

(Dedicated to the memory of Professor Arthur Erdélyi)

## COMPARISON OF THE ORDER PROPERTY OF A GENERALIZED LAPLACE-STIELTJES INTEGRAL

by

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### ABSTRACT

We establish theorems concerning the order condition of  $A_\alpha(t)$  as  $t \rightarrow \infty$ , by investigating the order relations existing between different expressions involving  $A_\alpha(t)$ , the  $\alpha$ -th Cesàro sum of the determining function  $A(t)$  from the summability property of the integral

$$\int_0^\infty (2st)^\lambda W_{k,m}(2st) dA(t)$$

when the integral is summable  $[C, \alpha]$ . Here  $W_{k,m}$  is the Whittaker function [1], and  $A(t)$  is a function of bounded variation in every finite interval  $0 \leq t \leq T$ , and  $s = \sigma + i\tau$  is a complex variable. We shall also give a formula for the abscissa of absolute summability of the integral whenever it is positive.

### I. INTRODUCTION

Goyal [3] gave a generalization of the Laplace-Stieltjes integral

$$(1.1) \quad f(s) = \int_0^\infty e^{-st} dA(t)$$

in the form :

$$(1.2) \quad f(s) = \int_0^\infty (2st)^\lambda W_{k,m}(2st) dA(t)$$

where  $W_{k,m}$  is Whittaker function [1], and  $A(t)$  is a function of bounded variation in any finite interval  $0 \leq t \leq T$ .

When  $\lambda = -1/4$ ,  $k = 1/4$ , and  $m = \pm 1/4$ , the transform (1.2) reduce to (1.1).

Bosanquet [2] gave the order condition of  $A_\alpha(t)$  as  $t \rightarrow \infty$ , by investigating the order relations existing between different expressions involving  $A_\alpha(t)$ , when the integral (1.1) is sumable  $|C, \alpha|$ .

The purpose of the present paper is to obtain similar theorems for (1.2), and also to deduce a formula for the abscissa of absolute summability of integral (1.2) whenever it is positive.

## 2 NOTATIONS

We introduce the following notations :

- (i)  $\theta_{k,m}(2st) = (2st)^\lambda W_{k,m}(2st)$
- (ii)  $[a]$  denotes the integral part of  $a$ . If  $a > 1$ , we denote by  $h$  the greatest integer less than  $a$ ; if  $0 < a \leq 1$ , then  $h=0$ , and if  $a=0$ , then  $h=-1$ .
- (iii)  $\sigma$  and  $T$  stand for the real and imaginary parts of the complex number  $s$ ,  $s = \sigma + iT$ .
- (iv)  $k$  and  $m$  are taken to be real.
- (v) In (1.2), we shall take  $k + \lambda \geq 0$ , unless otherwise stated.
- (vi)  $A_\alpha(x)$  denotes the  $\alpha$ -th Cesàro sum of  $A(x)$ .

## 3. Main Results

**Theorem 3.1** If  $\alpha \geq 0$ ,  $\sigma_0 > 0$  and

$$x^{-\alpha} \theta_{k,m}(2\sigma_0 x) A_\alpha(x) = o(1) |C, 0|, (x \rightarrow \infty),$$

then  $\int_1^x |d[u^{-\alpha} A_\alpha(u)]| = o[2\sigma_0 x]^{-\lambda-k} e^{\sigma_0 x}$ .

**Proof :** We set  $g(x) = x^{-\alpha} \theta_{k,m}(2\sigma_0 x) A_\alpha(x)$

$$h(x) = x^{-\alpha} A_\alpha(x)$$

$$\text{and } g^*(x) = \int_x^\infty |dg(u)|.$$

Then  $|g(x)| \leq g^*(x) = o(1)$ , and hence by the use of a Theorem of Pollard ([4], 261) and by integration by part, we have

$$\begin{aligned} \int_1^x |dh(u)| &= \int_1^x |d[u^{-\alpha} A_\alpha(u)]| \\ &\leq \int_1^x |d[g(u) / \vartheta_{k,m}(2s_0 u)]| \\ &\leq [1 / |\vartheta_{k,m}(2s_0 1)|] g^*(1) \\ &\quad + 2 \int_1^x g^*(u) | (d/du) [1/\vartheta_{k,m}(2s_0 u)] | du. \\ &= o[(2\sigma_0 x)^{-\lambda-k} e^{\sigma_0 x}], \quad (x \rightarrow \infty) \\ &\quad \text{(By [5] ; Lemma 3.3)} \end{aligned}$$

Thus the theorem is completely established.

**Theorem 3.2** If  $a \geq 0$  and  $\sigma_0 > 0$  and if

$$(3.1) \quad \int_1^x |dA_\alpha(u)| = o[x^\alpha (2\sigma_0 x)^{-\lambda-k} e^{\sigma_0 x}], \quad (x \rightarrow \infty),$$

then

$$(3.2) \quad \int_1^x |d[u^{-\alpha} A_\alpha(u)]| = o[(2\sigma_0 x)^{-\lambda-k} e^{\sigma_0 x}],$$

and conversely.

