

Uniform Convergence of Double Fourier-Legendre series of Functions of Bounded Generalized Variation

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The Uniform convergence of double Fourier-Legendre series of function of bounded Harmonic variation and bounded partial Λ -variation are investigated.

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1. Classes of Functions of Bounded Generalized Variation

In 1881 Jordan [14] introduced a class of functions of bounded variation and applied it to the theory of Fourier series. Hereinafter this notion was generalized by many authors (quadratic variation, Φ -variation, Λ -variation etc., see [5, 18, 23, 24]). In two dimensional case the class BV of functions of bounded variation was introduced by Hardy [13].

Let f be a real function of two variables. Given intervals $\Delta = (a, b)$, $J = (c, d)$ and points x, y from $I := [-1, 1]$ we denote

$$f(\Delta, y) := f(b, y) - f(a, y), \quad f(x, J) = f(x, d) - f(x, c)$$

and

$$f(\Delta, J) := f(a, c) - f(a, d) - f(b, c) + f(b, d).$$

Let $E = \{\Delta_i\}$ be a collection of nonoverlapping intervals from I ordered in an arbitrary way and let Ω be the set of all such collections E . Denote by Ω_n the set of all collections of n nonoverlapping intervals $\Delta_k \subset I$.

For the sequence of positive numbers $\Lambda = \{\lambda_n\}_{n=1}^{\infty}$ and $I^2 := [-1, 1]^2$ we denote

$$\Lambda V_1(f; I^2) = \sup_y \sup_{E \in \Omega} \sum_i \frac{|f(\Delta_i, y)|}{\lambda_i} \quad (E = \{\Delta_i\}),$$

$$\Lambda V_2(f; I^2) = \sup_x \sup_{F \in \Omega} \sum_j \frac{|f(x, J_j)|}{\lambda_j} \quad (F = \{J_j\}),$$

$$\Lambda V_{1,2}(f; I^2) = \sup_{F, E \in \Omega} \sum_i \sum_j \frac{|f(\Delta_i, J_j)|}{\lambda_i \lambda_j}.$$

Definition 1.1: We say that the function f has bounded Λ -variation on I^2 and write $f \in \Lambda BV$, if

$$\Lambda V(f; I^2) := \Lambda V_1(f; I^2) + \Lambda V_2(f; I^2) + \Lambda V_{1,2}(f; I^2) < \infty.$$

We say that the function f has bounded partial Λ -variation and write $f \in P\Lambda BV$ if

$$P\Lambda V(f; I^2) := \Lambda V_1(f; I^2) + \Lambda V_2(f; I^2) < \infty.$$

Definition 1.2: We say that the function f is continuous in (Λ^1, Λ^2) -variation on I^2 and write $f \in C(\Lambda^1, \Lambda^2)V(I^2)$, if

$$\lim_{n \rightarrow \infty} \Lambda_n^1 V_1(f; I^2) = \lim_{n \rightarrow \infty} \Lambda_n^2 V_2(f; I^2) = 0$$

and

$$\lim_{n \rightarrow \infty} (\Lambda_n^1, \Lambda^2) V_{1,2}(f; I^2) = \lim_{n \rightarrow \infty} (\Lambda^1, \Lambda_n^2) V_{1,2}(f; I^2) = 0,$$

where $\Lambda_n^i := \{\lambda_k^i\}_{k=n}^\infty = \{\lambda_{k+n}^i\}_{k=0}^\infty$, $i = 1, 2$.

If $\lambda_n \equiv 1$ (or if $0 < c < \lambda_n < C < \infty$, $n = 1, 2, \dots$) the classes ΛBV and $P\Lambda BV$ coincide with the Hardy class BV and PBV respectively. Hence it is reasonable to assume that $\lambda_n \rightarrow \infty$ and since the intervals in $E = \{\Delta_i\}$ are ordered arbitrarily, we will suppose, without loss of generality, that the sequence $\{\lambda_n\}$ is increasing. Thus,

$$1 < \lambda_1 \leq \lambda_2 \leq \dots, \quad \lim_{n \rightarrow \infty} \lambda_n = \infty. \quad (1)$$

In the case when $\lambda_n = n$, $n = 1, 2, \dots$ we say *Harmonic Variation* instead of Λ -variation and write H instead of Λ (HBV , $PHBV$, $HV(f)$, etc).

The notion of Λ -variation was introduced by Waterman [24] in the one dimensional case, by Sahakian [21] in the two dimensional case. The notion of bounded partial variation (PBV) was introduced by Goginava [11] and the notion of bounded partial Λ -variation, by Goginava and Sahakian [12].

The statements of the following theorem is known.

Theorem D [Dragoshanski [9]] $HBV = CHV$.

Definition 1.3: Let Φ -be a strictly increasing continuous function on $[0, +\infty)$ with $\Phi(0) = 0$. We say that the function f has bounded partial Φ -variation on I^2

and write $f \in PBV_\Phi$, if

$$V_\Phi^{(1)}(f) := \sup_y \sup_{\{I_i\} \in \Omega_n} \sum_{i=1}^n \Phi(|f(I_i, y)|) < \infty, \quad n = 1, 2, \dots,$$

$$V_\Phi^{(2)}(f) := \sup_x \sup_{\{J_j\} \in \Omega_m} \sum_{j=1}^m \Phi(|f(x, J_j)|) < \infty, \quad m = 1, 2, \dots$$

In the case when $\Phi(u) = u^p$, $p \geq 1$, the notion of bounded partial p -variation (class PBV_p) was introduced in [10].

In [12] it is proved that the following theorem is true.

Theorem GS Let $\Lambda = \{\lambda_n\}$ and $\lambda_n/n \geq \lambda_{n+1}/(n+1) > 0$, $n = 1, 2, \dots$.

1) If

$$\sum_{n=1}^{\infty} \frac{\lambda_n}{n^2} < \infty,$$

then $P\Lambda BV \subset HBV$.

