# Approximation by Nörlund Means of Double Fourier Series for Lipschitz Functions* 

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We study the rate of uniform approximation by Nörlund means of the rectangular partial sums of the double Fourier series of a function $f(x, y)$ belonging to the class $\operatorname{Lip} \alpha, 0<\alpha \leqslant 1$, on the two-dimensional torus $-\pi<x, y \leqslant \pi$. As a special case we obtain the rate of uniform approximation by double Cesàro means. 1) 1987 Academic Press, Inc.

## 1. Nörlund Summability of Double Numerical Sequences

Let $\mathscr{P}=\left\{p_{j k}: j, k=0,1, \ldots\right\}$ be a double sequence of nonnegative numbers, $p_{00}>0$. Set

$$
P_{m n}=\sum_{j=0}^{m} \sum_{k=0}^{n} p_{j k} \quad(m, n=0,1, \ldots) .
$$

Given a double sequence $\left\{s_{j k}: j, k=0,1, \ldots\right\}$ of complex numbers, the Nörlund means $t_{m n}$ are defined by

$$
t_{m n}=\frac{1}{P_{m n}} \sum_{j=0}^{m} \sum_{k=0}^{n} p_{m-j . n-k} s_{j k} \quad(m, n=0,1, \ldots) .
$$

[^0]We say that the Nörlund method generated by $\mathscr{P}$, or simply the $\mathscr{P}_{-}$ method of summability, is regular if whenever $s_{n n}$ tends to a finite limit $s$ as $m, n \rightarrow \infty$ and the $s_{m, n}$ are bounded for $m, n=0,1_{1, \ldots}$, then $t_{m, n}$ also tends to the same limit $s$ as $m, n \rightarrow \infty$.

Theorem A $[3, \mathrm{p} .39]$. If $\mathscr{P}=\left\{p_{j k} \geqslant 0: j, k=0,1, \ldots ; p_{00}>0\right\}$, then the necessary and sufficient conditions for the regularity of the P-method of summability are

$$
\lim _{m, n} \frac{1}{P_{m, n}} \sum_{k=0}^{n} p_{m, k}=0 \quad(j=0,1, \ldots ; m \geqslant j)
$$

and

$$
\lim _{m, n \rightarrow x} \frac{1}{P_{m n}} \sum_{i=0}^{m} p_{i, n} k=0 \quad(k=0,1, \ldots ; n \geqslant k) .
$$

The $(C, \beta, \gamma)$-summability, $\beta, \gamma>-1$, is a particular case of the Nörlund summability, where $\mathscr{P}=\left\{p_{j k}\right\}$ is given by

$$
p_{\text {lk }}=A_{j}^{\beta} \quad{ }^{1} A_{k}^{\prime} \quad 1 \quad(j, k=0,1, \ldots)
$$

(even this is a factorable case), where

$$
A_{l}^{\alpha}=\binom{\alpha+l}{l}=\frac{(\alpha+1)(\alpha+2) \cdots(\alpha+l)}{l!}
$$

for $l=1,2, \ldots$ and $A_{0}^{\text {x }}=1$. Then, as is known,

$$
P_{m n}=A_{m}^{\beta} A_{n} \quad(m, n=0,1, \ldots) .
$$

Furthermore, there exist two positive constants $C_{1}$ and $C_{2}$ such that

$$
C_{1} \leqslant \frac{A_{l}^{\alpha}}{(l+1)^{\alpha}} \leqslant C_{2} \quad(l=0,1, \ldots ; \alpha>-1)
$$

(see, e.g., [5, p. 77]).

## 2. Nörlund Means for Double Fourier Series

Let $f(x, y)$ be a complex-valued function defined on the two-dimensional real torus $Q:-\pi<x \leqslant \pi,-\pi<y \leqslant \pi$. If $f \in L^{1}(Q)$, then its double Fourier series is

$$
\begin{equation*}
\left.f(x, y) \sim \sum_{j==}^{x} \sum_{x, k=-j}^{x} c_{i k} e^{i(j x+k y}\right) \tag{2.1}
\end{equation*}
$$

where
$c_{i k}=\frac{1}{(2 \pi)^{2}} \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} f(s, t) e^{-i(j s+k t)} d s d t \quad(j, k=\ldots,-1,0,1, \ldots)$.

We associate with (2.1) the double sequence of (symmetric) rectangular partial sums

$$
s_{m n}(x, y)=\sum_{i=-m}^{m} \sum_{k=-n}^{n} c_{j k} e^{i(j x+k y)} \quad(m, n=0,1, \ldots)
$$

Now, the Nörlund means for (2.1) are defined as those for the sequence $\left\{s_{m n}(x, y)\right\}$ :

$$
t_{m n}(x, y)=\frac{1}{P_{m n}} \sum_{j=0}^{m} \sum_{k=0}^{n} p_{m-j . n} \quad{ }_{k} s_{j k}(x, y) \quad(m, n=0,1, \ldots) .
$$

The representation

$$
\begin{equation*}
t_{m,}(x, y)=\frac{1}{\pi^{2}} \int_{\pi}^{\pi} \int_{\pi}^{\pi} f(x+s, y+t) K_{m m}(s, t) d s d t \tag{2.2}
\end{equation*}
$$

plays a central role, where the Nörlund kernel $K_{m n}(x, t)$ is defined by

$$
\begin{equation*}
K_{m m}(s, t)=\frac{1}{P_{m n}} \sum_{j=0}^{m} \sum_{k=0}^{n} p_{m-j, n}{ }_{k} D_{j}(s) D_{k}(t) \quad(m, n=0,1, \ldots) \tag{2.3}
\end{equation*}
$$

and $D_{j}(s)$ and $D_{k}(t)$ are the Dirichlet kernels in terms of $s$ and $t$, respectively, e.g.,

$$
D_{j}(s)=\frac{1}{2}+\sum_{v=1}^{j} \cos v s=\frac{\sin \left(j+\frac{1}{2}\right) s}{2 \sin \frac{1}{2} s} \quad(j=0,1, \ldots) .
$$

