

## DOUBLE SEQUENCE CORE THEOREMS

RICHARD F. PATTERSON

(Received 13 April 1998 and in revised form 1 September 1998)

**ABSTRACT.** In 1900, Pringsheim gave a definition of the convergence of double sequences. In this paper, that notion is extended by presenting definitions for the limit inferior and limit superior of double sequences. Also the core of a double sequence is defined. By using these definitions and the notion of regularity for 4-dimensional matrices, extensions, and variations of the Knopp Core theorem are proved.

**Keywords and phrases.** Core of a sequence, double sequence, regular matrix, P-convergent.

1991 Mathematics Subject Classification. Primary 40B05; Secondary 40C05.

**1. Introduction.** The notion of convergence for double sequences was presented by Pringsheim. Also, in [2, 3, 4, 5, 10] the 4-dimensional matrix transformation  $(Ax)_{m,n} = \sum_{k,l=0}^{\infty, \infty} a_{m,n,k,l} x_{k,l}$  was studied extensively by Robison and Hamilton. In their work and throughout this paper, the 4-dimensional matrices and double sequences have complex-valued entries unless specified otherwise. In this paper, we extend the notion of convergence by defining new double sequence spaces and consider the behavior of 4-dimensional matrix transformations on our new spaces. We also present definitions for limit inferior/limit superior of a double sequence, regularity of a 4-dimensional matrix, and the core of a double sequence. Using these definitions and the notion of regularity for a 4-dimensional matrix, we present multidimensional analogues to the Knopp Core theorem. We also present extensions and variations of this theorem.

### 2. Definitions and preliminary results

**DEFINITION 2.1** [Pringsheim, 1900]. A double sequence  $[x]$  has *Pringsheim limit*  $L$  (denoted by  $P\text{-}\lim[x] = L$ ) provided that given  $\epsilon > 0$  there exists  $N \in \mathbf{N}$  such that  $|x_{k,l} - L| < \epsilon$  whenever  $k, l > N$ . We shall describe such an  $[x]$  more briefly as “P-convergent.”

A double sequence  $[x]$  is *bounded* if and only if there exists a positive number  $M$  such that  $|x_{k,l}| < M$  for all  $k$  and  $l$  (which shall be denoted by  $[|x|] < M$ ). Note that a convergent double sequence need not be bounded. In 1900, Pringsheim gave the following definition: a double sequence  $[x]$  is called *definite divergent* if for every (arbitrarily large)  $G > 0$  there exist two natural numbers  $n_1$  and  $n_2$  such that  $|x_{n,k}| > G$  for  $n \geq n_1, k \geq n_2$ . This definition is clearly equivalent to  $P\text{-}\lim[|x|] = \infty$ .

**DEFINITION 2.2.** The sequence  $[y]$  is a *subsequence* of the double sequence  $[x]$  provided that there exist two increasing double index sequences  $\{n_j^i\}$  and  $\{k_j^i\}$  such that  $n_0^1 = k_0^1 = n_{-1}^0 = k_{-1}^0 = 0$  and

$n_1^i$  &  $k_1^i$  are both chosen such that  $\max\{n_{2i-3}^{i-1}, k_{2i-3}^{i-1}\} < n_1^i$  &  $k_1^i$ ,  
 $n_2^i$  &  $k_2^i$  are both chosen such that  $\max\{n_1^i, k_1^i\} < n_2^i$  &  $k_2^i$ ,  
 $n_3^i$  &  $k_3^i$  are both chosen such that  $\max\{n_2^i, k_2^i\} < n_3^i$  &  $k_3^i$ ,  
 $\vdots$   
 $n_{2i-1}^i$  &  $k_{2i-1}^i$  are both chosen such that  $\max\{n_{2(i-1)}^i, k_{2(i-1)}^i\} < n_{2i-1}^i$  &  $k_{2i-1}^i$ ,  
 with

$$\begin{aligned}
 \mathcal{Y}_{1,i} &= x_{n_1^i, k_1^i}, \\
 \mathcal{Y}_{2,i} &= x_{n_2^i, k_2^i}, \\
 \mathcal{Y}_{3,i} &= x_{n_3^i, k_3^i}, \\
 &\vdots \\
 \mathcal{Y}_{i,i} &= x_{n_i^i, k_i^i}, \\
 \mathcal{Y}_{i,i+1} &= x_{n_{i+1}^i, k_{i+1}^i}, \\
 &\vdots \\
 \mathcal{Y}_{i,2i-1} &= x_{n_{2i-1}^i, k_{2i-1}^i}
 \end{aligned} \tag{2.1}$$

for  $i = 1, 2, 3, \dots$ .

