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DOUBLE SINE SERIES WITH NONNEGATIVE COEFFICIENTS AND LIPSCHITZ CLASSES

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Abstract. Denote by $f_{ss}(x, y)$ the sum of a double sine series with nonnegative coefficients. We present necessary and sufficient coefficient conditions in order that f_{ss} belongs to the two-dimensional multiplicative Lipschitz class $\text{Lip}(\alpha, \beta)$ for some $0 < \alpha \leq 1$ and $0 < \beta \leq 1$. Our theorems are extensions of the corresponding theorems by Boas for single sine series.

1. Known results: single sine series. We give a brief summary of the known results for single sine series. Given a sequence $\{a_i : i = 1, 2, ...\}$ of nonnegative numbers such that

(1.1)
$$\sum_{i=1}^{\infty} a_i < \infty,$$

the sum of the sine series

(1.2)
$$\sum_{i=1}^{\infty} a_i \sin ix =: f_s(x)$$

is a continuous function, by uniform convergence.

We recall (see [4, pp. 43–44]) that a periodic function φ belongs to the *Lipschitz class* Lip α for some $\alpha > 0$ if there exists a constant $C = C(\varphi)$ such that for all x and h we have

$$|\varphi(x+h) - \varphi(x)| \le C|h|^{\alpha}.$$

The following theorems by Boas [1] give necessary and sufficient conditions for a sine series to belong to $\operatorname{Lip} \alpha$, where $0 < \alpha \leq 1$.

THEOREM A. Let $\{a_i : i = 1, 2, ...\}$ be a sequence of nonnegative numbers such that condition (1.1) is satisfied and let f_s be defined by (1.2). If

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 $0 < \alpha < 1$, then $f_s \in \operatorname{Lip} \alpha$ if and only if

(1.3)
$$\sum_{i=m}^{\infty} a_i = O(m^{-\alpha}), \quad m = 1, 2, \dots;$$

or equivalently

(1.4)
$$\sum_{i=1}^{m} ia_i = O(m^{1-\alpha}), \quad m = 1, 2, \dots$$

THEOREM B. Let $\{a_i : i = 1, 2, ...\}$ and f_s be as in Theorem A. If $\alpha = 1$, then $f_s \in \text{Lip 1}$ if and only if

(1.5)
$$\sum_{i=1}^{m} i a_i = O(1), \quad m = 1, 2, \dots$$

Condition (1.5) formally coincides with (1.4) when applied for $\alpha = 1$. However, (1.5) is no longer equivalent to (1.3) for $\alpha = 1$.

We note that Theorem A remains valid if we replace f_s by f_c , where f_c is the sum of the cosine series

(1.6)
$$\sum_{i=1}^{\infty} a_i \cos ix =: f_{\rm c}(x),$$

where $\{a_i : i = 1, 2, ...\}$ is a sequence of nonnegative numbers such that condition (1.1) is satisfied. On the other hand, Theorem B is no longer true for (1.6).

2. New results. From now on, we consider a double sequence $\{a_{ij} : i, j = 1, 2, ...\}$ of nonnegative numbers such that

(2.1)
$$\sum_{i=1}^{\infty} \sum_{j=1}^{\infty} a_{ij} < \infty.$$

The double sine series

(2.2)
$$\sum_{i=1}^{\infty} \sum_{j=1}^{\infty} a_{ij} \sin ix \sin jy =: f_{\rm ss}(x,y)$$

converges uniformly, and its sum f_{ss} is a continuous function.

Next, we give the definition of the two-dimensional multiplicative Lipschitz classes $\text{Lip}(\alpha, \beta)$, where $\alpha, \beta > 0$. The definition is due to Móricz [3].

A function $\varphi(x, y)$ periodic in each variable is said to belong to the *two-dimensional Lipschitz class* $\text{Lip}(\alpha, \beta)$ for some $\alpha, \beta > 0$ if there exists a constant $C = C(\varphi)$ such that for all x, y, h and k, we have

(2.3)
$$|\varphi(x+h,y+k) - \varphi(x+h,y) - \varphi(x,y+k) + \varphi(x,y)| \le C|h|^{\alpha}|k|^{\beta}.$$

Motivated by the one-variable case, Theorems 1–3 below are the extensions of Theorems A and B to double sine series, in which $\{a_{ij} : i, j = 1, 2, ...\}$ is a double sequence of nonnegative numbers such that condition (2.1) is satisfied and f_{ss} is defined by (2.2).

