

CHAPTER - III

ON DEGREE OF APPROXIMATION OF CERTAIN SUMMABILITY
MEANS TO THEIR GENERATING FUNCTIONS

3.1 Let $\{\phi_n(x)\}$ ($n=0,1,2,\dots$) be an orthonormal system (ONS) of L^2 -integrable functions defined in the closed interval $[a,b]$. We consider the orthogonal series

$$(3.1.1) \quad \sum_{n=0}^{\infty} c_n \phi_n(x) \quad \text{with} \quad \sum_{n=0}^{\infty} c_n^2 < \infty$$

By the Riesz-Fischer theorem, the series (3.1.1) converges in L^2 to a square integrable function $f(x)$ given by

$$f(x) = \sum_{n=0}^{\infty} c_n \phi_n(x) \quad \text{a.e.}$$

Moreover, the Fourier coefficients of $f(x)$ with respect to $\{\phi_n(x)\}$ are the numbers c_n , i.e.

$$c_n = \int_a^b f(x) \phi_n(x) dx, \quad n=0,1,2,\dots$$

The notations $s_n(x)$, $t_n(x)$ and $\{p_n\} \in M^\alpha$ have the same meaning as considered in Chapter II.

If for some sequence $\{p_n\}$ the conditions



- i) $0 < p_n < p_{n+1}$ for $n=0, 1, 2, \dots$
 or $0 < p_{n+1} \leq p_n$ for $n=0, 1, 2, \dots$
- ii) $p_0 + p_1 + \dots + p_n = p_n \uparrow \infty$
- iii) $\lim_{n \rightarrow \infty} \frac{n \Delta p_{n-1}}{p_n} = 1 - \alpha$, where $\alpha \geq 0$, $\Delta p_{n-1} = p_{n-1} - p_n$

are satisfied, then we shall say that the sequence $\{p_n\}$ belongs to the class $\bar{M}^{\alpha, 1}$

A sequence $\{p_n\}$ is said to belong to the class M^* , if

- (a) $p_n > 0$ ($n=0, 1, 2, \dots$),
- (b) $\{p_n\}$ is convex or concave,
- (c) $0 < \lim_{n \rightarrow \infty} \frac{np_n}{p_n} < \overline{\lim}_{n \rightarrow \infty} \frac{np_n}{p_n} < +\infty$ 1)

The n^{th} Euler mean or $(E, 1)$ -mean of the sequence of partial sums $\{s_n(x)\}$ of the orthogonal series (3.1.1) is defined as

$$\tau_n(x) = \frac{1}{2^n} \sum_{k=0}^n \binom{n}{k} s_k(x), \quad n=0, 1, 2, \dots$$

The n^{th} $(C, 1)$ -mean $\sigma_n(x)$ of the orthogonal series (3.1.1) have been approximated by Meder,²⁾ Tandori³⁾, Alexits and Kralik⁴⁾ and Leindler⁵⁾. Leindler⁶⁾ approximated the de la

1) Meder [49]

2) Meder [45]

3) Tandori [84]

4) Alexits and Kralik [5]

5) Leindler ([40], [41])

6) Leindler ([38], [40], [41])

Vallée Poission mean of the orthogonal series (3.1.1). The Riesz means were also approximated by Leindler.¹⁾ Later on the results of the above said papers were generalized to strong approximation of $(C, \alpha > 0)$ - means by Sunouchi²⁾ and Leindler³⁾. Moreover, Bolgov and Efimov⁴⁾ have generalized the above results to the means generated by triangular matrices. In order to state their theorem we consider the following things.

Let

$$U_n(x) = \sum_{k=0}^n a_{nk} s_k(x),$$

denote the n^{th} - mean for the linear method of summation, which are computed from the partial sums of the series (3.1.1) and from a triangular matrix (a_{nk}) , $k=0, 1, \dots, n$, $n=0, 1, \dots$ for which

$$(3.1.2) \quad \sum_{k=0}^n a_{nk} = 1, \quad n=0, 1, \dots, \quad a_{nk}=0, \quad k > n,$$

(3.1.3) there exists $p > 1$ such that for all $n=0, 1, \dots$

$$(n+1)^{1-\frac{1}{p}} \|a_n\|_p < M$$

where M is an absolute constant and

$$\|a_n\|_p = \left\{ \sum_{k=0}^n |a_{nk}|^p \right\}^{\frac{1}{p}} \quad \text{for } 1 < p < \infty$$

$$\|a_n\|_{\infty} = \max_{0 \leq k \leq n} |a_{nk}|$$

1) Leindler [39]

3) Leindler [42]

2) Sunouchi([78], [79])

4) Bolgov and Efimov [15]

In this case, we say that $(a_{nk}) \in A^p$. We note that this method of summability defined by matrices satisfying (3.1.2) and (3.1.3) is regular in the sense of Toeplitz.

