

HARMONIC SUMMABILITY OF FOURIER SERIES

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Hille and Tamarkin (1932) have proved the harmonic summability of Fourier series. In the present paper, we have generalized the theorem of Hille and Tamarkin.

§ 1. A series $\sum_{n=0}^{\infty} U_n$ with partial sums $S_n = \sum_{k=0}^n U_k$ is said to be summable by Nörlund method defined by the sequence $\{p_n\}$ or simply summable (N, p_n) , if t_n tends to a limit as $n \rightarrow \infty$, where

$$t_n = (P_n)^{-1} \sum_{k=0}^n p_{n-k} S_k. \quad \dots(1.1)$$

If we choose

$$p_n = \frac{1}{(n+1)} \quad \dots(1.2)$$

and consequently

$$P_n = \sum_{k=0}^n \frac{1}{k+1} \sim \log n \quad \dots(1.3)$$

the transform t_n reduces to

$$\frac{1}{\log n} \sum_{k=0}^n \frac{S_{n-k}}{k+1}. \quad \dots(1.4)$$

This method of summability is known as the Harmonic method of summability.

Let $f(x)$ be a function of x , integrable in the sense of Lebesgue over the interval $(-\pi, \pi)$ and periodic with period 2π outside the interval. Let its Fourier series be

$$f(x) \sim \frac{1}{2} a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx). \quad \dots(1.5)$$

We write

$$\phi(t) = \frac{1}{2} \{f(x+t) + f(x-t) - 2f(x)\} \tag{1.6}$$

and

$$P_M(t) = \sum_{k=M+1}^{\infty} \frac{\sin(M-k+\frac{1}{2})t}{k+1} \tag{1.7}$$

§ 2. The following theorem on harmonic summability of Fourier series is due to Hille and Tamarkin (1932).

Theorem—If

$$(i) \int_0^t |\phi(u)| du = o(t) \tag{2.1}$$

and

$$(ii) \lim_{n \rightarrow \infty} \frac{1}{\log n} \int_{\pi/n}^n \frac{|\phi(t+x) - \phi(t)|}{t} \log \frac{1}{t} dt = 0 \tag{2.2}$$

Then the Fourier series is summable $(H, 1)$ to the sum zero at the point $t = x$, where $x = \pi/n$.

In this paper, we generalize the above theorem by proving the following:

Theorem A—If

$$\Phi(t) = \int_0^t |\phi(u)| du = o(t), \text{ as } t \rightarrow 0 \tag{2.3}$$

and further if for any n there is an $m = m(n) > n$ such that

$$\int_{1/m}^{1/(m-n)} \frac{|\phi(t) - \phi(t - \pi/m)|}{t} \log(1/t) dt = o(\log n) \text{ as } n \rightarrow \infty \tag{2.4}$$

and

$$\sum_{\nu=n}^m (|a_\nu| + |b_\nu|) \rightarrow 0, \text{ as } n \rightarrow \infty, \tag{2.5}$$

Then the Fourier series (1.5) is summable $(H, 1)$ at the point $t = x$ where a_ν and b_ν are the Fourier coefficients of f .

If $(m - n)$ is bounded, then the above theorem reduces to the theorem of Hille and Tamarkin.

§ 3. To prove the theorem, we need the following estimates:

$$\sum_{k=0}^M \frac{\sin(M-k+\frac{1}{2})t}{(k+1)\sin\frac{1}{2}t} = O(M \log M). \tag{3.1}$$

$$\sum_{k=M+1}^{\infty} \frac{\sin(M-k+\frac{1}{2})t}{k+1} = O\left(\frac{1}{Mt}\right). \tag{3.2}$$

PROOF: The estimate (3.1) can be obtained from the relation

$$|\sin(M-k+\frac{1}{2})t| \leq (M+\frac{1}{2})t \text{ for } k \leq M.$$

To prove (3.2), we observe that

$$\sum_{k=M+1}^{\infty} \frac{i(M-k+\frac{1}{2})t}{k+1} \text{ converges for } t \neq 0 \text{ and its sum does not exceed } \frac{4}{(M+2)|1-e^{-4t}} \text{ in absolute value.}$$

