

Pacific Journal of Mathematics

**ON INCLUSION RELATIONS FOR ABSOLUTE NÖRLUND
SUMMABILITY**

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Recently Das gives sufficient conditions for $(N, r_n) \subseteq (N, p_n)(N, q_n)$ or $(N, p_n)(N, q_n) \subseteq (N, r_n)$, and for $|N, P_n| \sim |(N, p_n)(C, 1)|$. The purpose of this paper is to give sufficient conditions for $|N, r_n| \subseteq |(N, p_n)(N, q_n)|$ or $|(N, p_n)(N, q_n)| \subseteq |N, r_n|$. The results obtained here are also absolute summability analogues of Das' theorems.

1. Let $\{p_n\}$ and $\{q_n\}$ be real or complex sequences such that $P_n = \sum_{k=0}^n p_k \neq 0$ and $Q_n = \sum_{k=0}^n q_k \neq 0$. A sequence $\{s_n\}$ is said to be summable (N, p_n) to s , if $t_n^p = \sum_{k=0}^n p_{n-k} s_k / P_n \rightarrow s (n \rightarrow \infty)$, and summable $(N, p_n)(N, q_n)$ to s , if $t_n^{p,q} = \sum_{k=0}^n p_{n-k} t_k^q / P_n \rightarrow s (n \rightarrow \infty)$. It is said to be absolutely summable (N, p_n) , or summable $|N, p_n|$, if $\sum |t_n^p - t_{n+1}^p| < \infty$.

Given two summability methods A and B , we write $A \subseteq B$ if each sequence summable A is summable B . If each includes the other, we write $A \sim B$.

We define the sequence $\{r_n\}$ by $r_n = \sum_{k=0}^n p_{n-k} q_k$ and define the sequence $\{c_n\}$ formally by $1/\sum_{n=0}^{\infty} p_n x^n = \sum_{n=0}^{\infty} c_n x^n$. We write $\{p_n\} \in \mathfrak{M}$ if $p_n > 0$, $p_{n+1}/p_n \leq p_{n+2}/p_{n+1} \leq 1$, and also write, for any sequence $\{f_n\}$, $f_n^{(1)} = \sum_{k=0}^n f_k$, $f_n^{(2)} = \sum_{k=0}^n f_k^{(1)}$. And K denotes an absolute constant, not necessarily the same at each occurrence.

On inclusion relations between two summability methods Das gives the following theorems.

THEOREM A [1, Theorem 2]. *If $\{p_n\} \in \mathfrak{M}$ and $\{q_n\}$ is positive, then $(N, r_n) \subseteq (N, p_n)(N, q_n)$.*

THEOREM B [1, Theorem 5]. *If $\{p_n\} \in \mathfrak{M}$ and $\{q_n\}$ is positive and $(n+1)q_n = O(Q_n)$, then $(N, p_n)(N, q_n) \subseteq (N, r_n)$.*

THEOREM C [2, Theorem 5]. *If $\{p_n\} \in \mathfrak{M}$, then $|N, P_n| \sim |(N, p_n)(C, 1)|$.*

The purpose of this paper is to prove the following theorems.

THEOREM 1. *If $\{p_n\} \in \mathfrak{M}$ and if $\{q_n\}$ is positive and nonincreasing, then $|N, r_n| \subseteq |(N, p_n)(N, q_n)|$.*

This is an absolute summability analogue of Theorem A.

THEOREM 2. *If $\{p_n\} \in \mathfrak{M}$ and if $\{q_n\}$ is positive and nonincreasing and if $R_n = \sum_{k=0}^n r_k \rightarrow \infty (n \rightarrow \infty)$, then $|(N, p_n)(N, q_n)| \subseteq |N, r_n|$.*

This is an absolute summability analogue of Theorem B. Combining Theorem 1 and Theorem 2, we have the following

THEOREM 3. *Under the assumptions of Theorem 2, the relation $|(N, p_n)(N, q_n)| \sim |N, r_n|$ holds.*

In this Theorem, if we put $q_n = 1$, then we obtain Theorem C.

The author takes this opportunity of expressing her heartfelt thanks to Professor H. Hirokawa for his kind encouragement and valuable suggestions in the preparation of this paper. I must also express my heartfelt thanks to the referee who gave valuable comments.

