

## A MEASURE THEORETICAL SUBSEQUENCE CHARACTERIZATION OF STATISTICAL CONVERGENCE

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**ABSTRACT.** The concept of statistical convergence of a sequence was first introduced by H. Fast. Statistical convergence was generalized by R. C. Buck, and studied by other authors, using a regular nonnegative summability matrix  $A$  in place of  $C_1$ .

The main result in this paper is a theorem that gives meaning to the statement:  $S = \{s_n\}$  converges to  $L$  statistically ( $T$ ) if and only if "most" of the subsequences of  $S$  converge, in the ordinary sense, to  $L$ . Here  $T$  is a regular, nonnegative and triangular matrix.

Corresponding results for lacunary statistical convergence, recently defined and studied by J. A. Fridy and C. Orhan, are also presented.

### INTRODUCTION

The concept of the statistical convergence of a sequence of reals  $S = \{s_n\}$  was first introduced by H. Fast [9].

The sequence  $S = \{s_n\}$  is said to converge statistically to  $L$  and we write

$$\lim_{n \rightarrow \infty} s_n = L \text{ (stat) if for every } \varepsilon > 0, \\ \lim_{n \rightarrow \infty} n^{-1} |\{k \leq n : |s_k - L| \geq \varepsilon\}| = 0,$$

where  $|A|$  denotes the cardinality of the set  $A$ .

Properties of statistically convergent sequences were studied in [5, 6, 12, and 16]. In [13] Fridy and Miller gave a characterization of statistical convergence for bounded sequences using a family of matrix summability methods.

Statistical convergence can be generalized by using a regular nonnegative summability matrix  $A$  in place of  $C_1$ . This idea was first mentioned by R. C. Buck [3] in 1953 and has been further studied by Sember and Freedman ([10 and 11]) and Connor ([5 and 7]). Regular nonnegative summability matrices turn out to be too general for our purposes here, instead we use the concept of a mean.

A matrix  $T = (a_{mn})$  will be called a mean if  $a_{mn} > 0$  when  $n \leq m$ ,  $a_{mn} = 0$  if  $n > m$ ,  $\sum_{n=1}^{\infty} a_{mn} = 1$  for all  $m$  and  $\lim_{m \rightarrow \infty} a_{mn} = 0$  for each  $n$ .

If  $T = (a_{mn})$  is a mean, following Buck, a sequence  $S = \{s_n\}$  is said to be statistically  $T$ -summable to  $L$  and we write

$$s_n \rightarrow L \text{ (stat } T) \text{ if for every } \varepsilon > 0$$

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we have

$$\sum_{n=1}^{\infty} [a_{mn} : |s_n - L| \geq \varepsilon] \rightarrow 0 \quad \text{as } m \rightarrow \infty.$$

The main result in this paper is a theorem that gives meaning to the statement  $S = \{s_n\}$  converges to  $L$  statistically ( $T$ ) if and only if “most” of the subsequences of  $S$  converge, in the ordinary sense, to  $L$ .

In [14] and [15] Fridy and Orhan studied lacunary statistical convergence. We will present a measure theoretical subsequence characterization of lacunary statistical convergence.

*Results.* We recall that Fridy proved [12] that a sequence  $S$  is statistically convergent if and only if there exists a subset  $A$  of  $\mathbb{N}$  (the natural numbers), having density zero, such that the subsequence of  $S$  obtained by removing the terms of  $S$  with indices in  $A$  is convergent in the ordinary sense. Here,  $A$  having density zero means

$$\lim_{n \rightarrow \infty} n^{-1} |\{k \leq n : k \in A\}| = 0.$$

Our first step toward obtaining a subsequence characterization of statistical ( $T$ ) convergence is the following generalization of the result of Fridy just mentioned. In the statement of our theorem we will need a definition of  $T$ -density zero.

If  $T = (a_{mn})$  is a mean, then a subset  $A$  of  $\mathbb{N}$  is said to have  $T$ -density zero if

$$\lim_{m \rightarrow \infty} \sum_{n \in A} a_{mn} = 0.$$

**Theorem 1.**  $s_n \rightarrow L$  (stat  $T$ ) if and only if there is a subset  $A$  of  $\mathbb{N}$  such that  $s_{n_k} \rightarrow L$  (in the usual sense) as  $k \rightarrow \infty$ , where  $\mathbb{N} \setminus A = \{n_k : k \in \mathbb{N}\}$  and  $A$  has  $T$ -density zero.

