

WEIGHTED QUADRATIC NORMS AND ULTRASPHERICAL POLYNOMIALS, I⁽¹⁾

BY

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1. **Introduction.** Let $\nu \geq 0$ be fixed and let⁽²⁾

$$2^n \left(\nu + \frac{1}{2} \right)_n W_\nu(n, x) = (-1)^n (1 - x^2)^{-\nu+1/2} \left(\frac{d}{dx} \right)^n [(1 - x^2)^{n+\nu-1/2}]$$

be the ultraspherical polynomial of degree n and index ν normalized by the condition

$$W_\nu(n, 1) = 1 \quad (n = 0, 1, \dots).$$

If we define

$$\begin{aligned} d\Omega_\nu(x) &= (1 - x^2)^{\nu-1/2} dx, \\ \omega_\nu(n) &= \frac{(2\nu)_n (n + \nu) \Gamma(\nu)}{n! \Gamma(\nu + 1/2)}, \end{aligned}$$

then

$$\int_{-1}^1 W_\nu(n, x) W_\nu(m, x) d\Omega_\nu(x) = \delta(n, m) / \omega_\nu(n),$$

where $\delta(n, m)$ is 1 if $n = m$ and is 0 if $n \neq m$. For all such formulas see [2, vol. 2, Chapter X]. The harmonic analysis of ultraspherical polynomials rests upon the dual convolution structure due to Lewitan [7] and Bochner [1] and described below. For a detailed discussion of the implications of the following formulas, as well as a general survey of the present subject, see [6]. Let $f(x)$ be a measurable function on $[-1 \leq x \leq 1]$ and let us write $f(x) \in B_\nu$ if

$$\|f\|_1 = \int_{-1}^1 |f(x)| d\Omega_\nu(x)$$

is finite. For $f \in B_\nu$ we define the transform $\widehat{f}(n)$ of $f(x)$ by

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⁽²⁾ $(\alpha)_r = \Gamma(\alpha + r) / r!$

$$f^{\wedge}(n) = \int_{-1}^1 f(x) W_{\nu}(n, x) d\Omega_{\nu}(x) \quad (n = 0, 1, \dots).$$

We then have the (formal) inversion formula

$$f(x) = \sum_{n=0}^{\infty} f^{\wedge}(n) W_{\nu}(n, x) \omega_{\nu}(n).$$

Let us set

$$C_{\nu}(x, y, z) = 2^{1-2\nu} \Gamma(2\nu) \Gamma(\nu)^{-2} (1 - x^2 - y^2 - z^2 + 2xyz)^{\nu-1} [(1 - x^2)(1 - y^2)(1 - z^2)]^{(1/2)-\nu}$$

if $(1 - x^2 - y^2 - z^2 + 2xyz) > 0$, otherwise let $C_{\nu}(x, y, z) = 0$. By a formula of Gegenbauer [1, vol. 2, p. 177]

$$(1) \quad \int_{-1}^1 C_{\nu}(x, y, z) W_{\nu}(n, z) d\Omega_{\nu}(z) = W_{\nu}(n, x) W_{\nu}(n, y).$$

Starting from this result it is possible to show that if $f_1(x), f_2(x) \in B_{\nu}$ and if

$$(2) \quad f_1 * f_2(x) = \int_{-1}^1 \int_{-1}^1 f_1(y) f_2(z) C_{\nu}(x, y, z) d\Omega_{\nu}(y) d\Omega_{\nu}(z),$$

then $f_1 * f_2(x) \in B_{\nu}$ and $(f_1 * f_2)^{\wedge}(n) = f_1^{\wedge}(n) f_2^{\wedge}(n)$. Let $F(n)$ be defined for $[n = 0, 1, \dots]$ and let us write $F(n) \in b_{\nu}$ if

$$\|F\|_1 = \sum_{n=0}^{\infty} |F(n)| \omega_{\nu}(n)$$

is finite. For $F \in b_{\nu}$ we define the transform $F^{\wedge}(x)$ by

$$F^{\wedge}(x) = \sum_{n=0}^{\infty} F(n) W_{\nu}(n, x) \omega_{\nu}(n) \quad [-1 \leq x \leq 1].$$

The inversion formula is then

$$F(n) = \int_{-1}^1 F^{\wedge}(x) W_{\nu}(n, x) d\Omega_{\nu}(x).$$

Let

$$c_{\nu}(k, j, n) = \frac{\pi 2^{1-2\nu} (\nu)_{\sigma-k} (\nu)_{\sigma-j} (\nu)_{\sigma-n}}{\Gamma(\nu)^2 (\sigma-k)! (\sigma-j)! (\sigma-n)!} \frac{k!}{(2\nu)_k} \frac{j!}{(2\nu)_j} \frac{n!}{(2\nu)_n} \frac{(2\nu)_{\sigma}}{(\nu)_{\sigma}} \frac{1}{\sigma + \nu}$$

if $k+j+n$ is even and if $\max(k, j, n) \leq \sigma$ where $2\sigma = k+j+n$; otherwise let $c_{\nu}(k, j, n)$ be 0. A formula of Dougall [8] asserts that

$$(3) \quad \sum_{n=0}^{\infty} c_{\nu}(k, j, n) W_{\nu}(n, x) \omega_{\nu}(n) = W_{\nu}(k, x) W_{\nu}(j, x),$$

and from this it can be shown that if $F_1(n), F_2(n) \in b$, and if

$$(4) \quad F_1 * F_2 \cdot (n) = \sum_{k=0}^{\infty} \sum_{j=0}^{\infty} F_1(k) F_2(j) c_\nu(k, j, n) \omega_\nu(k) \omega_\nu(j),$$

then $F_1 * F_2 \cdot (n) \in b$, and $(F_1 * F_2)^\wedge(x) = F_1^\wedge(x) F_2^\wedge(x)$.

We shall be concerned in the present paper with those linear transformations T of functions on $[-1, 1]$ into functions on $[-1, 1]$ which commute with the convolution operation (2); that is

$$(Tf_1) * f_2 = f_1 * (Tf_2).$$

It is easily seen that to every such transformation there corresponds a function $t(n)$ defined on $n=0, 1, \dots$ such that

$$(Tf)^\wedge(n) = f^\wedge(n) t(n).$$

An equivalent formulation is that if

$$f(x) = \sum_{n=0}^{\infty} f^\wedge(n) W_\nu(n, x) \omega_\nu(n)$$

then (formally)

$$Tf(x) = \sum_{n=0}^{\infty} f^\wedge(n) t(n) W_\nu(n, x) \omega_\nu(n).$$

Such transformations are called "multiplier" transformations.

For $f(x)$ a real measurable function on $[-1, 1]$ we set

$$\mathfrak{N}_{\beta, \alpha}^\nu[f] = \left[\int_{-1}^1 f(x)^2 (1+x)^\beta (1-x)^\alpha d\Omega_\nu(x) \right]^{1/2}, \quad \left(-\frac{1}{2} < \alpha, \beta < \frac{1}{2} \right).$$

We shall also use $\mathfrak{N}_{\beta, \alpha}^\nu$ to denote the space of functions $f(x)$ for which $\mathfrak{N}_{\beta, \alpha}^\nu[f]$ is finite.

