



Summation of Double Sequences and Selection Principles

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Abstract. This paper proves some selection properties of a class of positive real double sequences which converge to 0 in the sense of Pringsheim (see, e.g. [10]).

1. Introduction

For a real double sequence $x = (x_{m,n})$ we say that it is convergent to 0 in the sense of Pringsheim (denoted by $P\text{-}\lim x = 0$) [10] if

$$\lim_{\min\{m,n\} \rightarrow +\infty} x_{m,n} = 0. \quad (1)$$

Denote the class of such double sequences by c_2^0 and the class of such positive double sequences by $c_{2,+}^0$ (see [2]).

Theory of double sequences (in particular, theory of convergence of double sequences in Pringsheim's sense) is important current part of mathematical analysis and other mathematical disciplines (see, e.g. [6, 7, 9, 11]).

Let $x = (x_{m,n})$ be a double sequence of real numbers. Then:

1° $\omega^{(d)}(x) = (\omega_n^{(d)}(x))$ is the Landau-Hurwicz sequence of x , if

$$\omega_n^{(d)}(x) = \sup\{|x_{k,l} - x_{r,s}| \mid k \geq n, l \geq n, r \geq n \text{ and } s \geq n\}$$

for all $n \in \mathbb{N}$ (see [1]);

2° $S_1^*(x) = (S_n(x))$, where $S_n(x) = \sum_{k=1}^n \left(\sum_{l=1}^n x_{k,l} \right)$ for $n \in \mathbb{N}$, is the sequence which represents the diagonal series of x ;

3° x is with finite diagonal sum, if there exists $S_1^{(x)} \in \mathbb{R}$ such that $S_1^{(x)} = \lim_{n \rightarrow +\infty} S_n(x)$ (denoted by $S_1^{(x)} = \sum x$);

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4° $S_2^*(x) = (S_{m,n}(x))$, where $S_{m,n}(x) = \sum_{k=1}^m \left(\sum_{l=1}^n x_{k,l} \right)$ for $m \in \mathbb{N}$ and $n \in \mathbb{N}$, is the double sequence which represents the double series of x ;

5° x is with finite sum in the Pringsheim sense, if there exists $S_2^{(x)} \in \mathbb{R}$ such that $S_2^{(x)} = P\text{-}\lim S_2^*(x)$ (denoted by $S_2^{(x)} = P\text{-}\sum x$);

Let us take a double sequence $x = (x_{m,n})$ of positive real numbers (denoted by $x \in \mathbb{S}_2$). Then:

6° x is an element of a class l_2^1 if $S_1^{(x)} \in \mathbb{R}$ and x is an element of a class $P\text{-}l_2^1$ if $S_2^{(x)} \in \mathbb{R}$;

7° x is an element of a class $l_{2, \text{Tr}(R_{-\infty, S})}^1$ if $x \in l_2^1$ and $\omega^{(d)}(S_2^*(x)) \in \text{Tr}(R_{-\infty, S})$.

Remark 1.1. (a) For a sequence $a = (a_n)$ of positive numbers we say that it is translationally rapidly varying in the sense of de Haan with the index of variability $-\infty$, if

$$\lim_{n \rightarrow +\infty} \frac{a_{[n+\alpha]}}{a_n} = 0 \tag{2}$$

for every $\alpha \geq 1$ (the class of such sequences is denoted by $\text{Tr}(R_{-\infty, S})$). Such sequences are important objects in asymptotic analysis (see, e.g. [3]). It holds that the class $\text{Tr}(R_{-\infty, S})$ is a proper subclass of the class of positive real sequences which converge to 0.

(b) For a double sequence x of positive real numbers it holds that x converges in Pringsheim's sense in \mathbb{R} if and only if $\omega_n^{(d)}(x) \rightarrow 0$, for $n \rightarrow +\infty$ (see [1]).

(c) For a sequence $b = (b_n)$ of real numbers the sequence $\omega(b) = (\omega_n(b))$ is the Landau-Hurwicz sequence, if $\omega_n(b) = \sup\{|b_k - b_r| \mid k \geq n \text{ and } r \geq n\}$ for every $n \in \mathbb{N}$ (see [4]). The fact $\omega^{(d)}(S_2^*(x)) \in \text{Tr}(R_{-\infty, S})$ from 6° is equal to the fact that $\omega(S_1^*(x)) \in \text{Tr}(R_{-\infty, S})$.

Proposition 1.2. Let $x = (x_{m,n}) \in \mathbb{S}_2$. For $S \in (0, +\infty)$ it holds that $S = P\text{-}\sum x$ if and only if $S = \sum x$.

