

CHAPTER - II

ON NÖRLUND SUMMABILITY OF
GENERAL ORTHOGONAL SERIES

2.1 Let $\{\phi_n(x)\}$ ($n=0,1,2,\dots$) be an orthonormal system (ONS) of L^2 -integrable functions defined in the closed interval $[a,b]$. We consider the orthogonal series

$$(2.1.1) \quad \sum_{n=0}^{\infty} c_n \phi_n(x)$$

with real coefficients c_n 's.

We denote as usual the n^{th} -partial sums, $(C,1)$ -means, $(E,1)$ -means, $(R, \lambda_n, 1)$ - means and (N, p_n) - means of the orthogonal series (2.1.1) by $s_n(x)$, $\sigma_n(x)$, $\tau_n(x)$, $\sigma_n(\lambda, x)$ and $t_n(x)$ respectively.

The n^{th} Nörlund mean or (N, p_n) - mean of the sequence of partial sums $\{s_n(x)\}$ of the orthogonal series (2.1.1) is defined as

$$t_n(x) = \frac{1}{P_n} \sum_{k=0}^n p_{n-k} s_k(x), \quad n=0,1,2,\dots,$$

where $\{p_n\}$ is a sequence of non-negative real numbers, $p_0 > 0$, $P_n = p_0 + p_1 + \dots + p_n$ and

$$s_n(x) = \sum_{k=0}^n c_k \phi_k(x).$$

The series (2.1.1) is said to be (N, p_n) -summable to $s(x)$, if

$$\lim_{n \rightarrow \infty} t_n(x) = s(x).$$

The sequence $\{p_n\}$ will be said to belong to the class M^α , for a certain real $\alpha \geq 0$, if

- i) $0 < p_n < p_{n+1}$ for $n=0, 1, 2, \dots$
- or $0 < p_{n+1} < p_n$ for $n=0, 1, 2, \dots$
- ii) $p_0 + p_1 + \dots + p_n = P_n \uparrow \infty$
- iii) $\lim_{n \rightarrow \infty} \frac{np_n}{P_n} = \alpha$.

It is well-known that the method (N, p_n) is regular, if and only if

$$\lim_{n \rightarrow \infty} \frac{p_n}{P_n} = 0.$$

Obviously, if $\{p_n\} \in M^\alpha$, then the method (N, p_n) is regular.¹⁾

Let

$$S_n = \frac{1}{P_n} \sum_{k=0}^n \frac{P_k}{k+1}$$

The sequence $\{p_n\}$ will be said to belong to the class BVM^α , if $\{p_n\} \in M^\alpha$ and if $\{S_n\}$ is a sequence of bounded variation i.e.

$$\sum_{n=1}^{\infty} |S_n - S_{n-1}| < \infty.$$

1) Meder [48]

Let $\mu(x) \leq x$ denote a positive function concave from below, defined for $x \geq 1$ and increasing monotonely to infinity. We shall call the orthogonal series (2.1.1) $\mu(n)$ -lacunary, if the number of non-vanishing coefficients c_k with $n < k \leq 2n$ does not exceed $\mu(n)$. Furthermore, we shall say that the coefficients have the positive number sequence $\{q_n\}$ as a majorant, if the relation

$$c_n = O(q_n)$$

holds.

Let $p = \{p_n\}$ and $q = \{q_n\}$ be non-negative sequences of real numbers. We write

$$r_n = \sum_{\nu=0}^n p_{n-\nu} q_\nu$$

and assume that r_n is non-zero for all values of n .

The n^{th} generalized Nörlund mean of the sequence of partial sums $\{s_n(x)\}$ of the orthogonal series (2.1.1) is given by

$$T_n^{(p,q)}(x) = \frac{1}{r_n} \sum_{k=0}^n p_{n-k} q_k s_k(x), \quad n=0,1,2,\dots$$

The method (N, p, q) reduces to the Nörlund method when $q_n=1$ and to the method (\bar{N}, q) when $p_n=1$.

An increasing sequence of natural numbers

$$n_1 < n_2 < \dots < n_k < \dots$$

is said to satisfy the condition (L), if the series

$$\sum \frac{1}{n_k}$$

satisfies the condition (L), i.e.

$$\sum_{k=m}^{\infty} \frac{1}{n_k} = O\left(\frac{1}{n_m}\right)^{1)}.$$

Sunouchi²⁾ has discussed the convergence of the series

$$\sum_{n=1}^{\infty} \left| \frac{s_n(x) - \sigma_n(x)}{n} \right|^k, \quad k > 1$$

under the restriction of boundedness of the functions $\phi_n(x)$ by proving the following theorem.

