ON NECESSARY CONDITIONS FOR THE CONVERGENCE OF FOURIER SERIES

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We establish necessary conditions for the convergence of multiple Fourier series of integrable functions in the mean.

By $L_1(T^m)$ we denote a space of 2π -periodic integrable functions f(x) with the norm

$$||f||_1 = \int_{T^m} |f(x_1, \dots, x_m)| dx_1 \dots dx_m = \int_{T^m} |f(x)| dx < \infty,$$

where $x = (x_1, \dots, x_m)$ and $T^m = [0, 2\pi)^m$. Let $f \in L_1(T^m)$, let

$$S[f] = \sum_{k=0}^{\infty} \sum_{|l|_1=k} c_l e^{i(l,x)}$$
 (1)

be its Fourier series, and let

$$S_n(f;x) = \sum_{k=0}^n \sum_{|l|_1=k} c_l e^{i(l,x)}$$

be the *n*th partial sum of series (1). Here, $l=(l_1,l_2,\ldots,l_m),\ l_j\in\mathbb{Z},\ j=\overline{1,m},\ x=(x_1,x_2,\ldots,x_m),$

$$(l,x) = l_1x_1 + l_2x_2 + \ldots + l_mx_m$$

and

$$|l|_1 = |l_1| + |l_2| + \ldots + |l_m|.$$

We say that series (1) converges to the function f(x) in the mean if

$$||f - S_n(f)||_1 \to 0$$
 (2)

as $n \to \infty$.

Since relation (2) is true not for all functions $f(\cdot) \in L_1$ (see [1], Chap. VIII, Sec. 22), it is necessary to establish the conditions for the coefficients of series (1) under which this series is convergent in the mean.

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In the present paper, for $f \in L_1(T^m)$, we obtain conditions necessary for the validity of relation (2). In [2], Fomin proved that if the series

$$\frac{a_0}{2} + \sum_{k=1}^{\infty} a_k \cos kx \tag{3}$$

converges in the mean, then the relation

$$\lim_{n \to \infty} \sum_{k=1}^{m_n} \frac{a_{n+k}}{k} = 0$$

is true for any sequence of natural numbers $\{m_n\}$ such that $m_n \le n$, $n = 1, 2, \ldots$

In [3], Zaderei and Smal' studied series of the form (3)

$$\sum_{k=1}^{\infty} a_k \sin kx \tag{4}$$

and established that the condition

$$\lim_{n \to \infty} \sum_{k=1}^{n} \frac{|a_{n+k}|}{k} = 0$$

is necessary for the convergence of series (3) and (4) in the metric of the space L_1 .

In [4], for series of the form

$$\sum_{k=0}^{\infty} a_k \sum_{l_1 + \dots + l_m = k} e^{i(l,x)}, \quad l_j \ge 0, \quad j = 1, 2, \dots, m,$$

it is shown that the relation

$$\lim_{n \to \infty} \ln^{m-1} n \sum_{k=1}^{n} \frac{|a_{n+k}|}{k} = 0$$

is a necessary condition for the convergence of these series in the mean.

In [5], for series of the form

$$\sum_{k=0}^{\infty} \sum_{l_1 + \dots + l_m = k} a_l e^{i(l,x)}, \quad l_j \ge 0, \quad j = 1, 2, \dots, m,$$

it is demonstrated that the relation

$$\lim_{n \to \infty} \sum_{k=1}^{n} \frac{1}{k} \left\| \sum_{l_1 + \dots + l_m = n + k} a_l e^{i(l,x)} \right\|_1 = 0$$

is a necessary condition for the convergence of these series in the mean.

The following theorem is true:

Theorem 1. Let f belong to $L_1(T^m)$. Then, in order that relation (2) be true, it is necessary that the following equality be true:

$$\lim_{n \to \infty} \sum_{k=1}^{n} \frac{1}{k} \sum_{s} ||A_{s}(k, n, x)||_{1} = 0,$$

where

$$A_s(k,n,x) = \sum_{\substack{\sum_{j=1}^m (-1)^{s_j} l_j = n+k}} c_l e^{i(l,x)}, \qquad s = (s_1, s_2, \dots, s_m),$$

$$s_j = \begin{cases} 0 & \text{for } l_j \ge 0, \\ 1 & \text{for } l_j < 0, \end{cases} \qquad j = \overline{1, m}.$$

Proof. The proof of the theorem is based on the well-known assertions formulated in what follows. For trigonometric polynomials of the form

$$t_n(x) = t_n(x_1, x_2, \dots, x_m) = \sum_{k=0}^n \sum_{|l|_1=k} c_l e^{i(l,x)},$$

the following inequality is true:

$$\left\| \frac{\partial t_n(x)}{\partial x_i} \right\|_1 \le n \left\| t_n \left(x_1, \dots, x_m \right) \right\|_1. \tag{5}$$

Inequality (5) is the Bernstein-type inequality for trigonometric polynomials.

