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Ratio Tauberian theorems for relatively bounded functions and sequences in Banach spaces

RYOTARO SATO

Abstract. We prove ratio Tauberian theorems for relatively bounded functions and sequences in Banach spaces.

Keywords:ratio Tauberian theorem, $\gamma\text{-th}$ order Cesàro integral, Laplace integral, $\gamma\text{-th}$ order Cesàro sum, Abel sum

Classification: 40E05, 47A35

1. Introduction

Let X be a Banach space and $u: [0, \infty) \to X$ be a locally integrable function. Let $g: [0, \infty) \to \mathbb{R}_+$ be a locally integrable function such that $\int_0^\infty g(t) dt > 0$, where $\mathbb{R}_+ := \{t \ge 0 : t \in \mathbb{R}\}$. We assume the condition

$$\frac{\int_0^t g(r) \, dr}{\int_0^s g(r) \, dr} \to 1 \quad \text{as} \quad t, s \to \infty \quad \text{with} \quad \frac{t}{s} \to 1,$$

and prove that if $||u(t)|| = O(g(t)), t \to \infty$, then the following statements are equivalent:

(i)
$$x = \lim_{t \to \infty} \left(\int_0^t u(s) \, ds \right) / \left(\int_0^t g(s) \, ds \right);$$

(ii)
$$x = \lim_{\lambda \downarrow 0} \left(\int_0^\infty e^{-\lambda t} u(t) \, dt \right) / \left(\int_0^\infty e^{-\lambda t} g(t) \, dt \right)$$

This solves the open problem posed in [6]. Then particular choices of the function g will be considered, leading to some generalized Tauberian theorems. Discrete analogues are obtained as well.

2. Results for functions

Let X be a Banach space and $u : [0, \infty) \to X$ be a locally integrable function. The class of all such functions will be denoted by $L^1_{\text{loc}}(\mathbb{R}_+, X)$. For $u \in L^1_{\text{loc}}(\mathbb{R}_+, X)$, $\gamma \ge 1$ and t > 0 we define the γ -th order Cesàro integral $\mathfrak{s}_t^{\gamma}(u)$ over [0, t] as

(1)
$$\mathfrak{s}_t^{\gamma}(u) := (k_{\gamma} * u)(t) = \int_0^t k_{\gamma}(t-s)u(s) \, ds,$$

where $k_{\gamma}(t) := t^{\gamma-1}/\Gamma(\gamma)$ for $t \in \mathbb{R}_+$. In particular we have $\mathfrak{s}_t^1(u) = \int_0^t u(s) \, ds$. The Laplace integral $\hat{u}(\lambda)$ for $\lambda \in \mathbb{R}$ is defined as

(2)
$$\widehat{u}(\lambda) := \int_0^\infty e^{-\lambda t} u(t) \, dt = \lim_{b \to \infty} \int_0^b e^{-\lambda t} u(t) \, dt$$

if the limit exists. It is known (see e.g. [1, Proposition 1.4.1]) that if $\hat{u}(\lambda_0)$ exists then $\widehat{u}(\lambda)$ exists for all $\lambda > \lambda_0$. If μ is a locally finite positive measure on \mathbb{R}_+ , then we use the notation $\widehat{\mu}(\lambda)$ to denote $\int_0^\infty e^{-\lambda t} d\mu(t)$ when $\int_0^\infty e^{-\lambda t} d\mu(t) < \infty$.

We begin with the following key lemma.

Lemma 2.1. Let μ be a locally finite positive measure on \mathbb{R}_+ such that $\mu[0,\infty) > 0$ 0. If

(C)
$$\frac{\mu[0,t]}{\mu[0,s]} \to 1 \quad as \quad t,s \to \infty \quad with \quad \frac{t}{s} \to 1,$$

then

(C1)
$$\liminf_{\lambda \downarrow 0} \frac{\mu[0, 1/\lambda]}{\widehat{\mu}(\lambda)} = \liminf_{\lambda \downarrow 0} \frac{\mu[0, 1/\lambda]}{\int_0^\infty e^{-\lambda t} d\mu(t)} > 0$$

PROOF: By hypothesis there are two constants G > 1 and $\delta > 0$ such that if t > s > G and $t/s \leq 1 + \delta$ then

$$0 \le \frac{\mu(s,t]}{\mu[0,s]} < 1.$$

Thus for $\lambda > 0$ with $1/\lambda > G$ we have $\mu(1/\lambda, (1+\delta)/\lambda] < 2^0 \mu[0, 1/\lambda]$, and

$$\mu((1+\delta)/\lambda, (1+\delta)^2/\lambda] < \mu[0, (1+\delta)/\lambda] < 2^1 \mu[0, 1/\lambda].$$

Then for $n \geq 2$ we have inductively

$$\begin{split} \mu((1+\delta)^n/\lambda, \ (1+\delta)^{n+1}/\lambda] &< \mu[0, (1+\delta)^n/\lambda] \\ &= \mu[0, 1/\lambda] + \sum_{k=0}^{n-1} \mu((1+\delta)^k/\lambda, \ (1+\delta)^{k+1}/\lambda] \\ &< \left(1 + \sum_{k=0}^{n-1} 2^k\right) \mu[0, 1/\lambda] = 2^n \mu[0, 1/\lambda]. \end{split}$$

