

The World's Largest Open Access Agricultural & Applied Economics Digital Library

# This document is discoverable and free to researchers across the globe due to the work of AgEcon Search.

Help ensure our sustainability.

Give to AgEcon Search

AgEcon Search http://ageconsearch.umn.edu aesearch@umn.edu

Papers downloaded from **AgEcon Search** may be used for non-commercial purposes and personal study only. No other use, including posting to another Internet site, is permitted without permission from the copyright owner (not AgEcon Search), or as allowed under the provisions of Fair Use, U.S. Copyright Act, Title 17 U.S.C.

matherlande school of economics

ECONOMETRIC INSTITUTE

# AN ABEL-TAUBER THEOREM ON CONVOLUTIONS WITH THE MOBIUS FUNCTIONS GIANNINI FOUNDATION OF AGRICULTURAL STONOMICS LIBRARY

May

21979

J. GELUK

zafing

REPORT 7820/S

ERASMUS UNIVERSITY ROTTERDAM, P.O. BOX 1738, ROTTERDAM, THE NETHERLANDS

AN ABEL-TAUBER THEOREM ON CONVOLUTIONS WITH THE MOBIUS FUNCTION

by J.L. Geluk

## ABSTRACT

Suppose n:  $R^+ \rightarrow R^+$  and  $\frac{n(x)}{x}$  is integrable on  $(o,\infty)$ .

Then 
$$\widetilde{n}(s) = s \int_{0}^{\infty} \frac{e^{-us}}{1 - e^{-us}} n(u) du$$
 exists for  $s > 0$ .

In this paper an Abel-Tauber theorem is proved concerning this transform.

Moreover the relation between  $\widetilde{n}(s)$  and  $\sum_{m \leq s} \frac{1}{m} n(\frac{s}{m})$  is studied.

#### Contents

			page	
Introducti	on		1	
Results			3	
References			13	

Keywords and phrases:

Abel-Tauber theorems, regular variation.

# Introduction

Following earlier work by Landau [1] and others, Ingham proved (in [2]) the following theorem:

#### Theorem A

Suppose that

(i) f(x) is positive and non-decreasing for  $x \ge 1$ 

(ii)  $F(x) \equiv \sum_{n \leq x} f(\frac{x}{n}) = \operatorname{axlog} x + bx + o(x)$  (x+ $\infty$ )

where a and b are constants. Then

(a) 
$$f(x) \sim ax$$
 ( $x \rightarrow \infty$ )  
(b)  $\int \frac{f(x)-ax}{x^2} dx = b-a\gamma$ 

where  $\gamma$  is Eulers constant.

Moreover, for any function f(x), bounded and integrable over every finite interval (1,X) hypothesis (ii) implies conclusion (b). More recently Jukes  $\begin{bmatrix} 14 \end{bmatrix}$  extended results of Segal (see  $\begin{bmatrix} 3 \end{bmatrix}$ ,  $\begin{bmatrix} 4 \end{bmatrix}$ ) and proved the following theorem which can be considered as a generalization of theorem A. For a proof of this theorem see also  $\begin{bmatrix} 5 \end{bmatrix}$ .

# Theorem B

Let f(x) be bounded and integrable on every finite subinterval of  $[1,\infty)$  and suppose that

 $\sum_{n \leq x} f(\frac{x}{n}) = xg(x) + o (x^2g'(x)) \qquad (x \rightarrow \infty)$ 

where  $g(x) \in C^2 [1, \infty)$  is positive and satisfies

(i) g'(x) > 0 for all  $x \in [1, \infty)$ 

(ii) for some real r,  $xg'(x)(\log x)^{-r}$  is non-increasing for  $x > x_0$ 

(iii) for some real s,  $xg'(x)(\log x)^s \equiv q(x)$  is non-decreasing for  $x > x_1$  and

 $q(x) \rightarrow \infty (x \rightarrow \infty)$ 

Then 
$$\int_{1}^{x} \frac{f(t)}{t^2} dt = g(x) - \gamma xg'(x) + o (xg'(x)) \qquad (x \rightarrow \infty)$$

If we suppose f(x) to be positive and non-decreasing we also have  $f(x) \sim x^2g'(x)$  $(x \rightarrow \infty)$ 

In this note we consider the situation in theorem B where g(x) is allowed to grow faster than in (ii).

We use the concept of regular variation as introduced by Karamata to formulate natural conditions on g(x) and prove a theorem similar to theorem B. Moreover, an application is given which gives a second order condition in a relation considered by Parameswaran in [6]. See our corollary 1 and the remark after theorem 4. Parameswaran proves the following theorem ([6], theorem II).

