

ON RIESZ AND RIEMANN SUMMABILITY

BY

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This paper investigates an inclusion relation between summability of a series of real or complex terms by Riesz typical means and by a generalised form of Riemann summability. We begin by defining the two summability methods.

Riesz' typical means. Let $\kappa \geq 0$, $0 \leq \lambda_0 < \lambda_1 < \dots < \lambda_n \rightarrow \infty$, and write

$$A_\lambda^\kappa(\omega) = \sum_{\lambda_\nu < \omega} (\omega - \lambda_\nu)^\kappa a_\nu \quad \text{for } \omega > \lambda_0,$$

$$A_\lambda^\kappa(\omega) = 0 \quad \text{for } \omega \leq \lambda_0.$$

If $\omega^{-\kappa} A_\lambda^\kappa(\omega) \rightarrow s$ as $\omega \rightarrow \infty$ then we write

$$\sum_{n=0}^{\infty} a_n = s(R, \lambda_n, \kappa);$$

if $A_\lambda^\kappa(\omega) = O(\omega^\kappa)$ then $\sum a_n$ is bounded (R, λ_n, κ). In the case $\kappa = 0$ we note that

$$A_\lambda(\omega) \equiv A_\lambda^0(\omega) = \sum_{\lambda_\nu < \omega} a_\nu = a_0 + \dots + a_n \equiv A_n$$

for $\lambda_n < \omega \leq \lambda_{n+1}$ ($n = 0, 1, \dots$). It is well-known that $A_\lambda^\kappa(\omega)$ is absolutely continuous in any finite interval of values of ω , for $0 < \kappa \leq 1$, and differentiable with continuous derivative if $\kappa > 1$; in fact,

$$(1) \quad \frac{d}{d\omega} A_\lambda^\kappa(\omega) = \kappa A_\lambda^{\kappa-1}(\omega) \quad (\kappa > 1), \quad \frac{d}{d\omega} A_\lambda^1(\omega) = A_\lambda(\omega) \quad (\omega \neq \lambda_n).$$

As shown in Hardy and Riesz [9] or Chandrasekharan and Minakshisundaram [5], we also have, for $\kappa \geq 0$, $\rho > 0$,

$$(2) \quad A_\lambda^{\kappa+\rho}(\omega) = \frac{\Gamma(\kappa + \rho + 1)}{\Gamma(\kappa + 1)\Gamma(\rho)} \int_0^\omega (\omega - t)^{\rho-1} A_\lambda^\kappa(t) dt.$$

We shall employ the limitation theorem for Riesz means:

If $A_\lambda^\kappa(\omega) = O(\omega^\kappa)$, $\kappa \geq 0$, then, for $r = 0, 1, \dots, [\kappa]$,

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$$(3) \quad A_\lambda^r(\omega) = O(\omega^r \Lambda_n^{\kappa-r}),$$

where $\lambda_n < \omega \leq \lambda_{n+1}$ and $\Lambda_n = \lambda_{n+1}/(\lambda_{n+1} - \lambda_n)$.

The form of this theorem stated in [9, Theorem 22] and [5, Theorem 1.62] (we use O in place of o) is $A_\lambda^r(\omega) = O(\lambda_{n+1}^r \Lambda_n^{\kappa-r})$; the stronger form (3) is a special case of a result of Borwein [1, Lemma 2].

Finally, we need the “consistency theorem” for Riesz means:

$$(4) \quad \text{If } A_\lambda^\kappa(\omega) = O(\omega^\kappa), \quad \kappa \geq 0, \quad \text{then } A_\lambda^p(\omega) = O(\omega^p) \quad \text{for } p \geq \kappa.$$

Riemann summability. Let $\mu > 0$, $0 \leq \lambda_0 < \lambda_1 < \dots < \lambda_n \rightarrow \infty$,

$$f_\mu(x) = \left(\frac{\sin x}{x}\right)^\mu \quad (x \neq 0), \quad f_\mu(0) = 1;$$

if the series

$$\mathfrak{R}_\lambda^\mu(h) = \sum_{\nu=0}^\infty a_\nu f_\mu(\lambda_\nu h)$$

converges for each h in a deleted neighbourhood of the origin, and if $\mathfrak{R}_\lambda^\mu(h) \rightarrow s$ as $h \rightarrow 0$, then we write

