

# TAUBERIAN THEOREMS AND TAUBERIAN CONDITIONS

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1. **Introduction.** The chief aim of this paper is an investigation of relations among Tauberian theorems. In §2 we compare "high indices theorems" or "gap theorems" with "order" Tauberian theorems containing a condition of the form  $u_n = o(c_n)$  or  $u_n = O(c_n)$ . Especially for the methods of Abel and Cesàro we shall look for necessary and sufficient conditions on the numbers  $c_n$ , for which these theorems are valid.

2. **Relations among Tauberian theorems.** Let  $A$  be a Toeplitz-Silverman method of summation, given by the transformation

$$(1) \quad \sigma_m = a_{m1}s_1 + a_{m2}s_2 + \cdots + a_{mn}s_n + \cdots$$

of the sequence  $s_n$  into the sequence  $\sigma_m$ . We shall call the sequence  $s_n$  and the series  $\sum u_n$  with the partial sums  $s_m$   $A$ -summable to the value  $s$ , if  $\lim \sigma_m = s$ . We assume that the conditions of regularity for the method  $A$  are fulfilled. Then from  $s_n \rightarrow s$  we have  $\sigma_m \rightarrow s$ . A *Tauberian theorem* for the method  $A$  is a proposition in which, conversely,  $s_n \rightarrow s$  is deduced from  $\sigma_m \rightarrow s$  and an additional condition on the series  $\sum u_n$  or the sequences  $s_n$ . This latter condition is called a *Tauberian condition* for the method  $A$ .

Let  $n_k$  be a sequence  $n_1 < n_2 < \cdots$  of positive integers. The following propositions are called high indices or gap theorems for the method  $A$ .

(H<sub>1</sub>). *If a series  $\sum u_n$  is  $A$ -summable and satisfies the gap condition*

$$(2) \quad u_n = 0, \quad n \neq n_1, n_2, \dots,$$

*then the series is convergent.*

(H<sub>2</sub>). *If the  $A$ -transform  $\sigma_m$  of the sequence  $s_n = \sum_{k=1}^n u_k$  is bounded and if the series  $\sum u_n$  satisfies (2), then  $s_n$  is also bounded.*

Let  $c_n$  be any sequence of numbers  $0 \leq c_n \leq +\infty$ . In analogy to the above propositions, we state the following Tauberian theorems containing an estimate of  $u_n$ .

(T<sub>1</sub>). *If a series  $\sum u_n$  is  $A$ -summable and satisfies the order condition*

$$(3) \quad u_n = o(c_n)$$

*then the series is convergent.*

(T<sub>2</sub>). *If  $\sigma_n$  is bounded and*

$$(4) \quad u_n = O(c_n)$$

*then  $s_n$  is also bounded.*

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Note that (3) and (4) impose no limitation for those  $u_n$  for which  $c_n = +\infty$ . Hence it may happen that a high indices theorem is contained in an order Tauberian theorem. See Theorem 3 which, for the Abel method, contains as special cases the Tauberian theorem with the condition  $u_n = O(1/n)$  and the Hardy-Littlewood high indices theorem.

We now prove the following theorem.

**THEOREM 1.** *If for the method  $A$  the high indices theorem  $(H_1)$  is valid, and if further*

$$(5) \quad \sum_{n_k < n < n_{k+1}} c_n = O(1),$$

*then  $(T_1)$  is also valid.*

**Proof.** Suppose that, for an  $A$ -summable series  $\sum u_n$ , the condition (3) is fulfilled. Let  $s'_n = 0$  when  $n < n_1$  and  $s'_n = s_{n_k}$  when  $n_k \leq n < n_{k+1}$ ,  $k = 1, 2, \dots$ . Then by means of the estimates (3) and (5) we get  $s_n - s'_n \rightarrow 0$ . From the regularity of the method  $A$  we now have for the  $A$ -transform  $\sigma'_m$  of the sequence  $s'_n$

$$(6) \quad \sigma_m - \sigma'_m = \sum_{n=1}^{\infty} a_{mn}(s_n - s'_n) \rightarrow 0.$$

Thus  $\lim \sigma'_m$  exists, as according to the supposition  $\lim \sigma_m$  exists.

The convergence of  $s'_n$  then follows from  $(H_1)$ , and because of  $s_n - s'_n \rightarrow 0$  the sequence  $s_n$  is also convergent.