Our objective in the present paper is to find rather general sufficient conditions which will insure that $T = \{t(n)\}_0^\infty$ be a bounded linear transformation of $\mathfrak{N}_{\alpha, \beta}^\nu$ into itself. The dual theory, in which the roles of F and f are interchanged, will be dealt with in the subsequent paper. We shall there be concerned with those linear transformations t of functions on $[n=0, 1, \dots]$ into functions on $[n=0, 1, \dots]$ which commute with the convolution operation (4); that is

$$tF_1 * F_2 = F_1 * tF_2.$$

To every such transformation there corresponds a measurable function $t(x)$ defined on $-1 \leq x \leq 1$ such that

$$[tF]^\wedge(x) = F^\wedge(x) t(x).$$

A (formally) equivalent definition is that if

$$F(n) = \int_{-1}^1 F^{\wedge}(x) W_{\nu}(n, x) d\Omega_{\nu}(x)$$

then

$$(tF)(n) = \int_{-1}^1 F^{\wedge}(x) t(x) W_{\nu}(n, x) d\Omega_{\nu}(x).$$

We set

$$\mathfrak{N}_{\alpha}^{\nu}[F] = \left\{ \sum_{n=0}^{\infty} F(n)^2 \omega_{\nu}(n) (n+1)^{2\alpha} \right\}^{1/2} \left(-\frac{1}{2} < \alpha < \frac{1}{2} \right).$$

We also use $\mathfrak{N}_{\alpha}^{\nu}$ to denote the space of functions $F(n)$ for which $\mathfrak{N}_{\alpha}^{\nu}[F]$ is finite. In the succeeding paper we shall find rather general sufficient conditions on $t=t(x)$ which will insure that t is a bounded transformation of $\mathfrak{N}_{\alpha}^{\nu}$ into itself. These papers thus complete investigations initiated in [4].

2. Weighted quadratic norms. Let $\nu > 0$ be fixed and let $r(k)$ be a non-negative function defined for $k=1, 2, \dots$ such that $\sum_1^{\infty} r(k) < \infty$. We define

$$s(x) = \sum_{k=1}^{\infty} [1 - W_{\nu}(k, x)] r(k),$$

$$S(m, n) = \sum_{k=1}^{\infty} c_{\nu}(m, n, k) r(k).$$

We write $f(x) \in L^1$ if $\int_{-1}^1 |f(x)| d\Omega_{\nu}(x) < \infty$.

THEOREM 2a. *If $s(x)$ and $S(m, n)$ are defined as above and if $f(x) \in L^1$ then*

$$(1) \quad \int_{-1}^1 f(x)^2 s(x) d\Omega_{\nu}(x) = \frac{1}{2} \sum_{m, n=0}^{\infty} [f^{\wedge}(n) - f^{\wedge}(m)]^2 S(n, m) \omega_{\nu}(n) \omega_{\nu}(m)$$

provided that the left hand side is finite.

The assumption $f \in L^1$ is, of course, necessary to insure that $f^{\wedge}(n)$ is defined. Let us suppose first that

$$(2) \quad \int_{-1}^1 f(x)^2 d\Omega_{\nu}(x) < \infty,$$

a restriction that will be removed at the end of the proof. We expand $[f^{\wedge}(n) - f^{\wedge}(m)]^2$ so that the right hand side of (1) splits into three terms,

$$I_1 = \frac{1}{2} \sum_{m, n=0}^{\infty} f^{\wedge}(n)^2 S(m, n) \omega_{\nu}(n) \omega_{\nu}(m),$$

$$I_2 = \frac{1}{2} \sum_{m, n=0}^{\infty} f^{\wedge}(m)^2 S(m, n) \omega_{\nu}(n) \omega_{\nu}(m),$$

$$I_3 = - \sum_{m, n=0}^{\infty} f^{\wedge}(n) f^{\wedge}(m) S(m, n) \omega_{\nu}(n) \omega_{\nu}(m).$$

Because the summand in I_1 is non-negative we have

$$I_1 = \frac{1}{2} \sum_{n=0}^{\infty} f^{\wedge}(n)^2 \omega_{\nu}(n) \sum_{m=0}^{\infty} S(n, m) \omega_{\nu}(m).$$

Now

$$\begin{aligned} \sum_{m=0}^{\infty} S(n, m) \omega_{\nu}(m) &= \sum_{m=0}^{\infty} \omega_{\nu}(m) \sum_{k=1}^{\infty} c_{\nu}(n, m, k) r(k) \\ &= \sum_{k=1}^{\infty} r(k) \sum_{m=0}^{\infty} c_{\nu}(n, m, k) \omega_{\nu}(m). \end{aligned}$$

By (3) of §1 with $x=1$

$$\sum_{m=0}^{\infty} c_{\nu}(n, m, k) \omega_{\nu}(m) = 1$$

and thus

$$I_1 = \frac{1}{2} \left[\sum_{n=1}^{\infty} f^{\wedge}(n)^2 \omega_{\nu}(n) \right] \left[\sum_{k=1}^{\infty} r(k) \right].$$

Using Parseval's equality we obtain

$$I_1 = \frac{1}{2} \left[\int_{-1}^1 f(x)^2 d\Omega_{\nu}(x) \right] \left[\sum_{k=1}^{\infty} r(k) \right].$$

Similarly

$$I_2 = \frac{1}{2} \left[\int_{-1}^1 f(x)^2 d\Omega_{\nu}(x) \right] \left[\sum_{k=1}^{\infty} r(k) \right].$$

As we have seen the infinite sums defining I_1 and I_2 converge absolutely. Now we have

$$(3) \quad I_3 = - \sum_{n, m=0}^{\infty} f^{\wedge}(n) f^{\wedge}(m) \omega_{\nu}(n) \omega_{\nu}(m) \sum_{k=1}^{\infty} c_{\nu}(n, m, k) r(k),$$

and the inequality

$$|f^{\wedge}(n) f^{\wedge}(m)| \leq \frac{1}{2} f^{\wedge}(n)^2 + \frac{1}{2} f^{\wedge}(m)^2$$

shows that the sum in (3) also converges absolutely; thus

$$(4) \quad I_3 = - \sum_{n=0}^{\infty} \{f^{\sim}(n)\} \left\{ \sum_{k=1}^{\infty} r(k) \sum_{m=0}^{\infty} f^{\sim}(m) c_{\nu}(n, m, k) \omega_{\nu}(m) \right\} \omega_{\nu}(n).$$

We have

$$\sum_{m=0}^{\infty} f^{\sim}(m) c_{\nu}(n, m, k) \omega_{\nu}(m) = \sum_{m=0}^{\infty} \int_{-1}^1 f(x) c_{\nu}(n, m, k) \omega_{\nu}(m) W_{\nu}(m, x) d\Omega_{\nu}(x).$$

The formal infinite sum is actually finite here and thus the order of summation and integration can be interchanged. Using (3) of §1 we obtain

$$\sum_{m=0}^{\infty} f^{\sim}(m) c_{\nu}(n, m, k) \omega_{\nu}(m) = \int_{-1}^1 f(x) W_{\nu}(n, x) W_{\nu}(k, x) d\Omega_{\nu}(x).$$

Since $|W_{\nu}(k, x)| \leq 1$, $k=0, 1, \dots$, $-1 \leq x \leq 1$ it is easy to see that

$$\begin{aligned} \sum_{k=1}^{\infty} r(k) \sum_{m=0}^{\infty} f^{\sim}(m) c_{\nu}(n, m, k) \omega_{\nu}(m) &= \int_{-1}^1 f(x) \left\{ \sum_{k=1}^{\infty} W_{\nu}(k, x) r(k) \right\} W_{\nu}(n, x) d\Omega_{\nu}(x), \\ &= \int_{-1}^1 f(x) \left\{ \sum_1^{\infty} r(k) - s(x) \right\} W_{\nu}(n, x) d\Omega_{\nu}(x). \end{aligned}$$

Making use of this and of the definition of $f^{\sim}(n)$ and employing the general form of Parseval's equality in (4) we find that

$$I_3 = - \int_{-1}^1 f(x)^2 \left\{ \sum_1^{\infty} r(k) - s(x) \right\} d\Omega_{\nu}(x).$$

Combining our evaluations of I_1 , I_2 , and I_3 our theorem is proved, under the additional assumption (2).

