# STRONG AND ORDINARY SUMMABILITY 

George G. Lorentz and Karl Zeller ${ }^{1)}$

(Received June 28, 1963)

1. Introduction. We consider infinite matrices $A=\left(a_{n k}\right)$ and corresponding matrix transforms and summability methods (compare [5]). A sequence $\left\{s_{k}\right\}$ is said to be $\bar{A}$-summable to the value $\sigma$, if all sums

$$
\begin{equation*}
\sigma_{n}=\sum_{k=0}^{\infty} a_{n k} s_{k}, n=0,1, \cdots \tag{1}
\end{equation*}
$$

exist and converge to $\sigma$ for $k \rightarrow \infty$. The sequence $\left\{s_{k}\right\}$ is strongly $A$-summable (shortly: $\bar{A}$-summable) to the value $\sigma$, if all sums

$$
\begin{equation*}
\sigma_{n}=\sum_{k=0}^{\infty} a_{n k}\left|s_{k}-\sigma\right|, \quad n=0,1, \cdots \tag{2}
\end{equation*}
$$

exist and converge to zero. Strong summability is usually considered only for positive $A$ (i.e., for $a_{n k} \geqq 0$ ). In this case the limit $\sigma$ is uniquely determined [3] if $A$ is regular, i.e., sums each convergent sequence to its ordinary limit. A row-finite matrix contains only a finite number of non-zero elements in each row; a normal matrix has non-zero elements on the main diagonal and zeros above it.

We compare here strong and ordinary summability methods. The basic question is the following. Given a matrix $A$, does there exist a matrix B , such that a sequence $\left\{s_{k}\right\}$ is $B$-summable if and only if it is strongly $A$-summable? (In this case $B$ and $\bar{A}$ are called equivalent). For the Cesàro method of order one, $A=C_{1}$, the question has been answered positively in [4]. We generalize this result to arbitrary row-finite regular matrices $A$ (Theorem 1). There exist, however, row-infinite regular matrices $A$ for which no equivalent $B$ exists (Theorem 4). Even for row-finite regular $A$ it is not always possible to find a normal $B$ equivalent to $\bar{A}$. We give (Theorem 2) necessary and sufficient conditions for the existence of a matrix $B$ with these properties. As a simple special case of Theorem 2 we have: the method $\bar{A}$ is not equivalent to any normal ordinary method $B$ if $\rho_{k}=\max _{n} a_{n k} \rightarrow 0$ as $k \rightarrow \infty$. A corollary (Theorem 3 ) of Theorems 1 and 2 concerns the question of equivalence of ordinary row-finite and normal methods.

We avoid the use of Functional Analysis (although its application could

[^0]shorten some proofs). For simplicity we assume that the matrix $A$ of the strong summability method is always regular and positive; generalizations are possible.
2. Row-finite matrices. A strong summability method $\bar{A}$, based on a row-finite regular matrix $A$, can always be replaced by an ordinary matrix method:

THEOREM 1. For each row-finite regular positive matrix $A$ there is a row-finite regular positive matrix $B$ such that a sequence $\left\{s_{k}\right\}$ is $\bar{A}$-summable to the value $\sigma$ if and only if it is $B$-summable to this value.

The proof is based on
Lemma 1. Let $K$ be a finite set of natural numbers, let $x_{k}$ be complex and $a_{k}$ positive ( $a_{k} \geqq 0$ ) values defined for $k \in K$. Put

$$
\begin{equation*}
\sum_{k \in K}\left|x_{k}\right|=x, \quad \sum_{k \in K} a_{k}=a . \tag{3}
\end{equation*}
$$

Then there exists a subset $K^{\prime}$ of $K$ such that

$$
\begin{equation*}
\left|\sum_{k \in \mathbb{K}^{\prime}} x_{k}\right| \geqq \frac{1}{6} x, \quad \sum_{k \in \mathbb{R}^{\prime}} a_{k} \geqq \frac{1}{2} a . \tag{4}
\end{equation*}
$$

