

ON SUMMABILITY OF THE FOURIER COEFFICIENTS
IN BOUNDED ORTHONORMAL SYSTEMS FOR FUNCTIONS
FROM SOME LORENTZ TYPE SPACES

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Abstract. We denote by $\Lambda_\beta(\lambda)$, $\beta > 0$, the Lorentz space equipped with the (quasi) norm

$$\|f\|_{\Lambda_\beta(\lambda)} := \left(\int_0^1 \left(f^*(t) t \lambda \left(\frac{1}{t} \right) \right)^\beta \frac{dt}{t} \right)^{\frac{1}{\beta}}$$

for a function f on $[0,1]$ and with λ positive and equipped with some additional growth properties. Some estimates of this quantity and some corresponding sums of Fourier coefficients are proved for the case with a general orthonormal bounded system.

1 Introduction

Let f be a measurable function on a measure space (Ω, μ) , where μ is an additive positive measure.

The distribution function $m(\sigma, f)$ and the nonincreasing rearrangement f^* of a function f are defined as follows:

$$m(\sigma, f) := \mu \{x \in \Omega : |f(x)| > \sigma\},$$

$$f^*(t) := \inf \{\sigma : m(\sigma, f) \leq t\}.$$

Let $1 \leq p \leq \infty$ and $0 < q \leq \infty$. The Lorentz space L_{pq} consists of all functions f satisfying

$$\|f\|_{L_{pq}} := \left(\int_0^\infty t^{\frac{q}{p}-1} (f^*(t))^q dt \right)^{\frac{1}{q}} < \infty. \quad (1)$$

Note that for the case $p = q$ the L_{pq} spaces coincide with the usual L_p spaces equipped with the norms $\|f\|_{L_p}$ (quasinorms for $0 < p < 1$, see [7] and [6]).

Let $0 < \beta \leq \infty$ and let λ be a nonnegative function on $[0, \infty]$. Some generalized Lorentz spaces $\Lambda_q(\varphi)$, which can be obtained by replacing the function $t^{\frac{1}{p}-\frac{1}{q}}$ in (1)

by an some positive weight function $\varphi(t)$, are frequently studied in the literature. In this paper we shall use a special case introduced by L. -E. Persson in the Ph.D thesis from 1974 (see [10] and also [3]) in connection to Fourier series.

The generalized Lorentz space $\Lambda_\beta(\lambda) \equiv \Lambda_\beta(\lambda)[0, 1]$ consists of the functions f on $[0, 1]$ such that: $\|f\|_{\Lambda_\beta(\lambda)} < \infty$, where

$$\|f\|_{\Lambda_\beta(\lambda)} := \begin{cases} \left(\int_0^1 (f^*(t)t\lambda(\frac{1}{t}))^\beta \frac{dt}{t} \right)^{\frac{1}{\beta}} & \text{for } 0 < \beta < \infty, \\ \sup_{0 \leq t \leq 1} f^*(t)t\lambda(\frac{1}{t}) & \text{for } \beta = \infty. \end{cases}$$

Let the function f be periodic with period 1 and integrable on $[0, 1]$ and let $\Phi = \{\varphi_n\}_{n=1}^\infty$ be an orthonormal system on $[0, 1]$. The numbers

$$a_n = a_n(f) = \int_0^1 f(x)\overline{\varphi_n(x)}dx, \quad n \in \mathbb{N},$$

are called the Fourier coefficients of the function f with respect to the system $\Phi = \{\varphi_n\}_{n=1}^\infty$.

We also remark that there are many relations between summability of Fourier coefficients and integrability of the corresponding functions e.g. the following two-sided ones for the trigonometrical system:

$$\|f\|_{L_p[0,1]}^p \leq c_1 \sum_{k=1}^\infty k^{p-2}|a_k|^p, \quad \text{if } 2 \leq p < \infty, \tag{2}$$

$$\|f\|_{L_p[0,1]}^p \geq c_2 \sum_{k=1}^\infty k^{p-2}|a_k|^p, \quad \text{if } 1 < p \leq 2. \tag{3}$$

The inequalities (2) and (3) are the classical ones, which can be found already in the Hardy-Littlewood-Pólya book [1]. These inequalities were early generalized to hold also for Lorentz spaces by Stein [15] and for the more general Lorentz spaces $\Lambda_\beta(\lambda)$ by L. -E. Persson(see [10] and [3]):