Hence

$$\begin{aligned} 0 < \int_0^\infty e^{-\lambda t} d\mu(t) &= \int_{[0,1/\lambda]} e^{-\lambda t} d\mu(t) + \sum_{n=0}^\infty \int_{((1+\delta)^n/\lambda, \, (1+\delta)^{n+1}/\lambda]} e^{-\lambda t} d\mu(t) \\ &\leq \mu[0,1/\lambda] + \sum_{n=0}^\infty 2^n \mu[0,1/\lambda] e^{-(1+\delta)^n} < \infty. \end{aligned}$$

Therefore

$$\frac{\mu[0,1/\lambda]}{\widehat{\mu}(\lambda)} = \frac{\mu[0,1/\lambda]}{\int_0^\infty e^{-\lambda t} d\mu(t)} \ge \left(1 + \sum_{n=0}^\infty 2^n e^{-(1+\delta)^n}\right)^{-1} > 0,$$

completing the proof.

Theorem 2.2 (cf. [2, Theorem 2.2]). Suppose $0 \neq g \in L^1_{loc}(\mathbb{R}_+, \mathbb{R}_+)$ satisfies condition (C) with $\mu := g(t) dt$. Then for any $u \in L^1_{loc}(\mathbb{R}_+, X)$ with $||u(t)|| = O(g(t)), t \to \infty$, the following statements are equivalent:

(i)
$$x = \lim_{t \to \infty} \mathfrak{s}_t^1(u)/\mathfrak{s}_t^1(g) = \lim_{t \to \infty} \left(\int_0^t u(s) \, ds \right) / \left(\int_0^t g(s) \, ds \right);$$

(ii) $x = \lim_{t \to \infty} \mathfrak{s}_t^\beta(u)/\mathfrak{s}_t^\beta(g)$
 $= \lim_{t \to \infty} \left(\int_0^t (t-s)^{\beta-1} u(s) \, ds \right) / \left(\int_0^t (t-s)^{\beta-1} g(s) \, ds \right) \text{ for some/all } \beta > 1;$
(iii) $x = \lim_{\lambda \downarrow 0} \widehat{u}(\lambda)/\widehat{g}(\lambda) = \lim_{\lambda \downarrow 0} \left(\int_0^\infty e^{-\lambda t} u(t) \, dt \right) / \left(\int_0^\infty e^{-\lambda t} g(t) \, dt \right).$

PROOF: "(i) \Rightarrow (ii) \Rightarrow (iii)" follows from [2, Theorem 2.1].

(iii) \Rightarrow (i): We first note that if $P(t) = \sum_{n=0}^{N} a_n t^n$ is a polynomial function such that

(3)
$$P(t) \ge d > 0$$
 on $[0, 1],$

then

(4)
$$x = \lim_{\lambda \downarrow 0} \frac{\int_0^\infty e^{-\lambda t} P(e^{-\lambda t}) u(t) dt}{\int_0^\infty e^{-\lambda t} P(e^{-\lambda t}) g(t) dt}.$$

To see this, put $\widetilde{P}(\lambda) := \int_0^\infty e^{-\lambda t} P(e^{-\lambda t}) g(t) dt$. Then

$$\frac{\int_0^\infty e^{-\lambda t} P(e^{-\lambda t}) u(t) dt}{\int_0^\infty e^{-\lambda t} P(e^{-\lambda t}) g(t) dt}$$
$$= \frac{1}{\widetilde{P}(\lambda)} \sum_{n=0}^N a_n \Big(\int_0^\infty e^{-\lambda (n+1)t} g(t) dt \Big) \cdot \frac{\int_0^\infty e^{-\lambda (n+1)t} u(t) dt}{\int_0^\infty e^{-\lambda (n+1)t} g(t) dt}$$

Here

(5)
$$\lim_{\lambda \downarrow 0} \frac{\int_0^\infty e^{-\lambda(n+1)t} u(t) dt}{\int_0^\infty e^{-\lambda(n+1)t} g(t) dt} = x \qquad (by (iii)),$$

and

(6)
$$0 < \frac{\int_0^\infty e^{-\lambda(n+1)t}g(t)\,dt}{\widetilde{P}(\lambda)} \le \frac{1}{d} \qquad (by (3)).$$

Thus

$$\lim_{\lambda \downarrow 0} \frac{\int_0^\infty e^{-\lambda t} P(e^{-\lambda t}) u(t) dt}{\int_0^\infty e^{-\lambda t} P(e^{-\lambda t}) g(t) dt}$$
$$= \lim_{\lambda \downarrow 0} \frac{1}{\widetilde{P}(\lambda)} \sum_{n=0}^N a_n \Big(\int_0^\infty e^{-\lambda (n+1)t} g(t) dt \Big) x = x.$$

Next we write

(7)
$$\frac{\int_0^{1/\lambda} u(t) dt}{\int_0^{1/\lambda} g(t) dt} = \frac{\int_0^\infty e^{-\lambda t} h(e^{-\lambda t}) u(t) dt}{\int_0^\infty e^{-\lambda t} h(e^{-\lambda t}) g(t) dt},$$

where

$$h(t) := \begin{cases} 0 & \text{if } 0 \le t < e^{-1}, \\ t^{-1} & \text{if } e^{-1} \le t \le 1. \end{cases}$$

For the proof we may assume without loss of generality that $||u(t)|| \le g(t)$ for all $t \ge 0$. By condition (C), given an $\varepsilon > 0$, there are two constants G > 1 and $\delta > 0$ such that

(8)
$$0 \le \frac{\mu(s,t]}{\mu[0,s]} < \varepsilon \quad \text{if} \quad t > s > G \quad \text{and} \quad \frac{t}{s} \le 1 + \delta.$$

It is standard to see that there exists a polynomial function $P(t) = \sum_{n=0}^{N} a_n t^n$ such that

(a)
$$h(t) < P(t) \le \varepsilon$$
 on $[0, e^{-(1+\delta)}]$,
(b) $h(t) < P(t) \le h(e^{-1}) + \varepsilon$ on $[e^{-(1+\delta)}, e^{-1}]$,
(c) $h(t) < P(t) \le h(t) + \varepsilon$ on $[e^{-1}, 1]$.

