ON WEIGHTED INTEGRABILITY OF TRIGONOMETRIC SERIES AND L¹-CONVERGENCE OF FOURIER SERIES

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ABSTRACT. A result concerning integrability of f(x)L(1/x)(g(x)L(1/x)), where f(x)(g(x)) is the pointwise limit of certain cosine (sine) series and $L(\cdot)$ is slowly vary in the sense of Karamata [5] is proved. Our result is an excluded case in more classical results (see [4]) and also generalizes a result of G. A. Fomin [1]. Also a result of Fomin and Telyakovskii [6] concerning L^1 -convergence of Fourier series is generalized. Both theorems make use of a generalized notion of quasi-monotone sequences.

1. Introduction. A classical problem in the theory of trigonometric series concerns sufficient conditions in terms of the coefficients $\{a(n)\}$ for the Fourier character of cosine series

$$\frac{a(0)}{2} + \sum_{n=1}^{\infty} a(n) \cos nx$$

and the conjugate or sine series

(1.2)
$$\sum_{n=1}^{\infty} a(n) \sin nx.$$

All known results employ conditions which imply that the null sequence $\{a(n)\}$ is of bounded variation $(\sum_{n=1}^{\infty} |\Delta a(n)| < \infty$, $\Delta a(n) = a(n) - a(n+1)$, and a(n) = o(1) $(n \to \infty)$). This further implies that the pointwise limit of (1.1) and (1.2) exist on $(0, \pi]$; these are denoted f(x) and g(x), respectively. Consequently, for the Fourier character of (1.1) or (1.2) it is necessary and sufficient that f or g be Lebesgue integrable on $(0, \pi]$. A recent result in this direction is the following, due to Fomin (see also [2, 3]).

THEOREM 1.1. Let a(n) = o(1) $(n \to \infty)$, and for some p > 1 let

$$\sum_{n=1}^{\infty} \left(\frac{\sum_{k=n}^{\infty} |\Delta a(k)|^{p}}{n} \right)^{1/p} < \infty.$$

Then

- (i) $f \in L^1(0, \pi]$, and
- (ii) $g \in L^1(0, \pi]$ if and only if $\sum_{n=1}^{\infty} |a(n)|/n < \infty$.

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Many authors have varied the point of view of the above problem by considering weighted integrability of the sum functions (see the monograph of Boas [4] for a survey). These results give criteria for the integrability of $x^{-\gamma}f(x)L(1/x)$ and $x^{-\gamma}g(x)L(1/x)$, where $\gamma > 0$ and $L(\cdot)$ is a slowly varying function in the sense of Karamata [5]. In §3 an integrability result for f(x)L(1/x) and g(x)L(1/x) is proved, generalizing Theorem 1.1 in the case of cosine series and giving a restricted generalization in the case of sine series.

In the final section a generalization of the following theorem due to Fomin and Telyakovskii [6] (see also [7]) is proved. For succinct formulation the *n*th partial sums of the Fourier series of $f \in L^1(0, \pi]$ are denoted $S_n(f) = S_n(f, x)$. Also recall (Szasz [8]) that a null sequence $\{a(n)\}$ is said to be quasi-monotone if, for some $\alpha > 0$, $a(n)/n^{\alpha} \downarrow$ for $n \ge n_0(\alpha)$.

THEOREM 1.2. Let (1.1) be the Fourier series of $f \in L^1(0, \pi]$ with quasi-monotone coefficients. Then $||S_n(f) - f|| = o(1)$ $(n \to \infty)$ if and only if $a(n) \lg n = o(1)$ $(n \to \infty)$.

An analogous result holds for sine series. Both our results make use of a generalization of quasi-monotone sequence developed in §2.

2. Preliminaries. A positive measurable function L(u) is said to be slowly varying in the sense of Karamata [5] if, for $\lambda > 0$,

(2.1)
$$\lim_{u \to +\infty} \frac{L(\lambda u)}{L(u)} = 1.$$

Karamata [5] proved that (2.1) holds uniformly for λ contained in a bounded closed interval. Slowly varying sequences are defined analogously: a positive sequence $\{l(n)\}$ is said to be slowly varying if, for $\lambda > 0$,

(2.2)
$$\lim_{n \to +\infty} \frac{l([\lambda n])}{l(n)} = 1.$$

The class of slowly varying functions (sequences) is denoted by $SV(\mathbf{R})$ (SV(N)).