Theorem 1. *Let $0 < \beta < \infty$ and $\Phi = \{e^{2\pi ikt}\}_{k=-\infty}^{+\infty}$ be a trigonometrical system.*

a) *If there exists a positive number $\delta > 0$ satisfying such conditions like: $\lambda(t)t^{-\delta}$ is an increasing function of t and $\lambda(t)t^{-(\frac{1}{2}-\delta)}$ is a decreasing function of t , then*

$$\left(\sum_{n=1}^\infty (a_n^*\lambda(n))^\beta \frac{1}{n} \right)^{\frac{1}{\beta}} \leq c_1 \|f\|_{\Lambda_\beta(\lambda)}.$$

b) *If there exists a positive number $\delta > 0$ satisfying such conditions like: $\lambda(t)t^{-\frac{1}{2}-\delta}$ is an increasing function of t and $\lambda(t)t^{-1+\delta}$ is a decreasing function of t , then*

$$\|f\|_{\Lambda_\beta(\lambda)} \leq c_2 \left(\sum_{n=1}^\infty (a_n^*\lambda(n))^\beta \frac{1}{n} \right)^{\frac{1}{\beta}},$$

where $\{a_n^*\}_{n=1}^\infty$ is the nonincreasing rearrangement of the sequence $\{|a_k|\}_{k=1}^\infty$ of Fourier coefficients of f with respect to the system Φ .

The aim of this paper is to derive some analogues of the inequalities (2) and (3) both in the case of bounded orthonormal systems $\Phi = \{\varphi_n\}_{n=1}^{\infty}$ and for generalized Lorentz spaces of type $\Lambda_{\beta}(\lambda)$.

Conventions. The letter c ($c_1, c_2, \text{etc.}$) means a constant which does not depend on the involved functions and it can be different in different occurrences. Moreover, for $C, D > 0$ the notation $C \sim D$ means that there exist positive constants a_1 and a_2 such that $a_1 D \leq C \leq a_2 D$.

2 The main result

Let $\delta > 0$ and $\lambda(t)$ be a nonnegative function on $[1, \infty)$. We define the following classes (see also [12]):

$$A_{\delta} = \left\{ \lambda(t) : \begin{array}{l} \lambda(t)t^{-\delta} \text{ is an increasing function and} \\ \lambda(t)t^{-(\frac{1}{2}-\delta)} \text{ is a decreasing function} \end{array} \right\},$$

$$B_{\delta} = \left\{ \lambda(t) : \begin{array}{l} \lambda(t)t^{-\frac{1}{2}-\delta} \text{ is an increasing function and} \\ \lambda(t)t^{-1+\delta} \text{ is a decreasing function} \end{array} \right\}.$$

Then the classes A and B are defined as follows:

$$A = \cup_{\delta>0} A_{\delta}, \quad B = \cup_{\delta>0} B_{\delta}.$$

In the sequel we denote by $\Phi = \{\varphi_n\}_{n=1}^{\infty}$ a bounded orthonormal system, i.e., $|\varphi_n(t)| \leq M$, $t \in [0, 1]$, $n \in \mathbb{N}$. Our result reads:

Theorem 2. Let $0 < \beta \leq \infty$, and assume that the orthonormal system $\Phi = \{\varphi_k\}_{k=1}^{\infty}$ is bounded.

(a) If $\lambda(t)$ belongs to the class A , then

$$\left(\sum_{n=1}^{\infty} (a_n^* \lambda(n))^{\beta} \frac{1}{n} \right)^{\frac{1}{\beta}} \leq c_1 \|f\|_{\Lambda_{\beta}(\lambda)}, \quad (4)$$

where $\{a_n^*\}_{n=1}^{\infty}$ is the nonincreasing rearrangement of the sequence $\{a_k\}_{k=1}^{\infty}$ of Fourier coefficients of f with respect to the system Φ .

(b) If $\lambda(t)$ belongs to the class B and $f \stackrel{a.e.}{=} \sum_{n=1}^{\infty} a_n \varphi_n$, then

$$\|f\|_{\Lambda_{\beta}(\lambda)} \leq c_2 \left(\sum_{n=1}^{\infty} (a_n^* \lambda(n))^{\beta} \frac{1}{n} \right)^{\frac{1}{\beta}}. \quad (5)$$

Here the constants c_1 and c_2 don't depend on f .