2) If, in addition, for some $\delta > 0$

$$\frac{\lambda_n}{n} = O\left(\frac{\lambda_{n^{[1+\delta]}}}{n^{[1+\delta]}}\right) \quad \text{as } n \rightarrow \infty$$

and

$$\sum_{n=1}^{\infty} \frac{\lambda_n}{n^2} = \infty,$$

then $P\Lambda BV \not\subset HBV$.

Corollary 1.4: $PBV \subset HBV$ and $PHBV \not\subset HBV$.

Definition 1.5 see [11] The partial modulus of variation of a function f are the functions $v_1(n, f)$ and $v_2(m, f)$, defined by

$$v_1(n, f) := \sup_y \sup_{\{I_i\} \in \Omega_n} \sum_{i=1}^n |f(I_i, y)|, \quad n = 1, 2, \dots,$$

$$v_2(m, f) := \sup_x \sup_{\{J_k\} \in \Omega_m} \sum_{k=1}^m |f(x, J_k)|, \quad m = 1, 2, \dots$$

For functions of one variable the concept of the modulus variation was introduced by Chanturia [5].

The following theorem is proved by Goginava and Sahakian [12].

Theorem GS2 *If $f \in B$ is bounded on I^2 and*

$$\sum_{n=1}^{\infty} \frac{\sqrt{v_j(n, f)}}{n^{3/2}} < \infty, \quad j = 1, 2,$$

then $f \in HBV$.

$C(I^2)$ is the space of continuous functions on I^2 with the uniform norm

$$\|f\|_C := \max_{(x,y) \in I^2} |f(x, y)|.$$

The partial moduli of continuity of a function $f \in C(I^2)$ in the C -norm are defined by

$$\omega_1(f; \delta) := \max \{|f(x, y) - f(s, y)|, x, y, s \in I, |x - s| \leq \delta\},$$

$$\omega_2(f; \delta) := \max \{|f(x, y) - f(x, t)|, x, y, t \in I, |y - t| \leq \delta\},$$

while the mixed modulus of continuity is defined as follows:

$$\omega_{1,2}(f; \delta_1, \delta_2) := \max \{|f(x, y) - f(s, y) - f(x, t) + f(s, t)|, \\ x, y, s, t \in I, |x - s| \leq \delta_1, |y - t| \leq \delta_2\}.$$

2. Fourier-Legendre Series

Let $p_n(x)$ be the Legendre orthonormal polynomial of degree n . If f is an integrable function on I^2 , then Fourier-Legendre series of f is the series

$$\sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \hat{f}(n, m) p_n(x) p_m(y),$$

where

$$\hat{f}(n, m) := \int_{-1}^1 \int_{-1}^1 f(s, t) p_n(s) p_m(t) ds dt$$

is the (n, m) th Fourier coefficient of the function f .

The rectangular partial sums of double Fourier-Legendre series are defined by

$$S_{MN}f(x, y) := \sum_{n=0}^{N-1} \sum_{m=0}^{M-1} \hat{f}(n, m) p_n(x) p_m(y).$$

It is easy to show that

$$S_{MN}f(x, y) = \int_{-1}^1 \int_{-1}^1 f(s, t) K_n(x, s) K_m(y, t) ds dt, \quad (2)$$

where

$$K_n(x, s) := \sum_{k=0}^{n-1} p_k(s) p_k(x).$$

The Chrestoffel-Darboux formula is well-know (see ([22]))

$$K_n(x, t) = \frac{\gamma_{n-1} p_{n-1}(t) p_n(x) - p_{n-1}(x) p_n(t)}{\gamma_n (x-t)}. \quad (3)$$

Since

$$\frac{\gamma_{n-1}}{\gamma_n} \leq 1$$

and

$$|p_n(x)| \leq \frac{c}{(1-x^2)^{1/4}}, x \in (-1, 1) \quad (4)$$

from (3) we have

$$|K_n(x, t)| \leq \frac{c}{|x-t| (1-x^2)^{1/4} (1-t^2)^{1/4}}. \quad (5)$$

In [4, 19] it is proved that the following estimations hold

$$\left| \int_{-1}^s K_n(x, t) dt \right| \leq \frac{c}{n(x-s)(1-x^2)^{1/4}} \quad (-1 \leq s < x < 1), \quad (6)$$

$$\left| \int_s^1 K_n(x, t) dt \right| \leq \frac{c}{n(s-x)(1-x^2)^{1/4}} \quad (-1 < x < s \leq 1), \quad (7)$$

$$\int_{x-\frac{1+x}{n}}^x |K_n(x, t)| dt \leq \frac{c(1+x)}{(1-x^2)^{1/2}} \quad (-1 < x < 1), \quad (8)$$

$$\int_x^{x+\frac{1-x}{n}} |K_n(x, t)| dt \leq \frac{c(1-x)}{(1-x^2)^{1/2}} \quad (-1 < x < 1). \quad (9)$$

3. Convergence of double Fourier-Legendre series

The well known Dirichlet-Jordan theorem (see [25]) states that the trigonometric Fourier series of a function $f(x)$, $x \in [0, 2\pi)$ of bounded variation converges at every point x to the value $[f(x+0) + f(x-0)]/2$.

Hardy [13] generalized the Dirichlet-Jordan theorem to the double trigonometric Fourier series. He proved that if the function $f(x, y)$ has bounded variation in the sense of Hardy ($f \in BV$), then the double trigonometric Fourier series of the continuous function f converges uniformly on $[0, 2\pi]^2$. The author [11] has proved that in Hardy's theorem there is no need to require the boundedness of $V_{1,2}(f)$; moreover, it is proved that if f is a continuous function and has bounded partial variation ($f \in PBV$) then its double trigonometric Fourier series converges uniformly on $[0, 2\pi]^2$.

Convergence of rectangular and spherical partial sums of d-dimensional trigonometric Fourier series of functions of bounded Λ -variation was investigated in details by Sahakian [21], Dyachenko [6–8], Bakhvalov [1], Sablin [20].