Let $\{n_m\}$ be a sequence of natural numbers which satisfies

$$(3.1.4) \quad 1 < \gamma \leq \frac{n_{m+1}}{n_m} \leq \gamma_1, \quad m=0, 1, \dots, \quad n_0=1$$

and let $l(n)$ be a positive nondecreasing function such that

$$(3.1.5) \quad \frac{l(n_{m+1})}{l(n_m)} \leq K < \gamma^\alpha \quad (0 < \alpha \leq 1).$$

We shall say that $l(n)$ belongs to the class Λ^α , denoted by $l(n) \in \Lambda^\alpha$ if it is a positive non-decreasing function which satisfies (3.1.5) and is such that

$$(3.1.6) \quad \frac{l(n)}{n^\alpha} \downarrow 0.$$

If we have $1 < K_1 \leq \frac{l(n_{m+1})}{l(n_m)}$, then we shall denote the corresponding class by $\tilde{\Lambda}^\alpha$. Observe that $n^p \in \tilde{\Lambda}^\alpha$ if $p < \alpha$.

Bolgov and Efimov have proved the following theorem.

THEOREM A : Let T denote the linear method of summation determined by the matrix $(a_{nk}) \in A^p$ ($p > 1$). Let $U_n(x)$ denote the corresponding means of the orthogonal series (3.1.1) and let $\psi(n)$ denote a positive non-decreasing function such that the condition

$$(3.1.7) \quad \sum_{n=1}^{\infty} c_n^2 v^2(n) < \infty$$

implies the summability a.e. of the series using T. If the function $l(n) \in \Lambda^{1-\frac{1}{p}}$, then for an orthogonal series whose coefficients satisfy

$$(3.1.8) \quad \sum_{n=1}^{\infty} c_n^2 v^2(n) l^2(n) < \infty,$$

the T-means satisfy the following relation almost everywhere on $[a, b]$:

$$(3.1.9) \quad |U_n(x) - f(x)| = o_x\left(\frac{1}{l(n)}\right),$$

where $f(x)$ is the function of the Riesz-Fischer theorem to which the series (3.1.1) converges. If the function $l(n) \in \tilde{\Lambda}^{1-\frac{1}{p}}$, then the condition

$$(3.1.10) \quad \sum_{n=1}^{\infty} c_n^2 l^2(n) < \infty$$

implies (3.1.9) almost everywhere.

Further Leindler¹⁾ proved the following theorem.

THEOREM B: If

$$(3.1.11) \quad \sum_{n=1}^{\infty} c_n^2 n^{2\beta} < \infty \quad (0 < \beta < 1),$$

1) Leindler [41]

then

$$\sigma_n(x) - f(x) = o_x(n^{-\beta})$$

holds a.e. in (a, b) .

In this chapter, we generalize the above result of Leindler to Nörlund means as follows :

By taking $v(n) = \log \log n$ and $l(n) = n^\beta$ ($0 < \beta < \frac{1}{2}$), we obtain from Theorem A that the relation

$$|t_n(x) - f(x)| = o_x(n^{-\beta})$$

holds almost everywhere in (a, b) . But we can obtain the same result under the weaker hypothesis as stated below :

THEOREM 1 : If $\{p_n\} \in \overline{M}^\alpha$, $\alpha > \frac{1}{2}$, then under the condition (3.1.11), the relation

$$t_n(x) - f(x) = o_x(n^{-\beta})$$

holds almost everywhere in (a, b) .

REMARK : First of all we see that for the Nörlund means $t_n(x)$ as defined above, we have

$$(a) \quad a_{nk} = \frac{p_{n-k}}{P_n}, \quad k=0, 1, \dots, n, \quad n=0, 1, 2, \dots$$

for which

$$(i) \quad \sum_{k=0}^n a_{nk} = \sum_{k=0}^n \frac{p_{n-k}}{P_n} = 1, \quad n=0, 1, 2, \dots$$

and $a_{nk}=0, k>n$.

(ii) Now, for $0 < p_n \uparrow$,

$$\begin{aligned} (n+1)^{1-\frac{1}{p}} \|a_n\|_p &= (n+1)^{1-\frac{1}{p}} \left\{ \sum_{k=0}^n \left(\frac{p_{n-k}}{P_n} \right)^p \right\}^{\frac{1}{p}} \leq \\ &\leq (n+1)^{\frac{p_n}{P_n}} < M \text{ as } \{p_n\} \in \overline{M}^\alpha, \alpha > \frac{1}{2}, \end{aligned}$$

where M is an absolute constant.

Thus for $0 < p_n \uparrow$, $(a_{nk}) \in A^p$ with $p > 1$.

On the other hand, if $0 < p_n \downarrow$, then for $p=2$

$$\begin{aligned} (n+1)^{1-\frac{1}{p}} \|a_n\|_p &= (n+1)^{\frac{1}{2}} \|a_n\|_2 \\ &= (n+1)^{\frac{1}{2}} \left\{ \sum_{k=0}^n \frac{p_{n-k}^2}{P_n^2} \right\}^{\frac{1}{2}} \\ &= \left\{ \frac{(n+1)}{P_n^2} \sum_{k=0}^n p_k^2 \right\}^{\frac{1}{2}} \\ &= O(1) \left\{ \frac{(n+1)}{P_n^2} \sum_{k=0}^n \frac{p_k^2}{k^2} \right\}^{\frac{1}{2}} \\ &= O\left(\left(\frac{1}{2^{\alpha-1}}\right)^{\frac{1}{2}}\right). \end{aligned}$$

i.e. for $0 < p_n \downarrow$, $(a_{nk}) \in A^2$.