Proof. One of the sums $\sum\left|\operatorname{Re} x_{k}\right|$ or $\sum\left|\operatorname{Im} x_{k}\right|$ is not less than $\frac{1}{2} x$, hence it is sufficient to derive (4) from (3) for the case of real $x_{k}$ but with $\frac{1}{6} x$ replaced by $\frac{1}{3} x$. For real $x_{k}$, we destinguish two cases. If $\left|\sum_{k \in B} x_{k}\right| \geqq \frac{1}{3} x$, we can take $K^{\prime}=K$. If this absolute value is less than $\frac{1}{3} x$, let $K^{+}, K^{-}$denote the sets of $k$ with $x_{k} \geqq 0$ or $x_{k}<0$, respectively. Then we select $K^{\prime}$ equal to one of the sets $K^{+}$, $K^{-}$, so as to satisfy the second condition (4); we will also have $\left|\sum_{k \in K^{\prime}} x_{k}\right| \geqq \frac{1}{3} x$

Proof of Theorem 1. It is obviously sufficient to find a regular matrix $B$ such that $\bar{A}-\lim s_{n}=0$ and $B-\lim s_{n}=0$ are equivalent.

For each $n=0,1, \cdots$, let $K=K_{n}$ be the finite set of integers $k$ for which $a_{n k}>0, k \in K, a_{n k}=0, k \notin K$. If $\sum_{k} a_{n k}=a_{n}$, we consider all subsets $K^{\prime}=K_{n v}^{\prime}$, $\nu=1,2, \cdots, N(n)$ of $K_{n}$ which have the property $\sum_{k \in K^{\prime}} a_{n k} \geqq \frac{1}{2} a_{n}$. Corresponding to one row $a_{n k}$ of $A$, let us define $N(n)$ rows of a matrix $B$ (each corresponding to a set $K_{n v}^{\prime}$ ) which consist of the numbers
(5) $b_{m k}=\left(\sum_{k \in K^{\prime}} a_{n k}\right)^{-1} a_{n k}$ if $k \in K_{n \nu}^{\prime}, b_{m k}=0$ if $k \notin K_{n v}^{\prime}$.

Since $A$ is regular, for some $M>0, a_{n} \leqq M$, and hence $a_{n k} \leqq M b_{m k}$. We order the rows of $B$ in the following way: first $N(0)$ rows corresponding to the row $a_{0 k}$ of $A$; then $N(1)$ rows corresponding to the row $a_{1 k}$ of $A$; and so on.

It is easy to see that $B$ is regular, and that $\sum b_{n k} s_{k}$ converges to zero whenever the sequence $s_{n}$ has the property $\sum_{k \in B_{n}} a_{n k}\left|s_{k}\right| \rightarrow 0$. Conversely, if $s_{k}$ is $B$-summable to zero, then taking $x_{k}=a_{n k} s_{k}, a_{k}=a_{n k}$ in Lemma 1, we see that for at least one $m$ with the corresponding set $K_{n v}^{\prime}$,

$$
\begin{equation*}
\sum_{k \in B_{n}} a_{n k}\left|s_{k}\right| \leqq 6\left|\sum_{k \in K^{\prime} n v} a_{n k} s_{k}\right| \leqq 6 M\left|\sum_{k} b_{m k} s_{k}\right| \tag{6}
\end{equation*}
$$

Thus, $s_{n}$ is $\bar{A}$-summable to zero, and the result follows.
3. Normal matrices. In contrast to Theorem 1, it is not always possible to replace a row-finite strong summability method by a normal matrix method. We prove more. We consider also row-infinite matrices, and give necessary and sufficient conditions when this replacement is possible.

For a regular positive matrix $A$ we write

$$
\begin{equation*}
\rho_{k}=\max _{n} a_{n k}, k=0,1, \cdots . \tag{7}
\end{equation*}
$$

THEOREM 2. Let $A$ be a regular positive matrix. There exists a normal method $B$ which is equivalent to $\bar{A}$ if and only if for some $M$ and $k_{0}$,

$$
\begin{equation*}
\rho_{k} \neq 0, \quad k \geqq k_{0} \tag{8}
\end{equation*}
$$

$$
\begin{equation*}
\sum_{k=k_{0}}^{\infty} a_{n k} \rho_{k}^{-1} \leqq M, n=0,1, \cdots \tag{9}
\end{equation*}
$$

If the conditions are satisfied, $B$ may be taken to be regular and consistent with $\bar{A}$.