**EXAMPLE 2.1.** The double sequences whose  $n, k$ -terms are  $\mathcal{Y}_{n,k} = 1$  and  $\mathcal{Z}_{n,k} = -1$  for each  $n$  and  $k$  are both subsequences of the double sequence whose  $n, k$ th term is  $x_{n,k} = (-1)^{n+k}$ . Indeed, every double sequence of 1's and -1's is a subsequence of this  $[x]$ .

A two dimensional matrix transformation is said to be *regular* if it maps every convergent sequence into a convergent sequence with the same limit. In 1926, Robison presented a 4-dimensional analogue of regularity for double sequences in which he added an additional assumption of boundedness: a 4-dimensional matrix  $A$  is said to be *RH-regular* if it maps every bounded P-convergent sequence into a P-convergent sequence with the same P-limit.

The following is a 4-dimensional analogue of the well-known Silverman-Toeplitz theorem [6].

**THEOREM 2.1** (Hamilton [2], Robison [10]). *The 4-dimensional matrix  $A$  is RH-regular if and only if*

- (RH<sub>1</sub>)  $\text{P-lim}_{m,n} a_{m,n,k,l} = 0$  for each  $k$  and  $l$ ;
- (RH<sub>2</sub>)  $\text{P-lim}_{m,n} \sum_{k,l=0,\infty}^{\infty} a_{m,n,k,l} = 1$ ;
- (RH<sub>3</sub>)  $\text{P-lim}_{m,n} \sum_{k=0}^{\infty} |a_{m,n,k,l}| = 0$  for each  $l$ ;
- (RH<sub>4</sub>)  $\text{P-lim}_{m,n} \sum_{l=0}^{\infty} |a_{m,n,k,l}| = 0$  for each  $k$ ;
- (RH<sub>5</sub>)  $\sum_{k,l=0,\infty}^{\infty} |a_{m,n,k,l}|$  is P-convergent; and
- (RH<sub>6</sub>) there exist positive numbers  $A$  and  $B$  such that  $\sum_{k,l>B} |a_{m,n,k,l}| < A$ .

**DEFINITION 2.3.** A number  $\beta$  is called a *Pringsheim limit point* of the double sequence  $[x]$  provided that there exists a subsequence  $[\mathcal{Y}]$  of  $[x]$  that has Pringsheim limit  $\beta$ :  $\text{P-lim}[\mathcal{Y}] = \beta$ .

**REMARK 2.1.** The definition of a Pringsheim limit point is equivalent to the following statement:  $\beta$  is a Pringsheim limit point of  $[x]$  if and only if there exist two increasing index sequences  $\{n_i\}$  and  $\{k_i\}$  such that  $\lim_i x_{n_i, k_i} = \beta$ . A double sequence  $[x]$  is *divergent* in the Pringsheim sense (P-divergent) provided that  $[x]$  is not P-convergent. This is equivalent to the following: a double sequence  $[x]$  is P-divergent if and only if either  $[x]$  contains two subsequences with distinct finite limit points or  $[x]$  contains an unbounded subsequence. Also note that, if  $[x]$  contains an unbounded subsequence then  $[x]$  also contains a definite divergent subsequence.

In [7] Knopp introduced the concept of the core of a complex number sequence. We follow that idea in defining the core of a double sequence.

**DEFINITION 2.4.** Let  $P\text{-}C_n\{x\}$  be the least closed convex set that includes all points  $x_{k,l}$  for  $k, l > n$ ; then the *Pringsheim core* of the double sequence  $[x]$  is the set  $P\text{-}C\{x\} = \bigcap_{n=1}^{\infty} [P\text{-}C_n\{x\}]$ .

**THEOREM 2.2** [Knopp, 1930]. *If  $A$  is a nonnegative regular matrix then the core of  $[Ax]$  is contained in core of  $[x]$ , provided that  $[Ax]$  exists.*

**3. Main results.** In a manner similar to the classical definitions of the limit superior and the limit inferior of a sequence, we present definitions for the limit superior and the limit inferior of a double sequence. Using these definitions one can characterize the Pringsheim core of a real-valued double sequence as the closed interval  $[P\text{-}\liminf x, P\text{-}\limsup x]$ .

