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Sufficient conditions are established for a generalized Hausdorff matrix to transform certain sequences of random variables into almost surely convergent sequences.

1. Introduction. Suppose that $\{X_n\} (n = 0, 1, \dots)$ is a sequence of random variables defined on a probability space (Ω, \mathcal{F}, P) , and that $A = \{a_{nk}\} (n, k = 0, 1, \dots)$ is an infinite matrix. Let

$$T_n = \sum_{k=0}^{\infty} a_{nk} X_k.$$

The following theorem concerning the almost sure convergence to zero of the sequence $\{T_n\}$ is due to Borwein [1].

THEOREM A. *If $1 < p \leq 2$, $0 < M < \infty$ and*

- (1) $|X_n| \leq M$ a.s. for $n = 0, 1, \dots$,
- (2) $\sum_{0 \leq i_1 < i_2 < \dots < i_n} |E(X_{i_1} X_{i_2} \dots X_{i_n})|^{p/(p-1)} \leq M^n$ for $n = 1, 2, \dots$,
- (3) $\sum_{k=0}^{\infty} |a_{nk}| < \infty$ for $n = 0, 1, \dots$, and

$$\lim_{n \rightarrow \infty} \log n \left(\sum_{k=0}^{\infty} |a_{nk}|^p \right)^{1/(p-n)} = 0,$$

then $T_n \rightarrow 0$ a.s.

The sequence $\{X_n\}$ is said to be multiplicative if the expectation $E(X_{i_1} X_{i_2} \dots X_{i_n}) = 0$ whenever $0 \leq i_1 < i_2 < \dots < i_n$; in particular, it is multiplicative if it is independent with $EX_n = 0$ for $n = 0, 1, \dots$. Condition (2) is trivially satisfied when $\{X_n\}$ is multiplicative. The nature of Theorem A is clarified by comparison with Kolmogorov's classical strong law of large numbers which states that if $\{X_n\}$ is independent with $EX_n = 0$ for $n = 0, 1, \dots$, and if

$$\sum_{k=0}^{\infty} \frac{EX_k^2}{(k+1)^2} < \infty, \quad \text{then} \quad \frac{1}{n+1} \sum_{k=0}^n X_k \rightarrow 0 \quad \text{a.s.}$$

We shall denote by Γ_p the set of matrices A such that $T_n \rightarrow 0$ a.s. whenever the sequence $\{X_n\}$ satisfies conditions (1) and (2). Our primary

object in this paper is to establish conditions which are both sufficient and easy to verify for generalization Hausdorff matrices to be in Γ_p . Included in the class of generalized Hausdorff matrices are the matrices of such well-known methods of summability as the Cesàro, the Euler, and the weighted mean methods.

The matrix A is said to have the *Borel property* and we write $A \in (BP)$, if almost all sequences of zeros and ones are A -convergent to $1/2$. This amounts to (see [5])

$$\frac{1}{2} \sum_{k=0}^{\infty} a_{nk}(1 - X_k) \rightarrow \frac{1}{2} \quad \text{a.s.}$$

when $\{X_n\}$ is the sequence of Rademacher functions on $\Omega = [0, 1]$ and P is Lebesgue measure. Since, in this case, $\{X_n\}$ satisfies conditions (1) and (2), it follows that

if $\sum_{k=0}^{\infty} a_{nk}$ is convergent for $n = 0, 1, \dots$ and $\lim_{n \rightarrow \infty} \sum_{k=0}^{\infty} a_{nk} = 1$, and if $A \in \Gamma_p$, then $A \in (BP)$.

Generalized Hausdorff matrices. Suppose in all that follows that $\lambda = \{\lambda_n\}$ is a sequence of real numbers satisfying

$$\lambda_0 \geq 0, \quad \lambda_n > 0 \quad \text{for } n = 1, 2, \dots, \lambda_n \rightarrow \infty, \quad \sum_{r=1}^{\infty} \frac{1}{\lambda_n} = \infty,$$

and that α is a function of bounded variation on $[0, 1]$.

