

Title: Characterization of the convergence of weighted averages of double sequences of numbers and functions in two variables

Author(s): Ferenc Móricz and Ulrich Stadtmüller

Let $(p_j \geq 0)$ and $(q_j \geq 0)$ be two sequences of weights such that

$$P_m := \sum_{k=1}^m p_k \rightarrow \infty \text{ as } m \rightarrow \infty \quad \text{and} \quad Q_n := \sum_{k=1}^n q_k \rightarrow \infty \text{ as } n \rightarrow \infty.$$

Weighted averages of a complex-valued double sequence $(c_{j,k} : (j,k) \in N^2)$ are defined by

$$\sigma_{m,n} := \frac{1}{P_m Q_n} \sum_{j=1}^m \sum_{k=1}^n p_j q_k c_{j,k}$$

for large enough m, n where $P_m \cdot Q_n > 0$.

Furthermore, let $p, q : \bar{R}_+ \rightarrow \bar{R}_+$ be two weight functions such that

$$P(s) := \int_0^s p(u) du \rightarrow \infty \text{ as } s \rightarrow \infty \quad \text{and} \quad Q(t) := \int_0^t q(u) du \rightarrow \infty \text{ as } t \rightarrow \infty.$$

The weighted averages of a measurable function $f : \bar{R}_+^2 \rightarrow C$ are defined when the product $f p q$ is locally integrable on $\bar{R}_+^2$ as follows

$$\sigma(s, t) := \frac{1}{P(s) Q(t)} \int_0^s \int_0^t f(u, v) p(u) q(v) du dv$$

for large enough s, t where $P(s)Q(t) > 0$.

Under fairly general conditions imposed on the weights, we give necessary and sufficient conditions in order that the finite limits $\sigma_{mn} \rightarrow L$ as $m, n \rightarrow \infty$ and $\sigma(s, t) \rightarrow L$ as $s, t \rightarrow \infty$ exist, respectively. These characterizations may find applications in Probability.

Address:

Ferenc Móricz
University of Szeged
Bolyai Institute
Aradi vértanúk tere 1
H-6720 Szeged
Hungary

Address:

Ulrich Stadtmüller
Universität Ulm
Abt. Zahlentheorie und
Wahrscheinlichkeitstheorie
D-89069 Ulm
Germany