

SOME INTEGRABILITY THEOREMS OF TRIGONOMETRIC SERIES AND MONOTONE DECREASING FUNCTIONS

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1. Let $\{\lambda_n\}$ be a decreasing sequence tending to zero as $n \rightarrow \infty$, and put

$$g_1(x) = \sum_{n=1}^{\infty} \lambda_n \cos nx, \quad h_1(x) = \sum_{n=1}^{\infty} \lambda_n \sin nx.$$

Let $g_2(x)$ and $h_2(x)$ be both non-increasing functions bounded below in $(0, \pi)$ and such that

$$xh_2(x) \in L(0, \pi), \quad g_2(x) \in L(0, \pi). \quad (\text{A})$$

We put $a_n = \frac{2}{\pi} \int_0^{\pi} g_2(x) \cos nx \, dx$, $b_n = \frac{2}{\pi} \int_0^{\pi} h_2(x) \sin nx \, dx$.

Denote by $L(x)$ a slowly increasing function, that is, $L(x)$ is positive, continuous in $x \geq 0$ and for any fixed $t > 0$,

$$\frac{L(tx)}{L(x)} \rightarrow 1 \text{ as } x \rightarrow \infty.$$

S. Aljančić, R. Bojanić and M. Tomić established in the paper [2] that $x^{-\gamma}L(1/x)g_1(x) \in L(0, \pi)$ for $0 < \gamma < 1$, if and only if $\sum n^{\gamma-1}L(n)\lambda_n$ converges, and that $x^{-\gamma}L(1/x)h_1(x) \in L(0, \pi)$ for $0 < \gamma < 2$, if and only if $\sum n^{\gamma-1}L(n)\lambda_n$ converges.

D. Adamović proved in the paper [1] that $x^{\gamma-1}L(1/x)h_2(x) \in L(0, \pi)$ for $0 < \gamma < 2$, if and only if $\sum n^{-\gamma}L(n)b_n$ converges absolutely, and that $x^{\gamma-1}L(1/x)g_2(x) \in L(0, \pi)$ for $0 < \gamma < 1$, if and only if $\sum n^{-\gamma}L(n)a_n$ converges absolutely.

And recently Chen Yung-Ming showed the interesting theorems which are related to the above results [3].

In this note, we shall make some improvement of the inequalities in T. M. Flett [4] and apply it to the generalization of those four theorems.

In this note, the condition (A) is not assumed preliminarily.

If $p = 1$, our theorems 2 – 5 coincide with the just mentioned theorems.

The method of proof in Theorem 1 is due to T. M. Flett [4]. Theorems 2 – 5 correspond to Theorems 2 – 5 in G. Sunouchi [5] and our proofs will go along the line of [5] respectively.

2. The slowly increasing function $L(x)$ has the following properties (for (I), (II), (III) see [2]):

(I) $\frac{L(tx)}{L(x)} \rightarrow 1$ as $x \rightarrow \infty$ uniformly for $0 < a \leq t \leq b < \infty$.

(II) $x^\alpha L(x) \rightarrow \infty$, $x^{-\alpha} L(x) \rightarrow 0$ as $x \rightarrow \infty$ for every $\alpha > 0$.

(III) If we set for $\alpha > 0$

$$\bar{L}_1(x) = x^{-\alpha} \text{Max}_{0 \leq t \leq x} \{t^\alpha L(t)\}, \quad \underline{L}_1(x) = x^\alpha \text{Min}_{0 \leq t \leq x} \{t^{-\alpha} L(t)\},$$

$$\bar{L}_2(x) = x^\alpha \text{Max}_{x \leq t < \infty} \{t^{-\alpha} L(t)\}, \quad \underline{L}_2(x) = x^{-\alpha} \text{Min}_{x \leq t < \infty} \{t^\alpha L(t)\},$$

then $\bar{L}_k(x) \sim L(x)$ as $x \rightarrow \infty$ $k = 1, 2$.

(IV) For $\alpha > 0$, we have

$$L(tu) \leq A_1 t^{-\alpha} L(u) \text{ for every } u \geq 0, 1 \geq t > 0,$$

$$L(u/t) \leq A_2 t^{-\alpha} L(u) \text{ for every } u \geq 0, 1 \geq t > 0,$$

where A_1, A_2 are positive constants depending only on α and L . We give a proof of (IV).

By the first equation in (III), we obtain

$$u^{-\alpha} \text{Max}_{0 \leq t u \leq u} \{(tu)^\alpha L(tu)\} \leq A_1 L(u) \text{ for every } u \geq 0,$$

where A_1 is a constant independent of u , and we get the first inequality.

