# A NOTE ON THE FOURIER COEFFICIENTS AND PARTIAL SUMS OF VILENKIN-FOURIER SERIES 

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#### Abstract

The aim of this paper is to investigate Paley type and HardyLittlewood type inequalities and strong convergence theorem of partial sums of Vilenkin-Fourier series.


Let $\mathbb{N}_{+}$denote the set of the positive integers, $\mathbb{N}:=\mathbb{N}_{+} \cup\{0\}$. Let $m:=$ ( $m_{0}, m_{1}, \ldots$ ) denote a sequence of the positive numbers, not less than 2 . Denote by

$$
Z_{m_{k}}:=\left\{0,1, \ldots, m_{k}-1\right\}
$$

the additive group of integers modulo $m_{k}$. Define the group $G_{m}$ as the complete direct product of the group $Z_{m_{j}}$ with the product of the discrete topologies of $Z_{m_{j}}$ 's.

The direct product $\mu$, of the measures

$$
\mu_{k}(\{j\}):=1 / m_{k}, \quad\left(j \in Z_{m_{k}}\right)
$$

is the Haar measure on $G_{m}$, with $\mu\left(G_{m}\right)=1$. If $\sup _{n} m_{n}<\infty$, then we call $G_{m}$ a bounded Vilenkin group. If the generating sequence $m$ is not bounded then $G_{m}$ is said to be an unbounded Vilenkin group. In this paper we discuss bounded Vilenkin groups only.

The elements of $G_{m}$ represented by sequences

$$
x:=\left(x_{0}, x_{1}, \ldots, x_{j}, \ldots\right), \quad\left(x_{k} \in Z_{m_{k}}\right) .
$$

It is easy to give a base for the neighborhood of $G_{m}$ :

$$
\begin{gathered}
I_{0}(x):=G_{m} \\
I_{n}(x):=\left\{y \in G_{m} \mid y_{0}=x_{0}, \ldots, y_{n-1}=x_{n-1}\right\}, \quad\left(x \in G_{m}, n \in \mathbb{N}\right) .
\end{gathered}
$$

Denote $I_{n}:=I_{n}(0)$, for $n \in \mathbb{N}$ and $\bar{I}_{n}:=G_{m} \backslash I_{n}$.

[^0]If we define the so-called generalized number system, based on $m$ in the following way :

$$
M_{0}:=1, M_{k+1}:=m_{k} M_{k} \quad(k \in \mathbb{N})
$$

then every $n \in \mathbb{N}$ can be uniquely expressed as $n=\sum_{j=0}^{\infty} n_{j} M_{j}$, where $n_{j} \in Z_{m_{j}}$ $(j \in \mathbb{N})$ and only a finite number of $n_{j}$ 's differ from zero.

Let $|n|:=\max \left\{j \in \mathbb{N}: n_{j} \neq 0\right\}$. Denote by $\mathbb{N}_{n_{0}}$ the subset of positive integers $\mathbb{N}_{+}$, for which $n_{|n|}=n_{0}=1$. Then every $n \in \mathbb{N}_{n_{0}}, M_{k}<n<M_{k+1}$ can be written as

$$
n=M_{0}+\sum_{j=1}^{k-1} n_{j} M_{j}+M_{k}=1+\sum_{j=1}^{k-1} n_{j} M_{j}+M_{k}
$$

where $n_{j} \in\left\{0, m_{j}-1\right\},\left(j \in \mathbb{N}_{+}\right)$.
By simple calculation we get

$$
\begin{equation*}
\sum_{\left\{n: M_{k} \leq n \leq M_{k+1}, n \in \mathbb{N}_{n_{0}}\right\}} 1=\frac{M_{k-1}}{m_{0}} \geq c M_{k} \tag{1}
\end{equation*}
$$

where $c$ is absolute constant.
Denote by $L_{1}\left(G_{m}\right)$ the usual (one dimensional) Lebesgue space. Next, we introduce on $G_{m}$ an orthonormal system, which is called the Vilenkin system. At first define the complex valued function $r_{k}(x): G_{m} \rightarrow \mathbb{C}$, the generalized Rademacher functions as

$$
r_{k}(x):=\exp \left(2 \pi \iota x_{k} / m_{k}\right), \quad\left(\iota^{2}=-1, x \in G_{m}, k \in \mathbb{N}\right) .
$$