2. We require the following lemmas.

LEMMA 1. *Let $y_n = \sum_{\nu=0}^n a_{n\nu} x_\nu$. If*

$$\sum_{n=\rho}^{\infty} \left| \sum_{\nu=\rho}^{\infty} (a_{n\nu} - a_{n-1,\nu}) \right| \leq c < \infty \quad \text{for all } \rho,$$

then $\sum_{n=0}^{\infty} |\Delta y_n| < \infty$ whenever $\sum_{n=0}^{\infty} |\Delta x_n| < \infty$.

This is due to F. M. Mears ([3, p. 595]).

LEMMA 2. *Let $\{p_n\} \in \mathfrak{M}$. Then*

$$(1) \quad \sum_{\rho=0}^r P_\rho \sum_{n=r+1}^{\infty} |c_{n-\rho}| \leq r + 1,$$

$$(2) \quad \{c_n^{(1)}\} \text{ is nonnegative and nonincreasing and}$$

$$(3) \quad c_n^{(2)} p_n \leq 1.$$

This is Lemmas 3 and 4 in [2].

LEMMA 3. If $\{p_n\}$ and $\{q_n\}$ are nonnegative, then

$$(4) \quad P_n^{(1)} \leq K(n+1)P_n \quad \text{and}$$

$$(5) \quad R_n \leq P_n Q_n.$$

Further, if $\{p_n\}$ and $\{q_n\}$ are nonincreasing, then

$$(6) \quad (n+1)P_n \leq KP_n^{(1)} \quad \text{and}$$

$$(7) \quad R_n \geq KP_n Q_n.$$

Proof. The inequalities (4) and (6) are Lemma 5 in [2]. The inequality (5) is easily established. So we shall prove the inequality (7). Since the sequence $\{P_n/(n+1)\}$ is nonincreasing, and $KQ_n^{(1)} \geq (n+1)Q_n$,

$$\begin{aligned} R_n &= P_0 q_n + P_1 q_{n-1} + \cdots + P_n q_0 \\ &= P_0 q_n + 2 \frac{P_1}{2} q_{n-1} + \cdots + (n+1) \frac{P_n}{n+1} q_0 \\ &\geq \frac{P_n}{n+1} (q_n + 2q_{n-1} + \cdots + (n+1)q_0) \\ &= P_n Q_n^{(1)} / (n+1) \geq P_n Q_n / K. \end{aligned}$$

LEMMA 4. If $\{p_n\} \in \mathfrak{M}$ and if $\{q_n\}$ is positive and nonincreasing, then

$$(8) \quad 0 \leq \sum_{\rho=\mu}^{\nu} p_{n-\rho} c_{\rho-\mu} \leq p_{n-\mu} c_{\nu-\mu}^{(1)} \quad (\mu \leq \nu \leq n),$$

$$(9) \quad 0 \leq \sum_{\nu=\mu}^{n-1} (Q_n - Q_\nu) p_{n-\nu} c_{\nu-\mu} \leq q_\mu,$$

$$(10) \quad \frac{1}{Q_n} \sum_{\nu=\mu}^{n-1} \frac{Q_n - Q_\nu}{Q_\nu} p_{n-\nu} c_{\nu-\mu} \leq p_{n-\mu} \sum_{\nu=\mu}^{n-1} \frac{q_{\nu+1} c_{\nu-\mu}^{(1)}}{Q_\nu Q_{\nu+1}}$$

and uniformly in $\nu \leq \rho$,

$$(11) \quad \sum_{n=\rho+1}^{\infty} \frac{(Q_n - Q_\nu)(p_{n-\nu-1} - p_{n-\nu})}{Q_n P_{n-1}} = O\left(\frac{1}{\rho+1}\right).$$

Proof. The inequality (8) is Lemma 6(11) in [2].

