

ABSOLUTE EULER SUMMABILITY OF ALLIED SERIES OF THE FOURIER SERIES

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(Received 12 March 1979)

In this paper, necessary and sufficient condition for the sequence of factors so as to ensure $|E, q| (q > 0)$ summability of factored Fourier series are obtained. Two more theorems are proved which lead to interesting results that factored Fourier series and conjugate series are almost everywhere $|E, q| (q > 0)$ summable whenever the sequence of factors satisfies certain conditions. Lastly, a theorem which improves an earlier result due to Tripathi (1973) is proved.

1. DEFINITIONS AND NOTATIONS

Let $\sum_{n=0}^{\infty} d_n$ be a given infinite series and let q be a real or complex number such that $q \neq -1$. Then we define

$$d_n^q = (1 + q)^{-n-1} \sum_{m=0}^n \binom{n}{m} q^{n-m} d_m; \quad d_n^0 = d_n. \quad \dots(1.1)$$

Following Chandra (1975b), we write

$$\sum_{n=0}^{\infty} d_n \in |E, q| \Leftrightarrow \sum_{n=0}^{\infty} |d_n^q| < \infty. \quad \dots(1.2)$$

Let f be 2π -periodic and L -integrable over $(-\pi, \pi)$, and its Fourier series, at a point x , be

$$\frac{1}{2} a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) = \frac{1}{2} a_0 + \sum_{n=1}^{\infty} A_n(x). \quad \dots(1.3)$$

Then the series conjugate to (1.3), will be given by

$$\sum_{n=1}^{\infty} (b_n \cos nx - a_n \sin nx) = \sum_{n=1}^{\infty} B_n(x). \quad \dots(1.4)$$

Throughout the paper we assume $a_0 = 0$. Now, we write

$$\phi(t) = \frac{1}{2} \{f(x + t) + f(x - t)\} \quad \dots(1.5)$$

$$\psi(t) = \frac{1}{2} \{f(x+t) - f(x-t)\} \quad \dots(1.6)$$

$$P(t) = \phi(t) - \frac{1}{t} \int_0^t \phi(u) du \quad \dots(1.7)$$

$$P_{\alpha}^{*}(t) = \frac{1}{\Gamma(\alpha)} \int_0^t (t-u)^{\alpha-1} P(u) du \quad (\alpha > 0) \quad \dots(1.8)$$

$$P_{\alpha}(t) = \Gamma(\alpha + 1) t^{-\alpha} P_{\alpha}^{*}(t) \quad (\alpha \geq 0) \quad \dots(1.9)$$

$$K(n, t) = \cos nt - \frac{\sin nt}{nt} \quad \dots(1.10)$$

$$K^{(1)}(n, t) = \frac{\partial}{\partial t} K(n, t) \quad \dots(1.11)$$

$$\Gamma(1-\alpha) g(n, u) = \int_u^{\pi} (t-u)^{-\alpha} K(n, t) dt \quad \dots(1.12)$$

$$v_m^{\alpha}(n) = (1+q)^{-n-1} \binom{n}{m} q^{n-m} \quad (n \geq m \geq 0) \quad \dots(1.13)$$

$$\log_2 = \log \log, \log_1 = \log. \quad \dots(1.14)$$

Throughout, T denotes the integral part of $(k/t)^2$, where $0 < t \leq \pi$ and k is suitable positive constant and not necessarily the same at each occurrence.

