# ON THE STRONG LOGARITHMIC SUMMABILITY OF THE DOUBLE FOURIER-WALSH-PALEY SERIES

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ABSTRACT. The following theorem is proved: Suppose that  $E \subset [0,1)^2$  is any Lebesgue measurable set,  $\mu_2 E > 0$ , and  $\phi(u)$  is a nonnegative, continuous and nondecreasing function on  $[0,\infty)$  such that  $u\phi(u)$  is a convex function on  $[0,\infty)$  and  $\phi(u) = o(\ln u), u \to \infty$ . Then there exists a function  $g \in L_1([0,1)^2)$  such that

$$\int_{[0,1)^2} \mid g(x,y) \mid \phi(\mid g(x,y) \mid) dx dy < \infty$$

and the sequence of the strong logarithmic means  $Q_N^{(w)}(g; x, y)$  by squares of the Fourier series of g with respect to the double Walsh-Paley system, that is the sequence

$$Q_N^{(w)}(g;x,y) = \frac{1}{\ln N} \sum_{k=1}^N \frac{\mid S_{k,k}^{(w)}(g;x,y) - g(x,y) \mid}{k},$$

is not bounded in measure on E.

**რეზიუმე.** დამტკიცებულია შემდეგი თეორემა: დავუშვათ რომ  $E \subset [0,1)^2$  ნებისმიერი ლებეგის აზრით ზომადი სიმრავლეა,  $\mu_2 E > 0$ , და  $\phi(u)$  არის არაუარყოფითი, უწყვეტი და არაკლე- ბადი ფუნქცია  $[0,\infty)$ -ზე და  $\phi(u) = o(\ln u), \ u \to \infty$ . მაშინ არსებობს ფუნქცია  $g \in L_1([0,1)^2)$  ისეთი რომ

$$\int_{[0,1)^2} \mid g(x,y) \mid \phi(\mid g(x,y) \mid) dx dy < \infty$$

დ<br/>აgფუნქციის ორმაგი უოლშ-პელის სისტემის მიმართ ფურიეს მწკრივის ძლიერი ლოგარითმულ<br/>ი $Q_N^{(w)}(g;x,y)$ საშუალოების მიმდევრობა კვადრატების გასწვრივ, ე.ი. მიმდევრობა

$$Q_N^{(w)}(g;x,y) = \frac{1}{\ln N} \sum_{k=1}^N \frac{\mid S_{k,k}^{(w)}(g;x,y) - g(x,y) \mid}{k},$$

არ არის ზომით შემოსაზღვრული E-ზე.

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### 1. INTRODUCTION

Let  $\mu_d$ ,  $d = 1, 2, \ldots$ , denote the Lebesgue measure in the Euclidean space  $\mathbb{R}^d$ .

Set

$$I = [0, 1).$$
(1)

If  $f \in L \log^+ L(I^2)$ , F. Móricz, F. Schipp and W. R. Wade [1] have shown that as  $n_1, n_2 \to \infty$ , the (C, 1) means  $\sigma_{n_1, n_2}^{(w)}(f; x, y)$  of the double Fourier-Walsh-Paley series of f converge to f(x, y) for a.e.  $(x, y) \in I^2$ . Gát [2] proved that this result is best possible in the following sense. Given a positive measurable function  $\delta(t)$  defined on  $[0, \infty)$  with  $\lim_{t\to\infty} \delta(t) = 0$ , there is  $h \in$ 

$$\begin{split} L\delta(L)\log^{+}L(I^{2}), \text{ i.e. } & \int_{I^{2}} |h|\delta(|h|)\log^{+}|h| < \infty, \text{ with } \limsup_{n_{1},n_{2}\to\infty} \sigma_{2^{n_{1}},2^{n_{2}}}^{(w)}(h; x,y) = \infty \text{ for a.e. } (x,y) \in I^{2}. \end{split}$$

Let  $S_{m,n}^{(w)}(f;x,y)$  denote the rectagular partial sum of the Fourier series of  $f \in L_1(I^2)$  with respect to the double Walsh-Paley system (m, n = 1, 2, ...).

Goginava [3] proved that given a function  $f \in L_1(I^2)$ , then sequence of Marcinkiewicz (C, 1) means of it's double Fourier-Walsh-Paley series is convergent a.e. to f(x, y), that is

$$\lim_{N \to \infty} \frac{1}{N} \sum_{n=1}^{N} (S_{n,n}^{(w)}(f;x,y) - f(x,y)) = 0$$

holds for almost all  $(x, y) \in I^2$ .

