Title	Abel-Tauber theorems for Hankel and Fourier transforms
Author(s)	Kikuchi, Hideyuki
Citation	北海道大学. 博士(理学) 甲第4600号
Issue Date	1999-03-25
DOI	10.11501/3151282
Doc URL	http://hdl.handle.net/2115/51577
Туре	theses (doctoral)
File Information	000000336472.pdf



Abel-Tauber theorems for Hankel and Fourier transforms

Hideyuki Kikuchi

1999

学 位 論 文

Abel-Tauber theorems for Hankel and Fourier transforms

Hideyuki Kikuchi

1999

Abel-Tauber theorems for Hankel and Fourier transforms

HIDEYUKI KIKUCHI

ABSTRACT. We prove Abel-Tauber theorems for Hankel and Fourier transforms. For example, let f be a locally integrable function on $[0,\infty)$ which is eventually decreasing to zero at infinity. Let $\rho=3,5,7,\cdots$ and ℓ be slowly varying at infinity. We characterize the asymptotic behavior $f(t)\sim\ell(t)t^{-\rho}$ as $t\to\infty$ in terms of the Fourier cosine transform of f. Similar results for sine and Hankel transforms are also obtained. As an application, we can give an answer to a problem of R. P. Boas on Fourier series.

1. Introduction and results

As a prototype, we use Fourier cosine transforms to explain our problem. Let f be a locally integrable, eventually decreasing function on $[0,\infty)$ which tends to zero at infinity, and let F_c be its Fourier cosine transform. Let $\rho>0$ and ℓ be slowly varying at infinity (see below). We are concerned with Abel-Tauber theorems which characterize the asymptotic behavior $f(t) \sim \ell(t)t^{-\rho}$ as $t \to \infty$ in terms of F_c . It turns out that the values $1,3,5,\cdots$ of ρ are exceptional. For $\rho \neq 1,3,5,\cdots$, one can obtain the desired Abel-Tauber theorems using regular variation — or Karamata theory. See Bingham-Goldie-Teugels [BGT, Ch. 4], where references to earlier work by Hardy and Rogosinski, Aljančić, Bojanić and Tomić, Vuilleumier, Zygmund and others are given. However the same theorems do not hold for $\rho=1,3,5,\cdots$. These exceptional values are related to the power series expansion of the kernel $\cos x$ (see Soni-Soni [SS]).

¹⁹⁹¹ Mathematics Subject Classification. Primary 40E05; Secondary 42A16, 44A15. Key words and phrases. Abel-Tauber theorems, Hankel transforms, Fourier transforms, Fourier series, II-variation.

In [I1], one of the authors showed that one could use Π -variation — or de Haan theory in the terminology of [BGT] — to obtain the desired Abel-Tauber theorem for cosine transforms when $\rho = 1$. For theorems of the same type, we refer to [I1] (cosine series and integrals), [I2] (sine series and integrals), [I3] (Fourier-Stieltjes coefficients), and Bingham-Inoue [BI] (Hankel transforms).

In this paper, we consider the remaining exceptional values, e.g., $\rho = 3, 5, \cdots$ for cosine transforms. In fact, as in [BI], we consider those for Hankel transforms from the beginning; the results for cosine and sine transforms follow as special cases. As an application, we can give an answer to a problem of R. P. Boas on Fourier series.

We write R_0 for the class of slowly varying functions at infinity, that is, the class of positive measurable ℓ , defined on some neighbourhood of infinity, satisfying

$$\ell(\lambda x)/\ell(x) \to 1 \quad (x \to \infty) \quad \forall \lambda > 0.$$

For $\ell \in R_0$, the class Π_{ℓ} is the class of measurable f satisfying

$$\{f(\lambda x) - f(x)\}/\ell(x) \to c \log \lambda \quad (x \to \infty) \quad \forall \lambda > 0$$

for some constant c, called the ℓ -index of f. See [BGT] for background.

Let $\nu \geq -1/2$, $t^{\nu+\frac{1}{2}}h(t) \in L^1_{loc}[0,\infty)$, and h be ultimately decreasing to zero at infinity. We consider the *Hankel Transform*

$$H_{\nu}(x) := \int_{0}^{\infty -} h(t)(xt)^{1/2} J_{\nu}(xt) dt \quad (0 < x < \infty), \tag{1.1}$$

where $\int_0^{\infty-}$ denotes an improper integral $\lim_{M\to\infty}\int_0^M$ and J_{ν} is the Bessel function

$$J_{\nu}(x) = \sum_{j=0}^{\infty} c_{\nu,j} x^{\nu+2j}$$
 $(0 \le x < \infty)$

with

$$c_{\nu,j} := \frac{(-1)^j}{2^{\nu+2j} \cdot j! \cdot \Gamma(\nu+j+1)} \qquad (\nu \ge -1/2, \quad j = 0, 1, \cdots). \tag{1.2}$$

Since the improper integral on the right of (1.1) converges uniformly on each (a, ∞) with a > 0, H_{ν} is finite and continuous on $(0, \infty)$.

