Weighted Mean Operators on $l_p$

David Borwein

Abstract. The weighted mean matrix $M_a$ is the triangular matrix $\{a_k/A_n\}$, where $a_n > 0$ and $A_n := a_1 + a_2 + \cdots + a_n$. It is proved that, subject to $a_n$ being eventually monotonic for each constant $c$ and to the existence of $\alpha := \lim \frac{A_n}{a_n}$, $M_a \in B(l_p)$ for $1 < p < \infty$ if and only if $\alpha < p$.

1 Introduction

Let $a := \{a_n\}$ be a sequence of positive numbers, and let $A_n := a_1 + a_2 + \cdots + a_n > 0$. The weighted mean matrix $M_a := \{a_{nk}\}$ is defined by

$$a_{nk} := \begin{cases} \frac{a_k}{A_n} & \text{for } 1 \leq k \leq n, \\ 0 & \text{for } k > n. \end{cases}$$

The $M_a$-transform $y = \{y_n\}$ of the sequence $x = \{x_n\}$ is given by

$$y_n := (M_a x)_n := \frac{1}{A_n} \sum_{k=1}^{n} a_k x_k.$$

Suppose throughout that

$$1 < p < \infty, \quad \frac{1}{p} + \frac{1}{q} = 1,$$

and define

$$\sigma_1(n) := \frac{1}{A_n} \sum_{k=1}^{n} a_k \left( \frac{n}{k} \right)^{1/p},$$

$$\sigma_2(k) := \sum_{n=k}^{\infty} a_k \left( \frac{k}{n} \right)^{1/q},$$

$$\sigma_1 := \sup_{n \geq 1} \sigma_1(n), \quad \sigma_2 := \sup_{k \geq 1} \sigma_2(k).$$

Let

$$\|M_a\|_p := \sup_{\|x\|_p \leq 1} \|M_a x\|_p,$$
Weighted Mean Operators

where

\[ \|x\|_p := \left( \sum_{k=1}^{\infty} |x_k|^p \right)^{1/p}, \]

so that \( M_k \in B(l_p) \), the Banach algebra of bounded linear operators on \( l_p \), exactly when \( \|M_k\|_p \) is finite (in which case it is the norm of \( M_k \)).

Concerning criteria for \( M_k \in B(l_p) \), Cass and Krantz [6, Theorem 2] dealt completely with the case when \( a_k \) is generated by a logarithmico-exponential function, that is when

\[ a_k := \ell(n), \quad \text{where } f(x) \text{ is a positive logarithmico-exponential function} \]

for all sufficiently large positive values of \( x \). In [7] Hardy defined, and investigated the properties of, logarithmico-exponential functions. He described a logarithmico-exponential function on \( [0,\infty) \) to be a real valued function defined by a finite combination of the ordinary algebraic symbols (viz. \( +, -, \times, \div, \sqrt{\cdot} \)) and the functional symbols \( \log(\cdot) \) and \( \exp(\cdot) \), operating on the variable \( x \) and on real constants. In [6] Cass and Krantz showed that \( \frac{a_k}{a_{k+1}} \)

\text{tends to a finite or infinite limit when (LE) is satisfied, and proved essentially:}

\textbf{Theorem CK} Suppose that \( a_k \) is given by (LE), and that \( \frac{a_k}{a_{k+1}} \to \alpha \). Then \( M_k \in B(l_p) \) if and only if \( \alpha < p \), in which case

\[ \frac{p}{p - \alpha} \leq \|M_k\|_p \leq \sigma^p_\alpha \sigma^{1/p}_\alpha \]

and \( \lim_{n \to \infty} \sigma_k(n) = \lim_{n \to \infty} \|M_k\|_p = \frac{p}{p - \alpha} \).

The following theorem due to Cartlidge [5] (see also Borwein [3, Example 3] and [4, Theorem 2]) gives a particularly simple sufficient condition for \( M_k \in B(l_p) \):

\textbf{Theorem C} If \( a_k \) is eventually non-decreasing, then \( M_k \in B(l_p) \).

Bennett [1, Theorem 2] has established necessary and sufficient conditions for \( M_k \in B(l_p) \). Though relatively simple in form, Bennett's conditions are more difficult to apply in specific cases than those in the above two theorems.