From (2.2) it follows immediately that

$$
\begin{equation*}
t_{m n}(x, y)-f(x, y)=\frac{4}{\pi^{2}} \int_{0}^{\pi} \int_{0}^{\pi} \phi_{x y}(s, t) K_{m n}(s, t) d s d t \tag{2.4}
\end{equation*}
$$

where

$$
\begin{aligned}
\phi_{x y}(s, t)= & \frac{1}{4}\{f(x+5, y+t)+f(x-s, y+t)+f(x+s, y-t) \\
& +f(x-s, y-t)-4 f(x, y)\} .
\end{aligned}
$$

We say that the function $f$ satisfies a Lipschitz condition of order $\alpha>0$, in symbols $f \in \operatorname{Lip} \alpha$, if

$$
\begin{align*}
\omega(\delta ; f)= & \sup _{(x, y) \in Q} \sup _{x^{2}+t^{2},}|f(x+s, y+t)-f(x, y)| \\
& \leqslant C \delta^{\alpha} \quad(\delta>0) \tag{2.5}
\end{align*}
$$

with a constant $C$ independent of $\delta$. The quantity $\omega(\delta ; f)$ is called the (total) modulus of continuity of $f$. As usual, we consider $f$ as defined over the two-dimensional real Euclidean space $\mathbb{R}^{2}$ extended periodically in each variable (with period $2 \pi$ ).

Clearly, if $f \in \operatorname{Lip} \alpha$ for some $\alpha>0$, then $f$ is necessarily continuous everywhere. Only the case $0<\alpha \leqslant 1$ is interesting. If $\alpha>1$, then $\partial f / \partial x$ and $\partial f / \partial y$ exist and are zero everywhere, so $f$ must be a constant.

Condition (2.5) can be rewritten as

$$
|f(x+s, y+t)-f(x, y)| \leqslant C\left\{s^{2}+t^{2}\right\}^{x / 2}
$$

for every real $x, y, s$, and $t$; or equivalently,

$$
\begin{equation*}
|f(x+s, y+t)-f(x, y)| \leqslant C\left(|s|^{x}+|t|^{x}\right) \tag{2.6}
\end{equation*}
$$

Indeed, for every real $s, t$ and $0<\alpha \leqslant 2$

$$
\left\{s^{2}+t^{2}\right\}^{x / 2} \leqslant|s|^{x}+|t|^{x} \leqslant 2\left\{s^{2}+t^{2}\right\}^{x / 2} .
$$

Here the first inequality is the Minkowski one, while the second is trivial.
Condition (2.6) obviously yields

$$
\begin{equation*}
\left|\phi_{v y}(s, t)\right| \leqslant C\left(|s|^{x}+|t|^{x}\right) . \tag{2.7}
\end{equation*}
$$

During the proofs we actually use inequality (2.7) which is, in certain cases, weaker than (2.6).

## 3. Main Results

We will use the notations

$$
\begin{aligned}
\Delta_{10} p_{j k} & =p_{j k}-p_{j+1, k}, \\
\Delta_{01} p_{j k} & =p_{j k}-p_{j, k+1},
\end{aligned}
$$

and

$$
\boldsymbol{A}_{11} p_{j k}=p_{j k}-p_{j+1, k}-p_{j, k+1}+p_{j+1 . k+1} \quad(j, k=0,1, \ldots)
$$

The double sequence $\left\{p_{i k}\right\}$ is nondecreasing if $\Delta_{10} p_{j k} \leqslant 0$ and $\Delta_{01} p_{j k} \leqslant 0$, and is nonincreasing if $\Delta_{10} p_{j k} \geqslant 0$ and $\Delta_{01} p_{j k} \geqslant 0$ for every $j, k=0,1, \ldots$ We also set

$$
\begin{aligned}
q_{m n} & =\frac{1}{P_{m n}} \sum_{k=0}^{n} p_{m k} \\
r_{m n} & =\frac{1}{P_{m n}} \sum_{j=0}^{m} p_{j n} \quad(m, n=0,1, \ldots)
\end{aligned}
$$

First we consider the case where $p_{j k}$ is nondecreasing. Then

$$
\begin{align*}
(m+1) q_{m, n}= & \frac{1}{P_{m n}} \sum_{j=0}^{m} \sum_{k=0}^{n} p_{m k} \\
& \geqslant \frac{1}{P_{m n}} \sum_{j=0}^{m} \sum_{k=0}^{n} p_{j k}=1, \tag{3.1}
\end{align*}
$$

and similarly,

$$
\begin{equation*}
(n+1) r_{m,} \geqslant 1 \tag{3.2}
\end{equation*}
$$

We also have

$$
P_{m n} \leqslant(m+1)(n+1) p_{m n} \quad(m, n=0,1, \ldots)
$$

In the sequel, we need the opposite inequality:

$$
\begin{equation*}
\frac{(m+1)(n+1) p_{m n}}{P_{m m}}=O(1) \tag{3.3}
\end{equation*}
$$

This condition is satisfied, for example, if $p_{i k}$ has a power growth both in $j$ and in $k$; i.e.,

$$
p_{j k}=(j+1)^{\beta}(k+1)^{\gamma} \quad \text { for some } \beta, \gamma \geqq 0 .
$$

Now, condition (3.3) implies that

$$
\begin{align*}
(m+1) q_{m n}= & \frac{m+1}{P_{m n}} \sum_{k=0}^{n} p_{m k} \\
& \leqslant \frac{m+1}{P_{m n}}(n+1) p_{m n}=O(1) \tag{3.4}
\end{align*}
$$

and

$$
\begin{equation*}
(n+1) r_{m n}=O(1) \tag{3.5}
\end{equation*}
$$

In particular, the conditions of regularity are satisfied:

$$
\lim _{m, n \rightarrow \infty} q_{m n}=\lim _{m, n \rightarrow \infty} r_{m, n}=0
$$

Thus, we may assume that

$$
q_{m n}<\pi \quad \text { and } \quad r_{m n}<\pi \quad(m, n=0,1, \ldots)
$$

Theorem 1. Let $\left\{p_{j k}>0: j, k=0,1, \ldots\right\}$ be a nondecreasing double sequence such that $\Delta_{11} p_{i k}$ is of fixed sign and condition (3.3) is satisfied. If $f \in \operatorname{Lip} \alpha, 0<\alpha<1$, then

$$
\begin{align*}
\sup _{(x, y) \in Q}\left|t_{m n}(x, y)-f(x, y)\right| & =O\left(q_{m n}^{\alpha}+r_{m n}^{\alpha}\right) & & \text { if } 0<\alpha<1, \\
& =O\left(q_{m n} \log \frac{\pi}{q_{m n}}+r_{m n} \log \frac{\pi}{r_{m n}}\right) & & \text { if } \alpha=1 \tag{3.6}
\end{align*}
$$

Second we treat the case where $p_{j k}$ is nonincreasing. Then

$$
\begin{equation*}
(m+1) q_{m n} \leqslant 1 \quad \text { and } \quad(n+1) r_{m n} \leqslant 1 \tag{3.7}
\end{equation*}
$$

(cf. (3.1) and (3.2)).

