ON INTEGRAL ABEL-TYPE AND LOGARITHMIC METHODS OF SUMMABILITY

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1. Introduction. In this paper, we define an integral logarithmic method of summability, extending the integral Abel-type methods defined by Jakimovski [6]. We examine the behaviour of the product of this method with integral Hausdorff methods. A full scale of strict inclusions for integral Abel-type methods is obtained and the integral logarithmic method is placed in this scale. For the analogous theorems for sequence-to-sequence Abel-type and logarithmic methods, see Borwein [1], [2].

We use the notation $M_1 \supseteq M_2$ to mean that any sequence or function summable by the method M_2 is also summable by the method M_1 to the same limit. If $M_1 \supseteq M_2$ and $M_2 \supseteq M_1$, then we write $M_1 \simeq M_2$. The notation $M_1 = M_2$ indicates that the methods are equal; that is, their transforms are the same.

Throughout this paper, we require that f be a real function which is bounded and Borel-measurable on every finite interval [0, X]. We shall suppose that σ is real, that $\alpha > 0$, that $\gamma > 0$, and that $\beta > -1$.

2. Integral Hausdorff methods of summability. Integral (or continuous) Hausdorff methods of summability have been defined by Rogosinski [8] (see also [6]).

Let χ be a function of bounded variation on [0, 1]. We extend χ to the entire real line by defining $\chi(t) = \chi(0)$ for t < 0, and $\chi(t) = \chi(1)$ for t > 1. For y > 0, let $\mathbf{H}_{\chi}(y) = \mathbf{H}_{f;\chi}(y) = \int_0^1 f(yt) d\chi(t)$, where the integral is the Lebesgue-Stieltjes integral over [0, 1]. Under our assumptions, $\mathbf{H}_{\chi}(y)$ exists for all y > 0. If $\mathbf{H}_{\chi}(y) \rightarrow \sigma$ as $y \rightarrow \infty$, then we say that f is \mathbf{H}_{χ} -summable to σ , and write $f(x) \rightarrow \sigma(\mathbf{H}_{\chi})$.

We may assume that for 0 < t < 1, $\chi(t) = \frac{1}{2} \{\chi(t-) + \chi(t+)\}$, and that $\chi(0) = 0$. Hence each integral Hausdorff method corresponds to a unique χ . Such a χ also generates a sequence-to-sequence Hausdorff method which we denote by H_{χ} (see, for example, [5, Ch. XI]). The conditions for the regularity of the integral and of the sequence-to-sequence Hausdorff methods are identical ([7], [8]; see also [5, Ch. XI]): \mathbf{H}_{χ} (or H_{χ}) is regular if and only if $\chi(0+) = \chi(0)$ and $\chi(1) - \chi(0) = 1$.

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Certain other properties of the familiar sequence-to-sequence Hausdorff methods are also found in their functional analogues. For example, we have ([8]; cf. [7] or [5, Thm. 197]) $\mathbf{H}_{\chi}\mathbf{H}_{\psi} = \mathbf{H}_{\psi}\mathbf{H}_{\chi}$.

For n = 1, 2, ..., the moments of order n of \mathbf{H}_{χ} (or of H_{χ}) are given by $\mu_n = \int_0^1 t^n d\chi(t)$. Rogosinski [8] has proved the following result.

THEOREM A. If $H_{\chi} \supseteq H_{\psi}$ and at most finitely many of the moments of H_{ψ} vanish, then $\mathbf{H}_{\chi} \supseteq \mathbf{H}_{\psi}$.

3. Integral Cesàro-type methods. A specific class of integral Hausdorff methods is the integral Cesàro-type methods (see, for example, [2]). For y > 0, let

$$C_{\alpha,\beta}(y) = C_{f;\alpha,\beta}(y) = \frac{\Gamma(\alpha+\beta+1)}{\Gamma(\alpha)\Gamma(\beta+1)} \int_0^1 (1-t)^{\alpha-1} t^\beta f(yt) dt.$$

If $C_{\alpha,\beta}(y) \to \sigma$ as $y \to \infty$, then we write $f(x) \to \sigma$ (C, α, β) . This is a regular summability method. The integral Cesàro method (C, α) is defined to be $(C, \alpha, 0)$ (see, for example, [5, p. 110] or [8]). The sequence-to-sequence analogues are well known [4], [5, Ch. V]. It is easy to show (using results in [4] and Theorem A) that $(C, \alpha, \beta) \simeq (C, \alpha)$, that $(C, \alpha, \gamma)(C, \gamma) = (C, \alpha + \gamma)$, and that $(C, \alpha + \gamma) \supseteq (C, \gamma)$, all analogues of results in [4].