In [9] Karamata introduced regularly varying sequences: a positive sequence $\{r(n)\}$ is said to be regularly varying if, for $\lambda > 0$ and some $\alpha > 0$,

$$\lim_{n\to\infty}\frac{r([\lambda n])}{r(n)}=\lambda^{\alpha}.$$

The class of such is denoted by RV(N). Regularly varying sequences are characterized [9] in form as follows: $\{r(n)\} \in \text{RV}(N)$ if and only if $r(n) = n^{\alpha}l(n)$, for some $\alpha > 0$ and some $\{l(n)\} \in \text{SV}(N)$.

A null sequence $\{a(n)\}$ is said to be regularly varying quasi-monotone if for some $\{r(n)\} \in RV(N)$, $a(n)/r(n)\downarrow$ for $n \ge n_0$. The class of such sequences is denoted RQM and properly contains quasi-monotone sequences. We can now give the following generalization of the Cauchy condensation test.

LEMMA 2.1. Let $\{a(n)\} \in \text{RQM}$. Then the series $\sum_{n=1}^{\infty} a(n)l(n)$ and the series $\sum_{n=0}^{\infty} 2^n a(2^n)l(2^n)$ are equiconvergent for every $\{l(n)\} \in \text{SV}(N)$.

PROOF. For sufficiently large k, $a(k)/k^{\alpha}l_1(k)\downarrow$, where $\alpha > 0$ and $\{l_1(k)\}\in$ SV(N). Consequently, for sufficiently large n,

$$\frac{a(2^{n+1})}{2^{\alpha(n+1)}l_1(2^{n+1})} \sum_{k=2}^{2^{n+1}-1} k^{\alpha}l_1(k)l(k) \leqslant \sum_{k=2^n}^{2^{n+1}-1} a(k)l(k)$$

$$\leqslant \frac{a(2^n)}{2^{\alpha n}l_1(2^n)} \sum_{k=2^n}^{2^{n+1}-1} k^{\alpha}l_1(k)l(k),$$

and so,

$$\frac{1}{2^{\alpha}} \frac{a(2^{n+1})}{l_1(2^{n+1})} \sum_{k=2^n}^{2^{n+1}-1} l_1(k) l(k) \leqslant \sum_{k=2^n}^{2^{n+1}-1} a(k) l(k)
\leqslant 2^{\alpha} \frac{a(2^n)}{l_1(2^n)} \sum_{k=2^n}^{2^{n+1}-1} l_1(k) l(k).$$

Since $\{l_1(k)l(k)\}\in SV(N)$, the aforementioned uniform nature of (2.1) or (2.2) gives

$$\sum_{k=2^n}^{2^{n+1}-1} l_1(k)l(k) \sim 2^n l_1(2^n)l(2^n) \qquad (n \to \infty),$$

from which the conclusion follows.

Another basic property of slowly varying functions is the asymptotic relation [5]

$$u^{\alpha} \max_{u \leq s < \infty} s^{-\alpha}L(s) \sim L(u) \qquad (u \to \infty),$$

for any $\alpha > 0$. The following lemma resembles a classical Abelian theorem [10].

LEMMA 2.2. Let $\{l(n)\} \in SV(N)$ and let $\{m_k\}_0^{\infty}$ be a positive sequence such that, for some $0 < \alpha < 1$,

$$\sum_{k=n}^{\infty} \frac{1}{m_k^{1-\alpha}} = O\left(\frac{1}{m_n^{1-\alpha}}\right) \qquad (n \to \infty).$$

Then

$$(2.3) \qquad \qquad \sum_{k=0}^{\infty} \frac{l(m_k)}{m_k} < \infty$$

and

$$\sum_{k=n}^{\infty} \frac{l(m_k)}{m_k} = O\left(\frac{l(m_n)}{m_n}\right) \qquad (n \to \infty).$$

PROOF. For N > n,

$$\sum_{k=n}^{N} \frac{l(m_k)}{m_k} \leq \left(\sup_{k \geq n} m_k^{-\alpha} l(m_k)\right) \sum_{k=n}^{\infty} \frac{1}{m_k^{1-\alpha}}.$$

Consequently (2.3) holds, and

$$\sum_{k=n}^{\infty} \frac{l(m_k)}{m_k} \leq A\Big(m_n^{\alpha} \sup_{k \geq n} m_k^{-\alpha} l(m_k)\Big) \frac{1}{m_n},$$

where A is an absolute constant. This completes the proof.

