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A PROOF OF FOURIER'S THEOREM

J. R. WILTON*.

1. The suggestion for the proof of Fourier's theorem which is given below came to me from a remark by Prof. Hardy that certain conditions which I have given for the truth of Poisson's summation formulat might be generalized by using the Stieltjes integral instead of the Lebesgue integral.

I prove the theorem in the form:

If $0 \le a < b \le 2\pi$, $0 \le x < 2\pi$, and if f(t) is of bounded variation over (a, b), then

(1)
$$\frac{1}{\pi} \sum_{n=0}^{\infty} \int_a^b f(t) \cos n(x-t) dt = F(x),$$

^{*} Received 1 October, 1930; read 13 November, 1930.

[†] J. R. Wilton, Journal London Math. Soc., 5 (1930), 276-279.

where the dash denotes that the term n = 0 is to be halved, and

$$\begin{cases} F(x) = 0, & \text{if } x < a \text{ or if } x > b, \\ F(x) = \frac{1}{2} \{ f(x+0) + f(x-0) \}, & \text{if } a < x < b, \\ F(a) = \frac{1}{2} f(a+0), & \text{unless both } a = 0 \text{ and } b = 2\pi, \\ F(b) = \frac{1}{2} f(b-0), & \text{if } b \neq 2\pi, \\ F(0) = \frac{1}{2} \{ f(+0) + f(2\pi - 0) \}, & \text{if } a = 0 \text{ and } b = 2\pi. \end{cases}$$

The apparatus which I require is, first, the elementary theorem:

(8)
$$\sum_{n=1}^{\infty} \frac{\sin nt}{n\pi} = \begin{cases} \frac{1}{2} - \frac{t}{2\pi}, & \text{if } 0 < t < 2\pi, \\ -\frac{1}{2} - \frac{t}{2\pi}, & \text{if } -2\pi < t < 0, \end{cases}$$

and the series (3) is boundedly convergent.

Second, the following properties of the Lebesgue-Stieltjes integral (LS-integral),

$$\int_a^b \phi df = \int_a^b \phi(t) \, df(t),$$

in which f(t) is of bounded variation over (a, b), and it will be sufficient to assume that $\phi(t)$ is continuous, except for at most two simple discontinuities in (a, b).

(i) If
$$a < c < b$$
, then

(4)
$$\int_a^b \phi df = \int_a^c \phi df + \int_c^b \phi df,$$

and*

(5.1)
$$\int_{a}^{b} \phi df = \phi(a) \{ f(a+0) - f(a) \} + \int_{a+0}^{b} \phi df$$

(5.2)
$$= \phi(b)\{f(b)-f(b-0)\} + \int_a^{b-0} \phi df;$$

(ii) If $\phi(t)$ is an indefinite integral of a function $\phi'(t)$ when $a \leqslant t \leqslant b$, then

(6)
$$\int_a^b \phi df = \phi(b)f(b) - \phi(a)f(a) - \int_a^b f\phi' dt,$$

* By
$$\int_{a+0}^{b} \phi \, df$$
 I mean, of course, $\lim_{\epsilon \to 0} \int_{a+\epsilon}^{b} \phi \, df$.

where it is to be understood that if, for instance, the lower limit of the integral on the left of (6) is a+0, then the interval within which $\phi(t)$ is an integral of $\phi'(t)$ is $a < t \le b$, and we must write $\phi(a+0) f(a+0)$ for $\phi(a) f(a)$ on the right;

(iii) If, as $n \to \infty$, $\lim \phi_n(t) = \phi(t)$, and if $|\phi_n(t)| \leqslant K$ for every n and for all values of t in (a, b), then

(7)
$$\lim_{n\to\infty} \int_a^b \phi_n(t) \, df(t) = \int_a^b \phi(t) \, df(t),$$

provided that all the integrals exist as LS-integrals*.

Since (3) is boundedly convergent, we have, by (7),

(8)
$$\sum_{t=0}^{\infty} \int_{a}^{b} \frac{\sin n(t-c)}{n} df(t) = \int_{a}^{b} \sum_{t=0}^{\infty} \frac{\sin n(t-c)}{n} df(t).$$

2. Proof of Fourier's theorem.

Lemma. If $\phi(t)$ is an indefinite integral of $\phi'(t)$ in $a \leq t < c$ and in $c < t \leq b$, and if $\phi(t)$ has a simple discontinuity at t = c, then

(9)
$$\int_{a}^{b} \phi df = \phi(b) f(b) - \phi(a) f(a) - f(c-0) \{ \phi(c) - \phi(c-0) \}$$
$$-f(c+0) \{ \phi(c+0) - \phi(c) \} - \int_{a}^{b} f \phi' dt.$$

This formula is correct when c = a and when c = b, if we put

$$f(a-0) = f(b+0) = 0.$$

When c = a we have, by (5.1) and (6),

$$\int_{a}^{b} \phi df = \phi(a) \{ f(a+0) - f(a) \} + \int_{a+0}^{b} \phi df$$

$$= \phi(b) f(b) - \phi(a) f(a) - f(a+0) \{ \phi(a+0) - \phi(a) \} - \int_{a}^{b} f \phi' dt.$$

This is the particular case of (9) when c = a; the case c = b follows in the same way from (5.2); and the general case is then a consequence of (4).

Now let
$$\phi(t) = -\sum_{n=1}^{\infty} \frac{\sin n(x-t)}{n\pi};$$

^{*} E. W. Hobson, Theory of functions of a real variable, 1, 606.

then, by (8) and (6),

$$\int_{a}^{b} \phi df = -\frac{1}{\pi} \int_{a}^{b} \left(\sum_{1}^{\infty} \frac{\sin n(x-t)}{n} \right) df(t)$$

$$= -\sum_{1}^{\infty} \int_{a}^{b} \frac{\sin n(x-t)}{n\pi} df(t)$$

$$= -\frac{1}{\pi} \sum_{1}^{\infty} \left[\frac{\sin n(x-b)}{n} f(b) - \frac{\sin n(x-a)}{n} f(a) + \int_{a}^{b} f(t) \cos n(x-t) dt \right]$$

$$= \phi(b) f(b) - \phi(a) f(a) - \frac{1}{\pi} \sum_{1}^{\infty} \int_{a}^{b} f(t) \cos n(x-t) dt.$$
(10)

On the other hand, if a, b, x satisfy the inequalities stated in the theorem, then, by (3), $\phi(t)$ is an integral of $-1/(2\pi)$ except at the one point t=x when $a \le x \le b$, or, in the special case when a=x=0 and $b=2\pi$, at the two points t=0 and $t=2\pi$; and, since $\phi(x)=0$ $\phi(x+0)=\frac{1}{2}$, and $\phi(x-0)=-\frac{1}{2}$, it follows from (9) that

where F(x) is defined by (2). The theorem is a consequence of (10) and (11).

ON THE REPRESENTATIONS OF A NUMBER AS THE SUM OF TWO NUMBERS NOT DIVISIBLE BY k-th POWERS

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Let a positive integer be called a k-number if it is not divisible by the k-th power of any integer greater than 1 (the 2-numbers are usually called "quadratfrei"), and let $Q_k(n)$ denote the number of representations of n as the sum of two k-numbers.

My object is to give a short and elementary proof of the following theorem †:—

Let k be any integer greater than or equal to 2, and let

(1)
$$c_k = \prod_{p} (1 - 2p^{-k}),$$

^{*} Received 31 May, 1930; read 19 June, 1930.

[†] The theorem is due to Linfoot and Evelyn, who are publishing their proof in the Journal für Mathematik.