Let $M = \{1, 2, \dots, m\}$, let $B \subset M$, let

$$\widetilde{t_n}^{(B)}(x) = (-i)^{|B|} \sum_{k=0}^n \sum_{|l|_1=k} \prod_{j \in B} \operatorname{sign} l_j c_l e^{i(l,x)}$$

be a function of the variables x_j , $j \in B$, conjugate to $t_n(x)$, and let |B| be the number of elements of the set B.

An inequality of the form (5) is also true for the conjugate functions (see [6, p. 21])

$$\left\| \frac{\partial \widetilde{t_n}^{(B)}(x)}{\partial x_i} \right\|_1 \le n \left\| t_n(x) \right\|_1. \tag{6}$$

Hardy-Littlewood Theorem [7 p. 454]. Let

$$F(z) = b_0 + b_1 z + \ldots + b_n z^n + \ldots \in H.$$

Then

$$\sum_{n=0}^{\infty} \frac{|b_n|}{n+1} \le \frac{1}{2} \int_{0}^{2\pi} \left| F\left(e^{ix}\right) \right| dx,\tag{7}$$

where H is a Hardy space (the space of functions F(z) analytic for |z| < 1 and such that

$$\sup_{0 \le r < 1} \int_{0}^{2\pi} \left| F\left(re^{ix}\right) \right| dx < \infty.$$

By $V_{2n}^{n}\left(f;x\right)$ we denote the de la Vallée-Poussin sum of the function $f\left(x\right) ,$

$$V_{2n}^{n}(f;x) = \frac{1}{n} \sum_{k=n+1}^{2n} S_k(f;x) = \sum_{k=0}^{2n} \lambda_k^{(n)} \sum_{|l|_1=k} c_l e^{i(l,x)},$$

where

$$\lambda_k^{(n)} = \begin{cases} 1, & k = \overline{0, n+1}, \\ \frac{2n-k+1}{n}, & k = \overline{n+1, 2n}. \end{cases}$$

Let

$$t_n(x) = \sum_{k=1}^n \sum_{|l|_1=k} c_l e^{i(l,x)}$$

($c_l = c_{l_1, l_2, ..., l_m}$ are complex numbers) be a trigonometric polynomial. The set of these polynomials is denoted by T_n .

Also let

$$E_n(f)_1 = \inf_{t_n \in T_n} || f(x) - t_n(x) ||_1$$

be the best approximation of the function $f(\cdot)$ in the metric L_1 . By t_n^* we denote the polynomial of the best approximation of the function $f(\cdot)$ from T_n . Then

$$||f - V_{2n}^{n}(f)||_{1} \le ||f - t_{n}^{*}||_{1} + ||t_{n}^{*} - V_{2n}^{n}(f)||_{1}$$

$$= E_{n}(f)_{1} + ||V_{2n}^{n}(f - t_{n}^{*})||_{1} \le E_{n}(f)_{1} + E_{n}(f)_{1}||V_{2n}^{n}||_{L_{1} \to L_{1}}$$

$$= (||V_{2n}^{n}||_{L_{1} \to L_{1}} + 1)E_{n}(f)_{1},$$

where $||V_{2n}^n||_{L_1 \to L_1}$ is the norm of the de la Vallée-Poussin operator.

By the Stone-Weierstrass theorem, the best approximation $E_n(f)_1 \to 0$ as $n \to \infty$ for any function $f \in L_1(T^m)$ (see [8, p. 42]).

Now let

$$\sigma_n(f;x) = \frac{1}{n+1} \sum_{k=0}^{n} S_k(f;x)$$

be the Fejér means.