Theorem C

12

SE

If  $\int_{0}^{R} \frac{n(u)}{u} du$  exists in the Lebesgue sense for every positive R

 $f(s) \equiv \exp \left\{ s \int_{0}^{\infty} \frac{e^{-su}}{1 - e^{-su}} n(u) du \right\}$ 

for all positive s and n(u) non-decreasing, then the relation

 $\log f(s) \sim \int_{a}^{1/s} \frac{L(u)}{u} du \text{ as } s \rightarrow 0^+ \text{ implies the relation}$ 

 $n(u) \sim L(u)$  as  $u \rightarrow \infty$ , provided L(x) is a slowly oscillating function defined for  $x \geq a$  such that

L(x)  $\sim K \exp \left\{ \int_{a}^{b} \frac{\delta(u)}{u} du \right\}$  as  $x \rightarrow \infty$  where  $\delta$  is a non-increasing function and K is a positive real number.

We use our theorem 3 to get a theorem similar to theorem C.

#### Results

First we define the subclass of slowly varying functions we want to consider. Definition: The non-decreasing function  $q : R^+ \rightarrow R$  belongs to the class II if there

exists a slowly varying function L such that  $q(x) = \int_{1}^{t} \frac{L(t)}{t} dt + L(x)$ 

It can be shown that the class  $\Pi$  consists of all non-decreasing functions  $q : \mathbb{R}^+ \to \mathbb{R}$ for which there exist functions  $a : \mathbb{R}^+ \to \mathbb{R}^+$  and  $b : \mathbb{R}^+ \to \mathbb{R}$  such that for all positive x

 $\lim_{t\to\infty}\frac{q(tx)-b(t)}{a(t)}=\log x$ 

If the last relation holds, then it is true with b(t) = q(t) and a(t) = q(te) - q(t). The function a(t) is of course determined up to asymptotic equivalence and is called the auxiliary function. As a consequence of these facts we mention the following result: if  $q(x) \in \mathbb{I}$  with auxiliary function L(x),  $q_1(x)$  is non-decreasing and  $\frac{q(x) - q_1(x)}{L(x)} \rightarrow C (x \rightarrow \infty)$ , where

C  $\epsilon$  R is a constant, then  $q_1(x) \epsilon \Pi$  with auxiliary function L(x). It is easy to see that if L(x) slowly varying, then  $\int \frac{L(t)}{t} dt$  is an element of  $\Pi$ with auxiliary function L(x).

The class I is a subclass of the slowly varying functions at infinity. Moreover, for each function  $q \in I$  it is possible to find a function  $L_{\pm}$  such that q(x) =

$$\int_{1}^{x} \frac{L_{*}(t)}{t} dt + o (L(x)) (x \rightarrow \infty)$$

where  $L_* \sim L$  is slowly varying.

For the proofs of these statements and further properties see [10], [11] and [12]. We start with two Abelian results.

#### Theorem 1

Suppose n :  $R^+ \rightarrow R^+$  is slowly varying,  $\frac{n(x)}{x}$  is (Lebesgue) integrable on finite subintervals of  $(0,\infty)$ 

Then  $n (\frac{1}{s}) \in \Pi$  with auxiliary function n(s), where n is defined by

$$\hat{n}(s) = s \int_{0}^{\infty} \frac{e^{-us}}{1 - e^{-us}} n(u) du$$

Moreover,

$$\frac{\stackrel{\sim}{n}(\frac{1}{s}) - \int\limits_{0}^{s} \frac{n(t)}{t} dt}{n(s)} \rightarrow 0 \quad (s \rightarrow \infty)$$

Proof:

$$\frac{\int_{0}^{\infty} \frac{n(t)}{t} dt - \hat{n}(\frac{1}{s})}{n(s)} = \int_{0}^{1} \left(\frac{1}{u} - \frac{e^{-u}}{1 - e^{-u}}\right) \frac{n(su)}{n(s)} du - \int_{1}^{\infty} \frac{e^{-u}}{1 - e^{-u}} \frac{n(su)}{n(s)} du$$

We have  $\int_{0}^{1} \frac{n(su)}{n(s)} du = \frac{\int_{0}^{0} n(v) dv}{sn(s)} \rightarrow 1 \quad (s \rightarrow \infty)$  by Karamata's theorem on regularly

varying functions and since  $\frac{1}{u} - \frac{e^{-u}}{1-e^{-u}}$  is bounded on (0,1) we can apply Pratt's lemma.

For the second part we have  $\frac{(su)^{-\varepsilon}n(su)}{s^{-\varepsilon}n(s)} \rightarrow u^{-\varepsilon} (s \rightarrow \infty)$  uniform on  $(1,\infty)$  by co rollary 1.2.1.4 of [11].