**THEOREM 1\*.** *If for the method  $A$  the high indices theorem  $(H_1)$  is valid for all series satisfying the additional condition*

$$s_n = o(k(n)),$$

*$k = k(n)$  being defined by  $n_k \leq n < n_{k+1}$  and if*

$$(7) \quad \sum_{n_k \leq n < n_{k+1}} c_n = O(1),$$

*then  $(T_1)$  also is valid for  $A$ .*

The proof is given in the same manner as above, the only difference being that we have to prove that  $s'_n = o(k(n))$  for the sequence  $s'_n$ , in order to be able to use the theorem  $(H_1)$ . But according to (3) and (5),  $s_n = o(k(n))$ , hence the same estimate holds also for  $s'_n$ .

Similarly we can prove the following theorem.

**THEOREM 2.** *The proposition  $(T_2)$  is a consequence of  $(H_2)$  if the  $c_n$  satisfy the condition (5).*

**THEOREM 2\*.** *The proposition  $(T_2)$  is a consequence of  $(H_2)$  for all series*

satisfying (7) and the additional condition

$$s_n = O(k(n)).$$

A further relation among Tauberian theorems can be obtained by means of the following theorem of Mazur and Orlicz [9] <sup>(1)</sup>; we do not possess any proof of this theorem. *If, for a regular method  $A$ , no unbounded  $A$ -summable sequences exist, then only convergent sequences are  $A$ -summable.*

By application of this theorem to the method  $\bar{A}$  with matrix

$$\bar{a}_{mk} = \sum_{n_k \leq n < n_{k+1}} a_{mn}$$

we obtain the following theorem. *The high indices theorem  $(H_1)$  follows from  $(H_2)$ .*

In spite of their simplicity, these theorems seem to offer a certain amount of interest. By means of Theorem 1,  $o$ -Tauberian theorems can be derived with exact order of the  $u_n$ . Thus for example we deduce from the high indices theorem of Hardy and Littlewood [3], according to which  $(H_1)$  is true for the Abel (or Euler) power series method  $P$  when  $n_k = 2^k$ , the following theorem of Tauber. If the series  $\sum u_n$  is  $P$ -summable and  $u_n = o(1/n)$ , then the series is convergent.

Furthermore, by use of a theorem of Pitt [12] and Theorem 1\* we see that the estimate  $u_n = o(n^{-1/2})$  implies the convergence of  $\sum u_n$  when  $\sum u_n$  is Borel summable. Pitt's theorem states that if, for a  $B$ -summable series  $\sum u_n$ , (2) is valid with  $n_{k+1} - n_k \geq a(n_k)^{-1/2}$ ,  $a > 0$ , and  $s_n = O(\lambda^n)$  for every  $\lambda > 1$ , then  $\sum u_n$  is convergent. In fact we have only to observe that from  $n_{k+1} - n_k \geq a(n_k)^{1/2}$ ,  $a > 0$ , we can easily derive  $n_k \geq k^2/q^2$  with a certain constant  $q > 0$ . This means that for the function  $k(n)$ , defined in Theorem 1\*, we have  $k(n) \leq qn^{1/2}$ . For a result, similar to Pitt's, for the method  $E_1$  of Euler-Knopp, see Meyer-König [11].

It is scarcely possible to derive, by the same simple method, the exact  $O$ -Tauberian theorems containing the conditions  $u_n = O(1/n)$  and  $O(1/n^{1/2})$  respectively. These  $O$ -Tauberian theorems are connected with much more delicate properties of the matrix of a transformation than those made use of in Theorem 1. See, for example, Karamata [6, p. 20].

We shall deduce from Theorem 1\* that Pitt's theorem cannot in its essentials be rendered more precise. For each  $\epsilon > 0$ ,  $a > 0$ , and an increasing sequence of indices  $n_k$  with

$$n_{k+1} - n_k \leq an_k^{1/2-\epsilon} \quad (k = 1, 2, \dots)$$

a divergent  $B$ -summable series exists, satisfying  $s_n = o(n)$  and (2). For obviously  $k(n) \leq n$ . If there were no such series, then Theorem  $(H_1)$  with the

<sup>(1)</sup> Numbers in brackets refer to the references cited at the end of the paper.

additional condition  $s_n = o(k(n))$  would be correct for the method  $B$ . Let  $c_n = n^{-1/2+\epsilon}$ , then (7) is fulfilled:

$$(8) \quad \sum_{n_k \leq n < n_{k+1}} c_n \leq n_k^{-1/2+\epsilon} (n_{k+1} - n_k + 1) = O(1).$$

Then according to Theorem 1\* the condition  $u_n = O(n^{-1/2+\epsilon})$  would be a Tauberian condition, and this for the method  $B$  is not the case for any  $\epsilon > 0$  according to Hardy and Littlewood [2, p. 15].

