

### 136. *Remarks on the Cesàro Summability of Divergent Series.*

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The object of this paper is to prove a converse of Cauchy's theorem concerning limit and give alternate proofs of Doetsch's theorem<sup>1)</sup> and the well-known Cesàro-Tauberian theorem due to Hardy and Landau.

1. *Theorem I.* *If*

$$(1) \quad na_n \geq (n-1)a_{n-1}, \quad n > 1,$$

*then*

$$(2) \quad \lim_{n \rightarrow \infty} \frac{a_1 + a_2 + \cdots + a_n}{n} = L$$

*implies*  $\lim_{n \rightarrow \infty} a_n = L.$

*Proof.* Since the sequence  $(na_n)$  is monotone increasing, its limit exists. If the limit of  $(na_n)$  is finite, then  $a_n \rightarrow 0$ , consequently  $L$  must be 0. In this case the theorem is evident. If  $L \neq 0$ , the limit of  $(na_n)$  can not be finite. Thus we have to discuss the case, where  $na_n$  tends to infinity.

Plainly we can suppose that  $a_n$  is positive for all  $n$ . For any positive number  $\varepsilon$ , there is an integer  $n_0$  such that

$$(3) \quad \left| \frac{a_1 + a_2 + \cdots + a_n}{n} - L \right| < \varepsilon,$$

for  $n \geq n_0$ . Let  $p$  be a fixed positive integer, then

$$\frac{a_1 + a_2 + \cdots + a_n + a_{n+1} + \cdots + a_{n + \left[ \frac{n}{p} \right]}}{n + \left[ \frac{n}{p} \right]} < L + \varepsilon,$$

for  $n \geq n_0$ , where  $[x]$  denotes the integral part of  $x$ .

From (3), we have

1) Doetsch: Über die Cesàrosche Summabilität bei Reihen und eine Erweiterung des Grenzwertbegriffs bei integrierbaren Funktionen. *Math. Zeit.* **11** (1921). See Nikola Obreschkoff: Über einige Sätze für Summierung von divergenten Reihen. *Tôhoku Math. Journ.* **32** (1930).

$$(4) \quad \frac{a_{n+1} + \dots + a_{n+\lceil \frac{n}{p} \rceil}}{n + \lceil \frac{n}{p} \rceil} < \frac{n}{n + \lceil \frac{n}{p} \rceil} \varepsilon + \varepsilon + \left(1 - \frac{n}{n + \lceil \frac{n}{p} \rceil}\right)L$$

$$< 2\varepsilon + \left(1 - \frac{n}{n + \lceil \frac{n}{p} \rceil}\right)L,$$

and from (1), it results

$$(5) \quad a_{n+q} \geq \frac{n}{n+q} a_n,$$

for any positive integer  $q$ . Putting (5) into (4), we have

$$\left(\frac{n}{n+1} + \dots + \frac{n}{n + \lceil \frac{n}{p} \rceil}\right) a_n \left(n + \frac{n}{p}\right) < 2\varepsilon + \left(1 - \frac{n}{n + \lceil \frac{n}{p} \rceil}\right)L,$$

$$\left(\log \frac{n + \lceil \frac{n}{p} \rceil}{n} + \gamma_{n+\lceil \frac{n}{p} \rceil} - \gamma_n\right) a_n < \frac{n + \lceil \frac{n}{p} \rceil}{n} \left\{2\varepsilon + \left(1 - \frac{n}{n + \lceil \frac{n}{p} \rceil}\right)L\right\},$$

where  $\gamma_n = 1 + \frac{1}{2} + \dots + \frac{1}{n} - \log n$ , which tends to the Euler's constant.

If  $\eta$  be an arbitrary positive number, then there exists an integer  $n_1$  such that  $|\gamma_{n+\lceil \frac{n}{p} \rceil} - \gamma_n| < \eta$ , for  $n \geq n_1$ .

