

CHAPTER - V

ON THE LEBESGUE FUNCTIONS AND SUMMABILITY OF SERIES IN POLYNOMIAL-LIKE ORTHONORMAL SYSTEMS

5.1 Let $\{\phi_n(x)\}$ ($n=0,1,2,\dots$) be an orthonormal system (ONS) of $L^2_{\mathfrak{s}(x)}$ -integrable functions defined in the closed interval $[a,b]$, with respect to a positive, bounded and summable weight function $\mathfrak{s}(x)$. We consider the orthogonal series

$$(5.1.1) \quad \sum_{n=0}^{\infty} c_n \phi_n(x)$$

with real coefficients c_n 's.

The n^{th} Euler mean of order $q > 0$ (or the n^{th} (E, q) -mean) of the sequence of partial sums $\{s_n(x)\}$ of the orthogonal series (5.1.1) 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

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

The series (5.1.1) is said to be Euler summable by means of order q or more precisely (E, q) -summable to $s(x)$, if

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

The n^{th} -Riesz mean of order $\alpha > 0$ (or the n^{th} (R, λ_n, α) -mean) of the orthogonal series (5.1.1) is given by

$$\sigma_n^\alpha(\lambda, x) = \sum_{k=0}^n \left(1 - \frac{\lambda_k}{\lambda_{n+1}}\right)^\alpha c_k \phi_k(x)$$

where $\{\lambda_n\}$ is a positive, strictly increasing numerical sequence with $\lambda_0 = 0$ and $\lambda_n \rightarrow \infty$ as $n \rightarrow \infty$.

The series (5.1.1) is said to be (R, λ_n, α) -summable to $s(x)$, if

$$\lim_{n \rightarrow \infty} \sigma_n^\alpha(\lambda, x) = s(x).$$

An ONS $\{\phi_n(x)\}$ is called polynomial-like if its n^{th} kernel

$$K_n(t, x) = \sum_{k=0}^n \phi_k(t) \phi_k(x)$$

has the following structure :

$$(5.1.2) \quad K_n(t, x) = \sum_{k=1}^r F_k(t, x) \sum_{i,j=-p}^p \gamma_{i,j,k}^{(n)} \phi_{n+i}(t) \phi_{n+j}(x),$$

where p and r are natural numbers independent of n and the constants $|\gamma_{i,j,k}^{(n)}|$ have a common bound independent of n , while the measurable functions $F_k(t, x)$ satisfy the condition

$$F_k(t, x) = O\left(\frac{1}{|t-x|}\right)$$

for every $x \in [a, b]$. We assume that ϕ_{n+i} with negative index is considered to be identically equal to zero.

The ONS $\{\phi_n(x)\}$ is called constant-preserving, if $\phi_0(x) = \text{constant}$.

Define

$$K_n^B(t, x) = \sum_{k=0}^n \frac{A_{n-k}^B}{A_n^B} \phi_k(t) \phi_k(x)$$

and

$$L_n^B(x) = \int_a^b |K_n^B(t, x)| g(t) dt, \quad \beta > -1.$$

Then $K_n^B(t, x)$ and $L_n^B(x)$ are respectively called the $n^{\text{th}}(C, \beta)$ -kernel and n^{th} -Lebesgue (C, β) -function of the ONS $\{\phi_n(x)\}$.

Further define for $q > 0$

$$E_n^{(q)}(t, x) = \frac{1}{(1+q)^n} \sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} K_\nu(t, x)$$

$$F_n^{(q)}(x) = \int_a^b |E_n^{(q)}(t, x)| g(t) dt$$

and for $\alpha > 0$

$$U_n^\alpha(t, x) = \sum_{k=0}^n \left(1 - \frac{\lambda_k}{\lambda_{n+1}}\right)^\alpha \phi_k(t) \phi_k(x)$$

and

$$V_n^\alpha(x) = \int_a^b |U_n^\alpha(t, x)| g(t) dt.$$

Then $E_n^{(q)}(t, x)$ and $U_n^\alpha(t, x)$ are respectively called the $n^{\text{th}}(E, q)$ -kernel and the $n^{\text{th}}(R, \lambda_n, \alpha)$ -kernel of the ONS $\{\phi_n(x)\}$ whereas $F_n^{(q)}(x)$ and $V_n^\alpha(x)$ are respectively called the n^{th} -Lebesgue (E, q) -

function and the n^{th} -Lebesgue (R, λ_n, α) -function of the ONS $\{\phi_n(x)\}$.

The partial sums $s_n(x)$ of the expansion of an $L_{\mathfrak{s}(x)}$ -integrable function $f(x)$ in the functions of an ONS $\{\phi_n(x)\}$ can be represented by

$$I_n(f, x) = \int_a^b f(t) \gamma_n(t, x) \mathfrak{s}(t) dt$$

where $\gamma_n(t, x)$ denotes the sum

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

The n^{th} sum

$$t_n(x) = \sum_{k=0}^n \alpha_{nk} s_k(x)$$

of an expansion summed by a linear summation process has also the same integral form, where $\gamma_n(t, x)$ denotes the sum

$$\sum_{k=0}^n \alpha_{nk} \phi_k(t) \phi_k(x).$$

The integral $I_n(f, x)$ is said to be singular (with singular point x), if for an arbitrary positive number δ and for an arbitrary subinterval $[\alpha, \beta]$ of $[a, b]$, the following conditions hold :

$$(5.1.3) \quad \lim_{n \rightarrow \infty} \int_I \gamma_n(t, x) \mathfrak{s}(t) dt = 1 \quad \text{and} \quad \lim_{n \rightarrow \infty} \int_J \gamma_n(t, x) \mathfrak{s}(t) dt = 0$$

with $I = [a, b] \cap [x-\delta, x+\delta]$, $J = [\alpha, \beta] - [x-\delta, x+\delta]$.

$$(5.1.4) \quad \operatorname{ess\,lub}_{t \in [a, b] - [x-\delta, x+\delta]} |\psi_n(t, x)| \leq \psi(\delta)$$

where $\psi(\delta)$ is a number depending on δ and x but independent of n .

If $\psi_n(t, x)$ satisfies uniformly the conditions (5.1.3) and (5.1.4) in an x -set E , then the integral $I_n(f, x)$ is said to be uniformly singular on E .

The convergence of orthogonal series depends upon the Lebesgue functions. This dependence was first investigated by Kolmogoroff-Seliverstoff¹⁾ and Plessner²⁾ for the case of Fourier trigonometric series. Later on it was extended to the convergence and Cesàro summability and summability by first logarithmic means by Kaczmarz,³⁾ Tandori⁴⁾, Meder⁵⁾ and Patel and Sapre⁶⁾. The convergence and summability of non-orthogonal functions series is also studied by Alexits and Sharma⁷⁾ and Tandori⁸⁾.

The behaviour of the Lebesgue functions for polynomial-like ONS is investigated by Ratajski⁹⁾ and Alexits¹⁰⁾. The convergence and summability of orthogonal expansions for polynomial-like system has been studied by Zinovèv¹¹⁾ and Alexits¹²⁾.

1) Kolmogoroff-Seliverstoff ([35], [36]) 7) Alexits and Sharma [10]

2) Plessner [66] 8) Tandori ([86], [87], [89])

3) Kaczmarz [28] 9) Ratajski ([68], [69])

4) Tandori ([82], [85], [88]) 10) Alexits ([4], p.206)

5) Meder [47] 11) Zinovèv [94]

6) Patel and Sapre [61] 12) Alexits ([4], p.267)

Alexits¹⁾ has proved the following theorems :

THEOREM A : If the ONS $\{\phi_n(x)\}$ is polynomial-like and the condition

$$\sum_{k=0}^n \phi_k^2(x) = O_x(n)$$

is fulfilled in the set E, then the relation

$$L_n^1(x) = O_x(1)$$

holds almost everywhere in E.