*Proof.* Suppose  $s_n \rightarrow L$  (stat  $T$ ). For each  $\varepsilon_n = \frac{1}{n}$ ,  $n = 2, 3, \dots$ , there exists a positive integer  $r_n$  (with the sequence  $\{r_n\}_{n=2}^{\infty}$  strictly increasing) such that

$$(*) \quad r \geq r_n \text{ implies } \sum_{k=1}^{\infty} \left[ a_{rk} : |s_k - L| \geq \frac{1}{n} \right] < \frac{1}{n^2}.$$

Set,

$$A = \bigcup_{n=2}^{\infty} \left\{ k : r_n \leq k < r_{n+1} \text{ and } |s_k - L| \geq \frac{1}{n} \right\}.$$

The subsequence of  $S$  obtained by removing the terms with indices in  $A$  clearly converges, in the ordinary sense, to  $L$ .

We will now show that  $A$  has  $T$ -density zero. Let  $\varepsilon > 0$ . There exists an  $n(\varepsilon) \in \mathbb{N}$  such that

$$\sum_{n=n(\varepsilon)}^{\infty} \frac{1}{n^2} < \frac{\varepsilon}{2}.$$

The regularity of  $T$  implies there exists an  $R_{n(\varepsilon)}$ , a term in the sequence  $\{r_n\}$  with index larger than  $n(\varepsilon)$ , i.e.,  $R_{n(\varepsilon)} = r_{m(\varepsilon)}$ ,  $m(\varepsilon) > n(\varepsilon)$ , such that

$$\sum_{i=1}^{r_{n(\varepsilon)}-1} a_{ri} < \frac{\varepsilon}{2} \quad \text{for all } r \geq R_{n(\varepsilon)} (= r_{m(\varepsilon)}).$$

Now suppose  $r \geq r_{m(\varepsilon)}$ . We have

$$(**) \quad \sum_{i \in A} a_{ri} \leq \sum_{i < r_{n(\varepsilon)}} a_{ri} + \sum_{\substack{i \in A \\ i \geq r_{n(\varepsilon)}}} a_{ri},$$

with  $r \geq r_{m(\varepsilon)} > r_{n(\varepsilon)}$ ,  $r_j \leq r < r_{j+1}$ , so

$$\begin{aligned} \sum_{\substack{i \in A \\ i \geq r_{n(\varepsilon)}}} a_{ri} &= \sum_{\substack{i \in A \\ r_{n(\varepsilon)} \leq i \leq r_{n(\varepsilon)+1}}} a_{ri} + \sum_{\substack{i \in A \\ r_{n(\varepsilon)+1} \leq i < r_{n(\varepsilon)+2}}} a_{ri} + \cdots + \sum_{\substack{i \in A \\ r_j \leq i < r_{j+1}}} a_{ri} \\ &< \frac{1}{n^2(\varepsilon)} + \frac{1}{(n(\varepsilon) + 1)^2} + \cdots + \frac{1}{j^2} < \sum_{n=n(\varepsilon)}^{\infty} \frac{1}{n^2} < \frac{\varepsilon}{2} \end{aligned}$$

by (\*) and the definition of  $A$ . So, by (\*\*)

$$\sum_{i \in A} a_{ri} < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} \quad \text{if } r \geq r_{m(\varepsilon)},$$

or  $A$  has  $T$ -density zero.

Now we look at the converse. Suppose that  $A$  has  $T$ -density zero,  $\{n_k\} = \mathbb{N} \setminus A$  and  $s_{n_k} \rightarrow L$  (in the ordinary sense). We must show that  $s_n \rightarrow L$  (stat  $T$ ). Let  $\varepsilon > 0$ . Then there exists a  $k(\varepsilon)$  such that  $k \geq k(\varepsilon)$  implies  $|s_{n_k} - L| < \varepsilon$  and therefore

$$\begin{aligned} &\sum_k [a_{rk} : |s_k - L| \geq \varepsilon] \\ &\leq \sum_{k < n_{k(\varepsilon)}} a_{rk} + \sum_{k \geq n_{k(\varepsilon)}} [a_{rk} : |s_k - L| \geq \varepsilon] \\ &\leq \sum_{k < n_{k(\varepsilon)}} a_{rk} + \sum [a_{rk} : k \in A]. \end{aligned}$$