So we have

$$\frac{\int_{0}^{\underline{n(t)}} dt - \hat{n}(\frac{1}{s})}{n(s)} \xrightarrow{1} \int_{0}^{\infty} (\frac{1}{u} - \frac{e^{-u}}{1 - e^{-u}}) du - \int_{1}^{\infty} \frac{e^{-u}}{1 - e^{-u}} du \quad (s \rightarrow \infty)$$

The right side is zero, as is shown by elementary integration. This implies that  $\tilde{H}$  (1/s)  $\in \Pi$  with auxiliary function n(s), since

 $\int_{0}^{\infty} \frac{n(t)}{t} dt \in \Pi \text{ with auxiliary function } n(s) \text{ and } \tilde{n} (1/s) \text{ is non-decreasing.}$ 

4

<u>Remarks</u>: 1. The case  $n \in \mathbb{RV}_{\alpha}^{(\infty)}$  ( $\alpha > 0$ ) (regularly varying at infinity with exponent  $\alpha$ ) gives analogously  $\frac{\hat{n}(1/s)}{n(s)} \neq \zeta$  ( $\alpha + 1$ )  $\Gamma(\alpha + 1)$  ( $s \rightarrow \infty$ ). See [13], theorem 1.

2. The statement of the theorem implies  $\hat{n}(1/s) \sim \int_{0}^{s} \frac{n(t)}{t} dt$  since n(s) = 0

o(  $\int_{0}^{s} \frac{n(t)}{t} dt$ ) by Karamata's theorem. See theorem I of [6].

<u>Theorem 2</u>. If we define  $\Psi(s) = \sum_{\substack{m \leq s \\ m \leq s}} \frac{1}{m} n(\frac{s}{m})$  where n satisfies the conditions of theorem 1 and xn(x) is of bounded variation on intervals of the form (1, x<sub>0</sub>), then

$$\frac{\Psi(s) - \int_{0}^{s} \frac{n(t)}{t} dt}{n(s)} \rightarrow \gamma \qquad (s \rightarrow \infty)$$

Proof We give the proof by an Euler-Maclaurin kind of argument

 $\int_{\nu-1}^{\nu} \frac{x}{t} n \left(\frac{x}{t}\right) dt = xn\left(\frac{x}{\nu}\right) - xn\left(\frac{x}{\nu-1}\right) - \int_{\nu-1}^{\nu} t d\frac{x}{t} n \left(\frac{x}{t}\right) =$   $\frac{x}{\nu}n\left(\frac{x}{\nu}\right) - \int_{\nu-1}^{\nu} \{t\} d\frac{x}{t} n \left(\frac{x}{t}\right)$ 

where we use the notation  $\{t\} = t-[t]$ 

Summing over v gives

$$\sum_{\substack{l \leq v \leq x^{v} \\ x \neq (1,2)}} \frac{1}{v} n(\frac{x}{v}) - \int_{1}^{x} \frac{1}{t} n(\frac{x}{t}) dt = n(x) - \int_{1}^{x} \frac{1}{t} n(\frac{x}{t}) dt + \int_{1}^{x} \{t\} d\frac{1}{t} n(\frac{x}{t})$$
Now with M=sup  

$$x \neq (1,2)$$

$$n(x) \text{ we have } \begin{vmatrix} x \\ \frac{\int_{1}^{x} \frac{1}{t} n(\frac{x}{t}) dt \\ \frac{1}{t} n(\frac{x}{$$

since (x-1) n (x) is 1-varying at infinity.

Furthermore 
$$\int_{1}^{[x]} \{t\} d \frac{1}{t} n \left(\frac{x}{t}\right) = -\frac{1}{x} \int_{1}^{[x]} \frac{x}{t} n \left(\frac{x}{t}\right) d \{t\} \sim -n(x) \int_{1}^{[x]} \frac{1}{t} d \{t\} \sim (\gamma-1) n(x)$$
since  $\frac{\frac{x}{t} n \left(\frac{x}{t}\right)}{xn(x)} \neq t^{-1}$  uniform for  $t \in (1, \infty)$  (see [11], cor. 1.2.1.4)

and 
$$\int_{1}^{\infty} \frac{\{t\}}{t^2} dt = 1 - \gamma \text{ (see e.g. [7])}$$

This proves theorem 2.

3.

<u>Remarks</u>: 1. The theorem implies  $\frac{\Psi(tx) - \Psi(t)}{\Psi(te) - \Psi(t)} \rightarrow \log x \ (t \rightarrow \infty)$ 

where x>0 is fixed. If Ψ is non-decreasing we have Ψ∈Π.
2. With the additional supposition that Ψ is non-decreasing a simpler proof is possible:

$$\begin{split} & \overset{\sim}{n}(s) - s \int_{0}^{1} \frac{e^{-us}}{1 - e^{-us}} n(u) \ du = s \int_{1}^{\infty} \sum_{k=1}^{\infty} e^{-kus} n(u) \ du = \int_{0}^{\infty} e^{-us} \ d\Psi(u) \\ & \text{Since } \lim_{s \to \infty} \frac{1}{s} \int_{0}^{1} \frac{e^{-u/s}}{1 - e^{-u/s}} n(u) \ du = \int_{0}^{1} \frac{n(u)}{u} \ du \ we \ have \\ & \text{by theorem } 1 \int_{0}^{\infty} e^{-u/s} \ d\Psi(u) \ \epsilon \ \Pi \quad \text{with auxiliary function n.} \\ & \text{Hence } \frac{\overset{\sim}{n}(1/s) - \Psi(s)}{n(s)} \to -\gamma(s \to \infty) \ (\text{see } [10], \ \text{theorem } 1) \\ & \text{Combining this with theorem 1 gives the desired result.} \\ & \text{The case } n \epsilon RV_{\alpha}^{(\infty)} \ (\alpha > 0) \ \text{in remark 2 gives} \\ & \frac{\Psi(s)}{\int_{0}^{s} \frac{n(t)}{t} \ dt} \end{split}$$

4. The statement of the theorem implies  $\Psi(s) \sim \int_{0}^{s} \frac{n(t)}{t} dt$  since n(s) =

$$o(\int_{0}^{s} \frac{n(t)}{t} dt) (s \rightarrow \infty)$$

6

As a consequence of remark 2 we mention the following:

Corollary 1. Suppose n :  $\mathbb{R}^+ \to \mathbb{R}^+$  satisfies the conditions  $\int_{0}^{\mathbb{R}} \frac{n(u)}{u} du < \infty$  for  $\mathbb{R} > 0$ 

and 
$$\sum_{m \leq s} \frac{1}{m} n \left(\frac{s}{m}\right)$$
 is non-decreasing for  $s > 0$ .

The assertions  $\sum_{m \leq s} \frac{1}{m} n \left(\frac{s}{m}\right) \in \Pi$  with auxiliary function L(s)  $\rightarrow \infty$  (s $\rightarrow\infty$ )

and  $\hat{n}$  (1/s)  $\in \Pi$  with auxiliary function L(s)  $\rightarrow \infty$  (s $\rightarrow\infty$ ) are equivalent.

Both imply: 
$$\frac{\sum_{m\leq s} \frac{1}{m} n \left(\frac{s}{m}\right) - \hat{n} (1/s)}{L(s)} \rightarrow \gamma \quad (s \rightarrow \infty)$$

For the Tauberian counterpart of the theorems 1 and 2 we need three lemmas. Lemma 1: If

(i) L(x) is non-decreasing for x > 0, slowly varying, L(x)  $\rightarrow \infty$  (x $\rightarrow\infty$ )

(ii) 
$$\frac{L(x)}{L(x-1)} \leq 1 + x^{-\alpha}$$
 for some  $\alpha > 0$ ,  $x \geq x_0 = x_0(\alpha)$ 

then

$$\sum_{\substack{n \leq x \\ m \leq x}} \frac{\mu(m)}{m} L(\frac{x}{m}) = o (L(x)) (x \rightarrow \infty)$$

Proof:

We define  $a_n = L(n) - L(n-1)$  for  $n \ge 2$ ,  $a_1 = L(1)$ 

Then

$$\sum_{m \leq x} \frac{\mu(m)}{m} L\left(\left[\frac{x}{m}\right]\right) = \sum_{m \leq x} \frac{\mu(m)}{m} \sum_{\nu \leq \frac{x}{m}} a_{\nu} = \sum_{m \leq x} a_{m} N\left(\frac{x}{m}\right)$$

where

$$N(x) = \sum_{m \le x} \frac{\mu(m)}{m}. \text{ Since } |N(x)| < \varepsilon \text{ for } x \ge x_{\varepsilon} \text{ (see [15]) we have:}$$

$$\frac{\sum_{\substack{m \leq \frac{x}{m} \\ = x}} a_m N(\frac{x}{m})}{\varepsilon} < \varepsilon \qquad \sum_{\substack{m \leq \frac{x}{m} \\ = x}} a_m = \varepsilon L \left( \begin{bmatrix} \frac{x}{x} \\ x_{\varepsilon} \end{bmatrix} \right) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x > x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x < x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x < x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x < x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x < x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x < x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x < x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L (x) \quad (x < x_{\varepsilon}) \leq \varepsilon (1+\varepsilon) L$$

and 
$$\left| \sum_{\substack{x \\ x_{\varepsilon}} \leq m \leq x} a_{m} N(\frac{x}{m}) \right| \stackrel{\leq c}{\leq} \sum_{\substack{x \\ x_{\varepsilon}} \leq m \leq x} a_{m} \stackrel{\leq c}{\leq} C \{L(x) - L(\frac{x}{x_{\varepsilon}})\} = o(L(x)) (x \rightarrow \infty)$$

For  $x \ge x_0(\alpha)$  we have by (ii)

 $L(x) - L([x]) \leq L(x) - L(x-1) \leq \frac{L(x)}{x^{\alpha}} \text{ since } L \text{ is non-decreasing. Hence:}$   $\left| \sum_{\substack{1 \leq m \leq \frac{x}{x} \\ 0}} \frac{\mu(m)}{m} \{L(\frac{x}{m}) - L(\left[\frac{x}{m}\right])\} \right| \leq \sum_{\substack{m \leq -\frac{x}{x} \\ x = 0}} \frac{1}{m} \frac{L(x/m)}{x^{\alpha}/m^{\alpha}} \leq$ 

$$x^{-\alpha} \left\{ \int_{1}^{x/x_{0}} \frac{1}{u^{1-\alpha}} L(\frac{x}{u}) du + L(x) \right\} = \int_{x_{0}}^{x} \frac{L(v)}{v^{1+\alpha}} dv + o(L(x)) = o(L(x))$$

if we choose  $0 < \alpha < 1$ .

