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ON FUNCTIONS OF BOUNDED (φ, k) -VARIATION

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ABSTRACT. Given a φ -function φ and $k \in \mathbb{N}$, we introduce and study the concept of (φ, k) -variation in the sense of Riesz of a real function on a compact interval. We show that a function $u \colon [a, b] \to \mathbb{R}$ has a bounded (φ, k) -variation if and only if $u^{(k-1)}$ is absolutely continuous on [a, b] and $u^{(k)}$ belongs to the Orlicz class $L_{\varphi}[a, b]$. We also show that the space generated by this class of functions is a Banach space. Our approach simultaneously generalizes the concepts of the Riesz φ -variation, the de la Vallée Poussin second-variation and the Popoviciu kth variation.

1. Introduction

In 1807, J. Fourier ([4]) formulated the following conjecture: Every function (what was meant by function at that time) admits an expansion into what is called today a Fourier series. In 1829, Dirichlet [2] proved the validity of Fourier's conjecture for monotone functions. In 1881, C. Jordan [6], in a critical study of Dirichlet's work, extracted the notion of function of bounded variation (BV[a,b]) proving that a function $u:[a,b] \to \mathbb{R}$ has a bounded variation if and only if it can be written as a difference of monotone functions. As a consequence, he concluded that for such functions Fourier's conjecture holds. These important facts motivated the generalizations of notion of bounded variation in many ways. For example, in 1910, F. Riesz [15] introduced the notion of p-bounded variation $RV_p[a,b]$, for $p \in (1,\infty)$ and proved that a function

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 $u: [a, b] \to \mathbb{R}$ has a p-bounded variation if and only if u is absolutely continuous on [a, b] ($u \in AC[a, b]$), and $u' \in L_p[a, b]$. Moreover, the formula

$$V_p(u, [a, b]) = \int_a^b |u'(t)|^p dt$$

holds, that is known today as the characterization of Riesz for functions of p-bounded variation.

In 1953, this result was further generalized by Y u. T. Medvedev [10] for the class of φ -variation functions $V_{(\varphi,1)}^R[a,b]$ showing that $u \in V_{(\varphi,1)}^R[a,b]$ if and only if u is absolutely continuous and $u' \in L_{\varphi}[a,b]$. Also,

$$V_{(\varphi,1)}^{R}(u) = \int_{0}^{b} \varphi(|u'(t)|) dt.$$

Previously, in 1908, de la Vallée Poussin [3] introduced the class of functions of bounded second variation $BV_2[a,b]$; here the following results are known:

- u belongs to $BV_2[a,b]$ if and only if u is the difference of two convex functions;
- u belongs to $BV_2[a, b]$ if, only if, u is the indefinite integral of a function of bounded variation.

Combining the notion of p-variation in the sense of Riesz with the second variation in the sense of de la Vallée Poussin, N. Merentes in 1992 [11] obtained a new notion of variation $(RV_{(\varphi,2)}[a,b]$) and showed that $u \in RV_{(\varphi,2)}[a,b]$ if and only if u' is absolutely continuous on [a,b], $u' \in L_p[a,b]$, and

$$V_{(\varphi,2)}^{R}(u) = \int_{a}^{b} (|u''(t)|)^{p} dt.$$

M. T. Popoviciu in 1934 [14] extended the notion of second variation to the case of kth variation for k > 2 ($BV^k[a,b]$). Subsequently, this notion has been studied by A. M. Russell [17] in detail, and by M. Wróbel [19].

Recently, in 2010, the authors [12] combined the notion of p-variation (1) in the sense of Riesz with the <math>k-variation in the sense of Popoviciu introducing the new notion of (p,k)-variation in the sense of Riesz-de la Vallée Poussin-Popoviciu. They proved that u has a bounded (p,k)-variation on [a,b] if and only if $u^{(k)}$ is absolutely continuous, $u^{(k)} \in L_p[a,b]$ and

$$V_{(p,k)}^{R}(u) = \int_{a}^{b} \left(\frac{|u^{(k)}(t)|}{(k-1)!} \right)^{p} dt.$$

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In the present paper, we combine the notion of φ -variation in Riesz's sense with the k-variation in the sense of Popoviciu to obtain a new general notion called (φ, k) -variation in the sense of Riesz-Popoviciu $(\hat{V}_{(\varphi,k)}^R[a,b])$. In particular, we prove that

if φ is a convex φ -function satisfying the ∞_1 condition and k is a positive integer, then $u \in \hat{V}_{(\varphi,k)}^R[a,b]$ if and only if $u^{(k-1)}$ is absolutely continuous on [a,b],

$$\frac{u^{(k)}}{(k-1)!} \in L_{\varphi}[a,b]$$

and

$$\hat{V}_{(\varphi,k)}^{R}\left(u,\left[a,b\right]\right) = \int_{a}^{b} \varphi\left(\left|\frac{u^{(k)}(t)}{(k-1)!}\right|\right) dt.$$

This result is stated and proved as Theorem 3.1 below.

2. Some properties of bounded (φ, k) -variation functions

We start with some definitions and known results concerning the Riesz φ -variation, the de la Vallée Poussin second-variation and the Popoviciu kth variation.

By a φ -function we mean here a nondecreasing continuous function

$$\varphi \colon [0,\infty) \to [0,\infty)$$

such that

$$(\varphi(t) = 0 \iff t = 0)$$
 and $\lim_{t \to \infty} \varphi(t) = \infty$.

Remark 2.1 ([18, p. 80]). If φ is a convex φ -function, then φ is superadditive and, consequently,

$$\varphi(\lambda t) \le \lambda \varphi(t), \qquad \lambda \in [0, 1], \qquad t \ge 0.$$
 (1)

DEFINITION 2.1. Let φ be a φ -function, $u: [a, b] \to \mathbb{R}$ and let $\mathcal{P}: a \le t_1 < \cdots < t_n \le b$ be a partition of the interval [a, b]. Consider the expression

$$\sigma_{(\varphi,1)}^{R} := \sum_{j=1}^{n-1} \varphi\left(\frac{|u(t_{j+1}) - u(t_{j})|}{|t_{j+1} - t_{j}|}\right) |t_{j+1} - t_{j}|.$$

The number

$$V_{(\varphi,1)}^{R}(u,[a,b]) := \sup_{\mathcal{P}} \sigma_{(\varphi,1)}^{R},$$

where the supremum is taken over all partitions \mathcal{P} of [a,b], is called the Riesz $(\varphi,1)$ -variation of u on [a,b]. If $V_{(\varphi,1)}^R(u,[a,b])<\infty$, then we say that the function u has a bounded $(\varphi,1)$ -variation.

The class of all $(\varphi, 1)$ -variation functions is denoted by $V_{(\varphi, 1)}^R[a, b]$ and the vector space generated by this class is denoted by $RV_{(\varphi, 1)}[a, b]$. This vector space $RV_{(\varphi, 1)}[a, b]$ equiped with the norm

$$\|u\|_{(\varphi,1)}^R:=|u(a)|+\inf\left\{\lambda>0:\,V_{(\varphi,1)}^R\left(\frac{u}{\lambda},[a,b]\right)\leq 1\right\},$$

has a structure of a Banach space.

In [9], it is shown that if φ is a convex φ -function such that $\lim_{t\to\infty} \frac{\varphi(t)}{t}$ is finite, then $RV_{(\varphi,1)}[a,b] = BV[a,b]$. In this way, it is necessary to assume the additional condition for the function φ ,

$$\lim_{t \to \infty} \frac{\varphi(t)}{t} = \infty,\tag{2}$$

which we call the ∞_1 condition.

Given a φ -function φ , the set

$$L_{\varphi}[a,b] = \left\{ u \in \mathbb{R}^{[a,b]} : \int_{a}^{b} \varphi(|u(t)|) dt < \infty \right\}$$

is usually called the Orlicz class defined by φ .

In [10], the following characterization of the class $V_{(\varphi,1)}^R[a,b]$ known in the literature as Medvedev's lemma [10] is proved.

LEMMA 2.1. A function u belongs to $V_{(\varphi,1)}^R[a,b]$ if and only if $u \in AC[a,b]$ and $u' \in L_{\varphi}[a,b]$. Moreover,

$$V_{(\varphi,1)}^{R}(u,[a,b]) = \int_{a}^{b} \varphi(|u'(t)|) dt.$$

In 1908, de la Vallée Poussin [3] introduced the class of bounded second variation functions as follows. Given a function $u: [a, b] \to \mathbb{R}$ and a partition \mathcal{P} of [a, b],

$$a \le t_1 < t_2 \le t_3 < t_4 \le \dots < t_{2n} \le b,$$
 (3)

we consider the expression

$$\sigma_2(u, [a, b]) := \sum_{i=1}^{n-1} \left| \frac{u(t_{2(j+1)} - u(t_{2j+1}))}{t_{2(j+1)} - t_{2j+1}} - \frac{u(t_{2j}) - u(t_{2j-1})}{t_{2j} - t_{2j-1}} \right|,$$

and define the variation by

$$V_2(u, [a, b]) = \sup_{\mathcal{D}} \sigma_2(u, \mathcal{P}),$$

where the supremum is taken over all partitions \mathcal{P} of the interval [a,b] of the form (3). The number $V_2(u,[a,b])$ is called the de la Vallée Poussin second variation of u on [a,b]. If $V_2(u,[a,b]) < \infty$, then we say that the function u has a bounded second variation on [a,b]. In what follows, by $BV_2[a,b]$ we shall denote the class of all functions $u:[a,b] \to \mathbb{R}$ of bounded second variation on [a,b].