Now define the Vilenkin system $\psi:=\left(\psi_{n}: n \in \mathbb{N}\right)$ on $G_{m}$ as:

$$
\psi_{n}(x):=\prod_{k=0}^{\infty} r_{k}^{n_{k}}(x), \quad(n \in \mathbb{N})
$$

Specifically, we call this system the Walsh-Paley one if $m \equiv 2$. The Vilenkin system is orthonormal and complete in $L_{2}\left(G_{m}\right)[1,14]$.

Now we introduce analogues of the usual definitions in Fourier-analysis. If $f \in L_{1}\left(G_{m}\right)$ we can establish the the Fourier coefficients, the partial sums, the Dirichlet kernels, with respect to the Vilenkin system in the usual manner:

$$
\begin{aligned}
\widehat{f}(k) & :=\int_{G_{m}} f \bar{\psi}_{k} d \mu, \quad(k \in \mathbb{N}), \\
S_{n} f & :=\sum_{k=0}^{n-1} \widehat{f}(k) \psi_{k}, \quad\left(n \in \mathbb{N}_{+}, S_{0} f:=0\right), \\
D_{n} & :=\sum_{k=0}^{n-1} \psi_{k}, \quad\left(n \in \mathbb{N}_{+}\right) .
\end{aligned}
$$

Recall that

$$
D_{M_{n}}(x)= \begin{cases}M_{n}, & \text { if } x \in I_{n}  \tag{2}\\ 0, & \text { if } x \notin I_{n}\end{cases}
$$

and

$$
\begin{equation*}
D_{n}=\psi_{n}\left(\sum_{j=0}^{\infty} D_{M_{j}} \sum_{u=m_{j}-n_{j}}^{m_{j}-1} r_{j}^{u}\right) . \tag{3}
\end{equation*}
$$

The norm (or quasinorm) of the space $L_{p}\left(G_{m}\right)$ is defined by

$$
\|f\|_{p}:=\left(\int_{G_{m}}|f|^{p} d \mu\right)^{1 / p} \quad(0<p<\infty) .
$$

The space $L_{p, \infty}\left(G_{m}\right)$ consists of all measurable functions $f$ for which

$$
\|f\|_{L_{p, \infty}}:=\sup _{\lambda>0} \lambda \mu(f>\lambda)^{1 / p}<+\infty .
$$

The $\sigma$-algebra, generated by the intervals $\left\{I_{n}(x): x \in G_{m}\right\}$ will be denoted by $\digamma_{n}(n \in \mathbb{N})$. The conditional expectation operators relative to $\digamma_{n}(n \in \mathbb{N})$ are denoted by $E_{n}$. Then

$$
E_{n} f(x)=S_{M_{n}} f(x)=\sum_{k=0}^{M_{n}-1} \widehat{f}(k) w_{k}=\frac{1}{\left|I_{n}(x)\right|} \int_{I_{n}(x)} f(x) d \mu(x),
$$

where $\left|I_{n}(x)\right|=M_{n}^{-1}$ denotes the length of $I_{n}(x)$.
A sequence $f=\left(f^{(n)}, n \in \mathbb{N}\right)$ of functions $f_{n} \in L_{1}(G)$ is said to be a dyadic martingale if
(i) $f^{(n)}$ is $\digamma_{n}$ measurable, for all $n \in \mathbb{N}$,
(ii) $E_{n} f^{(m)}=f^{(n)}$, for all $n \leq m$
(for details see e.g. [15]).
The maximal function of a martingale $f$ is denoted by

$$
f^{*}=\sup _{n \in \mathbb{N}}\left|f^{(n)}\right| .
$$

In case $f \in L_{1}$, the maximal functions are also be given by

$$
f^{*}(x)=\sup _{n \in \mathbb{N}} \frac{1}{\left|I_{n}(x)\right|}\left|\int_{I_{n}(x)} f(u) \mu(u)\right| .
$$

