

A Tauberian theorem concerning Dirichlet series

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(Received 31 March 1988; revised 6 June 1988)

Abstract

It is shown that under certain general Tauberian conditions the asymptotic relationship

$$\sum_{n=1}^{\infty} a_n s_n e^{-\lambda_n x} \sim s \sum_{n=1}^{\infty} a_n e^{-\lambda_n x} \quad \text{as } x \rightarrow 0+$$

between two Dirichlet series implies the asymptotic relationship

$$\sum_{k=1}^n a_k s_k \sim s \sum_{k=1}^n a_k.$$

1. Introduction

Suppose throughout that $\lambda := \{\lambda_n\}$ is a strictly increasing unbounded sequence of real numbers with $\lambda_1 \geq 0$, and that $a := \{a_n\}$ is a sequence of non-negative numbers with $a_1 > 0$. Let

$$A_n := \sum_{k=1}^n a_k \quad \text{and} \quad a(x) := \sum_{n=1}^{\infty} a_n e^{-\lambda_n x}.$$

Suppose also that $A_n \rightarrow \infty$, and that the Dirichlet series $a(x)$ is convergent for all $x > 0$.

Let $\{s_n\}$ be a sequence of real numbers,

$$t_n := \frac{1}{A_n} \sum_{k=1}^n a_k s_k \quad \text{and} \quad \sigma(x) := \frac{1}{a(x)} \sum_{n=1}^{\infty} a_n s_n e^{-\lambda_n x}.$$

The weighted mean summability method M_a and the Dirichlet series method $D_{\lambda, a}$ (see [2]) are defined as follows:

$$s_n \rightarrow s(M_a) \quad \text{if } t_n \rightarrow s;$$
$$s_n \rightarrow s(D_{\lambda, a}) \quad \text{if } \sigma(x) \rightarrow s \quad \text{as } x \rightarrow 0+.$$

When $\lambda_n := n$ the method $D_{\lambda, a}$ reduces to the power series method J_a (as defined in [1] for example). Since $A_n \rightarrow \infty$ both methods are regular (i.e. $s_n \rightarrow s$ implies $s_n \rightarrow s(M_a)$ and $s_n \rightarrow s(D_{\lambda, a})$), and also $s_n \rightarrow s(M_a)$ implies $s_n \rightarrow s(D_{\lambda, a})$ (see [2], theorem 1). The purpose of this paper is to prove the following Tauberian converse of the latter result:

THEOREM. Suppose that

$$\lambda_{n+1} \sim \lambda_n, \tag{1}$$

$$A_m/A_n \rightarrow 1 \text{ when } \lambda_m/\lambda_n \rightarrow 1, \ m > n \rightarrow \infty, \tag{2}$$

$$a_n \lambda_n s_n \geq -H(\lambda_{n+1} - \lambda_n) A_n, \tag{3}$$

where H is a positive constant, and that $s_n \rightarrow s(D_{\lambda,a})$. Then $s_n \rightarrow s(M_a)$.

A version of the theorem with (2) replaced by

$$a_n \lambda_n = o((\lambda_{n+1} - \lambda_n) A_n)$$

is known ([2], theorem 3). This latter result is a special case of the theorem since, as is easily shown, (2) is in fact a consequence of (1) and

$$a_n \lambda_n = O((\lambda_{n+1} - \lambda_n) A_n). \tag{4}$$

Thus the theorem also holds with (2) replaced by (4). The special case $\lambda_n := n$ of the theorem has been proved by Tietz ([4], theorem 1). His paper has references to previously proved special cases.

2. Preliminary results

LEMMA 1. Suppose that (1) and (2) hold. Then

(i) $a(x)/a(2x) = O(1)$ as $x \rightarrow 0+$, and

(ii) $a(1/\lambda_n) = O(A_n)$.

Proof. The lemma follows directly from results proved elsewhere ([3], lemmas 5(i), 3 and 4). ▮

LEMMA 2. Suppose that (1), (2) and (3) hold, and that $\sigma(x) = O(1)$ as $x \rightarrow 0+$. Then $t_n = O(1)$.