3. Weighted integrability theorem. We prove the following theorem.

THEOREM 3.1. Let $L \in SV(\mathbb{R})$ such that $L(u) \to \infty$ $(u \to \infty)$, let a(n) = o(1) $(n \to \infty)$, and for some p > 1, let

(3.1)
$$\sum_{n=1}^{\infty} L(n) \left(\frac{\sum_{k=n}^{\infty} |\Delta a(k)|^p}{n} \right)^{1/p} < \infty.$$

Then (i) $f(x)L(1/x) \in L^1(0, \pi]$, and

(ii) if $\{|a(n)|\} \in \text{RQM}$, then $g(x)L(1/x) \in L^1(0, \pi]$ if and only if

(3.2)
$$\sum_{n=1}^{\infty} \frac{|a(n)|}{n} L(n) < \infty.$$

PROOF. Applying Lemma 2.1 and the methods of [2], the series in (3.1) is equiconvergent with

(3.3)
$$\sum_{n=0}^{\infty} 2^{n}L(2^{n}) \left(\frac{1}{2^{n}} \sum_{k=2^{n}}^{2^{n+1}-1} |\Delta a(k)|^{p} \right)^{1/p}.$$

By Jensen's inequality, (3.1) implies $\sum_{n=1}^{\infty} |\Delta a(n)| L(n) < \infty$, so that $\{a(n)\}$ is of bounded variation. Also, we may suppose 1 , a necessary technicality. We prove (ii); (i) is similar. Summation by parts yields the pointwise limit

$$g(x) = \sum_{n=1}^{\infty} \Delta a(n) \tilde{D}_n(x), \quad x \in (0, \pi],$$

where

$$\tilde{D}_n(x) = \frac{\cos(x/2) - \cos(n + 1/2)x}{2\sin(x/2)}$$

is the conjugate Dirichlet kernel. Letting a(0) = 0 and

$$\overline{D}_n(x) = -\frac{\cos(n+1/2)x}{2\sin(x/2)},$$

we may write

$$g(x) = \sum_{n=0}^{\infty} \Delta a(n) \overline{D}_n(x), \quad x \in (0, \pi].$$

The result will be obtained by means of the following estimate: for N = 1, 2, ...,

(3.4)
$$\int_{\pi^{2^{-(N+1)}}}^{\pi} |g(x)| L\left(\frac{1}{x}\right) dx = \sum_{n=0}^{N} |a(2^{n})| \int_{\pi^{2^{-(n+1)}}}^{\pi^{2^{-n}}} L\left(\frac{1}{x}\right) \frac{dx}{x} + O\left(\sum_{n=0}^{\infty} 2^{n} L(2^{n}) \left(\frac{1}{2^{n}} \sum_{n=0}^{\infty} |\Delta a(k)|^{p}\right)^{1/p}\right),$$

the O-term being uniform with respect to N. It follows that $g(x)L(1/x) \in L^1(0, \pi]$ if and only if

(3.5)
$$\sum_{n=0}^{\infty} |a(2^n)| \int_{\pi 2^{-(n+1)}}^{\pi 2^{-n}} L\left(\frac{1}{x}\right) \frac{dx}{x} < \infty.$$

A change of variables gives

(3.6)
$$\int_{\pi^{2^{-(n+1)}}}^{\pi^{2^{-n}}} L\left(\frac{1}{x}\right) \frac{dx}{x} = \int_{\pi}^{2\pi} L(2^n u) \frac{du}{u} \sim (\lg 2) L(2^n) \qquad (n \to \infty).$$