ThEOREM 2. Let $\left\{p_{j k} \geqslant 0: j, k=0,1, \ldots ; p_{00}>0\right\}$ be a nonincreasing double sequence such that $\Delta_{11} p_{j k}$ is of fixed sign. If $f \in \operatorname{Lip} \alpha, 0<\alpha \leqslant 1$, then

$$
\begin{align*}
& \sup _{(x, y) \in Q}\left|t_{m n}(x, y)-f(x, y)\right| \\
& \quad=O\left\{\frac{1}{P_{m n}} \sum_{j=0}^{m} \sum_{k=0}^{n}\left(\frac{P_{j k}}{(j+1)^{x+1}(k+1)}+\frac{P_{j k}}{(j+1)(k+1)^{x+1}}\right)\right\} . \tag{3.8}
\end{align*}
$$

In the special case where

$$
\begin{equation*}
\lim _{m, n \rightarrow \infty} p_{m n}>0 \tag{3.9}
\end{equation*}
$$

we have

$$
\frac{1}{(m+1) q_{n n}} \leqslant \frac{p_{00}}{p_{m m}}=O(1) \quad \text { and } \quad \frac{1}{(n+1) r_{m n}}=O(1)
$$

and the right-hand side of (3.8) reduces to that of (3.6).

Corollary 1. Let $\left\{p_{j k}>0: j, k=0,1, \ldots\right\}$ be a nonincreasing double sequence such that $\Delta_{11} p_{j k}$ is of fixed sign and condition (3.9) is satisfied. If $f \in \operatorname{Lip} \alpha, 0<\alpha \leqslant 1$, then statement (3.6) holds.

The approximation rate for ( $C, \beta, \gamma$ )-summability immediately follows from Theorem $1($ for $\beta, \gamma \geqslant 1)$ and Theorem $2($ for $\alpha \leqslant \beta, \gamma \leqslant 1)$.

Corollary 2. If $f \in \operatorname{Lip} \alpha, 0<\alpha \leqslant 1$, and $\beta, \gamma \geqslant \alpha$, then

$$
\begin{aligned}
& \sup _{(x, y) \in Q}\left|\frac{1}{A_{m}^{\beta} A_{n}^{;}} \sum_{j=0}^{m} \sum_{k=0}^{n} A_{m}^{\beta-1} A_{n-k}^{1} s_{j k}(x, y)-f(x, y)\right| \\
& =O\left(\frac{1}{(m+1)^{\alpha}}+\frac{1}{(n+1)^{\alpha}}\right) \quad \text { if } \beta>\alpha \text { and } \gamma>\alpha, \\
& =O\left(\frac{\log (m+2)}{(m+1)^{\alpha}}+\frac{1}{(n+1)^{\alpha}}\right) \quad \text { if } \beta=\alpha \text { and } \gamma>\alpha, \\
& =O\left(\frac{\log (m+2)}{(m+1)^{x}}+\frac{\log (n+2)}{(n+1)^{\alpha}}\right) \quad \text { if } \beta=\gamma=\alpha \text {. }
\end{aligned}
$$

Theorem 1 is an extension of that announced by T. Singh (see [2, p. 364]) from the one-dimensional case to the two-dimensional case, while Theorem 2 is an extension of that in [1]. Our method clearly applies to higher-dimensional Fourier series as well. The extensions of our results to $d$-dimensional cases, where $d$ is an integer greater than 2 , are straightforward.

## 4. Estimation of the Nörlund Kernel

We will use some well-known estimates. For $j=0,1, \ldots$

$$
\begin{equation*}
\left|D_{j}(s)\right|<j+1 \quad \text { for every } s \tag{4.1}
\end{equation*}
$$

For $a, b=0,1, \ldots ; a \leqslant b$,

$$
\sum_{j=a}^{b} \sin \left(j+\frac{1}{2}\right) s=\frac{\cos a s-\cos (b+1) s}{2 \sin \frac{1}{2} s}
$$

whence, on account of the inequality

$$
\begin{equation*}
\frac{\sin -5}{s} \geqslant \frac{2}{\pi} \quad \text { for } \quad 0<s \leqslant \frac{\pi}{2} \tag{4.2}
\end{equation*}
$$

we obtain

$$
\begin{equation*}
\left|\sum_{i-a}^{n} \sin \left(j+\frac{1}{2}\right) s\right| \leqslant \frac{\pi}{s} \quad \text { for } \quad 0<s \leqslant \pi . \tag{4.3}
\end{equation*}
$$

Similarly,

$$
\begin{align*}
\left|\sum_{j=a}^{h} D_{j}(s)\right|= & \left|\frac{\cos a s-\cos (b+1) s}{\left(2 \sin \frac{1}{2} s\right)^{2}}\right| \\
& \leqslant \frac{\pi^{2}}{2 \mathrm{~s}^{2}} \quad \text { for } \quad 0<s \leqslant \pi \tag{4.4}
\end{align*}
$$

We note that $1 /(b+1) \sum_{j=0}^{b} D_{j}(s)$ is the Fejér kernel (cf. [5, pp. 49, 88]). The Nörlund kernel $K_{m n}(s, t)$ is defined by (2.3).