For $0<p<\infty$, the Hardy martingale spaces $H_{p}\left(G_{m}\right)$ consist of all martingales, for which

$$
\|f\|_{H_{p}}:=\left\|f^{*}\right\|_{p}<\infty .
$$

If $f \in L_{1}$, then it is easy to show that the sequence ( $S_{M_{n}} f: n \in \mathbb{N}$ ) is a martingale. If $f=\left(f^{(n)}, n \in \mathbb{N}\right)$ is martingale, then the Vilenkin-Fourier coefficients
must be defined in a slightly different manner:

$$
\begin{equation*}
\widehat{f}(i):=\lim _{k \rightarrow \infty} \int_{G_{m}} f^{(k)}(x) \bar{\Psi}_{i}(x) d \mu(x) . \tag{4}
\end{equation*}
$$

The Vilenkin-Fourier coefficients of $f \in L_{1}\left(G_{m}\right)$ are the same as those of the martingale ( $S_{M_{n}} f: n \in \mathbb{N}$ ) obtained from $f$.

A bounded measurable function $a$ is p-atom, if there exist a dyadic interval $I$, such that
(i) $\int_{I} a d \mu=0$
(ii) $\|a\|_{\infty} \leq \mu(I)^{-1 / p}$
(iii) $\operatorname{supp}(a) \subset I$.

The Hardy martingale spaces $H_{p}\left(G_{m}\right)$, for $0<p \leq 1$ have an atomic characterization. Namely, the following theorem is true.
Theorem W (Weisz, [17]). A martingale $f=\left(f^{(n)}, n \in \mathbb{N}\right)$ is in $H_{p}(0<p \leq 1)$ if and only if there exist a sequence ( $a_{k}, k \in \mathbb{N}$ ) of $p$-atoms and a sequence $\left(\mu_{k}, k \in \mathbb{N}\right)$ of a real numbers, such that for every $n \in \mathbb{N}$ :

$$
\begin{gather*}
\sum_{k=0}^{\infty} \mu_{k} S_{M_{n}} a_{k}=f^{(n)}  \tag{5}\\
\sum_{k=0}^{\infty}\left|\mu_{k}\right|^{p}<\infty
\end{gather*}
$$

Moreover, $\|f\|_{H_{p}} \backsim \inf \left(\sum_{k=0}^{\infty}\left|\mu_{k}\right|^{p}\right)^{1 / p}$, where the infimum is taken over all decomposition of $f$ of the form (5).
When $0<p \leq 1$, the Hardy martingale space $H_{p}$ is proper subspace of Lebesgue space $\bar{L}_{p}$. It is well known that for $1<p<\infty$ the space $H_{p}$ is nothing but $L_{p}$.

The classical inequality of Hardy type is well known in the trigonometric as well as in the Vilenkin-Fourier analysis. Namely,

$$
\sum_{k=1}^{\infty} \frac{|\widehat{f}(k)|}{k} \leq c\|f\|_{H_{1}}
$$

where the function $f$ belongs to the Hardy space $H_{1}$ and $c$ is an absolute constant. This was proved in the trigonometric case by Hardy and Littlewood [6] (see also Coifman and Weiss [2]) and for Walsh system it can be found in [8].

Weisz $[15,18]$ generalized this result for Vilenkin system and proved:
Theorem A (Weisz). Let $0<p \leq 2$. Then there is an absolute constant $c_{p}$, depend only $p$, such that

$$
\begin{equation*}
\sum_{k=1}^{\infty} \frac{|\widehat{f}(k)|^{p}}{k^{2-p}} \leq c_{p}\|f\|_{H_{p}} \tag{6}
\end{equation*}
$$

for all $f \in H_{p}$.
Paley [7] proved that the Walsh-Fourier coefficients of a function $f \in$ $L_{p}(1<p<2)$ satisfy the condition

$$
\sum_{k=1}^{\infty}\left|\widehat{f}\left(2^{k}\right)\right|^{2}<\infty
$$

This results fails to hold $p=1$. However, it can be verified for functions $f \in L_{1}$, such that $f^{*}$ belongs $L_{1}$, i.e. $f \in H_{1}$ (see e.g. Coifman and Weiss [2]).