THEOREM 1. If $0 < \alpha, \beta < 1$, then $f_{ss} \in \text{Lip}(\alpha, \beta)$ if and only if

(2.4)
$$\sum_{i=m}^{\infty} \sum_{j=n}^{\infty} a_{ij} = O(m^{-\alpha} n^{-\beta}), \quad m, n = 1, 2, \dots;$$

or equivalently

(2.5)
$$\sum_{i=1}^{m} \sum_{j=1}^{n} i j a_{ij} = O(m^{1-\alpha} n^{1-\beta}), \quad m, n = 1, 2, \dots$$

The equivalence of (2.4) and (2.5) follows from the Lemma below when applied for $\gamma = \delta = 1$, $\mu = 1 - \alpha$, $\nu = 1 - \beta$.

THEOREM 2. If $\alpha = \beta = 1$, then $f_{ss} \in Lip(1,1)$ if and only if

(2.6)
$$\sum_{i=1}^{m} \sum_{j=1}^{n} ij a_{ij} = O(1), \quad m, n = 1, 2, \dots$$

We observe that (2.6) formally coincides with (2.5) when $\alpha = \beta = 1$, but it is not equivalent to (2.4) when $\alpha = \beta = 1$.

THEOREM 3. If $0 < \alpha < 1$ and $\beta = 1$, then $f_{ss} \in \text{Lip}(\alpha, 1)$ if and only if

(2.7)
$$\sum_{i=1}^{m} \sum_{j=1}^{n} i j a_{ij} = O(m^{1-\alpha}), \quad m, n = 1, 2, \dots$$

The proof of Theorem 3 combines the methods of proof of Theorems 1 and 2.

We note that the symmetric counterpart of Theorem 3 gives a criterion for f_{ss} to belong to Lip $(1, \beta)$ for $0 < \beta < 1$.

Analysis of the proof of Theorem 1 shows that the sums

$$\sum_{i=1}^{\infty} \sum_{j=1}^{\infty} a_{ij} \sin ix \cos jy =: f_{\rm sc}(x, y),$$
$$\sum_{i=1}^{\infty} \sum_{j=1}^{\infty} a_{ij} \cos ix \sin jy =: f_{\rm cs}(x, y)$$

and

$$\sum_{i=1}^{\infty} \sum_{j=1}^{\infty} a_{ij} \cos ix \cos jy =: f_{\rm cc}(x, y)$$

of sine-cosine, cosine-sine and double cosine series belong to $\text{Lip}(\alpha, \beta)$ when $0 < \alpha, \beta < 1$ if and only if (2.4) or equivalently (2.5) is satisfied. On the other hand, an analogous reformulation of Theorems 2 and 3 is no longer true for them when $\alpha = \beta = 1$ or $0 < \alpha < 1$, $\beta = 1$ or $\alpha = 1$, $0 < \beta < 1$.

It is not difficult to check that in Theorem 1–3 it is enough to require the fulfilment of conditions (2.4)–(2.7) for large enough m and n, say $m > n_0$ and $n > n_0$, where n_0 is some positive integer.

The following auxiliary result plays a key role in the proofs of Theorem 1–3. This lemma is an extension of the corresponding one by Boas [1, Lemma 1] to double series of nonnegative numbers.

LEMMA. Let
$$a_{ij} \ge 0, i, j = 1, 2, \dots$$
 If $\gamma > \mu \ge 0, \delta > \nu \ge 0$ and

$$\sum_{i=1}^{m} \sum_{j=1}^{n} i^{\gamma} j^{\delta} a_{ij} = O(m^{\mu} n^{\nu}), \quad m, n = 1, 2, \dots,$$

then

$$\sum_{i=m}^{\infty} \sum_{j=n}^{\infty} a_{ij} = O(m^{\mu - \gamma} n^{\nu - \delta}), \quad m, n = 1, 2, \dots$$

If $\gamma > \mu > 0$ and $\delta > \nu > 0$, then the converse implication is also valid.