For the one-dimensional Fourier-Legendre series the convergence of partial sums of functions Harmonic bounded variation and other bounded generalized variation were studied by Agakhanov, Natanson [2], Bojanic [4], Belenkiĭ [3], Kvernadze [15–17], Powierska [19].

In this paper we prove that the following are true.

Theorem 3.1: *Let $\varepsilon > 0$ and f be a function of $CHV(I^2) \cap C(I^2)$. Then the double Fourier-Legendre series of the function f uniformly converges to f on $[-1 + \varepsilon, 1 - \varepsilon]^2$.*

Theorem D and Theorem 3.1 imply

Theorem 3.2: *Let $\varepsilon > 0$ and f be a function of $HBV(I^2) \cap C(I^2)$. Then the double Fourier-Legendre series of the function f uniformly converges to f on $[-1 + \varepsilon, 1 - \varepsilon]^2$.*

Theorem GS1 and Theorem 3.2 imply

Theorem 3.3: *Let $f \in P\Lambda BV(I^2) \cap C(I^2)$ with*

$$\sum_{j=1}^{\infty} \frac{\lambda_j}{j^2} < \infty, \quad \frac{\lambda_j}{j} \downarrow 0.$$

Then the double Fourier-Legendre series of the function f uniformly converges to f on $[-1 + \varepsilon, 1 - \varepsilon]^2, \varepsilon > 0$.

Corollary 3.4: *If $f \in P\left\{\frac{n}{\log^{1+\delta}(n+1)}\right\} BV(I^2) \cap C(I^2)$ for some $\delta > 0$. Then the double Fourier-Legendre series of the function f uniformly converges to f on $[-1 + \varepsilon, 1 - \varepsilon]^2$.*

Theorem GS2 and Theorem 3.2 imply

Theorem 3.5: Let $f \in C(I^2)$ and

$$\sum_{n=1}^{\infty} \frac{\sqrt{v_j(n, f)}}{n^{3/2}} < \infty \quad j = 1, 2.$$

Then the double Fourier-Legendre series of the function f uniformly converges to f on $[-1 + \varepsilon, 1 - \varepsilon]^2, \varepsilon > 0$.

Corollary 3.6: Let $f \in C(I^2)$ and $v_1(k, f) = O(k^\alpha), v_2(k, f) = O(k^\beta), 0 < \alpha, \beta < 1$. Then the double Fourier-Legendre series of the function f uniformly converges to f on $[-1 + \varepsilon, 1 - \varepsilon]^2, \varepsilon > 0$.

Corollary 3.7: Let $f \in PBV_p \cap C(I^2), p \geq 1$. Then the double Fourier-Legendre series of the function f uniformly converges to f on $[-1 + \varepsilon, 1 - \varepsilon]^2, \varepsilon > 0$.

4. Proofs of Main Results

Proof: [Proof of Theorem 3.1] Denote

$$s_j := x + \frac{j(1-x)}{n}, j = 1, 2, \dots, n, x \in (-1, 1), \tag{10}$$

$$t_i := y - \frac{i(1+y)}{m}, i = 1, 2, \dots, m, y \in (-1, 1) \tag{11}$$

$$g(s, t) := f(s, t) - f(x, y). \tag{12}$$

Then from (2) we can write

$$\begin{aligned} & S_{mn}f(x, y) - f(x, y) \tag{13} \\ &= \int_{-1}^1 \int_{-1}^1 g(s, t) K_n(x, s) K_m(y, t) dsdt \\ &= \left(\int_x^1 \int_{-1}^y + \int_{-1}^x \int_{-1}^y + \int_{-1}^x \int_y^1 + \int_x^1 \int_y^1 \right) (g(s, t) K_n(x, s) K_m(y, t) dsdt) \\ &= I_1 + I_2 + I_3 + I_4, \end{aligned}$$

$$\begin{aligned} & I_1 \tag{14} \\ &= \left(\int_x^{s_1} \int_{-1}^{t_1} + \int_x^{s_1} \int_{t_1}^y + \int_{s_1}^1 \int_{-1}^{t_1} + \int_{s_1}^1 \int_{t_1}^y \right) (g(s, t) K_n(x, s) K_m(y, t) dsdt) \\ &= II_1 + II_2 + II_3 + II_4. \end{aligned}$$

For II_4 we have

$$\begin{aligned}
 II_4 &= \int_{t_1}^y \left(\sum_{j=1}^{n-2} \int_{s_j}^{s_{j+1}} (g(s, t) - g(s_j, t)) K_n(x, s) ds \right) K_m(y, t) dt \\
 &\quad + \int_{t_1}^y \left(\int_{s_{n-1}}^1 (g(s, t) - g(s_{n-1}, t)) K_n(x, s) ds \right) K_m(y, t) dt \\
 &\quad + \int_{t_1}^y \left(\sum_{j=1}^{n-1} g(s_j, t) \int_{s_j}^{s_{j+1}} K_n(x, s) ds \right) K_m(y, t) dt \\
 &= II_{41} + II_{42} + II_{43}.
 \end{aligned} \tag{15}$$

From (4) and (5) we have

$$\begin{aligned}
 |II_{42}| &\leq 2 \|f\|_C \int_{t_1}^y \sum_{j=0}^{m-1} |p_j(t) p_j(y)| dt \int_{s_{n-1}}^1 |K_n(x, s)| ds \\
 &\leq c \|f\|_C \int_{y - \frac{1+y}{m}}^y \frac{m dt}{(1-t^2)^{1/4} (1-y^2)^{1/4}} \\
 &\quad \times \int_{s_{n-1}}^1 \frac{ds}{(s-x)(1-x^2)^{1/4} (1-s^2)^{1/4}} \\
 &\leq c(\varepsilon) \|f\|_C \int_{x + \frac{n-1}{n}(1-x)}^1 \frac{ds}{(1-s)^{1/4}} \\
 &\leq \frac{c(\varepsilon) \|f\|_C}{n^{3/4}} = o(1) \quad \text{as } n, m \rightarrow \infty
 \end{aligned} \tag{16}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