For the Vilenkin system we have the following theorem.
Theorem B (Weisz [11]). Let $0<p \leq 1$. Then there is an absolute constant $c_{p}$, depend only $p$, such that

$$
\begin{equation*}
\left(\sum_{k=1}^{\infty} M_{k}^{2-2 / p} \sum_{j=1}^{m_{k}-1}\left|\widehat{f}\left(j M_{k}\right)\right|^{2}\right)^{1 / 2} \leq c_{p}\|f\|_{H_{p}} \tag{7}
\end{equation*}
$$

for all $f \in H_{p}$.
It is well-known that Vilenkin system forms not basis in the space $L_{1}$. Moreover, there is a function in the dyadic Hardy space $H_{1}$, such that the partial sums of $f$ are not bounded in $L_{1}$-norm. However, in Simon [9] the following strong convergence result was obtained for all $f \in H_{1}$ :

$$
\lim _{n \rightarrow \infty} \frac{1}{\log n} \sum_{k=1}^{n} \frac{\left\|S_{k} f-f\right\|_{1}}{k}=0
$$

where $S_{k} f$ denotes the $k$-th partial sum of the Walsh-Fourier series of $f$. (For the trigonometric analogue see Smith [12], for the Vilenkin system by Gát [3]). For the Vilenkin system Simon proved:

Theorem C (Simon [10]). Let $0<p<1$. Then there is an absolute constant $c_{p}$, depends only $p$, such that

$$
\begin{equation*}
\sum_{k=1}^{\infty} \frac{\left\|S_{k} f\right\|_{p}^{p}}{k^{2-p}} \leq c_{p}\|f\|_{H_{p}}^{p} \tag{8}
\end{equation*}
$$

for all $f \in H_{p}$.

Strong convergence theorems of two-dimensional partial sums was investigate by Weisz [16], Goginava [4], Gogoladze [5], Tephnadze [13].

The main aim of this paper is to prove the following theorem:
Theorem 1. Let $\left\{\Phi_{n}\right\}_{n=1}^{\infty}$ is any nondecreasing sequence, satisfying the condition $\lim _{n \rightarrow \infty} \Phi_{n}=+\infty$. Then there exists a martingale $f \in H_{p}$, such that

$$
\begin{gather*}
\sum_{k=1}^{\infty} \frac{|\widehat{f}(k)|^{p} \Phi_{k}}{k^{2-p}}=\infty, \text { for } 0<p \leq 2,  \tag{9}\\
\sum_{k=1}^{\infty} \frac{\Phi_{M_{k}}}{M_{k}^{2 / p-2}} \sum_{j=1}^{m_{k}-1}\left|\widehat{f}\left(j M_{k}\right)\right|^{2}=\infty, \text { for } 0<p \leq 1
\end{gather*}
$$

and

$$
\begin{equation*}
\sum_{k=1}^{\infty} \frac{\left\|S_{k} f\right\|_{L_{p, \infty}}^{p} \Phi_{k}}{k^{2-p}}=\infty, \text { for } 0<p<1 \tag{11}
\end{equation*}
$$

Proof. Let $0<p \leq 2$ and $\left\{\Phi_{n}\right\}_{n=1}^{\infty}$ is any nondecreasing, nonnegative sequence, satisfying condition $\lim _{n \rightarrow \infty} \Phi_{n}=\infty$.

For this function $\Phi(n)$, there exists an increasing sequence $\left\{\alpha_{k} \geq 2: k \in \mathbb{N}_{+}\right\}$ of the positive integers such that:

$$
\begin{equation*}
\sum_{k=1}^{\infty} \frac{1}{\Phi_{M_{\alpha_{k}}}^{p / 4}}<\infty \tag{12}
\end{equation*}
$$

