

ON DOUBLE FOURIER SERIES

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1. In the present note, the author proves some inequality theorems on double Fourier series. We begin with some preliminary lemmas. Let $f(x, y)$ be an integrable function and let its Fourier series be

$$f(x, y) \sim \sum_{m,n} A_{m,n}(x, y)$$

and let

$$\Delta_{\mu,r}(x, y) = \sum_{m=2^\mu}^{2^{\mu+1}-1} \sum_{n=2^r}^{2^{r+1}-1} A_{m,n}(x, y).$$

LEMMA 1. Let $s_{r,m,n}(x, y)$ be the m, n th partial sum of Fourier series of $f_r(x, y)$, then

$$\begin{aligned} \int_0^{2\pi} \int_0^{2\pi} \left(\sum_{r} s_{r,m,n}^2(x, y) \right)^{\gamma/2} dx dy \\ \leq A_\gamma \int_0^{2\pi} \int_0^{2\pi} \left(\sum_{r} f_r^2 \right)^{\gamma/2} dx dy, \quad \gamma > 1. \end{aligned}$$

LEMMA 2. If $\gamma > 1$,

$$\begin{aligned} \int_0^{2\pi} \int_0^{2\pi} \left(\sum_{\mu,r} |\Delta_{\mu,r}(x, y)|^2 \right)^{\gamma/2} dx dy \\ \leq B_\gamma \int_0^{2\pi} \int_0^{2\pi} |f(x, y)|^\gamma dx dy \\ \leq B'_\gamma \int_0^{2\pi} \int_0^{2\pi} \left(\sum_{\mu,r} |\Delta_{\mu,r}(x, y)|^2 \right)^{\gamma/2} dx dy. \end{aligned}$$

These lemmas are due to J. Marcinkiewicz [2].¹

2. THEOREM 1. If $\gamma > 1$,

$$\begin{aligned} \int_0^{2\pi} \int_0^{2\pi} \left(\sum_{m=0}^{\infty} \sum_{n=0}^{\infty} |s_{2^m, 2^n}(x, y) - \sigma_{2^m, 2^n}(x, y)|^2 \right)^{\gamma/2} dx dy \\ \leq C_\gamma \int_0^{2\pi} \int_0^{2\pi} |f(x, y)|^\gamma dx dy, \end{aligned}$$

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¹ Numbers in brackets refer to the references cited at the end of the paper.

and

$$\int_0^{2\pi} \int_0^{2\pi} \left| \max_{m,n} s_{2^m, 2^n}(x, y) \right|^\gamma dx dy \leq D_\gamma \int_0^{2\pi} \int_0^{2\pi} |f(x, y)|^\gamma dx dy.$$

Accordingly $s_{2^m, 2^n}(x, y)$ converges to $f(x, y)$ almost everywhere, when $f(x, y) \in L^\gamma$ ($\gamma > 1$).

By Schwarz's inequality

$$\begin{aligned} & \sum_m^\infty \sum_n^\infty |s_{2^m, 2^n} - \sigma_{2^m, 2^n}|^2 \\ & \leq \sum_m^\infty \sum_n^\infty \frac{1}{2^{2m} \cdot 2^{2n}} \left(\sum_{\mu=0}^m \sum_{\nu=0}^n |s_{2^m, 2^n} - s_{\mu, \nu}| \right)^2 \\ & \leq \sum_m^\infty \sum_n^\infty \frac{1}{2^m} \frac{1}{2^n} \left(\sum_{\mu=0}^{2^m} \sum_{\nu=0}^{2^n} |s_{2^m, 2^n} - s_{\mu, \nu}|^2 \right) \\ & \leq \sum_m^\infty \sum_n^\infty \frac{1}{2^m} \frac{1}{2^n} \left\{ \sum_{i=0}^m \sum_{j=0}^n \left(\sum_{\mu=2^{i-1}+1}^{2^i} \sum_{\nu=2^{j-1}+1}^{2^j} |s_{2^m, 2^n} - s_{\mu, \nu}|^2 \right) \right\}. \end{aligned}$$

In view of Lemma 1, we get

$$\begin{aligned} & \int_0^{2\pi} \int_0^{2\pi} \left(\sum_m \sum_n |s_{2^m, 2^n} - \sigma_{2^m, 2^n}|^2 \right)^{\gamma/2} dx dy \\ & \leq E_\gamma \int_0^{2\pi} \int_0^{2\pi} \left[\sum_m \sum_n \frac{1}{2^m} \frac{1}{2^n} \cdot \left\{ \sum_{i=0}^m \sum_{j=0}^n (2^i 2^j |s_{2^m, 2^n} - s_{2^{i-1}, 2^{j-1}}|^2) \right\} \right]^{\gamma/2} dx dy. \end{aligned}$$