THEOREM B : Let $\{\phi_n(x)\}$ be a complete, constant-preserving polynomial-like ONS with respect to the weight function $s(x)$.

Suppose that the functions $F_k(t, x)$ are continuous in the square $a \leq t \leq b$, $a \leq x \leq b$ with eventual exception of the diagonal $t=x$ and that the two conditions

$$\sum_{k=0}^n \phi_k^2(x) = O(n)$$

and

$$(5.1.5) \quad 0 < s(x) \leq \text{const.}$$

are also satisfied in the subinterval $[c, d]$ of $[a, b]$. If the $L_{s(x)}^2$ -integrable function $f(x)$ is continuous in $[c, d]$, then its expansion

$$(5.1.6) \quad f(x) \sim \sum_{n=0}^{\infty} c_n \phi_n(x)$$

is uniformly $(C, 1)$ -summable in every inner subinterval of $[c, d]$, the sum being $f(x)$.

1) Alexits ([4], p206, 267)

We extend in this chapter the above results to n^{th} Lebesgue (E, q) -function and n^{th} Lebesgue (R, λ_n, α) -function for polynomial-like ONS and to the (E, q) -summability and (R, λ_n, α) -summability of orthogonal expansion for the constant-preserving polynomial-like ONS. Our results are as follows :

THEOREM 1 : If the ONS $\{\phi_n(x)\}$ is polynomial-like and the condition

$$(5.1.7) \quad \phi_n(x) = O_x(1)$$

is fulfilled in the set E , then the relation

$$F_n^{(q)}(x) = O_x(1)$$

holds almost everywhere in E .

THEOREM 2 : Let $\{\phi_n(x)\}$ be a complete constant-preserving polynomial-like ONS with respect to the weight function $s(x)$.

Suppose that the functions $F_k(t, x)$ are continuous in the square $a \leq t \leq b$, $a \leq x \leq b$ with eventual exception of the diagonal $t=x$ and that the two conditions

$$(5.1.8) \quad \phi_n(x) = O(1)$$

and (5.1.5) are also satisfied in the subinterval $[c, d]$ of $[a, b]$. If the $L^2_{s(x)}$ -integrable function $f(x)$ is continuous in $[c, d]$, then its expansion (5.1.6) is uniformly (E, q) -summable ($q > 0$) in every inner sub-interval of $[c, d]$, the sum being $f(x)$.

THEOREM 3 : If the ONS $\{\phi_n(x)\}$ is polynomial-like and the condition (5.1.7) is fulfilled in the set E, then the relation

$$V_n^\alpha(x) = O_x(1)$$

holds almost everywhere in E.

THEOREM 4 : Let $\{\phi_n(x)\}$ be a complete constant-preserving polynomial-like ONS with respect to the weight function $g(x)$.

Suppose that the functions $F_k(t, x)$ are continuous in the square $a \leq t \leq b$, $a \leq x \leq b$ with eventual exception of the diagonal $t=x$

and that the two conditions (5.1.5) and (5.1.8) are also satisfied //

in the sub-interval $[c, d]$ of $[a, b]$. If the $L^2_{g(x)}$ -integrable function $f(x)$ is continuous in $[c, d]$, then its expansion (5.1.6) is uniformly (R, λ_n, α) -summable ($\alpha > 0$) in every inner sub-interval of $[c, d]$, the sum being $f(x)$.

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

LEMMA 1¹⁾ : The expansion coefficients C_n of an L^2_μ -integrable function converge to zero as n is indefinitely increased.

LEMMA 2²⁾ : In order that an ONS $\{\phi_n(x)\}$ should be complete, the validity of Parseval's equation

$$\int_a^b f^2(x) d\mu(x) = \sum_{n=0}^{\infty} C_n^2$$

1) Alexits ([4], p.7)

2) Alexits ([4], p.15)

for all $f \in L^2_\mu$ is necessary and sufficient.

LEMMA 3¹⁾ : If the function $f(t) \in L_{s(t)}$ is uniformly continuous in a subset E of $[a, b]$ and the conditions (5.1.3), (5.1.4) and

$$\int_a^b |\psi_n(t, x)| s(t) dt = O(1)$$

are uniformly satisfied for $x \in E$, then the relation

$$I_n(f, x) \longrightarrow f(x)$$

holds uniformly in E .

LEMMA 4²⁾ : A monotone sequence of continuous functions, whose limit function is continuous, converges uniformly.

LEMMA 5³⁾ : For any value of $q > 0$, the following evaluation is valid.

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

where the constant A_q does not depend on n .

5.3 PROOF OF THEOREM 1 : We have

$$E_n^{(q)}(t, x) = \frac{1}{(1+q)^n} \sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} K_\nu(t, x).$$

Let $P_n(t, x)$ and $N_n(t, x)$ be the characteristic functions of the sets in which

1) Alexits ([4], p.260)

2) Alexits ([4], p.266)

3) Ziza [95]

$$\sum_{\nu=0}^n \binom{n}{\nu}_q q^{n-\nu} K_{\nu}(t, x) \geq 0 \text{ and } < 0 ,$$

respectively. From the definition of n^{th} Lebesgue (E, q) - function

$$\begin{aligned} F_n^{(q)}(x) &= \int_a^b |E_n^{(q)}(t, x)| \, \mathfrak{s}(t) dt = \\ &= \frac{1}{(1+q)^n} \int_a^b P_n(t, x) \sum_{\nu=0}^n \binom{n}{\nu}_q q^{n-\nu} K_{\nu}(t, x) \mathfrak{s}(t) dt - \\ &- \frac{1}{(1+q)^n} \int_a^b N_n(t, x) \sum_{\nu=0}^n \binom{n}{\nu}_q q^{n-\nu} K_{\nu}(t, x) \mathfrak{s}(t) dt . \end{aligned}$$

i.e.

$$\begin{aligned} (5.3.1) \quad F_n^{(q)}(x) &= \frac{1}{(1+q)^n} \sum_{\nu=0}^n \binom{n}{\nu}_q q^{n-\nu} \int_a^b P_n(t, x) K_{\nu}(t, x) \mathfrak{s}(t) dt - \\ &- \frac{1}{(1+q)^n} \sum_{\nu=0}^n \binom{n}{\nu}_q q^{n-\nu} \int_a^b N_n(t, x) K_{\nu}(t, x) \mathfrak{s}(t) dt . \end{aligned}$$

Our aim is to show that each of the sum on the R.H.S. of (5.3.1) have the order of magnitude $O_x((1+q)^n)$ for every $x \in E \cap (a+\epsilon, b-\epsilon)$ with arbitrary $\epsilon > 0$ and therefore $F_n^{(q)}(x) = O_x(1)$ holds for almost every $x \in E$. We divide the integral

$$\int_a^b P_n(t, x) K_{\nu}(t, x) \mathfrak{s}(t) dt$$

for $n \geq n_{\epsilon} > \frac{1}{\epsilon}$ into two parts :

$$I_{\nu 1} = \int_{x-n}^{x+n} \dots^{-3/2} , \quad I_{\nu 2} = \int_a^{x-n} \dots^{-3/2} + \int_{x+n}^b \dots^{-3/2} .$$

We first estimate $|I_{\nu 1}|$.