From (5), (10) and (11) we obtain

$$\begin{aligned}
 &|II_{41}| \\
 &\leq \int_{t_1}^y \left(\sum_{j=1}^{n-2} \int_{s_j}^{s_{j+1}} \frac{|g(s, t) - g(s_j, t)|}{(s-x)(1-x^2)^{1/4} (1-s^2)^{1/4}} ds \right) |K_m(y, t)| dt \\
 &\leq c(\varepsilon) m \int_{t_1}^y \left(\sum_{j=1}^{n-2} \int_{s_j}^{s_{j+1}} \frac{|g(s, t) - g(s_j, t)|}{(s_j-x)(1-s_{j+1})^{1/4}} ds \right) dt
 \end{aligned} \tag{17}$$

$$\begin{aligned}
 &\leq c(\varepsilon) n^{5/4} m \int_{t_1}^y \left(\sum_{j=1}^{n-2} \frac{1}{j(n-j)^{1/4}} \int_{s_j}^{s_{j+1}} |g(s, t) - g(s_j, t)| ds \right) dt \\
 &= c(\varepsilon) n^{5/4} m \int_{t_1}^y \left(\int_0^{\frac{1-x}{n}} \sum_{j=1}^{n-2} \frac{|g(s + s_j, t) - g(s_j, t)|}{j(n-j)^{1/4}} ds \right) dt \\
 &= c(\varepsilon) n^{5/4} m \int_{t_1}^y \left(\int_0^{\frac{1-x}{n}} \sum_{1 \leq j < n/2} \frac{|g(s + s_j, t) - g(s_j, t)|}{j(n-j)^{1/4}} ds \right) dt \\
 &\quad + c(\varepsilon) n^{5/4} m \int_{t_1}^y \left(\int_0^{\frac{1-x}{n}} \sum_{n/2 \leq j < n-1} \frac{|g(s + s_j, t) - g(s_j, t)|}{j(n-j)^{1/4}} ds \right) dt \\
 &\leq c(\varepsilon) nm \int_{t_1}^y \left(\int_0^{\frac{1-x}{n}} \sum_{1 \leq j < n/2} \frac{|g(s + s_j, t) - g(s_j, t)|}{j} ds \right) dt \\
 &\quad + c(\varepsilon) n^{1/4} m \int_{t_1}^y \left(\int_0^{\frac{1-x}{n}} \sum_{n/2 \leq j < n-1} \frac{|g(s + s_j, t) - g(s_j, t)|}{(n-j)^{1/4}} ds \right) dt.
 \end{aligned}$$

It is easy to show that

$$\begin{aligned}
 &\sum_{1 \leq j < n/2} \frac{|g(s + s_j, t) - g(s_j, t)|}{j} \tag{18} \\
 &\leq \min_{1 \leq k < n} \left\{ \sum_{1 \leq j < k} \frac{|g(s + s_j, t) - g(s_j, t)|}{j} + \sum_{k \leq j < n} \frac{|g(s + s_j, t) - g(s_j, t)|}{j} \right\} \\
 &\leq c(\varepsilon) \min_{1 \leq k < n} \left\{ \omega_1 \left(f; \frac{1}{n} \right) \log(k+1) + \{j+k\} V_1(f; I^2) \right\} \\
 &= o(1) \quad \text{as } n \rightarrow \infty
 \end{aligned}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

On the other hand,

$$\begin{aligned}
 &\frac{1}{n^{3/4}} \sum_{n/2 \leq j < n-1} \frac{|g(s + s_j, t) - g(s_j, t)|}{(n-j)^{1/4}} \tag{19} \\
 &\leq \sum_{n/2 \leq j < n-1} \frac{|g(s + s_j, t) - g(s_j, t)|}{n-j}
 \end{aligned}$$

$$\begin{aligned} &\leq c \min_{1 \leq k < n} \left\{ \omega_1 \left(f; \frac{1}{n} \right) \log(k+1) + \{j+k\} V_1 \left(f; I^2 \right) \right\} \\ &= o(1) \quad \text{as } n \rightarrow \infty \end{aligned}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

Combining (17)-(19), we obtain that

$$II_{41} = o(1) \quad \text{as } n \rightarrow \infty \quad (20)$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

Applying the Abel transformation we obtain

$$\begin{aligned} &II_{43} \quad (21) \\ &= \int_{t_1}^y \left(g(s_1, t) \sum_{k=1}^{n-1} \int_{s_k}^{s_{k+1}} K_n(x, s) ds \right) K_m(y, t) dt \\ &\quad + \int_{t_1}^y \left(\sum_{j=1}^{n-2} (g(s_{j+1}, t) - g(s_j, t)) \sum_{k=j+1}^{n-1} \int_{s_k}^{s_{k+1}} K_n(x, s) ds \right) K_m(y, t) dt \\ &= \int_{t_1}^y \left(g(s_1, t) \int_{s_1}^1 K_n(x, s) ds \right) K_m(y, t) dt \\ &\quad + \int_{t_1}^y \left(\sum_{j=1}^{n-2} (g(s_{j+1}, t) - g(s_j, t)) \int_{s_{j+1}}^1 K_n(x, s) ds \right) K_m(y, t) dt \\ &= II_{431} + II_{432}. \end{aligned}$$

It is easy to show that

$$\begin{aligned} |II_{431}| &\leq \frac{c(\varepsilon) m}{n(s_1 - x)} \int_{t_1}^y |f(s_1, t) - f(x, y)| dt \quad (22) \\ &\leq c(\varepsilon) m \int_{t_1}^y |f(s_1, t) - f(s_1, y)| dt \\ &\quad + c(\varepsilon) m \int_{t_1}^y |f(s_1, y) - f(x, y)| dt \\ &\leq c(\varepsilon) \left\{ \omega_1 \left(f, \frac{1}{n} \right) + \omega_2 \left(f, \frac{1}{m} \right) \right\} = o(1) \quad \text{as } n, m \rightarrow \infty \end{aligned}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