Further, we set

$$\begin{aligned} & \sum_{k=0}^M \frac{\sin(M-k+\frac{1}{2})t}{k+1} \\ &= \sum_{k=0}^{\infty} \frac{\sin(M-k+\frac{1}{2})t}{k+1} - \sum_{k=M+1}^{\infty} \frac{\sin(M-k+\frac{1}{2})t}{k+1} \\ &= I \left[\sum_{k=0}^{\infty} \frac{e^{i(M-k+1/2)t}}{k+1} \right] - \sum_{k=M+1}^{\infty} \frac{\sin(M-k+\frac{1}{2})t}{k+1} \\ &= I \left[e^{i(M+3/2)t} \sum_{k=0}^{\infty} \frac{e^{-i(k+1)t}}{k+1} \right] - R_M(t) \\ &= I[-e^{-i(M+3/2)t} \log(1-e^{-4t})] - R_M(t) \\ &= I[-e^{i(M+3/2)t} \log(2 \sin^2 \frac{1}{2}t + 2i \sin \frac{1}{2}t \cos \frac{1}{2}t)] - R_M(t) \\ &= \sin\left(M+\frac{3}{2}\right)t \log \frac{1}{2 \sin \frac{1}{2}t} + \left(\frac{1}{2}\pi - \frac{1}{2}t\right) \cos\left(M+\frac{3}{2}\right)t - R_M(t). \end{aligned} \tag{3.3}$$

Let

$$\begin{aligned} N_{n+1}(t) &= -\frac{1}{2} + \sum_{\nu=0}^{n+1} e^{i\nu t} \\ &= \frac{\sin(n+\frac{3}{2})t}{2 \sin \frac{1}{2}t} - i \frac{\cos(n+\frac{3}{2})t}{2 \sin \frac{1}{2}t} + \frac{i \sin t}{4 \sin^2 \frac{1}{2}t}, \end{aligned}$$

and $\{\lambda_n\}$ be a sequence of positive number which will be determined later and we write

$$\begin{aligned} \sum_{n=N}^M \lambda_n N_n(t) &= \sum_{n=N}^M \lambda_n [N_{M+1}(t) - \sum_{m=n+1}^{M+n} e^{imt}] \\ &= (\Lambda_M - \Lambda_N) N_{M+1}(t) - \sum_{n=N+1}^{M+1} \left(\sum_{m=n}^{n-1} \lambda_m \right) e^{int} \\ N_{M+1}(t) &= \frac{1}{\Lambda_M - \Lambda_N} \sum_{n=N}^M \lambda_n N_n(t) + \frac{1}{\Lambda_M - \Lambda_N} \sum_{n=N+1}^{M+1} (\Lambda_{n-1} - \Lambda_{N-1}) e^{int}, \end{aligned} \quad \dots(3.4)$$

Equating the real and imaginary part, we get

$$\begin{aligned} \frac{\sin(M + \frac{3}{2})t}{2 \sin \frac{1}{2}t} &= \frac{1}{\Lambda_M - \Lambda_N} \sum_{n=N}^M \lambda_n \frac{\sin(n + \frac{1}{2})t}{\sin \frac{1}{2}t} \\ &\quad + \frac{1}{\Lambda_M - \Lambda_N} \sum_{n=N+1}^{M+1} (\Lambda_{n-1} - \Lambda_{N-1}) \cos nt \end{aligned} \quad \dots(3.5)$$

$$\begin{aligned} \frac{\cos(M + \frac{3}{2})t}{2 \sin \frac{1}{2}t} &= \frac{1}{\Lambda_M - \Lambda_N} \sum_{n=N}^M \lambda_n \frac{\cos(n + \frac{1}{2})t}{\sin \frac{1}{2}t} \\ &\quad + \frac{1}{\Lambda_M - \Lambda_N} \sum_{n=N+1}^{M+1} (\Lambda_{n-1} - \Lambda_{N-1}) \sin nt \end{aligned} \quad \dots(3.6)$$