Proof. Arguing as in the first half of the proof of [2], theorem 3 with $c = 1/e$ but using lemma 1 (i) (instead of $a(x)/a(2x) \rightarrow 1$ as $x \rightarrow 0+$), we deduce that

$$\frac{1}{a(1/\lambda_n)} \sum_{k=1}^n a_k s_k = O(1),$$

and hence, by Lemma 1 (ii), that $t_n = O(1)$. ▮

LEMMA 3. Suppose that (1), (2) and (3) hold, and that $t_n = O(1)$. Then

$$\liminf (t_m - t_n) \geq 0 \text{ when } \lambda_m/\lambda_n \rightarrow 1, \ m > n \rightarrow \infty. \tag{5}$$

Proof. Let $K = \sup_{n>0} |t_n|$. Since

$$t_n - t_{n-1} = (a_n/A_n)(s_n - t_{n-1}) \text{ for } n > 1,$$

we have, by (3),

$$\begin{aligned} t_m - t_n &= \sum_{k=n+1}^m \frac{a_k s_k}{A_k} - \sum_{k=n+1}^m \frac{a_k t_{k-1}}{A_k} \geq -H \sum_{k=n+1}^m \frac{\lambda_{k+1} - \lambda_k}{\lambda_k} - K \left(\frac{A_m}{A_n} - 1 \right) \\ &\geq -H \left(\frac{\lambda_{m+1}}{\lambda_{n+1}} - 1 \right) - K \left(\frac{A_m}{A_n} - 1 \right) \text{ for } m > n > 0. \end{aligned} \tag{6}$$

In view of (1) and (2), (5) follows from (6). ▮

3. Proof of the theorem

Let

$$b_n := A_n(\lambda_{n+1} - \lambda_n) \text{ and } \tau(x) := \frac{1}{b(x)} \sum_{n=1}^{\infty} b_n t_n e^{-\lambda_n x}.$$

Then as in the proof of [2], theorem 3 (end of p. 522 to middle of p. 523) it follows from (1), (2), (3) and Lemma 2 that $\tau(x) \rightarrow s$ as $x \rightarrow 0+$, i.e. that

$$t_n \rightarrow s(D_{\lambda,b}). \tag{7}$$

Now let $A(x) := 0$ for $x < \lambda_1$,

$$A(x) := A_n \text{ for } \lambda_n \leq x < \lambda_{n+1}, \ n = 1, 2, \dots,$$

and let $B(x) := \int_0^x A(v) dv$.

Then $B(\lambda_{n+1}) = B_n = \sum_{k=1}^n b_k$ and $B_n \geq A_1(\lambda_{n+1} - \lambda_1) \rightarrow \infty$. Further, it follows from (1) and (2), by [3], lemma 5(i) that $A(y)/A(x) \rightarrow 1$ when $y/x \rightarrow 1, y > x \rightarrow \infty$, which implies (see [3], lemma 3) that

$$A(y)/A(\frac{1}{2}y) = O(1) \text{ as } y \rightarrow \infty. \tag{8}$$

Hence, for $y > x > \lambda_2$,

$$\begin{aligned} (B(y) - B(x))/B(y) &= \frac{1}{B(y)} \int_x^y A(v) dv \\ &\leq (yA(y)/B(y))(1 - x/y) \rightarrow 0 \text{ when } y/x \rightarrow 1, y > x \rightarrow \infty, \end{aligned}$$

since, by (8),

$$2B(y) \geq 2 \int_{\frac{1}{2}y}^y A(v) dv \geq yA(\frac{1}{2}y) \geq KyA(y)$$

for some positive constant K . It follows that

$$B(y)/B(x) \rightarrow 1 \text{ when } y/x \rightarrow 1, \ y > x \rightarrow \infty,$$

and hence, in view of (1), that

$$B_m/B_n \rightarrow 1 \text{ when } \lambda_m/\lambda_n \rightarrow 1, \ m > n \rightarrow \infty. \tag{9}$$

Next, for $y > x > \lambda_2$,

$$\begin{aligned} (B(y) - B(x))/B(x) &= \frac{1}{B(x)} \int_x^y A(v) dv \\ &\geq (xA(x)/B(x))(y/x - 1) \geq y/x - 1, \end{aligned}$$

which implies that

$$y/x \rightarrow 1 \text{ when } B(y)/B(x) \rightarrow 1, \ y > x \rightarrow \infty,$$

and hence that

$$\lambda_m/\lambda_n \rightarrow 1 \text{ when } B_m/B_n \rightarrow 1, \ m > n \rightarrow \infty. \tag{10}$$

By Lemmas 2 and 3, it follows from (10) that

$$\liminf (t_m - t_n) \geq 0 \text{ when } B_m/B_n \rightarrow 1, \ m > n \rightarrow \infty. \tag{11}$$

Finally, by a theorem proved elsewhere ([3], theorem 6), it follows from (1), (7), (9) and (11) that $t_n \rightarrow s$, i.e. $s_n \rightarrow s(M_a)$. \blacksquare

This research was supported in part by the NSERC of Canada.

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