The inequality (9); Using Abel’s transformation, from (3) and (8), we have

$$\begin{aligned} \sum_{\nu=\mu}^{n-1} (Q_n - Q_\nu) p_{n-\nu} c_{\nu-\mu} &= \sum_{\nu=\mu}^{n-1} q_{\nu+1} \sum_{\rho=\mu}^{\nu} p_{n-\rho} c_{\rho-\mu} \\ &\leq \sum_{\nu=\mu}^{n-1} q_{\nu+1} p_{n-\mu} c_{\nu-\mu}^{(1)} \leq q_\mu p_{n-\mu} \sum_{\nu=\mu}^{n-1} c_{\nu-\mu}^{(1)} \\ &= q_\mu p_{n-\mu} c_{n-\mu}^{(2)} \leq q_\mu. \end{aligned}$$

The inequality (10); Using Abel’s transformation, from (8), we get

$$\begin{aligned} \frac{1}{Q_n} \sum_{\nu=\mu}^{n-1} \frac{Q_n - Q_\nu}{Q_\nu} p_{n-\nu} c_{\nu-\mu} &= \frac{1}{Q_n} \sum_{\nu=\mu}^{n-2} \left(\frac{Q_n - Q_\nu}{Q_\nu} - \frac{Q_n - Q_{\nu+1}}{Q_{\nu+1}} \right) \sum_{r=\mu}^{\nu} p_{n-r} c_{r-\mu} \\ &\quad + \frac{q_n}{Q_{n-1} Q_n} \sum_{r=\mu}^{n-1} p_{n-r} c_{r-\mu} \\ &= \sum_{\nu=\mu}^{n-1} \frac{q_{\nu+1}}{Q_\nu Q_{\nu+1}} \sum_{r=\mu}^{\nu} p_{n-r} c_{r-\mu} \leq p_{n-\mu} \sum_{\nu=\mu}^{n-1} \frac{q_{\nu+1} c_{\nu-\mu}^{(1)}}{Q_\nu Q_{\nu+1}}. \end{aligned}$$

The inequality (11); Since $\{q_n\}$ is nonincreasing, we have

$$\frac{Q_n}{Q_\nu} = 1 + \frac{Q_n - Q_\nu}{Q_\nu} \leq 1 + \frac{(n - \nu)q_\nu}{\nu q_\nu} = \frac{n}{\nu}.$$

Hence, $(Q_n - Q_\nu)/Q_n \leq (n - \nu)/n$. Therefore using Das’ Lemma 7 in [2], we obtain the inequality (11).

LEMMA 6. *If $\{p_n\}$ is positive and nonincreasing, then uniformly in $0 \leq \mu \leq \nu$,*

$$(12) \quad \sum_{n=\nu}^{\infty} \frac{P_n P_{n-\mu}}{P_n P_{n-1}} = O\left(\frac{1}{\nu + 1}\right).$$

This is Lemma 8 in [2].

3. Proof of Theorem 1. Let us write

$$t_n^r = \frac{1}{R_n} \sum_{\nu=0}^n r_{n-\nu} s_\nu \quad \text{and} \quad t_n^{p,q} = \frac{1}{P_n} \sum_{\nu=0}^n p_{n-\nu} t_\nu^q.$$

Then, following Das' [1, pp. 32–33], we have

$$t_n^{p,q} = \sum_{\mu=0}^n \lambda_{n\mu} t_\mu^r,$$

where

$$\lambda_{n\mu} = \begin{cases} \frac{R_\mu}{P_n} \sum_{\nu=\mu}^n \frac{P_{n-\nu} c_{\nu-\mu}}{Q_\nu} & (\mu \leq n) \\ 0 & (\mu > n). \end{cases}$$

By Lemma 1, it is sufficient to show that

$$J_\rho = \sum_{n=\rho}^{\infty} \left| \sum_{\mu=\rho}^n (\lambda_{n\mu} - \lambda_{n-1,\mu}) \right| = O(1) \quad (\rho = 0, 1, 2, \dots).$$

Noting that

$$(13) \quad \sum_{\nu=\mu}^n p_{n-\nu} c_{\nu-\mu} = \begin{cases} 1 & (n = \mu) \\ 0 & (n > \mu), \end{cases}$$

for $n > \mu$, we get

$$\lambda_{n\mu} = \frac{R_\mu}{P_n} \sum_{\nu=\mu}^{n-1} \frac{Q_n - Q_\nu}{Q_n Q_\nu} p_{n-\nu} c_{\nu-\mu},$$

and for $n > \mu + 1$,

$$\lambda_{n-1,\mu} = \frac{R_\mu}{P_{n-1}} \sum_{\nu=\mu}^{n-1} \frac{Q_n - Q_\nu}{Q_n Q_\nu} p_{n-\nu-1} c_{\nu-\mu}.$$

