

**DIVERGENT CESÀRO MEANS OF FOURIER  
EXPANSIONS WITH RESPECT TO POLYNOMIALS  
ASSOCIATED WITH THE MEASURE**

$$(1-x)^\alpha(1+x)^\beta + M\Delta_{-1}$$

**Bujar Xh. Fejzullahu**

**Abstract**

We prove that, for certain indices of  $\delta$ , there are functions whose Cesàro means of order  $\delta$  of the Fourier expansion with respect to the polynomials associated with the measure  $(1-x)^\alpha(1+x)^\beta + M\Delta_{-1}$ , where  $\Delta_t$  is the delta function at a point  $t$ , are divergent almost everywhere on  $[-1, 1]$ . We follow Meaney's paper (2003), where divergent Cesàro and Riesz means of Jacobi expansions were proved.

## 1 Introduction

Let  $d\mu$  be a finite positive Borel measure on the interval  $I \subset \mathbb{R}$  such that  $\text{supp}(d\mu)$  is an infinite set and let  $p_n(d\mu)$  denote the corresponding orthonormal polynomials. For  $f \in L^1(I, d\mu)$ , let  $S_n f$  denote the  $n$ th partial sum of the orthonormal Fourier expansion of  $f$  in  $\{p_n(d\mu)\}_{n=0}^\infty$  :

$$S_N f(x) = \sum_{n=0}^N c_n(f) p_n(x), \quad (1)$$

$$c_n(f) = \int_I f p_n d\mu.$$

The Cesàro means of order  $\delta$  of the expansion (1) are defined by

$$\sigma_N^\delta f(x) = \sum_{n=0}^N \frac{A_{N-n}^\delta}{A_N^\delta} c_n(f) p_n(x),$$

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where  $A_k^\delta = \binom{k+\delta}{k}$ .

The study of the convergence of Fourier series (1) with respect to polynomials associated with the measure  $d\mu = (1-x)^\alpha(1+x)^\beta dx + M\Delta_{-1} + N\Delta_1$  has been discussed in [2] (see also [4]). If  $\alpha, \beta \geq -1/2$ , then (see [2])

$$\|S_n f\|_{L^p(d\mu)} \leq C \|f\|_{L^p(d\mu)} \quad \forall n \geq 0, \forall f \in L^p(d\mu)$$

if and only if  $p$  belongs to the open interval  $(p_0, p_1)$ , where

$$p_0 = \frac{4(\alpha+1)}{2\alpha+3}, \quad p_1 = \frac{4(\alpha+1)}{2\alpha+1}$$

when  $\alpha \geq \beta$  and  $\alpha > -1/2$  (and the analogous formulas with  $\alpha$  replaced by  $\beta$  if  $\beta \geq \alpha$ ).

We show that, for  $1 \leq p < p_0$  and  $0 \leq \delta < \frac{2\alpha+2}{p} - \frac{2\alpha+3}{2}$ , there are functions whose Fourier expansions associated to a measure  $d\mu = (1-x)^\alpha(1+x)^\beta dx + M\Delta_{-1}$  have almost everywhere divergent Cesàro means of order  $\delta$ .

## 2 Koornwinder's Jacobi-type polynomials

Let  $\omega_{\alpha,\beta}(x) = (1-x)^\alpha(1+x)^\beta$ ,  $(\alpha, \beta > -1)$ , be the Jacobi measure on the interval  $[-1, 1]$ . In [5] T. H. Koornwinder introduced the polynomials  $\{P_n^{\alpha,\beta,M,N}(x)\}_{n=0}^\infty$  which are orthogonal on the interval  $[-1, 1]$  with respect to the weight function

$$d\mu(x) = \frac{\Gamma(\alpha+\beta+2)}{2^{\alpha+\beta+1}\Gamma(\alpha+1)\Gamma(\beta+1)} \omega_{\alpha,\beta}(x) dx + M\Delta_{-1}(x) + N\Delta_1(x), \quad (2)$$

where  $\alpha > -1$ ,  $\beta > -1$ ,  $M \geq 0$ , and  $N \geq 0$ . We call these polynomials the Koornwinder's Jacobi-type polynomials.

