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On L' Convergence Of A Walsh-sum

by

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On L^1 Convergence Of A Walsh-sum

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SUMMARY

It is shown that limit of the Walsh sum $g_n(x) = \sum_{k=0}^n \lambda_k^n \Psi_k(x)$, $0 < x < 1$, exists and is integrable if and only if $\lim_{n \rightarrow \infty} \lambda_0^n < \infty$. Then g_n converges in L^1 norm to g and for $0 < p < 1$, $\lim_{n \rightarrow \infty} \int_0^1 |g(x) - g_n(x)|^p dx = 0$.

1. The Rademacher functions are defined by

$$\varnothing_0(x) = 1 \quad (0 \leq x < 1/2), \quad \varnothing_0(x) = -1 \quad (1/2 \leq x < 1) \\ \varnothing_0(x+1) = \varnothing_0(x), \quad \varnothing_n(x) = \varnothing_0(2^n x) \quad (n = 1, 2, \dots).$$

Then the Walsh-functions are defined by

$$\Psi_0(x) = 1, \quad \Psi_n(x) = \varnothing_{n_1}(x) \varnothing_{n_2}(x) \varnothing_{n_3}(x) \dots \varnothing_{n_r}(x), \\ \text{for } n = 2^{n_1} + 2^{n_2} + \dots + 2^{n_r}, \text{ where the integers } n_i \text{ are} \\ \text{uniquely determined by } n_{i+1} < n_i.$$

Let $\{\lambda_k^n\}$, $0 \leq k \leq n$ be a double sequence of real numbers satisfying the following conditions:

$$(1.1) \quad \lim_{n \rightarrow \infty} \lambda_n^n = 0$$

$$(1.2) \quad \lim_{m \rightarrow \infty} (\lambda_k^m - \lambda_{n+1}^m) = \lambda_k^n \quad \text{if } k \leq n$$

$$(1.3) \quad \lim_{n \rightarrow \infty} (\lambda_0^n - n \lambda_{n-1}^{n-1}) < \infty \text{ if and only if } \lim_{n \rightarrow \infty} \lambda_0^n < \infty$$

$$(1.4) \quad \lim_{n \rightarrow \infty} (\Delta_k \lambda_k^n)_{k=n-1} = 0 \text{ where } \Delta_k \lambda_k^n = \lambda_k^n - \lambda_{k+1}^n$$

(1.5) $\Delta_k^2 \lambda_k^{n+1} \geq \Delta_k^2 \lambda_k^n \geq 0$ if $k \leq n-2$, where

$$\Delta_k^2 \lambda_k^n = \Delta_k \lambda_k^n - \Delta_{k+1} \lambda_{k+1}^n$$

(1.6) $\Delta_k \lambda_k^n \geq 0$.

In the present paper, we prove the following theorems for Walsh sum $\sum_{k=0}^n \lambda_k^n \Psi_k(x)$.

Theorem 1. The limit of the Walsh sum $\sum_{k=0}^n \lambda_k^n \Psi_k(x)$, $0 < x < 1$, exists and is integrable of and only if $\lim_{n \rightarrow \infty} \lambda_n < \infty$.

Theorem 2. If the limit g of $g_n(x) = \sum_{k=0}^n \lambda_k^n \Psi_k(x)$ is integrable, then g_n converges in L^1 norm to g .

Theorem 3. If the limit g of $g_n(x) = \sum_{k=0}^n \lambda_k^n \Psi_k(x)$ is integrable, then for $0 < p < 1$ we have

$$\lim_{n \rightarrow \infty} \int_0^1 |g(x) - g_n(x)|^p dx = 0.$$

It may be remarked that Theorem 1 and 2 are analogous to the results of Garrett ([3], Theorems 1 and 2) for the generalised Rees-Stanojevic cosine sum in the form $\frac{1}{2} \lambda_n + \sum_{k=1}^n \lambda_k \cos kx$ while Theorem 3 to a known result for trigonometric series ([1], p. 215).

2. We require the following Lemmas for the proof of our theorems:

Lemma 1 [2]. (i) If $D_n(x) = \sum_{k=0}^{n-1} \Psi_k(x)$, then $|D_n(x)| < 2/x$ for $0 < x < 1$.

(ii) If $K_n(x) = \frac{1}{n+1} \sum_{k=0}^n D_k(x)$, then $|K_n(x)| < 2/x$ for all n .

