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Almost everywhere convergence and divergence of Cesàro means with varying parameters of Walsh–Fourier series

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Abstract In the present paper, we prove the almost everywhere convergence and divergence of subsequences of Cesàro means with zero tending parameters of Walsh–Fourier series.

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1 Introduction

We denote the set of non-negative integers by \mathbb{N} . By a dyadic interval in $\mathbb{I} := [0, 1)$, we mean one of the form $I(l, k) := \left[\frac{l}{2^k}, \frac{l+1}{2^k} \right)$ for some $k \in \mathbb{N}$, $0 \leq l < 2^k$. Given $k \in \mathbb{N}$ and $x \in [0, 1)$, let $I_k(x)$ denote the dyadic interval of length 2^{-k} which contains the point x . Also, use the notation $I_n := I_n(0)$ ($n \in \mathbb{N}$), $\bar{I}_k(x) := \mathbb{I} \setminus I_k(x)$. Let

$$x = \sum_{n=0}^{\infty} x_n 2^{-(n+1)}$$

be the dyadic expansion of $x \in \mathbb{I}$, where $x_n = 0$ or 1 , and if x is a dyadic rational number, we choose the expansion which terminate in 0 's. We also use the following notation:

$$I_k(x) = I_k(x_0, x_1, \dots, x_{k-1}).$$

For any given $n \in \mathbb{N}$, it is possible to write n uniquely as

$$n = \sum_{k=0}^{\infty} \varepsilon_k(n) 2^k,$$

where $\varepsilon_k(n) = 0$ or 1 for $k \in \mathbb{N}$. This expression will be called the binary expansion of n and the numbers $\varepsilon_k(n)$ will be called the binary coefficients of n . Denote for $1 \leq n \in \mathbb{N}$, $|n| := \max\{j \in \mathbb{N} : \varepsilon_j(n) \neq 0\}$, that is $2^{|n|} \leq n < 2^{|n|+1}$.

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Set the definition of the n th ($n \in \mathbb{N}$) Walsh–Paley function at point $x \in \mathbb{I}$ as

$$w_n(x) = (-1)^{\sum_{j=0}^{\infty} \varepsilon_j(n)x_j}.$$

Denote by $\dot{+}$ the logical addition on \mathbb{I} . That is, for any $x, y \in \mathbb{I}$ and $k, n \in \mathbb{N}$

$$x \dot{+} y := \sum_{n=0}^{\infty} |x_n - y_n| 2^{-(n+1)}.$$

Define the binary operator $\oplus : \mathbb{N} \times \mathbb{N} \rightarrow \mathbb{N}$ by

$$k \oplus n = \sum_{i=0}^{\infty} |\varepsilon_i(k) - \varepsilon_i(n)| 2^i. \tag{1}$$

It is well known (see, e.g., [13], p. 5) that

$$w_{m \oplus n}(x) = w_m(x) w_n(x), \quad x \in [0, 1), \quad n, m \in \mathbb{N}. \tag{2}$$

The Walsh–Dirichlet kernel is defined by

$$D_n(x) = \sum_{k=0}^{n-1} w_k(x).$$

Set

$$D_n^* := w_n D_n.$$

Recall that [9, 13]

$$D_{2^n}(x) = 2^n \chi_{I_n}(x), \tag{3}$$

where χ_E is the characteristic function of the set E .

Dyadic shift transformations of a function on the unit interval \mathbb{I} will be denoted by $\tau_y f$ and it will be defined as

$$(\tau_y f)(x) := f(x \dot{+} y) \quad (x \in \mathbb{I}).$$

The Fejér kernel of Walsh–Fourier series defined by

$$K_n(x) = \frac{1}{n} \sum_{j=0}^{n-1} D_j(x).$$

The partial sums of the Walsh–Fourier series are defined as follows:

$$S_m(f, x) = \sum_{j=0}^{m-1} \widehat{f}(j) w_j(x),$$

where the number

$$\widehat{f}(j) = \int_{\mathbb{I}} f w_j$$

is said to be the j th Walsh–Fourier coefficient of the function f .

The space $L_1(\mathbb{I})$ is defined by $\{f : \mathbb{I} \rightarrow \mathbb{R} : \|f\|_1 < \infty\}$, where

$$\|f\|_1 := \int_{\mathbb{I}} |f(x)| dx.$$

The space weak- $L_1(\mathbb{I})$ consists of all (Lebesgue) measurable functions f for which

$$\|f\|_{\text{weak-}L_1(\mathbb{I})} := \sup_{\lambda > 0} \lambda \text{mes}(|f| > \lambda) < +\infty.$$

Let $f \in L_1(\mathbb{I})$. Then, the maximal function given by

$$E^*(f, x) = \sup_{n \in \mathbb{N}} \frac{1}{|I_n(x)|} \left| \int_{I_n(x)} f(u) du \right|, \quad x \in \mathbb{I}.$$

For each $n \in \mathbb{N}$, let \mathcal{A}_n represent the σ -algebra generated by the collection of dyadic intervals $\{I(k, n) : k = 0, 1, \dots, 2^n - 1\}$. Thus, every element of \mathcal{A}_n is a finite union of intervals of the form $[k2^{-n}, (k + 1)2^{-n})$ or an empty set.

Let $L(\mathcal{A}_n)$ represent the collection of \mathcal{A}_n -measurable functions on \mathbb{I} . By the Paley Lemma (see [13], Ch. 1, p. 12), $L(\mathcal{A}_n)$ coincides with the collection of Walsh polynomials of order less than 2^n .

A sequence of functions $(f_n : n \in \mathbb{N})$ is called a dyadic martingale if each f_n belongs to $L(\mathcal{A}_n)$ and

$$\int_E f_{n+1} = \int_E f_n \quad (E \in \mathcal{A}_n, n \in \mathbb{N}).$$

It is clear that the 2^n th partial sums of any Walsh series is a dyadic martingale. Conversely, it is easy to see that every dyadic martingale can be obtained in this way. Thus investigation of 2^n th partial sums of Walsh series leads to the study of dyadic martingales. It is well known that $(f_n : n \in \mathbb{N})$ is dyadic martingale if and only if $f_n \in L(\mathcal{A}_n)$ and

$$S_{2^n}(f_{n+1}) = f_n \quad (n \in \mathbb{N}).$$

A martingale $(f_n : n \in \mathbb{N})$ will be called regular if there is an integrable function f , such that $f_n = S_{2^n}(f)$ for all $n \in \mathbb{N}$.

Let \mathbf{A} denote the collection of sequences $\beta := \{\beta_n : n \in \mathbb{N}\}$ which satisfy $\beta_n \in L(\mathcal{A}_n)$ for $n \in \mathbb{N}$ and

$$\|\beta\| := \sup_{n \in \mathbb{N}} \|\beta_n\|_\infty < \infty.$$

For a given $\beta \in \mathbf{A}$ and $f \in L_1(\mathbb{I})$, the martingale transform of f is defined by

$$\mathbf{T}(\beta) f := \sum_{n=0}^{\infty} \beta_n \Delta_n f,$$

where $\Delta_n f := S_{2^{n+1}}(f) - S_{2^n}(f)$ for $n \in \mathbb{N}$. The maximal martingale transform is defined by

$$\mathbf{T}^*(\beta) f := \sup_{N \in \mathbb{N}} \left| \sum_{n=0}^N \beta_n \Delta_n f \right|.$$

In fact, we will use the following theorem (see [13], Ch. 3, Theorem 4; see more details in [16]).

Theorem MT *There exists an absolute constant c , such that*

$$\lambda \text{mes}(\{\mathbf{T}^*(\beta) f > \lambda\}) \leq c \|\beta\| \|f\|_1$$

for all $f \in L_1(\mathbb{I})$, $\lambda > 0$, and $\beta \in \mathbf{A}$.