$$\sum_{n=0}^\infty a_n = s \quad (\mathfrak{R}, \lambda_n, \mu).$$

The case where $\lambda_n = n$ and μ is a positive integer is usually known as Riemann summability. The more general definition above has been given by Burkill [2] for $\mu = 1, 2$, and by Burkill and Petersen [4] for μ rational with odd denominator (which ensures that $f_\mu(x)$ is real); alternatively, for any $\mu > 0$ we may define $(\sin x)^\mu = e^{i\mu\pi}(-\sin x)^\mu$ when $x > 0$, $\sin x < 0$, and $f_\mu(-x) = f_\mu(x)$. In fact, any definition is suitable for our purpose, which ensures that

$$\begin{aligned} \frac{d}{dx} (\sin x)^\mu &= \mu (\sin x)^{\mu-1} \cos x, & |(\sin x)^\mu| &\leq 1 \quad (\mu > 0), \\ |(\sin x)^\mu| &\sim |x - n\pi|^\mu \quad (x \rightarrow n\pi); \end{aligned}$$

and since $f_\mu(x)$ is an even function we may suppose throughout, in the definition of $(\mathfrak{R}, \lambda_n, \mu)$ summability, that $h > 0$.

Burkill [3] has shown that if $\lambda_0 = 0$, $0 < p \leq \lambda_{n+1} - \lambda_n \leq q$, and κ is a positive integer, then summability (R, λ_n, κ) implies summability $(\mathfrak{R}, \lambda_n, \mu)$ for $\mu > \kappa + 1$ (and μ rational with odd denominator). Burkill and Petersen [4] have proved this for $\kappa = 1$, remarking that from the point of view of applications (for instance, to the theory of almost periodic functions—see, for example, [2] and [11]) it would be desirable to proceed from a nonintegral Riesz

mean to an integral Riemann mean. The present paper furnishes such a result, which also contains the theorem referred to above; we prove, more generally, the following

THEOREM. *If $\sum_{n=0}^{\infty} a_n = s(R, \lambda_n, \kappa)$, $\kappa \geq 0$, and if $\sum_{n=1}^{\infty} \Lambda_n^{\kappa} \lambda_n^{-\mu}$ converges, where $\Lambda_n = \lambda_{n+1}/(\lambda_{n+1} - \lambda_n)$ and $\mu > \kappa + 1$, then $\sum_{n=0}^{\infty} a_n = s(\mathfrak{R}, \lambda_n, \mu)$.*

In the special case $\lambda_n = n$, (R, λ_n, κ) is equivalent to Cesàro summability (C, κ) , and $(\mathfrak{R}, \lambda_n, \mu)$ becomes ordinary Riemann summability, which will be denoted by (\mathfrak{R}, μ) ; if, in addition, μ is a positive integer greater than 1, we obtain a result of Verblunsky [12] that $(C, \kappa) \subseteq (\mathfrak{R}, \mu)$ for $0 \leq \kappa < \mu - 1$, $\mu = 2, 3, \dots$; Hardy and Littlewood [7; 8] had proved earlier that $(C, \kappa) \subseteq (\mathfrak{R}, 1)$ for $-1 \leq \kappa < 0$. Kuttner [10] has proved that $(\mathfrak{R}, \mu) \subseteq (C, \mu + \delta)$ for $\delta > 0$, $\mu = 1, 2$, and that the result is false for $\mu = 3$; and he has shown that $(\mathfrak{R}, \mu) = (\mathfrak{R}, n, \mu) \subseteq (R, \log n, \mu)$ for $\mu = 1, 2$. See also Hardy [6, Appendix III].

Some lemmas are needed. We remark that in general throughout this paper K will denote a positive quantity independent of the particular variables under consideration, and not necessarily the same at each occurrence; thus, for example, in the first lemma the constants K may depend on μ or p , but are independent of x or n .

LEMMA 1. *Let p be a non-negative integer, and define $f_0(x) \equiv 1$.*

(a) *For any $\mu \geq p$, $f_{\mu}^{(p)}(x)$ is continuous everywhere, and*

$$(5)^{(2)} \quad |f_{\mu}^{(r)}(x)| \leq K \quad (0 < x < 1), \quad |f_{\mu}^{(r)}(x)| \leq Kx^{-\mu} \quad (x \geq 1), \quad r = 0, 1, \dots, p.$$

(b) *If $\mu > p$ then $f_{\mu}^{(r)}(n\pi) = 0$ ($n = 1, 2, \dots$; $r = 0, 1, \dots, p$). Also $f_{\mu}^{(p+1)}(x)$ is continuous in $(n-1)\pi < x < n\pi$ ($n = 1, 2, \dots$) and, in each such interval, satisfies the inequality*

$$(6) \quad |f_{\mu}^{(p+1)}(x)| \leq Kn^{-\mu} \{ (n\pi - x)^{\mu-p-1} + [x - (n-1)\pi]^{\mu-p-1} \}.$$