Lemma 1. Let $\left\{p_{j k}>0 ; j, k=0,1, \ldots\right\}$ be a nondecreasing double sequence such that $A_{11} p_{i k}$ is of fixed sign. Then

$$
\begin{align*}
\left|K_{m, n}(s, t)\right| & \leqslant(m+1)(n+1) & & \text { for everys and } t, \\
& \leqslant \frac{\pi^{2}}{2} \frac{1}{P_{m n} s^{2}} \sum_{k=0}^{n}(k+1) p_{m, n} \quad & & \text { for every } t \text { and } 0<s \leqslant \pi, \\
& \leqslant \frac{\pi^{2}}{2} \frac{1}{P_{m n} t^{2}} \sum_{j=0}^{m}(j+1) p_{m, n} & & \text { for everys and } 0<t \leqslant \pi, \\
& \leqslant \frac{3 \pi^{4}}{4} \frac{p_{m n}}{P_{m n} s^{2} t^{2}} & & \text { for every } 0<s, t \leqslant \pi . \tag{4.5}
\end{align*}
$$

Proof. By (4.1),

$$
\begin{aligned}
\left|K_{m n}(s, t)\right| & \leqslant \frac{1}{P_{m n}} \sum_{j=0}^{m} \sum_{k=0}^{n} p_{m, j, n-k}\left|D_{j}(s)\right|\left|D_{k}(t)\right| \\
& \leqslant \frac{1}{P_{m n}} \sum_{j=0}^{m} \sum_{k=0}^{n}(j+1)(k+1) p_{m-j, n} \cdot k \\
& =\frac{1}{P_{m n}} \sum_{j=0}^{m} \sum_{k=0}^{n} P_{j k} \leqslant(m+1)(n+1),
\end{aligned}
$$

which is $(4.5 \mathrm{i})$. The monotonicity of the $p_{j k}$ is not used here.
Again from (4.1),

$$
\begin{align*}
P_{m n}\left|K_{m n}(s, t)\right| & \leqslant \sum_{k=0}^{n}\left|\sum_{j=0}^{m} p_{m-j, n-k} D_{j}(s)\right|\left|D_{k}(t)\right| \\
& \leqslant \sum_{k=0}^{n}(k+1)\left|\sum_{j=0}^{m} p_{m-j, n}{ }_{k} D_{l}(s)\right| . \tag{4.6}
\end{align*}
$$

For each $k$, we rewrite the inner sum by an Abel's transformation (see, e.g., [5, p. 3]) as

$$
\begin{aligned}
\sum_{j=0}^{m} p_{m-j, n-k} D_{l}(s)= & -\sum_{i=1}^{n} A_{10} p_{m-j, n-k} \sum_{l=0}^{j} D_{l}(s) \\
& +p_{0 . n-k} \sum_{l=0}^{m} D_{l}(s)
\end{aligned}
$$

whence, by (4.4) and the assumption that $p_{j k}$ is nondecreasing in $j$, we get

$$
\begin{align*}
\left|\sum_{j=0}^{m} p_{m \cdot j, n-k} D_{j}(s)\right| & \leqslant \frac{\pi^{2}}{2 s^{2}}\left(\sum_{j=1}^{m} \Delta_{10} p_{m-j, n-k}+p_{0, n-k}\right) \\
& =\frac{\pi^{2}}{2 s^{2}} p_{m, n} \tag{4.7}
\end{align*}
$$

Combining (4.6) and (4.7) yields (5.4ii).
Equation (4.5iii) can be shown in a similar way.
To prove (4.5iv), we first perform a double Abel's transformation (see, e.g., [4]):

$$
\begin{align*}
& P_{m n} K_{m m}(s, t) \\
&= \sum_{j=1}^{m} \sum_{k=1}^{n} \Delta_{11} p_{m} \quad i \cdot n \quad k \sum_{a=0}^{i-1} D_{a}(s) \sum_{b=0}^{k-1} D_{b}(t) \\
&-\sum_{j=1}^{m} A_{10} p_{m} \nless .0 \sum_{a=0}^{j-1} D_{a}(s) \sum_{h=0}^{n} D_{b}(t) \\
&-\sum_{k=1}^{n} A_{01} p_{0 . n} k \sum_{a=0}^{m} D_{a}(s) \sum_{h=0}^{k, 1} D_{b}(t) \\
&+p_{00} \sum_{a=0}^{m} D_{a l}(s) \sum_{b=0}^{n} D_{b}(t), \tag{4.8}
\end{align*}
$$

whence, by (4.4),

$$
\begin{align*}
& P_{m n}\left|K_{m n}(s, t)\right| \\
& \leqslant
\end{align*} \quad \frac{\pi^{4}}{4 s^{2} t^{2}}\left(\sum_{j=1}^{m} \sum_{k=1}^{n}\left|\Delta_{11} p_{m-j, n}\right|\right) .
$$

Since $A_{11} p_{i k}$ is of fixed sign,

$$
\begin{aligned}
\sum_{j=1}^{m} \sum_{k-1}^{n}\left|A_{11} p_{m \quad 1, k}\right| & =\left|\sum_{j=1}^{m} \sum_{k=1}^{n} \Delta_{11} p_{m \cdots j k}\right| \\
& =\left|p_{m n}-p_{m 0}-p_{0 n}-p_{\mathrm{OO}}\right| .
\end{aligned}
$$

Returning to (4.9), if $\Delta_{11} p_{j k} \geqslant 0$,

$$
\begin{aligned}
P_{m n}\left|K_{m n}(s, t)\right| \leqslant & \frac{\pi^{4}}{4 s^{2} t^{2}}\left[\left(p_{m n}-p_{m 0}-p_{0 n}+p_{00}\right)\right. \\
& \left.+\left(p_{m 0}-p_{00}\right)+\left(p_{0 n}-p_{00}\right)+p_{00}\right] \\
= & \frac{\pi^{4} p_{m m}}{4 s^{2} t^{2}}
\end{aligned}
$$

while if $\Delta_{11} p_{l k} \leqslant 0$,

$$
\begin{aligned}
P_{m n}\left|K_{m n}(s, t)\right| \leqslant & \frac{\pi^{4}}{4 s^{2} t^{2}}\left[\left(-p_{m n}+p_{m 0}+p_{0 n}-p_{00}\right)\right. \\
& \left.+\left(p_{m 0}-p_{00}\right)+\left(p_{0 n}-p_{00}\right)+p_{00}\right] \\
= & \frac{\pi^{4}}{4 s^{2} t^{2}}\left(-p_{m n}+2 p_{m 0}+2 p_{0 n}-2 p_{00}\right) \\
\leqslant & \frac{3 \pi^{4}}{4 s^{2} t^{2}} p_{m n} .
\end{aligned}
$$