We estimate the last sum as follows:

$$\left| \sum_{\substack{\underline{x} \\ \underline{x}_{o} \leq \underline{m} \leq \underline{x}}} \frac{\mu(\underline{m})}{\underline{m}} \left\{ L\left(\frac{\underline{x}}{\underline{m}}\right) - L\left(\left[\frac{\underline{x}}{\underline{m}}\right]\right) \right\} \right| \leq 2 \sum_{\substack{\underline{x} \\ \underline{x}_{o} \leq \underline{m} \leq \underline{x}}} \frac{1}{\underline{m}} L\left(\frac{\underline{x}}{\underline{m}}\right) \leq 2 L(\underline{x}_{o}) \sum_{\substack{\underline{x} \\ \underline{x}_{o} \leq \underline{m} \leq \underline{x}}} \frac{1}{\underline{m}} L(\underline{x}_{o}) = 2 L(\underline{x}_{o}) \sum_{\substack{\underline{x} \\ \underline{x}_{o} \leq \underline{x}}} \frac{1}{\underline{m}} L(\underline{x}_{o}) = 2 L(\underline{x}_{o}) \sum_{\substack{\underline{x} \\ \underline{x}_{o} \leq \underline{x}}} \frac{1}{\underline{m}} L(\underline{x}_{o}) = 2 L(\underline{x}_{o}) \sum_{\substack{\underline{x} \\ \underline{x}_{o} \leq \underline{x}}} \frac{1}{\underline{m}} L(\underline{x}_{o}) = 2 L(\underline{x}_{o}) \sum_{\substack{\underline{x} \\ \underline{x}_{o} \leq \underline{x}}} \frac{1}{\underline{m}} L(\underline{x}_{o}) = 2 L(\underline{x}_{o}) \sum_{\substack{\underline{x} \\ \underline{x}_{o} \leq \underline{x}}} \frac{1}{\underline{m}} L(\underline{x}_{o}) = 2 L(\underline{x}_{o}) \sum_{\substack{\underline{x} \\ \underline{x}_{o} \leq \underline{x}}} \frac{1}{\underline{m}} L(\underline{x}_{o}) = 2 L(\underline{x}_{o}) \sum_{\substack{\underline{x} \\ \underline{x}_{o} \leq \underline{x}}} \frac{1}{\underline{m}} L(\underline{x}_{o}) = 2 L(\underline{x}_{o}) \sum_{\substack{\underline{x} \\ \underline{x}_{o} \leq \underline{x}}} \frac{1}{\underline{m}} L(\underline{x}_{o}) = 2 L(\underline{x}_{o}) \sum_{\substack{\underline{x} \\ \underline{x}_{o} \leq \underline{x}}} \frac{1}{\underline{m}} L(\underline{x}_{o}) = 2 L(\underline{x}_{o}) \sum_{\substack{\underline{x} \\ \underline{x}_{o} \leq \underline{x}}} \frac{1}{\underline{m}} L(\underline{x}_{o}) = 2 L(\underline{x}_{o}) \sum_{\substack{\underline{x} \\ \underline{x}_{o} \leq \underline{x}}} \frac{1}{\underline{m}} L(\underline{x}_{o}) = 2 L(\underline{x}_{o}) \sum_{\substack{\underline{x} \\ \underline{x}_{o} \leq \underline{x}}} \frac{1}{\underline{m}} L(\underline{x}_{o}) = 2 L(\underline{x}_{o}) \sum_{\substack{\underline{x} \\ \underline{x}_{o} \leq \underline{x}}} \frac{1}{\underline{m}} L(\underline{x}_{o}) = 2 L(\underline{x}_{o}) \sum_{\substack{\underline{x} \\ \underline{x}_{o} \leq \underline{x}}} \frac{1}{\underline{m}} L(\underline{x}_{o}) = 2 L(\underline{x}_{o}) \sum_{\substack{\underline{x} \\ \underline{x}_{o} \leq \underline{x}}} \frac{1}{\underline{m}} L(\underline{x}_{o}) = 2 L(\underline{x}_{o}) \sum_{\underline{x} \in \underline{x}} \frac{1}{\underline{x}} L(\underline{x}_{o}) = 2 L(\underline{x}_{o}) \sum_{\underline{x} \in \underline{x}}} \frac{1}{\underline{x}} L(\underline{x}_{o}) = 2 L(\underline{x}_{o}) \sum_{\underline{x} \in \underline{x}} L(\underline{x}_{o}) = 2 L$$

=  $O(1) = o(L(x)) (x \rightarrow \infty)$ . This proves the lemma.