Proof. We first note that, for each non-negative integer s ,

$$(7) \quad |f_1^{(s)}(x)| \leq K \quad (0 < x < 1), \quad |f_1^{(s)}(x)| \leq Kx^{-1} \quad (x \geq 1);$$

the first of these inequalities is an immediate consequence of the fact that $f_1(x)$ has a power series expansion with infinite radius of convergence, while the second follows from the formula

$$f_1^{(s)}(x) = \sum_{k=0}^s \binom{s}{k} (-1)^k k! x^{-k-1} \sin \left[x + \frac{1}{2}(s-k)\pi \right].$$

It is clear that $f_{\mu}(x)$ is differentiable as often as we please, except perhaps at $x = \pm\pi, \pm 2\pi, \dots$; also $f_{\mu+1}'(x) = (\mu+1)f_{\mu}(x)f_1'(x)$, and on differentiating p times this gives

(*) This inequality is also given (for μ rational with odd denominator) in [3, Lemma 2].

$$(8) \quad f_{\mu+1}^{(p+1)}(x) = (\mu + 1) \sum_{r=0}^p \binom{p}{r} f_{\mu}^{(r)}(x) f_1^{(p-r+1)}(x),$$

which enables us to proceed by induction on p . We shall merely verify the inequalities (5) and (6).

(a) Suppose that, for some fixed non-negative integer p and for any $\mu \geq p$, (5) holds; then since $\mu \geq p$ implies $\mu + 1 \geq p$, (5) also holds with $\mu + 1$ in place of μ (and $r = 0, 1, \dots, p$). Further, (8) shows, by (7) and the inductive hypothesis, that $f_{\mu+1}^{(p+1)}(x)$ is bounded in $(0, 1)$ and is $O(x^{-\mu-1})$ as $x \rightarrow \infty$. Since (5) may be verified directly from the definition of $f_{\mu}(x)$ in the case $p = 0$, it follows that (5) is true for any non-negative integer p and any $\mu \geq p$.

(b) If $\mu \geq p + 1$ then (6) is equivalent to $|f_{\mu}^{(p+1)}(x)| \leq Kn^{-\mu}$ for $0 \leq (n-1)\pi < x < n\pi$, which has already been proved in part (a) of the lemma. Suppose, therefore, that for some fixed non-negative integer p and $0 < |n\pi - x| \leq \pi/2$ ($n = 0, 1, \dots$),

$$(9) \quad |f_{\mu}^{(p+1)}(x)| \leq K(n+1)^{-\mu} |n\pi - x|^{\mu-p-1} \quad \text{for } p < \mu < p+1;$$

in addition, we already know from (5) and (7) that

$$(10) \quad \begin{aligned} |f_{\mu}^{(r)}(x)| &\leq K(n+1)^{-\mu} \quad (r = 0, 1, \dots, p), \\ |f_1^{(s)}(x)| &\leq K(n+1)^{-1} \quad (s = 0, 1, \dots). \end{aligned}$$

Now use (8) with $p+1$ in place of p , together with (9) and (10), and we get

$$|f_{\mu+1}^{(p+2)}(x)| \leq K(n+1)^{-\mu-1} |n\pi - x|^{\mu-p-1} + K(n+1)^{-\mu-1};$$

or, writing ν for $\mu + 1$,

$$|f_{\nu}^{(p+2)}(x)| \leq K(n+1)^{-\nu} |n\pi - x|^{\nu-p-2} \quad \text{for } p+1 < \nu < p+2.$$

Since we may verify (9) directly for $p = 0$, (9) therefore follows, by induction, for any non-negative integer p ; and by combining the results for the two halves of the interval $(n-1)\pi < x < n\pi$, we obtain (6).

