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# On a generalization of the Laplace transform <sup>1</sup>

by

M. S. Rangachari

## 1. Introduction

Let  $s(x)$  be bounded and integrable in every finite positive interval of  $x$ . Then we may define a generalization of the Laplace transform of  $s(x)$  by the integral

$$(1.1) \quad L(t, \alpha) = \frac{\int_0^\infty e^{-tx} x^\alpha s(x) dx}{\int_0^\infty e^{-tx} x^\alpha dx} \equiv \frac{t^{\alpha+1}}{\Gamma(\alpha+1)} \int_0^\infty e^{-tx} x^\alpha s(x) dx, \\ \alpha > -1, t > 0,$$

whose convergence is assumed to be absolute for  $0 < t < \delta$  and so for all  $t > 0$ . Jakimovski and Rajagopal [4] first employed the transform  $L(t, \alpha)$  in the case  $\alpha \geq 0$  to obtain asymptotic versions of known Tauberian theorems for the Laplace transform. Later Jakimovski [5] made a study of the transform  $L(t, \alpha)$  even dispensing with the condition that its convergence is absolute, and extending to it some properties of the Laplace transform. Still later Rubel [11] independently treated the transform  $L(t, \alpha)$  for any  $\alpha > -1$  calling it a Littlewood mean of  $s(x)$ . Taking  $s(x)$  bounded in  $(0, \infty)$ , he related the behaviour of the mean or transform  $L(t, \alpha)$  when  $t \rightarrow +0$ , firstly to the behaviour of the Cesàro mean of order  $k > 0$  as usually defined ([2], p. 110-1), viz.

$$(1.2) \quad C(u, k) = \frac{s_k(u)}{u^k} \equiv \frac{k}{u^k} \int_0^u (u-x)^{k-1} s(x) dx, \quad k > 0, u > 0,$$

when  $u \rightarrow \infty$ , and secondly to the behaviour of what he called the Pólya mean of  $s(x)$ , say, of index  $\theta$ ,  $0 \leq \theta < 1$ , defined as

$$(1.3) \quad P(u, \theta) = \frac{1}{u - \theta u} \int_{\theta u}^u s(x) dx, \quad 0 \leq \theta < 1, u > 0,$$

<sup>1</sup> The contents of this paper formed part of a thesis approved for the Ph. D. degree of the University of Madras.

when  $u \rightarrow \infty$ . Each of the means in (1.1), (1.2) and (1.3) defines a regular method of summability as follows. First, introducing a notation in consonance with that used to define the means of  $s(x)$  in (1.1), (1.2) and (1.3), we write

$$(1.4) \quad \lim_{t \rightarrow +0} \left. \begin{array}{l} \sup L(t, \alpha) = \bar{L}(\alpha) \\ \inf L(t, \alpha) = \underline{L}(\alpha) \end{array} \right\},$$

$$(1.5) \quad \lim_{u \rightarrow \infty} \left. \begin{array}{l} \sup C(u, k) = \bar{C}(k) \\ \inf C(u, k) = \underline{C}(k) \end{array} \right\},$$

$$(1.6) \quad \lim_{u \rightarrow \infty} \left. \begin{array}{l} \sup P(u, \theta) = \bar{P}(\theta) \\ \inf P(u, \theta) = \underline{P}(\theta) \end{array} \right\}.$$

Then we say that  $s(x)$  is summable to sum  $S$  (finite) by the method  $(L, \alpha)$ ,  $\alpha > -1$ , or by the method  $(C, k)$ ,  $k > 0$ , or by the method  $(P, \theta)$ ,  $0 \leq \theta < 1$ , according as

$$(1.7) \quad \bar{L}(\alpha) = \underline{L}(\alpha) = S, \text{ or } \bar{C}(k) = \underline{C}(k) = S, \text{ or } \bar{P}(\theta) = \underline{P}(\theta) = S,$$

denoting these relations respectively by

$$(1.7') \quad s(x) \rightarrow S(L, \alpha), s(x) \rightarrow S(C, k), s(x) \rightarrow S(P, \theta).$$

More generally, according as

$$(1.8) \quad \left\{ \begin{array}{l} -\infty < \underline{L}(\alpha) < \bar{L}(\alpha) < \infty, \text{ or } -\infty < \underline{C}(k) < \bar{C}(k) < \infty, \\ \text{or } -\infty < \underline{P}(\theta) < \bar{P}(\theta) < \infty, \end{array} \right.$$

we write

$$(1.8') \quad s(x) = O(1)(L, \alpha), \text{ or } s(x) = O(1)(C, k), \text{ or } s(x) = O(1)(P, \theta).$$

The following further definition depends on the fact that  $\bar{L}(\alpha)$ ,  $\underline{L}(\alpha)$  in (1.4) are monotonic functions of  $\alpha > -1$  (Theorem 3.1. *infra*). Restricted to  $s(x)$  bounded in  $(0, \infty)$ , it is implicit in Rubel's paper [11].

$$(1.9) \quad s(x) \rightarrow S(L, -1+0) \text{ if } \lim_{\alpha \rightarrow -1+0} \bar{L}(\alpha) = \lim_{\alpha \rightarrow -1+0} \underline{L}(\alpha) = S.$$

The limits in (1.9) are the inner limits of oscillation of the means of the method  $(L, \alpha)$ ,  $\bar{L}(\alpha)$  being monotonic increasing and  $\underline{L}(\alpha)$  monotonic decreasing. The outer limits of oscillation of the means of the method  $(L, \alpha)$  and those of the means of the method  $(P, \theta)$  may be similarly defined as under:

$$(1.10) \quad \begin{cases} \overline{L}(\infty) = \lim_{\alpha \rightarrow \infty} \overline{L}(\alpha), & \underline{L}(\infty) = \lim_{\alpha \rightarrow \infty} \underline{L}(\alpha), \\ \overline{P}(1) = \lim_{\theta \rightarrow 1-0} \overline{P}(\theta), & \underline{P}(1) = \lim_{\theta \rightarrow 1-0} \underline{P}(\theta), \end{cases}$$

provided of course the second pair of limits in (1.10) exists.

It will be recalled that the notion of summability  $(L, \alpha)$ ,  $\alpha > -1$ , for a function  $s(x)$ , has an analogue for a sequence  $s_n$  ( $n = 0, 1, \dots$ ) which Borwein [1] has discussed calling it summability  $(A_\alpha)$ . However, for a sequence, Borwein's summability  $(A_{-1})$  is different from summability  $(A_{-1+0})$  defined as the analogue of summability  $(L, -1+0)$  in (1.9), while, for a function, Rubel does not deal with a method of summability  $(L, -1)$  whose definition is analogous to that of the method  $(A_{-1})$  and so different from that of the method  $(L, -1+0)$  of (1.9). One object of the present paper is to give a definition of summability  $(L, -1)$  for a function exactly analogous to Borwein's definition of summability  $(A_{-1})$  for a sequence and show how the notion of summability  $(L, -1)$  naturally and usefully supplements that of  $(L, \alpha)$ ,  $\alpha > -1$  (Corollary 3.1). A second object of this paper is to state and prove two results (Theorems 4.1, 4.2) which are major Tauberians for  $s(x)$  summable  $(L, -1)$  analogous to such theorems given by Jakimovski [5] for  $s(x)$  summable  $(L, \alpha)$ ,  $\alpha > -1$ . A final object of this paper is to show that, though the method  $(P, \theta)$  is equivalent to the method  $(C, 1)$ , as seen from Corollary 5.1, there are some points worth noticing about the oscillations of the means of the methods  $(L, \alpha)$ ,  $(C, k)$ ,  $(P, \theta)$  stated in Theorems 5.2, 5.3.

## 2. Some preliminaries and lemmas

The transform  $(L, -1)$  of  $s(x)$  may be defined, on the analogy of the transform  $(L, \alpha)$ ,  $\alpha > -1$ , in (1.1), by

$$(2.1) \quad \begin{cases} L(t, -1) = \frac{\int_1^\infty (e^{-tx}/x)s(x)dx}{\int_1^\infty (e^{-tx}/x)dx} & (t > 0) \\ \sim \frac{\int_1^\infty (e^{-tx}/x)s(x)dx}{\log 1/t} & (t \rightarrow +0). \end{cases}^2$$

Here the integral in the numerator is assumed to be absolutely

<sup>2</sup> The asymptotic relation follows from a well-known limit (see e.g. (3.15) *infra*).

convergent for  $0 < t < \delta$  and hence for all  $t > 0$ ; and the lower limit of integration, unity, may be changed to any given  $x_0 > 0$  without affecting the asymptotic equality in (2.1). Summability  $(L, -1)$  of  $s(x)$  to sum  $S$  may then be defined, in terms of

$$(2.2) \quad \lim_{t \rightarrow +0} \left. \begin{array}{l} \sup L(t, -1) = \overline{L}(-1) \\ \inf L(t, -1) = \underline{L}(-1) \end{array} \right\},$$

as follows:

$$(2.3) \quad s(x) \rightarrow S(L, -1) \text{ if } \overline{L}(-1) = \underline{L}(-1) = S.$$

Plainly summability  $(L, -1)$  is regular, and its definition may be supplemented by the following:

$$(2.3') \quad s(x) = O(1) (L, -1) \text{ if } -\infty < \underline{L}(-1) < \overline{L}(-1) < \infty.$$

Clearly the transform  $(L, \alpha)$  of  $s(x)$ , defined by (1.1) for  $\alpha > -1$  and defined by (2.1) for  $\alpha = -1$ , may be rewritten in terms of  $y = 1/t$ . And it then becomes a particular case of the function-to-function transform defined, in Hardy's notation ([2], § 3.7) by the absolutely convergent integral

$$(2.4) \quad \left\{ \begin{array}{l} \tau(y) = \int_{x_0}^{\infty} c(y, x)s(x)dx \quad (x_0 \geq 0, y > 0), \\ \text{where} \\ \text{(i) } c(y, x) \geq 0 \text{ for all } x \text{ and } y \text{ in question,} \\ \text{(ii) } \int_{x_0}^X c(y, x)dx \rightarrow 0 \text{ when } y \rightarrow \infty \text{ for every finite } X, \\ \text{(iii) } \int_{x_0}^{\infty} c(y, x)dx \rightarrow 1 \text{ when } y \rightarrow \infty, \end{array} \right.$$

with the result that the transformation of  $s(x)$  to  $\tau(y)$  is 'normal' in Hardy's sense ([2], p. 55, Theorem 11), i.e.

$$\lim_{x \rightarrow \infty} \inf s(x) \leq \lim_{y \rightarrow \infty} \sup \inf \tau(y) \leq \lim_{x \rightarrow \infty} \sup s(x),$$

the limits being not necessarily finite.