Then

$$\begin{aligned} &\frac{\int_0^{1/\lambda} u(t) \, dt}{\int_0^{1/\lambda} g(t) \, dt} - x \\ &= \frac{\int_0^\infty e^{-\lambda t} \left(h(e^{-\lambda t}) - P(e^{-\lambda t})\right) u(t) \, dt + \int_0^\infty e^{-\lambda t} P(e^{-\lambda t}) u(t) \, dt}{\int_0^\infty e^{-\lambda t} h(e^{-\lambda t}) g(t) \, dt} - x \\ &=: I_\lambda + II_\lambda - x, \end{aligned}$$

and

$$I_{\lambda} = \frac{\left(\int_{0}^{1/\lambda} + \int_{1/\lambda}^{(1+\delta)/\lambda} + \int_{(1+\delta)/\lambda}^{\infty}\right)e^{-\lambda t}\left(h(e^{-\lambda t}) - P(e^{-\lambda t})\right)u(t)\,dt}{\int_{0}^{\infty}e^{-\lambda t}h(e^{-\lambda t})g(t)\,dt}$$

=:
$$\frac{I_{\lambda}(1) + I_{\lambda}(2) + I_{\lambda}(3)}{\int_{0}^{\infty}e^{-\lambda t}h(e^{-\lambda t})g(t)\,dt},$$

where

(9)
$$||I_{\lambda}(1)|| < \int_{0}^{1/\lambda} e^{-\lambda t} \varepsilon g(t) dt \le \varepsilon \int_{0}^{\infty} e^{-\lambda t} h(e^{-\lambda t}) g(t) dt$$

by (c) and the assumption that $||u(t)|| \le g(t)$ for all $t \ge 0$. On the other hand, (b) implies

$$\|I_{\lambda}(2)\| < \int_{1/\lambda}^{(1+\delta)/\lambda} e^{-\lambda t} \big(h(e^{-1}) + \varepsilon\big) g(t) \, dt \le (e+\varepsilon) \int_{1/\lambda}^{(1+\delta)/\lambda} g(t) \, dt,$$

where if $\lambda > 0$ is sufficiently small, then by (8)

$$\int_{1/\lambda}^{(1+\delta)/\lambda} g(t) \, dt < \varepsilon \int_0^{1/\lambda} g(t) dt = \varepsilon \int_0^\infty e^{-\lambda t} h(e^{-\lambda t}) g(t) \, dt$$

so that

(10)
$$||I_{\lambda}(2)|| < (e+\varepsilon)\varepsilon \int_{0}^{\infty} e^{-\lambda t} h(e^{-\lambda t})g(t) dt$$

for all sufficiently small $\lambda > 0$. Finally (a) implies

$$\|I_{\lambda}(3)\| < \int_{(1+\delta)/\lambda}^{\infty} e^{-\lambda t} \varepsilon g(t) \, dt \le \varepsilon \int_{0}^{\infty} e^{-\lambda t} g(t) \, dt.$$

We apply Lemma 2.1 to infer that there exists a constant $\eta > 0$ such that

$$\liminf_{\lambda \downarrow 0} \frac{\int_0^{1/\lambda} g(t) \, dt}{\int_0^\infty e^{-\lambda t} g(t) \, dt} > \eta.$$

Thus if $\lambda > 0$ is sufficiently small, then

$$\int_0^{1/\lambda} g(t) \, dt > \eta \int_0^\infty e^{-\lambda t} g(t) \, dt,$$

so that

(11)
$$||I_{\lambda}(3)|| < \frac{\varepsilon}{\eta} \int_{0}^{1/\lambda} g(t) dt = \frac{\varepsilon}{\eta} \int_{0}^{\infty} e^{-\lambda t} h(e^{-\lambda t}) g(t) dt.$$

Consequently

(12)
$$\limsup_{\lambda \downarrow 0} \|I_{\lambda}\| < \varepsilon + (e + \varepsilon)\varepsilon + \frac{\varepsilon}{\eta}.$$

Now we write

$$II_{\lambda} = \frac{\int_{0}^{\infty} e^{-\lambda t} P(e^{-\lambda t}) g(t) \, dt}{\int_{0}^{\infty} e^{-\lambda t} h(e^{-\lambda t}) g(t) \, dt} \cdot \frac{\int_{0}^{\infty} e^{-\lambda t} P(e^{-\lambda t}) u(t) \, dt}{\int_{0}^{\infty} e^{-\lambda t} P(e^{-\lambda t}) g(t) \, dt}$$