For $0 \leq k \leq n, 0 < t \leq 1$, let

$$(4) \quad \lambda_{nk}(t) = -\lambda_{k+1} \cdots \lambda_n \frac{1}{2\pi i} \int_C \frac{t^z dz}{(\lambda_k - z) \cdots (\lambda_n - z)};$$

$$\lambda_{nk}(0) = \lambda_{nk}(0+),$$

C being a positively sensed closed Jordan contour enclosing $\lambda_k, \lambda_{k+1}, \dots, \lambda_n$. We observe the convention that products such as $\lambda_{k+1} \cdots \lambda_n = 1$ when $k = n$. Let

$$(5) \quad \lambda_{nk} = \int_0^1 \lambda_{nk}(t) d\alpha(t) \quad \text{for } 0 \leq k \leq n; \quad \lambda_{nk} = 0 \quad \text{for } k > n,$$

and denote the triangular matrix $\{\lambda_{nk}\}$ by $H(\lambda, \alpha)$. This is called a *generalized Hausdorff matrix*.

Let

$$D_0 = (1 + \lambda_0) d_0 = 1,$$

$$D_n = \left(1 + \frac{1}{\lambda_1}\right) \cdots \left(1 + \frac{1}{\lambda_n}\right) = (1 + \lambda_n) d_n \quad \text{for } n \geq 1.$$

Then, for $n \geq 0$,

$$D_n = \lambda_{n+1} d_{n+1} = \frac{\lambda_0}{1 + \lambda_0} + \sum_{k=0}^n d_k.$$

It is known (see [3]) that

$$(6) \quad 0 \leq \lambda_{nj}(t) \leq \sum_{k=0}^n \lambda_{nk}(t) \leq 1 \quad \text{for } 0 \leq t \leq 1, 0 \leq j \leq n,$$

$$(7) \quad \int_0^1 \lambda_{nk}(t) dt = \frac{d_k}{D_n} \quad \text{for } 0 \leq k \leq n,$$

$$(8) \quad \sum_{k=0}^n |\lambda_{nk}| \leq \int_0^1 |d\alpha(t)|.$$

Let

$$(9) \quad \rho_{nk} = \sum_{j=k}^n \frac{1}{\lambda_j}, \quad \sigma_{nk} = \left(\sum_{j=k}^n \frac{1}{\lambda_j^2} \right)^{1/2} \quad \text{for } 1 \leq k \leq n.$$

We shall prove the following theorems.

THEOREM 1. *Let M, m be positive constants. If $\alpha(0+) = \alpha(0)$ and $\alpha(1-) = \alpha(1)$, and if λ satisfies either*

$$(10) \quad M \log \lambda_k \geq \lambda_{k+1} - \lambda_k \geq m \quad \text{for all sufficiently large } k$$

or

$$(11) \quad M \geq \lambda_{k+1} - \lambda_k > 0 \quad \text{for all sufficiently large } k \text{ and } \log n / \sqrt{\lambda_n} = o(1),$$

then $H(\lambda, \alpha) \in \Gamma_2$. If, in addition, $\alpha(1) - \alpha(0) = 1$, then $H(\lambda, \alpha) \in (BP)$.

THEOREM 2. *Let $\alpha(t) = \int_0^t \beta(u) du$ for $0 \leq t < 1$, and let $1 < p \leq 2$. If either*

$$(12) \quad \beta \in L^p[0, 1] \quad \text{and} \quad \max_{0 \leq k \leq n} d_k \cdot \frac{\log n}{D_n} = o(1),$$

or

$$(13) \quad \beta \in L^\infty[0, 1] \quad \text{and} \quad \log n \left(\sum_{k=0}^n \left(\frac{d_k}{D_n} \right)^p \right)^{1/(p-1)} = o(1),$$

then $H(\lambda, \alpha) \in \Gamma_p$. If, in addition, $\{\lambda_n\}$ is non-decreasing and $\alpha(1) = 1$, then $H(\lambda, \alpha) \in (BP)$.