We denote the orthonormal Koornwinder's Jacobi-type polynomial by  $p_n^{(\alpha,\beta,M,N)}$ , which differs from  $P_n^{(\alpha,\beta,M,N)}$  by normalization constant ([9, p. 81]).

Some basic properties of  $p_n^{(\alpha,\beta,M,N)}$  (see [9, Chapter IV]), we will need in the following, are given below:

$$p_n^{(\alpha,\beta,M,N)}(1) \sim \begin{cases} n^{-\alpha-3/2} & \text{if } N > 0 \\ n^{\alpha+1/2} & \text{if } N = 0; \end{cases} \quad (3)$$

$$|p_n^{(\alpha,\beta,M,N)}(-1)| \sim \begin{cases} n^{-\beta-3/2} & \text{if } M > 0 \\ n^{\beta+1/2} & \text{if } M = 0; \end{cases} \quad (4)$$

$$|p_n^{(\alpha,\beta,M,N)}(\cos\theta)| = \begin{cases} O(\theta^{-\alpha-1/2}) & \text{if } c/n \leq \theta \leq \pi/2, \\ O(n^{\alpha+1/2}) & \text{if } 0 \leq \theta \leq c/n \end{cases} \quad (5)$$

for  $\alpha \geq -1/2$ ,  $\beta \geq -1/2$ , and  $n \geq 1$ .

Asymptotic behaviour of the Jacobi orthonormal polynomials  $p_n^{(\alpha,\beta)}$ , for  $x \in [-1 + \epsilon, 1 - \epsilon]$  and  $\epsilon > 0$ , it is given by (see [8, Theorem 8.21.8])

$$p_n^{(\alpha,\beta)}(x) = r_n^{\alpha,\beta}(1-x)^{-\alpha/2-1/4}(1+x)^{-\beta/2-1/4}\cos(k\theta + \gamma) + O(n^{-1}), \quad (6)$$

where  $x = \cos\theta$ ,  $k = n + (\alpha + \beta + 1)/2$ ,  $\gamma = -(\alpha + 1/2)\pi/2$  and  $r_n^{\alpha,\beta} = \frac{2^{(\alpha+\beta+1)/2}(\pi n)^{-1/2}}{\|P_n^{(\alpha,\beta)}\|_2} \rightarrow (2/\pi)^{1/2}$ .

Now we will show that the polynomials  $p_n^{(\alpha,\beta,M,0)}$  have a similar asymptotic behaviour to the one of  $p_n^{(\alpha,\beta)}(x)$ .

**Lemma 1.** *Let  $p_n^{(\alpha,\beta,M,0)}$  be the polynomials orthonormal with respect to a measure  $d\mu = \omega_{\alpha,\beta}dx + M\Delta_{-1}$  and  $A_n, B_n$  the corresponding coefficients which appear in [3, Proposition 4]. Then, for  $x \in [-1 + \epsilon, 1 - \epsilon]$  and  $\epsilon > 0$ , we have*

$$p_n^{(\alpha,\beta,M,0)}(x) = s_n^{\alpha,\beta}(1-x)^{-\alpha/2-1/4}(1+x)^{-\beta/2-1/4}\cos(k\theta + \gamma) + O(n^{-1}),$$

where  $s_n^{\alpha,\beta} = A_n r_n^{\alpha,\beta} + B_n r_{n-1}^{\alpha,\beta+2}$ .

