

On some linear operators defined by double integrals

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1. Preliminaries. Let M be the class of all functions $f(x, y)$, 2π -periodic, measurable and bounded in the square $[-\pi, \pi; -\pi, \pi]$.

We shall need the following differences and moduli of smoothness of $f(x, y) \in M$:

$$\begin{aligned} \Delta_{h,k} f(x, y) &= f(x+h, y+k) - f(x, y), \\ \Delta_{h,k}^{(1)} f(x, y) &= f(x+h, y+k) - f(x-h, y+k) - f(x+h, y-k) + \\ &\quad + f(x-h, y-k), \\ \Delta_{h,k}^{(2)} f(x, y) &= f(x+h, y+k) + f(x-h, y+k) + f(x+h, y-k) + \\ &\quad + f(x-h, y-k) - 4f(x, y), \\ \omega(s, t) &= \omega(s, t; f) = \sup_{|h| \leq s, |k| \leq t} \left\{ \sup_{|x|, |y| \leq \pi} |\Delta_{h,k} f(x, y)| \right\}, \\ \omega_1(s, t) &= \omega_1(s, t; f) = \sup_{|h| \leq s, |k| \leq t} \left\{ \sup_{|x|, |y| \leq \pi} |\Delta_{h,k}^{(1)} f(x, y)| \right\}, \\ \omega_2(s, t) &= \omega_2(s, t; f) = \sup_{|h| \leq s, |k| \leq t} \left\{ \sup_{|x|, |y| \leq \pi} |\Delta_{h,k}^{(2)} f(x, y)| \right\}. \end{aligned}$$

Notice that for arbitrary non-negative numbers a, b, s, t ,

- (1) $\omega(as, bt) \leq (1+a+b)\omega(s, t),$
- (2) $\omega_1(as, bt) \leq (1+a)(1+b)\omega_1(s, t),$
- (3) $\omega_2(as, bt) \leq \{(1+a)^2 + (1+b)^2\}\omega_2(s, t).$

Inequality (1) is known. To prove (2) we observe that, for non-negative integers m, n , the identity

$$\Delta_{mh,nk}^{(1)} f(x, y) = \sum_{i=0}^{m-1} \sum_{j=0}^{n-1} \Delta_{h,k}^{(1)} f(x-mh+h+2ih, y-nk+k+2jk)$$

implies

$$\omega_1(ms, nt) \leq mn\omega_1(s, t),$$

whence the desired inequality follows. By

$$\begin{aligned} \Delta_{mh,nk}^{(2)} f(x, y) &= \frac{1}{2} \Delta_{mh,0}^{(2)} f(x, y - nk) + \frac{1}{2} \Delta_{mh,0}^{(2)} f(x, y + nk) + \Delta_{0,nk}^{(2)} f(x, y) \\ &= \frac{1}{2} \sum_{i=0}^{m-1} \sum_{j=0}^{m-1} \Delta_{h,0}^{(2)} f(x - mh + h + ih + jh, y - nk) + \\ &\quad + \frac{1}{2} \sum_{i=0}^{m-1} \sum_{j=0}^{m-1} \Delta_{h,0}^{(2)} f(x - mh + h + ih + jh, y + nk) + \\ &\quad + \sum_{i=0}^{n-1} \sum_{j=0}^{n-1} \Delta_{0,k}^{(2)} f(x, y - nk + k + ik + jk), \end{aligned}$$

we obtain

$$\omega_2(ms, nt) \leq m^2 \omega_2(s, 0) + n^2 \omega_2(0, t) \leq (m^2 + n^2) \omega_2(s, t).$$

Thus estimate (3) is now evident.

Denote by $\Pi(a, \beta)$ and $Z(a, \beta)$ the classes of all functions $f(x, y) \in M$ such that

$$\begin{aligned} \omega_1(s, t; f) &\leq (2s)^a (2t)^\beta \quad (0 < a, \beta \leq 1), \\ \omega_2(s, t; f) &\leq 4(s^a + t^\beta) \quad (0 < a, \beta \leq 2), \end{aligned}$$

for each $s, t \geq 0$, respectively.

It can easily be verified that if

$$\sup_x |\varphi(x + h) - \varphi(x)| \leq h^a, \quad \sup_y |\psi(y + k) - \psi(y)| \leq k^\beta$$

for $h, k \geq 0$, then

$$\varphi(x)\psi(y) \in \Pi(a, \beta);$$

moreover, the inequalities

$$\begin{aligned} \sup_x |\varphi(x + h) - 2\varphi(x) + \varphi(x - h)| &\leq 2h^a, \\ \sup_y |\psi(y + k) - 2\psi(y) + \psi(y - k)| &\leq 2k^\beta, \end{aligned}$$

for $h, k \geq 0$, imply

$$\varphi(x)\psi(y) \in Z(a, \beta).$$

In this paper we present some results concerning the order of convergence of certain linear operators defined in M and give the estimates for their partial derivatives. The symbols C_1, C_2, \dots signify positive constants.

2. Convergence problems. Let E be a subset of the Euclidean plane, having an accumulation-point (ξ_0, η_0) . Suppose that functions

$K_1(s; \xi), K_2(t; \eta)$ are even, 2π -periodic and continuous with respect to the variables s, t , and that they satisfy the conditions

$$\int_{-\pi}^{\pi} K_1(s; \xi) ds = 1 = \int_{-\pi}^{\pi} K_2(t; \eta) dt,$$

for every fixed $(\xi, \eta) \in E$.