Defining $A_{n+1}(A_{-1} = 0)$ and $A_{\lambda}(\tau)$ as before, we now prove

LEMMA 2. *If $\mu \geq 1$, $\lambda_n < \Omega \leq \lambda_{n+1}$ ($n = 0, 1, \dots$), then*

$$(11) \quad \sum_{\nu=0}^n a_{\nu} f_{\mu}(\lambda_{\nu} h) = A_{\lambda}(\Omega) f_{\mu}(\Omega h) - h \int_0^{\Omega} f_{\mu}'(\tau h) A_{\lambda}(\tau) d\tau.$$

Proof. Since $f_{\mu}'(x)$ is continuous for any x , when $\mu \geq 1$, and $A_{\lambda}(\tau) = A_{\nu}$ for $\lambda_{\nu} < \tau \leq \lambda_{\nu+1}$ we have, for $\lambda_n < \Omega \leq \lambda_{n+1}$,

$$\begin{aligned} h \int_0^\Omega f'_\mu(\tau h) A_\lambda(\tau) d\tau &= h \left\{ \sum_{\nu=0}^{n-1} \int_{\lambda_\nu}^{\lambda_{\nu+1}} + \int_{\lambda_n}^\Omega \right\} f'_\mu(\tau h) A_\lambda(\tau) d\tau \\ &= h \sum_{\nu=0}^{n-1} A_\nu \left[\frac{1}{h} f_\mu(\tau h) \right]_{\lambda_\nu}^{\lambda_{\nu+1}} + h A_n \left[\frac{1}{h} f_\mu(\tau h) \right]_{\lambda_n}^\Omega \\ &= A_n f_\mu(\Omega h) - \sum_{\nu=0}^n (A_\nu - A_{\nu-1}) f_\mu(\lambda_\nu h), \end{aligned}$$

by partial summation; and this gives (11).

Now to obtain $\mathfrak{R}_\lambda^\mu(h)$ we must let $n \rightarrow \infty$ in (11); the following lemma gives sufficient conditions for the existence of $\mathfrak{R}_\lambda^\mu(h)$.

LEMMA 3. *If $\sum a_n$ is bounded (or summable) (R, λ_n, κ) , $\kappa \geq 0$, and if $\sum \Lambda_n^\kappa \lambda_n^{-\mu}$ converges, then $\sum a_n f_\mu(\lambda_n h)$ converges (absolutely) for each fixed $h > 0$.*

Proof. If $\sum a_n$ is bounded (R, λ_n, κ) then by (3) (with $r=0$), $A_n = O(\Lambda_n^\kappa)$; moreover, for any fixed $h > 0$, $f_\mu(\lambda_n h) = O(\lambda_n^{-\mu})$ as $n \rightarrow \infty$. Hence

$$\begin{aligned} a_n f_\mu(\lambda_n h) &= (A_n - A_{n-1}) f_\mu(\lambda_n h) \\ &= \{O(\Lambda_n^\kappa) + O(\Lambda_{n-1}^\kappa)\} O(\lambda_n^{-\mu}) \\ &= O(\Lambda_n^\kappa \lambda_n^{-\mu}) + O(\Lambda_{n-1}^\kappa \lambda_{n-1}^{-\mu}), \end{aligned}$$

and the lemma follows.

LEMMA 4. *Let p be a positive integer, $0 \leq \sigma < 1$, $\mu > p$, and*

$$I(\alpha) = \int_\alpha^\infty (x - \alpha)^{-\sigma} df_\mu^{(p)}(x).$$

Then

$$|I(\alpha)| \leq Kn^{-\mu} \{ (n\pi - \alpha)^{-\sigma} + [\alpha - (n-1)\pi]^{-\sigma} \}$$

when $(n-1)\pi < \alpha < n\pi$, $n = 1, 2, \dots$

Proof. Let $(n-1)\pi < \alpha < n\pi$; then

$$I(\alpha) = \left\{ \int_\alpha^{n\pi} + \int_{n\pi}^\infty \right\} (x - \alpha)^{-\sigma} df_\mu^{(p)}(x) \equiv J_1 + J_2, \text{ say.}$$

Since, by Lemma 1, $f_\mu^{(p)}(n\pi) = 0$ and $|f_\mu^{(p)}(x)| \leq Kx^{-\mu} (x \geq 1)$, we have, for $\sigma \geq 0$, $\mu > p$, on integrating by parts,

$$\begin{aligned} (12) \quad |J_2| &= \left| \sigma \int_{n\pi}^\infty (x - \alpha)^{-\sigma-1} f_\mu^{(p)}(x) dx \right| \\ &\leq Kn^{-\mu} (n\pi - \alpha)^{-\sigma}. \end{aligned}$$