Hence, for Nörlund means $(a_{nk}) \in A^2$.

Taking $v(n) = \log \log n$,

$$\sum_{n=2}^{\infty} c_n^2 v^2(n) = \sum_{n=2}^{\infty} c_n^2 (\log \log n)^2 < \infty$$

implies the (N, p_n) -summability of the orthogonal series (3.1.1) with $\{p_n\} \in \overline{M}^\alpha$, $\alpha > \frac{1}{2}$.¹⁾

Also, $l(n) = n^\beta$ ($0 < \beta < \frac{1}{2}$) is a positive non-decreasing function satisfying the condition (3.1.5) with $n_m = 2^m$, $m = 0, 1, 2, \dots$, $n_0 = 1$ and $l(n) \in \Lambda^{\frac{1}{2}}$. Then

$$\sum_{n=4}^{\infty} c_n^2 v^2(n) l^2(n) = \sum_{n=4}^{\infty} c_n^2 (\log \log n)^2 n^{2\beta} < \infty, \quad (0 < \beta < \frac{1}{2}) \text{ implies}$$

$$|t_n(x) - f(x)| = o_x(n^{-\beta})$$

almost everywhere on (a, b) .

Now, we see that the condition (3.1.11) is weaker than the condition (3.1.8). Considering

$$c_n = (n^{B+\frac{1}{2}} (\log n)^{\frac{1}{2}} \log \log n)^{-1}$$

we observe that the condition (3.1.11) is true but

$$\begin{aligned} \sum_{n=4}^{\infty} c_n^2 v^2(n) l^2(n) &= \sum_{n=4}^{\infty} (n^{B+\frac{1}{2}} (\log n)^{\frac{1}{2}} \log \log n)^{-2} (\log \log n)^2 n^{2\beta} \\ &= \sum_{n=4}^{\infty} (n \log n)^{-1} = \infty. \end{aligned}$$

1) Meder [49]

i.e. The condition (3.1.11) need not imply the condition (3.1.8). But it is easily seen that the condition (3.1.8) implies the condition (3.1.11). Moreover, in the condition (3.1.11) the range of β is larger than in the condition (3.1.8).

Considering the second part of the Theorem A, we see that $l(n) = n^\beta \in \lambda^{\frac{1}{2}}$ ($0 < \beta < \frac{1}{2}$) and the conditions (3.1.10) and (3.1.11) are same but in condition (3.1.11) the range of β is larger than in condition (3.1.10).

A similar result for Euler means is also proved :

THEOREM 2 : If

$$\sum_{n=1}^{\infty} c_n^2 n^{2\beta+1} < \infty, \quad (0 < \beta < \frac{1}{2}),$$

then the relation

$$\tau_n(x) - f(x) = o_x(n^{-\beta})$$

holds almost everywhere in (a, b).

3.2 We need following lemmas to prove the above theorems.

LEMMA-1 ¹⁾ If $\{p_n\} \in M^\alpha$, $\alpha > \frac{1}{2}$, then

$$\lim_{n \rightarrow \infty} \frac{n}{p_n^2} \sum_{k=0}^n \frac{p_k^2}{(k+1)^2} = \frac{1}{2\alpha-1}$$

LEMMA-2 ²⁾ If $\{p_n\} \in M^*$, then

1) Meder [48]

2) Meder [49]

$$\sup_{k, n \geq k} \frac{|p_{n-k} p_n - p_n p_{n-k}|}{k p_n p_{n-k}} < +\infty.$$

PROOF : We shall distinguish two cases : (1) $\{p_n\}$ is convex and bounded (2) $\{p_n\}$ is concave or convex and unbounded.

Passing to the first case, we notice that $\{p_n\}$ is then non-increasing. Therefore,

$$\begin{aligned} 0 &< p_n p_{n-k} - p_{n-k} p_n \\ &= k p_n p_{n-k} \left(\frac{p_n}{k p_n} - \frac{p_{n-k}}{k p_{n-k}} \right) \\ &< k p_n p_{n-k} \frac{p_{2k}}{k p_{2k}} = O(k p_n p_{n-k}) \end{aligned}$$

for $n=k, k+1, k+2, \dots, 2k$.

For the remaining values of n we write

$$\begin{aligned} 0 &< p_n p_{n-k} - p_{n-k} p_n \\ &= (p_{n-k} + p_{n-k+1} + p_{n-k+2} + \dots + p_n) p_{n-k} - p_{n-k} p_n \\ &= p_{n-k} (p_{n-k} - p_n) + p_{n-k} (p_{n-k+1} + p_{n-k+2} + \dots + p_n) \\ &= p_{n-k} \left[(p_{n-k} - p_{n-k+1}) + (p_{n-k+1} - p_{n-k+2}) + \dots + (p_{n-1} - p_n) \right] + \\ &\quad + p_{n-k} (p_{n-k+1} + p_{n-k+2} + \dots + p_n). \end{aligned}$$