$\lim_{r \rightarrow \infty} \sum_{k < n_{k(\varepsilon)}} a_{rk} = 0$  since  $T$  is regular and  $\lim_{r \rightarrow \infty} \sum [a_{rk} : k \in A] = 0$  because  $A$  has  $T$ -density 0.  $\square$

We now observe that there is a one-to-one onto correspondence between the interval  $(0, 1]$  and the collection of all subsequences of the sequence  $S = \{s_n\}$ . Namely, if  $x \in (0, 1]$ , then  $x$  has a unique binary expansion  $x = \sum_{n=1}^{\infty} e_n(x)2^{-n}$ ,  $e_n(x) \in \{0, 1\}$ , with infinitely many ones. For each  $x \in (0, 1]$ , let  $S(x)$  denote the subsequence of  $S$  obtained by the following rule:  $s_n$  is in the subsequence  $S(x)$  if and only if  $e_n(x) = 1$ . Clearly the mapping  $x \mapsto S(x)$  is a one-to-one onto mapping between  $(0, 1]$  and the collection of all subsequences of  $S$ .

Suppose  $T$  is a mean and  $s_n \rightarrow L$  (stat  $T$ ). It is natural to consider the set

$$C_L := \{x \in (0, 1] : S(x) \text{ converges to } L\}.$$

This set may well have Lebesgue measure zero as the following example shows and hence "most" of the subsequences of  $S = \{s_n\}$ , in the sense of Lebesgue measure, need not converge to  $L$ .

**Example 1.** Let  $T$  denote the  $(C, 1)$  matrix and hence (stat  $T$ ) convergence is statistical convergence. Let  $A$  be any infinite subset of  $\mathbb{N}$  having density

zero. Define  $S = \{s_n\}$  as follows.  $s_n = 1$  if  $n \notin A$  and  $s_n = 0$  if  $n \in A$ . Two easy applications of Borel's normal number theorem [2, p. 9] shows that

$$m(\{x \in (0, 1] : S(x) \text{ has infinitely many zero terms and infinitely many one terms}\}) = 1$$

where  $m$  is Lebesgue measure. Also,  $\lim_{n \rightarrow \infty} s_n = 1$  (stat).

This example shows that to get the theorem mentioned in the introduction it will be necessary to use a measure different from Lebesgue measure.

In the following, if  $A = \{k_n\}$  is any subset of  $\mathbb{N}$ ,  $m_A$  will denote the unique probability measure defined on the Borel subsets of  $(0, 1]$  having the following property:

$$m_A(\{x \in (0, 1] : e_j(x) = 1\}) = \begin{cases} \frac{1}{2} & \text{if } j \notin A, \\ \frac{1}{2^n} & \text{if } j = k_n \end{cases}$$

and  $\{e_n(x)\}_{n=1}^\infty$  is a sequence of independent random variables with respect to  $m_A$ . See [1].

To get a little better feel for  $m_A$ , consider the following inductive process. Suppose  $m_A$  has been defined for the

|           |      |        |           |    |        |                       |
|-----------|------|--------|-----------|----|--------|-----------------------|
| $2^1$     | half | closed | intervals | of | length | $\frac{1}{2}$ ,       |
| $2^2$     | half | closed | intervals | of | length | $\frac{1}{2^2}$ ,     |
| ⋮         | ⋮    | ⋮      | ⋮         | ⋮  | ⋮      | ⋮                     |
| ⋮         | ⋮    | ⋮      | ⋮         | ⋮  | ⋮      | ⋮                     |
| ⋮         | ⋮    | ⋮      | ⋮         | ⋮  | ⋮      | ⋮                     |
| $2^{j-1}$ | half | closed | intervals | of | length | $\frac{1}{2^{j-1}}$ . |

Each of the last-mentioned  $2^{j-1}$  intervals  $I$  is divided into two abutting half-closed intervals of length  $\frac{1}{2^j}$ , call them  $I$  (left) and  $I$  (right), the domain of  $m_A$  is extended as follows:

$$\begin{aligned} m_A(I(\text{left})) &= \frac{1}{2} m_A(I) && \text{(if } j \notin A), \\ m_A(I(\text{right})) &= \frac{1}{2} m_A(I) \end{aligned}$$

$$\begin{aligned} m_A(I(\text{left})) &= \left(1 - \frac{1}{2^n}\right) m_A(I) \\ m_A(I(\text{right})) &= \frac{1}{2^n} m_A(I). \end{aligned} \quad \text{(if } j = k_n).$$

$m_A$  is the unique probability measure on the Borel subset of  $(0, 1]$  whose values on half-closed dyadic subintervals are given above.