**DEFINITION 3.1.** Let  $[x] = \{x_{k,l}\}$  be a double sequence of real numbers and for each  $n$ , let  $\alpha_n = \sup_n \{x_{k,l} : k, l \geq n\}$ . The *Pringsheim limit superior* of  $[x]$  is defined as follows:

- (1) if  $\alpha = +\infty$  for each  $n$ , then  $P\text{-}\limsup[x] := +\infty$ ;
- (2) if  $\alpha < \infty$  for some  $n$ , then  $P\text{-}\limsup[x] := \inf_n \{\alpha_n\}$ .

Similarly, let  $\beta_n = \inf_n \{x_{k,l} : k, l \geq n\}$  then the *Pringsheim limit inferior* of  $[x]$  is defined as follows:

- (1) if  $\beta_n = -\infty$  for each  $n$ , then  $P\text{-}\liminf[x] := -\infty$ ;
- (2) if  $\beta_n > -\infty$  for some  $n$ , then  $P\text{-}\liminf[x] := \sup_n \{\beta_n\}$ .

**EXAMPLE 3.1.** The following is an example of an  $[x]$  which is neither bounded above nor bounded below; however, the Pringsheim limit superior and inferior are both finite numbers

$$x_{k,l} := \begin{cases} k, & \text{if } l = 0, \\ -l, & \text{if } k = 0, \\ (-1)^k, & \text{if } l = k > 0, \\ 0, & \text{otherwise;} \end{cases} \quad (3.1)$$

thus  $P\text{-}\liminf[x] = -1$  and  $P\text{-}\limsup[x] = 1$ .

The proof of the following proposition is the same as the proof for single dimensional sequences and is therefore left to the reader.

**PROPOSITION 3.1.** *If  $[x]$  is a real-valued double sequence then*

- (1)  $P\text{-}\liminf[x] \leq P\text{-}\limsup[x]$ ;

- (2)  $P\text{-}\lim[x] = L$  if and only if  $P\text{-}\limsup[x] = P\text{-}\liminf[x] = L$ ;
- (3)  $P\text{-}\limsup[-x] = -(P\text{-}\liminf[x])$ ;
- (4)  $P\text{-}\limsup([x] + [y]) \leq (P\text{-}\limsup[x]) + (P\text{-}\limsup[y])$ ;
- (5)  $P\text{-}\liminf([x] + [y]) \geq (P\text{-}\liminf[x]) + (P\text{-}\liminf[y])$ ;
- (6) if  $[y]$  is a subsequence of the double sequence  $[x]$  then

$$P\text{-}\liminf[x] \leq P\text{-}\liminf[y] \leq P\text{-}\limsup[y] \leq P\text{-}\limsup[x]. \quad (3.2)$$

**THEOREM 3.1.** *If  $A$  is a nonnegative RH-regular summability matrix, then  $P\text{-}C\{Ax\} \subseteq P\text{-}C\{x\}$  for any bounded sequence  $[x]$  for which  $[Ax]$  exists.*

**PROOF.** Note that if  $P\text{-}C\{x\}$  is the complex plane then the result is trivial. We shall establish our theorem by considering separately the cases where  $[x]$  is bounded or unbounded. In both cases the result will be established by proving the following: if there exists a  $q$  such that for  $\omega \notin P\text{-}C_q\{x\}$ , then there exists a  $p$  such that  $\omega \notin P\text{-}C_p\{Ax\}$ . When  $[x]$  is bounded,  $P\text{-}C\{x\}$  is not the complex plane, thus there exists an  $\omega \notin P\text{-}C\{x\}$ . This implies that there exists a  $q$  for which  $\omega \notin P\text{-}C_n\{x\}$ . Since  $\omega$  is finite, we may assume that  $\omega = 0$  by the linearity of  $A$ . Since we are also given that  $P\text{-}C_q\{x\}$  is a convex set, we can rotate  $P\text{-}C_q\{x\}$  so that the distance from zero to  $P\text{-}C_q\{x\}$  is the minimum of  $\{|\gamma| : \gamma \in P\text{-}C_q\{x\}\}$  and is on the positive real axis; say that this minimum is  $3d$ . Since  $P\text{-}C_q\{x\}$  is convex, all points of  $P\text{-}C_q\{x\}$  have a real part which is at least  $3d$ . Let  $M = \max\{|x_{k,l}|\}$ . By the regularity conditions  $(RH_1)$ – $(RH_4)$  and the assumption  $a_{m,n,k,l} \geq 0$ , there exists an  $N$  such that for  $m, n > N$  the following holds:

$$\begin{aligned} \sum_{k,l \in I_1} a_{m,n,k,l} &< \frac{d}{3M}, & \sum_{k,l \in I_2} a_{m,n,k,l} &< \frac{d}{3M}, \\ \sum_{k,l \in I_3} a_{m,n,k,l} &< \frac{d}{3M}, & \sum_{k,l \in I_4} a_{m,n,k,l} &> \frac{2}{3}, \end{aligned} \quad (3.3)$$

where

$$\begin{aligned} I_1 &= \{(k, l) : 0 \leq k \leq k_0 \text{ \& } 0 \leq l \leq l_0\}, \\ I_2 &= \{(k, l) : k_0 < k < \infty \text{ \& } 0 \leq l < l_0\}, \\ I_3 &= \{(k, l) : 0 < k \leq k_0 \text{ \& } l_0 < l < \infty\}, \\ I_4 &= \{(k, l) : k_0 < k < \infty \text{ \& } l_0 < l < \infty\}. \end{aligned} \quad (3.4)$$

Therefore for  $m, n > N$

$$\begin{aligned} \Re \left\{ \sum_{k,l=0,0}^{\infty,\infty} a_{m,n,k,l} x_{k,l} \right\} &= \Re \left\{ \sum_{k,l \in I_1} a_{m,n,k,l} x_{k,l} \right\} + \Re \left\{ \sum_{k,l \in I_2} a_{m,n,k,l} x_{k,l} \right\} \\ &\quad + \Re \left\{ \sum_{k,l \in I_3} a_{m,n,k,l} x_{k,l} \right\} + \Re \left\{ \sum_{k,l \in I_4} a_{m,n,k,l} x_{k,l} \right\} \\ &> -M \sum_{k,l \in I_1} a_{m,n,k,l} - M \sum_{k,l \in I_2} a_{m,n,k,l} \\ &\quad - M \sum_{k,l \in I_3} a_{m,n,k,l} + 3d \sum_{k,l \in I_4} a_{m,n,k,l} > -M \frac{3d}{3M} + 3d \frac{2}{3} = d. \end{aligned} \quad (3.5)$$

Therefore,  $\Re\{Ax\} > d$  which implies that there exists a  $p$  for which  $\omega = 0$  is also outside of  $P-C_p\{Ax\}$ . Now suppose that  $[x]$  is unbounded; the  $\omega$  may be the point at infinity or not. If  $\omega$  is not the point at infinity then choose  $N$  such that for  $m, n > N$  the following holds:

$$\sum_{k,l \in I_1} a_{m,n,k,l} < \frac{d}{3M}, \quad \sum_{k,l \in I_2 \cup I_3 \cup I_4} a_{m,n,k,l} > \frac{2}{3}. \quad (3.6)$$

In a manner similar to the first part we obtain  $\Re\{Ax\} > d$ . In the case when  $\omega$  is the point at infinity,  $P-C_q\{x\}$  is bounded for all  $q$ , which implies that  $x_{k,l}$  is bounded for  $k, l > q$ . We may assume that  $[|x|] < B$  for some positive number  $B$  without loss of generality. Thus for  $m$  and  $n$  large we obtain the following:

$$\left| \sum_{k,l=0,0}^{\infty,\infty} a_{m,n,k,l} x_{k,l} \right| \leq \sum_{k,l=0,0}^{\infty,\infty} a_{m,n,k,l} |x_{k,l}| \leq B \sum_{k,l=0,0}^{\infty,\infty} a_{m,n,k,l} < \infty. \quad (3.7)$$

Hence, there exists a  $p$  such that the point at infinity is outside of  $P-C_p\{Ax\}$ . This completes the proof of our theorem.  $\square$

The following lemma is a multidimensional analogue of a lemma of Agnew in [1]. We use this lemma to prove Theorem 3.2, below.