The following result can be found in [3, 14].

PROPOSITION 2.1. If $u \in BV_2[a,b]$, then $u \in \text{Lip}[a,b]$ and u can be expressed as a difference of two convex functions.

Now, we are in a position to introduce the following definitions.

DEFINITION 2.2 ([5]). Let $u: [a,b] \to \mathbb{R}$ and let t_1, \ldots, t_n be distinct points in [a,b]. We define the divided difference of u at points t_1, \ldots, t_n by recurrence:

- $u[t_1] := u(t_1),$
- $u[t_1, t_2] := \frac{u(t_2) u(t_1)}{t_2 t_1},$
- $u[t_1,\ldots,t_n] := \frac{u[t_2,\ldots,t_n] u[t_1,\ldots,t_{n-1}]}{t_n t_1}.$

Remark 2.2 ([17, p. 548]). Let x_0, x_1, \ldots, x_k be k+1 distinct points in [a, b] and suppose that $h_i = x_i - x_0$, $i = 1, \ldots, k$, and $0 < |h_1| < \cdots < |h_k|$. If $f'(x_0)$ exists, then

$$f'(x_0) = k! \lim_{h_k \to 0} \lim_{h_{k-1} \to 0} \dots \lim_{h_1 \to 0} f[x_0, x_1, \dots, x_{k+1}]$$

and

$$f'_{-}(x_0) = k! \lim_{h_k \to 0^-} \lim_{h_{k-1} \to 0^-} \dots \lim_{h_1 \to 0^-} f[x_0, x_1, \dots, x_{k+1}],$$

$$f'_{+}(x_0) = k! \lim_{h_k \to 0^+} \lim_{h_k \to 0^+} \dots \lim_{h_1 \to 0^+} f[x_0, x_1, \dots, x_{k+1}].$$

In the case when two of arguments coincide, we can make the following definition. **DEFINITION 2.3.** Let $x_1, \ldots, x_{s-1}, \zeta_s, x_s, \ldots, x_k$ be k+1 distinct points in [a, b]. Then, we define

$$[x_1, \dots, x_s, x_s, \dots, x_k] = \lim_{\zeta_s \to x_s} [x_1, \dots, x_{s-1}, \zeta_s, x_s, \dots, x_k],$$

providing this limit exists.

DEFINITION 2.4. Let φ be a φ -function, $k \in \mathbb{N}$ and $u : [a, b] \to \mathbb{R}$. Given a partition $\mathcal{P} : a \leq t_1 < \cdots < t_n \leq b$ of the interval [a, b] with at least k+1 points, we define

$$\sigma_{(\varphi,k)}^{R}(u,\mathcal{P}) := \sum_{j=1}^{n-k} \varphi\left(\frac{|u[t_{j+1},\dots,t_{j+k}] - u[t_{j},\dots,t_{j+k-1}]|}{|t_{j+k} - t_{j}|}\right) |t_{j+k} - t_{j}| \tag{4}$$

and

$$V_{(\varphi,k)}^R(u;[a,b]) = V_{(\varphi,k)}^R(u) := \sup \sigma_{(\varphi,k)}^R(u,\mathcal{P}),$$

where the supremum is taken over all partitions \mathcal{P} of the interval [a,b] with at least k+1 points. If $V_{(\varphi,k)}^R(u;[a,b])<\infty$, we say that the function u has a bounded (φ,k) -variation on [a,b] and the class of such functions is denoted by $V_{(\varphi,k)}^R[a,b]$.

Remark 2.3. If φ is a convex φ -function, then the functional

$$V_{(a,b)}^R(\cdot) \colon \mathbb{R}^{[a,b]} \to [0,\infty) \cup \{\infty\}$$

is also convex and, by (1),

$$V_{(\varphi,k)}^{R}(\lambda u) \le \lambda V_{(\varphi,k)}^{R}(u), \qquad \lambda \in [0,1], \ u \in V_{(\varphi,k)}^{R}[a,b]. \tag{5}$$

Remark 2.4. (a) If k=1 and $\varphi(t)=t^p,\ p>1$, Definition 2.4 coincides with the classical concept of p-variation considered by F. Riesz in 1911 [15]. If k=1 and φ is a convex φ -funtion, this definition coincides with the notion of φ -variation considered by Yu. Medveded [10]. If k is a positive integer and $\varphi(t)=t^p,\ p>1$, this definition generalizes the concept of p-variation studied by N. Merentes, S. Rivas and J. Sánchez in [12].

(b) Since

$$u[t_j, t_{j+1}, \dots, t_{j+k}] = \frac{u[t_{j+1}, t_{j+2}, \dots, t_{j+k}] - u[t_j, t_{j+1}, \dots, t_{j+k-1}]}{t_{j+k} - t_j},$$

the sum in (4) of Definition 2.4 may be written as

$$\sum_{j=1}^{n-k} \varphi(|u[t_j, t_{j+1}, \dots, t_{j+k}]|) |t_{j+k} - t_j|.$$

On the other hand, from the properties of k divided differences, we may deduce that, if $u(t) = p(t) = a_k t^k + a_{k-1} t^{k-1} + \dots + a_0$, then $u[t_1, t_2, \dots, t_{k+1}] = a_k$,

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for arbitrary k+1 points t_1, \ldots, t_{k+1} . As a consequence, if u is a polynomial of degree k-1, then $V_{(\varphi,k)}^R(u)=0$.

(c) From the definition of the class $V_{(\varphi,k)}^R[a,b]$, we conclude that this class is a symmetric set; if φ is convex, this class is also convex; however, it is not necessarily a linear space. Notice that the space

$$RV_{(\varphi,k)}[a,b] := \bigcup_{\lambda>0} \lambda V_{(\varphi,k)}^R[a,b]$$
$$= \left\{ u \in \mathbb{R}^{[a,b]} : \exists \lambda > 0, V_{(\varphi,k)}^R\left(\frac{u}{\lambda}\right) < \infty \right\}$$

forms a vector space.

Indeed, if $u_1, u_2 \in RV_{(\varphi,k)}[a,b]$, then $V_{(\varphi,k)}^R(\frac{u_1}{\lambda_1}) < \infty$ and $V_{(\varphi,k)}^R(\frac{u_2}{\lambda_2}) < \infty$ for some $\lambda_1, \lambda_2 > 0$. The convexity of functional $V_{(\varphi,k)}^R(\cdot)$ implies

$$V_{(\varphi,k)}^{R}\left(\frac{u_1+u_2}{\lambda_1+\lambda_2}\right) \leq \frac{\lambda_1}{\lambda_1+\lambda_2}V_{(\varphi,k)}^{R}\left(\frac{u_1}{\lambda_1}\right) + \frac{\lambda_2}{\lambda_1+\lambda_2}V_{(\varphi,k)}^{R}\left(\frac{u_2}{\lambda_2}\right),$$

thus

$$u_1 + u_2 \in RV_{(\varphi,k)}[a,b].$$

To prove that $\alpha u_1 \in RV_{(\varphi,k)}[a,b]$ for some $\alpha \in \mathbb{R}$, it suffices to observe that

$$V_{(\varphi,k)}^R \left(\frac{u_1}{\lambda_1}\right) = V_{(\varphi,k)}^R \left(\left(-\alpha u_1\right)\left(\frac{1}{-\alpha \lambda_1}\right)\right) \quad \text{for } \alpha < 0.$$

Let φ be a convex φ -function and put

$$A := \left\{ u \in \mathbb{R}^{[a,b]} : \exists \lambda > 0, V_{(\varphi,k)}^R \left(\frac{u}{\lambda}\right) \le 1 \right\}.$$

Then, A is balanced as convex and symetric. Moreover, given $u \in RV_{(\varphi,k)}[a,b]$ such that $V_{(\varphi,k)}^{R}(\frac{u}{\lambda}) = k > 1$, by (5), we get

$$V_{(\varphi,k)}^R\left(\frac{u}{k\lambda}\right) \le \frac{1}{k}V_{(\varphi,k)}^R\left(\frac{u}{\lambda}\right) \le 1,$$

so it is also absorbing set. Therefore, the Minkowski functional associated with A given by

$$\mu(u) := \inf \left\{ \lambda > 0 : V_{(\varphi,k)}^R \left(\frac{u}{\lambda} \right) \le 1 \right\}, \qquad u \in RV_{(\varphi,k)}[a,b],$$

is a seminorm on $RV_{(\varphi,k)}[a,b]$.

Let us recall the following definition given by Popoviciu in [14] and studied by Russell in [17] (cf. also M. Wróbel [19]).