For $n \in \mathbb{N}$ and $x \in (0, \infty)$, we define $\bar{H}_{\nu,n}$ by

$$\bar{H}_{\nu,n}(x) := x^{\nu + \frac{1}{2} + 2n} \left\{ H_{\nu}(1/x) - \sum_{j=0}^{n-1} c_{\nu,j} \int_{0}^{\infty} t^{\nu + \frac{1}{2} + 2j} h(t) dt \cdot x^{-\nu - \frac{1}{2} - 2j} \right\}$$
(1.3)

if $\int_0^\infty t^{\nu-\frac{3}{2}+2n}h(t)dt < \infty$.

Theorem 1. Let $\ell \in R_0$ and $n \in \mathbb{N}$. Let $\nu \geq -1/2$, $t^{\nu + \frac{1}{2}}h(t) \in L^1_{loc}[0, \infty)$, and h be ultimately decreasing to zero at infinity, with Hankel transform H_{ν} . Then

$$h(t) \sim t^{-\nu - \frac{3}{2} - 2n} \ell(t) \qquad (t \to \infty)$$

$$\tag{1.4}$$

if and only if

$$\int_0^\infty t^{\nu - \frac{3}{2} + 2n} h(t) dt < \infty \quad and \quad \bar{H}_{\nu,n} \in \Pi_{\ell} \quad with \ \ell\text{-index } c_{\nu,n}. \tag{1.5}$$

Note that Theorem 1 includes results for Fourier cosine and sine transforms, as

$$x^{1/2}J_{-1/2}(x) = \sqrt{\frac{2}{\pi}}\cos x, \quad x^{1/2}J_{1/2}(x) = \sqrt{\frac{2}{\pi}}\sin x.$$

For $x \in (0, \infty)$, we define \bar{H}_{ν} by

$$\bar{H}_{\nu}(x) := x^{\nu + \frac{1}{2}} H_{\nu}(1/x).$$
 (1.6)

We will prove Theorem 1 by reducing the problem to the following known result (which corresponds to the case n = 0 of (1.4)):

Theorem A ([BI], extending [I1], [I2]). Let ν , h, H_{ν} and ℓ be as in Theorem 1.

$$h(t) \sim t^{-\nu - \frac{3}{2}} \ell(t) \qquad (t \to \infty) \tag{1.7}$$

if and only if

$$\bar{H}_{\nu} \in \Pi_{\ell} \text{ with } \ell\text{-index } c_{\nu,0}.$$
 (1.8)

The cosine case $\nu=-\frac{1}{2}$ of Theorem A is due to [I1], the sine case $\nu=\frac{1}{2}$ to [I2], and the general case $\nu\geq-\frac{1}{2}$ to Bingham-Inoue [BI].

The theorems above treat the boundary cases to the following known Abel-Tauber theorem for Hankel transforms:

Theorem B ([RS], [SS], extending [P], [B]). Let ν , h, H_{ν} and ℓ be as in Theorem 1.

(1) For $0 < \rho < \nu + \frac{3}{2}$,

$$h(t) \sim t^{-\rho} \ell(t) \qquad (t \to \infty)$$
 (1.9)

if and only if

$$H_{\nu}(x) \sim x^{\rho-1} \ell(1/x) \cdot 2^{\frac{1}{2}-\rho} \frac{\Gamma(\frac{3}{4} + \frac{\nu}{2} - \frac{\rho}{2})}{\Gamma(\frac{1}{4} + \frac{\nu}{2} + \frac{\rho}{2})} \qquad (x \to 0+).$$
 (1.10)

(2) Let $n \in \mathbb{N}$ and $\nu - \frac{1}{2} + 2n < \rho < \nu + \frac{3}{2} + 2n$. Then (1.9) holds if and only if $\int_0^\infty t^{\nu - \frac{3}{2} + 2n} h(t) dt < \infty$ and

$$H_{\nu}(x) - \sum_{j=0}^{n-1} c_{\nu,j} \int_{0}^{\infty} t^{\nu + \frac{1}{2} + 2j} h(t) dt \cdot x^{\nu + \frac{1}{2} + 2j}$$

$$\sim x^{\rho - 1} \ell(1/x) \cdot 2^{\frac{1}{2} - \rho} \frac{\Gamma(\frac{3}{4} + \frac{\nu}{2} - \frac{\rho}{2})}{\Gamma(\frac{1}{4} + \frac{\nu}{2} + \frac{\rho}{2})} \qquad (x \to 0+).$$

$$(1.11)$$

The part (1) of Theorem B is due to Pitman [P], Bingham [B], and Ridenhour-Soni [RS], while the part (2) to Soni-Soni [SS].