In [9, 10], Podkorytov proved that $\|\sigma_n\|_{L_1 \to L_1} \le C$. Since

$$V_{2n}^{n}(f;x) = \frac{2n+1}{n}\sigma_{2n}(f;x) - \frac{n+1}{n}\sigma_{n}(f;x),$$

we conclude that

$$||V_{2n}^n||_{L_1\to L_1}\leq C.$$

According to the Lebesgue inequality, we get

$$||f - V_{2n}^n(f)||_1 \le (||V_{2n}^n||_{L_1 \to L_1} + 1)E_n(f)_1 \to 0.$$

Then

$$||f - S_n(f)||_1 \ge ||V_{2n}^n(f) - S_n(f)||_1 - ||f - V_{2n}^n(f)||_1 \ge ||V_{2n}^n(f) - S_n(f)||_1 + o(1).$$
(8)

The partial Fourier sums of the functions conjugate to f(x) in the the first, second, and both variables are denoted by $\widetilde{S_n}^{(1)}(f;x)$, $\widetilde{S_n}^{(2)}(f;x)$, and $\widetilde{S_n}^{(1,2)}(f;x)$, respectively, and the conjugate de la Vallée-Poussin sums with respect to the first, second, and both variables are denoted by $\widetilde{V_{2n}^n}^{(1)}(f;x)$, $\widetilde{V_{2n}^n}^{(2)}(f;x)$, and $\widetilde{V_{2n}^n}^{(1,2)}(f;x)$, respectively. Thus, we have

$$\widetilde{S_n}^{(1)}(f;x) = -i \sum_{k=1}^n \sum_{|l_1|+|l_2|=k} \operatorname{sign} l_1 c_l e^{i(l,x)},$$

$$\widetilde{S_n}^{(2)}(f;x) = -i \sum_{k=1}^n \sum_{|l_1|+|l_2|=k} \operatorname{sign} l_2 c_l e^{i(l,x)},$$

$$\widetilde{S_n}^{(1,2)}(f;x) = -\sum_{k=1}^n \sum_{|l_1|+|l_2|=k} \operatorname{sign} l_1 \operatorname{sign} l_2 c_l e^{i(l_1)x},$$

$$\widetilde{V_{2n}^{n}}^{(1)}(f;x) = -i \sum_{k=1}^{2n} \lambda_k^{(n)} \sum_{|l_1|+|l_2|=k} \operatorname{sign} l_1 c_l e^{i(l,x)},$$

$$\widetilde{V_{2n}^{n}}^{(2)}(f;x) = -i \sum_{k=1}^{2n} \lambda_k^{(n)} \sum_{|l_1|+|l_2|=k} \operatorname{sign} l_2 c_l e^{i(l,x)},$$

$$\widetilde{V_{2n}^{n}}^{(1,2)}(f;x) = -\sum_{k=1}^{2n} \lambda_k^{(n)} \sum_{|l_1|+|l_2|=k} \operatorname{sign} l_1 \operatorname{sign} l_2 c_l e^{i(l,x)}.$$

By using the properties of the function sign l, we determine the quantity

$$\begin{split} \left(V_{2n}^{n}(f;x) - S_{n}(f;x)\right) + i \left(\widetilde{V_{2n}^{n}}^{(1)}(f;x) - \widetilde{S_{n}}^{(1)}(f;x)\right) \\ + i \left(\widetilde{V_{2n}^{n}}^{(2)}(f;x) - \widetilde{S_{n}}^{(2)}(f;x)\right) - \left(\widetilde{V_{2n}^{n}}^{(1,2)}(f;x) - \widetilde{S_{n}}^{(1,2)}(f;x)\right) \\ = \begin{bmatrix} 4 \sum_{k=n+1}^{2n} \frac{2n-k+1}{n} \sum_{l_{1}+l_{2}=k} c_{l}e^{i(l,x)}, & l_{1} > 0, & l_{2} > 0, \\ 2 \sum_{k=n+1}^{2n} \frac{2n-k+1}{n} c_{k,0}e^{ikx_{1}}, & l_{1} > 0, & l_{2} = 0, \\ 2 \sum_{k=n+1}^{2n} \frac{2n-k+1}{n} c_{0,k}e^{ikx_{2}}, & l_{1} = 0, & l_{2} > 0, \\ 0, & \text{otherwise} \end{bmatrix} \\ = \frac{4}{2^{\gamma_{l}}} \sum_{k=n+1}^{2n} \frac{2n-k+1}{n} \sum_{l_{1}+l_{2}=k} c_{l}e^{i(l,x)}, \end{split}$$

where γ_l is the number of coordinates of the vector $l = (l_1, l_2)$ equal to zero.