Proof. (a) Let $\lambda(t)$ belongs to the class A . This means that there exists $\delta > 0$ such that: $\lambda(t)t^{-\delta}$ is an increasing function and $\lambda(t)t^{-(\frac{1}{2}-\delta)}$ is a decreasing function. Suppose that the function f satisfies the condition:

$$\left(\int_0^1 \left(f^*(t)t\lambda\left(\frac{1}{t}\right) \right)^\beta \frac{dt}{t} \right)^{\frac{1}{\beta}} < \infty.$$

Let $f = f_0 + f_1$, where f_0 and f_1 are defined later on. By using the inequalities

$$\|a\|_{l_2\infty} \leq c_1 \|f\|_{L_{21}},$$

$$\|a\|_{l_\infty} \leq c_2 \|f\|_{L_1} \quad \text{and}$$

$$a_n^*(f) \leq a_{[\frac{n}{2}]^*}^*(f_0) + a_{[\frac{n}{2}]^*}^*(f_1), \quad n = 1, 2, \dots,$$

we estimate $a_n^*(f)$ from above as follows:

$$\begin{aligned} a_n^*(f) &\leq a_{[\frac{n}{2}]^*}^*(f_0) + \left(\frac{2}{n}\right)^{\frac{1}{2}} \left(\frac{n}{2}\right)^{\frac{1}{2}} a_{[\frac{n}{2}]^*}^*(f_1) \leq \\ &\leq c_3 \left(\int_0^1 f_0^*(t) dt + \frac{1}{n^{\frac{1}{2}}} \int_0^1 t^{-\frac{1}{2}} f_1^*(t) dt \right). \end{aligned}$$

Define the functions f_0 and f_1 in the following way:

$$f_0(t) = \begin{cases} f(t) - f^*\left(\frac{1}{n}\right), & \text{as } |f(t)| \geq f^*\left(\frac{1}{n}\right) \\ 0, & \text{as } |f(t)| < f^*\left(\frac{1}{n}\right), \end{cases} \quad (6)$$

$$f_1(t) = \begin{cases} f^*\left(\frac{1}{n}\right), & \text{as } |f(t)| > f^*\left(\frac{1}{n}\right) \\ f(t), & \text{as } |f(t)| \leq f^*\left(\frac{1}{n}\right). \end{cases} \quad (7)$$

Now, by using (6) and (7) we obtain that

$$\int_0^1 f_0^*(t) dt = \int_0^{\frac{1}{n}} \left(f^*(t) - f^*\left(\frac{1}{n}\right) \right) dt = \int_0^{\frac{1}{n}} f^*(t) dt - \frac{f^*\left(\frac{1}{n}\right)}{n}, \quad (8)$$

$$\begin{aligned} \frac{1}{n^{\frac{1}{2}}} \int_0^1 t^{-\frac{1}{2}} f_1^*(t) dt &= \frac{1}{n^{\frac{1}{2}}} \left(\int_0^{\frac{1}{n}} t^{-\frac{1}{2}} f^*\left(\frac{1}{n}\right) dt + \int_{\frac{1}{n}}^1 t^{-\frac{1}{2}} f^*(t) dt \right) = \\ &= \frac{2f^*\left(\frac{1}{n}\right)}{n} + \frac{1}{n^{\frac{1}{2}}} \int_{\frac{1}{n}}^1 t^{-\frac{1}{2}} f^*(t) dt. \end{aligned} \quad (9)$$

According to (8) and (9) we find that

$$\begin{aligned} \int_0^{\frac{1}{n}} f^*(t) dt - \frac{f^*\left(\frac{1}{n}\right)}{n} + \frac{2f^*\left(\frac{1}{n}\right)}{n} + \frac{1}{n^{\frac{1}{2}}} \int_{\frac{1}{n}}^1 t^{-\frac{1}{2}} f^*(t) dt &= \\ = \int_0^{\frac{1}{n}} f^*(t) dt + \frac{f^*\left(\frac{1}{n}\right)}{n} + \frac{1}{n^{\frac{1}{2}}} \int_{\frac{1}{n}}^1 t^{-\frac{1}{2}} f^*(t) dt &\leq \end{aligned}$$

$$\leq 2 \int_0^{\frac{1}{n}} f^*(t) dt + \frac{1}{n^{\frac{1}{2}}} \int_{\frac{1}{n}}^1 t^{-\frac{1}{2}} f^*(t) dt,$$