We focus on Fourier (cosine and sine) transforms. Let $f \in L^1_{loc}[0,\infty)$ and f be ultimately decreasing to zero at infinity. We write F_c for the Fourier cosine transform of f:

$$F_{c}(x) = \int_{0}^{\infty -} f(t)\cos(xt)dt \qquad (0 < x < \infty).$$
 (1.12)

Similarly, let $g(t)t \in L^1_{loc}[0,\infty)$, and g be ultimately decreasing to zero at infinity. We write G_s for the Fourier sine transform of g:

$$G_{\rm s}(x) = \int_0^{\infty -} g(t)\sin(xt)dt \qquad (0 < x < \infty). \tag{1.13}$$

Now, at least formally,

$$F_{\rm c}^{(2j)}(0) = (-1)^j \int_0^\infty t^{2j} f(t) dt, \qquad G_{\rm s}^{(2j+1)}(0) = (-1)^j \int_0^\infty t^{2j+1} g(t) dt.$$

So for $n \in \mathbb{N}$ we define $\bar{F}_{c,n}$ by

$$\bar{F}_{c,n}(X) := x^{2n} \left\{ F_c(1/x) - \sum_{j=0}^{n-1} \frac{F_c^{(2j)}(0)}{(2j)!} x^{-2j} \right\} \qquad (0 < x < \infty)$$
 (1.14)

if $F_c \in C^{2n-2}([0,\infty))$. Similarly, for $n \in \mathbb{N}$, we define $\bar{G}_{s,n}$ by

$$\bar{G}_{s,n}(x) := x^{2n+1} \left\{ G_s(1/x) - \sum_{j=0}^{n-1} \frac{G_s^{(2j+1)}(0)}{(2j+1)!} x^{-2j-1} \right\} \qquad (0 < x < \infty) \quad (1.15)$$

if $G_s \in C^{2n-1}([0,\infty))$. Here as usual, $C^m([0,\infty))$ is the class of functions which are of $C^m(I)$ -class for some open neighbourhood I of $[0,\infty)$.

Theorem 2. Let $\ell \in R_0$ and $n \in \mathbb{N}$. Let $f \in L^1_{loc}[0,\infty)$ and f be ultimately decreasing to zero at infinity, with Fourier cosine transform F_c . Then

$$f(t) \sim t^{-2n-1}\ell(t) \qquad (t \to \infty) \tag{1.16}$$

if and only if

$$F_{\rm c} \in C^{2n-2}([0,\infty))$$
 and $\bar{F}_{{\rm c},n} \in \Pi_{\ell}$ with ℓ -index $\frac{(-1)^n}{(2n)!}$. (1.17)

Theorem 3. Let $\ell \in R_0$ and $n \in \mathbb{N}$. Let $g(t)t \in L^1_{loc}[0,\infty)$ and g be ultimately decreasing to zero at infinity, with Fourier sine transform G_s . Then

$$g(t) \sim t^{-2n-2}\ell(t) \qquad (t \to \infty) \tag{1.18}$$

if and only if

$$G_{s} \in C^{2n-1}([0,\infty))$$
 and $\bar{G}_{s,n} \in \Pi_{\ell}$ with ℓ -index $\frac{(-1)^{n}}{(2n+1)!}$. (1.19)

Remark. In Theorem 2, $F_c \in C^{2n-2}([0,\infty))$ implies that the limit $F_c(0+)$ exists and that F_c , with $F_c(0) := F_c(0+)$, is in $C^{2n-2}([0,\infty))$; similarly for the meaning of $G_s \in C^{2n-1}([0,\infty))$ in Theorem 3.

The proofs of Theorems 2 and 3 are based on Theorem 1.

We give an application of Theorem 3 to probability theory. Let X be a real random variable defined on a probability space (Ω, \mathcal{F}, P) . The tail-sum of X is the function T defined by

$$T(x) := P(X \le -x) + P(X > x) \qquad (0 \le x < \infty).$$

Note that T is finite and decreases to zero at infinity. Now

$$\{1 - U(\xi)\}/\xi = \int_0^{\infty -} T(x)\sin(x\xi)dx$$
 $(0 < \xi < \infty),$

where U is the real part of the characteristic function of X:

$$U(\xi) := E[\cos(\xi X)] \qquad (\xi \in \mathbb{R})$$

(see [BGT, p. 336]). By Theorem 3, the asymptotic behavior

$$T(x) \sim x^{-2n-2}\ell(x)$$
 $(x \to \infty)$

with $n \in \mathbb{N}$ and $\ell \in R_0$ is characterized in terms of U.