From (7), (18) and (19) we obtain

$$\begin{aligned}
 |II_{432}| &\leq c(\varepsilon) \int_{t_1}^y \sum_{j=1}^{n-2} \frac{|g(s_{j+1}, t) - g(s_j, t)|}{(s_{j+1} - x)n} |K_m(y, t)| dt \\
 &\leq c(\varepsilon) \sup_{t \in [t_1, y]} \sum_{j=1}^{n-2} \frac{|g(s_{j+1}, t) - g(s_j, t)|}{j} \\
 &= o(1) \quad \text{as } n, m \rightarrow \infty
 \end{aligned} \tag{23}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

From (21)-(23) we have

$$II_{43} = o(1) \quad \text{as } n, m \rightarrow \infty \tag{24}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

Combining (15), (20), (16) and (24) we conclude that

$$II_4 = o(1) \quad \text{as } n, m \rightarrow \infty \tag{25}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

Analogously, we can prove that

$$II_1 = o(1) \quad \text{as } n, m \rightarrow \infty \tag{26}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

For II_2 we can write

$$\begin{aligned}
 |II_2| &\leq \int_x^{s_1} \int_{t_1}^y |f(s, t) - f(x, y)| |K_n(x, s)| |K_m(y, t)| ds dt \\
 &\leq c(\varepsilon) \left\{ \omega_1 \left(f, \frac{1}{n} \right) + \omega_2 \left(f, \frac{1}{m} \right) \right\} = o(1) \quad \text{as } n, m \rightarrow \infty
 \end{aligned} \tag{27}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

We can write

$$\begin{aligned}
 &II_3 \\
 &= \sum_{j=1}^{n-1} \sum_{i=1}^{m-1} \int_{s_j}^{s_{j+1}} \int_{t_{i+1}}^{t_i} g(s, t) K_n(x, s) K_m(y, t) ds dt
 \end{aligned} \tag{28}$$

$$\begin{aligned}
&= \sum_{j=1}^{n-1} \sum_{i=1}^{m-1} \int_{s_j}^{s_{j+1}} \int_{t_{i+1}}^{t_i} (g(s, t) - g(s_j, t) - g(s, t_i) + g(s_j, t_i)) \\
&\quad \times K_n(x, s) K_m(y, t) ds dt \\
&\quad + \sum_{j=1}^{n-1} \sum_{i=1}^{m-1} \int_{s_j}^{s_{j+1}} \int_{t_{i+1}}^{t_i} (g(s_j, t) - g(s_j, t_i)) K_n(x, s) K_m(y, t) ds dt \\
&\quad + \sum_{j=1}^{n-1} \sum_{i=1}^{m-1} \int_{s_j}^{s_{j+1}} \int_{t_{i+1}}^{t_i} (g(s, t_i) - g(s_j, t_i)) K_n(x, s) K_m(y, t) ds dt \\
&\quad + \sum_{j=1}^{n-1} \sum_{i=1}^{m-1} g(s_j, t_i) \int_{s_j}^{s_{j+1}} \int_{t_{i+1}}^{t_i} K_n(x, s) K_m(y, t) ds dt \\
&= III_1 + III_2 + III_3 + III_4.
\end{aligned}$$

For III_3 we have

$$\begin{aligned}
&III_3 \tag{29} \\
&= \sum_{j=1}^{n-2} \sum_{i=1}^{m-1} \int_{s_j}^{s_{j+1}} \int_{t_{i+1}}^{t_i} (g(s, t_i) - g(s_j, t_i)) K_n(x, s) K_m(y, t) ds dt \\
&\quad + \sum_{i=1}^{m-1} \int_{s_{n-1}}^1 \int_{t_{i+1}}^{t_i} (g(s, t_i) - g(s_{n-1}, t_i)) K_n(x, s) K_m(y, t) ds dt \\
&= III_{31} + III_{32}.
\end{aligned}$$

Applying the Abels transformation we get

$$\begin{aligned}
&III_{31} \tag{30} \\
&= \sum_{j=1}^{n-2} \sum_{i=1}^{m-1} \int_{s_j}^{s_{j+1}} \int_{t_{i+1}}^{t_i} (f(s, t_1) - f(s_j, t_1)) K_n(x, s) K_m(y, t) ds dt \\
&\quad + \sum_{j=1}^{n-2} \sum_{i=1}^{m-2} \sum_{k=i+1}^{m-1} \int_{s_j}^{s_{j+1}} \int_{t_{k+1}}^{t_k} (f(s, t_{i+1}) - f(s_j, t_{i+1}) \\
&\quad - f(s, t_i) + f(s_j, t_i)) K_n(x, s) K_m(y, t) ds dt \\
&= \sum_{j=1}^{n-2} \int_{s_j}^{s_{j+1}} \int_{-1}^{t_1} (f(s, t_1) - f(s_j, t_1)) K_n(x, s) K_m(y, t) ds dt
\end{aligned}$$

$$\begin{aligned}
& + \sum_{j=1}^{n-2} \sum_{i=1}^{m-2} \int_{s_j}^{s_{j+1}} \int_{-1}^{t_{i+1}} (f(s, t_{i+1}) - f(s_j, t_{i+1}) \\
& \quad - f(s, t_i) + f(s_j, t_i) K_n(x, s)) K_m(y, t) ds dt \\
& = III_{311} + III_{312}.
\end{aligned}$$