**3. The general forms of the  $O$ -Tauberian theorem for the Abel and Cesàro methods.** We shall say that a sequence  $c_n$ ,  $0 \leq c_n \leq +\infty$  has the property (E) when

(E) For each  $\epsilon > 0$  there is a sequence of positive numbers  $n_k$  for which  $n_{k+1}/n_k \geq q > 1$  and

$$\sum_{n_k < n < n_{k+1}} c_n < \epsilon.$$

It obviously does not matter whether we suppose in this condition the  $n_k$  to be any positive number or only integers. The supposition chosen renders the proof slightly easier. For treatments of general Tauberian conditions, see Pitt [12] and Agnew [1].

**THEOREM 3.** *The condition (E) is the necessary and sufficient condition for the sequence  $0 \leq c_n \leq +\infty$  in order that*

$$(9) \quad u_n = O(c_n)$$

*is a Tauberian condition for the methods  $C_\alpha$  ( $\alpha > 0$ ) of Cesàro or the Abel method  $P$ .*

**Proof.** (a) *The condition (E) is necessary.* We investigate the method  $C_1$  and shall show first of all that,  $\epsilon > 0$  being given, the indices  $n_k$  for which  $c_{n_k} \geq \epsilon$  constitute a sequence with  $n_{k+1}/n_k \geq q > 1$ , if there is an infinite number of them. Otherwise we should have an  $\epsilon_0 > 0$  and two sequences of integers  $m_k$ ,  $l_k$  with  $m_k < l_k < m_{k+1}$ ,  $l_k/m_k \rightarrow 1$ ,  $c_{m_k} \geq \epsilon_0$ ,  $c_{l_k} \geq \epsilon_0$ . By considering a partial sequence we can regard the following as fulfilled:

$$[(l_1 - m_1) + (l_2 - m_2) + \cdots + (l_k - m_k)]/m_k \rightarrow 0.$$

Under these conditions, let

$$\begin{aligned} u_n &= +\epsilon_0 & (n = m_k, k = 1, 2, \dots) \\ &= -\epsilon_0 & (n = l_k, k = 1, 2, \dots) \\ &= 0 & (\text{for all remaining } n). \end{aligned}$$

Then for the  $C_1$  transform  $\sigma_n$  of the series  $\sum u_n$  we have, when  $m_k \leq n < m_{k+1}$ ,

$$0 \leq \sigma_n \leq [(l_1 - m_1) + \cdots + (l_k - m_k)]\epsilon_0/m_k \rightarrow 0.$$

Furthermore  $|u_n| \leq c_n$ . As the series  $\sum u_n$  diverges, (9) would not be a Tauberian condition for the method  $C_1$ .

We shall now prove, again for the method  $C_1$ , that the sequence  $c_n$  has the property (E). Suppose (E) is not fulfilled. Then an  $\epsilon_0 > 0$  exists for which there is no sequence of positive numbers  $n_k$  which fulfills the requirements of (E). Thus for every sequence  $n_k$ , with  $n_{k+1}/n_k \geq q > 1$ ,  $\sum_{n_k < n < n_{k+1}} c_n \geq \epsilon_0$  holds even for an infinity of  $k$ .

Let  $n_k^0$  be a sequence as mentioned above, for which  $c_n < \epsilon_0/3$  for  $n \neq n_k^0$ . We can suppose

$$1 < q_0 \leq n_{k+1}^0/n_k^0 \leq Q_0 < +\infty \quad (k = 1, 2, \dots).$$

From the sequence  $n_k^0$  we form the sequence  $n_k^1$  whose elements are

$$n_1^0, (n_1^0 n_2^0)^{1/2}, n_2^0, (n_2^0 n_3^0)^{1/2}, n_3^0, \dots$$

Similarly from  $n_k^1$  we form the sequence  $n_k^2$ , and so on. Then for each sequence  $n_k^p$  we evidently have

$$1 < q_p \leq n_{k+1}^p/n_k^p \leq Q < \infty \quad (k = 1, 2, \dots)$$

where

$$(10) \quad q_p = (q_0)^{1/2^p}, \quad Q_p = (Q_0)^{1/2^p}.$$

According to the above, we can find numbers

$$N_s = n_{k_s}^{p_s}, \quad N'_s = n_{k_s+1}^{p_s}, \quad (s = 1, 2, \dots)$$

such that

$$(11) \quad N_s \rightarrow \infty, \quad p_s \rightarrow \infty, \quad N_s < N'_s < N_{s+1}, \quad \sum_{N_s < n < N'_s} c_n \geq \epsilon_0.$$