Let

$$
f^{(A)}(x):=\sum_{\left\{k ; \alpha_{k}<A\right\}} \lambda_{k} a_{k}(x),
$$

where

$$
\lambda_{k}=\frac{1}{\Phi_{M_{\alpha_{k}}}^{1 / 4}}, a_{k}(x)=\frac{M_{\alpha_{k}}^{1 / p-1}}{M}\left(D_{M_{\alpha_{k}+1}}(x)-D_{M_{\alpha_{k}}}(x)\right),
$$

and $M=\sup _{n \in \mathbb{N}} m_{n}$.
It is easy to show that the martingale $f=\left(f^{(1)}, f^{(2)}, \ldots, f^{(A)}, \ldots\right) \in H_{p}$. Indeed,

$$
\begin{align*}
& S_{M_{A}}\left(a_{k}(x)\right)= \begin{cases}a_{k}(x) & \alpha_{k}<A \\
0, & \alpha_{k} \geq A\end{cases}  \tag{13}\\
& \operatorname{supp}\left(a_{k}\right)=I_{\alpha_{k}}, \quad \int_{I_{\alpha_{k}}} a_{k} d \mu=0,
\end{align*}
$$

and

$$
\left\|a_{k}\right\|_{\infty} \leq \frac{M_{\alpha_{k}}^{1 / p-1}}{M} M_{\alpha_{k}+1} \leq M_{\alpha_{k}}^{1 / p}=\mu\left(\operatorname{supp} a_{k}\right)^{-1 / p}
$$

If we apply Theorem W and (12) we conclude that $f \in H_{p}$.
It is easy to show that

$$
\widehat{f}(j)= \begin{cases}\frac{1}{M} \frac{M_{\alpha_{k}}^{1 / p-1}}{\Phi_{M_{\alpha_{k}}}^{1 / 4}}, & \text { if } j \in\left\{M_{\alpha_{k}}, \ldots, M_{\alpha_{k}+1}-1\right\}, k=1,2 \ldots,  \tag{14}\\ 0, & \text { if } j \notin \bigcup_{k=1}^{\infty}\left\{M_{\alpha_{k}}, \ldots, M_{\alpha_{k}+1}-1\right\}\end{cases}
$$

First we prove equality (9). Using (14) we can

$$
\begin{aligned}
\sum_{l=1}^{M_{\alpha_{k}+1}-1} \frac{|\widehat{f}(l)|^{p} \Phi_{l}}{l^{2-p}} & =\sum_{n=1}^{k} \sum_{l=M_{\alpha_{n}}}^{M_{\alpha_{n}+1}-1} \frac{|\widehat{f}(l)|^{p} \Phi_{l}}{l^{2-p}} \\
& \geq \sum_{l=M_{\alpha_{k}}}^{M_{\alpha_{k}+1}-1} \frac{|\widehat{f}(l)|^{p} \Phi_{l}}{l^{2-p}} \geq c \Phi_{M_{\alpha_{k}}} \sum_{l=M_{\alpha_{k}}}^{M_{\alpha_{k}+1}-1} \frac{|\widehat{f}(l)|^{p}}{l^{2-p}} \\
& \geq c \Phi_{M_{\alpha_{k}}} \frac{M_{\alpha_{k}}^{1-p}}{\Phi_{M_{\alpha_{k}}}^{p-4}} \sum_{l=M_{\alpha_{k}}+1-1}^{M_{\alpha_{k}}} \frac{1}{l^{2-p}} \geq c \Phi_{M_{\alpha_{k}}}^{1 / 2} M_{\alpha_{k}}^{1-p} \sum_{l=M_{\alpha_{k}}}^{M_{\alpha_{k}+1-1}} \frac{1}{M_{\alpha_{k}+1}^{2-p}} \\
& \geq c \Phi_{M_{\alpha_{k}}}^{1 / 2} M_{\alpha_{k}}^{1-p} \frac{1}{M_{\alpha_{k}+1}^{1-p}} \geq c \Phi_{M_{\alpha_{k}}}^{1 / 2} \rightarrow \infty, \text { when } k \rightarrow \infty
\end{aligned}
$$