<u>Remark</u>: The conclusion of the lemma is incorrect for arbitrary slowly varying functions.

There exists a function  $L(x) \rightarrow C$  ( $\neq 0$ ) ( $x \rightarrow \infty$ ) such that:

$$\sum_{m \leq x} \frac{\mu(m)}{m} L \left(\frac{x}{m}\right) \neq o(1) \quad (x \rightarrow \infty)$$

See e.g. [4] example 2.

Lemma 2 Suppose 
$$\sum_{m \le x} \frac{1}{m} n \left(\frac{x}{m}\right) = \int_{1}^{x} \frac{L(u)}{u} du + L(x)$$
 where L satisfies the

conditions of lemma 1. Then  $n(x) \sim L(x) (x \rightarrow \infty)$ .

Proof: Möbius inversion and lemma 1 gives:

$$n(x) = \sum_{m \le x} \frac{\mu(m)}{m} \int_{1}^{x/m} \frac{L(u)}{u} du + \sum_{m \le x} \frac{\mu(m)}{m} L(\frac{x}{m})$$

$$= \int_{1}^{x} \frac{L(u)}{u} N(\frac{x}{u}) du + o(L(x)) = \int_{1}^{x} L(\frac{x}{v}) \frac{N(v)}{v} dv + o(L(x)) \sim L(x) \int_{1}^{\infty} \frac{N(v)}{v} dv \sim L(x)$$

 $(x \rightarrow \infty)$  by dominated convergence, since

(see

$$\int_{1}^{\mathbf{x}} \frac{1}{\mathbf{v}} \sum_{k \leq \mathbf{v}} \frac{\mu(k)}{k} \, d\mathbf{v} = \sum_{k \leq \mathbf{x}} \frac{\mu(k)}{k} \int_{k}^{\mathbf{x}} \frac{d\mathbf{v}}{\mathbf{v}} = \log \mathbf{x} \cdot \sum_{k \leq \mathbf{x}} \frac{\mu(k)}{k} - \sum_{k \leq \mathbf{x}} \frac{\mu(k)}{k} \log k \neq 1 \quad (\mathbf{x} \neq \infty)$$

$$[15] ).$$

Remark: The proof of lemma 2 implies the following:

If  $h(x) = \int_{1}^{x} \frac{L(u)}{u} du + L(x)$  where L satisfies the conditions of lemma 1, then  $\sum_{m \le x} \frac{\mu(m)}{m} h(\frac{x}{m}) \sim \frac{1}{x} \int_{1}^{x} sdh(s), \text{ which is the auxiliary function of } h(x).$  For functions h(x) of the form  $\int_{1}^{x} \frac{L(u)}{u} du$ , L slowly varying the conditions of lemma

가는 바람이 바람에 가 바람이 있다. 이 이번에 가지 10년 10년 10년 10년 11월 21일 - 20년 11월 11일 - 20년 11월 21일 - 20년 11월 11일 - 20년 11월 11일 이 바람이라 이 아내는 것이 아들 것이 있다. 이번에 가지 않는 것이 아들 것이 있는 것이 아들 것이 아들 것이 아들 것이 하는 것이 하는 것이 하는 것이 하는 것이 하는 것이 하는 것이 아들 것이 하

1 are not necessary for this result. Compare with theorem 1 of  $\begin{bmatrix} 4 \end{bmatrix}$  .

The following lemma gives the same statement under different conditions on L(x).

Lemma 3. Suppose 
$$\sum_{m \le x} \frac{1}{m} n \left(\frac{x}{m}\right) = \int_{1}^{x} \frac{L(u)}{u} du + L(x)$$
 where  $L(x) \rightarrow \infty$  and  $L(x) \in \Pi$ 

Then  $n(x) \sim L(x)$   $(x \rightarrow \infty)$ 

Proof: We write 
$$L(x) = \int_{1}^{x} \frac{\gamma(u)}{u} du + o(\gamma(x))$$
 where  $\gamma$  is slowly varying.

Then Möbius inversion gives:

$$n(x) = \sum_{m \leq x} \frac{\mu(m)}{m} \int_{1}^{x/m} \frac{L(u) + \gamma(u)}{u} du + \sum_{m \leq x} \frac{\mu(m)}{m} o(\gamma(\frac{x}{m}))$$

The first part is asymptotic to L(x) as in lemma 2 since  $\gamma(x) = o(L(x)) (x \rightarrow \infty)$ .