Thus we have  $\left\{\log\left(1 + \frac{1}{p}\right) - \eta\right\} a_n < 4\varepsilon + \left(\frac{1}{p} + \frac{1}{n}\right)L$ ,

for  $n \geq \text{Max}(n_0, n_1)$ . Letting  $n \rightarrow \infty$ , we have

$$\overline{\lim}_{n \rightarrow \infty} a_n \cdot \left\{\log\left(1 + \frac{1}{p}\right) - \eta\right\} \leq 4\varepsilon + \frac{1}{p}L.$$

Since  $\varepsilon$  and  $\eta$  are arbitrary,  $\overline{\lim}_{n \rightarrow \infty} a_n \leq \frac{L}{p \log\left(1 + \frac{1}{p}\right)}$ .

Since  $p$  is arbitrary, we have by letting  $p \rightarrow \infty$

$$(6) \quad \overline{\lim}_{n \rightarrow \infty} a_n \leq L.$$

Next, for any positive number  $\varepsilon$ , there is an  $n_2$  such that

$$L - \varepsilon < \frac{a_1 + a_2 + \dots + a_{\lceil \frac{n}{p} \rceil} + a_{\lceil \frac{n}{p} \rceil + 1} + \dots + a_n}{n}$$

for  $n \geq p(n_2 + 1)$ , where  $p$  is a fixed positive number  $> 1$ . Hence

$$(7) \quad L - \varepsilon < \frac{a_1 + a_2 + \dots + a_{\lceil \frac{n}{p} \rceil}}{n} + \frac{a_{\lceil \frac{n}{p} \rceil + 1} + \dots + a_n}{n}.$$

Putting (5) into (7), we have

$$\begin{aligned}
 L - \varepsilon &< \left( \frac{a_1 + a_2 + \cdots + a_{\lfloor \frac{n}{p} \rfloor}}{\lfloor \frac{n}{p} \rfloor} - L \right) \frac{\lfloor \frac{n}{p} \rfloor}{n} + \left( \frac{n}{\lfloor \frac{n}{p} \rfloor + 1} + \frac{n}{\lfloor \frac{n}{p} \rfloor + 2} \right. \\
 &\quad \left. + \cdots + \frac{n}{n} \right) \frac{a_n}{n} + L \frac{\lfloor \frac{n}{p} \rfloor}{n} \\
 &< \varepsilon \left( \frac{1}{p} + \frac{1}{n} \right) + \left\{ \log \frac{n}{\lfloor \frac{n}{p} \rfloor} + (r_n - r_{\lfloor \frac{n}{p} \rfloor}) \right\} a_n + L \left( \frac{1}{p} + \frac{1}{n} \right) \\
 &< \varepsilon \left( \frac{1}{p} + \frac{1}{n} \right) + \left( \log \frac{1}{\frac{1}{p} - \frac{1}{n}} + \eta \right) a_n + L \left( \frac{1}{p} + \frac{1}{n} \right),
 \end{aligned}$$

for  $n \geq \text{Max}(p(n_2 + 1), n_1)$ . Letting  $n \rightarrow \infty$ , we have

$$L - \varepsilon \leq \frac{\varepsilon}{p} + (\log p + \eta) \lim_{n \rightarrow \infty} a_n + \frac{L}{p}.$$

Since  $\varepsilon$  and  $\eta$  are arbitrary, we have

$$\frac{L \left( 1 - \frac{1}{p} \right)}{\log p} \leq \lim_{n \rightarrow \infty} a_n.$$

Letting  $p \rightarrow 1$ , we have

$$(8) \quad L \leq \lim_{n \rightarrow \infty} a_n.$$

From (7) and (8), we have finally

$$\lim_{n \rightarrow \infty} a_n = L,$$

which is the required result.