Lemma 2. Let $\left\{p_{j k} \geqslant 0: j, k=0,1, \ldots ; p_{00}>0\right\}$ be a nonincreasing double sequence such that $\Delta_{11} p_{j k}$ is of fixed sign, and let $\sigma=[1 / s], \tau=[1 / t]$ where $[\cdot]$ means the integral part. Then

$$
\begin{array}{rlrl}
\left|K_{m n}(s, t)\right| \leqslant(m+1)(n+1) & \text { for every } s \text { and } t, \\
& \leqslant \frac{\pi(\pi+1)}{2} \frac{1}{P_{m n} s} \sum_{k=0}^{n}(k+1) \sum_{j=0}^{\sigma} p_{j, n-k} & \text { for every } t \text { and } 0<s \leqslant \pi, \\
& \leqslant \frac{\pi(\pi+1)}{2} \frac{1}{P_{m n} t} \sum_{j=0}^{m}(j+1) \sum_{k=0}^{t} p_{m-j . k} & \text { for every s and } 0<t \leqslant \pi \\
& \leqslant \frac{\pi^{2}\left(1+2 \pi+3 \pi^{2}\right)}{4} \frac{P_{\sigma t}}{P_{m n} s t} & \text { for every } 0<s, t \leqslant \pi \tag{4.10}
\end{array}
$$

Proof. Equation (4.10i) coincides with (4.5i), which holds without any monotonicity condition, as we remarked in the proof of Lemma 1.

By (4.6) and (4.2),

$$
\begin{align*}
P_{m n}\left|K_{m n}(s, t)\right| & \leqslant \sum_{k=0}^{n}(k+1)\left|\sum_{j=0}^{m} p_{m-j, n-k} D_{j}(s)\right| \\
& \leqslant \frac{\pi}{2 s} \sum_{k=0}^{n}(k+1)\left|\sum_{j=0}^{m} p_{j, n-k} \sin \left(m-j+\frac{1}{2}\right) s\right| \tag{4.11}
\end{align*}
$$

A simple estimate shows that, for each $k$,

$$
\begin{align*}
& \left|\sum_{j=0}^{m} p_{j, n} \sin \left(m-j+\frac{1}{2}\right) s\right| \\
& \quad \leqslant \sum_{j=0}^{\sigma} p_{j, n-k}+\left|\sum_{j=\sigma+1}^{m} p_{j, n-k} \sin \left(m-j+\frac{1}{2}\right) s\right| . \tag{4.12}
\end{align*}
$$

Using an Abel's transformation,

$$
\begin{align*}
\sum_{j=\sigma+1}^{m} & p_{j, n-k} \sin \left(m-j+\frac{1}{2}\right) s \\
= & \sum_{j=\sigma+1}^{m-1} \Delta_{10} p_{j, n k} \sum_{l=\sigma+1}^{j} \sin \left(m-l+\frac{1}{2}\right) s \\
& \quad+p_{m, n} k \sum_{l=\sigma+1}^{m} \sin \left(m-l+\frac{1}{2}\right) s . \tag{4.13}
\end{align*}
$$

From (4.3), the fact that $p_{j k}$ is nonincreasing in $j$, and that $1 / s<\sigma+1$, we can conclude that

$$
\begin{gather*}
\left|\sum_{j=\sigma+1}^{m} p_{j, n-k} \sin \left(m-j+\frac{1}{2}\right) s\right| \leqslant \frac{\pi}{s} p_{\sigma+1 . n \cdot k} \\
\leqslant \pi(\sigma+1) p_{\sigma+1, n-k} \leqslant \pi \sum_{j=0}^{\sigma} p_{j, n-k} . \tag{4.14}
\end{gather*}
$$

Now, the combination of (4.11), (4.12), and (4.14) provides (4.10ii).
Equation (4.10iii) can be deduced similarly.
To prove (4.10iv), by (4.2) we begin with the inequality

$$
\begin{align*}
P_{m n} & \left|K_{m n}(s, t)\right| \\
& =\left|\sum_{j=0}^{m} \sum_{k=0}^{n} p_{j k} D_{m-j}(s) D_{n-k}(t)\right| \\
& \leqslant \frac{\pi^{2}}{4 s t}\left|\sum_{j=0}^{m} \sum_{k=0}^{n} p_{j k} \sin \left(m-j+\frac{1}{2}\right) s \sin \left(n-k+\frac{1}{2}\right) t\right| \tag{4.15}
\end{align*}
$$

We divide the double sum into four parts:

$$
\begin{align*}
& \left|\sum_{i=0}^{m} \sum_{k=0}^{n} p_{j k} \sin \left(m-j+\frac{1}{2}\right) s \sin \left(n-k+\frac{1}{2}\right)!\right| \\
& \leqslant \sum_{j=0}^{\sigma} \sum_{k=0}^{\tau} p_{i k}+\sum_{k-0}^{\tau}\left|\sum_{j-\sigma+1}^{m} p_{i k} \sin \left(m-j+\frac{1}{2}\right) s\right| \\
& +\sum_{j=0}^{\sigma}\left|\sum_{k=\tau+1}^{n} p_{l k} \sin \left(n-k+\frac{1}{2}\right) t\right| \\
& +\left|\sum_{j=\sigma+1}^{m} \sum_{k=\tau+1}^{n} p_{j k} \sin \left(m-j+\frac{1}{2}\right) s \sin \left(n-k+\frac{1}{2}\right) t\right| \\
& =P_{\sigma \tau}+A_{1}+A_{2}+A_{3}, \quad \text { say } . \tag{4.16}
\end{align*}
$$

For $A_{1}$, we can perform an Abel's transformation similar to (4.13) and conclude that

$$
\begin{aligned}
& \left|\sum_{j=\sigma+1}^{m} p_{j k} \sin \left(m-j+\frac{1}{2}\right) s\right| \\
& \leqslant \sum_{j=\sigma+1}^{m} \Delta_{10} p_{j k}\left|\sum_{l=\sigma+1}^{j} \sin \left(m-l+\frac{1}{2}\right) s\right| \\
& \quad+p_{m k}\left|\sum_{l=\sigma+1}^{m} \sin \left(m-l+\frac{1}{2}\right) s\right| \\
& \quad \leqslant \frac{\pi}{s} p_{\sigma+1 . k} \leqslant \pi(\sigma+1) p_{\sigma+1 . k} \leqslant \pi \sum_{j=0}^{\sigma} p_{j k}
\end{aligned}
$$