Since, according to (10), as  $s \rightarrow \infty$ ,

$$0 \leq \frac{1}{N_s} (N'_s - N_s) = \frac{N'_s}{N_s} - 1 \leq Q_{p_s} - 1 \rightarrow 0$$

we can even achieve

$$[(N'_1 - N_1) + (N'_2 - N_2) + \dots + (N'_s - N_s)]/N_s \rightarrow 0$$

by taking a partial sequence of the  $s$ .

As  $c_n < \epsilon_0/3$  for  $N_s < n < N'_s$  and on account of the last inequality (11) there is an  $\bar{N}_s$  between  $N_s$  and  $N'_s$  such that

$$\sum_{N_s < n \leq \bar{N}_s} c_n \geq \epsilon_0/3, \quad \sum_{\bar{N}_s < n < N'_s} c_n \geq \epsilon_0/3.$$

(One has merely to choose a first  $\bar{N}_s$  for which the first of these inequalities is fulfilled.)

We now define  $u_n$  to be positive in  $N_s < n \leq \bar{N}_s$  and negative in  $\bar{N}_s < n < N'_s$  such that  $|u_n| \leq c_n$  and

$$\sum_{N_s < n \leq \bar{N}_s} u_n = \epsilon_0/3, \quad \sum_{\bar{N}_s < n < N'_s} c_n = -\epsilon_0/3.$$

For the remaining  $n$  let  $u_n = 0$ . Then  $\sum u_n$  is divergent and  $|u_n| \leq c_n$  holds for all  $n$ , but  $\sigma_m$  converges toward zero. For we have  $s_n = 0$  for any  $n$  outside the intervals  $N_s < n < N'_s$  and  $0 \leq s_n \leq \epsilon_0/3$  within these intervals. Thus for  $N_s \leq n < N_{s+1}$  we have

$$0 \leq \sigma_n \leq [(N'_1 - N_1) + (N'_2 - N_2) + \cdots + (N'_s - N_s)]\epsilon_0/3N_s \rightarrow 0.$$

Hence (9) is not a Tauberian condition for the method  $C_1$ . We thus have a contradiction.

Regarding the methods  $C_\alpha$  ( $\alpha > 0$ ) and  $P$ , the necessity of (E) follows for them from the fact that they contain the method  $C_1$ . Finally according to a theorem by Andersen the methods  $C_\alpha$  ( $\alpha > 0$ ) and  $C_1$  are equivalent for series with bounded partial sums; see, for example, Zygmund [14, p. 262]. Hence the above proof, making use of series of this kind only, remains valid for  $C_\alpha$ ,  $0 < \alpha < 1$ , as well as for  $C_1$ .

(b) *We shall now show that (E) is sufficient.* This part of Theorem 3 is not new. It follows from a theorem of Pitt [12, Theorem 13]. Pitt considers more general methods, and his proof is much more complicated than the one given here. A proof of Agnew [1, Theorem 9.21] of a  $C_1$  Tauberian theorem, with a very general Tauberian condition, is more like the proof given below. Suppose (E) and (9) to be fulfilled, and let  $s_n$  be  $P$ -summable. Since Ingham [4] has shown that the high indices theorem ( $H_2$ ) for the Abel method is valid for any sequence  $\{n_k\}$  with  $n_{k+1}/n_k \geq q > 1$ , we see in accordance with Theorem 2 that the sequence  $s_n$  is bounded. As the methods  $P$  and  $C_1$  are equivalent for such sequences (see, for example, Landau [7, p. 12]), we first obtain the  $C_1$ -summability of the sequence  $s_n$ . Its convergence follows in the known manner:

Without restriction of generality, we can suppose  $|u_n| \leq c_n$  and  $\sigma_n = (s_1 + \cdots + s_n)/n \rightarrow 0$ . We choose any  $\epsilon > 0$  and a sequence  $n_k$  in accordance with (E). For all  $k_0$  sufficiently large we have  $|\sigma_n| < \epsilon$  for  $n \geq n_{k_0} - 1$ . Hence from

$$\sigma_{n_{k+1}-1} = \frac{s_1 + \cdots + s_{n_k-1}}{n_{k+1} - 1} + \frac{s_{n_k} + \cdots + s_{n_{k+1}-1}}{n_{k+1} - 1}$$

for  $k \geq k_0$ ,  $n_k \leq n < n_{k+1}$  we have, on account of  $|s_m - s_n| < \epsilon$  for  $n_k \leq m < n_{k+1}$ , that

$$\sigma_{n_{k+1}-1} = \frac{n_k - 1}{n_{k+1} - 1} \sigma_{n_k-1} + \frac{n_{k+1} - n_k}{n_{k+1} - 1} s_n + \theta \frac{n_{k+1} - n_k}{n_{k+1} - 1} \epsilon$$

where  $|\theta| < 1$ . Thence we deduce for the  $s_n$

$$|s_n| \leq \epsilon + \frac{2n_{k+1}}{n_{k+1} - n_k} \epsilon \leq \left(1 + \frac{2q}{q-1}\right) \epsilon,$$

that is,  $s_n \rightarrow 0$ . This completes the proof of Theorem 3.

An analogous theorem can be proved for the one-sided Tauberian condition. Instead of condition (E), we now introduce condition (F) for the sequence  $0 \leq c_n \leq +\infty$  which shall signify:

(F) For each  $\epsilon > 0$ , there is a sequence  $n_k$  of positive numbers with  $n_{k+1}/n_k \geq q > 1$  for which

$$\sum_{n_k \leq n < n_{k+1}} c_n < \epsilon.$$

Thus while in (E) the possibility  $c_n = +\infty$  for an infinity of  $n$  was not excluded, nearly all  $c_n$  are finite in this case. The theorem mentioned can be stated as follows:

**THEOREM 4.** *The condition (F) is the necessary and sufficient condition for the sequence  $0 \leq c_n \leq +\infty$  in order that*

$$(12) \quad u_n \leq O(c_n)$$

*is a Tauberian conditions for the methods  $C_\alpha$  ( $\alpha > 0$ ) of Cesàro or the Abel method  $P$ .*

**Proof.** (a) *The condition (F) is necessary.* We shall first prove that  $c_n \rightarrow 0$ . Otherwise there would be a sequence of indices  $l_k \rightarrow \infty$  with  $c_{l_k} \geq \epsilon_0 > 0$ . We may suppose  $l_{k+1} > l_k + 1$  and furthermore

$$(13) \quad k/l_k \rightarrow 0 \quad \text{for } k \rightarrow \infty.$$

Let  $u_n = -1$  when  $n = l_k - 1$ ,  $k = 2, 3, \dots$ ;  $u_n = +1$  when  $n = l_k$ ,  $k = 2, 3, \dots$ ; and  $u_n = 0$  for all remaining  $n$ . We have  $u_n \leq O(c_n)$  and the respective  $s_n$  constitute a bounded sequence. This sequence is  $C_1$ -summable on account of (13), hence also  $C_\alpha$  ( $\alpha > 0$ ) and  $A$ -summable. But it is divergent and therefore (12) is not a Tauberian condition.

Now according to Theorem 3 the condition (E) must be fulfilled. This together with  $c_n \rightarrow 0$  gives (F), if we omit some of the first  $n_k$  if necessary.

(b) *The sufficiency of (F) can be deduced from a theorem by R. Schmidt [13, Theorem 11] according to which*

$$(14) \quad \limsup_{\delta \rightarrow 0} \phi(\delta) \leq 0; \quad \phi(\delta) = \limsup_{m \rightarrow \infty} \max_{m \leq v \leq m(1+\delta)} (s_v - s_w)$$

represents a Tauberian condition for the Abel method.

Suppose (F) to be fulfilled. We then choose the sequence  $n_k$  for a given  $\epsilon > 0$  in accordance with (F). If then  $\delta > 0$  is so small that  $1 + \delta < q$  and if

$n_k \leq m < n_{k+1}$ , then surely  $m(1+\delta) < n_{k+2}$  and therefore

$$s_w - s_v = u_{v+1} + \cdots + u_w \leq M \sum_{n_k \leq n < n_{k+2}} c_n < 2M\epsilon$$

with a constant  $M > 0$  for  $m \leq v \leq w \leq m(1+\delta)$ . Thus  $\phi(\delta) \leq 2M\epsilon$  and (14) is fulfilled. This completes the proof of Theorem 4.