For the second, a proof is similar.

3. The inequalities in the following Theorem 1 are to be interpreted as meaning, "if the integral on the right is finite, then that on the left is finite and satisfies the inequality." The letters B, B_1, B_2, \dots are positive constants which depend only on L and parameters concerned in the particular problem in which it appears.

THEOREM 1. Let $f(x) \geq 0$ in $x \geq 0$, and let $F(x) = \int_0^x f(u) du$. If $q \geq p \geq 1$ and $\gamma > -1$, then

$$\left\{ \int_0^\infty t^{-1-q\gamma} \left(\frac{L\left(\frac{1}{t}\right) F(t)}{t} \right)^q dt \right\}^{1/q} \leq B \left\{ \int_0^\infty t^{-1-p\gamma} \left(L\left(\frac{1}{t}\right) f(t) \right)^p dt \right\}^{1/p}, \quad (1)$$

$$\left\{ \int_0^\infty t^{-1-q\gamma} \left(\frac{L(t) F(t)}{t} \right)^q dt \right\}^{1/q} \leq B \left\{ \int_0^\infty t^{-1-p\gamma} (L(t) f(t))^p dt \right\}^{1/p}. \quad (2)$$

PROOF. First, we show (1) in the case $q \geq p > 1$.

Put
$$J = \left\{ \int_0^\infty t^{-1-p\gamma} L^p \left(\frac{1}{t} \right) f^p(t) dt \right\}^{1/p},$$

and let λ be a constant such that $\lambda < 1/p'$ ($1/p + 1/p' = 1$). Applying Hölder's inequality with indices q, p' and $pq/(q-p)$, we have

$$\begin{aligned} F(t) &= \int_0^t f(u) du \\ &= \int_0^t \left\{ u^{\lambda + \frac{(1+p\gamma)(q-p)}{p}} L^{-\frac{q-p}{q}} \left(\frac{1}{u} \right) f^{\frac{p}{q}}(u) \right\} \left\{ u^{-\lambda} \left\{ u^{-p-p\gamma} L^p \left(\frac{1}{u} \right) f^p(u) \right\}^{\frac{q-p}{p'}} \right\} du \\ &\leq \left\{ \int_0^t u^{\lambda + \frac{(1+p\gamma)(q-p)}{p}} L^{-(q-p)} \left(\frac{1}{u} \right) f^p(u) du \right\}^{1/q} \left\{ \int_0^t u^{-p'\lambda} du \right\}^{1/p'} \\ &\quad \cdot \left\{ \int_0^t u^{-1-p\gamma} L^p \left(\frac{1}{u} \right) f^p(u) du \right\}^{\frac{q-p}{p'}} \\ &\leq B_1^{1/p'} J^{1-\frac{p}{q}} t^{-\lambda + \frac{1}{p'}} \left\{ \int_0^t u^{\lambda + \frac{(1+p\gamma)(q-p)}{p}} L^{-(q-p)} \left(\frac{1}{u} \right) f^p(u) du \right\}^{1/q}, \end{aligned}$$

where
$$B_1 = \frac{1}{1-p'\lambda}.$$

Write $w = q(\lambda + \gamma + 1/p) > 0$ (This is possible since $\lambda < 1/p'$).

We have
$$t^{-1-q\lambda-q} F^q(t) \leq B_1^{q/p'} J^{q(1-p)} t^{-1-w} \int_0^t u^{w-1-p\gamma} L^{-(q-p)} \left(\frac{1}{u} \right) f^p(u) du,$$

whence
$$\begin{aligned} &\int_0^\infty t^{-1-q\lambda-q} L^q \left(\frac{1}{t} \right) F^q(t) dt \\ &\leq B_1^{q/p'} J^{q(1-p)} \int_0^\infty t^{-1-w} L^q \left(\frac{1}{t} \right) dt \int_0^t u^{w-1-p\gamma} L^{-(q-p)} \left(\frac{1}{u} \right) f^p(u) du \\ &= \int_0^\infty L^{-(q-p)} \left(\frac{1}{u} \right) f^p(u) u^{-1-p\gamma} K(u) du, \end{aligned}$$

where
$$\begin{aligned} K(u) &= u^w \int_u^\infty t^{-1-w} L^q \left(\frac{1}{t} \right) dt \\ &= \int_0^1 T^{-1+w} L^q \left(\frac{T}{u} \right) dT && \left(\text{putting } t = \frac{u}{T} \right) \\ &\leq A_1^q L^q \left(\frac{1}{u} \right) \int_0^1 T^{-1+w-\epsilon} dT \\ &\leq B_2 L^q \left(\frac{1}{u} \right), \end{aligned}$$

provided that we take $\epsilon > 0$ such that $w - \epsilon > 0$.