The following two lemmas will be needed:
Lemma 2. Let $\rho_{k} \geqq 0, k=0,1, \cdots$ be an arbitrary sequence and $B$ be an arbitrary matrix method. Then (i) $B$ sums all sequences $\left\{s_{k}\right\}$ with $\rho_{k} s_{k} \rightarrow 0$ if and only if

$$
\begin{equation*}
\lim _{n \rightarrow \infty} b_{n k} \quad \text { exists for each } k=0,1, \cdots \tag{10}
\end{equation*}
$$

and there are $M$ and $k_{0}$ such that

$$
\begin{equation*}
\rho_{k}=0, k \geqq k_{0} \text { implies } b_{n k}=0, n=0,1, \cdots \text {, } \tag{11}
\end{equation*}
$$

$$
\begin{equation*}
\sum_{\rho_{k} \neq 0}\left|b_{n k}\right| \rho_{k}^{-1} \leqq M, n=0,1, \cdots \tag{12}
\end{equation*}
$$

(ii) $B$ sums all sequences $\left\{s_{k}\right\}$ with $\sum \rho_{k}\left|s_{k}\right|<+\infty$ if and only if $B$ satisfies (10) and there are $M$ and $k_{0}$ such that

$$
\begin{equation*}
\left|b_{n k}\right| \leqq M \rho_{k}, \quad k \geqq k_{0} . \tag{13}
\end{equation*}
$$

Proof. In both cases (i), (ii), it is easy to prove the necessity of the existence of a $k_{0}$ for which (11) is satisfied. If this holds, we can omit from $B$ all columns $b_{n k}$ for which $\rho_{k}=0$. Thus it is sufficient to prove our lemma for the case when $\rho_{k}>0, k=0,1, \cdots$. But then the lemma follows from the wellknown theorems about matrices which sum all null sequences, or all absolutely convergent series (compare for example [1, p. 63] for (i), and [2,p.29] for (ii)).

Lemma 3. Let A be a positive regular matrix, with the $\rho_{k}$ defined by (7). Then $\bar{A}$-lim $s_{n}=0$ imp'ies $\rho_{k} s_{k} \rightarrow 0$.

Proof. Assume that $\left\{s_{n}\right\}$ is $\bar{A}$-summable to zero, we have to prove that $\rho_{k} s_{k} \rightarrow 0$. Let $\epsilon>0$ be arbitrary. We take first $N$ so large that $\sum_{k} a_{n k}\left|s_{k}\right|<\epsilon$ for $n \geqq N$ and then $K$ so large that $a_{n k}\left|s_{k}\right|<\epsilon$ for $k \geqq K, n<N$. Then $a_{n k}\left|s_{k}\right|<\epsilon$ for $k \geqq K$ and all $n$, hence $\rho_{k}\left|s_{k}\right|<\epsilon, k \geqq K$.

Proof of the Sufficency of the Conditions. Assume that the conditions of Theorem 2 are satisfied. We may suppose that $k_{0}=0$. Since $A$ is regular, the sequence $\rho_{k}$ is bounded. We cannot have $\rho_{k} \rightarrow 0$, since then (9) would imply that the sequence $\{1,1, \cdots\}$ is $A$-summable to zero, in contradiction to the regularity. Hence we can find a sequence $k_{j}$ strictly increasing to infinity for which $\rho_{k_{j}} \rightarrow \rho \neq 0$. We define $B$ as follows:


The matrix $B$ is regular, and one easily sees that $B-\lim s_{n}=0$ is equivalent to $\rho_{n} s_{n} \rightarrow 0$. By Lemma 2 (i) applied to the matrix $A$, we have $A$-lim $s_{n}=0$, and hence even $\bar{A}-\lim s_{n}=0$ for all sequences $s_{n}$ with $\rho_{n} s_{n} \rightarrow 0$. By Lemma 3, $\bar{A}-\lim s_{n}=0$ is equivalent to $\rho_{n} s_{n} \rightarrow 0$. This, together with the regularity and the linearity of the methods $B$ and $A$, implies that $B-\lim s_{n}=\sigma$ is equivalent to $\bar{A}-\lim s_{n}=\sigma$.

Proof of the Necessity. We begin with the following
Lemma 4. If a normal matrix $B$ and a sequence $\epsilon_{k}>0$ are given, there exists a sequence $\left\{s_{k}\right\}$ with the properties

$$
\begin{equation*}
\left|b_{k k}\right|\left|s_{k}\right| \geqq \epsilon_{k},\left|\sigma_{n}\right|=\epsilon_{n}, \tag{15}
\end{equation*}
$$

where $\sigma_{n}$ is the B-transform of $\left\{s_{k}\right\}$.
Making $\epsilon_{k} \rightarrow 0$ slowly, we obtain a sequence $s_{k}$ which is $B$-summable to zero, and whose terms in absolute value are close to $\left|b_{k k}\right|^{-1}$.