It follows from a general result of Rodin ( [4], p. 764) that, the following theorem is true

**Theorem 1.** If  $f \in LLn^+L(I^2)$  then

$$\lim_{M,N\to\infty} \frac{1}{MN} \sum_{k=1}^{M} \sum_{l=1}^{N} |S_{k,l}^{(w)}(f;x,y) - f(x,y)| = 0$$

almost everywhere on  $I^2$ .

The strong logarithmic means  $Q_N^{(w)}(f; x, y)$  by squares of the Fourier series of a function  $f \in L_1(I^2)$  with respect to the double Walsh-Paley system are defined by (N = 2, 3...)

$$Q_N^{(w)}(f;x,y) = \frac{1}{\ln N} \sum_{k=1}^N \frac{|S_{k,k}^{(w)}(f;x,y) - f(x,y)|}{k}.$$
 (2)

It is natural to study the class of all those functions f that satisfy the following condition

$$\lim_{N \to \infty} Q_N^{(w)}(f; x, y) = 0$$

almost everywhere on  $I^2$ . In this paper we prove that this class cannot be wider than  $LLn^+L(I^2)$ . More precisely, we prove that the following theorem is true

**Theorem 2.** Suppose that  $E \subset I^2$  is any Lebesgue measurable set,  $\mu_2 E > 0$ , and  $\phi(u)$  is a nonnegative, continuous and nondecreasing function on  $[0, \infty)$  such that  $u\phi(u)$  is a convex function on  $[0, \infty)$  and

$$\phi(u) = o(\ln u), \quad u \to \infty. \tag{3}$$

Then there exists a function  $g \in L_1(I^2)$  such that

$$\int_{I^2} |g(x,y)| \phi(|g(x,y)|) dx dy < \infty$$

and the sequence  $\{Q_N^{(w)}(g; x, y) : N = 1, 2, ...\}$  is not bounded in measure on E.

The corresponding results for the double trigonometric Fourier series were studied in papers [5]-[11].

### 2. Some Definitions and Auxiliary Propositions

Let  $Z_+$  denote the set of all positive integers. For a finite set A Let |A| denote the number of elements in A.

The Walsh-Paley system  $\{w_m(x), m = 0, 1, 2, ...\}$  is defined on I in the following way (see, for example [12], p.1). Given a non-negative integer m it is possible to write the binary expansion of m uniquely as

$$m = \sum_{i=0}^{\infty} \alpha_i(m) 2^i, \tag{4}$$

where  $\alpha_i(m) = 0$  or  $\alpha_i(m) = 1$ . Then

$$w_m(x) = \prod_{i=0}^{\infty} r_i^{\alpha_i(m)}(x), \tag{5}$$

where  $\{r_i(x)\}$  is the Rademacher system.

Let  $S_{m,m}^{(w)}(f;x,y)$  denote the square partial sum of the Fourier series of  $f \in L_1(I^2)$  with respect to the double Walsh-Paley system (m = 1, 2, ...):

$$S_{m,m}^{(w)}(f;x,y) = \sum_{i=0}^{m-1} \sum_{j=0}^{m-1} \int_0^1 \int_0^1 f(s,t) w_i(s) w_j(t) ds dt w_i(x) w_j(y).$$
(6)

We define Dirichlet kernels of the Walsh-Paley system by  $D_0^{(w)}(x) = 0$  and

$$D_m^{(w)}(x) = \sum_{l=0}^{m-1} w_l(x), \quad x \in [0,1), \ m = 1, 2, \dots$$
(7)

The following is true (see [13], p.272)

**Lemma 1.** Let  $n \in Z_+$  and

$$m = \sum_{i=0}^{n-1} \alpha_i(m) 2^i$$
 (8)

be the binary expansion of  $m \in Z_+$ .

Let k be an integer such that  $1 \le k \le n$  and let x be a real number that satisfies the inequality

$$\frac{1}{2^k} \le x < \frac{1}{2^{k-1}}.$$
(9)

Then

a) if  $\alpha_{k-1}(m) = 0$  we have

$$D_m^{(w)}(x) = w_m(x) \sum_{i=0}^{k-1} \alpha_i(m) 2^i$$
(10)

and

b) if  $\alpha_{k-1}(m) = 1$  we have

$$D_m^{(w)}(x) = -w_m(x)\left[1 + \sum_{i=0}^{k-1} (1 - \alpha_i(m))2^i\right].$$
 (11)

Let for a number  $h \in I$ ,  $I_h$  denote the interval [0, 1-h).