Thus we obtain

$$\int_0^\infty t^{-1-q\gamma-q} L^q\left(\frac{1}{t}\right) F^q(t) dt \leq B_1^{q'} B_2 J^{(q-p)} \int_0^\infty u^{-1-p\gamma} L^p\left(\frac{1}{u}\right) f^p(u) du,$$

which proves (1). In the case $q \geq p = 1$, put $\lambda = 0$, and the inequality (1) may be obtained by the similar arguments.

We can prove the inequality (2) by the similar way writing

$$\begin{aligned} K(u) &= \int^1 T^{-1+w} L^q\left(\frac{u}{T}\right) dT \\ &\leq A_2^q L^q(u) \int^1 T^{-1+w-\epsilon} dT, \end{aligned}$$

where $\epsilon > 0$ is sufficiently small so that $w - \epsilon > 0$.

THEOREM 2. *If $\lambda_n \downarrow 0$, $p \geq 1$ and $0 > \gamma > -1$, then a necessary and sufficient condition that $\sum n^{-1+p\gamma+p} L(n) \lambda_n^p$ should converge is that $x^{-1-p\gamma} L(1/x) g_1^p(x) \in L(0, \pi)$.*

PROOF. If $x^{-1-p\gamma} L(1/x) g_1^p(x) \in L(0, \pi)$, we put by Zygmund's method [6: p. 213],

$$\begin{aligned} G_1(x) &= \int_0^\pi g_1(t) dt \\ &= \sum_{n=1}^\infty \frac{\lambda_n}{n} \sin nx \end{aligned}$$

and then
$$\begin{aligned} G_1\left(\frac{\pi}{n}\right) &= \sum_{m=1}^{n-1} \left(\frac{\lambda_m}{m} - \frac{\lambda_{m+n}}{m+n} + \frac{\lambda_{m+2n}}{m+2n} - \dots \right) \sin \frac{m}{n} \pi \\ &\geq \sum_{m=1}^{n-1} \left(\frac{\lambda_m}{m} - \frac{\lambda_{m+n}}{m+n} \right) \sin \frac{m}{n} \pi \\ &= B_3 \sum_{\left[\frac{n}{3}\right]+1}^{\left[\frac{2n}{3}\right]} \left(\frac{\lambda_m}{m} - \frac{\lambda_{m+n}}{m+n} \right) \\ &\geq B_4 \sum_{\left[\frac{n}{3}\right]+1}^{\left[\frac{2n}{3}\right]} \frac{\lambda_m}{m} \\ &\geq B_5 \lambda_n. \end{aligned}$$

So, putting $\tilde{G}_1(x) = \int_0^x |g_1(t)| dt$, we have by inequality (1)

$$\sum_{n=2}^\infty n^{-1+p\gamma+p} L(n) \lambda_n^p \leq B_6 \sum_{n=2}^\infty n^{-1+p\gamma} \left\{ n L^{\frac{1}{p}}(n) G_1\left(\frac{\pi}{n}\right) \right\}^p$$

$$\begin{aligned}
 &\leq B_7 \sum_{n=2}^{\infty} n^{-1+p\gamma} \left\{ nL^{\frac{1}{p}}(n) \tilde{G}_1\left(\frac{\pi}{n}\right) \right\}^p \\
 &\leq B_8 \sum_{n=2}^{\infty} \int_{\pi/n}^{\pi/(n-1)} x^{-1-p\gamma} \left\{ \frac{L^{\frac{1}{p}}(1/x) \tilde{G}_1(x)}{x} \right\}^p dx \\
 &= B_8 \int_0^{\pi} x^{-1-p\gamma} \left\{ \frac{L^{\frac{1}{p}}(1/x) \tilde{G}_1(x)}{x} \right\}^{1/p} dx \\
 &\leq B_9 \int_0^{\pi} x^{-1-p\gamma} L\left(\frac{1}{x}\right) |g_1(x)|^p dx \\
 &< \infty \qquad (\gamma > -1).
 \end{aligned}$$

Thus the sufficiency part of Theorem is proved.

To show the necessity, we observe that

$$\begin{aligned}
 |g_1(x)| &\leq \left| \sum_{\nu=1}^n \lambda_{\nu} \right| + \left| \sum_{\nu=n+1}^{\infty} \lambda_{\nu} \cos \nu x \right| \\
 &\leq P_n + \frac{\pi}{x} \lambda_n \qquad \left(P_n = \sum_{\nu=1}^n \lambda_{\nu} \right),
 \end{aligned}$$

and so $|g_1(x)| \leq B_{10} P_n$ for $\pi/(n+1) \leq x \leq \pi/n$.