THEOREM : If

$$(2.1.2) \quad |\phi_n(x)| \leq K \quad (n=0, 1, 2, \dots)$$

then

$$\int_a^b \sum_{n=1}^{\infty} \left| \frac{s_n(x) - \sigma_n(x)}{n} \right|^q dx \leq A \sum_{n=1}^{\infty} n^{q-2} |c_n|^q, \quad q > 1.$$

Patel³⁾ investigated the convergence of the series

$$(2.1.3) \quad \sum_{n=1}^{\infty} \left| \frac{s_n(x) - \tau_n(x)}{n} \right|^k, \quad k \geq 2$$

and

$$(2.1.4) \quad \sum_{n=1}^{\infty} \left| \frac{s_n(x) - \sigma_n(\lambda, x)}{n} \right|^k, \quad k \geq 2$$

1) Bary [11]

2) Sunouchi [76]

3) Patel [62]

under the restriction of the boundedness of the functions $\phi_n(x)$.

The convergence of the series (2.1.3) and (2.1.4) for $k=2$ has been studied by Meder¹⁾ and Patel²⁾.

In this chapter, we first prove the analogous result for Nörlund summability for $k=2$ and then extend it for $k \geq 2$ by asserting the following theorems :

THEOREM 1³⁾: If the coefficients of the orthogonal series (2.1.1) satisfy the condition

$$(2.1.5) \quad \sum_{n=0}^{\infty} c_n^2 < \infty$$

and

$$(2.1.6) \quad \{p_n\} \in M^{\alpha}, \quad \alpha \geq 0,$$

then the series

$$\sum_{n=1}^{\infty} \frac{(s_n(x) - t_n(x))^2}{n} < \infty$$

almost everywhere.

THEOREM 2 : If $p_0 > 0$, $p_n \geq 0$, $np_n = O(P_n)$ and the condition (2.1.2) is satisfied, then

$$\int_a^b \sum_{n=1}^{\infty} \left| \frac{s_n(x) - t_n(x)}{n} \right|^q dx = O(1) \sum_{n=1}^{\infty} |c_n|^q n^{q-2}$$

where $q \geq 2$.

1) Meder [46]

2) Patel [60]

3) Agrawal and Kantawala [1]

Further, we also discuss in this chapter the (N, p_n) -summability of the $\mu(n)$ -lacunary orthogonal series (2.1.1).

Dealing with the $(C, \alpha > 0)$ -summability of $\mu(n)$ -lacunary orthogonal series (2.1.1) Alexits¹⁾ has proved the following theorem.

THEOREM B : If the coefficients of $\mu(n)$ -lacunary series (2.1.1) have as a majorant a positive monotone decreasing number sequence $\{q_n\}$ satisfying the condition

$$(2.1.7) \quad \sum_{n=1}^{\infty} \frac{\sqrt{\mu(n)} q_n}{n} < \infty,$$

then the condition (2.1.5) implies the $(C, \alpha > 0)$ -summability almost everywhere of the orthogonal series (2.1.1).

The (E, q) -summability for $q > 0$ of the $\mu(n)$ -lacunary orthogonal series (2.1.1) has been discussed by Sapre and Bhatnagar²⁾.

We extend in this chapter the above results to (N, p_n) -summability as follows :

THEOREM 3 : Let

$$(2.1.8) \quad \{p_n\} \in BVM^{\alpha}, \quad \alpha > \frac{1}{2}$$

and the coefficients of $\mu(n)$ - lacunary orthogonal series (2.1.1) have as a majorant a positive, monotone decreasing number

1) Alexits ([4], p.130)

2) Sapre and Bhatnagar [74]

sequence $\{a_n\}$ satisfying the conditions (2.1.5) and (2.1.7).
Then the series (2.1.1) is (N, p_n) - summable almost everywhere.

In the above theorem we may exclude the condition of the lacunary property, if we take into consideration that between the indices n and $2n$ there are exactly n free places; therefore if we put $\mu(x)=x$ i.e. $\mu(n)=n$, then every row is $\mu(n)$ -lacunary.