The proof runs further after the following estimate :

$$\begin{aligned}
\frac{p_n p_{n-k} - p_{n-k} p_n}{p_n p_{n-k}} &= \frac{p_{n-k}}{p_n p_{n-k}} \left[(p_{n-k} - p_{n-k+1}) + (p_{n-k+1} - p_{n-k+2}) + \dots + \right. \\
&\quad \left. + (p_{n-1} - p_n) \right] + \frac{p_{n-k} p_{n-k+1}}{p_n p_{n-k}} \left[1 + \frac{p_{n-k+2}}{p_{n-k+1}} + \frac{p_{n-k+3}}{p_{n-k+1}} + \right. \\
&\quad \left. + \dots + \frac{p_n}{p_{n-k+1}} \right] \\
&\leq \frac{p_n}{n p_n} \left[\frac{(n-k+1)(p_{n-k} - p_{n-k+1})}{p_{n-k+1}} \cdot \frac{p_{n-k+1}}{p_{n-k}} \cdot \frac{n}{n-k+1} + \right. \\
&\quad + \frac{(n-k+2)(p_{n-k+1} - p_{n-k+2})}{p_{n-k+2}} \cdot \frac{p_{n-k+2}}{p_{n-k}} \cdot \frac{n}{n-k+2} + \\
&\quad + \dots + \frac{n(p_{n-1} - p_n)}{p_n} \cdot \frac{p_n}{p_{n-k}} \cdot \frac{n}{n} \left. \right] + \\
&\quad + \frac{p_{n-k+1}}{p_n} \left[1 + \frac{p_{n-k+2}}{p_{n-k+1}} + \frac{p_{n-k+3}}{p_{n-k+1}} + \dots + \frac{p_n}{p_{n-k+1}} \right].
\end{aligned}$$

Since $\{p_n\} \in M^*$ and non-increasing, we get from above inequality

$$\frac{p_n p_{n-k} - p_{n-k} p_n}{p_n p_{n-k}} = O(k)$$

for $n=2k+1, 2k+2, 2k+3, \dots$, which completes the proof in the first case.

Passing to the second case, we remark that $\{p_n\}$ is then non-decreasing. Hence

$$\left| \frac{p_n p_{n-k} - p_{n-k} p_n}{p_n p_{n-k}} \right| \leq \frac{p_{n-k}}{p_n p_{n-k}} (p_n - p_{n-k}) + \frac{p_{n-k+1} + p_{n-k+2} + \dots + p_n}{p_n}$$

$$\begin{aligned}
&= \frac{p_{n-k}}{(n-k+1)p_{n-k}} \left[\frac{(n+1)(p_n - p_{n-1})}{p_n} \cdot \frac{n-k+1}{n+1} + \right. \\
&+ \frac{n(p_{n-1} - p_{n-2})}{p_{n-1}} \cdot \frac{n-k+1}{n} \cdot \frac{p_{n-1}}{p_n} + \dots + \frac{(n-k+2)(p_{n-k+1} - p_{n-k})}{p_{n-k+1}} \cdot \\
&\quad \left. \frac{(n-k+1)}{n-k+2} \cdot \frac{p_{n-k+1}}{p_n} \right] + \\
&+ \left(1 + \frac{p_{n-1}}{p_n} + \frac{p_{n-2}}{p_n} + \dots + \frac{p_{n-k+1}}{p_n} \right) = O(k)
\end{aligned}$$

for $n=k, k+1, k+2, \dots$ which completes the proof of the lemma.

REMARK : Lemma 2 holds if we replace the class M^* by the class \bar{M}^α with $\alpha > 0$.

LEMMA-3¹⁾: Writing

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

we have

$$W_{nk} < 0 \text{ for } \left[\frac{n}{3}\right] + 2 \leq k \leq n.$$

LEMMA-4¹⁾ :

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

A being an absolute constant and $n=1, 2, 3, \dots$

LEMMA-5²⁾: For any value of $q > 0$, the following evaluation

1) Meder [46]

2) Ziza [95]

is valid.

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

where the constant B_q does not depend on n .

3.3 PROOF OF THEOREM 1 : We have

$$\begin{aligned} & \sum_{n=1}^{\infty} 2^{2n\beta} \int_a^b (s_{2^n}(x) - f(x))^2 dx \\ &= \sum_{n=1}^{\infty} 2^{2n\beta} \sum_{k=2^n+1}^{\infty} c_k^2 \\ &= \sum_{n=1}^{\infty} 2^{2n\beta} \sum_{m=n}^{\infty} \sum_{k=2^m+1}^{2^{m+1}} c_k^2 \\ &= \sum_{m=1}^{\infty} \sum_{k=2^m+1}^{2^{m+1}} c_k^2 \sum_{n=1}^m 2^{2n\beta} \\ &= O(1) \sum_{m=1}^{\infty} \sum_{k=2^m+1}^{2^{m+1}} c_k^2 2^{2m\beta} \\ &= O(1) \sum_{m=1}^{\infty} \sum_{k=2^m+1}^{2^{m+1}} c_k^2 2^{2\beta} < \infty. \end{aligned}$$

Consequently, by B. Levy's theorem, it follows that the series

$$\sum_{n=1}^{\infty} 2^{2n\beta} (s_{2^n}(x) - f(x))^2$$

converges almost everywhere in (a, b) and hence, it follows that the relation

$$(3.3.1) \quad s_{2^n}(x) - f(x) = o_x(2^{-n\beta})$$

holds almost everywhere in (a, b) .