Proof.

(\Rightarrow) Let $S \in (0, +\infty)$ and $S = P\text{-}\sum x$. Then for $\varepsilon > 0$ there exists $n_0 = n_0(\varepsilon) \in \mathbb{N}$ such that $S - S_{m,n}(x) \leq \varepsilon$ for every $m \geq n_0$ and every $n \geq n_0$. So, for $n \geq n_0$ we have $S - S_{n,n}(x) \leq \varepsilon$, so $S = \sum x$.

(\Leftarrow) Let $S \in (0, +\infty)$ and $S = \sum x$. Then for every $\varepsilon > 0$ there is $n_0 = n_0(\varepsilon) \in \mathbb{N}$ such that $S - S_{n,n}(\varepsilon)(x) \leq \varepsilon$ for every $n \geq n_0$. For $k, l \in \{0\} \cup \mathbb{N}$ it holds

$$\begin{aligned} 0 < S - S_{n_0+\max\{l,k\}, n_0+\max\{l,k\}}(x) &\leq S - S_{n_0+k, n_0+l}(x) \\ &\leq S - S_{n_0+\min\{l,k\}, n_0+\min\{l,k\}}(x) \leq \varepsilon, \end{aligned}$$

so $S = P\text{-}\sum x$. \square

Proposition 1.3. Let $x = (x_{m,n}) \in \mathbb{S}_2$. If $\sum x$ is an element of \mathbb{R} ($x \in l_2^1$), then $P\text{-}\lim x = 0$. The converse need not be true.

Proof. If $x \in \mathbb{S}_2$ and $x \in l_2^1$, then for every $\varepsilon > 0$ there exists $n_0 = n_0(\varepsilon) \in \mathbb{N}$ such that

$$V_n(x) = x_{1,n} + x_{2,n} + \dots + x_{n,n} + x_{n,n-1} + \dots + x_{n,2} + x_{n,1} \leq \varepsilon$$

for every $n \geq n_0$. So, for every $k, l \in \{0\} \cup \mathbb{N}$ it holds that $x_{n_0+k, n_0+l} \leq \varepsilon$, i.e. $x \in c_{2,+}^0$.

Now, let us observe that the double sequence $x = (x_{m,n})$, where $x_{m,n} = \frac{1}{\max\{m,n\}}$ for $m \in \mathbb{N}$ and $n \in \mathbb{N}$.

Then $\sum x > \sum_{n=1}^{+\infty} \frac{1}{n} = +\infty$, so the double sequence x does not have finite diagonal sum. On the other side,

$x \in c_{2,+}^0$, because for every $\varepsilon > 0$ there exists $n_0 = n_0(\varepsilon) \in \mathbb{N}$ (let say $n_0 = [\frac{1}{\varepsilon}] + 1$), such that $x_{m,n} \leq \varepsilon$ for every $m \geq n_0$ and every $n \geq n_0$. \square

Corollary 1.4. Let $x = (x_{m,n}) \in \mathfrak{S}_2$. If $P\text{-}\sum x$ is an element of \mathbb{R} ($x \in P\text{-}l_2^1$), then $P\text{-}\lim x = 0$. The converse need not be true.

Let \mathcal{A} and \mathcal{B} be non-empty subsets from \mathfrak{S}_2 . Let us define the following selection principles (see, e.g. [5] and [1]):

- (a) $S_1^{(d)}(\mathcal{A}, \mathcal{B})$ denotes the selection principle: for every double sequence $(A_{m,n})$ of elements from \mathcal{A} there exists an element B from \mathcal{B} such that $B = (b_{m,n})$ and $b_{m,n} \in A_{m,n}$ for every $m, n \in \mathbb{N}$;
- (b) $\alpha^{(d)}(\mathcal{A}, \mathcal{B})$ denotes the selection principle: for every double sequence $(A_{m,n})$ of elements from \mathcal{A} there exists an element $B \in \mathcal{B}$ such that the set $B \cap A_{m,n}$ is infinite for every $m, n \in \mathbb{N}$;
- (c) $S_1^\varphi(\mathcal{A}, \mathcal{B})$ denotes the selection principle: for every sequence (A_t) of elements from \mathcal{A} there exists an element B from \mathcal{B} such that $B = (b_{m,n})$ and $b_{m,n} \in A_t$ for $t = \varphi(m, n)$, where $\varphi : \mathbb{N} \times \mathbb{N} \rightarrow \mathbb{N}$ is an in advance given bijection.