**LEMMA 3.1.** *If  $\{a_{m,n,k,l}\}_{k,l=0,0}^{\infty,\infty}$  is a real or complex-valued 4-dimensional matrix such that  $(RH_1)$ ,  $(RH_3)$ ,  $(RH_4)$ , and  $P\text{-}\limsup_{m,n} \sum_{k,l=0,0}^{\infty,\infty} |a_{m,n,k,l}| = M$  hold, then for any bounded double sequence  $[x]$  we obtain the following:*

$$P\text{-}\limsup[|y|] \leq M(P\text{-}\limsup[|x|]), \quad (3.8)$$

where

$$y_{m,n} = \sum_{k,l=0,0}^{\infty,\infty} a_{m,n,k,l} x_{k,l}. \quad (3.9)$$

In addition, there exists a real-valued double sequence  $[x]$  such that if  $a_{m,n,k,l}$  is real with  $0 < P\text{-}\limsup[|x|] < \infty$  then

$$P\text{-}\limsup[|y|] = M(P\text{-}\limsup[|x|]). \quad (3.10)$$

**PROOF.** Let  $[x]$  be bounded and define

$$B := P\text{-}\limsup[|x|] < \infty. \quad (3.11)$$

Given  $\epsilon > 0$  we can choose an  $N$  such that  $|x_{k,l}| < (B + \epsilon)/3$  for each  $k$ , and/or  $l > N$ . Thus,

$$\begin{aligned} |y_{m,n}| &\leq \sum_{k,l=0,0}^{N,N} |a_{m,n,k,l}| |x_{k,l}| + \sum_{\substack{0 \leq l \leq N, \\ N < k < \infty}} |a_{m,n,k,l}| |x_{k,l}| \\ &\quad + \sum_{\substack{N < l \leq \infty, \\ 0 \leq k \leq N}} |a_{m,n,k,l}| |x_{k,l}| + \sum_{k,l=N+1,N+1}^{\infty,\infty} |a_{m,n,k,l}| |x_{k,l}| \\ &\leq \sum_{k,l=0,0}^{N,N} |a_{m,n,k,l}| |x_{k,l}| + \sum_{\substack{0 \leq l \leq N, \\ N < k < \infty}} |a_{m,n,k,l}| \left( \frac{B+\epsilon}{3} \right) \\ &\quad + \sum_{\substack{N < l \leq \infty, \\ 0 \leq k \leq N}} |a_{m,n,k,l}| \left( \frac{B+\epsilon}{3} \right) + \sum_{k,l=N+1,N+1}^{\infty,\infty} |a_{m,n,k,l}| \left( \frac{B+\epsilon}{3} \right), \end{aligned} \quad (3.12)$$

which yields

$$\text{P-lim sup}[|\mathcal{Y}|] \leq M(B + \epsilon). \quad (3.13)$$

Therefore the following holds:

$$\text{P-lim sup}[|\mathcal{Y}|] \leq M(\text{P-lim sup}[|\mathcal{X}|]). \quad (3.14)$$

Since

$$\text{P-lim sup}_{m,n} \sum_{k,l=0,0}^{\infty,\infty} |a_{m,n,k,l}| = M, \quad (3.15)$$

we may assume that  $M > 0$  without loss of generality. Using the RH-regularity conditions we choose  $m_0, n_0, l_0$ , and  $k_0$ , so large that

$$\begin{aligned} \sum_{k,l=0,0}^{\infty,\infty} |a_{m_0,n_0,k,l}| &> M - \frac{1}{4}, & \sum_{\substack{0 < l < l_0, \\ k_0 \leq k \leq \infty}} |a_{m_0,n_0,k,l}| &\leq \frac{1}{4}, \\ \sum_{\substack{l_0 \leq l \leq \infty, \\ 0 < k < k_0}} |a_{m_0,n_0,k,l}| &\leq \frac{1}{4}, & \sum_{k,l=l_0,k_0}^{\infty,\infty} |a_{m_0,n_0,k,l}| &\leq \frac{1}{4}. \end{aligned} \quad (3.16)$$