R. Sato

Similarly as in (12) one may show that if $\lambda > 0$ is sufficiently small, then

$$1 \leq \frac{\int_0^\infty e^{-\lambda t} P(e^{-\lambda t}) g(t) \, dt}{\int_0^\infty e^{-\lambda t} h(e^{-\lambda t}) g(t) \, dt} < 1 + \varepsilon + (e + \varepsilon)\varepsilon + \frac{\varepsilon}{\eta} \, .$$

Since $P(t) \ge d > 0$ on [0, 1] for some d > 0, it follows that

$$\lim_{\lambda \downarrow 0} \frac{\int_0^\infty e^{-\lambda t} P(e^{-\lambda t}) u(t) dt}{\int_0^\infty e^{-\lambda t} P(e^{-\lambda t}) g(t) dt} = x.$$

Hence

(13)
$$\|II_{\lambda} - x\| \leq \left\| \frac{\int_{0}^{\infty} e^{-\lambda t} P(e^{-\lambda t}) u(t) dt}{\int_{0}^{\infty} e^{-\lambda t} P(e^{-\lambda t}) g(t) dt} - x \right\|$$
$$+ \left(\varepsilon + (e + \varepsilon)\varepsilon + \frac{\varepsilon}{\eta} \right) \left\| \frac{\int_{0}^{\infty} e^{-\lambda t} P(e^{-\lambda t}) u(t) dt}{\int_{0}^{\infty} e^{-\lambda t} P(e^{-\lambda t}) g(t) dt} \right\|$$
$$\longrightarrow \left(\varepsilon + (e + \varepsilon)\varepsilon + \frac{\varepsilon}{\eta} \right) \|x\|$$

as $\lambda \downarrow 0$. Combining this with (12) yields

(14)
$$\limsup_{\lambda \downarrow 0} \left\| \frac{\int_0^{1/\lambda} u(t) \, dt}{\int_0^{1/\lambda} g(t) \, dt} - x \right\| < \left(\varepsilon + (e+\varepsilon)\varepsilon + \frac{\varepsilon}{\eta}\right) (1 + \|x\|)$$

which completes the proof, since $\varepsilon > 0$ is arbitrary.

Theorem 2.3 (cf. [2, Theorem 4.2], [5, Proposition 3.4]). Let $\alpha \geq 0$. Suppose $u \in L^1_{loc}(\mathbb{R}_+, X)$ satisfies $||u(t)|| = O(t^{\alpha-1}), t \to \infty$. Then the following statements are equivalent:

(i)
$$x = \lim_{t \to \infty} \left(\Gamma(\alpha + 1)/t^{\alpha} \right) \int_{0}^{t} u(s) ds;$$

(ii) $x = \lim_{t \to \infty} \left(\Gamma(\alpha + \beta)/\Gamma(\beta)t^{\alpha + \beta - 1} \right) \int_{0}^{t} (t - s)^{\beta - 1} u(s) ds$ for some/all $\beta > 1;$
(iii) $x = \lim_{\lambda \downarrow 0} \lambda^{\alpha} \, \widehat{u}(\lambda) = \lim_{\lambda \downarrow 0} \lambda^{\alpha} \int_{0}^{\infty} e^{-\lambda t} u(t) dt.$

PROOF: "(i) \Rightarrow (ii) \Rightarrow (iii)" follows from [2, Theorem 4.1].

(iii) \Rightarrow (i): Suppose $\alpha > 0$. Then define $g(t) := k_{\alpha}(t) = t^{\alpha-1}/\Gamma(\alpha)$ for $t \in \mathbb{R}_+$ and $\mu := g(t) dt$. It follows that $||u(t)|| = O(g(t)), t \to \infty$, that $\widehat{g}(\lambda) = \lambda^{\alpha}$ for all $\lambda > 0$, and that $\mu[0, t] = \int_0^t k_{\alpha}(s) ds = (k_1 * k_{\alpha})(t) = k_{\alpha+1}(t) = t^{\alpha}/\Gamma(\alpha+1)$. Hence μ satisfies condition (C), and so (i) follows from Theorem 2.2.

Next suppose $\alpha = 0$. Since $||u(t)|| = O(t^{-1})$, $t \to \infty$, it follows from standard calculations (see e.g. [8, pp. 204, 206]) that the function $U(t) := \int_0^t u(s) ds$ is bounded and feebly oscilating (i.e. $||U(t) - U(s)|| \to 0$ as t and $s \to \infty$ in such a way that $t/s \to 1$). Thus (i) follows from [5, Proposition 3.4]. The proof is complete.

Remark. The special case $\alpha = 1$ of Theorem 2.3 states that, under the assumption that u is bounded, the Cesàro limit $\lim_{t\to\infty}(1/t)\int_0^t u(s) ds$ exists if and only if the Abel limit $\lim_{\lambda\downarrow 0} \lambda \hat{u}(\lambda)$ exists and they are both equal. This is a classical Tauberian theorem (see e.g. [1, Theorem 4.2.7]). The special case $\alpha = 0$ of Theorem 2.3 states that, under the assumption that $||u|| = O(t^{-1}), t \to \infty$, the limit $\lim_{t\to\infty} \int_0^t u(s) ds$ exists if and only if the limit $\lim_{\lambda\downarrow 0} \hat{u}(\lambda)$ exists and they are both equal. This is another classical Tauberian theorem (see e.g. [1, Theorem 4.2.7]).

