ON FORMAL INTEGRATION OF DOUBLE TRIGONOMETRIC SERIES

BY

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1. We will be working in two dimensional Euclidean space. We denote points of E_2 by $x=(x_1,x_2)=te^{i\theta}$ and integral lattice points by $n=(n_1,n_2)$. We set $|x|=(x_1^2+x_2^2)^{1/2}$ and $n\cdot x=n_1x_1+n_2x_2$. By a sum $\sum_{|n|\neq 0}$. Let

$$(1.1) T = \sum_{n \in \mathbb{Z}_2} c_n e^{in \cdot x}$$

be a double trigonometric series which is circularly summable at x_0 to finite sum s. Let T^* be the series obtained by formally integrating T once with respect to x_1 and once with respect to x_2 :

$$(1.2) T^* = c_0 x_1 x_2 - \sum_{n_1 n_2 \neq 0} \frac{c_n}{n_1 n_2} e^{in \cdot x} + x_1 \sum_{n_1 = 0}^{\prime} \frac{c_n}{in_2} e^{in \cdot x} + x_2 \sum_{n_2 = 0}^{\prime} \frac{c_n}{in_1} e^{in \cdot x}.$$

We are interested in proving a theorem of "Riemann type" for T^* . That is, we want to give conditions on the coefficients of T and on the order of summability of T which will insure that T^* converges at x_0 to a function F(x) which has, in some sense, at x_0 a "second symmetric derivative" with value s.

We define, to this end, the idea of a symmetric derivative of a function F(x) defined in a neighborhood of $x_0 \in E_2$ by expanding a weighted circular mean of F(x), taken about the circle $|x - x_0| = t$, in a Taylor's series of even powers of t. This definition may be thought of as a two dimensional analogue of the formula (1.2) from [8, vol. 2, p. 59]. When the proper weighted circular mean is chosen, we are able to apply it to T^* to prove a two dimensional analogue of results from [8, vol. 1, p. 320].

2. We make the following definition. Let $\Omega(\theta)$ be defined for $\theta \in [0, 2\pi]$ such that $\Omega(\theta + \pi) = \Omega(\theta)$. Let F(x) be defined in a neighborhood of $x_0 \in E_2$ and integrable over each circle $|x - x_0| = t$, for t small. Let 2r be an even, positive integer.

DEFINITION. F has, at x_0 , a 2rth Ω -derivative with value a_{2r} if

(2.1)
$$\frac{1}{2\pi} \int_0^{2\pi} F(x_0 + te^{i\theta}) \Omega(\theta) d\theta$$
$$= a_0 + \frac{a_2}{2^2 2!} t^2 + \dots + \frac{a_{2r}}{2^{2r} (r+1)! (r-1)!} t^{2r} + o(t^{2r})$$

as $t \rightarrow 0$.

Received July 27, 1976.

If $\Omega(\theta) \equiv 1$, the expansion of the left side of (2.1) into a series with different coefficients is called the *generalized Laplacian* and is studied in [7]. If $\Omega(\theta) = \cos \theta + \sin \theta$ (which satisfies $\Omega(\theta + \pi) = -\Omega(\theta)$) the expansion of

$$\frac{1}{2\pi} \int_0^{2\pi} F(x_0 + te^{i\theta}) \Omega(\theta) d\theta$$

in a Taylor's series of odd powers of t is considered in [5].

For this paper, we will study (2.1) with $\Omega(\theta) = \cos \theta \sin \theta$. It turns out that the resulting Ω -derivative is well suited for application to the series (1.2).

3. The value of our Ω -derivative is given by the following theorem.

THEOREM 1. Let $\Omega(\theta) = \cos \theta \sin \theta$. Let $r \ge 1$. Suppose F(x) and all partial derivatives of F of order $\le 2r+1$ exist and are continuous in a neighborhood of $x_0 \in E_2$. Then F has at x_0 a 2r-th Ω -derivative with value

$$a_{2r} = \frac{\partial^2}{\partial x_1 \partial x_2} \left(\frac{\partial^2}{\partial x_1^2} + \frac{\partial^2}{\partial x_2^2} \right)^{r-1} F(x_0).$$