DEFINITION 2.5. Let $k \ge 1$ be an integer. For a given partition $\mathcal{P}: a \le t_1 < \cdots < t_n \le b$, with $n \ge k+1$, and a function $u: [a,b] \to \mathbb{R}$, we define

$$\sigma_k(u, \mathcal{P}) := \sum_{n=1}^{n-k} |u[t_{j+1}, \dots, t_{j+k}] - u[t_j, \dots, t_{j+k-1}]|, \qquad (6)$$

and

$$V_k(u; [a, b]) = V_k(u) := \sup_{\mathcal{P}} \sigma_k(u, \mathcal{P}),$$

where the supremum is taken over all the partitions \mathcal{P} of the interval [a, b] with at least k+1 points. If $V_k(u; [a, b]) < \infty$, we say that the function u has a bounded k-variation on the interval [a, b], and the vector space of such functions is denoted by $BV_k[a, b]$.

Modifying the sum (6) slightly, we can consider the following similar but different definition. If k is a positive integer, $u: [a, b] \to \mathbb{R}$ and

$$\mathcal{P}: a \le t_1 < \dots < t_k \le t_{k+1} < \dots < t_{2k} \le t_{2k+1} < \dots < t_{kn} \le b$$

is a partition of the interval [a, b], with at least kn points, we define

$$\hat{\sigma}_k(u, [a, b]) = \hat{\sigma}_k(u) := \sum_{j=1}^{n-1} \left| u[t_{jk+1}, \dots, t_{(j+1)k}] - u[t_{(j-1)k+1}, \dots, t_{jk}] \right|,$$

and

$$\hat{V}_k(u; [a, b]) = \hat{V}_k(u) := \sup \mathcal{P}\hat{\sigma}_k(u, \mathcal{P})$$

where the supremum is taken over all partitions \mathcal{P} of the interval [a, b] with at least kn points.

We define the vector space

$$B\hat{V}_k[a,b] = \left\{ u \colon [a,b] \to \mathbb{R} : \hat{V}_k(u) < \infty \right\}.$$

From this definition, it can be inferred that if a < c < b, then

$$\hat{V}_k[a,b] \ge \hat{V}_k[a,c] + \hat{V}_k[c,b].$$

Theorem 2.1. For k being a positive integer, we have the estimates

$$\hat{V}_k(u, [a, b]) \le V_k(u, [a, b]) \le 3k\hat{V}_k(u, [a, b])$$

and, therefore, $BV_k[a,b] = B\hat{V}_k[a,b]$.

Proof. Let $u \in B\hat{V}_k[a,b]$ and $a \leq t_1 < \cdots < t_{k+1} \leq b$. Consider numbers $b_1, \ldots, b_k, c_1, \ldots, c_k$ such that

$$t_1 < b_1 < \dots < b_k = t_2, \qquad t_k < c_1 < \dots < c_k = t_{k+1}.$$

Then,

$$|u[t_2, \dots, t_{k+1}] - u[t_1, \dots, t_k]|$$

$$\leq |u[t_2, \dots, t_{k+1}] - u[b_1, \dots, b_k]|$$

$$+ |u[b_1, \dots, b_k] - u[c_1, \dots, c_k]|$$

$$+ |u[c_1, \dots, c_k] - u[t_1, \dots, t_k]|$$

$$\leq 3\hat{V}_k(u, [t_1, t_{k+1}]).$$

In this way, if \mathcal{P} : $a \leq t_1 < \ldots < t_n \leq b$ is a partition of [a, b] and, without lost of generality, n = lk for some natural number $l \geq 2$, then

$$\begin{split} &\sum_{j=1}^{(l-1)k} \left| u[t_{j+1,\dots,t_{j+k}}] - u[t_{j},\dots,t_{t_{j+k-1}}] \right| \\ &\leq \sum_{j=1}^{(l-1)k} 3\hat{V}_k\left(u,[t_{j},t_{j+k}]\right) \\ &\leq 3\left(\hat{V}\left(u,[t_{1},t_{1+k}]\right) + \hat{V}_k\left(u,[t_{k+1},t_{2k+1}]\right) + \dots + \hat{V}_k\left(u,[t_{(l-2)k+1},t_{(l-1)k+1}]\right) \\ &+ \hat{V}_k\left(u,[t_{2},t_{2+k}]\right) + \hat{V}_k\left(u,[t_{2+k},t_{2k+2}]\right) + \dots + \hat{V}_k\left(u,[t_{(l-2)k+2},t_{(l-1)k+2}]\right) \\ &+ \dots + \hat{V}_k\left(u,[t_{k},t_{2k}]\right) + \hat{V}_k\left(u,[t_{2k},t_{3k}]\right) + \dots + \hat{V}_k\left(u,[t_{(l-1)k},t_{lk}]\right) \\ &\leq 3k\hat{V}_k\left(u,[a,b]\right). \end{split}$$

Hence,

$$V_k(u, [a, b]) \le 3k\hat{V}_k(u, [a, b])$$

and so, $u \in BV_k[a, b]$. Therefore, we conclude that $\hat{BV}_k[a, b] \subset BV_k[a, b]$. On the other hand, if $u \in BV_k[a, b]$ and

$$\mathcal{P}: a \le t_1 < \dots < t_k \le t_{k+1} \dots < t_{2k} \le t_{2k+1} < \dots < t_{nk} \le b$$

is a partition of the interval [a, b], then from the triangular inequality we obtain

$$\begin{split} & \left| u[t_{jk+1}, \cdots, t_{(j+1)k}] - u[t_{(j-1)k+1}, \cdots, t_{jk}] \right| \\ & \leq \left| u[t_{jk+1}, \cdots, t_{(j+1)k}] - u[t_{jk}, t_{jk+1} \cdots, t_{jk+k-1}] \right| \\ & + \left| u[t_{jk}, t_{jk+1} \dots, t_{jk+k-1}] - u[t_{jk-1}, t_{jk}, t_{jk+1}, \dots, t_{jk+k-2}] \right| \\ & + \dots + \left| u[t_{jk-k+2}, t_{jk-k+3} \dots, t_{jk}, t_{jk+1}] - u[t_{(j-1)k+1}, \dots, t_{jk}] \right| \\ & = \sum_{i=0}^{k-1} \left| u[t_{jk-i+1}, \dots, t_{(j+1)k-i}] - u[t_{jk-i}, \dots, t_{(j+1)k-i-1}] \right|. \end{split}$$

From here, putting l = jk - 1, we get:

$$\sum_{j=1}^{n-1} \left| u[t_{jk+1}, \dots, t_{(j+1)k}] - u[t_{(j-1)k+1}, \dots, t_{jk}] \right|$$

$$\leq \sum_{j=1}^{n-1} \sum_{l=jk-k+1}^{jk} \left| u[t_{l+1}, \dots, t_{l+k}] - u[t_{l}, \dots, t_{l+k-1}] \right|$$

$$= \sum_{l=1}^{(n-1)k} \left| u[t_{l+1}, \dots, t_{l+k}] - u[t_{l}, \dots, t_{l+k-1}] \right| = V_k(u, [a, b]).$$

Finally, we get $\hat{V}_k(u, [a, b]) \leq V_k(u, [a, b])$, so, $u \in B\hat{V}_k[a, b]$. As a consequence, the inclusion $BV_k(u, [a, b]) \subset B\hat{V}_k(u, [a, b])$ holds as well.

From this result, we deduce that all properties of the space $BV_k[a,b]$ are shared by the space $B\hat{V}_k[a,b]$ as well. We summarize some of these properties in the following

Theorem 2.2 ([17]). If k is a positive integer, then

- (i) If $V_k(u, [a, b]) < \infty$, then $u[t_1, \dots, t_k]$ is bounded for all $t_1, \dots, t_k \in [a, b]$.
- (ii) $BV_{k+1}[a,b] \subset BV_k[a,b]$.
- (iii) If $u \in BV_2[a, b]$, then u is absolutely continuous on [a, b], u'_+ exists on [a, b), u'_- exists on (a, b] and u has finite derivatives exept for at most countably many points. If $u \in BV_k[a, b]$, $k \ge 3$, then $u^{(r)}$, r = 1, ..., k 2, exist and belong to $BV_{k-r}[a, b]$ and $u^{(k-1)}$ exists a.e. in [a, b].
- (iv) If $u \in BV_k[a, b]$, then $u = u_{r1} u_{r2}$, where u_{r1}, u_{r2} are r-convex functions (r = 1, ..., k), which means that

$$u_{ri}[t_1, \dots, t_{r+1}] \ge 0$$
, for $i = 1, 2, r = 1, \dots, k; t_1, \dots, t_{r+1} \in [a, b]$.

In the following theorem, we present a relation between the class $V_{(\varphi,k)}^R[a,b]$ and the space $BV_k[a,b]$.

THEOREM 2.3. If φ is a convex φ -function and k a positive integer, then $V_{(\varphi,k)}^R[a,b] \subset BV_k[a,b]$ and

$$V_k(u) \le k(b-a) + \frac{1}{\varphi(1)} V_{(\varphi,k)}^R(u), \qquad u \in V_{(\varphi,k)}^R[a,b].$$

Also, if the ∞_1 condition does not hold, then

$$V_{(\varphi,k)}^R[a,b] = BV_k[a,b].$$

Moreover, the above relations are also true if we replace $V_k(u)$ by $\hat{V}_k(u)$ and $BV_k[a,b]$ with $B\hat{V}_k[a,b]$.

