

On the absolute harmonic summability of a series related to a Legendre series

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1. Let $f(x)$ be Lebesgue integrable in $(-1, +1)$. The Legendre series corresponding to this function is

$$(1.1) \quad f(x) \sim \sum_{n=0}^{\infty} a_n P_n(x),$$

where

$$(1.2) \quad a_n = (n + \frac{1}{2}) \int_{-1}^{+1} f(x) P_n(x) dx,$$

and $P_n(x)$ is defined by the following expansion:

$$(1 - 2xz + z^2)^{-1/2} = \sum_{n=0}^{\infty} z^n P_n(x).$$

2. Let $\{S_n\}$ be the sequence of partial sums of a given infinite series $\sum a_n$. Let the sequence $\{t_n\}$ be defined by

$$t_n = \frac{(n+1)^{-1} S_0 + n^{-1} S_1 + \dots + 1 \cdot S_n}{p_n},$$

where

$$p_n = 1 + \frac{1}{2} + \dots + \frac{1}{n+1}.$$

The series $\sum a_n$ is said to be *absolutely harmonic summable*, if the series

$$(2.1) \quad \sum_n |t_n - t_{n-1}|$$

is convergent. It is known that this method of summability is absolutely regular and implies absolute Cesàro summability of every positive order (see [2]).

In a recent paper Varshney ([8]) has applied the method of absolute harmonic summability to the series

$$(2.2) \quad \sum_{n=1}^{\infty} \frac{a_n \cos nt + b_n \sin nt}{\log(n+1)}$$

where a_n and b_n are the Fourier coefficients of a function $f(x)$, which is periodic with period 2π and integrable (L) over $(-\pi, \pi)$.

He proved the following theorem:

THEOREM A. *If*

$$\varphi(t) = \frac{1}{2}\{f(x+t) + f(x-t)\}$$

is of bounded variation in $(0, \pi)$ then the series (2.2) is absolutely summable by harmonic means.

This theorem of Varshney is analogous to that of Mohanty ([3]) on the absolute Riesz summability of the series (2.2).

In the present paper the author intends to apply the method of absolute harmonic summability to the series

$$(2.3) \quad \sum_{n=1}^{\infty} \frac{a_n P_n(x)}{\log(n+1)},$$

where a_n is given by relation (1.2).

We establish the following new result:

THEOREM. *If $f(x)$ is of bounded variation in $(-1, +1)$, then the series (2.3) is absolutely summable by harmonic means at an internal point x of the interval $(-1, +1)$.*

3. The proof of the theorem will be based on the following lemmas:

LEMMA 1 ([7], p. 440). *Uniformly for $0 < t < \pi$*

$$(3.1) \quad \left| \sum_m^n \frac{\sin vt}{v} \right| \leq K,$$

where m and n are any positive integers.

LEMMA 2 ([1]). *If $0 < t < \pi$, then*

$$(3.2) \quad \left| \sum_{k=0}^m \frac{\cos(k+1)t}{k+1} \right| = O\left(1 + \log \frac{1}{t}\right).$$

LEMMA 3. *If $0 < t < \pi$, then for all positive integers m and m'*

$$(3.3) \quad \sum_{k=m}^{m'} \frac{\sin(n-k)t}{k+1} = O\left(1 + \log \frac{1}{t}\right).$$

The proof follows from Lemmas 1 and 2.

LEMMA 4 ([2]). If $\{p_n\}$ is a non-negative and non-increasing sequence, then for $0 \leq a < b \leq \infty$, $0 \leq t \leq \pi$, and for any n and a ,

$$(3.4) \quad \left| \sum_a^b p_k e^{i(n-k)t} \right| \leq K P_T,$$

where $P_T = P_{[1/t]}$, $T = [1/t]$; $P_n = p_0 + p_1 + p_2 + \dots + p_n$, and K is a fixed constant.

