# Another Look at the Limit Summability of Real Functions

#### M. H. Hooshmand

Islamic Azad University-Shiraz Branch

**Abstract.** This paper is a continuation of our recent paper entitled *limit summability of real functions* ([2]). In this work weak, semi, absolutely and uniformly limit summability will be given. Also, we generalize and extend some results of [2].

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**Keywords and Phrases:** Limit summable function, weak and semi limit summable function, concentrable set, convex function, Gamma type function.

### 1. Weak and Semi Limit Summable Functions

In [2] we have introduced and studied limit summability of real and complex functions. There are some relations between the topic and the Gamma type functions ([1]). Here we state several tests for weak, semi, absolutely and uniformly limit summability of functions.

In general, we assume  $f: D_f \to \mathbb{C}$ , where  $D_f \subseteq \mathbb{C}$ . In the real case we take the function  $f: D_f \to \mathbb{R}$ , where  $D_f \subseteq \mathbb{R}$ . A positive real function f is a real function such that  $R_f \subseteq \mathbb{R}^+$ . By  $\mathbb{N}^*$ ,  $\mathbb{N}$  we denote the set of positive and non-negative integer numbers, respectively.

For a function with domain  $D_f$ , we put

$$\Sigma_f = \{x | x + \mathbb{N}^* \subseteq D_f\}.$$

Let  $\mathbb{N}^* \subseteq D_f$  and for any positive integer n and  $x \in \Sigma_f$  set

$$R_n(f,x) = R_n(x) = f(n) - f(x+n),$$

$$f_{\sigma_n}(x) = xf(n) + \sum_{k=1}^n R_k(x).$$

When  $x \in D_f$ , we may use the notation  $\sigma_n(f(x))$  instead of  $\sigma_n(f,x)$ . The function f is called limit summable at  $x_0 \in \Sigma_f$  if the sequence  $\{f_{\sigma_n}(x_0)\}$  is convergent. The function f is called limit summable on the set  $S \subseteq \Sigma_f$  if it is limit summable at all points of S. Also, we put

$$D_{f_{\sigma}} = \{x \in \Sigma_f | f \text{ is summable at } x\},\$$

and represent the limit function  $R_n(f,x)$  as R(f,x) or R(x).

It is easy to see that  $\Sigma_f \cap D_f = \Sigma_f + 1 = \{x + 1 | x \in \Sigma_f\}$  and

$$0 \in \Sigma_f \Leftrightarrow \mathbb{N}^* \subseteq D_f \Leftrightarrow \mathbb{N} \subseteq \Sigma_f .$$

**Convention:** For brevity we use the term *summable* for *limit summable*, and restrict ourselves to the assumption  $\mathbb{N}^* \subseteq D_f$ .

As we can see in [2], always  $f_{\sigma}(0) = 0$  and if  $0 \in D_f$ , then  $\{-1, 0\} \subseteq D_{f_{\sigma}}$  and  $f_{\sigma}(-1) = -f(0)$ . But  $1 \in D_{f_{\sigma}}$  if and only if  $R_n(1)$  is convergent and  $f_{\sigma}(1) = f(1) + R(1)$ . A necessary condition for the summability of f at x is  $\lim_{n\to\infty} (R_n(x) - xR_{n-1}(1)) = 0$ . Therefore, if  $1 \in D_{f_{\sigma}}$ , then the functional sequence  $\{R_n(x)\}$  is convergent on  $D_{f_{\sigma}}$  and R(x) = R(1)x (for all  $x \in D_{f_{\sigma}}$ ), and

$$(*_1)$$
  $f_{\sigma}(x) = f(x) + f_{\sigma}(x-1) + R(1)x; \forall x \in D_{f_{\sigma}} + 1.$ 

So if R(1) = 0, then

$$f_{\sigma}(m) = f(1) + \dots + f(m) = \sum_{j=1}^{m} f(j); \quad \forall m \in \mathbb{N}^*.$$

**Definition 1.1.** We call the function f weak (limit) summable if  $\Sigma_f = D_{f_{\sigma}}$ . Moreover, if R(1) = 0, then f is called semi (limit) summable

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By Lemma 2.1. in [2], f is summable if and only if it is semi summable and  $D_f \subseteq D_f - 1$ . If f is weak summable, then  $1 \in D_{f_{\sigma}}$  and so  $R_n(1)$  is convergent.

**Example 1.2.** If 0 < |a| < 1, then  $f(x) = a^x + x$  is weak summable but it is not semi summable. The function  $g(x) = \frac{1}{x}$  is semi summable but it is not summable.

Now we need a property about complex sequences introduced in the following definition.

**Definition 1.3.** We call the complex sequence  $\{a_n\}$  weak convergent (semi convergent) if  $a_{n+1} - a_n$  is convergent  $(a_{n+1} - a_n \text{ converges to } 0)$ . The sequence  $a_n$  is called absolutely convergent if the series  $\sum_{n=1}^{+\infty} |a_{n+1} - a_n|$  is convergent. If  $a_n \to a$  as  $n \to \infty$  and  $a_n$  is absolutely convergent, then we say  $a_n$  is absolutely convergent to a.

If  $a_n$  is absolutely convergent, then it is convergent (and so it is semi convergent). A monotonic sequence is absolutely convergent if and only if it is convergent. Also, if the series  $\sum a_n$  is absolutely convergent, then  $a_n$  is absolutely convergent to zero.

