

123. Fourier Series. II. Order of Partial Sums

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1. **Introduction.** Let $f(t)$ be an integrable function with period 2π and its Fourier series be

$$\frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nt + b_n \sin nt).$$

By $s_n(x)$ we denote the n th partial sum of the Fourier series. We put as usual $\varphi_x(u) = f(x+u) + f(x-u)$.

H. Lebesgue [1] has proved the following

Theorem 1. *If, for a fixed x ,*

$$(1) \quad \int_0^t |\varphi_x(u)| du = o(t)$$

as $t \rightarrow 0$, then

$$(2) \quad s_n(x) = o(\log n).$$

S. Izumi [2] proved

Theorem 2. *The conditions*

$$(3) \quad \int_0^t \varphi_x(u) du = o(t), \quad (4) \quad \int_0^t |\varphi_x(u)| du = O(t) \quad (t \rightarrow 0)$$

do not imply (2) in general.

Then there arises the problem: What condition with (3) does (2) imply? As an answer of this problem we prove the following

Theorem 3. *If (3) holds and*

$$(5) \quad \int_0^t (f(\xi+u) - f(\xi-u)) du = o(t) \quad (t \rightarrow 0)$$

uniformly in ξ in a neighbourhood of x , then (2) holds.

This is proved by the same idea as in the proof of Theorem 7 in [4].

On the other hand O. Szász [3] proved that:

Theorem 4. *If*

$$(6) \quad \int_0^t |\varphi_x(u)| du = o\left(t / \log \frac{1}{t}\right) \quad (t \rightarrow 0),$$

then

$$(7) \quad s_n(x) = o(\log \log n).$$

Analogously as Theorems 2 and 3, we prove the following theorems.

Theorem 5. *The conditions*

$$(8) \quad \int_0^t \varphi_x(u) du = o\left(t / \log \frac{1}{t}\right),$$

$$(9) \quad \int_0^t |\varphi_x(u)| du = O\left(t / \log \frac{1}{t}\right)$$

do not imply (7) in general.

Theorem 6. *If (8) holds and*

$$(10) \quad \int_0^t (f(\xi+u) - f(\xi-u)) du = o\left(t \log \log \frac{1}{t} / \log \frac{1}{t}\right) \quad (t \rightarrow 0)$$

uniformly in a neighbourhood of x , then (7) holds.

This may be proved similarly as Theorem 3, and we omit its proof.

2. Proof of Theorem 3. We have

$$\begin{aligned} s_n(x) &= \frac{1}{\pi} \int_0^\pi \varphi_x(t) \frac{\sin nt}{t} dt + o(1) \\ &= \frac{1}{\pi} \left[\int_0^{\pi/n} + \int_{\pi/n}^\pi \right] + o(1) = \frac{1}{\pi} [I + J] + o(1). \end{aligned}$$

By integration by parts, we get

$$|I| \leq \int_0^{\pi/n} |\Phi_x(t)| \left| \frac{\sin nt}{t^2} - \frac{n \cos nt}{t} \right| dt = o\left(n \int_0^{\pi/n} dt\right) = o(1),$$

where $\Phi_x(t) = \int_0^t \varphi_x(u) du = o(t)$ as $t \rightarrow 0$. We now write

$$J = \int_{\pi/n}^\pi \varphi_x(t) \frac{\sin nt}{t} dt = J_1 - J_2 + o(1),$$

where

$$\begin{aligned} J_1 &= \sum_{k=1}^{(n-1)/2} \int_0^{\pi/n} \frac{\varphi_x(t+2k\pi/n) - \varphi_x(t+(2k-1)\pi/n)}{t+2k\pi/n} \sin nt dt, \\ J_2 &= \sum_{k=1}^{(n-1)/2} \int_0^{\pi/n} \varphi_x(t+(2k-1)\pi/n) \left(\frac{1}{t+2k\pi/n} - \frac{1}{t+(2k-1)\pi/n} \right) \sin nt dt \end{aligned}$$

and further we divide J_1 into two parts as follows:

$$\begin{aligned} J_1 &= \int_0^{\pi/n} \frac{\varphi_x(t+2k\pi/n) - \varphi_x(t+(2k-1)\pi/n)}{2k\pi/n} \sin nt dt \\ &\quad - \int_0^{\pi/n} \frac{\varphi_x(t+2k\pi/n) - \varphi_x(t+(2k-1)\pi/n)}{(t+2k\pi/n)2k\pi/n} t \sin nt dt \\ &= J_{11} - J_{12}. \end{aligned}$$