LEMMA 5 ([8]). For $p_n = 1 + \frac{1}{2} + \dots + \frac{1}{n+1}$, we have

$$(3.5) \quad \sum_{k=0}^{[n/2]-2} \left| A \left[\frac{p_n(n+1) - p_k(k+1)}{(n-k)\log(n-k+1)} \right] \right| = O(1),$$

$$(3.6) \quad \sum_{k=[n/2]}^{n-2} \left| A \left(\frac{p_k}{k+1} \cdot \frac{1}{\log(n-k+1)} \right) \right| = O\left(\frac{p_n}{n}\right).$$

LEMMA 6 ([4]), p. 78). For $0 \leq \theta \leq \pi$

$$(3.7) \quad |P_{n+1}(\cos \theta) - P_{n-1}(\cos \theta)| \leq M_1 \sqrt{\frac{\sin \theta}{n}},$$

where M_1 is a constant.

LEMMA 7 ([5], p. 208 and [6], p. 196; for $\alpha = \beta = 0$).

$$P_n(\cos \theta) = \begin{cases} n^{-1/2} k(\theta) \cos \{(n+\frac{1}{2})\theta - \pi/4\} + O(n^{-3/2}), \\ \quad \text{for } \varepsilon \leq \theta \leq \pi - \varepsilon, 0 < \varepsilon < \pi/2; \quad k = \sqrt{2/\pi \sin \theta}; \\ n^{-1/2} k(\theta) [\cos \{(n+\frac{1}{2})\theta - \pi/4\} + (n \sin \theta)^{-1} O(1)], \\ \quad \text{for } c/n \leq \theta \leq \pi - c/n. \end{cases}$$

Here c is a fixed number.

4. Proof of the theorem. From the definition, we have

$$\begin{aligned} t_n - t_{n-1} &= \sum_{k=0}^{n-1} \left(\frac{p_k}{p_n} - \frac{p_{k-1}}{p_{n-1}} \right) \frac{a_{n-k} P_{n-k}(x)}{\log(n-k+1)} \\ &= \frac{1}{p_n p_{n-1}} \sum_{k=0}^{n-1} \left(\frac{p_n}{k+1} - \frac{p_k}{n+1} \right) \frac{a_{n-k} P_{n-k}(x)}{\log(n-k+1)} \\ &= \frac{1}{p_n p_{n-1}} \int_1^{+1} f(y) \left[\sum_{k=0}^{n-1} \left(\frac{p_n}{k+1} - \frac{p_k}{n+1} \right) \frac{(n-k+\frac{1}{2})}{\log(n-k+1)} P_{n-k}(x) P_{n-k}(y) \right] dy \\ &= \frac{1}{2p_n p_{n-1}} \int_{-1}^{+1} f(y) \left[\sum_{k=0}^{n-1} \left(\frac{p_n}{k+1} - \frac{p_k}{n+1} \right) \frac{P_{n-k}(x)}{\log(n-k+1)} \times \right. \\ &\quad \left. \times \left(\frac{d}{dy} \{P_{n-k+1}(y) - P_{n-k-1}(y)\} \right) \right] dy. \end{aligned}$$

Thus, in order to prove the theorem, we have to show that

$$(4.1) \quad \sum_n \frac{1}{2p_n p_{n-1}} \left| \int_{-1}^{+1} f(y) \sum_{k=0}^{n-1} \left(\frac{p_n}{k+1} - \frac{p_k}{n+1} \right) \frac{P_{n-k}(x)}{\log(n-k+1)} \times \right. \\ \left. \times \left[\frac{d}{dy} \{ P_{n-k+1}(y) - P_{n-k-1}(y) \} \right] dy \right| < \infty.$$

On integration by parts the expression on the left hand side becomes

$$\sum_n \frac{1}{2p_n p_{n-1}} \left| \left[f(y) \sum_{k=0}^{n-1} \left(\frac{p_n}{k+1} - \frac{p_k}{n+1} \right) \frac{P_{n-k}(x)}{\log(n-k+1)} \{ P_{n-k+1}(y) - P_{n-k-1}(y) \} \right]_{-1}^{+1} - \right. \\ \left. - \int_{-1}^{+1} \sum_{k=0}^{n-1} \left(\frac{p_n}{k+1} - \frac{p_k}{n+1} \right) \frac{P_{n-k}(x)}{\log(n-k+1)} \{ P_{n-k+1}(y) - P_{n-k-1}(y) \} df(y) \right| \\ = \sum_n \frac{1}{2p_n p_{n-1}} \left| \int_{-1}^{+1} \sum_{k=0}^{n-1} \left(\frac{p_n}{k+1} - \frac{p_k}{n+1} \right) \times \right. \\ \left. \times \frac{P_{n-k}(x)}{\log(n-k+1)} \{ P_{n-k+1}(y) - P_{n-k-1}(y) \} df(y) \right|,$$