2. INTRODUCTION

It is known (Chandra 1972b, c) that $P(t) (\log(k/t))^{1+\epsilon} \in BV(0, \pi)$, where $\epsilon > 0$, is a sufficient condition for $\sum_1^{\infty} A_n(x) \in |E, q|$ ($q > 0$) while neither (see Theorem 1 of this paper)

$$P(t) \log \frac{k}{t} \in BV(0, \pi) \quad (k > \pi e^2) \quad \dots(2.1)$$

nor (see Tripathi 1969)

$$\phi(t) \in BV(0, \pi) \quad \dots(2.2)$$

is a sufficient condition for $\sum_1^{\infty} A_n(x) \in |E, q|$ ($q > 0$). Also (2.1) and (2.2) are non-comparable since the later holds if and only if (see Chandra 1978b)

$$(i) \quad P(t) \in BV(0, \pi); \quad (ii) \quad t^{-1}P(t) \in L(0, \pi). \quad \dots(2.3)$$

Thus the natural question arises as to what (y_n) should be to ensure

$$\sum_1^\infty A_n(x) y_n \in |E, q| \quad (q > 0) \tag{2.4}$$

whenever (2.1) and (2.2) hold. Recently, Chandra (1978a) and Tripathi (1974) independently have shown that (2.4) with $y_n = (\log(n + 1))^{-1}$ holds whenever (2.2) holds. To supplement an answer to the above question, we prove the following:

Theorem 1 — Let $y_n = (\log(n + 1))^{-c}$. Then, in order that (2.1) \Rightarrow (2.4), it is necessary and sufficient that $c > 0$.

Inspired by the above theorem, we also prove

Theorem 2 — Let $y_n = (\log(n + 1))^{-1} (\log_2(n + 2))^{-c}$. Then in order that

$$P(t) \log_2(k/t) \in BV(0, \pi) \tag{2.5}$$

implies (2.4), it is necessary and sufficient that $c > 0$.

Remark 1 : It may be observed that (2.5) is not a stronger condition than (2.2). However the class of the functions satisfying (2.5) contains even those functions which are not of bounded variation in $(0, \pi)$. For example, let f be 2π -periodic and even function so that, for $x = 0$, $\phi(t) = f(t)$ and let

$$f(t) = \left(\log \frac{2\pi}{t}\right)^{1/2} \text{ in } (0, \pi).$$

Then f satisfies (2.5) but $f \notin BV(0, \pi)$.

We further prove the following theorems concerning absolute summability factors for Fourier series and conjugate series:

Theorem 3 — Let

$$\left. \begin{aligned} \text{(i)} \quad & 0 < n^\delta y_n \uparrow \text{ with } n \geq 1, \text{ for } \delta > 0; \\ \text{(ii)} \quad & \sum_{n=1}^\infty n^{-1/2} \log(n + 1) y_n < \infty. \end{aligned} \right\} \tag{2.6}$$

Then (2.4) holds for every value of x for which

$$\int_0^t |f(x + u) - f(x)| du = O(t) \quad (t \rightarrow 0). \tag{2.7}$$

Theorem 4 — Let (2.6) hold. Then $\sum_1^\infty B_n(x) y_n \in |E, q| \quad (q > 0)$ for every value of x for which (2.7) holds.

Remark 2 : Since, for every L -integrable function f ,

$$\int_0^t |f(x + u) - f(x)| du = o(t) \quad (t \rightarrow 0) \quad \dots(2.8)$$

for almost all values of x , therefore it follows from Theorems 3 and 4 that $\sum_{n=1}^{\infty} A_n(x) y_n$ and $\sum_{n=1}^{\infty} B_n(x) y_n$ are $|E, q|$, where $q > 0$, summable almost everywhere whenever (2.6) holds.

Tripathi (1973) established the following:

Theorem A — Let $\theta < \alpha < \frac{3}{2}$ and let $\lambda > \max(\alpha - \frac{1}{2}, \frac{1}{2})$. Then

$$\phi_{\alpha}(t) \in BV(0, \pi) \Rightarrow \sum_{n=1}^{\infty} n^{-\lambda} A_n(x) \in |E, q| \quad (q > 0).$$

It follows from Theorem 3 that $\sum_{n=1}^{\infty} n^{-\lambda} A_n(x) \in |E, q| \quad (q > 0, \lambda > \frac{1}{2})$ almost everywhere. Thus the case $\alpha > 1$ of Theorem A is not interesting one. Further, it may be noted that $\lambda > \frac{1}{2}$ for $0 < \alpha \leq 1$, therefore Theorem A loses its significance when $0 < \alpha < 1$. In view of these observations we prove the following:

Theorem 5 — Let $0 \leq \alpha \leq 1$ and let bounded sequence (y_n) satisfy (2.6) (i) and

$$\sum_{n=1}^{\infty} n^{-1} y_n < \infty. \quad \dots(2.9)$$

Then $P_{\alpha}(t) \in BV(0, \pi) \Rightarrow \sum_1^{\infty} n^{-\alpha/2} A_n(x) y_n \in |E, \alpha p| \quad (p > 0).$

Remark 3: It may be observed that, for $\alpha \geq 0$, $P_{\alpha}(t) \in BV(0, \pi)$ is a weaker condition than $\phi_{\alpha}(t) \in BV(0, \pi)$. Thus Theorem 5 yields the following interesting result:

Corollary — Let $0 \leq \alpha \leq 1$. Then $P_{\alpha}(t) \in BV(0, \pi)$ implies

$$\sum_{n=1}^{\infty} \frac{n^{-\alpha/2} A_n(x)}{(\log(n+1))^{1+\epsilon}} \in |E, \alpha p| \quad (p > 0, \epsilon > 0).$$

3. LEMMAS

We shall use the following lemmas in the proofs of the theorems:

Lemma 1 (Chandra 1975b) — Let $q > p > -1$. Then $\sum_0^{\infty} a_n \in |E, p|$ implies

that $\sum_0^{\infty} a_n \in |E, q|$.

Lemma 2 — Let $\Delta > -1$ and let (y_n) be any non-negative sequence such that $(n^{1+\Delta}y_n) \uparrow$ with $n \geq 1$. Then uniformly in $0 < t \leq \pi$

$$\sum_{m=1}^{n+1} v_m^q (n+1) m^\Delta y_m \exp(imt) = O\{t^{-1}(n+1)^{\Delta-(1/2)}y_{n+1}\}.$$

PROOF : We have

$$\begin{aligned} & \sum_{m=1}^{n+1} v_m^q (n+1) m^\Delta y_m \exp(imt) \\ &= \frac{1+q}{n+2} \sum_{m=1}^{n+1} v_{m+1}^q (n+2) m^{1+\Delta} y_m \exp(imt) \\ & \quad + \frac{1+q}{n+2} \sum_{m=1}^{n+1} v_{m+1}^q (n+2) m^\Delta y_m \exp(imt) \\ &= \frac{1+q}{n+2} \sum_{m=0}^n v_{m+2}^q (n+2) (m+1)^{1+\Delta} y_{m+1} \exp\{i(m+1)t\} \\ & \quad + \frac{(1+q)^2}{(n+2)(n+3)} \sum_{m=1}^{n+1} v_{m+2}^q (n+3) \left(1 + \frac{2}{m}\right) m^{1+\Delta} y_m \exp(imt) \\ &= \Sigma_1 + \Sigma_2, \text{ say} \end{aligned}$$

where

$$\begin{aligned} \Sigma_2 &= O\left\{\frac{1}{(n+1)^2} \sum_{m=1}^{n+1} v_{m+2}^q (n+3) m^{1+\Delta} y_m\right\} \\ &= O\{(n+1)^{\Delta-1}y_{n+1}\}. \end{aligned}$$

Let s denote the integral part of $(n-3q)/(1+q)$. Then it may be observed that $v_{m+2}^q (n+2)$ is maximum for $m = s$ and, whenever $(n-3q)/(1+q)$ is an integer,

$$v_{s+2}^q (n+2) = v_{s+3}^q (n+2).$$

Thus, by using the fact that $0 < m^{1+\Delta}y_m \uparrow$ for $m \geq 1$, it follows by Abel's lemma that

$$\Sigma_1 = O\{t^{-1}(n+1)^\Delta y_{n+1} v_{s+3}^q (n+2)\}$$

uniformly in $0 < t \leq \pi$. Further

$$v_{s+3}^q(n+2) = \frac{q^{n-s-1}\Gamma(n+3)}{(1+q)^{n+3}\Gamma(s+4)\Gamma(n-s)}.$$