Now we shall add some consequences to illustrate the applicability of the theorems proved above.

1. Let  $\omega(n) \rightarrow \infty$  for  $n \rightarrow \infty$ . Then  $u_n = O(\omega(n)/n)$  is not a Tauberian condition for the methods  $C_\alpha$  ( $\alpha > 0$ ) and  $P$ . (For the Abel method, this was proved by Littlewood [8].) For the condition (E) is not fulfilled here:

$$\begin{aligned} \sum_{n_k < n < n_{k+1}} c_n &= \sum_{n_k < n < n_{k+1}} \omega(n)/n \geq \omega(n_k)(n_{k+1} - n_k - 2)/n_{k+1} \\ &\geq \omega(n_k) \left( 1 - q - \frac{2}{n_{k+1}} \right) \rightarrow \infty. \end{aligned}$$

2. If  $c_n$  is not increasing,  $u_n = O(c_n)$  or also  $u_n \leq O(c_n)$  is then and then only a Tauberian condition, when for every  $\epsilon > 0$  there is a  $\delta > 0$  such that for all  $n$  sufficiently large

$$(15) \quad \sum_{n < v < m(1+\delta)} c_v < \epsilon.$$

For (F) follows from this property of the  $c_n$  if we choose  $n_k = (1+\delta)^k$  and add sufficiently many of the first integers to these  $n_k$ . Conversely, (15) follows from (F) or (E) as can easily be proved on the same lines as (b), Theorem 4.

3. Menchoff [10] published a theorem which implies that  $u_n = O(c_n)$  with

$$(16) \quad \sum_{n=2^k}^{n=2^{k+1}} c_n = O(1)$$

is a Tauberian condition for the method  $P$ . This theorem was later withdrawn by him [10]. Now it is easy to form a sequence  $c_n$  for which (16) holds although (E) is not fulfilled. (For instance, let  $c_{2^k} = c_{2^k+1} = 1$ , and  $c_n = 0$  for other  $n$ .) Hence (16) is indeed not a Tauberian condition.

4. If  $n_k$  is a sequence with  $n_{k+1}/n_k \geq q > 1$  and if for a series  $\sum u_n$  which is  $P$ -summable,  $u_n = O(1/n)$  holds for  $n \neq n_1, n_2, \dots$ , then the series is convergent. (For the Cesàro methods  $C_\alpha$ , see Meyer-König [11].)

Let  $c_n = M/n$  for  $n \neq n_k$ ,  $c_n = +\infty$  for  $n = n_1, n_2, \dots$ . For a given  $\epsilon > 0$  we then choose the sequence  $m_k$  such that it contains all the  $n_k$  and that  $1 < q' \leq m_{k+1}/m_k < 1+\epsilon$ . Then for every  $k$  we have

$$\sum_{m_k < n < m_{k+1}} c_n \leq \frac{M}{m_k} (m_{k+1} - m_k) < M\epsilon,$$

that is, the condition (E) is fulfilled.

5. Suppose  $M_n \geq 0$  to be a  $C_1$ -summable sequence. Then

$$u_n \leq M_n/n$$

is a Tauberian condition for the methods  $C_\alpha$  and  $P$ . (See Karamata [5].)

We have only to prove that the numbers  $c_n = M_n/n$  satisfy the condition (F). For a given  $\epsilon > 0$  let  $n_k = (1 + \epsilon)^k$ . We shall designate  $\sigma_k = (1/n_k) \sum_{n < n_k} M_n$  and  $\sigma = \lim \sigma_k$ . Then

$$\begin{aligned} \sum_{n_k \leq n < n_{k+1}} c_n &\leq \frac{1}{n_k} \sum_{n_k \leq n < n_{k+1}} M_n = \frac{1}{n_k} (n_{k+1} \sigma_{k+1} - n_k \sigma_k) \\ &= \epsilon \sigma_{k+1} + (\sigma_{k+1} - \sigma_k). \end{aligned}$$

For  $k$  sufficiently large  $|\sigma_{k+1} - \sigma_k| < \epsilon$ ,  $\sigma_{k+1} < \sigma + 1$  and therefore the sum to be estimated is less than

$$\epsilon(\sigma + 1) + \epsilon = \epsilon(\sigma + 2).$$

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