*Proof.* By [3, Proposition 4]

$$p_n^{(\alpha,\beta,M,0)}(x) = A_n p_n^{(\alpha,\beta)}(x) + B_n(x+1)p_{n-1}^{(\alpha,\beta+2)}(x). \quad (7)$$

From (6), we have

$$p_{n-1}^{(\alpha,\beta+2)}(x) = r_{n-1}^{\alpha,\beta+2}(1+x)^{-1}(1-x)^{-\alpha/2-1/4}(1+x)^{-\beta/2-1/4}\cos(k\theta + \gamma) + O(n^{-1}).$$

Hence, from this and (6), we obtain

$$p_n^{(\alpha,\beta,M,0)}(x) = (1-x)^{-\alpha/2-1/4}(1+x)^{-\beta/2-1/4}\cos(k\theta + \gamma) [A_n r_n^{\alpha,\beta} + B_n r_{n-1}^{\alpha,\beta+2}] + [A_n + B_n(x+1)]O(n^{-1})$$

Since

$$A_n \cong cn^{-2\beta-2}, \quad B_n \cong 1, \quad (8)$$

see [8, p. 72, (4.5.8)] and [3, Proposition 4], where by  $u_n \cong v_n$  we mean that the sequence  $u_n/v_n$  converges to 1, we get

$$p_n^{(\alpha,\beta,M,0)}(x) = s_n^{\alpha,\beta}(1-x)^{-\alpha/2-1/4}(1+x)^{-\beta/2-1/4}\cos(k\theta + \gamma) + O(n^{-1}).$$

□

The formula of Mehler-Heine type for Jacobi orthonormal polynomials is (see [8, Theorem 8.1.1])

$$\lim_{n \rightarrow \infty} n^{-\alpha-1/2} p_n^{(\alpha,\beta)}\left(\cos \frac{z}{n}\right) = c_{\alpha,\beta} (z/2)^{-\alpha} J_\alpha(z), \tag{9}$$

where  $\alpha, \beta$  real numbers,  $c_{\alpha,\beta}$  is positive constant independent of  $n$  and  $z$ , and  $J_\alpha(z)$  is the Bessel function. This formula holds uniformly for  $|z| \leq R$ ,  $R$  fixed.

Using (7), (8) and (9) we have:

**Lemma 2.** *Let  $\alpha > -1, \beta > -1$  and  $M > 0$ . Then*

$$\lim_{n \rightarrow \infty} n^{-\alpha-1/2} p_n^{(\alpha,\beta,M,0)}\left(\cos \frac{z}{n}\right) = 2c_{\alpha,\beta+2} (z/2)^{-\alpha} J_\alpha(z),$$

which holds uniformly for  $|z| \leq R$ ,  $R$  fixed.

For every function  $f \in L^1([-1, 1], d\mu)$  the Fourier coefficients of the series (1) can be written as

$$c_n(f) = c'_n(f) + Mf(-1)p_n^{(\alpha,\beta,M,N)}(-1) + Nf(1)p_n^{(\alpha,\beta,M,N)}(1), \tag{10}$$

where

$$c'_n(f) = \frac{\Gamma(\alpha + \beta + 2)}{2^{\alpha+\beta+1}\Gamma(\alpha + 1)\Gamma(\beta + 1)} \int_{-1}^1 f(x)p_n^{(\alpha,\beta,M,N)}(x)\omega_{\alpha,\beta}(x)dx.$$

We next need to know the bounds for the integral involving Koorwinder's Jacobi-type polynomials

$$\int_{-1}^1 |p_n^{(\alpha,\beta,M,N)}(x)|^q \omega_{\alpha,\beta}(x)dx$$

where  $1 \leq q < \infty$ .

For  $M = N = 0$  the calculation of this integral is in [8, p.391. Exercise 91] (see also [6]).