For the second term we proceed as follows: Suppose  $|o(\gamma(x))| < \varepsilon \quad \gamma(x)$  for  $x \ge x_0$ . Then we have:

$$\sum_{m \leq x} \frac{\mu(m)}{m} \circ (\gamma(\frac{x}{m})) \bigg| \leq \varepsilon \sum_{m \leq \frac{x}{m} \leq 0} \frac{1}{m} \gamma(\frac{x}{m}) + \sum_{m \leq x} \frac{1}{m} \bigg| \circ (\gamma(\frac{x}{m})) \bigg|$$

$$\leq \varepsilon \sum_{\substack{m \leq \frac{x}{x} \\ = x \\$$

where  $c = \sup_{x \in (1, x_0)} |o(\gamma(x))|$ 

Now we have  $\sum_{m \leq x} \frac{1}{m} \gamma(\frac{x}{m}) \sim L(x) \quad (x \to \infty)$  by theorem 2. This proves

the lemma.

Theorem 3. Suppose  
(i) 
$$\int_{1}^{x} \frac{L(u)}{u} du + o(L(x)) = \sum_{m \leq x} \frac{1}{m} n (\frac{x}{m})$$

where 
$$L(x) \rightarrow \infty$$
  $(x \rightarrow \infty)$  is slowly varying  
(ii)  $R(x) \equiv \sum_{m \leq x} \frac{1}{m} n \left(\frac{x}{m}\right)$  is non-decreasing  
(iii)  $L_{*}(x) \equiv \frac{1}{x} \int_{1}^{x} t dR(t)$  is non-decreasing  
(iv)  $\frac{L_{*}(x)}{L_{*}(x-1)} \leq 1 + x^{-\alpha}$  with  $\alpha > 0$  for  $x > x_{0}(\alpha)$ 

then  $n(x) \sim L(x)$   $(x \rightarrow \infty)$ . <u>Proof</u>: We have  $R(x) = \int_{1}^{x} \frac{L_{*}(t)}{t} dt + L_{*}(x)$  where  $L_{*}(x)$  is defined as above (see [11] theorem 1.3.4.);  $L_{*}(x) \sim L(x)$  satisfies the conditions of lemma 2. This proves the theorem. Theorem 4. Suppose (i) and (ii) of theorem 3 and  $L_{*}(x) \in \Pi$ 

Then 
$$L(x) \sim n(x)$$
  $(x \rightarrow \infty)$ 

Proof: We use now lemma 3. The rest of the proof is as in theorem 3.

Combining corollary 1 with the theorems 3 or 4 gives the following Tauberian theorem.

If 
$$\hat{n}(1/s) = \int_{1}^{s} \frac{L(u)}{u} du + o(L(s))$$
 (s+\infty) with L(s)+\infty

slowly varying and n :  $R^+ \rightarrow R^+$  satisfies the conditions

(i) 
$$\frac{n(u)}{u}$$
 is integrable on (0,R) for every R > 0

(ii)  $R(x) \equiv \sum_{m \leq x} \frac{1}{m} n \left(\frac{x}{m}\right)$  is non-decreasing

(iii) 
$$L_{*}(x) \equiv \frac{1}{x} \int_{1}^{x} tdR(t)$$
 is non-decreasing

and

(iv)  $L_{*}(x) \in \Pi$ 

or

(v)  $\frac{L_{*}(x)}{L_{*}(x-1)} \leq 1 + x^{-\alpha} \text{ with } \alpha > 0 \text{ for } x \geq x_{0}(\alpha)$  $\int_{1}^{s} \frac{n(t)}{t} dt - \int_{1}^{s} \frac{L(t)}{t} dt$  $\frac{L(s)}{L(s)} \rightarrow 0 \quad (s \rightarrow \infty)$ 

then

<u>Proof</u>: Applying corollary 1 and theorem 3 or 4 we have  $n(x) \sim L(x)$ 

Application of theorem 1 yields the result.

For regularly varying functions the following analogue of theorem 5 is well-known. <u>Theorem 6.</u> If  $\hat{n}(1/s) \sim \zeta$  ( $\alpha$ +1)  $\Gamma$  ( $\alpha$ +1)  $s^{\alpha}$  L(s) where

L(s)  $\epsilon RV_{\alpha}^{(\infty)}$  with  $\alpha > 0$  and n(u) satisfies the following conditions (i)  $\frac{n(u)}{u}$  and  $\frac{n(u)}{u}$  log u are integrable on (0,R) for every R>0 (ii) n(u) is non-decreasing then n(u)  $\sim u^{\alpha}L(u)$  (u+ $\infty$ ) For a proof see [13] theorem 2. The author wishes to express his gratitude to dr. L. de Haan for helpful and stimulating discussion which led to improvements on several parts of this paper.

References.

