ON THE CONVERGENCE AND SUMMABILITY OF SERIES WITH RESPECT TO BLOCK-ORTHONORMAL SYSTEMS

G. NADIBAIDZE

ABSTRACT. Statements connected with the so-called block-orthonormalized systems are given. The convergence and summability almost everywhere by the (c, 1) method with respect to such systems are considered. In particular, the well-known theorems of Menshov-Rademacher and Kacmarz on the convergence and (c,1)-summability almost everywhere of orthogonal series are generalized.

1. The so-called block-orthonormal systems were introduced by V. F. Gaposhkin who obtained the first results [1] for series with respect to such systems. In particular, he generalized the well-known Menshov–Rademacher theorem. This paper presents the results on the convergence and (c,1)-summability almost everywhere of series with respect to block-orthonormal systems. These results were announced in [2] and [3] but here some of them are formulated in a slightly different form.

Let $\{N_k\}$ be a strictly increasing sequence of natural numbers and $\Delta_k = (N_k, N_{k+1}], k = 1, 2, \dots$

Definition 1 ([1]). Let $\{\varphi_n\}$ be a system of functions from $L^2(0, 1)$. $\{\varphi_n\}$ will be called a Δ_k -orthonormal system (Δ_k -ONS) if:

(1)
$$\|\varphi_n\|_2 = 1, \quad n = 1, 2, \dots;$$

(2) $(\varphi_i, \varphi_j) = 0$ for $i, j \in \Delta_k, i \neq j, k \ge 1$.

Definition 2. A positive nondecreasing sequence $\{\omega(n)\}$ will be called the Weyl multiplier for the convergence ((c, 1)-summability) a.e. of series with respect to the Δ_k -ONS $\{\varphi_n(x)\}$ if the convergence of the series

$$\sum_{n=1}^{\infty} a_n^2 \omega(n)$$

¹⁹⁹¹ Mathematics Subject Classification. 42C20.

Key words and phrases. Block-orthonormal systems, Weyl multiplier, convergence and (c,1)-summability almost everywhere of block-normal systems.

¹⁰⁷²⁻⁹⁴⁷X/95/0900-05177.50/0 © 1995 Plenum Publishing Corporation

guarantees the convergence ((c, 1)-summability) a.e. of the series

$$\sum_{n=1}^{\infty} a_n \varphi(x). \tag{1}$$

2. Let the sequence $\{N_k\}$ be fixed and $\Delta_k = (N_k, N_{k+1}]$. Without loss of generality it can be assumed that

$$N_0 = 0, \quad N_1 = 1, \quad \omega(0) = 1.$$

We have

Theorem 1. In order that a positive nondecreasing sequence $\{\omega(n)\}$ be the Weyl multiplier for the convergence a.e. of series with respect to any Δ_k -ONS, it is necessary and sufficient that the following two conditions be fulfilled:

(a)
$$\sum_{k=1}^{\infty} \frac{1}{\omega(N_k)} < \infty;$$

(b)
$$\log_2^2 n = O(\omega(n)) \text{ for } n \to \infty.$$

Proof. Sufficiency. Let the conditions of the theorem be fulfilled and for the sequence $\{a_n\}$

$$\sum_{n=1}^{\infty} a_n^2 \omega(n) < \infty.$$

We introduce

$$\psi_k(x) = \sum_{n=N_k+1}^{N_{k+1}} a_n \varphi_n(x), \quad k = 0, 1, 2, \dots$$

Then

$$\sum_{k=0}^{\infty} \|\psi_k(x)\|_1 \le \sum_{k=0}^{\infty} \|\psi_k(x)\|_2 = \sum_{k=0}^{\infty} \|\psi_k(x)\|_2 (\omega(N_k))^{\frac{1}{2}} (\omega(N_k))^{-\frac{1}{2}} \le$$
$$\le \sum_{k=0}^{\infty} \|\psi_k(x)\|_2^2 \omega(N_k) \sum_{k=0}^{\infty} \frac{1}{\omega(N_k)} = \sum_{k=0}^{\infty} \left(\sum_{n=N_k+1}^{N_{k+1}} a_n^2\right) \omega(N_k) \sum_{k=0}^{\infty} \frac{1}{\omega(N_k)} \le$$
$$\le \sum_{n=1}^{\infty} a_n^2 \omega(n) \sum_{k=0}^{\infty} \frac{1}{\omega(N_k)} < \infty,$$

which by the Levy theorem implies that

$$\sum_{k=0}^{\infty} |\psi_k(x)| < \infty \quad \text{a.e.}$$

Therefore the sequence $S_{N_k}(x)$, where

$$S_k(x) = \sum_{n=1}^k a_n \varphi_n(x),$$

converges a.e.

Let

$$\delta_k(x) = \max_{N_k < j \le N_{k+1}} \Big| \sum_{n=N_k+1}^j a_n \varphi(x) \Big|, \quad k \ge 1.$$

Using the Kantorovich inequality, we obtain

$$\|\delta_k(x)\|_2^2 \le c \sum_{n=N_k+1}^{N_{k+1}} a_n^2 \log_2^2 n, \quad k \ge 1.$$

Now

$$\sum_{k=0}^{\infty} \|\delta_k(x)\|_2^2 \le c \sum_{k=0}^{\infty} \sum_{n=N_k+1}^{N_{k+1}} a_n^2 \log_2^2 n \le c \sum_{n=1}^{\infty} a_n^2 \omega(n) < \infty,^1$$

from which it follows that $\lim_{k\to\infty} \delta_k(x) = 0$ for a.e. $x \in (0,1)$. This together with the proven convergence almost everywhere of the series $S_{N_k}(x)$ guarantees the convergence of series (1) a.e. on (0,1).