The sequence  $a_n = \sqrt{n}$   $(b_n = n)$  is semi convergent (weak convergent) but not convergent (semi convergent). The sequence  $c_n = \frac{(-1)^n}{n}$  is convergent but not absolutely convergent. The sequence  $d_n = \frac{1}{n}$  is absolutely convergent but  $\sum d_n$  is not (absolutely) convergent.

**Note:** It is interesting to see that  $a_n$  is weak convergent (semi convergent) if and only if  $a_n$  is weak summable (semi summable or equivalently summable) as a function with domain  $\mathbb{N}^*$ . Also, for a function f the following are equivalent (see [2]):

The sequence  $f_n = f(n)$  is weak convergent,  $R_n(f,1)$  is convergent,  $1 \in D_{f_{\sigma}}$ ,  $\mathbb{N}^* \subseteq D_{f_{\sigma}}$ ,  $D_{f_{\sigma}} \cap D_f = D_{f_{\sigma}} + 1$ ,  $R_n(x)$  is convergent at some  $x_0 \in D_{f_{\sigma}} \setminus \{0\}$ ,  $R_n(x)$  is convergent on  $D_{f_{\sigma}}$  (in case  $D_{f_{\sigma}} \setminus \{0\} \neq \emptyset$ ),  $x_0, x_0 - 1 \in D_{f_{\sigma}}$  for some  $x_0 \neq 0$ .

Therefore, the minimum condition for a function f in the topic of limit summability is  $\lim_{n\to\infty} R_n(1) = R(1)$ , and this is a necessary condi-

tion for weak summability and important properties of  $f_{\sigma}$ . For example if  $f(x) = (2[x] - 1)x + [x] - [x]^2$ , then  $R_n(1)$  is divergent and this function in addition to the evident points 0, -1, is summable on (0, 1)  $(D_{f_{\sigma}} = \{-1\} \cup [0, 1))$ . But  $f_{\sigma}$  does not have the useful properties such as  $(*_1)$ ,  $D_f \cap D_{f_{\sigma}} = D_{f_{\sigma}} + 1$ , etc.

As it can be seen in [2], if f is summable then  $D_{f\sigma} = \Sigma_f = D_f - 1$  and

$$(*_2)$$
  $f_{\sigma}(x) = f(x) + f_{\sigma}(x-1); \forall x \in D_f.$ 

Now, if f is weak summable then we have

$$(*_3)$$
  $f_{\sigma}(x) = f(x) + f_{\sigma}(x-1) + R(1)x; \forall x \in \Sigma_f + 1,$ 

and so

$$(*_4)$$
  $f_{\sigma}(x) = f(x) + f_{\sigma}(x-1); \forall x \in \Sigma_f + 1$ 

, if f is semi summable.

For showing the weak summability of a function it is enough to show it is summable on a certain subset of its domain.

**Definition 1.4.** Suppose  $A \subseteq \mathbb{C}$ . The set  $S \subseteq A$  is called an integer-trenchant subset of A (or simply trenchant of A) if for every  $a \in A$  there exists an integer k such that  $a + k \in S$ .

Clearly A is an integer-trenchant of itself. It can be shown that (for any f) if k is a natural number, then the set  $\Sigma_f + k$  is a trenchant of  $\Sigma_f$ . For a real function f, the sets  $\Sigma_f \cap [M, +\infty)$ ,  $\Sigma_f \cap (M, +\infty)$  are trenchant of  $\Sigma_f$  and  $\Sigma_f \cap [M-1, M)$  is a tranchant of  $\Sigma_f \cap (-\infty, M)$ , for all real numbers M. Moreover, if  $\Sigma_f \setminus D_f$  is bounded above, then the set  $\Sigma_f \cap [\sigma_f, \sigma_f + 1)$  (center of  $\Sigma_f$ ) is a trenchant of  $\Sigma_f$  (with length less than or equal 1).

**Theorem 1.5.** Let  $R_n(f,1)$  be convergent. If f is summable on a trenchant subset of  $\Sigma_f$ , then f is weak summable.

**Proof.** Considering the relations

$$f_{\sigma_n}(x) = f_{\sigma_n}(x - m) + \sum_{j=1}^m (f(x - m + j) + R_n(x - m + j)),$$

$$R_n(x - m + j) = R_n(j) + R_{n+j}(x - m),$$

$$f_{\sigma_n}(x) = f_{\sigma_n}(x + m) - \sum_{j=0}^{m-1} (f(x + m - j) + R_n(x + m - j)),$$

(for all natural m and  $j = 1, \dots, m$ ), we can prove the claim (similar to the proof of Theorem 2.11. in [2]).

In fact the above theorem is a generalization of Theorem 2.11. in [2]. This theorem also says that if  $\{1, x\} \subseteq D_{f_{\sigma}}$ , then  $x + \mathbb{N} \subseteq D_{f_{\sigma}}$  and  $(x + \mathbb{Z}^{-}) \cap \Sigma_{f} \subseteq D_{f_{\sigma}}$ .  $\square$ 

**Lemma 1.6.** Suppose that  $R_n(1)$  is convergent and  $f^*(x) = f(x) + R(1)x$ . Then the following are equivalent

- (a) f is weak summable,
- (b) The function  $f^*$  is semi summable,
- (c) The function  $g = f^*|_{\Sigma_f + 1}$  is summable,
- (d) f satisfies the functional equation  $(*_3)$ ,

Also, if f is a real function, then the above properties are equivalent to the following:

(e) f is limit summable on  $\Sigma_f^+$  (the set of positive elements of  $\Sigma_f$ ).