If F is a Lebesgue measurable set in  $R^2$ , with  $0 < \mu_2 F < \infty$ , then let  $L^0(F)$  denote the set of all Lebesgue measurable functions on F that are finite a.e. on F.

A set Q of Lebesgue measurable functions on F is called bounded in measure on F if for any  $\epsilon > 0$  there is a constant R > 0 such that  $\mu_2\{(x, y) \in F : |f(x, y)| \ge R\} \le \epsilon$  for any function  $f \in Q$ .

A sequence  $\{f_n(x, y), n = 1, 2, ...\}$  of Lebesgue measurable functions on F is called bounded in measure on F if for any  $\epsilon > 0$  there is a constant  $R_1 > 0$  such that  $\mu_2\{(x, y) \in F : |f_n(x, y)| \ge R_1\} \le \epsilon$  for any n = 1, 2, ...An operator  $T : L_1(I^2) \to L^0(I^2)$  is called superlinear ([14], p.131) if for

any  $f_0 \in L_1(I^2)$  there is a linear operator  $G_{f_0} : L_1(I^2) \to L^0(I^2)$  such that

$$G_{f_0}(f_0)(x,y) = T(f_0)(x,y)$$
(12)

and

$$|G_{f_0}(f)(x,y)| \le |T(f)(x,y)|$$
 for any  $f \in L_1(I^2)$  (13)

and for almost all points (x, y) in  $I^2$ .

A superlinear operator  $T: L_1(I^2) \to L^0(I^2)$  is said to be bounded in measure on  $I^2$  if the set of functions

$$Q = \{T(f) : \| f \|_{L_1} \le 1\}$$

is bounded in measure on  $I^2$ .

For each pair of numbers  $(\theta, \eta) \in I_h^2$  and a number  $h \in I$  introduce the following function of two variables (x, y) defined on  $I^2$  by

$$\delta_{\theta,\eta,h}(x,y) = \begin{cases} h^{-2}, & \text{if } (x,y) \in [\theta,\theta+h] \times [\eta,\eta+h];\\ 0, & \text{otherwise on } I^2. \end{cases}$$
(14)

The Kernel for a superlinear operator  $T: L_1(I^2) \to L^0(I^2)$  is defined by

$$K(x, y, \theta, \eta) = \lim_{h \to \infty} T(\delta_{\theta, \eta, h}(., .))(x, y), \quad (x, y, \theta, \eta) \in I^4,$$
(15)

provided the limit exists for a.e.  $(x, y, \theta, \eta) \in I^4$ .

In [15] we have proved the following

**Theorem 3.** Suppose that  $E \subset I^2$  is any Lebesgue measurable set,  $\mu_2 E > 0$ , and  $\phi(u)$  is a nonnegative, continuous and nondecreasing function on  $[0, \infty)$  such that  $u\phi(u)$  is a convex function on  $[0, \infty)$ .

Let  $\{T_n : L_1(I^2) \to L^0(I^2), n = 1, 2, ...\}$  be a sequence of superlinear operators that are bounded in measure on  $I^2$  and let  $K_n(x, y, \theta, \eta)$ ,

$$|| K_n(x, y, \theta, \eta) ||_{\infty} < \infty,$$
(16)

be the kernel for  $T_n$ ,  $n = 1, 2, \ldots$ .

Suppose that for each integer  $n > n_0$  there exist: positive numbers  $h_n$ ,  $\xi_n$ , and a Lebesgue measurable set  $E_n$ ,  $E_n \subset E$ ,  $\mu_2 E_n \ge \gamma_1 > 0$ , such that:

i) For each set  $F \subset E_n$ , with  $\mu_2 F \geq \frac{\gamma_1}{6}$ , there exists a positive number  $\lambda_n(F)$  with the property

$$\mu_4\{(x, y, \theta, \eta) \in F \times I^2 : |K_n(x, y, \theta, \eta)| \ge C_1 \lambda_n(F)\} \ge \frac{\xi_n}{\lambda_n(F)} > 0.$$
(17)  
ii)

$$\lim_{n \to \infty} \xi_n = \infty, \tag{18}$$

iii)

$$\phi(h_n^{-2}) = o(\xi_n) \quad (n \to \infty), \tag{19}$$

iv)