Suppose that (2) is not satisfied. We set

$$f_j(x) = \begin{cases} j & f(x) > j, \\ f(x) & -j \leq f(x) \leq j, \\ -j & f(x) < -j. \end{cases}$$

Then

$$\int_{-1}^1 f_j(x)^2 d\Omega_{\nu}(x) < \infty \quad j = 1, 2, \dots,$$

and thus by what we have already proved

$$\int_{-1}^1 f_j(x)^2 s(x) d\Omega_{\nu}(x) = \frac{1}{2} \sum_{m, n=0}^{\infty} [f_i^{\sim}(n) - f_i^{\sim}(m)]^2 S(m, n) \omega_{\nu}(m) \omega_{\nu}(n).$$

Now

$$\lim_{j \rightarrow \infty} \int_{-1}^1 f_j(x)^2 s(x) d\Omega_\nu(x) = \int_{-1}^1 f(x)^2 s(x) d\Omega_\nu(x)$$

while, since $f_j^\wedge(n) \rightarrow f^\wedge(n)$ as $j \rightarrow \infty$ ($n=0, 1, \dots$), we have

$$\begin{aligned} \liminf_{j \rightarrow \infty} \sum_{m, n=0}^{\infty} [f_j^\wedge(n) - f_j^\wedge(m)]^2 S(m, n) \omega_\nu(m) \omega_\nu(n) \\ \geq \sum_{m, n=0}^{\infty} [f^\wedge(n) - f^\wedge(m)]^2 S(m, n) \omega_\nu(m) \omega_\nu(n). \end{aligned}$$

Thus

$$(5) \quad \int_{-1}^1 f(x)^2 s(x) d\Omega_\nu(x) \geq \frac{1}{2} \sum_{m, n=0}^{\infty} [f^\wedge(n) - f^\wedge(m)]^2 S(m, n) \omega_\nu(m) \omega_\nu(n).$$

If

$$\int_{-1}^1 f(x)^2 s(x) d\Omega_\nu(x) < \infty$$

then given $\epsilon > 0$ we can choose functions $g(x)$ and $h(x)$ such that

$$f(x) = g(x) + h(x),$$

$$\int_{-1}^1 g(x)^2 s(x) d\Omega_\nu(x) < \infty,$$

$$\int_{-1}^1 g(x)^2 s(x) d\Omega_\nu(x) \geq \int_{-1}^1 f(x)^2 s(x) d\Omega_\nu(x) - \epsilon,$$

$$\int_{-1}^1 h(x)^2 s(x) d\Omega_\nu(x) < \epsilon.$$

From the inequality

$$a^2 \leq (1 + e^{-\rho})(a + b)^2 + (1 + e^{\rho})b^2,$$

valid for any value of ρ , and the relation $f^\wedge(n) = g^\wedge(n) + h^\wedge(n)$, we obtain

$$\begin{aligned} (1 + e^{-\rho}) \sum_{m, n=0}^{\infty} [f^\wedge(n) - f^\wedge(m)]^2 S(m, n) \omega_\nu(m) \omega_\nu(n) \\ \geq \sum_{m, n=0}^{\infty} [g^\wedge(n) - g^\wedge(m)]^2 S(m, n) \omega_\nu(m) \omega_\nu(n) \\ - (1 + e^{\rho}) \sum_{m, n=0}^{\infty} [h^\wedge(n) - h^\wedge(m)]^2 S(m, n) \omega_\nu(m) \omega_\nu(n). \end{aligned}$$

Using (1) for $g(x)$ and (5) for $h(x)$ we have

$$\frac{1}{2} (1 + e^{-\rho}) \sum_{m, n=0}^{\infty} [f^{\wedge}(m) - f^{\wedge}(n)]^2 S(m, n) \omega_r(m) \omega_r(n) \\ \geq \int_{-1}^1 f(x)^2 s(x) d\Omega_r(x) - (2 + e^{\rho}) \epsilon.$$

Taking first ϵ arbitrarily small and then ρ arbitrarily large we see that

$$(6) \quad \frac{1}{2} \sum_{m, n=0; m \neq n}^{\infty} [f^{\wedge}(m) - f^{\wedge}(n)]^2 S(m, n) \omega_r(m) \omega_r(n) \geq \int_{-1}^1 f(x)^2 s(x) d\Omega_r(x).$$

The inequalities (5) and (6) together imply our desired result.

THEOREM 2b. *If $f(x) \in L^1$, $g(x) \in L^1$ and if*

$$\int_{-1}^1 f(x)^2 s(x) d\Omega_r(x) < \infty, \quad \int_{-1}^1 g(x)^2 s(x) d\Omega_r(x) < \infty,$$

then

$$\int_{-1}^1 f(x) g(x) s(x) d\Omega_r(x) \\ = \frac{1}{2} \sum_{m, n=0; m \neq n}^{\infty} [f^{\wedge}(n) - f^{\wedge}(m)] [g^{\wedge}(n) - g^{\wedge}(m)] S(m, n) \omega_r(m) \omega_r(n).$$

This follows from Theorem 2a using the standard device of writing out (1) for $f(x) + g(x)$ and for $f(x) - g(x)$ and then subtracting the results.

3. Approximations. Let $\nu > 0$ be fixed⁽³⁾. We set

$$(1) \quad s_{\alpha}(x) = \sum_1^{\infty} [1 - W_{\nu}(n, x)] n^{-2\alpha-1},$$

$$(2) \quad S_{\alpha}(m, n) = \sum_1^{\infty} c_{\nu}(k, m, n) k^{-2\alpha-1}.$$

Let us write $A(y) \approx B(y)$ for $y \in Y$ if there exist finite positive constants C_1 and C_2 such that $A(y) \leq C_1 B(y)$ and $B(y) \leq C_2 A(y)$ for $y \in Y$.

LEMMA 3a. *If $0 < \alpha < 1/2$ and if $s_{\alpha}(x)$ is defined by (1) then*

$$s_{\alpha}(x) \approx (1 - x)^{\alpha} \quad (-1 \leq x \leq 1).$$

We have, see [2, vol. 2, p. 175],

$$W_{\nu}(n, \cos \theta) = \frac{n!}{(2\nu)_n} \sum_{m=0}^n \frac{(\nu)_m (\nu)_{n-m}}{m!(n-m)!} \cos(n - 2m)\theta.$$

⁽³⁾ The case $\nu = 0$ requires certain small changes and is left to the reader.