From (5), (6), (18) and (19) we obtain

$$\begin{aligned}
& |III_{311}| \tag{31} \\
& \leq c(\varepsilon) \left| \int_{-1}^{t_1} K_m(y, t) dt \right| \sum_{j=1}^{n-2} \int_{s_j}^{s_{j+1}} \frac{|f(s, t_1) - f(s_j, t_1)|}{(s_j - x)(1 - s_{j+1})^{1/4}(1 + s_j)^{1/4}} ds \\
& \leq \frac{c(\varepsilon) n^{5/4}}{m(y - t_1)} \sum_{j=1}^{n-2} \int_{s_j}^{s_{j+1}} \frac{|f(s, t_1) - f(s_j, t_1)|}{j(n - j)^{1/4}} ds \\
& = c(\varepsilon) n^{5/4} \int_0^{\frac{1-x}{n}} \sum_{j=1}^{n-2} \frac{|f(s + s_j, t_1) - f(s_j, t_1)|}{j(n - j)^{1/4}} ds \\
& = o(1) \quad \text{as } n, m \rightarrow \infty
\end{aligned}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$,

$$\begin{aligned}
& |III_{312}| \tag{32} \\
& \leq \sum_{j=1}^{n-2} \sum_{i=1}^{m-2} \left| \int_{-1}^{t_{i+1}} K_m(y, t) dt \right| \int_{s_j}^{s_{j+1}} |f(s, t_{i+1}) - f(s_j, t_{i+1}) \\
& \quad - f(s, t_i) + f(s_j, t_i) K_n(x, s)| ds \\
& \leq c(\varepsilon) \sum_{j=1}^{n-2} \sum_{i=1}^{m-2} \frac{1}{m(y - t_{i+1})} \int_{s_j}^{s_{j+1}} |f(s, t_{i+1}) - f(s_j, t_{i+1}) \\
& \quad - f(s, t_i) + f(s_j, t_i)| \frac{ds}{(s_j - x)(1 - s_{j+1})^{1/4}} \\
& \leq c(\varepsilon) \sum_{j=1}^{n-2} \sum_{i=1}^{m-2} \frac{1}{i} \frac{n^{5/4}}{j(n - j)^{1/4}} \int_{s_j}^{s_{j+1}} |f(s, t_{i+1}) - f(s_j, t_{i+1}) \\
& \quad - f(s, t_i) + f(s_j, t_i)| ds \\
& = c(\varepsilon) \int_0^{\frac{1-x}{n}} \sum_{j=1}^{n-2} \sum_{i=1}^{m-2} \frac{1}{i} \frac{n^{5/4}}{j(n - j)^{1/4}} |f(s + s_j, t_{i+1}) - f(s_j, t_{i+1})
\end{aligned}$$

$$\begin{aligned}
& -f(s + s_j, t_i) + f(s_j, t_i) | ds \\
= & c(\varepsilon) \int_0^{\frac{1-x}{n}} \sum_{1 \leq j < n/2} \sum_{i=1}^{m-2} \frac{n^{5/4}}{ji(n-j)^{1/4}} |f(s + s_j, t_{i+1}) - f(s_j, t_{i+1}) \\
& -f(s + s_j, t_i) + f(s_j, t_i) | ds \\
& + c(\varepsilon) \int_0^{\frac{1-x}{n}} \sum_{n/2 \leq j < n-1} \sum_{i=1}^{m-2} \frac{n^{5/4}}{ji(n-j)^{1/4}} |f(s + s_j, t_{i+1}) - f(s_j, t_{i+1}) \\
& -f(s + s_j, t_i) + f(s_j, t_i) | ds \\
\leq & c(\varepsilon) n \int_0^{\frac{1-x}{n}} \sum_{1 \leq j < n/2} \sum_{i=1}^{m-2} \frac{1}{ji} |f(s + s_j, t_{i+1}) - f(s_j, t_{i+1}) \\
& -f(s + s_j, t_i) + f(s_j, t_i) | ds \\
& + c(\varepsilon) n \int_0^{\frac{1-x}{n}} \sum_{n/2 \leq j < n-1} \sum_{i=1}^{m-2} \frac{1}{(n-j)i} |f(s + s_j, t_{i+1}) - f(s_j, t_{i+1}) \\
& -f(s + s_j, t_i) + f(s_j, t_i) | ds \\
\leq & \min_{1 \leq k < n} \min_{1 \leq l < m} \left\{ \omega_{1,2} \left(f; \frac{1}{n}, \frac{1}{m} \right) \log(k+1) \log(l+1) \right. \\
& \left. + \{i+k\} \{j\} V_{1,2}(f; I^2) + \{i\} \{j+l\} V_{1,2}(f; I^2) \right\} \\
= & o(1) \quad \text{as } n, m \rightarrow \infty
\end{aligned}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

Combining (30), (31) and (32) we have

$$III_{31} = o(1) \quad \text{as } n, m \rightarrow \infty \quad (33)$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

Applying the Abel's transformation we obtain

$$\begin{aligned}
& III_{32} \quad (34) \\
= & \sum_{i=1}^{m-1} \int_{s_{n-1}}^1 \int_{t_{i+1}}^{t_i} (f(s, t_i) - f(s_{n-1}, t_i)) K_n(x, s) K_m(y, t) ds dt \\
= & \sum_{i=1}^{m-1} \int_{s_{n-1}}^1 \int_{t_{i+1}}^{t_i} (f(s, t_1) - f(s_{n-1}, t_1)) K_n(x, s) K_m(y, t) ds dt \\
& + \sum_{i=1}^{m-2} \sum_{k=i+1}^{m-1} \int_{s_{n-1}}^1 \int_{t_{k+1}}^{t_k} (f(s, t_{i+1}) - f(s_{n-1}, t_{i+1}))
\end{aligned}$$

$$\begin{aligned}
 & -f(s, t_i) + f(s_{n-1}, t_i) K_n(x, s) K_m(y, t) ds dt \\
 = & \int_{s_{n-1}}^1 \int_{-1}^{t_{m-1}} (f(s, t_1) - f(s_{n-1}, t_1)) K_n(x, s) K_m(y, t) ds dt \\
 & + \sum_{i=1}^{m-2} \int_{s_{n-1}}^1 \int_{-1}^{t_{i+1}} (f(s, t_{i+1}) - f(s_{n-1}, t_{i+1}) \\
 & -f(s, t_i) + f(s_{n-1}, t_i)) K_n(x, s) K_m(y, t) ds dt \\
 = & III_{321} + III_{322}.
 \end{aligned}$$