Necessity.

(1) Let

$$\sum_{k=1}^{\infty} \frac{1}{\omega(N_k)} = \infty.$$

Then there exist numbers $c_k > 0$ such that

$$\sum_{k=1}^{\infty} c_k^2 \omega(N_k) < \infty \quad \text{and} \quad \sum_{k=1}^{\infty} c_k = \infty.$$

Let $\Phi_{N_k}(x) = 1$ $(k = 1, 2, ...; x \in (0, 1))$ and choose as other functions $\Phi_n(x)$ $(n \in N, n \neq N_k, k = 1, 2, ...)$ an arbitrary ONS orthogonal to 1. The system $\{\Phi_n(x)\}$ is an Δ_k -ONS. Take $b_n = 0$ $(n \neq N_1, N_2, ...), b_{N_k} = c_k$ (k = 1, 2, ...). Then

$$\sum_{n=1}^{\infty} b_n \Phi_n(x) = \sum_{k=1}^{\infty} c_k = \infty, \quad x \in (0,1),$$

though

$$\sum_{n=1}^{\infty} b_n \omega(n) = \sum_{k=1}^{\infty} c_k^2 \omega(N_k) < \infty.$$

¹In what follows c will denote, generally speaking, various absolute constants.

The necessity of condition (1) is proved.

(2) If equality (b) is not fulfilled, then

$$\frac{\log_2^2 2^k}{\omega(2^k)} \ge \frac{1}{4} \frac{\log_2^2 2^{k+1}}{\omega(2^k)} \ge \frac{1}{4} \frac{\log_2^2 n}{\omega(n)}, \quad n \in (2^k, 2^{k+1}] \ k = 1, 2, \dots,$$

which implies that the equality

$$\log_2^2 2^k = O(\omega(2^k)) \text{ for } k \to \infty$$

is not fulfilled either. Therefore we can find an increasing sequence of natural numbers q_j , j = 1, 2, ..., such that

$$1 \le \sqrt{\omega(2^{q_j+1})} < \frac{q_j}{j^3}, \quad j = 1, 2, \dots$$
 (2)

Inequality (2) makes it possible to construct an orthonormal system $\{\Phi_n(x)\}\$ (which simultaneously will also be a Δ_k -ONS) and a sequence $\{b_n\}$ (see [4], p. 298, the proof of Menshov's theorem) such that

$$\sum_{n=1}^{\infty} b_n^2 \omega(n) < \infty,$$

but the series

$$\sum_{n=1}^{\infty} b_n \Phi_n(x)$$

diverges a.e. on (0, 1). \Box

Remark 1. The application of the proven theorem to orthonormal systems allows us to formulate the Menshov-Rademacher theorem as follows:

In order that a positive nondecreasing sequence $\{\omega(n)\}\$ be the Weyl multiplier for the convergence a.e. of series with respect to any orthonormal systems, it is necessary and sufficient that the equality

$$\log_2^2 n = O(\omega(n)) \quad as \quad n \to \infty$$

be fulfilled.

Remark 2. If

$$\omega(n) = \log_2^2 n,$$

then condition (b) of Theorem 1 is fulfilled and we obtain Gaposhkin's theorem [1, Proposition 1].

Remark 3. If

$$N_k = \left[2^{k^{\alpha}}\right], \quad 0 < \alpha \le \frac{1}{2}, {}^1$$

then $\log_2^2 n$ will be the Weyl multiplier for the convergence a.e. not for each Δ_k -ONS. From Theorem 1 it follows that in that case

$$\omega(n) = \log_2^{\frac{1}{\alpha} + \varepsilon} n, \quad \varepsilon > 0,$$

is the Weyl multiplier.

Analogously, if

$$N_k = \begin{bmatrix} k^\alpha \end{bmatrix}, \quad \alpha \ge 1,$$

then

$$\omega(n) = n^{\frac{1}{\alpha}} \log_2^{1+\varepsilon} n, \quad \varepsilon > 0.$$

Also note that in both cases one should not take $\varepsilon = 0$.

3. Here a necessary and sufficient condition is established to be imposed on the sequence $\{N_k\}$ so that the well-known Kacmarz theorem on the (c, 1)summability a.e. of series with respect to orthonormal systems (see [5], p. 223, theorem [5.8.6]) remains valid also with respect to block-orthonormal systems. Moreover, a generalization of the Kacmarz theorem is given for a Δ_k -ONS.

In what follows we shall use the notation

$$\sigma_n(x) = \frac{1}{n} \sum_{i=1}^n S_i(x), \quad k(n) = \max\{k : N_k < n\}.$$

Lemma 1. Let the sequence $\{N_k\}$ be fixed, $\{\varphi_n\}$ be an arbitrary Δ_k -ONS and for a positive nondecreasing sequence $\{\omega(n)\}$ let there be given

$$\min\left\{k: N_k \ge n\right\} + n^2 \sum_{k: N_k \ge n} \frac{1}{N_k^2} = O(\omega(n)) \quad \text{for } n \to \infty.$$
(3)

Then the condition

$$\sum_{n=1}^{\infty} a_n^2 \omega(n) < \infty \tag{4}$$

implies the convergence a.e. of the series

$$\sum_{n=2}^{\infty} n \big(\sigma_n(x) - \sigma_{n-1}(x) \big)^2,$$

 $^{{}^{1}[}p]$ denotes the integer part of the number p.