**Proof.** By considering Theorem 1.5.,  $(*_1)$  and the relations  $f^*_{\sigma_n}(x) = f_{\sigma_n}(x)$ ,  $R(f^*, 1) = R_n(f, 1) - R(f, 1)$ , and the equality  $\Sigma_{f^*} = \Sigma_f = \Sigma_g = D_g - 1$ , it is clear.  $\square$ 

# 2. Absolutely and Uniformly Limit Summability of Functions

**Definition 2.1.** We call the function f absolutely summable at  $x \in \Sigma_f$ , if  $f_{\sigma_n}(x)$  is absolutely convergent. Also, we put

$$\overline{D}_{f_{\sigma}} = \{x \in \Sigma_f | f \text{ is absolutely summable at } x\}.$$

The function f is called uniformly (absolutely) summable on  $S \subseteq \Sigma_f$  if  $f_{\sigma_n}(x)$  is uniformly convergent on S (if f is absolutely summable at all points of S).

The function f is called absolutely weak summable (absolutely semi summable, absolutely summable) if it is weak summable (semi summable, summable) and  $\overline{D}_{f\sigma} = D_{f\sigma}$ .

**Note:** It is clear that f is absolutely weak (semi) summable if and only if  $\overline{D}_{f_{\sigma}} = \Sigma_f$  ( $\overline{D}_{f_{\sigma}} = \Sigma_f$  and R(1) = 0). For absolutely summability there are some interesting equivalence properties that will be introduced later.

Now put  $\overline{R}_n(x) = R_n(x) - xR_{n-1}(1)$ , for  $n \ge 2$  where  $x \in \Sigma_f$ . If  $0 \in D_f$ , then  $\overline{R}_1(x) = R_1(x) - xR_0(1) = R_1(x) - x(f(0) - f(1))$ , so  $\overline{R}_n(x)$  is well defined for all n if  $0 \in D_f$ . A simple calculation shows, that

$$(*_5) \quad f_{\sigma_n}(x) = (x+1)f(1) - f(x+1) + \sum_{k=2}^n (R_k(x) - xR_{k-1}(1))$$
$$= f_{\sigma_1}(x) + \sum_{k=2}^n \overline{R}_k(x); \quad \forall n > 1.$$

Also, if  $0 \in D_f$ , then

$$f_{\sigma_n}(x) = x f(0) + \sum_{k=1}^n \overline{R}_k(x); \quad \forall n .$$

Sometimes, we define  $R_0(1) = -f(1)$ , if  $0 \notin D_f$ . Therefore, if  $0 \notin D_f$  or f(0) = 0, then  $\overline{R}_1(x) = f_{\sigma_1}(x)$  so  $f_{\sigma_n}(x) = \sum_{k=1}^n \overline{R}_k(x)$ .

**Remark 2.2.** Considering Definition 2.1. and  $(*_5)$  we have:

a) f is absolutely summable at x if and only if the series  $\sum_{n=2}^{\infty} \overline{R}_n(x)$  is absolutely convergent. In particular,  $0 \in \overline{D}_{f_{\sigma}}$  and  $1 \in \overline{D}_{f_{\sigma}}$  if and only if the sequence  $R_n(1)$  is absolutely convergent. Also, if  $f_n$  is absolutely convergent, then  $x \in \overline{D}_{f_{\sigma}}$  if and only if the series  $\sum_{n=1}^{\infty} R_n(x)$  is absolutely convergent.

b) We put 
$$f_{\overline{\sigma}}(x) = |f_{\sigma_1}(x)| + \sum_{n=2}^{\infty} |\overline{R}_n(x)|$$
 for all  $x \in \overline{D}_{f_{\overline{\sigma}}}$ .

Therefore,  $f_{\overline{\sigma}}$  is a non-negative valued function,  $D_{f_{\overline{\sigma}}} = \overline{D}_{f_{\sigma}}$  and

$$(*_6)$$
  $|f_{\sigma}(x)| \leq f_{\overline{\sigma}}(x) : \forall x \in \overline{D}_{f_{\sigma}}.$ 

c) The complex sequence  $a_n$  is absolutely convergent if and only if it is absolutely summable, as a function with domain  $\mathbb{N}^*$ .

**Example 2.3.** If 0 < |a| < 1, then the function  $f(x) = a^x$  is absolutely summable, but it is not uniformly summable, because

$$\sup |f_{\sigma_n}(x) - f_{\sigma}(x)| = \left| \frac{a^n}{1 - a} \right| \sup |a^{x+1} + (1 - a)x - a| = \infty.$$

But it is uniformly summable on every bounded set.

As we know, if  $1 \in \Sigma_f$   $(1 \in D_{f_\sigma})$ , then  $\mathbb{N}^* \subseteq \Sigma_f$  and  $\Sigma_f \cap D_f = \Sigma_f + 1$  $(\mathbb{N}^* \subseteq D_{f_{\sigma}} \text{ and } D_{f_{\sigma}} \cap D_f = D_{f_{\sigma}} + 1).$  It is interesting to see that this property for  $\overline{D}_{f_{\sigma}}$  is held too.