Noting that $0 \leq \sigma < 1, \mu > p, 0 < n\pi - \alpha < \pi$, we now use (6), together with the formula

$$\int_a^b (x - a)^{q-1}(b - x)^{r-1}dx = (b - a)^{q+r-1}B(q, r) \quad (q, r > 0);$$

then

$$\begin{aligned} |J_1| &= \left| \int_{\alpha}^{n\pi} (x - \alpha)^{-\sigma} f_{\mu}^{(p+1)}(x) dx \right| \\ &\leq Kn^{-\mu} \left\{ \int_{\alpha}^{n\pi} (x - \alpha)^{-\sigma} (n\pi - x)^{\mu-p-1} dx \right. \\ &\quad \left. + \int_{\alpha}^{n\pi} (x - \alpha)^{-\sigma} [x - (n - 1)\pi]^{\mu-p-1} dx \right\} \\ (13) \quad &\leq Kn^{-\mu} \{ (n\pi - \alpha)^{\mu-p-\sigma} + (n\pi - \alpha)^{1-\sigma} [\pi^{\mu-p-1} + (\alpha - n\pi - \pi)^{\mu-p-1}] \} \\ &\leq Kn^{-\mu} \{ (n\pi - \alpha)^{-\sigma} + [\alpha - (n - 1)\pi]^{\mu-p-1} \}. \end{aligned}$$

Since $|I(\alpha)| \leq |J_1| + |J_2|$, the lemma now follows from (12) and (13).

Proof of the Theorem. We may suppose that $\kappa = \sigma + p - 1$, where $0 \leq \sigma < 1$ and p is a positive integer. By (1) and Lemma 2 we have, for $\mu > p$ and $\lambda_n < \Omega \leq \lambda_{n+1}$,

$$\begin{aligned} \sum_{r=0}^n a_r f_{\mu}(\lambda_r h) &= A_{\lambda}(\Omega) f_{\mu}(\Omega h) - h \int_0^{\Omega} f'_{\mu}(\tau h) dA_{\lambda}^1(\tau) \\ (14) \quad &= \sum_{r=0}^p \frac{(-h)^r}{r!} A_{\lambda}^r(\Omega) f_{\mu}^{(r)}(\Omega h) + \frac{(-1)^{p+1} h^p}{p!} \int_0^{\Omega} A_{\lambda}^p(\tau) df_{\mu}^{(p)}(\tau h), \end{aligned}$$

after p integrations by parts ($A_{\lambda}^r(0) = 0$). Using (2) with $\rho = 1 - \sigma, \kappa = \sigma + p - 1$, and writing $C = \{ \Gamma(\sigma + p) \Gamma(1 - \sigma) \}^{-1}$,

$$\begin{aligned} \frac{1}{p!} \int_0^{\Omega} A_{\lambda}^p(\tau) df_{\mu}^{(p)}(\tau h) &= C \int_0^{\Omega} df_{\mu}^{(p)}(\tau h) \int_0^{\tau} (\tau - t)^{-\sigma} A_{\lambda}^{\sigma+p-1}(t) dt \\ (15) \quad &= C \int_0^{\Omega} A_{\lambda}^{\sigma+p-1}(t) dt \int_t^{\Omega} (\tau - t)^{-\sigma} df_{\mu}^{(p)}(\tau h) \\ &= C \int_0^{\Omega} A_{\lambda}^{\sigma+p-1}(t) dt \left\{ \int_t^{\infty} - \int_{\Omega}^{\infty} \right\} (\tau - t)^{-\sigma} df_{\mu}^{(p)}(\tau h) \\ &\equiv I_1 - I_2, \text{ say.} \end{aligned}$$

For each fixed $h > 0, \sigma \geq 0, \mu > p \geq 1$, for $t < \Omega$, and for all $\Omega \geq h^{-1}$ we have, on integrating by parts and using $|f_{\mu}^{(p)}(x)| \leq Kx^{-\mu} (x \geq 1)$,

$$\left| \int_{\Omega}^{\infty} (\tau - t)^{-\sigma} df_{\mu}^{(p)}(\tau h) \right| \leq K\Omega^{-\mu} (\Omega - t)^{-\sigma},$$

where K is independent of Ω and t . Since, by hypothesis, $A_{\lambda}^{\sigma+p-1}(t) = O(t^{\sigma+p-1})$, it then follows that, as $\Omega \rightarrow \infty$,

$$|I_2| \leq K \int_0^{\Omega} t^{\sigma+p-1} \Omega^{-\mu} (\Omega - t)^{-\sigma} dt \leq K \Omega^{p-\mu} \rightarrow 0.$$