4. Integral Abel-type summability. Jakimovski [6] has defined an integral Abel-type method of summability: for $\lambda > -1$ and y > 0, let

$$A_{\lambda}(y) = A_{f;\lambda}(y) = \frac{1}{\Gamma(\lambda+1)} \int_0^\infty e^{-x} x^{\lambda} f(xy) \, dx$$

If $A_{\lambda}(y)$ exists as a Cauchy-Lebesgue integral for all y > 0 and if $A_{\lambda}(y) \rightarrow \sigma$ as $y \rightarrow \infty$, then we say that f is A_{λ} -summable to σ and we write $f(x) \rightarrow \sigma(A_{\lambda})$.

We note that the case $\lambda = 0$ gives the Laplace transform. The method A_{λ} is regular. It is the integral analogue of the sequence-to-sequence Abel-type method defined by Borwein [2], which generalizes the well-known Abel method.

The following three results are all due to Jakimovski [6].

THEOREM B. Let \mathbf{H}_{χ} be a regular integral Hausdorff method and let $\lambda > -1$. Then $A_{\lambda}\mathbf{H}_{\chi} \supseteq A_{\lambda}$.

THEOREM C. Let $\lambda > \mu > -1$ and y > 0. If $A_{f;\lambda}(y)$ exists, then $A_{f;\mu}(y) = C_{\lambda-\mu,\mu}A_{f;\lambda}(y)$.

THEOREM D. For $\lambda > \mu > -1$, $A_{\mu} \supseteq A_{\lambda}$.

We now show that the inclusion in Theorem D is strict.

THEOREM 1. (cf. [2]) Let $\lambda > -1$. Then there exists a function which is

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 A_{μ} -summable to 0 for all μ satisfying $\lambda > \mu > -1$, but which is not A_{λ} -summable.

Proof. For all real x, we define $f(x) = \sum_{n=0}^{\infty} a_n x^{2n}$, where $a_n = (-1)^n \Gamma(\lambda+1)/(2n+1)! \Gamma(\lambda+2n+2)$. It is easy to show that $A_{f;\lambda}(y) = \sin y$. Thus f is not A_{λ} -summable.

Suppose now that $\lambda > \mu > -1$. Using theorem C and the Riemann-Lebesgue theorem, it now follows that

$$A_{f;\mu}(y) = C_{\lambda-\mu,\mu}A_{f;\lambda}(y) = \frac{\Gamma(\lambda+1)}{\Gamma(\lambda-\mu)\Gamma(\mu+1)} \int_0^1 (1-t)^{\lambda-\mu-1} t^{\mu} \sin(yt) dt$$

$$\to 0 \quad \text{as} \quad y \to \infty;$$

that is, $f(x) \rightarrow O(A_{\mu})$.

5. The method A_{-1} . We now define an integral logarithmic method of summability which may be regarded as an extension of the integral Abel-type method A_{λ} to the case $\lambda = -1$. Accordingly, we use the notation A_{-1} to denote this method. For y > 0, let

$$A_{-1}(y) = A_{f;-1}(y) = \frac{1}{\log(1+y)} \int_0^\infty \frac{e^{-(x+1)/y}}{x+1} f(x) \, dx.$$

If $A_{-1}(y)$ exists as a Lebesgue integral for all y > 0 and if $A_{-1}(y) \to \sigma$ as $y \to \infty$ then we write $f(x) \to \sigma(A_{-1})$. This is a regular integral method, analogous to a sequence-to-function method given by Hardy [5, p. 81] (see also [1]).

We remark that changing the function f on any finite interval does not affect its A_{-1} -summability.

LEMMA. (cf. [1]) Let δ be real and let $g(x) = f(x)/(x+\delta)$ for $x \ge |\delta|+1$ and zero otherwise. If $f(x) \to \sigma(A_{-1})$, then $g(x) \to 0(A_{-1})$.