where

$$\Lambda_n = \sum_{\nu=1}^n \lambda_\nu.$$

We write

$$\mu = [\frac{1}{2}(M + N)] \quad \text{and} \quad \nu = [\frac{1}{2}(M - N)]$$

and suppose that $\lambda_n = 0$ for n outside the internal $(\mu - \nu, \mu + \nu)$ and $\lambda_{\mu+\nu} = \lambda_{\mu-\nu}$ for $0 < n \leq \nu$, we have

$$\begin{aligned} \sum_{n=N}^M \lambda_n e^{i(n+1/2)t} &= e^{(\mu+1/2)it} \sum_{n=-\nu}^{\nu} \lambda_{\mu+n} e^{in\pi} \\ &= 2e^{(\mu+1/2)it} \left(\frac{\lambda_\mu}{2} + \sum_{n=1}^{\nu} \lambda_{\mu+n} \cos nt \right). \end{aligned}$$

Therefore,

$$\sum_{n=N}^M \lambda_n \cos(n + \frac{1}{2})t = \cos(\mu + \frac{1}{2})t \left(\frac{\lambda\mu}{2} + \sum_{n=1}^{\nu} \lambda_{\mu+n} \cos nt \right) \quad \dots(3.7)$$

$$\sum_{n=N}^M \lambda_n \sin(n + \frac{1}{2})t = \sin(\mu + \frac{1}{2})t \left(\frac{\lambda\mu}{2} + \sum_{n=1}^{\nu} \lambda_{\mu+n} \cos nt \right). \quad \dots(3.8)$$

Let $0 < \delta_N < \pi$ and $h(t)$ be the characteristic function of the interval $(-\delta_N, \delta_N)$ with period 2π and we take $\lambda\mu/2 + \sum_{n=1}^{\nu} \lambda_{\mu+n} \cos nt$ as the ν th Cesàro mean of Fourier series of $h(t)$, i.e.,

$$\begin{aligned} \frac{\lambda\mu}{2} + \sum_{n=1}^{\nu} \lambda_{\mu+n} \cos nt &= \frac{1}{\pi(\nu+1)} \int_{-\delta_N}^{\delta_N} K_{\nu}(t-u) du \\ &= \frac{1}{\pi(\nu+1)} \int_{t-\delta_N}^{t+\delta_N} K_{\nu}(u) du \\ &= \delta_N + \sum_{n=1}^{\nu} \left(1 - \frac{n}{\nu+1}\right) \int_{-\delta_N}^{\delta_N} \cos n(t-u) du \\ &= \delta_N + \sum_{n=1}^{\nu} \left(1 - \frac{n}{\nu+1}\right) \frac{1}{n} [\sin n(t+\delta_N) - \sin n(t-\delta_N)] \\ &= \delta_N + \sum_{n=1}^{\nu} \left(1 - \frac{n}{\nu+1}\right) \frac{2 \sin n\delta_N}{n} \cos nt. \end{aligned}$$

If we take $\delta_N = \frac{1}{2\nu}$, then

$$\mu_{\nu} = \frac{1}{\nu}, \quad \lambda_{\mu+\nu} = \left(1 - \frac{n}{\nu+1}\right) \frac{2 \sin n\delta_N}{n} \quad (n = 1, 2, \dots, \nu).$$

Further, we have

$$\frac{\lambda\mu}{2} + \sum_{n=1}^{\nu} \lambda_{\mu+n} = \frac{1}{\pi(\nu+1)} \int_{-1/2\nu}^{1/2\nu} K_{\nu}(u) du < 1 \quad \text{and} \quad > \frac{1}{\pi^2}.$$

Since,

$$K_{\nu}(u) \geq \frac{\nu^2}{\pi} \quad \text{for} \quad 0 \leq u \leq \delta_N.$$