Proof. We may assume $x_0 = 0$. We abbreviate

$$\left. \frac{\partial^{m+n} F}{\partial x_1^m \partial x_2^n} \right|_{x=0}$$

by F(m, n). By Taylor's formula,

$$F(te^{i\theta}) = \sum_{j=0}^{2r} \frac{1}{j!} \left(t \cos \theta \, \frac{\partial}{\partial x_1} + t \sin \theta \, \frac{\partial}{\partial x_2} \right)^j F(0)$$

$$+ \frac{1}{(2r+1)!} \left(t \cos \theta \, \frac{\partial}{\partial x_1} + t \sin \theta \, \frac{\partial}{\partial x_2} \right)^{2r+1} F(\mu e^{i\theta})$$

for some $\mu \in (0, t)$. Thus,

$$(3.1) \quad \frac{1}{2\pi} \int_0^{2\pi} F(te^{i\theta}) \cos \theta \sin \theta \, d\theta$$

$$= \sum_{j=0}^{2r} \frac{t^j}{j!} \frac{1}{2\pi} \int_0^{2\pi} \left(\cos \theta \, \frac{\partial}{\partial x_1} + \sin \theta \, \frac{\partial}{\partial x_2} \right)^j F(0) \cos \theta \sin \theta \, d\theta$$

$$+ \frac{t^{2r+1}}{(2r+1)!} \frac{1}{2\pi} \int_0^{2\pi} \left(\cos \theta \, \frac{\partial}{\partial x_1} + \sin \theta \, \frac{\partial}{\partial x_2} \right)^{2r+1} F(\mu e^{i\theta}) \cdot \cos \theta \sin \theta \, d\theta$$

$$= \sum_{j=0}^{2r} a_j t^j + R_{2r+1}.$$

Here,

(3.2)
$$a_{j} = \frac{1}{j!} \frac{1}{2\pi} \int_{0}^{2\pi} \sum_{k=0}^{j} {j \choose k} \cos^{k} \theta \sin^{j-k} \theta F(k, j-k) \cdot \cos \theta \sin \theta \, d\theta$$
$$= \sum_{k=0}^{j} \frac{1}{k! (j-k)!} \cdot \frac{1}{2\pi} \int_{0}^{2\pi} \cos^{k+1} \theta \sin^{j-k+1} \theta \, d\theta \cdot F(k, j-1)$$
$$= \sum_{k=0}^{j} \frac{1}{k! (j-k)!} c_{kj} F(k, j-k),$$

where

$$c_{kj} = \frac{1}{2\pi} \int_0^{2\pi} \cos^{k+1} \theta \sin^{j-k+1} \theta \ d\theta.$$

Clearly, $c_{kj} = 0$ if j is odd. When j is even, we find using reduction formulae,

$$c_{kj} = \begin{cases} 0 & \text{if } k \text{ is even} \\ \frac{k! (j-k)!}{2^{j} \left(\frac{j+2}{2}\right)! \left(\frac{k-1}{2}\right)! \left(\frac{j-k-1}{2}\right)!} & \text{if } k \text{ is odd.} \end{cases}$$

We set $m = \frac{1}{2}j$, $s = \frac{1}{2}(k-1)$. Returning to (3.2), if j is odd then $a_j = 0$, and if j is even then

(3.3)
$$a_{j} = \sum_{k=0}^{j} \frac{1}{k! (j-k)!} c_{kj} F(k, j-k)$$

$$= \sum_{k=0}^{j} \frac{1}{k! (j-k)!} \frac{k! (j-k)!}{2^{j} \left(\frac{j+2}{2}\right)! \left(\frac{k-1}{2}\right)! \left(\frac{j-k-1}{2}\right)!} F(k, j-k)$$

$$= \sum_{s=0}^{m-1} \frac{1}{2^{2m} (m+1)! s! (m-1-s)!} F(2s+1, 2m-2s-1)$$

$$= \frac{1}{2^{2m} (m+1)! (m-1)!} \sum_{s=0}^{m-1} {m-1 \choose s} F(2s+1, 2m-2s-1)$$

$$= \frac{1}{2^{2m} (m+1)! (m-1)!} \frac{\partial^{2}}{\partial x_{1}} \frac{\partial^{2}}{\partial x_{2}} \left(\frac{\partial^{2}}{\partial x_{1}^{2}} + \frac{\partial^{2}}{\partial x_{2}^{2}}\right)^{m-1} F(0).$$

For the estimate of R_{2r+1} we obtain,

(3.4)
$$R_{2r+1} = t^{2r+1} \int_0^{2\pi} O(1) \cos \theta \sin \theta \ d\theta = o(t^{2r}).$$

Applying (3.3) and (3.4) to (3.1), the proof of Theorem 1 is complete.