We shall first estimate J_{11} . We have

$$\begin{aligned} J_{11} &= \sum_{k=1}^{(n-1)/2} \frac{n}{2k\pi} \left[\int_0^{\pi/n} (f(x+t+2k\pi/n) - f(x+t+(2k-1)\pi/n)) \sin nt dt \right. \\ &\quad \left. - \int_0^{\pi/n} (f(x-t-2k\pi/n) - f(x-t-(2k-1)\pi/n)) \sin nt dt \right] \\ &= \sum_{k=1}^{(n-1)/2} \frac{n}{2k\pi} [J_{11}^1 + J_{11}^2] \end{aligned}$$

and

$$\begin{aligned}
 J_{11}^1 &= \int_0^{\pi/2n} (f(x + 2k\pi/n) - f(x + (2k-1)\pi/n - t)) \sin nt \, dt \\
 &+ \int_0^{\pi/2n} (f(x + 2k\pi/n + (\pi/n - t)) - f(x + (2k-1)\pi/n + (\pi/n - t))) \sin nt \, dt \\
 &= \int_0^{\pi/2n} (f(\xi + t) - f(\xi - t)) \sin nt \, dt - \int_{\pi/2n}^{\pi/n} (f(\xi + t) - f(\xi - t)) \sin nt \, dt,
 \end{aligned}$$

where $\xi = x + 2k\pi/n$, $\tau = t - \pi/n$. By integration by parts and by the condition (5)

$$\begin{aligned}
 \int_0^{\pi/2n} (f(\xi + t) - f(\xi - t)) \sin nt \, dt &= \left[\sin nt \int_0^t (f(\xi + u) - f(\xi - u)) \, du \right]_0^{\pi/2n} \\
 &- n \int_0^{\pi/2n} \cos nt \, dt \int_0^t (f(\xi + u) - f(\xi - u)) \, du \\
 &= o(1/n) + o\left(n \int_0^{\pi/2n} t \, dt\right) = o(1/n),
 \end{aligned}$$

and also

$$\int_0^{\pi/n} (f(\xi + t) - f(\xi - t)) \sin nt \, dt = o(1/n).$$

Hence $\sum_{k=1}^{(n-1)/2} \frac{n}{2k\pi} J_{11}^1 = o(\log n)$.

Similarly we also get $\sum_{k=1}^{(n-1)/2} \frac{n}{2k\pi} J_{11}^2 = o(\log n)$, and thus we have proved that $J_{11} = o(\log n)$.

On the other hand we write

$$\begin{aligned}
 J_{12} &= \sum_{k=1}^{(n-1)/2} \frac{n}{2k\pi} \left[\int_0^{\pi/n} \frac{f(x + t + 2k\pi/n) - f(x + t + (2k-1)\pi/n)}{t + 2k\pi/n} t \sin nt \, dt \right. \\
 &\quad \left. + \int_0^{\pi/n} \frac{f(x - t - 2k\pi/n) - f(x - t - (2k-1)\pi/n)}{t + 2k\pi/n} t \sin nt \, dt \right] \\
 &= \sum_{k=1}^{(n-1)/2} \frac{n}{2k\pi} [J_{12}^1 + J_{12}^2].
 \end{aligned}$$