For the function-to-function transform  $\tau(y)$  in (2.4), there is an analogue as follows, of the essentials of a theorem for sequence-to-sequence transforms, due in principle to Vijayaraghavan, but actually formulated by Hardy ([2], p. 306, Theorem 238).

**LEMMA 1.** *Let  $s(x)$  be as stated at the outset and  $\tau(y)$  as in (2.4). Suppose that  $\Phi(x)$  is a positive, strictly increasing, unbounded function of  $x \geq x_0$  satisfying the conditions:*

(i) if  $M \rightarrow \infty, y \rightarrow \infty, \Phi(y) - \Phi(M) \rightarrow \infty$ , then

$$\int_{x_0}^M c(y, x) dx \rightarrow 0,$$

and if  $N \rightarrow \infty, y \rightarrow \infty, \Phi(N) - \Phi(y) \rightarrow \infty$ , then

$$\int_N^\infty c(y, x) dx \rightarrow 0, \int_N^\infty c(y, x) \{\Phi(x) - \Phi(N)\} dx \rightarrow 0;$$

(ii) there are positive constants  $a$  and  $b$  such that

$$(2.5) \quad s(v) - s(u) > -a\{\Phi(v) - \Phi(u)\} - b \text{ for } v > u > x_0.$$

Then

$$\tau(y) = O(1)(y \rightarrow \infty) \text{ implies } s(x) = O(1) \quad (x \rightarrow \infty).$$

The proof of Lemma 1 is omitted, as it is exactly like that of its analogue for a sequence-to-sequence transform formulated by Hardy and referred to just before Lemma 1.

LEMMA 2. Let  $s(x)$  be as stated at the outset.

(a) Suppose that  $\Lambda(x)$  is a positive, continuous, strictly increasing, unbounded function of  $x$  such that for  $u$  and  $v$  subject to the condition  $\Lambda(v) = \lambda\Lambda(u)$  for a  $\lambda > 1$ ,

$$(2.6) \quad \lim_{u \rightarrow \infty} \inf_{u < u' < v} \text{lower bd } \{s(u') - s(u)\} = -w(\lambda) > -\infty.$$

Then there are positive constants  $a$  and  $b$  such that

$$(2.7) \quad s(v) - s(u) > -a\{\log \Lambda(v) - \log \Lambda(u)\} - b \text{ for } v > u > x_0 \geq 0.$$

(b) Suppose that (2.6) holds, with the implication that  $w(\lambda)$  exists as a monotonic increasing function of  $\lambda$  in some neighbourhood of  $\lambda$  to the right of  $\lambda = 1$ . Suppose further that

$$w(\lambda) \uparrow 0 \text{ as } \lambda \downarrow 1 + 0.$$

Then

$$\frac{1}{\Lambda(u)} \int_{x_0}^u s(x) d\{\Lambda(x)\} \rightarrow S(u \rightarrow \infty) \text{ implies } s(x) \rightarrow S(x \rightarrow \infty).$$

The principle underlying Lemma 2(a) is well-known (see, for instance, [2], p. 307, Theorem 239). Lemma 2(a), in the actual form stated, is given by Karamata and recalled with proof by Rajagopal ([7], Lemma 2A).

Lemma 2(b) is also given by Karamata ([6], p. 36, Théorème V).

LEMMA 3. *If  $g(u)$  is bounded for  $0 \leq u \leq 1$ , and furthermore continuous on the left at  $u = 1$ , and if  $\varepsilon > 0$  is given (however small), then there are polynomials  $h(u)$ ,  $H(u)$  such that*

$$\begin{aligned} h(u) &\leq g(u) \leq H(u) \quad (0 \leq u \leq 1), \\ h(1) &\geq g(1) - \varepsilon, \quad H(1) \leq g(1) + \varepsilon. \end{aligned}$$

Lemma 3 is a corrected form of a result in the original draft of this paper. For the lemma and its proof given below the author is indebted to Dr. B. Kuttner.

PROOF. Suppose that  $g(u) \leq M$  ( $0 \leq u \leq 1$ ). Since  $g(u)$  is given as continuous on the left at  $u = 1$ , it follows that, given  $\varepsilon$ , there is a  $\delta$  such that

$$(2.8) \quad g(u) \leq g(1) + \varepsilon/3 \quad (1 - \delta \leq u \leq 1).$$

Now define

$$(2.9) \quad \begin{cases} f(u) = M + 2\varepsilon/3 \\ f(1) = g(1) + 2\varepsilon/3 \end{cases} \quad (0 \leq u \leq 1 - \delta)$$

and define  $f(u)$  in the interval  $1 - \delta < u \leq 1$ , so that it is continuous at  $u = 1 - \delta$ ,  $u = 1$  and linear in the interval. It then clearly follows from (2.8) and (2.9) that

$$(2.10) \quad f(u) \geq g(u) + \varepsilon/3 \quad (0 \leq u \leq 1).$$

But  $f(u)$  is continuous for  $0 \leq u \leq 1$ . Thus, by the Weierstrass approximation theorem ([12], p. 414) there is a polynomial  $H(u)$  such that

$$(2.11) \quad |H(u) - f(u)| \leq \varepsilon/3 \quad (0 \leq u \leq 1).$$

It now follows from (2.9), (2.10) and (2.11) that

$$\begin{aligned} H(u) &\geq g(u) \quad (0 \leq u \leq 1), \\ H(1) &\leq g(1) + \varepsilon. \end{aligned}$$

We can obviously determine  $h(u)$  in a similar way.

The next two results are parallel Abelian theorems for the summability methods  $(L, \alpha)$ ,  $\alpha > -1$  and  $(L, -1)$ . The second result introduces a summability method  $(l)$ , not altogether new (see e.g. [5], Theorem 6.1), which is naturally associated with the method  $(L, -1)$ .

LEMMA 4. *For  $s(x)$  assumed to be as at the outset,  $s(x) \rightarrow S(C, 1)$  implies  $s(x) \rightarrow S(L, \alpha)$  for every  $\alpha > -1$ , in the notation*

of (1.7'), the transform  $L(t, \alpha)$  of  $s(x)$  existing as the non-absolutely convergent integral

$$L(t, \alpha) = \frac{t^{\alpha+1}}{\Gamma(\alpha+1)} \int_0^\infty e^{-tx} x^\alpha s(x) dx, \quad t > 0. \text{ }^3$$

Lemma 4, though perhaps not stated explicitly anywhere else, is easily proved as under. If we write

$$\psi(x) = \frac{e^{-x} x^\alpha}{\Gamma(\alpha+1)}, \quad s_1(x) = \int_0^x s(u) du \quad (x > 0)$$

then, on the hypothesis  $s(x) \rightarrow S(C, 1)$  or  $s_1(x)/x \rightarrow S$  ( $x \rightarrow \infty$ ), the integral on the left side of the following relation exists for all  $t > 0$  and the relation itself may be got by a partial integration:

$$-t^2 \int_0^\infty \psi'(tx) s_1(x) dx = t \int_0^\infty \psi(tx) s(x) dx \quad (t > 0),$$

The integral on the right side of the above relation is the transform  $L(t, \alpha)$  of  $s(x)$  and so the relation can be written in the form

$$L(t, \alpha) = - \int_0^\infty \psi'(x) x \left\{ \frac{s_1(x/t)}{x/t} \right\} dx.$$

Since  $s_1(x)/x \rightarrow S$  ( $x \rightarrow \infty$ ), an appeal to the Lebesgue theorem of dominated convergence now leads us without difficulty to the conclusion  $L(t, \alpha) \rightarrow S(t \rightarrow +0)$ .

LEMMA 5. For  $s(x)$  defined as at the outset, let us write

$$(2.12) \quad s(x) \rightarrow S(l) \text{ if } \frac{1}{\log u} \int_1^u \frac{s(x)}{x} dx \rightarrow S(u \rightarrow \infty).$$

Then, in the notation of (2.12) and (2.3),

$$s(x) \rightarrow S(l) \text{ implies } s(x) \rightarrow S(L, -1),$$

the transform  $L(t, -1)$  of  $s(x)$  in (2.1) existing with a non-absolutely convergent integral in the numerator.