 $\mathit{Proof.}$ Let conditions (3) and (4) be fulfilled. Then

$$\begin{split} \int_{0}^{1} n \left(\sigma_{n}(x) - \sigma_{n-1}(x)\right)^{2} dx &= \frac{1}{n(n-1)^{2}} \int_{0}^{1} \left(\sum_{i=1}^{n} a_{i}(i-1)\varphi_{i}(x)\right)^{2} dx \leq \\ &\leq \frac{4}{n^{3}} \int_{0}^{1} \left(\sum_{i=1}^{N_{k(n)}} a_{i}(i-1)\varphi_{i}(x) + \sum_{i=N_{k(n)}+1}^{n} a_{i}(i-1)\varphi(x)\right)^{2} dx \leq \\ &\leq \frac{8}{n^{3}} \left[\int_{0}^{1} \left(\sum_{j=0}^{n} \sum_{i=N_{j}+1}^{N_{j+1}} a_{i}(i-1)\varphi_{i}(x)\right)^{2} dx + \\ &+ \int_{0}^{1} \left(\sum_{i=N_{k(n)}+1}^{n} a_{i}(i-1)\varphi_{i}(x)\right)^{2} dx + \sum_{i=N_{k(n)}+1}^{n} a_{i}^{2}(i-1)^{2} \right] \leq \\ &\leq \frac{8}{n^{3}} \left[k(n) \sum_{j=0}^{N_{k(n)}} \int_{i=1}^{0} a_{i}^{2}(i-1)^{2} + \sum_{i=N_{k(n)}+1}^{n} a_{i}^{2}(i-1)^{2} \right] \leq \\ &= \frac{8}{n^{3}} \left[k(n) \sum_{i=1}^{N_{k(n)}} a_{i}^{2}(i-1)^{2} + \sum_{i=N_{k(n)}+1}^{n} a_{i}^{2}(i-1)^{2} \right] \leq \\ &\leq \frac{8}{n^{3}} \left[k(n) \sum_{i=1}^{N_{k(n)}} a_{i}^{2}i^{2} + \sum_{i=N_{k(n)}+1}^{n} a_{i}^{2}i^{2} \right], \quad n \geq 2. \end{split}$$

Therefore

$$\begin{split} \sum_{n=2}^{\infty} \int_{0}^{1} n \left(\sigma_{n}(x) - \sigma_{n-1}(x) \right)^{2} dx &\leq 8 \sum_{k=0}^{\infty} \sum_{n=N_{k}+1}^{N_{k+1}} \frac{1}{n^{3}} \left(k(n) \sum_{i=1}^{N_{k}(n)} a_{i}^{2} i^{2} + \right. \\ &+ \sum_{i=N_{k}(n)+1}^{n} a_{i}^{2} i^{2} \right) = 8 \sum_{k=0}^{\infty} \left(\sum_{n=N_{k}+1}^{N_{k}+1} \sum_{i=1}^{N_{k}} \frac{k}{n^{3}} a_{i}^{2} i^{2} + \sum_{n=N_{k}+1}^{N_{k}+1} \sum_{i=N_{k}+1}^{n} \frac{1}{n^{3}} a_{i}^{2} i^{2} \right) = \\ &= 8 \sum_{i=1}^{\infty} a_{i}^{2} i^{2} \sum_{k:N_{k} \geq i} k \sum_{n=N_{k}+1}^{N_{k+1}} \frac{1}{n^{3}} + 8 \sum_{k=0}^{\infty} \sum_{i=N_{k}+1}^{N_{k+1}} a_{i}^{2} i^{2} \sum_{n=i}^{N_{k+1}} \frac{1}{n^{3}} \leq \\ &\leq 8 \sum_{i=1}^{\infty} a_{i}^{2} i^{2} \sum_{k=k(i)+1} k \left(\frac{1}{N_{k}^{2}} - \frac{1}{N_{k+1}^{2}} \right) + c \sum_{k=0}^{\infty} \sum_{i=N_{k}+1}^{N_{k+1}} a_{i}^{2} = \end{split}$$

$$=8\sum_{i=1}^{\infty}a_{i}^{2}i^{2}\left[\left(k(i)+1\right)\frac{1}{N_{k(i)+1}^{2}}+\sum_{k=k(i)+2}^{\infty}\frac{1}{N_{k}^{2}}\right]+c\sum_{i=1}^{\infty}a_{i}^{2}<<< c\sum_{i=1}^{\infty}a_{i}^{2}\left(\min\left\{k:N_{k}\geq i\right\}+i^{2}\sum_{k:N_{k}\geq i}\frac{1}{N_{k}^{2}}\right)\leq c\sum_{i=1}^{\infty}a_{i}^{2}\omega(i)<\infty,$$

from which by the Levy theorem we obtain

$$\sum_{n=2}^{\infty} n \big(\sigma_n(x) - \sigma_{n-1}(x) \big)^2 < \infty \quad \text{a.e.} \quad \Box$$

Lemma 2. Let $\{N_k\}$ be a given sequence, $\{\varphi_n(x)\}$ be an arbitrary Δ_k -ONS, and conditions (3), (4) be fulfilled. Then for the corresponding series (1) the convegence a.e. of the sequence $\{S_{2^n}(x)\}$ is equivalent to the convergence a.e. of the sequence $\{\sigma_{2^n}(x)\}$.

