

CHAPTER III

ON EULER AND RIEMER LEANS OF ORTHOGONAL SERIES

3.1 Let $\{\phi_n(x)\}$ be a system of normalized orthogonal functions in (a, b) . Consider the orthogonal series

$$(3.1.1) \quad \sum_{n=0}^{\infty} c_n \phi_n(x)$$

such that

$$(3.1.2) \quad \sum_{n=0}^{\infty} c_n^2 < \infty$$

By the Riemer-Fischer theorem, the orthogonal series (3.1.1) converges in the mean to a function $f(x) \in L^2(a, b)$.

We denote as usual the n^{th} partial sum, $(C,1)$ -means, $(U,1)$ -means and $(E, \lambda_n, 1)$ -means of the orthogonal series (3.1.1) by $S_n(x)$, $\sigma_n(x)$, $\tau_n(x)$ and $\sigma_n(\lambda, x)$ respectively.

Sunouchi¹¹ has discussed the convergence of

$$(3.1.3) \quad \sum_{n=1}^{\infty} \frac{|S_n(x) - \sigma_n(x)|^k}{n}, \quad k > 1,$$

under the restriction of boundedness of the functions $\phi_n(x)$.

In this chapter we discuss the convergence of the series.

$$(3.1.4) \quad \sum_{n=1}^{\infty} \frac{|S_n(x) - \tau_n(x)|^k}{n}, \quad k \geq 2,$$

and

$$(3.1.5) \quad \sum_{n=1}^{\infty} \frac{|S_n(x) - \sigma_n(\lambda, x)|^k}{n}, \quad k \geq 2.$$

The convergence of series (3.1.4) and (3.1.5)

* Sunouchi [102].

when $k = 3$ has been investigated by Nador* and Patel** respectively.

THEOREM 1: If

$$|\phi_n(x)| \leq E \quad (n = 0, 1, 2, \dots),$$

then

$$\int_a^b \sum_{n=1}^{\infty} \frac{|S_n(x) - T_n(x)|^q}{n} dx \leq A \sum_{n=1}^{\infty} |c_n|^q n^{q-2}$$

where

$$q \geq 2.$$

THEOREM 2: If

$$|\phi_n(x)| \leq E \quad (n = 0, 1, 2, \dots),$$

then

$$\int_a^b \sum_{n=1}^{\infty} \frac{|S_n(x) - \sigma_n(x)|^q}{n} dx \leq C \sum_{n=1}^{\infty} |c_n|^q n^{q - \frac{q}{2}}$$

* Nador [53].

** Patel [73].

where $q \geq 2$ provided that $\{\lambda_n\}$ satisfies the condition

$$1 < p \leq \frac{\lambda_{n+1}}{\lambda_n}.$$

In all the above theorems A, B, C are positive constants.

3.2 For the proof of the theorems we need some preliminary lemmas.

Lemma 1

$$W_{nk} \equiv \frac{1}{2^n} \sum_{i=0}^{k-1} \binom{n}{i} - \frac{2k}{n+1} < 0$$

for $\left[\frac{n}{3}\right]^k + 2 \leq k \leq n$.

Lemma 2

$$\left\{ \frac{1}{2^n} \sum_{i=0}^{k-1} \binom{n}{i} \right\} \leq C_1 \frac{k}{n}$$

for $1 \leq k \leq \left[\frac{n}{3}\right] + 1$, C_1 being an absolute constant and $n = 1, 3, 5, \dots$

Proof of Lemma 1: We shall consider the proof in two parts

* $\left[\frac{n}{3}\right]$ indicates the integral part of $\frac{n}{3}$.

viz.,

$$(i) \quad \left[\frac{n}{3} \right] + 1 \leq k \leq \left[\frac{n}{2} \right]$$

and

$$(ii) \quad \left[\frac{n}{2} \right] + 1 \leq k \leq n.$$

Since $\left[\frac{n}{3} \right] = \frac{n-2}{3}$ we may write in case (i)

$$\begin{aligned} W_{nk} &< \frac{1}{2^n} \sum_{i=0}^{\left[\frac{n}{2} \right] - 1} \binom{n}{i} - \frac{2 \left(\frac{n-2}{3} + 2 \right)}{n+1} < \\ &< \frac{1}{2} - \frac{2n+8}{3(n+1)} < 0 \end{aligned}$$

and since

$$\left[\frac{n}{2} \right] \geq \frac{n-1}{2},$$

In case (ii) we have

$$\begin{aligned} W_{nk} &< \frac{1}{2^n} \sum_{i=0}^{n-1} \binom{n}{i} - \frac{2 \left(\frac{n-1}{2} + 1 \right)}{n+1} < \\ &< 1 - \frac{n+1}{n+1} = 0. \end{aligned}$$

Thus, for $\left[\frac{n}{3} \right] + 2 \leq k \leq n$,

$$W_{nk} < 0.$$

Proof of Lemma 2: Firstly we prove that

$$(2.2.1) \quad \frac{1}{2^n} \binom{n}{\left[\frac{n}{3} \right]} < 10 \sqrt{\frac{3}{2}} \left(\frac{27}{32} \right)^{\left[\frac{n}{3} \right]} \quad \text{for } n = 1, 2, 3, \dots$$