Write

$$(4) \quad \Phi(s, t; \xi, \eta) = K_1(s; \xi)K_2(t; \eta),$$

and let us consider the operators

$$(5) \quad f(x, y; \xi, \eta) = \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} f(s, t) \Phi(s-x, t-y; \xi, \eta) ds dt$$

linear in M .

Then the following theorem holds:

2.1. Let

$$\begin{aligned} \int_0^\pi |K_1(s; \xi)| ds &\leq C_1, & \int_0^\pi s^2 |K_1(s; \xi)| ds &\leq C_2 \lambda(\xi), \\ \int_0^\pi |K_2(t; \eta)| dt &\leq C_3, & \int_0^\pi t^2 |K_2(t; \eta)| dt &\leq C_4 \mu(\eta), \end{aligned}$$

for $(\xi, \eta) \in E$. Then, given any $f(x, y) \in M$ with the modulus of smoothness $\omega_2(s, t)$,

$$\sup_{|x|, |y| \leq \pi} |f(x, y; \xi, \eta) - f(x, y)| \leq C_5 \omega_2(\sqrt{\lambda(\xi)}, \sqrt{\mu(\eta)}) \quad \text{in } E,$$

where $C_5 = C_1(\sqrt{C_3} + \sqrt{C_4})^2 + C_3(\sqrt{C_1} + \sqrt{C_2})^2$.

Proof. Start with the identity

$$(6) \quad f(x, y; \xi, \eta) - f(x, y) = \int_0^\pi \int_0^\pi \{A_{s,t}^{(2)} f(x, y)\} \Phi(s, t; \xi, \eta) ds dt.$$

Applying (3) and our assumptions, we get

$$\begin{aligned} &|f(x, y; \xi, \eta) - f(x, y)| \\ &\leq \int_0^\pi \int_0^\pi \omega_2(s, t) |\Phi(s, t; \xi, \eta)| ds dt \\ &\leq \omega_2(\sqrt{\lambda(\xi)}, \sqrt{\mu(\eta)}) \int_0^\pi \int_0^\pi \left\{ \left(1 + \frac{s}{\sqrt{\lambda(\xi)}}\right)^2 + \left(1 + \frac{t}{\sqrt{\mu(\eta)}}\right)^2 \right\} |\Phi(s, t; \xi, \eta)| ds dt \\ &\leq \omega_2(\sqrt{\lambda(\xi)}, \sqrt{\mu(\eta)}) \times \\ &\quad \times \left\{ C_3 \int_0^\pi \left(1 + \frac{s}{\sqrt{\lambda(\xi)}}\right)^2 |K_1(s; \xi)| ds + C_1 \int_0^\pi \left(1 + \frac{t}{\sqrt{\mu(\eta)}}\right)^2 |K_2(t; \eta)| dt \right\}. \end{aligned}$$

By Schwarz' inequality,

$$\int_0^\pi s |K_1(s; \xi)| ds \leq \sqrt{C_1 C_2 \lambda(\xi)}, \quad \int_0^\pi t |K_2(t; \eta)| dt \leq \sqrt{C_3 C_4 \mu(\eta)}.$$

Consequently,

$$\begin{aligned} & |f(x, y; \xi, \eta) - f(x, y)| \\ & \leq \omega_2(\sqrt{\lambda(\xi)}, \sqrt{\mu(\eta)}) \{C_3(C_1 + 2\sqrt{C_1 C_2} + C_2) + C_1(C_3 + 2\sqrt{C_3 C_4} + C_4)\}, \end{aligned}$$

whence the assertion follows.

Suppose that $K_1(s; \xi)$, $K_2(t; \eta)$ are positive for $0 \leq s, t \leq \pi$, $(\xi, \eta) \in E$, and write

$$u_\alpha(\xi) = \int_0^\pi \left(2 \sin \frac{s}{2}\right)^\alpha K_1(s; \xi) ds, \quad v_\beta(\eta) = \int_0^\pi \left(2 \sin \frac{t}{2}\right)^\beta K_2(t; \eta) dt,$$

$$U_{\alpha, \beta}(\xi, \eta) = \sup_{f \in Z(\alpha, \beta)} \{ \sup_{|x|, |y| \leq \pi} |f(x, y; \xi, \eta) - f(x, y)| \} \quad (0 < \alpha, \beta \leq 2).$$

Under these assumptions we have the following theorem:

2.2. If

$$(i) \quad \lim_{\xi \rightarrow \xi_0} \{u_{2\alpha}(\xi)/u_\alpha(\xi)\} = 0 = \lim_{\eta \rightarrow \eta_0} \{v_{2\beta}(\eta)/v_\beta(\eta)\},$$

then

$$U_{\alpha, \beta}(\xi, \eta) = 2 \{u_\alpha(\xi) + v_\beta(\eta)\} (1 + o(1))$$

as $(\xi, \eta) \rightarrow (\xi_0, \eta_0)$.

