

CHAPTER IV

CONVERGIBILITY OF ORTHOGONAL SERIES

BY RIEMANN METHOD

4.1 Let $\{\phi_n(x)\}$ ($n = 0, 1, 2, \dots$) be an orthonormal system of functions defined in the interval (a, b) and $\{c_n\} \in \ell^2$, that is,

$$(4.1.1) \quad \sum_{n=0}^{\infty} c_n^2 < \infty.$$

Further, let

$$(4.1.2) \quad \sum_{n=0}^{\infty} c_n \phi_n(x)$$

denote orthogonal series being development of functions $f(x) \in L^2(a,b)$, that is, integrable with the square in Lebesgue sense.

The n^{th} Euler means of order $q > 0$ or n^{th} (E, q) -mean of the sequence of partial sums $\{S_n(x)\}$ is given by

$$\tau_n^{(q)}(x) = \frac{1}{(1+q)^n} \sum_{k=0}^n \binom{n}{k} q^{n-k} S_k(x), \quad n=0,1,2,\dots, (q>0),$$

where

$$S_n(x) = \sum_{k=0}^n c_k \phi_k(x).$$

In place of $\tau_n^{(1)}$ we simply write τ_n .

Series (4.1.2) is said to be summable by Euler means of order q or more concisely (E, q) -summable to S if

$$\lim_{n \rightarrow \infty} \tau_n^{(q)} = S.$$

Further, if

$$\sum_{n=1}^{\infty} |\tau_n^{(q)} - \tau_{n-1}^{(q)}| < \infty,$$

then the series (4.1.2) is said to be absolutely $(0, q)$ -summable or $|E, q|$ -summable.

Absolute $(0, 1)$ -summability of (4.1.2) has been studied by Tondori^{*} and Willard^{**}, whereas absolute $(0, q)$ -summability of (4.1.2) has been investigated by Loindlor^{***}, Horicz[†] and Patel^{††}. Generalized absolute Cesàro summability of (4.1.2) has been investigated by Szalay^{†††}. Sapro[†] and Bhattacharya[‡] have discussed absolute $(1, 1)$ -summability of the series (4.1.2). Summation of orthogonal series of L^2 by Euler's method was considered by Koder[§], Sica^{§§} and Koljoda^{††}. Bhattacharya[‡] has proved the following theorem:

Theorem A: If

$$\sum_{n=1}^{\infty} C_n^2 n^p < \infty, \quad 2 > p > \frac{1}{2},$$

* Tondori [112] .	† Sapro [90] .
** Willard [12] .	‡ Bhattacharya [21] .
*** Loindlor [49] .	§ Koder [53, 54] .
† Horicz [66] .	§§ Sica [123] .
†† Patel [71] .	†† Koljoda [40] .
††† Szalay [105] .	

then the series (4.1.2) is $[E, 1]$ -summable almost everywhere in (a, b) .

Generalizing this theorem we prove

THEOREM 1: If

$$(4.1.3) \quad \sum_{n=1}^{\infty} C_n^2 n^p < \infty, \quad 2 > p > \frac{1}{2},$$

then the series (4.1.2) is $[E, q]$ -summable ($q > 0$) almost everywhere in (a, b) .

Theorem 1 includes evidently the theorem A of Hahnager in special case $q = 1$.

Hader* has proved the following theorem:

Theorem 1: The series

$$\sum_{n=1}^{\infty} \int_a^b n \left[T_n(x) - T_{n-1}(x) \right]^2 dx$$

is convergent if

$$\sum_{n=1}^{\infty} C_n^2 \sqrt{n} < \infty.$$

* Hader [53].

Generalizing above result of Hoder, we prove

THEOREM 2.1 The series

$$\sum_{n=1}^{\infty} \int_a^b n \left[T_n^{(q)}(x) - T_{n-1}^{(q)}(x) \right]^2 dx$$

$(q > 0)$ is convergent if

$$(4.1.4) \quad \sum_{n=1}^{\infty} C_n^2 \sqrt{n} < \infty.$$

Theorem 2 includes evidently the theorem 3 of Hoder in special case $q = 1$.

4.2 The following lemmas will be required for the proofs of the theorems.

Lemma 1:

$$\sum_{i=k}^n \left[\frac{1}{q^i} \binom{n-1}{i-1} - \frac{1}{q^{i+1}} \binom{n-1}{i} \right] = \frac{1}{q^k} \binom{n-1}{k-1} = \frac{1}{q^k} \frac{k}{n} \binom{n}{k}.$$

The proof is obvious.