Proof. Let conditions (3) and (4) be fulfilled. We have

$$S_n(x) - \sigma_n(x) = \frac{1}{n} \sum_{i=1}^n a_i(i-1)\varphi_i(x).$$

Then

$$\int_{0}^{1} \left(S_{2^{n}}(x) - \sigma_{2^{n}}(x) \right)^{2} dx = \int_{0}^{1} \frac{1}{4^{n}} \left(\sum_{i=1}^{N_{k(2^{n})}} a_{i}(i-1)\varphi_{i}(x) + \sum_{i=N_{k(2^{n})}+1}^{2^{n}} a_{i}(i-1)\varphi_{i}(x) \right)^{2} dx \le \frac{2}{4^{n}} \left[k(2^{n}) \sum_{i=1}^{N_{k(2^{n})}} a_{i}^{2}(i-1)^{2} + \sum_{i=N_{k(2^{n})}+1}^{2^{n}} a_{i}^{2}(i-1)^{2} \right] \le \frac{2}{4^{n}} \left[k(2^{n}) \sum_{i=1}^{N_{k(2^{n})}} a_{i}^{2}i^{2} + \sum_{i=N_{k(2^{n})}+1}^{2^{n}} a_{i}^{2}i^{2} \right].$$

Therefore

$$\sum_{n=1}^{\infty} \int_{0}^{1} \left(S_{2^{n}}(x) - \sigma_{2^{n}}(x) \right)^{2} dx \leq 2 \left(\sum_{n=1}^{\infty} \frac{k(2^{n})}{4^{n}} \sum_{i=1}^{N_{k(2^{n})}} a_{i}^{2} i^{2} + \sum_{n=1}^{\infty} \frac{1}{4^{n}} \sum_{i=N_{k(2^{n})}+1}^{2^{n}} a_{i}^{2} i^{2} \right) = 2(J_{1} + J_{2}).$$

We have

$$J_{1} = \sum_{n=1}^{\infty} \frac{k(2^{n})}{4^{n}} \sum_{i=1}^{N_{k(2^{n})}} a_{i}^{2} i^{2} = \sum_{k=1}^{\infty} \sum_{\log_{2} N_{k} < n \le \log_{2} N_{k+1}} \frac{k(2^{n})}{4^{n}} \sum_{i=1}^{N_{k(2^{n})}} a_{i}^{2} i^{2} =$$

$$= \sum_{k=1}^{\infty} \sum_{\log_{2} N_{k} < n \le \log_{2} N_{k+1}} \frac{k}{4^{n}} \sum_{i=1}^{N_{k}} a_{i}^{2} i^{2} =$$

$$= \sum_{k=1}^{\infty} \left(\sum_{\log_{2} N_{k} < n \le \log_{2} N_{k+1}} \frac{k}{4^{n}} \right) \sum_{i=1}^{N_{k}} a_{i}^{2} i^{2} =$$

$$= \sum_{i=1}^{\infty} a_{i}^{2} i^{2} \sum_{k=k(i)+1}^{\infty} \left(\sum_{\log_{2} N_{k} < n \le \log_{2} N_{k+1}} \frac{k}{4^{n}} \right) =$$

$$= \sum_{i=1}^{\infty} a_{i}^{2} i^{2} \left[\left(k(i) + 1 \right) \sum_{n > \log_{2} N_{k(i)+1}} \frac{1}{4^{n}} + \sum_{k=k(i)+2}^{\infty} \sum_{n > \log_{2} N_{k}} \frac{1}{4^{n}} \right] \le$$

$$\leq \sum_{i=1}^{\infty} a_{i}^{2} i^{2} \left[\left(k(i) + 1 \right) \frac{4}{3} \frac{1}{N_{k(i)+1}^{2}} + \frac{4}{3} \sum_{k=k(i)+2}^{\infty} \frac{1}{N_{k}^{2}} \right] \le c \sum_{i=1}^{\infty} a_{i}^{2} \omega(i) < \infty$$

and

$$J_{2} = \sum_{n=1}^{\infty} \frac{1}{4^{n}} \sum_{i=N_{k(2^{n})}+1} a_{i}^{2} i^{2} \leq \sum_{n=1}^{\infty} \frac{1}{4^{n}} \sum_{i=1}^{2^{n}} a_{i}^{2} i^{2} =$$
$$= \sum_{i=1}^{\infty} a_{i}^{2} i^{2} \sum_{2^{n} \geq i} \frac{1}{4^{n}} \leq c \sum_{i=1}^{\infty} a_{i}^{2} < \infty.$$

Therefore

$$\sum_{n=1}^{\infty} \int_{0}^{1} \left(S_{2^{n}}(x) - \sigma_{2^{n}}(x) \right)^{2} < \infty$$

from which it follows that

$$\sum_{n=1}^{\infty} \int_{0}^{1} \left(S_{2^{n}}(x) - \sigma_{2^{n}}(x) \right)^{2} < \infty \quad \text{a.e.}$$

and therefore

$$\lim_{n \to \infty} \int_0^1 \left(S_{2^n}(x) - \sigma_{2^n}(x) \right)^2 = 0 \quad \text{a.e.} \quad \Box$$

Theorem 2. Let $\{N_k\}$ be a given sequence, $\{\varphi_n(x)\}$ be an arbitrary Δ_k -ONS, and conditions (3), (4) be fulfilled. Then for series (1) to be (c, 1)convergent a.e. it is necessary and sufficient that the subsequence of partial sums $\{S_{2^n}(x)\}$ of (1) be convergent a.e.

Proof. Sufficiency. Let conditions (3), (4) be fulfilled and the subsequence $\{S_{2^n}(x)\}$ of the corresponding series (1) converge a.e. Then by Lemma 3 the subsequence $\{\sigma_{2^n}(x)\}$ also converges a.e. and we have

$$\sup_{k \in (2^{n}, 2^{n+1}]} \left(\sigma_{k}(x) - \sigma_{2^{n}}(x) \right)^{2} = \left(\sup_{k \in (2^{n}, 2^{n+1}]} \sum_{i=2^{n}+1}^{k} \left(\sigma_{i}(x) - \sigma_{i-1}(x) \right) \right)^{2} \le \sum_{i=2^{n}+1}^{2^{n+1}} i \left(\sigma_{i}(x) - \sigma_{i-1}(x) \right)^{2},$$

which by Lemma 1 implies that $\{\sigma_n(x)\}$ converges a.e., i.e., series (1) is (c, 1)-summable a.e.

