

ON DIVERGENCE OF FOURIER–WALSH SERIES
OF CONTINUOUS FUNCTION

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We prove that for any perfect set P of positive measure, for which 0 is a density point, one can construct a function $f(x)$ continuous on $[0, 1)$ such that each measurable and bounded function, which coincides with $f(x)$ on the set P has diverging Fourier–Walsh series at 0.

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Introduction. Almost everywhere convergence and divergence problems of Fourier series in different classical orthonormal systems is one of the basic fields in Harmonic analysis. The following theorem was proved by Menshov [1]:

Theorem. For any perfect set $P \subset [-\pi, \pi]$ of positive measure, and for any density point x_0 of P one can define a continuous function $f(x)$ on $[-\pi, \pi]$, having the following property: any bounded measurable function $g(x)$, defined on $[-\pi, \pi]$ coinciding with $f(x)$ on P , has Fourier series diverging at x_0 with respect to the trigonometric system.

In this paper we prove the following theorem.

Theorem 1. For any perfect set $P \subset [0, 1)$ of positive measure, for which 0 is a density point, one can define a continuous function $f(x)$ on $[0, 1)$ with the following property: any bounded measurable function $g(x)$, defined on $[0, 1)$ coinciding with $f(x)$ on P , has Fourier series diverging at 0 with respect to the Walsh system.

Definition of Walsh System. The Walsh system $\Phi = \{\phi(x)\}_{n=1}^{\infty}$ is defined as follows (see [2]):

$$\phi_0(x) = 1, \quad \phi_n(x) = \prod_{s=1}^k r_{m_s}(x) \quad \text{for } n = \sum_{s=1}^k 2^{m_s}, \quad 0 \leq m_1 < m_2 < \dots < m_s,$$

where $\{r_k(x)\}_{k=0}^{\infty}$ is the Rademacher system:

$$r_0(x) = \begin{cases} 1, & x \in [0, 1/2), \\ -1, & x \in [1/2, 1); \end{cases}$$

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$$r_0(x+1) = r_0(x), \quad r_k(x) = r_0(2^k x), \quad k = 1, 2, \dots$$

Note that the Walsh system is a basis in $L^p[0, 1]$, $1 < p < \infty$.

Auxiliary Propositions. Let $D_n(x)$ be the Dirichlet kernel of the Walsh system and $S_n(x, f)$ be the partial sum of Fourier–Walsh series of a function $f(x)$, i.e.

$$D_n(x) = \sum_{k=0}^{n-1} \phi_k(x), \quad S_n(x, f) = \sum_{k=0}^{n-1} c_k \phi_k(x), \quad \text{where } c_k = \int_0^1 f(t) \phi_k(t) dt, \quad k = 0, 1, \dots$$

It is known [2] that

$$|D_n(x)| < \frac{1}{x}, \quad x \in (0, 1), \quad n = 1, 2, \dots, \quad (1)$$

$$S_n(x, f) = \int_0^1 f(t \oplus x) D_n(t) dt, \quad (2)$$

where \oplus is the dyadic addition, and

$$\int_{2^{-k}}^1 |D_{n_k}(t)| dt \geq \frac{k}{4}, \quad k = 1, 2, \dots, \quad (3)$$

where

$$n_{2^s} = \sum_{i=0}^{s-1} 2^{2i+1}, \quad n_{2^{s-1}} = \sum_{i=0}^{s-1} 2^{2i}, \quad s = 1, 2, \dots \quad (3^*)$$

Let $P \subset [0, 1)$ be a perfect set of positive measure and $E = [0, 1) \setminus P$. Let 0 be a density point of the set $P \subset [0, 1)$, i.e.

$$\exists \lim_{h \rightarrow +0} \frac{|E \cap (-h, h)|}{2h} = 0.$$

We will also use the following lemma, which is a direct consequence of Lemma C from [1].

L e m m a . There exists a positive function $\sigma(\alpha)$, $\alpha \in (0, 1)$ with $\lim_{\alpha \rightarrow +0} \sigma(\alpha) = 0$ such that

$$0 \leq \int_{E \cap [\alpha_m, \alpha]} \frac{dt}{t} \leq \sigma(\alpha) \int_{\alpha_m}^{\alpha} \frac{dt}{t}, \quad m = 0, 1, \dots, \quad \text{where } \alpha_m = \frac{\alpha}{2^m}.$$

Proof of Main Result. We choose a sequence of natural numbers $\{k_m\}_{m=0}^{\infty}$ such that

$$k_0 = 1, \quad k_m > m^2 k_{m-1}, \quad m = 1, 2, \dots, \quad (4)$$

$$\sigma\left(\frac{1}{2^{k_m}}\right) < \frac{1}{(m+1)^2}, \quad m = 1, 2, \dots \quad (5)$$

Denote

$$\Delta_m = \left[\frac{1}{2^{k_m}}, \frac{1}{2^{k_{m-1}}} \right) (k_{-1} = 0), \quad \delta_m^i = \left[\frac{i}{2^{k_m}}, \frac{i+1}{2^{k_m}} \right), \quad \gamma_m^{0,i} = \left[\frac{i}{2^{k_m}}, \frac{i}{2^{k_m}} + l_m \right),$$

$$\gamma_m^{1,i} = \left[\frac{i+1}{2^{k_m}} - l_m, \frac{i+1}{2^{k_m}} \right), \quad i = 0, \dots, 2^{k_m} - 1, \quad m = 0, 1, \dots, \quad (6)$$

where $l_m = 1/(2^{2k_m+2})$.