PROOF. Assuming that  $s(x) \rightarrow S(l)$ , we prove the existence of the  $L(t, -1)$  transform of  $s(x)$  as defined by (2.1), through the

<sup>3</sup> In the only application made of Lemma 4 in the sequel (to establish Corollary 5.1 B)  $s(x)$  is effectively positive and the convergence of the  $L(t, \alpha)$  transform is necessarily absolute convergence as stipulated in our definition of  $(L, \alpha)$  summability.

following relation where the left-hand integral exists because the condition in (2.12) is assumed and the right-hand integral is derived therefrom by an integration by parts.

$$t \int_1^{\infty} e^{-tx} dx \int_1^x \frac{s(y)}{y} dy = \int_1^{\infty} e^{-tx} \frac{s(x)}{x} dx \equiv I(t), \text{ say } (t > 0),$$

i.e.

$$\begin{aligned} I(t) &= t \left[ \int_1^{x_0} + \int_{x_0}^{\infty} \right] e^{-tx} dx \int_1^x \frac{s(y)}{y} dy \\ &= J_1 + J_2 \text{ (say),} \end{aligned}$$

where we choose  $x_0 > 1$  (corresponding to any given  $\varepsilon > 0$ ) so that

$$(S - \varepsilon) \log x < \int_1^x \frac{s(y)}{y} dy < (S + \varepsilon) \log x \text{ for } x > x_0,$$

by appealing to the condition in (2.12) assumed by us. Thus

$$(2.13) \quad I(t) \left\{ \begin{array}{l} < J_1 + (S + \varepsilon)t \int_{x_0}^{\infty} e^{-tx} \log x dx \\ > J_1 + (S - \varepsilon)t \int_{x_0}^{\infty} e^{-tx} \log x dx \end{array} \right\}.$$

Integrating by parts the infinite integral on the right side of (2.13), we get

$$\begin{aligned} t \int_{x_0}^{\infty} e^{-tx} \log x dx &= e^{-tx_0} \log x_0 + \int_{x_0}^{\infty} e^{-tx} \frac{dx}{x} \\ &= C + \int_1^{\infty} e^{-tx} \frac{dx}{x} \end{aligned}$$

where

$$C = e^{-tx_0} \log x_0 - \int_1^{x_0} e^{-tx} \frac{dx}{x}.$$

Hence (2.13) gives us:

$$(2.14) \quad I(t) \left\{ \begin{array}{l} < J_1 + (S + \varepsilon)C + (S + \varepsilon) \int_1^{\infty} e^{-tx} \frac{dx}{x} \\ > J_1 + (S - \varepsilon)C + (S - \varepsilon) \int_1^{\infty} e^{-tx} \frac{dx}{x} \end{array} \right\}.$$

In (2.14),  $J_1$  and  $C$  tend to finite limits as  $t \rightarrow +0$ , so that, as we wished to prove,

$$\int_1^\infty e^{-tx} \frac{s(x)}{x} dx \sim S \int_1^\infty e^{-tx} \frac{dx}{x} \quad (t \rightarrow +0).$$

The final lemma which follows is a general result due to Rajagopal ([8], Theorem 4).

**LEMMA 6.** *Let  $s(x)$  be as stated at the outset and furthermore bounded in  $(0, \infty)$ . Let  $\psi(x)$  be non-negative and bounded above for  $x > 0$ , and let*

$$\int_0^\infty \psi(x) dx = 1.$$

*Then the hypothesis*

$$\bar{C}(1) \equiv \limsup_{u \rightarrow \infty} \frac{1}{u} \int_0^u s(x) dx = \limsup_{x \rightarrow \infty} s(x) \equiv \bar{S}$$

*implies the conclusion*

$$\limsup_{t \rightarrow +0} t \int_0^\infty \psi(tx) s(x) dx = \bar{S}.$$

*In particular, taking successively*

$$\psi(x) = \frac{e^{-x} x^\alpha}{\Gamma(\alpha+1)}, \quad \alpha \geq 0,$$

$$\psi(x) = k(1-x)^{k-1}, \quad k \geq 1 \quad (0 \leq x \leq 1), \quad \psi(x) = 0 \quad (x > 1),$$

*we see that*

$$\bar{C}(1) = \bar{S} \text{ implies } \bar{L}(\alpha) = \bar{C}(k) = \bar{S}, \quad \alpha \geq 0, \quad k \geq 1,$$

*in the notation of (1.4) and (1.5).*

**NOTE.** The following familiar notation, employed in the sequel may be explained at this point. If two methods of summability ( $P$ ) and ( $Q$ ) say, for a function  $s(x)$  are such that  $s(x) \rightarrow S$  ( $P$ ) implies  $s(x) \rightarrow S$  ( $Q$ ), following Hardy ([2], p. 66) we say that the method ( $P$ ) is included by the method ( $Q$ ) and write:

$$(P) \subseteq (Q).$$

If the methods ( $P$ ) and ( $Q$ ) are such that  $(P) \subseteq (Q)$  and  $(Q) \subseteq (P)$ , then following Hardy again, we say that the methods are equivalent.

### 3. On summabilities $(L, -1)$ and $(L, \alpha)$ , $\alpha > -1$

The first theorem given below extends the scale of summability methods for  $s(x)$  consisting of the methods  $(L, \alpha)$  for all values

of  $\alpha > -1$ . That the methods  $(L, \alpha)$  form a scale is a result due to Jakimovski ([5], Theorem 3.1) stated, for  $s(x)$  bounded in  $(0, \infty)$ , by Rubel ([11], Theorem 2.2).

**THEOREM 3.1.** *Let  $s(x)$  be bounded and integrable in each finite positive interval of  $x$ . Then, in the notation of (1.4) and (2.2), we have, for  $\beta > \alpha > -1$ ,*

$$\bar{L}(-1) \leq \bar{L}(\alpha) \leq \bar{L}(\beta),$$

$$\underline{L}(-1) \geq \underline{L}(\alpha) \geq \underline{L}(\beta).$$

Here  $L(t, \beta)$  is defined as in (1.1) and supposed to exist as an absolutely convergent integral for  $t > 0$ ,  $\bar{L}(\beta)$  and  $\underline{L}(\beta)$  being defined according to (1.4). Theorem 3.1 is the assertion that by this supposition, we ensure the existence, firstly, of  $L(t, \alpha)$  and secondly, of  $L(t, -1)$  defined by (2.1), as absolutely convergent integrals for  $t > 0$ , the associated limits  $\bar{L}(\alpha)$ ,  $\underline{L}(\alpha)$ ,  $\bar{L}(-1)$ ,  $\underline{L}(-1)$  of which the two last are defined by (2.2), satisfying the inequalities of Theorem 3.1 (without any condition that some or all of them are finite).

**PROOF.** The part of Theorem 3.1 which asserts

$$\underline{L}(\beta) \leq \underline{L}(\alpha) \leq \bar{L}(\alpha) \leq \bar{L}(\beta), \quad \beta > \alpha > -1,$$

is proved by Rubel (*loc. cit.*) for  $s(x)$  bounded in  $(0, \infty)$  and implicit, without this restriction on  $s(x)$ , in a result given by Jakimovski (*loc. cit.*). The proof which follows is that of the assertion

$$(3.1) \quad \underline{L}(\alpha) \leq \underline{L}(-1) \leq \bar{L}(-1) \leq \bar{L}(\alpha), \quad \alpha > -1.$$

We start with the proof of the existence of the  $L(t, -1)$  transform of  $s(x)$  defined according to (2.1), or more particularly, with the proof of the existence of

$$I(t) = \int_1^{\infty} e^{-tx} \frac{s(x)}{x} dx,$$

as an absolutely convergent integral, on the hypothesis of the existence of the  $L(t, \alpha)$  transform in (1.1) as an absolutely convergent integral for  $t > 0$ . Now, we may clearly suppose, without loss of generality, that

$$s(x) = 0 \quad (0 \leq x < 1),$$

and hence, formally for the present,

$$(3.2) \quad I(t) = \frac{1}{\Gamma(\alpha+1)} \int_1^\infty e^{-tx} x^\alpha s(x) dx \int_0^\infty e^{-xy} y^\alpha dy \quad (t > 0)$$

$$(3.3) \quad = \frac{1}{\Gamma(\alpha+1)} \int_0^\infty y^\alpha dy \int_1^\infty e^{-(t+y)x} x^\alpha s(x) dx.$$

The repeated integral in (3.3) converges absolutely for all  $t > 0$ , since, after replacement of  $s(x)$  by  $|s(x)|$  it is obviously less than

$$\frac{1}{\Gamma(\alpha+1)} \int_0^\infty y^\alpha e^{-y} dy \int_1^\infty e^{-tx} x^\alpha |s(x)| dx$$

where, by hypothesis, the inner integral converges for all  $t > 0$ . Hence, by Fubini's theorem, we may pass from (3.3) to (3.2) and prove that  $I(t)$  exists as an absolutely convergent integral for  $t > 0$ .