It is known that $H(\lambda, \alpha) \in (BP)$ when α satisfies the conditions of Theorem 1 and $\lambda_n = n + c$, the case $c = 0$ of this result being due to Hill [6] and the case $c > 0$ to Liu and Rhoades [9]. On the other hand, Borwein and Cass [2] have shown that $H(\lambda, \alpha) \notin (BP)$ when $\alpha(t) = t$ and $\lambda_n = c \log(n + 1)$, $0 < c < 1/\log 4$. Borwein and Cass [2] have also shown Theorem 2 to hold in the case $p = 2$, $0 = \lambda_0 < \lambda_1 < \lambda_2 < \dots$.

2. Preliminary results.

LEMMA 1. *If $1 \leq k \leq n$, $0 < \lambda_k \leq \lambda_{k+1} \leq \dots \leq \lambda_n$ and $0 \leq t \leq 1$, then*

$$\lambda_{nk}(t) \leq \frac{\sqrt{2}}{\lambda_k \sigma_{nk}}.$$

Proof. Since $0 \leq \lambda_{nk}(t) \leq 1$, we may suppose that

$$(14) \quad \lambda_k^2 \sum_{j=k}^n \frac{1}{\lambda_j^2} > 2.$$

Jakimovski [6, Lemma 2.1] has shown that, for $u > 0$,

$$\lambda_{nk}(e^{-u}) = \frac{1}{2\pi\lambda_k} \int_{-\infty}^{\infty} \frac{e^{iuv} dv}{\prod_{j=k}^n (1 + iv/\lambda_j)},$$

from which it follows that

$$\lambda_{nk}(e^{-u}) \leq \frac{1}{2\pi\lambda_k} \int_{-\infty}^{\infty} \frac{dv}{\prod_{j=k}^n (1 + v^2/\lambda_j^2)^{1/2}}.$$

Next, we have, by (14), that

$$\begin{aligned} \prod_{j=k}^n \left(1 + \frac{v^2}{\lambda_j^2}\right) &\geq 1 + v^2 \sum_{j=k}^n \frac{1}{\lambda_j^2} + \frac{v^4}{2} \sum_{r=k}^n \frac{1}{\lambda_r^2} \left(\sum_{j=k}^n \frac{1}{\lambda_j^2} - \frac{1}{\lambda_r^2}\right) \\ &\geq 1 + v^2 \sum_{j=k}^n \frac{1}{\lambda_j^2} + \frac{v^4}{4} \sum_{r=k}^n \frac{1}{\lambda_r^2} \sum_{j=k}^n \frac{1}{\lambda_j^2} = \left(1 + \frac{v^2}{2} \sigma_{nk}^2\right)^2. \end{aligned}$$

Hence, for $u > 0$,

$$\lambda_{nk}(e^{-u}) \leq \frac{1}{2\pi\lambda_k} \int_{-\infty}^{\infty} \frac{dv}{1 + v^2 \sigma_{nk}^2/2} < \frac{\sqrt{2}}{\lambda_k \sigma_{nk}},$$

and this completes the proof of Lemma 1.

The case $s = 0$, $0 = \lambda_0 < \lambda_1 < \lambda_2 < \dots$ of the following lemma is due to Hausdorff [4].

LEMMA 2. Let $\{\lambda_n\}$ be non-decreasing, and let s be a non-negative integer. Then

$$(15) \quad \lim_{n \rightarrow \infty} \sum_{k=s}^n \lambda_{nk} = \begin{cases} \alpha(1) - \alpha(0+) & \text{if } \lambda_s > 0, \\ \alpha(1) - \alpha(0) & \text{if } \lambda_s = 0; \end{cases}$$

and

$$(16) \quad \lim_{n \rightarrow \infty} \lambda_{ns} = \begin{cases} 0 & \text{if } \lambda_s > 0, \\ \alpha(0+) - \alpha(0) & \text{if } \lambda_s = 0. \end{cases}$$

Proof. It is known [3, Theorem 1(iv) and Theorem 2] that (15) holds with $s = 0$ when $\alpha(t)$ is non-decreasing, and the general case of (15) with $s = 0$ follows by expressing $\alpha(t)$ as the difference of two non-decreasing functions.