**Theorem 2.4.** Let  $R_n(1)$  be absolutely convergent (equivalently  $1 \in$  $\overline{D}_{f_{\sigma}}$ ) then:

a)  $\overline{D}_{f_{\sigma}} \cap D_{f} = \overline{D}_{f_{\sigma}} + 1$ ,  $\mathbb{N}^{*} \subseteq \overline{D}_{f_{\sigma}}$ b) If  $x \in \overline{D}_{f_{\sigma}}$ , then  $(x + \mathbb{Z}) \cap \Sigma_{f} \subseteq \overline{D}_{f_{\sigma}}$  and  $(x + \mathbb{N}) \subseteq \overline{D}_{f_{\sigma}}$  (and so  $\mathbb{Z} \cap \Sigma_f \subseteq \overline{D}_{f_{\sigma}}$ ).

c) If f is absolutely summable on a trenchant subset of  $\Sigma_f$   $(D_{f\sigma})$ , then f is absolutely weak summable  $(\overline{D}_{f_{\sigma}} = D_{f_{\sigma}})$ .

**Proof.** (a): If  $x-1 \in \overline{D}_{f_{\sigma}}$ , then  $x \in D_f$  and  $x-1, x \in \Sigma_f$ . A simple calculation shows that

$$(*_7)$$
  $\overline{R}_k(x) = \overline{R}_{k+1}(x-1) + \overline{R}_k(1)(x+1); k \ge 2,$ 

so

$$\sum_{k=2}^{n} |\overline{R}_k(x)| \le \sum_{k=2}^{n} |\overline{R}_{k+1}(x-1)| + |x+1| \sum_{k=2}^{n} |\overline{R}_k(1)|; \quad n \ge 2.$$

By virtue of the relation  $(*_5)$  and Remark 2.2. we get  $x \in \overline{D}_{f_{\sigma}}$ . Now if  $x \in \overline{D}_{f_{\sigma}} \cap D_f$ , then  $x - 1, x \in \Sigma_f$  and applying  $(*_7)$  we conclude that  $x - 1 \in \overline{D}_{f_{\sigma}}$  (similar to the above case).

(b), (c): The part (a) ( with  $\Sigma_f \cap D_f = \Sigma_f + 1$ ) implies that

$$(*_8) \ \overline{D}_{f_{\sigma}} \cap (\Sigma_f + m) \subseteq \overline{D}_{f_{\sigma}} + m \subseteq \overline{D}_{f_{\sigma}},$$

for all positive integers m. This relation proves (b) and (c).  $\square$ 

Lemma 2.5. The following are equivalent:

- a) f is absolutely summable,
- b)  $D_f \subseteq \overline{D}_{f_\sigma}$ , R(1) = 0,
- c)  $\overline{D}_{f\sigma} = \Sigma_f$ ,  $D_f \subseteq D_f 1$ , R(1) = 0.

**Proof.** By Lemma 2.1. in [2], the items  $(a) \Rightarrow (b)$  and  $(c) \Rightarrow (a)$  are clear.

 $(b) \Rightarrow (c)$ : Since  $1 \in D_f \subseteq \overline{D}_{f_{\sigma}}$ , Theorem 2.4 implies that

$$D_f = D_f \cap \overline{D}_{f_{\sigma}} = \overline{D}_{f_{\sigma}} + 1,$$

so  $\overline{D}_{f_{\sigma}} = D_f - 1 = \Sigma_f$ .

Therefore, if f is absolutely summable, then  $\overline{D}_{f_{\sigma}} = D_{f_{\sigma}} = \Sigma_f = D_f - 1$ .  $\square$ 

**Theorem 2.6.** Let f be a real function that  $f_n$  is weak convergent  $(R_n(1) \text{ is convergent})$ , then

- (a) If f is uniformly summable on  $\Sigma_f \cap [M, M+1)$  (for a real M), then f is uniformly summable on every bounded subset of  $\Sigma_f \cap (-\infty, M+1)$ .
- (b) If f is uniformly summable on every bounded subset of  $\Sigma_f \cap (N, +\infty)$ , for some real N, then f is uniformly summable on every bounded subset of  $\Sigma_f$ .
- (c) If  $\Sigma_f$  is concentrable and f is uniformly summable on center of  $\Sigma_f$ , then f is uniformly summable on every bounded subset of  $\Sigma_f$ .

**Proof.** (a) For all  $x \in \Sigma_f \cap [M-1,M)$ , we have  $x+1 \in (\Sigma_f+1) \cap [M,M+1) \subseteq \Sigma_f \cap [M,M+1)$  and

$$f_{\sigma_n}(x) = f_{\sigma_n}(x+1) - R_n(x+1) - f(x) : \forall x \in \Sigma_f \cap [M-1, M).$$

Therefore, for these x-s,  $f_{\sigma_n}(x+1)$  is uniformly convergent. On the other hand, the relation  $f_{\sigma_n}(x+1) - f_{\sigma_{n-1}}(x+1) = \overline{R}_n(x+1)$  implies

that  $\overline{R}_n(x+1)$  and  $R_n(x+1) = \overline{R}_n(x+1) + (x+1)R_{n-1}(1)$  is uniformly convergent on  $\Sigma_f \cap [M-1, M)$  (because  $R_{n-1}(1)$  is convergent and these x-s are bounded).

Therefore, f is uniformly summable on  $\Sigma_f \cap [M-1, M)$ . Similarly, f is uniformly summable on  $S_i = \Sigma_f \cap [M-i, M+1-i)$  for all positive integers i and on every finite union of  $S_i$ -s. Therefore, (a) is proved.

(b): the part (a) implies (b) clearly.