Since

$$\begin{aligned}
 & \int_{s_{n-1}}^1 |K_n(x, s)| ds \leq c(\varepsilon) \int_{s_{n-1}}^1 \frac{ds}{(s-x)(1-s)^{1/4}} \\
 & \leq c(\varepsilon) \int_{s_{n-1}}^1 \frac{ds}{(1-s)^{1/4}} \leq \frac{c(\varepsilon)}{n^{3/4}}
 \end{aligned}$$

and

$$\int_{-1}^{t_{m-1}} |K_m(y, t)| dt \leq \frac{c(\varepsilon)}{m^{3/4}}$$

for III_{321} we can write

$$|III_{321}| \leq \frac{c(\varepsilon) \|f\|_C}{(nm)^{3/4}} = o(1) \quad \text{as } n, m \rightarrow \infty \tag{35}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

On the other hand,

$$\begin{aligned}
 |III_{322}| & \leq \frac{c(\varepsilon)}{n^{3/4}} \sup_s \sum_{i=1}^{m-2} |f(s, t_{i+1}) - f(s, t_i)| \left| \int_{-1}^{t_{i+1}} K_m(y, t) dt \right| \\
 & \leq \frac{c(\varepsilon)}{n^{3/4}} \sup_s \sum_{i=1}^{m-2} \frac{|f(s, t_{i+1}) - f(s, t_i)|}{m(t_{i+1} - x)} \\
 & = \frac{c(\varepsilon)}{n^{3/4}} \sup_s \sum_{i=1}^{m-2} \frac{|f(s, t_{i+1}) - f(s, t_i)|}{i} \\
 & \leq \frac{c(\varepsilon)}{n^{3/4}} HV_2(f, I^2) = o(1) \quad \text{as } n, m \rightarrow \infty
 \end{aligned} \tag{36}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

From (34), (35) and (36) we have

$$III_{32} = o(1) \quad \text{as } n, m \rightarrow \infty \quad (37)$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

Combining (29), (33) and (37), we conclude that

$$III_3 = o(1) \quad \text{as } n, m \rightarrow \infty \quad (38)$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

Analogously we can prove that

$$III_2 = o(1) \quad \text{as } n, m \rightarrow \infty \quad (39)$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

From (5) we have

$$\begin{aligned} & |III_1| \quad (40) \\ & \leq c(\varepsilon) \sum_{j=1}^{n-1} \sum_{i=1}^{m-1} \int_{s_j}^{s_{j+1}} \int_{t_{i+1}}^{t_i} |f(s, t) - f(s_j, t) - f(s, t_i) + f(s_j, t_i)| \\ & \quad \times \frac{1}{s-x} \frac{1}{y-t} \frac{1}{(1-s)^{1/4}} \frac{1}{(1+t)^{1/4}} ds dt \\ & \leq (nm)^{5/4} \int_0^{\frac{1-x}{n}} \int_0^{\frac{1-y}{m}} \sum_{j=1}^{n-1} \sum_{i=1}^{m-1} \frac{1}{j(n-j)^{1/4}} \frac{1}{i(m-i)^{1/4}} \\ & \quad \times |f(s + s_j, t + t_i) - f(s_j, t + t_i) - f(s + s_j, t_i) + f(s_j, t_i)| ds dt. \end{aligned}$$

We can write

$$\begin{aligned} & \sqrt[4]{nm} \sum_{j=1}^{n-1} \sum_{i=1}^{m-1} \frac{1}{j(n-j)^{1/4}} \frac{1}{i(m-i)^{1/4}} \quad (41) \\ & \quad \times |f(s + s_j, t + t_i) - f(s_j, t + t_i) - f(s + s_j, t_i) + f(s_j, t_i)| \\ & \leq \sum_{1 \leq j < n/2} \sum_{1 \leq i < m/2} \frac{1}{ji} \\ & \quad \times |f(s + s_j, t + t_i) - f(s_j, t + t_i) - f(s + s_j, t_i) + f(s_j, t_i)| \\ & \quad + \frac{1}{m^{3/4}} \sum_{1 \leq j < n/2} \sum_{m/2 \leq i < m-1} \frac{1}{j(m-i)^{1/4}} \\ & \quad \times |f(s + s_j, t + t_i) - f(s_j, t + t_i) - f(s + s_j, t_i) + f(s_j, t_i)| \end{aligned}$$

$$\begin{aligned}
 & + \frac{1}{n^{3/4}} \sum_{n/2 \leq j < n-1} \sum_{1 \leq i < m/2} \frac{1}{(n-j)^{1/4} i} \\
 & \times |f(s + s_j, t + t_i) - f(s_j, t + t_i) - f(s + s_j, t_i) + f(s_j, t_i)| \\
 & + \frac{1}{(nm)^{3/4}} \sum_{n/2 \leq j < n-1} \sum_{m/2 \leq i < m-1} \frac{1}{(n-j)^{1/4} (m-j)^{1/4}} \\
 & \times |f(s + s_j, t + t_i) - f(s_j, t + t_i) - f(s + s_j, t_i) + f(s_j, t_i)| \\
 \leq & \sum_{1 \leq j < n/2} \sum_{1 \leq i < m/2} \frac{1}{j^i} \\
 & \times |f(s + s_j, t + t_i) - f(s_j, t + t_i) - f(s + s_j, t_i) + f(s_j, t_i)| \\
 & + \sum_{1 \leq j < n/2} \sum_{m/2 \leq i < m-1} \frac{1}{j(m-i)} \\
 & \times |f(s + s_j, t + t_i) - f(s_j, t + t_i) - f(s + s_j, t_i) + f(s_j, t_i)| \\
 & + \sum_{n/2 \leq j < n-1} \sum_{1 \leq i < m/2} \frac{1}{(n-j)i} \\
 & \times |f(s + s_j, t + t_i) - f(s_j, t + t_i) - f(s + s_j, t_i) + f(s_j, t_i)| \\
 & + \sum_{n/2 \leq j < n-1} \sum_{m/2 \leq i < m-1} \frac{1}{(n-j)(m-j)} \\
 & \times |f(s + s_j, t + t_i) - f(s_j, t + t_i) - f(s + s_j, t_i) + f(s_j, t_i)| \\
 = & IV_1 + IV_2 + IV_3 + IV_4.
 \end{aligned}$$