Lemma 2 [4]. If $K_n(x) = \frac{1}{n+1} \sum_{k=0}^n D_k(x)$, then

$$\int_0^1 |K_n(x)| dx \leq 2, \text{ for all } n.$$

3. Proof of Theorem 1. Let

$$g_n(x) = \sum_{k=0}^n \lambda^n_k \Psi_k(x)$$

Applying Abel's transformation twice we have

$$\begin{aligned} (3.1) \quad g_n(x) &= \sum_{k=0}^{n-1} \Delta_k \lambda^n_k D_{k+1}(x) + \lambda^n_n D_{n+1}(x) \\ &= \sum_{k=0}^{n-2} (k+1) \Delta^2_k \lambda^n_k K_k(x) + n [\Delta_k \lambda^n_k]_{k=n-1} K_{n-1}(x) \\ &\quad + \lambda^n_n D_{n+1}(x). \end{aligned}$$

Since $|D_n(x)| < 2/x$, $|K_n(x)| \leq 2/x$ ($0 < x < 1$), $\lim_{n \rightarrow \infty} \lambda^n_n = 0$ and $\lim_{n \rightarrow \infty} [\Delta_k \lambda^n_k]_{k=n-1} = 0$; the last two terms in (3.1) tend to zero in the limit. Finally,

$$\begin{aligned} \lim_{n \rightarrow \infty} \sum_{k=0}^{n-2} (k+1) \Delta^2_k \lambda^n_k K_k(x) &\leq \lim_{n \rightarrow \infty} \frac{2}{x} \sum_{k=0}^{n-2} (k+1) \Delta^2_k \lambda^n_k \\ &= \lim_{n \rightarrow \infty} \frac{2}{x} \left[\sum_{k=0}^{n-2} \Delta_k \lambda^n_k - (n-1) \Delta_{n-1} \lambda^n_{n-1} \right] \\ &= \lim_{n \rightarrow \infty} \frac{2}{x} \left[\lambda^n_0 - \lambda^n_{n-1} - (n-1) (\lambda^n_{n-1} - \lambda^n_n) \right] \\ &= \lim_{n \rightarrow \infty} \frac{2}{x} \left[\lambda^n_0 - n (\lambda^n_{n-1} - \lambda^n_n) - \lambda^n_n \right] \\ &= \lim_{n \rightarrow \infty} \frac{2}{x} \left[\lambda^n_0 - n \lim_{m \rightarrow \infty} (\lambda^m_{n-1} - \lambda^m_{n+1} - \lambda^m_n + \lambda^m_{n+1}) - \lambda^n_n \right] \\ &= \lim_{n \rightarrow \infty} \frac{2}{x} \left[\lambda^n_0 - n \lambda^{n-1}_{n-1} - \lambda^n_n \right] \end{aligned}$$

$$= \lim_{n \rightarrow \infty} \frac{2}{x} (\lambda^n_0 - n \lambda_{n-1}^{n-1}) < \infty \text{ if and only if}$$

$$\lim_{n \rightarrow \infty} \lambda^n_0 < \infty.$$

It follows therefore, that $\lim_{n \rightarrow \infty} g_n(x)$ exists if and only if $\lim_{n \rightarrow \infty} \lambda^n_0 < \infty$.

Now let $g(x) = \lim_{n \rightarrow \infty} g_n(x)$. Then $g(x) = \lim_{n \rightarrow \infty}$

$$\sum_{k=0}^{n-2} (k+1) \Delta^2_k \lambda^n_k K_k(x).$$

Since $\sum_{k=0}^{n-2} (k+1) \Delta^2_k \lambda^n_k K_k(x)$ is nondecreasing, using

Lemma 2, we have

$$\int_0^1 |g(x)| dx = \lim_{n \rightarrow \infty} \int_0^1 \sum_{k=0}^{n-2} (k+1) \Delta^2_k \lambda^n_k K_k(x) dx$$

$$\leq 2 \lim_{n \rightarrow \infty} \sum_{k=0}^{n-2} (k+1) \Delta^2_k \lambda^n_k$$

$$= 2 \lim_{n \rightarrow \infty} [\lambda^n_0 - n \lambda_{n-1}^{n-1} - \lambda^n_n]$$

$$< \infty \text{ if and only if } \lim_{n \rightarrow \infty} \lambda^n_0 < \infty$$

Proof of Theorem 2. Since g_n is integrable, therefore by Theorem 1, we have $\lim_{n \rightarrow \infty} \lambda^n_0 < \infty$. Then it follows from $\lambda_0^{k-1} = \lim_{n \rightarrow \infty} [\lambda^n_0 - \lambda^n_k]$ that $\lim_{n \rightarrow \infty} \lambda^n_k < \infty$ for all $k \geq 0$. We denote $\lim_{n \rightarrow \infty} \lambda^n_k$ by λ_k^∞ . Then