Proof. We construct $s_{k}$ by induction. Put $s_{0}=\epsilon_{0} b_{00}{ }^{-1}$. If $s_{0}, \cdots, s_{k-1}$ are already determined, let $\tau_{k}=b_{k 0} s_{0}+\cdots+b_{k, k-1} s_{k-1}$. We choose $s_{k}$ so that the modulus of $b_{k k} s_{k}$ is $\left|\tau_{k}\right|+\epsilon_{k}$, and the sign is opposite to that of $\tau_{k}$; the sequence $s_{k}$ satisfies (15).

Now we assume that there is a normal method $B$ equivalent to $\bar{A}$. From Lemma 2 (ii) we derive that each sequence $s_{k}$ with $\sum \rho_{k}\left|s_{k}\right|<+\infty$ is $\bar{A}$-summable to 0 . This applies also to $\left|s_{k}\right|$, hence $s_{k}$ is $\bar{A}$-summable to zero, and thus $B$-summable. Again from Lemma 2 (ii) we derive that

$$
\begin{equation*}
\left|b_{k k}\right| \leqq M \rho_{k}, k \geqq k_{0} . \tag{16}
\end{equation*}
$$

Since $b_{k k} \neq 0$, we must have $\rho_{k} \neq 0, k \geqq k_{0}$, so that (8) is satisfied.
Applying Lemma 4 and (16), we find, for each null sequence $\epsilon_{k}>0$, a sequence $s_{k}$, $B$-summable to zero, for which $M \rho_{k}\left|s_{k}\right| \geqq \sqrt{\overline{\epsilon_{k}}}$. Hence $s_{k}$ is $\bar{A}$ summable and the sequence $\epsilon_{k} \rho_{k}{ }^{-1}=o\left(\left|s_{k}\right|\right)$ is $\bar{A}$-summable to zero. Applying Lemma 2 (i) to the matrix with the coefficients $a_{n k} \rho_{k}{ }^{-1}$, we see that also the condition (9) is satisfied. This completes the proof of Theorem 2.

Theorems 1 and 2 contain the following corollary :
THEOREM 3. There exists a row-finite regular matrix $B$ which provides a 1-1 mapping and which is not equivalent to any normal matrix.

Proof. We take the matrix $B$ which corresponds to the strong $C_{1}$ -
summability according to the proof of Theorem 1 . Since $B$ contains all rows of $C_{1}$, it provides a $1-1$ mapping as the latter matrix.

If the restriction to a 1-1 mapping is omitted, the construction of $B$ becomes trivial. In this case one can take for $B$ any row-finite regular matrix for which $b_{n k_{i}}=-b_{n, k_{i}+1}, n, i=0,1, \cdots$ for some sequence $k_{i} \rightarrow \infty$.
4. Row-infinite matrices. Another counterpart of Theorem 1 is the fact that a row-infinite strong summability method is in general not equivalent to an ordinary matrix method:

THEOREM 4. There exists a row-infinite regular positive matrix $A$ such that no ordinary matrix method $B$ sums exactly the strongly $A$-summable sequences.

Proof. We put

$$
A=\left(\begin{array}{ccccccc}
2^{-0} & 0 & 2^{-1} & 0 & 2^{-2} & 0 & \cdots \\
0 & 1 & 0 & 0 & 0 & 0 & \cdots \\
0 & 0 & 0 & 1 & 0 & 0 & \cdots \\
0 & 0 & 0 & 0 & 0 & 1 & \cdots \\
\ldots \ldots & \ldots & \ldots & \ldots & \ldots & \cdots
\end{array}\right) .
$$

The strongly $A$-summable sequences $\left\{s_{k}\right\}$ are exactly the sequences for which

$$
\begin{equation*}
\sum_{k=0}^{\infty} 2^{-k}\left|s_{2 k}\right|<+\infty ; \quad \lim _{k \rightarrow \infty} s_{2 k-1} \text { exists. } \tag{17}
\end{equation*}
$$

If $B$ sums every such sequence, then the matrix $C$ :

$$
\begin{equation*}
c_{n k}=2^{k} b_{n, 2 k} \tag{18}
\end{equation*}
$$

sums every sequence $\left\{w_{k}\right\}$ with $\sum\left|w_{k}\right|<+\infty$. The statement of the theorem is therefore a consequence of the following lemma:

Lemma 5. If a matrix $C$ sums every sequence $\left\{w_{k}\right\}$ satisfying $\sum\left|w_{k}\right|<$ $+\infty$, then it sums also a sequence $\left\{x_{k}\right\}$ with $\sum\left|x_{k}\right|=+\infty$.