Substituting $x = \cos \theta$ and $y = \cos \varphi$ the above expression becomes

$$(4.2) \quad \sum_n \frac{1}{2p_n p_{n-1}} \left| \int_0^\pi \sum_{k=0}^{n-1} \left(\frac{p_n}{k+1} - \frac{p_k}{n+1} \right) \frac{P_{n-k}(\cos \theta)}{\log(n-k+1)} \times \right. \\ \left. \times \{ P_{n-k+1}(\cos \varphi) - P_{n-k-1}(\cos \varphi) \} df(\cos \varphi) \right| \\ = \sum_n \frac{1}{2p_n p_{n-1}} \left| \int_0^{c/\sqrt{n}} + \int_{c/\sqrt{n}}^{\theta - c/n p_n^2} + \int_{\theta - c/n p_n^2}^{\theta + c/n p_n^2} + \int_{\theta + c/n p_n^2}^{\pi - c/\sqrt{n}} + \int_{\pi - c/\sqrt{n}}^\pi \right| \\ = J_1 + J_2 + J_3 + J_4 + J_5,$$

say, where c is a fixed number, $\epsilon \leq \theta \leq \pi - \epsilon$, $\epsilon > 0$ but fixed.

Now,

$$(4.3) \quad J_1 \leq \sum_n \frac{1}{p_n p_{n-1}} \left| \int_0^{c/\sqrt{n}} \sum_{k=0}^{n-1} \frac{p_n}{k+1} \cdot \frac{\sqrt{\sin \varphi}}{(n-k) \log(n-k+1)} |df(\cos \varphi)| \right| \\ = \sum_n \frac{1}{np_{n-1}} \cdot \frac{1}{n^{1/4}} \sum_{k=0}^{n-1} \left(\frac{1}{n-k} + \frac{1}{k+1} \right) \int_0^{c/\sqrt{n}} |df(\cos \varphi)| \\ = O(1) \int_0^\pi |df(\cos \varphi)| = O(1),$$

by the hypothesis.

We now discuss J_3 .

Denoting $\nu = [1/\varphi]$, we have

$$\begin{aligned}
 (4.4) \quad J_3 &\leq \sum_{n=1}^r \frac{1}{2p_n p_{n-1}} \left| \int_{\theta - c/n p_n^2}^{\theta + c/n p_n^2} \sum_{k=0}^{n-1} \left(\frac{p_n}{k+1} - \frac{p_k}{n+1} \right) \frac{P_{n-k}(\cos \theta)}{\log(n-k+1)} \times \right. \\
 &\quad \times \{P_{n-k+1}(\cos \varphi) - P_{n-k-1}(\cos \varphi)\} df(\cos \varphi) \Big| \\
 &\quad + \sum_{n+1}^{\infty} \frac{1}{2p_n p_{n-1}} \left| \int_{\theta - c/n p_n^2}^{\theta + c/n p_n^2} \sum_{k=0}^{\lfloor n/2 \rfloor - 1} \left(\frac{p_n}{k+1} - \frac{p_k}{n+1} \right) \frac{P_{n-k}(\cos \theta)}{\log(n-k+1)} \times \right. \\
 &\quad \times \{P_{n-k+1}(\cos \varphi) - P_{n-k-1}(\cos \varphi)\} df(\cos \varphi) \Big| \\
 &\quad + \sum_{n+1}^{\infty} \frac{1}{2p_n p_{n-1}} \left| \int_{\theta - c/n p_n^2}^{\theta + c/n p_n^2} \sum_{k=\lfloor n/2 \rfloor}^{n-1} \left(\frac{p_n}{k+1} - \frac{p_k}{n+1} \right) \frac{P_{n-k}(\cos \theta)}{\log(n-k+1)} \times \right. \\
 &\quad \times \{P_{n-k+1}(\cos \varphi) - P_{n-k-1}(\cos \varphi)\} df(\cos \varphi) \Big| \\
 &= J_{3,1} + J_{3,2} + J_{3,3},
 \end{aligned}$$

say.