Using Schwarz's inequality

$$I_{\nu 1}^2 \leq \int_{x-n}^{x+n} \frac{1}{t^{3/2}} P_n^2(t, x) \xi(t) dt \int_{x-n}^{x+n} \frac{1}{t^{3/2}} K_{\nu}^2(t, x) \xi(t) dt.$$

Now the conditions (5.1.7) and $P_n^2(t, x) \leq 1$ implies that

$$I_{\nu 1}^2 \leq \int_{x-n}^{x+n} \frac{1}{t^{3/2}} \xi(t) dt \sum_{k=0}^{\nu} \phi_k^2(x) =$$

$$= O_x(\nu n^{-3/2}).$$

Hence by Cauchy's inequality and Lemma 5

$$\begin{aligned} \sum_{\nu=n_{\epsilon}}^n \left(\binom{n}{\nu} q^{n-\nu} |I_{\nu 1}| \right) &\leq \left\{ \sum_{\nu=n_{\epsilon}}^n \left(\binom{n}{\nu} \right)^2 q^{2(n-\nu)} \sum_{\nu=n_{\epsilon}}^n I_{\nu 1}^2 \right\}^{\frac{1}{2}} \leq \\ &\leq \left\{ \max_{0 \leq \nu \leq n} \left(\binom{n}{\nu} q^{n-\nu} \sum_{\nu=0}^n \left(\binom{n}{\nu} q^{n-\nu} \sum_{\nu=n_{\epsilon}}^n I_{\nu 1}^2 \right) \right) \right\}^{\frac{1}{2}} \\ &= O_x(1) \left\{ (1+q)^{2n} n^{-\frac{1}{2}} n^{-3/2} \sum_{\nu=n_{\epsilon}}^n \nu \right\}^{\frac{1}{2}} \\ &= O_x((1+q)^n n^{-1})_n \end{aligned}$$

i.e.

$$(5.3.2) \quad \sum_{\nu=n_{\epsilon}}^n \left(\binom{n}{\nu} q^{n-\nu} |I_{\nu 1}| \right) = O_x((1+q)^n).$$

Now, we proceed to estimate

$$\sum_{\nu=n_\epsilon}^n \binom{n}{\nu} q^{n-\nu} |I_{\nu 2}|.$$

Let us put

$$g_k(t, x) = \begin{cases} P_n(t, x) F_k(t, x) & \text{for } t \in [a, x-n^{-3/2}] \cup [x+n^{-3/2}, b] \\ 0 & \text{otherwise.} \end{cases}$$

Now

$$\sum_{\nu=n_\epsilon}^n \binom{n}{\nu} q^{n-\nu} |I_{\nu 2}| = \sum_{\nu=n_\epsilon}^n \binom{n}{\nu} q^{n-\nu} \left| \left(\int_a^{x-n^{-3/2}} + \int_{x+n^{-3/2}}^b \right) P_n(t, x) \cdot K_\nu(t, x) g(t) dt \right|.$$

Since, the system $\{\phi_n(x)\}$ is polynomial-like and therefore using the definition (5.1.2) of the kernel $K_n(t, x)$, we have

$$\begin{aligned} & \sum_{\nu=n_\epsilon}^n \binom{n}{\nu} q^{n-\nu} |I_{\nu 2}| = \\ &= \sum_{\nu=n_\epsilon}^n \binom{n}{\nu} q^{n-\nu} \left| \left(\int_a^{x-n^{-3/2}} + \int_{x+n^{-3/2}}^b \right) P_n(t, x) \sum_{k=1}^r F_k(t, x) \sum_{i,j=-p}^p \gamma_{i,j,k}^{(\nu)} \cdot \right. \\ & \quad \left. \cdot \phi_{\nu+i}(t) \phi_{\nu+j}(x) g(t) dt \right| \\ & \leq \sum_{k=1}^r \sum_{i,j=-p}^p \sum_{\nu=n_\epsilon}^n \binom{n}{\nu} q^{n-\nu} |\gamma_{i,j,k}^{(\nu)}| |\phi_{\nu+j}(x)| \left| \left(\int_a^{x-n^{-3/2}} + \int_{x+n^{-3/2}}^b \right) \cdot \right. \\ & \quad \left. P_n(t, x) F_k(t, x) \phi_{\nu+i}(t) g(t) dt \right|. \end{aligned}$$

Using, the definition of the function $g_k(t, x)$, we obtain

$$\sum_{\nu=n_\epsilon}^n \binom{n}{\nu} q^{n-\nu} |I_{\nu 2}| =$$

$$\begin{aligned}
&= O_x(1) \sum_{k=1}^r \sum_{i,j=-p}^p \sum_{\nu=n_\epsilon}^n \binom{n}{\nu} q^{n-\nu} \left| \int_a^b g_k(t,x) \phi_{\nu+i}(t) \xi(t) dt \right| \\
&= O_x(1) \sum_{k=1}^r \sum_{i=-p}^p \sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} \left| \int_a^b g_k(t,x) \phi_{\nu+i}(t) \xi(t) dt \right|.
\end{aligned}$$

i.e.

$$(5.3.3) \quad \sum_{\nu=n_\epsilon}^n \binom{n}{\nu} q^{n-\nu} |I_{\nu 2}| = O_x(1) \sum_{k=1}^r \sum_{i=-p}^p \sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} \left| \int_a^b g_k(t,x) \cdot \phi_{\nu+i}(t) \xi(t) dt \right|.$$

Now $F_k(t,x) = O(|t-x|^{-1})$ and $|t-x| \geq n^{-3/2}$ imply that

$$|g_k(t,x)| \leq P_n(t,x) |F_k(t,x)| = O(n^{3/2}).$$

i.e. $g_k(t,x)$ is bounded for a fixed n .

i.e. $g_k(t,x)$ is integrable, which means that the integrals on the R.H.S. of the above relation are the expansion coefficients of $L^2_\xi(t)$ -integrable function (with fixed i) which tends to zero as $\nu \rightarrow \infty$ due to Lemma 1.

Now, let us choose n large enough and fix it.

Since

$$\int_a^b g_k(t,x) \phi_{\nu+i}(t) \xi(t) dt \rightarrow 0 \quad \text{as } \nu \rightarrow \infty$$

for given $\epsilon > 0$, $\exists n_0 > 0$ such that $\nu \geq n_0$ implies



$$\left| \int_a^b g_k(t, x) \phi_{\nu+i}(t) s(t) dt \right| < \epsilon.$$

Let

$$M = \max \left\{ \left| \int_a^b g_k(t, x) \phi_{\nu+i}(t) s(t) dt \right|, \text{ where } \nu=0, 1, 2, \dots, n_0-1, \epsilon \right\}.$$

Then

$$\begin{aligned} & \sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} \left| \int_a^b g_k(t, x) \phi_{\nu+i}(t) s(t) dt \right| \\ & \leq M \sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} \\ & = M(1+q)^n. \end{aligned}$$

Consequently, from (5.3.3) we get

$$(5.3.4) \quad \sum_{\nu=n_\epsilon}^n \binom{n}{\nu} q^{n-\nu} |I_{\nu, 2}| = O_x((1+q)^n).$$

Hence, it follows from (5.3.2) and (5.3.4) that

$$\sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} \int_a^b P_n(t, x) K_{\nu}(t, x) s(t) dt = O_x((1+q)^n)$$

is true for almost every $x \in E \cap [a+\epsilon, b-\epsilon]$ and in similar way we obtain that the estimate

$$\sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} \int_a^b N_n(t, x) K_{\nu}(t, x) s(t) dt = O_x((1+q)^n)$$

holds for almost every $x \in E \cap [a+\epsilon, b-\epsilon]$ whence due to (5.3.1)

we obtain that the estimate

$$F_n^{(q)}(x) = O_x(1)$$

holds almost everywhere in E .