(c): Let  $\Sigma_f$  be concentrable. Then for all positive integers m we have  $\{\Sigma_f \cap [\sigma_f + m - 1, \sigma_f + m)\} + 1 = \Sigma_f \cap [\sigma_f + m, \sigma_f + m + 1) = \{\Sigma_f \cap [\sigma_f, \sigma_f + 1)\} + m$ , since  $x - [x - \sigma_f] \in [\sigma_f, \sigma_f + 1)$ , for all  $x \in \Sigma_f$ . Put  $S_m = \Sigma_f \cap [\sigma_f + m, \sigma_f + m + 1)$ . Therefore, if  $x \in S_1$ , then  $x - 1 \in \Sigma_f \cap [\sigma_f, \sigma_f + 1)$  (the center of  $\Sigma_f$ ) and

$$f_{\sigma_n}(x) = f_{\sigma_n}(x-1) + R_n(x) + f(x); \quad \forall x \in S_1,$$

Similar to the part (a), f is uniformly summable on  $S_1$  and so on  $S_m$  for all positive integers m (considering the above relation for  $S_m$ ). Now with due attention to (a) the proof is complete.  $\square$ 

Note: In general,  $\{\Sigma_f \cap [M+1, M+2)\} - 1 \nsubseteq \Sigma_f \cap [M, M+1)$ , for this reason the part (a) in the above theorem can not be stated for  $\Sigma_f \cap [M+1, M+2)$  and for the bounded subsets of  $\Sigma_f \cap [M+1, +\infty)$ . But in part (c) (when  $\Sigma_f$  is concentrable and  $M = \sigma_f$ ) this problem is removed. Also, note that if in this theorem  $\Sigma_f$  be replaced by  $D_{f\sigma}$  (in the hypothesis and (a), (b), (c)), then the theorem is valid (for if  $R_n(1)$  is convergent, then  $D_f \cap D_{f\sigma} = D_{f\sigma} + 1$ , i.e., there exist similarities between the properties of  $D_{f\sigma}$  and those of  $\Sigma_f$ ).

In the following we introduce a test for (absolutely) summability of the composition of functions.

**Theorem 2.7.** Suppose f is a function for which  $\sum_{n=1}^{\infty} R_n(x)$  is absolutely convergent on  $\Sigma_f$  and let g be a function that  $f(\mathbb{N}^*) \subseteq D_q$ , and

$$|g(s) - g(t)| \leq M|s - t| \quad \forall s, t \in D_a.$$

Then gof is absolutely semi summable, moreover

$$|(gof)_{\sigma}(x)| \leq (gof)_{\overline{\sigma}}(x) \leq c|x| + M \sum_{n=1}^{\infty} |R_n(x)|,$$

where  $c = M \sum_{n=1}^{\infty} |R_n(1)| + |g(f(1))|$ .

**Proof.** First note that  $(\mathbb{N}^* \subseteq D_{gof} \text{ and})$   $\Sigma_{gof} \subseteq \Sigma_f$ . Now if  $x \in \Sigma_{gof}$ , then one can write

$$|R_n(gof, x)| \le M|R_n(f, x)| + M|x||R_{n-1}(f, 1)| : \forall n > 1.$$

Since the series  $\sum |R_n(x)|$  and  $\sum |R_n(1)|$  are convergent so gof is absolutely summable at x. Also, we have

$$|R_n(gof,1)| \leqslant M|R_n(f,1)|,$$

so R(f,1) = 0 implies that R(gof,1) = 0. Therefore, f is absolutely semi summable. Now considering the above inequalities and

$$|(gof)_{\sigma_1}(x)| \leq |g(f(1))||x| + M|R_1(x)|$$

with relations  $(*_5)$ ,  $(*_6)$ , the last part is proved.  $\square$ 

**Example 2.8.** If |a| < 1, then the functions  $\sin(a^x)$  and  $\cos(a^x)$  are absolutely summable and  $\sin(\frac{1}{x}), \cos(\frac{1}{x})$  are absolutely semi summable.

# 3. Monotonic, Concave and Convex Limit Summable Functions

Let E be a subset of  $\mathbb{R}$  (not necessarily an interval) and suppose  $E \subseteq D_f$  (f is a real function defined on E). A function f is called convex on E if for every three elements  $x_1, x_2, x_3$  of E with  $x_1 < x_2 < x_3$  the following inequalities hold

$$\frac{f(x_2) - f(x_1)}{x_2 - x_1} \leqslant \frac{f(x_3) - f(x_1)}{x_3 - x_1} \leqslant \frac{f(x_3) - f(x_2)}{x_3 - x_2}.$$

If the above inequalities are reversed, then f is called concave. Therefore, a function f is concave if and only if the function -f is convex. If f is convex on E, then it is so on each subset of E. For example if f' is increasing on (a,b), then f is convex on each subset of (a,b).

The function f is called monotonic (convex or concave) on E from a number on if there exists a real M such that f is non decreasing or non increasing (convex or concave) on  $E \cap (M, +\infty)$ 

**Theorem 3.1.** Let f be a real function that the sequence  $f_n$  is bounded. (a) For a  $x_0 \in \Sigma_f$ , if f is monotonic on  $\mathbb{N}^* \cup (\mathbb{N}^* + x_0)$  from a number on, then f is absolutely summable at  $x_0$ .

- (b) If f is monotonic on  $\Sigma_f + 1$  from a number on, then
- $i:\ f\ is\ absolutely\ semi\ summable.$

ii: f is uniformly summable on every bounded subset of  $\Sigma_f$  and the series  $\sum_{n=1}^{\infty} R_n(x)$  is uniformly convergent on it.

