

ON THE ABSOLUTE CONVERGENCE OF FOURIER SERIES

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ABSTRACT. The necessary and sufficient conditions of the absolute convergence of a trigonometric Fourier series are established for continuous 2π -periodic functions which in $[0, 2\pi]$ have a finite number of intervals of convexity, and whose n th Fourier coefficients are $O(\omega(1/n; f)/n)$, where $\omega(\delta; f)$ is the continuity modulus of the function f .

Let ω be an arbitrary modulus of continuity, i.e., a nondecreasing function continuous on $[0, 1]$, $\omega(0) = 0$ and $\omega(\delta_1 + \delta_2) \leq \omega(\delta_1) + \omega(\delta_2)$. As usual, denote by H^ω the class of all functions f continuous on $[0, 2\pi]$ for which

$$\omega(\delta; f) = \sup_{|x_1 - x_2| \leq \delta} |f(x_1) - f(x_2)| = O(\omega(\delta)), \quad 0 \leq \delta \leq 1$$

(see, for instance, [5, Ch. 3, pp. 150, 157]).

Let M be the class of all continuous 2π -periodic functions f for which there exists a partitioning of the segment $[0, 2\pi]$ by the points $0 = x_1(f) < \dots < x_{m+1}(f) = 2\pi$ such that f is convex or concave on each segment $[x_k(f), x_{k+1}(f)]$, $k = 1, \dots, m$.

The Fourier coefficients of a function f with respect to the trigonometric system will be denoted by $a_n = a_n(f)$, $b_n = b_n(f)$.

Problems pertaining to the absolute convergence of Fourier series have been studied quite completely (see, for instance, the monographs of Bari [2, Ch. 9], Zygmund [3, Ch. 6], Kahane [4, Ch. 2], and the survey by Guter and Ulyanov [5, p. 391]).

This paper deals with some problems of the absolute convergence of trigonometric Fourier series of a function from the class M .

The following facts are well known:

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(1) The Fourier series of any 2π -periodic continuous even function, convex on $[0, 2\pi]$, converges absolutely ([4, Ch. 2]).

(2) Let f be an odd function convex on $[0, +\infty)$. Then $f \in A^{loc}$ if and only if $\int_0^1 f(t) \frac{dt}{t} < \infty$ [4, Ch. 2]. Here A^{loc} is the set of all functions f , continuous on $(-\infty, +\infty)$, for which every point can be encircled by an interval on which $f = g$, where g is a function, continuous on $[0, 2\pi]$, whose Fourier series converges absolutely.

We have obtained the following results:

Theorem 1. *If $f \in M$, then for the absolute convergence of the Fourier series of the function f it is necessary and sufficient that*

$$\sum_{n=1}^{\infty} \left| f\left(x_k(f) + \frac{1}{n}\right) - f\left(x_k(f) - \frac{1}{n}\right) \right| \frac{1}{n} < +\infty, \quad k = 1, \dots, m.$$

Theorem 2.

(a) *Let $f \in M$; then*

$$a_n(f) = O\left(\omega\left(\frac{1}{n}; f\right) \frac{1}{n}\right), \quad b_n(f) = O\left(\omega\left(\frac{1}{n}; f\right) \frac{1}{n}\right).$$

(b) *If $\sum_{n=1}^{\infty} \omega\left(\frac{1}{n}; f\right) \frac{1}{n} = +\infty$, then in the class $H^\omega \cap M$ there exists a function whose Fourier series does not converge absolutely.*

Theorem 3. *Let $f \in M$ and at least one of the following conditions be fulfilled:*

(1) *for any adjacent intervals $(x_k(f), x_{k+1}(f))$ and $(x_{k+1}(f), x_{k+2}(f))$, the function f is convex on one of them and concave on the other;*

(2) *each point $x_k(f)$ can be encircled by an interval where the function f is monotonous;*

(3) *for any $x_k(f)$, at least one of the two series*

$$\sum_{n=1}^{\infty} \left| f\left(x_k(f) + \frac{1}{n}\right) - f(x_k(f)) \right| \frac{1}{n} \quad \text{and} \quad \sum_{n=1}^{\infty} \left| f\left(x_k(f) - \frac{1}{n}\right) - f(x_k(f)) \right| \frac{1}{n}$$

converges.

Then the convergence of the series $\sum_{n=1}^{\infty} \omega\left(\frac{1}{n}; f\right) \frac{1}{n}$ is the necessary and sufficient condition for the Fourier series of the function f to converge absolutely.

