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THEOREMS ON SOME METHODS OF SUMMABILITY

By D. BORWEIN (St. Andrews)

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1. Introduction

I commence with a description of notation and terminology and give definitions of some of the matrices and methods of summability considered in this note.

Suppose throughout that s, s_n (n = 0, 1,...) are arbitrary complex numbers, that $\lambda \ge -1$, and that

$$\epsilon_n^{\alpha} = \binom{n+\alpha}{n}$$
.

The method A_{λ} . Write $s_n \to s$ (A_{λ}) if either

(i)
$$\lambda > -1$$
 and $(1-x)^{\lambda+1} \sum_{n=0}^{\infty} \epsilon_n^{\lambda} s_n x^n \to s$ as $x \to 1$

or (ii)
$$\lambda = -1$$
 and $-\frac{1}{\log(1-x)} \sum_{n=0}^{\infty} \frac{s_n}{n+1} x^{n+1} \to s$ as $x \to 1-$.

The Hausdorff matrix H. Let $\{\mu_n\}$ be a sequence of real numbers and let

$$t_n = \sum_{r=0}^{n} s_r \binom{n}{r} \sum_{\nu=0}^{n-r} (-1)^{\nu} \binom{n-r}{\nu} \mu_{r+\nu}.$$

Denote the matrix of the linear transformation from $\{s_n\}$ to $\{t_n\}$ by H, and write $H(s_n)$ for t_n . Then H is a Hausdorff matrix which is said to be 'generated by the sequence $\{\mu_n\}$ '. I use the same symbol for both matrix and associated Hausdorff summability method, i.e. I write $s_n \to s$ (H) to mean that $H(s_n) \to s$. If $\mu_n \neq 0$, the Hausdorff matrix generated by $\{1/\mu_n\}$ is denoted by H^{-1} .

The product method $A_{\lambda}H$. Write $s_n \to s$ $(A_{\lambda}H)$ if $H(s_n) \to s$ (A_{λ}) .

The Hölder matrix (H, α) . For any real α , this is the Hausdorff matrix generated by the sequence $\{(n+1)^{-\alpha}\}$.

The Cesàro matrix (C, α) $(\alpha > -1)$. This is the Hausdorff matrix generated by $\{1/\epsilon_n^{\alpha}\}$. In the specified range only, it is the matrix of the Cesàro method (C, α) [Hardy (6) 251]; and

$$(C,\alpha)(s_n) = \frac{1}{\epsilon_n^{\alpha}} \sum_{r=0}^n \epsilon_{n-r}^{\alpha-1} s_r.$$

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The matrix (C^*, α) . I define this to be the Hausdorff matrix generated by $\{1/\epsilon_n^{\alpha}\}$ when $\alpha > -1$, and by $\{\epsilon_n^{-\alpha}\}$ when $\alpha \leq -1$, so that

$$(C^*, \alpha) = \begin{cases} (C, \alpha) & (\alpha > -1), \\ (C, -\alpha)^{-1} & (\alpha \leqslant -1). \end{cases}$$

The matrix (C, α, β) $(\beta > -1, \alpha + \beta > -1)$. I use the notation

$$s_n^{lpha,eta} = rac{1}{\epsilon_n^{lpha+eta}} \sum_{r=0}^n \epsilon_{n-r}^{lpha-1} \epsilon_r^eta s_r,$$

and denote by (C, α, β) the matrix of the linear transformation from $\{s_n\}$ to $\{s_n^{\alpha,\beta}\}$. Note that, for $\alpha > -1$, $(C, \alpha, 0) = (C, \alpha)$.

Suppose that P and Q are summability methods (or Hausdorff matrices). P is said to be regular if $s_n \to s$ (P) whenever $s_n \to s$. If $s_n \to s$ (P) whenever $s_n \to s$ (Q), P is said to include Q, and we write $P \supseteq Q$. If $P \supseteq Q$ and $Q \supseteq P$, P and Q are said to be equivalent, and we write $P \cong Q$.

The following results are known.

(I) If H is a regular Hausdorff matrix, then $A_{\lambda}H \supseteq A_{\lambda}$. [$\lambda = 0$, Hausdorff (7) 191; see also Szász (11); $\lambda > -1$, Amir (2) 376; see also Borwein (3) 222; $\lambda = -1$, Borwein (5) 218.†]

(II)
$$A_{\alpha} \supseteq A_{\beta} \supseteq (C, \gamma) \ (\beta > \alpha \geqslant -1; \gamma > -1).$$

[Borwein (3) and (4) 348.]