This remark enables us to point out a special case from Theorem 3 in which the condition of the lacunarity does appear no more.

THEOREM 4 : If the coefficients of the orthogonal series (2.1.1) have as a majorant a positive, monotone decreasing sequence $\{a_n\}$ satisfying the condition

$$(2.1.9) \quad \sum_{n=1}^{\infty} \frac{a_n}{\sqrt{n}} < \infty$$

and (2.1.8) holds, then the orthogonal series (2.1.1) is (N, p_n) - summable almost everywhere.

Moreover, this chapter also contains a result on generalized Nörlund summability of orthogonal series. The summability of the orthogonal series (2.1.1) by Cesàro, Euler, Riesz and Nörlund methods has been investigated by Kolmogoroff¹⁾, Sapre²⁾, Zygmund³⁾ and Meder⁴⁾. Dealing with the generalized Nörlund summability of orthogonal series (2.1.1) Patel and Patel⁵⁾ has

1) Kolmogoroff [34]

4) Meder [48]

2) Sapre [72]

5) Patel R.K. and Patel C.M. [63]

3) Zygmund [96]

proved the following theorem :

THEOREM C : Let $p=\{p_n\}$ and $q=\{q_n\}$ be non-negative, non-decreasing sequences of real numbers such that $r_n \rightarrow \infty$ as $n \rightarrow \infty$ and

$$(2.1.10) \quad \frac{n p_n q_n}{r_n} = O(1).$$

Let $\{n_k\}$ be an arbitrary increasing sequence of indices satisfying

$$1 < q \leq \frac{n_{k+1}}{n_k} \leq r \quad \text{for } k=0,1,2,\dots$$

where q and r are positive constants. Then the series

$$(2.1.11) \quad \sum_{k=1}^{\infty} (s_{n_k}(x) - T_{n_k}^{(p,q)}(x))^2$$

is convergent almost everywhere in (a,b) .

In this chapter we generalize the above result by proving the following theorem :

THEOREM 5 : Let $p=\{p_n\}$ and $q=\{q_n\}$ be non-negative, non-decreasing sequences of real numbers such that $r_n \rightarrow \infty$ as $n \rightarrow \infty$ and satisfy the condition (2.1.10). If an increasing sequence of natural numbers $\{n_k\}$ satisfy the condition (I), then the series (2.1.11) converges almost everywhere in (a,b) .

In order to prove the above theorems we need the following lemmas :

LEMMA 1¹⁾: (PALEY'S THEOREM) : Let $\{\phi_n(x)\}$ be an ONS over an interval (a,b) and $|\phi_n(x)| \leq M$ for $a < x < b$.

(i) If $f \in L^p$, $1 < p \leq 2$ and $C_1, C_2, \dots, C_n, \dots$ are the Fourier coefficients of f with respect to ϕ_1, ϕ_2, \dots then

$$\left\{ \sum_{n=1}^{\infty} |C_n|^p n^{p-2} \right\}^{\frac{1}{p}}$$

is finite and

$$\left\{ \sum_{n=1}^{\infty} |C_n|^p n^{p-2} \right\}^{\frac{1}{p}} \leq A_p \left\{ \int_a^b |f|^p dx \right\}^{\frac{1}{p}}$$

where A_p depends only on p and M .

(ii) If $q \geq 2$ and $C_1, C_2, \dots, C_n, \dots$ is a sequence of numbers for which

$$\sum_{n=1}^{\infty} |C_n|^q n^{q-2} < +\infty,$$

then a function $f(x) \in L^q(a,b)$ exists, for which the numbers C_n are Fourier coefficients with respect to the system $\{\phi_n(x)\}$ and

$$\left\{ \int_a^b |f|^q dx \right\}^{\frac{1}{q}} \leq B_q \left\{ \sum_{n=1}^{\infty} |C_n|^q n^{q-2} \right\}^{\frac{1}{q}}$$

where B_q depends only on q and M .

LEMMA 2²⁾: Let $\{n_k\}$ be an increasing sequence of indices satisfying the condition $1 < q < \frac{n_{k+1}}{n_k} \leq p$ for $k=0,1,2,\dots$.