We can apply Theorems 1 and A to Question 7.19 of Boas [Bo]. For $f \in L^1[0, \pi]$, we define its Fourier cosine coefficients a_n by

$$a_n := \frac{2}{\pi} \int_0^{\pi} f(t) \cos(nt) dt \quad (n = 1, 2, \dots), \quad := \frac{1}{\pi} \int_0^{\pi} f(t) dt \quad (n = 0).$$
 (1.20)

Similarly, for $g \in L^1[0,\pi]$, we define its Fourier sine coefficients b_n by

$$b_n := \frac{2}{\pi} \int_0^{\pi} g(t) \sin(nt) dt \qquad (n = 1, 2, \cdots).$$
 (1.21)

Theorem 4. Let $f \in L^1[0,\pi]$ with Fourier cosine coefficients (a_k) . We assume that $a_k \geq 0$ for all $k \geq 0$. Let $n \in \mathbb{N}$ and $\ell \in R_0$. Then

$$\sum_{k=-\infty}^{\infty} a_k \sim \frac{\ell(m)}{m^{2n}} \cdot \frac{1}{2n} \qquad (m \to \infty)$$
 (1.22)

if and only if

$$f \in C^{2n-2}([0,\pi])$$
 and $\bar{f}_n \in \Pi_\ell$ with ℓ -index $\frac{(-1)^n}{(2n)!}$, (1.23)

where

$$\bar{f}_n(x) := x^{2n} \left\{ f(1/x) - \sum_{j=0}^{n-1} \frac{f^{(2j)}(0)}{(2j)!} x^{-2j} \right\} \qquad (1/\pi \le x < \infty). \tag{1.24}$$

Corollary. In Theorem 4, we further assume that (a_k) is decreasing. Then (1.23) is equivalent to

$$a_m \sim \frac{\ell(m)}{m^{2n+1}} \qquad (m \to \infty).$$
 (1.25)

Theorem 5. Let $g \in L^1[0, \pi]$ with Fourier sine coefficients (b_k) . We assume that $b_k \geq 0$ for all $k \geq 1$. Let $n \in \mathbb{N}$ and $\ell \in R_0$. Then

$$\sum_{k=m}^{\infty} b_k \sim \frac{\ell(m)}{m^{2n+1}} \cdot \frac{1}{2n+1} \qquad (m \to \infty)$$
 (1.26)

if and only if

$$g \in C^{2n-1}([0,\pi])$$
 and $\bar{g}_n \in \Pi_\ell$ with ℓ -index $\frac{(-1)^n}{(2n+1)!}$, (1.27)

where

$$\bar{g}_n(x) := x^{2n+1} \left\{ g(1/x) - \sum_{j=0}^{n-1} \frac{g^{(2j+1)}(0)}{(2j+1)!} x^{-2j-1} \right\} \qquad (1/\pi \le x < \infty). \quad (1.28)$$

Corollary. In Theorem 5, we further assume that (b_k) is decreasing. Then (1.27) is equivalent to

$$b_m \sim \frac{\ell(m)}{m^{2n+2}} \qquad (m \to \infty). \tag{1.29}$$

Remark. We understand that $L^1[0,\pi]$ consists of equivalence classes with respect to the equivalence relation $f_1 \sim f_2 \Leftrightarrow f_1 = f_2$ a.e. So, e.g., in (1.23), $f \in C^{2n-2}([0,\pi])$ implies that there exists a function in $C^{2n-2}([0,\pi])$ which lies in the equivalence class of f and that we identify the function with f. In particular, if $\sum_{k=0}^{\infty} |a_k| < \infty$, then by [Z, Ch. III, Theorem 3.9] (Theorem of Lebesgue on Cesàro summability) $f \in C([0,\pi])$ and we may assume that $f(x) = \sum_{k=0}^{\infty} a_k \cos(kx)$ for $0 \le x \le \pi$. Similarly, if $\sum_{k=1}^{\infty} |b_k| < \infty$, then $g \in C([0,\pi])$ and we may assume that $g(x) = \sum_{k=1}^{\infty} b_k \sin(kx)$ for $0 \le x \le \pi$.

For (1.26) with n = 0, we have the following:

Theorem 6. Let g, (b_k) and ℓ be as in Theorem 5. We write $\bar{g}(x) := xg(1/x)$ for $x \geq 1/\pi$. Then

$$\sum_{k=m}^{\infty} b_k \sim \frac{\ell(m)}{m} \qquad (m \to \infty) \tag{1.30}$$

if and only if

$$g \in C([0, \pi])$$
 and $\bar{g} \in \Pi_{\ell}$ with ℓ -index 1. (1.31)

See also [I2, Theorem 1.2].

Theorems 4, 5 and 6 treat the boundary cases to the following known results due to Yong [Y]:

Theorem C ([Y]). Let f, (a_k) and ℓ be as in Theorem 4. Let $n \in \mathbb{N}$ and $2n-1 < \rho < 2n+1$. Then

$$\sum_{k=m}^{\infty} a_k \sim \frac{\ell(m)}{m^{\rho-1}} \cdot \frac{1}{\rho - 1} \qquad (m \to \infty)$$
 (1.32)

if and only if $f \in C^{2n-2}([0,\pi])$ and

$$f(x) - \sum_{j=0}^{n-1} \frac{f^{(2j)}(0)}{(2j)!} x^{2j} \sim \frac{\pi}{2\Gamma(\rho)\cos(\rho\pi/2)} x^{\rho-1} \ell(1/x) \qquad (x \to 0+). \tag{1.33}$$