The aim of this paper is to show that the requirement in Theorem CK that \( a_k \) be generated by a logarithmico-exponential function can be replaced by a far less restrictive monotonicity condition. To this end we shall prove:

\textbf{Theorem 1} Suppose that \( \frac{a_k}{a_{k+1}} \to \alpha \), and that, for every constant \( c \), \( \ell(n) \) is eventually monotone. Then \( M_k \in B(l_p) \) if and only if \( \alpha < p \). Further, if \( 0 < \alpha < p \), then

\[ \frac{p}{p - \alpha} \leq \|M_k\|_p \leq \sigma^p_\alpha \sigma^{1/p}_\alpha \]

and \( \lim_{n \to \infty} \sigma_k(k) = \lim_{n \to \infty} \|M_k\|_p = \frac{p}{p - \alpha} \).

\textbf{Remarks} The monotonicity condition in Theorem 1 is satisfied by any sequence generated by a logarithmic-exponential function as in Theorem CK.

2 Preliminary Results

\textbf{Lemma 1} Suppose that \( \frac{n}{n+1} \to \beta \) where \( 0 \leq \beta \leq \infty \). Then

\[ \lim_{n \to \infty} n^{\beta} A_n = \begin{cases} \infty & \text{if } \beta > -\beta, \\ 0 & \text{if } \beta < -\beta. \end{cases} \]

\textbf{Proof} Let

\[ \beta_\alpha := \frac{\min_{n \geq 1} \sigma_k(n)}{\sigma_k(k)} \]

Suppose first that \( 0 \leq \beta < \infty \). Then, as \( n \to \infty \),

\[ n(\log A_n - \log A_{n-1}) = -n \log \left( 1 - \frac{\beta}{n} \right) \to \beta, \]

and hence

\[ \log A_n - \log A_1 = -\sum_{k=1}^{n} \log \left( 1 - \frac{\beta_k}{k} \right) = (\beta + \epsilon_k) \log n, \quad \text{where } \epsilon_k \to 0. \]

Consequently \( A_n = n^\beta \epsilon_n \), and the desired conclusion follows. Suppose now that \( \beta = \infty \). Then, for \( n \geq 2 \),

\[ \log A_n - \log A_{n-1} = -\log \left( 1 - \frac{\beta_n}{n} \right) = \frac{\beta_n}{n}, \]

David Borwein

An example of a family of sequences \( \{a_n\} \) satisfying the conditions of Theorem 1 but not the logarithmico-exponential condition (LE) is afforded by setting

\[ a_n := \ell(n) \quad \text{for } n \geq 3, \quad \text{where } f(x) := \int_1^{x^{-1}} \frac{dt}{\log^2 t} \quad \text{with } \alpha > 0. \]

This can easily be demonstrated. Though \( x^{\alpha - 1} \log^{-1} t \) is a logarithmico-exponential function its integral \( f(x) \) is not. The monotonicity condition holds since, by partial integration,

\[ f(x) \sim \frac{x^{\alpha - 1}}{\alpha \log^2 x} \quad \text{as } x \to \infty, \quad \text{and } f(x) > \frac{x^{\alpha - 1}}{\alpha \log^2 x} \quad \text{for large positive } x, \]

so that

\[ \frac{d}{dx} f(x) = x^{\alpha - 1} \left( \frac{x^2}{(\log^2 x)^2} + cf(x) \right) \]

is eventually positive if \( c > -1 \) and eventually negative if \( c \leq -1 \). Further

\[ \sum_{k=1}^{n} \frac{x^2}{\alpha \log^2 x} \sim \int_1^{n^{\alpha - 1}} \frac{dt}{\alpha \log^2 t} \sim \frac{n^{\alpha - 1}}{\alpha (a+1) \log n} \quad \text{whence } A_n \to \frac{1}{a+1}. \]
and hence
\[ \log A_n \geq \sum_{k=1}^{n} \frac{a_k}{k} = \gamma_n \log n, \quad \text{where } \gamma_n \to \infty. \]

It follows that, for any real number \( \gamma \), if \( A_n \geq e^{\gamma n} \to \infty \).

**Lemma 2** Suppose that \( 0 < \beta < \infty \), and that \( n \alpha_n \) is eventually positive and increasing when the constant \( c > 1 - \beta \), and eventually decreasing when \( c < 1 - \beta \). Let
\[ s_k(n) := \sum_{k=1}^{n} \left( \frac{k}{n} \right)^{-c} \text{ with } \delta := \frac{1}{\beta}, \]
\[ s_k(k) := k^{\delta} \sum_{k=1}^{\infty} \frac{k^\delta}{n^{\delta+1}} \text{ with } \nu := \frac{1}{\beta}. \]

(i) If \( \delta > \delta \), then \( \lim_{n \to \infty} s_k(n) = \lim_{k \to \infty} s_k(k) = \beta^{\frac{\nu}{\beta}}. \)
(ii) If \( \delta \leq \delta \), then \( \lim_{n \to \infty} s_k(n) = \infty. \)