The purpose of using  $\frac{1}{2^n}$  instead of  $\frac{1}{2}$  when  $j = k_n$  is to avoid "picking" elements of the "bad" set  $A$ .

We are now ready to prove the main result in this paper.

**Theorem 2.** *Suppose  $T = (a_{mn})$  is a mean. The sequence  $S = \{s_n\}$  converges (stat  $T$ ) to  $L$  (i.e.,  $s_n \rightarrow L$  (stat  $T$ )) if and only if there exists a subset  $A$  of  $\mathbb{N}$  having  $T$ -density zero such that*

$$m_A(C_L) = m_A\left(\left\{x \in (0, 1] : \lim_{n \rightarrow \infty} (S(x))_n = L\right\}\right) = 1.$$

*Proof.* Suppose  $s_n \rightarrow L$  (stat  $T$ ). Then, by Theorem 1, there exists a subset  $A$  of  $\mathbb{N}$ , having  $T$ -density zero such that  $\{x_{n_k}\}$  converges, in the ordinary sense, to  $L$ , where  $\{n_k : k \in \mathbb{N}\} = \mathbb{N} \setminus A$ .

Notice that  $S(x)$  converges to  $L$  if  $\{n \in A : e_n(x) = 1\}$  is a finite set. However, by the first part of the Borel-Cantelli Lemma (see [2, p. 46])

$$m_A(\{x \in (0, 1] : \{n \in A : e_n(x) = 1\} \text{ is infinite}\}) = 0$$

since  $\sum_{n \in A} m_A\{x \in (0, 1] : e_n(x) = 1\} = \sum_{n=1}^{\infty} \frac{1}{2^n}$  is convergent. Therefore  $m_A(C_L) = 1$ .

Suppose now that  $S = \{s_n\}$  is not statistically ( $T$ ) convergent and  $A$  is any subset of  $\mathbb{N}$  having  $T$ -density zero. Then, by Theorem 1  $\{s_{n_k}\}$ , where  $\{n_k\} = \mathbb{N} \setminus A$ , does not converge. Then we have either

$$\lim_{j \rightarrow \infty} s_{n_{k_j}} = +\infty \text{ for some subsequence } \{n_{k_j}\} \text{ of } \{n_k\}$$

or

$$\lim_{j \rightarrow \infty} s_{n_{k_j}} = -\infty \text{ for some subsequence } \{n_{k_j}\} \text{ of } \{n_k\}$$

or there exist  $\lambda < \mu$  and two infinite subsets  $B$  and  $C$  of  $\mathbb{N}$  such that  $A \cap B = A \cap C = B \cap C = \emptyset$  and  $s_n < \mu$  if  $n \in B$  and  $s_n > \mu$  if  $n \in C$ .

Now, since  $m_A\{x \in (0, 1] : e_n(x) = 1\} = \frac{1}{2}$  if  $n \notin A$ , we have

$$\text{In Case 1, } \sum_{j=1}^{\infty} m_A(\{x \in (0, 1] : e_{n_{k_j}}(x) = 1\}) = \sum \frac{1}{2} = \infty.$$

$$\text{In Case 2, } \sum_{j=1}^{\infty} m_A(\{x \in (0, 1] : e_{n_{k_j}}(x) = 1\}) = \sum \frac{1}{2} = \infty.$$

$$\text{In Case 3, } \sum_{n \in B} \frac{1}{2} = \infty = \sum_{n \in C} \frac{1}{2} = \infty.$$