Lemma 2: For any value of $q > 0$, the following evaluation

* Also [12].

is valid

$$(4.2.1) \quad \max_{0 \leq k \leq n} \binom{n}{k} q^k \leq C_q \frac{(1+q)^n}{\sqrt{n}}, \quad n=1,2,3,\dots$$

where constant C_q does not depend on n .

4.3 Proof of Theorem 1: We have

$$\begin{aligned} T_n^{(q)}(x) - T_{n-1}^{(q)}(x) &= \\ &= \frac{1}{(1+q)^n} \sum_{k=0}^n \binom{n}{k} q^{n-k} S_k(x) - \frac{1}{(1+q)^{n-1}} \sum_{k=0}^{n-1} \binom{n-1}{k} q^{n-1-k} S_k(x) \\ &= \frac{1}{(1+q)^n} \sum_{k=0}^n \binom{n}{k} q^{n-k} S_k(x) - \frac{1}{(1+q)^{n-1}} \sum_{k=0}^n \binom{n-1}{k} q^{n-1-k} S_k(x) \\ &= \frac{1}{(1+q)^n} \sum_{k=0}^n q^{n-1-k} \left[q \binom{n}{k} - (q+1) \binom{n-1}{k} \right] S_k(x). \end{aligned}$$

Applying the formula

$$\binom{n}{k} = \binom{n-1}{k} + \binom{n-1}{k-1}, \quad k=0, 1, 2, \dots, n,$$

we get

$$\begin{aligned}
 \tau_n^{(q)}(x) - \tau_{n-1}^{(q)}(x) &= \\
 &= \frac{q^n}{(1+q)^n} \sum_{k=0}^n q^{-k-1} \left[q \left\{ \binom{n-1}{k} + \binom{n-1}{k-1} \right\} - (q+1) \binom{n-1}{k} \right] S_k(x) \\
 &= \frac{q^n}{(1+q)^n} \sum_{k=0}^n \frac{1}{q^{k+1}} \left[q \binom{n-1}{k-1} - \binom{n-1}{k} \right] \sum_{i=0}^k c_i \phi_i(x).
 \end{aligned}$$

On changing the order of summation and using Lemma 1, we get

$$\begin{aligned}
 \tau_n^{(q)}(x) - \tau_{n-1}^{(q)}(x) &= \\
 &= \frac{1}{(1+q)^n} \sum_{k=0}^n \binom{n}{k} \frac{k}{n} q^{n-k} c_k \phi_k(x).
 \end{aligned}$$

By using the orthonormality property of the system $\{\phi_n(x)\}$, we have

$$\int_a^b \left[\tau_n^{(q)}(x) - \tau_{n-1}^{(q)}(x) \right]^2 dx =$$

$$= \frac{1}{(1+q)^{2n}} \cdot \frac{1}{n^2} \sum_{k=0}^n k^2 \binom{n}{k}^2 q^{2(n-k)} C_k^2 \leq$$

$$\leq \frac{1}{(1+q)^n} \left\{ \max_{0 \leq k \leq n} \binom{n}{k} q^{n-k} \right\} \left\{ \frac{1}{(1+q)^n} \cdot \frac{1}{n^2} \sum_{k=0}^n k^{2-p+p} \binom{n}{k} q^{n-k} C_k^2 \right\}$$

As $\binom{n}{k} = \binom{n}{n-k}$, using Lemma 2

$$\max_{0 \leq k \leq n} \binom{n}{k} q^{n-k} = \max_{0 \leq k \leq n} \binom{n}{k} q^k \leq C_q \frac{(1+q)^n}{\sqrt{n}}.$$

Therefore

$$\int_a^b \left[T_n^{(q)}(x) - T_{n-1}^{(q)}(x) \right]^2 dx \leq$$

$$\leq C_q \left[\frac{1}{\sqrt{n}} \cdot \frac{1}{n^2} \cdot n^{2-p} \frac{1}{(1+q)^n} \sum_{k=0}^n \binom{n}{k} q^{n-k} k^p C_k^2 \right]$$