The (C, α_n) means of the Walsh–Fourier series of the function f is given by

$$\sigma_n^{\alpha_n}(f, x) = \frac{1}{A_{n-1}^{\alpha_n}} \sum_{j=1}^n A_{n-j}^{\alpha_n-1} S_j(f, x) = \frac{1}{A_{n-1}^{\alpha_n}} \sum_{j=0}^{n-1} A_{n-1-j}^{\alpha_n} \widehat{f}(j) w_j(x),$$

where

$$A_n^{\alpha_n} := \frac{(1 + \alpha_n) \dots (n + \alpha_n)}{n!}$$

for any $n \in \mathbb{N}, \alpha_n \neq -1, -2, \dots$. It is known that [20]

$$A_n^{\alpha_n} = \sum_{k=0}^n A_k^{\alpha_n-1}, A_n^{\alpha_n-1} = \frac{\alpha_n}{\alpha_n + n} A_n^{\alpha_n}. \tag{4}$$

The (C, α_n) kernel is defined by

$$K_n^{\alpha_n} = \frac{1}{A_{n-1}^{\alpha_n}} \sum_{j=1}^n A_{n-j}^{\alpha_n-1} D_j = \frac{1}{A_{n-1}^{\alpha_n}} \sum_{j=0}^{n-1} A_{n-j-1}^{\alpha_n} w_j.$$

The idea of Cesàro means with variable parameters of numerical sequences is due to Kaplan [11] and the introduction of these (C, α_n) means of Fourier series is due to Akhobadze ([1], [2]) who investigated the behavior of the L_1 -norm convergence of $\sigma_n^{\alpha_n}(f) \rightarrow f$ for the trigonometric system.

The first result with respect to the a.e. convergence of the Walsh–Fejér means $\sigma_n^{\alpha_n}(f)$ for all integrable function f with constant sequence $\alpha_n = \alpha > 0$ is due to Fine [4] (see also Weisz [17]). On the rate of convergence of Cesàro means in this constant case, see the paper of Yano [19], Fridli [5]. Approximation properties of Cesàro means of negative order with constant sequence were investigated by the second author [8].

For $n := \sum_{i=0}^{\infty} \varepsilon_i(n) 2^i$ ($\varepsilon_i(n) = 0, 1, i \in \mathbb{N}$), set the two variable function

$$P(n, \alpha) := \sum_{i=0}^{\infty} \varepsilon_i(n) 2^{i\alpha_n} \quad (n \in \mathbb{N}), \alpha := \{\alpha_n : n \in \mathbb{N}\}.$$

The function $P(n, \alpha)$ was introduced by Abu Joudeh and Gát in [10]. Also, set for sequence $\alpha := \{\alpha_n : n \in \mathbb{N}\}$ and positive reals K the subset of natural numbers

$$P_K(\alpha) := \left\{ n \in \mathbb{N} : \frac{P(n, \alpha)}{n^{\alpha_n}} \leq K \right\}.$$

Under some conditions on $\{\alpha_n : n \in \mathbb{N}\}$, Abu Joudeh and Gát in [10] proved the almost everywhere convergence of the Cesàro (C, α_n) means of integrable functions. In particular, the following is proved.

Theorem JG *Suppose that $\alpha_n \in (0, 1)$. Let $f \in L_1(\mathbb{I})$. Then, we have the almost everywhere convergence $\sigma_n^{\alpha_n}(f) \rightarrow f$ provided that $P_K(\alpha) \ni n \rightarrow \infty$.*

The definition of the variation of an $n \in \mathbb{N}$ with binary coefficients

$$(\varepsilon_k(n) : k \in \mathbb{N})$$

was introduced in [13] by

$$V(n) := \sum_{i=0}^{\infty} |\varepsilon_i(n) - \varepsilon_{i+1}(n)|.$$

In this paper, we define the weighted version of variation of an $n \in \mathbb{N}$ with binary coefficients $(\varepsilon_k(n) : k \in \mathbb{N})$ by

$$V(n, \alpha) := \sum_{i=0}^{\infty} |\varepsilon_i(n) - \varepsilon_{i+1}(n)| 2^{i\alpha_n} \quad (n \in \mathbb{N}).$$



Set for sequence $\alpha := \{\alpha_n : n \in \mathbb{N}\}$ and positive reals K the subset of natural numbers

$$V_K(\alpha) := \left\{ n \in \mathbb{N} : \frac{V(n, \alpha)}{n^{\alpha_n}} \leq K < \infty \right\}.$$

It is easy to see that $P_K(\alpha) \subsetneq V_{2K}(\alpha)$. On the other hand, if $\alpha_n \rightarrow 0$, then there exists K , such that $2^n - 1 \in V_K(\alpha)$ for all n , but there does not exist K , such that $2^n - 1 \in P_K(\alpha)$ for all n . In this paper, we are going to improve Theorem JG and to replace the condition $P_K(\alpha) \ni n \rightarrow \infty$ by the condition $V_K(\alpha) \ni n \rightarrow \infty$. In particular, the following will be proved.

Theorem 1.1 *Suppose that $\alpha_n \in (0, 1)$. Let $f \in L_1(\mathbb{I})$. Then, we have the almost everywhere convergence $\sigma_n^{\alpha_n}(f) \rightarrow f$ provided that $V_K(\alpha) \ni n \rightarrow \infty$.*

From the proof of Theorem 1.1, we can obtain pointwise growth of Cesàro means with varying parameters of Walsh–Fourier series. The following is true.

Theorem 1.2 *Let $f \in L_1(\mathbb{I})$ and*

$$\lim_{n \rightarrow \infty} \frac{V(n, \alpha)}{n^{\alpha_n}} = \infty.$$

Then, we have the almost everywhere convergence

$$\lim_{n \rightarrow \infty} \frac{n^{\alpha_n} \sigma_n^{\alpha_n}(f, x)}{V(n, \alpha)} = 0.$$

Let $\lim_{n \rightarrow \infty} \alpha_n = 0$. We investigate two cases:

a) $\lim_{n \rightarrow \infty} (\alpha_n \log n) > 0$ and b) $\lim_{n \rightarrow \infty} (\alpha_n \log n) = 0$. For case a), we have

$$\frac{V(n, \alpha)}{n^{\alpha_n}} \leq \frac{c}{2^{|n|\alpha_n}} \sum_{i=0}^{|n|} 2^{i\alpha_n} \leq c\alpha_n^{-1},$$

and for case b), we obtain

$$\frac{V(n, \alpha)}{n^{\alpha_n}} \leq \frac{c}{2^{|n|\alpha_n}} \sum_{i=0}^{|n|} 2^{i\alpha_n} \leq \frac{c|n|2^{|n|\alpha_n}}{2^{|n|\alpha_n}} \leq c|n|.$$

Hence, from Theorem 1.2, we get the following.

Corollary 1.3 *Let $f \in L_1(\mathbb{I})$ and*

$$\lim_{n \rightarrow \infty} \alpha_n = 0.$$

Then, we have the almost everywhere convergence:

(a) *If $\lim_{n \rightarrow \infty} (\alpha_n \log n) > 0$, then $\lim_{n \rightarrow \infty} (\alpha_n \sigma_n^{\alpha_n}(f, x)) = 0$;*

(b) *If $\lim_{n \rightarrow \infty} (\alpha_n \log n) = 0$, then $\lim_{n \rightarrow \infty} \frac{\sigma_n^{\alpha_n}(f, x)}{\log n} = 0$.*

Theorem 1.4 *Let $f \in L_1(\mathbb{I})$ and $\alpha_n \in (0, 1)$. Then, the operator $\sigma_n^{\alpha_n}(f)$ is of weak type (L_1, L_1) .*

Theorem 1.4 imply

Corollary 1.5 *Let $f \in L_1(\mathbb{I})$ and $\alpha_n \in (0, 1)$. Then, $\sigma_n^{\alpha_n}(f) \rightarrow f$ in measure as $n \rightarrow \infty$.*

Theorem 1.6 *Let $f \in L_1(\mathbb{I})$. Then, there exists a sequence $\mu_j(f)$, such that for each subsequence of natural numbers with $n_j \geq \mu_j(f)$, we have the a. e. relation*

$$\sigma_{n_j}^{\alpha_{n_j}}(f) \rightarrow f.$$

For the subsequence of the partial sums, we are going to prove the following.