2. Main Results

The following propositions improve results given in [1] and [5].

Proposition 2.1. The selection principle $S_1^{(d)}(c_{2,+}^0, l_{2, \text{Tr}(\mathbb{R}_{-\infty, S})}^1)$ is satisfied.

Proof. Let a double sequence of double sequences $(x_{m,n,k,l})$ be given, where for every $(k_0, l_0) \in \mathbb{N} \times \mathbb{N}$ it holds $x^{(k_0, l_0)} = (x_{m,n,k_0,l_0}) \in c_{2,+}^0$. Let us create the double sequence $y = (y_{k,l})$ in the following way:

(step 1) take $y_{1,1}$ from the double sequence $x^{(1,1)}$ so that $y_{1,1} \leq 1$;

(step 2) for $(k, l) \in \{(1, 2), (2, 2), (2, 1)\}$ take $y_{k,l}$ from the double sequence $x^{(k,l)}$ so that $y_{k,l} \leq \frac{1}{2^2} \cdot \frac{V_1(y)}{2 \cdot 2 - 1}$;

(step $n, n \geq 3$) for $(k, l) \in \{(1, n), (2, n), \dots, (n, n), \dots, (n, 2), (n, 1)\}$ take $y_{k,l}$ from the double sequence $x^{(k,l)}$ such that $y_{k,l} \leq \frac{1}{n^2} \cdot \frac{V_{n-1}(y)}{2n-1}$. We have that y is a double sequence of positive real numbers and that for every $n \in \mathbb{N}$ it holds $S_{n,n}(y) \leq 1 + \dots + \frac{1}{n^2}$, because $S_{n,n}(y) = \sum_{p=1}^n V_p(y)$. So, there exists $S_1^{(y)} > 0$ such that

$S_1^{(y)} = \lim_{n \rightarrow +\infty} S_{n,n}(y)$, so $y \in l_2^1$. Let us observe now that $\omega^{(d)}(S_2^*(y)) = (\omega_n^{(d)}(S_2^*(y)))$. Then for every $n \in \mathbb{N}$ it holds $\omega_n^{(d)}(S_2^*(y)) = S_1^{(y)} - S_n(y)$. Also, for sufficiently large $n \in \mathbb{N}$ the following holds:

$$\begin{aligned} \frac{\omega_{n+1}^{(d)}(S_2^*(y))}{\omega_n^{(d)}(S_2^*(y))} &= \frac{S_1^{(y)} - S_{n+1}(y)}{S_1^{(y)} - S_n(y)} = 1 - \frac{S_{n+1}(y) - S_n(y)}{S_1^{(y)} - S_n(y)} = \\ &= 1 - \frac{V_{n+1}(y)}{V_{n+1}(y) + V_{n+2}(y) + \dots} = 1 - \frac{1}{1 + \frac{V_{n+2}(y)}{V_{n+1}(y)} + \frac{V_{n+3}(y)}{V_{n+1}(y)} + \dots} = \\ &= 1 - \frac{1}{1 + \frac{V_{n+2}(y)}{V_{n+1}(y)} + \frac{V_{n+3}(y)}{V_{n+2}(y)} \cdot \frac{V_{n+2}(y)}{V_{n+1}(y)} + \dots} \leq \\ &\leq 1 - \frac{1}{1 + \frac{V_{n+2}(y)}{V_{n+1}(y)} + \frac{V_{n+3}(y)}{V_{n+2}(y)} + \dots}. \end{aligned}$$

Here we used the fact that the series $\sum_{n=1}^{+\infty} \frac{V_{n+1}(y)}{V_n(y)}$ is convergent and because of that $\sum_{k=n}^{+\infty} \frac{V_{k+1}(y)}{V_k(y)} \rightarrow 0$ for $n \rightarrow +\infty$.

Thus, the following holds:

$$\lim_{n \rightarrow +\infty} \frac{\omega_{n+1}^{(d)}(S_2^*(y))}{\omega_n^{(d)}(S_2^*(y))} = 0,$$

so $\omega^{(d)}(S_2^*(y)) \in \text{Tr}(R_{-\infty, S})$. Thus, $y \in I_{2, \text{Tr}(R_{-\infty, S})}^1$. From Proposition 1.3 it follows $y \in c_{2,+}^0$ and from the construction of the double sequence y it follows that $y_{k,l} \in x^{(k,l)}$ for every $(k, l) \in \mathbb{N} \times \mathbb{N}$. This ends the proof. \square