4. We now apply Definition (2.1) to study formally integrated double trigonometric series. Let β be a nonnegative number. We will say the series (1.1) is Bochner-Riesz- β summable at x_0 to s if

$$\lim_{R\to\infty} \sum_{|n|\leq R} \left(1 - \left(\frac{|n|}{R}\right)^2\right)^{\beta} c_n e^{in\cdot x_0} = s.$$

THEOREM 2. Suppose series (1.1) is Bochner-Riesz- β summable at x_0 to finite sum s, for some number β with $0 \le \beta < 3/2$. Suppose the coefficients c_n of (1.1) satisfy

$$(4.1) \sum_{n_{1}n_{2}\neq 0} |n_{1}n_{2}|^{-2} |n|^{1+\varepsilon} |c_{n}|^{2} + \sum_{n_{1}=0}^{\prime} |n_{2}|^{-2} |n|^{1+\varepsilon} |c_{n}|^{2} + \sum_{n_{2}=0}^{\prime} |n_{1}|^{-2} |n|^{1+\varepsilon} |c_{n}|^{2} < \infty$$

for some $\varepsilon > 0$.

Let

$$F_{R}(x) = c_{0} x_{1} x_{2} - \sum_{\substack{n_{1}n_{2} \neq 0, \\ |n| < R}} \frac{c_{n}}{n_{1} n_{2}} e^{in \cdot x}$$

$$+ x_{1} \sum_{\substack{n_{1} = 0, \\ |n| < R}} \frac{c_{n}}{in_{2}} e^{in \cdot x} + x_{2} \sum_{\substack{n_{2} = 0, \\ |n| < R}} \frac{c_{n}}{in_{1}} e^{in \cdot x}.$$

Then, as $R \to \infty$, $F_R(x)$ converges a.e. on T_2 to a function F(x) which is integrable on each circle $|x - x_0| = t$. Moreover, F has at x_0 a second Ω -derivative, with $\Omega(\theta) = \cos \theta \sin \theta$, equal to s.

We can think of Bochner-Riesz- β summability as a two dimensional version of Cesaro- β summability. Thus Theorem 2 may be considered as an analogue, of sorts, of part of the result on p. 66, vol. 2, of [8]. Note that the order of summability required in the two dimensional version is somewhat weaker than in the one dimensional case.

5. Before we give the proof of Theorem 2 we need to establish a lemma. In what follows, $J_{\nu}(z)$ indicates the Bessel's function of order ν .

LEMMA. Let $n = (n_1, n_2), |n| \neq 0$. Define, for $x \in E_2$,

(5.1)
$$g_n(x) = \begin{cases} \frac{-\exp(in \cdot x)}{n_1 n_2} & \text{if } n_1 n_2 \neq 0, \\ x_1(in_2)^{-1} \exp(in \cdot x) & \text{if } n_1 = 0, \\ x_2(in_1)^{-1} \exp(in \cdot x) & \text{if } n_2 = 0. \end{cases}$$

Then,

(5.2)
$$\frac{1}{2\pi} \int_0^{2\pi} g_n(te^{i\theta}) \cos \theta \sin \theta \ d\theta = \frac{J_2(|n|t)}{|n|^2}.$$

Proof. We first assume $n_1 n_2 \neq 0$. Let $n_1/|n| = \cos \phi$ and $n_2/|n| = \sin \phi$. Then,

$$(5.3) \quad \frac{1}{2\pi} \int_0^{2\pi} g_n(te^{i\theta}) \cos \theta \sin \theta \, d\theta$$

$$= \frac{-1}{n_1 n_2} \frac{1}{2\pi} \int_0^{2\pi} \exp \left(in \cdot te^{i\theta}\right) \cos \theta \sin \theta \, d\theta$$

$$= \frac{-1}{n_1 n_2} \frac{1}{2\pi} \int_0^{2\pi} \exp \left\{i \left|n\right| t \left(\cos \phi \cos \theta + \sin \phi \sin \theta\right)\right\} \cdot \cos \theta \sin \theta \, d\theta$$

$$= \frac{-1}{n_1 n_2} \frac{1}{2\pi} \int_0^{2\pi} \exp \left\{i \left|n\right| t \cos \left(\theta - \phi\right)\right\} \cos \theta \sin \theta \, d\theta.$$