$$\begin{aligned}
 (4.5) \quad J_{3,1} &\leq \sum_{n=1}^r \frac{1}{2p_n p_{n-1}} \left| \int_{\theta - c/n p_n^2}^{\theta + c/n p_n^2} \sum_{k=0}^{n-1} \frac{p_n}{k+1} \cdot \frac{\sqrt{\sin \varphi}}{(n-k) \log(n-k+1)} |df(\cos \varphi)| \right| \\
 &\leq A \sqrt{\varphi} \sum_{n=1}^r \frac{1}{p_n p_{n-1}} \sum_{k=0}^{n-1} \frac{p_n}{(n-k)(k+1)} = A \sqrt{\varphi} \sum_{n=1}^r \frac{1}{n+1} = O(1),
 \end{aligned}$$

A being a fixed constant.

Using the first part of Lemma 7, we have, after some simplification

$$\begin{aligned}
 J_{3,2} &= \sum_{n+1}^{\infty} \frac{1}{2p_n p_{n-1}} \left| \int_{\theta - c/n p_n^2}^{\theta + c/n p_n^2} \sum_{k=0}^{\lfloor n/2 \rfloor - 1} \left(\frac{p_n}{k+1} - \frac{p_k}{n+1} \right) \frac{k(\theta) k(\varphi)}{(n-k) \log(n-k+1)} \times \right. \\
 &\quad \times \cos \left\{ (n-k+\frac{1}{2})\theta - \frac{\pi}{4} \right\} \sin \left\{ (n-k+\frac{1}{2})\varphi - \frac{\pi}{4} \right\} \sin \frac{1}{2}\varphi df(\cos \varphi) \Big| + O(1) \\
 &= \sum_{n+1}^{\infty} \frac{M}{(n+1)p_n p_{n-1}} \left| \int_{\theta - c/n p_n^2}^{\theta + c/n p_n^2} \sum_{k=0}^{\lfloor n/2 \rfloor - 1} \frac{p_n(n+1) - p_k(k+1)}{(n-k)(k+1)} \cdot \frac{k(\theta) k(\varphi) \sin \frac{1}{2}\varphi}{\log(n-k+1)} \times \right. \\
 &\quad \times \left[\sin \left\{ (n-k+\frac{1}{2})(\theta + \varphi) - \frac{\pi}{2} \right\} - \sin \left\{ (n-k+\frac{1}{2})(\theta - \varphi) \right\} \right] df(\cos \varphi) \Big| + O(1) \\
 &\ll J_{3,2,1} + J_{3,2,2} + O(1),
 \end{aligned}$$

say, where M is a constant not necessarily the same at each occurrence.