Theorem 1.7 For each sequence of natural numbers $v_j \uparrow \infty$, there exists a function $f \in L_1(\mathbb{I})$ and an another sequence of natural numbers with $N_j \geq v_j$ for which we have the everywhere divergence of $S_{N_j}(f)$.

The a. e. divergence of Cesàro means with varying parameters of Walsh–Fourier series was investigated by Tetunashvili [14]. In particular, the following is proved: Assume that $\{\alpha_n\}$ is such that for a positive number n_0 , we have

$$\alpha_n \leq \frac{c}{\log_2 n}, 0 \leq c < 1, n > n_0. \tag{5}$$

Then, there exists such a function f that the sequence $\sigma_n^{\alpha_n}(f)$ diverges everywhere unboundedly.

In this paper, we improve this theorem of Tetunashvili (5) in a way that we enlarge the set of sequences (α_n) for which we have divergence results of the Cesàro means with variable parameters. In particular, the following is true.

Theorem 1.8 Assume that $\{\alpha_n\}$ is such that for some positive integer n_0 , we have

$$\frac{c_1}{\log_2 n} \leq \alpha_n \leq \frac{c_0 \log_2 \log_2 n}{\log_2 n}, 0 \leq c_0 < \frac{1}{2}, n > n_0.$$

Then, there exists a integrable function f that the sequence $\sigma_n^{\alpha_n}(f)$ diverges almost everywhere unboundedly.

The boundedness of maximal operators of subsequences of (C, α_n) – means of partial sums of Walsh–Fourier series from the Hardy space H_p into the space L_p is studied in [7]. In particular, the following is proved.

Theorem GG Let $p > 0$. Then, there exists a positive constant c_p , such that

$$\left\| \sup_{N \in \mathbb{N}} |f * K_{2^N}^{\alpha_N}| \right\|_p \leq c_p \|f\|_{H_p} \quad (f \in H_p).$$

Weisz [18] generalized Theorem GG for both the Cesàro and Riesz means by taking the supremum over all indices $n \in \mathbb{N}_v$. Here, \mathbb{N}_v denotes the set of all $n = 2^{n_1} + \dots + 2^{n_v}$ with a fixed parameter v . In particular, the following is proved.

Theorem W (Weisz [18]) Let $p > 0$. Then, there exists a positive constant c_p , such that

$$\left\| \sup_{n \in P_K(\alpha)} |f * K_n^{\alpha_n}| \right\|_p \leq c_p \|f\|_{H_p} \quad (|f| \in H_p).$$

2 Auxiliary results

We shall need the following.

Lemma 2.1 Let $k, n \in \mathbb{N}$. Then

$$\begin{aligned} c_1(1 + \alpha_n)(2 + \alpha_n)k^{\alpha_n} &< A_k^{\alpha_n} < c_2(1 + \alpha_n)(2 + \alpha_n)k^{\alpha_n}, -2 < \alpha_n < -1; \\ c_1(1 + \alpha_n)k^{\alpha_n} &< A_k^{\alpha_n} < c_2(1 + \alpha_n)k^{\alpha_n}, -1 < \alpha_n < 0; \\ c_1(d)k^{\alpha_n} &< A_k^{\alpha_n} < c_2(d)k^{\alpha_n}, 0 < \alpha_n \leq d. \end{aligned}$$

The proof can be found in the paper of Akhobadze [1].

Set

$$n^{(s)} := \sum_{j=s}^{\infty} \varepsilon_j(n) 2^j, n_{(s)} = n - n^{(s+1)} = \sum_{j=0}^s \varepsilon_j(n) 2^j.$$



Lemma 2.2 *Let $\alpha_n \in (0, 1)$, $1 \leq n \in \mathbb{N}$. Then, we have*

$$\begin{aligned}
 K_n^{\alpha_n} &= \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=0}^{|n|} \varepsilon_s(n) w_{n^{(s)}-1} \sum_{j=1}^{2^s-1} A_{n^{(s-1)}+j}^{\alpha_n-2} j K_j \\
 &\quad - \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=0}^{|n|} \varepsilon_s(n) w_{n^{(s)}-1} A_{n^{(s)}-1}^{\alpha_n-1} 2^s K_{2^s} \\
 &\quad + \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=0}^{|n|} \varepsilon_s(n) w_{n^{(s)}-1} A_{n^{(s)}-1}^{\alpha_n} D_{2^s} \\
 &=: T_n^{(1)} + T_n^{(2)} + T_n^{(3)}.
 \end{aligned} \tag{6}$$

Proof of Lemma 2.2 We can write

$$\begin{aligned}
 A_{n-1}^{\alpha_n} K_n^{\alpha_n} &= \sum_{j=0}^{n-1} A_{n-j-1}^{\alpha_n} w_j = \sum_{s=0}^{|n|} \varepsilon_s(n) \sum_{j=n^{(s+1)}}^{n^{(s)}-1} A_{n-j-1}^{\alpha_n} w_j \\
 &= \sum_{s=0}^{|n|} \varepsilon_s(n) \sum_{j=0}^{2^s-1} A_{n^{(s)}-j-1}^{\alpha_n} w_{j+n^{(s+1)}} \\
 &= \sum_{s=0}^{|n|} \varepsilon_s(n) w_{n^{(s+1)}} \sum_{j=0}^{2^s-1} A_{n^{(s)}-j-1}^{\alpha_n} w_j.
 \end{aligned}$$

Since

$$n^{(s)} - j - 1 = n^{(s-1)} + 2^s - 1 - j, \varepsilon_s(n) = 1,$$

(otherwise nothing to be investigated here) and

$$2^s - 1 - j = (2^s - 1) \oplus j$$

from (2), we obtain

$$\begin{aligned}
 A_{n-1}^{\alpha_n} K_n^{\alpha_n} &= \sum_{s=0}^{|n|} \varepsilon_s(n) w_{n^{(s+1)}} \sum_{j=0}^{2^s-1} A_{n^{(s-1)}+j}^{\alpha_n} w_{(2^s-1)\oplus j} \\
 &= \sum_{s=0}^{|n|} \varepsilon_s(n) w_{n^{(s)}-1} \sum_{j=0}^{2^s-1} A_{n^{(s-1)}+j}^{\alpha_n} w_j.
 \end{aligned} \tag{7}$$

Applying Abel’s transformation (twice), we get

$$\sum_{j=0}^{2^s-1} A_{n^{(s-1)}+j}^{\alpha_n} w_j = \sum_{j=1}^{2^s-1} A_{n^{(s-1)}+j}^{\alpha_n-2} j K_j - A_{n^{(s)}-1}^{\alpha_n-1} 2^s K_{2^s} + A_{n^{(s)}-1}^{\alpha_n} D_{2^s}.$$

Hence, from (7), we conclude (6). □

From (4), we can write

$$\left| T_n^{(1)} \right| \leq \frac{2}{A_{n-1}^{\alpha_n}} \sum_{s=0}^{|n|} \varepsilon_s(n) \sum_{j=1}^{2^s-1} A_{n^{(s-1)}+j}^{\alpha_n-1} |K_j| := \tilde{T}_n^{(1)}.$$