Proof. Let $M > |\delta| + 1$ be constant. Let $\phi(t) = \int_M^\infty f(x)e^{-t(x+\delta)}/(x+1) dx$. Then we have that $\{\log(1+1/t)\}^{-1}\phi(t) \to \sigma$ as $t \to 0+$. Hence there exists a constant K such that for all t in (0, 1), $|\phi(t)| \le K |\log(1+1/t)|$. We also obtain that, as $t \to 0+$,

$$A_{g;-1}(1/t) \sim \frac{e^{-t(1-\delta)}}{\log\left(1+\frac{1}{t}\right)} \int_{M}^{\infty} \frac{e^{-t(x+\delta)}}{(x+\delta)(x+1)} f(x) \, dx$$

= $\frac{e^{-t(1-\delta)}}{\log\left(1+\frac{1}{t}\right)} \int_{t}^{\infty} dz \int_{M}^{\infty} \frac{e^{-z(x+\delta)}}{(x+1)} f(x) \, dx \sim \frac{1}{\log\left(1+\frac{1}{t}\right)} \int_{t}^{\infty} \phi(z) \, dz.$

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Let $\varepsilon \in (0, 1)$ be given. Then for $0 < t < \varepsilon$ we have that

$$\frac{1}{\log\left(1+\frac{1}{t}\right)}\int_{\varepsilon}^{\infty}\phi(z)\ dz\to0\quad\text{as}\quad t\to0+,$$

and

$$\left|\frac{1}{\log\left(1+\frac{1}{t}\right)}\int_{t}^{\varepsilon}\phi(z)\,dz\right| \leq \frac{K}{\log\left(1+\frac{1}{t}\right)}\int_{t}^{\varepsilon}\log\left(1+\frac{1}{t}\right)\,dz \leq K\varepsilon.$$

Thus, for any $\varepsilon > 0$, we have that $\limsup_{t\to 0^+} |A_{g;-1}(1/t)| \le K\varepsilon$, where K is independent of ε . Thus it follows that $g(x) \to O(A_{-1})$.

LEMMA. (cf. [1]) Let δ be real. Then $f(x) \rightarrow \sigma(A_{-1})$ if and only if $f(x+\delta) \rightarrow \sigma(A_{-1})$.

Proof. Let $g(x) = f(x + \delta)$. Suppose that $f(x) \rightarrow \sigma(A_{-1})$. From the previous lemma, it follows that

$$A_{g;-1}(y) \sim \frac{e^{\delta/y}}{\log(1+y)} \int_{|\delta|+1}^{\infty} \frac{e^{-(x+1)/y}}{(x+1)} \left(1 + \frac{\delta}{x+1-\delta}\right) f(x) \, dx \to \sigma \quad \text{as} \quad y \to \infty;$$

that is, $f(x+\delta) \rightarrow \sigma(A_{-1})$. Since δ is arbitrary, the result follows.

To investigate the product of integral Hausdorff methods and the method A_{-1} , we use a result due to Borwein [1].

THEOREM E. Let \mathbf{H}_x be a regular integral Hausdorff method. For $x \ge 0$, let g(x) be a continuous function. If $g(x) \rightarrow \sigma$ as $x \rightarrow \infty$, then

$$\{\log(1+y)\}^{-1}\int_0^1\log(1+yt)g(yt)\ d\chi(t)\to\sigma\quad\text{as}\quad y\to\infty.$$

THEOREM 2. (cf. [1]) Let \mathbf{H}_{χ} be a regular integral Hausdorff method. Then $\mathbf{A}_{-1}\mathbf{H}_{\chi} \supseteq \mathbf{A}_{-1}$.

Proof. Suppose that $f(x) \rightarrow \sigma(A_{-1})$. We may further suppose that f(x) = 0 for $x \le 1$. Hence we have that

$$A_{-1}\mathbf{H}_{\chi}(y) \sim \{\log(1+y)\}^{-1} \int_{1}^{\infty} \frac{e^{-u/y}}{u} du \int_{0}^{1} f(ut) d\chi(t)$$
$$= \{\log(1+y)\}^{-1} \int_{0}^{1} \log(1+yt)g(yt) d\chi(t),$$

where

$$g(x) = \{\log(1+x)\}^{-1} \int_1^\infty \frac{e^{-u/x}}{u} f(u) \ du.$$

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Using an argument as in [10, p. 181], we can show that g is continuous. The desired result now follows from Theorem E.

6. A scale of inclusions for integral Abel-type methods. We shall now place the A_{-1} method in our scale of inclusions for integral Abel-type methods. From here on, we assume that $A_{\lambda}(y)$ exists as a Lebesgue integral.

