chi(\eta)/\{\phi(\eta)\}^r \in BV(0, \infty).$$

This follows from a result due to Pati⁽¹⁵⁾ on making the substitutions: $\kappa=k+1$, $\lambda_1=0$.

LEMMA 5. If $\kappa > r \geq 0$, where r is an integer, and

$$F(\sigma) \in BV(s, \infty), \quad s \geq 0,$$

then

$$\frac{1}{\{\phi(\eta)\}^r} \int_s^\eta \{\phi(\eta) - \phi(\sigma)\}^{\kappa-r-1} \phi^{(1)}(\sigma) \{\phi(\sigma)\}^r F(\sigma) d\sigma \in BV(s, \infty).$$

Proof. Since

$$\{\phi(\sigma)\}^r = \{\phi(\eta) - (\phi(\eta) - \phi(\sigma))\}^r,$$

it suffices to show that, if $F(\sigma) \in BV(S, \infty)$, then

$$\frac{1}{\{\phi(\eta)\}^{\kappa-r'}} \int_s^\eta \{\phi(\eta) - \phi(\sigma)\}^{\kappa-r'-1} \phi^{(1)}(\sigma) F(\sigma) d\sigma \in BV(s, \infty)$$

where $\kappa > r \geq r' \geq 0$. Putting $\kappa-r'=\delta$, we have to show that

$$\frac{1}{\{\phi(\eta)\}^\delta} \int_s^\eta \{\phi(\eta) - \phi(\sigma)\}^{\delta-1} \phi^{(1)}(\sigma) F(\sigma) d\sigma \in BV(s, \infty).$$

Integrating by parts, we see that the above expression equals

$$\frac{1}{\delta} \left(1 - \frac{\phi(s)}{\phi(\eta)} \right)^\delta F(s) + \frac{1}{\delta \{\phi(\eta)\}^\delta} \int_s^\eta \{\phi(\eta) - \phi(\sigma)\}^\delta F^{(1)}(\sigma) d\sigma.$$

Hence, it suffices to show that

$$\Omega(\eta) = \int_s^\eta \left(1 - \frac{\phi(\sigma)}{\phi(\eta)} \right)^\delta F^{(1)}(\sigma) d\sigma \in BV(s, \infty)$$

Now

⁽¹⁵⁾ Pat: [9 Lemma 4].

$$\begin{aligned} \int_s^\infty |d_\eta \Omega(\eta)| &= \int_s^\infty \left| \int_s^\eta d_\eta \left\{ \left(1 - \frac{\phi(\sigma)}{\phi(\eta)} \right)^\delta \right\} F^{(1)}(\sigma) d\sigma \right| \\ &\leq \int_s^\infty |F^{(1)}(\sigma)| d\sigma \int_{\eta=\sigma}^\infty d_\eta \left\{ \left(1 - \frac{\phi(\sigma)}{\phi(\eta)} \right)^\delta \right\} \\ &\leq \int_s^\infty |F^{(1)}(\sigma)| d\sigma < \infty, \end{aligned}$$

by hypothesis.

LEMMA 6. If $\kappa > r \geq 0$, where r is an integer, and

$$\frac{1}{\{\phi(\eta)\}^r} \int_s^\eta F(\sigma) d\sigma \in BV(s, \infty), \quad s \geq 0,$$

then

$$\frac{1}{\{\phi(\eta)\}^r} \int_s^\eta \left(1 - \frac{\phi(\sigma)}{\phi(\eta)} \right)^{\kappa-r} F(\sigma) d\sigma \in BV(s, \infty).$$

Proof. Integrating by parts we have

$$\begin{aligned} &\frac{1}{\{\phi(\eta)\}^r} \int_s^\eta \left(1 - \frac{\phi(\sigma)}{\phi(\eta)} \right)^{\kappa-r} F(\sigma) d\sigma \\ &= \frac{(\kappa-r)}{\{\phi(\eta)\}^r} \int_s^\eta \left\{ \phi(\eta) - \phi(\sigma) \right\}^{\kappa-r-1} \phi^{(1)}(\sigma) \{\phi(\sigma)\}^r \left(\frac{1}{\{\phi(\sigma)\}^r} \int_s^\eta F(\tau) d\tau \right) d\sigma. \end{aligned}$$

The result follows by an application of Lemma 5.

