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**SOME HAUSDORFF MEANS WHICH EXHIBIT THE GIBBS'  
PHENOMENON**

ARTHUR EUGENE LIVINGSTON

# SOME HAUSDORFF MEANS WHICH EXHIBIT THE GIBBS' PHENOMENON

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**1. Introduction.** The regular Hausdorff mean of order  $n$  with kernel  $g(x)$  for the sequence  $(s_k)$  is defined by

$$h_n = h_{n, g} = \sum_{k=0}^n \binom{n}{k} s_k \int_0^1 t^k (1-t)^{n-k} dg(t),$$

where  $g(x)$  is of bounded variation on the interval  $0 \leq x \leq 1$ ,  $g(1) - g(0) = 1$ , and  $g(0+) = g(0)$ . The integral in the definition being a Stieltjes integral, it is clear that  $g(0)$  may be taken to be zero.

For the sequence

$$s_n(x) = \sum_{k=1}^n \frac{\sin kx}{k},$$

Otto Szaász [3] has proved the following result: If, as  $n \rightarrow \infty$ ,  $x_n \rightarrow 0+$  and  $nx_n \rightarrow A \leq \infty$ , then

$$h_{n, g}(x_n) \rightarrow \int_0^1 \text{Si}(Ax) dg(x),$$

where

$$\text{Si}(x) = \int_0^x \frac{\sin t}{t} dt.$$

He defines the Gibbs' ratio for the kernel  $g(x)$  to be

$$F(g) = \max_{A > 0} \frac{2}{\pi} \int_0^1 \text{Si}(Ax) dg(x).$$

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If  $F(g) > 1$ , then the sequence  $\{h_{n,g}(x)\}$  exhibits the Gibbs' phenomenon on the right at  $x = 0$ .

It is here proved that (1) if  $\alpha(x)$  is a regular Hausdorff step-function kernel whose points of jump are linearly independent over the rationals, then  $F(\alpha) > 1$ ; (2) if  $\alpha(x)$  is regular and has precisely two jumps, then  $F(\alpha) > 1$ . It seems reasonable that the first result is true without the hypothesis of linear independence, but the author has been unable to show this.

The Euler method of summability  $(\epsilon, p)$ ,  $0 < p \leq 1$ , is a regular Hausdorff method having for its kernel the one-step function  $\epsilon_p(x)$  which vanishes for  $0 \leq x < p$ , and has the value one for  $p \leq x \leq 1$ ; the method  $(\epsilon, p)$  is ordinarily denoted by  $(E, (1-p)/p)$ . Clearly,

$$F(\epsilon_p) = \frac{2}{\pi} \text{Si}(\pi) > 1 \quad (0 < p \leq 1),$$

so that the one-step case of (1) above follows trivially (this was shown by Szász [2, 3]).

**2. Notation.** It is convenient to collect here some notations which will be used throughout this paper.

(a)  $\alpha(x)$  is a step-function defined as follows:

$$\begin{aligned} \alpha(x) &= a_1 = 0 && \text{for } 0 \leq x < \beta_1, \\ &= a_k && \text{for } \beta_{k-1} \leq x < \beta_k \text{ and } k = 2, \dots, N, \\ &= a_{N+1} = 1 && \text{for } \beta_N \leq x \leq 1, \end{aligned}$$

where  $a_k \neq a_{k+1}$  for  $k = 1, \dots, N$ ;

$$(b) \text{Si}(x) = \int_0^x \frac{\sin t}{t} dt;$$

$$(c) \text{si}(x) = \text{Si}(x) - \frac{1}{2} \pi = \int_\infty^x \frac{\sin t}{t} dt;$$

$$(d) f(x) = f_\alpha(x) = \frac{2}{\pi} \int_0^1 \text{Si}(xy) d\alpha(y) = \frac{2}{\pi} \sum_{k=1}^N A_k \text{Si}(x \beta_k),$$

where  $A_k = a_{k+1} - a_k$ ;

$$(e) F(\alpha) = \max_{x > 0} f_\alpha(x).$$

It is clear that it is no restriction to assume that all regular step-function kernels are of the form (a).