By Abel's transformation and using Lemmas 2, 3 and 5, we obtain

$$\begin{aligned}
J_{3,2,1} &= O \left[\sum_{n=1}^{\infty} \frac{M}{(n+1)p_n p_{n-1}} \left| \int_{\theta - c/n p_n^2}^{\theta + c/n p_n^2} \frac{p_n(n+1) - p_{[n/2]-1}([n/2])}{([n/2]+1)\log([n/2]+2)} \times \right. \right. \\
&\quad \left. \left. \times \left(\log \frac{1}{\theta + \varphi} \right) |df(\cos \varphi)| \right| + \right. \\
&\quad + O \left[\sum_{n=1}^{\infty} \frac{1}{(n+1)p_n p_{n-1}} \left(\log \frac{1}{\theta + \varphi} \right) \sum_{k=0}^{[n/2]-2} \left| 4 \frac{p_n(n+1) - p_k(k+1)}{(n-k)\log(n-k+1)} \right| \right] \\
&= O(1) \sum_{n=1}^{\infty} \frac{1}{(n+1)p_n p_{n-1}} \\
&= O(1). \\
J_{3,2,2} &\leq \sum_{n=1}^{\infty} \frac{M}{p_n p_{n-1}} \left| \int_{\theta - c/n p_n^2}^{\theta + c/n p_n^2} \sum_{k=0}^{n-1} \frac{p_n|\theta - \varphi|}{(k+1)\log(n-k+1)} |df(\cos \varphi)| \right| \\
&= O \left[\sum_{n=1}^{\infty} \frac{M}{np_n^2} \int_{\theta - c/n p_n^2}^{\theta + c/n p_n^2} |df(\cos \varphi)| \right] \\
&= O(1).
\end{aligned}$$

Thus, we have

$$(4.6) \quad J_{3,2} = O(1).$$

Proceeding in the same way, using Lemma 5 (3.6) and the identity

$$\frac{1}{(n+1)(n-k)} = \frac{1}{(k+1)(n-k)} - \frac{1}{(n+1)(k+1)},$$

it can be easily seen that

$$(4.7) \quad J_{3,3} = O(1).$$

Combining (4.5), (4.6) and (4.7), we get

$$(4.8) \quad J_3 = O(1).$$

Finally we consider J_2 .

$$\begin{aligned}
J_2 &= \sum_n \frac{1}{2p_n p_{n-1}} \left| \int_{c/n}^{\theta - c/n p_n^2} \sum_{k=0}^{n-1} \left(\frac{p_n}{k+1} - \frac{p_k}{n+1} \right) \frac{P_{n-k}(\cos \theta)}{\log(n-k+1)} \times \right. \\
&\quad \left. \times \{P_{n-k+1}(\cos \varphi) - P_{n-k-1}(\cos \varphi)\} df(\cos \varphi) \right|.
\end{aligned}$$

By using the first part of Lemma 7 and simplifying, we obtain

$$\begin{aligned}
J_2 &= \sum_n \frac{1}{2p_n p_{n-1}} \left| \int_{c/\sqrt{n}}^{\theta - c/n p_n^2} \sum_{k=0}^{n-1} \left(\frac{p_n}{k+1} - \frac{p_k}{n+1} \right) \frac{k(\theta) k(\varphi)}{(n-k) \log(n-k+1)} \times \right. \\
&\quad \left. \times \cos \left\{ (n-k+\frac{1}{2})\theta - \frac{\pi}{4} \right\} \sin \left\{ (n-k+\frac{1}{2})\varphi - \frac{\pi}{4} \right\} \sin \frac{1}{2}\varphi df(\cos \varphi) \right| + O(1) \\
&= \sum_n \frac{1}{2p_n p_{n-1}} \left| \int_{c/\sqrt{n}}^{\theta - c/n p_n^2} \sum_{k=0}^{n-1} \left(\frac{p_n}{k+1} - \frac{p_k}{n+1} \right) \frac{k(\theta) k(\varphi)}{(n-k) \log(n-k+1)} \times \right. \\
&\quad \left. \times \left[\sin \left\{ (n-k+\frac{1}{2})(\theta + \varphi) - \frac{\pi}{4} \right\} - \sin \left\{ (n-k+\frac{1}{2})(\theta - \varphi) \right\} \right] \sin \frac{1}{2}\varphi df(\cos \varphi) \right| + \\
&\quad + O \left[\sum_n \frac{1}{p_n p_{n-1}} \int_{c/\sqrt{n}}^{\theta - c/n p_n^2} \sum_{k=0}^{n-1} \left(\frac{p_n}{k+1} - \frac{p_k}{n+1} \right) \frac{1}{(n-k)^2} \frac{1}{\log(n-k+1)} |df(\cos \varphi)| \right] + \\
&\quad + O(1) \\
&\leq J_{2,1} + J_{2,2} + J_{2,3} + O(1),
\end{aligned}$$