Let $\mu = \theta - \phi$. Then

$$\cos \theta \sin \theta = \frac{1}{2} \sin 2\theta$$

$$= \frac{1}{2} \sin (2\mu + 2\phi)$$

$$= \frac{1}{2} \sin 2\mu \cos 2\phi + \frac{1}{2} \cos 2\mu \sin 2\phi.$$

So returning to (5.3),

$$\begin{split} \frac{1}{2\pi} \int_0^{2\pi} g_n(te^{i\theta}) \cos \theta \sin \theta \, d\theta \\ &= \frac{-1}{n_1 n_2} \frac{\cos 2\phi}{2} \cdot \frac{1}{2\pi} \int_0^{2\pi} \exp \left(i \, | \, n \, | \, t \cos \mu\right) \sin 2\mu \, d\mu \\ &\quad + \frac{-1}{n_1 n_2} \frac{\sin 2\phi}{2} \cdot \frac{1}{2\pi} \int_0^{2\pi} \exp \left(i \, | \, n \, | \, t \cos \mu\right) \cos 2\mu \, d\mu \\ &= 0 + \frac{-1}{n_1 n_2} \cdot \frac{n_1 n_2}{|n|^2} \cdot \frac{1}{2\pi} \int_0^{2\pi} \exp \left(i \, | \, n \, | \, t \cos \mu\right) \cos 2\mu \, d\mu \\ &= \frac{J_2(|n| \, t)}{|n|^2}, \end{split}$$

by formula 2 from [1, p. 81].

We next consider the case when $n_1 = 0$. Then,

$$(5.4) \quad \frac{1}{2\pi} \int_0^{2\pi} g_n(te^{i\theta}) \cos \theta \sin \theta \, d\theta$$

$$= \frac{1}{2\pi} \int_0^{2\pi} \frac{t \cos \theta}{in_2} \exp (in_2 t \sin \theta) \cos \theta \sin \theta \, d\theta$$

$$= \frac{t}{in_2} \cdot \frac{1}{2\pi} \int_0^{2\pi} \cos \theta \exp (in_2 t \sin \theta) \frac{1}{2} \sin 2\theta \, d\theta.$$

We integrate the last integral by parts. Then (5.4) becomes

$$\frac{1}{2\pi} \int_0^{2\pi} g_n(te^{i\theta}) \cos \theta \sin \theta \, d\theta = \frac{-t}{in_2} \cdot \frac{1}{2\pi} \int_0^{2\pi} \frac{\exp(in_2 t \sin \theta)}{in_2 t} \cos 2\theta \, d\theta$$

$$= \frac{1}{n_2^2} \frac{1}{2\pi} \int_0^{2\pi} \exp(in_2 t \sin \theta) \cos 2\theta \, d\theta$$

$$= \frac{J_2(n_2 t)}{n_2^2}$$

$$= \frac{J_2(|n|t)}{|n|^2},$$

since $|n| = \pm n_2$ and $J_2(-z) = J_2(z)$.

A similar argument applies for the case when $n_2 = 0$. Thus the proof of the lemma is complete.

6. Having established the lemma, the proof of Theorem 2 is now very similar to the proof of the theorem in [4]. We will give the proof in detail for the case $\beta = 1$. If $1 < \beta < 3/2$ the proof becomes much more complicated, so we just sketch the idea and refer the reader to [4] for some details.