$$g_n(x) = \sum_{k=0}^n \lambda^n_k \Psi_k(x)$$

$$= \sum_{k=0}^n (\lambda_k^\infty - \lambda_{n+1}^\infty) \Psi_k(x)$$

$$= \sum_{k=0}^n \lambda_k^\infty \Psi_k(x) - \lambda_{n+1}^\infty D_{n+1}(x).$$

Applying summation by parts we have

$$\begin{aligned} g_n(x) &= \sum_{k=0}^{n-1} \Delta_k \lambda_k^\infty D_{k+1}(x) + \lambda_n^\infty D_{n+1}(x) - \lambda_{n+1}^\infty D_{n+1}(x) \\ &= \sum_{k=0}^n \Delta_k \lambda_k^\infty D_{k+1}(x) \\ &= \sum_{k=0}^{n-1} (k+1) \Delta_k^2 \lambda_k^\infty K_k(x) + (n+1) [\Delta_k \lambda_k^\infty]_{k=n} K_n(x). \end{aligned}$$

$$\text{Since } \lim_{n \rightarrow \infty} (\Delta_k \lambda_k^\infty)_{k=n} = \lim_{n \rightarrow \infty} (\lambda_n^\infty - \lambda_{n+1}^\infty) = \lim_{n \rightarrow \infty} \lambda_n^\infty = 0,$$

we have

$$g(x) = \lim_{n \rightarrow \infty} g_n(x) = \sum_{k=0}^{\infty} (k+1) \Delta_k^2 \lambda_k^\infty K_k(x).$$

Then

$$\begin{aligned} & \lim_{n \rightarrow \infty} \int_0^1 |g(x) - g_n(x)| dx \\ &= \lim_{n \rightarrow \infty} \int_0^1 \left| \sum_{k=n}^{\infty} (k+1) \Delta_k^2 \lambda_k^\infty K_k(x) - (n+1) (\Delta_k \lambda_k^\infty)_{k=n} K_n(x) \right| dx \\ &= \lim_{n \rightarrow \infty} \left[\sum_{k=n}^{\infty} (k+1) \Delta_k^2 \lambda_k^\infty \int_0^1 K_k(x) dx + (n+1) (\Delta_k \lambda_k^\infty)_{k=n} \int_0^1 K_n(x) dx \right] \\ &\leq 2 \lim_{n \rightarrow \infty} \left[\sum_{k=n}^{\infty} (k+1) \Delta_k^2 \lambda_k^\infty + (n+1) (\Delta_k \lambda_k^\infty)_{k=n} \right] \\ &= 2 \lim_{n \rightarrow \infty} \left[\sum_{k=n}^{\infty} \Delta_k \lambda_k^\infty + n (\Delta_k \lambda_k^\infty)_{k=n} + (n+1) (\Delta_k \lambda_k^\infty)_{k=n} \right] \\ &= 2 \lim_{n \rightarrow \infty} \left[\sum_{n=k}^{\infty} \Delta_k \lambda_k^\infty + (2n+1) (\Delta_k \lambda_k^\infty)_{k=n} \right] = 0. \end{aligned}$$

$$\text{since } \sum_{k=1}^{\infty} \Delta_k \lambda_k^\infty = \lambda_1^\infty < \infty \text{ and } \Delta_k^2 \lambda_k^\infty = \lim_{m \rightarrow \infty} \Delta_k^2 \lambda_k^m \geq 0.$$

Proof of Theorem 3. As in the proof of Theorem 2, we have by using Lemma 1

$$\begin{aligned}
 & \lim_{n \rightarrow \infty} \int_0^1 |g(x) - g_n(x)|^p dx \\
 &= \lim_{n \rightarrow \infty} \int_0^1 \left| \sum_{k=n}^{\infty} (k+1) \Delta_k^2 \lambda_k^\infty K(x) - (n+1) (\Delta_k \lambda_k^\infty)_{k=n} K_n(x) \right|^p dx \\
 &\leq \lim_{n \rightarrow \infty} 2^p \left[\sum_{k=n}^{\infty} |(\Delta_k \lambda_k^\infty)| + (n+1) (\Delta_k \lambda_k^\infty)_{k=n} \right] \int_0^1 x^{-p} dx \\
 &= 2^p \lim_{n \rightarrow \infty} \left[\sum_{k=n}^{\infty} \Delta_k \lambda_k^\infty + (2n+1) (\Delta_k \lambda_k^\infty)_{k=n} \right] \int_0^1 x^{-p} dx = 0.
 \end{aligned}$$

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Ö Z E T

Gösteriliyor ki $g_n(x) = \sum_{k=0}^n \lambda_k^n \Psi_k(x)$, $0 < x < 1$, Walsh toplamı, mevcuttur ve integrallenebilir yalnız ve yalnız $\lim_{n \rightarrow \infty} \lambda_0^n < \infty$. Bu taktirde g_n , L^1 normunda g ye yakımsaktır ve $0 < p < 1$ ise $\lim_{n \rightarrow \infty} \int_0^1 |g(x) - g_n(x)|^p dx = 0$.

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