Since $|s_{2^m, 2^n} - s_{2^{i-1}, 2^{j-1}}| \leq \sum_{k=i}^m \sum_{l=j}^n |\Delta_{k,l}|$, we have

$$\begin{aligned} & \sum_m \sum_n \frac{1}{2^m} \frac{1}{2^n} \sum_{i=0}^m \sum_{j=0}^n 2^i 2^j |s_{2^m, 2^n} - s_{2^{i-1}, 2^{j-1}}|^2 \\ & \leq \sum_m \sum_n \frac{1}{2^m} \frac{1}{2^n} \sum_{i=0}^m \sum_{j=0}^n 2^i 2^j \left[\sum_{k=i}^m \sum_{l=j}^n \{ |\Delta_{k,l}| (2^{k2^l})^{1/4} (2^{k2^l})^{-1/4} \}^2 \right] \\ & \leq \sum_m \sum_n \frac{1}{2^m} \frac{1}{2^n} \sum_{i=0}^m \sum_{j=0}^n 2^i 2^j \left\{ \sum_{k=i}^m \sum_{l=j}^n |\Delta_{k,l}|^2 (2^{k2^l})^{1/2} \right\} \\ & \quad \cdot \left\{ \sum_{k=i}^\infty \sum_{l=j}^\infty (2^{k2^l})^{-1/2} \right\} \end{aligned}$$

$$\begin{aligned}
&\leq \sum_m \sum_n \frac{1}{2^m} \frac{1}{2^n} \sum_{i=0}^m \sum_{j=0}^n (2^i 2^j)^{1/2} \sum_{k=i}^m \sum_{l=j}^n |\Delta_{k,l}|^2 (2^k 2^l)^{1/2} \\
&\leq \sum_m \sum_n \frac{1}{2^m} \frac{1}{2^n} \sum_{k=0}^m \sum_{l=0}^n |\Delta_{k,l}|^2 (2^k 2^l)^{1/2} \sum_{i=0}^k \sum_{j=0}^l (2^i 2^j)^{1/2} \\
&\leq \sum_m \sum_n \frac{1}{2^m} \frac{1}{2^n} \sum_{k=0}^m \sum_{l=0}^n |\Delta_{k,l}|^2 2^k 2^l \\
&\leq \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} |\Delta_{k,l}|^2 2^k 2^l \sum_{m=k}^{\infty} \sum_{n=l}^{\infty} \frac{1}{2^m} \frac{1}{2^n} \\
&\leq \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} |\Delta_{k,l}|^2.
\end{aligned}$$

By using Lemma 2, we get the first half of the theorem. The remaining part is an easy consequence of the former.

3. LEMMA 3. *If $k > 1$ and $\gamma > 1$, we get*

$$\begin{aligned}
\int_0^{2\pi} \int_0^{2\pi} \left(\sum_r |s_{r;m,n}|^k \right)^{\gamma/k} dx dy \\
\leq E_\gamma \int_0^{2\pi} \int_0^{2\pi} \left(\sum_r |f_r|^k \right)^{\gamma/k} dx dy.
\end{aligned}$$

The proof is carried out analogously to Marcinkiewicz's proof of Lemma 1, using the result of Boas and Bochner [1].

THEOREM 2. *If $k \geq 2$ and $r > 1$,*

$$\begin{aligned}
\int_0^{2\pi} \int_0^{2\pi} \left(\sum_m \sum_n \frac{|s_{m,n} - \sigma_{m,n}|^k}{mn} \right)^{\gamma/k} dx dy \\
\leq F_\gamma \int_0^{2\pi} \int_0^{2\pi} |f(x, y)|^\gamma dx dy.
\end{aligned}$$

Accordingly if $f(x, y) \in L^\gamma$ ($\gamma > 1$),

$$\left(\sum_{\mu=1}^m \sum_{\nu=1}^n |s_{\mu,\nu} - f|^k \right) = o(mn) \quad (k \geq 1)$$

almost everywhere.

The proof is analogous to my previous paper [4], using Lemma 3. The last part of the theorem was obtained by Marcinkiewicz [3] in more generalized form.

LEMMA 4. If $r > 1$, then

$$\int_0^{2\pi} \int_0^{2\pi} \left(\sum_{\mu} \sum_{\nu} |\Delta_{\mu,\nu}|^2 \right)^{\gamma/2} dx dy \\ \leq \int_0^{2\pi} \int_0^{2\pi} \left(\sum_m \sum_n \frac{|s_{m,n} - \sigma_{m,n}|^2}{mn} \right)^{\gamma/2} dx dy.$$

The proof is easy (cf. the author's note [5]).

THEOREM 3. If $\gamma > 1$,

$$\int_0^{2\pi} \int_0^{2\pi} |f(x, y)|^r dx dy \\ \leq G_\gamma \int_0^{2\pi} \int_0^{2\pi} \left(\sum_{m=0}^{\infty} \sum_{n=0}^{\infty} |s_{2^m, 2^n} - \sigma_{2^m, 2^n}|^2 \right)^{\gamma/2} dx dy$$

and

$$\int_0^{2\pi} \int_0^{2\pi} |f(x, y)|^r dx dy \\ \leq H_\gamma \int_0^{2\pi} \int_0^{2\pi} \left(\sum_m \sum_n \frac{|s_{m,n} - \sigma_{m,n}|^2}{mn} \right)^{\gamma/2} dx dy.$$

The proof is immediate by Lemma 4 and Lemma 2.

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