Lemma 2.3 Let $\alpha_n \in (0, 1)$, $n \in \mathbb{N}$ and $f \in L_1(\mathbb{I})$, such that $\text{supp}(f) \subset I_N(u')$, $\int_{I_N(u')} f = 0$ for some dyadic interval $I_N(u')$. Then, we have

$$\int_{\bar{I}_N(u')} \sup_{n \in \mathbb{N}} |f * \tilde{T}_n^{(1)}| \leq c \|f\|_1.$$

Proof of Lemma 2.3 Let $n \leq 2^N$. From the condition of the lemma, it is easy to see that $f * \tilde{T}_n^{(1)} = 0$. Hence, we can suppose that $n > 2^N$. Without loss of generality, we may assume that $u' = 0$. It is easy to see that

$$\begin{aligned} f * \left(\frac{\tilde{T}_n^{(1)}}{2}\right) &= f * \left(\frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=0}^{|n|} \varepsilon_s(n) \sum_{j=1}^{2^s-1} A_{n(s-1)+j}^{\alpha_n-1} |K_j|\right) \\ &= \int_{I_N} f(u) \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=0}^{|n|} \varepsilon_s(n) \sum_{j=1}^{2^s-1} A_{n(s-1)+j}^{\alpha_n-1} |K_j(x \dot{+} u)| du \\ &= \int_{I_N} f(u) \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=0}^N \varepsilon_s(n) \sum_{j=1}^{2^s-1} A_{n(s-1)+j}^{\alpha_n-1} |K_j(x \dot{+} u)| du \\ &\quad + \int_{I_N} f(u) \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=N+1}^{|n|} \varepsilon_s(n) \sum_{j=1}^{2^s-1} A_{n(s-1)+j}^{\alpha_n-1} |K_j(x \dot{+} u)| du \\ &\quad + \int_{I_N} f(u) \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=N+1}^{|n|} \varepsilon_s(n) \sum_{j=2^N}^{2^s-1} A_{n(s-1)+j}^{\alpha_n-1} |K_j(x \dot{+} u)| du \\ &= \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=0}^N \varepsilon_s(n) \sum_{j=1}^{2^s-1} A_{n(s-1)+j}^{\alpha_n-1} |K_j(x)| \int_{I_N} f(u) du \\ &\quad + \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=N+1}^{|n|} \varepsilon_s(n) \sum_{j=1}^{2^s-1} A_{n(s-1)+j}^{\alpha_n-1} |K_j(x)| \int_{I_N} f(u) du \\ &\quad + \int_{I_N} f(u) \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=N+1}^{|n|} \varepsilon_s(n) \sum_{j=2^N}^{2^s-1} A_{n(s-1)+j}^{\alpha_n-1} |K_j(x \dot{+} u)| du \\ &= \int_{I_N} f(u) \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=N+1}^{|n|} \varepsilon_s(n) \sum_{j=2^N}^{2^s-1} A_{n(s-1)+j}^{\alpha_n-1} |K_j(x \dot{+} u)| du. \end{aligned}$$

It is easy to see from (4) and Lemma 2.1 that

$$\begin{aligned} &\frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=1}^{|n|} \varepsilon_s(n) \sum_{j=1}^{2^s-1} A_{n(s-1)+j}^{\alpha_n-1} \\ &= \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=1}^{|n|} \varepsilon_s(n) \sum_{j=n(s-1)+1}^{n(s)-1} A_j^{\alpha_n-1} \\ &= \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=1}^{|n|} \varepsilon_s(n) \left(A_{n(s)-1}^{\alpha_n} - A_{n(s-1)}^{\alpha_n} \right) \end{aligned}$$

$$\begin{aligned} &\leq \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=1}^{|n|} \left(A_{n(s)}^{\alpha_n} - A_{n(s-1)}^{\alpha_n} \right) \\ &< \frac{A_n(|n|)}{A_{n-1}^{\alpha_n}} \leq c. \end{aligned} \tag{8}$$

Set

$$K_{2^N}^* := \sup_{n \geq 2^N} |K_n|.$$

It is proved in [6] that

$$\int_{\bar{I}_N} K_{2^N}^* \leq c < \infty, N \in \mathbb{N}.$$

Then, from (8), we have

$$\begin{aligned} &\int_{\bar{I}_N} \sup_{n \geq 2^N} \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=N+1}^{|n|} \sum_{j=2^N}^{2^s-1} A_{n(s-1)+j}^{\alpha_{n-1}} |K_j(u)| du \\ &\leq \sup_{n \geq 2^N} \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=N+1}^{|n|} \sum_{j=2^N}^{2^s-1} A_{n(s-1)+j}^{\alpha_{n-1}} \int_{\bar{I}_N} K_{2^N}^* \\ &\leq c \sup_{n \geq 2^N} \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=N+1}^{|n|} \sum_{j=2^N}^{2^s-1} A_{n(s-1)+j}^{\alpha_{n-1}} \leq c < \infty. \end{aligned}$$

Consequently

$$\begin{aligned} &\int_{\bar{I}_N} \sup_{n \in \mathbb{N}} |f * \tilde{T}_n^{(1)}| \\ &= \int_{\bar{I}_N} \sup_{n \geq 2^N} \left| \int_{I_N} f(u) \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=N+1}^{|n|} \varepsilon_s(n) \sum_{j=2^N}^{2^s-1} A_{n(s-1)+j}^{\alpha_{n-1}} |K_j(x \dot{+} u)| du \right| \\ &\leq \int_{\bar{I}_N} \left(\int_{I_N} |f(u)| \sup_{n \geq 2^N} \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=N+1}^{|n|} \sum_{j=2^N}^{2^s-1} A_{n(s-1)+j}^{\alpha_{n-1}} |K_j(x \dot{+} u)| du \right) dx \\ &= \int_{I_N} |f(u)| \left(\int_{\bar{I}_N} \sup_{n \geq 2^N} \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=N+1}^{|n|} \sum_{j=2^N}^{2^s-1} A_{n(s-1)+j}^{\alpha_{n-1}} |K_j(x \dot{+} u)| dx \right) du \\ &\leq c \|f\|_1. \end{aligned}$$

This completes the proof of Lemma 2.3. □

Lemma 2.4 *The operator $\sup_{n \in \mathbb{N}} |f * \tilde{T}_n^{(1)}|$ is of type (L_∞, L_∞) .*

Proof of Lemma 2.4 Since (see [13]) $\sup_n \|K_n\|_1 < 2$ from (8) (or even see [15] $\sup_n \|K_n\|_1 \leq 17/15$), we have

$$\sup_{n \in \mathbb{N}} \left\| \tilde{T}_n^{(1)} \right\|_1 \leq \sup_{n \in \mathbb{N}} \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=0}^{|n|} \varepsilon_s(n) \sum_{j=1}^{2^s-1} A_{n(s-1)+j}^{\alpha_{n-1}} \leq c < \infty,$$

which implies the boundedness of operator $\sup_{n \in \mathbb{N}} \left| f * \tilde{T}_n^{(1)} \right|$ from the space L_∞ to the space L_∞ . □

Combine Lemmas 2.3 and 2.4 to have the following.