To prove the theorem in the case of finite  $\bar{L}(\alpha)$  and  $\underline{L}(\alpha)$ , we have to show that  $t_0 > 0$  can be found, corresponding to an arbitrary small  $\varepsilon > 0$ , so as to make the hypothesis

$$(3.4) \quad \frac{t^{\alpha+1}}{\Gamma(\alpha+1)} \int_1^\infty e^{-tx} x^\alpha s(x) dx \begin{cases} < \bar{L}(\alpha) + \varepsilon \\ > \underline{L}(\alpha) - \varepsilon \end{cases} \quad (0 < t < 2t_0)$$

imply (3.1) which can be written, in the notation of (2.1) and (3.2):

$$(3.5) \quad \lim_{t \rightarrow +0} \sup \inf L(t, -1) = \lim_{t \rightarrow +0} \sup \inf \frac{I(t)}{\log 1/t} \begin{cases} \leq \bar{L}(\alpha) \\ \geq \underline{L}(\alpha) \end{cases}.$$

Now the formula for  $I(t)$  in (3.3) gives us:

$$(3.6) \quad \begin{cases} I(t) = \int_0^{t_0} \frac{y^\alpha dy}{\Gamma(\alpha+1)} \int_1^\infty e^{-(t+y)x} x^\alpha s(x) dx + \\ \quad + \int_{t_0}^\infty \frac{y^\alpha dy}{\Gamma(\alpha+1)} \int_1^\infty e^{-(t+y)x} x^\alpha s(x) dx \\ = I_1 + I_2 \text{ (say),} \end{cases}$$

where  $I_1$  can be written, for  $0 < t < t_0$ :

$$(3.7) \quad \begin{cases} I_1 = \left\{ \int_0^t + \int_t^{t_0} \right\} \frac{y^\alpha dy}{\Gamma(\alpha+1)} \int_1^\infty e^{-(t+y)x} x^\alpha s(x) dx \\ = I_{11} + I_{12} \text{ (say),} \end{cases}$$

whence we get, using (3.4)

$$I_{11} < \int_0^t y^\alpha dy \frac{\bar{L}(\alpha) + \varepsilon}{(t+y)^{\alpha+1}} < \frac{\bar{L}(\alpha) + \varepsilon}{t^{\alpha+1}} \int_0^t y^\alpha dy = \frac{\bar{L}(\alpha) + \varepsilon}{\alpha+1},$$

$$I_{12} < \int_t^{t_0} y^\alpha dy \frac{\bar{L}(\alpha) + \varepsilon}{(t+y)^{\alpha+1}} < \{\bar{L}(\alpha) + \varepsilon\} \int_t^{t_0} \frac{dy}{y} = \{\bar{L}(\alpha) + \varepsilon\} \log \frac{t_0}{t}.$$

Using the above upper estimates for  $I_{11}$  and  $I_{12}$  in (3.7), we see that, for  $0 < t < t_0$ ,

$$(3.8) \quad I_1 < \{\bar{L}(\alpha) + \varepsilon\} \left( \frac{1}{\alpha+1} + \log t_0 \right) + \{\bar{L}(\alpha) + \varepsilon\} \log 1/t.$$

Next we find that, in (3.6),

$$(3.9) \quad \begin{cases} |I_2| \leq \int_{t_0}^\infty \frac{y^\alpha e^{-y/2}}{\Gamma(\alpha+1)} dy \int_1^\infty e^{-(t+y/2)x} x^\alpha |s(x)| dx \quad (t+y/2 > t_0/2) \\ < \int_{t_0}^\infty y^\alpha e^{-y/2} dy \frac{K}{(t+y/2)^{\alpha+1}} \text{ if } t+y/2 > t_0/2 \geq T_0 \text{ (say).} \end{cases}$$

To obtain (3.9) we use the fact that the existence of the  $L(t, \alpha)$  transform of (1.1), as an absolutely convergent integral for  $t > 0$ , implies (as in [13], p. 183, Corollary 1c, and [5], Lemma 2.1)

$$\limsup_{t \rightarrow \infty} \frac{t^{\alpha+1}}{\Gamma(\alpha+1)} \int_0^\infty e^{-tx} x^\alpha |s(x)| dx \leq \limsup_{x \rightarrow +0} |s(x)| = 0$$

since  $s(x) = 0$  ( $0 \leq x < 1$ ) by supposition. Hence

$$\frac{T^{\alpha+1}}{\Gamma(\alpha+1)} \int_1^\infty e^{-Tx} x^\alpha |s(x)| dx < K \text{ for } T \geq T_0 > 0.$$

From (3.9), we have

$$(3.10) \quad |I_2| < K \int_{t_0}^\infty \frac{y^\alpha e^{-y/2} dy}{(y/2)^{\alpha+1}} = K 2^{\alpha+1} \int_{t_0}^\infty \frac{e^{-y/2}}{y} dy.$$

Employing (3.8) and (3.10) in (3.6), then dividing both sides of (3.6) by  $\log 1/t$  and letting  $t \rightarrow +0$ , we get

$$\limsup_{t \rightarrow +0} \frac{I(t)}{\log 1/t} \leq \bar{L}(\alpha) + \varepsilon$$

which is the first inequality of (3.5),  $\varepsilon$  being arbitrary. The second inequality of (3.5) may be deduced from the first, by considering the transforms  $L(t, \alpha)$  and  $L(t, -1)$  of the function  $-s(x)$  instead of the function  $s(x)$ .

To complete the proof of (3.1), we have to consider the further cases:

- (a)  $\bar{L}(\alpha) = \infty, \underline{L}(\alpha) = -\infty,$
- (b)  $|\bar{L}(\alpha)| < \infty, \underline{L}(\alpha) = -\infty,$
- (c)  $|\underline{L}(\alpha)| < \infty, \bar{L}(\alpha) = \infty,$
- (d)  $\bar{L}(\alpha) = \underline{L}(\alpha) = \infty,$
- (e)  $\bar{L}(\alpha) = \underline{L}(\alpha) = -\infty.$

Obviously (a), (b), (c) require no proof after the preceding treatment of the case  $|\bar{L}(\alpha)| < \infty, |\underline{L}(\alpha)| < \infty$ . Finally (d) is proved as follows and (e) similarly. In the notation of (3.6) and (1.1)

$$\begin{aligned}
 I_1 &= \int_0^{t_0} \frac{y^\alpha dy}{\Gamma(\alpha+1)} \int_1^\infty e^{-(t+y)x} x^\alpha s(x) dx \\
 &= \int_0^{t_0} \frac{y^\alpha dy}{(t+y)^{\alpha+1}} L(t+y, \alpha),
 \end{aligned}$$

where now  $t_0 > 0$  is chosen so that  $L(t, \alpha) > G$  (given arbitrarily large positive number) for  $0 < t < 2t_0$ , using our present hypothesis,  $L(t, \alpha) \rightarrow \infty$  as  $t \rightarrow +0$ . Therefore, for  $0 < t < t_0$ ,

$$\begin{aligned}
 I_1 &> G \int_t^{t_0} \frac{y^\alpha dy}{(2y)^{\alpha+1}} \\
 &= \frac{G}{2^{\alpha+1}} \log \frac{t_0}{t}.
 \end{aligned}$$

An upper estimate for  $|I_2|$  as in (3.10) is still valid and, in conjunction with the above lower estimate for  $I_1$ , leads to the required result, expressible as follows in the notation of (3.5) and (3.6):

$$\lim_{t \rightarrow +0} L(t, -1) = \lim_{t \rightarrow +0} \frac{I(t)}{\log 1/t} = \lim_{t \rightarrow +0} \frac{I_1 + I_2}{\log 1/t} = \infty.$$

Thus (3.1) is proved whether its extreme members are both finite, or both infinite, or finite one at a time.

**COROLLARY 3.1.** *In the notation recalled at the end of Section 2,*

$$(L, \beta) \subseteq (L, \alpha) \subseteq (L, -1), \quad \beta > \alpha \geq -1.$$

This corollary follows also from certain general considerations which may be of interest in themselves [10].

The next theorem leads on to a Tauberian counterpart of the Abelian result in Lemma 5. It is an adaptation to summability  $(L, -1)$  of a technique of Karamata's ([2], p. 157, Theorem 100) which has become classical. Clearly it is one of a class of results, such as Theorems 3.2, 4.1 of the sequel, in which the hypothesis of 'boundedness below of  $s(x)$ ' may be changed to that of 'boundedness on one side of  $s(x)$ ', since in case  $s(x)$  in the theorems is bounded above, we may replace  $s(x)$  by  $s^*(x) \equiv -s(x)$  which is bounded below.

**THEOREM 3.2.** *Let  $s(x)$  be bounded and integrable in each finite positive interval of  $x$ . Let  $g(u)$  be bounded and integrable in the interval  $0 \leq u \leq 1$ , and be furthermore continuous on the left at  $u = 1$ . Suppose that*

- (i)  $s(x)$  is bounded below in  $(0, \infty)$ ,
- (ii)  $s(x) \rightarrow S (L, -1)$  in the sense of (2.3).

