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ON DIVERGENT ORTHOGONAL SERIES BY THE
METHODS OF SUMMABILITY WITH A VARIABLE ORDER

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INTRODUCTION

In the theory of orthogonal series one of the fundamental results is the result obtained by D. Menshov and H. Rademacher (see [1] and [2]).

Theorem A (Menshov-Rademacher). *Let $\{\varphi_n(x)\}_{n=1}^{\infty}$ be any orthonormal system on $[0, 1]$. If the orthogonal series*

$$\sum_{n=1}^{\infty} c_n \varphi_n(x) \tag{1}$$

is such that

$$\sum_{n=1}^{\infty} c_n^2 \ln^2 n < \infty,$$

then the series (1) converges almost everywhere on $[0, 1]$.

D. Menshov proved (see [3]) that the Theorem A can not be strengthened for the class of orthonormal systems. In particular, the following theorem holds.

Theorem B (Menshov). *There exists an orthonormal on $[0, 1]$ system of polynomials $\{P_n(x)\}$ such that the following proposition holds.*

Let $\{W(n)\}$ be such sequence of nonnegative numbers that

$$\lim_{n \rightarrow \infty} \frac{W(n)}{\ln^2 n} = 0,$$

then there exists such sequence $\{c_n\}$ of numbers, that the series

$$\sum_{n=1}^{\infty} c_n P_n(x)$$

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diverges everywhere on $[0, 1]$ and

$$\sum_{n=1}^{\infty} c_n^2 W(n) < \infty.$$

Theorem B has been strengthened by K. Tandori (see [4]). In particular, the following theorem holds.

Theorem C (Tandori). *For any sequence $c_n \downarrow 0$ for which*

$$\sum_{n=1}^{\infty} c_n^2 \ln^2 n = \infty,$$

there exists the orthogonal series

$$\sum_{n=1}^{\infty} c_n \psi_n(x)$$

such that this series diverges everywhere on $[0, 1]$.

For the Cesàro method of (c, α) summability the following theorem holds (see [5]).

Theorem D (Menshov). *If coefficients of the series (1) are such that*

$$\sum_{n=2}^{\infty} c_n^2 \ln^2 \ln n < \infty,$$

then the series (1) is summable almost everywhere on $[0, 1]$ by the (c, α) method for an arbitrary $\alpha > 0$.

D. Menshov proved that the Theorem D can not be strengthened (see [6]). Namely, the following theorem holds.

Theorem E (Menshov). *For any sequence of nonnegative numbers $\{W(n)\}$ for which*

$$\lim_{n \rightarrow \infty} \frac{W(n)}{\ln^2 \ln n} = 0,$$

there exists the series (1) such that

$$\sum_{n=2}^{\infty} c_n^2 W(n) < \infty$$

and this series diverges almost everywhere on $[0, 1]$ by the (c, α) method for any $\alpha > 0$.

In the present work we consider the methods of summability with a variable order and represent our theorems connected with these methods.

NOTATIONS, DEFINITIONS AND STATEMENT OF THE RESULTS

Let $M(\alpha)$ be a triangular matrix $M(\alpha) = \|\lambda_n(\alpha, k)\|$, whose every element depends on the parameter α , where $\alpha \in [0, +\infty)$ and $\lambda_n(\alpha, k) = 0$ for any $n \geq 0$ and $k > n$.

We consider the matrices whose elements for arbitrary $n \geq 0$ and $k = 0, 1, \dots, n$ satisfy the following conditions

- (i) $\lambda_n(0, k) = 1$ and $0 \leq \lambda_k(\alpha, k) \leq \lambda_n(\alpha, k) \leq 1$, where $\alpha \in [0, +\infty)$;
- (ii) for any k , the function $\lambda_k(\alpha, k)$ is differentiable with respect to α .