(c) If f is non-increasing on  $\Sigma_f + 1$ , then  $sgn(x)f_{\sigma}(x) \ge f(\infty)|x|$  (i.e.  $f_{\sigma}(x) \ge f(\infty)x$  if  $x \ge 0$  and  $f_{\sigma}(x) \le f(\infty)x$  if  $x \le 0$ ), where,  $f(\infty) = \lim_{n \to \infty} f_n$ .

Moreover, if  $f(\infty) \ge 0$  then  $f_{\sigma}$  is non-decreasing (on its domain  $D_{f_{\sigma}} = \Sigma_f$ ) and

$$\frac{f_{\sigma}(y) - f_{\sigma}(x)}{y - x} \geqslant f(\infty),$$

for all  $x, y \in \Sigma_f$  that x < y.

(If f is non-decreasing, then the function -f satisfies the condition (c) and by considering  $(-f)_{\sigma} = -f_{\sigma}$  one can write similar properties for f, in this case).

**Proof.** (a): Put  $E = \mathbb{N}^* \cup (\mathbb{N}^* + x_0)$  (clearly  $E \subseteq \Sigma_f + 1 \subseteq D_f$ ). Let f be non-increasing on  $E \cap (M, +\infty)$ , for a positive number M (without loss of generality). Since  $f_n$  is non-increasing (from a number on) and convergent, then  $f_n$  and so  $R_n(1)$  are absolutely convergent. Therefore,  $\mathbb{N}^* \subseteq \overline{D}_{f_\sigma}$ . Now let m be a positive integer such that  $x_0 + m \ge 0$ . Clearly there exists a N such that

$$(*_9) \quad 0 \le R_k(x_0 + m) \le R_k([x_0] + m + 1) : \forall k \ge N.$$

Since the series  $\sum_{k=1}^{\infty} R_k([x_0] + m + 1)$  is absolutely convergent, by Remark 2.2.  $\sum_{k=1}^{\infty} R_k([x_0] + m)$  is absolutely convergent, so  $x_0 + m \in \overline{D}_{f\sigma}$  and  $x_0 \in \overline{D}_{f\sigma}$ , by Theorem 2.4.

(b): The part (i) of (b) is a direct result of (a). Suppose f be non-increasing on  $\Sigma_f + 1$  from a number on. Similar to  $(*_9)$ , for all positive integers m and each  $x \in \Sigma_f \cap [0, m]$ , there exists a positive integer N such that if  $k \geqslant N$ , then  $0 \leqslant R_k(x) \leqslant R_k(m)$ . So the series  $\sum_{k=1}^{\infty} R_k(x)$  is uniformly convergent on  $\Sigma_f \cap [0, m]$ . Therefore, f is uniformly summable on every bounded subset of  $\Sigma_f^+$  so f is uniformly summable on every bounded subset of  $\Sigma_f$ , by Theorem 2.6.

(If f is non decreasing, then we can proof the parts (a), (b) similarly.) (c): If  $x, y \in \Sigma_f$  and x < y, then  $R_k(x) \leqslant R_k(y)$  for all positive integers k (because f is non increasing on all  $\Sigma_f + 1$ ) so  $\sum_{k=1}^n R_k(x) \leqslant \sum_{k=1}^n R_k(y)$  and so

$$\frac{f_{\sigma_n}(y) - f_{\sigma_n}(x)}{y - x} \geqslant f(n),$$

for all n. Applying the above inequality for x=0 and y=0 and putting  $f(\infty)=\lim_{n\to\infty}f_n$  with due attention to (a) we get the results.  $\square$ 

**Example 3.2.** The function  $f(x) = \sqrt{x} - \sqrt{x+1}$  is absolutely summable and  $\overline{D}_{f_{\sigma}} = D_{f_{\sigma}} = D_{f} - 1 = [-1, +\infty)$ .

In ([2]), we prove a main (uniqueness) Theorem. Since it is very important and we use it repeatedly in the sequel, it is introduced here:

**Theorem A.** Let f be a real function for which  $R_n(f,1)$  is convergent. Suppose there exists a function  $\lambda$  such that

$$\lambda(x) = f(x) + \lambda(x-1)$$
: for all  $x \in \Sigma_f + 1$ .

(a) If  $R(1) \ge 0$  and  $\lambda$  is convex on  $\Sigma_f + 1$  from a number on, then f is weak summable.

(b) If  $R(1) \leq 0$  and  $\lambda$  is concave on  $\Sigma_f + 1$  from a number on, then f is weak summable.

In each of the above cases we have

$$f_{\sigma}(x) = \lambda(x) + R(1)\frac{x^2 + x}{2} - \lambda(0)$$
: for all  $x \in \Sigma_f$ .

**Proof.** See Theorem 3.1. in [2].  $\square$ 

**Theorem 3.3.** Suppose f is a real function for which  $R_n(1)$  is bounded. (a): If f is concave or convex on  $\mathbb{N}^* \cup (\mathbb{N}^* + x_0)$  from a number on, then f is absolutely summable at  $x_0$ .

(b) If f is convex or concave on  $\Sigma_f + 1$  from a number on, then i: f is absolutely weak summable.

ii: f is uniformly summable on every bounded subset of  $\Sigma_f$ .