Proof. By (6),

$$\sup_{|x|, |y| \leq \pi} |f(x, y; \xi, \eta) - f(x, y)| \leq 4 \int_0^\pi \int_0^\pi (s^\alpha + t^\beta) \Phi(s, t; \xi, \eta) ds dt$$

for any $f \in Z(\alpha, \beta)$. Therefore

$$\begin{aligned} (7) \quad U_{\alpha, \beta}(\xi, \eta) & \leq 2 \left\{ \int_0^\pi s^\alpha K_1(s; \xi) ds + \int_0^\pi t^\beta K_2(t; \eta) dt \right\} \\ & = 2 \left\{ \int_0^\pi \left(2 \sin \frac{s}{2}\right)^\alpha K_1(s; \xi) ds + 2^\alpha \int_0^\pi \left[\left(\frac{s}{2}\right)^\alpha - \sin^\alpha \frac{s}{2}\right] K_1(s; \xi) ds \right\} + \\ & \quad + 2 \left\{ \int_0^\pi \left(2 \sin \frac{t}{2}\right)^\beta K_2(t; \eta) dt + 2^\beta \int_0^\pi \left[\left(\frac{t}{2}\right)^\beta - \sin^\beta \frac{t}{2}\right] K_2(t; \eta) dt \right\} \\ & = 2 \{u_\alpha(\xi) + 2^\alpha I_1\} + 2 \{v_\beta(\eta) + 2^\beta I_2\}. \end{aligned}$$

The function

$$g(x, y) = \left| 2 \sin \frac{x}{2} \right|^{\alpha} + \left| 2 \sin \frac{y}{2} \right|^{\beta} \quad (0 < \alpha, \beta \leq 2)$$

is of class $Z(\alpha, \beta)$, and

$$\begin{aligned} g(0, 0; \xi, \eta) - g(0, 0) &= 4 \int_0^\pi \int_0^\pi \left(2^{\alpha} \sin^{\alpha} \frac{s}{2} + 2^{\beta} \sin^{\beta} \frac{t}{2} \right) \Phi(s, t; \xi, \eta) ds dt \\ &= 2 \{u_{\alpha}(\xi) + v_{\beta}(\eta)\}; \end{aligned}$$

whence

$$(8) \quad U_{\alpha, \beta}(\xi, \eta) \geq 2 \{u_{\alpha}(\xi) + v_{\beta}(\eta)\}.$$

Inequalities (7) and (8) lead to

$$U_{\alpha, \beta}(\xi, \eta) = 2 \{u_{\alpha}(\xi) + 2^{\alpha} \theta_{\alpha}(\xi) I_1\} + 2 \{v_{\beta}(\eta) + 2^{\beta} \theta_{\beta}(\eta) I_2\},$$

where

$$0 \leq \theta_{\alpha}(\xi) \leq 1, \quad 0 \leq \theta_{\beta}(\eta) \leq 1.$$

Observing that

$$t^{\alpha} - \sin^{\alpha} t \leq \left(\frac{t^4}{3} \right)^{\alpha/2} \leq \frac{1}{3^{\alpha/2}} \left(\frac{\pi}{2} \right)^{2\alpha} \sin^{2\alpha} t \quad (0 \leq t \leq \pi/2),$$

and taking into account (i), we get

$$I_1 = o \{u_{\alpha}(\xi)\}, \quad I_2 = o \{v_{\beta}(\eta)\}.$$

Thus, the proof is completed.

Suppose now that the functions $\bar{K}_1(s; \xi)$, $\bar{K}_2(t; \eta)$ are odd, 2π -periodic and continuous in s, t , for every fixed $(\xi, \eta) \in E$. We shall confine ourselves to $f(x, y) \in \Pi(\alpha, \beta)$; let us define the linear operators and the conjugate function by the formulae

$$\begin{aligned} \bar{f}(x, y; \xi, \eta) &= \frac{1}{4\pi^2} \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} f(s, t) \bar{\Phi}(s-x, t-y; \xi, \eta) ds dt \\ &= \frac{1}{4\pi^2} \int_0^\pi \int_0^\pi \{A_{s,t}^{(1)} f(x, y)\} \bar{\Phi}(s, t; \xi, \eta) ds dt, \end{aligned}$$

and

$$\bar{f}(x, y) = \frac{1}{4\pi^2} \int_0^\pi \int_0^\pi \{A_{s,t}^{(1)} f(x, y)\} \cot \frac{s}{2} \cot \frac{t}{2} ds dt,$$

with

$$\bar{\Phi}(s, t; \xi, \eta) = \bar{K}_1(s; \xi) \bar{K}_2(t; \eta).$$

Write

$$\Psi(s, t; \xi, \eta) = \cot \frac{s}{2} \cot \frac{t}{2} - \bar{\Phi}(s, t; \xi, \eta),$$

$$Q_1(s; \xi) = \cot \frac{s}{2} - \bar{K}_1(s; \xi), \quad Q_2(t; \eta) = \cot \frac{t}{2} - \bar{K}_2(t; \eta).$$

It can easily be observed that

$$(9) \quad \begin{aligned} \Psi(s, t; \xi, \eta) &= Q_1(s; \xi)Q_2(t; \eta) + \bar{K}_1(s; \xi)Q_2(t; \eta) + \bar{K}_2(t; \eta)Q_1(s; \xi) \\ &= \cot \frac{s}{2}Q_2(t; \eta) + \cot \frac{t}{2}Q_1(s; \xi) - Q_1(s; \xi)Q_2(t; \eta). \end{aligned}$$