**Proof** Let \( 1 > c_1 > 1 - \beta > c_2 \). Then in either case there is a positive integer \( N \) such that
\[ \left( \frac{k}{n} \right)^{-c_1} \leq \alpha_k \leq \left( \frac{k}{n} \right)^{-c_2} \quad \text{for } n \geq k \geq N. \]

Suppose first that \( \delta > \delta \). Then
\[ \lim_{n \to \infty} n^{-\delta} s_k(n) = \infty, \]
and hence
\[ \lim_{n \to \infty} \frac{1}{n} \sum_{k=0}^{n} \left( \frac{k}{n} \right)^{-\delta} = 0. \]

Therefore
\[ \limsup_{n \to \infty} s_k(n) \leq \lim_{n \to \infty} \frac{1}{n} \sum_{k=0}^{n} \left( \frac{k}{n} \right)^{-\delta} = \int_{0}^{1} x^{-\delta} dx = \frac{1}{1 - c_1 - \delta}. \]

and
\[ \liminf_{n \to \infty} s_k(n) \geq \lim_{n \to \infty} \frac{1}{n} \sum_{k=0}^{n} \left( \frac{k}{n} \right)^{-\delta} = \int_{0}^{1} x^{-\delta} dx = \frac{1}{1 - c_1 - \delta}. \]

Letting \( c_1 \to 1 - \beta \) from the right and \( c_2 \to 1 - \beta \) from the left, we get that \( \lim_{n \to \infty} s_k(n) = \beta^{\frac{\nu}{\beta}}. \)

Also
\[ \limsup_{k \to \infty} s_k(k) \leq \limsup_{k \to \infty} k^{\delta} \sum_{k=1}^{\infty} \frac{k^\delta}{n^{\delta+1}} = \lim_{k \to \infty} k^{\delta} \sum_{k=1}^{\infty} \frac{1}{n^{\delta+1}} = \frac{1}{\nu - c_1}. \]

and similarly
\[ \liminf_{k \to \infty} s_k(k) \geq \lim_{k \to \infty} k^{\delta} \sum_{k=1}^{\infty} \frac{1}{n^{\delta+1}} = \frac{1}{\nu - c_1}. \]

Again letting \( c_1 \to 1 - \beta \) from the right and \( c_2 \to 1 - \beta \) from the left, we get that \( \lim_{n \to \infty} s_k(k) = \beta^{\frac{\nu}{\beta}} \), and this completes the proof of Part (i).

Suppose next that \( \beta > \delta \). Then as above we get that
\[ \liminf_{k \to \infty} s_k(n) \geq \frac{1}{1 - c_1 - \delta}, \]

which tends to infinity as \( c_1 \) tends to \( 1 - \beta \) from the left. Thus \( s_k(n) \to \infty \) in this case.

Suppose finally that \( \beta < \delta \). We can now assume that \( 1 - \beta > c_2 \) and obtain that, for \( n > N \),
\[ s_k(n) \geq \frac{1}{n} \sum_{k=1}^{n} \left( \frac{k}{n} \right)^{-\nu} \geq n^{\delta+1} - \frac{1}{1 - c_1 - \delta} \to \infty \quad \text{as } n \to \infty. \]

The following lemma is a special case of a known result [2, Theorem 2].

**Lemma 3** If \( \{b_n\} \) is a sequence of positive numbers, and if
\[ \mu_1 := \sup_{n \geq 1} \sum_{k=1}^{n} \frac{a_k}{b_k} \left( \frac{b_k}{b_n} \right)^{1/\nu} < \infty \quad \text{and} \quad \mu_2 := \sup_{n \geq 1} \sum_{k=1}^{n} \frac{a_k}{b_k} \left( \frac{b_k}{b_n} \right)^{1/\nu} < \infty, \]

then \( M_n \in B(\nu) \) and \( ||M_n||_\nu \leq \mu_1^{1/\nu} \mu_2^{1/\nu}. \)

**Lemma 4** If \( \{b_n\} \) is a bounded sequence of positive numbers such that \( \sum b_n = \infty \), and if, as \( n \to \infty \),
\[ \sum_{k=1}^{n} \frac{a_k}{b_k} \left( \frac{b_k}{b_n} \right)^{1/\nu} \to \sigma \quad (\text{finite or infinite}), \]

then \( ||M_n||_\nu \geq \sigma. \)