Next, suppose $s \geq 1$ and let $\tilde{\lambda}_k = \lambda_{k+s}$ for $k = 0, 1, \dots$. Then, for $s \leq k \leq n$,

$$\lambda_{nk} = \tilde{\lambda}_{n-s, k-s},$$

$\tilde{\lambda}_{nk}$ being defined by (4) and (5) with $\{\lambda_k\}$ replaced by $\{\tilde{\lambda}_k\}$. Hence, as $n \rightarrow \infty$,

$$\sum_{k=s}^n \lambda_{nk} = \sum_{k=0}^{n-s} \tilde{\lambda}_{n-s, k} \rightarrow \alpha(1) - \alpha(0+)$$

by (15) with $s = 0$, since $\tilde{\lambda}_0 = \lambda_s > 0$. This establishes (15) with $s \geq 0$.

To complete the proof of Lemma 2 we can deduce (16) from (15) by observing that, for $n > s \geq 0$,

$$\lambda_{ns} = \sum_{k=s}^n \lambda_{nk} - \sum_{k=s+1}^n \lambda_{nk}.$$

LEMMA 3. Let $0 \leq \lambda_0 < \lambda_1 < \lambda_2 < \dots$, $0 < \delta < 1/2$, and let s be a positive integer. Then there is an integer N and a positive constant M such that, for $n \geq N$,

$$\sum_{k=s}^n \left(\int_{\delta}^{1-\delta} \lambda_{nk}(t) |d\alpha(t)| \right)^2 \leq M \max(M_1(n, s), M_2(n, s))$$

where

$$(17) \quad M_1(n, s) = \max_{s \leq k \leq n} \frac{e^{-\lambda_s \rho_{nk}}}{\lambda_k}$$

and

$$(18) \quad M_2(n, s) = \max_{\delta/2 \leq e^{-\rho_{nk}} \leq 1 - \delta/2} \frac{1}{\lambda_k \sigma_{nk}}.$$

Proof. Case 1. Suppose that $\lambda_0 = 0, s = 1$. Let

$$\omega_{nk} = \left(\left(1 - \frac{\lambda_1}{\lambda_{k+1}} \right) \cdots \left(1 - \frac{\lambda_1}{\lambda_n} \right) \right)^{1/\lambda_1} \quad \text{for } 0 \leq k < n, \omega_{nn} = 1.$$

Then, in view of (6), we have

$$\begin{aligned} \sum_{k=1}^n \left(\int_{\delta}^{1-\delta} \lambda_{nk}(t) |d\alpha(t)| \right)^2 &\leq \int_{\delta}^{1-\delta} |d\alpha(t)| \cdot \max_{1 \leq k \leq n} \int_{\delta}^{1-\delta} \lambda_{nk}(t) |d\alpha(t)| \\ &\leq V_{\delta} \max(I_1, I_2) \end{aligned}$$

where $V_{\delta} = \int_{\delta}^{1-\delta} |d\alpha(t)|$,

$$I_1 = \max_{\substack{1 \leq k \leq n \\ |\omega_{nk} - 1/2| \geq 1/2 - 3\delta/4}} \int_{\delta}^{1-\delta} \lambda_{nk}(t) |d\alpha(t)|,$$

and

$$I_2 = \max_{\substack{1 \leq k \leq n \\ |\omega_{nk} - 1/2| < 1/2 - 3\delta/4}} \int_{\delta}^{1-\delta} \lambda_{nk}(t) |d\alpha(t)|.$$

To deal with I_1 , let $f(t)$ be a twice continuously differentiable function on $[0, 1]$ satisfying $0 \leq f(t) \leq 1, f(t) = 1$ for $|t - \frac{1}{2}| \geq \frac{1}{2} - \frac{3\delta}{4}, f(t) = 0$ for $\delta \leq t \leq 1 - \delta$, and let

$$B_n(f, t) = \sum_{k=0}^n \lambda_{nk}(t) f(\omega_{nk}).$$

Then, by a result proved by Leviatan [8, Theorem 7],

$$I_1 \leq V_{\delta} \max_{\delta \leq t \leq 1-\delta} |B_n(f, t) - f(t)| \leq V_{\delta} KM_1(n, 1)$$

where K is a constant.