hence, by making a change of variables, we get that

$$\begin{aligned} & 2 \int_n^\infty f^*\left(\frac{1}{n}\right) \frac{dt}{t^2} + \frac{1}{n^{\frac{1}{2}}} \int_1^n f^*\left(\frac{1}{t}\right) \frac{dt}{t^{-\frac{1}{2}+2}} \sim \\ & \sim \left(\sum_{k=n}^\infty f^*\left(\frac{1}{k}\right) k^{-2} + \frac{1}{n^{\frac{1}{2}}} \sum_{k=1}^n f^*\left(\frac{1}{k}\right) \frac{1}{k^{-\frac{1}{2}+2}} \right). \end{aligned} \quad (10)$$

In view of (10) and Minkowski's inequality we have that

$$\begin{aligned} I & := \left(\sum_{n=1}^\infty (a_n^* \lambda(n))^\beta \frac{1}{n} \right)^{\frac{1}{\beta}} \leq \\ & \leq c_4 \left(\sum_{n=1}^\infty \left(\lambda(n) \sum_{k=n}^\infty f^*\left(\frac{1}{k}\right) k^{-2} + \frac{\lambda(n)}{n^{\frac{1}{2}}} \sum_{k=1}^n f^*\left(\frac{1}{k}\right) \frac{1}{k^{-\frac{1}{2}+2}} \right)^\beta \frac{1}{n} \right)^{\frac{1}{\beta}} \leq \\ & \leq c_5 \left(\sum_{n=1}^\infty \left(\lambda(n) \sum_{k=n}^\infty f^*\left(\frac{1}{k}\right) k^{-2} \right)^\beta \frac{1}{n} \right)^{\frac{1}{\beta}} + \\ & + \left(\sum_{n=1}^\infty \left(\frac{\lambda(n)}{n^{\frac{1}{2}}} \sum_{k=1}^n f^*\left(\frac{1}{k}\right) \frac{1}{k^{-\frac{1}{2}+2}} \right)^\beta \frac{1}{n} \right)^{\frac{1}{\beta}} := \\ & := c_5 (I_1 + I_2). \end{aligned} \quad (11)$$

Firstly, we consider I_1 . Let ε be such that $-\frac{1}{\beta} - 1 < \varepsilon < \delta - \frac{1}{\beta} - 1$. We use Hölder's inequality and since $-\frac{1}{\beta} - 1 < \varepsilon$, we have that

$$\begin{aligned} I_1 & \leq c_6 \left(\sum_{n=1}^\infty \left(\lambda(n) \left(\sum_{k=n}^\infty \left(f^*\left(\frac{1}{k}\right) k^\varepsilon \right)^\beta \right)^{\frac{1}{\beta}} \cdot \left(\sum_{k=n}^\infty \left(\frac{1}{k^{\varepsilon+2}} \right)^{\beta'} \right)^{\frac{1}{\beta'}} \right)^\beta \frac{1}{n} \right)^{\frac{1}{\beta}} \sim \\ & \sim \left(\sum_{k=1}^\infty \left(f^*\left(\frac{1}{k}\right) k^\varepsilon \right)^\beta \sum_{n=1}^k \lambda^\beta(n) n^{\frac{\beta}{\beta'} - \beta(\varepsilon+2)} \frac{1}{n} \right)^{\frac{1}{\beta}}. \end{aligned}$$

Hence, by using the fact that $\lambda(t)t^{-\delta}$ is an increasing function, we obtain that

$$I_1 \leq c_7 \left(\sum_{k=1}^\infty \left(f^*\left(\frac{1}{k}\right) \frac{\lambda(k)}{k^\delta} k^\varepsilon \right)^\beta \sum_{n=1}^k n^{(\delta-\varepsilon-1)\beta-2} \right)^{\frac{1}{\beta}}.$$