Hence,

$$\frac{1}{\pi} < \Lambda_M - \Lambda_{N-1} < 2.$$

§4. PROOF OF THE THEOREM: Let S_M denote the M th partial sum of Fourier series, where

$$S_M(x) - f(x) = \frac{1}{\pi} \int_0^\pi \phi(t) \frac{\sin(M + \frac{1}{2})t}{\sin \frac{1}{2}t} dt$$

on account of the regularity of harmonic method of summation we need only to prove that

$$t_M = \frac{1}{\pi \log M} \sum_{k=0}^M \int_0^\pi \phi(t) \frac{\sin(M - k + \frac{1}{2})t}{(k + 1) \sin \frac{1}{2}t} dt = O(1). \tag{4.1}$$

We get

$$t_M = \frac{1}{\pi \log M} \left(\int_0^{\pi/\mu} + \int_{\pi/\mu}^\pi \frac{\phi(t)}{\sin \frac{1}{2}t} \sum_{k=0}^M \frac{\sin(M - k + \frac{1}{2})t}{k + 1} dt \right) = \sigma'_M + \sigma''_M, \text{ say.}$$

Now using (3.1)

$$\sigma'_M = \frac{1}{\pi \log M} \int_0^{\pi/\mu} |\phi(t)| O(M \log M) dt = O(1).$$

From (3.3) we have

$$\begin{aligned} \sigma''_M &= \frac{1}{\pi \log M} \left[\int_{\pi/\mu}^\pi \frac{\phi(t)}{\sin \frac{1}{2}t} \sin(M + 3/2)t \log \frac{1}{2 \sin \frac{1}{2}t} dt \right. \\ &\quad \left. + \int_{\pi/\mu}^\pi \frac{\phi(t)}{\sin \frac{1}{2}t} \left(\frac{\pi}{2} - \frac{t}{2} \right) \cos(M + 3/2)t dt - \int_{\pi/\mu}^\pi \frac{\phi(t)}{\sin \frac{1}{2}t} R_M(t) dt \right] \\ &= I_1 + I_2 - I_3, \text{ say.} \end{aligned}$$

We shall first prove I_3 . From (3.2) we have

$$I_3 = O\left(\frac{1}{M \log M}\right) \int_{\pi/\mu}^\pi \frac{|\phi(t)|}{t^2} dt$$

$$\begin{aligned}
 &= O\left(\frac{1}{M \log M}\right) \left\{ \left[\frac{\Phi(t)}{t^2} \right]_{\pi/\mu}^{\pi} + 2 \int_{\pi/\mu}^{\pi} \frac{\Phi(t)}{t^3} dt \right\} \\
 &= O(1). \tag{4.2}
 \end{aligned}$$

Using the relation (3.5), we get

$$\begin{aligned}
 I_1 &= \frac{1}{\pi \log M} \int_{\pi/\mu}^{\pi} \phi(t) \frac{\sin(M + 3/2)t}{\sin \frac{1}{2}t} \log(1/t) dt + o(1) \\
 &= \frac{1}{\pi \log M (\Lambda_M - \Lambda_N)} \int_{\pi/\mu}^{\pi} \frac{\phi(t)}{\sin \frac{1}{2}t} \log(1/t) \sum_{n=N}^M \lambda_n \sin\left(n + \frac{1}{2}\right)t dt \\
 &\quad + \frac{1}{\pi (\Lambda_M - \Lambda_N) \log M} \int_{\pi/\mu}^{\pi} \phi(t) \log(1/t) \sum_{n=N+1}^{M+1} (\Lambda_{n-1} - \Lambda_{n-1}) \\
 &\quad \times \cos nt dt + o(1) \\
 &= I_{1.1} + I_{1.2} + o(1), \text{ say.}
 \end{aligned}$$