Consider the numerical series

$$\sum_{k=0}^{\infty} u_k. \quad (2)$$

By S_n we denote partial sums of the series (2) and by $\tau_n(\alpha)$ the means of the series (2) with respect to the matrix $M(\alpha)$, i.e.,

$$S_n = \sum_{k=0}^n u_k$$

and

$$\tau_n(\alpha) = \sum_{k=0}^n \lambda_n(\alpha, k) \cdot u_k.$$

If there exists a finite limit

$$\lim_{n \rightarrow +\infty} \tau_n(\alpha) = S,$$

then we say that the series (2) is summable by the $M(\alpha)$ method to the number S .

If for the sequence $\{\alpha_n\}$ of nonnegative numbers there exists a finite limit

$$\lim_{n \rightarrow \infty} \tau_n(\alpha_n) = S,$$

then we say that the series (2) is summable to the number S by the method $M(\alpha_n)$ with a variable order.

If $\alpha_n = \alpha$ for any $n \geq 0$, then, obviously, the $M(\alpha_n)$ summability coincides with the $M(\alpha)$ summability, but if $\alpha_n = 0$ for any $n \geq 0$, then since $\lambda_n(0, k) = 1$, the $M(0)$ summability coincides with the convergence of the series (2).

It should be noted that the Cesàro method of (c, α) summability is a particular case of $M(\alpha)$ summability.

The Cesàro method of summability with a variable order, i.e., the (c, α_n) method has been introduced by Menshov (see [7]).

Below, the writing $(A) \leq (B)$, where (A) and (B) are two methods of summability denotes that if the series (2) is summable by the method (A)

to the number S , then this series is also summable by the method (B) to the same number S , while the writing

$$(A) < (B)$$

denotes that $(A) \leq (B)$ and there exists such series (2) which is not summable by the method (A), but is summable by the method (B).

It is known (see [7]) that if $\alpha_n \geq 0$ and $\alpha_n = \overline{\overline{o}}(n)$, then

$$(c, 0) \leq (c, \alpha_n).$$

We have constructed an example of the divergent series (2) with $u_k \rightarrow 0$ which is (c, α_n) summable, where $\sum_{n=0}^{\infty} \alpha_n^2 < \infty$, i.e, it is shown that

$$(c, 0) < (c, \alpha_n)$$

and, in addition, $\sum_{n=0}^{\infty} \alpha_n^2 < \infty$.

We denote partial sums of the series (1) by $S_n(x)$ and all means of the series (1) with respect to the $M(\alpha_n)$ method by $\tau_n(\alpha_n, x)$, i.e.,

$$S_n(x) = \sum_{k=0}^n c_k \varphi_k(x)$$

and

$$\tau_n(\alpha_n, x) = \sum_{k=0}^n \lambda_n(\alpha_n, k) c_k \varphi_k(x).$$

For every k , for the derivative of the function $\lambda_k(\alpha, k)$ we introduce the notation

$$\gamma_k^2 = \sup_{\alpha \geq 0} (\lambda'_k(\alpha, k))^2.$$

For $M(\alpha_n)$ summability method, the following theorem holds.

Theorem 1. *If the sequence of nonnegative numbers $\{\alpha_n\}$ is such that*

$$\sum_{n=0}^{\infty} \alpha_n^2 \cdot \sum_{k=0}^n c_k^2 \gamma_k^2 < \infty,$$

then

$$\lim_{n \rightarrow \infty} (S_n(x) - \tau_n(\alpha_n, x)) = 0, \quad \text{for almost all } x \in [0, 1].$$

Using this theorem and the known results presented in Introduction, we have proved the theorems on the divergence of orthogonal series by the $M(\alpha_n)$ methods with a variable order. Namely, the following theorems hold.