Setting $\theta=0$ we see that

$$1 = \frac{n!}{(2\nu)_n} \sum_{m=0}^n \frac{(\nu)_m (\nu)_{n-m}}{m!(n-m)!}$$

and thus

$$1 - W_\nu(n, \cos \theta) = \frac{n!}{(2\nu)_n} \sum_{m=0}^n \frac{(\nu)_m (\nu)_{n-m}}{m!(n-m)!} [1 - \cos(n-2m)\theta].$$

Summing separately over n even and n odd we have

$$\begin{aligned} \sum_{n=1}^{\infty} [1 - W_\nu(2n, \cos \theta)] (2n)^{-1-2\alpha} \\ = 2 \sum_{j=1}^{\infty} [1 - \cos 2j\theta] \sum_{n \geq j} \frac{(\nu)_{n-j} (\nu)_{n+j}}{(n-j)!(n+j)!} \frac{(2n)!}{(2\nu)_{2n}} (2n)^{-1-2\alpha}, \end{aligned}$$

$$\begin{aligned} \sum_{n=0}^{\infty} [1 - W_\nu(2n+1, \cos \theta)] (2n+1)^{-1-2\alpha} \\ = 2 \sum_{j=0}^{\infty} [1 - \cos(2j+1)\theta] \sum_{n \geq j} \frac{(\nu)_{n-j} (\nu)_{n+j+1} (2n+1)!}{(n-j)!(n+j+1)!(2\nu)_{2n+1}} (2n+1)^{-1-2\alpha}. \end{aligned}$$

Since $(\nu)_r/r! \approx r^{\nu-1}$ we have that

$$\begin{aligned} \sum_{n \geq j} \frac{(\nu)_{n-j} (\nu)_{n+j} (2n)!}{(n-j)!(n+j)!(2\nu)_{2n}} (2n)^{-1-2\alpha} &\approx \sum_{n \geq j} n^{-2\nu-2\alpha} (n-j)^{\nu-1} (n+j)^{\nu-1} \\ &\approx \Sigma_1 + \Sigma_2 \end{aligned}$$

where Σ_1 corresponds to the range $j \leq n \leq 2j$ and Σ_2 to the range $2j < n$. Now

$$\begin{aligned} \Sigma_1 &\approx j^{-\nu-2\alpha-1} \sum_{n=j}^{2j} (n-j)^{\nu-1} \approx j^{-2\alpha-1}, \\ \Sigma_2 &\approx \sum_{n>2j} n^{-2\alpha-2} \approx j^{-2\alpha-1}, \end{aligned}$$

and thus

$$\sum_{n=1}^{\infty} [1 - W_\nu(2n, \cos \theta)] (2n)^{-1-2\alpha} \approx \sum_{j=1}^{\infty} [1 - \cos 2j\theta] (2j)^{-2\alpha-1}.$$

Similarly

$$\begin{aligned} \sum_{n=0}^{\infty} [1 - W_\nu(2n+1, \cos \theta)] (2n+1)^{-1-2\alpha} \\ \approx \sum_{j=0}^{\infty} [1 - \cos(2j+1)\theta] (2j+1)^{-2\alpha-1}. \end{aligned}$$

Combining these results we see that

$$s_{\alpha}(\cos \theta) \approx \sum_{j=1}^{\infty} [1 - \cos j\theta] j^{-2\alpha-1}.$$

Now

$$\begin{aligned} \frac{d}{d\theta} \sum_{j=1}^{\infty} [1 - \cos j\theta] j^{-2\alpha-1} &= \sum_{j=1}^{\infty} (\sin j\theta) j^{-2\alpha}, \\ \frac{d}{d\theta} \sum_{j=1}^{\infty} [1 - \cos j\theta] j^{-2\alpha-1} &\sim \theta^{-1+2\alpha} \quad (\theta \rightarrow 0+). \end{aligned}$$

For this last step see Zygmund [11, p. 114]. Integrating, we find that

$$\sum_{j=1}^{\infty} [1 - \cos j\theta] j^{-2\alpha-1} \approx (1 - \cos \theta)^{\alpha} \quad (0 \leq \theta \leq \pi);$$

that is

$$s_{\alpha}(x) \approx (1 - x)^{\alpha} \quad (-1 \leq x \leq 1).$$

LEMMA 3b. *If $0 < \alpha < 1/2$ and if $S_{\alpha}(m, n)$ is defined by (2) then*

$$S_{\alpha}(m, n) \approx (n+1)^{-2\nu} \cdot (n-m)^{-1-2\alpha} \quad (n > m).$$

If $n > m$ then

$$S_{\alpha}(m, n) = \sum_{j=0}^m c_{\nu}(n-m+2j, m, n) (n-m+2j)^{-1-2\alpha}.$$

It is easily verified from this, using the relation $(\alpha)_r/r! \approx (r+1)^{\alpha-1}$ that

$$\begin{aligned} S_{\alpha}(m, n) &\approx (m+1)^{1-2\nu} (n+1)^{-\nu} \\ &\sum_{j=0}^m (m-j+1)^{\nu-1} (n-m+j)^{\nu-1} (j+1)^{\nu-1} (n-m+2j)^{-2\nu-2\alpha}. \end{aligned}$$

We must distinguish between two cases, $n \geq 3m/2$ and $n < 3m/2$. Suppose $n \geq 3m/2$. Then $(n-m+j+1) \approx n+1$, $(n-m+2j) \approx n+1$, and

$$S_{\alpha}(m, n) \approx (m+1)^{1-2\nu} (n+1)^{-1-2\nu-2\alpha} \sum_{j=0}^m (m-j+1)^{\nu-1} (j+1)^{\nu-1}.$$

Now

$$\sum_{j=0}^m (m-j+1)^{\nu-1} (j+1)^{\nu-1} \approx (m+1)^{2\nu-1},$$

and thus, since $n+1 \approx n-m$ if $n \geq 3m/2$,

$$S_{\alpha}(m, n) \approx (n+1)^{-2\nu} (n-m)^{-1-2\alpha} \quad (n \geq 3m/2).$$

If $n < 3m/2$ then we have

$$S_\alpha(m, n) \approx \Sigma_1 + \Sigma_2 + \Sigma_3$$

where Σ_1 corresponds to the range $0 \leq j < n - m$, Σ_2 to the range $n - m \leq j < m/2$, and Σ_3 to the range $m/2 \leq j \leq m$. If $0 \leq j < n - m$ (and if $m < n < 3m/2$) then $(m - j + 1) \approx (n + 1)$, $(n - m + j) \approx (n - m)$, $(n - m + 2j) \approx (n - m)$, $m + 1 \approx n + 1$, and thus

$$\begin{aligned} \Sigma_1 &\approx (n + 1)^{-2\nu} (n - m)^{-1-\nu+2\alpha} \sum_{0 \leq j < n-m} (j + 1)^{\nu-1}, \\ &\approx (n + 1)^{-2\nu} (n - m)^{-1-2\alpha}. \end{aligned}$$

If $n - m \leq j < m/2$ then $(m - j + 1) \approx (n + 1)$, $(n - m + j) \approx (j + 1)$, $(n - m + 2j) \approx (j + 1)$, $(m + 1) \approx (n + 1)$, and thus

$$\begin{aligned} \Sigma_2 &\approx (n + 1)^{-2\nu} \sum_{n-m \leq j < m/2} (j + 1)^{-2\alpha-2}, \\ &\approx (n + 1)^{-2\nu} (n - m)^{-1-2\alpha}. \end{aligned}$$

If $m/2 \leq j \leq m$ then $(n - m + j) \approx (n + 1)$, $(j + 1) \approx (n + 1)$, $(n - m + 2j) \approx (n + 1)$, $(m + 1) \approx (n + 1)$ and

$$\begin{aligned} \Sigma_3 &\approx (n + 1)^{-1-3\nu-2\alpha} \sum_{m/2 \leq j \leq m} (m - j + 1)^{\nu-1}, \\ &< \approx (n + 1)^{-2\nu} (n - m)^{-1-2\alpha}. \end{aligned}$$

Combining these estimates we see that

$$S_\alpha(m, n) \approx (n + 1)^{-2\nu} (n - m)^{-1-2\alpha} \quad (n < 3m/2).$$

Our demonstration is now complete.