So, by the second part of the Borel-Cantelli Lemma [2, p. 48] we have:

$$\text{In Case 1, } m_A(\{x \in (0, 1] : e_{n_{k_j}}(x) = 1 \text{ for infinitely many } j\}) = 1.$$

$$\text{In Case 2, } m_A(\{x \in (0, 1] : e_{n_{k_j}}(x) = 1 \text{ for infinitely many } j\}) = 1.$$

$$\text{In Case 3, } m_A(\{x \in (0, 1] : e_n(x) = 1 \text{ for infinitely many } n \in B \text{ and also for infinitely many } n \in C\}) = 1.$$

Therefore, in each of the above three cases we have

$$m_A(\{x \in (0, 1] : S(x) \text{ is convergent}\}) = 0. \quad \square$$

Example 1 shows that  $s_n \rightarrow L$  (stat  $T$ ), where  $S = \{s_n\}$  is a sequence and  $T$  is a mean, does not imply that

$$m(\{x \in (0, 1] : S(x) \text{ is convergent}\}) = 1.$$

It is natural to ask if

$$(*) \quad s_n \rightarrow L \text{ (stat } T) \text{ implies } m(\{x \in (0, 1] : (S(x))_n \rightarrow L \text{ (stat } T)\}) = 1.$$

It is easy to construct examples to show that  $(*)$  does not hold in general.

A matrix summability method is said to have the Borel property if it sums “almost all” sequences of 0’s and 1’s to the value  $\frac{1}{2}$ ; see [8, p. 207]. It is more involved to find a mean  $T$  that has the Borel property and a sequence  $S = \{s_n\}$  such that  $s_n \rightarrow L$  (stat  $T$ ) but

$$m(\{x \in (0, 1] : (S(x))_n \rightarrow L \text{ (stat } T)\}) = 0.$$

**Example 2.** Let  $S = \{s_n\} = \{1, 0, 1, 0, 1, \dots\}$ . Let  $T$  be the mean defined in the following way.  $a_{11} = 1$  and for each row  $m$ ,  $m \geq 2$ , spread the total weight  $1 - \frac{1}{m}$  equally in the odd columns and spread the total weight  $\frac{1}{m}$  equally in the even columns. Of course,  $a_{mn} = 0$  if  $n > m$ . Then  $T$  is a mean satisfying the Borel property (see [6, p. 211]) and

$$s_n \rightarrow 1 \text{ (stat } T\text{)}.$$

To show that  $m(\{x \in (0, 1] : S(x) \text{ is (stat } T\text{) convergent}\}) = 0$ , we consider the sequences  $\{X_n\}_{n=1}^\infty$  of random variables on the probability space  $((0, 1], \mathcal{B}, m)$ , where  $\mathcal{B}$  are the Borel subsets of  $(0, 1]$ , that are defined in the following manner. For each  $x$  in  $(0, 1]$ :

$$\begin{aligned} X_1(x) &= \begin{cases} 1 & \text{if } (S(x))_1 \neq (S(x))_3, \\ 0 & \text{if } (S(x))_1 = (S(x))_3, \end{cases} \\ X_2(x) &= \begin{cases} 1 & \text{if } (S(x))_5 \neq (S(x))_7, \\ 0 & \text{if } (S(x))_5 = (S(x))_7, \end{cases} \\ &\vdots \qquad \dots \end{aligned}$$

Set

$$Y_n = \frac{X_1 + X_2 + \dots + X_n}{n}.$$

A little reflection shows that there exists an  $a > 0$  such that:

$$m([X_1 = 0]) > a, \quad m([X_1 = 1]) > a$$

and for each  $n \geq 2$  and  $i_1, i_2, \dots, i_{n+1} \in \{0, 1\}$

$$m([X_n = i_{n+1} | X_1 = i_1, \dots, X_n = i_n]) > a.$$

This implies that (see [3])

$$m\left(\left\{x \in (0, 1] : \liminf_{n \rightarrow \infty} Y_n(x) > 0\right\}\right) = 1.$$

Moreover, if  $\liminf_{n \rightarrow \infty} Y_n(x) > 0$ ,  $S(x)$  is not convergent (stat  $T$ ) and hence  $m(\{x \in (0, 1] : S(x) \text{ is (stat } T\text{) convergent}\}) = 0$ .

Despite the above example we do have a characterization of statistical convergence.