To deal with I_2 we note that, by Lemma 1,

$$I_2 \leq \max_{\substack{1 \leq k \leq n \\ |\omega_{nk} - 1/2| < 1/2 - 3\delta/4}} \frac{V_{\delta} \sqrt{2}}{\lambda_k \sigma_{nk}} = \frac{V_{\delta} \sqrt{2}}{\lambda_{k(n)} \sigma_{n, k(n)}}$$

where $k(n)$ is an integer satisfying $1 \leq k(n) \leq n, 3\delta/4 < \omega_{n, k(n)} < 1 - 3\delta/4$. Since $\sum_{j=1}^{\infty} 1/\lambda_j = \infty$, it follows that, for every fixed integer j , $\lim_{n \rightarrow \infty} \omega_{nj} = 0$ and hence that $\lim_{n \rightarrow \infty} k(n) = \infty$. Further, since

$$\log(1 - x) = x + O(x^2) \quad \text{for } |x| \leq 1/2,$$

we have that, for $k = k(n)$,

$$\begin{aligned}\omega_{nk} &\sim \omega_{n,k-1} = e^{-\rho_{nk} + O(\sigma_{nk}^2)} \\ &= e^{-\rho_{nk} + O(\rho_{nk}/\lambda_k)} = e^{-\rho_{nk}(1+o(1))}.\end{aligned}$$

Hence, for n sufficiently large,

$$\delta/2 < e^{-\rho_{n,k(n)}} < 1 - \delta/2,$$

and thus

$$I_2 \leq V_\delta \sqrt{2} M_2(n, 1).$$

This completes the proof of Case 1.

Case 2. Suppose that $\lambda_0 \geq 0$, $s \geq 1$. Let

$$\tilde{\lambda}_0 = 0, \quad \tilde{\lambda}_k = \lambda_{k+s-1} \quad \text{for } k = 1, 2, \dots,$$

and define $\tilde{\lambda}_{n,k}(t)$, $\tilde{M}_1(n, s)$, $\tilde{M}_2(n, s)$ by means of (4), (9), (17) and (18) with $\{\lambda_k\}$ replaced by $\{\tilde{\lambda}_k\}$. Then, for $n \geq k \geq s$, $0 \leq t \leq 1$, we have

$$\tilde{\lambda}_{n-s+1, k-s+1}(t) = \lambda_{nk}(t),$$

and hence, by Case 1,

$$\begin{aligned}\sum_{k=s}^n \left(\int_\delta^{1-\delta} \lambda_{nk}(t) |d\alpha(t)| \right)^2 &= \sum_{r=1}^{n-s+1} \left(\int_\delta^{1-\delta} \tilde{\lambda}_{n-s+1, r}(t) |d\alpha(t)| \right)^2 \\ &\leq M \max(\tilde{M}_1(n-s+1, 1), \tilde{M}_2(n-s+1, 1)) \\ &= M \max(M_1(n, s), M_2(n, s)).\end{aligned}$$

This completes the proof of Lemma 3.

LEMMA 4. *Let $0 \leq \lambda_0 < \lambda_1 < \lambda_2 < \dots$, $0 < \delta < 1/2$, $s \geq 2$, $\lambda_s > M + 1$, and let λ satisfy either (10) or (11) with the same M for $k \geq s - 1$. Then*

$$\lim_{n \rightarrow \infty} \log n \sum_{k=s}^n \left(\int_\delta^{1-\delta} \lambda_{nk}(t) |d\alpha(t)| \right)^2 = 0.$$

Proof. *Case 1.* Suppose that λ satisfies (10) for $k \geq s - 1$, and that $n \geq k \geq s$. Then $\lambda_n \geq \lambda_s + m(n - s)$, and

$$(19) \quad M\rho_{nk} \geq \sum_{j=k}^n \frac{\lambda_{j+1} - \lambda_j}{\lambda_j \log \lambda_j} \geq \sum_{j=k}^n \int_{\lambda_j}^{\lambda_{j+1}} \frac{dx}{x \log x} = \log \frac{\log \lambda_{n+1}}{\log \lambda_k}.$$

