Pacific Journal of Mathematics

AVERAGES OF FOURIER COEFFICIENTS

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Vol. 9, No. 3 July 1959

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We shall say the sequence $a_n (n = 1, 2, \cdots)$ is a p-sequence $(1 \leqq p < \infty)$ if there is a function $f \in L^p(0, \pi)$ such that

$$a_n = \int_0^\pi f(t) \cos nt \, dt \qquad n = 1, 2, \cdots ;$$

(i.e. the a_n are Fourier cosine coefficients of an L^p function).

A famous theorem of Hardy [1] states that if a_n is a p-sequence $(1 \leqq p < \infty)$ and $b_n = \frac{1}{n}(a_1 + a_2 + \cdots + a_n)$, then b_n is also a p-sequence.

In this paper we shall prove the following generalization of Hardy's theorem:

THEOREM 1. *Let $\psi(x)$ be of bounded variation on $0 \leqq x \leqq 1$, and let $1 \leqq p < \infty$. Then, if a_n is a p-sequence and*

$$b_n = \frac{1}{n} \sum_{m=1}^{n} \psi\left(\frac{m}{n}\right) a_m ,$$

b_n is also a p-sequence.

Hardy's theorem is the special case $\psi(x) = 1$ for $0 \leqq x \leqq 1$.

If the conclusion of Theorem 1 holds for each of two functions ψ it clearly holds for their difference. Hence it is sufficient to prove Theorem 1 in the case where $\psi(x)$ is non-decreasing for $0 \leqq x \leqq 1$. Further, since any non-decreasing function may be written as the difference of two non-negative non-decreasing functions (the second of which is constant) to prove Theorem 1 it is sufficient to prove

THEOREM 1A. *Let $\psi(x)$ be non-negative and non-decreasing on $0 \leqq x \leqq 1$ and let $1 \leqq p < \infty$. Then, if a_n is a p-sequence and*

$$b_n = \frac{1}{n} \sum_{m=1}^{n} \psi\left(\frac{m}{n}\right) a_m ,$$

b_n is also a p-sequence.

The proof of Theorem 1A will follow a sequence of lemmas.

LEMMA 1. *Let $B_t(x) = \int_0^x \cos yt \, d(y - [y])$. Then there is an $M > 0$*

Received February 24, 1959. This research was supported in part by the United States Air Force under Contract No. AF 49 (638)-383 monitored by the AF Office of Scientific Research of the Air Research and Development Command.

such that

$$|B_t(x)| \leqq M \qquad 0 \leqq t \leqq \pi;\, 0 \leqq x < \infty .$$

The symbol $[y]$ denotes the greatest integer not exceeding y.

Proof. Let n be any non-negative integer. Then for $t > 0$

$$\int_0^n \cos yt\, dy = \frac{\sin nt}{t}$$

and

$$\int_0^n \cos yt\, d[y] = \sum_{m=1}^{n} \cos mt = \frac{\sin (n + 1/2)t}{2 \sin t/2} - \frac{1}{2} .$$

Hence

$$\begin{aligned} B_t(n) &= \frac{\sin nt}{t} - \frac{\sin (n + 1/2)t}{2 \sin t/2} + \frac{1}{2} \\ &= \sin nt\Big(\frac{1}{t} - \frac{1}{2} \cot \frac{t}{2}\Big) - \frac{\cos nt}{2} + \frac{1}{2} \end{aligned}$$

and so

$$(1) \qquad |B_t(n)| \leqq \left|\frac{1}{t} - \frac{1}{2} \cot \frac{t}{2}\right| + 1 \qquad n = 0, 1, 2, \cdots$$

The right side of (1) is bounded for $0 < t \leqq \pi$. Thus for some $M \geqq 1$

$$(2) \qquad |B_t(n)| \leqq M - 1 \qquad n = 0, 1, 2, \cdots;\ 0 < t \leqq \pi .$$

Now take any $x \geqq 0$ and let $n = [x]$. Then

$$B_t(x) = B_t(n) + \int_n^x \cos ytd(y - [y])$$

so that from (2) we have for any $x \geqq 0$

$$|B_t(x)| \leqq M - 1 + \int_n^x |d(y - [y])| \leqq M - 1 + x - n \leqq M,\ 0 < t \leqq \pi$$

and the proof is complete since $B_0(x) = x - [x] \leqq 1 \leqq M$.