Further, using the second mean value theorem

$$\begin{aligned}
 &\int_{\pi/\mu}^{\pi} \phi(t) \log 1/t \cos nt dt \\
 &= \log \frac{\mu}{\pi} \int_{\pi/\mu}^{\eta} \phi(t) \cos nt dt \quad (\pi/\mu < n < \pi) \\
 &= \log \mu \left[\int_0^{\eta} \phi(t) \cos nt dt - \int_0^{\eta/\mu} \phi(t) \cos nt dt \right] \\
 &= \log \mu \left[\int_0^{\eta} \phi(t) \cos nt dt + \int_0^{\pi/\mu} |\phi(t)| dt \right] \\
 &= \log \mu \left[\int_0^{\eta} \phi(t) \cos nt dt + o(1/\mu) \right] \\
 &= \log \mu \int_0^{\eta} \phi(t) \cos nt dt + o\left(\frac{\log \mu}{\mu}\right).
 \end{aligned}$$

From the definition of $\phi(t)$, it is clear that its Fourier coefficients are of the same order as those of $f(t)$. Therefore, by virtue of (2.5)

$$I_{1.2} \rightarrow 0.$$

Further, let

$$L_{\nu}(t) = \frac{1}{\nu + 1} \int_{t-1/2^{\nu}}^{t+1/2^{\nu}} K_{\nu}(u) du$$

then

$$\begin{aligned}
 J_{1.1} &= \frac{1}{\pi(\Lambda_M - \Lambda_N) \log M} \int_{\pi/\mu}^{\pi} \frac{\phi(t)}{\sin \frac{1}{2}t} \sin\left(\mu + \frac{1}{2}\right)t \log(1/t) L_\nu(t) dt \\
 &= \frac{1}{\pi(\Lambda_M - \Lambda_N) \log M} \int_{\pi/\mu}^{\pi} \phi(t) \frac{\sin \mu t}{t/2} \log(1/t) L_\nu(t) dt + o(1) \\
 &= \frac{1}{\pi(\Lambda_M - \Lambda_N) \log M} \left(\int_{\pi/\mu}^{\pi/\nu} + \int_{\pi/\nu}^{\pi} \right) \phi(t) \frac{\sin \mu t}{t/2} \\
 &\quad \times \log(1/t) L_\nu(t) dt + o(1) \\
 &= J_1 + J_2 + o(1), \text{ say.}
 \end{aligned}$$

Now

$$\begin{aligned}
 |J_2| &\leq \frac{A}{\log M} \int_{\pi/\nu}^{\pi} \frac{|\phi(t)|}{t} \log 1/t dt \int_{t-1/2\mu}^{t+1/2\nu} \frac{du}{\nu u^2} \\
 &\leq \frac{A \log \nu}{\log M \nu^2} \int_{\pi/\nu}^{\xi} \frac{|\phi(t)|}{t^3} dt \quad (\pi/\nu < \xi < \pi) \\
 &= o(1), \text{ where } A \text{ is an arbitrary constant}
 \end{aligned}$$

and

$$\begin{aligned}
 J_1 &\leq \frac{A}{\log M} \int_{\pi/\mu}^{\pi/\nu} \phi(t) \frac{\sin \mu t}{t} \log(1/t) L_\nu(t) dt \\
 &= \frac{A}{\log M} \sum_{k=0}^{[\mu/\nu]} (-1)^k \int_{\pi/\mu}^{2\pi/\mu} \frac{\phi\left(t + \frac{k\pi}{\mu}\right)}{t + \frac{k\pi}{\mu}} \log \frac{1}{t + \frac{k\pi}{\mu}} L_\nu\left(t + \frac{k\pi}{\mu}\right) \\
 &\quad \times \sin \mu t dt \\
 &= \frac{A}{\log M} \sum_{k=1}^{[\mu/2\nu]} \int_{\pi/\mu}^{2\pi/\mu} \left[\frac{\phi\left(t + \frac{2k\pi}{\mu}\right)}{\left(t + \frac{2k\pi}{\mu}\right)} \log \frac{1}{t + \frac{2k\pi}{\mu}} L_\nu\left(t + \frac{2k\pi}{\mu}\right) \right. \\
 &\quad \left. - \frac{\phi\left(t + \frac{2k-1}{\mu}\pi\right)}{t + \frac{2k-1}{\mu}\pi} \log \frac{1}{\left(t + \frac{2k-1}{\mu}\pi\right)} L_\nu\left(t + \frac{2k-1}{\mu}\pi\right) \right] \\
 &\quad \times \sin \mu t dt
 \end{aligned}$$