Theorem D ([Y]). Let g, (b_k) and ℓ be as in Theorem 5. Let $n \in \mathbb{N}$ and $2n < \rho < 2n + 2$. Then

$$\sum_{k=m}^{\infty} b_k \sim \frac{\ell(m)}{m^{\rho-1}} \cdot \frac{1}{\rho - 1} \qquad (m \to \infty)$$
 (1.34)

if and only if $g \in C^{2n-1}([0,\pi])$ and

$$g(x) - \sum_{j=0}^{n-1} \frac{g^{(2j+1)}(0)}{(2j+1)!} x^{2j+1} \sim \frac{\pi}{2\Gamma(\rho)\sin(\rho\pi/2)} x^{\rho-1} \ell(1/x) \qquad (x \to 0+). \quad (1.35)$$

Theorems 4, 5 and 6, together with Theorems C and D, give an answer to [Bo, Question 7.19].

In this paper, we give a proof only to Theorem 1 which is our main theorem. For the rest, we refer to [IK].

2. Proof of Theorem A

As we stated in §1, Theorem A is due to [BI]. Since our main theorem, that is Theorem 1, is proved using Theorem A, we give its proof following [BI] for completeness.

Step 1. Choose X so large that h is positive and non-increasing on $[X, \infty)$. We first show that we lose no generality by supposing that h vanishes on [0, X).

Set $\tilde{h}(t) := I_{[X,\infty)}(t)h(t)$, and let \tilde{H}_{ν} be its Hankel transform:

$$\tilde{H}_{\nu}(x) := \int_{0}^{\infty -} \tilde{h}(t)(xt)^{1/2} J_{\nu}(xt) dt \qquad (x > 0).$$

By the mean-value theorem, there exists $c_1 \in (0, \infty)$ such that

$$|x^{-\nu}J_{\nu}(x) - y^{-\nu}J_{\nu}(y)| \le c_1|x - y|$$
 $(0 \le x, y \le 1).$

So for $\lambda > 1$,

$$\frac{1}{\ell(x)} |\{\bar{H}_{\nu}(\lambda x) - \bar{H}_{\nu}(x)\} - \{(\lambda x)^{\nu + \frac{1}{2}} \tilde{H}_{\nu}(1/\lambda x) - x^{\nu + \frac{1}{2}} \tilde{H}_{\nu}(1/x)\}|
= \frac{1}{\ell(x)} \left| \int_{0}^{X} t^{n + \frac{1}{2}} h(t) \{(t/\lambda x)^{-\nu} J_{\nu}(t/\lambda x) - (t/x)^{-\nu} J_{\nu}(t/x)\} dt \right|
\leq c_{1} \frac{(1 - \lambda^{-1})}{x\ell(x)} X \int_{0}^{X} t^{\nu + \frac{1}{2}} |h(t)| dt \to 0 \qquad (x \to \infty).$$

So (1.8) holds if and only if $x^{n+\frac{1}{2}}\tilde{H}_{\nu}(1/x) \in \Pi_{\ell}$ with ℓ -index $c_{\nu,0}$. Hence we may replace h by \tilde{h} — that is, we may assume that h vanishes on [0,X).

Step 2: Abelian part. First we assume (1.7) and show (1.8). For x > 0,

$$\frac{1}{x^{\nu+\frac{3}{2}}h(x)} \left\{ \bar{H}_{\nu}(x) - c_{\nu,0} \int_0^x h(t)t^{\nu+\frac{1}{2}}dt \right\} = I(x) + II(x), \tag{2.1}$$

where

$$I(x) := \int_0^1 \frac{(xu)^{\nu+2}h(xu)}{x^{\nu+2}h(x)} \left\{ u^{1/2}J_{\nu}(u) - c_{\nu,0}u^{\nu+\frac{1}{2}} \right\} \frac{du}{u^{\nu+2}},$$

$$II(x) := \int_1^{\infty-} \frac{h(xu)}{h(x)} u^{1/2}J_{\nu}(u)du.$$

By the uniform convergence theorem for regularly varying functions ([BGT, Th. 1.5.2]), $(xu)^{\nu+2}h(xu)/x^{\nu+2}h(x)$ converges to $u^{1/2}$ as $x\to\infty$ uniformly in $u\in(0,1]$. Hence we find that

$$I(x) \to \int_0^1 \frac{1}{u^{\nu + \frac{3}{2}}} \left\{ u^{1/2} J_{\nu}(u) - c_{\nu,0} u^{\nu + \frac{1}{2}} \right\} du \qquad (x \to \infty).$$

We note that the integral above converges absolutely since there exists $c_2 \in (0, \infty)$ such that

$$\left|x^{-\nu}J_{\nu}(x) - c_{\nu,0}\right| \le c_2 x^2 \qquad (0 \le x \le 1).$$
 (2.2)