Lemma 2.5 *The operator $\sup_{n \in \mathbb{N}} \left| f * \tilde{T}_n^{(1)} \right|$ is of weak type (L_1, L_1) .*

Since

$$\left| f * T_n^{(1)} \right| \leq |f| * \tilde{T}_n^{(1)},$$

from Lemma 2.5, we obtain

Lemma 2.6 *The operator $\sup_{n \in \mathbb{N}} \left| f * T_n^{(1)} \right|$ is of weak type (L_1, L_1) .*

Analogously, we can prove

Lemma 2.7 *The operator $\sup_{n \in \mathbb{N}} \left| f * T_n^{(2)} \right|$ is of weak type (L_1, L_1) .*

3 Proofs of main results

Proof of Theorem 1.1 We have

$$w_n T_n^{(3)} = \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=0}^{|n|} \varepsilon_s(n) w_n w_{n(s)-1} A_{n(s)-1}^{\alpha_n} D_{2^s}.$$

From (2), we get $(\varepsilon_s(n) = 1; \text{ otherwise, there is nothing to be discussed here})$

$$\begin{aligned} w_n w_{n(s)-1} &= w_n w_{n(s+1)+2^s-1} = w_n w_{n(s+1)} w_{2^s-1} \\ &= w_{n \oplus n(s+1)} w_{2^s-1} = w_{n(s)} w_{2^s-1} \\ &= w_{2^s} w_{n(s-1)} w_{2^s-1} = w_{2^s} w_{n(s-1) \oplus (2^s-1)}. \end{aligned}$$

Since $n_{(s-1) \oplus (2^s-1)} < 2^s$ from (3), we have

$$D_{2^s} w_{n(s-1) \oplus (2^s-1)} = D_{2^s}.$$

Consequently

$$\begin{aligned} w_n T_n^{(3)} &= \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=0}^{|n|} \varepsilon_s(n) A_{n(s)-1}^{\alpha_n} w_{2^s} D_{2^s} \\ &= \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=0}^{|n|} \varepsilon_s(n) A_{n(s)-1}^{\alpha_n} (D_{2^{s+1}} - D_{2^s}) \\ &= \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=1}^{|n|} (\varepsilon_{s-1}(n) - \varepsilon_s(n)) A_{n(s-1)-1}^{\alpha_n} D_{2^s} \\ &\quad + \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=1}^{|n|} \varepsilon_s(n) (A_{n(s-1)-1}^{\alpha_n} - A_{n(s)-1}^{\alpha_n}) D_{2^s} \\ &\quad + \frac{1}{A_{n-1}^{\alpha_n}} \varepsilon_{|n|}(n) A_{n(|n|)-1}^{\alpha_n} D_{2^{|n|+1}} \end{aligned}$$



$$\begin{aligned}
 &-\frac{1}{A_{n-1}^{\alpha_n}} \varepsilon_0(n) A_{n(0)-1}^{\alpha_n} D_1 \\
 &=: T_n^{(31)} + T_n^{(32)} + T_n^{(33)} + T_n^{(34)}.
 \end{aligned}
 \tag{9}$$

From the condition of Theorem 1.1, we can write

$$\begin{aligned}
 &\sup_{n \in \mathbb{N}} \left(|f| * \left| T_n^{(3)} \right| \right) \\
 &= \sup_{n \in \mathbb{N}} \left(|f| * \left| w_n T_n^{(3)} \right| \right) \\
 &\leq \sup_{n \in \mathbb{N}} \left(|f| * \left| w_n T_n^{(31)} \right| \right) + \sup_{n \in \mathbb{N}} \left(|f| * \left| w_n T_n^{(32)} \right| \right) \\
 &\quad + \sup_{n \in \mathbb{N}} \left(|f| * \left| w_n T_n^{(33)} \right| \right) + \sup_{n \in \mathbb{N}} \left(|f| * \left| w_n T_n^{(34)} \right| \right) \\
 &\leq cE^*(x, |f|) \frac{1}{n^{\alpha_n}} \sum_{s=1}^{|n|} |\varepsilon_{s-1}(n) - \varepsilon_s(n)| 2^{s\alpha_n} \\
 &\quad + cE^*(x, |f|) \frac{1}{A_{n-1}^{\alpha_n}} \sum_{s=1}^{|n|} \left(A_{n(s-1)-1}^{\alpha_n} - A_{n(s)-1}^{\alpha_n} \right) \\
 &\quad + cE^*(x, |f|) \\
 &\leq c_K E^*(x, |f|).
 \end{aligned}
 \tag{10}$$

Since the operator $E^*(x, |f|)$ is of weak type (L_1, L_1) , we obtain that

$$\left\| \sup_{n \in V_K(\alpha)} \left(|f| * \left| T_n^{(3)} \right| \right) \right\|_{weak-L_1} \leq c_K \|f\|_1.
 \tag{11}$$

Combining Lemmas 2.6, 2.7, estimation (11) from (6) we conclude that

$$\left\| \sup_{n \in V_K(\alpha)} \left| \sigma_n^{\alpha_n} f \right| \right\|_{weak-L_1} \leq c_K \|f\|_1.
 \tag{12}$$

Using the standard argument of Marcinkiewicz and Zygmund [12] from the estimation (12), we obtain the validity of Theorem 1.1. □

Proof of Theorem 1.2 From (6), we have

$$\frac{n^{\alpha_n} (f * K_n^{\alpha_n})}{V(n, \alpha)} = \frac{n^{\alpha_n} (f * T_n^{(1)})}{V(n, \alpha)} + \frac{n^{\alpha_n} (f * T_n^{(2)})}{V(n, \alpha)} + \frac{n^{\alpha_n} (f * T_n^{(3)})}{V(n, \alpha)}.
 \tag{13}$$

Lemmas 2.6 and 2.7 imply that

$$\sup_n \left| f * T_n^{(l)} \right| < \infty \text{ a. e. for } f \in L_1(\mathbb{I}), l = 1, 2.$$

Hence

$$\lim_{n \rightarrow \infty} \frac{n^{\alpha_n} (f * T_n^{(l)})}{V(n, \alpha)} = 0 \text{ a. e. } l = 1, 2.
 \tag{14}$$

Using estimation (10), we have

$$\sup_n \frac{n^{\alpha_n} (f * T_n^{(3)})}{V(n, \alpha)} \leq cE^*(x, |f|).$$

Since the operator $E^*(x, |f|)$ is of weak type (L_1, L_1) , we obtain that the maximal operator

$$\sup_n \frac{n^{\alpha_n} (f * T_n^{(3)})}{V(n, \alpha)}$$

is of weak type (L_1, L_1) . It is clear that

$$\frac{n^{\alpha_n} (W * T_n^{(3)})}{V(n, \alpha)} \rightarrow 0 \quad \text{as } n \rightarrow \infty$$

for every Walsh polynomial W . By the well-known density argument, we conclude that

$$\lim_{n \rightarrow \infty} \frac{n^{\alpha_n} (f * T_n^{(3)})}{V(n, \alpha)} = 0 \quad \text{a. e.} \tag{15}$$

Combining (13)–(15), we conclude the proof of Theorem 1.2. □

Proof of Theorem 1.4 From (6), we have

$$\sigma_n^{\alpha_n}(f) = f * K_n^{\alpha_n} = f * T_n^{(1)} + f * T_n^{(2)} + f * T_n^{(3)}. \tag{16}$$

Applying Lemmas 2.6 and 2.7, we conclude that the operators $f * T_n^{(l)}, l = 1, 2$ are of weak type (L_1, L_1) . Now, we consider the operator $f * T_n^{(3)}$. From (9), we have

$$\begin{aligned} f * T_n^{(3)} &= w_n \left((f w_n) * w_n T_n^{(3)} \right) \\ &= \frac{w_n}{A_{n-1}^{\alpha_n}} \sum_{s=0}^{\infty} \varepsilon_s(n) A_{n(s)-1}^{\alpha_n} \left((f w_n) * (D_{2^{s+1}} - D_{2^s}) \right) \\ &= w_n \sum_{s=0}^{\infty} \frac{\varepsilon_s(n) A_{n(s)-1}^{\alpha_n}}{A_{n-1}^{\alpha_n}} \Delta_s(f w_n) \\ &= \mathbf{T}(\beta)(f w_n), \end{aligned} \tag{17}$$

where

$$\beta := \left(\frac{\varepsilon_0(n) A_{n(0)-1}^{\alpha_n}}{A_{n-1}^{\alpha_n}}, \dots, \frac{\varepsilon_{|n|}(n) A_{n(|n|)-1}^{\alpha_n}}{A_{n-1}^{\alpha_n}}, 0, \dots \right).$$