$$\begin{aligned}
 &= \frac{A}{\log M} \sum_{k=1}^{[\mu/2\nu]} \left[\int_{\pi/2\mu}^{2\pi/2\mu} \frac{\phi\left(t + \frac{2k\pi}{\mu}\right) - \phi\left(t + \frac{(2k-1)\pi}{\mu}\right)}{t + \frac{2k\pi}{\mu}} \right. \\
 &\quad \times \log \frac{1}{t + \frac{2k\pi}{\mu}} L_\nu\left(t + \frac{2k\pi}{\mu}\right) \sin \mu t \, dt \\
 &\quad - \frac{\pi}{\mu} \int_{\pi/2\mu}^{2\pi/2\mu} \frac{\phi\left(t + \frac{2k-1}{\mu} \pi\right)}{\left(t + \frac{2k\pi}{\mu}\right) \left(t + \frac{2k-1}{\mu} \pi\right)} \log \frac{1}{\left(t + \frac{2k\pi}{\mu}\right)} \\
 &\quad \times L_\nu\left(t + \frac{2k\pi}{\mu}\right) \sin \mu t \, dt \\
 &\quad + \int_{\pi/2\mu}^{2\pi/2\mu} \frac{\phi\left(t + \frac{2k-1}{\mu} \pi\right)}{\left(t + \frac{2k-1}{\mu} \pi\right)} \log \left(1 - \frac{\pi/\mu}{t + \frac{2k\pi}{\mu}}\right) \\
 &\quad \times L_\nu\left(t + \frac{2k\pi}{\mu}\right) \sin \mu t \, dt \\
 &\quad + \int_{\pi/2\mu}^{2\pi/2\mu} \frac{\phi\left(t + \frac{2k-1}{\mu} \pi\right)}{\left(t + \frac{2k-1}{\mu} \pi\right)} \log \frac{1}{\left(t + \frac{2k-1}{\mu} \pi\right)} \\
 &\quad \times \left\{ L_\nu\left(t + \frac{2\pi k}{\mu}\right) - L_\nu\left(t + \frac{2k-1}{\mu} \pi\right) \right\} \sin \mu t \, dt \left. \right] \\
 &= L_1 - L_2 + L_3 + L_4, \text{ say.}
 \end{aligned}$$

Since

$$L_\nu\left(t + \frac{2k\pi}{\mu}\right)$$

is bounded, the condition (2.4) implies

$$L_1 = o(1).$$

Since

$$K_\nu(u) \leq \nu^2, \quad L_\nu\left(t + \frac{2\pi k}{\mu}\right)$$

is bounded for all v and k then

$$\begin{aligned}
 L_2 &\leq \frac{A}{\log M} \sum_{k=1}^{[\mu/2\nu]} \frac{\mu}{k^2} \log \frac{\mu}{k} \int_{\pi/\mu}^{2\pi/\mu} \left| \phi \left(t + \frac{2k-1}{\mu} \pi \right) \right| dt \\
 &= \frac{A\mu}{\log M} \sum_{k=1}^{[\mu/2\nu]} \frac{\log(\mu/k)}{k^3} \int_{\pi/\mu}^{2k\pi/\mu} |\phi(u)| du \\
 &\quad + \frac{A\mu}{\log M} \left(\frac{\nu}{\mu}\right)^2 \log \nu \int_{\pi/\mu}^{\pi/\nu} |\phi(u)| du \\
 &= \frac{A\mu}{\log M} \sum_{k=1}^{[\mu/2\nu]} \frac{\log(\mu/k)}{k^3} o(k/\mu) + o(1) \\
 &= o(1)
 \end{aligned}$$