In the same way, for any Y > X,

$$\int_{1}^{Y} \frac{h(xu)}{h(x)} u^{1/2} J_{\nu}(u) du \to \int_{1}^{Y} \frac{1}{u^{\nu + \frac{3}{2}}} u^{1/2} J_{\nu}(u) du \qquad (x \to \infty).$$

By the second integral mean-value theorem ([WW, $\S4.14$]), for x > 1,

$$\int_{Y}^{\infty -} \frac{h(xu)}{h(x)} u^{1/2} J_{\nu}(u) du = \frac{h(xY+)}{h(x)} \int_{Y}^{Y'} u^{1/2} J_{\nu}(u) du$$

for some $Y' \in (Y, \infty)$. If we set

$$c_3 := \sup \left\{ \left| \int_x^y u^{1/2} J_{\nu}(u) du \right| : 0 < x < y < \infty \right\},$$

then

$$\limsup_{x \to \infty} \left| \int_{Y}^{\infty -} \frac{h(xu)}{h(x)} u^{1/2} J_{\nu}(u) du \right| \le \limsup_{x \to \infty} \frac{h(xY)}{h(x)} c_3 = \frac{c_3}{Y^{\nu + \frac{3}{2}}},$$

which can be made arbitrarily small by choosing Y large enough. So

$$II(x) \to \int_1^\infty \frac{1}{u^{\nu + \frac{3}{2}}} u^{1/2} J_{\nu}(u) du \qquad (x \to \infty).$$

Therefore

$$\frac{1}{\ell(x)} \left\{ (\bar{H}_{\nu}(\lambda x) - c_{\nu,0} \int_{0}^{\lambda x} h(t) t^{\nu + \frac{1}{2}} dt) - (\bar{H}_{\nu}(x) - c_{\nu,0} \int_{0}^{x} h(t) t^{\nu + \frac{1}{2}} dt) \right\} \to 0$$

as $x \to \infty$. Hence, by the Uniform Convergence Theorem,

$$\lim_{x \to \infty} \frac{\bar{H}_{\nu}(\lambda x) - \bar{H}_{\nu}(x)}{\ell(x)} = \lim_{x \to \infty} \frac{c_{\nu,0}}{\ell(x)} \int_{x}^{\lambda x} h(t) t^{\nu + \frac{1}{2}} dt$$

$$= \lim_{x \to \infty} c_{\nu,0} \frac{x^{\nu + \frac{3}{2}} h(x)}{\ell(x)} \int_{1}^{\lambda} \frac{(xu)^{\nu + \frac{3}{2}} h(xu)}{x^{\nu + \frac{3}{2}} h(x)} \frac{du}{u}$$

$$= c_{\nu,0} \int_{1}^{\lambda} \frac{du}{u} = c_{\nu,0} \log \lambda.$$

Thus (1.7) implies (1.8).

Step 3: Tauberian part. We now prove the implication from (1.8) to (1.7). By a formula of Gegenbauer,

$$\int_0^\infty t^{\nu + \frac{1}{2}} e^{-xt} (yt)^{1/2} J_{\nu}(yt) dt = d_{\nu} \frac{xy^{\nu + \frac{1}{2}}}{(x^2 + y^2)^{\nu + \frac{3}{2}}} \qquad (x > 0),$$

where $d_{\nu}:=\pi^{-1/2}2^{\nu+1}\Gamma(\nu+\frac{3}{2})$ ([WW, §13.2 (5)]). So by Parseval's formula for Hankel transforms ([RS]), for x>0

$$\int_0^\infty h(t)t^{\nu+\frac{1}{2}}e^{-xt}dt = d_\nu \int_{0+}^{\infty-} H_\nu(y) \frac{xy^{\nu+\frac{1}{2}}}{(x^2+y^2)^{\nu+\frac{3}{2}}}dy.$$
 (2.5)

By the second integral mean-value theorem,

$$|H_{\nu}(y)| \le c_3 h(X)/y \qquad (0 < y < \infty),$$
 (2.6)

whence

$$\int_{1}^{\infty} |H_{\nu}(y)| \frac{y^{\nu + \frac{1}{2}}}{(x^2 + y^2)^{\nu + \frac{3}{2}}} dy < \infty.$$

On the other hand, by [BGT, Th. 3.7.4], (1.8) implies $|\bar{H}_{\nu}| \in R_0$, whence

$$\int_0^1 |H_{\nu}(y)| \frac{y^{\nu + \frac{1}{2}}}{(x^2 + y^2)^{\nu + \frac{3}{2}}} dy = \int_1^\infty \frac{|\bar{H}_{\nu}(u)|}{(x^2 u^2 + 1)^{\nu + \frac{3}{2}}} du < \infty.$$

Thus the integral on the right of (2.5) converges absolutely — and so the results of [BGT Ch. 4] apply.