Thus, taking into account that $\varepsilon < \delta - \frac{1}{\beta} - 1$, and by using some obvious estimates we find that

$$\begin{aligned} I_1 &\leq c_8 \left(\sum_{k=1}^{\infty} \left(f^* \left(\frac{1}{k} \right) \frac{\lambda(k)}{k} \right)^\beta \frac{1}{k} \right)^{\frac{1}{\beta}} \leq \\ &\leq c_9 \left(\sum_{k=1}^{\infty} \left(f^* \left(\frac{1}{k} \right) \lambda(k) \right)^\beta \int_k^{k+1} \frac{dt}{t^{1+\beta}} \right)^{\frac{1}{\beta}} \leq \\ &\leq c_{10} \left(\sum_{k=1}^{\infty} \int_k^{k+1} \left(\frac{f^* \left(\frac{1}{t} \right) \lambda(t) t^{-\delta}}{t^{-\delta+1}} \right)^\beta \frac{dt}{t} \right)^{\frac{1}{\beta}} = c_{10} \left(\int_1^{\infty} \left(f^* \left(\frac{1}{t} \right) \frac{\lambda(t)}{t} \right)^\beta \frac{dt}{t} \right)^{\frac{1}{\beta}}. \end{aligned}$$

Consequently, we get that

$$I_1 \leq c_{10} \left(\int_0^1 \left(f^*(t) t \lambda \left(\frac{1}{t} \right) \right)^\beta \frac{dt}{t} \right)^{\frac{1}{\beta}}. \quad (12)$$

Let us now estimate I_2 . Choose ε such that $\frac{1}{2} + \frac{1}{\beta} < \varepsilon < \frac{1}{2} + \frac{1}{\beta} + \delta$. By using Hölder's inequality and that $\frac{1}{2} + \frac{1}{\beta} < \varepsilon$, we find that

$$\begin{aligned} I_2 &= \left(\sum_{n=1}^{\infty} \left(\frac{\lambda(n)}{n^{\frac{1}{2}}} \sum_{k=1}^n f^* \left(\frac{1}{k} \right) \frac{1}{k^{-\frac{1}{2}+2}} \right)^\beta \frac{1}{n} \right)^{\frac{1}{\beta}} \leq \\ &\leq c_{11} \left(\sum_{n=1}^{\infty} \left(\frac{\lambda(n)}{n^{\frac{1}{2}}} \left(\sum_{k=1}^n \left(f^* \left(\frac{1}{k} \right) k^{-\varepsilon} \right)^\beta \right)^{\frac{1}{\beta}} \left(\sum_{k=1}^n \frac{1}{k^{(\frac{3}{2}-\varepsilon)\beta'}} \right)^{\frac{1}{\beta'}} \right)^\beta \frac{1}{n} \right)^{\frac{1}{\beta}} \sim \\ &\sim \left(\sum_{n=1}^{\infty} \lambda^\beta(n) \cdot n^{(\varepsilon-1)\beta-2} \sum_{k=1}^n \left(f^* \left(\frac{1}{k} \right) k^{-\varepsilon} \right)^\beta \right)^{\frac{1}{\beta}} = \\ &= c_{12} \left(\sum_{k=1}^{\infty} \left(f^* \left(\frac{1}{k} \right) k^{-\varepsilon} \right)^\beta \sum_{n=k}^{\infty} \frac{\lambda^\beta(n)}{n^{(\frac{1}{2}-\delta)\beta}} n^{(\frac{1}{2}-\delta)\beta} n^{(\varepsilon-1)\beta-2} \right)^{\frac{1}{\beta}}. \end{aligned}$$

Hence, by using the fact that $\lambda(t)t^{-(\frac{1}{2}-\delta)}$ is a decreasing function and taking into account that $\varepsilon < \frac{1}{2} + \frac{1}{\beta} + \delta$ we obtain that

$$\begin{aligned} I_2 &\leq c_{12} \left(\sum_{k=1}^{\infty} \left(f^* \left(\frac{1}{k} \right) k^{-\varepsilon} \frac{\lambda(k)}{k^{\frac{1}{2}-\delta}} \right)^\beta \sum_{n=k}^{\infty} n^{(\varepsilon-\delta-\frac{1}{2})\beta-2} \right)^{\frac{1}{\beta}} \leq \\ &\leq c_{13} \left(\sum_{k=1}^{\infty} \left(f^* \left(\frac{1}{k} \right) \frac{\lambda(k)}{k} \right)^\beta \frac{1}{k} \right)^{\frac{1}{\beta}} \leq \end{aligned}$$

$$\leq c_{13} \left(\int_0^1 \left(f^*(t) \lambda \left(\frac{1}{t} \right) t \right)^\beta \frac{dt}{t} \right)^{\frac{1}{\beta}}. \quad (13)$$

Thus, by combining (11), (12) and (13) we prove (4).