The theorem to follow will deal with the asymptotic behaviour of the quantity

$$V_{\alpha, \beta}(\xi, \eta) = \sup_{f \in \Pi(\alpha, \beta)} \left\{ \sup_{|x|, |y| \leq \pi} |\bar{f}(x, y; \xi, \eta) - \bar{f}(x, y)| \right\} \quad (0 < \alpha, \beta \leq 1)$$

as $(\xi, \eta) \rightarrow (\xi_0, \eta_0)$. Let us write

$$\begin{aligned} \gamma_a^{(1)}(\xi) &= \int_0^{\pi/2} s^\alpha Q_1(s; \xi) ds, \quad \varrho_a^{(1)}(\xi) = \int_{\pi/2}^\pi (\pi - s)^\alpha Q_1(s; \xi) ds, \\ \gamma_\beta^{(2)}(\eta) &= \int_0^{\pi/2} t^\beta Q_2(t; \eta) dt, \quad \varrho_\beta^{(2)}(\eta) = \int_{\pi/2}^\pi (\pi - t)^\beta Q_2(t; \eta) dt. \end{aligned}$$

2.3. If

- (a) $\Psi(s, t; \xi, \eta) \geq 0 \quad \text{for } 0 < s, t \leq \pi, (\xi, \eta) \in E,$
- (b) $\lim_{\xi \rightarrow \xi_0} \gamma_a^{(1)}(\xi) = 0 = \lim_{\eta \rightarrow \eta_0} \gamma_\beta^{(2)}(\eta),$
- (c) $\lim_{\xi \rightarrow \xi_0} \{\varrho_a^{(1)}(\xi)/\gamma_a^{(1)}(\xi)\} = 0 = \lim_{\eta \rightarrow \eta_0} \{\varrho_\beta^{(2)}(\eta)/\gamma_\beta^{(2)}(\eta)\},$

then

$$V_{\alpha, \beta}(\xi, \eta) = \frac{1}{\pi^2} 2^{\alpha+\beta-1} \left\{ \int_0^{\pi/2} \frac{t^\beta}{\sin t} dt \gamma_a^{(1)}(\xi) + \int_0^{\pi/2} \frac{s^\alpha}{\sin s} ds \gamma_\beta^{(2)}(\eta) \right\} (1 + o(1))$$

as $(\xi, \eta) \rightarrow (\xi_0, \eta_0)$ on E .

Proof. Clearly,

$$\begin{aligned} \bar{f}(x, y) - \bar{f}(x, y; \xi, \eta) &= \frac{1}{4\pi^2} \int_0^\pi \int_0^\pi \{\mathcal{A}_{s,t}^{(1)} f(x, y)\} \Psi(s, t; \xi, \eta) ds dt \\ &= \frac{1}{4\pi^2} \left(\int_0^{\pi/2} \int_0^{\pi/2} \mathcal{A}_{s,t}^{(1)} f(x, y) \Psi(s, t; \xi, \eta) ds dt + \right. \end{aligned}$$

$$\begin{aligned}
& + \int_{\pi/2}^{\pi} \int_{\pi/2}^{\pi} \Delta_{\pi-s, \pi-t}^{(1)} f(x+\pi, y+\pi) \Psi(s, t; \xi, \eta) ds dt \Big) - \\
& - \frac{1}{4\pi^2} \left(\int_{\pi/2}^{\pi} \int_0^{\pi} \Delta_{s, \pi-t}^{(1)} f(x, y+\pi) \Psi(s, t; \xi, \eta) ds dt + \right. \\
& \left. + \int_0^{\pi/2} \int_{\pi/2}^{\pi} \Delta_{\pi-s, t}^{(1)} f(x+\pi, y) \Psi(s, t; \xi, \eta) ds dt \right)
\end{aligned}$$

and, consequently,

$$\begin{aligned}
(10) \quad V_{\alpha, \beta}(\xi, \eta) & \leq \frac{2^{\alpha+\beta}}{4\pi^2} \left(\int_0^{\pi/2} \int_0^{\pi/2} s^\alpha t^\beta \Psi(s, t; \xi, \eta) ds dt + \right. \\
& + \int_{\pi/2}^{\pi} \int_{\pi/2}^{\pi} (\pi-s)^\alpha (\pi-t)^\beta \Psi(s, t; \xi, \eta) ds dt \Big) + \\
& + \frac{2^{\alpha+\beta}}{4\pi^2} \left(\int_{\pi/2}^{\pi} \int_0^{\pi/2} s^\alpha (\pi-t)^\beta \Psi(s, t; \xi, \eta) ds dt + \right. \\
& \left. + \int_0^{\pi/2} \int_{\pi/2}^{\pi} (\pi-s)^\alpha t^\beta \Psi(s, t; \xi, \eta) ds dt \right).
\end{aligned}$$

Let $g(x, y)$ be 2π -periodic, odd in each variable separately, and such that

$$g(x, y) = \begin{cases} 2^{\alpha+\beta-2} x^\alpha y^\beta & \text{for } 0 \leq x \leq \pi/2, \quad 0 \leq y \leq \pi/2, \\ 2^{\alpha+\beta-2} x^\alpha (\pi-y)^\beta & \text{for } 0 \leq x \leq \pi/2, \quad \pi/2 \leq y \leq \pi, \\ 2^{\alpha+\beta-2} (\pi-x)^\alpha y^\beta & \text{for } \pi/2 \leq x \leq \pi, \quad 0 \leq y \leq \pi/2, \\ 2^{\alpha+\beta-2} (\pi-x)^\alpha (\pi-y)^\beta & \text{for } \pi/2 \leq x \leq \pi, \quad \pi/2 \leq y \leq \pi. \end{cases}$$