This completes the proof of our theorem.

5.4 PROOF OF THEOREM 2 : For $x \in [c+\delta, d-\delta]$

$$\begin{aligned} & \left| \left(\int_a^{x-\delta} + \int_{x+\delta}^b \right) f(t) E_n^{(q)}(t, x) s(t) dt \right| \\ = & \left| \left(\int_a^{x-\delta} + \int_{x+\delta}^b \right) f(t) \cdot \frac{1}{(1+q)^n} \sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} K_\nu(t, x) s(t) dt \right| \\ = & \left| \frac{1}{(1+q)^n} \left(\int_a^{x-\delta} + \int_{x+\delta}^b \right) f(t) \sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} \sum_{k=1}^r F_k(t, x) \sum_{i,j=-p}^p \gamma_{i,j,k}^{(\nu)} \right. \\ & \left. \cdot \phi_{\nu+i}(t) \phi_{\nu+j}(x) s(t) dt \right| \\ = & \left| \frac{1}{(1+q)^n} \sum_{k=1}^r \sum_{i,j=-p}^p \sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} \gamma_{i,j,k}^{(\nu)} \phi_{\nu+j}(x) \left(\int_a^{x-\delta} + \int_{x+\delta}^b \right) f(t) F_k(t, x) \right. \\ & \left. \cdot \phi_{\nu+i}(t) s(t) dt \right|. \end{aligned}$$

Now, let us put

$$h_k(t, x) = \begin{cases} f(t) F_k(t, x), & t \in [a, x-\delta] \cup [x+\delta, b] \\ 0 & \text{otherwise.} \end{cases}$$

Then we have

$$\left| \left(\int_a^{x-\delta} + \int_{x+\delta}^b \right) f(t) E_n^{(q)}(t, x) s(t) dt \right| \leq$$

$$\begin{aligned}
& \leq \frac{1}{(1+q)^n} \sum_{k=1}^r \sum_{i,j=-p}^p \sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} |\gamma_{i,j,k}^{(\nu)}| |\phi_{\nu+j}(x)| \left| \int_a^b h_k(t,x) \cdot \right. \\
& \quad \left. \phi_{\nu+i}(t) s(t) dt \right| \\
& = O(1) \sum_{k=1}^r \sum_{i=-p}^p \frac{1}{(1+q)^n} \sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} \left| \int_a^b h_k(t,x) \phi_{\nu+i}(t) s(t) dt \right|.
\end{aligned}$$

Further by Cauchy's inequality

$$\begin{aligned}
& \left| \left(\int_a^{x-\delta} + \int_{x+\delta}^b \right) f(t) E_n^{(q)}(t,x) s(t) dt \right| \\
& = O(1) \sum_{k=1}^r \sum_{i=-p}^p \frac{1}{(1+q)^n} \left[\sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} \sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} \left\{ \int_a^b h_k(t,x) \cdot \right. \right. \\
& \quad \left. \left. \phi_{\nu+i}(t) s(t) dt \right\}^2 \right]^{\frac{1}{2}}
\end{aligned}$$

i.e.

$$\begin{aligned}
(5.4.1) \quad & \left| \left(\int_a^{x-\delta} + \int_{x+\delta}^b \right) f(t) E_n^{(q)}(t,x) s(t) dt \right| = \\
& = O(1) \sum_{k=1}^r \sum_{i=-p}^p \left[\frac{1}{(1+q)^n} \sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} \left\{ \int_a^b h_k(t,x) \phi_{\nu+i}(t) s(t) dt \right\}^2 \right]^{\frac{1}{2}}
\end{aligned}$$

The integrals on the right hand side of the above relation are the $(\nu+i)^{th}$ expansion coefficients $C_{\nu+i}(x)$ of the function $h_k(t,x)$. Also, the system $\{\phi_n(x)\}$ is complete and hence (with fixed i) according to Lemma 2.

$$(5.4.2) \quad \sum_{\nu=-i}^{\infty} C_{\nu+i}^2(x) = \int_a^b h_k^2(t,x) s(t) dt.$$

Now, we proceed to prove that the function

$$G_k(x) = \int_a^b h_k^2(t, x) g(t) dt$$

is continuous on $[c+\delta, d-\delta]$.

It is given that $f(t)$ is continuous on $[c, d]$.

Define

$$f(t)=0, \quad t \notin [c, d].$$

Since $F_k(t, x)$ is continuous in the square $a \leq t \leq b, \quad a \leq x \leq b$ except for the diagonal points $t=x$, for each t and every $x \in [a, b], \quad x \neq t$, $F_k(t, x)$ is continuous as a function of x only. Hence given $\epsilon > 0, \exists \delta_{1x} > 0$, such that $0 < |h| < \delta_{1x} < \delta < \frac{\epsilon}{4K}$ implies

$$|F_k^2(t, x+h) - F_k^2(t, x)| < \frac{\epsilon}{2M_1^2 \cdot (d-c)},$$

where M_1 denotes the bound for f . (Since the δ chosen above is arbitrary, we may take $\delta < \frac{\epsilon}{4K}$, where $K > 0$ denote the bound for the functions $f^2(t)F_k^2(t, x)$ and $f^2(t)F_k^2(t, x+h)$ in the intervals $[x-\delta, x-\delta+h]$ and $[x+\delta, x+\delta+h]$ respectively. This is possible as the function $f(t)$ is continuous in $[c, d]$ and $F_k(t, x)$ are continuous in the intervals $[x-\delta, x-\delta+h]$ and $[x+\delta, x+\delta+h]$ as the functions of t .

Now, for $x \in [c+\delta, d-\delta]$ and $0 < |h| < \delta_{1x} < \delta < \frac{\epsilon}{4K}$

$$|G_k(x+h) - G_k(x)| = \left| \int_a^b h_k^2(t, x+h) g(t) dt - \int_a^b h_k^2(t, x) g(t) dt \right|$$

$$= \left| \left(\int_a^{x+h-\delta} + \int_{x+h+\delta}^b \right) f^2(t) F_k^2(t, x+h) \mathfrak{s}(t) dt - \left(\int_a^{x-\delta} + \int_{x+\delta}^b \right) f^2(t) F_k^2(t, x) \mathfrak{s}(t) dt \right|.$$

Let us put

$$E = [a, x-\delta+h] \cup [x+\delta, b] \cap [c, d].$$

Then, the continuity of $F_k(t, x)$ is true for any $t \in E$ and all x and therefore

$$\begin{aligned} & |G_k(x+h) - G_k(x)| = \\ & = \left| \left(\int_E f^2(t) F_k^2(t, x+h) \mathfrak{s}(t) dt - \int_{x+\delta}^{x+\delta+h} f^2(t) F_k^2(t, x+h) \mathfrak{s}(t) dt \right) - \right. \\ & \quad \left. - \left(\int_E f^2(t) F_k^2(t, x) \mathfrak{s}(t) dt - \int_{x-\delta}^{x-\delta+h} f^2(t) F_k^2(t, x) \mathfrak{s}(t) dt \right) \right| \\ & \leq \left| \int_E f^2(t) F_k^2(t, x+h) \mathfrak{s}(t) dt - \int_E f^2(t) F_k^2(t, x) \mathfrak{s}(t) dt \right| + \\ & \quad + \left| \int_{x-\delta}^{x-\delta+h} f^2(t) F_k^2(t, x) \mathfrak{s}(t) dt - \int_{x+\delta}^{x+\delta+h} f^2(t) F_k^2(t, x+h) \mathfrak{s}(t) dt \right| \\ & \leq \int_E f^2(t) |F_k^2(t, x+h) - F_k^2(t, x)| \mathfrak{s}(t) dt + \int_{x-\delta}^{x-\delta+h} f^2(t) F_k^2(t, x) \mathfrak{s}(t) dt + \\ & \quad + \int_{x+\delta}^{x+\delta+h} f^2(t) F_k^2(t, x+h) \mathfrak{s}(t) dt \\ & < M_1^2 \frac{\epsilon}{2M_1^2(d-c)} |E| + 2K|h| \\ & < \frac{\epsilon}{2} + 2K \frac{\epsilon}{4K} = \epsilon \end{aligned}$$

Hence, it follows that $G_k(x)$ is uniformly continuous.