(b) Let $\lambda(t)$ belongs to the class B . This means that there exists $\delta > 0$ such that: $\lambda(t)t^{-\frac{1}{2}-\delta}$ is an increasing function and $\lambda(t)t^{-1+\delta}$ is a decreasing function. Let $a = \{a_n\}_{n=1}^\infty$, $a = a_0 + a_1$, $a_0 = \{a_n^0\}_{n=1}^\infty$, $a_1 = \{a_n^1\}_{n=1}^\infty$, where

$$a_n^0 = \begin{cases} a_n, & \text{when } |a_n| \geq a_{[\frac{1}{t}]}^* \\ 0, & \text{when } |a_n| < a_{[\frac{1}{t}]}^*, \end{cases} \quad (14)$$

and

$$a_n^1 = a_n - a_n^0. \quad (15)$$

Then

$$\begin{aligned} f^*(t) &= \left(\sum_{n=1}^\infty a_n^0 \varphi_n \right)^* + \left(\sum_{n=1}^\infty a_n^1 \varphi_n \right)^* \leq \\ &\leq \left(M \sum_{n=1}^\infty |a_n^0| \right)^* + \left(M \sum_{n=1}^\infty |a_n^1| \right)^*. \end{aligned}$$

Hence, according to (14) and (15), it yields that

$$f^*(t) \leq M \sum_{n=1}^{[\frac{1}{t}]} a_n^* + M \sum_{n=[\frac{1}{t}]+1}^\infty a_n^*.$$

By using this information and Minkowski's inequality we find that

$$\begin{aligned} I_0 &:= \left(\int_0^1 \left(f^*(t) t \lambda \left(\frac{1}{t} \right) \right)^\beta \frac{dt}{t} \right)^{\frac{1}{\beta}} \leq \\ &\leq M \left(\int_0^1 \left(\left(\sum_{n=1}^{[\frac{1}{t}]} a_n^* + \sum_{n=[\frac{1}{t}]+1}^\infty a_n^* \right) t \lambda \left(\frac{1}{t} \right) \right)^\beta \frac{dt}{t} \right)^{\frac{1}{\beta}} = \\ &\leq M \left(\int_0^1 \left(t \lambda \left(\frac{1}{t} \right) \sum_{n=1}^{[\frac{1}{t}]} a_n^* \right)^\beta \frac{dt}{t} \right)^{\frac{1}{\beta}} + M \left(\int_0^1 \left(t \lambda \left(\frac{1}{t} \right) \sum_{n=[\frac{1}{t}]+1}^\infty a_n^* \right)^\beta \frac{dt}{t} \right)^{\frac{1}{\beta}} := \\ &:= M (I_1 + I_2). \end{aligned}$$

We consider first I_1 . Choose ε such that $-\frac{1}{\beta} < \varepsilon < -\frac{1}{\beta} + \delta$. Since $\lambda(t)t^{-1+\delta}$ is a decreasing function it yields that

$$\begin{aligned}
I_1 &= \left(\int_0^1 \left(\lambda \left(\frac{1}{t} \right) t \sum_{n=1}^{\lfloor \frac{1}{t} \rfloor} a_n^* \right)^\beta \frac{dt}{t} \right)^{\frac{1}{\beta}} = \\
&= \left(\int_0^1 \left(t \frac{\lambda \left(\frac{1}{t} \right) \left(\frac{1}{t} \right)^{-1+\delta}}{\left(\frac{1}{t} \right)^{-1+\delta}} \sum_{n=1}^{\lfloor \frac{1}{t} \rfloor} a_n^* \right)^\beta \frac{dt}{t} \right)^{\frac{1}{\beta}} \leq \\
&\leq c_1 \left(\int_0^1 \left(t^\delta \sum_{n=1}^{\lfloor \frac{1}{t} \rfloor} \lambda(n) n^{-1+\delta} a_n^* \right)^\beta \frac{dt}{t} \right)^{\frac{1}{\beta}} = \\
&= c_2 \left(\int_1^\infty \left(t^{-\delta} \sum_{n=1}^{\lfloor t \rfloor} \lambda(n) n^{-1+\delta} a_n^* \right)^\beta \frac{dt}{t} \right)^{\frac{1}{\beta}} \sim \\
&\sim \left(\sum_{k=1}^\infty \left(k^{-\delta} \sum_{n=1}^{\lfloor k \rfloor} \lambda(n) n^{-1+\delta} a_n^* \right)^\beta \frac{1}{k} \right)^{\frac{1}{\beta}}.
\end{aligned}$$