Therefore, by using Stirling's asymptotic values (see Hobson 1957, p. 70) for $\Gamma(n+3)$, $\Gamma(s+4)$ and $\Gamma(n-s)$, it follows that

$$v_{s+3}^q(n+2) = O\left(\frac{1}{\sqrt{n+1}}\right).$$

Collecting the results, proof of the lemma follows.

Lemma 3 — Let $\beta \geq 0$ and $s = 1, 2$. Then, uniformly in $0 < t \leq \pi$,

$$\int_0^t \frac{\sin nu}{nu (\log_s k/u)^\beta} du = O\left\{\frac{1}{n (\log_s n)^\beta}\right\}.$$

For $s = 1$ see Chandra (1972a, d), and for $s = 2$ see Chandra (1975a); Lemma 4.

Lemma 4 — Let $s = 1, 2$. Then for all real β

$$\int_0^\pi \left(\log_s \frac{k}{t}\right)^\beta \frac{\sin nt}{t} dt \sim \frac{\pi}{2} (\log_s n)^\beta$$

where $k \geq \pi e^2$.

PROOF: We sketch a proof for $s = 2$. The proof for $s = 1$ is similar. For arbitrarily large $\Delta > 0$, we write

$$\begin{aligned} \int_0^\pi (\log_2(k/t))^\beta \frac{\sin nt}{t} dt &= \int_0^{n\pi} \left(\log_2 \frac{kn}{\theta}\right)^\beta \frac{\sin \theta}{\theta} d\theta \\ &= \left(\int_0^\Delta + \int_\Delta^{\sqrt{n}} + \int_{\sqrt{n}}^{n\pi}\right) \left(\left(\log_2 \frac{kn}{\theta}\right)^\beta \frac{\sin \theta}{\theta} d\theta\right) \\ &= I_1 + I_2 + I_3, \text{ say.} \end{aligned}$$

Now

$$I_1 = (\log_2 n)^\beta \int_0^\Delta \left[1 + (\log_2 n)^{-1} \log \left\{1 + \frac{\log(k/\theta)}{\log n}\right\}\right]^\beta \frac{\sin \theta}{\theta} d\theta$$

(equation continued on p. 221)

$$\begin{aligned} &\rightarrow (\log_2 n)^\beta \int_0^\Delta \frac{\sin \theta}{\theta} d\theta \quad (n \rightarrow \infty) \\ &= (\log_2 n)^\beta \frac{\pi}{2} \left\{ 1 + O\left(\frac{1}{\Delta}\right) \right\}. \end{aligned} \tag{3.1}$$

By the second mean value theorem for η and η' in (Δ, \sqrt{n}) , we have

$$\begin{aligned} I_2 &= \begin{cases} (\log_2 kn^{1/2})^\beta \int_\eta^{\sqrt{n}} \frac{\sin \theta}{\theta} d\theta & (\beta \leq 0) \\ \left(\log_2 \frac{kn}{\Delta}\right)^\beta \int_\Delta^{\eta'} \frac{\sin \theta}{\theta} d\theta & (\beta > 0) \end{cases} \\ &= O\{(\log_2 n)^\beta/\Delta\}. \end{aligned} \tag{3.2}$$

Again, by using the second mean value theorem for ξ and ξ' in $(\sqrt{n}, n\pi)$, we get

$$\begin{aligned} I_3 &= \begin{cases} \left(\log_2 \frac{k}{\pi}\right)^\beta \int_{\sqrt{n}}^\xi \frac{\sin \theta}{\theta} d\theta & (\beta \leq 0) \\ (\log_2 k \sqrt{n})^\beta \int_{\sqrt{n}}^{\xi'} \frac{\sin \theta}{\theta} d\theta & (\beta > 0). \end{cases} \\ &= O\{n^{-1/2}(\log_2 n)^\beta\}. \end{aligned} \tag{3.3}$$