Necessity. Let conditions (3), (4) be fulfilled and series (1) be (c, 1)-summable a.e. Then $\{\sigma_{2^n}(x)\}$ converges almost everywhere and by Lemma 2 $\{S_{2^n}(x)\}$, too, converges almost everywhere. \Box

Lemma 3. If

$$\sum_{k=3}^{\infty} \frac{1}{(\log_2 \log_2 N_k)^2} < \infty,$$

then

$$\min\{k: N_k \ge n\} + n^2 \sum_{k: N_k \ge n} \frac{1}{N_k^2} = O\left((\log_2 \log_2 n)^2\right) \text{ for } n \to \infty.$$

Proof. Let

$$\sum_{k=2}^{\infty} \frac{1}{(\log_2 \log_2 N_k)^2} < \infty.$$

Then

$$\lim_{k \to \infty} \frac{k}{(\log_2 \log_2 N_k)^2} = 0$$

and therefore for sufficiently large k's we have

$$2^{2^{\sqrt{k}}} < N_k.$$

By definition, $n \in (N_{k(n)}, N_{k(n)+1}]$. Putting

$$q(n) = \begin{cases} k(n) + 1, & \text{if } 2^{2^{\sqrt{k(n)+1}}} \ge n, \\ m, & \text{if } 2^{2^{\sqrt{k(n)+1}}} < n \text{ and } 2^{2^{\sqrt{m-1}}} \le n < 2^{2^{\sqrt{m}}}, \end{cases}$$

for sufficiently large n's we have

$$\sum_{k:N_k \ge n} \frac{1}{N_k^2} = \sum_{k=k(n)+1} \frac{1}{N_k^2} = \sum_{k=k(n)+1}^{q(n)-1} \frac{1}{N_k^2} + \sum_{k=q(n)}^{\infty} \frac{1}{N_k^2} \le \frac{q(n)-k(n)-1}{N_{k(n)+1}} + \sum_{k=q(n)}^{\infty} \frac{1}{(2^{2\sqrt{k}})^2} \le \frac{q(n)-k(n)-1}{n^2} + \frac{c}{(2^{2\sqrt{q(n)}})^2} \le \frac{q(n)-k(n)-1}{n^2} + \frac{c}{n^2} \le c \frac{(\log_2 \log_2 n)^2}{n^2}.$$

Therefore for sufficiently large n's

$$\min\left\{k: N_k \ge n\right\} + n^2 \sum_{k: N_k \ge n} \frac{1}{N_k^2} \le k(n) + 1 + n^2 c \, \frac{(\log_2 \log_2 n)^2}{n^2} \le c \left(\log_2 \log_2 n\right)^2. \quad \Box$$

Theorem 3. Let the sequence $\{N_k\}$ be fixed. In order that the condition

$$\sum_{n=2}^{\infty} a_n^2 \left(\log_2 \log_2 n\right)^2 < \infty \tag{5}$$

guarantee the convergence a.e. of the sequence $\{S_{2^k}(x)\}$ for series (1) with respect to any Δ_k -ONS $\{\varphi_n(x)\}$, it is necessary and sufficient that the condition

$$\sum_{k=3}^{\infty} \frac{1}{(\log_2 \log_2 N_k)^2} < \infty \tag{6}$$

be fulfilled.

Proof. Sufficiency. Let conditions (5) and (6) be fulfilled. Define the sequence of natural numbers $\{M_i\}$ by the recurrent formula

$$M_{1} = N_{1} = 1,$$

$$M_{i} = \min \left\{ \min\{N_{k} : M_{k} > M_{i-1}, \ k \in N \right\},$$

$$\min\{2^{m} : 2^{m} > M_{i-1}, \ m \in N \} \right\}, \quad i \ge 2,$$
(7)

i.e., $\{M_i\}$ is the increasing sequence whose terms have the form N_k or 2^m , $k \ge 1, m \ge 1$.

Assume that $N_i = M_{k_i}$, $i \ge 1$, and $k_0 = 0$. Clearly,

$$M_i < 2^i, \quad i \ge 1, \tag{8}$$

and

$$\log_2 M_p + i + 1 \ge p \text{ for } p \in (k_i, k_{i+1}], i \ge 0.$$
(9)

Now, applying condition (6) and inequality (9), for sufficiently large *i*'s and $p \in (k_i, k_{i+1}]$ we have

$$p \le \log_2 M_p + i + 1 \le \log_2 M_p + \log_2 2^{2\sqrt{i}} \le \log_2 M_p + \log_2 N_i = = \log_2 M_p + \log_2 M_{k_i} \le 2\log_2 M_p.$$
(10)

 Set

$$b_n = \left(\sum_{j=M_n+1}^{M_{n+1}} a_j^2\right)^{\frac{1}{2}}, \quad \psi_n(x) = \begin{cases} \frac{1}{b_n} \sum_{j=M_n+1}^{M_{n+1}} a_j \varphi_j(x), & \text{for } b_n \neq 0, \\ \varphi_{M_n+1}(x), & \text{for } b_n = 0, \end{cases} \quad n \ge 1.$$