Hence by integration by parts and by the condition (5), we have

$$J_{12}^1 = - \int_0^{\pi/n} F_x(t) \frac{(2k\pi/n) \sin nt + nt^2 \cos nt + 2k\pi t \cos nt}{(t + 2k\pi/n)^2} \, dt$$

and hence

$$\sum_{k=1}^{(n-1)/2} \frac{n}{2k\pi} J_{12}^1 = \sum_{k=1}^{(n-1)/2} \left(\frac{n}{k}\right)^3 \int_0^{\pi/n} o\left(\frac{1}{n}\right) (nt^2 + 4tk) \, dt = o(1),$$

where $F_x(t) = \int_0^t (f(x + u + 2k\pi/n) - f(x + u + (2k-1)\pi/n)) \, du = o(1/n)$

uniformly for x and k as $n \rightarrow \infty$ ($0 \leq t \leq \pi/n$). In the same way we

get $\sum_{k=1}^{(n-1)/2} \frac{n}{2k\pi} J_{12}^2 = o(1)$, and we thus have $J_{12} = o(1)$.

Finally we shall prove $J_2 = o(\log n)$. By Abel's lemma

$$\begin{aligned}
 J_2 &= \sum_{k=1}^{(n-1)/2} \int_0^{\pi/n} \sum_{j=k}^n \left(\frac{1}{t+2j\pi/n} - \frac{1}{t+(2j-1)\pi/n} \right) \\
 &\quad \cdot (\varphi_x(t+(2k-1)\pi/n) - \varphi_x(t+(2k-3)\pi/n)) \sin nt \, dt \\
 &+ \int_0^{\pi/n} \sum_{j=1}^n \left(\frac{1}{t+2j\pi/n} - \frac{1}{t+(2j-1)\pi/n} \right) \varphi_x(t+\pi/n) \sin nt \, dt \\
 &= J_{21} + J_{22},
 \end{aligned}$$

say. Then by integration by parts

$$\begin{aligned}
 J_{21} &= - \sum_{k=1}^{(n-1)/2} \frac{\pi}{n} \int_0^{\pi/n} \sum_{j=k}^n \left(\frac{n \cos nt}{(t+2j\pi/n)(t+(2j-1)\pi/n)} \right. \\
 &\quad \left. - \frac{\sin nt (2t+(4j-1)\pi/n)}{(t+2j\pi/n)^2(t+(2j-1)\pi/n)^2} \right) \\
 &\quad \cdot \int_0^t (\varphi_x(u+(2k-1)\pi/n) - \varphi_x(u+(2k-3)\pi/n)) \, du,
 \end{aligned}$$

whence

$$J_{21} = \sum_{k=1}^{(n-1)/2} \frac{\pi}{n} \int_0^{\pi/n} \sum_{j=k}^n \left(\frac{n^3}{j^2} + \frac{n^3}{j^3} \right) o\left(\frac{1}{n}\right) dt = o(\log n)$$

by the condition (5). Furthermore, we have also by integration by parts

$$\begin{aligned}
 J_{22} &= - \frac{\pi}{n} \int_0^{\pi/n} \sum_{j=1}^n \left(\frac{n \cos nt}{(t+2j\pi/n)(t+(2j-1)\pi/n)} \right. \\
 &\quad \left. - \frac{(2t+(4j-1)\pi/n) \sin nt}{(t+2j\pi/n)^2(t+(2j-1)\pi/n)^2} \right) dt \int_0^t \varphi_x(u+\pi/n) \, du
 \end{aligned}$$

and then applying the condition (3)

$$\begin{aligned}
 |J_{22}| &\leq A \frac{1}{n} \sum_{j=1}^n \frac{n^3}{j^2} \int_0^{\pi/n} dt \left| \int_0^t (f(x+u+\pi/n) + f(x-u-\pi/n)) \, du \right| \\
 &\leq A n^2 \int_0^{\pi/n} dt \left| \left[\int_0^{t+\pi/n} - \int_0^{\pi/n} - \int_{-\pi/n}^0 + \int_{-\pi/n-t}^0 \right] f(x+u) \, du \right| = o(1)
 \end{aligned}$$

where A is an absolute constant. Thus the theorem is proved.