(cf. (4.14)), which results in

$$
\begin{equation*}
A_{1} \leqslant \pi P_{\pi \tau} \tag{4.17}
\end{equation*}
$$

Analogously,

$$
\begin{equation*}
A_{2} \leqslant \pi P_{\pi \tau} \tag{4.18}
\end{equation*}
$$

For $A_{3}$, we perform a double Abel's transformation (cf. (4.8)):

$$
\begin{aligned}
\sum_{i=\sigma+1}^{m} & \sum_{k=\tau+1}^{n} p_{i k} \sin \left(m-j+\frac{1}{2}\right) s \sin \left(n-k+\frac{1}{2}\right) t \\
& =\sum_{i=\sigma+1}^{m \cdots-1} \sum_{k=\tau+1}^{n-1} \Delta_{11} p_{j k} \sum_{a \cdots \sigma+1}^{j} \sin \left(m-a+\frac{1}{2}\right) s \sum_{n=\tau+1}^{k} \sin \left(n-b+\frac{1}{2}\right) t
\end{aligned}
$$

$$
\begin{aligned}
& +\sum_{j=\sigma+1}^{m-1} A_{10} p_{j n} \sum_{a=\sigma+1}^{j} \sin \left(m-a+\frac{1}{2}\right) s \sum_{b=\tau+1}^{n} \sin \left(n-b+\frac{1}{2}\right) t \\
& +\sum_{k=\tau+1}^{n-1} A_{01} p_{m k} \sum_{a=\sigma+1}^{m} \sin \left(m-a+\frac{1}{2}\right) s \sum_{b=\tau+1}^{k} \sin \left(n-b+\frac{1}{2}\right) t \\
& +p_{m n} \sum_{a=\sigma+1}^{m} \sin \left(m-a+\frac{1}{2}\right) s \sum_{b=\tau+1}^{n} \sin \left(n-b+\frac{1}{2}\right) t
\end{aligned}
$$

whence, by (4.3),

$$
\begin{aligned}
& \left.\sum_{j=\sigma+1}^{m} \sum_{k=\tau+1}^{n} p_{i k} \sin \left(m-j+\frac{1}{2}\right) s \sin \left(n-k+\frac{1}{2}\right) t \right\rvert\, \\
& \quad \leqslant \frac{\pi^{2}}{s t}\left\{\left|\sum_{i=\sigma+1}^{m} \sum_{k=\tau+1}^{n} \Delta_{11} p_{i k}\right|+\sum_{i=\sigma+1}^{m} \Delta_{10} p_{j n}+\sum_{k=\tau+1}^{n-1} \Delta_{01} p_{m k}+p_{m n}\right\} \\
& \quad=\frac{\pi^{2}}{s t} p_{\sigma+1, \tau+1} \quad \text { if } \Delta_{11} p_{j k} \geqslant 0 \\
& \quad=\frac{\pi^{2}}{s t}\left(-2 p_{m n}+2 p_{\sigma+1 . n}+2 p_{m, \tau+1}-p_{\sigma+1 . \tau+1}\right) \\
& \leqslant \frac{3 \pi^{2}}{s t} p_{\sigma+1, \tau+1} \quad \text { if } \quad A_{11} p_{i k} \leqslant 0
\end{aligned}
$$

Thus, in any case,

$$
\begin{align*}
A_{3} & \leqslant \frac{3 \pi^{2}}{s t} p_{\sigma+1, \tau+1} \leqslant 3 \pi^{2}(\sigma+1)(\tau+1) p_{\sigma+1 . \tau+1} \\
& \leqslant 3 \pi^{2} \sum_{j=0}^{\sigma} \sum_{k=0}^{\tau} p_{j k}=3 \pi^{2} P_{\sigma \tau} \tag{4.19}
\end{align*}
$$

Putting (4.16)-(4.19) together yields

$$
\begin{aligned}
& \left|\sum_{j=0}^{m} \sum_{k=0}^{n} p_{j k} \sin \left(m-j+\frac{1}{2}\right) s \sin \left(n-k+\frac{1}{2}\right) t\right| \\
& \quad \leqslant\left(1+2 \pi+3 \pi^{2}\right) P_{\sigma \tau}
\end{aligned}
$$

Hence (4.15) immediately implies (4.10iv).

## 5. Proofs of the Theorems

Proof of Theorem 1. We start with representation (2.4), decomposing the integral as follows:

$$
\begin{align*}
& \frac{\pi^{2}}{4}\left|t_{m n}(x, y)-f(x, y)\right| \\
& \leqslant\left\{\int_{0}^{q_{m n}} \int_{0}^{r_{m n}}+\int_{q_{m n}}^{\pi} \int_{0}^{r_{m n}}+\int_{0}^{q_{m n}} \int_{r_{m n}}^{\pi}\right. \\
&\left.+\int_{q_{m n}}^{\pi} \int_{r_{n n}}^{\pi}\right\}\left|\phi_{x y}(s, t)\right|\left|K_{m n}(s, t)\right| d s d t \\
&= I_{1}+I_{2}+I_{3}+I_{4}, \quad \text { say. } \tag{5.1}
\end{align*}
$$

Each time $\phi_{x y}(s, t)$ is estimated by (2.7) and the appropriate estimate of Lemma 1 is substituted forthe kernel $K_{m n}(s, t)$.

