

ON A RELATION BETWEEN NÖRLUND
 SUMMABILITY AND LEBESGUE SUMMABILITY

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1.1 Let Σa_n be a given infinite series with the sequence of partial sums $\{s_n\}$, $s_n = a_0 + a_1 + \dots + a_n$. Let $\{p_n\}$ be a sequence of constants, real or complex such that

$$P_n = p_0 + p_1 + \dots + p_n \neq 0, \quad P_{-1} = p_{-1} = 0$$

and let us write

$$(1.1.1) \quad T_n = \sum_{\nu=0}^n p_{n-\nu} s_\nu; \quad t_n = \frac{T_n}{P_n}.$$

Then the series Σa_n is said to be *summable* (N, p_n) to sum s , if $\lim_{n \rightarrow \infty} t_n$ exists and is equal to s ([3], [9]).

It is to be observed ([2], [5]) that summability (C, α) and harmonic summability are special cases of (N, p_n) summability, when $\{p_n\}$ is given by

$$(1.1.2) \quad p_n = \binom{n+\alpha-1}{\alpha-1} = \frac{\Gamma(n+\alpha)}{\Gamma(n+1)\Gamma(\alpha)}, \quad (\alpha > -1);$$

and

$$(1.1.3) \quad \begin{cases} p_n = 1/(n+1) & (n \geq 0) \\ P_n = 1/(1/2) + \dots + (1/(n+1)) \sim \log n, & \text{as } n \rightarrow \infty, \end{cases}$$

respectively.

The conditions for the regularity of the method of summability (N, p_n) defined by (1.1.1), are:

$$(1.1.4) \quad \lim_{n \rightarrow \infty} \frac{p_n}{P_n} = 0,$$

and

$$(1.1.5) \quad \sum_{i=0}^n |p_i| = O(P_n), \quad \text{as } n \rightarrow \infty.$$

If p_n is real, non-negative, and monotonic non-increasing the conditions of

unless or otherwise stated Σ denotes \sum_0^∞

regularity (1.1.4) and (1.1.5) are automatically satisfied and the method (N, p_n) is regular and hence harmonic summability is also regular. It is known that harmonic summability implies (C, α) summability for every $\alpha > 0$.

The series Σa_n is said to be *summable by Lebesgue method (shortly $(R, 1)$ -summable)* to sum s , if the sine series

$$(1.1.6) \quad F(t) = \sum_{n=1}^{\infty} a_n \left(\frac{\sin nt}{n} \right)$$

is convergent in some interval $-\tau < t < \tau$, and if

$$(1.1.7) \quad t^{-1} F(t) \rightarrow s, \text{ as } t \rightarrow 0, \quad ([1]).$$

We write H_n to denote the n -th harmonic sum of the sequence $\{s_n\}$.

1.2 We set

$$(1.2.1) \quad (p_0 + p_1 x + \dots + p_n x^n + \dots)^{-1} = c_0 + c_1 x + \dots + c_n x^n + \dots \quad (|x| < 1; c_0 = 1)$$

From (1.1.1), and (1.2.1), we obtain

$$(1.2.4) \quad a_n = \sum_{\nu=0}^n c_{n-\nu} (T_\nu - T_{\nu-1})$$

from now onwards we take $a_0 = 0$, so that $T_0 = 0$.

2.1 Concerning Lebesgue summability Szász ([6]) has proved the following result:

THEOREM A. *If Σa_n is summable $(C, 1-\alpha)$ for some positive $\alpha < 1$, and if*

$$(2.1.1) \quad \sum_{\nu=1}^n |S_\nu^{-\alpha}| = O(n^{1-\alpha}), \text{ as } n \rightarrow \infty^1, \text{ then the series } \Sigma a_n \text{ is summable by Lebesgue method.}$$

Recently Varshney ([8]) has proved an analogous theorem for harmonic summability. His result is as follows:

THEOREM B. *If a series Σa_n is harmonic summable and if*

$$(2.1.2) \quad \sum_{\nu=1}^n |H_\nu - H_{\nu-1}| = O(\log n), \text{ as } n \rightarrow \infty,$$

where $H_n = \sum_{\nu=1}^n (n-\nu+1)^{-1} s_\nu$, then Σa_n is summable by $(R, 1)$ -method.