For $l_1 \ge 0$ and $l_2 \ge 0$, we have

$$\sum_{k=n+1}^{2n} \frac{2n-k+1}{n} \sum_{l_1+l_2=k} c_l e^{(l,x)} = \frac{2^{\gamma_l}}{4} \left(V_{2n}^n(f;x) - S_n(f;x) \right) + \frac{2^{\gamma_l}}{4} i \left(\widetilde{V_{2n}^n}^{(1)}(f;x) - \widetilde{S_n}^{(1)}(f;x) \right) + \frac{2^{\gamma_l}}{4} i \left(\widetilde{V_{2n}^n}^{(2)}(f;x) - \widetilde{S_n}^{(2)}(f;x) \right) - \frac{2^{\gamma_l}}{4} \left(\widetilde{V_{2n}^n}^{(1,2)}(f;x) - \widetilde{S_n}^{(1,2)}(f;x) \right).$$
(9)

In the other cases, we obtain similar equalities.

For $l_1 > 0$ and $l_2 < 0$, we get

$$\sum_{k=n+1}^{2n} \frac{2n-k+1}{n} \sum_{l_1-l_2=k} c_l e^{(l,x)} = \frac{2^{\gamma_l}}{4} \left(V_{2n}^n (f;x) - S_n (f;x) \right)$$

$$+ \frac{2^{\gamma_l}}{4} i \left(\widetilde{V_{2n}^n}^{(1)} (f;x) - \widetilde{S_n}^{(1)} (f;x) \right)$$

$$- \frac{2^{\gamma_l}}{4} i \left(\widetilde{V_{2n}^n}^{(2)} (f;x) - \widetilde{S_n}^{(2)} (f;x) \right)$$

$$+ \frac{2^{\gamma_l}}{4} \left(\widetilde{V_{2n}^n}^{(1,2)} (f;x) - \widetilde{S_n}^{(1,2)} (f;x) \right).$$

$$(10)$$

For $l_1 < 0$ and $l_2 > 0$, we obtain

$$\sum_{k=n+1}^{2n} \frac{2n-k+1}{n} \sum_{-l_1+l_2=k} c_l e^{(l,x)} = \frac{2^{\gamma_l}}{4} \left(V_{2n}^n (f;x) - S_n (f;x) \right) - \frac{2^{\gamma_l}}{4} i \left(\widetilde{V_{2n}^n}^{(1)} (f;x) - \widetilde{S_n}^{(1)} (f;x) \right) + \frac{2^{\gamma_l}}{4} i \left(\widetilde{V_{2n}^n}^{(2)} (f;x) - \widetilde{S_n}^{(2)} (f;x) \right) + \frac{2^{\gamma_l}}{4} \left(\widetilde{V_{2n}^n}^{(1,2)} (f;x) - \widetilde{S_n}^{(1,2)} (f;x) \right).$$

$$(11)$$

For $l_1 \leq 0$ and $l_2 \leq 0$, we find

$$\sum_{k=n+1}^{2n} \frac{2n-k+1}{n} \sum_{-l_1-l_2=k} c_l e^{(l,x)} = \frac{2^{\gamma_l}}{4} \left(V_{2n}^n (f;x) - S_n (f;x) \right)$$

$$+ \frac{2^{\gamma_l}}{4} i \left(\widetilde{V_{2n}^n}^{(1)} (f;x) - \widetilde{S_n}^{(1)} (f;x) \right)$$

$$+ \frac{2^{\gamma_l}}{4} i \left(\widetilde{V_{2n}^n}^{(2)} (f;x) - \widetilde{S_n}^{(2)} (f;x) \right)$$

$$- \frac{2^{\gamma_l}}{4} \left(\widetilde{V_{2n}^n}^{(1,2)} (f;x) - \widetilde{S_n}^{(1,2)} (f;x) \right).$$

$$(12)$$

Differentiating (9), first, with respect to x_1 and then with respect to x_2 and finding the sum of the equalities obtained as a result, we get