Proof. Let $u \in V_{(\varphi,k)}^R[a,b]$ and $\mathcal{P}: a \leq t_0 < t_1 < \cdots < t_n \leq b$ be a partition of [a,b] containing at least k+1 points. Consider the set

$$\Gamma = \left\{ j \in \{0, \dots, n-k\} : \frac{|u[t_{j+1}, t_{j+2}, \dots, t_{j+k}] - u[t_j, t_{j+1}, \dots, t_{j+k-1}]|}{|t_{j+k} - t_j|} \le 1 \right\}.$$

Since φ is convex and $\varphi(0) = 0$, we have $\varphi(t) \ge t\varphi(1)$ for $t \ge 1$ and

$$\begin{split} &\sum_{j=0}^{n-k} \left| u[t_{j+1}, t_{j+2}, \dots, t_{j+k}] - u[t_{j}, t_{j+1}, \dots, t_{j+k-1}] \right| \\ &= \sum_{j=0}^{n-k} \frac{\left| u[t_{j+1}, t_{j+2}, \dots, t_{j+k}] - u[t_{j}, t_{j+1}, \dots, t_{j+k-1}] \right|}{|t_{j+k} - t_{j}|} \left| t_{j+k} - t_{j} \right| \\ &= \sum_{j=0} \left| t_{j+k} - t_{j} \right| \\ &+ \frac{1}{\varphi(1)} \sum_{j \notin \Gamma} \varphi \left(\frac{\left| u[t_{j+1}, t_{j+2}, \dots, t_{j+k}] - u[t_{j}, t_{j+1}, \dots, t_{j+k-1}] \right|}{|t_{j+k} - t_{j}|} \right) \left| t_{j+k} - t_{j} \right| \\ &\leq \sum_{j=0}^{n-k} \left| t_{j+k} - t_{j} \right| + \frac{1}{\varphi(1)} V_{(\varphi,k)}^{R}(u) \\ &\leq \sum_{j=0}^{n-k} \left(t_{j+k} - t_{j+k-1} + t_{j+k-1} - t_{j+k-2} + \dots + t_{j+1} - t_{j} \right) + \frac{1}{\varphi(1)} V_{(\varphi,k)}^{R}(u) \\ &\leq k(b-a) + \frac{1}{\varphi(1)} V_{(\varphi,k)}^{R}(u). \end{split}$$

Therefore, we get that $u \in BV_k[a, b]$ and the indicated relation is verified. The proof of the second part of the theorem is the counterpart of the proof of theorem in [9] saying that if the ∞_1 condition does not hold, then

$$BV[a,b] = RV_{(\varphi,1)}[a,b].$$

Remark 2.5. As a consequence of Theorem 2.1 and Theorem 2.3, we have that Theorem 2.3 is also true if we replace $BV_k[a,b]$ with $B\hat{V}_k[a,b]$ and $V_k(u)$ with $\hat{V}_k(u)$. In view of this result, from now on, we will assume that φ is a convex φ -function that verifies the ∞_1 condition. Also, functions of bounded (φ,k) -variation in the sense of Riesz share all properties with the functions of bounded k-variation.

PROPOSITION 2.2. Let φ be a φ -function and k a positive integer. Then,

$$V_{(\varphi,k+1)}^R[a,b] \subset V_{(\varphi,k)}^R[a,b].$$

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Proof. Let $u \in V_{(\varphi,k+1)}^R[a,b]$. Then, Theorem 2.3 implies that $u \in BV_{k+1}[a,b]$. As a consequence, there is a constant K such that $|u[s_1,\ldots,s_{k+1}]| \leq K$ for any choice of $s_1,\ldots,s_k \in [a,b]$. Consider a partition $\mathcal{P} \colon a \leq t_0 < t_1 < \cdots < t_n \leq b$ of the interval [a,b] containing at least k+1 points. Then,

$$\sum_{j=0}^{n-k} \varphi\left(\frac{|u[t_{j+1}, t_{j+2}, \dots, t_{j+k}] - u[t_{j}, t_{j+1}, \dots, t_{j+k-1}]|}{|t_{j+k} - t_{j}|}\right) |t_{j+k} - t_{j}|$$

$$= \sum_{j=0}^{n-k} \varphi\left(|u[t_{j}, t_{j+1}, \dots, t_{j+k}]|\right) |t_{j+k} - t_{j}|$$

$$\leq \varphi(K) \sum_{j=0}^{n-k} \varphi\left|t_{j+k} - t_{j}| \leq \varphi(K) k (b-a).$$

From this, we conclude that $V_{(\varphi,k)}^{R}(u,[a,b]) \leq \varphi(K) k (b-a)$.

Corollary 2.1. Let k be a positive integer and φ a φ -function. Then,

$$RV_{(\varphi,k+1)}[a,b] \subset RV_{(\varphi,k)}[a,b].$$

Using notation of Definition 2.3, we have the following lemma.

LEMMA 2.2 ([17, Theorem 8]). If $u: [a, b] \to \mathbb{R}$ has a derivative in $t_1, t_2, \ldots, t_k \in [a, b]$, then

$$u'[t_1, t_2, \dots, t_k] = u[t_1, t_1, t_2, \dots, t_k] + \dots + u[t_1, t_2, \dots, t_{k-1}, t_k, t_k].$$

PROPOSITION 2.3. Let φ be a convex φ -function, $k \geq 2$ an integer, and $u \in V_{(\varphi,k)}^R[a,b]$. If u' exists, then $\frac{u'}{k} \in V_{(\varphi,k-1)}^R[a,b]$ and

$$V_{(\varphi,k-1)}^R\left(\frac{u'}{k}\right) \le V_{(\varphi,k)}^R(u).$$

Proof. Let $\mathcal{P}: a \leq t_0 < t_1 < \cdots < t_n \leq b$ be a partition of [a, b]. From the above lemma and the convexity of φ , it follows that

$$\begin{split} &\sum_{j=0}^{n-(k-1)} \varphi \left(\frac{1}{k} \left| u'[t_j, t_{j+1}, \dots, t_{j+k-1}] \right| \right) |t_{j+k-1} - t_j| \\ &= \sum_{j=0}^{n-(k-1)} \varphi \left(\sum_{h=j}^{j+(k-1)} \frac{|u[t_j, t_{j+1}, \dots t_{h-1}, t_h, t_h, t_{h+1}, \dots, t_{j+k-1}]|}{k} \right) |t_{j+k-1} - t_j| \\ &\leq \frac{1}{k} \sum_{j=0}^{n-(k-1)} \left(\sum_{h=j}^{j+(k-1)} \varphi \left(|u[t_j, t_{j+1}, \dots, t_h, t_h, \dots, t_{j+k-1}]| \right) \right) |t_{j+k-1} - t_j| \\ &\leq V_{(\varphi,k)}^R \left(u \right). \end{split}$$

COROLLARY 2.2. Let φ be a convex φ -function, $k \geq 3$ a positive integer, and $u \in RV_{(\varphi,k)}[a,b]$. Then, $u' \in RV_{(\varphi,k-1)}[a,b]$.

Comparing with the definition of $\hat{V}_k[a,b]$ and modifying the sum in (4), we can consider the following definition. Given a positive integer k, a φ -function φ , a function $u \colon [a,b] \to \mathbb{R}$, and a partition

$$\mathcal{P}: a \leq t_1 < \dots < t_k \leq t_{k+1} < \dots < t_{2k} \leq t_{2k+1} < \dots < t_{nk} \leq b$$

of the interval [a, b], let us consider the expression

$$\hat{\sigma}_{(\varphi,k)}^{R}(u,\mathcal{P}) := \sum_{i=1}^{n-1} \varphi \left(\frac{\left| u[t_{jk+1}, \dots, t_{(j+1)k}] - u[t_{(j-1)k+1}, \dots, t_{jk}] \right|}{\left| t_{(j+1)k} - t_{(j-1)k+1} \right|} \right) \left| t_{(j+1)k} - t_{(j-1)k+1} \right|$$

and put

$$\hat{V}_{(\varphi,k)}^R(u;[a,b]) = \hat{V}_{(\varphi,k)}^R(u) := \sup_{\mathcal{D}} \hat{\sigma}_{(\varphi,k)}^R(u,\mathcal{P}),$$

where the supremum is taken over all partitions \mathcal{P} of the interval [a, b] containing at least 2k-1 points. Let

$$\hat{V}^R_{(\varphi,k)}[a,b] = \left\{ u \colon [a,b] \to \mathbb{R} : \hat{V}^R_{(\varphi,k)}(u) < \infty \right\}.$$

From this definition, it immediately follows that $\hat{V}_{(\varphi,k)}^R[a,b]$ is a symmetric set and, if φ is convex, this set is convex.

Consequently, for convex φ ,

$$\hat{RV}_{(\varphi,k)}[a,b] = \left\{ u \colon [a,b] \to \mathbb{R} : \exists \lambda > 0, \ \hat{V}_{(\varphi,k)}^R \left(\frac{u}{\lambda}\right) < \infty \right\}$$
$$= \bigcup_{\lambda > 0} \lambda \hat{V}_{(\varphi,k)}^R[a,b]$$

is the vector space generated by $\hat{V}_{(\varphi,k)}^{R}[a,b]$.