Also it is easily seen that $\sum_{\mu=0}^n \lambda_{n\mu} = 1$. Hence, for $n > \rho$,

$$\begin{aligned} \sum_{\mu=\rho}^n (\lambda_{n\mu} - \lambda_{n-1,\mu}) &= \sum_{\mu=0}^{\rho-1} (\lambda_{n-1,\mu} - \lambda_{n\mu}) \\ &= \sum_{\mu=0}^{\rho-1} R_\mu \sum_{\nu=\mu}^{n-1} \frac{Q_n - Q_\nu}{Q_n Q_\nu} \left(\frac{p_{n-\nu-1}}{P_{n-1}} - \frac{p_{n-\nu}}{P_n} \right) c_{\nu-\mu}. \end{aligned}$$

Thus

$$\begin{aligned} J_\rho &= |\lambda_{\rho\rho}| + \sum_{n=\rho+1}^{\infty} \left| \sum_{\mu=0}^{\rho-1} (\lambda_{n-1,\mu} - \lambda_{n\mu}) \right| \\ &\leq |\lambda_{\rho\rho}| + \sum_{n=\rho+1}^{\infty} \frac{P_n}{Q_n P_n P_{n-1}} \left| \sum_{\mu=0}^{\rho-1} R_\mu \sum_{\nu=\mu}^{n-1} p_{n-\nu} c_{\nu-\mu} \left(\frac{Q_n - Q_\nu}{Q_\nu} \right) \right| \\ &\quad + \sum_{n=\rho+1}^{\infty} \frac{1}{Q_n P_{n-1}} \left| \sum_{\mu=0}^{\rho-1} R_\mu \sum_{\nu=\mu}^{n-1} \frac{Q_n - Q_\nu}{Q_\nu} (p_{n-\nu-1} - p_{n-\nu}) c_{\nu-\mu} \right| \\ &= J_\rho^{(1)} + J_\rho^{(2)} + J_\rho^{(3)}, \quad \text{say.} \end{aligned}$$

From (5),

$$J_\rho^{(1)} = |\lambda_{\rho\rho}| = \frac{R_\rho P_0 c_0}{P_\rho Q_\rho} \leq 1.$$

By Lemma 4(10),

$$\begin{aligned} J_\rho^{(2)} &\leq \sum_{n=\rho+1}^\infty \frac{p_n}{P_n P_{n-1}} \sum_{\mu=0}^{\rho-1} R_\mu p_{n-\mu} \sum_{\nu=\mu}^{n-1} \frac{q_{\nu+1} c_{\nu-\mu}^{(1)}}{Q_\nu Q_{\nu+1}} \\ &= \sum_{\mu=0}^{\rho-1} R_\mu \sum_{n=\rho+1}^\infty \frac{p_n p_{n-\mu}}{P_n P_{n-1}} \left(\sum_{\nu=\mu}^{\rho-1} + \sum_{\nu=\rho}^{n-1} \right) \frac{q_{\nu+1} c_{\nu-\mu}^{(1)}}{Q_\nu Q_{\nu+1}} \\ &= J_{\rho 1}^{(2)} + J_{\rho 2}^{(2)}, \quad \text{say.} \end{aligned}$$

