A Remarkable Inequality and the Uniform Convergence of Fourier Series

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Introduction. Let f(x) be a measurable function on [0, 1] and let $f^*(x)$ denote the non-increasing rearrangement of f. That is $f^*(x)$ is the unique right-continuous non-increasing function on [0, 1] such that for all real λ

$$m\{x: f^*(x) \ge \lambda\} = m\{x: f(x) \ge \lambda\}.$$

If for some p > 1 f is in $L_p[0, 1]$ we set for $0 < \delta < 1$

I.1
$$Q_{p}(\delta, f) = \left[\frac{1}{\delta} \iint_{|x-y| \le \delta} |f(x) - f(y)|^{p} dx dy\right]^{1/p}.$$

This, as we shall see, is the most natural way of writing the L_p modulus of continuity of a non-periodic function.

The inequality we shall present in this paper can be used to derive information as to the smoothness and further integrability properties of f from the behavior of $Q_p(\delta, f)$ as $\delta \to 0$.

It can be stated as follows:

Theorem I.1. If $f \in L_p[0, 1]$ then for each $0 < x \le 1/2$ we have

I.2
$$f^*(x) - f^*(1/2) \} \le \frac{4^{1/p}}{\log 3/2} \int_x^1 Q_p(\delta, f) \frac{d\delta}{\delta^{1+1/p}}.$$

To understand the significance of this result we shall state some of its most interesting consequences.

Theorem I.2. Let $f \in L_p[0, 1]$ and suppose that $Q_p(\delta, f)/\delta^{1+1/p}$ is integrable on [0, 1], then f is essentially continuous and for almost all $x, y \in [0, 1]$ we have

I.3
$$|f(x) - f(y)| \le \frac{2^{1+2/p}}{\log 3/2} \int_0^{|x-y|} Q_p(\delta, f) \frac{d\delta}{\delta^{1+1/p}}$$

Of course, by a change of scale argument, these inequalities can be stated for any given interval. In particular, if f is periodic of period 2π and the L_p Indiana University Mathematics Journal, ©, Vol. 25, No. 1 (1976)