Theorem 2.4. Suppose $u \in L^1_{loc}(\mathbb{R}_+, X)$ satisfies $||u(t)|| = O(t^{-1}), t \to \infty$. Then the following statements are equivalent:

(i) $x = \lim_{t \to \infty} (1/\log t) \int_0^t u(s) \, ds;$ (ii) $x = \lim_{t \to \infty} (1/t^{\beta-1}\log t) \int_0^t (t-s)^{\beta-1} u(s) \, ds$ for some/all $\beta > 1;$ (iii) $x = \lim_{\lambda \downarrow 0} (1/-\log \lambda) \widehat{u}(\lambda) = \lim_{\lambda \downarrow 0} (1/-\log \lambda) \int_0^\infty e^{-\lambda t} u(t) \, dt.$

PROOF: Let

$$g(t) := \begin{cases} 0 & \text{if } 0 \le t < 1, \\ t^{-1} & \text{if } t \ge 1. \end{cases}$$

An approximation argument yields that

(15)
$$\lim_{t \to \infty} \frac{\int_0^t (t-s)^{\gamma-1} g(s) \, ds}{t^{\gamma-1} \log t} = \lim_{t \to \infty} \frac{\int_1^t (t-s)^{\gamma-1} s^{-1} \, ds}{t^{\gamma-1} \log t} = \lim_{t \to \infty} \frac{\int_{1/t}^1 (1-s)^{\gamma-1} s^{-1} \, ds}{\log t} = 1$$

for all $\gamma \geq 1$ and that

(16)
$$\lim_{\lambda \downarrow 0} \frac{\widehat{g}(\lambda)}{-\log \lambda} = \lim_{\lambda \downarrow 0} \frac{\int_1^\infty e^{-\lambda t} t^{-1} dt}{-\log \lambda} = \lim_{\lambda \downarrow 0} \frac{\int_\lambda^\infty e^{-t} t^{-1} dt}{-\log \lambda} = 1.$$

Since $||u(t)|| = O(g(t)), t \to \infty$, and the measure $\mu := g(t) dt$ satisfies condition (C), the desired result follows from Theorem 2.2.

Remark. If X is a Banach lattice with positive cone X_+ and $u \in L^1_{loc}(\mathbb{R}_+, X_+)$, then statements (i), (ii) and (iii) in Theorem 2.4 are also equivalent. This follows from [2, Theorem 2.2]. (We note that if $u \in L^1_{loc}(\mathbb{R}_+, X_+)$, then statement (ii) in Theorem 2.4 implies that $\hat{u}(\lambda)$ exists for all $\lambda > 0$ (see [3, Lemma 2.5]).)

Fact 2.5. Let $u \in L^1_{loc}(\mathbb{R}_+, X)$. Consider the following three statements:

- (i) $x = \lim_{t \to \infty} \int_0^t u(s) \, ds;$
- (ii) $\widehat{u}(\lambda)$ exists for all $\lambda > 0$ and $x = \lim_{t \to \infty} (1/t^{\beta-1}) \int_0^t (t-s)^{\beta-1} u(s) ds$ for some/all $\beta > 1$;
- (iii) $x = \lim_{\lambda \downarrow 0} \widehat{u}(\lambda) = \lim_{\lambda \downarrow 0} \int_0^\infty e^{-\lambda t} u(t) dt.$ Then (i) \Rightarrow (ii) \Rightarrow (iii).

PROOF: Letting $g(t) := \chi_{[0,1]}(t)$ we have

$$\lim_{t \to \infty} \frac{\int_0^t (t-s)^{\gamma-1} g(s) \, ds}{t^{\gamma-1}} = \lim_{t \to \infty} \frac{\int_0^1 (t-s)^{\gamma-1} \, ds}{t^{\gamma-1}} = 1$$

for all $\gamma \geq 1$ and

$$\lim_{\lambda \downarrow 0} \widehat{g}(\lambda) = \lim_{\lambda \downarrow 0} \int_0^1 e^{-\lambda t} \, dt = 1.$$

Thus the desired result follows from [2, Theorem 2.1].

Remarks. (a) If $\int_0^\infty ||u(t)|| dt < \infty$, then clearly both (i) and (iii) in Fact 2.5 hold. In general (iii) does not imply (i). (For example let $u(t) := \sin t$.) If $u \in L^1_{\text{loc}}(\mathbb{R}_+, X)$ satisfies $||u(t)|| = O(t^{-1}), t \to \infty$, or if X is a Banach lattice and $u \in L^1_{\text{loc}}(\mathbb{R}_+, X_+)$, then (iii) implies (i). (See Theorem 2.3 and [2, Theorem 4.2], respectively.)

(b) There exists a continuous function $u : [0, \infty) \to \mathbb{R}$ such that $\inf\{\lambda \in \mathbb{R} : \hat{u}(\lambda) \text{ exists}\} = 1$ and also such that $\lim_{t\to\infty} (1/t) \int_0^t (t-s)u(s) \, ds \, (\in \mathbb{R})$ exists (see the Remark over Theorem 2.4 in [3], or [7, Example 5]). Thus the hypothesis that $\hat{u}(\lambda)$ exists for all $\lambda > 0$ cannot be omitted from (ii) in Fact 2.5.

