On Absolute Summability for any Positive Order

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§1. Absolute summability according to Cesàro's method has been defined by Fekete¹ for positive integral orders, as follows:—

Denoting the rth partial sum of a series $\sum u_n$ by S_n^r and its rth mean, namely² S_n^r/A_n^r , by s_n^r , we can regard s_n^r as the sum of the series

$$\sum_{\nu=0}^{n} u_{\nu}^{r} \equiv \sum_{\nu=0}^{n} (s_{\nu}^{r} - s_{\nu-1}^{r}) \qquad (s_{-1}^{r} = 0)$$

Thus the convergence of $\sum u_n^r$ is equivalent to summability (C, r). If now this series is absolutely convergent, we say that $\sum u_n$ is absolutely summable (C, r), or summable |C, r|.

The above definition can be adapted without change for nonintegral orders; it is the object of the present paper to extend to all positive orders the consistency and product results given by Fekete. As a preliminary investigation bearing on the question appears an analogue of Toeplitz's theorem for sequences of bounded variation, the sufficiency only, and not the necessity, being taken into consideration.

§2. If s_n is a sequence of bounded variation, i.e. for which

$$\Sigma u_n = \Sigma \left(s_n - s_{n-1} \right)$$

is absolutely convergent, then

$$t_n = \sum_{\nu=0}^n a_{n,\nu} s_{\nu} \qquad (a_{n,\nu} = 0, if \nu > n)$$

is also of bounded variation, provided that the double sum

(1)
$$\sum_{\substack{0 \leq \nu \leq n \leq N}} |a_{n,\nu} - a_{n-1,\nu}| < K$$

for all values of N.

¹ Math. ès Term. Ert. (1911), pp. 719-726.

² A_n^r stands for $\binom{n+r}{n}$.

For we have

$$v_{n} = t_{n} - t_{n-1} = \sum_{\nu=0}^{n} (a_{n,\nu} - a_{n-1,\nu}) (u_{0} + u_{1} + \dots + u_{\nu})$$
$$= \sum_{i=0}^{n} u_{i} \sum_{\nu=i}^{n} (a_{n,\nu} - a_{n-1,\nu});$$

and

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$$\begin{split} \sum_{n=0}^{N} |v_{n}| &\leq \sum_{n=0}^{N} \sum_{i=0}^{n} |u_{i}| \sum_{\nu=i}^{n} |a_{n,\nu} - a_{n-1,\nu}| \\ &= \sum_{i=0}^{N} |u_{i}| \sum_{i \leq \nu \leq n \leq N} |a_{n,\nu} - a_{n-1,\nu}| \\ &< K \sum_{i=0}^{N} |u_{i}|. \end{split}$$

A simple case presents itself, when

$$\sum_{\nu=i}^{n} (a_{n,\nu} - a_{n-1,\nu}) \ge 0 \qquad (0 \le i \le n).$$

For then

$$|v_{n}| \leq \sum_{i=0}^{n} |u_{i}| \sum_{\nu=i}^{n} (a_{n,\nu} - a_{n-1,\nu})$$

= $\sum_{\nu=0}^{n} (a_{n,\nu} - a_{n-1,\nu}) \sigma_{\nu},$

where $\sigma_{\nu} = \sum_{i=0}^{\nu} |u_i|$. It follows that

$$\sum_{n=0}^N |v_n| \leq \sum_{\nu=0}^N a_{N,\nu} \sigma_{\nu}.$$

Consequently, if the ordinary Toeplitz conditions hold, we can deduce, without assuming (1), that $\sum v_n$ converges absolutely.

§3. We next prove two lemmas.

LEMMA I.

$$\frac{1}{A_n^{p+q+1}}\sum_{\nu=i}^{n-j}A_\nu^p A_{n-\nu}^q$$

does not increase as n increases $(p > -1, q > -1, p+q > -1; i, j, \ge 0)$. We have

$$0 < a_{\nu} = \frac{A_{\nu}^{p} A_{n-\nu}^{q}}{A_{n}^{p+q+1}} \leq \frac{A_{\nu}^{p} A_{n-\nu-1}^{q}}{A_{n-1}^{p+q+1}} = \beta_{\nu},$$

according as

$$\nu \leq \frac{p+1}{p+q+1} n = \nu_1$$
, say.