Clearly, $\{\psi_n(x)\}\$ is a $(k_i, k_{i+1}]$ -ONS. Moreover, by condition (6) and inequality (8) we have

$$\sum_{i=3}^{\infty} \frac{1}{\log_2^2 k_i} \le \sum_{i=3}^{\infty} \frac{1}{(\log_2 \log_2 M_{k_i})^2} = \sum_{i=3}^{\infty} \frac{1}{(\log_2 \log_2 N_i)^2} < \infty$$

and by (5) and (10)

$$\sum_{n=1}^{\infty} b_n^2 \log_2^2 n = \sum_{n=1}^{\infty} \left(\sum_{j=M_n+1}^{M_{n+1}} a_j^2 \right) \log_2^2 n \le c \sum_{n=1}^{\infty} \left(\sum_{j=M_n+1}^{M_{n+1}} a_j^2 \right) \times \left(\log_2 \log_2 M_n \right)^2 \le c \sum_{n=1}^{\infty} \sum_{j=M_n+1}^{M_{n+1}} a_j^2 \left(\log_2 \log_2 j \right)^2 < \infty.$$

Thus the conditions of V. Gaposhkin's theorem (see [1], Proposition 1) are fulfilled for $(k_i, k_{i+1}]$ -ONS $\{\psi_n(x)\}$ and the sequence $\{b_n\}$. Therefore the series

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

converges almost everywhere, which, in particular, guarantees the convergence a.e. of the sequence $\{S_{2^k}(x)\}$ for the corresponding series (1).

Necessity. Let

$$\sum_{k=3}^{\infty} \frac{1}{(\log_2 \log_2 N_k)^2} = \infty.$$

Then there exist numbers $c_k > 0$ such that

$$\sum_{k=2}^{\infty} c_k^2 \left(\log_2 \log_2 N_k \right)^2 < \infty, \quad \sum_{k=1}^{\infty} c_k = \infty.$$

G. NADIBAIDZE

Take $\Phi_{N_k}(x) \equiv 1 \ (k \geq 1)$ and as other functions $\Phi_n(x) \ (n \neq N_1, N_2, ...)$ choose an arbitrary ONS orthogonal to 1. The system $\{\Phi_n(x)\}$ is a Δ_k -ONS. Let $b_{N_k} = c_k \ (k \geq 1)$ and $b_n = 0 \ (n \neq N_1, N_2, ...)$. Then

$$\sum_{n=2}^{\infty} b_n^2 \left(\log_2 \log_2 n \right)^2 = \sum_{k=2}^{\infty} c_k^2 \left(\log_2 \log_2 N_k \right)^2 < \infty,$$

but

$$\sum_{n=1}^{\infty} b_n \Phi_n(x) = \sum_{k=1}^{\infty} b_{N_k} = \sum_{k=1}^{\infty} c_k = \infty, \quad x \in (0,1),$$

i.e., for the series

$$\sum_{n=1}^{\infty} b_n \Phi_n(x)$$

the sequence $\{S_{2^k}(x)\}$ diverges everywhere. \Box

Theorem 4. Let the sequence $\{N_k\}$ be fixed. In order that the sequence $\{(\log_2 \log_2 n)^2\}$ be the Weyl multiplier for the (c, 1)-summability a.e. of series with respect to any Δ_k -ONS, it is necessary and sufficient that condition (6) be fulfilled.

Proof. Sufficiency. Let conditions (5) and (6) be fulfilled. Then by Theorem 3 the sequence $\{S_{2^k}(x)\}$ converges a.e. for series (1), while by Lemma 3

$$\min\{k: N_k \ge n\} + n^2 \sum_{k: N_k \ge n} \frac{1}{N_k^2} = O((\log_2 \log_2 n)^2), \quad n \to \infty,$$

holds and therefore series (1) is (c, 1)-summable by Theorem 2.

Necessity. Let

$$\sum_{k=3}^{\infty} \frac{1}{(\log_2 \log_2 N_k)^2} = \infty.$$

Construct the Δ_k -ONS { $\Phi_n(x)$ } and { b_n } as we did when proving the necessity in Theorem 3. Then the series

$$\sum_{n=1}^{\infty} b_n \Phi_n(x)$$

will not be (c, 1)-summable anywhere. \Box

Remark 4. If

$$N_k = \left[2^{2^{k^\alpha}}\right], \quad \alpha > \frac{1}{2},$$

then the above-mentioned Kacmarz theorem will hold for all Δ_k -ONS $\{\varphi_n(x)\}$.

Theorem 5. Let the sequence $\{N_k\}$ be fixed. In order that the condition

$$\sum_{n=1}^{\infty} a_n^2 \omega(n) < \infty \tag{11}$$

guarantee the convergence almost everywhere of the subsequence of partial sums $\{S_{2^k}(x)\}$ of series (1) with respect to any Δ_k -ONS $\{\varphi_n(x)\}$, it is necessary and sufficient that the following two conditions be fulfilled:

(a)
$$\sum_{k=1}^{\infty} \frac{1}{\omega(N_k)} < \infty; \tag{12}$$

(b) $\log_2^2 k = O(\omega(M_k))$ for $k \to \infty$, (13) where the sequence $\{M_k\}$ is defined by the recurrent formula (7).