$$\left\| \sum_{k=n+1}^{2n} \frac{2n-k+1}{n} k \sum_{l_1+l_2=k} c_l e^{i(l,x)} \right\|_{1} \leq \frac{2^{\gamma_l}}{4} \left\| (V_{2n}^n(f;x) - S_n(f;x))_{x_1}' \right\|_{1} \\
+ \frac{2^{\gamma_l}}{4} \left\| (\widetilde{V_{2n}^n}^{(1)}(f;x) - S_n(f;x))_{x_2}' \right\|_{1} \\
+ \frac{2^{\gamma_l}}{4} \left\| (\widetilde{V_{2n}^n}^{(1)}(f;x) - \widetilde{S_n}^{(1)}(f;x))_{x_2}' \right\|_{1} \\
+ \frac{2^{\gamma_l}}{4} \left\| (\widetilde{V_{2n}^n}^{(1)}(f;x) - \widetilde{S_n}^{(1)}(f;x))_{x_2}' \right\|_{1} \\
+ \frac{2^{\gamma_l}}{4} \left\| (\widetilde{V_{2n}^n}^{(2)}(f;x) - \widetilde{S_n}^{(2)}(f;x))_{x_2}' \right\|_{1} \\
+ \frac{2^{\gamma_l}}{4} \left\| (\widetilde{V_{2n}^n}^{(1)}(l,x) - \widetilde{S_n}^{(1)}(l,x))_{x_2}' \right\|_{1} \\
+ \frac{2^{\gamma_l}}{4} \left\| (\widetilde{V_{2n}^n}^{(1)}(l,x) - \widetilde{S_n}^{(1)}(l,x))_{x_1}' \right\|_{1} \\
+ \frac{2^{\gamma_l}}{4} \left\| (\widetilde{V_{2n}^n}^{(1)}(l,x) - \widetilde{S_n}^{(1)}(l,x))_{x_1}' \right\|_{1} \\
+ \frac{2^{\gamma_l}}{4} \left\| (\widetilde{V_{2n}^n}^{(1)}(l,x) - \widetilde{S_n}^{(1)}(l,x))_{x_1}' \right\|_{1} . \tag{13}$$

Applying the Bernstein inequality (5) [or (6)] to each term on the right-hand side of (13), we obtain

$$\left\| \sum_{k=n+1}^{2n} \frac{2n-k+1}{n} k \sum_{l_1+l_2=k} c_l e^{i(l,x)} \right\|_1 \le \frac{2^{\gamma_l} 8n}{4} \left\| \sum_{k=n+1}^{2n} \frac{2n-k+1}{n} \sum_{|l_1|+|l_2|=k} c_l e^{i(l,x)} \right\|_1. \tag{14}$$

Substituting (14) in (8), we find

$$\|f - S_n(f)\|_1 \ge \frac{1}{2^{\gamma_l} 2n} \left\| \sum_{k=n+1}^{2n} \frac{2n - k + 1}{n} k \sum_{l_1 + l_2 = k} c_l e^{i(l,x)} \right\|_1 + o(1)$$

$$= \frac{1}{2^{\gamma_l} 2n} \int_{T^2} \left| \sum_{k=n+1}^{2n} \frac{2n - k + 1}{n} k \sum_{l_1 + l_2 = k} c_l e^{i(l,x)} \right| dx + o(1).$$
(15)

In view of the 2π -periodicity of the integrand in (15) and the fact that the integral is independent of the interval of integration of length 2π , we conclude that

$$\frac{1}{2^{\gamma_{l}} 2n} \frac{1}{2\pi} \int_{T^{2}} \left(\int_{0}^{2\pi} \left| \sum_{k=n+1}^{2n} \frac{2n-k+1}{n} k \sum_{l_{1}+l_{2}=k} c_{l} e^{i(l,x)} e^{ikt} \right| dt \right) dx$$

$$= \frac{1}{2^{\gamma_{l}} 2n} \frac{1}{2\pi} \int_{T^{2}} \left(\int_{0}^{2\pi} \left| \sum_{k=1}^{n} \frac{n-k+1}{n} (n+k) \sum_{l_{1}+l_{2}=k} c_{l} e^{i(l,x)} e^{ikt} \right| dt \right) dx. \tag{16}$$