$$\mu_4\{(x, y, \theta, \eta) \in E \times \\ \times I_{t_n}^2 : | T_n(\delta_{\theta, \eta, h_n})(x, y) - K_n(x, y, \theta, \eta) |> 1 \} \le \frac{\xi_n}{20\Lambda_n}$$
(20)

and

v)

$$h_n \le t_n,\tag{21}$$

where

$$\Lambda_n = \sup_{\{F: F \subset E_n, \ \mu_2 F \ge \frac{\gamma_1}{6}\}} \lambda_n(F), \tag{22}$$

$$t_n = \frac{\xi_n}{50\Lambda_n} \tag{23}$$

and  $C_1$ ,  $\gamma_1$  and  $n_0$  are positive constants, independent of n and (x, y). Then there exists a function  $g \in L_1(I^2)$  such that

$$\int_{I^2} \mid g(x,y) \mid \phi(\mid g(x,y) \mid) dx dy < \infty$$

and the sequence of functions  $\{T_n(g), n = 1, 2, ...\}$  is not bounded in measure on E.

## 3. Proof of Theorem 4

Set  $(N = 3, 4, \dots)$ 

$$B_N = \bigcup_{k=\left[\frac{N}{4}\right]+1}^{\left[\frac{N}{3}\right]} \left[\frac{1}{2^k}, \frac{1}{2^{k-1}}\right] \times \left[\frac{1}{2^{N-k}}, \frac{1}{2^{N-k-1}}\right].$$
 (24)

It is clear that for  $N\geq 13$ 

$$\mu_2 B_N = \sum_{k=\left[\frac{N}{4}\right]+1}^{\left[\frac{N}{3}\right]} \frac{1}{2^k} \frac{1}{2^{N-k}} \ge \frac{1}{24} \frac{N}{2^N}.$$
(25)

Now we prove

**Lemma 2.** Let the set  $B_N$  be defined by (24). Then for all integers  $N \ge N_1$  and  $(x, y) \in B_N$  the following inequality holds

$$\frac{1}{N}\sum_{m=1}^{2^{N}}\frac{\mid D_{m}^{(w)}(x)D_{m}^{(w)}(y)\mid}{m} \ge C_{2}2^{N},$$
(26)

where  $C_2$  and  $N_1$  are positive constants.

*Proof.* We choose a positive integer q such that

• •

$$C = \frac{1}{4} \left(\frac{1}{3} - 64\frac{1}{2^q}\right) 2^{-2q} > 0.$$
(27)

We keep q fixed.

Let  $(x, y) \in B_N$ . Then (see (24)) there exists an integer k = k(x, y) such that

$$\left[\frac{N}{4}\right] + 1 \le k \le \left[\frac{N}{3}\right],\tag{28}$$

$$\frac{1}{2^k} \le x < \frac{1}{2^{k-1}} \tag{29}$$

and

$$\frac{1}{2^{N-k}} \le y < \frac{1}{2^{N-k-1}}.$$
(30)

Then according to the Abel's transformation

$$\begin{split} \sum_{m=1}^{2^{N}-1} \frac{1}{m} \mid D_{m}^{(w)}(x) D_{m}^{(w)}(y) \mid = \\ &= \sum_{j=1}^{2^{N}-1} \left(\frac{1}{j} - \frac{1}{j+1}\right) \sum_{m=1}^{j} \mid D_{m}^{(w)}(x) D_{m}^{(w)}(y) \mid + \frac{1}{2^{N}} \sum_{m=1}^{2^{N}} \mid D_{m}^{(w)}(x) D_{m}^{(w)}(y) \mid \ge \\ &\geq \sum_{j=1}^{2^{N}-1} \left(\frac{1}{j} - \frac{1}{j+1}\right) \sum_{m=1}^{j} \mid D_{m}^{(w)}(x) D_{m}^{(w)}(y) \mid \ge \\ &\geq \frac{1}{2} \sum_{j=1}^{2^{N}-1} \frac{1}{j^{2}} \sum_{m=1}^{j} \mid D_{m}^{(w)}(x) D_{m}^{(w)}(y) \mid \ge \\ &\geq \frac{1}{2} \sum_{j=2^{\lfloor \frac{3N}{4} \rfloor + 1}+1}^{2^{N}-2} \frac{1}{j^{2}} \sum_{m=1}^{j} \mid D_{m}^{(w)}(x) D_{m}^{(w)}(y) \mid \ge \\ &\geq \frac{1}{2} \sum_{j=2^{\lfloor \frac{3N}{4} \rfloor + 1}+1}^{2^{N}-2} \sum_{m=1}^{j} \mid D_{m}^{(w)}(x) D_{m}^{(w)}(y) \mid \ge \\ &\geq \frac{1}{2} \sum_{j=2^{\lfloor \frac{3N}{4} \rfloor + 1}+1}^{2^{N}-2} \sum_{m=\lfloor \frac{j}{2} \rfloor + 1}^{j} \mid D_{m}^{(w)}(x) D_{m}^{(w)}(y) \mid \ge \end{split}$$