Lemmas 3a and 3b and Theorem 2a together imply the following result.

THEOREM 3c. *If $0 < \alpha < 1/2$, and if $f \in \mathfrak{N}_{0,\alpha}^\nu$ then*

$$\mathfrak{N}_{0,\alpha}^\nu[f]^2 \approx \sum_{m,n=0; m \neq n}^{\infty} [f^\wedge(n) - f^\wedge(m)]^2 S_\alpha(m, n) \omega_\nu(m) \omega_\nu(n).$$

4. Some inequalities. We begin by noting that the functions

$$W_\nu(n, \cos \theta) (\sin \theta)^{\nu-1/2} \omega_\nu(n) \quad (n = 0, 1, \dots),$$

are orthonormal and uniformly bounded on $0 \leq \theta \leq \pi$, see [2, vol. 2, p. 174 and p. 206]. If $\phi_n(\theta)$, $n = 0, 1, \dots$, are a uniformly bounded orthonormal set of functions on $[0, b]$ and if

$$a(n) = \int_0^b \psi(\theta) \phi_n(\theta) d\theta,$$

then if $0 \leq \alpha < 1/2$

$$\sum_0^\infty a(n)^2 (R(n) + 1)^{-2\alpha} \leq A(\alpha) \int_0^b \psi(\theta)^2 \theta^{2\alpha} d\theta,$$

see [5]. Here $R(0), R(1), R(2), \dots$ is any rearrangement of $0, 1, 2, \dots$. We have

$$f^\wedge(n) = \int_{-1}^1 f(s) W_\nu(n, x) d\Omega_\nu(x).$$

Setting $x = \cos \theta$ we find that

$$\omega_\nu(n)^{1/2} f^\wedge(n) = \int_0^\pi \{f(\cos \theta) (\sin \theta)^\nu\} \{\omega_\nu(n)^{1/2} W_\nu(n, \cos \theta) (\sin \theta)^\nu\} d\theta$$

and thus

$$\begin{aligned} \sum_{n=0}^\infty f^\wedge(n)^2 \omega_\nu(n) [R(n) + 1]^{-2\alpha} &\leq A(\alpha) \int_0^\pi \{f(\cos \theta) (\sin \theta)^\nu\}^2 \theta^{2\alpha} d\theta, \\ &\leq A'(\alpha) \int_{-1}^1 f(x)^2 (1-x)^\alpha d\Omega_\nu(x). \end{aligned}$$

We have proved the following result.

THEOREM 4a. *If $0 \leq \alpha < 1/2$ and if $R(0), R(1), R(2), \dots$ is any rearrangement of $0, 1, 2, \dots$ then*

$$\sum_{n=0}^\infty f^\wedge(n)^2 \omega_\nu(n) [R(n) + 1]^{-2\alpha} \leq A(\alpha) \mathfrak{N}_{0,\alpha}^\nu[f].$$

Let S_N be the multiplier transformation which carries

$$f(x) \sim \sum_{n=0}^\infty f^\wedge(n) \omega_\nu(n) W_\nu(n, x)$$

into

$$S_N f(x) \sim \sum_{n=0}^N f^\wedge(n) \omega_\nu(n) W_\nu(n, x).$$

As a first application of our ideas we prove

THEOREM 4b. *If $0 \leq \alpha < 1/2$ then*

$$\mathfrak{N}_{0,\alpha}^\nu[S_N f] \leq A(\alpha) \mathfrak{N}_{0,\alpha}^\nu[f].$$

We may suppose $\alpha > 0$ since the case $\alpha = 0$ follows from Parseval's equal-

ity. By Theorem 3c we have

$$\begin{aligned} \mathfrak{N}_{0,\alpha}^\nu [S_N f]^2 &\leq A \sum_{m,n \leq N} [f^\wedge(n) - f^\wedge(m)]^2 S_\alpha(m, n) \omega_\nu(m) \omega_\nu(n) \\ &+ A \sum_{m \leq N; n > N} f^\wedge(m)^2 S_\alpha(m, n) \omega_\nu(m) \omega_\nu(n). \end{aligned}$$

A second application of this same result shows that

$$(1) \quad \sum_{m,n \leq N} [f^\wedge(n) - f^\wedge(m)]^2 S_\alpha(m, n) \omega_\nu(m) \omega_\nu(n) \leq A \mathfrak{N}_{0,\alpha}^\nu [f]^2.$$

Further, Lemma 3b implies that if $m \leq N$ then

$$\sum_{n > N} S_\alpha(m, n) \omega_\nu(n) \approx \sum_{n > N} (n - m)^{-1-2\alpha} \leq (N + 1 - m)^{-2\alpha}.$$

Thus

$$(2) \quad \begin{aligned} \sum_{m \leq N; n > N} f^\wedge(m)^2 S_\alpha(m, n) \omega_\nu(m) \omega_\nu(n) &\approx \sum_{m=0}^N f^\wedge(m)^2 \omega_\nu(m) (N + 1 - m)^{-2\alpha}, \\ &< A \mathfrak{N}_{0,\alpha}^\nu [f]^2, \end{aligned}$$

by Theorem 4a. The inequalities (1) and (2) together imply our desired result.

5. Bounded multiplier transformations. Let $b_\mu = 3 \cdot 2^{\mu-2}$, $r_\mu = 2^{\mu-1}$, let σ_μ be the set of integers $b_\mu - r_\mu \leq k < b_\mu + r_\mu$, and let

$$\rho_\mu(x) = [1 - r_\mu^{-2}(x - b_\mu)^2].$$

If

$$f(x) \sim \sum_{n=0}^{\infty} f^\wedge(n) \omega_\nu(n) W_\nu(n, x)$$

then we set

$$E_\mu(x) = \sum_{n \in \sigma_\mu} f^\wedge(n) \rho_\mu(n) \omega_\nu(n) W_\nu(n, x).$$

LEMMA 5a. *If $0 \leq \alpha < 1/2$ then*

$$\sum_{\mu=2}^{\infty} \mathfrak{N}_{0,\alpha}^\nu [E_\mu]^2 \leq A(\alpha) \mathfrak{N}_{0,\alpha}^\nu [f]^2.$$