This function is continuous everywhere, $g(x, y) \in II(a, \beta)$, and

$$\begin{aligned}
(11) \quad & \bar{g}(0, 0) - \bar{g}(0, 0; \xi, \eta) \\
& = \frac{1}{\pi^2} 2^{\alpha+\beta-2} \left(\int_0^{\pi/2} \int_0^{\pi/2} s^\alpha t^\beta \Psi(s, t; \xi, \eta) ds dt + \int_{\pi/2}^{\pi} \int_{\pi/2}^{\pi} (\pi-s)^\alpha (\pi-t)^\beta \Psi(s, t; \xi, \eta) ds dt \right) + \\
& + \frac{1}{\pi^2} 2^{\alpha+\beta-2} \left(\int_{\pi/2}^{\pi} \int_0^{\pi/2} s^\alpha (\pi-t)^\beta \Psi(s, t; \xi, \eta) ds dt + \int_0^{\pi/2} \int_{\pi/2}^{\pi} (\pi-s)^\alpha t^\beta \Psi(s, t; \xi, \eta) ds dt \right).
\end{aligned}$$

By (10), (11) and (9),

$$\begin{aligned} V_{\alpha,\beta}(\xi, \eta) &= \bar{g}(0, 0) - \bar{g}(0, 0; \xi, \eta) \\ &= \frac{2^{\alpha+\beta}}{4\pi^2} \left\{ 2 \int_0^{\pi/2} \frac{t^\beta}{\sin t} dt (\gamma_\alpha^{(1)}(\xi) + \varrho_\alpha^{(1)}(\xi)) + 2 \int_0^{\pi/2} \frac{s^\alpha}{\sin s} ds (\gamma_\beta^{(2)}(\eta) + \varrho_\beta^{(2)}(\eta)) - \right. \\ &\quad \left. - (\gamma_\alpha^{(1)}(\xi) + \varrho_\alpha^{(1)}(\xi)) (\gamma_\beta^{(2)}(\eta) + \varrho_\beta^{(2)}(\eta)) \right\}. \end{aligned}$$

Applying (b), (c), we complete the proof.

Remark. The first identity of (9) shows that condition (a) is fulfilled if $\bar{K}_1(s; \xi)$, $\bar{K}_2(t; \eta)$, $Q_1(s; \eta)$ and $Q_2(t; \eta)$ are non-negative for $0 \leq s, t \leq \pi$, $(\xi, \eta) \in E$.

3. Estimates for the derivatives. Retain the symbol E used in § 2. Suppose that $K_1(s; \xi)$, $K_2(t; \eta)$ are even, 2π -periodic and continuous in s, t , for every fixed $(\xi, \eta) \in E$. Denote by $\omega(s, t)$, $\omega_1(s, t)$, $\omega_2(s, t)$ the moduli of smoothness of $f(x, y) \in M$. Consider again operators (5), with Φ defined by (4).

3.1. Let $\partial K_1(s; \xi)/\partial s$ be continuous with respect to s and let

$$\int_0^\pi \left| \frac{\partial K_1(s; \xi)}{\partial s} \right| ds \leq C_6, \quad \int_0^\pi s \left| \frac{\partial K_1(s; \xi)}{\partial s} \right| ds \leq C_7, \quad \int_0^\pi |K_2(t; \eta)| dt \leq C_8,$$

for $(\xi, \eta) \in E$. Then

$$\sup_{|x|, |y| \leq \pi} \left| \frac{\partial f(x, y; \xi, \eta)}{\partial x} \right| \leq C_9 \frac{\omega(\delta_1(\xi), 0)}{\delta_1(\xi)} \quad \text{in } E,$$

where $C_9 = 4(C_6 + C_7)C_8$.

Proof. Clearly,

$$\begin{aligned} \frac{\partial f(x, y; \xi, \eta)}{\partial x} &= - \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} f(x+s, y+t) \frac{\partial K_1(s; \xi)}{\partial s} K_2(t; \eta) ds dt \\ &= - \int_0^\pi \int_0^\pi \{f(x+s, y+t) - f(x-s, y+t) + f(x+s, y-t) - \\ &\quad - f(x-s, y-t)\} \frac{\partial K_1(s; \xi)}{\partial s} K_2(t; \eta) ds dt. \end{aligned}$$

Applying (1), we get

$$\begin{aligned} &|f(x+s, y+t) - f(x-s, y+t) + f(x+s, y-t) - f(x-s, y-t)| \\ &\leq |\Delta_{2s,0} f(x-s, y+t)| + |\Delta_{2s,0} f(x-s, y-t)| \leq 2 \sup_{|x|, |y| \leq \pi} |\Delta_{2s,0} f(x, y)| \\ &\leq 2\omega(2s, 0) \leq 4\omega(s, 0) \leq 4 \left(1 + \frac{s}{\delta_1(\xi)}\right) \omega(\delta_1(\xi), 0). \end{aligned}$$

Therefore, the derivative $\partial f(x, y; \xi, \eta)/\partial x$ does not exceed

$$4\omega(\delta_1(\xi), 0) \int_0^\pi \left(1 + \frac{s}{\delta_1(\xi)}\right) \left| \frac{\partial K_1(s; \xi)}{\partial s} \right| ds \cdot \int_0^\pi |K_2(t; \eta)| dt$$

in absolute value.