LEMMA 7⁽¹⁶⁾. If

$$G(x) = \int_a^x \xi(x, u) g(u) du,$$

then

$$\int_a^\infty |dG(x)| \leq \text{upper bound } \left\{ |\xi(u, u)| + \int_u^\infty |d_z \xi(x, u)| \right\} \int_a^\infty |g(u)| du.$$

3.1. **Proof of the theorem.** By hypothesis

$$C_\lambda(\eta)/\eta^\kappa \in BV(0, \infty).$$

We have to show that

$$\frac{1}{\{\phi(\eta)\}^\kappa} \int_0^\eta C_\lambda(\sigma) \frac{d}{d\sigma} \{\phi(\eta) - \phi(\sigma)\}^\kappa d\sigma \in BV(0, \infty),$$

⁽¹⁶⁾ Tatchell [11, Lemma 1 (i)].

that is to say, by Lemma 1,

$$\frac{1}{\{\phi(\eta)\}^k} \int_0^\eta \left(\frac{d}{d\sigma} \right)^k C_\lambda^k(\sigma) \frac{d}{d\sigma} \{ \phi(\eta) - \phi(\sigma) \} d\sigma \in BV(0, \infty).$$

Integrating the integral in the last expression k times by parts, we obtain as the result of integration a constant multiple of

$$I = \int_0^\eta C_\lambda^k(\sigma) \left(\frac{d}{d\sigma} \right)^{k+1} \{ \phi(\eta) - \phi(\sigma) \} d\sigma.$$

By Lemma 2, I can be expressed as the sum of constant multiples of integrals of the type

$$\int_0^\eta C_\lambda^k(\sigma) \{ \phi(\eta) - \phi(\sigma) \}^{k-r} \prod_{n=1}^{k+1} \{ \phi^{(n)}(\sigma) \}^{\alpha_n} d\sigma,$$

where the α 's are positive integers or zeros such that

$$\alpha_1 + \alpha_2 + \cdots + \alpha_{k+1} = r \leq k + 1$$

and

$$\alpha_1 + 2\alpha_2 + \cdots + (k+1)\alpha_{k+1} = k + 1.$$

Consider the possibility:

$$\alpha_1 + \alpha_2 + \cdots + \alpha_{k+1} = k + 1.$$

In this case, since

$$\alpha_1 + 2\alpha_2 + \cdots + (k+1)\alpha_{k+1} = k + 1,$$

by subtraction we get

$$\alpha_2 + 2\alpha_3 + \cdots + k\alpha_{k+1} = 0.$$

Hence

$$\alpha_2 = \alpha_3 = \cdots = \alpha_{k+1} = 0,$$

$$\alpha_1 = r = k + 1.$$

Thus I can be expressed as the sum of constant multiples of integrals of the type

$$I_1 = \int_0^\eta C_\lambda^k(\sigma) \{ \phi(\eta) - \phi(\sigma) \}^{k-r} \prod_{n=1}^{k+1} \{ \phi^{(n)}(\sigma) \}^{\alpha_n} d\sigma,$$

where

$$\alpha_1 + \alpha_2 + \cdots + \alpha_{k+1} = r < k$$

and

$$\alpha_1 + 2\alpha_2 + \cdots + (k+1)\alpha_{k+1} = k+1,$$

and the integral

$$I_2 = \int_0^\eta C_\lambda^k(\sigma) \{ \phi(\eta) - \phi(\sigma) \}^{\kappa-k-1} \{ \phi^{(1)}(\sigma) \}^{k+1} d\sigma.$$