Hence

$$\frac{e^{-\lambda_s \rho_{nk}}}{\lambda_k} \leq \frac{1}{\lambda_k} \left(\frac{\log \lambda_k}{\log \lambda_{n+1}} \right)^{\lambda_s/M},$$

and so

$$(20) \quad M_1(n, s) = O((\log \lambda_{n+1})^{-\lambda_s/M}) = o\left(\frac{1}{\log n}\right).$$

Suppose now that

$$(21) \quad \frac{\delta}{2} \leq e^{-\rho_{nk}} \leq 1 - \frac{\delta}{2}.$$

Then

$$m \log \frac{2}{2-\delta} \leq m \rho_{nk} \leq \sum_{j=k}^n \frac{\lambda_j - \lambda_{j-1}}{\lambda_j} \leq \sum_{j=k}^n \int_{\lambda_{j-1}}^{\lambda_j} \frac{dx}{x} = \log \frac{\lambda_n}{\lambda_{k-1}}$$

so that $\lambda_{k-1} \leq (1 - \delta/2)^m \lambda_n$ and hence, by (10), we have that

$$(22) \quad \lambda_k \leq \lambda_{k-1} + M \log \lambda_k \leq \left(1 - \frac{\delta}{2}\right)^m \lambda_n + M \log \lambda_n.$$

Further, by (19) and (21),

$$M \log \frac{2}{\delta} \geq \log \frac{\log \lambda_{n+1}}{\log \lambda_k},$$

and so

$$(23) \quad \lambda_k \geq \lambda_{n+1}^\varepsilon$$

where $\varepsilon = (\delta/2)^M$.

Next, let $f(x) = 1/x \log x$ so that

$$f'(x) = \frac{1}{x^2 \log x} \left(1 + \frac{1}{\log x}\right) \leq \frac{c}{x^2 \log x}$$

for $x \geq \lambda_s$ where $c = 1 + 1/\log \lambda_s > 0$. Hence, by (10), (22) and (23),

$$\begin{aligned} cM(\lambda_k \sigma_{nk})^2 &\geq c\lambda_k^2 \sum_{j=k}^n \frac{\lambda_{j+1} - \lambda_j}{\lambda_j^2 \log \lambda_j} \\ &\geq \lambda_k^2 \sum_{j=k}^n \int_{\lambda_j}^{\lambda_{j+1}} \frac{c dx}{x^2 \log x} \geq \lambda_k^2 \int_{\lambda_k}^{\lambda_{n+1}} f'(x) dx \\ &= \frac{\lambda_k}{\log \lambda_k} \left(1 - \frac{\lambda_k \log \lambda_k}{\lambda_{n+1} \log \lambda_{n+1}}\right) \\ &\geq \frac{\lambda_n^\varepsilon}{\log \lambda_n} \left(1 - (1 - \delta/2)^m - \frac{M \log \lambda_n}{\lambda_n}\right). \end{aligned}$$

Consequently

$$(24) \quad M_2(n, s) = O(\lambda_n^{-\varepsilon/2} \log^{1/2} \lambda_n) = O(\lambda_n^{-\varepsilon/4}) = O(n^{-\varepsilon/4}) \\ = o\left(\frac{1}{\log n}\right).$$

The desired conclusion in Case 1 now follows from (20) and (24), by Lemma 3.

Case 2. Suppose that λ satisfies (11) for $k \geq s - 1$ and that $n \geq k \geq s$. Then

$$(25) \quad M\rho_{nk} \geq \sum_{j=k}^n \frac{\lambda_{j+1} - \lambda_j}{\lambda_j} \geq \sum_{j=k}^n \int_{\lambda_j}^{\lambda_{j+1}} \frac{dx}{x} = \log \frac{\lambda_{n+1}}{\lambda_k}.$$

Hence, since $\lambda_s > M + 1$,

$$\frac{e^{-\lambda_s \rho_{nk}}}{\lambda_k} \leq \frac{1}{\lambda_k} \left(\frac{\lambda_k}{\lambda_{n+1}}\right)^{\lambda_s/M} \leq \frac{1}{\lambda_n}$$

and so

$$(26) \quad M_1(n, s) \leq \frac{1}{\lambda_n} = o\left(\frac{1}{\log n}\right).$$