Now, we proceed to prove that the relation

$$s_{2^n}(x) - t_{2^n}(x) = o_x(2^{-n\beta})$$

holds almost everywhere in (a, b) .

We have

$$\begin{aligned} s_n(x) - t_n(x) &= \sum_{k=0}^n C_k \phi_k(x) - \frac{1}{P_n} \sum_{r=0}^n p_{n-r} s_r(x) \\ &= \sum_{k=0}^n C_k \phi_k(x) - \frac{1}{P_n} \sum_{r=0}^n p_{n-r} \sum_{k=0}^r C_k \phi_k(x) \\ &= \frac{1}{P_n} \sum_{k=0}^n C_k \phi_k(x) \sum_{r=0}^n p_{n-r} - \frac{1}{P_n} \sum_{k=0}^n C_k \phi_k(x) \sum_{r=k}^n p_{n-r} \\ &= \frac{1}{P_n} \sum_{k=0}^n C_k \phi_k(x) \sum_{r=0}^{k-1} p_{n-r} \\ &= \frac{1}{P_n} \sum_{k=0}^n \left\{ \sum_{i=n-k+1}^n p_i \right\} C_k \phi_k(x). \end{aligned}$$

Therefore,

$$(3.3.2) \quad \sum_{n=1}^{\infty} 2^{2n\beta} \int_a^b (s_{2^n}(x) - t_{2^n}(x))^2 dx = \sum_{n=1}^{\infty} \frac{2^{2n\beta}}{P_n^2} \sum_{k=0}^{2^n} \left\{ \sum_{i=2^{n-k+1}}^{2^n} p_i \right\}^2 C_k^2$$

If $0 < p_n \uparrow$, then from (3.3.2), we have

$$\begin{aligned}
 & \sum_{n=1}^{\infty} 2^{2np} \int_a^b (s_{2^n}(x) - t_{2^n}(x))^2 dx \\
 & \leq \sum_{n=1}^{\infty} 2^{2np} \frac{p^2}{2^n} \sum_{k=0}^{2^n} k^2 c_k^2 \\
 & = O(1) \sum_{n=1}^{\infty} \frac{2^{2np}}{2^{2n}} \sum_{k=1}^{2^n} k^2 c_k^2 \\
 & = O(1) \sum_{n=1}^{\infty} \frac{2^{2np}}{2^{2n}} \sum_{m=0}^{n-1} \sum_{k=2^m+1}^{2^{m+1}} k^2 c_k^2 \\
 & = O(1) \sum_{m=0}^{\infty} \sum_{k=2^m+1}^{2^{m+1}} k^2 c_k^2 \sum_{n=m+1}^{\infty} \frac{2^{2np}}{2^{2n}} \\
 & = O(1) \sum_{m=0}^{\infty} \frac{2^{2mp}}{2^{2m}} \sum_{k=2^m+1}^{2^{m+1}} k^2 c_k^2 \\
 & = O(1) \sum_{m=0}^{\infty} 2^{2mp} \sum_{k=2^m+1}^{2^{m+1}} c_k^2 \\
 & = O(1) \sum_{m=0}^{\infty} \sum_{k=2^m+1}^{2^{m+1}} c_k^2 k^{2p} < \infty.
 \end{aligned}$$

Thus, the series (3.3.2) is convergent, if $0 < p_n \uparrow$.

In case $0 < p_n \downarrow$, then from (3.3.2) we have

$$\begin{aligned}
 & \sum_{n=1}^{\infty} 2^{2np} \int_a^b (s_{2^n}(x) - t_{2^n}(x))^2 dx \\
 & \leq \sum_{n=1}^{\infty} 2^{2np} \sum_{k=0}^{2^n} \frac{p_{2^n-k+1}^2}{p_{2^n}^2} k^2 c_k^2 \\
 & = O(1) \sum_{n=1}^{\infty} 2^{2np} \sum_{k=1}^{2^n} \frac{k^2}{(2^{n-k+1})^2} c_k^2 \\
 & = O(1) \sum_{n=1}^{\infty} 2^{2np} \sum_{m=0}^{n-1} \sum_{k=2^{m+1}}^{2^{m+1}} \frac{k^2}{(2^{n-k+1})^2} c_k^2 \\
 & = O(1) \sum_{m=0}^{\infty} \sum_{k=2^{m+1}}^{2^{m+1}} k^2 c_k^2 \sum_{n=m+1}^{\infty} \frac{2^{2np}}{(2^{n-k+1})^2} \\
 & = O(1) \sum_{m=0}^{\infty} \sum_{k=2^{m+1}}^{2^{m+1}} k^2 c_k^2 \sum_{n=m+1}^{\infty} \frac{2^{2np}}{2^{2n}} < \infty
 \end{aligned}$$

Thus, the series (3.3.2) is convergent, if $0 < p_n \downarrow$.