We now observe that, for $r=0, 1, \dots, p-1$, (3) and (5) give

$$\begin{aligned} A_{\lambda}^r(\Omega) f_{\mu}^{(r)}(\Omega h) &= O\{\Omega^r \Lambda_n^{k-r} \Omega^{-\mu}\} \\ &= O\{\Lambda_n^k \lambda_n^{-\mu} (\lambda_n / \Lambda_n)^r\} \\ &= O\{\Lambda_n^k \lambda_n^{-\mu}\} O\{1 + (\lambda_n / \Lambda_n)^k\} \\ &= O\{\Lambda_n^k \lambda_n^{-\mu}\} + O\{\lambda_n^{k-\mu}\} \\ &= o(1) + o(1), \end{aligned}$$

since $\mu > p > \kappa \geq r$ and $\sum \Lambda_n^k \lambda_n^{-\mu}$ converges; while, by (4) and (5),

$$A_{\lambda}^p(\Omega) f_{\mu}^{(p)}(\Omega h) = O\{\Omega^p \Omega^{-\mu}\} = o(1).$$

Thus the series on the right of (14) tends to zero as $\Omega \rightarrow \infty$, while (by Lemma 3) the series on the left tends to a limit $\mathfrak{R}_{\lambda}^{\mu}(h)$. Hence the integral on the right of (14) tends to a limit; then, since $I_2 \rightarrow 0$, we may let $\Omega \rightarrow \infty$ in (15) and substitute the result into (14) to give, for $h > 0$,

$$(16) \quad \mathfrak{R}_{\lambda}^{\mu}(h) = C(-1)^{p+1} \int_0^{\infty} \phi(h, t) t^{-\kappa} A_{\lambda}^k(t) dt,$$

where

$$(17) \quad \phi(h, t) = h^p t^{\kappa} \int_t^{\infty} (\tau - t)^{-\sigma} df_{\mu}^{(p)}(\tau h).$$

The theorem will then follow if we can show that $t^{-\kappa} A_{\lambda}^k(t) \rightarrow s$ as $t \rightarrow \infty$ implies $\mathfrak{R}_{\lambda}^{\mu}(h) \rightarrow s$ as $h \rightarrow 0+$; by Hardy [6, Theorem 6], sufficient conditions for this are:

$$(18) \quad \int_0^{\infty} |\phi(h, t)| dt \leq M \text{ independently of } h > 0,$$

$$(19) \quad \lim_{h \rightarrow 0+} \int_0^T |\phi(h, t)| dt = 0 \text{ for every finite } T > 0,$$

$$(20) \quad \lim_{h \rightarrow 0+} C(-1)^{p+1} \int_0^{\infty} \phi(h, t) dt = 1.$$

For (20) we can apply (16) to sequences $\{\lambda_n\}$, $\{a_n\}$ satisfying $\lambda_0 = 0$, $a_0 = 1$, $a_n = 0$ ($n \geq 1$) to obtain at once

$$1 = C(-1)^{p+1} \int_0^\infty \phi(h, t) dt$$

for any $h > 0$, since for the sequences in question

$$A_\lambda^\kappa(t) = t^\kappa \quad (t > 0), \quad \mathfrak{R}_\lambda^\mu(h) = 1.$$

Now the substitution $x = \tau h$, $\alpha = th$ in (17) gives

$$\int_0^T |\phi(h, t)| dt = \int_0^{Th} \alpha^\kappa |I(\alpha)| d\alpha,$$

where

$$I(\alpha) = \int_\alpha^\infty (x - \alpha)^{-\sigma} df_\mu^{(p)}(x).$$

Thus both (18) and (19) will follow if we can show that

$$(21) \quad \int_0^\infty \alpha^\kappa |I(\alpha)| d\alpha < \infty.$$

But by Lemma 4,

$$\begin{aligned} \int_0^\infty \alpha^\kappa |I(\alpha)| d\alpha &= \sum_{n=1}^\infty \int_{(n-1)\pi}^{n\pi} \alpha^\kappa |I(\alpha)| d\alpha \\ &\leq K \sum_{n=1}^\infty n^\kappa \int_{(n-1)\pi}^{n\pi} n^{-\mu} \{ (n\pi - \alpha)^{-\sigma} + [\alpha - (n-1)\pi]^{\mu-p-1} \} d\alpha \\ &\leq K \sum_{n=1}^\infty n^{\kappa-\mu} \text{ since } \sigma < 1 \text{ and } \mu > p \\ &< \infty \text{ when } \mu > \kappa + 1, \end{aligned}$$

so that (21) holds and the proof is complete.

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