By now using Hölder's inequality and the fact that $-\frac{1}{\beta} < \varepsilon < -\frac{1}{\beta} + \delta$, we derive that

$$\begin{aligned}
I_1 &\leq c_2 \left(\sum_{k=1}^\infty \left(k^{-\delta} \left(\sum_{n=1}^k (\lambda(n) n^\varepsilon a_n^*)^\beta \right)^{\frac{1}{\beta}} \left(\sum_{n=1}^k n^{(-1+\delta-\varepsilon)\beta'} \right)^{\frac{1}{\beta'}} \right)^\beta \frac{1}{k} \right)^{\frac{1}{\beta}} \sim \\
&\sim \left(\sum_{k=1}^\infty k^{-\delta\beta} k^{(-1+\delta-\varepsilon)\beta + \frac{\beta}{\beta'}} \frac{1}{k} \sum_{n=1}^k (\lambda(n) n^\varepsilon a_n^*)^\beta \right)^{\frac{1}{\beta}} = \\
&= c_3 \left(\sum_{n=1}^\infty (\lambda(n) n^\varepsilon a_n^*)^\beta \sum_{k=n}^\infty k^{-\varepsilon\beta-2} \right)^{\frac{1}{\beta}} \sim \left(\sum_{n=1}^\infty (\lambda(n) a_n^*)^\beta \frac{1}{n} \right)^{\frac{1}{\beta}}.
\end{aligned}$$

Hence,

$$I_1 \leq c_4 \left(\sum_{n=1}^\infty (\lambda(n) a_n^*)^\beta \frac{1}{n} \right)^{\frac{1}{\beta}}. \quad (16)$$

Our next aim is to derive a similar estimate for I_2 . Choose $\varepsilon > 0$ such that $-\delta - \frac{1}{\beta} + \frac{1}{2} < \varepsilon < -\frac{1}{\beta}$. Since $\lambda(t)t^{-\frac{1}{2}-\delta}$ is an increasing function, we obtain the following estimates:

$$I_2 = \left(\int_0^1 \left(t \lambda \left(\frac{1}{t} \right) \sum_{n=\lfloor \frac{1}{t} \rfloor}^\infty a_n^* \right)^\beta \frac{dt}{t} \right)^{\frac{1}{\beta}} =$$

$$\begin{aligned}
&= \left(\int_0^1 \left(\left(\sum_{n=\lceil \frac{1}{t} \rceil}^{\infty} a_n^* \right) \left(\frac{1}{t} \right)^{-\frac{1}{2}-\delta} \left(\frac{1}{t} \right)^{\frac{1}{2}+\delta} \lambda \left(\frac{1}{t} \right) t \right)^{\beta} \frac{dt}{t} \right)^{\frac{1}{\beta}} \leq \\
&\leq c_5 \left(\int_0^1 \left(t^{\frac{1}{2}-\delta} \sum_{n=\lceil \frac{1}{t} \rceil}^{\infty} \lambda(n) n^{-\frac{1}{2}-\delta} a_n^* \right)^{\beta} \frac{dt}{t} \right)^{\frac{1}{\beta}} = \\
&= c_5 \left(\int_1^{\infty} \left(t^{-\frac{1}{2}+\delta} \sum_{n=\lceil t \rceil}^{\infty} \lambda(n) n^{-\frac{1}{2}-\delta} a_n^* \right)^{\beta} \frac{dt}{t} \right)^{\frac{1}{\beta}} \sim \\
&\sim \left(\sum_{k=1}^{\infty} \left(k^{-\frac{1}{2}+\delta} \sum_{n=k}^{\infty} \lambda(n) n^{-\frac{1}{2}-\delta} a_n^* \right)^{\beta} \frac{1}{k} \right)^{\frac{1}{\beta}}.
\end{aligned}$$

Hence, we have that

$$I_2 \leq c_6 \left(\sum_{n=1}^{\infty} (a_n^* \lambda(n))^{\beta} \frac{1}{n} \right)^{\frac{1}{\beta}}. \quad (17)$$

By combining (16) with (17), we obtain (5) and the proof is complete. \square

Remark. An analogous theorem was proved in 1974 by L.-E. Persson, under the assumption that $\Phi = \{e^{2\pi i k x}\}_{k=-\infty}^{+\infty}$ is a trigonometrical system and $\beta < \infty$ (see [10] and also [3]).

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