Now, we proceed to prove that $C_n(x)$ is also uniformly continuous in $[c+\delta, d-\delta]$. As noted above, since for each t and every $x \in [a, b]$, $x \neq t$ $F_k(t, x)$ is continuous as a function of x only for given $\epsilon > 0$, $\exists \delta_{2x} > 0$, $0 < |h| < \delta_{2x} < \delta \Rightarrow$

$$|F_k(t, x+h) - F_k(t, x)| < \frac{\epsilon}{M_1 |E|^{\frac{1}{2}}}$$

Now, for $x \in [c+\delta, d-\delta]$ and $|h| < \delta_{2x}$, by Cauchy's inequality

$$\begin{aligned} |C_n(x+h) - C_n(x)| &= \left| \int_a^b h_k(t, x+h) \phi_n(t) g(t) dt - \int_a^b h_k(t, x) \phi_n(t) g(t) dt \right| \\ &\leq \left[\int_a^b \{h_k(t, x+h) - h_k(t, x)\}^2 g(t) dt \int_a^b \phi_n^2(t) g(t) dt \right]^{\frac{1}{2}} \\ &= \left[\int_E f^2(t) (F_k(t, x+h) - F_k(t, x))^2 g(t) dt \right]^{\frac{1}{2}} \\ &< \left[M_1^2 \frac{\epsilon^2}{M_1^2 |E|} |E| \right]^{\frac{1}{2}} \\ &= \epsilon \end{aligned}$$

Hence, it follows that $C_n(x)$ is also uniformly continuous on $[c+\delta, d-\delta]$. Consequently, it follows from (5.4.2) and Lemma 4 that the series

$$\sum_{n=1}^{\infty} \alpha_{n+i}^2(x)$$

converges uniformly and therefore, it follows that the

sequence $\{C_{\nu+i}^2(x)\}$ converges uniformly to zero as $\nu \rightarrow \infty$ and this implies that the n^{th} (E, q) -mean of $\{C_{\nu+i}^2(x)\}$ also converge uniformly to zero, i.e.

$$\frac{1}{(1+q)^n} \sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} \left\{ \int_a^b h_k(t, x) \phi_{\nu+i}(t) \xi(t) dt \right\}^2 = o(1).$$

Thus, it follows from (5.4.1) that for $x \in [c+\delta, d-\delta]$

$$\left(\int_a^{x-\delta} + \int_{x+\delta}^b \right) f(t) E_n^{(q)}(t, x) \xi(t) dt = o(1).$$

Since, this relation is true for any $L_{\xi(t)}^2$ -integrable function f , continuous in $[c, d]$, in particular taking $f(t)=1$, $t \in [a, b]$, we have

$$(5.4.3) \quad \left(\int_a^{x-\delta} + \int_{x+\delta}^b \right) E_n^{(q)}(t, x) \xi(t) dt = o(1).$$

Now

$$\begin{aligned} E_n^{(q)}(t, x) &= \frac{1}{(1+q)^n} \sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} K_{\nu}(t, x) = \\ &= \frac{1}{(1+q)^n} \sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} \sum_{m=0}^{\nu} \phi_m(t) \phi_m(x) \\ &= \frac{1}{(1+q)^n} \sum_{m=0}^n \phi_m(t) \phi_m(x) \sum_{\nu=m}^n \binom{n}{\nu} q^{n-\nu}. \end{aligned}$$

Hence, it follows from the constant-preserving property of the system $\{\phi_n(x)\}$ that

$$\begin{aligned}
\int_a^b E_n^{(q)}(t, x) s(t) dt &= \frac{1}{(1+q)^n} \int_a^b \left\{ \sum_{m=0}^n \phi_m(t) \phi_m(x) \sum_{\nu=m}^n \binom{n}{\nu}_q q^{n-\nu} \right\} s(t) dt = \\
&= \frac{1}{(1+q)^n} \sum_{m=0}^n \frac{\phi_m(x)}{\phi_m(x)} \sum_{\nu=m}^n \binom{n}{\nu}_q q^{n-\nu} \int_a^b \phi_m(t) \phi_\nu(t) s(t) dt \\
&= \frac{1}{(1+q)^n} \sum_{\nu=0}^n \binom{n}{\nu}_q q^{n-\nu} \\
&= 1.
\end{aligned}$$

Consequently, it follows from (5.4.3) that

$$(5.4.4) \quad \int_{x-s}^{x+s} E_n^{(q)}(t, x) s(t) dt = 1 + o(1).$$

Thus, it follows from (5.4.3) and (5.4.4) that the relation

(5.1.3) is uniformly satisfied in $[c+s, d-s]$ with $\gamma_n(t, x) = E_n^{(q)}(t, x)$.

Further, for $x \in [c+s, d-s]$ and $t \in [a, x-s] \cup [x+s, b]$

$$\begin{aligned}
|E_n^{(q)}(t, x)| &= \left| \frac{1}{(1+q)^n} \sum_{\nu=0}^n \binom{n}{\nu}_q q^{n-\nu} K_\nu(t, x) \right| \\
&= \left| \frac{1}{(1+q)^n} \sum_{\nu=0}^n \binom{n}{\nu}_q q^{n-\nu} \sum_{k=1}^r F_k(t, x) \sum_{i, j=-p}^p \gamma_{i, j, k}^{(\nu)} \cdot \phi_{\nu+i}(t) \phi_{\nu+j}(x) \right| \\
&\leq \frac{1}{(1+q)^n} \sum_{k=1}^r \sum_{i, j=-p}^p |F_k(t, x)| \sum_{\nu=0}^n \binom{n}{\nu}_q q^{n-\nu} |\gamma_{i, j, k}^{(\nu)}| |\phi_{\nu+i}(t)| |\phi_{\nu+j}(x)| \\
&= O(1) \frac{1}{(1+q)^n} \sum_{k=1}^r \sum_{i, j=-p}^p |F_k(t, x)| (1+q)^n
\end{aligned}$$

$$\begin{aligned}
&= O(1) \sum_{k=1}^r |F_k(t, x)| \\
&= O\left(\frac{1}{|t-x|}\right) \\
&= O\left(\frac{1}{\delta}\right)
\end{aligned}$$

