

# A REMARK ON THE GENERAL SUMMABILITY THEOREM<sup>1</sup>

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**1. Introduction.** The following theorem is known as the general summability theorem in the theory of Fourier integrals (see Titchmarsh [4, p. 28]).

**THEOREM A.** *Suppose that a function  $K(x, y, \delta)$  of  $y$  belongs to  $L^1(-\infty, \infty)$  and satisfies, for a fixed  $x$ ,*

$$(1.1) \quad K(x, y, \delta) = O(1/\delta), \quad \text{for } |y - x| \leq \delta,$$

$$(1.2) \quad = O(\delta^\alpha / |x - y|^{1+\alpha}), \quad \text{for } |x - y| > \delta,$$

*for some positive  $\alpha$  and*

$$(1.3) \quad \lim_{\delta \rightarrow 0} \int_x^\infty K(x, y, \delta) dy = 1/2,$$

$$(1.4) \quad \lim_{\delta \rightarrow 0} \int_{-\infty}^x K(x, y, \delta) dy = 1/2.$$

*Let  $f(y)/(1 + |y|^{\alpha+1})$  belong to  $L^1(-\infty, \infty)$ . Then*

$$(1.5) \quad \lim_{\delta \rightarrow 0} \int_{-\infty}^\infty K(x, y, \delta) f(y) dy = (1/2) \{ \phi(x) + \psi(x) \},$$

*wherever*

$$(1.6) \quad \int_0^h |f(x+t) - \phi(x)| dt = O(h)$$

*and*

$$(1.7) \quad \int_0^h |f(x-t) - \psi(x)| dt = O(h)$$

*as  $h \rightarrow 0+$ .*

This implies Fejér's integral theorem and other kinds of ordinary summability theorems. However, Theorem A is not true if  $\alpha=0$  and as a matter of fact, it does not imply the Fourier single integral theorem. In this paper we shall prove a theorem which corresponds to the

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case when  $\alpha=0$  and implies as a particular case the ordinary Fourier single integral theorem.

**2. Theorem and its proof.** We shall prove the following

**THEOREM.** Suppose that for a fixed  $x$  the improper integral  $\int_{-\infty}^{\infty} K(x, y, \delta) dy$  exists. Let for fixed  $x$  and  $\eta > 0$ ,

$$(2.1) \quad K(x, y, \delta) = O(|x - y|^{-1}), \quad \text{for } |x - y| > \eta > 0,$$

where  $O$  is independent of  $\delta$  (but may depend on  $\eta$ ).

Suppose further that<sup>2</sup>

$$(2.2) \quad \lim_{\delta \rightarrow 0} \int_x^{+\infty} K(x, y, \delta) dy = p,$$

$$(2.3) \quad \lim_{\delta \rightarrow 0} \int_{-\infty}^x K(x, y, \delta) dy = 1 - p,$$

where  $0 < p < 1$ ;

$$(2.4) \quad \lim_{\delta \rightarrow 0} \int_{\beta}^{+\infty} K(x, y, \delta) dy = 0, \quad \text{for every constant } \beta > x,$$

$$(2.5) \quad \lim_{\delta \rightarrow 0} \int_{-\infty}^{\alpha} K(x, y, \delta) dy = 0, \quad \text{for every constant } \alpha < x;$$

$$(2.6) \quad \lim_{\delta \rightarrow 0} \int_{\alpha}^{\beta} (y - x) K(x, y, \delta) dy = 0,$$

for every pair  $\alpha, \beta$  of constants such that  $x < \alpha < \beta$  or  $\alpha < \beta < x$ ; and

$$(2.7) \quad \int_x^{\beta} K(x, y, \delta) dy = O(1)$$

for every constant  $\beta$ ,  $O$  being independent of  $\delta$ .

Let  $f(y)/(1 + |y|) \in L^1(-\infty, \infty)$  and let  $f(y)$  be of bounded variation in a neighborhood of  $x$ . Then we have

$$(2.8) \quad \lim_{\delta \rightarrow 0} \int_{-\infty}^{\infty} f(y) K(x, y, \delta) dy = pf(x + 0) + (1 - p)f(x - 0).$$

Note that the integral on the left-hand side is absolutely convergent, because using (2.1) we have

<sup>2</sup> I missed the conditions (2.4) and (2.5) in the original form of the theorem. I am obliged to Professor S. Bochner for calling this point to my attention.

$$\int_A^\infty |f(y)K(x, y, \delta)| dy \leq \int_A^\infty |f(y)| / |x - y| O(1) dy$$

for a large  $A$ . The same thing is true for  $\int_{-\infty}^A$ .

PROOF OF THE THEOREM. It is sufficient to prove that

$$(2.9) \quad \lim_{\delta \rightarrow 0} \left\{ \int_x^\infty K(x, y, \delta) f(y) dy - f(x+0) \int_x^\infty K(x, y, \delta) dy \right\} = 0,$$

together with a similar result in terms of  $\int_{-\infty}^x$  and  $\int_{-\infty}^x$ .

We may suppose without loss of generality that  $f(y)$  is nondecreasing in a right-hand neighborhood of  $x$ . For any given positive  $\epsilon$  we choose  $\eta$  such that

$$(2.10) \quad |f(y) - f(x+0)| < \epsilon, \quad \text{for } x \leq y \leq x + \eta,$$

and we write the expression in (2.9) in the following way.

$$\begin{aligned} I &= \int_x^{x+\eta} K(x, y, \delta) \{f(y) - f(x+0)\} dy \\ &\quad + \int_{x+\eta}^\infty K(x, y, \delta) f(y) dy - f(x+0) \int_{x+\eta}^\infty K(x, y, \delta) dy \\ &= I_1 + I_2 + I_3, \end{aligned}$$

say.