Proof of Theorem 1. Let f_1, f_2, f be continuous 2π -periodic functions defined as follows: f_1 is convex or concave on a segment $[0, \pi]$, $f_1(0) = f_1(\pi) = 0$, linear on $[1, \pi]$, $f_1(x) = 0$, for $x \in [-\pi, 0]$; f_2 is convex or concave on $[-\pi, 0]$, $f_2(-\pi) = f_2(0) = 0$, linear on $[-\pi, -1]$, $f_2(x) = 0$ for $x \in [0, \pi]$; $f = f_1 + f_2$.

The theorem will be proved by showing that for the Fourier series of f to converge it is necessary and sufficient that

$$\sum_{n=1}^{\infty} \left| f\left(\frac{1}{n}\right) - f\left(-\frac{1}{n}\right) \right| \frac{1}{n} < +\infty.$$

This follows from Wiener's theorem and from the following facts: If the function f is convex or concave on a segment $[a, b]$, then $f \in \text{Lip}1$ on any segment $[c, d]$ entirely lying inside $[a, b]$, and the Fourier series of the functions $f(x)$ and $f(x + c)$ simultaneously converge or diverge absolutely.

The function f_1 is convex on $[0, \pi]$ and continuous, which means that it is absolutely continuous so that one can apply integration by parts and the Newton-Leibniz formulas to obtain $a_n(f) = a_n(f_1) + a_n(f_2)$.

$$\begin{aligned} a_n(f_1) &= \frac{1}{\pi} \int_0^{2\pi} f_1(t) \cos nt \, dt = \frac{1}{\pi} \int_0^{2\pi} f_1(t) d\frac{\sin nt}{n} = \frac{1}{\pi} \left(f_1(t) \frac{\sin nt}{n} \right)_0^{2\pi} - \\ & - \frac{1}{\pi n} \int_0^{2\pi} f_1'(t) \sin nt \, dt = \frac{-1}{\pi n} \int_0^{2\pi} f_1'(t) \sin nt \, dt = \frac{-1}{\pi n} \int_0^{\pi} f_1'(t) \sin nt \, dt = \\ & = -\frac{1}{\pi n} \int_0^{1/n} f_1'(t) \sin nt \, dt - \frac{1}{\pi n} \int_{1/n}^1 f_1'(t) \sin nt \, dt - \frac{1}{\pi n} \int_1^{\pi} f_1'(t) \sin nt \, dt. \end{aligned}$$

The derivative f' of the convex or concave function f is monotonous and therefore, applying the second theorem of the mean value, we obtain

$$\begin{aligned} \left| \frac{1}{\pi n} \int_{1/n}^1 f_1'(t) \sin nt \, dt \right| &= \left| \frac{1}{\pi n} f_1' \left(\frac{1}{n} + 0 \right) \int_{1/n}^{\xi} \sin nt + \right. \\ & \left. + \frac{1}{\pi n} f_1'(1 - 0) \int_{\xi}^1 \sin nt \, dt \right| \leq \frac{1}{\pi n^2} \left| f_1' \left(\frac{1}{n} + 0 \right) \right| + \frac{1}{\pi n^2} \left| f_1'(1 - 0) \right| \end{aligned}$$

with $1/n < \xi < 1$.

Wherever we come across expressions of the form $f'(x \pm 0)$, the left and right limits are considered with respect to the set at whose points the derivative f' exists.

For the convex (concave) function f we have the relation

$$\frac{f(x_2) - f(x_1)}{x_2 - x_1} \geq f'(x_2 \pm 0) \geq \frac{f(x_3) - f(x_2)}{x_3 - x_2}$$

$$\left(\frac{f(x_2) - f(x_1)}{x_2 - x_1} \leq f'(x_2 \pm 0) \leq \frac{f(x_3) - f(x_2)}{x_3 - x_2} \right)$$

where $x_1 < x_2 < x_3$. Therefore

$$\left| f'_1\left(\frac{1}{n} + 0\right) \right| \leq \frac{f_1\left(\frac{1}{n}\right) - f_1\left(\frac{1}{n+1}\right)}{1/n - 1/(n+1)} \leq (n+1)^2 \left(f_1\left(\frac{1}{n}\right) - f_1\left(\frac{1}{n+1}\right) \right).$$

Hence

$$\sum_{n=1}^{\infty} \left| f'_1\left(\frac{1}{n} + 0\right) \right| \frac{1}{n^2} \leq 2 \sum_{n=1}^{\infty} \left(f_1\left(\frac{1}{n}\right) - f_1\left(\frac{1}{n+1}\right) \right) < +\infty.$$

Since $f_1 \in \text{Lip } 1$ on the segment $[\varepsilon, \pi]$, we have $|f'_1(1-0)| \leq M$ and $\sum_{n=1}^{\infty} |f'_1(1-0)|/n^2 \leq \sum_{n=1}^{\infty} M/n^2 < +\infty$.