If we set $p(x) = \lambda_n$ for $n-1 \leq x < n$ ($n = 1, 2, \dots$)

and

$$P(x) = \int^x p(t) dt,$$

then we have by (2)

$$\begin{aligned}
 &\int_0^{\pi} x^{-1-p\gamma} L\left(\frac{1}{x}\right) |g_1(x)|^p dx \\
 &= \sum_{n=1}^{\infty} \int_{\pi/(n+1)}^{\pi/n} x^{-1-p\gamma} L\left(\frac{1}{x}\right) |g_1(x)|^p dx \\
 &\leq B_{11} \sum_{n=1}^{\infty} n^{-1+p\gamma} L(n) P_n^p \\
 &\leq B_{11} L(1) \lambda_1^p + B_{12} \int_1^{\infty} x^{-1+p\gamma+p} \left\{ \frac{L^{\frac{1}{p}}(x) P(x)}{x} \right\}^p dx \\
 &\leq B_{11} L(1) \lambda_1^p + B_{13} \int_1^{\infty} x^{-1+p\gamma+p} L(x) p^p(x) dx \\
 &\leq B_{14} \sum_{n=1}^{\infty} n^{-1+p\gamma+p} L(n) \lambda_n^p \\
 &< \infty \qquad (\gamma < 0).
 \end{aligned}$$

Thus we complete the proof.

THEOREM 3. If $\lambda_n \downarrow 0$, $p \geq 1$ and $1 > \gamma > -1$, then a necessary and sufficient condition that $\sum n^{-1+p\gamma+p} L(n) \lambda_n^p$ should converge is that $x^{-1-p\gamma} L(1/x) h_1^p(x) \in L(0, \pi)$.

PROOF. The sufficiency of condition may be obtained by a similar argument as the Theorem 1. To prove that the condition is necessary, we observe that for $\pi/(n+1) \leq x \leq \pi/n$,

$$\begin{aligned} |h_1(x)| &\leq \sum_{\nu=1}^n |\lambda_\nu \sin \nu x| + \left| \sum_{\nu=n+1}^{\infty} \lambda_\nu \sin \nu x \right| \\ &\leq B_{16} \left(\frac{\lambda_1 + 2\lambda_2 + \dots + n\lambda_n + (n+1)\lambda_{n+1}}{n} \right) \\ &\leq B_{16} \left(\frac{(\lambda_1 + 2\lambda_{n+1}) + 2(\lambda_2 + 2\lambda_{n+1}) + \dots + n(\lambda_n + 2\lambda_{n+1})}{n} \right) \\ &\leq 3B_{16} \frac{\lambda_1 + 2\lambda_2 + \dots + n\lambda_n}{n} \\ &= 3B_{16} \frac{Q_n}{n} \quad \left(Q_n = \sum_{\nu=1}^n \nu \lambda_\nu \right). \end{aligned}$$

If we set $q(x) = n\lambda_n$ for $n-1 \leq x < n$ ($n = 1, 2, \dots$)

and
$$Q(x) = \int_0^x q(t) dt,$$

then by (2) we have

$$\begin{aligned} \int_0^\pi x^{-1-p\gamma} L\left(\frac{1}{x}\right) |h_1(x)|^p dx &= \sum_{n=1}^{\infty} \int_{\pi/(n+1)}^{\pi/n} x^{-1-p\gamma} L\left(\frac{1}{x}\right) |h_1(x)|^p dx \\ &\leq B_{17} \sum_{n=1}^{\infty} n^{-1+p\gamma} L(n) \left\{ \frac{Q(n)}{n} \right\}^p \\ &\leq B_{17} L(1) \lambda_1^p + B_{18} \int_1^\infty x^{-1+p\gamma} \left\{ \frac{L^{\frac{1}{p}}(x) Q(x)}{x} \right\}^p dx \\ &\leq B_{17} L(1) \lambda_1^p + B_{19} \int_1^\infty x^{-1+p\gamma} L(x) q^p(x) dx \\ &\leq B_{20} \sum_{n=1}^{\infty} n^{-1+p\gamma+p} L(n) \lambda_n^p \\ &< \infty \quad (\gamma < 1). \end{aligned}$$

THEOREM 4. If $g_2(x)$, a_n ($n = 0, 1, 2, \dots$) are defined in § 1 with the exception of (A) and $p \geq 1$, $0 > \gamma > -1$, then a necessary and sufficient

condition that $\sum n^{-1+p\gamma+p}L(n)|a_n|^p$ should converge is that $x^{-1-p\gamma}L(1/x)g_2^n(x) \in L(0, \pi)$.