1) $S_n^{-\alpha}$ is the Cesaro sum of order $(-\alpha)$ of the series Σa_n , i.e.

$$S_n^{-\alpha} = \sum_{\nu=0}^n A_{n-\nu}^{-\alpha} a_\nu, \text{ where } A_n^{-\alpha} = \binom{-\alpha+n}{n}.$$

The object of this paper is to establish a couple of analogous theorems for Nörlund summability which covers both the Theorem A and B as special cases.

2.2 Our main theorem is:

THEOREM 1. *If Σa_n is (N, p_n) -summable and, if*

$$(2.2.1) \quad \sigma_n = \sum_{\nu=1}^n |T_\nu - T_{\nu-1}| = O(P_n)$$

then Σa_n is $(R, 1)$ -summable, provided that p_n is non-negative, non-increasing sequence such that $P_n \rightarrow \infty$, and

$$(2.2.2) \quad d_n = \sum_{\nu=0}^n c_\nu = O\left(\frac{1}{P_n}\right);$$

$$(2.2.3) \quad \sum_{\nu=n+1}^{\infty} c_\nu = O\left(\frac{1}{P_n}\right), \text{ for } n \geq 0;$$

$$(2.2.4) \quad \sum_{\nu=n}^{\infty} \frac{P_{\nu-n}}{\nu(\nu+1)} = O\left(\frac{P_n}{n}\right), \text{ } n \geq 1;$$

$$(2.2.5) \quad \sum_{\nu=0}^n \frac{1}{P_\nu} = O\left(\frac{n}{P_n}\right);$$

and

$$(2.2.6) \quad \text{for a positive integer } \mu \text{ and } n = [\mu t^{-1}], \tau = [t^{-1}] \\ P_n = O(P_\mu P_\tau).$$

Combining Theorem 1 with Lemma 4 below, we also get the following interesting and simple result,

THEOREM 2. *Let p_n be a positive, non-increasing sequence, such that $p_0 = 1, P_n \rightarrow \infty, \frac{p_{n+1}}{p_n}$ is non-decreasing sequence, and the condition (2.2.4) through (2.2.6) hold. If Σa_n is (N, p_n) -summable and if (2.2.1) holds, then Σa_n is also summable $(R, 1)$.*

2.3 We need the following lemmas for the proof of our theorems.

LEMMA 1. *If $\{p_n\}$ is a non-negative, non-increasing sequence such that the series $\sum_{\nu=n}^{\infty} P_{\nu-n}/\nu(\nu+1)$ converges, then $P_n/n \rightarrow 0$, as $n \rightarrow \infty$.*

PROOF. Since $p_n \geq 0$ and $n p_n \leq P_n$, we have

$$\frac{P_n}{n} - \frac{P_{n+1}}{n+1} = \frac{P_n - n p_{n+1}}{n(n+1)} \geq \frac{P_n - n p_n}{n(n+1)} \geq 0.$$

Obviously $\frac{P_n}{n} > 0$. Thus the sequence $\frac{P_n}{n}$ is bounded and nonincreasing.

Hence, there exists $\lim_{n \rightarrow \infty} \frac{P_n}{n} = \alpha$, say. Then there exists an integer N such that

$\frac{P_n}{n} > \alpha/2 (= \alpha - \frac{\alpha}{2})$ for $n \geq N$. Hence, we have, for $n \geq N$,

$$\sum_{\nu=n}^{\infty} \frac{P_{\nu-n}}{\nu(\nu+1)} \geq \sum_{\nu=2n}^{\infty} \frac{P_{\nu-n}}{\nu-n} \frac{\nu-n}{\nu(\nu+1)} \geq \frac{\alpha}{2} \sum_{\nu=2n}^{\infty} \frac{\nu-n}{\nu(\nu+1)} = \infty,$$

which contradicts our assumption that the series $\sum_{\nu=n}^{\infty} \frac{P_{\nu-n}}{\nu(\nu+1)}$ converges. Thus we see that $\alpha=0$ and hence the result.