Evidently we may suppose $\alpha > 0$. By Theorem 3c we have

$$\mathfrak{N}_{0,\alpha}^\nu [E_\mu]^2 \approx \Sigma_1 + \Sigma_2 + \Sigma_3$$

where

$$\begin{aligned}\Sigma_1 &= \sum_{m, n \in \sigma_\mu; n > m} [\rho_\mu(n)f^\wedge(n) - \rho_\mu(m)f^\wedge(m)]^2 S_\alpha(m, n) \omega_\nu(m) \omega_\nu(n), \\ \Sigma_2 &= \sum_{m \in \sigma_\mu; n > \sigma_\mu} \rho_\mu(m)^2 f^\wedge(m)^2 S_\alpha(m, n) \omega_\nu(m) \omega_\nu(n), \\ \Sigma_3 &= \sum_{n \in \sigma_\mu; m < \sigma_\mu} \rho_\mu(n)^2 f^\wedge(n)^2 S_\alpha(m, n) \omega_\nu(m) \omega_\nu(n).\end{aligned}$$

Let us begin with Σ_2 . We have

$$\rho_\mu(m)^2 \leq 4(b_\mu + r_\mu - m)^2 r_\mu^{-2} \quad (m \in \sigma_\mu),$$

and

$$\begin{aligned}\sum_{n > \sigma_\mu} S_\alpha(m, n) \omega_\nu(n) &\leq A \sum_{n > \sigma_\mu} (n - m)^{-1-2\alpha} \\ &\leq A(b_\mu + r_\mu - m)^{-2\alpha}.\end{aligned}$$

Making use of the inequalities

$$\begin{aligned}(b_\mu + r_\mu - m)^{2-2\alpha} &\leq A(m + 1)^{2-2\alpha} \quad (m \in \sigma_\mu), \\ (m + 1) &\leq A r_\mu \quad (m \in \sigma_\mu),\end{aligned}$$

we obtain

$$\Sigma_2 \leq A \sum_{m \in \sigma_\mu} f^\wedge(m)^2 (m + 1)^{-2\alpha} \omega_\nu(m).$$

Exactly the same argument shows that

$$\Sigma_3 \leq A \sum_{n \in \sigma_\mu} f^\wedge(n)^2 (n + 1)^{-2\alpha} \omega_\nu(n).$$

It remains to treat Σ_1 . Since

$$\rho_\mu(n)f^\wedge(n) - \rho_\mu(m)f^\wedge(m) = [f^\wedge(n) - f^\wedge(m)]\rho_\mu(n) + f^\wedge(m)[\rho_\mu(n) - \rho_\mu(m)]$$

and since $0 \leq \rho_\mu(n) \leq 1$, we have

$$\begin{aligned}\Sigma_1 &< 2 \sum_{n, m \in \sigma_\mu; n > m} [f^\wedge(n) - f^\wedge(m)]^2 S_\alpha(m, n) \omega_\nu(m) \omega_\nu(n) \\ &\quad + 2 \sum_{n, m \in \sigma_\mu; n > m} f^\wedge(m)^2 [\rho_\mu(n) - \rho_\mu(m)]^2 S_\alpha(m, n) \omega_\nu(m) \omega_\nu(n).\end{aligned}$$

We assert that

$$\sum_{n=m+1}^{b_\mu+r_\mu} [\rho_\mu(n) - \rho_\mu(m)]^2 S_\alpha(m, n) \omega_\nu(n) \leq A(m + 1)^{-2\alpha} \quad (m \in \sigma_\mu).$$

To verify this note that

$$\begin{aligned}\rho_\mu(n) - \rho_\mu(m) &= -(n - m)(n + m - 2b_\mu)r_\mu^{-2}, \\ |\rho_\mu(n) - \rho_\mu(m)| &\leq A(n - m)r_\mu^{-1} \quad (n, m \in \sigma_\mu).\end{aligned}$$

It follows that

$$\begin{aligned} \sum_{n=m+1}^{b_\mu+r_\mu} [\rho_\mu(n) - \rho_\mu(m)]^2 S_\alpha(m, n) \omega_\nu(n) &\leq A r_\mu^{-2} \sum_{n=m+1}^{b_\mu+r_\mu} (n - m)^{1-2\alpha}, \\ &\leq A r_\mu^{-2} (b_\mu + r_\mu - m)^{2-2\alpha}, \\ &\leq A (m + 1)^{-2\alpha}, \end{aligned}$$

as desired. Thus

$$\begin{aligned} \sum_{n, m \in \sigma_\mu; n > m} f^\wedge(m)^2 [\rho_\mu(n) - \rho_\mu(m)]^2 S_\alpha(m, n) \omega_\nu(n) \omega_\nu(m) \\ \leq A \sum_{m \in \sigma_\mu} f^\wedge(m)^2 (m + 1)^{-2\alpha} \omega_\nu(m). \end{aligned}$$

Combining our results we have shown that

$$\begin{aligned} \mathfrak{N}_{0,\alpha}^\nu[E_\mu]^2 &\leq \sum_{n, m \in \sigma_\mu; n > m} [f^\wedge(n) - f^\wedge(m)]^2 S_\alpha(m, n) \omega_\nu(n) \omega_\nu(m) \\ &\quad + A \sum_{m \in \sigma_\mu} f^\wedge(m)^2 (m + 1)^{-2\alpha} \omega_\nu(m). \end{aligned}$$

Since no integer belongs to more than three sets σ_μ we see that

$$\begin{aligned} \sum_{\mu=2}^{\infty} \mathfrak{N}_{0,\alpha}^\nu[E_\mu]^2 &\leq A \sum_{n > m} [f^\wedge(n) - f^\wedge(m)]^2 S_\alpha(m, n) \omega_\nu(n) \omega_\nu(m) \\ &\quad + A \sum_m f^\wedge(m)^2 (m + 1)^{-2\alpha} \omega_\nu(m). \end{aligned}$$

Applying Theorems 3c and 4a we have proved our desired result.

Let S_μ be the set of integers $2^{\mu-1} \leq k < 2^\mu$, $\mu = 2, 3, \dots$.

LEMMA 5b. *If $0 \leq \alpha < 1/2$ and if $n_\mu \in S_\mu$ then*

$$\sum_{\mu=2}^{\infty} \sum_{m \in S_\mu} f^\wedge(m)^2 [|m - n_\mu| + 1]^{-2\alpha} \omega_\nu(m) \leq A(\alpha) \mathfrak{N}_{0,\alpha}^\nu[f]^2.$$

By Theorem 4a

$$\sum_{m \in \sigma_\mu} \rho_\mu(m)^2 f^\wedge(m)^2 [|m - n_\mu| + 1]^{-2\alpha} \omega_\nu(m) \leq A \mathfrak{N}_{0,\alpha}^\nu[E_\mu]^2.$$

For $m \in S_\mu$ $\rho_\mu(m) \geq A$ and thus

$$\begin{aligned} \sum_{m \in S_\mu} f^\wedge(m)^2 [|m - n_\mu| + 1]^{-2\alpha} \omega_\nu(m) \\ \leq A \sum_{m \in \sigma_\mu} \rho_\mu(m)^2 f^\wedge(m)^2 [|m - n_\mu| + 1]^{-2\alpha} \omega_\nu(m). \end{aligned}$$

These two inequalities together imply our desired result.