We first treat integrals of the type I_1 . Writing

$$C_\lambda^k(\sigma) = \frac{1}{k+1} \frac{d}{d\sigma} C_\lambda^{k+1}(\sigma),$$

and integrating by parts, we get integrals of the type

$$I_{11} = \int_0^\eta C_\lambda^{k+1}(\sigma) \{ \phi(\eta) - \phi(\sigma) \}^{\kappa-r-1} \phi^{(1)}(\sigma) \prod_{n=1}^{k+1} \{ \phi^{(n)}(\sigma) \}^{\alpha_n} d\sigma,$$

where

$$\alpha_1 + \alpha_2 + \cdots + \alpha_{k+1} = r < \kappa,$$

$$\alpha_1 + 2\alpha_2 + \cdots + (k+1)\alpha_{k+1} = k+1,$$

and

$$I_{12} = \int_0^\eta C_\lambda^{k+1}(\sigma) \{ \phi(\eta) - \phi(\sigma) \}^{\kappa-r} \prod_{n=1}^{k+2} \{ \phi^{(n)}(\sigma) \}^{\beta_n} d\sigma,$$

where

$$\beta_1 + \beta_2 + \cdots + \beta_{k+2} = r+1 < \kappa+1,$$

$$\beta_1 + 2\beta_2 + \cdots + (k+2)\beta_{k+2} = k+2.$$

We first prove that

$$(3.11) \quad I_{11}/\{ \phi(\eta) \}^\kappa \in BV(0, \infty).$$

We have

$$\begin{aligned} I_{11} &= \int_0^\eta \{ \phi(\eta) - \phi(\sigma) \}^{\kappa-r-1} \phi^{(1)}(\sigma) \{ \phi(\sigma) \}^r \left(\frac{C_\lambda^{k+1}(\sigma)}{\sigma^{k+1}} \right) \left(\frac{\sigma \phi^{(1)}(\sigma)}{\phi(\sigma)} \right)^{\alpha_1} \cdots \\ &\quad \left(\frac{\sigma^{k+1} \phi^{(k+1)}(\sigma)}{\phi(\sigma)} \right)^{\alpha_{k+1}} d\sigma \\ &= \int_0^\eta \{ \phi(\eta) - \phi(\sigma) \}^{\kappa-r-1} \phi^{(1)}(\sigma) \{ \phi(\sigma) \}^r F(\sigma) d\sigma, \end{aligned}$$

where $F(\sigma) \in BV(0, \infty)$, by hypotheses (2.11), since $C_\lambda^{k+1}(\sigma)/\sigma^{k+1} \in BV(0, \infty)$, by virtue of the first theorem of consistency for absolute Riesz summability.

Hence, using Lemma 5, we obtain

$$I_{11}/\{\phi(\eta)\}^\kappa \in BV(0, \infty).$$

We next prove that

$$(3.12) \quad I_{12}/\{\phi(\eta)\}^\kappa \in BV(0, \infty),$$

that is to say

$$\frac{1}{\{\phi(\eta)\}^\kappa} \int_0^\eta \left(\frac{C_\lambda^{k+1}(\sigma)}{\sigma^{k+1}} \right) \left(1 - \frac{\phi(\sigma)}{\phi(\eta)} \right)^{\kappa-r} \sigma^{k+1} \prod_{n=1}^{k+2} \{\phi^{(n)}(\sigma)\}^{\beta_n} d\sigma \in BV(0, \infty).$$

By Lemma 4, we have

$$\frac{1}{\{\phi(\eta)\}^\kappa} \int_0^\eta \sigma^{k+1} \prod_{n=1}^{k+2} \{\phi^{(n)}(\sigma)\}^{\beta_n} d\sigma \in BV(0, \infty)$$

under the hypotheses (2.11).

Now, since

$$C_\lambda^{k+1}(\sigma)/\sigma^{k+1} \in BV(0, \infty),$$

we obtain, by Lemma 3,

$$\frac{1}{\{\phi(\eta)\}^\kappa} \int_0^\eta \left(\frac{C_\lambda^{k+1}(\sigma)}{\sigma^{k+1}} \right) \sigma^{k+1} \prod_{n=1}^{k+2} \{\phi^{(n)}(\sigma)\}^{\beta_n} d\sigma \in BV(0, \infty).$$

Finally, using Lemma 6, we get the result (3.12).