**3. The zeros of  $\text{si}(x)$ .** It is well known that  $\text{si}[(2n + 1)\pi] > 0$  and  $\text{si}(2n\pi) < 0$  for  $n = 0, 1, \dots$ , and that  $\text{si}(x)$  has precisely one zero, call it  $z_n$ , in each interval  $n\pi < x < (n + 1)\pi$  ( $n = 0, 1, \dots$ ). It is intuitively clear and easy to prove rigorously that

$$z_n - \left(n + \frac{1}{2}\right)\pi > 0.$$

It will be shown in this section that even more is true, namely, that

$$z_n - \left(n + \frac{1}{2}\right)\pi \downarrow 0.$$

The tables [4] for the sine integral show that

$$1.9264 < z_0 < 1.9265 \quad \text{and} \quad 4.893 < z_1 < 4.894.$$

It therefore follows that the following statement is true:

**THEOREM 3.1.** *The function  $\text{si}(x)$  is positive whenever*

$$-1.2150 < x - (2n + 1)\pi < \frac{1}{2}\pi,$$

*and is negative whenever*

$$x \geq 0 \quad \text{and} \quad -1.389 < x - 2n\pi < \frac{1}{2}\pi, \quad (n = 0, 1, \dots).$$

This result is needed in § 5.

It will now be shown that the zeros modulo  $\pi$  of  $\text{si}(x)$  form a strictly decreasing sequence with limit  $\pi/2$ . The formal statement is:

**THEOREM 3.2.** *Let  $(n + 1/2 + x_n)\pi$  be the zero of  $\int_x^\infty u^{-1} \sin u \, du$  in the interval*

$$n\pi < x < (n + 1)\pi \quad (n = 0, 1, \dots).$$

*Then the sequence  $(x_n)$  is strictly decreasing with limit zero.*

(The first two paragraphs of the following proof are due to Harry Pollard, the fourth to the referee. Both Pollard and the referee point out that the relation

$$\frac{d}{dx} [F'(x)/F(x)] > 0$$

of the fourth paragraph can be deduced from general theorems on completely monotonic functions [5, pp. 144, 145, 167]. I. I. Hirschman, Jr., has observed that the zeros modulo  $\pi$  in the interval  $0 < x < \infty$  of  $\int_x^\infty g(u) \sin u \, du$  are monotone decreasing for any  $g(u)$  which is completely monotonic on  $0 < u < \infty$ ).

*Proof.* Let

$$F(x) = \int_0^\infty e^{-xu} (1+u^2)^{-1} \, du \quad \text{for } x > 0.$$

Then

$$(1) \quad \int_x^a u^{-1} \sin u \, du = [F(u) \cos u - F'(u) \sin u]_x^a$$

for  $a > 0$ . To prove this, let  $L(x)$  and  $R(x)$  denote, respectively, the left and right sides of (1). Since  $L(a) = R(a)$ , it is sufficient to show that  $L'(x) = R'(x)$  for  $x > 0$ . But this is immediate, for

$$L'(x) = -x^{-1} \sin x,$$

$$R'(x) = -\sin x [F(x) + F''(x)] = -\sin x \int_0^\infty e^{-xu} \, du.$$

Now taking the limit in (1) as  $a \rightarrow \infty$  gives

$$(2) \quad -\int_x^\infty u^{-1} \sin u \, du = F(x) \cos x - F'(x) \sin x,$$

for  $F(\infty) = F'(\infty) = 0$ .

Since  $F(x) > 0$  and  $F'(x) < 0$ , it follows from (2) that the finite zeros of  $\int_x^\infty u^{-1} \sin u \, du$  occur at the points where

$$\frac{F'(x)}{F(x)} = \cot x.$$

Therefore, to complete the proof of the theorem, it is sufficient to show that

$F'(x)/F(x)$  is strictly increasing to zero as  $x \rightarrow \infty$ .