3. Results for sequences

Let $\{x_n\} := \{x_n\}_{n=0}^{\infty}$ be a sequence in a Banach space X. For $\gamma \in \mathbb{R}$ and $n \in \mathbb{N} \cup \{0\}$, we define the γ -th order Cesàro sum $\mathfrak{s}_n^{\gamma}(\{x_i\})$ as

(17)
$$\mathfrak{s}_n^{\gamma}(\{x_i\}) := \sum_{k=0}^n \binom{n-k+\gamma-1}{n-k} x_k,$$

where $\binom{r}{0} := 1$ and $\binom{r}{n} := r(r-1)\dots(r-n+1)/n!$ for $r \in \mathbb{R}$ and $n \geq 1$. Thus $\mathfrak{s}_0^{\gamma}(\{x_i\}) = x_0$ for all $\gamma \in \mathbb{R}$, $\mathfrak{s}_n^0(\{x_i\}) = x_n$ and $\mathfrak{s}_n^1(\{x_i\}) = \sum_{k=0}^n x_k$ for all $n \in \mathbb{N}_0$. The Abel sum $\{x_i\}(r)$ of $\{x_n\}$ is defined as

(18)
$$\widehat{\{x_i\}}(r) := \sum_{n=0}^{\infty} r^n x_n, \qquad 0 < r < \left(\limsup_{n \to \infty} \|x_n\|^{1/n}\right)^{-1}.$$

Clearly $\{x_i\}(r)$ exists for all 0 < r < 1 if and only if $\limsup_{n\to\infty} \|x_n\|^{1/n} \leq 1$. Let $\{a_n\}_{n=0}^{\infty}$ be a sequence of nonnegative real numbers such that $\sum_{n=0}^{\infty} a_n > 0$. We define $u(t) := x_{[t]}$ and $g(t) := a_{[t]}$ for $t \geq 0$, where [t] denotes the largest integer less than or equal to t. Then we have the following

Lemma 3.1. (i) $x = \lim_{n \to \infty} \left(\sum_{k=0}^{n} x_k \right) / \left(\sum_{k=0}^{n} a_k \right)$ if and only if $x = \lim_{t \to \infty} \left(\int_0^t u(s) \, ds \right) / \left(\int_0^t g(s) \, ds \right).$

Ratio Tauberian theorems for functions and sequences in Banach spaces

(ii) Suppose
$$\widehat{\{x_i\}}(r)$$
 and $\widehat{\{a_i\}}(r)$ exist for all $0 < r < 1$. Then

$$x = \lim_{r \uparrow 1} \frac{\widehat{\{x_i\}}(r)}{\widehat{\{a_i\}}(r)} = \lim_{r \uparrow 1} \frac{\sum_{n=0}^{\infty} r^n x_n}{\sum_{n=0}^{\infty} r^n a_n}$$

if and only if

$$x = \lim_{\lambda \downarrow 0} \frac{\widehat{u}(\lambda)}{\widehat{g}(\lambda)} = \lim_{\lambda \downarrow 0} \frac{\int_0^\infty e^{-\lambda t} u(t) dt}{\int_0^\infty e^{-\lambda t} g(t) dt}.$$

PROOF: (i) Putting $\delta(t) := t - [t]$ we have $0 \le \delta(t) < 1$, and

$$\frac{\int_0^t u(s) \, ds}{\int_0^t g(s) \, ds} = \frac{\left(1 - \delta(t)\right) \sum_{k=0}^{\lfloor t \rfloor - 1} x_k + \delta(t) \sum_{k=0}^{\lfloor t \rfloor} x_k}{\left(1 - \delta(t)\right) \sum_{k=0}^{\lfloor t \rfloor - 1} a_k + \delta(t) \sum_{k=0}^{\lfloor t \rfloor} a_k},$$

so that the first condition of (i) implies the second condition. The converse implication is obvious.

(ii) By an elementary calculation we have

$$\frac{\int_0^\infty e^{-\lambda t} u(t) \, dt}{\int_0^\infty e^{-\lambda t} g(t) \, dt} = \frac{\sum_{n=0}^\infty e^{-\lambda n} x_n}{\sum_{n=0}^\infty e^{-\lambda n} a_n}, \qquad \lambda > 0.$$

whence (ii) follows.

Theorem 3.2 (cf. [2, Theorem 3.2]). Let $\{a_n\}_{n=0}^{\infty}$ be a sequence of nonnegative real numbers such that $\sum_{n=0}^{\infty} a_n > 0$. Suppose

(D)
$$\frac{\sum_{k=0}^{m} a_k}{\sum_{k=0}^{n} a_k} \to 1 \text{ as } m, n \to \infty \text{ with } \frac{m}{n} \to 1.$$

Then for any sequence $\{x_n\}_{n=0}^{\infty}$ in X, with $||x_n|| = O(a_n)$, $n \to \infty$, the following statements are equivalent:

(i)
$$x = \lim_{n \to \infty} \mathfrak{s}_n^1(\{x_i\})/\mathfrak{s}_n^1(\{a_i\}) = \lim_{n \to \infty} \left(\sum_{k=0}^n x_k\right)/\left(\sum_{k=0}^n a_k\right);$$

(ii) $x = \lim_{n \to \infty} \mathfrak{s}_n^\beta(\{x_i\})/\mathfrak{s}_n^\beta(\{a_i\})$ for some/all $\beta > 1;$

(iii)
$$x = \lim_{r \uparrow 1} \{x_i\}(r) / \{a_i\}(r) = \lim_{r \uparrow 1} \left(\sum_{n=0}^{\infty} r^n x_n\right) / \left(\sum_{n=0}^{\infty} r^n a_n\right).$$

PROOF: Condition (D) implies that the function $g(t) = a_{[t]}$ satisfies condition (C) with $\mu := g(t) dt$. Hence $\widehat{\{a_i\}}(r)$ and $\widehat{\{x_i\}}(r)$ exist for all 0 < r < 1. Then "(i) \Rightarrow (ii) \Rightarrow (iii)" follows from [2, Theorem 3.1].