Since $\|\beta\| \leq 1$ from Theorem MT, we get that the operator $\left| (f w_n) * w_n T_n^{(3)} \right|$ is of weak type (L_1, L_1) . Consequently

$$\left\| f * T_n^{(3)} \right\|_{weak-L_1(\mathbb{I})} \leq c \|f\|_1. \tag{18}$$

From (16), we complete the proof of Theorem 1.4. □

Proof of Theorem 1.7 Basically, we use the method of Schipp (see [13], Ch. 4, Theorem 12) with some necessary modifications. For natural numbers n, k , set

$$\begin{aligned} i_n &:= \sum_{k=1}^{\lfloor n/2 \rfloor} 2^{2k-1} < 2^n, \quad g_n := \text{sgn } D_{i_n}, \\ R_k^{(n)} &:= r_{2^n+k} \tau_{k/2^n} g_n, \quad Q_n := \prod_{k=0}^{2^n-1} \left(1 + R_k^{(n)} \right). \end{aligned}$$

Then, in the sequel, we prove

$$S_{2^{2^n+k+i_n}}(Q_n, x) - S_{2^{2^n+k}}(Q_n, x) = r_{2^n+k}(x)g_n(x \dot{+} k/2^n). \tag{19}$$

Since Q_n is the sum of the product of terms $R_k^{(n)}$, then we have to check $R := R_{l_1}^{(n)} \dots R_{l_s}^{(n)}$ for $l_1 < \dots < l_s$ and let the empty product be 1. If the case is the latter, i.e., $R = 1$, then the left-hand side of (19) is zero. Therefore, suppose that we are checking not the empty product. Then

$$R = R_{l_1}^{(n)} \dots R_{l_s}^{(n)} = r_{2^n+l_1} \dots r_{2^n+l_s} (\tau_{l_1 2^{-n}} g_n \dots \tau_{l_s 2^{-n}} g_n) =: r_{2^n+l_1} \dots r_{2^n+l_s} h,$$

where function h is \mathcal{A}_n measurable. Therefore, in the case of $k < l_s$, we have

$$S_{2^{2^n+k}}(R) = 0.$$

Besides, in the case of $k > l_s$, we have

$$S_{2^{2^n+k}}(R) = R.$$

That is, in both cases, the left-hand side of (19) is

$$S_{2^{2^n+k+i_n}}(R, x) - S_{2^{2^n+k}}(R, x) = r_{2^n+k}(x)S_{i_n}(Rr_{2^n+k}, x), \tag{20}$$

which can be different from zero only in the case when $s = 1$ and $l_s = k$. In this situation, it is exactly

$$r_{2^n+k}S_{i_n}(R_k^{(n)}r_{2^n+k}) = r_{2^n+k}S_{i_n}(\tau_{k 2^{-n}} g_n) = r_{2^n+k}\tau_{k 2^{-n}} g_n = R_k^{(n)}. \tag{21}$$

Just add a few details to equality (21): Let $a = 2\lfloor n/2 \rfloor - 1$. Then, $i_n = 2^1 + 2^3 + \dots + 2^a$. It is easy to have that

$$g_n(x) = \begin{cases} 1, & \text{if } x \in I_a, \\ r_a(x), & \text{if } x \in I_{a-2} \setminus I_a, \\ r_a(x)r_{a-2}(x), & \text{if } x \in I_{a-4} \setminus I_{a-2}, \\ \dots, & \\ r_a(x)r_{a-2}(x) \dots r_3(x), & \text{if } x \in I_1 \setminus I_3, \\ 0, & \text{if } x \in \mathbb{I} \setminus I_1. \end{cases}$$

Let $e_i = 1/2^{i+1}$. It gives that g_n is the sum of functions $g_{n,\epsilon}$

$$\begin{aligned} g_{n,\epsilon}(x) := & \frac{1}{2^a} D_{2^a}(x) + \frac{1}{2^a} D_{2^a}(x + \epsilon_{a-2}e_{a-2} + \epsilon_{a-1}e_{a-1})r_a(x) \\ & + \frac{1}{2^{a-2}} D_{2^{a-2}}(x + \epsilon_{a-4}e_{a-4} + \epsilon_{a-3}e_{a-3})r_a(x)r_{a-2}(x) \\ & + \dots + \frac{1}{2^3} D_{2^3}(x + \epsilon_1e_1 + \epsilon_2e_2)r_a(x)r_{a-2}(x) \dots r_3(x), \end{aligned}$$

where each ϵ_i is either 0 or 1, but $\epsilon_{a-2} + \epsilon_{a-1}, \epsilon_{a-4} + \epsilon_{a-3}, \dots, \epsilon_1 + \epsilon_2 \neq 0$ and we do the summing with respect to ϵ . That is, $g_n = \sum_{\epsilon} g_{n,\epsilon}$. Then, for any of the addends of type $g_{n,\epsilon}$, we have

$$\begin{aligned} S_{i_n}(r_a \dots r_{a-2i} D_{2^{a-2i}}(\cdot + \epsilon_{a-2i-2}e_{a-2i-2} + \epsilon_{a-2i-1}e_{a-2i-1})) \\ = r_a \dots r_{a-2i} D_{2^{a-2i}}(\cdot + \epsilon_{a-2i-2}e_{a-2i-2} + \epsilon_{a-2i-1}e_{a-2i-1}), \end{aligned}$$

and consequently, $S_{i_n} g_n = g_n$. In other words, (19) is proved. Let $n_m \in \mathbb{N}$, $x \in \mathbb{I}$ be arbitrary and suppose that n_m is a cube and $n_m \geq v_{2m+1}$. Then, there exists one $k \in \{0, 1, \dots, 2^{n_m} - 1\}$, such that

$$x \dot{+} k2^{-n_m} \in I_{n_m}. \tag{22}$$

Set

$$N_{2m} := 2^{2^{n_m}+k}, N_{2m+1} := 2^{2^{n_m}+k} + i_{n_m}, m = 1, 2, \dots$$

It is easy to see that

$$N_{2m} \geq 2^{2^{nm}} > n_m \geq v_{2m+1} > v_{2m}$$

and

$$N_{2m+1} \geq 2^{2^{nm}} > n_m \geq v_{2m+1}.$$

Hence

$$N_j \geq v_j, j = 1, 2, \dots$$

Let

$$f(x) := \sum_{m=1}^{\infty} \frac{Q_{n_m}(x)}{\sqrt[3]{n_m^2}}.$$

Since $\|Q_n\|_1 = 1$ (see [13, ch. 4, Theorem 12]), then $f \in L_1(\mathbb{I})$. From the definition of function Q_n , it follows for its spectrum:

$$\text{sp}(Q_{n_j}) \subset [0, 2^{2^{n_j+1}}),$$

and since

$$N_{2m} \geq 2^{2^{nm}} \geq 2^{2^{n_j+1}} \quad (j < m),$$

we obtain

$$S_{N_{2m+1}}(Q_{n_j}, x) - S_{N_{2m}}(Q_{n_j}, x) = 0, j < m. \tag{23}$$

On the other hand, check the same difference of partial sums for Q_{n_j} ($j > m$). Let again $R := R_{l_1}^{(n_j)} \dots R_{l_s}^{(n_j)}$ be different from the empty product. Then

$$\begin{aligned} &|S_{N_{2m+1}}(Q_{n_j}, x) - S_{N_{2m}}(Q_{n_j}, x)| \\ &= |S_{i_{nm}}(R \cdot r_{2^{nm+k}})| \\ &= |S_{i_{nm}}(r_{2^{n_j+l_1}} \dots r_{2^{n_j+l_s}} \cdot r_{2^{nm+k}} \cdot h)| = 0, \end{aligned} \tag{24}$$

because the function h is \mathcal{A}_{n_j} measurable.