(III)
$$A_{\lambda}(C,\beta) \supseteq A_{\lambda}(C,\alpha) \supseteq (C,\gamma)$$
 ($\lambda = 0; \beta > \alpha > -1; \gamma > -1$). [Amir (1); see also Lord (8) 243.]

In § 2 of this note the result (I) is extended; also, conditions are obtained which are sufficient for $A_{\lambda}H$ to include K when H and K are Hausdorff methods.

In § 3 it is proved that $(C^*, \alpha) \simeq (H, \alpha)$ for all real α ; and that, for $\beta > -1$, $\alpha + \beta > -1$, (C, α, β) is a Hausdorff matrix equivalent to (C^*, α) .

In § 4 the results of § 2 and § 3 are applied to the method $A_{\lambda}(C^*, \alpha)$. It is proved, inter alia, that (III), with C^* in place of C, is true whenever $\lambda \geqslant -1$, $\beta > \alpha$, and that the methods $A_{-\alpha}$, $A_0(C^*, \alpha)$ are equivalent for all $\alpha < 1$.

2. The method $A_{\lambda} H$

Suppose in what follows that H, K are Hausdorff matrices generated respectively by the real sequences $\{\mu_n\}$, $\{\nu_n\}$, and denote by HK both the matrix product and the associated summability method. It is

† See the concluding remarks.

familiar that HK is a Hausdorff matrix generated by the sequence $\{\mu_n \nu_n\}$ and, consequently, that HK = KH. Further, it is known and easily proved that, when $\mu_n \neq 0$, $K \supseteq H$ if and only if KH^{-1} is regular.

The above results [for proofs see Hardy (6) ch. xi] are used without special mention in the rest of the paper.

Theorem 1. If $\mu_n \neq 0$ and $A_{\lambda} \supseteq KH^{-1}$, then $A_{\lambda}H \supseteq K$.

Proof. Suppose that $s_n \to s$ (K) and let $t_n = H(s_n)$. Then

$$K(s_n) = KH^{-1}(t_n) \rightarrow s$$
, so that $t_n \rightarrow s$ (KH^{-1}) .

It follows that $t_n \to s$ (A_{λ}) , i.e. $s_n \to s$ $(A_{\lambda}H)$; and the proof is complete.

Theorem 2. If either (i) H is regular or (ii) $\mu_n \neq 0$ and $A_{\lambda} \supseteq H^{-1}$, then $A_{\lambda}H$ is regular.

Proof. Since, by (II), A_{λ} is regular, it follows from (I) that $A_{\lambda}H$ is regular when (i) is satisfied. When (ii) is satisfied the result follows from Theorem 1.

The next theorem is an extension of (I).

Theorem 3. If H is regular, then $A_{\lambda}KH \supseteq A_{\lambda}K$.

Proof. Suppose that $s_n \to s$ $(A_{\lambda} K)$, so that $t_n = K(s_n) \to s$ (A_{λ}) . Hence, by (I), $H(t_n) = KH(s_n) \to s$ (A_{λ}) . The theorem follows.

An immediate corollary of Theorem 3 is the theorem:

THEOREM 4. If $K \supseteq H$ and $\mu_n \neq 0$, then $A_{\lambda}K \supseteq A_{\lambda}H$.

3. The matrices (H, α) , (C^*, α) , (C, α, β)

It is known that the Hölder matrix (H, δ) is regular for $\delta \ge 0$ [(6) ch. xi], and it is evident that, for all real α, β ,

$$(H, \alpha)(H, \beta) = (H, \alpha + \beta).$$

Hence, for $\delta > 0$ and all real α ,

$$(H, \alpha + \delta) \supseteq (H, \alpha).$$

Further, it is known [(6) Theorem 211] that, for $\alpha > -1$,

$$(H,\alpha)\simeq (C,\alpha).$$

Since, for $\alpha > -1$, $(C^*, \alpha) = (C, \alpha)$; and, for $\alpha \leq -1$,

$$(C^*, \alpha) = (C, -\alpha)^{-1} \simeq (H, -\alpha)^{-1} = (H, \alpha),$$

we obtain

THEOREM 5. For all real α , $(C^*, \alpha) \simeq (H, \alpha)$.

Immediate consequences are the theorems:

THEOREM 6. For $\alpha > \beta$, $(C^*, \alpha) \supseteq (C^*, \beta)$.