Proof. If is easy to see (and is also the special case of Lemma 2(ii) when all $\rho_{k}=1$ ) that the assumption about $C$ of the lemma is equivalent to the following. There exists an $M \geqq 0$ and a (bounded) sequence $\left\{c_{k}\right\}$ such that

$$
\begin{align*}
& \left|c_{n k}\right| \leqq M, \quad n, k=0,1, \cdots  \tag{19}\\
& \lim _{n \rightarrow \infty} c_{n k}=c_{k}, \quad k=0,1, \cdots \tag{20}
\end{align*}
$$

By means of these conditions we construct the required sequence $x_{k}$. We define recursively integers $k_{0}<l_{0}<k_{1}<l_{1}<\cdots$ and $n_{0}<n_{1}<\cdots$ such that:

$$
\begin{align*}
& \left|c_{k_{j}}-c_{l_{j}}\right| \leqq 2^{-j}, j=0,1, \cdots  \tag{21}\\
& \left|c_{n k_{j}}-c_{n l_{j}}\right| \leqq 2^{-j}, n \leqq n_{j} \tag{22}
\end{align*}
$$

If $k_{j-1}, l_{j-1}, n_{j}$ are already determined, we extract a convergent subsequence from the bounded vector sequence $\left\{c_{k}, c_{0 k}, c_{1 k}, \cdots c_{n_{j} k}\right\}_{k=0, k=0}^{\infty}$ and hence are able to satisfy (21) and (22) with proper $k_{j}$, $l_{j}$; an integer $n_{j+1}$, suitable for (23), exists because of (20). From (23) and (21) we derive

$$
\begin{equation*}
\left|\mathrm{c}_{n k_{j}}-c_{n l_{j}}\right| \leqq 3 \cdot 2^{-j}, n>n_{j+1} . \tag{24}
\end{equation*}
$$

Now we put

$$
\begin{equation*}
x_{k_{j}}=-x_{l}=\frac{1}{j+1}, j=0,1, \cdots ; \quad x_{k}=0 \text { for other } k . \tag{25}
\end{equation*}
$$

The $C$-transform of $x_{k}$

$$
\begin{equation*}
\sum_{k} c_{n k} x_{k}=\sum_{j=0}^{\infty}\left(c_{n k}-c_{n l_{j}}\right) \frac{1}{j+1} \tag{26}
\end{equation*}
$$

exists because of (22). Also,

$$
\sum_{j=0}^{\infty}\left|c_{n k_{j}}-c_{n l_{j}}\right| \leqq 3 \sum_{j=0}^{\infty} 2^{-j}+2 M
$$

because of (22), (24) and (19). By a variant of Toeplitz' theorem ([1, p.63]; this is the special case of Lemma 2(i) when all $\left.\rho_{k}=1\right)$, the matrix $D=\left(d_{n k}\right)$, $d_{n_{j}}=c_{n k_{j}}-c_{n l_{j}}$ sums all null sequences. Hence $\left\{x_{k}\right\}$ is $C$-summable, while $\sum\left|x_{k}\right|=+\infty$.

## References

[1] R.G. Cooke, Infinite matrices and sequence spaces, London, Macmillan and Co., 1950.
[2] H. HAHN, Über Folgen linearer Operationen, Monatshefte Math. Phys. 32(1922), 3-88.
[3] H. J. Hamilton and J. D. Hill, On strong summability, Amer. Journ. Math. 60 (1938), 588-594.
[4] K. Zeller, Über die Darstellbarkeit von Limitierungsverfahren mittels Matrixtransformationen, Math. Zeitschr. 59(1953), 271-277.
[5] K. Zeller, Theorie der Limitierungsverfahren, Ergebnisse der Mathematik und ihrer Grenzgebiete, Springer-Verlag, Berlin, 1958.

Syracuse University
TÜbINGEN UNIVERSITY


[^0]:    1) This work has been supported by the Office of Scientific Research, U.S. Air Force, through the Grant no. AF-AFOSR-62-138.