From (3*) obviously follows, that for all $m \geq 0$ the function $D_{n_{k_m}}(x)$ is constant on each $\delta_m^i \subset \Delta_m$.

Then

$$[0, 1) = \delta_m^0 \cup \Delta_m \cup [2^{-k_{m-1}}, 1), \Delta_m = \bigcup_{i=1}^{2^{k_m-k_{m-1}-1}} \delta_m^i, m = 1, 2, \dots \quad (7)$$

We define functions $f_0(x)$ and $f(x)$ as follows,

$$f_0(x) = \begin{cases} \frac{1}{m} \text{sign} D_{n_{k_m}}(x), & \text{if } x \in \Delta_m, m = 1, 2, \dots \\ 0, & \text{otherwise.} \end{cases} \quad (8)$$

$$f(x) = \begin{cases} f_0\left(\frac{i}{2^{k_m}}\right), & \text{if } x \in \delta_m^i \setminus (\gamma_m^{0,i} \cup \gamma_m^{1,i}) \subset \Delta_m, \\ \frac{1}{l_m} \left(x - \frac{i}{2^{k_m}}\right) f_0\left(\frac{i}{2^{k_m}}\right), & \text{if } x \in \gamma_m^{0,i} \subset \Delta_m, \\ -\frac{1}{l_m} \left(x - \frac{i+1}{2^{k_m}}\right) f_0\left(\frac{i}{2^{k_m}}\right), & \text{if } x \in \gamma_m^{1,i} \subset \Delta_m, \\ 0, & \text{if } x = 0, \end{cases} \quad (9)$$

where $m = 0, 1, \dots$

From (6)–(9) it is easy to notice that $f(x)$ is continuous on $[0, 1)$.

Let $g(x)$ be an arbitrary measurable and bounded function defined on $[0, 1)$ and coinciding with $f(x)$ on P . Then let m be a natural number. We put

$$I_m^{(1)} = \int_{\delta_m^0} g(t) D_{n_{k_m}}(t) dt, I_m^{(2)} = \int_{\Delta_m} g(t) D_{n_{k_m}}(t) dt, I_m^{(3)} = \int_{[2^{-k_{m-1}}, 1)} g(t) D_{n_{k_m}}(t) dt. \quad (10)$$

From (2), (7) and (10) we get

$$S_{n_{k_m}}(0, g) = \int_0^1 g(t) D_{n_{k_m}}(t) dt = I_m^{(1)} + I_m^{(2)} + I_m^{(3)}. \quad (11)$$

It follows from (6) and (10) that

$$|I_m^{(1)}| \leq C \int_{\delta_m^0} |D_{n_{k_m}}(t)| dt = C \frac{n_{k_m}}{2^{k_m}} \leq C, \quad C = \sup_{x \in [0, 1)} g(x). \quad (12)$$

From (1) and (10) we obtain

$$|I_m^{(3)}| \leq C \int_{[2^{-k_{m-1}}, 1)} |D_{n_{k_m}}(t)| dt \leq C \int_{[2^{-k_{m-1}}, 1)} \frac{1}{t} dt = C k_{m-1} \ln 2. \quad (13)$$

Then

$$I_m^{(2)} = \int_{P \cap \Delta_m} g(t) D_{n_{k_m}}(t) dt + \int_{E \cap \Delta_m} g(t) D_{n_{k_m}}(t) dt.$$

Obviously

$$I_m^{(2)} = B_m^{(1)} + B_m^{(2)}, \quad (14)$$

where

$$B_m^{(1)} = \int_{\Delta_m} f(t) D_{n_{k_m}}(t) dt, B_m^{(2)} = \int_{E \cap \Delta_m} [g(t) - f(t)] D_{n_{k_m}}(t) dt. \quad (15)$$

From (1), (5), (15) and Lemma we conclude

$$|B_m^{(2)}| \leq 2C\sigma(2^{-k_{m-1}}) \int_{\Delta_m} \frac{1}{t} dt \leq \frac{2C}{m^2} (k_m - k_{m-1}) \ln 2. \quad (16)$$

From (8) and (15) we have

$$B_m^{(1)} = \frac{1}{m} \int_{\Delta_m} |D_{n_{k_m}}(t)| dt - \int_{\Delta_m} [f_0(t) - f(t)] D_{n_{k_m}}(t) dt. \quad (17)$$

From (1), (3) and (6)–(9) we obtain

$$\int_{\Delta_m} |f_0(t) - f(t)| |D_{n_{k_m}}(t)| dt < 1, \quad \int_{\Delta_m} |D_{n_{k_m}}(t)| dt \geq \frac{k_m}{4} - k_{m-1} \ln 2. \quad (18)$$

From (11)–(14) and (16)–(18) we get

$$S_{n_{k_m}}(0, g) > \frac{1}{m} \left(\frac{k_m}{4} - k_{m-1} \ln 2 \right) - \frac{2C}{m^2} (k_m - k_{m-1}) \ln 2 - Ck_{m-1} \ln 2 - C - 1. \quad (19)$$

From (4) and (19) it follows that

$$S_{n_{k_m}}(0, g) \rightarrow \infty \text{ when } m \rightarrow \infty,$$

which completes the proof of the Theorem.

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