Theorem 2.4. Let k be a positive integer and φ a convex φ -function.

$$\text{(i)} \ \ If \ u \in \hat{V}^R_{(\varphi,k)}[a,b], \ then \ V^R_{(\varphi,k)}(\frac{u}{k},[a,b]) \leq k \hat{V}^R_{(\varphi,k)}\left(u,[a,b]\right).$$

(ii) If
$$u \in V_{(\varphi,k)}^R[a,b]$$
, then $\hat{V}_{(\varphi,k)}^R(\frac{u}{k},[a,b]) \leq \frac{1}{k}V_{(\varphi,k)}^R(u,[a,b])$.

(iii)
$$\hat{RV}_{(\varphi,k)}[a,b] = RV_{(\varphi,k)}[a,b].$$

Proof. Let $u \in \hat{V}_{(\varphi,k)}^R[a,b]$ and $a \leq t_1 < \ldots < t_{k+1} \leq b$. Consider numbers $a_1,\ldots,a_k,b_1,\ldots,b_k$, such that

$$t_1 = a_1 < \ldots < a_k \le t_2,$$
 $t_k \le b_1 < \ldots < b_k = t_{k+1}.$

Now, we proceed similarly as in the proof of Theorem 2.1. Using the triangular inequality and the convexity of φ , we have

$$\begin{split} & \varphi \left(\frac{|u[t_2, \dots, t_{k+1}] - u[t_1, \dots, t_k]|}{3 |t_{k+1} - t_1|} \right) |t_{k+1} - t_1| \\ & \leq \frac{1}{3} \left[\varphi \left(\frac{|u[t_2, \dots, t_{k+1}] - u[a_1, \dots, a_k]|}{|t_{k+1} - a_1|} \right) |t_{k+1} - a_1| \right. \\ & + \varphi \left(\frac{|u[a_1, \dots, a_k] - u[b_1, \dots, b_k]|}{|b_k - a_1|} \right) |b_k - a_1| \\ & + \varphi \left(\frac{|u[b_1, \dots, b_k] - u[t_1, \dots, t_k]|}{|b_k - t_1|} \right) |b_k - t_1| \right] \\ & \leq \hat{V}_{(\varphi, k)}^R(u, [t_1, t_{k+1}]). \end{split}$$

Therefore, if $\mathcal{P}: a \leq t_1 < \cdots < t_n \leq b$ is a partition of [a, b], proceeding as in the proof of Theorem 2.1, we obtain

$$\sum_{j=1}^{n-k} \varphi\left(\frac{|u[t_{j+1,\dots,t_{j+k}}] - u[t_{j},\dots,t_{j+k-1}]|}{3|t_{j+k} - t_{j}|}\right) |t_{j+k} - t_{j}|$$

$$\leq kV_{(\varphi,k)}^{R}\left(u,[a,b]\right),$$

hence,

$$V_{(\varphi,k)}^R\left(\frac{u}{3},[a,b]\right) \le k\hat{V}_{(\varphi k)}^R\left(u,[a,b]\right).$$

Therefore, $\hat{RV}_{(\varphi,k)}[a,b] \subset RV_{(\varphi,k)}[a,b]$.

If we consider $u \in V_{(\omega,k)}^R[a,b]$ and a partition

$$\mathcal{P}: a \le t_1 < \dots < t_k \le t_{k+1} < \dots < t_{2k} \le t_{2k+1} < \dots < t_{nk} \le b$$

of the interval [a, b], then proceeding as in the proof of Theorem 2.1 and using the triangular inequality and the convexity of φ , we get

$$\varphi\left(\frac{\left|u[t_{jk+1},\dots,t_{(j+1)k}]-u[t_{(j-1)k+1},\dots,t_{jk}]\right|}{k\left|t_{(j+1)k}-t_{(j-1)k+1}\right|}\right) \times \left|t_{(j+1)k}-t_{(j-1)k+1}\right| \\
\leq \frac{1}{k} \sum_{i=0}^{k-1} \varphi\left(\frac{\left|u[t_{jk-i+1},\dots,t_{(j+1)k-i}]-u[t_{jk-i},\dots,t_{(j+1)k-i-1}]\right|}{\left|t_{(j+1)k-i}-t_{jk-i}\right|}\right) \\
\times \left|t_{(j+1)k-i}-t_{jk-i}\right|.$$

From here, we get in turn

$$\sum_{j=1}^{n-1} \varphi \left(\frac{\left| u[t_{jk+1}, \dots, t_{(j+1)k}] - u[t_{(j-1)k+1}, \dots, t_{jk}] \right|}{k \left| t_{(j+1)k} - t_{(j-1)k+1} \right|} \right) \times \left| t_{(j+1)k} - t_{(j-1)k+1} \right|$$

$$\leq \frac{1}{k} V_{(\varphi,k)}^{R}(u, [a, b]).$$

Thus, we conclude that $\hat{V}^R_{(\varphi,k)}(\frac{u}{k},[a,b]) \leq \frac{1}{k}V^R_{(\varphi,k)}(u,[a,b])$ and, as a consequence, $RV_{(\varphi,k)}[a,b] \subset \hat{RV}_{(\phi,k)}[a,b]$,

In case $\varphi(t)=t^p,\ p>1$, the class $V_{(\varphi,k)}[a,b]$ coincides with the vector space $RV_{(p,k)}[a,b]$ which has been studied in [12]. So, we get the following

Corollary 2.3. Let k be a positive integer. Then, $RV_{(p,k)}[a,b] = \hat{R}V_{(p,k)}[a,b]$.

Moreover, proceeding in a similar way as in the proof of Theorem 2.3, the following theorem can be proved.

THEOREM 2.5. Let φ be a convex φ -function and k a positive integer. Then, $\hat{V}_{(a,k)}^R[a,b] \subset BV_k[a,b]$ and

$$\hat{V}_k(u) \le b - a + \frac{1}{\varphi(1)} \hat{V}_{(\varphi,k)}^R(u), \qquad u \in \hat{V}_{(\varphi,k)}^R[a,b].$$

Moreover, if the ∞_1 condition does not hold, then

$$\hat{V}_{(\varphi,k)}^{R}[a,b] = BV_k[a,b].$$

THEOREM 2.6. Let φ be a convex φ -function, $k \geq 2$ be a positive integer, and $u \in \hat{V}_{(\varphi,k)}^R[a,b]$. Then, $u^{(k-1)}$ exists and is continuous on [a,b].

Proof. Fix arbitrarilly a natural number $k \geq 2$ and take $u \in \hat{V}_{(\varphi,k)}^R[a,b]$. Applying Theorem 2.4, we get $\frac{u}{3} \in BV_k[a,b]$ and, by [17, Theorem 12], it follows that $u^{(k-2)} \in BV_2[a,b]$. Consequently, $u^{(k-2)}$ is continuous and can be expressed as a difference of two convex functions. As a consequence, the unilateral derivatives $u_+^{(k-1)}(t)$ on [a,b) and $u_-^{(k-1)}(t)$ on (a,b] exist and are continuous. In addition, the set E of all points $t \in [a,b]$, where $u^{(k-1)}(t)$ does not exist, is countable and $u^{(k-1)}$ is continuous on $[a,b] \setminus E$ (Theorem 2.2).

Suppose that there exists $x_0 \in (a, b)$, where $u^{(k-1)}$ does not exist. Then,

$$\alpha_{x_0} = \left| u_+^{(k-1)}(x_0) - u_-^{(k-1)}(x_0) \right| > 0.$$
 (7)

Consider 3(k+2) distinct points $t_1, \ldots, t_{k-2}, \alpha_1, \ldots, \alpha_{k-2}, s_1, \ldots, s_{k-2} \in (a,b)$ and h>0 such that

$$a \le x_0 - h < t_1 < \ldots < t_{k-2} < x_0 < \alpha_1 < \ldots < \alpha_k < s_1 < \ldots < s_{k-2} < x_0 + h \le b.$$

By Remark 2.2, we have, for sufficiently small h > 0,

$$u_{+}^{(k-1)}(x_0) = (k-2)! \lim_{h \to 0^{+}} \left(\lim_{\substack{s_1 \to x_0 + h \\ \alpha_{k-2} \to x_0}} \frac{u[s_1, \dots, s_{k-2}, x_0 + h] - u[x_0, \alpha_1, \dots, \alpha_{k-2}]}{h} \right)$$

and

$$u_{-}^{(k-1)}(x_0) = (k-2)! \lim_{h \to 0^+} \left(\lim_{\substack{\alpha_{k-2} \to x_0 \\ t_{k-2} \to x_0 - h}} \frac{u[x_0, \alpha_1, \dots, \alpha_{k-2}] - u[x_0 - h, t_1, \dots, t_{k-2}]}{h} \right).$$