The integrand in (16) regarded as a function of the variable t belongs to the Hardy space. Applying the Hardy–Littlewood inequality (7) to this function, we get

$$\frac{1}{2^{\gamma_{l}}2n} \frac{1}{2\pi} \int_{T^{2}}^{2\pi} \int_{0}^{\pi} \left| \sum_{k=1}^{n} \frac{n-k+1}{n} (n+k) \sum_{l_{1}+l_{2}=k} c_{l} e^{i(l,x)} e^{ikt} \right| dt dx$$

$$\geq \frac{1}{2^{\gamma_{l}}2n} \frac{1}{2\pi} \int_{T^{2}}^{2} 2 \sum_{k=1}^{n} \frac{1}{k+1} \left| \frac{n-k+1}{n} (n+k) \sum_{l_{1}+l_{2}=n+k} c_{l} e^{i(l,x)} \right| dx$$

$$\geq \frac{1}{2^{\gamma_{l}}n} \frac{1}{2\pi} \sum_{k=1}^{n} \frac{n-k+1}{n} \frac{n+k}{k+1} \int_{T^{2}} \left| \sum_{l_{1}+l_{2}=n+k} c_{l} e^{i(l,x)} \right| dx$$

$$\geq \frac{1}{2^{\gamma_{l}}2\pi} \sum_{k=1}^{n} \frac{1}{k} \left\| \sum_{l_{1}+l_{2}=n+k} c_{l} e^{i(l,x)} \right\|_{1}^{2} - \frac{1}{2^{\gamma_{l}}2\pi} \frac{1}{n} \sum_{k=1}^{n} \left\| \sum_{l_{1}+l_{2}=n+k} c_{l} e^{i(l,x)} \right\|_{1}^{2}.$$

By virtue of relation (2), we conclude that

$$\left\| \sum_{|I|_1 = k} a_I e^{i(I,x)} \right\|_1 \to 0 \quad \text{as} \quad n \to \infty$$

and, therefore,

$$\frac{1}{n} \sum_{k=1}^{n} \left\| \sum_{|l|_1 = n+k} a_l e^{i(l,x)} \right\|_1 \to 0.$$

This yields

$$\|f - S_n(f)\|_1 \ge \frac{1}{2^{\gamma_l} 2\pi} \sum_{k=1}^n \frac{1}{k} \left\| \sum_{l_1 + l_2 = n + k} c_l e^{i(l,x)} \right\|_1 + o(1).$$
 (17)

In a similar way, we analyze expressions (10), (11), and (12).

Differentiating relation (10), first, with respect to x_1 and then with respect to x_2 and subtracting the equalities obtained as a result, we obtain

$$||f - S_n(f)||_1 \ge \frac{1}{2^{\gamma_l} 2\pi} \sum_{k=1}^n \frac{1}{k} \left\| \sum_{l_1 - l_2 = n + k} c_l e^{i(l,x)} \right\|_1 + o(1).$$
 (18)

Performing a similar procedure with relations (11) and (12), we conclude that

$$||f - S_n(f)||_1 \ge \frac{1}{2^{\gamma_l} 2\pi} \sum_{k=1}^n \frac{1}{k} \left\| \sum_{-l_1 + l_2 = n + k} c_l e^{i(l,x)} \right\|_1 + o(1), \tag{19}$$

$$\|f - S_n(f)\|_1 \ge \frac{1}{2^{\gamma_l} 2\pi} \sum_{k=1}^n \frac{1}{k} \left\| \sum_{-l_1 - l_2 = n + k} c_l e^{i(l,x)} \right\|_1 + o(1).$$
 (20)

We now find the sum of relations (17)–(20). This yields

$$4 \| f - S_n(f) \|_1 \ge \frac{1}{2^{\gamma_l} 2\pi} \sum_{k=1}^n \frac{1}{k} \left(\left\| \sum_{l_1 + l_2 = n + k} c_l e^{i(l, x)} \right\|_1 + \left\| \sum_{l_1 - l_2 = n + k} c_l e^{i(l, x)} \right\|_1 + \left\| \sum_{l_1 - l_2 = n + k} c_l e^{i(l, x)} \right\|_1 + \left\| \sum_{l_1 - l_2 = n + k} c_l e^{i(l, x)} \right\|_1 + o(1),$$

which completes the proof of the theorem.

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