3. Proof of Theorem 5. Let

$$\mu_1 = 3, \quad \mu_k = 3^{2^{\nu_k-1}} \quad (k=2, 3, \dots)$$

and $f(t)$ is an even function such that

$$\begin{aligned}
 f(t) &= \varepsilon_j^k / \log \frac{\mu_k}{2j\pi} \quad \text{in } ((2j-1)\pi/\mu_k < t < 2j\pi/\mu_k), \\
 &= -\varepsilon_j^k / \log \frac{\mu_k}{2j\pi} \quad \text{in } (2j\pi/\mu_k < t < (2j+1)\pi/\mu_k),
 \end{aligned}$$

where $j=1, 2, \dots, ((\mu_k/\mu_{k-1})-1)/2, k=1, 2, \dots$ and $0 < \varepsilon_j^k \leq 1, \varepsilon_j^k \rightarrow 0$ as $k \rightarrow \infty$ for each j . For example, we take

$$\varepsilon_j^k = 1/k \quad (1 \leq j \leq k), \quad \varepsilon_j^k = 1 \quad (j > k).$$

Then, if $\pi/\mu_k < t < \pi/\mu_{k-1}$, then there is a j such that

$$(2j-1)\pi/\mu_k < t < (2j+1)\pi/\mu_k.$$

For such t

$$\int_0^t f(u) du = \int_{\pi/\mu_k}^t f(u) du + \sum_{i=k}^{\infty} \int_{\pi/\mu_{i+1}}^{\pi/\mu_i} f(u) du$$

where

$$\int_{\pi/\mu_{i+1}}^{\pi/\mu_i} f(u) du = 0$$

and

$$\begin{aligned} \left| \int_{\pi/\mu_k}^t f(u) du \right| &= \left| \int_{(2j-1)\pi/\mu_k}^t f(u) du \right| \\ &\leq \frac{\pi}{\mu_k} \frac{\varepsilon_j^k}{\log(\mu_k/2j\pi)} = \frac{\varepsilon_j^k}{2j} \left(\frac{2j\pi/\mu_k}{\mu_k \log(\mu_k/2j\pi)} \right). \end{aligned}$$

Thus we have

$$\int_0^t f(u) du = o\left(t \log \frac{1}{t}\right) \quad (t \rightarrow 0).$$

We have also

$$\int_0^t |f(u)| du = A \int_0^t \frac{du}{\log(2\pi/u)} \leq At / \log \frac{2\pi}{t}.$$

On the other hand

$$s_n(0) = \frac{2}{\pi} \int_0^\pi f(t) \frac{\sin nu}{u} du + o(1).$$

For $n = \mu_k$, we put

$$\begin{aligned} s_{\mu_k}(0) &= \frac{2}{\pi} \left(\int_0^{\pi/\mu_k} + \int_{\pi/\mu_k}^{\pi/\mu_{k-1}} + \int_{\pi/\mu_{k-1}}^\pi \right) + o(1) \\ &= \frac{2}{\pi} [I + J + K] + o(1). \end{aligned}$$

We have then

$$\begin{aligned} |I| &\leq \int_0^{\pi/\mu_k} \frac{\mu_k}{\log 1/u} du = o(1), \\ J &= \int_{\pi/\mu_k}^{\pi/\mu_{k-1}} f(u) \frac{\sin \mu_k u}{u} du = - \int_{\pi/\mu_k}^{\pi/\mu_{k-1}} |f(u)| \frac{|\sin \mu_k u|}{u} du, \end{aligned}$$

and then

$$|J| \geq A \int_{\pi/\mu_k}^{\pi/\mu_{k-1}} \frac{du}{u \log(2\pi/u)} \geq A \log \log \mu_k.$$

Finally

$$|K| \leq \int_{\pi/\mu_{k-1}}^\pi \frac{|f(u)|}{u} du \leq A \log \mu_{k-1} \leq A \log \log \log \mu_k.$$

Accordingly

$$|s_{\mu_k}(0)| \geq A \log \log \mu_k,$$

i.e. $s_n(0) \neq o(\log \log n)$ for infinitely many n . Thus the theorem is proved.

References

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