Thus, the series in (3.5) is equiconvergent with $\sum_{n=0}^{\infty} |a(2^n)| L(2^n)$, completing the proof by Lemma 2.1, provided we verify (3.4). For N = 1, 2, ...,

$$(3.7) \left| \int_{\pi_{2^{-(N+1)}}}^{\pi} |g(x)| L\left(\frac{1}{x}\right) dx - \sum_{n=0}^{N} \int_{\pi_{2^{-(n+1)}}}^{\pi_{2^{-n}}} \left| \sum_{k=0}^{2^{n}-1} \Delta a(k) \overline{D}_{k}(x) \right| L\left(\frac{1}{x}\right) dx \right| \\ \leq \sum_{n=0}^{N} \int_{\pi_{2^{-(n+1)}}}^{\pi_{2^{-n}}} \left| \sum_{k=2^{n}}^{\infty} \Delta a(k) \overline{D}_{k}(x) \right| L\left(\frac{1}{x}\right) dx.$$

Denote the right side by I_N ; applying Hölder's inequality (1/p + 1/q = 1), followed by the Riesz [11] extension of the Hausdorff-Young theorem, one obtains

$$(3.8) \quad I_{N} \leq \frac{1}{2} \sum_{n=0}^{N} \left(\int_{\pi 2^{-(n+1)}}^{\pi 2^{-n}} L^{p} \left(\frac{1}{x} \right) \frac{dx}{\sin^{p}(x/2)} \right)^{1/p} \left\| \sum_{k=2^{n}}^{\infty} \Delta a(k) \cos\left(k + \frac{1}{2}\right) x \right\|_{q}$$

$$\leq A_{p} \sum_{n=0}^{N} \left(\int_{\pi 2^{-(n+1)}}^{\pi 2^{-n}} L^{p} \left(\frac{1}{x} \right) \frac{dx}{x^{p}} \right)^{1/p} \left(\sum_{k=2^{n}}^{\infty} \left| \Delta a(k) \right|^{p} \right)^{1/p},$$

where $\|\cdot\|_q$ is the $L^q(0, \pi]$ -norm, and A_p is a constant dependent only on p. As in (3.6),

$$\int_{\pi 2^{-(n+1)}}^{\pi 2^{-n}} L^p \left(\frac{1}{x}\right) \frac{dx}{x^p} \leqslant B 2^{n(p-1)} L^p(2^n),$$

where B is an absolute constant. From (3.8),

$$I_N \leqslant A_p \sum_{n=0}^N 2^n L(2^n) \left(\frac{1}{2^n} \sum_{k=2^n}^{\infty} |\Delta a(k)|^p \right)^{1/p},$$

where B has been absorbed into A_p . Returning to (3.7), we have

(3.9)
$$\int_{\pi_{2}^{-(N+1)}}^{\pi} |g(x)| L^{p}\left(\frac{1}{x}\right) dx = \sum_{n=0}^{N} \int_{\pi_{2}^{-(n+1)}}^{\pi_{2}^{-n}} \left| \sum_{k=0}^{2^{n}-1} \Delta a(k) \overline{D}_{k}(x) \right| L\left(\frac{1}{x}\right) dx + O\left(\sum_{n=0}^{\infty} 2^{n} L(2^{n}) \left(\frac{1}{2^{n}} \sum_{k=2^{n}}^{\infty} |\Delta a(k)|^{p}\right)^{1/p}\right),$$

uniformly in N. Denote the first term on the right side by J_N . Applying the uniform estimate

$$\left|\overline{D}_n(x) + 1/x\right| \leqslant A(n+1), \quad x \in (0,\pi],$$

A being an absolute constant, we have

(3.10)
$$\left| J_N - \sum_{n=0}^N \int_{\pi^{2^{-n}}}^{\pi^{2^{-n}}} \left| \sum_{k=0}^{2^n - 1} \Delta a(k) \right| L\left(\frac{1}{x}\right) \frac{dx}{x} \right|$$

$$\leq A \sum_{n=0}^N \int_{\pi^{2^{-n} + 1}}^{\pi^{2^{-n}}} \sum_{k=0}^{2^n - 1} |\Delta a(k)| (k+1) L\left(\frac{1}{x}\right) dx.$$

Again similar to (3.6),

$$\int_{\pi 2^{-(n+1)}}^{\pi 2^{-n}} L\left(\frac{1}{x}\right) dx \sim \frac{L(2^n)}{2^{n+1}} = O\left(\frac{L(2^n)}{2^n}\right) \qquad (n \to \infty).$$