The conclusion is now evident.

3.2. Suppose that $\partial K_1(s; \xi)/\partial s$, $\partial K_2(t; \eta)/\partial t$ are continuous in s, t and that the first two inequalities of 3.1 together with

$$\int_0^\pi \left| \frac{\partial K_2(t; \eta)}{\partial t} \right| dt \leq C_{10}, \quad \int_0^\pi t \left| \frac{\partial K_2(t; \eta)}{\partial t} \right| dt \leq C_{11},$$

hold for every $(\xi, \eta) \in E$. Then

$$\sup_{|x|, |y| \leq \pi} \left| \frac{\partial^2 f(x, y; \xi, \eta)}{\partial x \partial y} \right| \leq C_{12} \frac{\omega_1(\delta_1(\xi), \delta_2(\eta))}{\delta_1(\xi) \delta_2(\eta)} \quad \text{in } E,$$

where $C_{12} = (C_6 + C_7)(C_{10} + C_{11})$.

Proof. Observing that

$$\frac{\partial^2 f(x, y; \xi, \eta)}{\partial x \partial y} = \int_0^\pi \int_0^\pi \{A_{s,t}^{(1)} f(x, y)\} \frac{\partial K_1(s; \xi)}{\partial s} \cdot \frac{\partial K_2(t; \eta)}{\partial t} ds dt,$$

and using (2), we obtain

$$\begin{aligned} & \left| \frac{\partial^2 f(x, y; \xi, \eta)}{\partial x \partial y} \right| \\ & \leq \omega_1(\delta_1(\xi), \delta_2(\eta)) \int_0^\pi \left(1 + \frac{s}{\delta_1(\xi)}\right) \left| \frac{\partial K_1(s; \xi)}{\partial s} \right| ds \int_0^\pi \left(1 + \frac{t}{\delta_2(\eta)}\right) \left| \frac{\partial K_2(t; \eta)}{\partial t} \right| dt; \end{aligned}$$

whence our assertion follows immediately.

3.3. Let the derivatives $\partial^\nu K_1(s; \xi)/\partial s^\nu$ ($\nu = 1, 2$) be continuous in s and let $\left. \frac{\partial K_1(s; \xi)}{\partial s} \right|_{s=\pi} = 0$. Suppose that

$$\int_0^\pi \left| \frac{\partial^2 K_1(s; \xi)}{\partial s^2} \right| ds \leq \frac{C_{13}}{\sigma(\xi)}, \quad \int_0^\pi s^2 \left| \frac{\partial^2 K_1(s; \xi)}{\partial s^2} \right| ds \leq C_{14},$$

$$\int_0^\pi |K_2(t; \eta)| dt \leq C_{15}, \quad \int_0^\pi t^2 |K_2(t; \eta)| dt \leq C_{16} \tau(\eta),$$

for $(\xi, \eta) \in E$. Then

$$\sup_{|x|, |y| \leq \pi} \left| \frac{\partial^2 f(x, y; \xi, \eta)}{\partial x^2} \right| \leq C_{17} \frac{\omega_2(\sqrt{\sigma(\xi)}, \sqrt{\tau(\eta)})}{\sigma(\xi)} \quad \text{in } E,$$

where $C_{17} = C_{15}(\sqrt{C_{13}} + \sqrt{C_{14}})^2 + C_{13}(\sqrt{C_{15}} + \sqrt{C_{16}})^2$.

Proof. Since

$$\int_{-\pi}^{\pi} \frac{\partial^2 K_1(s; \xi)}{\partial s^2} ds = 0,$$

we have

$$\frac{\partial^2 f(x, y; \xi, \eta)}{\partial x^2} = \int_0^\pi \int_0^\pi \{A_{s,t}^{(2)} f(x, y)\} \frac{\partial^2 K_1(s; \xi)}{\partial s^2} K_2(t; \eta) ds dt.$$

Next, estimate (3) and the assumptions give

$$\begin{aligned} & \left| \frac{\partial^2 f(x, y; \xi, \eta)}{\partial x^2} \right| \\ & \leq \int_0^\pi \int_0^\pi \omega_2(s, t) \left| \frac{\partial^2 K_1(s; \xi)}{\partial s^2} \right| |K_2(t; \eta)| ds dt \\ & \leq \omega_2(\sqrt{\sigma(\xi)}, \sqrt{\tau(\eta)}) \times \\ & \quad \times \int_0^\pi \int_0^\pi \left\{ \left(1 + \frac{s}{\sqrt{\sigma(\xi)}}\right)^2 + \left(1 + \frac{t}{\sqrt{\tau(\eta)}}\right)^2 \right\} \left| \frac{\partial^2 K_1(s; \xi)}{\partial s^2} \right| |K_2(t; \eta)| ds dt \\ & \leq \omega_2(\sqrt{\sigma(\xi)}, \sqrt{\tau(\eta)}) \times \\ & \quad \times \left\{ C_{15} \int_0^\pi \left(1 + \frac{s}{\sqrt{\sigma(\xi)}}\right)^2 \left| \frac{\partial^2 K_1(s; \xi)}{\partial s^2} \right| ds + \frac{C_{13}}{\sigma(\xi)} \int_0^\pi \left(1 + \frac{t}{\sqrt{\tau(\eta)}}\right)^2 |K_2(t; \eta)| dt \right\}. \end{aligned}$$