It is easy to show that

$$\begin{aligned}
 IV_1 & \leq \min_{1 \leq l < n} \min_{1 \leq r < m} \left\{ \omega_{12} \left(f; \frac{1}{n}, \frac{1}{m} \right) \log(l+1) \log(r+1) \right. \\
 & \left. + \{i+l\} \{j\} V_{1,2}(f; I^2) + \{i\} \{j+r\} V_{1,2}(f; I^2) \right\} \\
 & = o(1) \quad \text{as } n, m \rightarrow \infty
 \end{aligned} \tag{42}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

Analogously, we can prove that

$$IV_i = o(1) \quad \text{as } n, m \rightarrow \infty, i = 2, 3, 4 \tag{43}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

Combining (40), (41), (42) and (43) we get

$$III_1 = o(1) \quad \text{as } n, m \rightarrow \infty \tag{44}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

Finally, we estimate III_4 . By Abel's transformation we have

$$\begin{aligned}
& III_4 \tag{45} \\
&= \sum_{j=1}^{n-2} \sum_{i=1}^{m-2} (f(s_j, t_i) - f(s_{j+1}, t_i) - f(s_j, t_{i+1}) + f(s_{j+1}, t_{i+1})) \\
&\quad \times \sum_{k=j+1}^{n-1} \sum_{l=i+1}^{m-1} \int_{s_k}^{s_{k+1}} \int_{t_{l+1}}^{t_l} K_n(x, s) K_m(y, t) ds dt \\
&\quad + \sum_{i=1}^{m-2} (f(s_1, t_{i+1}) - f(s_1, t_i)) \sum_{l=i+1}^{m-1} \int_{s_0}^{s_1} \int_{t_{l+1}}^{t_l} K_n(x, s) K_m(y, t) ds dt \\
&\quad + \sum_{j=1}^{n-2} (f(s_{j+1}, t_1) - f(s_j, t_1)) \sum_{k=j+1}^{n-1} \int_{s_k}^{s_{k+1}} \int_{t_1}^{t_0} K_n(x, s) K_m(y, t) ds dt \\
&\quad + g(s_1, t_1) \sum_{j=1}^{n-1} \sum_{i=1}^{m-1} \int_{s_j}^{s_{j+1}} \int_{t_{i+1}}^{t_i} K_n(x, s) K_m(y, t) ds dt \\
&= III_{41} + III_{42} + III_{43} + III_{44}.
\end{aligned}$$

From (6), (7), (18), (19) and (41) we have

$$\begin{aligned}
& |III_{41}| \tag{46} \\
&\leq \sum_{j=1}^{n-2} \sum_{i=1}^{m-2} |f(s_j, t_i) - f(s_{j+1}, t_i) - f(s_j, t_{i+1}) + f(s_{j+1}, t_{i+1})| \\
&\quad \times \left| \int_{s_{j+1}-1}^1 \int_{-1}^{t_i} K_n(x, s) K_m(y, t) ds dt \right| \\
&\leq \sum_{j=1}^{n-2} \sum_{i=1}^{m-2} |f(s_j, t_i) - f(s_{j+1}, t_i) - f(s_j, t_{i+1}) + f(s_{j+1}, t_{i+1})| \\
&\quad \times \frac{1}{n(s_{j+1} - x)} \frac{1}{m(y - t_i)} \\
&\leq \sum_{j=1}^{n-2} \sum_{i=1}^{m-2} \frac{|f(s_j, t_i) - f(s_{j+1}, t_i) - f(s_j, t_{i+1}) + f(s_{j+1}, t_{i+1})|}{ij} \\
&= o(1) \quad \text{as } n, m \rightarrow \infty
\end{aligned}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

$$\begin{aligned}
 |III_{42}| &\leq \sum_{i=1}^{m-2} |f(s_1, t_{i+1}) - f(s_1, t_i)| \\
 &\quad \times \int_x^{x+\frac{1-x}{n}} |K_n(x, s)| ds \left| \int_{-1}^{t_{i+1}} K_m(y, t) dt \right| \\
 &\leq c(\varepsilon) \sum_{i=1}^{m-2} \frac{|f(s_1, t_{i+1}) - f(s_1, t_i)|}{i} \\
 &= o(1) \quad \text{as } n, m \rightarrow \infty
 \end{aligned} \tag{47}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

Analogously, we can prove that

$$III_{43} = o(1) \quad \text{as } n, m \rightarrow \infty \tag{48}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$,

$$\begin{aligned}
 |III_{44}| &\leq |f(s_1, t_1) - f(x, y)| \left| \int_{s_1}^1 K_m(y, t) dt \right| \left| \int_{-1}^{t_1} K_n(x, s) ds \right| \\
 &\leq c(\varepsilon) \left(\omega_1 \left(f; \frac{1}{n} \right) + \omega_2 \left(f; \frac{1}{m} \right) \right) \\
 &= o(1) \quad \text{as } n, m \rightarrow \infty
 \end{aligned} \tag{49}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

From (45)-(48) we have

$$III_4 = o(1) \quad \text{as } n, m \rightarrow \infty \tag{50}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

By (28), (38), (39), (44) and (50) we obtain

$$II_3 = o(1) \quad \text{as } n, m \rightarrow \infty \tag{51}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

From (14), (25), (26), (27) and (51) we conclude that

$$I_1 = o(1) \quad \text{as } n, m \rightarrow \infty \tag{52}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

Analogously we can prove that

$$I_i = o(1) \quad \text{as } n, m \rightarrow \infty, i = 2, 3, 4 \tag{53}$$

uniformly with respect to $(x, y) \in [-1 + \varepsilon, 1 - \varepsilon]^2$.

Combining (13), (52) and (53) we complete the proof of Theorem 3.1. \square

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