This lemma was proved in [2, Lemma 1] in the particular case when $\mu - \gamma = \nu - \delta = -1$. In the more general case of the Lemma above, the proof is analogous.

3. Proof of Theorem 1

(i) Sufficiency. Assume that conditions (2.4) or equivalently (2.5) hold, that is, there exist constants K and K_1 such that

(3.1)
$$\sum_{i=m}^{\infty} \sum_{j=n}^{\infty} a_{ij} \le \frac{K}{m^{\alpha} n^{\beta}}, \quad m, n = 1, 2, \dots,$$

and

(3.2)
$$\sum_{i=1}^{m} \sum_{j=1}^{n} i j a_{ij} \le K_1 m^{1-\alpha} n^{1-\beta}, \quad m, n = 1, 2, \dots$$

We claim that then $f_{ss} \in \text{Lip}(\alpha, \beta)$. Clearly, we have

$$f_{\rm ss}(x+2h,y+2k) - f_{\rm ss}(x+2h,y) - f_{\rm ss}(x,y+2k) + f_{\rm ss}(x,y) = 4\sum_{i=1}^{\infty} \sum_{j=1}^{\infty} a_{ij} \cos i(x+h) \sin ih \cos j(y+k) \sin jk$$

It follows that

$$(3.3) |f_{ss}(x+2h,y+2k) - f_{ss}(x+2h,y) - f_{ss}(x,y+2k) + f_{ss}(x,y)| \leq 4 \sum_{i=1}^{\infty} \sum_{j=1}^{\infty} a_{ij} |\sin ih| |\sin jk| = 4 \Big\{ \sum_{i=1}^{m} \sum_{j=1}^{n} + \sum_{i=m+1}^{\infty} \sum_{j=1}^{n} + \sum_{i=1}^{m} \sum_{j=n+1}^{\infty} + \sum_{i=m+1}^{\infty} \sum_{j=n+1}^{\infty} \Big\} a_{ij} |\sin ih| |\sin jk| =: S_1 + S_2 + S_3 + S_4, \quad \text{where } m := [1/|h|], \ n := [1/|k|],$$

where $[\cdot]$ denotes the integer part.

First, we estimate S_1 as follows:

$$S_1 \le 4 \sum_{i=1}^m \sum_{j=1}^n a_{ij} |ih| |jk| = 4|h| |k| \sum_{i=1}^m \sum_{j=1}^n ija_{ij}.$$

By (3.2), we immediately get

(3.4)
$$S_1 \le 4|h| |k| K_1 m^{1-\alpha} n^{1-\beta} \le 4K_1 |h|^{\alpha} |k|^{\beta}.$$

Second, we consider S_2 . It is clear that

(3.5)
$$S_2 \le 4|k| \sum_{i=m+1}^{\infty} \sum_{j=1}^n j a_{ij}.$$

Let N be an arbitrary integer such that $1 \le n < N$. A summation by parts with respect to j gives that

$$\sum_{i=m+1}^{\infty} \sum_{j=1}^{n} j a_{ij} = \sum_{i=m+1}^{\infty} \left\{ \sum_{j_1=1}^{n} \sum_{j=j_1}^{N} a_{ij} - n \sum_{j=n+1}^{N} a_{ij} \right\} \le \sum_{i=m+1}^{\infty} \sum_{j_1=1}^{n} \sum_{j=j_1}^{N} a_{ij},$$

whence by (3.1), if we let N tend to ∞ , (3.5) can be estimated as follows:

(3.6)
$$S_{2} \leq 4|k| \sum_{j_{1}=1}^{n} \sum_{i=m+1}^{\infty} \sum_{j=j_{1}}^{\infty} a_{ij} \leq 4|k| \sum_{j_{1}=1}^{n} \frac{K}{(m+1)^{\alpha} j_{1}^{\beta}}$$
$$\leq 4K|h|^{\alpha}|k| \sum_{j_{1}=1}^{n} \frac{1}{j_{1}^{\beta}}.$$