1) Bary ([11], p.224), Zygmund ([98], p.121)

2) Meder [48]

where r and q are constants. If the conditions (2.1.5) and (2.1.8) hold, then the orthogonal series (2.1.1) is (N, p_n) -summable almost everywhere if and only if the sequence $\{s_{n_k}(x)\}$ is convergent almost everywhere.

2.3 PROOF OF THEOREM 1 : We have

$$\begin{aligned}
 s_n(x) - t_n(x) &= \\
 &= \sum_{k=0}^n C_k \phi_k(x) - \frac{1}{P_n} \sum_{r=0}^n p_{n-r} s_r(x) \\
 &= \frac{1}{P_n} \sum_{k=0}^n C_k \phi_k(x) \sum_{r=0}^n p_{n-r} - \frac{1}{P_n} \sum_{r=0}^n p_{n-r} \sum_{k=0}^r C_k \phi_k(x) \\
 &= \frac{1}{P_n} \sum_{k=0}^n C_k \phi_k(x) \sum_{r=0}^n p_{n-r} - \frac{1}{P_n} \sum_{k=0}^n C_k \phi_k(x) \sum_{r=k}^n p_{n-r} \\
 &= \frac{1}{P_n} \sum_{k=0}^n C_k \phi_k(x) \sum_{r=0}^{k-1} p_{n-r}
 \end{aligned}$$

Consequently

$$(2.3.1) \quad \sum_{n=1}^{\infty} \frac{1}{n} \int_a^b (s_n(x) - t_n(x))^2 dx = \sum_{n=1}^{\infty} \frac{1}{nP_n^2} \sum_{k=0}^n C_k^2 \left(\sum_{r=0}^{k-1} p_{n-r} \right)^2$$

If $0 < p_n \uparrow$, then the conditions (2.1.5) and (2.1.6) gives

$$\sum_{n=1}^{\infty} \frac{1}{n} \int_a^b (s_n(x) - t_n(x))^2 dx \leq \sum_{n=1}^{\infty} \frac{1}{nP_n^2} \sum_{k=0}^n k^2 C_k^2 p_n^2$$

$$\begin{aligned}
&= \sum_{k=1}^{\infty} k^2 c_k^2 \sum_{n=k}^{\infty} \frac{p_n^2}{n p_n^2} \\
&= O(1) \sum_{k=1}^{\infty} k^2 c_k^2 \sum_{n=k}^{\infty} \frac{1}{n^3} = O(1) \sum_{k=1}^{\infty} c_k^2 < \infty.
\end{aligned}$$

Therefore, by B. Levy's theorem, we obtain

$$\sum_{n=1}^{\infty} \frac{(s_n(x) - t_n(x))^2}{n} < \infty$$

almost everywhere.

If $0 < p_n \downarrow$, then (2.3.1) becomes

$$\begin{aligned}
\sum_{n=1}^{\infty} \frac{1}{n} \int_a^b (s_n(x) - t_n(x))^2 dx &\leq \sum_{n=1}^{\infty} \frac{1}{n p_n^2} \sum_{k=0}^n k^2 c_k^2 p_{n-k+1}^2 \\
&= \sum_{k=1}^{\infty} k^2 c_k^2 \sum_{n=k}^{\infty} \frac{p_{n-k+1}^2}{n p_n^2} \\
&= O(1) \sum_{k=1}^{\infty} k^2 c_k^2 \sum_{n=k}^{\infty} \frac{1}{n^3} \\
&= O(1) \sum_{k=1}^{\infty} c_k^2 < \infty
\end{aligned}$$

Hence, by B. Levy's theorem, it follows that

$$\sum_{n=1}^{\infty} \frac{(s_n(x) - t_n(x))^2}{n} < \infty.$$

With that the theorem is completely proved.

2.4 PROOF OF THEOREM 2 : We have

$$\begin{aligned}
 s_n(x) - t_n(x) &= \sum_{k=0}^n C_k \phi_k(x) - \frac{1}{P_n} \sum_{r=0}^n p_{n-r} s_r(x) \\
 &= \frac{1}{P_n} \sum_{k=0}^n C_k \phi_k(x) \sum_{r=0}^n p_{n-r} - \frac{1}{P_n} \sum_{r=0}^n p_{n-r} \sum_{k=0}^n C_k \phi_k(x) \\
 &= \frac{1}{P_n} \sum_{k=0}^n C_k \phi_k(x) \sum_{r=0}^n p_{n-r} - \frac{1}{P_n} \sum_{k=0}^n C_k \phi_k(x) \sum_{r=k}^n p_{n-r} \\
 &= \frac{1}{P_n} \sum_{k=0}^n C_k \phi_k(x) \sum_{r=0}^{k-1} p_{n-r} \\
 &= \frac{1}{P_n} \sum_{k=0}^n C_k \phi_k(x) (P_n - P_{n-k}) \\
 &= \sum_{k=0}^n C_k \phi_k(x) R_k, \quad \text{where } R_k = \frac{P_n - P_{n-k}}{P_n}
 \end{aligned}$$