From (20), (21), (22), (23), and (24), we obtain

$$\begin{aligned} &|S_{N_{2m+1}}(f, x) - S_{N_{2m}}(f, x)| \\ &= \frac{1}{\sqrt[3]{n_m^2}} |S_{N_{2m+1}}(Q_{n_m}, x) - S_{N_{2m}}(Q_{n_m}, x)| \\ &= \frac{1}{\sqrt[3]{n_m^2}} |S_{i_{nm}}(\tau_{k2^{-nm}} g_{n_m}, x)| \\ &= \frac{1}{\sqrt[3]{n_m^2}} |(\tau_{k2^{-nm}} g_{n_m}) * D_{i_{nm}}(x)| \\ &= \frac{1}{\sqrt[3]{n_m^2}} |g_{n_m} * (\tau_{k2^{-nm}} D_{i_{nm}}(x))| \\ &= \frac{1}{\sqrt[3]{n_m^2}} |g_{n_m} * D_{i_{nm}}(0)| \\ &= \frac{1}{\sqrt[3]{n_m^2}} \|D_{i_{nm}}\|_1 \geq cn_m^{1/3}. \end{aligned}$$

It means that for every $x \in \mathbb{I}$, we have

$$\sup_m |S_{N_{2m+1}}(f, x) - S_{N_{2m}}(f, x)| = \infty,$$

provided that $N_m \geq v_m$. This completes the proof of Theorem 1.7. □



Proof of Theorem 1.8 During the proof, we apply some idea of Bochkarev [3]. Consider the function $W_N(t)$ defined by

$$W_N(t) := \begin{cases} \frac{2^N}{\sqrt{N}} \sum_{j=2N}^{3N-1} w_{2^j}(t), & t \in \bigcup_{y_0=0}^1 \cdots \bigcup_{y_{3N-1}=0}^1 I_{4N}(y_0, \dots, y_{3N-1}, y_{2N}, \dots, y_{3N-1}) \\ 0, & \text{otherwise} \end{cases}$$

Set

$$n(N, x) = \sum_{j=2N}^{3N-1} \varepsilon_j(x) 2^j + \sum_{j=3N}^{4N-1} \varepsilon_{j-N}(x) 2^j, \tag{25}$$

where $\varepsilon_j(x) = 0, 1$ which will be defined below. We suppose that

$$x \in I_{3N+1}(x_0, \dots, x_{3N-1}, 1 - x_{2N}).$$

Denote

$$E'_N := \bigcup_{x_0=0}^1 \cdots \bigcup_{x_{3N-1}=0}^1 I_{3N+1}(x_0, \dots, x_{3N-1}, 1 - x_{2N}),$$

$$E' := \bigcap_{k=1}^{\infty} \bigcup_{N=k}^{\infty} E'_N.$$

It is easy to see that

$$\text{mes}(E') = 1.$$

and

$$I_{3N+1}(x_0, \dots, x_{3N-1}, 1 - x_{2N}) \cap I_{4N}(y_0, \dots, y_{3N-1}, y_{2N}, \dots, y_{3N-1}) = \emptyset.$$

Let $\{N_v\}$ be a subsequence for which $x \in E'_{N_v}, v = 1, 2, \dots$. Without loss of generality, we can suppose that $N'_v = N$. Since

$$(x \dot{+} t)_{2N} \dot{+} (x \dot{+} t)_{3N} = 1, t \in \text{supp}(W_N), x \in E',$$

then from (3) and (9), we have (for the sake of brevity $A_{n(N,x)-1}^{\alpha_n(N,x)}$ will be denoted as $A_{n(N,x)-1}^{\alpha_n}$ which will not cause misunderstanding)

$$W_N * T_{n(N,x)}^{(3)} = \frac{1}{A_{n(N,x)-1}^{\alpha_n}} \sum_{j=2N}^{3N} \varepsilon_j(x) A_{n(j)(N,x)-1}^{\alpha_n} \times \int_{\mathbb{I}} W_N(t) w_{n(N,x)}(x \dot{+} t) D_{2^j}^*(x \dot{+} t) dt.$$

Set

$$q(N, x) := \sum_{j=3N}^{4N-1} \varepsilon_{j-N}(x) 2^j.$$

Then, we can write

$$w_{n(N,x)}(t) = w_{n(N,x)-q(N,x)}(t) w_{q(N,x)}(t) = 1, t \in \text{supp}(W_N).$$

Consequently

$$\begin{aligned}
 &W_N * T_{n(N,x)}^{(3)} \\
 &= \frac{w_{n(N,x)}(x)}{A_{n(N,x)-1}^{\alpha_n}} \sum_{j=2N}^{3N} \varepsilon_j(x) A_{n(j)(N,x)-1}^{\alpha_n} \frac{2^N}{\sqrt{N}} \\
 &\quad \times \prod_{y_0=0}^1 \cdots \prod_{y_{3N-1}=0}^1 \int_{I_{4N}(y_0, \dots, y_{3N-1}, y_{2N}, \dots, y_{3N-1})} \left(\sum_{i=2N}^{3N-1} w_{2^i}(t) \right) D_{2^j}^*(x+t) dt \\
 &= \frac{w_{n(N,x)}(x)}{\sqrt{N} A_{n(N,x)-1}^{\alpha_n}} \sum_{j=2N}^{3N} \varepsilon_j(x) A_{n(j)(N,x)-1}^{\alpha_n} \\
 &\quad \times \prod_{y_0=0}^1 \cdots \prod_{y_{3N-1}=0}^1 \int_{I_{3N}(y_0, \dots, y_{3N-1})} \left(\sum_{i=2N}^{3N-1} w_{2^i}(t) \right) D_{2^j}^*(x+t) dt \\
 &= \frac{w_{n(N,x)}(x)}{\sqrt{N} A_{n(N,x)-1}^{\alpha_n}} \sum_{j=2N}^{3N-1} \varepsilon_j(x) A_{n(j)(N,x)-1}^{\alpha_n} \int_{\mathbb{I}} \left(\sum_{i=2N}^{3N-1} w_{2^i}(t) \right) D_{2^j}^*(x+t) dt \\
 &= \frac{w_{n(N,x)}(x)}{\sqrt{N} A_{n(N,x)-1}^{\alpha_n}} \sum_{j=2N}^{3N-1} \varepsilon_j(x) A_{n(j)(N,x)-1}^{\alpha_n} w_{2^j}(x).
 \end{aligned}$$

Two cases are possible:

(a)

$$\sum_{k=2N}^{3N-1} x_k < \frac{N}{3};$$

(b)

$$\sum_{k=2N}^{3N-1} x_k \geq \frac{N}{3}.$$

First, we consider the case a) and let us define digits $\varepsilon_k(x)$ by $\varepsilon_k(x) = 1 - x_k$. Then, we can write

$$\left| W_N * T_{n(N,x)}^{(3)} \right| \geq \frac{c}{\sqrt{N} 2^{4N\alpha_n}} \sum_{2N \leq j \leq 2N + (2N)/3} 2^{j\alpha_n} \geq \frac{c}{\sqrt{N} 2^{2N\alpha_n} \alpha_n}.$$

Since

$$\alpha_n \leq \frac{c_0 \log \log n(N,x)}{\log(N,x)} \leq \frac{c_0 \log(4N)}{2N} \quad (n > n_0),$$

we obtain

$$\left| W_N * T_{n(N,x)}^{(3)} \right| \geq \frac{cN^{1/2-c_0}}{\log(4N)}. \tag{26}$$

Now, we consider the case b). The digits $\varepsilon_k(x)$ define by $\varepsilon_k(x) = x_k$. Analogously, we can prove the validity of estimation (26).