If $0 < \beta < 1$, then

$$\sum_{j_1=1}^n \frac{1}{j_1^{\beta}} \le \int_0^n \frac{1}{x^{\beta}} \, dx = \frac{n^{1-\beta}}{1-\beta}.$$

Hence by (3.6) we find that

(3.7)
$$S_2 \le 4K|h|^{\alpha}|k| \frac{n^{1-\beta}}{1-\beta} \le \frac{4K}{1-\beta}|h|^{\alpha}|k|^{\beta}.$$

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Third, S_3 is the symmetric counterpart of S_2 , and can be estimated analogously:

$$(3.8) S_3 \le \frac{4K}{1-\alpha} |h|^{\alpha} |k|^{\beta}$$

Fourth, the estimate of S_4 is quite simple. By (3.1), we have

(3.9)
$$S_4 \le 4 \sum_{i=m+1}^{\infty} \sum_{j=n+1}^{\infty} a_{ij} \le 4 \frac{K}{(m+1)^{\alpha}(n+1)^{\beta}} \le 4K|h|^{\alpha}|k|^{\beta}.$$

Combining (3.3), (3.4), (3.7)–(3.9) shows that $f_{ss} \in Lip(\alpha, \beta)$.

(ii) Necessity. Now we assume that $f_{ss} \in \text{Lip}(\alpha, \beta)$, that is, (2.3) holds for $\varphi = f_{ss}$. Let 0 < h, $k \leq 1$ and put x = y = 0 in (2.3). We obtain

$$f_{\rm ss}(h,k) - f_{\rm ss}(h,0) - f_{\rm ss}(0,k) + f_{\rm ss}(0,0)| = |f_{\rm ss}(h,k)| \le Ch^{\alpha}k^{\beta},$$

whence

(3.10)
$$|f_{\rm ss}(x,y)| = \left|\sum_{i=1}^{\infty} \sum_{j=1}^{\infty} a_{ij} \sin ix \sin jy\right| \le C x^{\alpha} y^{\beta}, \quad x > 0, \ y > 0.$$

By uniform convergence (due to (2.1)), the double series in the middle can be integrated term by term with respect to x over the interval (0, h):

$$\left|\sum_{i=1}^{\infty}\sum_{j=1}^{\infty}a_{ij}\sin jy\int_{0}^{h}\sin ix\,dx\right| \le Cy^{\beta}\int_{0}^{h}x^{\alpha}\,dx,$$

which gives

$$\left|\sum_{i=1}^{\infty}\sum_{j=1}^{\infty}a_{ij}\sin jy\,\frac{1-\cos ih}{i}\right| \leq \frac{C}{\alpha+1}\,y^{\beta}\,h^{\alpha+1}.$$

Integrating again term by term, this time with respect to y over (0, k), we find that

(3.11)
$$\sum_{i=1}^{\infty} \sum_{j=1}^{\infty} a_{ij} \frac{1 - \cos ih}{i} \frac{1 - \cos jk}{j}$$
$$= 4 \sum_{i=1}^{\infty} \sum_{j=1}^{\infty} \frac{1}{ij} a_{ij} \sin^2 \frac{ih}{2} \sin^2 \frac{jk}{2} \le \frac{C}{(\alpha+1)(\beta+1)} h^{\alpha+1} k^{\beta+1}.$$

By the known inequality

$$\sin t \ge \frac{2}{\pi}t, \quad 0 \le t \le \frac{\pi}{2};$$

we obtain

$$\sin^2 \frac{ih}{2} \ge \left(\frac{2}{\pi} \frac{ih}{2}\right)^2 = \frac{i^2 h^2}{\pi^2}, \quad i = 1, 2, \dots, [1/h] =: m,$$

and

$$\sin^2 \frac{jk}{2} \ge \frac{j^2k^2}{\pi^2}, \quad j = 1, 2, \dots, [1/k] =: n.$$