We use Laplace transforms. Write

$$U(t) := \int_0^t h(u)u^{\nu + \frac{1}{2}} du \qquad (t \ge 0),$$

$$\hat{U}(x) := \int_{[0,\infty)} e^{-xt} dU(t) = \int_0^\infty h(t)t^{\nu + \frac{1}{2}} e^{-xt} dt \qquad (x > 0).$$

Then by (2.5),

$$\hat{U}(1/x) = (k * \bar{H}_{\nu})(x)$$
 $(x > 0),$

where

$$k(x) := d_{\nu} \frac{x^{2\nu+2}}{(1+x^2)^{\nu+\frac{3}{2}}} \qquad (x>0)$$

and $k * \bar{H}_{\nu}$ denotes the Mellin convolution

$$(k*\bar{H}_{\nu})(x) = \int_0^\infty k(x/t)\bar{H}_{\nu}(t)dt/t.$$

The absolute convergence strip of the Mellin transform

$$\check{k}(z) := \int_0^\infty t^{-z} k(t) dt / t$$

is $-1 < \Re z < 2\nu + 2$, and for z in the strip

$$\check{k}(z) = \frac{2^{\nu}}{\pi^{1/2}} \Gamma(\nu + 1 - \frac{1}{2}z) \Gamma(\frac{1}{2} + \frac{1}{2}z),$$

in particular,

$$\check{k}(0) = 2^{\nu} \Gamma(\nu + 1).$$

By (2.6), \bar{H}_{ν} is locally bounded on $[0, \infty)$. So by the argument of [BGT, p. 242] (Abelian theorem for differences), we find that (1.8) implies $k * \bar{H}_{\nu} \in \Pi_{\ell}$ with ℓ -index 1 — i.e., so is $\hat{U}(1/\cdot)$. So by a Tauberian theorem of de Haan (cf. [BGT, Th. 3.9.1]), we see that $U \in \Pi_{\ell}$ with ℓ -index 1. Finally, by [BGT, Th. 3.6.10] (with slow decrease replaced by slow increase), we obtain (1.7), completing the proof. \square

3. Proof of Theorem 1

We note that (1.4) implies

$$\int_0^\infty t^{\nu - \frac{3}{2} + 2n} h(t) dt < \infty. \tag{3.1}$$

So, when proving the equivalence of (1.4) and (1.5), we may assume (3.1).

We define h_0, \dots, h_{n-1} by

$$h_0(t) := \int_t^\infty h(s) s^{\nu + \frac{1}{2}} ds \qquad (0 \le t < \infty),$$

$$h_j(t) := \int_t^\infty h_{j-1}(s) s ds \qquad (0 \le t < \infty, \ j = 1, \dots, n-1).$$

Since h is eventually non-negative, h_j are all eventually decreasing. By Fubini's theorem,

$$h_{j}(0) = \int_{0}^{\infty} dt_{j} t_{j} \int_{t_{j}}^{\infty} dt_{j-1} t_{j-1} \cdots \int_{t_{1}}^{\infty} h(t_{0}) t_{0}^{\nu+\frac{1}{2}} dt_{0}$$

$$= \int_{0}^{\infty} dt_{0} h(t_{0}) t_{0}^{\nu+\frac{1}{2}} \int_{0}^{t_{0}} dt_{1} t_{1} \cdots \int_{0}^{t_{j-1}} t_{j} dt_{j}$$

$$= \frac{1}{2^{j} j!} \int_{0}^{\infty} h(t) t^{\nu+\frac{1}{2}+2j} dt.$$

Since

$$x^{-\mu}J_{\mu}(x) = O(1) \qquad (x \to \infty),$$

$$\frac{d}{dx} \left\{ x^{-\mu}J_{\mu}(x) \right\} = -x^{-\mu}J_{\mu+1}(x),$$

$$x^{-\mu}J_{\mu}(x) \to c_{\mu,0} \qquad (x \to 0+)$$

for any $\mu \ge -1/2$ (see Watson [W], pages 199 and 45), we obtain, by integration by parts,

$$H_{\nu}(x) = x^{\nu + \frac{1}{2}} \int_{0}^{\infty -} h(t)t^{\nu + \frac{1}{2}} \left\{ (tx)^{-\nu} J_{\nu}(tx) \right\} dt$$

$$= x^{\nu + \frac{1}{2}} h_{0}(0) c_{\nu,0} - x^{\nu + \frac{1}{2} + 2} \int_{0}^{\infty -} h_{0}(t) t \left\{ (tx)^{-\nu - 1} J_{\nu + 1}(tx) \right\} dt = \cdots$$

$$= \sum_{j=0}^{n-1} (-1)^{j} x^{\nu + \frac{1}{2} + 2j} h_{j}(0) c_{\nu + j,0}$$

$$+ (-1)^{n} x^{\nu + \frac{1}{2} + 2n} \int_{0}^{\infty -} h_{n-1}(t) t \{ (tx)^{-\nu - n} J_{\nu + n}(tx) \} dt$$

$$= \sum_{j=0}^{n-1} (-1)^{j} x^{\nu + \frac{1}{2} + 2j} h_{j}(0) c_{\nu + j,0} + (-1)^{n} x^{n} \int_{0}^{\infty -} g(t) (tx)^{1/2} J_{\nu + n}(tx) dt,$$

where

$$g(t) := t^{-\nu + \frac{1}{2} - n} h_{n-1}(t)$$
 $(0 < t < \infty).$

Since

$$(-1)^{j}h_{j}(0)c_{\nu+j,0} = c_{\nu,j} \int_{0}^{\infty} t^{\nu+\frac{1}{2}+2j}h(t)dt,$$

we have

$$\bar{H}_{\nu,n}(x) = (-1)^n x^{(\nu+n)+\frac{1}{2}} \int_0^{\infty-} g(t)(t/x)^{1/2} J_{\nu+n}(t/x) dt.$$
 (3.2)