Hence, by B. Levy's theorem, we conclude that the series

$$\sum_{n=1}^{\infty} 2^{2np} (s_{2^n}(x) - t_{2^n}(x))^2 < \infty$$

almost everywhere in (a, b) and therefore, the relation

$$(3.3.3) \quad s_{2^n}(x) - t_{2^n}(x) = o_x(2^{-np})$$

holds almost everywhere in (a, b) .

Now, it remains to prove that the estimate

$$(3.3.4) \quad \sum_{k=2^{m+1}}^{2^{m+1}} K^{2B+1} (t_k(x) - t_{k-1}(x))^2 = o_x(1)$$

holds almost everywhere in (a, b) .

Assuming $p_{-1} = P_{-1} = 0$, we can write

$$\begin{aligned} t_n(x) - t_{n-1}(x) &= \frac{1}{P_n} \sum_{k=0}^n p_{n-k} s_k(x) - \frac{1}{P_{n-1}} \sum_{k=0}^{n-1} p_{n-1-k} s_k(x) \\ &= \frac{1}{P_n} \sum_{k=0}^n p_{n-k} s_k(x) - \frac{1}{P_{n-1}} \sum_{k=0}^n p_{n-1-k} s_k(x) \\ &= \frac{1}{P_n} \sum_{r=0}^n C_r \phi_r(x) \sum_{k=r}^n p_{n-k} - \frac{1}{P_{n-1}} \sum_{r=0}^n C_r \phi_r(x) \sum_{k=r}^n p_{n-1-k} \\ &= \frac{1}{P_n} \sum_{r=0}^n P_{n-r} C_r \phi_r(x) - \frac{1}{P_{n-1}} \sum_{r=0}^n P_{n-r-1} C_r \phi_r(x) \\ &= \frac{1}{P_n P_{n-1}} \sum_{r=0}^n (p_{n-r} P_n - p_n P_{n-r}) C_r \phi_r(x) \\ &= \frac{1}{P_n P_{n-1}} \sum_{r=1}^n (p_{n-r} P_n - p_n P_{n-r}) C_r \phi_r(x). \end{aligned}$$

Consequently

$$\sum_{n=1}^{\infty} n^{2B+1} \int_a^b (t_n(x) - t_{n-1}(x))^2 dx =$$

$$\begin{aligned}
&= \sum_{n=1}^{\infty} n^{2\beta+1} \sum_{k=1}^n \left(\frac{p_{n-k} p_n - p_n p_{n-k}}{p_n p_{n-1}} \right)^2 c_k^2 \\
&= \sum_{k=1}^{\infty} c_k^2 \sum_{n=k}^{\infty} \left(\frac{p_{n-k} p_n - p_n p_{n-k}}{p_n p_{n-1}} \right)^2 n^{2\beta+1}
\end{aligned}$$

Decomposing the inner sum of the last expression in two sums from $n=k$ to $n=2k$ and from $n=2k+1$ to $n=+\infty$ and applying first Lemma 2 and then Lemma 1, we obtain

$$\begin{aligned}
&\sum_{n=1}^{\infty} n^{2\beta+1} \int_a^b (t_n(x) - t_{n-1}(x))^2 dx = \\
&= O(1) \sum_{k=1}^{\infty} k^2 c_k^2 \sum_{n=k}^{2k} \frac{p_n^2 p_{n-k}^2}{p_n^2 p_{n-1}^2} n^{2\beta+1} + \\
&+ O(1) \sum_{k=1}^{\infty} k^2 c_k^2 \sum_{n=2k+1}^{\infty} \frac{p_n^2 p_{n-k}^2}{p_n^2 p_{n-1}^2} n^{2\beta+1} \\
&= O(1) \sum_{k=1}^{\infty} c_k^2 k^{2\beta} \frac{k}{p_k^2} \sum_{n=0}^k p_n^2 + O(1) \sum_{k=1}^{\infty} k^2 c_k^2 \sum_{n=2k+1}^{\infty} n^{2\beta-3} \\
&= O(1) \sum_{k=1}^{\infty} c_k^2 k^{2\beta} < \infty.
\end{aligned}$$

Hence, by B. Levy's theorem it follows that the series

$$\sum_{n=1}^{\infty} n^{2\beta+1} (t_n(x) - t_{n-1}(x))^2$$

converges almost every where in (a, b) and therefore, the relation (3.3.4) holds almost everywhere in (a, b) .

Consequently, for $2^m < n < 2^{m+1}$

$$\begin{aligned}
 |t_n(x) - t_{2^m}(x)| &= \left| \sum_{k=2^m+1}^n (t_k(x) - t_{k-1}(x)) \right| = \\
 &= \left| \sum_{k=2^m+1}^n k^{p+\frac{1}{2}} (t_k(x) - t_{k-1}(x)) \frac{1}{k^{p+\frac{1}{2}}} \right| \\
 &\leq \left\{ \sum_{k=2^m+1}^{2^{m+1}} k^{2p+1} (t_k(x) - t_{k-1}(x))^2 \sum_{k=2^m+1}^{2^{m+1}} \frac{1}{k^{2p+1}} \right\}^{\frac{1}{2}} \\
 &= o_x(2^{-mp}) \\
 &= o_x(n^{-p})
 \end{aligned}$$

holds almost everywhere in (a, b)

i.e. The relation

$$(3.3.5) \quad |t_n(x) - t_{2^m}(x)| = o_x(n^{-p})$$

holds for $2^m < n < 2^{m+1}$ almost everywhere in (a, b) .