say. Writing $\theta - \varphi = t$ and $T = [1/t]$, we have

$$\begin{aligned}
J_{2,2} &\leq \sum_1^T \frac{1}{2p_n p_{n-1}} \left| \int_{c/n p_n^2}^{\theta - c/1/n} \sum_{k=0}^{n-1} \left(\frac{p_n}{k+1} - \frac{p_k}{n+1} \right) \frac{k(\theta) k(\theta-t)}{\log(n-k+1)} \times \right. \\
&\quad \left. \times \frac{\sin(n-k+\frac{1}{2})t}{n-k} \sin \frac{1}{2}(\theta-t) df\{\cos(\theta-t)\} \right| + \\
&\quad + \sum_{T+1}^{\infty} \frac{1}{2p_n p_{n-1}} \left| \int_{c/n p_n^2}^{\theta - c/1/n} \sum_{k=0}^{[n/2]-1} \left(\frac{p_n}{k+1} - \frac{p_k}{n+1} \right) \frac{k(\theta) k(\theta-t)}{\log(n-k+1)} \times \right. \\
&\quad \left. \times \frac{\sin(n-k+\frac{1}{2})t}{n-k} \sin \frac{1}{2}(\theta-t) df\{\cos(\theta-t)\} \right| + \\
&\quad + \sum_{T+1}^{\infty} \frac{1}{2p_n p_{n-1}} \left| \int_{c/n p_n^2}^{\theta - c/1/n} \sum_{k=[n/2]}^{n-1} \left(\frac{p_n}{k+1} - \frac{p_k}{n+1} \right) \frac{k(\theta) k(\theta-t)}{\log(n-k+1)} \times \right. \\
&\quad \left. \times \frac{\sin(n-k+\frac{1}{2})t}{n-k} \sin \frac{1}{2}(\theta-t) df\{\cos(\theta-t)\} \right| \\
&= J_{2,2,1} + J_{2,2,2} + J_{2,2,3},
\end{aligned}$$

say. Now, since $|\sin((n-k)t)| \leq (n-k)t$ and $p_n(n+1) \geq p_k(k+1)$ for $k \leq n$, we have

$$\begin{aligned}
(4.9) \quad J_{2,2,1} &\leq \sum_1^T \frac{1}{p_n p_{n-1}} \left| \int_{c/n p_n^2}^{0-c/\sqrt{n}} \sum_{k=0}^{n-1} \left(\frac{p_n}{k+1} - \frac{p_k}{n+1} \right) \frac{(n-k+\frac{1}{2})t}{\log(n-k+1)} \times \right. \\
&\quad \left. \times \frac{1}{(n-k)} |df\{\cos(\theta-t)\}| \right| \\
&= O(t) \sum_1^T \{p_n p_{n-1}\}^{-1} \sum_{k=0}^{n-1} \frac{p_n}{k+1} \\
&= O(t) \sum_1^T \frac{p_n p_{n-1}}{p_n p_{n-1}} \\
&= O(1).
\end{aligned}$$

Using Abel's transformation and Lemma 5, we have

$$\begin{aligned}
J_{2,2,2} &= O \left[\sum_{T+1}^{\infty} \frac{1}{(n+1)p_n p_{n-1}} \left(\log \frac{r}{t} \right) \frac{p_n(n+1) - p_{[n/2]-1}([n/2])}{([n/2]+1)\log([n/2]+2)} \times \right. \\
&\quad \left. \times \int_{c/n p_n^2}^{0-c/\sqrt{n}} |df\{\cos(\theta-t)\}| \right] + \\
&+ O \left[\sum_{T+1}^{\infty} \frac{1}{(n+1)p_n p_{n-1}} \left(\log \frac{r}{t} \right) \times \right. \\
&\quad \times \sum_{k=0}^{[n/2]-2} \left| \Delta \frac{p_n(n+1) - p_k(k+1)}{(n-k)\log(n-k+1)} \right| \int_{c/n p_n^2}^{0-c/\sqrt{n}} |f\{\cos(\theta-t)\}| \right] \\
&= O \left(\log \frac{r}{t} \right) \sum_{T+1}^{\infty} \frac{1}{(n+1)p_n p_{n-1}} \\
&= O \left(\frac{\log(r/t)}{p_T} \right),
\end{aligned}$$