Using the identity

$$\sum_{\mu=0}^\nu P_\mu c_{\nu-\mu}^{(1)} = \nu + 1,$$

(5), (12) and the monotonicity of $\{p_n\}$, $\{q_n\}$ and $\{Q_n\}$, we have

$$\begin{aligned} J_{\rho 1}^{(2)} &\leq \sum_{n=\rho+1}^\infty \frac{p_n p_{n-\rho}}{P_n P_{n-1}} \sum_{\nu=0}^{\rho-1} \frac{q_{\nu+1}}{Q_\nu Q_{\nu+1}} \sum_{\mu=0}^\nu R_\mu c_{\nu-\mu}^{(1)} \\ &\leq \sum_{n=\rho+1}^\infty \frac{p_n p_{n-\rho}}{P_n P_{n-1}} \sum_{\nu=0}^{\rho-1} \frac{q_{\nu+1} Q_\nu}{Q_\nu Q_{\nu+1}} \sum_{\mu=0}^\nu P_\mu c_{\nu-\mu}^{(1)} \\ &= \sum_{n=\rho+1}^\infty \frac{p_n p_{n-\rho}}{P_n P_{n-1}} \sum_{\nu=0}^{\rho-1} \frac{(\nu + 1) q_{\nu+1}}{Q_{\nu+1}} \\ &= O(\rho + 1) \sum_{n=\rho+1}^\infty \frac{p_n p_{n-\rho}}{P_n P_{n-1}} = O(1). \end{aligned}$$

Using (2), (5), (12) and (13), since $\{q_n\}$ and $\{Q_n\}$ are monotone, we get

$$\begin{aligned} J_{\rho 2}^{(2)} &= \sum_{\mu=0}^{\rho-1} R_\mu \sum_{\nu=\rho}^\infty \frac{q_{\nu+1} c_{\nu-\mu}^{(1)}}{Q_\nu Q_{\nu+1}} \sum_{n=\nu+1}^\infty \frac{p_n p_{n-\mu}}{P_n P_{n-1}} \\ &\leq K \sum_{\mu=0}^{\rho-1} Q_\mu P_\mu \sum_{\nu=\rho}^\infty \frac{q_{\nu+1} c_{\nu-\mu}^{(1)}}{Q_\nu Q_{\nu+1} (\nu + 1)} \\ &\leq K \sum_{\mu=0}^{\rho-1} P_\mu \sum_{\nu=\rho}^\infty \frac{q_{\nu+1} c_{\nu-\mu}^{(1)}}{Q_{\nu+1} (\nu + 1)} \\ &\leq K \sum_{\mu=0}^{\rho-1} P_\mu c_{\rho-\mu}^{(1)} \sum_{\nu=\rho}^\infty \frac{1}{(\nu + 1)^2} = O(1). \end{aligned}$$

Next,

$$\begin{aligned}
 J_\rho^{(3)} &\leq \sum_{n=\rho+1}^\infty \frac{1}{Q_n P_{n-1}} \left| \sum_{\mu=0}^{\rho-1} R_\mu \sum_{\nu=\mu}^{\rho-1} \frac{Q_n - Q_\nu}{Q_\nu} (p_{n-\nu-1} - p_{n-\nu}) c_{\nu-\mu} \right| \\
 &\quad + \sum_{\mu=0}^{\rho-1} R_\mu \sum_{n=\rho+1}^\infty \frac{1}{Q_n P_{n-1}} \left| \sum_{\nu=\rho}^{n-1} \frac{Q_n - Q_\nu}{Q_\nu} (p_{n-\nu-1} - p_{n-\nu}) c_{\nu-\mu} \right| \\
 &= J_{\rho 1}^{(3)} + J_{\rho 2}^{(3)}, \quad \text{say.}
 \end{aligned}$$

By Lemma 4(11), we obtain

$$\begin{aligned}
 J_{\rho 1}^{(3)} &= \sum_{n=\rho+1}^\infty \frac{1}{Q_n P_{n-1}} \left| \sum_{\nu=0}^{\rho-1} \frac{Q_n - Q_\nu}{Q_\nu} (p_{n-\nu-1} - p_{n-\nu}) \sum_{\mu=0}^\nu R_\mu c_{\nu-\mu} \right| \\
 &= \sum_{n=\rho+1}^\infty \frac{1}{Q_n P_{n-1}} \sum_{\nu=0}^{\rho-1} (Q_n - Q_\nu) (p_{n-\nu-1} - p_{n-\nu}) \\
 &= \sum_{\nu=0}^{\rho-1} \sum_{n=\rho+1}^\infty \frac{(Q_n - Q_\nu) (p_{n-\nu-1} - p_{n-\nu})}{Q_n P_{n-1}} = O(1).
 \end{aligned}$$