(c) If f is concave on  $\Sigma_f^+ + 1$ , then

$$f_{\sigma}(x) \geqslant (x+1)f(1) - f(x+1) : \forall x \in \Sigma_f^+ \cup \{0\}.$$

Moreover, if  $f_{\sigma_1}(y) \ge f_{\sigma_1}(x)$  for all  $x, y \in \Sigma_f^+$  with x < y, or  $0 \in D_f$  and  $f(0) \ge 0$ , then  $f_{\sigma}$  is non-decreasing and non negative on  $\Sigma_f^+ \cup \{0\}$ .

d) If the concavity of f holds on  $\Sigma_f + 1$ , then the summand function of f  $(f_{\sigma})$  is convex (on its domain  $\Sigma_f$ ) and  $f_{\sigma}$  is the only function (with domain  $\Sigma_f$ ) that is convex on  $\Sigma_f + 1$  (from a number on),  $f_{\sigma}(0) = 0$  and satisfies the functional equation (\*3):

$$f_{\sigma}(x) = f(x) + f_{\sigma}(x-1) + R(1)x; \quad \forall x \in \Sigma_f + 1.$$

**Proof.** Put  $E = \mathbb{N}^* \cup (\mathbb{N}^* + x_0)$ . There exists a positive integer N such that f is concave on  $E \cap [N, +\infty)$ . First let  $x_0 \ge N$ . Applying the concavity of f for k < k+1 < k+2 and  $k-1 < k < k+x_0 < k+1+[x_0]$ , where k > N is an integer, we infer that

$$(*_{10})$$
  $R_k(1) \leqslant \frac{1}{2}R_k(2) \leqslant R_{k+1}(1); \forall k > N,$ 

$$(*_{11})$$
  $0 \leqslant \overline{R}_k(x_0) \leqslant \overline{R}_k([x_0] + 1); \quad \forall k > N,$ 

Considering  $(*_{10})$  the sequence  $R_k(1)$  is absolutely convergent so  $[x_0] + 1 \in \overline{D}_{f\sigma}$  thus  $(*_5)$  implies that the series  $\sum_{k=2}^{+\infty} \overline{R}_k([x_0]+1)$  is (absolutely)

convergent and so  $x_0 \in \overline{D}_{f_{\sigma}}$ . If  $x_0 < N$ , then there exists a positive integer m such that  $x_0 + m \in E \cap [N, +\infty)$  and we get the result by Theorem 2.4.

(b): The part (i) of (b) is a direct result of (a). Similar to  $(*_{11})$ , for all positive integers m and each  $x \in \Sigma_f \cap [0, m]$ , there exists a positive integer N such that if k > N, then  $0 \le \overline{R}_k(x) \le \overline{R}_k(m)$ . So the series  $\sum_{k=2}^{\infty} \overline{R}_k(x)$  is uniformly convergent on  $\Sigma_f \cap [0, N]$ . Therefore, f is uniformly summable on every bounded subset of  $\Sigma_f^+$  so f is uniformly summable on every bounded subset of  $\Sigma_f$ , by Theorem 2.6.

(c): If  $x, y \in \Sigma_f^+$  and x < y, then similar to  $(*_{11})$  we have  $0 \le \overline{R}_k(x) \le \overline{R}_k(y)$  for all positive integers  $k \ge 2$  so,  $0 \le \sum_{k=2}^n \overline{R}_k(x) \le \sum_{k=2}^n \overline{R}_k(y)$  and so  $(*_5)$  implies that

$$(*_{12})$$
  $0 \le f_{\sigma_n}(x) - f_{\sigma_1}(x) \le f_{\sigma_n}(y) - f_{\sigma_1}(y) : \forall n.$ 

If  $0 \in D_f$  then the first inequality (in this part) holds for all positive integers k and so

$$(*_{13})$$
  $0 \le f_{\sigma_n}(x) - xf(0) \le f_{\sigma_n}(y) - yf(0).$ 

Now we get the results by  $(*_{12})$  and  $(*_{13})$ .

(d): Let  $x_1, x_2 \in \Sigma_f, \mu_1, \mu_2 \geqslant 0$ ,  $\mu_1 + \mu_2 = 1$  and  $\mu_1 x_1 + \mu_2 x_2 \in \Sigma_f + 1$ . Concavity of f on  $\Sigma_f + 1$  implies that

$$f(k + \mu_1 x_1 + \mu_2 x_2) = f(\mu_1(k + x_1) + \mu_2(k + x_2)) \geqslant \mu_1 f(k + x_1) + \mu_2 f(k + x_2); \quad \forall k \in \mathbb{N}^*,$$

therefore,

$$\sum_{k=1}^{n} R_k(\mu_1 x_1 + \mu_2 x_2) \leqslant \sum_{k=1}^{n} (\mu_1 R_k(x_1) + \mu_2 R_k(x_2)); \quad \forall n \in \mathbb{N},$$

So  $f_{\sigma_n}(x)$  is convex on  $\Sigma_f$  for all n, hence  $f_{\sigma}(x)$  is convex on  $\Sigma_f = D_{f_{\sigma}}$ . Now if  $\lambda$  is a function that satisfies these conditions, then putting  $f^*(x) = f(x) + R(1)x$ ,  $f^*$  (instead of f),  $\lambda$  satisfies the conditions of Theorem A. On the other hand  $R(f^*, 1) = 0$  and  $f^*_{\sigma_n}(x) = f_{\sigma_n}(x)$  for all positive integers n and  $x \in \Sigma_f = \Sigma_{f^*}$  so,

$$f_{\sigma}(x) = f_{\sigma}^{*}(x) = \lambda(x); \quad \forall x \in \Sigma_{f}. \quad \Box$$

Corollary 3.4. Let f be a real function that is concave (convex) on  $\Sigma_f + 1$  and R(1) = 0. Then the general form of all convex (concave) solutions of the functional equation

$$\lambda(x) = f(x) + \lambda(x-1)$$
 for all  $x \in \Sigma_f + 1$ ,

is  $\lambda = f_{\sigma} + c$ , for all  $c \in \mathbb{R}$ .