THEOREM 3. (cf. [1]) For $\lambda > -1$, $A_{-1} \supseteq A_{\lambda}$, and the inclusion is strict.

Before proving this theorem, we must develop some machinery.

THEOREM F. ([7], [3]) Let c_0 be a real constant. If F(s) is an analytic function of $s = \rho + ir$ in the region $\rho > c_0$, and if there is a constant K such that $\int_{-\infty}^{\infty} |F(c+it)|^2 dt < K$ for all $c > c_0$, then $F(s) = \int_0^1 t^s \phi(t) dt$ for $\rho > c_0$, where $t^c \phi(t)$ is Lebesgue integrable on [0, 1] for all $c > c_0$.

LEMMA. (cf. [3]) For $\lambda \ge 1$, $(x/(x+1))^{\lambda} - 1 = \int_0^1 t^x \phi(t) dt$, where $t^c \phi(t)$ is Lebesgue integrable on [0, 1] for all c > 0.

Proof. Setting $F(s) = (s/(s+1))^{\lambda} - 1$, it is easy to show that, for c > 0, $|F(c+it)| \le \lambda/\{(c+1)^2 + t^2\}^{1/2}$, and further that $\int_{-\infty}^{\infty} |F(c+it)|^2 dt \le \lambda^2 \int_{-\infty}^{\infty} dt/1 + t^2$. The result now follows from Theorem F.

By adapting a method defined by Watson [9, p. 41], we define a method J_{λ} as follows. For y > 0 and $\lambda > -1$, let

$$J_{\lambda}(y) = J_{f;\lambda}(y) = \frac{1}{y^{\lambda} \log(1+y)} \int_0^y (y-x)^{\lambda} e^{-1/x} x^{-1} f(x) \, dx.$$

If $J_{\lambda}(y)$ exists for all y > 0 and if $J_{\lambda}(y) \to \sigma$ as $y \to \infty$, then we say that f is J_{λ} -summable to σ , and write $f(x) \to \sigma(J_{\lambda})$.

LEMMA. (cf. [9, §4.6]) Suppose that $\lambda > -1$. For x > 0, let $g(x) = (x/(x+1))^{\lambda}f(x)$. If A_{λ} can be applied to f, then $J_{\lambda}A_{f;\lambda} = A_{g;-1}$.

Proof. For y > 0, we have that

$$J_{\lambda}A_{f;\lambda}(y) = \frac{1}{y^{\lambda}\log(1+y)} \int_{0}^{y} \frac{(y-x)^{\lambda}e^{-1/x}}{\Gamma(\lambda+1)x^{\lambda+2}} dx \int_{0}^{\infty} e^{-u/x} u^{\lambda}f(u) du$$
$$= \frac{1}{\log(1+y)} \int_{0}^{\infty} \frac{e^{-(u+1)/y}}{u+1} \left(\frac{u}{u+1}\right)^{\lambda}f(u) du = A_{g;-1}(y).$$

By letting f(x) = 1 in the above, we see that J_{λ} is regular, and further that the following result is true.

LEMMA. Let
$$\lambda > -1$$
. If $f(x) \to \sigma(A_{\lambda})$, then $(x/(x+1))^{\lambda} f(x) \to \sigma(A_{-1})$.

The next two lemmas extend this result.

LEMMA. (cf. [3]) Let $\lambda \ge 1$. If $f(x) \to \sigma(A_{-1})$, then $(x/(x+1))^{\lambda} f(x) \to \sigma(A_{-1})$.

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Proof. Write $g(x) = (x/(x+1))^{\lambda} f(x)$. Without loss of generality, assume that f(x) = 0 for x < 1 and that $\sigma = 0$. By an earlier lemma, we have that $(x/(x+1))^{\lambda} - 1 = \int_0^1 t^x \phi(t) dt$, where $t^c \phi(t)$ is Lebesgue integrable on [0, 1] for all c > 0. Thus $(z/(x+1))^{\lambda} - 1 = \int_0^{\infty} e^{-x/z} \psi(z) dz$, where $\psi(z) = z^{-2} \phi(e^{-1/z})$. We note that $\psi(z)$ is Lebesgue integrable on $[\varepsilon, \infty)$ for any $\varepsilon > 0$. In particular we have that $\int_1^{\infty} |\psi(z)| dz < \infty$. It now follows that

$$A_{g;-1}(y) \sim \frac{1}{\log(1+y)} \int_{1}^{\infty} u^{-1} e^{-u/y} \left(\frac{u}{u+1}\right)^{\lambda} f(u) \, du$$