Then the integral in (3.11) below is convergent absolutely for  $t > 0$  and

$$(3.11) \quad \lim_{t \rightarrow +0} \frac{1}{\log 1/t} \int_1^\infty e^{-tx} g(e^{-tx}) \frac{s(x)}{x} dx = Sg(1).$$

**PROOF.** The convergence of the integral of (3.11) for  $t > 0$  follows from that of the integral which is the  $L(t, -1)$  transform of  $s(x)$  according to (2.1), the convergence of these two integrals being in effect absolute convergence on account of hypothesis (i) being assumable (without loss of generality) as  $s(x) > 0$  in  $(0, \infty)$ . For, in case  $s(x) > -K$  in  $(0, \infty)$ , we may change  $s(x)$  to  $s(x) + K$  in both hypothesis (ii) and the conclusion (3.11) in view of the relation

$$(3.12) \quad \lim_{t \rightarrow +0} \frac{1}{\log 1/t} \int_1^\infty e^{-tx} g(e^{-tx}) \frac{dx}{x} = g(1)$$

which is easily proved in the form

$$(3.13) \quad \frac{1}{\log 1/t} \int_t^\infty e^{-x} g(e^{-x}) \frac{dx}{x} \rightarrow g(1) \quad (t \rightarrow +0).$$

Because, we can choose  $\delta > 0$  corresponding to an arbitrary  $\varepsilon > 0$ , so that, for  $0 < t \leq x \leq \delta$ ,

$$g(e^{-x}) = g(1) + \eta(x), \text{ where } |\eta(x)| < \varepsilon;$$

and consequently, for  $0 < t < \delta$ ,

$$(3.14) \left\{ \begin{array}{l} \frac{1}{\log 1/t} \int_t^\infty e^{-x} g(e^{-x}) \frac{dx}{x} \\ < \frac{g(1)}{\log 1/t} \int_t^\delta \frac{e^{-x}}{x} dx + \frac{1}{\log 1/t} \int_\delta^\infty e^{-x} g(e^{-x}) \frac{dx}{x} + \\ \qquad \qquad \qquad + \frac{\varepsilon}{\log 1/t} \int_t^\delta e^{-x} \frac{dx}{x}, \\ > \frac{g(1)}{\log 1/t} \int_t^\delta \frac{e^{-x}}{x} dx + \frac{1}{\log 1/t} \int_\delta^\infty e^{-x} g(e^{-x}) \frac{dx}{x} - \\ \qquad \qquad \qquad - \frac{\varepsilon}{\log 1/t} \int_t^\delta e^{-x} \frac{dx}{x}. \end{array} \right.$$

The first term on the right side of (3.14) tends to  $g(1)$  as  $t \rightarrow +0$ , since

$$(3.15) \quad \log 1/t - \int_t^\infty e^{-x} \frac{dx}{x} \rightarrow \text{Euler's constant } (t \rightarrow +0).$$

The second term on the right side of (3.14) tends to 0 as  $t \rightarrow +0$ , since  $g(e^{-x})$  is bounded for  $\delta \leq x < \infty$ . And finally the absolute value of each of the last terms on the right side of (3.14) is less than

$$\frac{\varepsilon}{\log 1/t} \int_t^\infty e^{-x} \frac{dx}{x} \rightarrow \varepsilon \quad (t \rightarrow +0)$$

by (3.15) again. Hence (3.14) readily gives us (3.13), or equivalently (3.12).

We proceed to prove (3.11), supposing that  $s(x) > 0$  in  $(0, \infty)$ . By definition, hypothesis (ii) is that

$$\int_1^\infty e^{-tx} \frac{s(x)}{x} dx \sim S \int_1^\infty e^{-tx} \frac{dx}{x} \quad (t \rightarrow +0)$$

and yields the following relation when we replace  $t$  by  $(n+1)t$ ,  $n = 0, 1, 2, \dots$ :

$$(3.16) \quad \int_1^\infty e^{-tx} e^{-n tx} \frac{s(x)}{x} dx \sim S \int_1^\infty e^{-tx} e^{-n tx} \frac{dx}{x}.$$

From (3.16) we see that, for any polynomial  $G(u)$  in  $u = e^{-tx}$  ( $t > 0$ ,  $0 \leq x < \infty$ ), we have the relation:

$$(3.17) \quad \int_1^\infty e^{-tx} G(e^{-tx}) \frac{s(x)}{x} dx \sim S \int_1^\infty e^{-tx} G(e^{-tx}) \frac{dx}{x}.$$

In (3.17), we may take  $G(u)$  to be successively the polynomials  $H(u)$ ,  $h(u)$  associated with  $g(u)$  as in Lemma 3. Recalling the relation between  $g(u)$  and  $H(u)$  in Lemma 3, along with our supposition  $s(x) > 0$ , we get from (3.17) with  $G(u) = H(u)$

$$(3.18) \quad \left\{ \int_1^\infty e^{-tx} g(e^{-tx}) \frac{s(x)}{x} dx \leq \int_1^\infty e^{-tx} H(e^{-tx}) \frac{s(x)}{x} dx \right. \\ \left. \sim S \int_1^\infty e^{-tx} H(e^{-tx}) \frac{dx}{x} \right.$$

Now we have, by Lemma 3,

$$H(1) < g(1) + \varepsilon$$

and, by continuity of  $H(u)$  and  $g(u)$  to the left of  $u = 1$ , there is a  $\delta > 0$  such that

$$(3.19) \quad H(u) < g(u) + \varepsilon \quad (1 - \delta \leq u \leq 1).$$

As  $t \rightarrow +0$  finally, we may suppose that  $e^{-t} \leq 1 - \delta$ . For any fixed  $t > 0$  subject to this condition, we get by using (3.19) in the final integral of (3.18):

$$\int_1^\infty e^{-tx} H(e^{-tx}) \frac{dx}{x} = \left\{ \int_{e^{-tx}=e^{-t}}^{e^{-tx}=1-\delta} + \int_{e^{-tx}=1-\delta}^{e^{-tx}=0(x=\infty)} \right\} e^{-tx} H(e^{-tx}) \frac{dx}{x} \\ < \int_{e^{-tx}=e^{-t}}^{e^{-tx}=1-\delta} e^{-tx} g(e^{-tx}) \frac{dx}{x} + \varepsilon \int_{e^{-tx}=e^{-t}}^{e^{-tx}=1-\delta} e^{-tx} \frac{dx}{x} + \\ + \int_{e^{-tx}=1-\delta}^{x=\infty} e^{-tx} H(e^{-tx}) \frac{dx}{x}.$$

Hence

$$(3.20) \quad \int_1^\infty e^{-tx} H(e^{-tx}) \frac{dx}{x} < \int_1^\infty e^{-tx} g(e^{-tx}) \frac{dx}{x} + \varepsilon \int_{e^{-tx}=e^{-t}}^{e^{-tx}=1-\delta} e^{-tx} \frac{dx}{x} + \\ + \int_{e^{-tx}=1-\delta}^{x=\infty} e^{-tx} H(e^{-tx}) \frac{dx}{x} - \int_{e^{-tx}=1-\delta}^{x=\infty} e^{-tx} g(e^{-tx}) \frac{dx}{x}.$$

Since  $H, g$  are bounded, it is easily seen that, for any fixed  $\delta > 0$ , the third and the fourth integrals on the right side of (3.20) are each  $o(\log 1/t)$  as  $t \rightarrow +0$ ; also the second integral is less than

$$\varepsilon \int_1^\infty e^{-tx} \frac{dx}{x} \sim \varepsilon \log 1/t \quad (t \rightarrow +0).$$

Therefore, using (3.20) in (3.18), then dividing both sides of (3.18) by  $\log 1/t$  and letting  $t \rightarrow +0$  we obtain

$$(3.21) \quad \limsup_{t \rightarrow +0} \frac{1}{\log 1/t} \int_1^\infty e^{-tx} g(e^{-tx}) \frac{s(x)}{x} dx \leq Sg(1).$$

Similarly,

$$(3.22) \quad \liminf_{t \rightarrow +0} \frac{1}{\log 1/t} \int_1^\infty e^{-tx} g(e^{-tx}) \frac{s(x)}{x} dx \geq Sg(1),$$

and (3.11), which we require, follows from (3.21) and (3.22) together.

#### 4. Tauberian theorems for summability $(L, -1)$

The theorems of this section may be viewed as successive consequences of Theorem 3.2.

**THEOREM 4.1.** *Let  $s(x)$  be bounded and integrable in each finite positive interval of  $x$ . Suppose that*

- (i)  $s(x)$  is bounded below in  $(0, \infty)$ ,
- (ii)  $s(x) \rightarrow S (L, -1)$  in the sense of (2.3). Then, in the sense of (2.12)

$$s(x) \rightarrow S(l).$$

**PROOF.** Theorem 4.1 is the particular case of Theorem 3.2 with  $g(x)$  defined thus:

$$g(x) = \begin{cases} 0 & \text{for } 0 \leq x \leq e^{-1} \\ x^{-1} & \text{for } e^{-1} \leq x < \infty. \end{cases}$$

The following corollary to Theorem 4.1 gives the essential content of a theorem proved by Jakimovski ([5], Theorem 6.1) independently of Theorem 4.1, by means of his  $M(\alpha, \beta)$  transform and Frullani's integral. In the proof given below, only Lemma 1 and Lemma 2(a) are required in addition to Theorem 4.1.

**COROLLARY 4.1 (Jakimovski).** *If  $s(x)$  is defined as in Theorem 4.1, then the hypotheses*

- (i)  $\liminf_{u \rightarrow \infty} \text{lower bd } \{s(u') - s(u)\} = -w(\lambda) > -\infty$  for a  $\lambda > 1$ ,
- (ii)  $s(x) \rightarrow S (L, \alpha)$ ,  $\alpha > -1$ , in the notation of (1.7'), together imply in the notation of (2.12):

$$s(x) \rightarrow S(l).$$

PROOF. In Lemma 2(a), let  $\Lambda(x) = x$ . Then hypothesis (i) of our corollary yields:

$$(4.1) \quad s(v) - s(u) > -a(\log v - \log u) - b \quad \text{for } v > u > 0.$$

Next, in (2.4), let

$$(4.2) \quad c(y, x) = \frac{e^{-x/y} x^\alpha}{y^{\alpha+1} \Gamma(\alpha+1)}, \quad \alpha > -1, \quad x > x_0 = 0.$$

Then the transform  $\tau(y)$  of (2.4) is the same as the transform  $L(1/y, \alpha)$  as defined by (1.1). Also, the choice of  $c(y, x)$  in (4.2), together with the choice  $\Phi(x) = \log x$  satisfies the condition (i) of Lemma 1, as we can easily verify <sup>4</sup>. Furthermore, in consequence of hypothesis (i) of our corollary, with its implication (4.1),  $s(x)$  satisfies the condition (ii) of Lemma 1 with  $\Phi(x) = \log x$  again. Hence, firstly, hypothesis (ii) of our corollary, or even the broader hypothesis that  $s(x) = O(1)$  ( $L, \alpha$ ) in the sense of (1.8'), implies  $s(x) = O(1)$ ,  $x \rightarrow \infty$ , by Lemma 1. And, secondly, hypothesis (ii) of our corollary implies  $s(x) \rightarrow S(L, -1)$  by Corollary 3.1. From the two implications last stated, it follows by Theorem 4.1 that  $s(x) \rightarrow S(l)$  as we wished to prove.