where r is a fixed number $> \pi$. Hence

$$(4.10) \quad J_{2,2,2} = O(1).$$

By the identity

$$\frac{1}{(n+1)(n-k)} = \frac{1}{(k+1)(n-k)} - \frac{1}{(n+1)(k+1)},$$

we have

$$\begin{aligned}
J_{2,2,3} &\leq \sum_{T+1}^{\infty} \frac{M}{2p_n p_{n-1}} \left| \int_{c/n p_n^2}^{\theta - c/n p_n^2} \sum_{k=[n/2]}^{n-1} \frac{p_n - p_k}{k+1} \cdot \frac{\sin(n-k+\frac{1}{2})t}{(n-k)\log(n-k+1)} \times \right. \\
&\quad \times \sqrt{\sin \frac{1}{2}(\theta-t)} df\{\cos(\theta-t)\} \Big| + \\
&+ \sum_{T+1}^{\infty} \frac{M}{2(n+1)p_n p_{n-1}} \left| \int_{c/n p_n^2}^{\theta - c/n p_n^2} \sum_{k=[n/2]}^{n-1} \frac{p_k}{k+1} \cdot \frac{\sin(n-k+\frac{1}{2})t}{(n-k)\log(n-k+1)} \times \right. \\
&\quad \times \sqrt{\sin \frac{1}{2}(\theta-t)} df\{\cos(\theta-t)\} \Big| \\
&= I_1 + I_2,
\end{aligned}$$

say. Since for $k \geq [n/2]$, $p_n - p_k = O(1)$, we have

(4.11)

$$\begin{aligned}
I_1 &= O \left[\sum_{T+1}^{\infty} \frac{1}{p_n p_{n-1}} \left| \int_{c/n p_n^2}^{\theta - c/n p_n^2} \sum_{k=[n/2]}^{n-1} \frac{p_n - p_k}{(k+1)} \cdot \frac{1}{(n-k)\log(n-k+1)} df\{\cos(\theta-t)\} \right| \right] \\
&= O \left[\sum_{T+1}^{\infty} \frac{1}{np_n p_{n-1}} \sum_{k=[n/2]}^{n-1} \frac{1}{(n-k)\log(n-k+1)} \int_{c/n p_n^2}^{\theta - c/n p_n^2} |df\{\cos(\theta-t)\}| \right] \\
&= O \left(\sum_{T+1}^{\infty} \frac{\log \log n}{n \log^2 n} \right) \\
&= O(1).
\end{aligned}$$

Using Abel's transformation again, and in view of the relations

$$\sum_a^b \sin nt = O(1/t); \quad \sum_a^b \cos nt = O(1/t),$$

we have

$$\begin{aligned}
(4.12) \quad I_2 &= O \left[\sum_{T+1}^{\infty} \frac{1}{(n+1)p_n p_{n-1}} \sum_{k=[n/2]}^{n-2} \frac{1}{t} \left| A \frac{p_k}{k+1} \cdot \frac{1}{\log(n-k+1)} \right| \right] + \\
&\quad + O\left(\frac{1}{t}\right) \left[\sum_{T+1}^{\infty} \frac{1}{(n+1)p_n p_{n-1}} \cdot \frac{p_{n-1}}{n} \right] \\
&= O\left(\frac{1}{t}\right) \left[\sum_{T+1}^{\infty} \frac{1}{n^2 \log n} \right] \\
&= O\left(\frac{1}{t}\right) \left(\frac{1}{T \log T} \right) \\
&= O(1).
\end{aligned}$$

Similarly for $c/\sqrt{n} \leq \varphi \leq 0 - c/n p_n^2$, we have

$$J_{2,1} = O(1) \quad \text{and} \quad J_{2,3} = O(1).$$

Thus, we get

$$(4.13) \quad J_2 = O(1).$$

J_4 and J_5 can also be disposed off in exactly the same way as J_2 and J_1 respectively.

This completes the proof.

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