and

$$\begin{aligned}
 L_3 &\leq \frac{A}{\log M} \sum_{k=1}^{[\mu/2\nu]} \frac{\mu}{k} \log \left(1 - \frac{1}{2(k+1)} \right) \int_{\pi/\mu}^{2\pi/\mu} \left| \phi \left(t + \frac{2k-1}{\mu} \pi \right) \right| dt \\
 &\leq \frac{A\mu}{\log M} \sum_{k=1}^{[\mu/2\nu]} \frac{1}{k^2} \int_{\pi/\mu}^{2\pi/\mu} \left| \phi \left(t + \frac{2k-1}{\mu} \pi \right) \right| dt \\
 &= o(1).
 \end{aligned}$$

By the fact (Izumi and Izumi 1968) that

$$\left| L_\nu \left(t + \frac{2k\pi}{\mu} \right) - L_\nu \left(t + \frac{2k-1}{\mu} \pi \right) \right| \leq \frac{A\nu}{\mu}$$

it can be proved that

$$L_4 = o(1).$$

Using Riemann-Lebesque theorem and (3.6) we have

$$\begin{aligned}
 I_2 &= \frac{1}{2\pi \log M} \int_{\pi/\mu}^{\pi} \frac{\phi(t)}{\sin \frac{1}{2} t} (\pi/2 - t/2) \cos \left(M + \frac{\pi}{2} \right) t dt \\
 &= \frac{1}{4 \log M} \int_{\pi/\mu}^{\pi} \frac{\phi(t)}{\sin t/2} \cos \left(M + \frac{\pi}{2} \right) t dt - \frac{1}{4\pi \log M} \int_{\pi/\mu}^{\pi} \frac{t\phi(t)}{\sin \frac{1}{2} t} \\
 &\quad \times \cos \left(M + \frac{3}{2} \right) t dt
 \end{aligned}$$

$$\begin{aligned}
 &= \frac{1}{4 \log M} \int_{\pi/\mu}^{\pi} \frac{\phi(t)}{\sin \frac{1}{2} t} \cos(M + 3/2)t + dt + o(1) \\
 &= \frac{1}{2 \log M (\Lambda_M - \Lambda_N)} \int_{\pi/\mu}^{\pi} \frac{\phi(t)}{\sin \frac{1}{2} t} \sum_{n=N}^M \lambda_n \cos\left(n + \frac{1}{2}\right)t dt \\
 &\quad + \frac{1}{2 \log M (\Lambda_M - \Lambda_N)} \int_{\pi/\mu}^{\pi} \phi(t) \sum_{n=N+1}^{M+1} (\Lambda_{n-1} - \Lambda_{N-1}) \\
 &\quad \times \sin nt dt + o(1) \\
 &= I_{2.1} + I_{2.2} + o(1), \text{ say.}
 \end{aligned}$$

Proceeding as in the proof of $I_{1.2}$, it can be proved that $I_{2.2} \rightarrow 0$, and

$$\begin{aligned}
 I_{2.1} &= \frac{1}{2 \log M (\Lambda_M - \Lambda_N)} \int_{\pi/\mu}^{\pi} \frac{\phi(t) \cos(\mu + \frac{1}{2})t}{\sin \frac{1}{2} t} L_\nu(t) dt \\
 &= \frac{1}{2 \log M (\Lambda_M - \Lambda_N)} \int_{\pi/\mu}^{\pi} \phi(t) \frac{\cos \mu t}{\frac{1}{2} t} L_\nu(t) dt + o(1) \\
 &= \frac{1}{2 \log M (\Lambda_M - \Lambda_N)} \left(\int_{\pi/\mu}^{\pi/\nu} + \int_{\pi/\nu}^{\pi} \right) \frac{\phi(t) \cos \mu t}{t/2} L_\nu(t) dt + o(1) \\
 &= K_1 + K_2 + o(1), \text{ say.}
 \end{aligned}$$