= $\frac{1}{\log(1+y)} \int_{1}^{\infty} u^{-1} e^{-u/y} f(u) \, du \int_{0}^{\infty} e^{-u/z} \psi(z) \, dz$
+ $\frac{1}{\log(1+y)} \int_{1}^{\infty} u^{-1} e^{-u/y} f(u) \, du.$

The second integral is $A_{f;-1}(y)$, which, by assumption, tends to zero as $y \to \infty$.

Let Y be a constant greater than one, and which will be specified later. Then for y > Y, we have that

$$A_{g;-1}(y) \sim \frac{1}{\log(1+y)} \left(\int_0^Y + \int_Y^\infty \right) \psi(z) \, dz \int_1^\infty u^{-1} e^{-u(y^{-1}+z^{-1})} f(u) \, du$$

= $I_1 + I_2$, say.

It is easy to show that $I_1 \rightarrow 0$ as $y \rightarrow \infty$. Further, since $y > yz/(y+z) \ge Y/2$, we obtain

$$\begin{split} |I_2| &\leq \int_Y^\infty \frac{|\psi(z)|}{\log(1+yz/(y+z))} \, dz \, \left| \int_1^\infty u^{-1} e^{-u(y^{-1}+z^{-1})} f(u) \, du \right| \\ &\leq \sup_{x \geq Y/2} \, \left| \frac{1}{\log(1+x)} \int_1^\infty u^{-1} e^{-u/x} f(u) \, du \right| \cdot \int_Y^\infty |\psi(z)| \, dz \\ &\leq \sup_{x \geq Y/2} \, |A_{f;-1}(x)| \cdot \int_1^\infty |\psi(z)| \, dz. \end{split}$$

Since Y can be chosen sufficiently large, the result now follows.

LEMMA. Suppose that $\lambda > -1$. Then $f(x) \rightarrow \sigma(A_{-1})$ if and only if $(x/(x+1))^{\lambda}f(x) \rightarrow \sigma(A_{-1})$.

Proof.

(i) Necessity. Suppose that $f(x) \rightarrow \sigma(A_{-1})$. For $\lambda \ge 1$, the preceding lemma gives the result. For $0 \le \lambda < 1$, we observe that

$$\left(\frac{x}{x+1}\right)^{\lambda} f(x) = \left(\frac{x+1}{x}\right) \left(\frac{x}{x+1}\right)^{\lambda+1} f(x)$$
$$= \left(\frac{x}{x+1}\right)^{\lambda+1} f(x) + \left(\frac{x}{x+1}\right)^{\lambda+1} \frac{f(x)}{x} \to \sigma(A_{-1}),$$

since $\lambda + 1 \ge 1$. The result for $-1 < \lambda < 0$ follows in a similar manner.

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(ii) Sufficiency. Suppose that $(x/(x+1))^{\lambda}f(x) \to \sigma(A_{-1})$. For $-1 < \lambda < 1$, we note that $f(x) = (x/(x+1))^{-\lambda} \cdot (x/(x+1))^{\lambda}f(x) \to \sigma(A_{-1})$, by the necessity part of this lemma, since $-\lambda > -1$. Suppose now that $\lambda \ge 1$. Then we have that $\lambda = \lambda_0 + \lambda_1$, where λ_0 is a positive integer and $-1 < \lambda_1 \le 0$. It now follows that

$$\left(\frac{x}{x+1}\right)^{\lambda_1} f(x) = \left(\frac{x+1}{x}\right)^{\lambda_0} \left(\frac{x}{x+1}\right)^{\lambda} f(x)$$

= $\left(1 + \frac{\lambda_0}{x} + \dots + \frac{1}{x^{\lambda_0}}\right) \cdot \left(\frac{x}{x+1}\right)^{\lambda} f(x) \to \sigma(A_{-1}).$

By the first part of the sufficiency, we obtain that $f(x) \rightarrow \sigma(A_{-1})$, since $-1 < \lambda_1 \le 0$.

By combining the results of this section with Theorem D and Theorem 1, we can now obtain a full scale of strict inclusions for integral Abel-type methods of summability.

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