It remains for us to prove that

$$(3.13) \quad I_2/\{\phi(\eta)\}^\kappa = \frac{1}{\{\phi(\eta)\}^\kappa} \int_0^\eta C_\lambda^k(\sigma) \{\phi(\eta) - \phi(\sigma)\}^{\kappa-k-1} \{\phi^{(1)}(\sigma)\}^{k+1} d\sigma \\ \in BV(0, \infty).$$

For $\kappa > 0$, we have⁽¹⁷⁾

$$\begin{aligned} C_\lambda^k(\sigma) &= \frac{\Gamma(k+1)}{\Gamma(k+1)\Gamma(k+1-\kappa)} \int_0^\sigma (\sigma-s)^{k-\kappa} \frac{d}{ds} C_\lambda^\kappa(s) ds \\ &= \frac{\Gamma(k+1)}{\Gamma(k+1)\Gamma(k+1-\kappa)} \left[-\kappa \int_0^\sigma \left\{ \frac{\partial}{\partial s} \Phi(\sigma, s) \right\} s^{-\kappa} C_\lambda^\kappa(s) ds \right. \\ &\quad \left. + \int_0^\sigma \Psi(\sigma, s) \frac{d}{ds} \{s^{-\kappa} C_\lambda^\kappa(s)\} ds \right], \end{aligned}$$

where

$$\Phi(\sigma, s) = \int_s^\sigma u^{\kappa-1} (\sigma-u)^{k-\kappa} du, \quad \sigma \geq s$$

⁽¹⁷⁾ Hardy and Riesz [3, p. 27, Lemma 6].

$$\Psi(\sigma, s) = s^\kappa (\sigma - s)^{k-\kappa}, \quad \sigma > s.$$

Since, by integration by parts,

$$-\int_0^\sigma \left\{ \frac{\partial}{\partial s} \Phi(\sigma, s) \right\} s^{-\kappa} C_\lambda^\kappa(s) ds = \int_0^\sigma \Phi(\sigma, s) \frac{d}{ds} \{ s^{-\kappa} C_\lambda^\kappa(s) \} ds,$$

it follows that

$$\begin{aligned} C_\lambda^k(\sigma) &= \frac{\Gamma(k+1)}{\Gamma(\kappa+1)\Gamma(k+1-\kappa)} \left[\kappa \int_0^\sigma \Phi(\sigma, s) \frac{d}{ds} \{ s^{-\kappa} C_\lambda^\kappa(s) \} ds \right. \\ &\quad \left. + \int_0^\sigma \Psi(\sigma, s) \frac{d}{ds} \{ s^{-\kappa} C_\lambda^\kappa(s) \} ds \right]. \end{aligned}$$

Substituting this expression for $C_\lambda^k(\sigma)$, we see that we need only prove the following to establish (3.13).

$$(3.14) \quad I_{21}/\{\phi(\eta)\}^\kappa \in BV(0, \infty)$$

and

$$(3.15) \quad I_{22}/\{\phi(\eta)\}^\kappa \in BV(0, \infty),$$

where

$$\frac{I_{21}}{I_{22}} = \int_0^\eta \{\phi(\eta) - \phi(\sigma)\}^{\kappa-k-1} \{\phi^{(1)}(\sigma)\}^{k+1} d\sigma \int_0^\sigma \frac{\Phi(\sigma, s)}{\Psi(\sigma, s)} \frac{d}{ds} \{s^{-\kappa} C_\lambda^\kappa(s)\} ds.$$

Proof of (3.14). Since

$$\begin{aligned} I_{21}/\{\phi(\eta)\}^\kappa &= \int_0^\eta \frac{d}{ds} \{s^{-\kappa} C_\lambda^\kappa(s)\} ds \frac{1}{\{\phi(\eta)\}^\kappa} \int_{\sigma=s}^\eta \{\phi(\eta) - \phi(\sigma)\}^{\kappa-k-1} \{\phi^{(1)}(\sigma)\}^{k+1} \Phi(\sigma, s) d\sigma, \end{aligned}$$

it suffices, by virtue of Lemma 7, to prove only that, uniformly in $s > 0$,

$$\begin{aligned} (3.16) \quad g_1(\eta, s) &= \frac{1}{\{\phi(\eta)\}^\kappa} \int_{\sigma=s}^\eta \{\phi(\eta) - \phi(\sigma)\}^{\kappa-k-1} \{\phi^{(1)}(\sigma)\}^{k+1} \Phi(\sigma, s) d\sigma \\ &\in BV_\eta(s, \infty). \end{aligned}$$