Hence, for $0 \leq \nu \leq \nu_1$,

$$a_0 + a_1 + \ldots + a_r < \beta_0 + \beta_1 + \ldots + \beta_r$$

and for $\nu_1 < \nu < n_i$, noting that

$$\sum_{\nu=0}^n a_\nu = \sum_{\nu=0}^n \beta_\nu = 1,$$

we get

$$a_0 + a_1 + \ldots + a_{\nu} = 1 - (a_{\nu+1} + a_{\nu+2} + \ldots + a_{\nu})$$

$$< 1 - (\beta_{\nu+1} + \beta_{\nu+2} + \ldots + \beta_{n-1})$$

$$= \beta_0 + \beta_1 + \ldots + \beta_{\nu}.$$

Therefore

$$\frac{1}{A_n^{p+q+1}} \sum_{\nu=0}^{i-1} A_{\nu}^{p} A_{n-\nu}^{q}$$

decreases, as n increases (i > 0). And in the same way

$$\frac{1}{A_n^{p+q+1}} \sum_{\nu=0}^{j-1} A_{\nu}^q A_{n-\nu}^p$$

decreases, as n increases (j > 0). Our result thus follows, since¹

$$\frac{1}{A_n^{p+q+1}} \sum_{\nu=i}^{n-j} A_{\nu}^p A_{n-\nu}^q = \frac{1}{A_n^{p+q+1}} \left\{ \sum_{\nu=0}^n - \sum_{\nu=0}^{i-1} - \sum_{\nu=n-j-1}^n \right\} A_{\nu}^p A_{n-\nu}^q.$$

LEMMA II.

$$A_{j}^{l}\sum_{\nu=0}^{\infty}\frac{A_{\nu}^{k-1}}{A_{j+\nu}^{k+l}}$$

is finite for all $j \ge 0$, $k \ge 0$, l > 0.

When k = 0, the sum reduces to unity. Otherwise we have $\sum_{\nu=0}^{j} A_{\nu}^{k-1} = A_{j}^{k}$, and as *i* becomes great,

$$A_i^r \cong \frac{i^r}{\Gamma(r+1)} \ (r>-1),$$

so that

$$\sum_{\nu=0}^{\infty} \frac{A_{\nu}^{k-1}}{A_{j+\nu}^{k+l}} = \left(\sum_{\nu=0}^{j} + \sum_{\nu=j+1}^{\infty}\right) \frac{A_{\nu}^{k-1}}{A_{j+\nu}^{k+l}} \\ > \frac{A_{j}^{k}}{A_{j}^{k+l}} + O \sum_{\nu=j+1}^{\infty} \left(\frac{\nu}{j+\nu}\right)^{k-1} \frac{1}{(j+\nu)^{l+1}} = O\left(\frac{1}{j^{l}}\right),$$

¹ If i or j is zero, we omit the corresponding sum.

which yields the required result. We conclude with our two theorems.

§4. THEOREM I. If $\sum u_n$ is summable |C, k|, then it is also summable |C, k+l|, $(k \ge 0, l > 0)$. We have

$$s_{n}^{k+l} = \frac{S_{n}^{k+l}}{A_{n}^{k+l}} = \sum_{\nu=0}^{n} \frac{A_{n-\nu}^{l-1} A_{\nu}^{k}}{A_{n}^{k+l}} s_{\nu}^{k}$$
$$= \sum_{\nu=0}^{n} a_{n\nu} s_{\nu}^{k}, \text{ say ;}$$

and from Lemma I, with j = 0, it appears that¹

$$\sum_{\nu=i}^{n} (a_{n,\nu} - a_{n-1,\nu}) \ge 0.$$

Consequently, in view of our earlier remarks, the series $\sum u_n^{k+l}$ converges absolutely.

THEOREM II. If Σu_n is summable |C, k| and Σv_n is summable |C, l|, then the product series

$$\Sigma w_n \equiv \Sigma (u_0 v_n + u_1 v_{n-1} + \ldots + u_n v_0)$$

is summable |C, k+l|, $(k \ge 0, l \ge 0)$.