Suppose now that (21) holds. Then, by (25),

$$\lambda_k \geq \lambda_{n+1} (\delta/2)^M,$$

and hence

$$\lambda_k \sigma_{nk} \geq \lambda_k \left(\frac{\rho_{nk}}{\lambda_n}\right)^{1/2} \geq \lambda_k \left(\frac{1}{\lambda_n} \log \frac{2}{2-\delta}\right)^{1/2} \\ \geq \left(\frac{\delta}{2}\right)^M \left(\log \frac{2}{2-\delta}\right)^{1/2} \lambda_n^{1/2}.$$

Consequently

$$(27) \quad M_2(n, s) = O(\lambda_n^{-1/2}) = o\left(\frac{1}{\log n}\right).$$

The desired conclusion now follows from (26) and (27), by Lemma 3, and this completes the proof of Lemma 4.

3. Proof of Theorem 1. Suppose that $n \geq k \geq s$ and that $r = 3, 4, \dots$. Let

$$\lambda_{nk}^r = \int_{1/r}^{1-1/r} \lambda_{nk}(t) d\alpha(t).$$

Let $\{X_n\}$ be a sequence of random variables satisfying (1) and (2) with $p = 2$, and let

$$T_n = \sum_{k=s}^n \lambda_{nk} X_k, \quad T_n^r = \sum_{k=s}^n \lambda_{nk}^r X_k.$$

By Lemma 4, we have, subject to either (10) or (11), that

$$\log n \sum_{k=s}^n (\lambda_{nk})^2 \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

Hence, by Theorem A,

$$T_n^r \rightarrow 0 \text{ a.s. as } n \rightarrow \infty.$$

Let Ω_r be the subset of Ω on which $T_n^r \rightarrow 0$ and $|X_r| \leq M$, and let $\Omega_0 = \bigcap_{r=3}^{\infty} \Omega_r$. Then

$$\begin{aligned} T_n - T_n^r &= \sum_{k=s}^n X_k \left\{ \int_0^1 \lambda_{nk}(t) d\alpha(t) - \int_{1/r}^{1-1/r} \lambda_{nk}(t) d\alpha(t) \right\} \\ &= \sum_{k=s}^n X_k \left(\int_0^{1/r} + \int_{1-1/r}^1 \right) \lambda_{nk}(t) d\alpha(t), \end{aligned}$$

and hence, in view of (6), on Ω_0

$$|T_n - T_n^r| \leq M \left(\int_0^{1/r} + \int_{1-1/r}^1 \right) |d\alpha(t)| \rightarrow 0 \quad \text{as } r \rightarrow \infty,$$

since $\alpha(0+) = \alpha(0)$ and $\alpha(1-) = \alpha(1)$. Thus

$$\lim_{r \rightarrow \infty} T_n^r = T_n \quad \text{on } \Omega_0 \text{ uniformly in } n \text{ for } n \geq s.$$

On the other hand

$$\lim_{n \rightarrow \infty} T_n^r = 0 \quad \text{on } \Omega_0 \text{ for } r \geq 3.$$

It follows that

$$\lim_{n \rightarrow \infty} T_n = \lim_{n \rightarrow \infty} \lim_{r \rightarrow \infty} T_n^r = \lim_{r \rightarrow \infty} \lim_{n \rightarrow \infty} T_n^r = 0 \quad \text{on } \Omega_0.$$

i.e., $T_n \rightarrow 0$ a.s.

Since $\alpha(0) = \alpha(0+)$ we have, by Lemma 2, that $\lim_{n \rightarrow \infty} \lambda_{nk} = 0$ for $k \geq 0$. Consequently

$$\sum_{k=0}^n \lambda_{nk} X_k \rightarrow 0 \quad \text{a.s.}$$

and so $H(\lambda, \alpha) \in \Gamma_2$.

Finally, the additional condition $\alpha(1) - \alpha(0) = 1$ ensures, by Lemma 2, that

$$\lim_{n \rightarrow \infty} \sum_{k=0}^n \lambda_{nk} = 1,$$

and hence that $H(\lambda, \alpha) \in (BP)$.