Combining (3.1), (3.2) and (3.3), we obtain that

$$\int_0^\pi \left(\log_2 \frac{k}{t}\right)^\beta \frac{\sin nt}{t} dt = \frac{\pi}{2} (\log_2 n)^\beta \left[1 + O\left(\frac{1}{\Delta}\right) + O(n^{-1/2}) \right].$$

Since $\Delta > 0$ is arbitrarily large, the desired result follows on letting $n \rightarrow \infty$.

Lemma 5 — Let $0 < u < \pi$ and $0 < \alpha < 1$. Then

$$\begin{aligned} \Gamma(1 - \alpha) g(n, u) &= \frac{n^{\alpha-1}}{1 - \alpha} K(n, z) \\ &\quad + n^{\alpha-1} \left\{ \sin ny - \sin (nu + 1) - \int_{nu+1}^{ny} \frac{\sin \theta}{\theta} d\theta \right\} \end{aligned}$$

where $u \leq z \leq u + \frac{1}{n}$ and $u + \frac{1}{n} < y < \pi$.

$$\begin{aligned}
 \text{PROOF : } \Gamma(1 - \alpha) g(n, u) &= \int_u^\pi (t - u)^{-\alpha} K(n, t) dt \\
 &= \left(\int_u^{u+(1/n)} + \int_{u+(1/n)}^\pi \right) ((t - u)^{-\alpha} K(n, t) dt) \\
 &= I_1 + I_2, \text{ say.}
 \end{aligned}$$

By the first mean value theorem

$$\begin{aligned}
 I_1 &= K(n, z) \int_u^{u+(1/n)} (t - u)^{-\alpha} dt \quad (u \leq z \leq u + n^{-1}) \\
 &= \frac{n^{\alpha-1}}{1 - \alpha} K(n, z).
 \end{aligned}$$

And, by the second mean value theorem

$$\begin{aligned}
 I_2 &= n^\alpha \int_{u+(1/n)}^y K(n, t) dt \quad \left(u + \frac{1}{n} < y < \pi \right) \\
 &= n^\alpha \left\{ \int_{u+(1/n)}^y \cos nt dt - \int_{u+(1/n)}^y \frac{\sin nt}{nt} dt \right\} \\
 &= n^{\alpha-1} \left\{ \sin ny - \sin (nu + 1) - \int_{nu+1}^{ny} \frac{\sin \theta}{\theta} d\theta \right\}.
 \end{aligned}$$

This completes the proof of the lemma.

4. PROOF OF THEOREMS 1 AND 2

For $s = 1, 2$, we write

$$g(t, s) = P(t) \log_s (k/t)$$

and

$$h(n, s) = (\log(n + 1))^{1-s} (\log_s(n + s))^{-s}.$$

Then (see Chandra 1974)

$$A_n(x) = \frac{2}{\pi} \int_0^\pi P(t) K(n, t) dt$$

(equation continued on p. 223)

$$\begin{aligned}
 &= \frac{2}{\pi} g(\pi, s) \int_0^\pi \left(\log_s \frac{k}{t}\right)^{-1} K(n, t) dt \\
 &\quad - \frac{2}{\pi} \int_0^\pi dg(t, s) \int_0^t \left(\log_s \frac{k}{u}\right)^{-1} K(n, u) du.
 \end{aligned}$$

And, for $0 < t \leq \pi$,

$$\begin{aligned}
 &\int_0^t \left(\log_s \frac{k}{u}\right)^{-1} K(n, u) du \\
 &= \frac{\sin nt}{n} \left(\log_s \frac{k}{t}\right)^{-1} + O\left\{\frac{1}{n \log_s(n+s)}\right\},
 \end{aligned}$$

by Lemma 2. Therefore

$$A_n(x) = O\left\{\frac{1}{n \log_s(n+s)}\right\} - \frac{2}{\pi} \int_0^\pi dg(t, s) \frac{\sin nt}{n \log_s(k/t)}.$$