Proof. Sufficiency. Let conditions (11), (12), (13) be fulfilled. Construct the system $\{\psi_n(x)\}$ and the sequence $\{b_n\}$ as we did when proving the sufficiency in Theorem 3. Set

$$v(k) = \omega(M_k), \quad k \ge 1.$$

Then we obtain

$$\sum_{k=1}^{\infty} b_k^2 v(k) = \sum_{k=1}^{\infty} \left(\sum_{j=M_k+1}^{M_{k+1}} a_j^2 \right) v(k) = \sum_{k=1}^{\infty} \left(\sum_{j=M_k+1}^{M_{k+1}} a_j^2 \right) \omega(M_k) \le \\ \le \sum_{k=1}^{\infty} \sum_{j=M_k+1}^{M_{k+1}} a_j^2 \omega(j) < \infty, \\ \sum_{i=1}^{\infty} \frac{1}{v(k_i)} = \sum_{i=1}^{\infty} \frac{1}{\omega(M_{k_i})} = \sum_{i=1}^{\infty} \frac{1}{\omega(N_i)} < \infty.$$

By condition (b) of Theorem 5 we have

$$\log_2^2 k = O(\omega(M_k)) = O(v(k)) \text{ for } k \to \infty.$$

Hence we conclude that $\{\psi_n(x)\}$ is an $(k_i, k_{i+1}]$ -ONS and

$$\sum_{i=1}^{\infty} \frac{1}{v(k_i)} < \infty, \quad \sum_{k=1}^{\infty} b_k^2 v(k) < \infty, \quad \log_2^2 k = O(v(k)) \text{ for } k \to \infty.$$

Now by Theorem 1 the series

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

converges a.e. and therefore, in particular, it follows that the subsequence of partial sums $\{S_{2^k}(x)\}$ of the corresponding series (1) converges a.e.

Necessity.

(1) Let

$$\sum_{k=1}^{\infty} \frac{1}{\omega(N_k)} = \infty.$$

Construct $\{\Phi_n(x)\}\$ and $\{b_n\}\$ as we did in proving the necessity of condition (a) of Theorem 1. Then the sequence $\{S_{2^k}(x)\}\$ diverges a.e. for series (1). (2) Let

$$\sum_{k=1}^{\infty} \frac{1}{\omega(N_k)} < \infty$$

 but

$$\log_2^2 k = c_k \omega(M_k), \quad k \ge 1,$$

where

$$\overline{\lim_{k \to \infty}} c_k = \infty.$$

Let $v(k) = \omega(M_k)$. Then

$$\log_2^2 k = c_k v(k)$$
 and $\overline{\lim_{k \to \infty}} c_k = \infty$.

Therefore there exist a $\{\Phi_n(x)\}\text{-}\mathrm{ONS}$ and a sequence $\{b_k\}$ (see Remark 1) such that

$$\sum_{k=1}^{\infty} b_k^2 v(k) < \infty$$

but the series

$$\sum_{k=1}^{\infty} b_k \Phi_k(x)$$

diverges a.e.

Construct the system $\{\psi_n(x)\}\$ and the sequence $\{a_n\}$. Namely, let

$$a_{M_i} = b_i, \quad \psi_{M_i}(x) = \Phi_i(x), \quad i = 1, 2, \dots$$

For the rest of $n \in (N_i, N_{i+1}]$ assume that $a_n = 0$ and as $\psi_n(x)$ take anyone of the functions $\Phi_k(x)$, $k \notin (k_i, k_{i+1}]$, so that $\psi_i(x) \neq \psi_j(x)$ for $i \neq j$ and $i, j \in \Delta_k$. In that case we obtain an Δ_k -ONS $\{\psi_n(x)\}$ for which

$$\sum_{n=1}^{\infty}a_n^2\omega(n)=\sum_{i=1}^{\infty}a_{_{M_i}}^2\omega(M_i)=\sum_{i=1}^{\infty}b_i^2v(i)<\infty$$

but the series

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

diverges a.e. Then, following the construction of the terms of this series, the subsequence of partial sums $\{S_{M_k}(x)\}$, where $\{M_k\}$ is defined by (7), diverges a.e. But since

$$\sum_{k=1}^{\infty} \frac{1}{\omega(N_k)} < \infty$$

the subsequence of partial sums $\{S_{N_k}(x)\}$ of the series

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

converges also st everywhere. Let the $\{S_{2^n}(x)\}$ converge on a set $E \subset (0,1), m(E) > 0$.

It is clear that from the sequences $\{N_m\}$ and $\{2^n\}$ we must obtain subsequences $\{N_{m_k}\}$ and $\{2^{n_k}\}$ such that

$$S_{2^{n_k}}(x) - S_{N_{m_k}}(x) = a_{2^{n_k}}\psi_{2^{n_k}}(x), \quad k \ge 1$$

Then

$$\sum_{k=1}^{\infty} \int_{0}^{1} \left(S_{2^{n_{k}}}(x) - S_{N_{m_{k}}}(x) \right)^{2} dx \le \sum_{k=1}^{\infty} a_{2^{n_{k}}}^{2} < \infty$$

and therefore

1

$$\lim_{k\to\infty}\left(S_{2^{n_k}}(x)-S_{N_{m_k}}(x)\right)=0\quad\text{a.e.},$$

i.e.,

$$\lim_{n \to \infty} S_{2^n}(x) = \lim_{k \to \infty} S_{2^{n_k}}(x) = \lim_{k \to \infty} S_{N_{m_k}}(x) = \lim_{m \to \infty} S_{N_m}(x)$$

almost every $x \in E$,

which contradicts the divergence a.e. of the sequence $\{S_{N_k}(x)\}$. \Box

Theorem 6. Let the sequence $\{N_k\}$ be given and the equality

$$\sum_{k=n}^{\infty} \frac{1}{N_k^2} = O\left(\frac{n}{N_n^2}\right) \quad for \quad n \to \infty \tag{14}$$

be fulfilled.

In order that the positive nondecreasing sequence $\{\omega(n)\}\$ be the Weyl multiplier for the (c, 1)-summability a.e. of series with respect to any Δ_k -ONS, it is necessary and sufficient that conditions (12), and (13) be fulfilled.

