

und $\{b_n\}$ gegen Null konvergieren, eine integrierbare Funktion $x(t)$ gibt, für welche die Relationen

$$a_n = \frac{1}{\pi} \int_0^{2\pi} x(t) \cos k_n t dt, \quad b_n = \frac{1}{\pi} \int_0^{2\pi} x(t) \sin k_n t dt \quad (n=1, 2, \dots)$$

erfüllt sind.

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On the partial sums of Fourier series

by

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1. Let $f(\theta)$ ($0 \leq \theta \leq 2\pi$) belong to L^p ($p \geq 1$), and let $s_n(\theta) = s_n(f; \theta)$ and $\sigma_n(\theta) = \sigma_n(f; \theta)$ ($n = 0, 1, 2, \dots$) denote respectively the partial sums and the first arithmetical means of

$$(1.1) \quad \frac{1}{2} a_0 + \sum_{n=1}^{\infty} (a_n \cos n\theta + b_n \sin n\theta),$$

the Fourier series of $f(\theta)$. A number of papers¹⁾ have appeared recently on the behaviour of integrals

$$(1.2) \quad \int_0^{2\pi} s_{n_\theta}(\theta) d\theta, \quad (1.3) \quad \int_0^{2\pi} \sigma_{n_\theta}(\theta) d\theta,$$

where n_θ depends arbitrarily on θ .

It is evident that the necessary and sufficient condition that the integral (1.2) should be finite (or, what in this case is equivalent, bounded) is the existence of a function $\Phi(\theta)$ integrable L , such that

$$(1.4) \quad |s_n(\theta)| \leq \Phi(\theta) \quad (n = 0, 1, 2, \dots).$$

Similarly the necessary and sufficient condition that the integral (1.2) may be always greater than $-\infty$ is the existence of a function $\Phi^*(\theta) \in L$, such that

$$(1.5) \quad s_n(\theta) \geq -\Phi^*(\theta) \quad (n = 0, 1, 2, \dots).$$

The existence of a function $\Phi \in L'(r > o)$, such that (1.4) is satisfied, is equivalent to the inequality

¹⁾ Kolmogoroff and Seliverstoff [3]; Plessner [5]; Hardy and Littlewood [2]; Paley [4].

$$\int_0^{2\pi} |s_{n_0}(\theta)|^r d\theta = O(1).$$

2. The object of this paper is to prove the following theorem:

THEOREM. If $f \in L^p$ ($p > 1$), and if $s_n(f; \theta)$ satisfies the condition (1.5), where $\Phi^*(\theta) \in L^p$, then there exists a function $\psi(\theta) \in L^p$, such that

$$(2.1) \quad -\Phi^*(\theta) \leq s_n(\theta) \leq \psi(\theta), \quad -\psi(\theta) \leq \bar{s}_n(\theta) \leq \psi(\theta),$$

$\bar{s}_n(\theta)$ denoting the n -th partial sum of the conjugate series

$$\sum_{n=1}^{\infty} (a_n \sin n\theta - b_n \cos n\theta).$$

If $p = 1$, then we can still assert (2.1) with $\psi(\theta) \in L^{1-\varepsilon}$ (ε being an arbitrary positive number).

Let $t(\theta)$ denote a trigonometrical polynomial of order n . Then

$$\frac{t'(\theta)}{n+1} = \frac{1}{\pi(n+1)} \int_0^{2\pi} t(\theta+u) [\sin u + 2 \sin 2u + \dots + n \sin nu] du.$$

As $t(\theta)$ is of order n , we may add to the expression in square brackets the polynomial

$$(n+1) \sin(n+1)u + n \sin(n+2)u + \dots + \sin(2n+1)u.$$

Adding together the terms $k \sin ku$ and $k \sin(2n+2-k)u$, we get

$$(2.2) \quad \frac{t'(\theta)}{n+1} = \frac{2}{\pi} \int_0^{2\pi} t(\theta+u) \sin(n+1)u \cdot k_n(u) du,$$

where $k_n(u)$ denotes Fejér's well known kernel. The formula (2.2) is one due to F. Riesz²⁾. Similarly we get the formula for the conjugate polynomial³⁾,

$$(2.3) \quad \frac{\bar{t}'(\theta)}{n+1} = \frac{2}{\pi} \int_0^{2\pi} t(\theta+u) \cos(n+1)u \cdot k_n(u) du.$$

²⁾ F. Riesz [6].

³⁾ Szegő [8].