DEFINITION. $T = \{t(n)\}$ ($0 \leq n \leq \infty$) is said to belong to class $M(C)$ if

$$|t(n)| \leq C \quad (n = 0, 1, \dots);$$

$$\sum_{2n}^{2n+1} |t(k) - t(k-1)| \leq C \quad (n = 0, 1, \dots).$$

THEOREM 5c. If $0 \leq \alpha < 1/2$ and if

$$1. \quad f(x) \sim \sum_0^\infty f^\wedge(n) \omega_\nu(n) W_\nu(n, x) \quad f \in \mathfrak{N}_{0,\alpha}',$$

$$2. \quad T = \{t(n)\}_0^\infty \text{ belongs to } M(C),$$

$$3. \quad Tf(x) \sim \sum_0^\infty f^\wedge(n) t(n) \omega_\nu(n) W_\nu(n, x),$$

then

$$\mathfrak{N}_{0,\alpha}'[Tf] \leq A(\alpha) C \mathfrak{N}_{0,\alpha}'[f].$$

We set

$$\delta_\mu(x) = \sum_{n \in S_\mu} f^\wedge(n) t(n) \omega_\nu(n) W_\nu(n, x).$$

Let us begin by supposing that $t(0) = t(1) = 0$; this restriction is unimportant and is made only for the sake of convenience. Let

$$F_M(x) = \sum_{\mu=2}^M \delta_\mu(x).$$

It will be sufficient to show that

$$\mathfrak{N}_{0,\alpha}'[F_M] \leq AC \mathfrak{N}_{0,\alpha}'[f]$$

where A is independent of M . We have

$$\mathfrak{N}_{0,\alpha}'[F_M]^2 \approx \int_{-1}^1 F_M(x)^2 s_\alpha(x) d\Omega_\nu(x),$$

and since

$$\begin{aligned} \int_{-1}^1 F_M(x)^2 s_\alpha(x) d\Omega_\nu(x) &= \sum_{\mu=2}^M \int_{-1}^1 \delta_\mu(x)^2 s_\alpha(x) d\Omega_\nu(x) \\ &\quad + \sum_{\lambda, \mu=2; \lambda \neq \mu}^M \int_{-1}^1 \delta_\mu(x) \delta_\lambda(x) s_\alpha(x) d\Omega_\nu(x), \end{aligned}$$

it is sufficient to show that

$$(1) \quad \sum_{\mu, \lambda=2; \mu \neq \lambda}^{\infty} \left| \int_{-1}^1 \delta_{\mu}(x) \delta_{\lambda}(x) s_{\alpha}(x) d\Omega_{\nu}(x) \right| \leq AC^2 \mathfrak{N}_{0,\alpha}^{\nu}[f]^2,$$

and

$$(2) \quad \sum_{\mu=2}^{\infty} \int_{-1}^1 \delta_{\mu}(x)^2 s_{\alpha}(x) d\Omega_{\nu}(x) \leq AC^2 \mathfrak{N}_{0,\alpha}^{\nu}[f]^2.$$

By Theorem 2b and the inequality $|ab| \leq (a^2 + b^2)/2$ we have

$$\begin{aligned} I_{\mu,\lambda} &= \int_{-1}^1 \delta_{\mu}(x) \delta_{\lambda}(x) s_{\alpha}(x) d\Omega_{\nu}(x) \\ &= \sum_{n \in S_{\mu}; m \in S_{\lambda}} [\iota(n) f^{\wedge}(n) - \iota(m) f^{\wedge}(m)]^2 S_{\alpha}(m, n) \omega_{\nu}(n) \omega_{\nu}(m), \\ &\leq 2C^2 \sum_{n \in S_{\mu}} f^{\wedge}(n)^2 \omega_{\nu}(n) \sum_{m \in S_{\lambda}} S_{\alpha}(m, n) \omega_{\nu}(m) + 2C^2 \sum_{m \in S_{\lambda}} f^{\wedge}(m)^2 \omega_{\nu}(m) \sum_{n \in S_{\mu}} S_{\alpha}(m, n) \omega_{\nu}(n). \end{aligned}$$

Thus

$$\sum_{\mu, \lambda=2; \mu \neq \lambda}^{\infty} |I_{\mu,\lambda}| \leq AC^2 \sum_{\mu=2}^{\infty} \sum_{n \in S_{\mu}} f^{\wedge}(n)^2 \omega_{\nu}(n) \sum_{\lambda=2; \lambda \neq \mu}^{\infty} \sum_{m \in S_{\lambda}} S_{\alpha}(m, n) \omega_{\nu}(n).$$

Now, as is easily verified,

$$\sum_{\lambda=2; \lambda \neq \mu}^{\infty} \sum_{m \in S_{\lambda}} S_{\alpha}(m, n) \omega_{\nu}(m) \leq A[|n - 2^{\mu-1}| + 1]^{-2\alpha} + A[|n - 2^{\mu}| + 1]^{-2\alpha}$$

so that

$$\sum_{\mu, \lambda=2; \mu \neq \lambda}^{\infty} |I_{\mu,\lambda}| \leq AC^2 \sum_{\mu=2}^{\infty} \sum_{n \in S_{\mu}} f^{\wedge}(n)^2 \{ [n - 2^{\mu-1} + 1]^{-2\alpha} + [2^{\mu} + 1 - n]^{-2\alpha} \}$$

so that using Lemma 5b (1) is seen to be valid.

Let us next consider

$$\int_{-1}^1 \delta_{\mu}(x)^2 s_{\alpha}(x) d\Omega_{\nu}(x) \approx \mathfrak{N}_{0,\alpha}^{\nu}[\delta_{\mu}]^2.$$

For μ fixed we set

$$p(n, x) = \sum_{b_{\mu}-r_{\mu}}^n \rho_{\mu}(n) f^{\wedge}(n) \omega_{\nu}(n) W_{\nu}(n, x) \quad (n \in \sigma_{\mu}).$$

It follows from Theorem 4b that

$$\mathfrak{N}_{0,\alpha}^{\nu}[p(n, x)] \leq A \mathfrak{N}_{0,\alpha}^{\nu}[E_{\mu}].$$

If $u(n) = \iota(n)/\rho_{\mu}(n)$, then

$$\delta_{\mu}(x) = \sum_{n \in S_{\mu}} u(n) [p(n, x) - p(n-1, x)].$$

Summing by parts this becomes

$$\begin{aligned}\delta_\mu(x) = \sum_{n \in S_\mu} p(n, x)[u(n) - u(n+1)] + u(2^\mu)p(2^\mu - 1, x) \\ - u(2^{\mu-1})p(2^{\mu-1} - 1, x),\end{aligned}$$

from which using Theorem 4b it follows that

$$\mathfrak{N}_{0,\alpha}^\nu[\delta_\mu] \leq A\mathfrak{N}_{0,\alpha}^\nu[E_\mu] \left\{ \sum_{n \in \sigma_\mu} |u(n) - u(n+1)| + |u(2^\mu)| + |u(2^{\mu-1})| \right\}.$$

Now it is easily verified that

$$\sum_{n \in \sigma_\mu} |u(n) - u(n+1)| + |u(2^\mu)| + |u(2^{\mu-1})| \leq AC$$

and thus

$$\mathfrak{N}_{0,\alpha}^\nu[\delta_\mu] \leq AC\mathfrak{N}_{0,\alpha}^\nu[E_\mu].$$

Squaring and summing over μ we see, using Lemma 5a, that (2) holds.