Now

$$\begin{aligned} g_1(\eta, s) &= \frac{1}{\{\phi(\eta)\}^\kappa} \int_s^\eta \{\phi(\eta) - \phi(\sigma)\}^{\kappa-k-1} \phi^{(1)}(\sigma) \{\phi(\sigma)\}^k \left(\frac{\sigma \phi^{(1)}(\sigma)}{\phi(\sigma)} \right)^k \\ &\quad \times \left(\frac{1}{\sigma^k} \int_s^\sigma u^{\kappa-1} (\sigma - u)^{k-\kappa} du \right) d\sigma, \end{aligned}$$

and, therefore, by Lemma 5 and the hypotheses (2.11), it is sufficient for our

purposes to show that, uniformly in $s > 0$,

$$\frac{1}{\sigma^k} \int_s^\sigma u^{k-1}(\sigma - u)^{k-k} du \in BV_\sigma(s, \infty),$$

or, what is the same thing,

$$\int_{s/\sigma}^1 t^{k-1}(1-t)^{k-k} dt \in BV_\sigma(s, \infty).$$

We have

$$\lim_{\sigma \rightarrow \infty} \int_{s/\sigma}^1 t^{k-1}(1-t)^{k-k} dt = \int_0^1 t^{k-1}(1-t)^{k-k} dt < \infty.$$

For any $s > 0$, and for $\sigma > s$, as σ increases, $\int_{s/\sigma}^1 t^{k-1}(1-t)^{k-k} dt$ increases, and on account of its uniform boundedness in (s, ∞) it is of uniform bounded variation in (s, ∞) .

Proof of (3.15). As in the proof of (3.14), it is sufficient, by virtue of Lemma 7, to prove that, uniformly in $s > 0$,

$$(3.17) \quad g_2(\eta, s) = \frac{1}{\{\phi(\eta)\}^k} \int_s^\eta \{\phi(\eta) - \phi(\sigma)\}^{k-k-1} \{\phi^{(1)}(\sigma)\}^{k+1} \Psi(\sigma, s) d\sigma \\ \in BV_\eta(s, \infty).$$

Proof of (3.17). Since $\Psi(\sigma, s)$ is not defined for $\sigma = s$, we define $g_2(s, s)$ as $\lim_{\eta \rightarrow s} g_2(\eta, s)$, which we show below to be finite. Putting $\sigma = s + (\eta - s)v$, we have

$$g_2(\eta, s) = \frac{s^k}{\{\phi(\eta)\}^k} \int_0^1 \left\{ \frac{(\eta - s)(1 - v)}{\phi(\eta) - \phi(s + (\eta - s)v)} \right\}^{k+1-k} \\ \times \{\phi^{(1)}(s + (\eta - s)v)\}^{k+1} v^{k-k} (1 - v)^{k-k-1} dv.$$

Now

$$\lim_{\eta \rightarrow s} \frac{(\eta - s)(1 - v)}{\phi(\eta) - \phi(s + (\eta - s)v)} = \frac{1}{\phi^{(1)}(s)}.$$

Hence

$$g_2(s, s) = \left\{ \frac{s\phi^{(1)}(s)}{\phi(s)} \right\}^k \int_0^1 v^{k-k} (1 - v)^{k-k-1} dv,$$

which is finite, by hypotheses (2.11), since

$$(3.18) \quad \int_0^1 v^{k-k} (1 - v)^{k-k-1} dv < \infty.$$

In order to prove (3.17) we observe that

$$\begin{aligned} \int_s^\infty |d_\eta g_2(\eta, s)| &\leq \int_0^1 v^{k-\kappa} (1-v)^{\kappa-k-1} dv \\ &\times \int_s^\infty \left| d_\eta \left[s^\kappa \left\{ \frac{(\eta-s)(1-v)}{\phi(\eta) - \phi(s+(\eta-s)v)} \right\}^{k+1-\kappa} \frac{\{\phi^{(1)}(s+(\eta-s)v)\}^{k+1}}{\{\phi(\eta)\}^\kappa} \right] \right|. \end{aligned}$$