Observing that, by Schwarz' inequality,

$$\int_0^\pi s \left| \frac{\partial^2 K_1(s; \xi)}{\partial s^2} \right| ds \leq \frac{\sqrt{C_{13} C_{14}}}{\sqrt{\sigma(\xi)}}, \quad \int_0^\pi t |K_2(t; \eta)| dt \leq \sqrt{C_{15} C_{16}} \sqrt{\tau(\eta)},$$

we get the desired result.

4. Examples. Let $\sum_{m,n=0}^{\infty} A_{m,n}(x, y)$ be the double Fourier series of the function $f(x, y)$ and let

$$f(x, y; r, R) = \sum_{m,n=0}^{\infty} \left\{ 1 + \frac{m}{2} (1 - r^2) \right\} \left\{ 1 + \frac{n}{2} (1 - R^2) \right\} r^m R^n A_{m,n}(x, y),$$

for $0 < r, R < 1$. This operator can be written in the form

$$f(x, y; r, R) = \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} f(s, t) K(s - x; r) K(t - y; R) ds dt,$$

where

$$K(s; r) = \frac{1}{2\pi} + \frac{1}{\pi} \sum_{m=1}^{\infty} \left\{ 1 + \frac{m}{2}(1-r^2) \right\} r^m \cos ms = \frac{(1-r^2)^2(1-r\cos s)}{2\pi(1-2r\cos s+r^2)^2}.$$

The kernel $K(s; r)$ is evidently 2π -periodic, non-negative, even, continuous and

$$\int_{-\pi}^{\pi} K(s; r) ds = 1.$$

Moreover,

$$\int_0^{\pi} s^2 K(s; r) ds \leq \frac{\pi^2}{2} \int_0^{\pi} (1 - \cos s) K(s; r) ds \leq \frac{3\pi^2}{8} (1-r)^2.$$

Denote by $\omega(s, t), \omega_1(s, t), \omega_2(s, t)$ the moduli of $f(x, y) \in M$. From 2.1 it follows at once that:

4.1. Given any $f(x, y) \in M$,

$$\sup_{|x|, |y| \leq \pi} |f(x, y; r, R) - f(x, y)| \leq 7 \omega_2(1-r, 1-R)$$

whenever $0 < r, R < 1$.

It is known [2] that

$$\begin{aligned} u_a(r) &= \int_0^{\pi} \left(2 \sin \frac{s}{2} \right)^a K(s; r) ds = 2^{a+1} \int_0^{\pi/2} \sin^a s K(2s; r) ds \\ &= \frac{1}{\pi} B\left(\frac{1+a}{2}, \frac{3-a}{2}\right) (1-r)^a (1+o(1)) \quad \text{as } r \rightarrow 1-, \end{aligned}$$

and an analogous relation is valid for $v_\beta(R) = u_\beta(R)$ if $0 < a, \beta < 2$. Also, it can easily be observed that $u_{2a}(r) = o(u_a(r))$ as $r \rightarrow 1-$ ($0 < a < 2$). Therefore, by 2.2, the following asymptotic formula for the quantity

$$U_{a,\beta}(r, R) = \sup_{f \in Z(a,\beta)} \{ \sup_{|x|, |y| \leq \pi} |f(x, y; r, R) - f(x, y)| \}$$

holds.

4.2. If $0 < a, \beta < 2$, then

$$U_{a,\beta}(r, R) = \frac{2}{\pi} \left\{ B\left(\frac{1+a}{2}, \frac{3-a}{2}\right) (1-r)^a + B\left(\frac{1+\beta}{2}, \frac{3-\beta}{2}\right) (1-R)^\beta \right\} (1+o(1))$$

as $(r, R) \rightarrow (1-, 1-)$.

By 3.1, 3.2 and 3.3,

4.3. We have

$$\begin{aligned} \left| \frac{\partial f(x, y; r, R)}{\partial x} \right| &\leq C_{18} \frac{\omega(1-r, 0)}{1-r}, \quad \left| \frac{\partial f(x, y; r, R)}{\partial y} \right| \leq C_{18} \frac{\omega(0, 1-R)}{1-R}, \\ \left| \frac{\partial^2 f(x, y; r, R)}{\partial x \partial y} \right| &\leq C_{19} \frac{\omega_1(1-r, 1-R)}{(1-r)(1-R)}, \\ \left| \frac{\partial^2 f(x, y; r, R)}{\partial x^2} \right| &\leq C_{20} \frac{\omega_2(1-r, 1-R)}{(1-r)^2}, \end{aligned}$$

for each x, y and $0 < r_0 \leq r < 1, 0 < R_0 \leq R < 1$.