THEOREM 7. For all real α , β , $(C^*, \alpha)(C^*, \beta) \simeq (C^*, \alpha + \beta)$.

The cases $\alpha > -1$ of Theorem 5 and $\alpha > \beta > -1$ of Theorem 6 are, of course, standard. The cases $\alpha = -1, -2,...$ of Theorem 5, $-1 \geqslant \alpha > \beta$ of Theorem 6, and $\alpha > -1$, $\beta > -1$, $\alpha + \beta > -1$ of Theorem 7 have been given respectively by Lyra (9), Mears (10), and Zygmund (12).

We now prove

THEOREM 8. If $\beta > -1$, $\alpha + \beta > -1$, then $(C, \alpha, \beta) = (C, \alpha + \beta)(C, \beta)^{-1}.$

so that (C, α, β) is the Hausdorff matrix generated by the sequence $\{\epsilon_n^{\beta}/\epsilon_n^{\alpha+\beta}\}$.

Proof. It is well known and easily verified that, for $\beta > -1$, $\alpha + \beta > -1$, $\frac{1}{\epsilon_n^{\alpha + \beta}} \sum_{r=1}^{n} \epsilon_{n-r}^{\alpha - 1} \epsilon_r^{\beta} s_r^{\beta,0} = s_n^{\alpha + \beta,0},$

whence $(C, \alpha, \beta)(C, \beta) = (C, \alpha + \beta)$. The theorem follows.

In consequence of Theorems 5 and 8 we have

Theorem 9. For $\beta > -1$, $\alpha + \beta > -1$, $(C, \alpha, \beta) \simeq (C^*, \alpha)$.

The case $\alpha > -1$, $\beta > -1$, $\alpha + \beta > -1$ of this result was proved in essence by Zygmund (12).

So far we have considered the Cesàro method (C, α) only in the range $\alpha > -1$. The standard definition† of this method in the range $\alpha \leqslant -1$ is:

$$s_n \to s \ (C, \alpha) \quad \text{if} \quad \sum_{r=0}^n \epsilon_{n-r}^{\alpha-1} s_r = s \epsilon_n^{\alpha} + o(n^{\alpha}) \quad \text{and} \quad s_n \to s \ (A_0).$$

This definition is due to Hausdorff (7) who proved the methods (C, α) and (H, α) to be equivalent (for all real α).

Hence, in virtue of Theorem 5, we have

THEOREM 10. The methods (C, α) and (C^*, α) are equivalent for all real α .

The case $\alpha = -1$, -2,... of this result has been proved by Lyra [(9), Satz 1].

4. The method $A_{\lambda}(C^*, \alpha)$

In what follows I use the notations

$$s_n^{\alpha} = s_n^{*\alpha} = \frac{1}{\epsilon_n^{\alpha}} \sum_{r=0}^n \epsilon_{n-r}^{\alpha-1} s_r \quad (\alpha > -1),$$

$$s_n^{*\alpha} = \sum_{r=0}^n \epsilon_{n-r}^{\alpha-1} \epsilon_r^{-\alpha} s_r \quad (\alpha \leqslant -1).$$

I also use the first notation with a in place of s.

† For a full discussion of this and other definitions see Lyra (9).

Note that $s_n^{\alpha} = (C, \alpha)(s_n)$ $(\alpha > -1)$, and, in view of Theorem 8 with $\beta = -\alpha$, $s_n^{*\alpha} = (C^*, \alpha)(s_n)$ (all real α). [Cf. Mears (10), (11).]

The next theorem generalizes (III).

THEOREM 11. If $\alpha > \beta$ and γ is real, then

$$A_{\lambda}(C^*,\alpha) \supseteq A_{\lambda}(C^*,\beta) \supseteq (C^*,\gamma).$$

Proof. The first inclusion is a consequence of Theorems 4 and 6. Further, in virtue of (II) and Theorems 6 and 7, we have

$$A_{\lambda} \supseteq (C^*, \gamma - \beta) \simeq (C^*, \gamma)(C^*, \beta)^{-1},$$

so that, by Theorem 1, $A_{\lambda}(C^*, \beta) \supseteq (C^*, \gamma)$.

A corollary of Theorem 11 is that $A_{\lambda}(C^*, \alpha)$ is regular for all real α . The next theorem shows that for $\beta > -1$ the strength of the method $A_{\beta}(C^*, \alpha + \beta)$ is independent of β .