The function f_1 is linear on the segment $[1, \pi]$, i.e., $f'_1(t) = \cos nt = c$, so that $1/n \left| \int_1^{\pi} f'_1(t) \sin nt \right| \leq c/n^2$.

Finally, $a_n(f_1) = -\frac{1}{\pi n} \int_0^{1/n} f'_1(t) \sin nt \, dt + \gamma_n$, where $\sum_{n=1}^{\infty} |\gamma_n| < +\infty$.

If we introduce the notation $I_n = \frac{-1}{\pi n} \int_0^{1/n} f'_1(t) \sin nt \, dt$, then $a_n(f_1) = I_n + \gamma_n$, $I_n = a_n(f_1) - \gamma_n$.

Since the function f_1 has a bounded variation, we have

$$f_1(x) = \frac{a_n(f_1)}{2} + \sum_{n=1}^{\infty} a_n(f_1) \cos nx + b_n(f_1) \sin nx.$$

By substituting here $x = 0$ we obtain $\sum_{n=1}^{\infty} a_n(f_1) < \infty$. Therefore $\sum_{n=1}^{\infty} I_n = \sum_{n=1}^{\infty} (a_n(f_1) - \gamma_n) < \infty$.

One can easily verify that the values I_n do not change their sign for sufficiently large n . Thus $\sum_{n=1}^{\infty} |I_n| < +\infty$. Since $|a_n(f_1)| \leq |I_n| + |\gamma_n|$, we obtain $\sum_{n=1}^{\infty} |a_n(f_1)| < +\infty$.

In a similar manner we shall show that $\sum_{n=1}^{\infty} |a_n(f_2)| < \infty$. We have $|a_n(f)| = |a_n(f_1) + a_n(f_2)| \leq |a_n(f_1)| + |a_n(f_2)|$ and $\sum_{n=1}^{\infty} |a_n(f)| < +\infty$.

Now consider the coefficients $b_n(f)$. We have $b_n(f) = b_n(f_1) + b_n(f_2)$,

$$\begin{aligned} b_n(f_1) &= \frac{1}{\pi} \int_0^{2\pi} f_1(t) \sin nt \, dt = \frac{1}{\pi} \int_0^{2\pi} f_1(t) d \frac{\cos nt}{n} = \frac{1}{\pi} \left(f_1(t) \frac{\cos nt}{n} \right) \Big|_0^{2\pi} - \\ &= -\frac{1}{\pi n} \int_0^{2\pi} f'_1(t) \cos nt \, dt = -\frac{1}{\pi n} \int_0^{2\pi} f'_1(t) \cos nt \, dt = -\frac{1}{\pi n} \int_0^{\pi} f'_1(t) \cos nt \, dt = \\ &= -\frac{1}{\pi n} \int_0^{1/n} f'_1(t) \cos nt \, dt - \frac{1}{\pi n} \int_{1/n}^1 f'_1(t) \cos nt \, dt - \frac{1}{\pi n} \int_1^{\pi} f'_1(t) \cos nt \, dt. \end{aligned}$$

The function f_1 is linear on the segment $[1, \pi]$, i.e., $f_1'(t) = \text{const} = C$, so that

$$\frac{1}{n} \left| \int_1^\pi f_1'(t) \cos nt \, dt \right| \leq \frac{C}{n^2}.$$

Again applying the theorem of the mean, we obtain (with $1/n < \xi < 1$)

$$\begin{aligned} \left| \frac{1}{n} \int_{1/n}^1 f_1'(t) \cos nt \, dt \right| &= \frac{1}{n} \left| f_1' \left(\frac{1}{n} + 0 \right) \int_{1/n}^\xi \cos nt \, dt + \right. \\ &\left. + f_1'(1-0) \int_\xi^1 \cos nt \, dt \right| \leq \frac{1}{n^2} \left| f_1' \left(\frac{1}{n} + 0 \right) \right| + \frac{1}{n^2} |f_1'(1-0)| < +\infty. \end{aligned}$$

Therefore $b_n(f_1) = -\frac{1}{\pi n} \int_0^{1/n} f_1'(t) \cos nt \, dt + \gamma_n$, $\sum_{n=1}^\infty |\gamma_n| < +\infty$.