Hence, putting

$$A_{x_0}^h = A_{x_0}^h (t_1, \dots, t_{k-2}, \alpha_1, \dots, \alpha_{k-2}, s_1, \dots, s_{k-2})$$

$$:= \frac{u[s_1, \dots, s_{k-2}, x_0 + h] - u[x_0, \alpha_1, \dots, \alpha_{k-2}]}{h}$$

$$- \frac{u[x_0, \alpha_1, \dots, \alpha_{k-2}] - u[x_0 - h, t_1, \dots, t_{k-2}]}{h}$$

by (7), we get $A_{x_0}^h(t_1,\ldots,t_{k-2},\alpha_1,\ldots,\alpha_{k-2},s_1,\ldots,s_{k-2})\neq 0$ and

$$\alpha_{x_0} = (k-2)! \left| \lim_{h \to 0} \left(\lim_{\substack{s_1 \to x_0 + h \\ \alpha_{k-2} \to x_0 \\ t_{k-2} \to x_0 - h}} A_{x_0}^h(t_1, \dots, t_{k-2}, \alpha_1, \dots, \alpha_{k-2}, s_1, \dots, s_{k-2}) \right) \right|.$$
(8)

Since

$$V_{(\varphi,k)}^{R}(u) \ge \varphi \left(\frac{\left| A_{x_0}^{h}(t_1, \dots, t_{k-2}, \alpha_1, \dots, \alpha_{k-2}, s_1, \dots, s_{k-2}) \right|}{2h} \right) 2h$$

$$= \varphi \left(\frac{\left| A_{x_0}^{h} \right|}{2h} \right) \left(\frac{\left| A_{x_0}^{h} \right|}{2h} \right)^{-1} \left| A_{x_0}^{h} \right|,$$

applying (8), the continuity of φ and the ∞_1 condition, we have

$$V_{(\varphi,k)}^{R}(u) \ge \lim_{h \to 0} \left(\lim_{\substack{s_1 \to x_0 + h \\ \alpha_{k-2} \to x_0 - h}} \varphi\left(\frac{|A_{x_0}^h|}{2h}\right) \left(\frac{|A_{x_0}^h|}{2h}\right)^{-1} \frac{\alpha_{x_0}}{(k-2)!} = \infty,$$

which contradicts the fact that $\hat{V}^{R}_{(\varphi,k)}(u) < \infty$. Hence, $u^{(k-1)}$ exists on [a,b]. Since $E = \emptyset$, we conclude that $u^{(k-1)}$ is continuous on the whole interval [a,b].

3. Main result

Now, we will need the following proposition.

PROPOSITION 3.1 ([5], [1]). Let $n \ge 1$ and let t_1, \ldots, t_{n+1} be points of the interval $[a, b] \subset \mathbb{R}$. If $u \in C^n[a, b]$, then there exist

$$\xi \in [\min\{t_1,\ldots,t_{n+1}\},\max\{t_1,\ldots,t_{n+1}\}] \text{ such that } u[t_1,\ldots,t_{n+1}] = \frac{u^{(n)}(\xi)}{n!}.$$

In particular, if the function u is n-times continuously differentiable in the neighbourhood of t, then

$$u[\underbrace{t,\ldots,t}_{n+1 \ times}] = \frac{u^{(n)}(t)}{n!}.$$

The main result reads as follows.

THEOREM 3.1. Let φ be a convex φ -function that satisfies the ∞_1 condition and k a positive integer. Then, $u \in \hat{V}_{(\varphi,k)}^R[a,b]$ if and only if $u^{(k-1)}$ is absolutely continuous on [a,b], $\frac{u^{(k)}}{(k-1)!} \in L_{\varphi}[a,b]$, and the following equality holds

$$\hat{V}_{(\varphi,k)}^{R}\left(u[a,b]\right) = \int_{a}^{b} \varphi\left(\left|\frac{u^{(k)}(t)}{(k-1)!}\right|\right) dt.$$

Proof. Fix $u \in \hat{V}_{(\varphi,k)}^{R}[a,b]$ and consider a partition \mathcal{P} : $a \leq t_1 < \cdots < t_n \leq b$ of the interval [a,b] with points $s_1,\ldots,s_{nk} \in [a,b]$ such that

$$t_1 = s_1 < \dots < s_k < t_2 = s_{k+1} < \dots < s_{2k} < t_3 = s_{2k+1} < \dots < t_{n-1} = s_{(n-2)k+1} < \dots < s_{(n-1)k} < s_{(n-1)k+1} < \dots < s_{n_k} = t_n.$$

By Proposition 3.1, there exist intermediate points

$$\xi_j \in (s_{(j-1)k+1}, s_{jk}), \quad j = 1, \dots, n,$$

such that

$$\frac{u^{(k-1)}(\xi_j)}{(k-1)!} = u[s_{(j-1)k+1}, \dots, s_{jk}], \qquad j = 1, \dots, n.$$

Since $u \in \hat{V}_{(\varphi,k)}^{R}[a,b]$, we have

$$\sum_{j=1}^{n-1} \varphi \left(\frac{\left| u^{(k-1)}(\xi_{j+1}) - u^{(k-1)}(\xi_j) \right|}{(k-1)! \left| s_{(j+1)k} - s_{(j-1)k+1} \right|} \right) \left| s_{(j+1)k} - s_{(j-1)k+1} \right|$$

$$= \sum_{j=1}^{n-1} \varphi \left(\frac{\left| u[s_{jk+1}, \dots, s_{(j+1)k}] - u[s_{(j-1)k+1}, \dots, s_{jk}] \right|}{\left| s_{(j+1)k} - s_{(j-1)k+1} \right|} \right) \left| s_{(j+1)k} - s_{(j-1)k+1} \right|$$

$$\leq \hat{V}^R_{(\varphi,k)}(u,[a,b]).$$

Passing to the limit as $s_{jk} \to s_{(j-1)k+1} = t_j$, $j = 1, \dots, n-1$, and $s_{(n-1)k+1} \to s_{nk} = t_n$, we get $\xi_j \to t_j$, $j = 1, \dots, n$. Since $u^{(k-1)}$ is continuous on [a, b], we obtain

$$\sum_{j=1}^{n-1} \varphi \left(\frac{\left| u^{(k-1)}(t_{j+1}) - u^{(k-1)}(t_j) \right|}{(k-1)! \left| t_{j+1} - t_j \right|} \right) \left| t_{j+1} - t_j \right| \le \hat{V}_{(\varphi,k)}^R(u, [a, b]).$$

So, $\frac{u^{(k-1)}}{(k-1)!} \in V_{(\varphi,1)}^R[a,b]$ and $V_{(\varphi,1)}^R(\frac{u^{(k-1)}}{(k-1)!},[a,b]) \leq \hat{V}_{(\varphi,k)}^R(u,[a,b])$. By Medvedev's lemma [10], we have $\frac{u^{(k-1)}}{(k-1)!} \in AC[a,b]$, $\frac{u^{(k)}}{(k-1)!} \in L_{\varphi}[a,b]$ and

$$V_{(\varphi,1)}^{R}\left(\frac{u^{(k-1)}}{(k-1)!},[a,b]\right) = \int_{a}^{b} \varphi\left(\frac{\left|u^{(k)}(t)\right|}{(k-1)!}\right) dt.$$

As a consequence, $u^{(k-1)} \in AC[a,b], \frac{u^{(k)}}{(k-1)!} \in L_{\varphi}[a,b]$, and

$$\int_{a}^{b} \varphi\left(\frac{\left|u^{(k)}(t)\right|}{(k-1)!}\right) dt \le \hat{V}_{(\varphi,k)}(u,[a,b]).$$

Conversely, let us suppose that $u^{(k-1)}$ is absolutely continuous on [a, b] and $\frac{u^{(k)}}{(k-1)!} \in L_{\varphi}[a, b]$. Consider any partition

$$\mathcal{P}: a \le t_1 < \ldots < t_k \le t_{k+1} < \ldots < t_{2k} \le t_{2k+1} < \ldots < t_{nk} \le b$$

of the interval [a, b]. By Proposition 3.1, there exist intermediate points

$$\xi_j \in (t_{(j-1)k+1}, t_{j_k}), \quad j = 1, \dots, n,$$

such that

$$\frac{u^{(k-1)}(\xi_j)}{(k-1)!} = u[t_{(j-1)k+1}, \dots, t_{jk}], \qquad j = 1, \dots, n.$$