By (4.5), for $x>0$

$$
\begin{aligned}
I_{1} & \leqslant(m+1)(n+1) \int_{0}^{4_{m n}} \int_{0}^{r_{m n}}\left(s^{\alpha}+t^{\alpha}\right) d s d t \\
& =\frac{1}{\alpha+1}(m+1)(n+1) q_{m n} r_{m n}\left(q_{m n}^{\alpha}+r_{m n}^{\alpha}\right)
\end{aligned}
$$

By (3.4) and (3.5),

$$
\begin{equation*}
I_{1}=O\left(q_{m n}^{\alpha}+r_{m n}^{\alpha}\right) \tag{5.2}
\end{equation*}
$$

By (4.5ii),

$$
I_{2} \leqslant \frac{\pi^{2}}{2} \frac{1}{P_{m n}} \sum_{k=0}^{n}(k+1) p_{m, n-k} \int_{q_{m n}}^{\pi} \int_{0}^{r_{m n}} \frac{s^{\alpha}+t^{\alpha}}{s^{2}} d t d s
$$

whence for $0<\alpha<1$,

$$
I_{2} \leqslant \frac{\pi^{2}}{2} \frac{r_{m n}}{q_{m n} P_{m n}} \sum_{k=0}^{n}(k+1) p_{m, n-k}\left(\frac{q_{m n}^{\alpha}}{1-\alpha}+\frac{r_{m n}^{\alpha}}{\alpha+1}\right)
$$

while for $\alpha=1$,

$$
I_{2} \leqslant \frac{\pi^{2}}{2} \frac{r_{m n}}{q_{m n} P_{m n}} \sum_{k=0}^{n}(k+1) p_{m, n-k}\left(q_{m n} \log \frac{\pi}{q_{m n}}+\frac{1}{2} r_{m n}\right)
$$

Using (3.5),

$$
\begin{aligned}
\frac{r_{m n}}{q_{m n} P_{m n}} \sum_{k=0}^{n}(k+1) p_{m, n-k} & \leqslant \frac{r_{m n}}{q_{m n} P_{m n}}(n+1) \sum_{k=0}^{n} p_{m k} \\
& =(n+1) r_{m n}=O(1) .
\end{aligned}
$$

So,

$$
\begin{align*}
I_{2} & =O\left(q_{m n}^{\alpha}+r_{m n}^{\alpha}\right) & & \text { if } \quad 0<\alpha<1, \\
& =O\left(q_{m n} \log \frac{\pi}{q_{m n}}+r_{m n}\right) & & \text { if } \quad \alpha=1 . \tag{5.3}
\end{align*}
$$

Similarly, this time using (4.5iii),

$$
\begin{align*}
I_{3} & =O\left(q_{m n}^{\alpha}+r_{m n}^{\alpha}\right) & & \text { if } \quad 0<\alpha<1, \\
& =O\left(q_{m n}+r_{m n} \log \frac{\pi}{r_{m n}}\right) & & \text { if } \quad \alpha=1 . \tag{5.4}
\end{align*}
$$

By (4.5iv),

$$
I_{4} \leqslant \frac{3 \pi^{4}}{4} \frac{p_{m n}}{P_{m n}} \int_{q_{m n}}^{\pi} \int_{r_{m m}}^{\pi} \frac{s^{x}+t^{x}}{s^{2} t^{2}} d s d t
$$

whence for $0<\alpha<1$,

$$
I_{4} \leqslant \frac{3 \pi^{4}}{4(1-\alpha)} \frac{p_{m n}}{q_{m n} r_{m n} P_{m n}}\left(q_{m n}^{x}+r_{m n}^{x}\right),
$$

while for $\alpha=1$,

$$
I_{4} \leqslant \frac{3 \pi^{4}}{4} \frac{p_{m n}}{q_{m n} r_{m n} P_{m n}}\left(q_{m n} \log \frac{\pi}{q_{m n}}+r_{m n} \log \frac{\pi}{r_{m n}}\right) .
$$

By (3.1), (3.2), and (3.3),

$$
\frac{p_{m n}}{q_{m n} r_{m n} P_{m n}}=\frac{(m+1)(n+1) p_{m n}}{(m+1) q_{m n}(n+1) r_{m n} P_{m n}}=O(1) .
$$

Consequently,

$$
\begin{align*}
I_{4} & =O\left(q_{m n}^{\alpha}+r_{m n}^{\alpha}\right) & & \text { if } \quad 0<\alpha<1, \\
& =O\left(q_{m n} \log \frac{\pi}{q_{m n}}+r_{m n} \log \frac{\pi}{r_{m n}}\right) & & \text { if } \quad \alpha=1 . \tag{5.5}
\end{align*}
$$

Collecting (5.1)-(5.5) together yields (3.6).

Proof of Theorem 2. We use decomposition (5.1) with $q_{m n}$ and $r_{m n}$ replaced by $\pi /(m+1)$ and $\pi /(n+1)$, respectively. For brevity, we denote by $Q_{m,}$ the quantity in braces on the right-hand side of (3.8).

By (4.10i), for $\alpha>0$

$$
\begin{align*}
I_{1} & \leqslant(m+1)(n+1) \int_{0}^{\pi /(m+1)} \int_{0}^{\pi /(n+1)}\left(s^{\alpha}+t^{\alpha}\right) d s d t \\
& \leqslant \frac{\pi^{\alpha+2}}{\alpha+1}\left(\frac{1}{(m+1)^{\alpha}}+\frac{1}{(n+1)^{\alpha}}\right) \tag{5.6}
\end{align*}
$$

Since $p_{i k}$ is nonincreasing, we trivially have

$$
P_{j k} \geqslant(j+1)(k+1) p_{j k} \quad(j, k=0,1, \ldots)
$$

Therefore,

$$
\begin{aligned}
\frac{1}{(m+1)^{\alpha}} & =\frac{1}{(m+1)^{\alpha}} \frac{1}{P_{m n}} \sum_{j=0}^{m} \sum_{k=0}^{n} p_{j k} \\
& \leqslant \frac{1}{(m+1)^{\alpha}} \frac{1}{P_{m n}} \sum_{j=0}^{m} \sum_{k=0}^{n} \frac{P_{j k}}{(j+1)(k+1)} \\
& \leqslant \frac{1}{P_{m n}} \sum_{j=0}^{m} \sum_{k=0}^{n} \frac{P_{j k}}{(j+1)^{\alpha+1}(k+1)},
\end{aligned}
$$

and similarly,

$$
\frac{1}{(n+1)^{x}} \leqslant \frac{1}{P_{m n}} \sum_{j=0}^{m} \sum_{k=0}^{n} \frac{P_{j k}}{(j+1)(k+1)^{x+1}} .
$$