From (3.11) and the last two inequalities we get

$$(3.12) \quad \frac{4h^2k^2}{\pi^4} \sum_{i=1}^m \sum_{j=1}^n ija_{ij} = 4 \sum_{i=1}^m \sum_{j=1}^n \frac{1}{ij} a_{ij} \frac{i^2h^2}{\pi^2} \frac{j^2k^2}{\pi^2}$$
$$\leq 4 \sum_{i=1}^\infty \sum_{j=1}^\infty \frac{1}{ij} a_{ij} \sin^2 \frac{ih}{2} \sin^2 \frac{jk}{2} \leq \frac{C}{(\alpha+1)(\beta+1)} h^{\alpha+1} k^{\beta+1}.$$

Hence we conclude that

$$\sum_{i=1}^{m} \sum_{j=1}^{n} ij a_{ij} \le \frac{C\pi^4}{4(\alpha+1)(\beta+1)} h^{\alpha-1} k^{\beta-1} \le \frac{C\pi^4}{4(\alpha+1)(\beta+1)} (m+1)^{1-\alpha} (n+1)^{1-\beta} \le \frac{2^{2-\alpha-\beta}C\pi^4}{4(\alpha+1)(\beta+1)} m^{1-\alpha} n^{1-\beta}.$$

This is (2.5), which was to be proved.

The proof of Theorem 1 is complete.

4. Proof of Theorem 2

(iii) Sufficiency. Suppose that (2.6) holds: there exists a constant K such that

(4.1)
$$\sum_{i=1}^{m} \sum_{j=1}^{n} i j a_{ij} \le K, \quad m = 1, 2, \dots$$

By the Lemma of Section 2 with $\gamma = \delta = 1$, $\mu = \nu = 0$, there exists a constant K_1 such that

(4.2)
$$\sum_{i=m}^{\infty} \sum_{j=n}^{\infty} a_{ij} \le \frac{K_1}{mn}, \quad m, n = 1, 2, \dots$$

We claim that $f_{ss} \in Lip(1, 1)$.

We start with the same estimate (3.3) as in part (i) of the proof of Theorem 1:

(4.3)
$$|f_{\rm ss}(x+2h,y+2k) - f_{\rm ss}(x+2h,y) - f_{\rm ss}(x,y+2k) + f_{\rm ss}(x,y)| \le S_1 + S_2 + S_3 + S_4,$$

where the S_i are defined in (3.3).

We can estimate S_1 and S_4 as in part (i), except that this time we use (4.1) and (4.2) instead of (3.1) and (3.2). As a result, we obtain

(4.4)
$$S_1 \le 4K|h||k|$$
 and $S_4 \le 4K_1|h||k|$.

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On the other hand, S_2 and S_3 will be estimated in a different way. First, we deal with S_2 . It is clear that

(4.5)
$$S_2 \le 4|k| \sum_{i=m+1}^{\infty} \sum_{j=1}^n j a_{ij} = 4|k| \sum_{j=1}^n j \sum_{i=m+1}^{\infty} a_{ij}.$$

In order to estimate the right-hand side, we consider the following partial sum:

$$\sum_{j=1}^{n} j \sum_{i=m}^{M} a_{ij} = \sum_{j=1}^{n} j \sum_{i=m}^{M} i^{-1}(ia_{ij}),$$

where M is an arbitrary integer for which $2 \leq m < M$. A summation by parts, this time with respect to *i*, gives

$$\sum_{j=1}^{n} j \sum_{i=m}^{M} i^{-1}(ia_{ij})$$

$$= \sum_{j=1}^{n} j \left\{ -\frac{1}{m} \sum_{i=1}^{m-1} ia_{ij} + \sum_{i_1=m}^{M-1} \left(\frac{1}{i_1} - \frac{1}{i_1+1}\right) \sum_{i=1}^{i_1} ia_{ij} + \frac{1}{M} \sum_{i=1}^{M} ia_{ij} \right\}$$

$$\leq \sum_{i_1=m}^{M-1} \frac{1}{i_1^2} \sum_{i=1}^{i_1} \sum_{j=1}^{n} ija_{ij} + \frac{1}{M} \sum_{i=1}^{M} \sum_{j=1}^{n} ija_{ij}.$$