We now substitute $s_n(f; \theta)$ for $t(\theta)$ in (2.2), and write

$$s_n(\theta+u) = s_n(\theta+u) + \Phi^*(\theta+u) - \Phi^*(\theta+u),$$

where, without loss of generality we may suppose that $\Phi^*(\theta)$ is non-negative. Then, since $|\sin(n+1)u| \leq 1$, and the expressions $s_n + \Phi^*$, Φ^* , k_n are everywhere positive, we have

$$\begin{aligned} \left| \frac{s'_n(\theta)}{n+1} \right| &\leq \frac{2}{\pi} \int_0^{2\pi} \{s_n(\theta+u) + \Phi^*(\theta+u)\} k_n(u) du \\ &\quad + \frac{2}{\pi} \int_0^{2\pi} \Phi^*(\theta+u) k_n(u) du \\ &= \frac{2}{\pi} \int_0^{2\pi} \{f(\theta+u) + \Phi^*(\theta+u) + \bar{\Phi}^*(\theta+u)\} k_n(u) du \\ &= 2[\sigma_n(f; \theta) + 2\sigma_n(\Phi^*; \theta)]. \end{aligned}$$

From (2.3) we may obtain the same result for $|\bar{s}'_n(\theta)/(n+1)|$. From the equations

$$s_n(f; \theta) - \bar{s}_n(f; \theta) = \frac{s'_n(\theta)}{n+1},$$

$$\bar{s}_n(f; \theta) - \bar{s}_n(f; \theta) = -\frac{s'_n(\theta)}{n+1},$$

we thus obtain

$$(2.4) \quad |s_n(\theta)| \leq 3|\sigma_n(f; \theta)| + 4\sigma_n(\Phi^*; \theta)$$

$$(2.5) \quad |\bar{s}_n(\theta)| \leq 2|\sigma_n(f; \theta)| + |\sigma_n(\bar{f}; \theta)| + 4\sigma_n(\Phi^*; \theta),$$

\bar{f} denoting the function conjugate to f .

To prove the theorem in the case $p > 1$, we apply the following result due to Hardy and Littlewood⁴⁾.

If $\xi(\theta) \in L^p$ ($p > 1$), then there exists a function $\psi(\theta) \in L^p$, such that

$$(2.6) \quad -\psi(\theta) \leq \sigma_n(\xi; \theta) \leq \psi(\theta).$$

Observing that, by M. Riesz's well known theorem⁵⁾, $\bar{f}(\theta) \in L^p$, and that

$$|\sigma_n(f; \theta)| \leq \sigma_n(|f|; \theta), \quad |\sigma_n(\bar{f}; \theta)| \leq \sigma_n(|\bar{f}|; \theta),$$

⁴⁾ Hardy ad Littlewood [2].

⁵⁾ M. Riesz [7].

we apply Hardy and Littlewood's result (2.6) with $\xi(\theta) = 3|f(\theta)| + |\bar{f}(\theta)| + 4\Phi^*(\theta)$. This proves the theorem in the case $p > 1$.

3. The case $p = 1$ is not dealt with in Hardy and Littlewood's paper, but it is not difficult to deduce the required results from their considerations. We first need two lemmas. We use the letter B throughout to denote an absolute positive constant (not always the same constant in different contexts).

Lemma 1. Let $h(\theta)$ be a real function, periodic in 2π , and integrable in the Lebesgue sense in the interval $(0, 2\pi)$. Let $h(\varrho, \theta), \bar{h}(\varrho, \theta)$ denote respectively the integrals

$$\begin{aligned} \frac{1}{2\pi} \int_0^{2\pi} h(\theta + u) \frac{1 - \varrho^2}{1 - 2\varrho \cos u + \varrho^2} du, \\ \frac{1}{\pi} \int_0^{2\pi} h(\theta + u) \frac{\varrho \sin u}{1 - 2\varrho \cos u + \varrho^2} du. \end{aligned}$$

We denote by $H(\theta)$ the upper bound ($0 \leq \varrho < 1$) of

$$|h(\varrho, \theta) + i\bar{h}(\varrho, \theta)|.$$

Then $H(\theta)$ belongs to the class $L^{1-\varepsilon}$ for all positive ε .

By one of the results⁶⁾ of Hardy and Littlewood's paper, we have, for $r < 1$,

$$\begin{aligned} & \int_0^{2\pi} \max_{0 \leq \varrho \leq r} |h(\varrho, \theta) + i\bar{h}(\varrho, \theta)|^{1-\varepsilon} d\theta \\ & \leq B \int_0^{2\pi} |h(r, \theta) + i\bar{h}(r, \theta)|^{1-\varepsilon} d\theta \\ (3.1) \quad & \leq B \int_0^{2\pi} |h(r, \theta)|^{1-\varepsilon} d\theta + B \int_0^{2\pi} |\bar{h}(r, \theta)|^{1-\varepsilon} d\theta. \end{aligned}$$

The first integral on the right hand of (3.1) is clearly bounded, and so is the second by virtue of a known theorem, which has been proved recently by Hardy⁷⁾. From this the result of the lemma follows.

⁶⁾ Hardy and Littlewood [2], theorem 27.

⁷⁾ Hardy [1].

Lemma 2. With the notation of lemma 1, let $H_1(\theta)$ denote the upper bound of

$$\frac{1}{2\varrho} \int_{\theta-\varrho}^{\theta+\varrho} |h(x)| dx.$$

Then $H_1(\theta) \in L^{1-\varepsilon}$, for all positive ε .