Combining (5.6) with the last two inequalities results in

$$
\begin{equation*}
I_{1}=O\left(Q_{m n}\right) \tag{5.7}
\end{equation*}
$$

By (4.10ii),

$$
\begin{aligned}
I_{2} \leqslant & \frac{\pi(\pi+1)}{2 P_{m n}} \sum_{k=0}^{n}(k+1) \\
& \times \int_{\pi /(m+1)}^{\pi} \int_{0}^{\pi /(n+1)} \frac{s^{x}+t^{\alpha}}{s} \sum_{j=0}^{\sigma} p_{j, n-k} d t d s \\
= & \frac{\pi(\pi+1)}{2 P_{m n}} \sum_{k=0}^{n}(k+1) \\
& \times\left\{\frac{\pi}{n+1} \int_{\pi /(m+1)}^{\pi} s^{x} \sum_{j=0}^{\sigma} p_{j, n-k} d s\right. \\
& \left.+\frac{\pi^{\alpha+1}}{(\alpha+1)(n+1)^{x+1}} \int_{\pi /(m+1)}^{\pi} \frac{1}{s} \sum_{j=0}^{\sigma} p_{j, n-k} d s\right\} .
\end{aligned}
$$

In each integration replace $s$ by $1 / u$ (remembering that $\sigma=[1 / s]$ ) to get

$$
\begin{aligned}
I_{2}= & \frac{O(1)}{P_{m n}} \sum_{k=0}^{n}(k+1)\left\{\frac{1}{n+1} \int_{1 / \pi}^{(m+1) / \pi} \frac{1}{u^{\alpha+1}} \sum_{j=1}^{[u]} p_{j, n-k} d u\right. \\
& \left.+\frac{1}{(n+1)^{\alpha+1}} \int_{1 / \pi}^{(m+1) / \pi} \frac{1}{u} \sum_{j=1}^{[u]} p_{j, n-k} d u\right\} .
\end{aligned}
$$

Then making a simple approximation to the integrals involved yields

$$
\begin{align*}
I_{2}= & \frac{O(1)}{P_{m n}} \sum_{k=0}^{n}(k+1)\left\{\frac{1}{n+1} \sum_{l=0}^{m} \frac{1}{(l+1)^{\alpha+1}} \sum_{i=0}^{l} p_{j, n-k}\right. \\
& \left.+\frac{1}{(n+1)^{\alpha+1}} \sum_{l=0}^{m} \frac{1}{l+1} \sum_{j=0}^{l} p_{j, n-k}\right\} . \tag{5.8}
\end{align*}
$$

The first sum on the right is equal to

$$
\begin{aligned}
A & =\frac{1}{(n+1) P_{m n}} \sum_{k=0}^{n}(k+1) \sum_{l=0}^{m} \frac{1}{(l+1)^{x+1}} \sum_{i=0}^{l} p_{j, n-k} \\
& =\frac{1}{(n+1) P_{m n}} \sum_{l=0}^{m} \frac{1}{(l+1)^{x+1}} \sum_{j=0}^{l} \sum_{k=0}^{n}(k+1) p_{j, n-k} .
\end{aligned}
$$

Using the identity

$$
\sum_{k=0}^{n}(k+1) p_{j \cdot n \cdot k}=\sum_{k=0}^{n} \sum_{r=0}^{n-k} p_{j r},
$$

we can write

$$
\begin{align*}
A & =\frac{1}{(n+1) P_{m n}} \sum_{l=0}^{m} \frac{1}{(l+1)^{x+1}} \sum_{k=0}^{n} \sum_{j=0}^{l} \sum_{r=0}^{n-k} p_{j r} \\
& =\frac{1}{(n+1) P_{m n}} \sum_{l=0}^{m} \sum_{k=0}^{n} \frac{P_{l, n-k}}{(l+1)^{x+1}} \\
& =\frac{1}{(n+1) P_{m n}} \sum_{l=0}^{m} \sum_{k=0}^{n} \frac{P_{l k}}{(l+1)^{x+1}} \\
& \leqslant \frac{1}{P_{m n}} \sum_{l=0}^{m} \sum_{k=0}^{n} \frac{P_{l k}}{(l+1)^{\alpha+1}(k+1)} . \tag{5.9}
\end{align*}
$$

The second sum in the right-hand side of (5.8) can be dominated in a similar manner:

$$
\begin{align*}
& \frac{1}{(n+1)^{\alpha+1} P_{m n}} \sum_{k=0}^{n}(k+1) \sum_{l=0}^{m} \frac{1}{l+1} \sum_{i=0}^{l} p_{j, n} k \\
& \quad \leqslant \frac{1}{P_{m n}} \sum_{l=0}^{m} \sum_{k=0}^{n} \frac{P_{l k}}{(k+1)^{\alpha+1}(l+1)} . \tag{5.10}
\end{align*}
$$

From (5.8)-(5.10) it follows that

$$
\begin{equation*}
I_{2}=O\left(Q_{m n}\right) . \tag{5.11}
\end{equation*}
$$

In an analogous way, by (4.10iii),

$$
\begin{equation*}
I_{3}=O\left(Q_{m n}\right) \tag{5.12}
\end{equation*}
$$

Using (4.10iv),

$$
I_{4}=\frac{O(1)}{P_{m n}} \int_{\pi /(m+1)}^{\pi} \int_{\pi /(n+1)}^{\pi} \frac{s^{\mathrm{x}}+t^{\mathrm{x}}}{s t} P_{\sigma \tau} d s d t .
$$

We replace $s$ by $1 / u$ and $t$ by $1 / v$, keeping in mind that $\sigma=[1 / s]$ and $\tau=[1 / t]$. As a result we obtain

$$
I_{4}=\frac{O(1)}{P_{m n}} \int_{1 / \pi}^{(m+1) / \pi} \int_{1 / \pi}^{(n+1) / \pi}\left(\frac{1}{u^{\alpha+1} v}+\frac{1}{u v^{\alpha+1}}\right) P_{[u],[v]} d u d v
$$

A natural evaluation of this double integral shows that

$$
\begin{align*}
I_{4}= & \frac{O(1)}{P_{m n}} \sum_{j=0}^{m} \sum_{k=0}^{n}\left(\frac{1}{(j+1)^{\alpha+1}(k+1)}\right. \\
& \left.+\frac{1}{(j+1)(k+1)^{\alpha+1}}\right) P_{j k}=O\left(Q_{m n}\right) . \tag{5.13}
\end{align*}
$$

Combining (5.1), (5.7), (5.11)-(5.13) results in (3.8).

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[^0]:    * This research was completed while the first author was a visiting professor at Indiana University, Bloomington, Indiana, U.S.A., during the academic year 1983-1984.