Moreover, if  $D_f \subseteq D_f - 1$  then the functional equation

$$\lambda(x) = f(x) + \lambda(x-1)$$
 for all  $x \in D_f$ ,

has a unique convex (concave) solution with  $\lambda(0) = 0$ .

**Remark 3.5.** Comparing the above corollary and Corollary 3.4. in ([2]) shows that if  $D_f \subseteq D_f - 1$ , R(1) = 0 and f is concave (convex) on  $D_f$ , then the conditions of Corollary 3.4. (in[2]) are held.

Corollary 3.6. Consider the real rational function  $f(x) = \frac{p_m(x)}{q_k(x)}$  where  $p_m(x) = a_m x^m + \dots + a_0$ ,  $q_k(x) = b_k x^k + \dots + b_0$  and  $q_k(x)$  has no any positive integer roots. Clearly,  $D_f = \mathbb{R} \setminus \{x_1, \dots, x_l\}$ ,  $\Sigma_f = \mathbb{R} \setminus \{\{x_1, \dots, x_l\} + \mathbb{Z}^-, \Sigma_f + 1 = \mathbb{R} \setminus \{\{x_1, \dots, x_l\} + \mathbb{Z}^-, where x_1, \dots, x_l\}$  are the real roots of  $q_k(x)$ , and if  $q_k(x)$  has no any real roots, then  $D_f = \Sigma_f = \Sigma_f + 1 = \mathbb{R}$ .

Since every real rational function is monotonic and convex or concave from a number on, then considering Theorem 3.1, 3.3. we have:

Case 1)  $m \leq k$ : If  $q_k(x)$  has no any real roots, then f is absolutely summable and if  $q_k(x)$  has some real roots then f is absolutely semi summable.

Case 2) m > k: (In this case considering  $R_n(f, 1)$ ) if

$$deg(p_m(x)q_k(x+1) - p_m(x+1)q_k(x)) < deg(q_k(x)q_k(x+1)),$$

then f is absolutely semi summable (if  $q_k(x)$  has no any real roots, then f is absolutely summable) and if

$$deg(p_m(x)q_k(x+1) - p_m(x+1)q_k(x)) = deg(q_k(x)q_k(x+1)),$$

then f is absolutely weak summable. Also, if

$$deg(p_m(x)q_k(x+1) - p_m(x+1)q_k(x)) > deg(q_k(x)q_k(x+1)),$$

then  $1 \notin D_{f_{\sigma}}$  and so f is not weak summable.

Moreover, in all of the above cases if f is concave on  $\Sigma_f^+ + 1$ , then we have:

$$f_{\sigma}(x) \geqslant \frac{(x+1)(a_0 + \dots + a_m)q_k(x+1) - (b_0 + \dots + b_k)p_m(x+1)}{(b_0 + \dots + b_k)q_k(x+1)},$$

for all  $x \in \Sigma_f^+$  (if f is convex, then the above inequality is reversed).

**Example 3.7.** For any real number r put  $p(x) = x^r$  where  $D_p = [0, +\infty)$  if r > 0, and  $D_p = (0, +\infty)$  if r < 0. If r > 1, then  $R_n(p, 1)$  is not convergent, so p is not weak summable (if  $r \ge 2$ , then  $\overline{R}_n(x)$  is not convergent for all  $x \ne 0$  so p is not summable at any  $x \ne 0$ ). Now if r < 1, then  $R_n(p, 1) \to 0$  as  $n \to \infty$  and p(x) is concave, if 0 < r < 1 or convex, if r < 0. So if r < 1, then  $x^r$  with the above cited domain is summable (by Theorem 2.3) and  $Dp_{\sigma} = [-1, +\infty)$  or  $(-1, +\infty)$ . Also,

$$p_{\sigma}(x) = \lim_{n \to \infty} [xn^r + \sum_{k=1}^n (k^r - (k+x)^r)]$$

$$= \sum_{n=1}^{+\infty} [(1+x)n^r - (n+x)^r - x(n-1)^r],$$

for all  $x \in Dp_{\sigma}$  and

$$p_{\sigma}(x) \geqslant 1 + x - (1+x)^r; \quad \forall x \geqslant 0.$$

If r < 0, then

$$p_{\sigma}(x) = \sum_{n=1}^{+\infty} [n^r - (n+x)^r].$$

In case r = 1/2, we have

$$p_{\sigma}(x) = x \sum_{n=1}^{+\infty} \left[ \frac{1}{\sqrt{n} + \sqrt{n-1}} - \frac{1}{\sqrt{n} + \sqrt{n+x}} \right].$$

Finally,  $p_{\sigma}$  is the only concave (if r < 0) or convex (if 0 < r < 1) function on its domain that  $p_{\sigma}(1) = p(1) = 1$  and

$$p_{\sigma}(x) = x^r + p_{\sigma}(x-1); \quad \forall x \in D_p.$$

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### Mohammad Hadi Hooshmand

Department of Mathematics Islamic Azad University-Shiraz Branch Shiraz, Iran E-mail: hadi.hooshmand@gmail.com