First we prove the upper bound for this integral:

**Theorem 1.** *Let  $M \geq 0$  and  $N \geq 0$ . For  $\alpha \geq -1/2$*

$$\int_0^1 (1-x)^\alpha |p_n^{(\alpha,\beta,M,N)}(x)|^q dx = \begin{cases} O(1) & \text{if } 2\alpha > q\alpha - 2 + q/2, \\ O(\log n) & \text{if } 2\alpha = q\alpha - 2 + q/2, \\ O(n^{q\alpha+q/2-2\alpha-2}) & \text{if } 2\alpha < q\alpha - 2 + q/2. \end{cases}$$

*Proof.* From (5), for  $q\alpha + q/2 - 2\alpha - 2 \neq 0$ , we have

$$\begin{aligned} \int_0^1 (1-x)^\alpha |p_n^{(\alpha, \beta, M, N)}(x)|^q dx &= O(1) \int_0^{\pi/2} \theta^{2\alpha+1} |p_n^{(\alpha, \beta, M, N)}(\cos\theta)|^q d\theta \\ &= O(1) \int_0^{n^{-1}} \theta^{2\alpha+1} n^{q\alpha+q/2} d\theta + O(1) \int_{n^{-1}}^{\pi/2} \theta^{2\alpha+1} \theta^{-q\alpha-q/2} d\theta \\ &= O(n^{q\alpha+q/2-2\alpha-2}) + O(1), \end{aligned}$$

and for  $q\alpha + q/2 - 2\alpha - 2 = 0$  we have

$$\int_0^1 (1-x)^\alpha |p_n^{(\alpha, \beta, M, N)}(x)|^q dx = O(\log n).$$

□

Now using a technique similar to the one used in [8, Theorem 7.34] we obtain:

**Theorem 2.** *Let  $M \geq 0$  and  $N = 0$ . For  $\alpha \geq -1/2$  and  $2\alpha < q\alpha - 2 + q/2$  we have*

$$\int_0^1 (1-x)^\alpha |p_n^{(\alpha, \beta, M, 0)}(x)|^q dx \sim n^{q\alpha+q/2-2\alpha-2}$$

*Proof.* For the proof of Theorem 2 it is sufficient to prove just the lower bound for the integral.

Let  $\alpha \geq -1/2$  and  $M > 0$ . According to Lemma 2, we have

$$\begin{aligned} \int_0^{\pi/2} \theta^{2\alpha+1} |p_n^{(\alpha, \beta, M, 0)}(\cos\theta)|^q d\theta &> \int_0^{n^{-1}} \theta^{2\alpha+1} |p_n^{(\alpha, \beta, M, 0)}(\cos\theta)|^q d\theta \\ &\cong c \int_0^1 (z/n)^{2\alpha+1} n^{q\alpha+q/2} |(z/2)^{-\alpha} J_\alpha(z)|^q n^{-1} dz \sim n^{q\alpha+q/2-2\alpha-2}. \end{aligned}$$

□

### 3 Divergent Cesàro means of the Fourier expansion with respect to polynomials associated with the measure $(1-x)^\alpha(1+x)^\beta + M\Delta_{-1}$

In [10, Theorem 3.1.22] it is proved

**Lemma 3.** *Suppose that  $\lim_{N \rightarrow \infty} \sigma_N^\delta f(x)$  exists for some  $x \in [-1, 1]$  and  $\delta > -1$ . Then*

$$|c_N(f)p_N(x)| \leq C_\delta N^\delta \max_{0 \leq n \leq N} |\sigma_n^\delta f(x)|, \quad \forall N \geq 0.$$

From Egorov's theorem and Lemma 3 it follows that if the series (1) is Cesàro summable of order  $\delta$  on a set of positive measure in  $[-1, 1]$  then there is a set of positive measure  $E$  on which

$$|n^{-\delta} c_n(f) p_n^{(\alpha, \beta, M, 0)}(x)| \leq A.$$

Hence, from Lemma 1, we have

$$|n^{-\delta} c_n(f) (\cos(k\theta + \gamma) + O(n^{-1}))| \leq A.$$

uniformly for  $\cos\theta \in E$ . Using the argument of the subsection 1.5 in [7] we obtain

$$\left| \frac{c_n(f)}{n^\delta} \right| \leq A, \quad \forall n \geq 1. \quad (11)$$