The next theorem is the analogue for summability ( $L, -1$ ) of Jakimovski's theorem for summability ( $L, \alpha$ ),  $\alpha > -1$  ([5], Theorem 5.6 with  $M = 1, \beta = 0, c = 0$ ).

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$$\int_0^M \frac{e^{-x/y} x^\alpha}{y^{\alpha+1} \Gamma(\alpha+1)} dx = \frac{1}{\Gamma(\alpha+1)} \int_0^{M/y} e^{-u} u^\alpha du < \frac{1}{\Gamma(\alpha+1)} (M/y)^{\alpha+1} = o(1)$$

if  $\log y/M \rightarrow \infty$  or  $y/M \rightarrow \infty$  and  $\alpha > -1$ ;

$$\int_N^\infty \frac{e^{-x/y} x^\alpha}{y^{\alpha+1} \Gamma(\alpha+1)} dx = \frac{1}{\Gamma(\alpha+1)} \int_{N/y}^\infty e^{-u} u^\alpha du = o(1)$$

if  $\log N/y \rightarrow \infty$  or  $N/y \rightarrow \infty$ , since  $\alpha > -1$  and  $\int_0^\infty e^{-u} u^\alpha du < \infty$ ; and using the fact  $\log X \leq X-1$  ( $X > 0$ )

$$\begin{aligned} \int_N^\infty \frac{e^{-x/y} x^\alpha}{y^{\alpha+1} \Gamma(\alpha+1)} \log \frac{x}{N} dx &< \int_N^\infty \frac{e^{-x/y} x^\alpha}{y^{\alpha+1} \Gamma(\alpha+1)} \cdot \frac{x}{N} \cdot dx \\ &= \frac{1}{\Gamma(\alpha+1)} \cdot \frac{y}{N} \int_{N/y}^\infty e^{-u} u^\alpha du \\ &< \frac{1}{\Gamma(\alpha+1)} \int_{N/y}^\infty e^{-u} u^\alpha du = o(1) \end{aligned}$$

as we can assume  $y$  to be less than  $N$  if  $\log N/y \rightarrow \infty$  or  $N/y \rightarrow \infty$ , and again, since  $\int_0^\infty e^{-u} u^\alpha du < \infty$ ,  $\alpha > -1$ .

**THEOREM 4.2.** *If  $s(x)$  is bounded and integrable in each finite positive interval of  $x$ , then the hypotheses*

$$(i) \liminf_{u \rightarrow \infty} \text{lower bd } \{s(u') - s(u)\} = -w(\lambda) \uparrow 0 \quad (\lambda \rightarrow 1+0),$$

$u < u' < u^\lambda$

(ii)  $s(x) \rightarrow S(L, -1)$  in the sense of (2.3), together imply

$$s(x) \rightarrow S(x \rightarrow \infty).$$

A result intermediate between Theorems 4.1 and 4.2 is the following Theorem 4.2' which invites comparison with Corollary 4.1 and which, in fact, may be proved like that corollary.

**THEOREM 4.2'.** *If, in Theorem 4.2, hypothesis (i) alone is changed to*

$$(i') \liminf_{u \rightarrow \infty} \text{lower bd } \{s(u') - s(u)\} = -w(\lambda) > -\infty \text{ for a } \lambda > 1,$$

$u < u' < u^\lambda$

then the conclusion will be changed to the following in the sense of (2.12):

$$s(x) \rightarrow S(l).$$

**PROOF OF THEOREM 4.2'.** Lemma (2a) with  $A(x) = \log x$  shows that hypothesis (i') implies:

$$(4.3) \quad s(v) - s(u) > -a(\log \log v - \log \log u) - b, \quad v > u > x_0 > 0.$$

Also, the transform  $\tau(y)$  of  $s(x)$  in (2.4), with

$$(4.4) \quad c(y, x) = \frac{e^{-x/y}/x}{\log y}, \quad x \geq 1,$$

is, to recall (2.1), asymptotically equal (as  $y \rightarrow \infty$ ) to the transform  $L(1/y, -1)$  of  $s(x)$ . Then, firstly, the condition (i) of Lemma 1 holds for the function-to-function transform  $\tau(y)$  with the choice of  $c(y, x)$  in (4.4) and the choice  $\Phi(x) = \log \log x$  by an argument essentially the same as that used by Rangachari [9] in the corresponding case of the sequence-to-function transform  $\sum c_n(x)s_n$ <sup>5</sup>. And, secondly, the condition (ii) of Lemma 1, with

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$$\int_1^M \frac{e^{-x/y}}{x \cdot \log y} dx < \frac{1}{\log y} \int_1^M \frac{dx}{x} = \frac{\log M}{\log y} = o(1)$$

if  $\log y / \log M \rightarrow \infty$ ;

$$\int_N^\infty \frac{e^{-x/y}}{x \cdot \log y} dx < \frac{1}{\log y} \cdot \frac{1}{N} \int_N^\infty e^{-x/y} dx = \frac{1}{\log y} \cdot \frac{y}{N} e^{-N/y} = o(1)$$

as we may assume  $y$  to be less than  $N$ , if  $\log N / \log y \rightarrow \infty$ ; and lastly, using the fact that  $\log X \leq X - 1$  ( $X > 0$ )

(Continued on page 186)

$\Phi(x) = \log \log x$  is realized in (4.3). Hence, by Lemma 1,  $s(x) = O(1)$ ,  $x \rightarrow \infty$ , in Theorem 4.2'. Since also  $s(x) \rightarrow S(L, -1)$ , it follows by Theorem 4.1 that  $s(x) \rightarrow S(l)$  as required.

**PROOF OF THEOREM 4.2.** Hypothesis (i) of Theorem 4.2 implies hypothesis (i') of Theorem 4.2'. Consequently, by Theorem 4.2',  $s(x) \rightarrow S(l)$  in Theorem 4.2; and  $s(x) \rightarrow S(l)$  leads to the conclusion  $s(x) \rightarrow S$  by Lemma 2(b), since hypothesis (i) of Theorem 4.2 is just the supposition  $w(\lambda) \uparrow 0$  ( $\lambda \downarrow 1+0$ ) of Lemma 2(b) with  $\Lambda(x) = \log x$ .

The easy deduction from Theorem 4.2 given below as a corollary is the precise analogue for a function  $s(x)$  of a theorem by Rangachari for a sequence  $s_n$  ([9], Theorem I ( $L$ )).

**COROLLARY 4.2.** *Let  $a(x)$  be bounded and integrable in every finite positive interval of  $x$ ; and let*

$$s(x) = \int_0^x a(u)du \quad (x > 0).$$

*Then the two suppositions*

$$(i) \quad a(x) = O_L \left( \frac{1}{x \log x} \right) \quad (x \rightarrow \infty),$$

$$(ii) \quad s(x) \rightarrow S(L, -1)$$

*together imply*

$$s(x) \rightarrow S \quad (x \rightarrow \infty).$$

<sup>5</sup> (Continuation of page 185)

$$\begin{aligned} \int_N^\infty \frac{e^{-x/y}}{x \cdot \log y} \log \frac{\log x}{\log N} dx &< \frac{1}{\log y} \int_N^\infty \frac{e^{-x/y}}{x} \left( \frac{\log x}{\log N} - 1 \right) dx \\ &< \frac{1}{\log y \cdot \log N} \int_N^\infty \frac{e^{-x/y}}{x} \log \frac{x}{N} dx \\ &= \frac{1}{\log y \cdot \log N} \int_0^\infty \frac{e^{-(x+N)/y}}{x+N} \log(1+x/N) dx \\ &< \frac{1}{\log y \cdot \log N} \int_0^\infty \frac{e^{-(x+N)/y}}{x+N} \frac{x}{N} dx \\ &< \frac{1}{\log y \cdot \log N} \cdot \frac{1}{N^2} \int_0^\infty x e^{-(x+N)/y} dx \\ &= \frac{1}{\log y \cdot \log N} \cdot \frac{y^2}{N^2} e^{-N/y} \\ &< \frac{1}{\log y \cdot \log N} = o(1) \end{aligned}$$

if  $\log N/\log y \rightarrow \infty$  in which case we may assume  $y$  to be less than  $N$ .

**5. Inclusion and oscillation theorems for the methods of summability in Section 1**

In Theorem 5.1 which follows,  $s(x)$  is not necessarily bounded in  $(0, \infty)$ , but  $\bar{P}(\theta)$ ,  $\underline{P}(\theta)$ ,  $\bar{C}(1)$ , and  $\underline{C}(1)$ , defined according to (1.5) and (1.6), are finite. An example of such a function  $s(x)$  is  $s(x) \equiv x \sin x$ , which is considered in the addendum.