Thus

$$|E_n^{(q)}(t, x)| \leq \gamma(\delta).$$

i.e. The relation (5.1.4) is uniformly satisfied in $[c+\delta, d-\delta]$ with $\gamma_n(t, x) = E_n^{(q)}(t, x)$. In other words, we have proved that the means $\tau_n^{(q)}(x)$ of the expansion (5.1.6) are uniformly singular in the interval $[c+\delta, d-\delta]$. Also from Theorem 1, the validity of the relation

$$F_n^{(q)}(x) = O(1)$$

follows in every subinterval $[c+\delta, d-\delta]$ of (c, d) . Consequently, it follows from Lemma 3 that

$$\begin{aligned}
I_n(f, x) &= \tau_n^{(q)}(x) = \frac{1}{(1+q)^n} \sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} s_\nu(x) = \\
&= \frac{1}{(1+q)^n} \sum_{\nu=0}^n \binom{n}{\nu} q^{n-\nu} \sum_{k=0}^{\nu} c_k \phi_k(x) \\
&= \frac{1}{(1+q)^n} \sum_{k=0}^n c_k \phi_k(x) \sum_{\nu=k}^n \binom{n}{\nu} q^{n-\nu} \\
&= \frac{1}{(1+q)^n} \sum_{k=0}^n \left(\int_a^b f(t) \phi_k(t) g(t) dt \right) \phi_k(x) \sum_{\nu=k}^n \binom{n}{\nu} q^{n-\nu}
\end{aligned}$$

$$\begin{aligned}
&= \int_a^b f(t) \left\{ \frac{1}{(1+q)^n} \sum_{k=0}^n \phi_k(t) \phi_k(x) \sum_{j=k}^n \binom{n}{j} q^{n-j} \right\} g(t) dt \\
&= \int_a^b f(t) \left\{ \frac{1}{(1+q)^n} \sum_{j=0}^n \binom{n}{j} q^{n-j} \sum_{k=0}^j \phi_k(t) \phi_k(x) \right\} g(t) dt \\
&= \int_a^b f(t) \cdot \frac{1}{(1+q)^n} \sum_{j=0}^n \binom{n}{j} q^{n-j} K_j(t, x) g(t) dt. \\
&= \int_a^b f(t) E_n^{(q)}(t, x) g(t) dt
\end{aligned}$$

converges to $f(x)$ uniformly in $[c+\delta, d-\delta]$.

With this the theorem is proved.

5.5 PROOF OF THEOREM 3 : We have

$$U_n^\alpha(t, x) = \sum_{k=0}^n \left(1 - \frac{\lambda_k}{\lambda_{n+1}}\right)^\alpha \phi_k(t) \phi_k(x).$$

Effecting Abel's transformation, we obtain

$$U_n^\alpha(t, x) = \sum_{j=0}^n \left\{ \left(1 - \frac{\lambda_j}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{j+1}}{\lambda_{n+1}}\right)^\alpha \right\} K_j(t, x).$$

Let $P_n(t, x)$ and $N_n(t, x)$ denote the characteristic functions of the sets in which

$$\sum_{j=0}^n \left\{ \left(1 - \frac{\lambda_j}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{j+1}}{\lambda_{n+1}}\right)^\alpha \right\} K_j(t, x) \geq 0 \quad \text{and} \quad < 0$$

respectively.

From the definition of n^{th} Lebesgue (R, λ_n, α) -function, we have

$$\begin{aligned}
 (5.5.1) \quad V_n^\alpha(x) &= \int_a^b |U_n^\alpha(t, x)| \xi(t) dt \\
 &= \sum_{\nu=0}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} \int_a^b P_n(t, x) K_\nu(t, x) \xi(t) dt - \\
 &\quad - \sum_{\nu=0}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} \int_a^b N_n(t, x) K_\nu(t, x) \xi(t) dt.
 \end{aligned}$$

Our aim is to show that each of the sum on the R.H.S. of (5.5.1) have the order of magnitude $O_x(1)$ for every $x \in E \cap (a+\epsilon, b-\epsilon)$ with arbitrary $\epsilon > 0$. We divide the integral

$$\int_a^b P_n(t, x) K_\nu(t, x) \xi(t) dt$$

for $n \geq n_\epsilon > 1/\epsilon$ into two parts :

$$I_{\nu 1} = \int_{x-n^{-2}}^{x+n^{-2}} , \quad I_{\nu 2} = \int_a^{x-n^{-2}} + \int_{x+n^{-2}}^b .$$

We first estimate $|I_{\nu 1}|$.

Effecting Schwarz's inequality we have

$$I_{\nu 1}^2 \leq \int_{x-n^{-2}}^{x+n^{-2}} P_n^2(t, x) \xi(t) dt \int_{x-n^{-2}}^{x+n^{-2}} K_\nu^2(t, x) \xi(t) dt.$$

We infer from the condition (5.1.7) and $P_n^2(t, x) \leq 1$ that

$$I_{\nu 1}^2 \leq \int_{x-n}^{x+n} s(t) dt \sum_{k=0}^{\nu} \phi_k^2(x) \\ = O_x(\nu n^{-2})$$

Consequently, by Cauchy's inequality we have

$$\begin{aligned} & \sum_{\nu=n_\epsilon}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} |I_{\nu 1}| \\ & \leq \left[\sum_{\nu=n_\epsilon}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\}^2 \sum_{\nu=n_\epsilon}^n I_{\nu 1}^2 \right]^{\frac{1}{2}} \\ & = \left[\sum_{\nu=n_\epsilon}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\}^2 \sum_{\nu=n_\epsilon}^n O_x(\nu n^{-2}) \right]^{\frac{1}{2}} \\ & = O_x(n^{-1}) \left\{ n(n-n_\epsilon+1) \right\}^{\frac{1}{2}} \left[\sum_{\nu=0}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\}^2 \right]^{\frac{1}{2}} \\ & = O_x(1) \left[\left[\sum_{\nu=0}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} \right]^2 \right]^{\frac{1}{2}} \\ & = O_x(1) \sum_{\nu=0}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} \end{aligned}$$

Thus

$$(5.5.2) \quad \sum_{\nu=n_\epsilon}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} |I_{\nu 1}| = O_x(1).$$

Now, we proceed to estimate

$$\sum_{\nu=n_\epsilon}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} |I_{\nu 2}|.$$

Let us put

$$g_k(t, x) = \begin{cases} P_n(t, x) F_k(t, x) & \text{for } t \in [a, x+n^{-2}] \cup [x+n^{-2}, b] \\ 0 & \text{otherwise.} \end{cases}$$

Now

$$\begin{aligned} & \sum_{\nu=n_\epsilon}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} |I_{\nu 2}| = \\ & = \sum_{\nu=n_\epsilon}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} \left| \left(\int_a^{x-n^{-2}} + \int_{x+n^{-2}}^b \right) P_n(t, x) K_\nu(t, x) s(t) dt \right|. \end{aligned}$$

Since, the system $\{\phi_n(x)\}$ is polynomial-like and therefore, by definition (5.1.2) of the kernel $K_n(t, x)$ we have

$$\begin{aligned} & \sum_{\nu=n_\epsilon}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} |I_{\nu 2}| = \\ & = \sum_{\nu=n_\epsilon}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} \left| \left(\int_a^{x-n^{-2}} + \int_{x+n^{-2}}^b \right) P_n(t, x) \sum_{k=1}^r F_k(t, x) \cdot \right. \\ & \quad \left. \cdot \sum_{i, j=-p}^p \gamma_{i, j, k}^{(\nu)} \phi_{\nu+i}(t) \phi_{\nu+j}(x) s(t) dt \right| \\ & \leq \sum_{k=1}^r \sum_{i, j=-p}^p \sum_{\nu=n_\epsilon}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} |\gamma_{i, j, k}^{(\nu)}| |\phi_{\nu+j}(x)| \cdot \\ & \quad \cdot \left| \left(\int_a^{x-n^{-2}} + \int_{x+n^{-2}}^b \right) P_n(t, x) F_k(t, x) \phi_{\nu+i}(t) s(t) dt \right|. \end{aligned}$$