LEMMA 2. Let $\{p_n\}$ be a non-negative, non-increasing sequence such that

$$\sum_{\nu=n}^{\infty} \frac{P_{\nu-n}}{\nu(\nu+1)} = O\left(\frac{P_n}{n}\right),$$

then for $n \geq 1$,

$$(2.3.1) \quad \sum_{\nu=n}^{\infty} \frac{P_{\nu}}{\nu(\nu+1)} = O\left(\frac{P_n}{n}\right).$$

PROOF. We have

$$\begin{aligned} \sum_{\nu=n}^{\infty} \frac{P_{\nu}}{\nu(\nu+1)} &= \sum_{\nu=n}^{\infty} \frac{(P_{\nu} - P_{\nu-n})}{\nu(\nu+1)} + \sum_{\nu=n}^{\infty} \frac{P_{\nu-n}}{\nu(\nu+1)} \\ &= \sum_{\nu=n}^{2n} \frac{(P_{\nu} - P_{\nu-n})}{\nu(\nu+1)} + \sum_{\nu=2n+1}^{\infty} \frac{(P_{\nu} - P_{\nu-n})}{\nu(\nu+1)} + \sum_{\nu=n}^{\infty} \frac{P_{\nu-n}}{\nu(\nu+1)} \\ &= O\left(\frac{P_n}{n}\right) + \sum_{\nu=2n+1}^{\infty} \frac{1}{\nu(\nu+1)} \sum_{\mu=\nu-n+1}^{\nu} p_{\mu} + O\left(\frac{P_n}{n}\right) \\ &= O\left(\frac{P_n}{n}\right) + O\left(\frac{P_n}{n}\right) + O\left(np_n \sum_{\nu=2n+1}^{\infty} \frac{1}{\nu(\nu+1)}\right) \\ &= O\left(\frac{P_n}{n}\right), \quad \text{by hypothesis, since } (n+1)p_n \leq P_n. \end{aligned}$$

LEMMA 3. Let p_n be non-negative non-increasing such that $\left\{\frac{P_n}{n}\right\}$ is a null sequence. If Σa_n is summable (N, p_n) , then

$$(i) \quad W_n = \sum_{\nu=n}^{\infty} \frac{T_\nu - T_{\nu-1}}{\nu} = o\left(\frac{P_n}{n}\right);$$

$$(ii) \quad W_n' = \sum_{\nu=1}^n W_\nu = o(P_n).$$

PROOF. (i) We may assume, without any loss of generality, that $T_n = o(P_n)$.

By Abel's transformation and by hypothesis, as $m \rightarrow \infty$, we have

$$\begin{aligned} W_n &= \sum_{\nu=n}^{\infty} \frac{T_\nu - T_{\nu-1}}{\nu} = \sum_{\nu=n}^{m-1} \frac{1}{\nu(\nu+1)} \sum_{\mu=0}^{\nu} (T_\mu - T_{\mu-1}) \\ &\quad + \frac{1}{m} \sum_{\mu=0}^m (T_\mu - T_{\mu-1}) - \frac{1}{n} \sum_{\mu=0}^{n-1} (T_\mu - T_{\mu-1}) \\ &= \sum_{\nu=n}^{m-1} \frac{T_\nu}{\nu(\nu+1)} + \frac{T_m}{m} - \frac{T_{n-1}}{n} \\ &= o\left(\sum_{\nu=n}^{\infty} \frac{P_\nu}{\nu(\nu+1)}\right) + o\left(\frac{P_{n-1}}{n}\right) \\ &= o\left(\frac{P_n}{n}\right) + o\left(\frac{P_{n-1}}{n}\right) \quad (\text{by Lemma 2}). \\ &= o\left(\frac{P_n}{n}\right), \quad \text{by regularity of the method } (N, p_n) \end{aligned}$$

$$\begin{aligned} (ii) \quad W_n' &= \sum_{\nu=1}^n W_\nu = \sum_{\nu=1}^n \nu \Delta W_\nu + nW_{n+1} \\ &= \sum_{\nu=1}^n \nu \frac{(T_\nu - T_{\nu-1})}{\nu} + nW_{n+1} \\ &= \sum_{\nu=1}^n (T_\nu - T_{\nu-1}) + nW_{n+1} \\ &= T_n + nW_{n+1} \quad (\text{since } T_0 = p_0 a_0 = 0) \\ &= o(P_n) + o\left(n \frac{P_{n+1}}{n+1}\right) \\ &= o(P_n), \end{aligned}$$

by hypothesis and (i). Hence the result.