Proof. Let condition (14) be fulfilled.

Sufficiency. Let conditions (11), (12) and (13) be fulfilled. Then for sufficiently large k's we have

$$k < \omega(N_k)$$

and therefore for sufficiently large n's

$$\min\left\{k: N_k \ge n\right\} + n^2 \sum_{k: N_k \ge n} \frac{1}{N_k^2} = k(n) + 1 + n^2 \sum_{k=k(n)+1}^{\infty} \frac{1}{N_k^2} \le 2k(n) + n^2 \frac{c \cdot k(n)}{N_{k(n)+1}^2} \le ck(n) \le c\omega(N_{k(n)}) < c\omega(n)$$

which yields

$$\min\left\{k: N_k \ge n\right\} + n^2 \sum_{k: N_k \ge n} \frac{1}{N_k^2} = O\left(\omega(n)\right) \quad \text{for } n \to \infty.$$
(15)

Then by Theorem 5 the sequence $\{S_{2^k}(x)\}$ converges a.e. for series (1), while by Theorem 2 series (1) is (c, 1)-summable slmost everywhere.

Necessity.

(a) Let

$$\sum_{k=1}^{\infty} \frac{1}{\omega(N_k)} = \infty.$$

Construct $\{\Phi_n(x)\}\$ and $\{b_n\}\$ as we did when proving the necessity of condition (a) of Theorem 1. Then we have

$$\sum_{n=1}^{\infty} b_n^2 \omega(n) < \infty$$

and

$$\sum_{n=1}^{\infty} b_n \Phi_n(x) = \sum_{k=1}^{\infty} b_{N_k} = \infty, \quad x \in (0,1),$$

which imply that the series

$$\sum_{n=1}^{\infty} b_n \Phi_n(x)$$

is nowhere (c, 1)-summable.

(b) Let

$$\sum_{k=1}^{\infty} \frac{1}{\omega(N_k)} < \infty$$

but condition (13) be not fulfilled. Then by Theorem 5 there exist a Δ_k -ONS $\{\psi_n(x)\}$ and a sequence $\{a_n\}$ such that

$$\sum_{n=1}^{\infty}a_n^2\omega(n)<\infty$$

but the corresponding subsequence of partial sums $\{S_{2^k}(x)\}$ diverges a.e. Moreover, if equality (15) is fulfilled, then by Theorem 2 the series

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

is not (c, 1)-summable almost everywhere. \Box

Remark 5. From the proof of Theorem 6 it is clear that condition (14) in this theorem can be replaced by condition (15). Then, assuming that $\omega(n) = (\log_2 \log_2 n)^2$ and condition (12) is fulfilled, by inequality (10) we have

$$\log_2^2 k = O\left((\log_2 \log_2 M_k)^2 \right) \quad \text{for} \quad k \to \infty,$$

and by Lemma 3

$$\min\{k: N_k \ge n\} + n^2 \sum_{k: N_k \ge n} \frac{1}{N_k^2} = O((\log_2 \log_2 n)^2) \text{ for } n \to \infty,$$

and we obtain Theorem 4 as a corollary.

Remark 6. Theorem 6 implies that in the typical cases given below the Weyl multipliers for the (c, 1)-summability a.e. of series with respect to any Δ_k -ONS are:

(a) if

$$N_k = \left[2^{2^{k^{\alpha}}}\right], \quad 0 < \alpha \le \frac{1}{2},$$

then

$$\omega(n) = \left(\log_2 \log_2 n\right)^{\frac{1}{\alpha} + \varepsilon}, \quad \varepsilon > 0;$$

(b) if

$$N_k = \left[2^{k^\alpha}\right], \quad \alpha > 0,$$

then

$$N_k = [k^{\alpha}], \quad \alpha \ge 1,$$

 $\omega(n) = \left(\log_2 n\right)^{\frac{1}{\alpha} + \varepsilon}, \quad \varepsilon > 0;$

then

$$\omega(n) = n^{\frac{1}{\alpha}} (\log_2 n)^{1+\varepsilon}, \quad \varepsilon > 0.$$

Note that if $\varepsilon = 0$, then in cases (a), (b) and (c) $\{\omega(n)\}$ will be the Weyl multiplier not for each Δ_k -ONS.

Remark 7. Condition (14) is fulfulled, in particular, if

$$N_k = k\Phi(k)$$

where $\Phi(k)$ does not decrease.

G. NADIBAIDZE

References

1. V. F. Gaposhkin, On the series by block-orthogonal and block-independent systems. (Russian) *Izv. Vyssh. Uchebn. Zaved. Mat.* **5**(1990), 12–18.

2. G. G. Nadibaidze, On some problems connected with series with respect to Δ_k -ONS. Bull. Acad. Sci. Georgia 143(1991), No. 1, 16–19.

3. G. G. Nadibaidze, On some problems connected with series with respect to Δ_k -ONS. Bull. Acad. Sci. Georgia 144(1991), No. 2, 233–236.

4. B. S. Kashin and A. A. Saakyan, Orthogonal series. (Russian) Nauka, Moscow, 1984; Engl. transl.: Translations of Mathematical Monographs, 75, Amer. Math. Soc., Providnce, RI, 1989.

5. S. Kaczmarz and H. Steinhaus, Theorie der Orthogonalreihen. Warszawa-Lwow, 1935.

(Received 16.02.1994)

Author's address:

Faculty of Mechanics and Mathematics I. Javakhishvili Tbilisi State University 2, University St., Tbilisi 380043 Republic of Georgia