Next, using (5), we get

$$\begin{aligned}
 J_{\rho 2}^{(3)} &\leq \sum_{\mu=0}^{\rho-1} R_\mu \sum_{n=\rho+1}^\infty \frac{1}{Q_n P_{n-1}} \sum_{\nu=\rho}^{n-1} \frac{Q_n - Q_\nu}{Q_\nu} (p_{n-\nu-1} - p_{n-\nu}) |c_{\nu-\mu}| \\
 &= \sum_{\mu=0}^{\rho-1} R_\mu \sum_{\nu=\rho}^\infty \frac{|c_{\nu-\mu}|}{Q_\nu} \sum_{n=\nu+1}^\infty \frac{(Q_n - Q_\nu) (p_{n-\nu-1} - p_{n-\nu})}{Q_n P_{n-1}} \\
 &\leq K \sum_{\mu=0}^{\rho-1} R_\mu \sum_{\nu=\rho}^\infty \frac{|c_{\nu-\mu}|}{Q_\nu (\nu + 1)} \\
 &= O\left(\frac{1}{\rho + 1}\right) \sum_{\mu=0}^{\rho-1} P_\mu \sum_{\nu=\rho}^\infty |c_{\nu-\mu}| = O(1),
 \end{aligned}$$

by Lemma 4(11) and Lemma 2(1).

This completes the proof of Theorem 1.

4. Proof of Theorem 2. First, we have, following Das' [1, p. 37],

$$t_n^r = \frac{1}{R_n} \sum_{\mu=0}^n P_\mu \left(\sum_{\nu=\mu}^n p_{n-\nu} Q_\nu c_{\nu-\mu} \right) t_\mu^{p,q} = \sum_{\mu=0}^n \alpha_{n\mu} t_\mu^{p,q},$$

where

$$\alpha_{n\mu} = \begin{cases} \frac{P_\mu}{R_n} \sum_{\nu=\mu}^n p_{n-\nu} Q_\nu c_{\nu-\mu} & (\mu \leq n) \\ 0 & (\mu > n). \end{cases}$$

By Lemma 1, it is sufficient to show that

$$J_\rho = \sum_{n=\rho}^{\infty} \left| \sum_{\mu=\rho}^n (\alpha_{n\mu} - \alpha_{n-1,\mu}) \right| = O(1) \quad (\rho = 0, 1, 2, \dots).$$

By (13), we get for $n > \mu$,

$$\alpha_{n\mu} = -\frac{P_\mu}{R_n} \sum_{\nu=\mu}^{n-1} (Q_n - Q_\nu) p_{n-\nu} c_{\nu-\mu}$$

and for $n > \mu + 1$,

$$\alpha_{n-1,\mu} = -\frac{P_\mu}{R_{n-1}} \sum_{\nu=\mu}^{n-1} (Q_n - Q_\nu) p_{n-\nu-1} c_{\nu-\mu}.$$

Hence, for $n > \rho$,

$$\begin{aligned} \sum_{\mu=\rho}^n (\alpha_{n\mu} - \alpha_{n-1,\mu}) &= \sum_{\mu=0}^{\rho-1} (\alpha_{n-1,\mu} - \alpha_{n\mu}) \\ &= \sum_{\mu=0}^{\rho-1} P_\mu \sum_{\nu=\mu}^{n-1} (Q_n - Q_\nu) \left(\frac{p_{n-\nu}}{R_n} - \frac{p_{n-\nu-1}}{R_{n-1}} \right) c_{\nu-\mu}. \end{aligned}$$

Thus,

$$\begin{aligned} J_\rho &\leq |\alpha_{\rho\rho}| + \sum_{n=\rho+1}^{\infty} \frac{1}{R_{n-1}} \left| \sum_{\mu=0}^{\rho-1} P_\mu \sum_{\nu=\mu}^{n-1} (Q_n - Q_\nu) (p_{n-\nu-1} - p_{n-\nu}) c_{\nu-\mu} \right| \\ &\quad + \sum_{n=\rho+1}^{\infty} \frac{r_n}{R_n R_{n-1}} \left| \sum_{\mu=0}^{\rho-1} P_\mu \sum_{\nu=\mu}^{n-1} (Q_n - Q_\nu) p_{n-\nu} c_{\nu-\mu} \right| \\ &= J_\rho^{(1)} + J_\rho^{(2)} + J_\rho^{(3)}, \quad \text{say.} \end{aligned}$$