$$(31)$$

where (see (28), (4))

$$P_0 = P_0(j, N, k, q) = \left( \left[ \left[ \frac{j}{2} \right] + 1, j \right] \setminus (P \cup Q) \right) \cap Z_+, \tag{32}$$

 $P = \{ m \in Z_{+} : 1 \le m \le j, \ \alpha_{k-1}(m) = \alpha_{k-2}(m) \cdots = \alpha_{k-q}(m) = 1 \} \cup \\ \cup \{ m \in Z_{+} : 1 \le m \le j, \ \alpha_{k-1}(m) = \alpha_{k-2}(m) \cdots = \alpha_{k-q}(m) = 0 \}$ (33)

and

$$Q = \{ m \in Z_{+} : 1 \le m \le j, \ \alpha_{N-k-1}(m) = \\ = \alpha_{N-k-2}(m) \cdots = \alpha_{N-k-q}(m) = 1 \} \cup \\ \cup \{ m \in Z_{+} : 1 \le m \le j, \ \alpha_{N-k-1}(m) = \\ = \alpha_{N-k-2}(m) \cdots = \alpha_{N-k-q}(m) = 0 \}.$$
(34)

Let j be an integer such that

$$2^{\left[\frac{3N}{4}\right]+1} + 1 \le j \le 2^N - 2. \tag{35}$$

It is obvious that then (see (28), (27))

$$[\log_2 j] > N - k - 1 > N - k - q > k - 1 > k - q > 0, \tag{36}$$

for all  $N > N_2$ , where  $N_2$  is a certain positive constant.

It is clear that the number of elements of the set  $P \cup Q$  satisfies the following inequality (see (33), (34))

$$| P \cup Q | \le 2^{[\log_2 j] + 6 - q} \le 64 \frac{j}{2^q}.$$

Therefore (see (32))

$$|P_0| \ge \frac{j}{2} - 1 - 64\frac{j}{2^q}.$$
(37)

Let  $m \in P_0$ . Then (see (32), (4), (36))

$$m = \alpha_{[\log_2 j]}(m)2^{[\log_2 j]} + \alpha_{[\log_2 j]-1}(m)2^{[\log_2 j]-1} + \dots + \alpha_{[\frac{3N}{4}]}(m)2^{\frac{3N}{4}} + \dots$$

$$+\alpha_{N-k-1}(m)2^{N-k-1} + \dots + \alpha_{N-k-q}(m)2^{N-k-q} + \dots$$

$$+\alpha_{k-1}(m)2^{k-1} + \dots + \alpha_{k-q}(m)2^{k-q} + \dots + \alpha_0(m) \ge 2^{\lfloor\frac{3N}{4}\rfloor}.$$
 (38)

Now we will prove that

$$|D_m^{(w)}(x)| \ge 2^{k-q}.$$
 (39)

Indeed, we consider two cases:

Case 1.  $\alpha_{k-1}(m) = 1$ . Then (see (33), (32)) there exists an integer  $i_0$  such that  $k-1 > i_0 \ge k-q$ 

and

$$\alpha_{i_0}(m) = 0.$$

Thus (see 
$$(38)$$
,  $(11)$ ,  $(29)$ )

$$|D_m^{(w)}(x)| = (1 - \alpha_{k-1}(m))2^{k-1} + \cdots + (1 - \alpha_{k-q}(m))2^{k-q} \ge (1 - \alpha_{i_0}(m))2^{i_0} \ge 2^{k-q}.$$
 (40)