Let  $[m_{p-1}], [n_{q-1}], [k_{p-1}]$ , and  $[l_{q-1}]$  be four chosen strictly increasing index sequences with  $p, q = 1 \cdots i-1, j-1$  with  $k_0 = l_0 > 0$ . Using the RH-regularity conditions we now choose  $m_i > m_{i-1}$  and  $n_j > n_{j-1}$  such that

$$\begin{aligned} \sum_{\substack{0 \leq k \leq k_{i-1}, \\ 0 \leq l \leq \infty}} |a_{m_i,n_j,k,l}| &< \frac{1}{2^{i+j}}, & \sum_{\substack{0 \leq l \leq l_{j-1}, \\ k_{i-1} < k \leq \infty}} |a_{m_i,n_j,k,l}| &< \frac{1}{2^{i+j}}, \\ \sum_{k,l=0,0}^{\infty,\infty} |a_{m_i,n_j,k,l}| &> M - \frac{1}{2^{i+j}}. \end{aligned} \quad (3.17)$$

In addition, we also choose  $k_i > k_{i-1}$  and  $l_j > l_{j-1}$  such that

$$\sum_{\substack{k_{i-1} < k < k_i, \\ l_j \leq l \leq \infty}} |a_{m_i,n_j,k,l}| < \frac{1}{2^{i+j}} \quad \text{and} \quad \sum_{\substack{l_{j-1} < l < \infty, \\ k_i \leq k \leq \infty}} |a_{m_i,n_j,k,l}| < \frac{1}{2^{i+j}}. \quad (3.18)$$

Let us define  $[x]$  as follows:

$$x_{k,l} := \begin{cases} \frac{\bar{a}_{m_i,n_j,k,l}}{|a_{m_i,n_j,k,l}|}, & \text{if } k_{i-1} < k < k_i, \ l_{j-1} < l < l_j, \text{ and } a_{m_i,n_j,k,l} \neq 0; \\ 0, & \text{otherwise.} \end{cases} \quad (3.19)$$

Consider the following:

$$\begin{aligned} |\mathcal{Y}_{m_i,n_j}| &= \left| \sum_{k,l=0,0}^{\infty,\infty} a_{m_i,n_j,k,l} x_{k,l} \right| \geq - \sum_{\substack{0 \leq k \leq k_{i-1}, \\ 0 \leq l \leq \infty}} |a_{m_i,n_j,k,l}| \\ &\quad - \sum_{\substack{0 \leq l \leq l_{j-1}, \\ k_{i-1} < k \leq \infty}} |a_{m_i,n_j,k,l}| - \sum_{\substack{k_{i-1} < k < k_i, \\ l_j \leq l \leq \infty}} |a_{m_i,n_j,k,l}| \\ &\quad - \sum_{\substack{l_{j-1} < l < \infty, \\ k_i \leq k \leq \infty}} |a_{m_i,n_j,k,l}| + \sum_{\substack{l_{j-1} < l < l_j, \\ k_{i-1} < k < k_i}} a_{m_i,n_j,k,l} \text{sgn}(a_{m_i,n_j,k,l}) \end{aligned} \quad (3.20)$$

$$\begin{aligned}
&\geq -\frac{1}{2^{i+j}} - \frac{1}{2^{i+j}} - \frac{1}{2^{i+j}} - \frac{1}{2^{i+j}} + M - 5\left(\frac{1}{2^{i+j}}\right) \\
&= M - 9\frac{1}{2^{i+j}}.
\end{aligned}$$

This implies that

$$\text{P-lim sup}[|y|] \geq M = M(\text{P-lim sup}[|x|]). \quad (3.21)$$

Thus, if  $A$  is real-valued then so is  $[x]$  with  $0 < \limsup[x] < \infty$

$$\text{P-lim sup}[|y|] = M(\text{P-lim sup}[|x|]). \quad (3.22)$$

□

**THEOREM 3.2.** *If  $A$  is a 4-dimensional matrix, then the following are equivalent*

(1) *For all real-valued double sequences  $[x]$*

$$\text{P-lim sup}[Ax] \leq \text{P-lim sup}[x]; \quad (3.23)$$

(2)  *$A$  is an RH-regular summability matrix with*

$$\text{P-lim}_{m,n} \sum_{k,l=0,\infty}^{\infty,\infty} |a_{m,n,k,l}| = 1. \quad (3.24)$$