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Using the properties of the φ -function φ , the absolute continuity of $u^{(k-1)}$ on [a,b], and Jensen's inequality, we obtain

$$\varphi\left(\frac{\left|u[t_{jk+1},\dots,t_{(j+1)k}]-u[t_{(j-1)k+1},\dots,t_{jk}]\right|}{|t_{(j+1)k}-t_{(j-1)k+1}|}\right)|t_{(j+1)k}-t_{(j-1)k+1}|$$

$$=\int_{t_{(j-1)k+1}}^{t_{(j+1)k}} \varphi\left(\frac{\left|u^{(k-1)}(\xi_{j+1})-u^{(k-1)}(\xi_{j})\right|}{(k-1)!\left|t_{(j+1)k}-t_{(j-1)k+1}\right|}\right)d\xi$$

$$=\int_{t_{(j-1)k+1}}^{t_{(j+1)k}} \varphi\left(\int_{\xi_{j}}^{\xi_{j+1}} \frac{\left|u^{(k)}(t)\right|}{(k-1)!\left|t_{(j+1)k}-t_{(j-1)k+1}\right|}dt\right)d\xi$$

$$\leq\int_{t_{(j-1)k+1}}^{t_{(j+1)k}} \varphi\left(\int_{t_{(j-1)k+1}}^{t_{(j+1)k}} \frac{\left|u^{(k)}(t)\right|}{(k-1)!\left|t_{(j+1)k}-t_{(j-1)k+1}\right|}dt\right)d\xi$$

$$\leq\int_{t_{(j-1)k+1}}^{t_{(j+1)k}} \frac{1}{\left|t_{(j+1)k}-t_{(j-1)k+1}\right|} \int_{t_{(j-1)k+1}}^{t_{(j+1)k}} \varphi\left(\frac{\left|u^{(k)}(t)\right|}{(k-1)!}\right)dtd\xi$$

$$=\int_{t_{(j-1)k+1}}^{t_{(j+1)k}} \varphi\left(\frac{\left|u^{(k)}(t)\right|}{(k-1)!}\right)dt.$$

Therefore,

$$\sum_{j=1}^{n-1} \varphi\left(\frac{\left|u[t_{jk+1}, \dots, t_{(j+1)k}] - u[t_{(j-1)k+1}, \dots, t_{jk}]\right|}{\left|t_{(j+1)k} - t_{(j-1)k+1}\right|}\right) \left|t_{(j+1)k} - t_{(j-1)k+1}\right|$$

$$\leq \int_{a}^{b} \varphi\left(\frac{\left|u^{(k)}(t)\right|}{(k-1)!}\right) dt.$$

Thus, we get

$$\hat{V}_{(\varphi,k)}^{R}(u,[a,b]) \le \int_{a}^{b} \varphi\left(\frac{\left|u^{(k)}(t)\right|}{(k-1)!}\right) dt,$$

which completes the proof.

COROLLARY 3.1. Let φ be a convex φ -function satisfying the ∞_1 condition and k a positive integer. Then,

(i) $u \in \hat{V}_{(\varphi,k)}^{R}[a,b]$ if and only if $\frac{u^{(k-r)}}{(k-r)!} \in \hat{V}_{(\varphi,r)}^{R}[a,b]$, $r = 1, \ldots, k-1$, and

$$\hat{V}_{(\varphi,r)}^{R}\left(\frac{(r-1)!}{(k-1)!}u^{(k-r)}\right) = \hat{V}_{(\varphi,k)}^{R}(u).$$

(ii) $u \in RV_{(\varphi,k)}[a,b]$ if and only if $u^{(k-r)} \in RV_{(\varphi,r)}[a,b], r = 1, ... k - 1.$

COROLLARY 3.2. Let φ be a convex φ -function satisfying the ∞_1 condition and k a positive integer. Then,

- (i) $\bigcap_{k=1}^{\infty} RV_{(\varphi,k)}[a,b] = C_{\infty}[a,b],$
- (ii) $\bigcup_{k=1}^{\infty} RV_{(\varphi,k)}[a,b] = RV_{(\varphi,1)}[a,b].$

Proposition 3.2 ([7], [8]). Let φ_1, φ_2 be φ -functions. Then,

(i) $L_{\varphi_1}[a,b]$ is a vector space if and only if φ_1 satisfies the condition $\Delta_2(\infty)$, that is, there exist numbers $\eta > 0$, $t_0 \geq 0$ such that

$$\varphi(2t) < \eta \varphi(t), \qquad t > t_0. \tag{9}$$

(ii) $L_{\varphi_1}[a,b] \subset L_{\varphi_2}[a,b]$ if and only if there exist numbers η , $t_0 > 0$ such that

$$\varphi_2(t) \le \eta \varphi_1(t), \qquad t \ge t_0.$$

Lemma 3.1. Let φ_1 and φ_2 be φ -functions. Then, the following result holds.

- (i) $\limsup_{\substack{t\to\infty\\t\geq t_0}} \frac{\varphi_1(t)}{\varphi_2(t)}$ is finite if there are $\eta>0, t_0>0$, such that $\varphi_1(t)\leq \eta\varphi_2(t)$,
- (ii) $\limsup_{\substack{t\to\infty\\t\geq t_0}} \frac{\varphi_1(t)}{\varphi_2(t)} = \infty$, then there are $\eta > 0, t_0 > 0$, such that $\varphi_2(t) \leq \eta \varphi_1(t)$,

THEOREM 3.2. Let k be a positive integer, and let φ_1 and φ_2 be convex φ -functions. Then,

$$\hat{V}^R_{(\varphi_1,k)}[a,b] \subset \hat{V}^R_{(\varphi_2,k)}[a,b]$$

if and only if there are $\eta > 0$, $t_0 > 0$, such that

$$\varphi_2(t) \le \eta \varphi_1(t), \qquad t \ge t_0.$$

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Proof. Suppose first that there are $\eta > 0$, $t_0 > 0$, such that $\varphi_2(t) \leq \eta \varphi_1(t)$, $t \geq t_0$. By Proposition 3.2, we know that $L_{\varphi_1}[a,b] \subset L_{\varphi_2}[a,b]$. If $u \in \hat{V}_{(\varphi_1,k)}^R[a,b]$, then by Theorem 3.1 we have

 $u^{(k-1)} \in AC[a, b]$ and $\frac{u^{(k)}}{(k-1)!} \in L_{\varphi_1}[a, b] \subset L_{\varphi_2}[a, b].$

Using Theorem 3.1 again, we conclude that $u \in \hat{V}_{(\varphi_2,k)}^R[a,b]$.

On the other hand, if $\hat{V}^R_{(\varphi_1,k)}[a,b] \subset \hat{V}^R_{(\varphi_2,k)}[a,b]$, then there are $\eta>0,\,t_0>0$, such that $\varphi_1(t)\leq \eta,\,\varphi_2(t),\,t\geq t_0$. Applying reasoning as in the first part of this proof, we obtain the inclusion $\hat{V}^R_{(\varphi_2,k)}[a,b]\subset \hat{V}^R_{(\varphi_1,k)}[a,b]$, which is a contradiction. Therefore, the claimed inequality is established.

COROLLARY 3.3. Let k be a positive integer, and let φ_1 and φ_2 be φ -functions. Then, $RV_{(\varphi_1,k)}[a,b] \subset RV_{(\varphi_2,k)}[a,b]$ if and only if the relation (8) is satisfied.

THEOREM 3.3. Let k be a positive integer, and let φ be a φ -function. Then, $\hat{V}_{(\varphi,k)}^R[a,b]$ is a vector space if and only if φ satisfies the $\Delta_2(\infty)$ condition.

Proof. Suppose that φ satisfies the $\triangle_2(\infty)$ condition. Then, by Proposition 3.2, $L_{\varphi}[a,b]$ is a vector space. If $u,v\in \hat{V}^R_{(\varphi_1,k)}[a,b]$, $\alpha,\beta\in\mathbb{R}$, then by Theorem 3.1,

$$u^{(k-1)}, v^{(k-1)} \in AC[a, b]$$
 and $\frac{u^{(k)}}{(k-1)!}, \frac{v^{(k)}}{(k-1)!} \in L_{\varphi}[a, b].$

Since AC[a, b] and $L_{\varphi}[a, b]$ are vector spaces, we get that

$$(\alpha u + \beta v)^{(k-1)} \in AC[a, b]$$
 and $\frac{(\alpha u + \beta v)^{(k-1)}}{(k-1)!} \in L_{\varphi}[a, b].$

So, by Theorem 3.1, we get the result.

Conversely, suppose that $V_{\varphi}[a, b]$ is a vector space. Then, if we consider the convex φ -function $\varphi_1(t) = \varphi(2t)$, $t \geq 0$, we obtain the inclusion

$$V_{\varphi}[a,b] \subset V_{\varphi_1}[a,b].$$

From Theorem 3.2, we conclude that φ satisfies the $\Delta_2(\infty)$ condition.

Since the set $A = \left\{ u \in RV_{(\varphi,k)}[a,b] \ : \ \exists \lambda > 0 \colon \hat{V}^R_{(\varphi,k)}(\frac{u}{\lambda}) \leq 1 \right\}$

is balanced and absorbing, the Minkowski functional associated with A given by the formula

$$\mu_A(u) = \inf\left\{\lambda > 0 : \hat{V}_{(\varphi,k)}^R\left(\frac{u}{\lambda}\right) \le 1\right\} = \inf\left\{\lambda > 0 : \int\limits_a^b \varphi\left(\frac{\left|u^{(k)}(t)\right|}{\lambda(k-1)!}\mathrm{d}t\right) < 1\right\}$$

is a seminorm on $R\hat{V}_{(\varphi,k)}[a,b]$, and, by Theorem 2.4 (iii), is a seminorm on $RV_{(\varphi,k)}[a,b]$.

4. A Banach space of functions of bounded (φ, k) -variation

Lemma 4.1. Let φ be a φ -function, k a positive integer, and $u: [a, b] \to X$. Then, the following holds.

