NECESSARY AND SUFFICIENT CONDITIONS FOR L^1 CONVERGENCE OF TRIGONOMETRIC SERIES

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ABSTRACT. It is shown that for the class of cosine series satisfying $a(n)\log n = o(1)$ and $\Delta a(n) > 0$ that integrability and L^1 convergence occur together. Relaxing the monotonicity to bounded variation we show that our previous result cannot be extended.

It is well known that the condition $a(n)\log n = o(1)$ is both necessary and sufficient for L^1 convergence for some classes of Fourier cosine series. Here we show, for the class of cosine series satisfying $a(n)\log n = o(1)$ and $\Delta a(n) \ge 0$, that integrability and L^1 convergence occur together. Relaxing the monotonicity to bounded variation we show that our previous result [1] cannot be extended. Finally we show that a cosine series with $\Delta a_n \ge 0$ is integrable if the norm of the derivative of the partial sums of its conjugate series are bounded.

In what follows $f(x) = \lim_{n \to \infty} S_n(x)$ where

$$S_n(x) = \frac{1}{2} a(0) + \sum_{k=1}^{n} [a(k)\cos kx + b(k)\sin kx].$$

We denote $\sigma_n(x) = 1/(n+1)\sum_{k=0}^n S_k(x)$, and $\overline{S'_n}(x)$ is the derivative of the conjugate of $S_n(x)$.

THEOREM 1. Let $a(n)\log n = o(1)$, $b(n)\log n = o(1)$, $\Delta a(n) \ge 0$, and $\Delta b(n) \ge 0$. Then $\|\overline{S_n'}\| = o(n)$.

Proof.

$$\|\overline{S_n'}\| = \left\| \sum_{k=1}^n \left[ka(k)\cos kx + kb(k)\sin kx \right] \right\|$$

$$= \left\| \sum_{k=1}^{n-1} \left\{ \left[k\Delta a(k) - a(k+1) \right] \left[D_k(x) - \frac{1}{2} \right] + \left[k\Delta b(k) - b(k+1) \right] \overline{D_k}(x) \right\}$$

$$+ na(n) \left[D_n(x) - \frac{1}{2} \right] + nb(n) \overline{D_n}(x) \right\|$$

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$$\leq B \sum_{k=1}^{n-1} k \Delta a(k) \log k + B \sum_{k=1}^{n-1} a(k+1) \log k + B \sum_{k=1}^{n-1} k \Delta b(k) \log k + B \sum_{k=1}^{n-1} b(k+1) \log k + B n a(n) \log n + B n b(n) \log n$$

where $D_n(x)$ and $\overline{D_n}(x)$ are the Dirichlet and conjugate Dirichlet kernels, and B is an absolute constant arising from the fact that

$$||D_n(x) - 1/2|| = O(\log n)$$
 and $||\overline{D_n}(x)|| = O(\log n)$.

Four terms are o(n) since $a(n)\log n = o(1)$, $b(n)\log n = o(1)$, and the (C,1) method is regular. Thus,

$$\|\overline{S'_n}\| \le B \sum_{k=1}^{n-1} k [\Delta a(k) + \Delta b(k)] \log k + o(n)$$

$$= B \sum_{k=1}^{n-1} \{ k \Delta ([a(k) + b(k)] \log k) + k [a(k+1) + b(k+1)] \log [(k+1)/k] \} + o(n)$$

$$= B \sum_{k=1}^{n-1} [a(k) + b(k)] \log k - B(n-1) [a(n) + b(n)] \log n$$

$$+ B \sum_{k=1}^{n-1} [a(k+1) + b(k+1)] \log (1 + 1/k)^k + o(n)$$

$$= o(n)$$

since

$$[a(n) + b(n)] \log n = o(1),$$

the (C,1) method is regular, and $\log(1+1/k)^k$ converges to one.

COROLLARY 1. Let $a(n)\log n = o(1)$, $b(n)\log n = o(1)$, $\Delta a(n) \ge 0$, and $\Delta b(n) \ge 0$. Then f is integrable if and only if S_n converges to f in L^1 metric.

PROOF. "If": Obvious. "Only if": It is well known that if f is integrable then σ_n converges to f in L^1 metric. Hence $||S_n - f|| \le ||S_n - \sigma_n|| + ||\sigma_n - f||$. But $||S_n - \sigma_n|| = 1/(n+1)||\overline{S_n'}|| = o(1)$.

The following propositions are now apparent.

PROPOSITION 1. Let f be integrable. Then S_n converges to f in L^1 metric if and only if $\|\overline{S'_n}\| = o(n)$.

PROPOSITION 2. Let $\|\overline{S_n'}\| = o(n)$. Then f is integrable if and only if S_n converges to f in L^1 metric.

Indeed, for any sequence, A(n), the following proposition holds.

PROPOSITION 3. Let A(n) be a sequence of positive numbers.

- (1) Let $\|\sigma_n f\| = o(A(n))$. Then $\|S_n f\| = o(A(n))$ if and only if $\|\overline{S'_n}\| = o(nA(n))$.
- (2) Let $||S_n f|| = o(A(n))$. Then $||\sigma_n f|| = o(A(n))$ if and only if $||\overline{S_n'}|| = o(nA(n))$.
- (3) Let $\|\overline{S'_n}\| = o(nA(n))$. Then $\|\sigma_n f\| = o(A(n))$ if and only if $\|S_n f\| = o(A(n))$.