Since $L_\nu(t)$ is bounded,

$$\begin{aligned}
 |K_2| &\leq \frac{A}{\log M} \int_{\pi/\nu}^{\pi} \frac{|\phi(t)|}{t} dt \int_{t - \delta_N}^{t + \delta_N} \frac{du}{\nu u^2} \\
 &\leq \frac{A}{\nu^2 \log M} \int_{\pi/\nu}^{\pi} \frac{|\phi(t)|}{t^2} dt \\
 &= o(1). \\
 K_1 &\leq \frac{A}{\log M} \int_{\pi/\mu}^{\pi/\nu} \phi(t) \frac{\cos \mu t}{t} L_\nu(t) dt \\
 &= \frac{A}{\log M} \sum_{k=0}^{[\mu/\nu]} (-1)^k \int_{\pi/\mu}^{2\pi/\mu} \frac{\phi(t + k\pi/\mu)}{(t + k\pi/\mu)} \cos \mu t L_\nu\left(t + \frac{k\pi}{\mu}\right) dt
 \end{aligned}$$

$$\begin{aligned}
 &= \frac{A}{\log M} \sum_{k=1}^{[\mu/2\nu]} \int_{\pi/\mu}^{2\pi/\mu} \left[\frac{\phi(t + 2k\pi/\mu)}{t + 2k\pi/\mu} L_\nu(t + 2k\pi/\mu) \right. \\
 &\quad \left. - \frac{\phi\left(t + \frac{(2k-1)\pi}{\mu}\right)}{t + \frac{(2k-1)\pi}{\mu}} L_\nu\left(t + \frac{(2k-1)\pi}{\mu}\right) \right] \cos \mu t \, dt \\
 &= \frac{A}{\log M} \sum_{k=1}^{[\mu/2\nu]} \left[\int_{\pi/\mu}^{2\pi/\mu} \frac{\phi(t + 2k\pi/\mu) - \phi\left(t + \frac{2k-1}{\mu}\pi\right)}{t + \frac{2k\pi}{\mu}} \right. \\
 &\quad \times L_\nu\left(t + \frac{2k\pi}{\mu}\right) \cos \mu t \, dt \\
 &\quad + \frac{\pi}{\mu} \int_{\pi/\mu}^{2\pi/\mu} \frac{\phi\left(t + \frac{2k-1}{\mu}\pi\right)}{\left(t + \frac{2k\pi}{\mu}\right)\left(t + \frac{(2k-1)\pi}{\mu}\right)} \\
 &\quad \times L_\nu\left(t + \frac{2k\pi}{\mu}\right) \cos \mu t \, dt \\
 &\quad + \int_{\pi/\mu}^{2\pi/\mu} \frac{\phi\left(t + \frac{2k-1}{\mu}\pi\right)}{\left(t + \frac{2k-1}{\mu}\pi\right)} \left\{ L_\nu\left(t + \frac{2k\pi}{\mu}\right) \right. \\
 &\quad \left. - L_\nu\left(t + \frac{(2k-1)\pi}{\mu}\right) \right\} \cos \mu t \, dt \Bigg] \\
 &= M_1 + M_2 + M_3, \text{ say.}
 \end{aligned}$$

$$L_\nu\left(t + \frac{2k\pi}{\mu}\right)$$

is bounded and using the second mean value theorem, we have

$$\begin{aligned}
 |M_1| &= \frac{A}{\log \mu \log M} \left| \sum_{k=1}^{[\mu/2\nu]} \int_{\pi/\mu'}^{2\pi/\mu'} \frac{\phi\left(t + \frac{2k\pi}{\mu}\right) - \phi\left(t + \frac{2k-1}{\mu}\pi\right)}{t + \frac{2k\pi}{\mu}} \right. \\
 &\quad \left. \times \log 1/t \, dt \right| \quad (\pi/\mu < \pi/\mu' < 2\pi/\mu) \\
 &= o(1).
 \end{aligned}$$

Proceeding as in the proof of L_2 and L_4 , it can be seen that

$$M_2 = o(1) \quad \text{and} \quad M_3 = o(1).$$

This completes the proof of our theorem.

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