Now $t^{(\nu+n)+\frac{1}{2}}g(t)\in L^1_{\mathrm{loc}}[0,\infty)$ and g is eventually decreasing to zero, whence by

Theorem A (with ν replaced by $\nu + n$) (1.5) is equivalent to

$$g(t) \sim t^{-\nu - n - \frac{3}{2}} \ell(t) \cdot \frac{(-1)^n c_{\nu,n}}{c_{\nu+n,0}} = t^{-\nu - n - \frac{3}{2}} \ell(t) \cdot \frac{1}{2^n n!} \qquad (t \to \infty)$$

or

$$h_{n-1}(t) \sim t^{-2}\ell(t) \cdot \frac{1}{2^n n!} \qquad (t \to \infty).$$
 (3.3)

Since h_j is eventually decreasing, $\log \{h_j(t)t\}$ is slowly increasing, whence by the Monotone Density Theorem (see [BGT, §1.7]) (3.3) is equivalent to

$$h_0(t) = \int_t^\infty s^{\nu + \frac{1}{2}} h(s) ds \sim t^{-2n} \ell(t) \cdot \frac{1}{2n} \qquad (t \to \infty).$$
 (3.4)

By assumption, h is eventually decreasing, whence $\log \left\{h(t)t^{\nu+\frac{1}{2}}\right\}$ is slowly increasing. Again by the Monotone Density Theorem, (3.4) is equivalent to (1.4). This completes the proof. \square

REFERENCES

- [B] N. H. Bingham, A Tauberian theorem for integral transforms of Hankel type, J. London Math. Soc. (2) 5 (1972), 493-503.
- [BGT] N. H. Bingham, C. M. Goldie and J. L. Teugels, *Regular variation*, 2nd ed., Encycl. Math. Appl. 27, Cambridge University Press, 1989 (1st ed. 1987).
- [BI] N. H. Bingham and A. Inoue, An Abel-Tauber theorem for Hankel transforms, Trends in probability and related analysis, Proceedings of SAP '96 (eds. N. Kono and N. R. Shieh), World Scientific, Singapore, 1997.
- [Bo] R. P. Boas, Jr., Integrability theorems for trigonometric transforms, Springer-Verlag, New York, 1967.
- [C] L. Y. Chan, On Fourier series with non-negative coefficients and two problems of R. P. Boas, J. Math. Anal. Appl. 110 (1985), 116-129.
- [I1] A. Inoue, On Abel-Tauber theorems for Fourier cosine transforms, J. Math. Anal. Appl. 196 (1995), 764-776.
- [I2] A. Inoue, An Abel-Tauber theorem for Fourier sine transforms, J. Math. Sci. Univ. Tokyo 2 (1995), 303–309.
- [I3] A. Inoue, Abel-Tauber theorems for Fourier-Stieltjes coefficients, J. Math. Anal. Appl. 211 (1997), 460–480.
- [IK] A. Inoue and H. Kikuchi, Abel-Tauber theorems for Hankel and Fourier transforms and a problem of Boas, submitted Hokkaido Math. J.
- [P] E. J. G. Pitman, On the behaviour of the characteristic function of a probability distribution in the neighbourhood of the origin, J. Austral. Math. Soc. 8 (1968), 422-443.
- [RS] J. R. Ridenhour and R. P. Soni, Parseval relation and Tauberian theorems for the Hankel transform, SIAM J. Math. Anal. 5 (1974), 809-821.
- [SS] K. Soni and R. P. Soni, Slowly varying functions and asymptotic behavior of a class of integral transforms III, J. Math. Anal. Appl. 49 (1975), 612-628.
- [Y] C. H. Yong, On the asymptotic behavior of trigonometric series I, J. Math. Anal. Appl. 33 (1971), 23-34.
- [W] G. N. Watson, A treatise on the theory of Bessel functions, 2nd ed., Cambridge University Press, 1944.
- [WW] E. T. Whittaker and G. N. Watson, A course of modern analysis, 4th ed., Cambridge University Press, 1927.
- [Z] A. Zygmund, Trigonometric series, 2nd ed., Cambridge University Press, 1959.

Hideyuki Kikuchi
Department of Mathematics
Hokkaido University
Sapporo 060, Japan
E-mail: h-kikuti@math.sci.hokudai.ac.jp