It is clear that Proposition 3 contains Proposition 1 as the special case where A(n) = 1. Also, since $\|\overline{S_n'}\| = o(1)$ is equivalent to f being constant, we have the following special case. Let $n\|S_n - f\| = o(1)$ $[n\|\sigma_n - f\| = o(1)]$. Then $n\|\sigma_n - f\| = o(1)$ $[n\|S_n - f\| = o(1)]$ if and only if f is constant.

In Corollary 1 we required $\Delta a(n) \ge 0$. Several results on L^1 convergence of cosine series are known that only require bounded variation of a(n), that is, $\sum_{n=1}^{\infty} |\Delta a(n)| < \infty$. It is well known that if a(n) = o(1) and a(n) is quasiconvex $(\sum_{n=1}^{\infty} (n+1)|\Delta^2 a(n)| < \infty)$ that S_n converges to f in L^1 metric if and only if $a(n)\log n = o(1)$. Using an inequality of Sidon, Telyakovskii [2] has proved the following theorem where quasi-convexity is relaxed.

THEOREM A. Let $f(x) = \lim_{n \to \infty} S_n(x)$ where b(n) = 0 and a(n) = o(1). Let numbers A(n) exist such that $\Delta A(n) \ge 0$, $\sum_{n=0}^{\infty} A(n) < \infty$, and $|\Delta a(n)| \le A(n)$ for all n. Then S_n converges to f in L^1 metric if and only if $a(n)\log n = o(1)$.

Recently we [1] found a condition necessary and sufficient for a modification of S_n to converge to f in L^1 metric.

THEOREM B. Let

$$g_n(x) = \frac{1}{2} \sum_{k=0}^{n} \Delta a(k) + \sum_{k=1}^{n} \sum_{j=k}^{n} \Delta a(j) \cos kx,$$

 $b(n)=0,\ a(n)=o(1),\ and\ \sum_{n=1}^{\infty}|\Delta a(n)|<\infty.$ Then g_n converges to f in L^1 metric if and only if

for $\varepsilon > 0$ there exists $\delta > 0$ (independent of n) such that

(C)
$$\int_0^{\delta} \left| \sum_{k=n}^{\infty} \Delta a(k) D_k(x) \right| < \varepsilon.$$

As a corollary we extended Telyakovskii's result.

COROLLARY B. Let b(n) = 0, a(n) = o(1), $\sum_{n=1}^{\infty} |\Delta a(n)| < \infty$, and (C) be satisfied. Then S_n converges to f in L^1 metric if and only if $a(n)\log n = o(1)$.

Here we show that if we require the conditions a(n) = o(1) and $\sum_{n=1}^{\infty} |\Delta a(n)| < \infty$ then Theorem A cannot be extended beyond Corollary B.

THEOREM 2. Let b(n) = 0, a(n) = o(1), $\sum_{n=1}^{\infty} |\Delta a(n)| < \infty$, and $a(n)\log n = o(1)$. Then S_n converges to f in L^1 metric if and only if condition (C) is satisfied.

PROOF. Using g_n as defined in Theorem B,

$$||S_n(x) - f(x)|| = \left\| \frac{1}{2} a(0) + \sum_{k=1}^n a(k) \cos kx - f(x) \right\|$$

$$= \left\| \frac{1}{2} a(0) - \frac{1}{2} a(n+1) + \sum_{k=1}^n \left[a(k) - a(n+1) \right] \cos kx - f(x) + \frac{1}{2} a(n+1) + \sum_{k=1}^n a(n+1) \cos kx \right\|$$

$$= \left\| \frac{1}{2} \sum_{k=0}^n \Delta a(k) + \sum_{k=1}^n \sum_{j=k}^n \Delta a(j) \cos kx - f(x) + a(n+1) D_n(x) \right\|$$

$$= \|g_n(x) - f(x) + a(n+1) D_n(x)\|.$$

But $||a(n+1)D_n(x)|| = o(1)$, since $a(n)\log n = o(1)$ and $||D_n(x)|| = O(\log n)$. Thus, S_n converges to f in L^1 metric if and only if g_n converges to f in L^1 metric. We see that the coefficients a(n) satisfy the requirements of Theorem B, so the result follows.

At this point we see that if $|\sum_{n=1}^{\infty} b(n)| < \infty$ then $||\overline{S_n}|| = O(||\overline{S_n'}||)$. For

$$\left\| \overline{S_n} \right\| = \int_{-\pi}^{\pi} \left| \int_{0}^{x} \overline{S_n'}(t) dt + \sum_{n=1}^{\infty} b(n) \right| dx$$

$$\leq \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} \left| \overline{S_n'}(t) \right| dt dx + 2\pi \left| \sum_{n=1}^{\infty} b(n) \right|$$

$$= 2\pi \left\| \overline{S_n'} \right\| + 2\pi \left| \sum_{n=1}^{\infty} b(n) \right|.$$

This leads to integrability conditions for f and \bar{f} , the conjugate of f.

PROPOSITION 4. Let $|\sum_{n=1}^{\infty} b(n)| < \infty$. If $||\overline{S_n'}|| = O(1)$ then $\overline{f} \in L^1$. If in addition we require $\Delta a(n) \ge 0$, $\Delta b(n) \ge 0$, then $f \in L^1$.

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