For every fixed  $\eta > 0$ , we have, because of (2.4),

$$(2.11) \quad \lim_{\delta \rightarrow 0} I_3 = 0.$$

The second mean value theorem shows that

$$|I_1| \leq \epsilon \int_{x+\xi}^{x+\eta} K(x, y, \delta) dy$$

for some  $0 < \xi < \eta$ . Hence by (2.7), there exists a constant  $C$  independent of  $\delta$  such that

$$(2.12) \quad |I_1| \leq C\epsilon.$$

In order to handle  $I_2$ , we split it into two parts

$$\begin{aligned} I_2 &= \int_{x+\eta}^{x+A} K(x, y, \delta) f(y) dy + \int_{x+A}^\infty K(x, y, \delta) f(y) dy \\ &= I_{21} + I_{22}, \quad \eta < A. \end{aligned}$$

Now

$$|I_{22}| \leq \int_{x+A}^{\infty} \frac{|f(y)|}{y-x} (y-x) |K(x, y, \delta)| dy \leq C_1 \int_{x+A}^{\infty} \frac{|f(y)|}{y-x} dy,$$

where  $C_1$  is a constant and the integral on the right-hand side may be made as small as desired by taking  $A$  large, since  $f(y)/(1+|y|) \in L^1(-\infty, \infty)$ . Hence we may write

$$(2.13) \quad |I_{22}| \leq C_2 \epsilon,$$

where  $C_2$  is a constant.

Now we choose a step-function  $g(y)$  in  $(x+\eta, x+A)$ , with a finite number of jumps, in such a way that

$$\int_{x+\eta}^{x+A} \left| \frac{f(y)}{y-x} - g(y) \right| dy < \epsilon$$

for fixed  $A$  and  $\eta$ . We then write

$$\begin{aligned} I_{21} &= \int_{x+\eta}^{x+A} (y-x) K(x, y, \delta) \left( \frac{f(y)}{y-x} - g(y) \right) dy \\ &\quad + \int_{x+\eta}^{x+A} (y-x) K(x, y, \delta) g(y) dy. \end{aligned}$$

Then

$$|I_{21}| \leq C \int_{x+\eta}^{x+A} \left| \frac{f(y)}{y-x} - g(y) \right| dy + \left| \int_{x+\eta}^{x+A} g(y) (y-x) K(x, y, \delta) dy \right|$$

so that

$$(2.14) \quad |I_{21}| \leq C\epsilon + \left| \int_{x+\eta}^{x+A} g(y) (y-x) K(x, y, \delta) dy \right|.$$

We shall show that the last integral converges to zero as  $\delta \rightarrow 0$ . To do this it is sufficient to prove that

$$(2.15) \quad \int_{\alpha}^{\beta} (y-x) K(x, y, \delta) dy \rightarrow 0, \quad \text{for } x+y \leq \alpha < \beta \leq x+A$$

which is no more than the condition (2.6).

Combining (2.11), (2.12), (2.13), (2.14) and (2.15) we have

$$\limsup_{\delta \rightarrow 0} |I| \leq (2C + C_2)\epsilon.$$

The same thing is true for (2.9) with  $(-\infty, x)$  and  $f(x-0)$ . This proves the theorem.

**3. Remarks.** If  $K(x, y, \delta) = \lambda K(\lambda(y-x))$  with  $\delta = 1/\lambda$  and  $K(x)$  is an even function, then (2.8) becomes

$$(3.1) \quad \lim_{\lambda \rightarrow \infty} \int_{-\infty}^{\infty} f\left(x + \frac{u}{\lambda}\right) K(u) du = \frac{1}{2} \{f(x+0) + f(x-0)\}.$$

The theorem states that (3.1) is true if  $f(u)/(1+|u|) \in L^1(-\infty, \infty)$ ,  $f(u)$  is a function of bounded variation in a neighborhood of  $x$  and  $K(u)$  satisfies the conditions that

$$(3.2) \quad \int_{-\infty}^{+\infty} K(u) du = 1,$$

$$(3.3) \quad \lambda \int_{\beta}^{+\infty} K(\lambda u) du \rightarrow 0 \quad \text{as } \lambda \rightarrow \infty, \quad \text{for every } \beta > 0,$$

$$(3.4) \quad \lim_{\lambda \rightarrow \infty} \lambda \int_{\alpha}^{\beta} u K(\lambda u) du = 0, \quad \text{if } \beta > \alpha > 0 \quad \text{or} \quad \alpha < \beta < 0,$$

$$(3.5) \quad \int_0^{\beta} u K(u) du = O(1), \quad \text{for every } \beta,$$

and

$$(3.6) \quad uK(u) = O(1).$$

Since the function  $\sin u/(\pi u)$  satisfies above conditions, (3.1) gives us the Fourier single integral theorem. As to the above form (3.1) of summability theorem, one may refer to Bochner [1], Bochner-Chandrasekharan [2] and Bochner-Izumi [3]. It will be noted that the proof given in this paper is just a generalization of the proof of the Fourier single integral theorem.  $I_1$  and  $I_3$  have been handled in the usual manner. In proving that  $I_2$  converges to zero with the Dirichlet integral, the Riemann-Lebesgue lemma is usually used, but the method employed here is known to be applicable in proving the Riemann-Lebesgue lemma as observed by Bochner and Chandrasekharan [1, p. 4].

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