Then $k = \left[\frac{n}{3} \right]$, the number k equals one of the three numbers $\frac{n}{3}$, $\frac{n-1}{3}$, $\frac{n-2}{3}$ and we have

$$\frac{\binom{3k}{k}}{2^{3k}} > \frac{\binom{3k+1}{k}}{2^{3k+1}} > \frac{\binom{3k+2}{k}}{2^{3k+2}}.$$

Therefore if we prove that

$$\frac{\binom{3k}{k}}{2^{3k}} < 10 \sqrt{\frac{3}{2}} \left(\frac{27}{32} \right)^k \quad \text{for } k = 1, 2, 3, \dots$$

then the inequality (2.2.1) will also get proved.

Applying the inequality*

* Knopp [41] p.136.

$$1 < \frac{n!}{n^n e^{-n} \sqrt{n}} < 10 \quad \text{for } n = 1, 2, 3, \dots$$

we get

$$\frac{1}{2^{3k}} \binom{3k}{k} = \frac{1}{2^{3k}} \cdot \frac{(3k)!}{(2k)! k!} <$$

$$< \frac{10 \binom{3k}{k} e^{-3k} \sqrt{3k}}{2^{3k} \binom{2k}{k} e^{-2k} \sqrt{2k} k^k e^k \sqrt{k}} <$$

$$< 10 \sqrt{\frac{3}{2k}} \left(\frac{27}{32}\right)^k \leq$$

$$\leq 10 \sqrt{\frac{3}{2}} \left(\frac{27}{32}\right)^k,$$

proving thereby the inequality (2.2.1).

Returning to the estimation of

$$\left\{ \frac{1}{2^n} \sum_{i=0}^{k-1} \binom{n}{i} \right\}^2 \quad \text{for } 1 \leq k \leq \left[\frac{n}{3} \right] + 1,$$

let us note that the sequence

$$\left\{ \frac{1}{2^n} \binom{n}{i} \right\} \quad \text{increases for } 0 \leq i \leq \left[\frac{n}{3} \right].$$

Thus for $2 \leq k \leq \left[\frac{n}{3} \right] + 1$, we have

$$\begin{aligned} \left\{ \frac{1}{2^n} \sum_{i=0}^{k-1} \binom{n}{i} \right\}^2 &\leq \frac{1}{4^n} \sum_{i=0}^{k-1} \binom{n}{i}^2 \sum_{i=0}^{k-1} 1 \\ &\leq \frac{k}{4^n} \sum_{i=0}^{k-1} \binom{n}{i}^2 \\ &\leq \frac{k^2}{4^n} \binom{n}{k-1}^2 \\ &< \frac{k^2}{4^n} \binom{n}{\left[\frac{n}{3} \right]}^2. \end{aligned}$$

Applying inequality (2.2.1) we obtain

$$\left\{ \frac{1}{2^n} \sum_{i=0}^{k-1} \binom{n}{i} \right\}^2 < 150 k^2 \left(\frac{27}{32} \right)^{2 \left[\frac{n}{3} \right]} \leq C_2 \frac{k^2}{n^2}.$$

This proves Lemma 2.

Lemma 3* (PALEY'S THEOREM): Let $\{\phi_n(x)\}$ be an orthogonal normal system in (a, b) and $|\overline{\phi_n(x)}| \leq M$ ($n = 1, 2, 3, \dots$), $a < x < b$.

(1) If $1 < p \leq 2$, $f(x) \in L^p$ and $C_1, C_2, \dots, C_n, \dots$ be its Fourier coefficients with respect to the system $\{\phi_n(x)\}$,

* Bary [9] p. 325.

then

$$\left\{ \sum_{n=1}^{\infty} |c_n|^p n^{p-2} \right\}^{\frac{1}{p}}$$

is finite and

$$\left\{ \sum_{n=1}^{\infty} |c_n|^p n^{p-2} \right\}^{\frac{1}{p}} \leq A_p \left\{ \int_a^b |f|^p dx \right\}^{\frac{1}{p}},$$

where A_p depends only on p and Π .

(3) If $q \geq 2$ and $c_1, c_2, \dots, c_n, \dots$ is a sequence of numbers for which

$$\sum_{n=1}^{\infty} |c_n|^q n^{q-2} < +\infty,$$

then a function $f(x) \in L^q(a, b)$ exists, for which the numbers c_n are Fourier coefficients with respect to the system $\{\phi_n(x)\}$ and

$$\left\{ \int_a^b |f|^q dx \right\}^{\frac{1}{q}} \leq B_q \left\{ \sum_{n=1}^{\infty} |c_n|^q n^{q-2} \right\}^{\frac{1}{q}},$$

where B_q depends only on q and h .