**Proof :** We first assume that (3.1) holds, and  $A^*(x) = \int_1^x |dA_\alpha(u)|$ ;

$$\text{then } |A_\alpha(x)| \leq |A_\alpha(1)| + A^*(x) = o[x^\alpha (2\sigma_0 x)^{-\lambda-k} e^{\sigma_0 x}]$$

and hence by the use of a Theorem of Pollard ([4], 261) and by integration by part, we have

$$\int_1^x |d[u^{-\alpha} A_\alpha(u)]|$$

$$\begin{aligned} &\leq x^{-\alpha} \bar{A}^*(x) + \int_1^x \alpha u^{-\alpha-1} [ \bar{A}^*(u) + |A_\alpha(u)| ] du \\ &= o [ (2\sigma_0 x)^{-\lambda-k} e^{\sigma_0 x} ] + o [ x^{-1} (2\sigma_0 x)^{-\lambda-k} e^{\sigma_0 x} ] \\ &= o [ (2\sigma_0 x)^{-\lambda-k} e^{\sigma_0 x} ] \end{aligned}$$

which gives (3.2).

Conversely, we assume that (3.2) holds, and

$$C_\alpha(x) = [ A_\alpha(x) / x^\alpha ];$$

$$\begin{aligned} \text{then } \int_1^x |dC_\alpha(u)| &= \int_1^x |d[u^{-\alpha} A_\alpha(u)]| \\ &= o [ (2\sigma_0 x)^{-\lambda-k} e^{\sigma_0 x} ]. \end{aligned}$$

$$\text{We see } C^*(x) = \int_1^x |dC_\alpha(x)| = o [ (2\sigma_0 x)^{-\lambda-k} e^{\sigma_0 x} ]$$

$$\begin{aligned} \text{then } |C_\alpha(x)| &= \left| \int_0^x dC_\alpha(x) \right| \leq C_\alpha(1) + C^*(x) \\ &= o [ (2\sigma_0 x)^{-\lambda-k} e^{\sigma_0 x} ], (x \rightarrow \infty). \end{aligned}$$

$$\begin{aligned} \text{Now } \int_0^x |dA_\alpha(x)| &\leq \int_0^1 |dA_\alpha(u)| + \int_1^x |d[u^\alpha C_\alpha(u)]| \\ &\leq \int_0^1 |dA_\alpha(u)| + x^\alpha C^*(x) + \alpha \int_1^x u^{\alpha-1} [ C^*(u) + |C_\alpha(u)| ] du \end{aligned}$$

$$= o [ x^\alpha (2\sigma_0 x)^{-\lambda-k} e^{\sigma_0 x} ], (x \rightarrow \infty),$$

which gives (3.1).

Thus the theorem is completely established.

**Theorem 3.3** If  $\alpha \geq 0$ ,  $\sigma_0 > 0$  and the integral (1.2) is summable  $|C, \alpha|$  for  $s = s_0$ , then

$$\int_0^x |dA_\alpha(u)| = o [ x^\alpha (2\sigma_0 x)^{-\lambda-k} e^{\sigma_0 x} ], (x \rightarrow \infty)$$

**Proof :** Applying [7] ; Theorem 1, to our assumption, we have

$$x^{-\alpha} \theta_{k,m}(2\sigma_0 x) A_\alpha(x) = o(1) \mid C, 0 \mid, (x \rightarrow \infty).$$

This implies, by virtue of Theorem 3.1, that

$$(3.3) \quad \int_1^x |d[u^{-\alpha} A_\alpha(u)]| = \int_1^x |d[u^{-\alpha} \{u^\alpha / \theta_{k,m}(2\sigma_0 u)\}]| \\ = o[(2\sigma_0 x)^{-\lambda-k} e^{\sigma_0 x}] (x \rightarrow \infty).$$

Hence, by applying the converse part of Theorem 3.2 to (3.3), we get

$$\int_0^x dA_\alpha(u) = o[x^\alpha (2\sigma_0 x)^{-\lambda-k} e^{\sigma_0 x}], (x \rightarrow \infty).$$

Hence the theorem.

#### 4. Abscissa of Absolute Summability

The following theorem gives the existence and expression for the abscissa of absolute summability of the integral (1.2) whenever it is positive.

**Theorem 4.1** If  $\alpha \geq 0$ ,  $\bar{\sigma}_\alpha$  is the abscissa of absolute summability  $\mid C, \alpha \mid$  of (1.2) and if  $\bar{\sigma}_\alpha \geq 0$ , then

$$\bar{\sigma}_\alpha = \overline{\lim}_{x \rightarrow \infty} \left[ (1/x) \log \int_0^x |dA_\alpha(x)| \right].$$

**Proof :** Let

$$(4.1) \quad \overline{\lim}_{x \rightarrow \infty} \left[ (1/x) \log \int_0^x |dA_\alpha(u)| \right] = \sigma_\alpha$$

then we have  $(1/x) \log \int_0^x |dA_\alpha(u)| < \sigma_\alpha + \epsilon$ , where  $\epsilon$  is an arbitrary small positive number.

Hence, from [6]; Theorem 2, the integral (1.2) is summable  $\mid C, \alpha \mid$  for  $\sigma > \sigma_\alpha$ .

Hence

$$(4.2) \quad \bar{\sigma}_\alpha \leq \sigma_\alpha.$$

Now, if possible, let the integral (1.2) be summable  $|C, \alpha|$  for  $\sigma < \sigma_a - \epsilon$ ,  $\epsilon > 0$ , then by theorem 3.3, we have

$$(1/x) \log \int_0^x |dA_\alpha(x)| < \sigma_a - \epsilon,$$

which contradicts (4.1).

Hence, we have  $\bar{\sigma}_\alpha = \sigma_a$ .

This establishes the theorem.

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