Hence, it follows from (3.3.1), (3.3.3) and (3.3.5) that the relation

$$|t_n(x) - f(x)| = o_x(n^{-p})$$

holds almost everywhere in (a, b) .

This proves the theorem completely.

3.4 PROOF OF THEOREM 2 : As proved in Theorem 1, the estimate

$$(3.4.1) \quad s_{2^n}(x) - f(x) = o_x(2^{-n\beta})$$

holds almost everywhere in (a, b) .

Now, we prove that the estimate

$$s_{2^n}(x) - \tau_{2^n}(x) = o_x(2^{-n\beta})$$

holds almost everywhere in (a, b) .

We have

$$\begin{aligned} s_n(x) - \tau_n(x) &= \sum_{k=0}^n c_k \phi_k(x) - \frac{1}{2^n} \sum_{r=0}^n \binom{n}{r} s_r(x) \\ &= \sum_{k=0}^n c_k \phi_k(x) - \frac{1}{2^n} \sum_{r=0}^n \binom{n}{r} \sum_{k=0}^r c_k \phi_k(x) \\ &= \frac{1}{2^n} \sum_{k=0}^n c_k \phi_k(x) \sum_{r=0}^n \binom{n}{r} - \frac{1}{2^n} \sum_{k=0}^n c_k \phi_k(x) \sum_{r=k}^n \binom{n}{r} \\ &= \frac{1}{2^n} \sum_{k=0}^n c_k \phi_k(x) \sum_{r=0}^{k-1} \binom{n}{r} \end{aligned}$$

Hence

$$\begin{aligned} &\sum_{n=1}^{\infty} 2^{n\beta} \int_a^b (s_{2^n}(x) - \tau_{2^n}(x))^2 dx = \\ &= \sum_{n=1}^{\infty} 2^{n\beta} \sum_{k=0}^{2^n} c_k^2 \left\{ \frac{1}{2^{2^n}} \sum_{r=0}^{k-1} \binom{2^n}{r} \right\}^2 \end{aligned}$$

Effecting lemmas 3 and 4, we obtain

$$\begin{aligned}
 & \sum_{n=1}^{\infty} 2^{2n\beta} \int_a^b (s_{2^n}(x) - \tau_{2^n}(x))^2 dx \\
 & \leq C \sum_{n=1}^{\infty} \frac{2^{2n\beta}}{2^{2n}} \sum_{k=1}^{2^n} k^2 c_k^2 \\
 & = C \sum_{m=1}^{\infty} \frac{2^{2m\beta}}{2^{2m}} \sum_{m=0}^{n-1} \sum_{k=2^{\frac{m}{2}+1}}^{2^{m+1}} k^2 c_k^2 \\
 & = C \sum_{m=0}^{\infty} \sum_{k=2^{\frac{m}{2}+1}}^{2^{m+1}} k^2 c_k^2 \sum_{n=m+1}^{\infty} \frac{2^{2n\beta}}{2^{2n}} \\
 & = O(1) \sum_{m=0}^{\infty} \frac{2^{2m\beta}}{2^{2m}} \sum_{k=2^{\frac{m}{2}+1}}^{2^{m+1}} k^2 c_k^2 \\
 & = O(1) \sum_{k=0}^{\infty} c_k^2 k^{2\beta} < \infty .
 \end{aligned}$$

Therefore, by B. Levy's theorem, it follows that the series

$$\sum_{n=1}^{\infty} 2^{2n\beta} (s_{2^n}(x) - \tau_{2^n}(x))^2 < \infty$$

almost everywhere in (a, b) .

Consequently, the relation

$$(3.4.2) \quad s_{2^n}(x) - \tau_{2^n}(x) = o_x(2^{-n\beta})$$

holds almost everywhere in (a, b) .

Now, it remains to prove that the relation

$$(3.4.3) \quad \sum_{k=2^m+1}^{2^{m+1}} k^{2p+1} (\tau_k(x) - \tau_{k-1}(x))^2 = o_x(1)$$

holds almost everywhere in (a, b) .