Case 2.  $\alpha_{k-1}(m) = 0$ . Then (see (33), (32)) there exists an integer  $j_0$  such that

and

$$k - 1 > j_0 \ge k - q$$

$$\alpha_{j_0}(m) = 1.$$

Thus (see (8), (9), (10), (29))

$$|D_m^{(w)}(x)| = \alpha_{k-1}(m)2^{k-1} + \dots + \alpha_{k-q}(m)2^{k-q} \ge \alpha_{j_0}(m)2^{j_0} \ge 2^{k-q}.$$

The inequality (39) (see (40)) is proved. Similarly we can prove that (see (30), (32), (34))

$$D_m^{(w)}(y) \ge 2^{N-k-q}.$$
 (41)

Now we have (see (41), (39), (35)-(37), (27))

$$\begin{split} \frac{1}{2} \sum_{j=2^{\lfloor \frac{3N}{4} \rfloor+1}+1}^{2^{N-2}} \frac{1}{j^{2}} \sum_{m \in P_{0}} \mid D_{m}^{(w)}(x) D_{m}^{(w)}(y) \mid \geq \\ \geq \frac{1}{2} \sum_{j=2^{\lfloor \frac{3N}{4} \rfloor+1}+1}^{2^{N-2}} \frac{1}{j^{2}} \sum_{m \in P_{0}}^{2^{N-q}} 2^{N-k-q} \geq \\ \geq \frac{1}{2} \sum_{j=2^{\lfloor \frac{3N}{4} \rfloor+1}+1}^{2^{N-2}} \frac{1}{j^{2}} \mid P_{0} \mid 2^{N-2q} \geq \\ \geq \frac{1}{2} \sum_{j=2^{\lfloor \frac{3N}{4} \rfloor+1}+1}^{2^{N-2}} \frac{1}{j^{2}} \left(\frac{j}{2} - 1 - 16\frac{j}{2^{q}}\right) 2^{N-2q} \geq \\ \geq \frac{1}{2} \sum_{j=2^{\lfloor \frac{3N}{4} \rfloor+1}+1}^{2^{N-2}} \frac{1}{j^{2}} j \left(\frac{1}{3} - 16\frac{1}{2^{q}}\right) 2^{N-2q} \geq \\ \geq \frac{1}{2} \sum_{j=2^{\lfloor \frac{3N}{4} \rfloor+1}+1}^{2^{N-2}} \frac{1}{j} \left(\frac{1}{3} - 64\frac{1}{2^{q}}\right) 2^{N-2q} \geq \\ \geq \frac{1}{4} \left(\frac{1}{3} - 64\frac{1}{2^{q}}\right) 2^{N-2q} \sum_{j=2^{\lfloor \frac{3N}{4} \rfloor+1}+1}^{2^{N-2}} \frac{1}{j} \geq C_{2}N2^{N} \end{split}$$

for all  $N \ge N_1$  (for certain positive constants  $N_1$  and  $C_2$ ). Lemma 2 (see (31), (26)) is proved.  $\Box$ Let  $(x, y) \in I^2$ . Consider the set (for the definition and properties of the operation + see [12], p. 10-13)

 $B_N \dot{+} (x, y) = \{ (\theta, \eta) \in I^2 : (\theta, \eta) = (\theta_1 \dot{+} x, \eta_1 \dot{+} y), (\theta_1, \eta_1) \in B_N \}.$ 

It is clear that if  $(\theta, \eta) \in B_N \dot{+}(x, y)$  then there exists a point  $(\theta_1, \eta_1) \in B_N$ such that  $(\theta, \eta) = (\theta_1 + x, \eta_1 + y)$  and, consequently, according to Lemma 2, for a.e.  $(\theta, \eta) \in B_N + (x, y)$  and for all integers  $N \ge N_1$  the following inequality holds (see (26))

$$\frac{1}{N} \sum_{m=1}^{2^{N}} \frac{\mid D_{m}^{(w)}(\theta \dot{+} x) D_{m}^{(w)}(\eta \dot{+} y) \mid}{m} \geq \\ \geq \frac{1}{N} \sum_{m=1}^{2^{N}} \frac{\mid D_{m}^{(w)}(\theta_{1}) D_{m}^{(w)}(\eta_{1}) \mid}{m} \geq C_{2} 2^{N}.$$
(42)

Let  $F \subset E$  be any set such that  $\mu_2 F \geq \frac{\gamma_1}{6}$ , where  $\gamma_1 = \mu_2 E > 0$ . Consider the set

$$\Omega_N = \left\{ (x, y, \theta, \eta) \in F \times \right.$$
$$\times I^2 : \frac{1}{N} \sum_{m=1}^{2^N} \frac{|D_m^{(w)}(\theta + x) D_m^{(w)}(\eta + y)|}{m} \ge C_2 2^N \right\}.$$
(43)