Theorem 2. Let the matrix $M(\alpha)$ be such that $\gamma_k^2 = O(\ln^2 k)$. Then for any $\{\alpha_n\}$ and $\{W(n)\}$ sequences of nonnegative numbers for which $\sum_{n=0}^{\infty} \alpha_n^2 < \infty$ and $\lim_{n \rightarrow \infty} \frac{W(n)}{\ln^2 n} = 0$, there exists the orthogonal series

$$\sum_{n=0}^{\infty} c_n \psi_n(x),$$

which diverges by the $M(\alpha_n)$ method almost everywhere on $[0, 1]$ and

$$\sum_{n=1}^{\infty} c_n^2 W(n) < \infty.$$

Theorem 3. For any $\{\alpha_n\}$ sequence of nonnegative numbers for which $\sum_{n=0}^{\infty} \alpha_n^2 < \infty$, there exists the sequence of numbers $c_n \downarrow$ such that the following propositions are valid:

1) there exists the orthogonal series

$$\sum_{n=0}^{\infty} c_n \psi_n(x),$$

which diverges almost everywhere on $[0, 1]$ by the (c, α_n) method;

2) every orthogonal series

$$\sum_{n=0}^{\infty} c_n \varphi_n(x),$$

with the same c_n coefficients is (c, α) summable almost everywhere on $[0, 1]$, for any $\alpha > 0$.

Let us introduce the notion of the Riesz M -method of summability with order α and the notion of the Riesz M -method of summability with a variable order.

Let $M = \|\lambda_n(k)\|$ be a triangular matrix such that for any n ,

$$0 < \lambda_k(k) \leq \lambda_n(k) \leq 1, \quad k = 0, 1, \dots, n.$$

For every number $\alpha \geq 0$, the matrix $\|\lambda_n^\alpha(k)\|$ we denote by M^α .

$$\text{i.e., } M^\alpha = \|\lambda_n^\alpha(k)\|.$$

The means of the series (1) corresponding to the matrix M^α we denote by $R_n^\alpha(x)$, i.e.,

$$R_n^\alpha(x) = \sum_{k=0}^n \lambda_n^\alpha(k) \cdot c_k \varphi_k(x). \quad (3)$$

Definition 1. The method of summability corresponding to the matrix M^α we call the Riesz M -method of order α , and the means $R_n^\alpha(x)$ defined by equalities (3) we call the Riesz M -means of order α of the series (1) at the point x .

Definition 2. If for the $\{\alpha_n\}$ sequence of nonnegative numbers there exists a finite limit

$$\lim_{n \rightarrow \infty} R_n^{\alpha_n}(x) = S,$$

then we say that the series (1) is summable by the Riesz M -method with a variable order to the number S at the point x .

Here we present some corollaries of Theorem 1 and Theorem 2 for the Riesz M -method of summability with a variable order.

Corollary 1. *If the sequence of nonnegative numbers $\{\alpha_n\}$ is such that*

$$\sum_{n=1}^{\infty} \alpha_n^2 \cdot \sum_{k=1}^n c_k^2 \cdot \ln^2 \lambda_k(k) < \infty,$$

then

$$\lim_{n \rightarrow \infty} (S_n(x) - R_n^{\alpha_n}(x)) = 0 \quad \text{for almost all } x \in [0, 1].$$

Corollary 2. *Let the matrix $M = \|\lambda_n(k)\|$ be such that for some number $\delta > 0$,*

$$\frac{1}{(k+1)^\delta} \leq \lambda_k(k) \leq \lambda_n(k) \leq 1, \quad k = 0, 1, \dots, n.$$

Then for arbitrary sequences of nonnegative numbers $\{\alpha_n\}$ and $\{W(n)\}$ for which $\sum_{n=0}^{\infty} \alpha_n^2 < \infty$ and $\lim_{n \rightarrow \infty} \frac{W(n)}{\ln^2 n} = 0$, there exists the orthogonal series

$$\sum_{n=0}^{\infty} c_n \psi_n(x)$$

for which the $R_n^{\alpha_n}(x)$ means diverge almost everywhere on $[0, 1]$ and

$$\sum_{n=1}^{\infty} c_n^2 W(n) < \infty.$$

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