**THEOREM 5.1.** *Let  $s(x)$  be bounded and integrable in each finite positive interval of  $x$ . Then, either of the two assumptions,  $s(x) = O(1)$  ( $P, \theta$ ) and  $s(x) = O(1)$  ( $C, 1$ ) in the sense of (1.8'), implies the other. Furthermore we have, with either assumption,*

$$(5.1) \quad \frac{\underline{C}(1) - \theta \bar{C}(1)}{1 - \theta} \leq \underline{P}(\theta) \leq \underline{C}(1) \leq \bar{C}(1) \leq \bar{P}(\theta) \leq \frac{\bar{C}(1) - \theta \underline{C}(1)}{1 - \theta}.$$

**PROOF.** Suppose first that  $\bar{P}(\theta)$ ,  $\underline{P}(\theta)$  are finite for a  $\theta$  such that  $0 < \theta < 1$ . Then, from definition (1.6), we have, for any given positive  $\varepsilon$ ,

$$P(u, \theta) \equiv \frac{1}{u - \theta u} \int_{\theta u}^u s(x) dx < \bar{P}(\theta) + \varepsilon, \quad u > u_0 = u_0(\varepsilon).$$

In the notation of (1.2), the above inequality is

$$(5.2) \quad s_1(u) - s_1(\theta u) < (1 - \theta)u[\bar{P}(\theta) + \varepsilon], \quad u > u_0.$$

$s_1(u)$  being an indefinite integral is bounded in any finite range of  $u$ ; hence there is a  $K$  (depending on  $u_0$ , and thus on  $\varepsilon$ , but fixed once  $u_0$  has been chosen) such that

$$(5.3) \quad |s_1(u)| \leq K \quad (u \leq u_0).$$

For any  $u > u_0$  let integer  $n = n(u)$  be such that  $u\theta^n \leq u_0 < u\theta^{n-1}$ . Then we write

$$s_1(u) = \sum_{i=0}^{n-1} \{s_1(u\theta^i) - s_1(u\theta^{i+1})\} + s_1(u\theta^n),$$

and get from (5.2) and (5.3):

$$\begin{aligned} s_1(u) &\leq (1 - \theta)u[\bar{P}(\theta) + \varepsilon] \left( \sum_{i=0}^{n-1} \theta^i \right) + K \\ &= u[\bar{P}(\theta) + \varepsilon] - u\theta^n[\bar{P}(\theta) + \varepsilon] + K. \end{aligned}$$

Since  $\bar{P}(\theta)$  is finite and  $u\theta^n$  is bounded, being such that  $u_0\theta < u\theta^n \leq u_0$ , we get

$$s_1(u) < u[\bar{P}(\theta) + \varepsilon] + K' + K, \quad u > u_0,$$

where  $K'$  is a constant. For sufficiently large  $u$ ,  $K' + K < \varepsilon u$  and thus

$$C(u, 1) \equiv \frac{s_1(u)}{u} < \bar{P}(\theta) + 2\varepsilon.$$

Letting  $u \rightarrow \infty$ , we find that  $\bar{C}(1)$  is finite and satisfies the inequality  $\bar{C}(1) \leq \bar{P}(\theta)$ . This result along with the corresponding one for lower limits (similarly proved), gives us

$$(5.4) \quad \underline{P}(\theta) \leq \underline{C}(1) \leq \bar{C}(1) \leq \bar{P}(\theta).$$

Now we have only to use the identity

$$P(u, \theta) = \frac{C(u, 1) - \theta C(\theta u, 1)}{1 - \theta},$$

take upper or lower limits of both sides as  $u \rightarrow \infty$  and get the following inequalities which, together with (5.4), give us the desired conclusions:

$$(5.5) \quad \frac{\underline{C}(1) - \theta \bar{C}(1)}{1 - \theta} \leq \underline{P}(\theta) \leq \bar{P}(\theta) \leq \frac{\bar{C}(1) - \theta \underline{C}(1)}{1 - \theta}.$$

Suppose next that  $\bar{C}(1)$  and  $\underline{C}(1)$  are finite and  $\theta$  is any given number such that  $0 < \theta < 1$ . Then we prove that  $\bar{P}(\theta)$  and  $\underline{P}(\theta)$  are finite and satisfy (5.5). The proof of (5.4) is as before.

**COROLLARY 5.1A.** *If  $\bar{C}(1) = \underline{C}(1) = S$  (finite), then  $\bar{P}(\theta) = \underline{P}(\theta) = S$  and conversely, i.e. summability  $(C, 1)$  and summability  $(P, \theta)$  are equivalent.*

The above corollary is due to Dr. B. Kuttner and was kindly communicated by him in a letter to the author.

**COROLLARY 5.1B.** *For  $s(x)$  bounded and integrable in each finite positive interval of  $x$  and also bounded on one side in  $(0, \infty)$ , summability  $(L, \alpha)$  for all  $\alpha > -1$ , summability  $(C, k)$  for all  $k \geq 1$ , and summability  $(P, \theta)$  for all  $\theta$  such that  $0 < \theta < 1$ , are equivalent.*

Corollary 5.1B follows from Corollary 5.1A taken in conjunction with Lemma 4 and the fact that, for  $s(x)$  as in Corollary 5.1B,

- (i)  $(C, k) \subseteq (C, 1)$ ,  $k > 1$ ,
- (ii)  $(L, \alpha) \subseteq (C, 1)$ ,  $\alpha > -1$  ([5], Theorem H).

In addition to the particular cases stated as part of Lemma 6, we may have the case

$$\begin{aligned} \psi(x) &= \frac{1}{1-\theta} & (\theta \leq x \leq 1) \\ &= 0 & (\text{otherwise}) \end{aligned}$$

which makes

$$t \int_0^\infty \psi(tx)s(x)dx = \frac{1}{u(1-\theta)} \int_{\theta u}^u s(x)dx = P(u, \theta) \quad (u = 1/t).$$

From Lemma 6 thus augmented <sup>6</sup> we get the following theorem.

**THEOREM 5.2.** *Let  $s(x)$  be bounded and integrable in each finite positive interval of  $x$  and also bounded in  $(0, \infty)$ . Then the hypothesis*

$$\bar{C}(1) \equiv \limsup_{u \rightarrow \infty} \frac{1}{u} \int_0^u s(x)dx = \limsup_{x \rightarrow \infty} s(x) \equiv \bar{S},$$

*implies the conclusion*

$$\bar{L}(\alpha) = \bar{C}(k) = \bar{P}(\theta) = \bar{S}$$

*for all  $\alpha \geq 0, k > 0, 0 < \theta < 1$ , the notation being that of (1.4), (1.5) and (1.6).*

The final result which follows is in the same class as the preceding.

**THEOREM 5.3.** (i) *Let  $s(x)$  be bounded and integrable in each finite positive interval of  $x$  and furthermore either slowly increasing or slowly decreasing. Then*

$$\bar{P}(1) \equiv \lim_{\theta \rightarrow 1-0} \bar{P}(\theta), \quad \underline{P}(1) \equiv \lim_{\theta \rightarrow 1-0} \underline{P}(\theta)$$

*both exist (whether they be finite or not), and*

$$\bar{P}(1) = \limsup_{x \rightarrow \infty} s(x) = \bar{S}, \quad \underline{P}(1) = \liminf_{x \rightarrow \infty} s(x) = \underline{S}.$$

(ii) *In case  $s(x)$  is also bounded in  $(0, \infty)$  we have*

$$\bar{L}(\infty) = \bar{P}(1) = \bar{S}, \quad \underline{L}(\infty) = \underline{P}(1) = \underline{S},$$

*the notation being that of (1.10).*

**PROOF.** (i) We shall prove the required result on the hypothesis that  $s(x)$  is slowly increasing, i.e.

$$\limsup_{u \rightarrow \infty} \text{lower bd } \{s(x) - s(u)\} = w(\lambda) \downarrow 0 \text{ as } \lambda \downarrow 1 + 0.$$

$u < x < \lambda u$

<sup>6</sup> This augmentation of Lemma 6 was suggested by Dr. Kuttner. Theorem 5.2 had been originally obtained by combining Lemma 6 and Theorem 5.1.

For  $\lambda > 1$ , we have the identity:

$$-s(u) = -\frac{1}{(\lambda-1)u} \int_u^{\lambda u} s(x) dx + \frac{1}{(\lambda-1)u} \int_u^{\lambda u} \{s(x) - s(u)\} dx.$$

Taking upper limits as  $u \rightarrow \infty$  of the two sides of this identity, we get

$$-\underline{S} \leq -\underline{P}(1/\lambda) + w(\lambda).$$

Hence, recalling that  $\underline{P}(1/\lambda) \geq \underline{S}$  universally, we have

$$-\underline{S} - w(\lambda) \leq -\underline{P}(1/\lambda) \leq -\underline{S}$$

whence we obtain when  $\lambda \rightarrow 1+0$ :

$$-\underline{P}(1) = -\underline{S}.$$

We then complete the proof, showing that  $\bar{P}(1) = \bar{S}$ , by arguments similar to the above applied to the identity:

$$s(u) = \frac{1}{(1-\theta)u} \int_{\theta u}^u s(x) dx + \frac{1}{(1-\theta)u} \int_{\theta u}^u \{s(u) - s(x)\} dx \quad (0 < \theta < 1).$$

The preceding argument tacitly assumes that  $\underline{S}$  and  $\bar{S}$  are finite. In the case of one or both of  $\underline{S}$  and  $\bar{S}$  being non-finite, the modification to be made in the argument is obvious.