- Landau, E.G.H.: Handbuch der Lehre von der Verteilung der Primzahlen. Chelsea reprint (1953)
- Ingham, A.E. Some Tauberian theorems connected with the prime number theorem.
   J. London Math. Soc 20, 171-180 (1945)
- 3. Segal, S.L. A general Tauberian theorem of Landau-Ingham type, Math. Z, 111 (1969) 159-167
- Segal, S.L. On convolutions with the Möbius function Proc. Amer. Math. Soc, 34 (1972), 365-372.
- 5. Segal, S.L. Addendum to Jukes' paper on Tauberian theorems of Landau-Ingham type
- Parameswaran, S. Partition functions whose logarithms are slowly oscillating, Trans. Amer. Math. Soc. 100 (1961) 217-40
- 7. Hardy, G.H. and Wright E.M. An introduction to the theory of numbers
- 8. Seneta, E. Regularly varying functions, Springer-Verlag
- 9. Feller, W. An introduction to probability theory and its applications.

10. de Haan, L. An Abel-Tauber theorem for Laplace transforms.

J. London Math. Soc. (2), 13 (1976), 537-42

- 11. de Haan, L. On regular variation and its application to the weak convergence of sample extremes, MC tracts 32
- 12. de Haan, L. Equivalence classes of regularly varying functions Stoch. Proc. Appl 2 (1974) 243-259
- E.E. Kohlbecker, Weak asymptotic properties of partitions, Trans. Amer. Math. Soc vol 88 (1958) pp. 346-365
- 14. Jukes, K.A. Tauberian theorems of Landau-Ingham type

J. Lond. Math. Soc (2), 8 (1974), 570-576

15. M. Abramowitz, I.A Stegum, Handbook of mathematical functions.

## LIST OF REPORTS 1978

7800	"List of Reprints, nos 200-208; Abstracts of Reports Second Half 1977".
7801/S	"Conjugate TT-Variation and Process Inversion", by L. de Haan and
	S.J. Resnick.
7802/S	"General Quadratic Forms in Normal Variates", by C. Dubbelman.
7803/S	"On Bahadur's Representation of Sample Quantiles", by L. de Haan and
	E. Taconis-Haantjes.
7804/0	"Experiments with a Reduction Method for Nonlinear Programming Based
	on a Restricted Lagrangian", by G. v.d. Hoek.
7805/S	"Derivatives of Regularly Varying Functions in IR <sup>d</sup> and Domains of
	Attraction of Stable Distributions", by L. de Haan and S.I. Resnick.
7806/E	"Estimation and Testing of Alternative Production Function Models",
	by S. Schim van der Loeff and R. Harkema.
7807/E	"Money Illusion and Aggregation Bias", by J. van Daal.
7808/M	"Aspects of Elliptic Curves: An Introduction", by R.J. Stroeker.
7809/E	"Analytical Utility Functions Underlying Fractional Expenditure
	Allocation Models", by W.H. Somermeyer and J. van Daal.
7810/M	"A New Proof of Cartier's Third Theorem", by M. Hazewinkel.
7811/M	"On the (Internal) Symmetry Groups of Linear Dynamical Systems",
	by M. Hazewinkel.
7812/E	"Empirical Evidence on Pareto-Lévy and Log Stable Income Distributions",
	by H.K . van Dijk and T. Kloek.
7813/E	"A Family of Improved Ordinary Ridge Estimators", by A. Ullah,
	H.D. Vinod and R.K. Kadiyala.
7814/E	"An Improvement of the Main Program from Report 7304", by C. Dubbelman.
7815/0	"Generating All Maximal Independent Sets: NP-Hardness and Polynomial-
	Time Algorithms", by E.L. Lawler, J.K. Lenstra and A.H.G. Rinnooy Kan.
7816/0	"A Hierarchical Clustering Scheme for Asymmetric Matrices", by D.S. Brée,
	B.J. Lageweg, J.K . Lenstra, A.H.G. Rinnooy Kan and C. van Bezouwen.
7815	"Publications of the Econometric Institute, First Half 1978: List
	of Reprints, Nos. 209-219; Abstracts of Reports.
7816/0	"A Hierarchical Clustering Scheme for Asymmetric Matrices", by
	D.S. Brée, B.J. Lageweg, J.K. Lenstra, A.H.G. Rinnooy Kan and
	G. van Bezouwen.
7817/0	"Generating All Maximal Independent Sets: NP-Hardness and Polynomial-
-0.0	Time Algorithms", by E.L. Lawler, J.K. Lenstra and A.H.G. Rinnooy Kan.
7818/M	"Note on the Eigenvalues of the Covariance Matrix of Disturbances in
	the General Linear Model", by R.J. Stroeker.

7819/S "An Extension of Karamata's Tauberian Theorem and its Connection with Complementary Convex Functions", by A.A. Balkema, J.L. Geluk and L. de Haan.

7820/S "An Abel-Tauber Theorem on Convolutions with the Möbius Functions", by J. Geluk.