From Theorem 2, for  $\alpha > -1/2$  and  $1 \leq q < \infty$ , we have

$$\begin{aligned} & \left( \int_{-1}^1 |p_n^{(\alpha, \beta, M, 0)}(x)|^q \omega_{\alpha, \beta}(x) dx \right)^{1/q} > \\ & c \left( \int_0^1 (1-x)^\alpha |p_n^{(\alpha, \beta, M, 0)}(x)|^q dx \right)^{1/q} \sim n^{\alpha+1/2-2\alpha/q-2/q} \end{aligned} \quad (12)$$

where  $q > \frac{4(\alpha+1)}{2\alpha+1}$ .

For  $q = \infty$  and  $\alpha \geq \beta \geq -1/2$  we have (see [9, (4.42), p.90])

$$\max_{-1 \leq x \leq 1} |p_n^{(\alpha, \beta, M, 0)}(x)| \sim p_n^{(\alpha, \beta, M, 0)}(1) \sim n^{\alpha+1/2}. \quad (13)$$

Now we are in position to prove our main result:

**Theorem 3.** *Let given numbers  $\alpha$ ,  $\beta$ ,  $p$ , and  $\delta$  be such that  $\alpha > -1/2$ ;*

$$\begin{aligned} -\frac{1}{2} &\leq \beta \leq \alpha; \\ 1 &\leq p < \frac{4(\alpha+1)}{2\alpha+3}; \\ 0 &\leq \delta < \frac{2\alpha+2}{p} - \frac{2\alpha+3}{2}. \end{aligned}$$

*There is an  $f \in L^p([-1, 1], \omega_{\alpha, \beta})$ , supported in  $[0, 1]$ , whose Cesàro means  $\sigma_N^\delta f(x)$  is divergent almost everywhere on  $[-1, 1]$ .*

*Proof.* Suppose that

$$\delta < \frac{2\alpha+2}{p} - \frac{2\alpha+3}{2}.$$

For  $q$  conjugate to  $p$ , from last inequality, we get

$$\delta < \alpha + \frac{1}{2} - \frac{2\alpha}{q} - \frac{2}{q}.$$

From the argument given in [7, Subsection 1.4], (12) and (13), for linear functional  $c'_n(f) = \frac{\Gamma(\alpha+\beta+2)}{2^{\alpha+\beta+1}\Gamma(\alpha+1)\Gamma(\beta+1)} \int_{-1}^1 f(x) p_n^{(\alpha, \beta, M, 0)}(x) \omega_{\alpha, \beta}(x) dx$ , it follows that there is an  $f \in L^p([-1, 1], \omega_{\alpha, \beta})$ , supported on  $[0, 1]$ , for which satisfy

$$\frac{c'_n(f)}{n^\delta} \rightarrow \infty, \quad \text{as } n \rightarrow \infty.$$

Hence, from (10), we obtain

$$\frac{c_n(f)}{n^\delta} \rightarrow \infty, \quad \text{as } n \rightarrow \infty.$$

Since this result is contrary with (11) it follows that for this  $f$  the  $\sigma_N^\delta f(x)$  is divergent almost everywhere.  $\square$

**Remark 1.** *Using formulae in [1], which relate the Riesz and Cesàro means of order  $\delta \geq 0$ , we conclude that Theorem 3 holds for Riesz means.*

**Remark 2.** *From the symmetry  $P_n^{(\alpha, \beta, M, 0)}(-x) = (-1)^n P_n^{(\beta, \alpha, 0, M)}(x)$  we get the same results as above for the measure  $d\mu = \omega_{\alpha, \beta} dx + N\Delta_1$ .*

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Faculty of Mathematics and Sciences, University of Pristina  
Mother Teresa 5, 10000 Pristina, Kosovo, Serbia  
*E-mail:* bujarfej@uni-pr.edu