(ii) From a theorem of Rubel ([11], Theorem 3.1) we have now the additional equalities

$$\bar{L}(\infty) = \bar{P}(1), \quad \underline{L}(\infty) = \underline{P}(1),$$

which, in conjunction with the equalities proved in part (i), lead to the desired conclusion.

An example of Theorem 5.3 is furnished by the function  $s(x) = \sin \log x = \mathcal{I}x^i$  (the imaginary part of  $x^i$ ) considered by Rubel ([11], pp. 1001–2). For this function

$$\bar{S} = 1, \quad \underline{S} = -1,$$

while Rubel has shown that

$$\bar{L}(\alpha) = \frac{|\Gamma(\alpha+1+i)|}{\Gamma(\alpha+1)}, \quad \underline{L}(\alpha) = -\frac{|\Gamma(\alpha+1+i)|}{\Gamma(\alpha+1)},$$

$$\bar{L}(\infty) = 1, \quad \underline{L}(\infty) = -1.$$

On the other hand,

$$\begin{aligned}
 P(u, \theta) &= \frac{1}{u-\theta u} \int_{\theta u}^u s(x) dx = \mathcal{J} \left\{ \frac{u^{1+i} - (\theta u)^{1+i}}{u(1-\theta)(1+i)} \right\} \\
 &= \mathcal{J} \left\{ \frac{[(\cos \log u + i \sin \log u) - (\theta \cos \log u \theta + i \theta \sin \log u \theta)](1-i)}{2(1-\theta)} \right\} \\
 &= \frac{1}{2(1-\theta)} \{-\cos \log u + \theta \cos \log u \theta + \sin \log u - \theta \sin \log u \theta\} \\
 &= \frac{1}{2(1-\theta)} \{(-1 + \theta \cos \log \theta - \theta \sin \log \theta) \cos \log u \\
 &\quad + (1 - \theta \cos \log \theta - \theta \sin \log \theta) \sin \log u\} \\
 &= \frac{U \cos \log u + V \sin \log u}{2(1-\theta)}
 \end{aligned}$$

where

$$\begin{aligned}
 U &= -1 + \theta \cos \log \theta - \theta \sin \log \theta, \\
 V &= 1 - \theta \cos \log \theta - \theta \sin \log \theta.
 \end{aligned}$$

Hence

$$\begin{aligned}
 \bar{P}(\theta) &= \frac{\sqrt{U^2 + V^2}}{2(1-\theta)}, \quad \underline{P}(\theta) = -\frac{\sqrt{U^2 + V^2}}{2(1-\theta)} \\
 \bar{P}(1) &= 1, \quad \underline{P}(1) = -1.
 \end{aligned}$$

### Addendum

*Remarks on the existence of  $\bar{P}(1)$  and  $\underline{P}(1)$ .* The remarks which follow have been kindly communicated to the author by Dr. L. A. Rubel and Dr. B. Kuttner.

Dr. Rubel suggests that his assertion without proof in [11], Theorem 1.3, viz. that  $\bar{P}(1)$  and  $\underline{P}(1)$  exist for  $s(x)$  bounded in  $(0, \infty)$ , may be established as follows.

Given  $u, \xi$  such that  $0 < u, \xi < 1$ , we can choose a positive integer  $n = n(\xi)$  such that  $\xi^{n+1} < u < \xi^n$ . Then  $\xi^n - u \rightarrow 0$  as  $\xi \rightarrow 1-0$ . Also it is known ([11], Theorem 1.1) that  $\bar{P}(\theta)$  is a continuous function of  $\theta$  for  $0 < \theta < 1$  when  $s(x)$  is bounded in  $(0, \infty)$ . Therefore

$$\bar{P}(u) = \lim_{\xi \rightarrow 1-0} \bar{P}(\xi^n).$$

But, by another known result ([11], Theorem 1.2), we have  $\bar{P}(\xi^n) \leq \bar{P}(\xi)$ , and so

$$\bar{P}(u) = \lim_{\xi \rightarrow 1-0} \bar{P}(\xi^n) \equiv \liminf_{\xi \rightarrow 1-0} \bar{P}(\xi^n) \leq \liminf_{\xi \rightarrow 1-0} \bar{P}(\xi).$$

Since  $u$  and  $\xi$  are independent of each other, we get from the extreme members of the last step:

$$\limsup_{u \rightarrow 1-0} \bar{P}(u) \leq \liminf_{\xi \rightarrow 1-0} \bar{P}(\xi),$$

while, by definition,

$$\liminf_{\xi \rightarrow 1-0} \bar{P}(\xi) \leq \limsup_{u \rightarrow 1-0} \bar{P}(u).$$

Hence  $\bar{P}(1)$  exists and is given by

$$\bar{P}(1) = \liminf_{\theta \rightarrow 1-0} \bar{P}(\theta) = \limsup_{\theta \rightarrow 1-0} \bar{P}(\theta).$$

Similarly  $\underline{P}(1)$  exists.

When  $s(x)$  is unbounded in  $(0, \infty)$  above as well as below, we may have  $\bar{P}(1) = \infty$ ,  $\underline{P}(1) = -\infty$ , as Dr. Kuttner shows by considering the function

$$s(x) = x \sin x.$$

For this function

$$\begin{aligned} P(u, \theta) &= \frac{1}{u - \theta u} \int_{\theta u}^u x \sin x \, dx \quad (0 \leq \theta < 1) \\ &= \frac{-\cos u + \theta \cos \theta u}{1 - \theta} + O\left(\frac{1}{u}\right), \end{aligned}$$

on integration by parts. Thus

$$(a) \quad \begin{cases} \bar{P}(\theta) = \frac{1}{1-\theta} \limsup_{u \rightarrow \infty} F(u), & \underline{P}(\theta) = \frac{1}{1-\theta} \liminf_{u \rightarrow \infty} F(u), \\ \text{where } F(u) = -\cos u + \theta \cos \theta u. \end{cases}$$

First, if  $\theta$  is irrational, then by Kronecker's theorem (e.g. Hardy and Wright [3], p. 380, Theorem 444) we can find arbitrarily large values of  $u$  such that  $\theta u$  is arbitrarily near to an even multiple of  $\pi$ , and  $u$  to an odd multiple of  $\pi$ . Also, we can find arbitrarily large  $u$  such that  $\theta u$  is arbitrarily near to an odd multiple of  $\pi$ , and  $u$  to an even multiple of  $\pi$ . Thus from (a),

$$(b) \quad \bar{P}(\theta) = \frac{1+\theta}{1-\theta}, \quad \underline{P}(\theta) = -\left(\frac{1+\theta}{1-\theta}\right).$$

Next, if  $\theta$  is rational, let  $\theta = p/q$  ( $p, q$  integers with no common factor). Then, in (a),

$$F(u) = -\cos u + \frac{p}{q} \cos \frac{p}{q} u$$

has period  $2\pi q$ , so that

$$\limsup_{u \rightarrow \infty} F(u) = \sup_{0 \leq u \leq 2\pi q} F(u)$$

(with a corresponding result for  $\liminf$ ).

Now

$$(c) \quad \int_0^{2\pi q} \{F(u)\}^2 du = \pi q \left(1 + \frac{p^2}{q^2}\right),$$

$$(d) \quad \int_0^{2\pi q} F(u) du = 0,$$

and trivially,

$$|F(u)| \leq 1 + \frac{p}{q};$$

so that, from (c), we have

$$(e) \quad \int_0^{2\pi q} |F(u)| du \geq \frac{1}{1 + \frac{p}{q}} \int_0^{2\pi q} \{F(u)\}^2 du = \frac{\pi q \left(1 + \frac{p^2}{q^2}\right)}{1 + \frac{p}{q}}.$$

If we write, as usual,

$$F^+(u) = \max(0, F(u)), \quad F^-(u) = \max(0, -F(u))$$

it follows, from (d) and (e) that

$$\begin{aligned} \int_0^{2\pi q} F^+(u) du &= \int_0^{2\pi q} F^-(u) du = \frac{1}{2} \int_0^{2\pi q} |F(u)| du \\ &\geq \frac{\pi q \left(1 + \frac{p^2}{q^2}\right)}{2 \left(1 + \frac{p}{q}\right)}. \end{aligned}$$

Hence, clearly

$$\left. \begin{array}{l} \sup F^+(u) \\ \sup F^-(u) \end{array} \right\} \geq \frac{1}{4} \frac{\left(1 + \frac{p^2}{q^2}\right)}{\left(1 + \frac{p}{q}\right)} = \frac{1 + \theta^2}{4(1 + \theta)},$$

and, by (a),

$$(f) \quad \bar{P}(\theta) \geq \frac{1 + \theta^2}{4(1 - \theta^2)}, \quad \underline{P}(\theta) \leq -\frac{1 + \theta^2}{4(1 - \theta^2)}.$$

It is evident, from (b) in the case of irrational  $\theta$  and from (f) in the case of rational  $\theta$ , that  $\bar{P}(\theta) \rightarrow \infty$ , and  $\underline{P}(\theta) \rightarrow -\infty$  as  $\theta \rightarrow 1-0$ , for  $s(x) = x \sin x$ .

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*Added in proof.* Recently B. Kwee has given (Proc. Cambridge Philos. Soc. 63 (1967), 401—405) the analogue of Theorem 4.2 for a sequence  $\{s_n\}$  and Borwein's sequence-to-function transform of  $s_n$  [1] corresponding to the transform  $(L, -1)$  of  $s(x)$ .

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