**Proof** Observe that if
\[ D_n := \prod_{k=1}^{n} \left( 1 - \frac{b_k}{b} \right)^{-1} \quad \text{where } b > \sup b_n, \]

and \( a_n := D_n - D_{n+1} \) for \( n \geq 2 \), then \( a_n = b b_{n+1} \) and \( D_n \to \infty \). The desired conclusion is now a consequence of a known result [2, Theorem 4].
3 Proof of Theorem 1

Case 1: \( \alpha = \lim_{n \to \infty} \frac{A_n}{n} = 0 \) By Lemma 1, we have that \( \frac{A_n}{n} \to 0 \), and hence that \( a_n = \frac{n}{A_n} \to \infty \). The theorem's monotonicity hypothesis thus implies that \( a_n \) is eventually non-decreasing, and it follows, by Theorem C, that \( M_\epsilon \in B(L_p) \).

Case 2: \( 0 < \alpha < p \) Since \( A_n \sim n^{1-\alpha} \), it follows from Lemma 1, with \( \beta = 1/\alpha \), that

\[
\lim_{n \to \infty} \frac{n^{1-\alpha}}{a_n} = \infty \quad \text{if } \epsilon > 1 - \beta,
\]

\[
0 \quad \text{if } \epsilon < 1 - \beta.
\]

Hence, by the theorem's monotonicity hypothesis, \( n^{\epsilon}a_n \) is eventually increasing when \( \epsilon > 1 - \beta \) and eventually decreasing when \( \epsilon < 1 - \beta \). By Lemma 2(i), we get that, as \( n \to \infty \),

\[
\sigma_1(n) := \frac{1}{A_n} \sum_{k=1}^{n} \left( \frac{R_k}{k} \right)^{1/p} \sim \beta_1(n) \to \frac{\beta}{\beta - \delta} = \frac{p}{p-\alpha},
\]

and, as \( k \to \infty \),

\[
\sigma_2(k) := \sum_{n=k}^{\infty} a_n \left( \frac{R_n}{n} \right)^{1/p} \sim \beta_2(k) \to \frac{\beta}{\beta - \delta} = \frac{p}{p-\alpha}.
\]

Hence, by Lemma 3, \( M_\epsilon \in B(L_p) \) and \( \|M_\epsilon\| \leq \sigma_1^{1/p} \sigma_2^{1/p} \), and, by Lemma 4, \( \|M_\epsilon\| \geq \frac{p}{r} \). This completes the proof of the case \( 0 < \alpha < p \) of Theorem 1.

Case 3: \( p \leq \alpha < \infty \) As in Case 2 we have that \( a_n \) satisfies the monotonicity conditions of Lemma 2, and hence, by Part (ii) of that lemma,

\[
\sigma_1(n) := \frac{1}{A_n} \sum_{k=1}^{n} \left( \frac{R_k}{k} \right)^{1/p} \sim \beta_1(n) \to \infty \quad \text{as } n \to \infty.
\]

It follows, by Lemma 3, that \( M_\epsilon \not\in B(L_p) \).

Case 4: \( \alpha = \lim_{n \to \infty} \frac{A_n}{n} = \infty \) Observe that \( a_n \), which is assumed to be eventually monotonic, cannot be eventually non-decreasing, for if it were then \( \frac{A_n}{n} \) would be bounded. Hence \( A_n \) must be eventually non-increasing. As before let \( \beta := 1/p \). Suppose first that \( A_n \) tends to a finite limit as \( n \to \infty \). Then

\[
\sigma_1(n) := \frac{1}{A_n} \sum_{k=1}^{n} \left( \frac{R_k}{k} \right)^{1/p} \geq \frac{\left( \frac{R_1}{1} \right)^{1/p}}{A_n} \to \infty \quad \text{as } n \to \infty.
\]

Suppose finally that \( A_n \to \infty \). Note that, by Lemma 1, for every \( \epsilon > 0 \), \( n^{-\epsilon}A_n \to 0 \) as \( n \to \infty \). Let \( M = \sup_{1 \leq n \leq N} \frac{a_n}{n^{\epsilon}} \). Then \( 0 < M \leq \infty \) and

\[
S := \sum_{k=1}^{\infty} a_k^{-1} < M \sum_{k=1}^{\infty} A_k^{-1} < \infty,
\]

since \( k^{-\epsilon}A_k \) is bounded. Hence

\[
\sigma_1(n) \sim \frac{n^{1/p}}{A_n} \to \infty \quad \text{as } n \to \infty.
\]

Again it follows, by Lemma 4, that \( M_\epsilon \not\in B(L_p) \).

References


Department of Mathematics
University of Western Ontario
London, Ontario
N6A 3R7
email: dborwein@uwo.ca