LEMMA 4. ([7], Lemma 2). *If $\{p_n\}$ is a positive and non-increasing sequence such that $p_0 = 1$, $P_n \rightarrow \infty$, and $\{p_{n+1}/p_n\}$ is a non-decreasing sequence then, for $n \geq 0$,*

$$d_n = \sum_{\nu=n+1}^{\infty} |c_\nu| = \sum_{\nu=0}^n c_\nu = O(1/P_n).$$

REMARK. The identity

$$d_n = \sum_{\nu=n+1}^{\infty} |c_\nu| = \sum_{\nu=0}^n c_\nu$$

is obtained by virtue of Kaluza's result. (see [2], Theorem 22).

LEMMA 5. ([4], Lemma 3). Let $\Delta_n^m \phi(nt)$ denote the m -th difference of $\phi(nt)$ with respect to n . Then we have

$$(2.3.2) \quad \Delta_n^m \phi(nt) = O(t^{m-p}/n^p),$$

where m is a non-negative integer and $\phi(t) = (\sin t/t)^p$.

LEMMA 6. If p_n is such that it satisfies all the conditions of the theorem except (2.2.3), then the series

$$(2.3.3) \quad \sum_{n=0}^{\infty} c_n \frac{\sin(n+\nu)t}{(n+\nu)t} = s_\nu(t)$$

is absolutely convergent and for $m=0, 1, 2, \dots$

$$(2.3.4) \quad \Delta_\nu^m S_\nu(t) = O\left(\frac{t^{m-1}}{\nu P_\tau}\right).$$

PROOF. Absolute convergence of the series (2.3.3) follows from the hypotheses, since $\sum_{n=1}^{\infty} |c_n| < \infty$. To prove (2.3.4) we have by setting $\phi(t) = (\sin t/t)$

$$\begin{aligned} \Delta_\nu^m S_\nu(t) &= \Delta_\nu^m \left\{ \sum_{n=0}^{\infty} c_n \phi((n+\nu)t) \right\} = \sum_{n=0}^{\infty} c_n \Delta_\nu^m \phi((n+\nu)t) \\ &= \left(\sum_{n=0}^{\tau} + \sum_{n=\tau+1}^{\infty} \right) c_n \Delta_\nu^m \phi((n+\nu)t) \\ &= S_\nu^{(1)}(t) + S_\nu^{(2)}(t), \text{ say.} \end{aligned}$$

Now, by (2.2.3) and Lemma 5, we have

$$\begin{aligned} S_\nu^{(2)}(t) &= \sum_{n=\tau+1}^{\infty} c_n \Delta_\nu^m \phi((n+\nu)t) = O\left(\sum_{n=\tau+1}^{\infty} |c_n| \cdot \frac{t^{m-1}}{(n+\nu)} \right) \\ &= O\left(\frac{t^{m-1}}{\nu+\tau+1} \sum_{n=\tau+1}^{\infty} |c_n| \right) = O\left(\frac{t^{m-1}}{\nu P_\tau} \right). \end{aligned}$$

And, on applying Abel's transformation to the expression in $S_\nu^{(1)}(t)$, we obtain

$$\begin{aligned}
 S_{\nu}^{(1)}(t) &= \sum_{n=0}^{\tau-1} d_n \Delta_n \left\{ \Delta_{\nu}^m \phi((n+\nu)t) \right\} + d_{\tau} \Delta_{\nu}^m \phi((\tau+\nu)t) \\
 &= \sum_{n=0}^{\tau-1} d_n \Delta_n^{m+1} (\phi(n+\nu)t) + d_{\tau} \Delta_{\nu}^m \phi((\tau+\nu)t) \\
 &= O\left(\sum_{n=0}^{\tau-1} \frac{1}{P_n} \frac{t^m}{(n+\nu)} \right) + O\left(\frac{1}{P_{\tau}} \frac{t^{m-1}}{(\nu+\tau)} \right) \\
 &= O\left(\frac{t^m}{\nu} \cdot \sum_{n=0}^{\tau-1} \frac{1}{P_n} \right) + O\left(\frac{t^{m-1}}{\nu P_{\tau}} \right) \\
 &= O\left(\frac{t^{m-1}}{\nu P_{\tau}} \right), \text{ by (2.2.5).}
 \end{aligned}$$

This completes the proof of lemma 6.