Employing the usual derivative notation, one has

$$-(-x)^{n+1} F^{(n)}(x) = x^{n+1} \int_0^\infty \frac{u^n e^{-xu}}{1+u^2} du = \int_0^\infty \frac{u^n e^{-u}}{1+(u/x)^2} du,$$

so that

$$-(-x)^{n+1} F^{(n)}(x) \rightarrow n! \text{ as } x \rightarrow \infty.$$

Therefore,

$$\frac{F'(x)}{F(x)} = x^{-1} \left[ \frac{x^2 F'(x)}{x F(x)} \right] \rightarrow 0 \text{ as } x \rightarrow \infty.$$

All that remains to be shown, then, is that  $F'(x)/F(x)$  is strictly increasing, and this will follow if

$$\frac{d}{dx} \left[ \frac{F'(x)}{F(x)} \right] > 0$$

or, equivalently, if

$$[F'(x)]^2 - F(x)F''(x) < 0.$$

Now

$$F(x) - 2F'(x)y + F''(x)y^2 = \int_0^\infty \frac{e^{-xu}}{1+u^2} (1+yu)^2 du > 0,$$

so that the discriminant of the quadratic expression in  $y$  on the left must be negative. Since this discriminant is  $[F'(x)]^2 - F(x)F''(x)$ , the proof is complete.

**4. The main theorem.** Two lemmas are needed.

LEMMA 4.1. *If  $0 < a_k < 1$  for  $k = 1, \dots, n$ , and  $a_1, \dots, a_n, 1$  are linearly independent over the rationals, then, given  $\epsilon > 0$ , there exist odd positive integers  $x, I_1, \dots, I_m, m \leq n$ , and there exist even positive integers  $I_{m+1}, \dots, I_n$ , such that  $0 < xa_k - I_k < \epsilon$  for  $k = 1, \dots, n$ .*

*Proof.* If  $\text{Red } u$  denotes the fractional part of  $u$ , then it is known that the

vectors  $(\text{Red } ja_1, \dots, \text{Red } ja_n)$ ,  $j = 0, 1, \dots$ , are dense in the  $n$ -dimensional unit-cube [1, p. 83]. Hence there is a positive integer  $j$  such that

$$\frac{1}{2} (1 - a_k) < \text{Red } ja_k < \min\left(\frac{1 - a_k + \epsilon}{2}, 1\right) \quad (k = 1, \dots, m),$$

$$\frac{1}{2} (2 - a_k) < \text{Red } ja_k < \min\left(\frac{2 - a_k + \epsilon}{2}, 1\right) \quad (k = m + 1, \dots, n).$$

The conclusion of the lemma is satisfied by taking

$$x = 2j + 1, I_k = 2(ja_k - \text{Red } ja_k) + 1 \quad \text{for } k = 1, \dots, m,$$

and

$$I_k = 2(ja_k - \text{Red } ja_k + 1) \quad \text{for } k = m + 1, \dots, n.$$

LEMMA 4.2. *Let  $\alpha(x)$  be defined as in 2(a). If  $\beta_1, \dots, \beta_N, 1$  are linearly independent over the rationals, then  $F(\alpha) > 1$ .*

*Proof.* Let  $P, Q$  be the sets of positive integers  $k \leq N$  for which  $A_k > 0, A_k < 0$ , respectively. Then

$$f(x) = \frac{2}{\pi} \left( \sum_{k \in P} + \sum_{k \in Q} \right) A_k \text{Si}(x\beta_k).$$

By hypothesis,  $0 < \beta_k < 1$  for  $k = 1, \dots, N$ . Therefore, Lemma 4.1, with  $\epsilon = 1/2$ , asserts the existence of a positive  $x_0$  and nonnegative integers  $n_k$  such that

$$0 < \pi x_0 \beta_k - (2n_k + 1)\pi < \frac{1}{2} \pi \quad \text{for } k \in P$$

and

$$0 < \pi x_0 \beta_k - 2(n_k + 1)\pi < \frac{1}{2} \pi \quad \text{for } k \in Q.$$

By Theorem 3.1,  $\text{si}(\pi x_0 \beta_k) > 0$  for  $k \in P$  and  $\text{si}(\pi x_0 \beta_k) < 0$  for  $k \in Q$ . Recalling that  $\sum A_k = 1$ , one obtains that  $f(\pi x_0) > 1$ , which is sufficient.

