111. Uniform Convergence of Fourier Series

By Masako Satô

Mathematical Institute, Tokyo Metropolitan University (Comm. by Z. SUETUNA, M.J.A., July 12, 1954)

J. P. Nash¹⁾ has proved the following theorem.

Theorem 1. If f(x) is of class $\phi(n)$ with bounded $\phi'(n)$ and is continuous with modulus of continuity $\omega(\delta)$, then there exist positive constants A, B and C independent of f(x) such that

$$|s_n(x)-f(x)| \leq \omega \left(\frac{1}{n}\right) \left[A \log \theta(n) + B \frac{n}{\phi(n)}\right] + \frac{C}{\theta(n)},$$

where $\theta(n)$ is monotone increasing and

$$1 \leq heta(n) \leq \phi(n); \hspace{1em} 1 \leq rac{ heta(n+1)}{ heta(n)} \leq rac{\phi(n+1)}{\phi(n)}.$$

In this theorem, a function f(x) is said to be of class $\phi(n)$ if

$$\phi(n) \int_{a}^{b} f(x+t) \cos nt \, dt = O(1)$$

uniformly for all x, n, a, b with $b-a \leq 2\pi$.

We shall prove the following generalization which contains the Dini-Lipschitz test as a particular case.

Theorem 2. If f(x) is of class $\phi(n)$, $\phi(n)$ being O(n),²⁾ and is continuous with modulus of continuity $\omega(\delta)$, then there exist positive constants A, B and C independent of f(x) such that

$$(1) \qquad |s_n(x)-f(x)| \leq \omega \left(\frac{1}{n}\right) \left[A \log \theta(n) + B \log \frac{n}{\phi(n)}\right] + \frac{C}{\theta(n)},$$

where $\theta(n)$ is monotone increasing and $1 \leq \theta(n) \leq \phi(n)$.

Proof. It is sufficient to prove (1) for

$$s_n^*(x) - f(x) = \frac{1}{\pi} \int_0^{\pi} [f(x+t) + f(x-t) - 2f(x)] \frac{\sin nt}{2 \tan t/2} dt.$$

We divide the integral into three parts such that

 $s_n^*(x) - f(x) = rac{1}{\pi} \left[\int_{0}^{a/eta(n)} + \int_{a/eta(n)}^{eta(n)/eta(n)} + \int_{eta(n)/eta(n)}^{\pi}
ight] = rac{1}{\pi} \left[I + J + K
ight]$

¹⁾ J. P. Nash: Uniform convergence of Fourier series, The Rice Institute Pamphlet (1953).

In this paper we use the notation in Zygmund, Trigonometrical series, 1936.

²⁾ As J. P. Nash shows, the assumption $\phi(n) = O(n)$ does not loose generality.

No. 7]

say, where α and β are the least numbers ≥ 1 such that $\alpha n/\pi \phi(n)$ and $\beta n\theta(n)/\pi\phi(n)$ are odd integers. Then³⁾

$$\begin{split} I &= \int_{0}^{a/\phi(n)} [f(x+t) + f(x-t) - 2f(x)] \frac{\sin nt}{2 \tan t/2} dt \\ &= \sum_{k=0}^{\{an/\pi\phi(n)\}-1} \int_{k\pi/n}^{(k+1)\pi/n} [f(x+t) + f(x-t) - 2f(x)] \frac{\sin nt}{2 \tan t/2} dt \\ &= \sum_{k=1}^{a\tau} \int_{\pi/n}^{2\pi/n} (-1)^{k-1} \Big[f\Big(x+t + \frac{k-1}{n}\pi\Big) + f\Big(x-t - \frac{k-1}{n}\pi\Big) - 2f(x) \Big] \\ &\quad \cdot \frac{\sin nt}{2 \tan t/2} dt \end{split}$$