3.3 Proof of Theorem 1: We have

$$\begin{aligned}
 S_n(x) - T_n(x) &= \\
 &= \sum_{k=0}^n c_k \phi_k(x) - \frac{1}{2^n} \sum_{i=0}^n \binom{n}{i} S_i(x) \\
 &= \sum_{k=0}^n c_k \phi_k(x) - \frac{1}{2^n} \sum_{i=0}^n \binom{n}{i} \sum_{k=0}^i c_k \phi_k(x) \\
 &= \sum_{k=0}^n c_k \phi_k(x) - \frac{1}{2^n} \sum_{k=0}^n c_k \phi_k(x) \sum_{i=k}^n \binom{n}{i} \\
 &= \frac{1}{2^n} \sum_{k=0}^n c_k \phi_k(x) \sum_{i=0}^n \binom{n}{i} - \frac{1}{2^n} \sum_{k=0}^n c_k \phi_k(x) \sum_{i=k}^n \binom{n}{i} \\
 &= \frac{1}{2^n} \sum_{k=0}^n c_k \phi_k(x) \sum_{i=0}^{k-1} \binom{n}{i} \\
 &= \sum_{k=0}^n c_k \phi_k(x) R_k
 \end{aligned}$$

where

$$R_k = \frac{1}{2^n} \sum_{i=0}^{k-1} \binom{n}{i} .$$

Using Lemma 2

$$\int_a^b |S_n(x) - T_n(x)|^q dx = \int_a^b \left| \sum_{k=0}^n c_k R_k \phi_k(x) \right|^q dx \leq$$

$$\leq A_1 \left\{ \sum_{k=1}^n |c_k|^q |R_k|^q k^{2q-2} \right\}.$$

From Lemmas 1 and 2 we infer that

$$|R_k|^q = |(R_k)^2|^{\frac{q}{2}} \leq C \left(\frac{k^2}{n^2} \right)^{\frac{q}{2}} = C \frac{k^q}{n^q}.$$

Consequently

$$\int_a^b \sum_{n=1}^{\infty} \frac{|S_n(x) - T_n(x)|^q}{n} dx \leq$$

$$\leq A_2 \sum_{n=1}^{\infty} \frac{1}{n^{1+q}} \sum_{k=1}^n |c_k|^q k^{2q-2}$$

$$\leq A_2 \sum_{k=1}^{\infty} |c_k|^q k^{2q-2} \sum_{n=k}^{\infty} \frac{1}{n^{1+q}}$$

$$\leq A \sum_{k=1}^{\infty} |c_k|^q k^{q-2}.$$

This completes the proof of theorem 1.

3.4. Proof of Theorem 2: We have

$$\begin{aligned} S_n(x) - \sigma_n(\lambda, x) &= \\ &= \sum_{k=0}^n c_k \phi_k(x) - \sum_{k=0}^n \left(1 - \frac{\lambda_k}{\lambda_{n+1}}\right) c_k \phi_k(x) \\ &= \frac{1}{\lambda_{n+1}} \sum_{k=0}^n \lambda_k c_k \phi_k(x). \end{aligned}$$

Using lemma 3

$$\begin{aligned} \int_a^b |S_n(x) - \sigma_n(\lambda, x)|^q dx &< \\ &< \frac{C}{\lambda_{n+1}^q} \sum_{k=1}^n \lambda_k^q |c_k|^q k^{q-2}. \end{aligned}$$

Consequently

$$\begin{aligned} \int_a^b \sum_{n=1}^{\infty} \frac{|S_n(x) - \sigma_n(\lambda, x)|^q}{n} dx &< \\ &< C \sum_{n=1}^{\infty} \frac{1}{n \lambda_{n+1}^q} \sum_{k=1}^n \lambda_k^q |c_k|^q k^{q-2} \end{aligned}$$

$$< C \sum_{k=1}^{\infty} \lambda_k^q |c_k|^q k^{q-2} \sum_{n=k}^{\infty} \frac{1}{n \lambda_{n+1}^q}$$

We now estimate the expression

$$\lambda_k^q \sum_{n=k}^{\infty} \frac{1}{n \lambda_{n+1}^q}$$

By Cauchy's inequality

$$\begin{aligned} \left(\lambda_k^q \sum_{n=k}^{\infty} \frac{1}{n \lambda_{n+1}^q} \right)^2 &\leq \sum_{n=k}^{\infty} \frac{1}{n^2} \sum_{n=k}^{\infty} \left(\frac{\lambda_k}{\lambda_{n+1}} \right)^{2q} \\ &= O\left(\frac{1}{k}\right) \left\{ \left(\frac{\lambda_k}{\lambda_{k+1}} \right)^{2q} + \left(\frac{\lambda_k}{\lambda_{k+1}} \right)^{2q} \cdot \left(\frac{\lambda_{k+1}}{\lambda_{k+2}} \right)^{2q} + \dots \right\} \\ &= O\left(\frac{1}{k}\right) \left\{ \frac{1}{2^{2q}} + \frac{1}{2^{4q}} + \dots \right\} \\ &= O\left(\frac{1}{k}\right) \cdot O(1) \\ &= O\left(\frac{1}{k}\right) \end{aligned}$$

Hence

$$\int_a^b \sum_{n=1}^{\infty} \frac{|S_n(x) - \sigma_n(x)|^q}{n} dx < C \sum_{k=1}^{\infty} |c_k|^q k^{q-\frac{5}{2}}$$

This completes the proof of theorem 2.