THEOREM 12. If $\beta > -1$ and α is any real number, then

$$A_0(C^*, \alpha) \simeq A_{\beta}(C^*, \alpha + \beta).$$

Proof. It follows from the formal identity

$$\sum_{n=0}^{\infty} s_n x^n = (1-x)^{\beta} \sum_{n=0}^{\infty} \epsilon_n^{\beta} s_n^{\beta} x^n \quad (0 < x < 1; \ \beta > -1),$$

that, if one of the series is convergent throughout the interval (0, 1), then so is the other. Consequently, $s_n \to s$ (A_0) if and only if $s_n^{\beta} \to s$ (A_{β}) ; and so $s_n^{*\alpha} \to s$ (A_0) if and only if $(C^*, \beta)(s_n^{*\alpha}) \to s$ (A_{β}) . Hence,

$$A_0(C^*, \alpha) \simeq A_{\beta}(C^*, \alpha)(C^*, \beta)$$

and, since $(C^*, \alpha)(C^*, \beta) \simeq (C^*, \alpha + \beta)$, application of Theorem 4 yields the required result.

Put $\beta = -\alpha$ in the above theorem to get the corollary

$$A_0(C^*, \alpha) \simeq A_{-\alpha} \quad (\alpha < 1),$$

i.e. for $\alpha < 1$,

$$(1-x)\sum_{n=0}^{\infty} s_n^{*\alpha} x^n \to s \quad \text{as} \quad x \to 1$$

if and only if

$$(1-x)^{1-\alpha}\sum_{n=0}^{\infty}\epsilon_n^{-\alpha}s_n\,x^n\to s$$
 as $x\to 1-$.

The final two theorems are concerned with the method $A_{-1}(C,\alpha)$.

Suppose that

$$s_n = \sum_{r=0}^{n} a_r \quad (n = 0, 1, ...).$$

For $\alpha > 0$, I define the logarithmic method of summability (L, α) as follows:

$$s_n \to s \ (L, \alpha)$$
 or $\sum_{n=0}^{\infty} a_n = s \ (L, \alpha)$

 $-\frac{1}{\log(1-x)}\sum_{n=0}^{\infty} a_n^{\alpha} x^{n+1} \to \alpha s \quad \text{as} \quad x \to 1-.$

Note that the methods (L, 1) and A_{-1} are identical.

We require two lemmas, of which the first is known [(5) Theorem 2] and the second is a simple consequence of a known result [(5) Lemma 1].

LEMMA 1. $A_{-1} \supseteq A_0(C, 1)$.

if

LEMMA 2. If p > 0, q > 0 and $s_n \to s$ (A_{-1}) , then

$$\frac{n+p}{n+q}s_n \to s \ (A_{-1}).$$

THEOREM 13. For $\alpha > 0$, $(L, \alpha) \simeq A_{-1}(C, \alpha - 1)$.

Proof. Since $s_n \to s$ (L, α) if and only if $(n+1)a_n^{\alpha} \to \alpha s$ (A_{-1}) , the required result is a consequence of Lemma 2 and the easily verified identity

$$(n+1)a_n^{\alpha} = \frac{n+1}{n+\alpha} \alpha s_n^{\alpha-1} \quad (\alpha > 0).$$

Theorem 14. For $\alpha > \beta > 0$, $(L, \alpha) \supseteq (L, \beta) \supseteq A_0(C, \beta)$.

Proof. In virtue of Theorems 11 and 13,

$$(L, \alpha) \supseteq (L, \beta) \simeq A_{-1}(C, \beta - 1).$$

Further, by Lemma 1 and Theorems 4 and 7,

$$A_{-1}(C,\beta-1) \supseteq A_0(C,1)(C,\beta-1) \simeq A_0(C,\beta).$$

This completes the proof.

I am indebted to the referee for suggestions which enabled me to simplify the presentation of the material in § 3, and also for supplying most of the references there given.

Remarks on results (I) (added 10 July 1958). Professor C. T. Rajagopal has kindly sent me a reprint of his paper 'Product of two summability methods', J. Indian Math. Soc. 18 (1954) 89–105. This paper, which I had not seen previously, predates my paper (5) but not Amir's paper (2). In it Professor Rajagopal deduces, from his Theorem 1, the case $\lambda > -1$ of (I), and also (without giving details) a result equivalent to the following:

if H is a regular Hausdorff matrix and $t_n = H(s_n)$, then $t_{n+1} \to s$ (A_{-1}) whenever $s_{n+1} \to s$ (A_{-1}) .

This is proved directly in (5) and is the key result used there in establishing the case $\lambda = -1$ of (I).

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