Since

$$\lim_{A \rightarrow \infty} \text{Si}(Ax) = \frac{1}{2} \pi \text{ sign } x$$

boundedly, it follows that  $F(g) \geq 1$  for every regular Hausdorff kernel.

Let now  $\alpha(x)$  be a regular  $N$ -jump Hausdorff kernel. It will be shown that if  $F(\alpha) = 1$ , then  $\beta_1, \dots, \beta_N$  are linearly dependent over the rationals, and this will prove:

**THEOREM 4.1.** *If  $\alpha(x)$  is defined as in 2(a) with  $\beta_1, \dots, \beta_N$  linearly independent over the rationals, then  $F(\alpha) > 1$ .*

*Proof.* Let  $\beta = (\beta_1, \dots, \beta_N)$  and  $r = (r_1, \dots, r_N)$ ,  $r_k$  rational. Set

$$|\beta| = \max_{1 \leq k \leq N} \beta_k,$$

and let  $x$  be a scalar such that  $0 < x < |\beta|^{-1}$ . Let  $\Lambda$  be the zero  $N$ -tuple. The inner product of  $N$ -tuples  $A$  and  $B$  is defined in the usual way and is denoted by  $(A|B)$ . Let

$$\alpha^x(t) = 1 \text{ for } x\beta_N \leq t \leq 1$$

and  $\alpha^x(t) = \alpha(xt)$  otherwise. Then  $\alpha^x$  is also a regular  $N$ -jump Hausdorff kernel, and  $F(\alpha^x) = F(\alpha)$ .

Suppose now that  $F(\alpha) = 1$ . According to Lemma 4.2, there corresponds to each  $x$  in the interval  $0 < x < |\beta|^{-1}$  an  $r_x \neq \Lambda$  and a rational number  $R_x$  such that

$$(x\beta|r_x) = R_x.$$

But the available  $r_x, R_x$  are countable while the permissible  $x$  are uncountable. Hence, there is an uncountable set  $X$  of  $x$  associated with an  $r \neq \Lambda$  and a rational  $R$ . If  $x, x' \in X$ , then

$$(x - x')(\beta|r) = 0.$$

Taking  $x \neq x'$  gives  $(\beta|r) = 0$ ; that is,  $\beta_1, \dots, \beta_N$  are linearly dependent over the rationals.

**5. The two-step case.** The theorem to be proved is:



THEOREM 5.1. *If  $\alpha(x)$  is a regular two-jump Hausdorff kernel, then  $F(\alpha) > 1$ .*

*Proof.* If  $\beta_1$  and  $\beta_2$  are linearly independent over the rationals, then Theorem 4.1 gives the result.

If  $\alpha(x)$  is not an increasing function, then either  $A_1 > 1$  and  $A_2 < 0$  or  $A_1 < 0$  and  $A_2 > 1$ . Suppose that it is the first. Recalling that  $A_1 + A_2 = 1$ , one obtains

$$f(x) = \frac{2}{\pi} \text{Si}(x\beta_1) - \frac{2}{\pi} A_2 [\text{Si}(x\beta_1) - \text{Si}(x\beta_2)].$$