Without loss of generality we may assume $c_0 = 0$, $x_0 = 0$, and s = 0. Write $S_R = S_R(0) = \sum_{|n| < R} c_n$, and for $\eta > 0$ set

$$S_R^{\eta} = \frac{1}{\Gamma(\eta)} \int_0^R (R - u)^{\eta - 1} S_u du.$$

We are assuming that series (1.1) is Bochner-Riesz-1 summable to 0 at $x_0 = 0$. Therefore (see [2]) $\sum_{|n| < R} c_n(R - |n|) = o(R)$ as $R \to \infty$. Hence,

$$(6.1) S_R^1 = o(R) as R \to \infty.$$

The condition (4.1) insures that $F(x) = \lim_{R \to \infty} F_R(x)$ exists a.e. on each circle |x| = t and that $\sup_{R>0} \int_0^{2\pi} |F_R(te^{i\theta})| d\theta < M$, (see [3]). Thus,

$$\frac{1}{2\pi} \int_0^{2\pi} F(te^{i\theta}) \Omega(\theta) \ d\theta = \lim_{R \to \infty} \frac{1}{2\pi} \int_0^{2\pi} F_R(te^{i\theta}) \Omega(\theta) \ d\theta.$$

We apply the lemma to the integral on the right.

$$\frac{1}{2\pi} \int_0^{2\pi} F_R(te^{i\theta}) \Omega(\theta) d\theta = \sum_{|n| < R} c_n \frac{1}{2\pi} \int_0^{2\pi} g_n(te^{i\theta}) \Omega(\theta) d\theta$$
$$= \sum_{|n| < R} c_n |n|^{-2} J_2(|n|t)$$
$$= t^2 \sum_{|n| < R} c_n \gamma(|n|t),$$

where $\gamma(z) = z^{-2}J_2(z)$. We change the last sum into an integral and integrate twice by parts.

(6.2)
$$\sum_{|n| < R} c_n \gamma(|n|t) = S_R \gamma(Rt) - \int_0^R S_u \frac{d}{du} \gamma(ut) du$$
$$= S_R \gamma(Rt) - S_R^1 \frac{d}{dR} \gamma(Rt) + \int_0^R S_u^1 \frac{d^2}{du^2} \gamma(ut) du.$$

Note that the hypothesis (4.1) implies $\sum_{n \in \mathbb{Z}_2} |n|^{\varepsilon-1} |c_n|^2 < \infty$ for some $\varepsilon > 0$. Thus, using Holder's inequality,

(6.3)
$$S_{R} = \sum_{|n| < R} c_{n}$$

$$= \sum_{|n| < R} (|n|^{(\varepsilon - 1)/2} |c_{n}|) (|n|^{(1 - \varepsilon)/2})$$

$$\leq \left(\sum_{n \in \mathbb{Z}_{2}} |n|^{\varepsilon - 1} |c_{n}|^{2} \right)^{1/2} \left(\sum_{|n| < R} |n|^{1 - \varepsilon} \right)^{1/2}$$

$$= C \cdot R^{(3 - \varepsilon)/2}$$

$$= o(R^{3/2}).$$

Using formula (51) from [1, p. 11] and the fact that $J_{\nu}(z) = O(z^{-1/2})$ as $z \to \infty$, it is clear that

(6.4)
$$\gamma^{(n)}(z) = O(z^{-5/2})$$
 as $z \to \infty$ for $n = 0, 1, 2, ...$

Combining (6.1), (6.3), and (6.4), the integrated terms on the right of (6.2) drop out as $R \rightarrow \infty$. Thus,

$$\frac{1}{2\pi} \int_0^{2\pi} F(te^{i\theta}) \Omega(\theta) d\theta = t^2 \lim_{R \to \infty} \sum_{|n| < R} c_n \gamma(|n|t)$$

$$= t^2 \int_0^{\infty} S_u^1 \frac{d^2}{du^2} \gamma(ut) du$$

$$= 0 + 0 \cdot t^2 + t^2 B(t).$$

We will complete the proof by showing $B(t) \rightarrow 0$ as $t \rightarrow 0$.

$$B(t) = \int_0^{1/t} S_u^1 \frac{d^2}{du^2} \gamma(ut) \ du + \int_{1/t}^{\infty} S_u^1 \frac{d^2}{du^2} \gamma(ut) \ du$$

= $B_1(t) + B_2(t)$.