Using (7),

$$J_\rho^{(1)} = |\alpha_{\rho\rho}| = \frac{P_\rho}{R_\rho} p_0 Q_\rho c_0 \leq K.$$

By Lemma 4(9), we have

$$\begin{aligned} J_\rho^{(3)} &\leq \sum_{n=\rho+1}^{\infty} \frac{r_n}{R_n R_{n-1}} \sum_{\mu=0}^{\rho-1} P_\mu q_\mu \\ &\leq P_\rho Q_\rho \sum_{n=\rho+1}^{\infty} \left(\frac{1}{R_{n-1}} - \frac{1}{R_n} \right) \leq \frac{P_\rho Q_\rho}{R_\rho} = O(1). \end{aligned}$$

Next,

$$\begin{aligned} J_\rho^{(2)} &\leq \sum_{n=\rho+1}^{\infty} \frac{1}{R_{n-1}} \left| \sum_{\mu=0}^{\rho-1} P_\mu \sum_{\nu=\mu}^{\rho-1} (Q_n - Q_\nu)(p_{n-\nu-1} - p_{n-\nu}) c_{\nu-\mu} \right| \\ &\quad + \sum_{n=\rho+1}^{\infty} \frac{1}{R_{n-1}} \left| \sum_{\mu=0}^{\rho-1} P_\mu \sum_{\nu=\rho}^{n-1} (Q_n - Q_\nu)(p_{n-\nu-1} - p_{n-\nu}) c_{\nu-\mu} \right| \\ &= J_{\rho 1}^{(2)} + J_{\rho 2}^{(2)}, \quad \text{say.} \end{aligned}$$

Since $\sum_{\mu=0}^{\nu} P_\mu c_{\nu-\mu} = 1$, using (7) and (11), we get

$$\begin{aligned} J_{\rho 1}^{(2)} &= \sum_{n=\rho+1}^{\infty} \frac{1}{R_{n-1}} \left| \sum_{\nu=0}^{\rho-1} (Q_n - Q_\nu)(p_{n-\nu-1} - p_{n-\nu}) \sum_{\mu=0}^{\nu} P_\mu c_{\nu-\mu} \right| \\ &= \sum_{n=\rho+1}^{\infty} \frac{1}{R_{n-1}} \sum_{\nu=0}^{\rho-1} (Q_n - Q_\nu)(p_{n-\nu-1} - p_{n-\nu}) \\ &\leq K \sum_{\nu=0}^{\rho-1} \sum_{n=\rho+1}^{\infty} \frac{(Q_n - Q_\nu)(p_{n-\nu-1} - p_{n-\nu})}{Q_n P_{n-1}} = O(1). \end{aligned}$$

Lastly, using (1), (7) and (11), we obtain

$$\begin{aligned} J_{\rho 2}^{(2)} &\leq \sum_{n=\rho+1}^{\infty} \frac{1}{R_{n-1}} \sum_{\mu=0}^{\rho-1} P_\mu \sum_{\nu=\rho}^{n-1} (Q_n - Q_\nu)(p_{n-\nu-1} - p_{n-\nu}) |c_{\nu-\mu}| \\ &= \sum_{\mu=0}^{\rho-1} P_\mu \sum_{\nu=\rho}^{\infty} |c_{\nu-\mu}| \sum_{n=\nu+1}^{\infty} \frac{(Q_n - Q_\nu)(p_{n-\nu-1} - p_{n-\nu})}{R_{n-1}} \\ &= O\left(\frac{1}{\rho+1}\right) \sum_{\mu=0}^{\rho-1} P_\mu \sum_{\nu=\rho}^{\infty} |c_{\nu-\mu}| = O(1). \end{aligned}$$

This completes the proof of Theorem 2.

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Received March 15, 1985.

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The Pacific Journal of Mathematics at P.O. Box 969, Carmel Valley, CA 93924 (ISSN 0030-8730) publishes 5 volumes per year. Application to mail at Second-class postage rates is pending at Carmel Valley, California, and additional mailing offices. Postmaster: send address changes to Pacific Journal of Mathematics, P.O. Box 969, Carmel Valley, CA 93924.

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Pacific Journal of Mathematics

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