4. SUFFICIENT AND NECESSARY CONDITIONS

(i) *The condition is sufficient* — By Lemma 1,

$$\sum_{n=1}^\infty \frac{h(n, s)}{n \log_s(n+s)} \in |E, q| \ (q \geq 0).$$

Therefore it is sufficient to show that

$$\sum = \sum_{n=0}^\infty \frac{1}{n+1} \left| \sum_{m=1}^{n+1} v_m^q (n+1) \sin mt h(m, s) \right| = O\{\log_s(k/t)\}$$

uniformly in $0 < t < \pi$, since

$$v_m^q(n) = (1+q) \frac{m+1}{n+1} v_{m+1}^q(n+1) \ (m \geq 0).$$

Now, we write

$$\Sigma = \sum_{n \leq T} + \sum_{n > T}.$$

The inner sum in Σ does not, in modulus, exceed $O\{h(n, s)\}$, therefore uniformly in $0 < t < \pi$

$$\sum_{n < T} = O \{ \log_s (k/t) \}.$$

And, by Lemma 2, it follows that

$$\begin{aligned} \sum_{n > T} &= O(t^{-1}) \sum_{n > T} n^{-3/2} \\ &= O(1) \end{aligned}$$

uniformly in $0 < t < \pi$. Thus condition is sufficient.

(ii) *The condition is necessary* — Let

$$\sum_{n=1}^{\infty} A_n(x) h(n, s) \in | E, q | (q > 0),$$

whenever $g(t, s) \in BV(0, \pi)$. Then, for $g(t, s) = 1$ in $(0, \pi)$,

$$\begin{aligned} A_n(x) &= \frac{2}{\pi} \int_0^{\pi} \frac{\cos nt}{\log_s (k/t)} dt - \frac{2}{\pi} \int_0^{\pi} \frac{\sin nt}{nt \log_s (k/t)} dt \\ &= -\frac{2}{\pi} \int_0^{\pi} \frac{\sin nt}{tn} \left[\frac{1}{\log_s (k/t)} + t \frac{d}{dt} \left(\frac{1}{\log_s (k/t)} \right) \right] dt \\ &\sim -\frac{1}{n \log_s n}, \end{aligned}$$

by Lemma 4, and in order that $\sum A_n(x) h(n, s) \in | E, q | (q > 0)$, it is necessary that

$$\sum_{n=1}^{\infty} \frac{h(n, s)}{n \log_s (n + s)} < \infty.$$

Hence the condition is necessary.

This proves Theorems 1 and 2 completely.

5. PROOF OF THEOREMS 3 AND 4

Proof of Theorem 3 — We have

$$A_n(x) = \frac{2}{\pi} \int_0^{\pi} \phi^*(t) \cos nt dt$$

where $\phi^*(t) = \phi(t) - f(x)$. Then $\sum_{n=0}^{\infty} A_{n+1}(x) y_{n+1} \in | E, q | (q > 0)$ if

$$\sum_{n=0}^{\infty} \left| \sum_{m=0}^n v_m^q(n) y_{m+1} A_{m+1}(x) \right| < \infty. \tag{5.1}$$

However

$$\sum = \frac{2}{\pi} \sum_{n=0}^{\infty} \frac{1+q}{1+n} \left| \int_0^{\pi} \phi^*(t) \left(\sum_{m=1}^{n+1} v_m^q (n+1) m y_m \cos mt \right) dt \right|. \tag{5.2}$$