Consequently, denoting the right side of (3.10) by J'_N and absorbing all absolute constants into A, we get

$$J_{N}' \leq A \sum_{n=0}^{N} \frac{L(2^{n})}{2^{n}} \sum_{k=0}^{2^{n}-1} |\Delta a(k)|(k+1)$$

$$\leq A \sum_{k=0}^{2^{N}-1} |\Delta a(k)|(k+1) \sum_{n=\lceil \lg_{2}(k+1) \rceil}^{N} \frac{L(2^{n})}{2^{n}},$$

 $[\lg_2(k+1)]$ denoting the greatest integer in the base two logarithm of k+1. Appealing to Lemma 2.2 one obtains

$$J_{N}' \leq A \sum_{k=0}^{2^{N}-1} |\Delta a(k)| (k+1) \sum_{n=[\lg_{2}(k+1)]}^{\infty} \frac{L(2^{n})}{2^{n}}$$

$$\leq A \sum_{k=0}^{2^{N}-1} |\Delta a(k)| (k+1) \frac{L(k+1)}{k+1}$$

$$\leq A \sum_{n=0}^{\infty} 2^{n} L(2^{n}) \left(\frac{1}{2^{n}} \sum_{k=0}^{\infty} |\Delta a(k)|^{p}\right)^{1/p}.$$

Returning to (3.10), we get

$$J_{N} = \sum_{n=0}^{N} |a(2^{n})| \int_{\pi 2^{-(n+1)}}^{\pi 2^{-n}} L\left(\frac{1}{x}\right) \frac{dx}{x} + O\left(\sum_{n=0}^{\infty} 2^{n} L(2^{n}) \left(\frac{1}{2^{n}} \sum_{k=2n}^{\infty} |\Delta a(k)|^{p}\right)^{1/p}\right),$$

which concludes the proof of (3.4).

4. L^1 -convergence of Fourier series. In this section we prove the following theorem concerning L^1 -convergence of Fourier cosine series, an analogous result holds for Fourier sine series.

THEOREM 4.1. Let (1.1) be the Fourier series of some $f \in L^1(0, \pi]$ with $\{a(n)\} \in RQM$. Then $||S_n(f) - f|| = o(1)$ $(n \to \infty)$ if and only if $a(n)\lg n = o(1)$ $(n \to \infty)$.

PROOF. Let $\sigma_n(f) = \sigma_n(f, x)$ denote the (C, 1) means of the Fourier cosine series of f. Summation by parts yields

$$S_n(f,x) - \sigma_n(f,x) = \frac{1}{n+1} \sum_{k=1}^n ka(k) \cos kx$$
$$= \frac{1}{n+1} \sum_{k=1}^{n-1} \Delta(ka(k)) \left[D_k(x) - \frac{1}{2} \right]$$
$$+ \frac{n}{n+1} a(n) \left[D_n(x) - \frac{1}{2} \right],$$

where

$$D_n(x) = \frac{1}{2} + \sum_{k=0}^{n} \cos kx = \frac{\sin(n+1/2)x}{2\sin(x/2)}$$

is the Dirichlet kernel. Rearranging terms gives the following useful identity:

$$S_n(f,x) - \sigma_n(f,x) = \frac{1}{n+1} \sum_{k=1}^{n-1} k \Delta a(k) D_k(x)$$
$$- \frac{1}{n+1} \sum_{k=0}^{n-1} a(k+1) D_k(x) + a(n) D_n(x).$$

Applying the L^1 -norm and using the well-known estimate

$$||D_n|| = (2/\pi) \lg n + O(1) \qquad (n \to \infty),$$

we get

(4.1)

$$||S_n(f) - \sigma_n(f)|| \le \frac{2}{\pi} \cdot \frac{1}{n+1} \sum_{k=0}^{n-1} k |\Delta a(k)| \lg k + \frac{2}{\pi} \frac{1}{n+1} \sum_{k=0}^{n-1} |a(k+1)| \lg k + \frac{2}{\pi} a(n) \lg n + o(1) \qquad (n \to \infty).$$

For sufficiency, the hypothesis $a(n)\lg n = o(1)$ $(n \to \infty)$ implies that the second and third terms on the right side are o(1) $(n \to \infty)$. Hence, we must show that