(Henceforth we assume $\psi(x) \geqq 0$ and $\psi(x)$ non-decreasing for $0 \leqq x \leqq 1$.)

LEMMA 2. *There is an* $M > 0$ *such that*

$$\left|\int_0^n \psi\Big(\frac{x}{n}\Big) \cos xt\, d(x - [x])\right| \leqq M \qquad 0 \leqq t \leqq \pi;\ n = 1, 2, \cdots$$

Proof. With $B_t(x)$ as in Lemma 1 we have

$$\int_0^n \psi\left(\frac{x}{n}\right)\cos xt\, d(x-[x]) = \int_0^n \psi\left(\frac{x}{n}\right) dB_t(x)$$
$$= \psi(1)B_t(n) - \int_0^n B_t(x)d\psi\left(\frac{x}{n}\right).$$

Thus with M as in Lemma 1

$$\left|\int_0^n \psi\left(\frac{x}{n}\right)\cos xt\, d(x-[x])\right| \leqq M\psi(1) + M\int_0^n d\psi\left(\frac{x}{n}\right) \leqq 2M\psi(1),$$

and the lemma is prove (with $2M\psi(1)$ instead of M).

LEMMA 3. *Let $f \in L'(0, \pi)$ and let*

$$d_n = \frac{1}{n}\int_0^\pi f(t)dt \int_0^n \psi\left(\frac{x}{n}\right)\cos xt\, d(x-[x]) \qquad n = 1, 2, \cdots.$$

Then

$$d_n = O\left(\frac{1}{n}\right) \qquad n \to \infty \tag{3}$$

and hence d_n is a p-sequence for every $p \geqq 1$.

Proof. By Lemma 2 there is an $M > 0$ such that $|d_n| \leqq \frac{M}{n}\int_0^\pi |f(t)|dt$ from which (3) follows. From (3) it follows that $\sum_{n=1}^\infty |d_n|^q < \infty$, for every $q > 1$. By the Hausdorff-Young theorem and the fact that $L^p \subseteqq L^{p'}$ if $1 \leqq p' \leqq p$, this implies that d_n is a p-sequence for every $p \geqq 1$. (See [2].)

From now on we shall write $f \sim a_n$ as an abbreviation for $a_n = \int_0^\pi f(t)\cos nt\, dt$, $n = 1, 2, \cdots$.

LEMMA 4. *Let $1 \leqq p < \infty$, $f \in L^p(0, \pi)$ and $a(x) = \int_0^\pi f(t)\cos xt\, dt$ so that*

$$f \sim a_n = a(n).$$

Let

$$g(x) = \int_x^\pi \frac{1}{t}\psi\left(\frac{x}{t}\right)f(t)dt \qquad c_n = \frac{1}{n}\int_0^n \psi\left(\frac{x}{n}\right)a(x)dx.$$

Then $g \in L^p(0, \pi)$ and

$$g \sim c_n.$$

Proof. Since $|g(x)| \leqq \psi(1)\int_x^\pi \frac{|f(t)|}{t}dt$ it follows from the proof in [1] that $g \in L^p$. Also

$$\int_0^\pi g(x)\cos nx\,dx = \int_0^\pi \cos nx\,dx \int_x^\pi \frac{1}{t}\psi\left(\frac{x}{t}\right)f(t)dt$$
$$= \int_0^\pi \frac{1}{t}f(t)dt\int_0^t \psi\left(\frac{x}{t}\right)\cos nx\,dx = \int_0^\pi f(t)dt\int_0^1 \psi(x)\cos nxt\,dt$$
$$= \frac{1}{n}\int_0^\pi f(t)dt\int_0^n \psi\left(\frac{x}{n}\right)\cos xt\,dt = \frac{1}{n}\int_0^n \psi\left(\frac{x}{n}\right)\int_0^\pi f(t)\cos xt\,dt = c_n\,.$$

The changes in order of integration are valid since

$$\int_0^\pi |f(t)|dt\int_0^1 |\psi(x)\cos nxt|dx \leqq \psi(1)\int_0^\pi |f(t)|dt < \infty\,.$$

(Note $f \in L'(0, \pi)$ since $f \in L^p(0, \pi)$.) Thus $g \sim c_n$, which is what we wished to show.