Splitting up the integral \int_0^{π} into $\int_0^{\pi/n}$ and $\int_{\pi/n}^{\pi}$ and denoting them by I_1 and I_2 , respectively, we have

$$\begin{aligned} |I_1| &\leq \int_0^{\pi/n} |\phi^*(t)| \left(\sum_{m=1}^{n+1} v_m^q (n+1) m y_m \right) dt \\ &\leq (n+1) y_{n+1} \int_0^{\pi/n} |\phi^*(t)| dt \quad (\text{by (2.6i)}) \\ &= O\{y_{n+1}\} \end{aligned}$$

by (2.7). And, by Lemma 2,

$$\begin{aligned} I_2 &= \int_{\pi/n}^{\pi} |\phi^*(t)| O(t^{-1} \sqrt{(n+1)} y_{n+1}) dt \\ &= O\left\{ (n+1)^{1/2} y_{n+1} \int_{\pi/n}^{\pi} \frac{|\phi^*(t)|}{t} dt \right\} \\ &= O\{(n+1)^{1/2} \log(n+1) y_{n+1}\}, \end{aligned}$$

integrating by parts and using (2.7).

Combining I_1 and I_2 and using (2.6ii), we observe that (5.1) holds. Consequently, this completes the proof of Theorem 3.

Proof of Theorem 4 — We have

$$B_n(x) = \frac{2}{\pi} \int_0^{\pi} \psi(t) \sin nt \, dt$$

where, by (2.7),

$$\int_0^t |\psi(u)| \, du = O(t).$$

The series $\sum_{n=1}^{\infty} B_n(x) y_n \in |E, q| (q > 0)$ if (5.1) with $B_{m+1}(x)$ for $A_{m+1}(x)$ holds. On replacing $\phi^*(t)$ and $\cos nt$ by, respectively, $\psi(t)$ and $\sin nt$ in (5.2) and proceeding as in Theorem 3, the proof of the theorem follows.

6. PROOF OF THEOREM 5

The proof of the theorem for $\alpha = 0$ follows from Chandra (1975c). Thus we prove the theorem for $0 < \alpha \leq 1$.

Writing $q = \alpha p$ ($0 < \alpha \leq 1$); we first consider the following:

Case I: When $\alpha = 1$ — Integrating by parts and using $P_1(t) \in BV(0, \pi)$, we obtain that

$$\begin{aligned} A_n(x) &= 2P_1(\pi) \cos n\pi - \frac{2}{\pi} \int_0^\pi P_1(t) tK^{(1)}(n, t) dt \\ &= 2P_1(\pi) \cos n\pi - \frac{2}{\pi} P_1(\pi) \int_0^\pi tK^{(1)}(n, t) dt \\ &\quad + \frac{2}{\pi} \int_0^\pi dP_1(t) \int_0^t uK^{(1)}(n, u) du \\ &= O\left(\frac{1}{n}\right) + \frac{2}{\pi} \int_0^\pi t \cos nt dP_1(t). \end{aligned}$$

Following (2.9) and Lemma 1, it is sufficient to show, uniformly in $0 < t < \pi$, that

$$\sum_{n=0}^{\infty} (1+n)^{-1} \left| \sum_{m=1}^{n+1} y_m^\alpha (n+1) \sqrt{m} y_m \cos mt \right| = O(t^{-1})$$

which follows from Lemma 2 ($\Delta = \frac{1}{2}$).

Finally, we consider the following:

Case II: When $0 < \alpha < 1$ — We have

$$\begin{aligned} A_n(x) &= \frac{2}{\pi(1-\alpha)} \int_0^\pi K(n, t) dt \int_0^t (t-u)^{-\alpha} dP_\alpha^*(u) \\ &= \frac{2}{\pi(1-\alpha)} \int_0^\pi dP_\alpha^*(u) \int_u^\pi (\theta-u)^{-\alpha} K(n, \theta) d\theta \end{aligned}$$

(equation continued on p. 227)

$$\begin{aligned}
 &= \frac{2\alpha P_\alpha(\pi)}{\pi\Gamma(\alpha + 1)} \int_0^\pi u^{\alpha-1} g(n, u) du \\
 &\quad + \frac{2}{\pi\Gamma(\alpha + 1)} \int_0^\pi dP_\alpha(t) \int_0^t u^\alpha \frac{d}{du} g(n, u) du.
 \end{aligned}$$