2. *Theorem II.* Put  $\sum_{v=1}^n a_v = S_n$ . If  $S_n > -k$ ,  $k$  being a constant, then the fact that  $\sum_1^\infty a_n$  is  $(C, r)$  summable ( $r > 1$ ), implies that  $\sum_1^\infty a_n$  is  $(C, 1)$  summable.

*Proof.* Without loss of generality, we can suppose that  $r=2$ . For our purpose, it is sufficient to prove that if

$$\left\{ S_1 + \frac{S_1 + S_2}{2} + \cdots + \frac{S_1 + S_2 + \cdots + S_n}{n} \right\} / n \rightarrow L,$$

then  $\frac{S_1 + S_2 + \cdots + S_n}{n} \rightarrow L$ .

We can suppose that  $k=0$ . For otherwise we take  $S_v + k$  for  $S_v$ . Then the theorem is evident from Theorem I.

*Theorem III.* If  $\sum_1^\infty (na_n - (n-1)a_{n-1})$  is  $(C, r)$  summable to  $L$ ,  $r$  being positive and  $na_n > -k$ , then  $\frac{a_1 + 2a_2 + \dots + na_n}{n}$  tends to  $L$ .

If we take  $na_n - (n-1)a_{n-1}$  for  $a_n$  in Theorem II ( $a_0 = 0$ ), then we have Theorem III.

*Theorem IV.* The series, which is one-sidedly bounded  $(C, r)$  ( $r > -1$ ) and  $(C, r')$  summable, is  $(C, r+1)$  summable.

This theorem is due to Dr. Doetsch.

*Proof.* If the series is  $(C, r+1)$  summable, then the arithmetic mean of  $(C, r)$  partial sum tends to a limit. Therefore the theorem is valid by Theorem II, where  $r$  is any number greater than  $-1$ .

3. *Theorem V.* If  $\sum_1^\infty a_n$  is  $(C, r)$  summable and  $na_n > -k$ , then  $\sum_1^\infty a_n$  converges.

This is the Hardy-Landau's theorem.

*Proof.* We can suppose that  $r$  is an integer. Let

$$\begin{aligned} T_n^{(0)} &= \sum_1^n a_\nu, \\ T_n^{(1)} &= \sum_1^n T_\nu^{(0)}, \quad \tau_n^{(1)} = \frac{T_n^{(1)}}{n}, \\ &\dots\dots\dots \\ T_n^{(r)} &= \sum_1^n \tau_\nu^{(r-1)}, \quad \tau_n^{(r)} = \frac{T_n^{(r)}}{n}, \quad (r > 1), \end{aligned}$$

and

$$\begin{aligned} U_n^{(0)} &= \sum_1^n (\nu a_\nu - (\nu-1)a_{\nu-1}), \\ U_n^{(1)} &= \sum_1^n \nu a_\nu, \quad u_n^{(1)} = \frac{U_n^{(1)}}{n}, \\ &\dots\dots\dots \\ U_n^{(r)} &= \sum_1^n u_n^{(r-1)}, \quad u_n^{(r)} = \frac{U_n^{(r)}}{n}, \quad (r > 1). \end{aligned}$$

Then we have  $U_n^{(1)} = nT_n^{(0)} - T_n^{(1)}$ , consequently  $u_n^{(1)} = T_n^{(0)} - \tau_n^{(1)}$  and in general  $u_n^{(r+1)} = \tau_n^{(r)} - \tau_n^{(r+1)}$ .

If  $\sum_1^\infty a_n$  is  $(C, r)$  summable, then  $\tau_n^{(r)}$  tends to a limit and hence  $u_n^{(r+1)}$  tends to zero. Therefore  $\sum_1^\infty (na_n - (n-1)a_{n-1})$  is  $(C, r+1)$  summable to zero. Hence by Theorem III, we have

$$\frac{a_1 + 2a_2 + \dots + na_n}{n} \rightarrow 0.$$

Consequently  $\sum_1^\infty a_n$  is convergent. Thus the theorem is proved.