When k and l are both zero, this reduces to the well-known theorem on the multiplication of two absolutely convergent series. We may suppose then that l > 0. Denoting the partial sums of order r for $\sum u_n$ and $\sum v_n$ by S_n^r and T_n^r respectively, we have, when |x| < 1,

$$(1-x)^{-k-l-1} \sum_{n=0}^{\infty} u_n x^n \cdot \sum_{n=0}^{\infty} v_n x^n = (1-x)^{-k} \sum_{n=0}^{\infty} u_n x^n \cdot (1-x)^{-l-1} \sum_{n=0}^{\infty} v_n x^n$$
$$= \sum_{n=0}^{\infty} S_n^{k-1} x^n \cdot \sum_{n=0}^{\infty} T_n^l x^n.$$

Hence the partial sum of order k + l for the product series is

$$P_n^{k+l} = \sum_{\nu=0}^n (S_{\nu}^k - S_{\nu-1}^k) T_{n-\nu}^l$$
$$= \sum_{\nu=0}^n (A_{\nu}^k s_{\nu}^k - A_{\nu-1}^k s_{\nu-1}^k) A_{n-\nu}^l t_{n-\nu}^l$$

 $a_{n-1,n}$ vanishes, if we take $A_{-1}^r = 0$ (r = 0, -1, -2...). This follows, if we suppose $A_{n-1}^r = A_n^r \frac{n}{n+r}$ true for n = 0.

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and

$$\begin{split} w_{n}^{k+l} &= \frac{P_{n}^{k+l}}{A_{\nu}^{k+l}} - \frac{P_{n-1}^{k+l}}{A_{n-1}^{k+l}} \\ &= \sum_{\nu=0}^{n} (A_{\nu}^{k} s_{\nu}^{k} - A_{\nu-1}^{k} s_{\nu-1}^{k}) \left(\frac{A_{n-\nu}^{l} t_{n-\nu}^{l}}{A_{n}^{k+l}} - \frac{A_{n-\nu-1}^{l} t_{n-\nu-1}^{l}}{A_{n-1}^{k+l}} \right) \\ &= \sum_{\nu=0}^{n} (A_{\nu}^{k-1} s_{\nu}^{k} + A_{\nu-1}^{k} u_{\nu}^{k}) \left\{ \left(\frac{A_{n-\nu}^{l} t_{n-\nu}^{l}}{A_{n-1}^{k+l}} - \frac{A_{n-\nu-1}^{l}}{A_{n-1}^{k+l}} \right) t_{n-\nu}^{l} + \frac{A_{n-\nu-1}^{l} t_{n-\nu}^{l}}{A_{n-1}^{k+l}} v_{n-\nu}^{l} \right\} \\ &= \sum_{\nu=0}^{n} A_{\nu}^{k-1} s_{\nu}^{k} \left(\frac{A_{n-\nu}^{l}}{A_{n}^{k+l}} - \frac{A_{n-\nu-1}^{l}}{A_{n-1}^{k+l}} \right) t_{n-\nu}^{l} + \sum_{\nu=0}^{n-1} A_{\nu}^{k-1} s_{\nu}^{k} \frac{A_{n-\nu-1}^{l} v_{n-\nu}^{l}}{A_{n-1}^{k+l}} v_{n-\nu}^{l} \\ &+ \sum_{\nu=1}^{n} A_{\nu-1}^{k} u_{\nu}^{k} \left(\frac{A_{n-\nu}^{l}}{A_{n}^{k+l}} - \frac{A_{n-\nu-1}^{l}}{A_{n-1}^{k+l}} \right) t_{n-\nu}^{l} + \sum_{\nu=0}^{n-1} A_{\nu-1}^{k} u_{\nu}^{k} \frac{A_{n-\nu-1}^{l} v_{n-\nu}^{l}}{A_{n-1}^{k+l}} v_{n-\nu}^{l} \\ &= \sum_{1} + \sum_{2} + \sum_{3} + \sum_{4} , \quad \text{say.}^{1} \end{split}$$