Since  $A_2 < 0$ , and  $\text{Si}(\pi)$  is the absolute maximum of  $\text{Si}(x)$ , it follows that

$$f(\pi/\beta_1) \geq \frac{2}{\pi} \text{Si}(\pi) > 1.$$

The remaining two-jump kernels are those which are increasing and for which

$$\frac{\beta_2}{\beta_1} = \frac{p}{q},$$

with  $p$  and  $q$  integral and  $(p, q) = 1$ . If  $p$  and  $q$  are odd, there is no problem, for then  $f(\pi q/\beta_1) > 1$ . Otherwise, one of  $p, q$  is odd and the other even. To treat this situation, the following lemma, whose proof offers no difficulty, is useful:

LEMMA 5.1. *Let  $0 < b_1 < b_2 \leq 1$ . If  $I_1$  and  $I_2$  are odd positive integers such that*

$$|I_1 b_2 - I_2 b_1| < \frac{\epsilon}{\pi} (b_1 + b_2),$$

*then there exists a positive number  $x$  such that*

$$|xb_k - \pi I_k| < \epsilon \text{ for } k = 1, 2.$$

By Theorem 3.1, the proof of Theorem 5.1 will be complete if a positive  $x$  and odd positive integers  $I_1$  and  $I_2$  exist such that

$$|x\beta_k - \pi I_k| < 1.215 \text{ for } k = 1, 2.$$

By the above lemma, then, one wishes to find odd positive integers  $I_1 = 2i + 1$  and  $I_2 = 2j + 1$  such that

$$|pI_1 - qI_2| = |2pi - 2qj + p - q| < \frac{1.215}{\pi} (p + q).$$

Since  $p$  and  $q$  have unlike parity,  $p + q \geq 3$ . It will therefore be sufficient to find nonnegative integers  $i$  and  $j$  such that  $2pi - 2qj + p - q = 1$ .

If  $p - q = 1$ , simply take  $i = q$  and  $j = p$ .

If  $p - q \geq 3$ , then the Diophantine equation

$$pi - qj = \frac{1}{2} (1 - p + q)$$

makes sense and, furthermore, has positive solutions  $i$  and  $j$ .

**6. Remark.** According to Theorem 3.2, the zeros modulo  $\pi$  of  $\text{si}(x)$  tend to  $\pi/2$ . Therefore, the method of proof used in this paper can not be expected to handle all step-function kernels omitted by Theorem 4.1.

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# Pacific Journal of Mathematics

Vol. 3, No. 2

April, 1953

William George Bade, <i>An operational calculus for operators with spectrum in a strip</i> .....	257
E. F. Beckenbach and Lloyd Kenneth Jackson, <i>Subfunctions of several variables</i> .....	291
David Blackwell, <i>Extension of a renewal theorem</i> .....	315
L. Carlitz, <i>Some theorems on the Schur derivative</i> .....	321
Paul Arnold Clement, <i>Generalized convexity and surfaces of negative curvature</i> .....	333
Merrill M. Flood, <i>On the Hitchcock distribution problem</i> .....	369
Watson Bryan Fulks, <i>On the unique determination of solutions of the heat equation</i> .....	387
John W. Green, <i>Length and area of a convex curve under affine transformation</i> .....	393
William Gustin, <i>An isoperimetric minimax</i> .....	403
Arthur Eugene Livingston, <i>Some Hausdorff means which exhibit the Gibbs' phenomenon</i> .....	407
Charles Loewner, <i>On generation of solutions of the biharmonic equation in the plane by conformal mappings</i> .....	417
Gábor Szegő, <i>Remark on the preceding paper of Charles Loewner</i> .....	437
Imanuel Marx and G. Piranian, <i>Lipschitz functions of continuous functions</i> .....	447
Ting-Kwan Pan, <i>The spherical curvature of a hypersurface in Euclidean space</i> .....	461
Ruth Lind Potter, <i>On self-adjoint differential equations of second order</i> ....	467
E. H. Rothe, <i>A note on the Banach spaces of Calkin and Morrey</i> .....	493
Eugene Schenkman, <i>A generalization of the central elements of a group</i> ....	501
A. Seidenberg, <i>A note on the dimension theory of rings</i> .....	505