**PROOF.** To show that (1) implies (2), let  $[x]$  be a bounded P-convergent double sequence, thus

$$\text{P-lim inf}[x] = \text{P-lim sup}[x] = \text{P-lim}[x], \quad (3.25)$$

and also

$$\text{P-lim sup}[A(-x)] \leq -(\text{P-lim inf}[x]). \quad (3.26)$$

These imply that  $\text{P-lim inf}[x] \leq \text{P-lim inf}[Ax]$ ; thus

$$\text{P-lim inf}[x] \leq \text{P-lim inf}[Ax] \leq \text{P-lim sup}[Ax] \leq \text{P-lim sup}[x]. \quad (3.27)$$

Hence  $[Ax]$  is P-convergent and  $\text{P-lim}[Ax] = \text{P-lim}[x]$ . Therefore  $A$  is an RH-regular summability matrix.

By Lemma 3.1 and its proof, there exists a bounded double sequence  $[x]$  such that  $\limsup[|x|] = 1$  and  $\text{P-lim sup}[y] = A$ , where  $A$  is defined by (RH<sub>6</sub>). This implies that

$$1 \leq \text{P-lim inf}_{m,n} \sum_{k,l=0,\infty}^{\infty,\infty} |a_{m,n,k,l}| \leq \text{P-lim sup}_{m,n} \sum_{k,l=0,\infty}^{\infty,\infty} |a_{m,n,k,l}| \leq 1, \quad (3.28)$$

whence

$$\text{P-lim}_{m,n} \sum_{k,l=0,\infty}^{\infty,\infty} |a_{m,n,k,l}| = 1. \quad (3.29)$$

To prove that (2) implies (1) we show that if  $[x]$  is a bounded P-convergent sequence and  $A$  is an RH-regular matrix with

$$\text{P-lim}_{m,n} \sum_{k,l=0,\infty}^{\infty,\infty} |a_{m,n,k,l}| = 1, \quad (3.30)$$

then

$$P\text{-}\limsup[Ax] \leq P\text{-}\limsup[x]. \quad (3.31)$$

For  $p, q > 1$  we obtain the following:

$$\begin{aligned} & \left| \sum_{k,l=0,0}^{\infty,\infty} a_{m,n,k,l} x_{k,l} \right| \\ &= \left| \sum_{k,l=0,0}^{\infty,\infty} \frac{|a_{m,n,k,l} x_{k,l}| - a_{m,n,k,l} x_{k,l}}{2} + \sum_{k,l=0,0}^{\infty,\infty} \frac{|a_{m,n,k,l} x_{k,l}| + a_{m,n,k,l} x_{k,l}}{2} \right| \\ &\leq \sum_{k,l=0,0}^{\infty,\infty} |a_{m,n,k,l}| |x_{k,l}| + \sum_{k,l=0,0}^{\infty,\infty} (|a_{m,n,k,l}| - a_{m,n,k,l}) |x_{k,l}| \\ &\leq \|x\| \sum_{k,l=0,0}^{p,q} |a_{m,n,k,l}| + \|x\| \sum_{\substack{p < k < \infty, \\ 0 \leq l \leq q}} |a_{m,n,k,l}| \\ &\quad + \|x\| \sum_{\substack{0 \leq k < p, \\ q < l < \infty}} |a_{m,n,k,l}| + \sup_{k,l > p,q} |x| \sum_{k,l > p,q} |a_{m,n,k,l}| + \|x\| \sum_{k,l=0,0}^{\infty,\infty} (|a_{m,n,k,l}| - a_{m,n,k,l}). \end{aligned} \quad (3.32)$$

Using (RH<sub>1</sub>)–(RH<sub>4</sub>) and

$$P\text{-}\lim_{m,n} \sum_{k,l=0,0}^{\infty,\infty} |a_{m,n,k,l}| = 1, \quad (3.33)$$

we take Pringsheim limits and get the desired result.  $\square$

**ACKNOWLEDGEMENT.** I am grateful to Professor J. A. Fridy for suggesting this problem and for many helpful discussions during this research. In addition I am grateful to the referee for his valuable comments.