Using Schwarz's inequality, we get

$$\int_a^b \left| T_n^{(q)}(x) - T_{n-1}^{(q)}(x) \right| dx \leq$$

$$\leq \sqrt{(b-a)} \left\{ \int_a^b \left[T_n^{(q)}(x) - T_{n-1}^{(q)}(x) \right]^2 dx \right\}^{\frac{1}{2}}$$

$$= O(1) \left[\frac{1}{n^{p+\frac{1}{2}}} \cdot \frac{1}{(1+q)^n} \sum_{k=0}^n \binom{n}{k} q^{n-k} C_k^2 k^p \right]^{\frac{1}{2}}.$$

Applying Cauchy's inequality, we get

$$\sum_{n=1}^{\infty} \int_a^b \left| T_n^{(q)}(x) - T_{n-1}^{(q)}(x) \right| dx =$$

$$= O(1) \left[\left\{ \sum_{n=1}^{\infty} \frac{1}{n^{p+\frac{1}{2}}} \right\}^{\frac{1}{2}} \left\{ \sum_{n=1}^{\infty} \frac{1}{(1+q)^n} \sum_{k=0}^n \binom{n}{k} q^{n-k} C_k^2 k^p \right\}^{\frac{1}{2}} \right]$$

$$(4.3.1) = O(1) \left\{ \sum_{k=1}^{\infty} C_k^2 k^p \sum_{n=k}^{\infty} \binom{n}{k} q^{n-k} \frac{1}{(1+q)^n} \right\}^{\frac{1}{2}}, \text{ as } p > \frac{1}{2}.$$

Let us now show that the internal sum in (4.3.1) is limited to a constant not depending on k . The quantity

$$\sum_{n=k}^{\infty} \binom{n}{k} q^{n-k} \frac{1}{(1+q)^n} \quad \text{is a mean of the order } 1: \text{ which}$$

can be found out by the circle method $(Y, \frac{1}{1+q})^*$ from the sequence $S_n = 1 + q$, $n = 0, 1, 2, \dots$. The circle method (Y, a) , $0 < a < 1$ is regular^{*} and consequently, the sum in question tends to $1 + q$ as $k \rightarrow \infty$, i.e. it is limited. Consequently from (4.3.1), using the condition (4.1.3), theorem 1 follows.

4.4 Proof of Theorem 2: We have

$$\int_a^b \left[T_n^{(q)}(x) - T_{n-1}^{(q)}(x) \right]^2 dx =$$

* The sequence $\{S_n\}$ is summed to s by the circle method (Y, a) ($0 < a < 1$) if

$$\lim_{k \rightarrow \infty} a^{k+1} \sum_{n \geq k} \binom{n}{k} (1-a)^{n-k} S_n = s.$$

In 1916 G. H. Hardy and J. E. Littlewood [38] introduced the Taylor method (known then as the circle method of order a) for $0 < a < 1$.

See also Hardy [31] p. 218 and 279.

* Hardy [31], p. 278.

$$= \frac{1}{(1+q)^{2n}} \cdot \frac{1}{n^2} \sum_{k=0}^n k^2 \binom{n}{k}^2 q^{2(n-k)} C_k^2 \leq$$

$$\leq \frac{1}{(1+q)^{2n}} \cdot \frac{1}{\sqrt{n}} \sum_{k=0}^n \binom{n}{k}^2 q^{2(n-k)} C_k^2 \sqrt{k}.$$

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$$\sum_{n=1}^{\infty} \int_a^b n \left[T_n^{(q)}(x) - T_{n-1}^{(q)}(x) \right]^2 dx \leq$$

$$\leq \sum_{n=1}^{\infty} \left[n \cdot \frac{1}{(1+q)^n} \left\{ \max_{0 \leq k \leq n} \binom{n}{k} q^{n-k} \right\} \left\{ \frac{1}{\sqrt{n}} \cdot \frac{1}{(1+q)^n} \sum_{k=0}^n \binom{n}{k} q^{n-k} C_k^2 \sqrt{k} \right\} \right]$$

$$\leq \sum_{n=1}^{\infty} \frac{1}{(1+q)^n} \sum_{k=0}^n \binom{n}{k} q^{n-k} C_k^2 \sqrt{k}, \text{ by Lemma 2}$$

$$\leq \sum_{k=1}^{\infty} C_k^2 \sqrt{k} \sum_{n=k}^{\infty} \binom{n}{k} q^{n-k} \frac{1}{(1+q)^n} < \infty$$

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as in the proof of Theorem 1 and by the assumed condition (4.1.4).

Thus theorem 2 is completely proved.