Using the definition of the function $g_k(t, x)$ and the condition (5.1.7), we obtain

$$\begin{aligned}
& \sum_{\nu=n_\epsilon}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} |I_{\nu 2}| = \\
& = O_x(1) \sum_{k=1}^r \sum_{i=-p}^p \sum_{\nu=n_\epsilon}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} \left| \int_a^b g_k(t, x) \phi_{\nu+i}(t) \cdot \right. \\
& \quad \left. \cdot \xi(t) dt \right|
\end{aligned}$$

Applying Cauchy's inequality, we get

$$\begin{aligned}
& \sum_{\nu=n_\epsilon}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} |I_{\nu 2}| \\
& = O_x(1) \sum_{k=1}^r \sum_{i=-p}^p \left[\sum_{\nu=n_\epsilon}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} \cdot \right. \\
& \quad \cdot \left. \sum_{\nu=n_\epsilon}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} \left\{ \int_a^b g_k(t, x) \phi_{\nu+i}(t) \xi(t) dt \right\}^2 \right]^{\frac{1}{2}} \\
& = O_x(1) \sum_{k=1}^r \sum_{i=-p}^p \left[\sum_{\nu=0}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} \cdot \right. \\
& \quad \cdot \left. \sum_{\nu=n_\epsilon}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} \left\{ \int_a^b g_k(t, x) \phi_{\nu+i}(t) \xi(t) dt \right\}^2 \right]^{\frac{1}{2}}
\end{aligned}$$

i.e.

$$\begin{aligned}
(5.5.3) \quad & \sum_{\nu=n_\epsilon}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} |I_{\nu 2}| = \\
& = O_x(1) \sum_{k=1}^r \sum_{i=-p}^p \left[\sum_{\nu=n_\epsilon}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} \cdot \right. \\
& \quad \cdot \left. \left\{ \int_a^b g_k(t, x) \phi_{\nu+i}(t) \xi(t) dt \right\}^2 \right]^{\frac{1}{2}}
\end{aligned}$$

Now, $F_k(t, x) = O(|t-x|^{-1})$ and $|t-x| \geq n^{-2}$ imply that

$$|g_k(t, x)| \leq P_n(t, x) |F_k(t, x)| = O(n^2).$$

i.e. $g_k(t, x)$ is bounded for a fixed n and hence it is integrable. Therefore, it means that the integrals on the R.H.S. of the above relation are the expansion coefficients of $L^2_{\mathfrak{S}(t)}$ -integrable function (with fixed i) each of which tends to zero as $\nu \rightarrow \infty$ due to Lemma 1.

Now, let us choose n large enough and fix it.

Since

$$\int_a^b g_k(t, x) \phi_{\nu+i}(t) \mathfrak{S}(t) dt \rightarrow 0 \text{ as } \nu \rightarrow \infty$$

for given $\epsilon > 0$, $\exists n_0 > 0$ such that $\nu \geq n_0$ implies

$$\left| \int_a^b g_k(t, x) \phi_{\nu+i}(t) \mathfrak{S}(t) dt \right| < \epsilon.$$

Let $M_2 = \max \left\{ \left| \int_a^b g_k(t, x) \phi_{\nu+i}(t) \mathfrak{S}(t) dt \right|, \text{ where } \nu = 0, 1, 2, \dots, n_0 - 1, \epsilon \right\}.$

Then

$$\begin{aligned} & \sum_{\nu=n_\epsilon}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} \left\{ \int_a^b g_k(t, x) \phi_{\nu+i}(t) \mathfrak{S}(t) dt \right\}^2 \\ & \leq M_2^2 \sum_{\nu=0}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} \\ & = M_2^2. \end{aligned}$$

Hence, it follows from (5.5.3) that

$$(5.5.4) \quad \sum_{\nu=n_\epsilon}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} |I_{\nu 2}| = O_x(1).$$

Hence, it follows from (5.5.2) and (5.5.4) that

$$\sum_{\nu=0}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} \int_a^b P_n(t, x) K_\nu(t, x) \xi(t) dt = O_x(1)$$

is true for almost every $x \in E \cap [a+\epsilon, b-\epsilon]$ and in similar way,

we obtain that the estimate

$$\sum_{\nu=0}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} \int_a^b N_n(t, x) K_\nu(t, x) \xi(t) dt = O_x(1)$$

holds for almost every $x \in E \cap [a+\epsilon, b-\epsilon]$, whence (5.5.1)

implies that the estimate

$$V_n^\alpha(x) = O_x(1)$$

is valid almost everywhere in E .

This completes the proof of the theorem.

5.6 PROOF OF THEOREM 4 :- For $x \in [c+\delta, d-\delta]$

$$\begin{aligned} & \left| \left(\int_a^{x-\delta} + \int_{x+\delta}^b \right) f(t) U_n^\alpha(t, x) \xi(t) dt \right| \\ &= \left| \left(\int_a^{x-\delta} + \int_{x+\delta}^b \right) f(t) \sum_{\nu=0}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} K_\nu(t, x) \xi(t) dt \right| \\ &= \left| \left(\int_a^{x-\delta} + \int_{x+\delta}^b \right) f(t) \left[\sum_{\nu=0}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} \sum_{k=1}^r F_k(t, x) \right. \right. \\ & \quad \left. \left. \cdot \sum_{i,j=-p}^p \gamma_{i,j,k}^{(\nu)} \phi_{\nu+i}(t) \phi_{\nu+j}(x) \right] \xi(t) dt \right| \end{aligned}$$

$$= \left| \sum_{k=1}^r \sum_{i,j=-p}^p \sum_{\nu=0}^n \left\{ \left(1 - \frac{\lambda_{\nu}}{\lambda_{n+1}}\right)^{\alpha} - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^{\alpha} \right\} \gamma_{i,j,k}^{(\nu)} \phi_{\nu+j}(x) \cdot \left(\int_a^{x-\delta} + \int_{x+\delta}^b \right) f(t) F_k(t, x) \phi_{\nu+i}(t) \xi(t) dt \right|.$$

Now, applying Cauchy's inequality we obtain

$$\begin{aligned} & \left| \left(\int_a^{x-\delta} + \int_{x+\delta}^b \right) f(t) U_n^{\alpha}(t, x) \xi(t) dt \right| = \\ & = O(1) \sum_{k=1}^r \sum_{i=-p}^p \left[\sum_{\nu=0}^n \left\{ \left(1 - \frac{\lambda_{\nu}}{\lambda_{n+1}}\right)^{\alpha} - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^{\alpha} \right\} \cdot \right. \\ & \quad \left. \cdot \sum_{\nu=0}^n \left\{ \left(1 - \frac{\lambda_{\nu}}{\lambda_{n+1}}\right)^{\alpha} - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^{\alpha} \right\} \left\{ \int_a^b h_k(t, x) \phi_{\nu+i}(t) \xi(t) dt \right\}^2 \right]^{\frac{1}{2}} \end{aligned}$$

where

$$h_k(t, x) = \begin{cases} f(t) F_k(t, x), & t \in [a, x-\delta] \cup [x+\delta, b] \\ 0 & \text{otherwise.} \end{cases}$$

i.e.

$$\begin{aligned} (5.6.1) \quad & \left| \left(\int_a^{x-\delta} + \int_{x+\delta}^b \right) f(t) U_n^{\alpha}(t, x) \xi(t) dt \right| = \\ & = O(1) \sum_{k=1}^r \sum_{i=-p}^p \left[\sum_{\nu=0}^n \left\{ \left(1 - \frac{\lambda_{\nu}}{\lambda_{n+1}}\right)^{\alpha} - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^{\alpha} \right\} \cdot \right. \\ & \quad \left. \cdot \left\{ \int_a^b h_k(t, x) \phi_{\nu+i}(t) \xi(t) dt \right\}^2 \right]^{\frac{1}{2}}. \end{aligned}$$

The integrals on the R.H.S. of the above relation are the

$(\nu+i)^{\text{th}}$ expansion coefficients $C_{\nu+i}(x)$ of the function $h_k(t, x)$.