4. Proof of Theorem 2. Let $0 \leq k \leq n$. By (5), we have that

$$\lambda_{nk} = \int_0^1 \lambda_{nk}(t) \beta(t) dt.$$

First, suppose that (12) holds. Then, by Hölder's inequality and (7),

$$\begin{aligned} |\lambda_{nk}|^p &\leq \left(\int_0^1 \lambda_{nk}(t) |\beta(t)|^p dt \right) \left(\int_0^1 \lambda_{nk}(t) dt \right)^{p-1} \\ &= \left(\frac{d_k}{D_n} \right)^{p-1} \int_0^1 \lambda_{nk}(t) |\beta(t)|^p dt. \end{aligned}$$

Hence, by (6) and (12),

$$\begin{aligned} \left(\sum_{k=0}^n |\lambda_{nk}|^p \right)^{1/(p-1)} &\leq \frac{1}{D_n} \left(\int_0^1 |\beta(t)|^p dt \sum_{k=0}^n d_k^{p-1} \lambda_{nk}(t) \right)^{1/(p-1)} \\ &\leq \max_{0 \leq k \leq n} d_k \cdot \frac{\|\beta\|_p^{p/(p-1)}}{D_n} = o\left(\frac{1}{\log n}\right). \end{aligned}$$

It follows, by Theorem A, that $H(\lambda, \alpha) \in \Gamma_p$.

Next, suppose that (13) holds. Then, by (7),

$$|\lambda_{nk}| \leq \|\beta\|_\infty \int_0^1 \lambda_{nk}(t) dt = \|\beta\|_\infty \frac{d_k}{D_n},$$

and hence

$$\left(\sum_{k=0}^n |\lambda_{nk}|^p \right)^{1/(p-1)} \leq \|\beta\|_\infty^{p/(p-1)} \left(\sum_{k=0}^n \left(\frac{d_k}{D_n} \right)^p \right)^{1/(p-1)} = o\left(\frac{1}{\log n}\right).$$

Thus, by Theorem A, we have that $H(\lambda, \alpha) \in \Gamma_p$.

In view of Lemma 2, the additional conditions $\{\lambda_n\}$ monotonic and $\alpha(1) = 1$, ensure that

$$\lim_{n \rightarrow \infty} \sum_{k=0}^n \lambda_{nk} = 1,$$

and hence that $H(\lambda, \alpha) \in (BP)$.

This completes the proof of Theorem 2.

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John Kelly Beem and Phillip E. Parker, Klein-Gordon solvability and the geometry of geodesics	1
David Borwein and Amnon Jakimovski, Transformations of certain sequences of random variables by generalized Hausdorff matrices	15
Willy Brandal and Erol Barbut, Localizations of torsion theories	27
John David Brillhart, Paul Erdős and Richard Patrick Morton, On sums of Rudin-Shapiro coefficients. II	39
Martin Lloyd Brown, A note on tamely ramified extensions of rings	71
Chang P'ao Ch'ên, A generalization of the Gleason-Kahane-Żelazko theorem	81
I. P. de Guzman, Annihilator alternative algebras	89
Ralph Jay De Laubenfels, Extensions of d/dx that generate uniformly bounded semigroups	95
Patrick Ronald Halpin, Some Poincaré series related to identities of 2×2 matrices	107
Fumio Hiai, Masanori Ohya and Makoto Tsukada, Sufficiency and relative entropy in $*$ -algebras with applications in quantum systems	117
Dean Robert Hickerson, Splittings of finite groups	141
Jon Lee Johnson, Integral closure and generalized transforms in graded domains	173
Maria Grazia Marinari, Francesco Odetti and Mario Raimondo, Affine curves over an algebraically nonclosed field	179
Douglas Shelby Meadows, Explicit PL self-knottings and the structure of PL homotopy complex projective spaces	189
Charles Kimbrough Megibben, III, Crawley's problem on the unique ω -elongation of p -groups is undecidable	205
Mary Elizabeth Schaps, Versal determinantal deformations	213
Stephen Scheinberg, Gauthier's localization theorem on meromorphic uniform approximation	223
Peter Frederick Stiller, On the uniformization of certain curves	229
Ernest Lester Stitzinger, Engel's theorem for a class of algebras	245
Emery Thomas, On the zeta function for function fields over F_p	251