Thus, in view of (3.18), it is sufficient for our purpose to show that, uniformly in $0 < v < 1$ and $s > 0$,

$$s^\kappa \left\{ \frac{(\eta-s)(1-v)}{\phi(\eta) - \phi(s+(\eta-s)v)} \right\}^{k+1-\kappa} \frac{\{\phi^{(1)}(s+(\eta-s)v)\}^{k+1}}{\{\phi(\eta)\}^\kappa} \in BV_\eta(s, \infty).$$

Putting $\eta-s=t$, we have only to show that, uniformly in $0 < v < 1$ and $s > 0$,

$$\begin{aligned} (3.19) \quad F(t) &= s^\kappa \left\{ \frac{(1-v)t}{\phi(s+t) - \phi(s+vt)} \right\}^{k+1-\kappa} \frac{1}{\{\phi(s+t)\}^\kappa} \{\phi^{(1)}(s+vt)\}^{k+1} \\ &\in BV_t(0, \infty). \end{aligned}$$

Proof of (3.19). We write $F(t) = U(t) V(t)$, where $V(t)$ is the last factor in the above expression for $F(t)$, and $U(t)$ the rest. Since $\phi^{(1)}(t)$ is nondecreasing, $\{\phi(s+t) - \phi(s+vt)\}/(1-v)t$ is nondecreasing, and hence $U(t)$ is nonincreasing. We also see that $V(t)$ is nondecreasing, and that

$$(1) \quad \{\phi(s+t) - \phi(s+vt)\}/(1-v)t \geq \phi^{(1)}(s+vt).$$

Therefore, by integration by parts,

$$\begin{aligned} (2) \quad \text{Var } F &= \int_0^\infty |U(t)V^{(1)}(t) + V(t)U^{(1)}(t)| dt \\ &\leq \max_{(0, \infty)} F(t) + 2 \int_0^\infty U(t)V^{(1)}(t) dt. \end{aligned}$$

By (1),

$$F(t) \leq s^\kappa \frac{\{\phi^{(1)}(s+vt)\}^\kappa}{\{\phi(s+t)\}^\kappa} \leq \left(\frac{s}{s+vt} \right)^\kappa \left\{ \frac{(s+vt)\phi^{(1)}(s+vt)}{\phi(s+vt)} \right\}^\kappa \leq C,$$

where C is an absolute finite constant. Now (2) shows that it is sufficient to prove that $W(t) = U(t)V^{(1)}(t)$ has a uniformly bounded integral over $(0, \infty)$. We proceed to prove this.

By virtue of (1),

$$\begin{aligned} W(t) &\leq (k+1)s^\kappa v \frac{\{\phi^{(1)}(s+vt)\}^{\kappa-1}}{\{\phi(s+t)\}^\kappa} \phi^{(2)}(s+vt) \\ &\leq (k+1)s^\kappa v \frac{\{\phi^{(1)}(s+vt)\}^{\kappa-1}}{\{\phi(s+vt)\}^\kappa} \phi^{(2)}(s+vt). \end{aligned}$$

Now, for every $T > 0$,

$$\begin{aligned} \int_0^T W(t) dt &\leq \frac{k+1}{\kappa} s^\kappa \int_0^T \frac{d\{\phi^{(1)}(s+vt)\}^\kappa}{\{\phi(s+vt)\}^\kappa} \\ &= \frac{k+1}{\kappa} \left\{ s \frac{\phi^{(1)}(s+vt)}{\phi(s+vt)} \right\}^\kappa \Big|_0^T + (k+1)vs^\kappa \int_0^T \frac{\{\phi^{(1)}(s+vt)\}^{\kappa+1}}{\{\phi(s+vt)\}^{\kappa+1}} dt \\ &= T_1 + T_2, \text{ say.} \end{aligned}$$

We see that T_1 is uniformly bounded, while

$$\begin{aligned} T_2 &= (k+1) \int_0^T \left\{ \frac{(s+vt)\phi^{(1)}(s+vt)}{\phi(s+vt)} \right\}^{\kappa+1} \frac{s^\kappa v dt}{(s+vt)^{\kappa+1}} \\ &\leq \kappa C \int_0^T \frac{s^\kappa v dt}{(s+vt)^{\kappa+1}} \leq C, \end{aligned}$$

where C is an absolute finite constant.

This completes the proof of the theorem.

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