(4.2)
$$\frac{1}{n+1} \sum_{k=1}^{n} k |\Delta a(k)| \lg n = o(1) \qquad (n \to \infty).$$

Since $\{a(n)\} \in RQM$, for some $\alpha > 0$ and some $\{l(n)\} \in SV(N)$, we have $a(n)/n^{\alpha}l(n)\downarrow$. This implies that

$$a(n+1) \leqslant (1+\alpha/n) \frac{l(n+1)}{l(n)} a(n),$$

without loss of generality, for all n. Consequently,

$$\Delta a(n) + \left[\left(1 + \frac{\alpha}{n}\right) \frac{l(n+1)}{l(n)} - 1\right] a(n) \ge 0$$

and, finally,

$$|\Delta a(n)| \leq \Delta a(n) + 2 \left[\left(1 + \frac{\alpha}{n} \right) \frac{l(n+1)}{l(n)} \right] a(n).$$

We apply (4.3) to estimate the expression in (4.2); i.e.,

$$\frac{1}{n+1} \sum_{k=1}^{n} k |\Delta a(k)| \lg n \le \frac{1}{n+1} \sum_{k=1}^{n} k \Delta a(k) \lg k + \frac{2}{n+1} \sum_{k=1}^{n} \left(1 + \frac{\alpha}{k}\right) \frac{l(k+1)}{l(k)} a(k) \lg k.$$

The second term is o(1) $(n \to \infty)$ since $\{l(n)\} \in SV(N)$ and $a(n)\lg n = o(1)$ $(n \to \infty)$. For the first we apply summation by parts:

$$\frac{1}{n+1} \sum_{k=1}^{n} k \Delta a(k) \lg k = \frac{1}{n+1} \sum_{k=1}^{n-1} k \lg \left(1 + \frac{1}{k}\right) a(k+1) + \frac{1}{n+1} \sum_{k=1}^{n-1} a(k+1) \lg(k+1) - \frac{n}{n+1} a(n+1) \lg n.$$

The first term is o(1) $(n \to \infty)$ since $\lg(1 + 1/n) \approx 1/n$ $(n \to \infty)$; the second and third terms are o(1) $(n \to \infty)$ since $a(n)\lg n = o(1)$ $(n \to \infty)$. This concludes the proof of sufficiency. For necessity we use the known estimate [6]

$$||S_n(f) - f|| \ge \sum_{k=1}^n \frac{a(n+k)}{k}.$$

From the fact that $\{a(n)\}\in RQM$ we obtain the inequality

(4.4)
$$\sum_{k=1}^{n} \frac{a(n+k)}{k} = \sum_{k=1}^{n} \frac{a(n+k)}{(n+k)^{\alpha} l(n+k)} \cdot \frac{(n+k)^{\alpha} l(n+k)}{k}$$

$$\geq \frac{a(2n)}{(2n)^{\alpha} l(2n)} \sum_{k=1}^{n} \frac{(n+k)^{\alpha} l(n+k)}{k}$$

$$\geq \left(\frac{n+1}{2n}\right)^{\alpha} \frac{a(2n)}{l(2n)} \sum_{k=1}^{n} \frac{l(n+k)}{k}.$$

The asymptotic relation $l(k) \sim k^{\beta} [\sup_{n \ge k} n^{-\beta} l(n)] (k \to \infty)$, gives for large n,

$$\sum_{k=n+1}^{2n} \frac{l(k)}{k-n} \approx \sum_{k=n+1}^{2n} \frac{k^{\beta} \sup_{m \ge k} m^{-\beta} l(m)}{k-n}$$

$$\geqslant \left[\sup_{m \ge 2n} m^{-\beta} l(m) \right] \sum_{k=n+1}^{2n} \frac{k^{\beta}}{k-n} \geqslant (n+1)^{\beta} \left[\sup_{m \ge 2n} m^{-\beta} l(m) \right] \sum_{k=1}^{n} \frac{1}{k}$$

$$= \left(\frac{n+1}{2n} \right)^{\beta} (2n)^{\beta} \left[\sup_{m \ge 2n} m^{-\beta} l(m) \right] \sum_{k=1}^{n} \frac{1}{k} \sim \frac{1}{2^{\beta}} l(2n) \lg n.$$

Returning to (4.4) concludes the proof.

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