Using Lemma 1, we have

$$\begin{aligned}
 (2.4.1) \quad \int_a^b |s_n(x) - t_n(x)|^q dx &= \int_a^b \left| \sum_{k=0}^n C_k R_k \phi_k(x) \right|^q dx \\
 &\leq A_1 \sum_{k=1}^n |C_k|^q |R_k|^q k^{q-2}
 \end{aligned}$$

Hence

$$\begin{aligned} \int_a^b \sum_{n=1}^{\infty} \left| \frac{s_n(x) - t_n(x)}{n} \right|^q dx &\leq A_1 \sum_{n=1}^{\infty} \frac{1}{n} \sum_{k=1}^n |c_k|^q |R_k|^q k^{q-2} \\ &= A_1 \sum_{n=1}^{\infty} \frac{1}{n} \sum_{k=1}^n |c_k|^q k^{q-2} \frac{(P_n - P_{n-k})^q}{P_n^q} \end{aligned}$$

i.e.

$$(2.4.2) \quad \int_a^b \sum_{n=1}^{\infty} \left| \frac{s_n(x) - t_n(x)}{n} \right|^q dx \leq A_1 \sum_{k=1}^{\infty} |c_k|^q k^{q-2} \sum_{n=k}^{\infty} \frac{(P_n - P_{n-k})^q}{n P_n^q}$$

Now

$$\sum_{n=k}^{\infty} \frac{(P_n - P_{n-k})^q}{n P_n^q} = \sum_{n=k}^{2k-1} \frac{(P_n - P_{n-k})^q}{n P_n^q} + \sum_{n=2k}^{\infty} \frac{(P_n - P_{n-k})^q}{n P_n^q}$$

Since $P_n > 0$

$$\sum_{n=k}^{2k-1} \frac{(P_n - P_{n-k})^q}{n P_n^q} \leq \sum_{n=k}^{2k-1} \frac{P_n^q}{n P_n^q} < \frac{k}{k} = 1$$

and for $n \geq 2k$

$$\begin{aligned} P_n - P_{n-k} &= \sum_{r=n-k+1}^n p_r \\ &= O(1) \sum_{r=n-k+1}^n \frac{p_r}{r} \\ &= O\left(\frac{k P_n}{n}\right). \end{aligned}$$

Therefore

$$\begin{aligned} \sum_{n=2k}^{\infty} \frac{(P_n - P_{n-k})^q}{nP_n^q} &= O(1) \sum_{n=2k}^{\infty} \frac{k^q P_n^q}{n^{q+1} P_n^q} \\ &= O(k^q) \sum_{n=2k}^{\infty} \frac{1}{n^{q+1}} \\ &= O(1). \end{aligned}$$

Consequently, from (2.4.2)

$$\int_a^b \sum_{n=1}^{\infty} \frac{|s_n(x) - t_n(x)|^q}{n} dx = O(1) \sum_{k=1}^{\infty} |c_k|^q k^{q-2}$$

This completes the proof of our theorem.

2.5 PROOF OF THEOREM 3 : Under the conditions (2.1.5) and (2.1.7) Alexits¹⁾ has proved in Theorem B, the convergence almost everywhere of the sequence $\{s_{2^n}(x)\}$ of the partial sums of the orthogonal series (2.1.1).

Consequently, it follows by condition (2.1.8) and Lemma 2 that the series (2.1.1) is (N, p_n) -summable almost everywhere.

PROOF OF THEOREM 4 : Alexits²⁾ has proved that the condition (2.1.9) implies the condition (2.1.5).

Moreover, the condition (2.1.9) is a special case of (2.1.7) corresponding to $\mu(n)=n$ and this case is, as mentioned above, satisfied for every series. Hence our theorem follows from Theorem 3.

