L'Enseignement Mathématique
Commission Internationale de l'Enseignement Mathématique
11 (1965)
2-3: L'ENSEIGNEMENT MATHÉMATIQUE
ON ERMAKOF'S CONVERGENCE CRITERIA AND ABEL'S FUNCTIONAL EQUATION.
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II. Ermakof's direct Method
https://doi.org/10.5169/seals-39968

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of the problem and prove generalized versions of Pringsheim's results.

This note brings therefore an improvement and simplification of the sections I-V and XI of [5], while I have nothing to add to the sections VI-X of [5].

II. Ermakof's direct Method

6. The form of the expression (1) makes it plausible that we will have to use the integral transformation formula

$$\int_{a}^{b} f(\Psi(x)) \Psi'(x) \, dx = \int_{\Psi(a)}^{\Psi(b)} f(x) \, dx.$$
 (3)

In order to be able to use (3) we have in any case to assume that f(x) is integrable in the integration interval and $\Psi(x)$ totally continuous between a and b. However, additional conditions are necessary and two such conditions are known either of which ensures the relation (3):

 $J_1: |f(x)|$ is uniformly bounded in the integration interval; $J_2: \Psi(x)$ is monotonically increasing or monotonically decreasing.

7. THEOREM 1. Assume that $\psi(x)$ and $\Psi(x)$ are totally continuous for $x \ge x_0$ and that we have for a sequence $b_{\mathbf{v}} \ge x_0$ $(\mathbf{v} = 1, 2, ...)$

$$\psi(b_{\nu}) \leq \Psi(b_{\nu}), \Psi(b_{\nu}) \to \infty (\nu \to \infty).$$
(4)

Let f(x) be ≥ 0 on no half-line $x \geq \xi$ almost everywhere = 0, and measurable in an interval J containing all values of $\psi(x)$ and $\Psi(x)$ for $x \geq x_0$. Assume further that for any finite subinterval of Jthe transformation formula (3) holds as well for $\psi(x)$ as for $\Psi(x)$. Then, if we have for almost all x with $x \geq x_0$ and for an α with $0 < \alpha < 1$:

$$f(\Psi(x)) \Psi'(x) \leq \alpha f(\psi(x)) \psi'(x) \ (x \geq x_0), \ 0 < \alpha < 1, \tag{5}$$

the integral (2) is convergent and we have for all $x \ge x_0$:

$$\Psi(x) > \psi(x) \quad (x \ge x_0). \tag{6}$$

8. *Proof.* For an arbitrary $x \ge x_0$ integrate (5) between x and $b_v > x$. Then we have, using (3):

$$\int_{\Psi(x)}^{\Psi(b_{\nu})} f(x) dx \leq \alpha \int_{\psi(x)}^{\psi(b_{\nu})} f(x) dx$$

and this remains true, by (4), if ψ (b_{ν}) is replaced by Ψ (b_{ν}). We can therefore write

$$\int_{\Psi(x)}^{\Psi(b_{\mathbf{v}})} f(x) dx \leq \alpha \int_{\Psi(x)}^{\Psi(b_{\mathbf{v}})} f(x) dx + \alpha \int_{\psi(x)}^{\Psi(x)} f(x) dx,$$

or, bringing the first right hand term to the left:

$$(1-\alpha)\int_{\Psi(x)}^{\Psi(b_{\psi})} f(x) dx \leq \alpha \int_{\psi(x)}^{\Psi(x)} f(x) dx .$$

But here, if we take $x = b_1$ it follows for $b_{\nu} \to \infty$ the convergence of (2) and also that the right hand expression is > 0 for any $x \ge x_0$. (6) follows immediately and the Theorem 1 is proved.

9. THEOREM 2. Assume that $\psi(x)$, $\Psi(x)$ are totally continuous for $x \ge x_0$ and that f(x) is non-negative and measurable in an interval J containing all values of $\psi(x)$ and $\Psi(x)$. Assume that (3) holds as well for $\psi(x)$ as for $\Psi(x)$. Assume further that there exists an $a \ge x_0$ such that:

$$\int_{\Psi(a)}^{\Psi(a)} f(x) \, dx > 0 \,, \tag{7}$$

and a sequence $b_{\mathbf{v}} \geq x_{\mathbf{0}}$ ($\mathbf{v} = 1, 2...$) such that:

$$\Psi(b_{\nu}) \to \infty, \ \Psi(b_{\nu}) \to \infty \ (\nu \to \infty).$$
(8)

Then if we have for almost all $x \ge x_0$:

$$f(\Psi(x)) \Psi'(x) \ge f(\psi(x)) \psi'(x), \qquad (9)$$

the integral (2) is divergent and we have for all $x \ge a$:

 $\Psi(x) > \psi(x) \quad (x \ge a). \tag{10}$

10. *Proof.* For any x > a we obtain from (9), integrating on both sides from a to x and using (3):

$$\int_{\Psi(a)}^{\Psi(x)} f(x) \, dx \ge \int_{\psi(a)}^{\psi(x)} f(x) \, dx$$

and therefore

$$\int_{\psi(x)}^{\Psi(x)} f(x) dx \ge \int_{\psi(a)}^{\Psi(a)} f(x) dx \quad (x \ge a).$$
(11)

This proves already (10).