Writing

$$A_n^{(1)}(x) = \int_0^\pi u^{\alpha-1} g(n, u) du \tag{6.1}$$

it follows that

$$\begin{aligned}
 A_n^{(1)}(x) &= \frac{1}{\Gamma(1-\alpha)} \int_0^\pi K(n, t) dt \int_0^t u^{\alpha-1} (t-u)^{-\alpha} du \\
 &= \Gamma(\alpha) \int_0^\pi K(n, t) dt \\
 &= O\left(\frac{1}{n}\right).
 \end{aligned} \tag{6.2}$$

Thus following Lemma 1, it is enough to show the uniform boundedness in $0 < t < \pi$ of the following:

$$\sum_{n \geq 0} = \sum_{n=0}^\infty (n+1)^{-1} \left| \sum_{m=1}^{n+1} v_m^\alpha (n+1) m^{1-(\alpha/2)} y_m \int_0^t u^\alpha \frac{d}{du} g(m, u) du \right|.$$

Now, we first consider those values of n for which $n \leq T$. Integrating by parts

$$\begin{aligned}
 \int_0^t u^\alpha \frac{d}{du} g(m, u) du &= t^\alpha g(m, t) - \alpha \int_0^t u^{\alpha-1} g(m, u) du \\
 &= O(t^\alpha m^{\alpha-1})
 \end{aligned} \tag{6.3}$$

since, by Lemma 5, $g(n, u) = O(n^{\alpha-1})$. Therefore

$$\begin{aligned}
 \sum_{n \leq T} &= O(t^\alpha) \sum_{n \leq T} \frac{1}{n+1} \sum_{m=1}^{n+1} v_m^\alpha (n+1) m^{\alpha/2} y_m \\
 &= O(t^\alpha) \sum_{n \leq T} (n+1)^{(\alpha/2)-1} y_{n+1} \\
 &= O(1)
 \end{aligned}$$

uniformly in $0 < t < \pi$. And, following (6.1) and (6.3),

$$\int_0^t u^\alpha \frac{d}{du} g(m, u) du = t^\alpha g(m, t) - \alpha A_m^{(1)}(x) + \alpha \int_t^\pi u^{\alpha-1} g(m, u) du$$

Therefore, following (6.2), (2.9) and Lemma 1, it is enough, for $n > T$, to show that

$$\begin{aligned} \Sigma_{n>T} &= \Sigma_{n>T} (n+1)^{-1} \left| \Sigma_{m=1}^{n+1} v_m^\alpha (n+1) m^{1-(\alpha/2)} y_m \{ t^\alpha g(m, t) \right. \\ &\quad \left. + \alpha \int_t^\pi u^{\alpha-1} g(m, u) du \right| \\ &= O(1), \text{ uniformly in } 0 < t < \pi. \end{aligned}$$

However by Lemmas 5 and 2,

$$\begin{aligned} \Sigma_{m=1}^{n+1} v_m^\alpha (n+1) m^{1-(\alpha/2)} y_m \{ t^\alpha g(m, t) + \alpha \int_t^\pi u^{\alpha-1} g(m, u) du \} \\ = O(t^{\alpha-1}) \Sigma_{m=1}^{n+1} v_m^\alpha (n+1) m^{(\alpha/2)-1} y_m + O(t^{\alpha-1}) y_{n+1} (n+1)^{(\alpha-1)/2} \\ = O\{t^{\alpha-1} (n+1)^{(\alpha-1)/2}\}. \end{aligned}$$

Therefore

$$\begin{aligned} \Sigma_{n>T} &= O(t^{\alpha-1}) \Sigma_{n>T} (n+1)^{((\alpha-1)/2)-1} \\ &= O(1) \end{aligned}$$

uniformly in $0 < t < \pi$.

This completes the proof of the theorem.

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