$$=\sum_{k=0}^{(a_{T}-3)/2} \int_{\pi/n}^{2\pi/n} \left[\left\{ f\left(x+t+\frac{2k}{n}\pi\right) - f\left(x+t+\frac{2k+1}{n}\pi\right) \right\} - \left\{ f\left(x-t-\frac{2k}{n}\pi\right) - f\left(x-t-\frac{2k+1}{n}\pi\right) \right\} \right] \frac{\sin nt}{2\tan(t+2k\pi/n)/2} dt + \sum_{k=0}^{(a_{T}-3)/2} \int_{\pi/n}^{2\pi/n} \left[\left\{ f\left(x+t+\frac{2k+1}{n}\pi\right) - f(x) \right\} + \left\{ f\left(x-t-\frac{2k+1}{n}\pi\right) - f(x) \right\} \right] \frac{1}{2\tan(t+2k\pi/n)/2} dt + \left[\frac{1}{2\tan(t+2k\pi/n)/2} - \frac{1}{2\tan(t+(2k+1)\pi/n)/2} \right] \sin nt dt$$

$$=I_1+I_2$$

say, where for the sake of brevity we put
$$\gamma = n/\pi\phi(n)$$
. We have

$$|I_{1}| \leq \sum_{k=0}^{(a_{T}-3)/3} \int_{\pi/n}^{2\pi/n} \left[\frac{|f(x+t+2k\pi/n)-f(x+t+(2k+1)\pi/n)|}{t+2k\pi/n} + \frac{|f(x-t-2k\pi/n)-f(x-t-(2k+1)\pi/n)|}{t+2k\pi/n} \right] dt$$

$$\leq 2\omega \left(\frac{\pi}{n}\right)^{\binom{a_{T}-3}{2}} \frac{1}{(2k+1)\pi/n} \int_{\pi/n}^{2\pi/n} dt \leq 2\omega \left(\frac{\pi}{n}\right)^{\binom{a_{T}-2}{2}} \frac{1}{k/n} \frac{1}{n}$$

$$\leq 2\omega \left(\frac{\pi}{n}\right) \log \frac{an}{\pi\phi(n)} \leq B_{1}\omega \left(\frac{1}{n}\right) \log \frac{n}{\phi(n)};$$

$$|I_{2}| \leq \frac{\pi}{n} \sum_{k=0}^{(a_{T}-3)/3} \int_{\pi/n}^{2\pi/n} \left[\frac{|f(x+t+(2k+1)\pi/n)-f(x)|}{(t+2k\pi/n)^{2}} + \frac{|f(x-t-(2k+1)\pi/n)-f(x)|}{(t+2k\pi/n)^{2}} \right] dt$$

$$\leq \frac{\pi}{n} \sum_{k=0}^{(a_{T}-3)/3} \omega \left(\frac{2k+3}{n}\pi\right) \int_{\pi/n}^{2\pi/n} \frac{dt}{(t+2k\pi/n)^{2}} \leq \frac{B_{2}}{n^{2}} \sum_{k=1}^{a_{T}} \frac{\omega(k/n)}{(k/n)^{2}}$$

$$= B_{2}\omega(1/n) \sum_{k=1}^{a_{T}} \frac{1}{k} \leq B_{3}\omega(1/n) \log \frac{n}{\phi(n)}.^{4}$$

3) Cf. R. Salem: Comptes Rendus, 207, 662 (1938).
 4) B₁, B₂ and B₃ are absolute constants.

Thus we have

$$|I| \leq B \omega(1/n) \log rac{n}{\phi(n)}$$
 ,

where B is a positive constant independent of f(x). Further

$$\begin{split} J &= \int_{a/\phi(n)}^{\beta \theta(n)/\phi(n)} \left[f'(x+t) + f'(x-t) - 2f'(x) \right] \frac{\sin nt}{2 \tan t/2} \, dt \\ &= \sum_{k=an/\pi \phi(n)}^{\{\beta n \theta(n)/\pi \phi(n)\}-1} \int_{k\pi/n}^{(k+1)\pi/n} \left[f'(x+t) + f'(x-t) - 2f'(x) \right] \frac{\sin nt}{2 \tan t/2} \, dt \\ &= \int_{\pi/n}^{2\pi/n} \sum_{k=a_T-1}^{\beta_T \theta(n)-2} (-1)^k \left[f'(x+t+k\pi/n) + f'(x-t-k\pi/n) - 2f'(x) \right] \\ &\cdot \frac{\sin nt}{2 \tan (t+k\pi/n)/2} \, dt. \end{split}$$