## REFERENCES

- [1] R. P. Agnew, *Abel transforms and partial sums of Tauberian series*, Ann. of Math. (2) **50** (1949), 110–117. MR 10,291i. Zbl 032.15203.
- [2] H. J. Hamilton, *Transformations of multiple sequences*, Duke Math. J. **2** (1936), 29–60. Zbl 013.30301.
- [3] ———, *Change of dimension in sequence transformations*, Duke Math. J. **4** (1938), 341–342. Zbl 019.05901.
- [4] ———, *A generalization of multiple sequence transformations*, Duke Math. J. **4** (1938), 343–358. Zbl 019.05902.
- [5] ———, *Preservation of partial limits in multiple sequence transformations*, Duke Math. J. **5** (1939), 293–297. Zbl 021.22103.
- [6] G. H. Hardy, *Divergent Series*, Oxford, at the Clarendon Press, 1949. MR 11,25a. Zbl 032.05801.
- [7] K. Knopp, *Zur Theorie der Limitierungsverfahren (Erste Mitteilung)*, Math. Z. **31** (1930), 115–127.
- [8] I. J. Maddox, *Some analogues of Knopp's core theorem*, Internat. J. Math. Math. Sci. **2** (1979), 605–614. MR 81m:40012. Zbl 416.40004.



- [9] A. Pringsheim, *Zur theorie der zweifach unendlichen Zahlenfolgen*, Math. Ann. **53** (1900), 289–321.
- [10] G. M. Robison, *Divergent Double Sequences and Series*, Trans. Amer. Math. Soc. **28** (1926), 50–73.

PATTERSON: DEPARTMENT OF MATHEMATICS AND COMPUTER SCIENCES, DUQUESNE UNIVERSITY, 440 COLLEGE HALL, PITTSBURGH, PA 15282, USA

*E-mail address:* `pattersr@mathcs.duq.edu`

## Special Issue on Intelligent Computational Methods for Financial Engineering

### Call for Papers

As a multidisciplinary field, financial engineering is becoming increasingly important in today's economic and financial world, especially in areas such as portfolio management, asset valuation and prediction, fraud detection, and credit risk management. For example, in a credit risk context, the recently approved Basel II guidelines advise financial institutions to build comprehensible credit risk models in order to optimize their capital allocation policy. Computational methods are being intensively studied and applied to improve the quality of the financial decisions that need to be made. Until now, computational methods and models are central to the analysis of economic and financial decisions.

However, more and more researchers have found that the financial environment is not ruled by mathematical distributions or statistical models. In such situations, some attempts have also been made to develop financial engineering models using intelligent computing approaches. For example, an artificial neural network (ANN) is a nonparametric estimation technique which does not make any distributional assumptions regarding the underlying asset. Instead, ANN approach develops a model using sets of unknown parameters and lets the optimization routine seek the best fitting parameters to obtain the desired results. The main aim of this special issue is not to merely illustrate the superior performance of a new intelligent computational method, but also to demonstrate how it can be used effectively in a financial engineering environment to improve and facilitate financial decision making. In this sense, the submissions should especially address how the results of estimated computational models (e.g., ANN, support vector machines, evolutionary algorithm, and fuzzy models) can be used to develop intelligent, easy-to-use, and/or comprehensible computational systems (e.g., decision support systems, agent-based system, and web-based systems)

This special issue will include (but not be limited to) the following topics:

- **Computational methods:** artificial intelligence, neural networks, evolutionary algorithms, fuzzy inference, hybrid learning, ensemble learning, cooperative learning, multiagent learning

- **Application fields:** asset valuation and prediction, asset allocation and portfolio selection, bankruptcy prediction, fraud detection, credit risk management
- **Implementation aspects:** decision support systems, expert systems, information systems, intelligent agents, web service, monitoring, deployment, implementation

Authors should follow the Journal of Applied Mathematics and Decision Sciences manuscript format described at the journal site <http://www.hindawi.com/journals/jamds/>. Prospective authors should submit an electronic copy of their complete manuscript through the journal Manuscript Tracking System at <http://mts.hindawi.com/>, according to the following timetable:

Manuscript Due	December 1, 2008
First Round of Reviews	March 1, 2009
Publication Date	June 1, 2009

### Guest Editors

**Lean Yu**, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; [yulean@amss.ac.cn](mailto:yulean@amss.ac.cn)

**Shouyang Wang**, Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing 100190, China; [sywang@amss.ac.cn](mailto:sywang@amss.ac.cn)

**K. K. Lai**, Department of Management Sciences, City University of Hong Kong, Tat Chee Avenue, Kowloon, Hong Kong; [mskkklai@cityu.edu.hk](mailto:mskkklai@cityu.edu.hk)