By (4.1) it follows that the last expression is not greater than

$$K\sum_{i_1=m}^{M-1} \frac{1}{i_1^2} + K\frac{1}{M} \le K\frac{1}{m-1} + K\frac{1}{M} \le K\frac{3}{m+1} + K\frac{1}{M},$$

whence, letting M tend to ∞ , we obtain

(4.6)
$$\sum_{j=1}^{n} j \sum_{i=m}^{\infty} a_{ij} \le 3K \frac{1}{m+1}$$

Putting together (4.5) and (4.6) yields

(4.7)
$$S_2 \le 4|k|3K \frac{1}{m+1} \le 12K|h||k|.$$

Since S_3 is a symmetric counterpart of S_2 , an analogous reasoning yields

$$(4.8) S_3 \le 12K|h|\,|k|$$

Combining (4.3), (4.4), (4.7) and (4.8) gives that $f_{ss} \in Lip(1, 1)$.

(iv) Necessity. Now we assume that $f_{ss} \in \text{Lip}(1, 1)$. Clearly, inequality (3.10) in part (ii) of the proof of Theorem 1 holds in the case when $\alpha = \beta = 1$. Furthermore, we can also repeat the reasoning of part (ii) in this case

(see (3.11) and (3.12)). As a result, we find that

$$\frac{4h^2k^2}{\pi^4} \sum_{i=1}^m \sum_{j=1}^n ija_{ij} \le \frac{C}{4} h^2k^2,$$

whence it follows that

$$\sum_{i=1}^{m} \sum_{j=1}^{n} i j a_{ij} \le \frac{C\pi^4}{16}, \quad m, n = 1, 2, \dots$$

This is (2.6), which was to be proved.

The proof of Theorem 2 is complete.

5. Proof of Theorem 3. The proof is a combination of certain steps from the proofs of Theorems 1 and 2.

(v) Sufficiency. Assume that (2.7) holds. An application of the Lemma of Section 2 with $\gamma = \delta = 1$, $\mu = 1 - \alpha$ and $\nu = 0$ gives

(5.1)
$$\sum_{i=m}^{\infty} \sum_{j=n}^{\infty} a_{ij} = O\left(\frac{1}{m^{\alpha}n}\right), \quad m, n = 1, 2, \dots$$

To see that $f_{ss} \in \text{Lip}(\alpha, 1)$, again we make use of estimate (3.3). Clearly, inequalities (3.4) for S_1 and (3.9) for S_4 hold in case $0 < \alpha < 1$ and $\beta = 1$. To estimate S_2 , we essentially repeat the reasoning from part (iii) of the proof of Theorem 2, while using (2.7). As a result, we obtain

(5.2)
$$S_2 \le 4|k| \frac{2^{\alpha}}{\alpha} 2K \frac{1}{(m+1)^{\alpha}} \le 8 \frac{2^{\alpha}}{\alpha} K|h|^{\alpha}|k|$$

(cf. (4.7)). To estimate S_3 , we essentially repeat the reasoning of part (i) of the proof of Theorem 1, using (5.1). As a result, we have

(5.3)
$$S_3 \le \frac{4K_1}{1-\alpha} |h|^{\alpha} |k|$$

(cf. (3.8)). To sum up, by (3.3), (3.4) and (3.9) (the last two inequalities in the case when $0 < \alpha < 1$ and $\beta = 1$), (5.2) and (5.3), we find that $f_{ss} \in \text{Lip}(\alpha, 1)$.

(vi) *Necessity*. It is essentially a repetition of part (ii) of the proof of Theorem 1 in the case when $0 < \alpha < 1$ and $\beta = 1$ (see also part (iv) of the proof of Theorem 2). We omit the details.

The proof of Theorem 3 is complete.

6. Concluding remark. The sufficiency part of Theorem B was proved by Boas [1] in a different way. Namely, Boas made use of the familiar theorem on termwise differentiation of an infinite series of differentiable functions when the differentiated series is uniformly convergent on a finite interval. Our method provides a new proof of the sufficiency part of Theorem B.

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