By using the first mean value theorem, we have

$$J = -\frac{2}{n} \sum_{k=\alpha_{\rm T}-1}^{\beta_{\rm T} \oplus (m)-2} \frac{(-1)^k}{2 \tan(\xi + k\pi/n)/2} [f(x+k\pi/n+\xi) + f(x-k\pi/n-\xi)-2f(x)],$$

where $\pi/n \leq \xi \leq 2\pi/n$. Hence

$$egin{aligned} |J| &\leq & rac{2}{\pi} \sum\limits_{k=lpha_{T}-1}^{eta_{T} + 0(n) - 2} rac{1}{2k+1} \left[\, |\, f(x+\xi+2k\pi/n) - f(x+\xi+(2k+1)\pi/n) \,|
ight. \ &+ |\, f(x-\xi-2k\pi/n) - f(x-\xi-(2k-1)\pi/n) \,| \,
ight] \ &\leq & A \omega(1/n) \log heta(n), \end{aligned}$$

where A is a positive constant independent of f(x).

We next prove that $|K| \leq C/\phi(n)$. By the second mean value theorem

$$|K| = \left| \int_{\beta\theta(n)/\beta(n)}^{\pi} \left[f(x+t) + f(x-t) - 2f(x) \right] \frac{\sin nt}{2\tan t/2} dt \right|$$
$$\leq \frac{\phi(n)}{\beta\theta(n)} \left| \int_{\beta\theta(n)/\beta(n)}^{n} \left[f(x+t) + f(x-t) - 2f(x) \right] \sin nt dt \right|,$$

where $\beta\theta(n)/\phi(n) \leq \eta \leq \pi$. Since $\left| \int_{a}^{b} f(x+t) \sin nt \, dt \right| \leq C_{1}/\phi(n)$ for an absolute constant C_{1} ,

$$|K| \leq \frac{\phi(n)}{\beta\theta(n)} \frac{4C_1}{\phi(n)} = \frac{4C_1}{\beta\theta(n)}.$$

Thus there are positive constants A, B and C such that

$$|s^*(x)-f(x)| \leq \omega(1/n) \Big[A\log\theta(n) + B\log\frac{n}{\phi(n)}\Big] + \frac{C}{\theta(n)},$$

and the theorem is therefore proved.

530

Theorem 3. If f(x) is of class $\phi(n)$, $\phi(n)$ being O(n), and is continuous with modulus of continuity $\omega(\delta)$, where $\phi(n)$ satisfies $\omega(1/n) \log n/\phi(n) \to 0$ as $n \to \infty$, and moreover if $\theta(n)$ is monotone increasing to infinity, such that $1 \leq \theta(n) \leq \phi(n)$ and $\omega(1/n) \log \theta(n) \to 0$ as $n \to \infty$, then the Fourier series of f(x) converges uniformly to f(x).

We may easily prove from Theorem 2

Corollary 1 (Dini-Lipschitz). If f(x) is continuous and $\omega(1/n) = o(1/\log n)$,

then the Fourier series of f(x) converges uniformly.

For the proof it is sufficient to take $\phi(n) = \theta(n) = \log n$ in Theorem 3.

Corollary 2. If f(x) is continuous and $\omega(1/n) = o(1/\log \log n),$ $\int_{a}^{b} f(x+t) \cos nt \, dt = O(\log n/n),$

uniformly in x, n, a, b, where $b-a \leq 2\pi$, then the Fourier series of f(x) converges uniformly.

For the proof it is sufficient to take $\phi(n)=n/\log n$ and $\theta(n)=\log n$ in Theorem 3.

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