Putting in (11) $x = b_{\nu}$ it follows

$$\int_{\psi(b_{\nu})}^{\Psi(b_{\nu})} f(x) dx \ge \int_{\psi(a)}^{\Psi(a)} f(x) dx$$
(12)

while, if (2) were convergent, the left side integral in (12) would tend to 0.

Theorem 2 is proved.

11. THEOREM 3. Assume that $\psi(x)$ and $\Psi(x)$ are totally continuous for $x \ge x_0$, that (3) holds as well for $\psi(x)$ as for $\Psi(x)$ and f(x) is ≥ 0 and measurable in an interval containing all values of $\psi(x)$ and $\Psi(x)$ for $x > x_0$ without being almost everywhere = 0 in ($\Psi(a), \infty$). Assume further that there exists a constant γ , $0 < \gamma < 1$, and a sequence $b_{\gamma} \ge x_0$ ($\nu = 1, 2, ...$) such that

$$\gamma \psi (b_{\nu}) \leq \Psi (b_{\nu}), \ 0 < \gamma < 1, \ \psi (b_{\nu}) \to \infty (\nu \to \infty), \ (13)$$

and further that for a constant c from a certain $x = x_1 \ge x_0$ on:

$$f(x) \leq \frac{c}{x} \quad (x \geq x_1) . \tag{14}$$

Assume finally that for a constant α , $0 < \alpha < 1$:

 $f(\Psi(x)) \Psi'(x) \leq \alpha f(\psi(x)) \psi'(x), \quad 0 < \alpha < 1.$ (15)

Then the integral (2) converges and we have $\Psi(x) > \psi(x)$ for all $x > x_0$.

12. Proof. We have as in the proof of the Theorem 1:

$$\int_{\Psi(x_0)}^{\Psi(b_{\nu})} f(x) dx \leq \alpha \int_{\psi(x_0)}^{\psi(b_{\nu})} f(x) dx$$

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and therefore, using (13)

 $\int_{\Psi(x_0)}^{\gamma\psi(b_{\nu})} f(x) dx \leq \alpha \int_{\psi(x_0)}^{\psi(b_{\nu})} f(x) dx = \alpha \int_{\psi(x_0)}^{\gamma\psi(b_{\nu})} f(x) dx + \alpha \int_{\gamma\psi(b_{\nu})}^{\psi(b_{\nu})} f(x) dx .$

But the last right hand integral is, by (14), $\leq c \log \frac{1}{\gamma}$, so that we obtain:

$$(1-\alpha)\int_{\Psi(x_0)}^{\gamma\psi(b_{\gamma})}f(x)\,dx \leq \int_{\psi(x_0)}^{\Psi(x_0)}f(x)\,dx + c\,\log\frac{1}{\gamma}.$$

The convergence of (2) follows now immediately from $\psi(b_v) \to \infty$.

13. Suppose that we have, on the other hand, for an $a > x_0$: $\Psi(a) \leq \psi(a)$.

Proceeding then as in the proof of the Theorem 1 we have, as from $\psi(b_{\nu}) \to \infty$ and the total continuity of $\psi(x)$ follows $b_{\nu} \to \infty$, for $b_{\nu} \ge a$:

$$\int_{\Psi(a)}^{\Psi(b_{\psi})} f(x) dx \leq \alpha \int_{\psi(a)}^{\psi(b_{\psi})} f(x) dx ,$$

and, for $v \to \infty$:

$$\int_{\Psi(a)}^{\infty} f(x) dx \leq \alpha \int_{\Psi(a)}^{\infty} f(x) dx .$$

But here the left hand integral is > 0, the right hand integral is majorized by it and the relation is impossible for $\alpha < 1.^{3}$)

III. A NEW METHOD FOR NOT NECESSARILY MONOTONIC f(x)

14. THEOREM 4. Assume that $\Psi(x)$ is for $x \ge x_0$ a positive and monotonically increasing differentiable function for which

3) Observe that in Ermakof's paper [1] the criteria are given in the following form:

 $\sum_{\nu=1}^{\infty} f(\nu)$ for a monotonic f(x) is convergent or divergent according as

$$\lim_{x \to \infty} \frac{f(\Psi(x))\Psi'(x)}{f(\Psi(x))\Psi'(x)}$$

is < 1 or > 1. In the note [2] Ermakof takes $\Psi(x) \equiv x$ which is no essential specialisation. However, the conditions (5) for convergence and (9) for divergence (with the specialisation $\Psi(x) \equiv x$) are already found in the textbooks, see e.g. [3].