Without loss of generality we may suppose that $h(\theta) \geq 0$. Then, by a known result⁸⁾, we have,

$$H_1(\theta) \leq B \sup_{0 \leq \varrho < 1} h(\varrho, \theta) \leq BH_1(\theta),$$

from which the result follows⁹⁾.

We write

$$\begin{aligned} F_1(\theta) &= \sup \left\{ \frac{1}{2\varrho} \int_{\theta-\varrho}^{\theta+\varrho} |f(x)| dx \right\}, \\ \Phi_1(\theta) &= \sup \left\{ \frac{1}{2\varrho} \int_{\theta-\varrho}^{\theta+\varrho} |\Phi^*(x)| dx \right\}. \end{aligned}$$

Then (as Hardy and Littlewood show in their paper)

$$(3.2) \quad |\sigma_n(f; \theta)| \leq BF_1(\theta), \quad \sigma_n(\Phi^*; \theta) \leq B\Phi_1(\theta).$$

We denote by $f(\varrho, \theta), \bar{f}(\varrho, \theta)$ respectively the integrals

$$\frac{1}{2\pi} \int_0^{2\pi} f(\theta + u) \frac{1 - \varrho^2}{1 - 2\varrho \cos u + \varrho^2} du, \quad \frac{1}{\pi} \int_0^{2\pi} f(\theta + u) \frac{\varrho \sin u}{1 - 2\varrho \cos u + \varrho^2} du,$$

and by $F(\theta)$ the upper bound ($0 \leq \varrho < 1$) of

$$|f(\varrho, \theta) + i\bar{f}(\varrho, \theta)|.$$

Since

$$\bar{\sigma}_n(f; \theta) = \frac{1}{\pi} \int_0^{2\pi} f(\theta + u) \left\{ \frac{1}{2} \cot \frac{1}{2} u - \frac{\sin(n+1)u}{4(n+1) \cdot \sin^2 \frac{1}{2} u} \right\} du,$$

it is not difficult to see that¹⁰⁾

⁸⁾ Paley [4], lemma 6.

⁹⁾ The argument is sketched in Theorem I, Paley [4].

¹⁰⁾ In fact, this difference is equal to

$$\frac{1}{\pi} \int_0^{2\pi} [f(\theta + u) - f(\theta - u)] \cdot \left\{ \frac{\sin u}{1 + 4n(n+1)\sin^2 \frac{u}{2}} - \frac{\sin(n+1)u}{n+1} \right\} \frac{du}{4\sin^2 \frac{u}{2}}$$

$$|\bar{a}_n(f; \theta) - \bar{f}(1 - \frac{1}{n+1}, \theta)| \leq B F_1(\theta),$$

from which it follows that

$$|\sigma_n(\bar{f}; \theta)| \leq F(\theta) + B F_1(\theta).$$

Combining this with (2.4), (2.5), (3.2) we obtain

$$|s_n(\theta)| \leq B F_1(\theta) + B \Phi_1(\theta),$$

$$|\bar{s}_n(\theta)| \leq F(\theta) + B F_1(\theta) + \Phi_1(\theta).$$

Now it follows from lemma 1 that $F(\theta) \in L^{1-\varepsilon}$, and from lemma 2 that $F_1(\theta) \in L^{1-\varepsilon}$, $\Phi_1(\theta) \in L^{1-\varepsilon}$, and the required result follows at once.

It is not difficult to prove that if $|f| \cdot \log |f|$ and $|\Phi^*| \cdot \log |\Phi^*|$ are integrable then $\psi \in L$.¹¹⁾

The following theorem is evident:

THEOREM. If the partial sums of the Fourier series of a function f , such that $|f| \leq 1$, verify an inequality $s_n \geq A$ ($A = \text{const.}$; $n = 0, 1, 2, \dots$), then there exists a constant $B = B(A)$ such that $s_n \leq B$ ($n = 0, 1, 2, \dots$).

If f is continuous and, for any positive ε , $s_n(x) \geq f(x) - \varepsilon$ ($0 \leq x \leq 2\pi$, $n > n(\varepsilon)$), then s_n converges uniformly towards $f(x)$.

References.

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Let us divide the integral into two, extended respectively over the intervals $(0, 1/n)$ and $(1/n, \pi)$. In the first case the expression in the brackets {} is absolutely less than $B n \theta^2$ and so the corresponding integral is less than

$$B n \int_0^{1/n} (|f(\theta + u)| + |f(\theta - u)|) du \leq B F_1(\theta)$$

The second integral is less than

$$\frac{B}{n} \int_{1/n}^{\pi} (|f(\theta + u)| + |f(\theta - u)|) \frac{du}{u^2}$$

and an integration by parts shows also this expression to be less than $B F_1(\theta)$.

¹¹⁾ Cf. Hardy and Littlewood [2].

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