6. Multiplier transformations continued. Let $p(\beta, \alpha)$ stand for the proposition that if $T \in M(C)$ then $\mathfrak{N}_{\beta,\alpha}^\nu[Tf] \leq AC\mathfrak{N}_{\beta,\alpha}^\nu[f]$ where A depends only upon α, β and of course ν . Theorem 5c shows that $p(0, \alpha)$ is valid for $0 \leq \alpha < 1/2$. In this section we shall show that $p(\beta, \alpha)$ is valid for $(-1/2 < \beta, \alpha < 1/2)$. The following general principles are easily established, see [4].

- i. If $p(\beta, \alpha)$ is valid so is $p(\alpha, \beta)$.
- ii. If $p(\beta, \alpha)$ is valid so is $p(-\beta, -\alpha)$.
- iii. If $p(\beta_1, \alpha_1)$ and $p(\beta_2, \alpha_2)$ are valid so is $p(\beta, \alpha)$ where $\beta = \min(\beta_1, \beta_2)$, $\alpha = \min(\alpha_1, \alpha_2)$.

Using these it is easily shown that $p(\alpha, \beta)$ is valid if $-1/2 < \alpha, \beta < 1/2$ and if in addition $\alpha\beta \geq 0$. To remove this restriction we require an additional argument.

LEMMA 6a. If $-1/2 < \beta \leq 0 \leq \alpha < 1/2$, if $T \in M(C)$, and if

$$F(x) = (1-x)T[f(x)] - T[(1-x)f(x)],$$

then

$$\mathfrak{N}_{\beta,0}^\nu[F] \leq AC\mathfrak{N}_{0,\alpha}^\nu[f].$$

The familiar recurrence formula for ultraspherical polynomials, see [2, vol. 2, p. 175], implies that

$$\begin{aligned}(1-x)W_\nu(n, x) = + [(2\nu+n)/2(n+\nu)][W_\nu(n, x) - W_\nu(n+1, x)] \\ + [n/2(n+\nu)][W_\nu(n, x) - W_\nu(n-1, x)].\end{aligned}$$

Supposing, as we may, that only finitely many $f^\wedge(n)$ are not zero we find, after a short computation, that $F(x) = F_1(x) + F_2(x)$ where

$$F_1(x) = \sum_{n=0}^{\infty} \frac{n}{2(n+\nu)} f^\wedge(n-1) [\iota(n) - \iota(n-1)] \omega_\nu(n) W_\nu(n, x),$$

$$F_2(x) = \sum_{n=0}^{\infty} \frac{2\nu+n}{2(n+\nu)} f^\wedge(n+1) [\iota(n) - \iota(n+1)] \omega_\nu(n) W_\nu(n, x).$$

Let $g(x) \in \mathfrak{N}_{-\beta,0}^\nu$ and let $g^\wedge(n)$ be defined as usual. We have

$$\int_{-1}^1 F_1(x) g(x) dx = \sum_{n=0}^{\infty} \frac{n}{2(n+\nu)} f^\wedge(n-1) g^\wedge(n) [\iota(n) - \iota(n-1)] \omega_\nu(n),$$

$$\left| \int_{-1}^1 F_1(x) g(x) dx \right|$$

$$\leq A \sum_{\mu=0}^{\infty} \sum_{n \in S_\mu} |f^\wedge(n-1)| |g^\wedge(n)| |\iota(n) - \iota(n-1)| (\omega_\nu(n))^{1/2} \omega_\nu(n-1)^{1/2}.$$

If $f^*(\mu) = \text{l.u.b. } |f^\wedge(n-1)| \omega_\nu(n-1)^{1/2}$ for $n \in S_\mu$, and

$$g^*(\mu) = \text{l.u.b. } |g^\wedge(n)| \omega_\nu(n)^{1/2}$$

for $n \in S_\mu$, then

$$\left| \int_{-1}^1 F_1(x) g(x) dx \right| \leq A \sum_{\mu=0}^{\infty} f^*(\mu) g^*(\mu) \sum_{n \in S_\mu} |\iota(n) - \iota(n-1)|$$

$$\leq AC \sum_{\mu=0}^{\infty} f^*(\mu) g^*(\mu)$$

$$\leq AC \left[\sum_{\mu=0}^{\infty} f^*(\mu)^2 \right]^{1/2} \left[\sum_{\mu=0}^{\infty} g^*(\mu)^2 \right]^{1/2}$$

$$\leq AC \mathfrak{N}_{0,\alpha}^\nu[f] \mathfrak{N}_{-\beta,0}^\nu[g]$$

by Lemma 5b. Since this holds for every $g \in \mathfrak{N}_{-\beta,0}^\nu$ it implies that $\mathfrak{N}_{\beta,0}^\nu[F_1] \leq AC \mathfrak{N}_{0,\alpha}^\nu[f]$. Similarly we can show that $\mathfrak{N}_{\beta,0}^\nu[F_2] \leq AC \mathfrak{N}_{0,\alpha}^\nu[f]$, and our lemma is established.

Using this we can now show that if $-1/2 < \beta \leq 0 \leq \alpha < 1/2$ then $p(\beta, \alpha)$ is valid. We have

$$\mathfrak{N}_{\beta,\alpha}^\nu[Tf] \leq A \mathfrak{N}_{0,\alpha}^\nu[Tf] + A \mathfrak{N}_{\beta,0}^\nu[(1-x)Tf].$$

Since $p(0, \alpha)$ is valid $\mathfrak{N}_{0,\alpha}^\nu[Tf] \leq AC \mathfrak{N}_{0,\alpha}^\nu[f] \leq AC \mathfrak{N}_{\beta,\alpha}^\nu[f]$ If $F(x)$ is defined as above then

$$\begin{aligned}\mathfrak{N}_{\beta,0}^{\nu}[(1-x)Tf] &= \mathfrak{N}_{\beta,0}^{\nu}[T\{(1-x)f(x)\} + F(x)] \\ &\leq \mathfrak{N}_{\beta,0}^{\nu}[T\{(1-x)f(x)\}] + \mathfrak{N}_{\beta,0}^{\nu}[F(x)].\end{aligned}$$

By $p(\beta, 0)$,

$$\begin{aligned}\mathfrak{N}_{\beta,0}^{\nu}[T\{(1-x)f(x)\}] &\leq AC\mathfrak{N}_{\beta,0}^{\nu}[(1-x)f(x)], \\ &\leq AC\mathfrak{N}_{\beta,\alpha}^{\nu}[f(x)].\end{aligned}$$

Lemma 6a implies that

$$\mathfrak{N}_{\beta,0}^{\nu}[F(x)] \leq AC\mathfrak{N}_{0,\alpha}^{\nu}[f] \leq AC\mathfrak{N}_{\beta,\alpha}^{\nu}[f].$$

Combining these results we have our desired result.

THEOREM 6a. $p(\alpha, \beta)$ is valid for $-1/2 < \alpha, \beta < 1/2$.

This follows from the above.

The restriction $-1/2 < \alpha, \beta < 1/2$ is essential in Theorem 6a and the result is not otherwise true. See in this connection the discussion at the end of §6 of [4].

An application of Theorem 6a to the theory of fractional integration is described in [6]. Proofs for the special case $\nu=1/2$ are given in [4]. The modifications needed to adapt the proof to the case of general ν are slight.

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