We have

$$\begin{aligned} \tau_n(x) - \tau_{n-1}(x) &= \frac{1}{2^n} \sum_{k=0}^n \binom{n}{k} s_k(x) - \frac{1}{2^{n-1}} \sum_{k=0}^{n-1} \binom{n-1}{k} s_k(x) \\ &= \frac{1}{2^n} \sum_{k=0}^n \binom{n}{k} s_k(x) - \frac{1}{2^{n-1}} \sum_{k=0}^n \binom{n-1}{k} s_k(x) \\ &= \frac{1}{2^n} \sum_{k=0}^n \left\{ \binom{n}{k} - 2 \binom{n-1}{k} \right\} s_k(x). \end{aligned}$$

Now
$$\binom{n}{k} = \binom{n-1}{k} + \binom{n-1}{k-1}.$$

Therefore

$$\begin{aligned} \tau_n(x) - \tau_{n-1}(x) &= \frac{1}{2^n} \sum_{k=0}^n \left\{ \binom{n-1}{k-1} - \binom{n-1}{k} \right\} s_k(x) \\ &= \frac{1}{2^n} \sum_{k=0}^n \left\{ \binom{n-1}{k-1} - \binom{n-1}{k} \right\} \sum_{r=0}^k c_r \phi_r(x) \\ &= \frac{1}{2^n} \sum_{r=0}^n c_r \phi_r(x) \sum_{k=r}^n \left\{ \binom{n-1}{k-1} - \binom{n-1}{k} \right\} \\ &= \frac{1}{2^n} \sum_{r=0}^n \binom{n}{r} \frac{r}{n} c_r \phi_r(x). \end{aligned}$$

Consequently,

$$\begin{aligned}
 & \sum_{n=2}^{\infty} n^{2\beta+1} \int_a^b (\tau_n(x) - \tau_{n-1}(x))^2 dx \\
 &= \sum_{n=2}^{\infty} n^{2\beta+1} \frac{1}{2^{2n}} \sum_{k=0}^n \binom{n}{k}^2 \frac{k^2}{n^2} c_k^2 \\
 &\leq \sum_{n=2}^{\infty} \frac{n^{2\beta-1}}{2^{2n}} \left\{ \max_{0 \leq k \leq n} \binom{n}{k} \right\}^2 \sum_{k=1}^n k^2 c_k^2.
 \end{aligned}$$

By virtue of Lemma 5, we obtain

$$\begin{aligned}
 & \sum_{n=2}^{\infty} n^{2\beta+1} \int_a^b (\tau_n(x) - \tau_{n-1}(x))^2 dx \\
 &\leq B_1 \sum_{n=2}^{\infty} n^{2\beta-2} \sum_{k=1}^n k^2 c_k^2 \\
 &\leq B_1 \sum_{m=0}^{\infty} \sum_{n=2^{m+1}}^{2^{m+1}-1} n^{2\beta-2} \sum_{\nu=0}^m \sum_{k=2^{\nu}+1}^{2^{\nu+1}-1} k^2 c_k^2 \\
 &= O(1) \sum_{m=0}^{\infty} 2^{m(2\beta-1)} \sum_{\nu=0}^m 2^{2\nu} \sum_{k=2^{\nu}+1}^{2^{\nu+1}-1} c_k^2 \\
 &= O(1) \sum_{\nu=0}^{\infty} 2^{2\nu} \sum_{k=2^{\nu}+1}^{2^{\nu+1}-1} c_k^2 \sum_{m=\nu}^{\infty} 2^{m(2\beta-1)} \\
 &= O(1) \sum_{\nu=0}^{\infty} 2^{2\nu} \sum_{k=2^{\nu}+1}^{2^{\nu+1}-1} c_k^2 2^{\nu(2\beta-1)}
 \end{aligned}$$

$$\begin{aligned}
&= O(1) \sum_{\nu=0}^{\infty} \sum_{k=2^{\nu}+1}^{2^{\nu+1}} c_k^2 2^{\nu(2P+1)} \\
&= O(1) \sum_{\nu=0}^{\infty} \sum_{k=2^{\nu}+1}^{2^{\nu+1}} c_k^2 k^{2P+1} < \infty.
\end{aligned}$$

Hence, by B. Levy's theorem, it follows that the series

$$\sum_{n=2}^{\infty} n^{2P+1} (\tau_n(x) - \tau_{n-1}(x))^2$$

converges almost everywhere in (a, b) and therefore, the relation (3.4.3) holds almost everywhere in (a, b) .

Consequently, for $2^m < n < 2^{m+1}$

$$\begin{aligned}
|\tau_n(x) - \tau_{2^m}(x)| &= \left| \sum_{k=2^m+1}^n (\tau_k(x) - \tau_{k-1}(x)) \right| \\
&= \left| \sum_{k=2^m+1}^n k^{P+\frac{1}{2}} (\tau_k(x) - \tau_{k-1}(x)) \frac{1}{k^{P+\frac{1}{2}}} \right| \\
&\leq \left\{ \sum_{k=2^m+1}^{2^{m+1}} k^{2P+1} (\tau_k(x) - \tau_{k-1}(x))^2 \sum_{k=2^m+1}^{2^{m+1}} \frac{1}{k^{2P+1}} \right\}^{\frac{1}{2}} \\
&= o_x(2^{-mP}) \\
&= o_x(n^{-P})
\end{aligned}$$

holds almost everywhere in (a, b) .

i.e. The relation

$$(3.4.4) \quad |\tau_n(x) - \tau_{2^m}(x)| = o_x(n^{-\beta})$$

holds for $2^m < n < 2^{m+1}$ almost everywhere in (a, b) .

Therefore, by (3.4.1), (3.4.2) and (3.4.4), it follows that the relation

$$|\tau_n(x) - f(x)| = o_x(n^{-\beta})$$

holds almost everywhere in (a, b) .

This proves the theorem.