Finally, we shall show that:

4.4. Under the restrictions of 4.3,

$$\left| \frac{\partial f(x, y; r, R)}{\partial r} \right| \leq C_{21} \frac{\omega_2(1-r, 1-R)}{1-r}.$$

Proof. Observing that

$$\int_{-\pi}^{\pi} \frac{\partial K(s; r)}{\partial r} ds = 0,$$

we obtain

$$\frac{\partial f(x, y; r, R)}{\partial r} = \int_0^\pi \int_0^\pi \{ \Delta_{s,t}^{(2)} f(x, y) \} \frac{\partial K(s; r)}{\partial r} K(t; R) ds dt;$$

whence

$$\begin{aligned} \left| \frac{\partial f(x, y; r, R)}{\partial r} \right| &\leq \omega_2(1-r, 1-R) \times \\ &\quad \times \int_0^\pi \int_0^\pi \left\{ \left(1 + \frac{s}{1-r}\right)^2 + \left(1 + \frac{t}{1-R}\right)^2 \right\} \left| \frac{\partial K(s; r)}{\partial r} \right| K(t; R) ds dt \\ &\leq \omega_2(1-r, 1-R) \left\{ \frac{1}{2} \int_0^\pi \left(1 + \frac{s}{1-r}\right)^2 \left| \frac{\partial K(s; r)}{\partial r} \right| ds + \right. \\ &\quad \left. + \int_0^\pi \left| \frac{\partial K(s; r)}{\partial r} \right| ds \int_0^\pi \left(1 + \frac{t}{1-R}\right)^2 K(t; R) dt \right\}. \end{aligned}$$

By simple evaluations of the integrals (see [2]), the assertion follows.

Notice also that 4.3 remains true for the Abel-Poisson means:

$$\begin{aligned} f(x, y; r, R) &= \sum_{m,n=0}^{\infty} r^m R^n A_{m,n}(x, y) \\ &= \frac{1}{4\pi^2} \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} f(s, t) \frac{1-r^2}{1-2r\cos(s-x)+r^2} \times \\ &\quad \times \frac{1-R^2}{1-2R\cos(t-y)+R^2} ds dt. \end{aligned}$$

Considering the Jackson double integrals

$$f(x, y; m, n) = \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} f(s, t) I(s-x; m) I(t-y; n) ds dt,$$

where

$$I(s; m) = \frac{3}{2\pi m(2m^2+1)} \left(\frac{\sin(ms/2)}{\sin(s/2)} \right)^4,$$

similar results can be stated. E.g.

4.5. Given any $f(x, y) \in M$,

$$(i) \quad \sup_{|x|, |y| \leq \pi} |f(x, y; m, n) - f(x, y)| \leq 7\omega_2 \left(\frac{1}{m}, \frac{1}{n} \right) \quad (m, n \geq 1),$$

(ii) if $0 < \alpha, \beta \leq 2$,

$$\begin{aligned} &\sup_{f \in Z(\alpha, \beta)} \{ \sup_{|x|, |y| \leq \pi} |f(x, y; m, n) - f(x, y)| \} \\ &= \frac{3}{\pi} \left\{ \frac{2^\alpha}{m^\alpha} \int_0^\infty \frac{\sin^4 z}{z^{4-\alpha}} dz + \frac{2^\beta}{n^\beta} \int_0^\infty \frac{\sin^4 z}{z^{4-\beta}} dz \right\} (1 + o(1)) \quad \text{as } (m, n) \rightarrow (\infty, \infty). \end{aligned}$$

Theorem 2.3 enables us to get the asymptotic relation for the conjugate Abel-Poisson operators

$$\bar{f}(x, y; r, R) = \frac{1}{4\pi^2} \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} f(s, t) \bar{P}(s-x; r) \bar{P}(t-y; R) ds dt,$$

where

$$\bar{P}(s; r) = \frac{2r \sin s}{1-2r\cos s+r^2} \quad (0 < r, R < 1).$$

In this case

$$Q(s; r) = \cot \frac{s}{2} - \bar{P}(s; r) = \frac{1-r^2}{1-2r\cos s+r^2} \cot \frac{s}{2}$$

and (see [1])

$$\gamma_a(r) = \int_0^{\pi/2} s^a Q(s; r) ds = \frac{\pi}{\sin(\pi a/2)} (1-r)^a + O\{(1-r)^{a+1}\} \quad \text{as } r \rightarrow 1-,$$

$$\varrho_a(r) = \int_{\pi/2}^{\pi} (\pi-s)^a Q(s; r) ds = O\{(1-r)^2\} \quad \text{as } r \rightarrow 1-,$$

whenever $0 < a \leq 1$. Moreover, $\bar{P}(s; r) \geq 0$ and $Q(s; r) \geq 0$ for $0 < s \leq \pi$, $0 < r < 1$. Thus

4.6. If $0 < a, \beta \leq 1$, we have

$$\begin{aligned} & \sup_{f \in \Pi(a, \beta)} \left\{ \sup_{|x|, |y| \leq \pi} |\bar{f}(x, y; r, R) - \bar{f}(x, y)| \right\} \\ &= \frac{2^{a+\beta-1}}{\pi} \left\{ \frac{1}{\sin(\pi a/2)} \int_0^{\pi/2} \frac{t^\beta}{\sin t} dt (1-r)^a + \frac{1}{\sin(\pi \beta/2)} \int_0^{\pi/2} \frac{t^a}{\sin t} dt (1-R)^\beta \right\} (1 + o(1)) \end{aligned}$$

as $(r, R) \rightarrow (1-, 1-)$.

References

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