(iii) \Rightarrow (i): By Lemma 3.1 and Theorem 2.2 we have

$$x = \lim_{r \uparrow 1} \frac{\overline{\{x_i\}}(r)}{\overline{\{a_i\}}(r)} = \lim_{\lambda \downarrow 0} \frac{\widehat{u}(\lambda)}{\widehat{g}(\lambda)} = \lim_{t \to \infty} \frac{\mathfrak{s}_t^1(u)}{\mathfrak{s}_t^1(g)} = \lim_{n \to \infty} \frac{\mathfrak{s}_n^1(\{x_i\})}{\mathfrak{s}_n^1(\{a_i\})},$$

which completes the proof.

R. Sato

Theorem 3.3 (cf. [2, Theorem 4.4], [5, Proposition 3.6]). Let $\alpha \geq 0$. Suppose $\{x_n\}_{n=0}^{\infty}$ is a sequence in X such that $||x_n|| = O(n^{\alpha-1}), n \to \infty$. Then the following statements are equivalent:

(i)
$$x = \lim_{n \to \infty} \left(\Gamma(\alpha+1)/(n+1)^{\alpha} \right) \sum_{k=0}^{n} x_k;$$

(ii) $x = \lim_{n \to \infty} \left(\Gamma(\alpha+\beta)/(n+1)^{\alpha+\beta-1} \right) \mathfrak{s}_n^{\beta}(\{x_i\})$ for some/all $\beta > 1;$
(iii) $x = \lim_{r \uparrow 1} (1-r)^{\alpha} \widehat{\{x_i\}}(r) = \lim_{r \uparrow 1} (1-r)^{\alpha} \sum_{n=0}^{\infty} r^n x_n.$

PROOF: "(i) \Rightarrow (ii) \Rightarrow (iii)" follows from [2, Theorem 4.3].

(iii) \Rightarrow (i): Suppose $\alpha > 0$. Then define $a_n := \binom{n+\alpha-1}{n}$ for $n \ge 0$. It follows (cf. [9, pp. 76–77]) that $(1-r)^{-\alpha} = \sum_{n=0}^{\infty} r^n a_n$ for 0 < r < 1, and $a_n = n^{\alpha-1}(1+(1-r))^{-\alpha}$ $o(1))/\Gamma(\alpha), n \to \infty$. Thus $||x_n|| = O(a_n), n \to \infty$. Since

$$\sum_{k=0}^{n} a_k = \binom{n+\alpha}{n} = \frac{n^{\alpha}}{\Gamma(\alpha+1)} (1+o(1)), \quad n \to \infty,$$

 $\{a_n\}_{n=0}^{\infty}$ satisfies condition (D). Hence (i) follows from Theorem 3.2.

Next suppose $\alpha = 0$. Then the function $u(t) = x_{[t]}$ satisfies $||u(t)|| = O(t^{-1})$, $t \to \infty$, and (iii) implies that $x = \lim_{\lambda \downarrow 0} \int_0^\infty e^{-\lambda t} u(t) dt$. Hence, by Theorem 2.3, $x = \lim_{t \to \infty} \int_0^t u(s) \, ds = \lim_{n \to \infty} \sum_{k=0}^n x_k$. This completes the proof. \square

Remark. The special cases $\alpha = 1$ and $\alpha = 0$ of Theorem 3.3 are classical results for sequences corresponding to $\alpha = 1$ and $\alpha = 0$ of Theorem 2.3, respectively. (See e.g. [4, Theorem 3.1], [1, Theorem 4.2.17].)

Theorem 3.4. Suppose $\{x_n\}_{n=0}^{\infty}$ is a sequence in X such that $||x_n|| = O(n^{-1})$, $n \to \infty$. Then the following statements are equivalent:

(i)
$$x = \lim_{n \to \infty} (1/\log(n+1)) \sum_{k=0}^{n} x_k;$$

(ii) $x = \lim_{n \to \infty} (\Gamma(\beta)/(n+1)^{\beta-1}\log(n+1)) \mathfrak{s}_n^{\beta}(\{x_i\})$ for some/all $\beta > 1;$
(iii) $x = \lim_{\lambda \downarrow 0} (1/-\log\lambda) \widehat{\{x_i\}}(e^{-\lambda}) = \lim_{\lambda \downarrow 0} (1/-\log\lambda) \sum_{n=0}^{\infty} e^{-\lambda n} x_n.$

PROOF: Define $a_0 := 0$ and $a_n := n^{-1}$ for $n \ge 1$. Hence $||x_n|| = O(a_n), n \rightarrow 0$ ∞ , and $\sum_{k=0}^{n} a_k = \log n + O(1), n \to \infty$. It follows that $\{a_n\}_{n=0}^{\infty}$ satisfies condition (D). If $\beta > 1$, then