We can now establish our principal result.

Proof of Theorem 1A. Let $f \in L^p(0, \pi)$ be such that $f \sim a_n$ and let $a(x)$, $g(x)$, c_n be as in Lemma 4. Then

$$b_n = \frac{1}{n}\sum_{m=1}^n \psi\left(\frac{m}{n}\right)a_m = \frac{1}{n}\int_0^n \psi\left(\frac{x}{n}\right)a(x)d[x]$$

so that

$$c_n - b_n = \frac{1}{n}\int_0^n \psi\left(\frac{x}{n}\right)a(x)d(x-[x]) = \frac{1}{n}\int_0^n \psi\left(\frac{x}{n}\right)d(x-[x])\int_0^\pi f(t)\cos xt\,dt$$
$$= \frac{1}{n}\int_0^\pi f(t)dt\int_0^n \psi\left(\frac{x}{n}\right)\cos xt\,d(x-[x])\,.$$

The last iterated integral clearly converges absolutely, justifying the change in order of integration. By Lemma 3 $c_n - b_n$ is a p-sequence. Also c_n is a p-sequence since, by Lemma 4, $g \in L^p(0, \pi)$ and $g \sim c_n$. Hence $b_n = c_n - (c_n - b_n)$ is a p-sequence and the theorem is proved.

REMARK. Note that except for the result of Lemma 1 the only properties of the cosine function used were its boundedness and the fact that $O\left(\frac{1}{n}\right)$ is a p-sequence for all $p \geqq 1$.

LEMMA 5. *Let* $C_t(x) = \int_0^x \sin yt\,d(y-[y])$. *Then there is an* $M > 0$ *such that*

$$|C_t(x)| \leqq M \qquad 0 \leqq t \leqq \pi;\ 0 \leqq x < \infty\,.$$

Proof. Let n be any non-negative integer. Then for $t > 0$

$$\int_0^n \sin yt\, dy = \frac{1}{t} - \frac{\cos nt}{t}$$

and

$$\int_0^n \sin yt\, d[y] = \sum_{k=1}^{n} \sin kt = \frac{\cos t/2 - \cos (n+1/2)t}{2\sin t/2}.$$

Hence

$$C_t(n) = \frac{1}{t} - \frac{\cos nt}{t} - \frac{\cos t/2 - \cos (n+1/2)t}{2\sin t/2}$$

$$= (1-\cos nt)\left(\frac{1}{t} - \frac{1}{2}\cot\frac{t}{2}\right) - \frac{\sin nt}{2}.$$

The remainder of the proof follows as in Lemma 1.

In view of Lemma 5 and the remark preceding it the exact analogue of Theorem 1 for sine coefficients must hold. This we now state:

THEOREM 2. *Fix* $p \geqq 1$. *If, for some* $f \in L^p$,

$$a_n = \int_0^\pi f(t)\sin ntdt \qquad n = 1, 2, \cdots,$$

and if $b_n = \frac{1}{n}\sum_{m=1}^{n}\psi\left(\frac{m}{n}\right)a_m$ *where* $\psi(x)$ *is of bounded variation on* $0 \leqq x \leqq 1$ *then there exists* $g \in L^p$ *such that*

$$b_n = \int_0^\pi g(t)\sin ntdt \qquad n = 1 2, \cdots$$

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2. A. Zygmund, Trigonometrical Series, Warsaw 1935 p. 190.

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Subscriptions, orders for back numbers, and changes of address should be sent to Pacific Journal of Mathematics, 2120 Oxford Street, Berkeley 4, California.

Printed at Kokusai Bunken Insatsusha (International Academic Printing Co., Ltd.), No. 6, 2-chome, Fujimi-cho, Chiyoda-ku, Tokyo, Japan.

PUBLISHED BY PACIFIC JOURNAL OF MATHEMATICS, A NON-PROFIT CORPORATION

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Pacific Journal of Mathematics

Vol. 9, No. 3 July, 1959