Also, the system $\{\phi_n(x)\}$ is complete and hence (with fixed i) according to Lemma 2

$$(5.6.2) \quad \sum_{\nu=-1}^{\infty} C_{\nu+i}^2(x) = \int_a^b h_k^2(t, x) \xi(t) dt.$$

The continuity of the functions

$$G_k(x) = \int_a^b h_k^2(t, x) \xi(t) dt$$

and $C_n(x)$ in the interval $[c+\delta, d-\delta]$ follows on the same line as proved in Theorem 2. Consequently, it follows from (5.6.2) and Lemma 4 that the series

$$\sum_{\nu=-1}^{\infty} C_{\nu+i}^2(x)$$

converges uniformly and therefore, it follows that the sequence $\{C_{\nu+i}^2(x)\}$ converges uniformly to zero as $\nu \rightarrow \infty$ and this implies that the n^{th} (R, λ_n, α) -mean of $\{C_{\nu+i}^2(x)\}$ also converge uniformly to zero, i.e.,

$$\sum_{\nu=0}^n \left\{ \left(1 - \frac{\lambda_{\nu}}{\lambda_{n+1}}\right)^{\alpha} - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^{\alpha} \right\} \left\{ \int_a^b h_k(t, x) \phi_{\nu+i}(t) \xi(t) dt \right\}^2 = o(1).$$

Thus, it follows from (5.6.1) that for $x \in [c+\delta, d-\delta]$

$$\left(\int_a^{x-\delta} + \int_{x+\delta}^b \right) f(t) U_n^{\alpha}(t, x) \xi(t) dt = o(1).$$

Since, this relation is true for any $L_{\xi}^2(t)$ -integrable function f continuous in $[c, d]$, in particular taking $f(t)=1$, $t \in [a, b]$, we have

$$(5.6.3) \quad \left(\int_a^{x-\delta} + \int_{x+\delta}^b \right) U_n^{\alpha}(t, x) \xi(t) dt = o(1).$$

Now
$$U_n^\alpha(t, x) = \sum_{k=0}^n \left(1 - \frac{\lambda_k}{\lambda_{n+1}}\right)^\alpha \phi_k(t) \phi_k(x).$$

and therefore, it follows from the constant-preserving property of the system $\{\phi_n(x)\}$ that

$$\begin{aligned} \int_a^b U_n^\alpha(t, x) \xi(t) dt &= \int_a^b \sum_{k=0}^n \left(1 - \frac{\lambda_k}{\lambda_{n+1}}\right)^\alpha \phi_k(t) \phi_k(x) \xi(t) dt \\ &= \sum_{k=0}^n \left(1 - \frac{\lambda_k}{\lambda_{n+1}}\right)^\alpha \phi_k(x) \int_a^b \phi_k(t) \xi(t) dt \\ &= \sum_{k=0}^n \left(1 - \frac{\lambda_k}{\lambda_{n+1}}\right)^\alpha \frac{\phi_k(x)}{\phi_0(x)} \int_a^b \phi_k(t) \phi_0(t) \xi(t) dt \\ &= \left(1 - \frac{\lambda_0}{\lambda_{n+1}}\right)^\alpha \\ &= 1. \end{aligned}$$

Consequently, it follows from (5.6.3) that

$$(5.6.4) \quad \int_{x-\delta}^{x+\delta} U_n^\alpha(t, x) \xi(t) dt = 1 + o(1).$$

Thus, it follows from (5.6.3) and (5.6.4) that the relation (5.1.3) is uniformly satisfied in $[c+\delta, d-\delta]$ with $\gamma_n(t, x) = U_n^\alpha(t, x)$. Further, for $x \in [c+\delta, d-\delta]$ and $t \in [a, x-\delta] \cup [x+\delta, b]$

$$\begin{aligned} |U_n^\alpha(t, x)| &= \left| \sum_{\nu=0}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} K_\nu(t, x) \right| \\ &= \left| \sum_{\nu=0}^n \left\{ \left(1 - \frac{\lambda_\nu}{\lambda_{n+1}}\right)^\alpha - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^\alpha \right\} \sum_{k=1}^r F_k(t, x) \sum_{i, j=-p}^p \right. \\ &\quad \cdot \gamma_{i, j, k}^{(\nu)} \phi_{\nu+i}(t) \phi_{\nu+j}(x) \left. \right| \end{aligned}$$

$$\begin{aligned}
&= \left| \sum_{k=1}^r \sum_{i,j=-p}^p \sum_{\nu=0}^n \left\{ \left(1 - \frac{\lambda_{\nu}}{\lambda_{n+1}}\right)^{\alpha} - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^{\alpha} \right\} \gamma_{i,j,k}^{(\nu)} F_k(t,x) \cdot \right. \\
&\quad \left. \cdot \phi_{\nu+j}(x) \phi_{\nu+i}(t) \right| \\
&\leq \sum_{k=1}^r \sum_{i,j=-p}^p \sum_{\nu=0}^n \left\{ \left(1 - \frac{\lambda_{\nu}}{\lambda_{n+1}}\right)^{\alpha} - \left(1 - \frac{\lambda_{\nu+1}}{\lambda_{n+1}}\right)^{\alpha} \right\} |\gamma_{i,j,k}^{(\nu)}| |F_k(t,x)| \cdot \\
&\quad \cdot |\phi_{\nu+j}(x)| |\phi_{\nu+i}(t)| \\
&= O(1) \sum_{k=1}^r |F_k(t,x)| \\
&= O\left(\frac{1}{|t-x|}\right) \\
&= O\left(\frac{1}{\delta}\right)
\end{aligned}$$

Thus

$$|U_n^{\alpha}(t,x)| \leq \psi(\delta).$$

i.e. The relation (5.1.4) is uniformly satisfied in $[c+\delta, d-\delta]$ with $\gamma_n(t,x) = U_n^{\alpha}(t,x)$. In other words, we have proved that the means $\sigma_n^{\alpha}(\lambda, x)$ of the expansion (5.1.6) are uniformly singular in the interval $[c+\delta, d-\delta]$. Also from Theorem 3, the validity of the relation

$$V_n^{\alpha}(x) = O(1)$$

follows in every subinterval $[c+\delta, d-\delta]$ of $[c, d]$. Consequently, it follows from Lemma 3 that

$$I_n(f, x) = \sigma_n^{\alpha}(\lambda, x) = \sum_{k=0}^n \left(1 - \frac{\lambda_k}{\lambda_{n+1}}\right)^{\alpha} c_k \phi_k(x) =$$

$$\begin{aligned}
&= \sum_{k=0}^n \left(1 - \frac{\lambda_k}{\lambda_{n+1}}\right)^\alpha \int_a^b f(t) \phi_k(t) \phi_k(x) g(t) dt \\
&= \int_a^b f(t) \left\{ \sum_{k=0}^n \left(1 - \frac{\lambda_k}{\lambda_{n+1}}\right)^\alpha \phi_k(t) \phi_k(x) \right\} g(t) dt \\
&= \int_a^b f(t) U_n^\alpha(t, x) g(t) dt.
\end{aligned}$$

converges to $f(x)$ uniformly in $[c+\delta, d-\delta]$.

With this the theorem is proved.