**Theorem 3.** *The sequence  $S = \{s_n\}$  converges statistically to  $L$  (i.e.,  $\lim_{n \rightarrow \infty} s_n = L$  (stat)) if and only if*

$$m\left(\left\{x \in (0, 1] : \lim_{n \rightarrow \infty} (S(x))_n = L \text{ (stat)}\right\}\right) = 1.$$

*Proof.* Suppose  $\lim_{n \rightarrow \infty} s_n = L$  (stat) and  $x \in (0, 1]$  is a normal number, i.e.,  $\frac{1}{n} \sum_{k=1}^n e_k(x) \rightarrow \frac{1}{2}$  as  $n \rightarrow \infty$ . Then  $S(x) = \{s_{n_1}, s_{n_2}, \dots\}$  where  $\lim_{k \rightarrow \infty} \frac{n_k}{k} = 2$ . Let  $\varepsilon > 0$ . Then

$$\begin{aligned} \frac{1}{k} |\{i \leq k : |s_{n_i} - L| \geq \varepsilon\}| &\leq \frac{1}{k} |\{i \leq n_k : |s_i - L| \geq \varepsilon\}| \\ &= \frac{n_k}{k} \frac{|\{i \leq n_k : |s_i - L| \geq \varepsilon\}|}{n_k} \rightarrow 2 \cdot 0 = 0 \end{aligned}$$

as  $k \rightarrow \infty$ . Therefore  $\lim_{n \rightarrow \infty} (S(x))_n = L$  (stat) if  $x$  is a normal number. Since  $M = \{x : (0, 1] : x \text{ is a normal}\}$  has Lebesgue measure one the proof of the forward implication is complete.

Conversely, assume

$$m\left(\left\{x \in (0, 1] : \lim_{n \rightarrow \infty} (S(x))_n = L \text{ (stat)}\right\}\right) = 1.$$

Then there exist two disjoint subsets  $\{n_k : k \in \mathbb{N}\}$  and  $\{n'_k : k \in \mathbb{N}\}$  of  $\mathbb{N}$  such that:

- (1)  $\{n_k : k \in \mathbb{N}\} \cup \{n'_k : k \in \mathbb{N}\} = \mathbb{N}$ ,
- (2)  $\lim_{k \rightarrow \infty} \frac{n_k}{k} = 2 = \lim_{k \rightarrow \infty} \frac{n'_k}{k}$ , and
- (3)  $s_{n_k} \rightarrow L$  (stat)  $s_{n'_k} \rightarrow L$  (stat).

These three properties imply that

$$s_n \rightarrow L \text{ (stat)}, \text{ completing the proof. } \square$$

*Remark 1.* Suppose  $0 < c_1 < 1 < c_2$  and  $T = (a_{mn})$  is a mean satisfying

$$(**) \quad \frac{c_1}{m} \leq a_{mn} \leq \frac{c_2}{m} \text{ for each } m \in \mathbb{N} \text{ and } n = 1, 2, 3, \dots, m.$$

Then  $s_n \rightarrow L$  (stat) if and only if  $s_n \rightarrow L$  (stat  $T$ ). Therefore Theorem 3 can be extended to (stat  $T$ ) convergence if  $T$  satisfies (\*\*).

Fridy and Orhan in [14] and [15] studied lacunary statistical convergence. By a lacunary sequence we mean an increasing sequence of positive integers  $\theta = \{k_r\}$  such that  $h_r : k_r - k_{r-1} \rightarrow \infty$  as  $r \rightarrow \infty$ . In the following we denote by  $I_r := (k_{r-1}, k_r]$ . Let  $\theta$  be a lacunary sequence; they defined the sequence of numbers  $S = \{s_n\}$  to be  $S_\theta$ -convergent to  $L$  provided for every  $\varepsilon > 0$ ,

$$\lim_{r \rightarrow \infty} h_r^{-1} |\{k \in I_r : |s_k - L| \geq \varepsilon\}| = 0$$

and we write  $s_n \rightarrow L(S_\theta)$ .

The following result is an analogue of a theorem of Fridy for statistical convergence that can be found in [8] and related to Theorem 1 in this paper.