1) Alexits ([4] , p.130)

2) Alexits ([4] , p.132)

2.6 PROOF OF THEOREM 5 : We have

$$\begin{aligned}
 s_n(x) - T_n^{(p,q)}(x) &= \\
 &= \sum_{i=0}^n C_i \phi_i(x) - \frac{1}{r_n} \sum_{j=0}^n p_{n-j} q_j s_j(x) \\
 &= \sum_{i=0}^n C_i \phi_i(x) - \frac{1}{r_n} \sum_{j=0}^n p_{n-j} q_j \sum_{i=0}^j C_i \phi_i(x) \\
 &= \frac{1}{r_n} \sum_{i=0}^n C_i \phi_i(x) \sum_{j=0}^n p_{n-j} q_j - \frac{1}{r_n} \sum_{i=0}^n C_i \phi_i(x) \sum_{j=i}^n p_{n-j} q_j \\
 &= \frac{1}{r_n} \sum_{i=0}^n C_i \phi_i(x) \sum_{j=0}^{i-1} p_{n-j} q_j.
 \end{aligned}$$

Since $\{p_n\}$ and $\{q_n\}$ are non-decreasing,

$$p_i \leq p_n \quad \text{and} \quad q_i \leq q_n \quad \text{for} \quad i \leq n.$$

Consequently

$$\int_a^b (s_n(x) - T_n^{(p,q)}(x))^2 dx \leq \frac{p_n^2 q_n^2}{r_n^2} \sum_{i=0}^n i^2 C_i^2$$

Now, replacing n by n_k in the above inequality, we have

$$\sum_{k=1}^{\infty} \int_a^b (s_{n_k}(x) - T_{n_k}^{(p,q)}(x))^2 dx \leq \sum_{k=1}^{\infty} \frac{p_{n_k}^2 q_{n_k}^2}{r_{n_k}^2} \sum_{i=1}^{n_k} i^2 C_i^2$$

We shall show the convergence of above series by taking the sum upto m terms.

$$\begin{aligned}
& \sum_{k=1}^m \frac{p_{n_k}^2 q_{n_k}^2}{r_{n_k}^2} \sum_{i=1}^{n_k} i^2 c_i^2 \\
&= O(1) \sum_{k=1}^m \frac{1}{n_k^2} \sum_{i=1}^{n_k} i^2 c_i^2 \\
&= O(1) \left[\frac{1}{n_1^2} \sum_{i=1}^{n_1} i^2 c_i^2 + \frac{1}{n_2^2} \sum_{i=1}^{n_2} i^2 c_i^2 + \dots + \frac{1}{n_m^2} \sum_{i=1}^{n_m} i^2 c_i^2 \right] \\
&= O(1) \left[\sum_{i=1}^{n_1} i^2 c_i^2 \sum_{k=1}^m \frac{1}{n_k^2} + \sum_{i=n_1+1}^{n_2} i^2 c_i^2 \sum_{k=2}^m \frac{1}{n_k^2} + \dots + \sum_{i=n_{m-1}+1}^{n_m} i^2 c_i^2 \frac{1}{n_m^2} \right]
\end{aligned}$$

Since, the sequence $\{n_k\}$ satisfies the condition (L), the sequence $\{n_k^2\}$ also satisfies the condition (L) and hence

$$\sum_{k=1}^m \frac{1}{n_k^2} < \frac{A}{n_1^2}, \quad \sum_{k=2}^m \frac{1}{n_k^2} < \frac{A}{n_2^2}, \quad \dots$$

Consequently

$$\begin{aligned}
& \sum_{k=1}^m \frac{p_{n_k}^2 q_{n_k}^2}{r_{n_k}^2} \sum_{i=1}^{n_k} i^2 c_i^2 = \\
&= O(1) \left[\sum_{i=1}^{n_1} i^2 c_i^2 \frac{1}{n_1^2} + \sum_{i=n_1+1}^{n_2} i^2 c_i^2 \frac{1}{n_2^2} + \dots + \sum_{i=n_{m-1}+1}^{n_m} i^2 c_i^2 \frac{1}{n_m^2} \right] \\
&= O(1) \sum_{i=1}^{n_m} c_i^2 < \infty.
\end{aligned}$$

Hence, the result follows by B. Levy's theorem.