To estimate $B_1(t)$ we note that $\gamma(z)$ is an entire function, so for |z| < 1,

$$\left| \frac{d^2}{dz^2} \gamma(z) \right| < C.$$

Thus, when 0 < u < 1/t,

$$\left|\frac{d^2}{du^2}\gamma(ut)\right|\leq Ct^2,$$

and

$$B_1(t) = \int_0^{1/t} o(u) \cdot Ct^2 \ du = O(t^2) \int_0^{1/t} o(u) \ du = o(1).$$

To estimate $B_2(t)$ we use (6.4).

$$B_2(t) = \int_{1/t}^{\infty} S_u^1 \frac{d^2}{du^2} \gamma(ut) du$$

$$= \int_{1/t}^{\infty} o(u) \cdot t^2 O(ut)^{-5/2} du$$

$$= O(t^{-1/2}) \int_{1/t}^{\infty} o(u^{-3/2}) du$$

$$= o(1).$$

This completes the proof of Theorem 1 in the case when $0 \le \beta \le 1$.

If $1 < \beta < 3/2$ write $\beta = 1 + \alpha$. We begin as in the proof above, but at equation (6.2) we integrate by parts once again. We obtain, after showing the integrated terms tend to 0,

(6.5)
$$\frac{1}{2\pi} \int_0^{2\pi} F(te^{i\theta}) \Omega(\theta) d\theta = -t^2 \int_0^{\infty} S_u^2 \frac{d^3}{du^3} \gamma(ut) du.$$

If f(u) is a function defined for u > 0 and η is a positive number we denote by

$$I^{\eta}(f)(u) = \frac{1}{\Gamma(\eta)} \int_{0}^{u} (u-z)^{\eta-1} f(z) dz,$$

the fractional integral of order η of f (see [6]). Now if we let $f(u) = S_u$, then

$$S_u^2 = I^2(f)(u) = I^{1-\alpha}I^{1+\alpha}(f)(u) = I^{1-\alpha}S_u^{1+\alpha} = \frac{1}{\Gamma(1-\alpha)}\int_0^u (u-z)^{-\alpha}S_z^{1+\alpha} dz.$$

Returning to (6.5),

$$\frac{1}{2\pi} \int_{0}^{2\pi} F(te^{i\theta}) \Omega(\theta) d\theta = -t^{2} \lim_{R \to \infty} \int_{0}^{R} S_{u}^{2} \frac{d^{3}}{du^{3}} \gamma(ut) du$$

$$= -t^{2} \lim_{R \to \infty} \int_{0}^{R} \frac{1}{\Gamma(1-\alpha)} \int_{0}^{u} (u-z)^{-\alpha} S_{z}^{1+\alpha} dz \frac{d^{3}}{du^{3}} \gamma(ut) du$$

$$= -t^{2} \lim_{R \to \infty} \int_{0}^{R} S_{z}^{1+\alpha} \frac{1}{\Gamma(1-\alpha)} \int_{z}^{R} (u-z)^{-\alpha} \frac{d^{3}}{du^{3}} \gamma(ut) du dz$$

$$= t^{2} \lim_{R \to \infty} \int_{0}^{R} S_{z}^{1+\alpha} H(z, t, R) dz$$

$$= t^{2} \lim_{R \to \infty} \left\{ \int_{0}^{1/t} + \int_{1/t}^{R} \right\}$$

$$= t^{2} \{ P + Q \}.$$

Using estimates similar to those in [4], we find

$$|H(z, t, R)| \le \begin{cases} Ct^2 \left(\frac{1}{t} - z\right)^{-\alpha} & \text{for } 0 < z < 1/t, \\ Ct^{-5/2} (R - z)^{-\alpha} R^{-5/2} & \text{for } z > 1/t. \end{cases}$$

Hence

$$P = \int_0^{1/t} o(z^{1+\alpha})O(t^2) \left(\frac{1}{t} - z\right)^{-\alpha} dz = o(1)$$

and

$$Q = \lim_{R \to \infty} \int_{1/t}^{R} o(z^{1+\alpha}) O(t^{-5/2}) (R-z)^{-\alpha} R^{-5/2} dz = o(1).$$

This completes the proof of Theorem 2.

7. It seems probable that many other weights $\Omega(\theta)$ (for example, surface harmonics of even order) may be used with Definition (2.1) to derive theorems of Riemann type for multiple trigonometric series. The key step in establishing such a result is the verification of the lemma of Section 5. For general surface harmonics and for application to T_k for k > 2 the proof of the lemma may be aided by the Funk-Hecke Theorem [1, p. 247], which facilitates the computation of some surface integrals involving surface harmonics. Details will be given elsewhere.

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