Now

$$\begin{split} \Sigma_1 &= \sum_{\nu=0}^n A_{\nu}^{k-1} \sum_{i=0}^{\nu} u_i^k \sum_{j=0}^{n-\nu} v_j^l \left(\frac{A_{n-\nu}^l}{A_n^{k+l}} - \frac{A_{n-\nu-1}^l}{A_{n-1}^{k+l}} \right) \\ &= \sum_{0 \leq i+j \leq n} u_i^k v_j^l \left\{ \sum_{\nu=i}^{n-j} \frac{A_{\nu}^{k-1} A_{n-\nu}^l}{A_n^{k+l}} - \sum_{\nu=i}^{n-j-1} \frac{A_{\nu}^{k-1} A_{n-\nu-1}^l}{A_{n-1}^{k+l}} \right\}. \end{split}$$

But the expression in brackets is ≥ 0 by Lemma I. Hence

$$\begin{split} |\Sigma_{1}| &\leq \sum_{0 \leq i+j \leq n} |u_{i}^{k}| \, |v_{j}^{l}| \left\{ \sum_{\nu=i}^{n-j} \frac{A_{\nu}^{k-1} A_{n-\nu}^{l}}{A_{n}^{k+l}} - \sum_{\nu=i}^{n-j-1} \frac{A_{\nu}^{k-1} A_{n-\nu-1}^{l}}{A_{n-1}^{k+l}} \right\}, \\ \sum_{n=1}^{N} |\Sigma_{1}| &\leq \sum_{0 \leq i+j \leq N} |u_{i}^{k}| \, |v_{j}^{l}| \sum_{\nu=i}^{N} \frac{A_{\nu}^{k-1} A_{N-\nu}^{l}}{A_{N}^{k+l}} \\ &\leq \sum_{0 \leq i+j \leq N} |u_{i}^{k}| \, |v_{j}^{l}| \leq \sum_{i=0}^{\infty} |u_{i}^{k}| \sum_{j=0}^{\infty} |v_{j}^{i}| = O(1). \end{split}$$

Next, using Lemma II, we get, when \overline{s} is the upper bound of $|s_{\nu}|$,

$$\sum_{n=1}^{N} |\Sigma_{2}| \leq \bar{s} \sum_{n=1}^{N} \frac{1}{A_{n}^{k+l}} \sum_{\nu=0}^{n-1} A_{\nu}^{k-1} A_{n-\nu-1}^{l} |v_{n-\nu}^{l}|$$
$$= \bar{s} \sum_{j=1}^{N} |v_{j}^{l}| O(1) = O(1).$$

In Σ_3 we notice that, for k > 0,

$$\left|\frac{A_{n-\nu}^{l}}{A_{n}^{k+l}} - \frac{A_{n-\nu-1}^{l}}{A_{n-1}^{k+l}}\right| = \left|\frac{A_{n-\nu}^{l-1}}{A_{n}^{k+l}} - \frac{k+l}{n}\frac{A_{n-\nu-1}^{l}}{A_{n}^{k+l}}\right| < K\frac{A_{n-\nu}^{l-1}}{A_{n}^{k+l}}$$

¹ It should be observed that \sum_{1} and \sum_{2} do not occur when k = 0.

and, for k = 0, the expression is equal to

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$$\frac{\nu A_{n-\nu}^{l-1}}{n A_n^l} < K' \ \frac{A_{\nu-1}^1 A_{n-\nu}^{l-1}}{A_n^{l+1}}$$

 Σ_3 can therefore be treated like Σ_2 , so that $\sum_{n=1}^{N} |\Sigma_3| = O(1)$. Finally

$$\begin{split} |\Sigma_{4}| &\leq \sum_{\nu=0}^{n-1} |u_{\nu}^{k}| |v_{n-\nu}^{l}|, \\ \sum_{n=1}^{N} |\Sigma_{4}| &\leq \sum_{\nu=0}^{\infty} |u_{\nu}^{k}| \sum_{\nu=0}^{\infty} |v_{\nu}^{l}| = O(1) \end{split}$$

Combining results we see that $\sum_{n=1}^{N} |w_n^{k+l}|$ is finite for all N, *i.e.* that the product series is summable |C, k+l|.