Next we prove equality (10). Let $0<p \leq 1$. Using (14) we get

$$
\begin{aligned}
\sum_{l=1}^{k} M_{\alpha_{l}}^{2-2 / p} \Phi_{M_{\alpha_{l}}} \sum_{j=1}^{m_{\alpha_{l}}-1}\left|\widehat{f}\left(j M_{\alpha_{l}}\right)\right|^{2} & \geq M_{\alpha_{k}}^{2-2 / p} \Phi_{M_{\alpha_{k}}} \sum_{j=1}^{m_{\alpha_{k}}-1}\left|\widehat{f}\left(j M_{\alpha_{k}}\right)\right|^{2} \\
& \geq c M_{\alpha_{k}}^{2-2 / p} \Phi_{M_{\alpha_{k}}} \sum_{j=1}^{m_{\alpha_{k}}-1} \frac{M_{\alpha_{k}}^{2 / p-2}}{\Phi_{M_{\alpha_{k}}}^{1 / 2}} \\
& \geq c \Phi_{M_{\alpha_{k}}}^{1 / 2} \rightarrow \infty, \text { when } k \rightarrow \infty .
\end{aligned}
$$

Finally we prove equality (11). Let $0<p<1$ and $M_{\alpha_{k}} \leq j<M_{\alpha_{k}+1}$. From (14) we have

$$
\begin{aligned}
S_{j} f(x) & =\sum_{l=0}^{M_{\alpha_{k-1}+1}-1} \widehat{f}(l) \psi_{l}(x)+\sum_{l=M_{\alpha_{k}}}^{j-1} \widehat{f}(l) \psi_{l}(x) \\
& =\sum_{\eta=0}^{k-1} \sum_{v=M_{\alpha_{\eta}}}^{M_{\alpha_{\eta}+1}-1} \widehat{f}(v) \psi_{v}(x)+\sum_{v=M_{\alpha_{k}}}^{j-1} \widehat{f}(v) \psi_{v}(x) \\
& =\sum_{\eta=0}^{k-1} \sum_{v=M_{\alpha_{\eta}}}^{M_{\alpha_{n}+1}-1} \frac{1}{M} \frac{M_{\alpha_{\eta}}^{1 / p-1}}{\Phi_{M_{\alpha_{\eta}}}^{1 / 4}} \psi_{v}(x)+\sum_{v=M_{\alpha_{k}}}^{j-1} \frac{1}{M} \frac{M_{\alpha_{k}}^{1 / p-1}}{\Phi_{M_{\alpha_{k}}}^{1 / 4}} \psi_{v}(x)
\end{aligned}
$$

$$
\begin{aligned}
= & \sum_{\eta=0}^{k-1} \frac{1}{M} \frac{M_{\alpha_{\eta}}^{1 / p-1}}{\Phi_{M_{\alpha_{\eta}}}^{1 / 4}}\left(D_{M_{\alpha_{\eta}+1}}(x)-D_{M_{\alpha_{\eta}}}(x)\right) \\
& +\frac{1}{M} \frac{M_{\alpha_{k}}^{1 / p-1}}{\Phi_{M_{\alpha_{k}}}^{1 / 4}}\left(D_{j}(x)-D_{M_{\alpha_{k}}}(x)\right) \\
= & I+I I .
\end{aligned}
$$

Let $j \in \mathbb{N}_{n_{0}}$ and $x \in G_{m} \backslash I_{1}$. Since $j-M_{\alpha_{k}} \in \mathbb{N}_{n_{0}}$ and

$$
D_{j+M_{\alpha_{k}}}(x)=D_{M_{\alpha_{k}}}(x)+\psi_{M_{\alpha_{k}}}(x) D_{j}(x),
$$

when $j<M_{\alpha_{k}}$. Combining (2) and (3) we can write

$$
\begin{align*}
|I I| & =\frac{1}{M} \frac{M_{\alpha_{k}}^{1 / p-1}}{\Phi_{M_{\alpha_{k}}}^{1 / 4}}\left|\psi_{M_{\alpha_{k}}} D_{j-M_{\alpha_{k}}}(x)\right|  \tag{15}\\
& =\frac{1}{M} \frac{M_{\alpha_{k}}^{1 /-1}}{\Phi_{M_{\alpha_{k}}}^{1 / 4}}\left|\psi_{M_{\alpha_{k}}}(x) \psi_{j-M_{\alpha_{k}}}(x) r_{0}^{m_{0}-1}(x) D_{1}(x)\right| \\
& =\frac{1}{M} \frac{M_{\alpha_{k}}^{1 / p-1}}{\Phi_{M_{\alpha_{k}}}^{1 / 4}} .
\end{align*}
$$