2.4. PROOF OF THEOREM 1. We may assume without any loss of generality that $T_n = o(P_n)$, as $n \rightarrow \infty$. By (1.1.1) and (1.2.4) we have

$$\begin{aligned}
 F(t) &= \sum_{n=1}^{\infty} n^{-1} \sin nt \sum_{\nu=1}^n c_{n-\nu} (T_{\nu} - T_{\nu-1}) \\
 &= t \sum_{\nu=1}^{\infty} (T_{\nu} - T_{\nu-1}) \sum_{n=\nu}^{\infty} c_{n-\nu} \frac{\sin nt}{nt},
 \end{aligned}$$

the interchange of order of summations being legitimate, since by the following considerations the double series is absolutely convergent.

Since, by hypothesis $\sum |c_n| < \infty$, we have

$$\left| \sum_{n=\nu}^{\infty} n^{-1} c_{n-\nu} \sin nt \right| \leq \frac{1}{\nu} \sum_{n=0}^{\infty} |c_n| = O(1/\nu),$$

and hence, as $m \rightarrow \infty$,

$$\begin{aligned}
 \sum_{\nu=1}^m \left| (T_{\nu} - T_{\nu-1}) \sum_{n=\nu}^{\infty} c_{n-\nu} \frac{\sin nt}{nt} \right| &= O(1) \sum_{\nu=1}^m \frac{|T_{\nu} - T_{\nu-1}|}{\nu} \\
 &= O(1) (m^{-1} \sigma_m) + O(1) \left(\sum_{\nu=1}^{m-1} \frac{P_{\nu}}{\nu(\nu+1)} \right) \\
 &= O(1) \frac{P_m}{m} + O(1) \left(\sum_{\nu=1}^{m-1} \frac{P_{\nu}}{\nu(\nu+1)} \right) \\
 &= O(1), \text{ by Lemmas 1 and 2.}
 \end{aligned}$$

Thus

$$\frac{F(t)}{t} = \sum_{\nu=1}^{\infty} (T_{\nu} - T_{\nu-1}) \sum_{n=\nu}^{\infty} n^{-1} c_{n-\nu} \frac{\sin nt}{t}$$

$$\begin{aligned}
&= \sum_{\nu=1}^{\infty} (T_{\nu} - T_{\nu-1}) S_{\nu}(t) \\
&= \left(\sum_{\nu=1}^n + \sum_{\nu=n+1}^{\infty} \right) (T_{\nu} - T_{\nu-1}) S_{\nu}(t) \\
(2.4.1) \quad &= \Sigma_1 + \Sigma_2, \text{ say.}
\end{aligned}$$

Now,

$$\begin{aligned}
|\Sigma_2| &= \left| \sum_{\nu=n+1}^{\infty} (T_{\nu} - T_{\nu-1}) S_{\nu}(t) \right| \\
&= O \left(\sum_{\nu=n+1}^{\infty} |(T_{\nu} - T_{\nu-1})| \frac{1}{\nu t P_{\tau}} \right) \\
&= O \left[\frac{1}{t P_{\tau}} \left(\sum_{\nu=n+1}^{\infty} \frac{\sigma_{\nu}}{\nu(\nu+1)} - \frac{\sigma_n}{n+1} \right) \right] \\
&= O \left[\frac{\tau}{t P_{\tau}} \left(\sum_{\nu=n+1}^{\infty} \frac{P_{\nu}}{\nu(\nu+1)} + \frac{P_n}{n+1} \right) \right] \\
&= O \left[\frac{\tau}{P_{\tau}} \frac{P_n}{n} \right] = O \left(\frac{P_{\mu}}{\mu} \right) \\
(2.4.2) \quad &= O(1) \cdot \frac{P_{\mu}}{\mu}, \text{ by (2.2.6) and Lemmas 2 and 6.}
\end{aligned}$$