- (i) If $\mu_A(u) \neq 0$, then $\hat{V}^R_{(\varphi,k)}\left(\frac{u}{\mu_A(u)}\right) \leq 1$.
- (ii) For $\lambda > 0$, we have: $\lambda \geq \mu_A(u)$ if, and only if, $\hat{V}_{(\varphi,k)}^R\left(\frac{u}{\lambda}\right) \leq 1$.
- (iii) If $0 \le \mu_A(u) \le 1$, then $\hat{V}_{(\varphi,k)}^R(u) \le \mu_A(u)$.
- Proof. (i) Let $\lambda_n > 0$ be such that $\lambda_n > \lambda = \mu_A(u)$, $\hat{V}_{(\varphi,k)}^R\left(\frac{u}{\lambda_n}\right) \leq 1$, $n \in \mathbb{N}$, and λ_n converges to $\mu_A(u)$ as $n \to \infty$. Since $\frac{u}{\lambda_n}$ pointwise converges to $\mu_A(u)$ as $n \to \infty$, by the lower semicontinuity of the functional $\hat{V}_{(\varphi,k)}^R(\cdot)$, we get

 $1 \ge \lim_{n \to \infty} \hat{V}_{(\varphi,k)}^R \left(\frac{u}{\lambda_n} \right) = \hat{V}_{(\varphi,k)}^R \left(\frac{u}{\mu_A(u)} \right).$

(ii) It is sufficient to show that if $0 < \mu_A(u) < \lambda$, then $\mu_A\left(\frac{u}{\lambda}\right) < 1$. By the convexity of functional $\mu_A(\cdot)$ and of part (i), we have

$$\hat{V}_{(\varphi,k)}^{R}(\frac{u}{\lambda}) \le \frac{\mu_A(u)}{\lambda} \hat{V}_{(\varphi,k)}^{R}\left(\frac{u}{\mu_A(u)}\right) \le \frac{\mu_A(u)}{\lambda} < 1,$$

which completes the proof.

(iii) For $0 < \lambda < 1$, by the convexity of functional $\mu_A\left(\cdot\right)$, we have

$$\frac{1}{\lambda}\hat{V}_{(\varphi,k)}^{R}(u) \le \hat{V}_{(\varphi,k)}^{R}\left(\frac{u}{\lambda}\right) \le 1.$$

Thus, $\hat{V}^R_{(\varphi,k)}(u) \leq \lambda$, and therefore $\hat{V}^R_{(\varphi,k)}(u)$ is a lower bound of

$$\left\{\lambda: \hat{V}^R_{(\varphi,k)}\left(\frac{u}{\lambda}\right) \leq 1\right\}.$$

As a consequence, we have $\hat{V}_{(\varphi,k)}^R(u) \leq \mu_A(u)$.

COROLLARY 4.1. Let φ be a φ -function, k a positive integer, and $u: [a, b] \to \mathbb{R}$ such that $\mu_A(u) = 0$. Then, $u^{(k-1)}$ is constant.

Proof. By property (iii) of Lemma 4.1, we see that $\hat{V}^R_{(\varphi,k)}(u)=0$, so

$$\int_{a}^{b} \varphi\left(\frac{\left|u^{(k)}(t)\right|}{(k-1)!}\right) dt = 0,$$

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and therefore,

$$\varphi\left(\frac{u^{(k)}(t)}{(k-1)!}\right) = 0$$

almost everywhere. This shows that $u^{(k)}(t) = 0$ almost everywhere. Since $u^{(k-1)}$ is absolutely continuous, $u^{(k-1)}$ is constant.

Consider the function $\| \cdot \| : RV_{(\varphi,k)}[a,b] \to \mathbb{R}$ defined by

$$||u||_{(\varphi,k)}^R := |u(a)| + |u'(a)| + \ldots + |u^{(k-1)}(a)| + \inf\left\{\lambda > 0 : \hat{V}_{(\varphi,k)}^R\left(\frac{u}{\lambda}\right) \le 1\right\}.$$

By standard properties of the Minkowski functional and the above corollary, we get that $\|\cdot\|_{(\varphi,k)}^R$ is a norm on $RV_{(\varphi,k)}[a,b]$.

Theorem 4.1. The space $\left(RV_{(\varphi,k)}[a,b], \|.\|_{(\varphi,k)}^R\right)$ is a Banach space.

Proof. Let $\{u_n\}_{n\geq 1}$ be a Cauchy sequence in $\left(RV_{(\varphi,k)}[a,b], \|.\|_{(\varphi,k)}^R\right)$. Thus, for every $\epsilon > 0$, we can choose N > 0 such that

$$|(u_n - u_m)(a)| \le \varepsilon, \qquad \left| (u_n^{(i)} - u_m^{(i)})(a) \right| \le \varepsilon, \qquad i = 1 \dots, k - 1, \tag{10}$$

and

$$\mu_A(u_n - u_m) \le \varepsilon, \qquad n, m \ge N.$$
 (11)

By (10), it follows that

$$\{u_n(a)\}_{n\geq 1}$$
 and $\{u_n^{(i)}(a)\}_{n\geq 1}$, $i=1\ldots,k-1$,

are Cauchy sequences in \mathbb{R} , because they converge. Applying 4.1 (ii) and Corollary 3.1 (i), by (11), we have

$$\hat{V}_{(\varphi,1)}^{R} \left(\frac{u_n^{(k-1)} - u_m^{(k-1)}}{(k-1)!} \right) = \hat{V}_{(\varphi,k)}^{R} \left(\frac{u_n - u_m}{\varepsilon} \right) \le 1, \tag{12}$$

for n, m > N, whence

$$\varphi\left(\frac{\left|(u_n^{(k-1)} - u_m^{(k-1)})(t) - (u_n^{(k-1)} - u_m^{(k-1)})(a)\right|}{\varepsilon(k-1)!\,|t-a|}\right)|t-a| \le 1,$$

for all n, m > N and $t \in (a, b]$.

Since φ satisfies ∞_1 condition, by (2),

$$\lim_{s \to 0+} s\varphi^{-1}\left(\frac{1}{s}\right) = \lim_{r \to \infty} \frac{r}{\varphi\left(r\right)} = 0,$$

therefore, there exists M > 0 such that

$$|t-a| \varphi^{-1}\left(\frac{1}{|t-a|}\right) \le M, \quad t \in (a,b],$$

and, consequently, by (10), for i = k - 1,

$$\left| u_n^{(k-1)}(t) - u_m^{(k-1)}(t) \right| \le (1+M)(k-1)! \,\varepsilon, \qquad n, m > N, \quad t \in [a, b].$$

Thus,

$$\left\{u_n^{(k-1)}\right\}_{n\geq 1}$$

satisfies a uniform Cauchy condition which together with convergence

$$\left\{u_n^{(k-2)}(a)\right\}_{n\geq 1}$$

gives a uniform convergence of

$$\left\{u_n^{(k-2)}\right\}_{n\geq 1}.$$

Repeating this procedure, after (k-1) steps, we get the existence of (k-1)-continuously differentiable function $u:[a,b]\to\mathbb{R}$ such that

$$u_n \rightrightarrows u$$
 and $u_n^{(i)} \rightrightarrows u^{(i)}, i = 1 \dots, k-1.$

Therefore, taking into account (12), and by the lower semicontinuity of functional $\hat{V}_{(\varphi,1)}^{R}(\cdot)$, we get

$$\hat{V}_{(\varphi,1)}^{R} \left(\frac{u_n^{(k-1)} - u^{(k-1)}}{(k-1)!} \right) \le \lim_{m \to \infty} \hat{V}_{(\varphi,1)}^{R} \left(\frac{u_n^{(k-1)} - u_m^{(k-1)}}{(k-1)!} \right) \le 1,$$

for all n, m > N and, consequently, by Corollary 3.1 (i),

$$\hat{V}_{(\varphi,k)}^R \left(\frac{u_n - u}{\varepsilon}\right) \le 1, \quad n > N.$$

Hence, $u_n - u \in RV_{(\varphi,k)}[a,b], n \in \mathbb{N}$, and, by Lemma 4.1 (ii),

$$\mu_A \left(u_n - u \right) \le \varepsilon. \tag{13}$$

Thus, $u \in RV_{(\varphi,k)}[a,b]$, as $RV_{(\varphi,k)}[a,b]$ is a vector space, and by (10), uniform convergence $\{u_n\}_{n\geq 1}$ to u and (13), the sequence $\{u_n\}_{n\geq 1}$ converges to u in the norm $\|\cdot\|_{(\varphi,k)}^R$.

THEOREM 4.2. The space $RV_{(\varphi,k)}[a,b]$ is an algebra.

Proof. For $u, v \in RV_{(\varphi,k)}[a,b]$, we have

$$(uv)^{(k-1)} = \sum_{j=0}^{k-1} {k-1 \choose j} u^{(k-1-j)} v^{(j)}$$

and

$$u^{(k-1-j)}, v^{(j)} \in RV_{(\varphi,1)}[a,b], \qquad j = 0, \dots, k-1,$$

by Corollary 3.1. Since $RV_{(\varphi,1)}[a,b]$ is an algebra, $(uv)^{(k-1)} \in RV_{(\varphi,1)}[a,b]$, and so,

$$uv \in RV_{(\varphi,k)}[a,b].$$

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