Applying (2) and condition $\alpha_{n} \geq 2(n \in \mathbb{N})$ for $I$ we have

$$
\begin{equation*}
I=0, \text { for } x \in G_{m} \backslash I_{1} . \tag{16}
\end{equation*}
$$

It follows that

$$
\left|S_{j} f(x)\right|=|I I|=\frac{1}{M} \frac{M_{\alpha_{k}}^{1 / p-1}}{\Phi_{M_{\alpha_{k}}}^{1 / 4}}, \text { for } x \in G_{m} \backslash I_{1} .
$$

Hence
$\left\|S_{j}(f(x))\right\|_{L_{p, \infty}} \geq \frac{1}{2 M} \frac{M_{\alpha_{k}}^{1 / p-1}}{\Phi_{M_{\alpha_{k}}}^{1 / 4}} \mu\left(x \in G_{m}:\left|S_{j}(f(x))\right|>\frac{1}{2 M} \frac{M_{\alpha_{k}}^{1 / p-1}}{\Phi_{M_{\alpha_{k}}}^{1 / 4}}\right)^{1 / p}$

$$
\begin{align*}
& \geq \frac{1}{2 M} \frac{M_{\alpha_{k}}^{1 / p-1}}{\Phi_{M_{\alpha_{k}}}^{1 / 4}} \mu\left(x \in G_{m} \backslash I_{1}:\left|S_{j}(f(x))\right|>\frac{1}{2 M} \frac{M_{\alpha_{k}}^{1 / p-1}}{\Phi_{M_{\alpha_{k}}}^{1 / 4}}\right)^{1 / p}  \tag{17}\\
& =\frac{1}{2 M} \frac{M_{\alpha_{k}}^{1 / p-1}}{\Phi_{M_{\alpha_{k}}}^{1 / 4}}\left|G_{m} \backslash I_{1}\right| \\
& \geq \frac{c M_{\alpha_{k}}^{1 / p-1}}{\Phi_{M_{\alpha_{k}}}^{1 / 4}}
\end{align*}
$$

Combining (1) and (17) we have

$$
\begin{aligned}
\sum_{j=1}^{M_{\alpha_{k}+1}-1}\left\|S_{j}(f(x))\right\|_{L_{p, \infty}}^{p} \Phi_{j} & \geq \sum_{j=M_{\alpha_{k}}}^{j^{2-p}} \frac{M_{\alpha_{k}+1}-1}{\left\|S_{j}(f(x))\right\|_{L_{p, \infty}}^{p} \Phi_{j}} \\
& \geq \Phi_{M_{\alpha_{k}}} \sum_{\left\{j: M_{k} \leq j \leq M_{k+1},\right.} \sum_{\left.j \in \mathbb{N}_{n_{0}}\right\}} \frac{\left\|S_{j}(f(x))\right\|_{L_{p, \infty}}^{p}}{j^{2-p}} \\
& \geq c \Phi_{M_{\alpha_{k}}} \frac{M_{\alpha_{k}}^{1-p}}{\Phi_{M_{\alpha_{k}}}^{p / 4}} \sum_{\left\{j: M_{k} \leq j \leq M_{k+1}, j \in \mathbb{N}_{n_{0}}\right\}} \frac{1}{j^{2-p}} \\
& \geq c \Phi_{M_{\alpha_{k}}}^{3 / 4} M_{\alpha_{k}}^{1-p} \sum_{\left\{j: M_{k} \leq j \leq M_{k+1}, j \in \mathbb{N}_{n_{0}}\right\}} \frac{1}{M_{\alpha_{k}+1}^{2-p}} \\
& \geq c \frac{\Phi_{M_{\alpha_{k}}}^{3 / 4}}{M_{\alpha_{k}+1}} \sum_{\left\{j: M_{k} \leq j \leq M_{k+1}, j \in \mathbb{N}_{n_{0}}\right\}} \\
& \geq c \Phi_{M_{\alpha_{k}}}^{3 / 4} \rightarrow \infty, \text { when } k \rightarrow \infty . \quad \square
\end{aligned}
$$

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