$$\begin{aligned} -\frac{1}{\pi n} \int_0^{1/n} f_1'(t) \cos nt \, dt &= \frac{1}{\pi n} \int_0^{1/n} f_1'(t) (1 - \cos nt - 1) dt = \\ &= \frac{-1}{\pi n} \int_0^{1/n} f_1'(t) dt + \frac{1}{\pi n} \int_0^{1/n} f_1'(t) (1 - \cos nt) dt = \\ &= \frac{-1}{\pi n} f_1 \left(\frac{1}{n} \right) + \frac{1}{\pi n} \int_0^{1/n} f_1'(t) 2 \sin^2 \frac{nt}{2} dt, \\ \left| \frac{1}{\pi n} \int_0^{1/n} f_1'(t) 2 \sin^2 \frac{nt}{2} dt \right| &\leq \frac{2}{\pi n} \int_0^{1/n} |f_1'(t)| |\sin nt| dt = 2|I_n|. \end{aligned}$$

As we have seen above, $\sum_{n=1}^\infty |I_n| < +\infty$ and therefore

$$b_n(f_1) = -\frac{1}{\pi n} f_1 \left(\frac{1}{n} \right) + C_n = \frac{-1}{\pi n} f \left(\frac{1}{n} \right) + C_n,$$

where $\sum_{n=1}^\infty |C_n| < +\infty$. In a similar manner it will be shown that

$$b_n(f_2) = \frac{1}{\pi n} f \left(-\frac{1}{n} \right) + P_n, \quad \text{where } \sum_{n=1}^\infty |P_n| < +\infty.$$

Since $b_n(f) = b_n(f_1) + b_n(f_2)$, we have

$$b_n(f) = \frac{-1}{\pi n} \left\{ f \left(\frac{1}{n} \right) - f \left(-\frac{1}{n} \right) \right\} + \gamma_n, \quad \sum_{n=1}^\infty |\gamma_n| < +\infty. \quad \square$$

Proof of Theorem 2.

(a) It is the well-known fact that estimates of Fourier coefficients can be derived using the integral modulus of continuity (see, for instance [3, Ch. 2])

$$|a_n| \leq \sup_{|h| \leq \frac{1}{n}} \frac{1}{\pi} \int_0^{2\pi} |f(x+h) + f(x-h) - 2f(x)| dx.$$

Applying the above inequality, we obtain

$$\begin{aligned} |a_n| &\leq \sup_{|h| \leq \frac{1}{n}} \frac{1}{\pi} \int_0^{2\pi} |f(x+h) + f(x-h) - 2f(x)| dx = \\ &= \sup_{|h| \leq \frac{1}{n}} \frac{1}{\pi} \int_0^{2\pi} |f(x+kh) + f(x+(k-2)h) - 2f(x+(k-1)h)| dx = \\ &= \frac{1}{\pi n} \sup_{|h| \leq \frac{1}{n}} \int_0^{2\pi} \sum_{k=1}^n |f(x+kh) + f(x+(k-2)h) - \\ &\quad - 2f(x+(k-1)h)| dx = \frac{1}{\pi n} \sup_{|h| \leq \frac{1}{n}} \int_0^{2\pi} \left(\sum_{k=1}^n |u_k - u_{k-1}| \right) dx, \end{aligned}$$

where $u_k = f(x+kh) - f(x+(k-1)h)$.

Convexity (concavity) of a function f on some segment $[a, b]$ implies that $f(x+kh) + f(x-(k-2)h) - 2f(x+(k-1)h) = u_k - u_{k-1} \leq 0$ ($u_k - u_{k-1} \geq 0$) for $x+(k-2)h, x+(k-1)h, x+kh \in [a, b]$. Therefore on the segment $[0, 2\pi]$ the values $u_k - u_{k-1}$ change their sign a finite number of times. Thus

$$\begin{aligned} |a_n(f)| &\leq \frac{1}{\pi n} \sup_{|h| \leq \frac{1}{n}} \int_0^{2\pi} \left(\sum_{k=1}^n |u_k - u_{k-1}| \right) dx \leq \\ &\leq \frac{1}{\pi n} \sup_{|h| \leq \frac{1}{n}} \int_0^{2\pi} \left| \sum_{k=1}^n u_k - u_{k-1} \right| dx + \frac{C(f)}{n} \omega\left(\frac{1}{n}, f\right) \leq \frac{C_1(f)}{n} \omega\left(\frac{1}{n}, f\right). \end{aligned}$$

The proof of the estimate for $b_n(f)$ is similar.

(b) Let $\sum_{n=1}^{\infty} \omega\left(\frac{1}{n}\right) \frac{1}{n} = +\infty$. By Stechkin's lemma (see [6]) there exists a convex modulus of continuity $\omega'(\delta)$ such that $H^\omega = H^{\omega'}$. Hence $\omega(\delta)$ can be regarded as convex function.