It is easy to see from (25), (42), (43) that for a.e.  $(x,y) \in I^2$ 

$$\int_{I^2} \chi_{\Omega_N}(x, y, \theta, \eta) d\theta d\eta \ge \mu_2 B_N \ge \frac{1}{24} \frac{N}{2^N}$$

and, consequently,

$$\mu_4 \Omega_N = \int_F \int_{I^2} \chi_{\Omega_N}(x, y, \theta, \eta) dx dy d\theta d\eta \ge \frac{\gamma_1}{6} \frac{1}{24} \frac{N}{2^N}.$$
 (44)

We set in Theorem 3 for  $N \ge N_1, N \in \mathbb{Z}_+$ , (see (43))

$$E_N = E, \tag{45}$$

$$h_N = \frac{1}{2^{9N}},$$
 (46)

$$\xi_N = \frac{\gamma_1}{6} \frac{1}{24} N, \tag{47}$$

$$C_1 = C_2, \tag{48}$$

and

$$\lambda_N(F) = 2^N. \tag{49}$$

Then (see (22), (23)) we have

$$\Lambda_N = 2^N \tag{50}$$

and

$$t_N = \frac{\frac{\gamma_1}{6} \frac{1}{24}N}{50 \cdot 2^N} \ge h_N.$$
(51)

In Theorem 3 we set also

$$T_N(f)(x,y) = \frac{1}{N} \sum_{m=1}^{2^N} \frac{|S_{m,m}^{(w)}(f;x,y)|}{m},$$
(52)

that is clearly (see (6), (12), (13)) superlinear and bounded in measure. Then it is easy to see that the kernel (see (14), (15), (52), (6))

$$K_N^{(w)}(x, y, \theta, \eta) = \frac{1}{N} \sum_{m=1}^{2^N} \frac{|D_m^{(w)}(\theta + x)D_m^{(w)}(\eta + y)|}{m}.$$
 (53)

Introduce the following set

$$P_N = \bigcup_{i=1}^{2^N} \bigcup_{j=1}^{2^N} \left[ \frac{i-1}{2^N}, \frac{i}{2^N} - \frac{1}{2^{8N}} \right] \times \left[ \frac{j-1}{2^N}, \frac{j}{2^N} - \frac{1}{2^{8N}} \right].$$
(54)

~

It is clear that

$$\mu_2 P_N \ge 1 - \frac{2}{2^{7N}}.$$
(55)

It is obvious that (see (14), (4)–(6)) we have for almost all  $(x, y, \theta, \eta) \in I^2 \times P_N$  and for all  $1 \leq m \leq 2^N$  and N > 16

$$S_{m,m}^{(w)}(\delta_{\theta,\eta,h_N};x,y) = \sum_{i=0}^{m-1} \sum_{j=0}^{m-1} h_N^{-2} \int_{\theta}^{\theta+h_N} \int_{\eta}^{\eta+h_N} w_i(s) w_j(t) ds dt w_i(x) w_j(y) =$$
$$= \sum_{i=0}^{m-1} \sum_{j=0}^{m-1} w_i(\theta) w_j(\eta) w_i(x) w_j(y) = D_m^{(w)}(\theta \dot{+}x) D_m^{(w)}(\eta \dot{+}y).$$

 $\operatorname{Set}$ 

$$\Theta_{N} = \left\{ (x, y, \theta, \eta) \in I \times I_{t_{N}} : \left| \frac{1}{N} \sum_{m=1}^{2^{N}} \frac{|S_{m,m}^{(w)}(\delta_{\theta,\eta,h_{n}}; x, y)|}{m} - \frac{1}{N} \sum_{m=1}^{2^{N}} \frac{|D_{m}^{(w)}(\theta + x)D_{m}^{(w)}(\eta + y)|}{m} \right| > 1 \right\}.$$

It is obvious that (see (51))  $\Theta_N \subset I^2 \times (I^2 \setminus P_N)$  and, consequently, (see (55))

$$\mu_4 \Theta_N \le \frac{2}{2^{7N}}.\tag{56}$$

Taking account of (1)–(3), (43)–(53), (16)–(23), (57), (56) we can conclude that according to Theorem 3 we have proved Theorem 2.

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