Corollary 2.2. *The selection principle $S_1^{(d)}(c_{2,+}^0, I_2^1)$ is satisfied.*

Remark 2.3. *From Proposition 1.2 and Corollary 2.2 it follows that the selection principle $S_1^{(d)}(c_{2,+}^0, P-I_2^1)$ is satisfied.*

Proposition 2.4. *The selection principle $\alpha_2^{(d)}(c_{2,+}^0, I_2^1)$ is satisfied.*

Proof. Let $(x_{m,n,k,l})$ be a double sequence of double sequences with properties as in the proof of Proposition 2.1. Let us sort it (applying some of standard methods) into a sequence of double sequences $(x_{m,n,r})$, where for every $r_0 \in \mathbb{N}$ it is fulfilled $x^{(r_0)} = (x_{m,n,r_0}) \in c_{2,+}^0$. Let form the double sequence $y = (y_{s,t})$ in the following way:

(step 1) let $y_0 = (y_{s,t}^{(0)})$ be a double sequence such that for every $(s, t) \in \mathbb{N} \times \mathbb{N}$ it holds $0 < y_{s,t}^{(0)} \leq \frac{1}{M^2(2M-1)}$, where $M = \max\{s, t\}$;

(step 2) let (p_r) be a sequence of prime numbers in ascending order, where $p_1 = 2$. For $r \in \mathbb{N}$ form the double sequence $y_r = (y_{s,t}^{(r)})$ by making changes in the double sequence y_{r-1} at positions $(p_r^{\varphi_r(g)}, p_r^{\varphi_r(g)})$, $g \in \mathbb{N}$ (where $\varphi_r : \mathbb{N} \rightarrow \mathbb{N}$ is a bijection such that the sequence $\sum_{g=1}^{+\infty} x_{p_r^{\varphi_r(g)}, p_r^{\varphi_r(g)}, r}$ is convergent and $\leq \frac{1}{r^2}$), in the following way: replace elements in y_{r-1} at the mentioned positions with elements from the double sequence $x^{(r)}$ at the same positions, respectively.

Let $y = \lim_{r \rightarrow +\infty} y_r$. Then the double sequence $y = (y_{s,t}) \in c_{2,+}^0$ and $y \in I_2^1$. According to the construction of y there are infinitely many common elements of y with every double sequence $x^{(r)}$, $r \in \mathbb{N}$, at the same positions, which ends this proof. \square

Remark 2.5.

(a) *According to Propositions 1.2 and 2.4 the selection principle $\alpha_2^{(d)}(c_{2,+}^0, P-I_2^1)$ is satisfied.*

(b) *Also, selection principles $\alpha_j^{(d)}(c_{2,+}^0, \mathcal{B})$ are satisfied for $\mathcal{B} \in \{I_2^1, P-I_2^1\}$ and $i \in \{3, 4\}$, as well as selection principles $\alpha_j(c_{2,+}^0, \mathcal{B})$ for $j \in \{2, 3, 4\}$ (about these selection principles see [1] and [8]).*

Proposition 2.6. *The selection principle $S_1^\varphi(c_{2,+}^0, I_2^1)$ is satisfied.*

Proof. Let $\varphi : \mathbb{N} \times \mathbb{N} \rightarrow \mathbb{N}$ be a bijection and let a sequence of double sequences $(x_{m,n,r})$ be given, where for every $r_0 \in \mathbb{N}$, $x^{(r_0)} = (x_{m,n,r_0}) \in c_{2,+}^0$ is fulfilled. Create the double sequence $y = (y_{s,t})$ in the following way:

Let arbitrary $r \in \mathbb{N}$ be fixed. Also, let $(s(r), t(r)) = \varphi^{-1}(r)$ and let $M(r) = \max\{s(r), t(r)\}$. There exists $n_0(r) \in \mathbb{N}$ such that $x_{n_0(r), n_0(r), r} \leq \frac{1}{M^2(r)(2M(r)-1)}$. Take $y_{s(r), t(r)} = x_{n_0(r), n_0(r), r}$, for $r \in \mathbb{N}$, and in that way create the double sequence $(y_{s(r), t(r)})$. It follows that $y \in c_{2,+}^0$ and $y \in I_2^1$. According to the construction of double sequence y it follows that y and $x^{(r)}$ have exactly one common element for each $r \in \mathbb{N}$. This ends the proof. \square

Remark 2.7. *According to Propositions 1.2 and 2.6 the selection principle $S_1^\varphi(c_{2,+}^0, P-I_2^1)$ holds.*

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