(19)
$$\mathfrak{s}_n^\beta(\{a_i\}) = \sum_{k=1}^n \binom{n-k+\beta-1}{n-k} \frac{1}{k}.$$

Since

$$\binom{n+\beta-1}{n} = \frac{n^{\beta-1}}{\Gamma(\beta)} (1+o(1)), \quad n \to \infty,$$

it follows by an approximation argument that

$$\mathfrak{s}_{n}^{\beta}(\{a_{i}\}) = \int_{1}^{n} \frac{(n-s)^{\beta-1}}{\Gamma(\beta)} s^{-1} ds \cdot (1+o(1))$$
$$= \frac{n^{\beta-1} \log n}{\Gamma(\beta)} \cdot (1+o(1)), \quad n \to \infty \qquad (by (15)).$$

Similarly

$$\widehat{\{a_i\}}(e^{-\lambda}) = \sum_{n=1}^{\infty} e^{-\lambda n} n^{-1} = \int_1^{\infty} e^{-\lambda t} t^{-1} dt \cdot (1+o(1))$$
$$= -\log \lambda \cdot (1+o(1)), \quad \lambda \downarrow 0 \qquad (by (16)).$$

Hence the desired result follows from Theorem 3.2.

Remark. If X is a Banach lattice and $\{x_n\}_{n=0}^{\infty} \subset X_+$, then statements (i), (ii) and (iii) in Theorem 3.4 are also equivalent. This follows from [2, Theorem 3.2]. (We note that statement (ii) in Theorem 3.4 implies that $\{x_i\}(r)$ exists for all 0 < r < 1.)

Fact 3.5. Let $\{x_n\}_{n=0}^{\infty}$ be a sequence in X. Consider the following three statements:

(i)
$$x = \lim_{n \to \infty} \sum_{k=0}^{n} x_k;$$

(ii) $x = \lim_{n \to \infty} (\Gamma(\beta)/(n+1)^{\beta-1}) \mathfrak{s}_n^{\beta}(\{x_i\})$ for some/all $\beta > 1;$
(iii) $x = \lim_{r \uparrow 1} \widehat{\{x_i\}}(r) = \lim_{r \uparrow 1} \sum_{n=0}^{\infty} r^n x_n.$
on (i) \rightarrow (ii) \rightarrow (iii)

Then (i) \Rightarrow (ii) \Rightarrow (iii).

PROOF: By letting $a_0 := 1$ and $a_n := 0$ for $n \ge 1$, the desired result follows as in Fact 2.5. We may omit the details.

Remark. In general (iii) does not imply (i) in Fact 3.5. (For example let $x_n := (-1)^n$.) If $\{x_n\}$ satisfies $||x_n|| = O(n^{-1}), n \to \infty$, or if X is a Banach lattice and $\{x_n\} \subset X_+$, then (iii) implies (i). (See Theorem 3.3 and [2, Theorem 4.4], respectively.)

4. A counterexample

The following example shows that condition (D) is essential in Theorem 3.2. (See also Example 3 in [6].)

Example. Define $\{a_n\}_{n=0}^{\infty}$ by

$$a_n := \begin{cases} n & \text{if } n \in \{2^k, 2^k + 1\} \text{ for some } k \ge 1, \\ 0 & \text{otherwise.} \end{cases}$$

R. Sato

Thus $\{a_n\}$ does not satisfy condition (D). Next define $\{x_n\}_{n=0}^{\infty}$ by

$$x_n := \begin{cases} n & \text{if } n = 2^k \text{ for some } k \ge 1, \\ 0 & \text{otherwise.} \end{cases}$$

It follows that $x_n = O(a_n), n \to \infty$. An elementary calculation yields

$$\frac{1}{2} = \liminf_{n \to \infty} \frac{\sum_{k=0}^{n} x_k}{\sum_{k=0}^{n} a_k} < \limsup_{n \to \infty} \frac{\sum_{k=0}^{n} x_k}{\sum_{k=0}^{n} a_k} = \frac{2}{3}$$

so that $\lim_{n\to\infty} \mathfrak{s}_n^1(\{x_i\})/\mathfrak{s}_n^1(\{a_i\})$ does not exist. Nevertheless we have

$$\frac{\widehat{\{x_i\}}(r)}{\widehat{\{a_i\}}(r)} = \frac{\sum_{n=1}^{\infty} 2^n r^{2^n}}{(1+r)\sum_{n=1}^{\infty} 2^n r^{2^n} + r \sum_{n=1}^{\infty} r^{2^n}} \to \frac{1}{2} \quad \text{as} \ r \uparrow 1.$$

Remark. Let $0 \neq g \in L^1_{\text{loc}}(\mathbb{R}_+, \mathbb{R}_+)$. Suppose that $\widehat{g}(\lambda)$ exists for all $\lambda > 0$ and that $x = \lim_{\lambda \downarrow 0} \widehat{u}(\lambda)/\widehat{g}(\lambda)$ implies $x = \lim_{t \to \infty} \left(\int_0^t u(s) \, ds\right)/\left(\int_0^t g(s) \, ds\right)$ for all $u \in L^1_{\text{loc}}(\mathbb{R}_+, X)$ with $||u(t)|| = O(g(t)), t \to \infty$. Then in view of Theorem 2.2 it would be natural to ask the following question: Does the measure $\mu := g(t) \, dt$ satisfy condition (C) of Lemma 2.1? The author could not solve this problem.

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