**Theorem 4.** *The sequence  $S = \{s_n\}$  satisfies  $s_n \rightarrow L(S_\theta)$  for a lacunary sequence  $\theta = \{k_r\}$  if and only if there exists a subset  $A$  of the natural numbers such that the subsequence of  $S$  obtained by removing the terms of  $S$  with indices in  $A$  converges to  $L$  in the ordinary sense and  $\lim_{r \rightarrow \infty} |A \cap I_r| \cdot h_r^{-1} = 0$ .*

*Proof.* Suppose  $A$  is a subset of  $\mathbb{N}$  such that  $\lim_{r \rightarrow \infty} |A \cap I_r| \cdot h_r^{-1} = 0$  and the subsequence of  $S$  obtained by removing the terms with indices in  $A$  converges in the ordinary sense to  $L$ . Then given  $\varepsilon > 0$ ,

$$h_r^{-1} |\{k \in I_r : |s_k - L| \geq \varepsilon\}| \leq h_r^{-1} |A \cap I_r|$$

for sufficiently large  $r$  and hence  $s_n \rightarrow L(S_\theta)$ .

Conversely, suppose  $s_n \rightarrow L(S_\theta)$ . Then there exists a strictly increasing sequence of positive integers  $\{r_n\}$  such that

$$h_r^{-1} \left| \left\{ k \in I_r : |s_k - L| \geq \frac{1}{n} \right\} \right| < \frac{1}{n}$$

for all  $r \geq r_n$ .

Let

$$A = \bigcup_{i=1}^{\infty} \left\{ k \in \bigcup_{j=r_i}^{r_{i+1}-1} I_j : |s_k - L| \geq \frac{1}{i} \right\}.$$

Then  $\lim_{r \rightarrow \infty} |I_r \cap A| \cdot h_r^{-1} = 0$  and the subsequence of  $S = \{s_n\}$  obtained by removing the terms of  $S$  with indices in  $A$  converges in the ordinary sense to  $L$ .

The last theorem can be used to obtain a  $S_\theta$ -convergence analogue of the proof of Theorem 2. Namely, we have the following:

**Theorem 5.** *The sequence  $S = \{s_n\}$  satisfies  $s_n \rightarrow L(S_\theta)$  for a lacunary sequence  $\theta = \{k_r\}$  if and only if there exists a subset  $A$  of  $\mathbb{N}$  such that*

$$\lim_{r \rightarrow \infty} |I_r \cap A| \cdot h_r^{-1} = 0$$

and

$$m_A(C_L) = m_A\left(\left\{x \in (0, 1] : \lim_{n \rightarrow \infty} (S(x))_n = L\right\}\right) = 1.$$

*Proof.* If  $s_n \rightarrow L(S_\theta)$ , then  $m_A(C_L) = 1$ . This follows as in the first half of the proof of Theorem 2, using Theorem 4.

Suppose now that  $S_\theta = \{s_n\}$  is not  $S_\theta$ -convergent and  $A$  is a subset of  $\mathbb{N}$  satisfying  $\lim_{r \rightarrow \infty} |I_r \cap A| \cdot h_r^{-1} = 0$ . Then, by Theorem 4, the subsequence  $\{s_{n_k}\}$  of  $S$ , where  $\{n_k\} = \mathbb{N} \setminus A$ , does not converge. The remainder follows exactly as in the corresponding part of the proof of Theorem 2.

We conclude by giving an example to show that the  $S_\theta$ -convergence analogue of Theorem 3 is false.

**Example 3.** Suppose  $\theta$  is a lacunary sequence such that  $h_2 = 10, h_4 = 12, h_6 = 14, \dots$ . Define  $S = \{s_n\}$  as follows:  $s_n = 0$  if  $n \in I_r$  and  $r$  is odd. If  $r$  is even, the terms of  $\{s_n\}$  with indices in  $I_r$  are  $1, 0, 1, 0, \dots, 1, 0$ . The sequence  $h_1, h_3, h_5, \dots$  can be taken large enough, and increasing fast enough to guarantee:

$$\begin{aligned} m(x \in (0, 1] : h_1^{-1} |\{k \in I_1 : (S(x))_k = 0\}| > .99) &> .99, \\ m(x \in (0, 1] : h_2^{-1} |\{k \in I_2 : (S(x))_k = 0\}| > .999) &> .999, \\ &\vdots \end{aligned}$$

By the first part of the Borel-Cantelli Lemma

$$m(\{x \in (0, 1] : (S(x))_n \rightarrow 0 (S_\theta)\}) = 1,$$

but  $s_n \not\rightarrow 0 (S_\theta)$ .

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