Consider a continuous function

$$f_0(t) = \begin{cases} \omega(t), & t \in [0, 1], \\ \text{linear for } & [t \in [1, 2\pi], f_0(t + 2\pi) = f_0(t). \end{cases}$$

Clearly, $f_0 \in H^\omega \cap M$.

On the interval $[1, 2\pi]$ the function $f_0(t)$ is linear, $f(2\pi) = f(0) = 0$. Therefore $f_0\left(-\frac{1}{n}\right) = f\left(2\pi - \frac{1}{n}\right) = \frac{c_0}{n}$, where c_0 is some number. We have

$$\begin{aligned} & \sum_{n=1}^{\infty} \left| f_0\left(\frac{1}{n}\right) - f_0\left(-\frac{1}{n}\right) \right| \frac{1}{n} \geq \sum_{n=1}^{\infty} \left| f_0\left(\frac{1}{n}\right) \right| - \left| f_0\left(-\frac{1}{n}\right) \right| \frac{1}{n} = \\ & = \sum_{n=1}^{\infty} \left| f_0\left(\frac{1}{n}\right) \right| \frac{1}{n} - \sum_{n=1}^{\infty} \left| f_0\left(-\frac{1}{n}\right) \right| \frac{1}{n} = \sum_{n=1}^{\infty} \omega\left(\frac{1}{n}\right) \frac{1}{n} - \sum_{n=1}^{\infty} \frac{C_0}{n^2} = +\infty. \end{aligned}$$

By virtue of Theorem 1 we see that the necessary condition for Fourier series to be absolutely convergent is not fulfilled. The Fourier series of f_0 does not converge absolutely. \square

Proof of Theorem 3. The sufficiency follows from part (a) of the proof of Theorem 2.

First note that if the function is convex (concave) on $[a, b]$, then its modulus of continuity on $[a, b]$ equals

$$\max \{ |f(a + \delta) - f(a)|, |f(b - \delta) - f(b)| \}.$$

Therefore

$$\omega(1/n, f) \leq \max_{1 \leq k \leq m} \{ |f(x_k + 1/n) - f(x_k)| + |f(x_k - 1/n) - f(x_k)| \},$$

where $x_k \equiv x_k(f)$.

Hence it follows that if $\sum_{n=1}^{\infty} \omega\left(\frac{1}{n}, f\right) \frac{1}{n} = +\infty$, then for some x_k we have

$$\sum_{n=1}^{\infty} \left| f\left(x_k + \frac{1}{n}\right) - f(x_k) \right| \frac{1}{n} = +\infty \text{ or } \sum_{n=1}^{\infty} \left| f\left(x_k - \frac{1}{n}\right) - f(x_k) \right| \frac{1}{n} = +\infty.$$

For convenience we assume that

$$\sum_{n=1}^{\infty} \left| f\left(x_k + \frac{1}{n}\right) - f(x_k) \right| \frac{1}{n} = +\infty.$$

If the conditions (2) are fulfilled, then

$$\sum_{n=1}^{\infty} \left| f\left(x_k + \frac{1}{n}\right) - f\left(x_k - \frac{1}{n}\right) \right| \frac{1}{n} \geq \sum_{n=1}^{\infty} \left| f\left(x_k + \frac{1}{n}\right) - f(x_k) \right| \frac{1}{n} = +\infty,$$

i.e., by Theorem 1 the Fourier series of the function f is not absolutely convergent.

If the conditions (3) are fulfilled, then

$$\begin{aligned} & \sum_{n=1}^{\infty} \left| f\left(x_k + \frac{1}{n}\right) - f\left(x_k - \frac{1}{n}\right) \right| \frac{1}{n} = \\ & = \sum_{n=1}^{\infty} \left| f\left(x_k + \frac{1}{n}\right) - f(x_k) + f(x_k) - f\left(x_k - \frac{1}{n}\right) \right| \frac{1}{n} \geq \\ & \geq \sum_{n=1}^{\infty} \left| f\left(x_k + \frac{1}{n}\right) - f(x_k) \right| \frac{1}{n} - \sum_{n=1}^{\infty} \left| f\left(x_k - \frac{1}{n}\right) - f(x_k) \right| \frac{1}{n} = +\infty. \end{aligned}$$

which proves the theorem under conditions (3).

If, however, the conditions of (1) are fulfilled, then, as one can easily verify, the conditions of (2) or (3) are fulfilled too. \square

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