Next, we have

$$\begin{aligned}
\Sigma_1 &= \sum_{\nu=1}^n (T_{\nu} - T_{\nu-1}) S_{\nu}(t) \\
&= \sum_{\nu=1}^n (W_{\nu} - W_{\nu+1}) \nu S_{\nu}(t) \\
&= \sum_{\nu=1}^n W_{\nu} [\nu S_{\nu}(t) - (\nu-1) S_{\nu-1}(t)] - n W_{n+1} S_n(t) \\
&= - \sum_{\nu=1}^n W_{\nu} \nu [S_{\nu-1}(t) - S_{\nu}(t)] + \sum_{\nu=1}^n W_{\nu} S_{\nu-1}(t) - n W_{n+1} S_n(t) \\
&= -\Sigma_{1,1} + \Sigma_{1,2} - n W_{n+1} S_n(t)
\end{aligned}$$

where, by Lemma 1, 3(ii) and 6,

$$\begin{aligned}
\Sigma_{1,1} &= \sum_{\nu=1}^n \nu W_{\nu} \Delta S_{\nu-1}(t) \\
&= \sum_{\nu=1}^n \left\{ \sum_{\mu=1}^{\nu} \mu W_{\mu} \right\} \Delta^2 S_{\nu-1}(t) + \Delta S_n(t) \sum_{\nu=1}^n \nu W_{\nu}
\end{aligned}$$

$$\begin{aligned} &= o\left(\sum_{\nu=1}^n \nu P_\nu \frac{t}{\nu P_\tau}\right) + o\left(\frac{1}{nP_\tau} \cdot nP_n\right) \\ &= o\left(nt \frac{P_n}{P_\tau}\right) + o\left(\frac{P_n}{P_\tau}\right) \\ &= o(\mu P_\mu) + o(P_\mu) \\ &= o(1) \end{aligned}$$

since $\sum_{\nu=1}^n \nu W_\nu = o\left(\sum_{\nu=1}^n \nu \frac{P_\nu}{\nu}\right) = o(nP_n)$, and by applying Abel's transformation twice, writing $W'_m = \sum_{\mu=1}^m W_\mu$, and by virtue of Lemmas 1,3(ii) and 6, we have

$$\begin{aligned} \Sigma_{1,2} &\equiv \sum_{\nu=1}^n \left(\sum_{m=1}^n W'_m\right) \Delta^2 S_{\nu-1}(t) + \Delta S_n(t) \sum_{\nu=1}^n W'_\nu + S_n(t) W'_n \\ &= o\left(\sum_{\nu=1}^n \nu P_\nu \frac{t}{\nu P_\tau}\right) + o\left(\frac{1}{nP_\tau} \sum_{\nu=1}^n P_\nu\right) + o\left(\frac{P_n}{nt P_\tau}\right) \\ &\hspace{15em} \text{(by Lemmas 3(ii) and 6)} \\ &= o\left(\frac{nt P_n}{P_\tau}\right) + o\left(\frac{P_n}{P_\tau}\right) + o\left(\frac{P_\mu}{\mu}\right) = o(1) \end{aligned}$$

and, by Lemmas 1,3(i) and 6, we have $nW_{n+1} S_n(t) = o(1) \frac{P_\mu}{\mu} = o(1)$. Hence

$$(2.4.3) \quad \Sigma_1 = o(1).$$

Therefore, from (2.4.1), (2.4.2) and (2.4.3), we obtain

$$t^{-1}F(t) = O(1) \frac{P_\mu}{\mu} + o(1), \text{ as } t \rightarrow 0.$$

Consequently,

$$\limsup_{t \rightarrow +0} t^{-1} |F(t)| \leq o(1) \frac{P_\mu}{\mu}$$

being arbitrary large and $O(1)$ independent of μ , we get finally

$$t^{-1}F(t) \rightarrow 0 \text{ as } t \rightarrow 0.$$

This terminates the proof of theorem 1.

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