PROOF. It is sufficient to consider the case $g_2(x) \geq 0$ in $(0, \pi)$.

Employing Zygmund's argument [6: p. 215], we shall prove the two inequalities: $|a_n| \leq 4 G_2(\pi/n)$, $\tilde{P}_n \geq B_{21}g(\pi/n)$,

where
$$\tilde{P}_n = \sum_{\nu=1}^n |a_\nu|, \quad G_2(x) = \int_0^x g_2(t)dt.$$

In fact, writing

$$\frac{\pi}{2} a_n = \int_0^{\pi/n} g_2(x) \cos nx \, dx + \int_{\pi/n}^\pi g_2(x) \cos nx \, dx,$$

the last term on the right is, by the second mean value theorem, less than $g_2(\pi/n)(2/n) \leq G_2(\pi/n)$ in absolute value and the first inequality is immediate. To prove the second inequality it is enough to notice that:

$$\begin{aligned} \tilde{P}_n &\geq \frac{2}{\pi} \int_0^\pi g_2(t) \frac{\sin nt}{2 \tan \frac{t}{2}} dt \\ &\geq \frac{2}{\pi} \int_0^{\pi/n} \left[\frac{g_2(t)}{2 \tan \frac{t}{2}} - \frac{g_2\left(t + \frac{\pi}{n}\right)}{2 \tan\left(t + \frac{\pi}{n}\right)/2} \right] \sin nt \, dt \\ &\geq B_{22} \int_0^{\pi/2n} \frac{g_2(t)}{t} \sin nt \, dt \\ &\geq B_{23} g_2\left(\frac{\pi}{2n}\right) \\ &\geq B_{23} g_2\left(\frac{\pi}{n}\right). \end{aligned}$$

The proof of Theorem 4 is then quite analogous to that of Theorem 2.

THEOREM 5. If $h_2(x)$ and $b_n(n = 1, 2, \dots)$ are defined in § 1 with the exception of (A) and $p \geq 1, 0 > \gamma > -2$, then a necessary and sufficient condition that $\sum n^{-1+p\gamma+p}L(n)|b_n|^p$ should converge is that $x^{-1-p\gamma}L(1/x)h_2^n(x) \in L(0, \pi)$.

PROOF. We may assume that $h_2(x) \geq 0$ in $(0, \pi)$.

To show that the condition is sufficient, we observe

$$|b_n| = \frac{2}{\pi} \left| \int_0^\pi h_2(x) \sin nx \, dx \right|$$

$$\begin{aligned}
&\leq \frac{2}{\pi} \int_0^{\pi/n} h_2(x) \sin nx \, dx \\
&\leq \frac{2n}{\pi} \int_0^{\pi/n} x h_2(x) \, dx \\
&\leq B_{24} n H_2 \left(\frac{\pi}{n} \right),
\end{aligned}$$

where
$$H_2(x) = \int_0^x t h_2(t) \, dt,$$

and applying (1), we have

$$\begin{aligned}
\sum_{n=2}^{\infty} n^{-1+p\gamma+p} L(n) |b_n|^p &\leq B_{24}^p \sum_{n=2}^{\infty} n^{-1+p\gamma+p} \left\{ n L^{\frac{1}{p}}(n) H_2 \left(\frac{\pi}{n} \right) \right\}^p \\
&\leq B_{25} \sum_{n=2}^{\infty} \int_{\pi/n}^{\pi/(n-1)} x^{-1+p\gamma-p} \left\{ \frac{L^{\frac{1}{p}}(1/x) H_2(x)}{x} \right\}^p dx \\
&= B_{25} \int_0^{\pi} x^{-1+p\gamma-p} \left\{ \frac{L^{\frac{1}{p}}(1/x) H_2(x)}{x} \right\}^p dx \\
&\leq B_{26} \int_0^{\pi} x^{-1+p\gamma} h_2^p(x) L \left(\frac{1}{x} \right) dx \\
&< \infty \quad (\gamma > -2).
\end{aligned}$$

Since $\tilde{Q}_n \geq B_{27} h_2(\pi/n) \left(\tilde{Q}_n = \sum_{\nu=1}^n |b_\nu| \right)$, we get the necessity part of Theorem by the same way as in Theorem 2 (see [5]).

This proves the Theorem.

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