Set

$$\gamma_N := \frac{N^{1/2-c_0}}{\log(4N)}.$$

Let $\{N_v : v \geq 1\}$ be a subsequence for which

$$x \in E_{N_v}, v = 1, 2, \dots, \tag{27}$$

$$N_{v+1} \geq 2N_v, \tag{28}$$

$$\gamma_{N_v} \geq v^4, \tag{28}$$

$$\sum_{j=1}^{v-1} \frac{2^{N_j} \sqrt{N_j}}{\sqrt{\gamma_{N_j}}} < \frac{\sqrt{\gamma_{N_v}}}{v}. \tag{29}$$

Let

$$f(t) := \sum_{j=1}^{\infty} \frac{W_{N_j}(t)}{\sqrt{\gamma_{N_j}}}.$$

It is easy to show that

$$\begin{aligned} \|W_N\|_1 &= \frac{2^N}{\sqrt{N}} \prod_{x_0=0}^1 \cdots \prod_{x_{3N-1}=0}^1 \int_{I_{4N}(x_0, \dots, x_{3N-1}, x_{2N}, \dots, x_{3N-1})} \left| \sum_{j=2N}^{3N-1} w_{2j}(t) \right| dt \\ &= \frac{1}{\sqrt{N}} \prod_{x_0=0}^1 \cdots \prod_{x_{3N-1}=0}^1 \int_{I_{3N}(x_0, \dots, x_{3N-1})} \left| \sum_{j=2N}^{3N-1} w_{2j}(t) \right| dt \\ &= \frac{1}{\sqrt{N}} \int_{\mathbb{I}} \left| \sum_{j=2N}^{3N-1} w_{2j}(t) \right| dt \leq \frac{1}{\sqrt{N}} \left(\int_{\mathbb{I}} \left| \sum_{j=2N}^{3N-1} w_{2j}(t) \right|^2 dt \right)^{1/2} = 1. \end{aligned}$$

Then, from (28), we conclude that $f \in L_1(\mathbb{I})$.

It is easy to see that

$$f * T_{n(N_v, x)}^{(3)} = \sum_{j=1}^{v-1} \frac{1}{\sqrt{\gamma_{N_j}}} (W_{N_j} * T_{n(N_v, x)}^{(3)}) + \frac{1}{\sqrt{\gamma_{N_v}}} (W_{N_v} * T_{n(N_v, x)}^{(3)}). \tag{30}$$

We can write (see (6) and (25))

$$\begin{aligned} &W_{N_j} * T_{n(N_v, x)}^{(3)} \\ &= \frac{1}{A_{n(N_v, x)-1}^{\alpha_n}} \sum_{k=2N_v}^{3N_v-1} \varepsilon_k(x) A_{n^{(k)}(N_v, x)-1}^{\alpha_n} (W_{N_j} * (w_{n^{(k)}(N_v, x)-1} D_{2^k})) \\ &+ \frac{1}{A_{n(N_v, x)-1}^{\alpha_n}} \sum_{k=3N_v}^{4N_v-1} \varepsilon_{k-N_v}(x) A_{n^{(k)}(N_v, x)-1}^{\alpha_n} (W_{N_j} * (w_{n^{(k)}(N_v, x)-1} D_{2^k})). \end{aligned} \tag{31}$$

Let

$$n^{(k)}(N_v, x) - 1 = 2^k - 1 + n^{(k+1)}(N_v, x).$$

Suppose that $n^{(k+1)}(N_v, x) \neq 0$. Then, it is easy to see that

$$W_{N_j} * (w_{n^{(k)}(N_v, x)-1} D_{2^k}) = 0, j < v, 2N_v \leq k < 3N_v.$$

Hence, we can suppose that there exists $k_0 \in \{2N_v, \dots, 3N_v - 1\}$, such that $n^{(k_0+1)}(N_v, x) = 0$ and $\varepsilon_{k_0}(x) = 1$. Since $n^{(k_0)}(N_v, x) \neq 0$, we conclude that

$$W_{N_j} * (w_{n^{(k)}(N_v, x)-1} D_{2^k}) = 0$$

when $k < k_0$. Consequently, we have $(w_{-1} = 0)$

$$\begin{aligned} & \frac{1}{A_{n(N_v, x)-1}^{\alpha_n}} \sum_{k=2N_v}^{3N_v-1} \varepsilon_k(x) A_{n^{(k)}(N_v, x)-1}^{\alpha_n} (W_{N_j} * (w_{n^{(k)}(N_v, x)-1} D_{2^k})) \\ &= \frac{A_{n^{(k_0)}(N_v, x)-1}^{\alpha_n}}{A_{n(N_v, x)-1}^{\alpha_n}} (W_{N_j} * (w_{2^{k_0}-1} D_{2^{k_0}})) \\ &= \frac{A_{n^{(k_0)}(N_v, x)-1}^{\alpha_n}}{A_{n(N_v, x)-1}^{\alpha_n}} (W_{N_j} * D_{2^{k_0}}) \\ &= \frac{A_{n^{(k_0)}(N_v, x)-1}^{\alpha_n}}{A_{n(N_v, x)-1}^{\alpha_n}} S_{2^{k_0}}(W_{N_j}) \\ &= \frac{A_{n^{(k_0)}(N_v, x)-1}^{\alpha_n}}{A_{n(N_v, x)-1}^{\alpha_n}} W_{N_j}. \end{aligned} \tag{32}$$

Analogously, we can prove that

$$\begin{aligned} & \frac{1}{A_{n(N_v, x)}^{\alpha_n}} \sum_{k=3N_v}^{4N_v-1} \varepsilon_{k-N_v}(x) A_{n^{(k)}(N_v, x)-1}^{\alpha_n} (W_{N_j} * (w_{n^{(k)}(N_v, x)-1} D_{2^k})) \\ &= \frac{A_{n^{(k_0)}(N_v, x)-1}^{\alpha_n}}{A_{n(N_v, x)-1}^{\alpha_n}} W_{N_j}. \end{aligned} \tag{33}$$

Combining (31)–(33) from (29), we get

$$\begin{aligned} & \left| \sum_{j=1}^{v-1} \frac{1}{\sqrt{\gamma_{N_j}}} (W_{N_j} * T_{n(N_v, x)}^{(3)}) \right| \\ & \leq \sum_{j=1}^{v-1} \frac{|W_{N_j}|}{\sqrt{\gamma_{N_j}}} \leq \sum_{j=1}^{v-1} \frac{2^{N_j} \sqrt{N_j}}{\sqrt{\gamma_{N_j}}} < \frac{\sqrt{\gamma_{N_v}}}{v}. \end{aligned} \tag{34}$$

From (26), (30), and (34), we conclude that $(x \in E')$

$$\left| f * T_{n(N_v, x)}^{(3)} \right| \geq c \sqrt{\gamma_{N_v}} \rightarrow \infty \text{ as } v \rightarrow \infty. \tag{35}$$

From (6), we can write

$$f * K_{n(N_v, x)}^{\alpha_n} = f * T_{n(N_v, x)}^{(1)} + f * T_{n(N_v, x)}^{(2)} + f * T_{n(N_v, x)}^{(3)}. \tag{36}$$

Lemmas 2.6 and 2.7 imply that

$$\sup_n \left| f * T_n^{(l)} \right| < \infty \text{ a. e. for } f \in L_1(\mathbb{I}), l = 1, 2. \tag{37}$$

Let E_0 be the set for which (37) does not hold. Denote $E := E' \setminus E_0$. Then, it is evident that $\text{mes}(E) = 1$. Let $x \in E$. Then, (35)–(37) imply that

$$\sup_n \left| \sigma_n^{\alpha_n}(f, x) \right| = \infty \quad (x \in E).$$

Theorem 1.8 is proved. □

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