

**ON A GENERALIZED DOUBLE DIFFERENCE SEQUENCE  
SPACES DEFINED BY A  $\chi$ - SEQUENCE OF MODULUS  
FUNCTIONS**

N. SUBRAMANIAN

ABSTRACT. The idea of single difference sequence spaces was introduced by Kizmaz and this concept was generalized by various authors. In this paper, we define the sequence spaces  $\chi^2(\Delta_u^\gamma, M_{mn}, p, s)$  and  $\Lambda^2(\Delta_u^\gamma, M_{mn}, p, s)$ , where  $M = (M_{mn})$  is a sequence of modulus functions, and examine some inclusion relations and properties of these spaces.

2000 *Mathematics Subject Classification*: 40A05,40C05,40D05.

1. INTRODUCTION

Throughout  $w, \chi$  and  $\Lambda$  denote the classes of all, gai and analytic scalar valued single sequences, respectively.

We write  $w^2$  for the set of all complex sequences  $(x_{mn})$ , where  $m, n \in \mathbb{N}$ , the set of positive integers. Then,  $w^2$  is a linear space under the coordinate wise addition and scalar multiplication.

Some initial works on double sequence spaces is found in Bromwich[4]. Later on, they were investigated by Hardy[8], Moricz[12], Moricz and Rhoades[13], Basarir and Solankan[2], Tripathy[20], Colak and Turkmenoglu[6], Turkmenoglu[22], and many others.

Let us define the following sets of double sequences:

$$\mathcal{M}_u(t) := \{(x_{mn}) \in w^2 : \sup_{m,n \in \mathbb{N}} |x_{mn}|^{t_{mn}} < \infty\},$$

$$\mathcal{C}_p(t) := \{(x_{mn}) \in w^2 : p - \lim_{m,n \rightarrow \infty} |x_{mn} - l|^{t_{mn}} = 1 \text{ for some } l \in \mathbb{C}\},$$

$$\mathcal{C}_{0p}(t) := \{(x_{mn}) \in w^2 : p - \lim_{m,n \rightarrow \infty} |x_{mn}|^{t_{mn}} = 1\},$$

$$\mathcal{L}_u(t) := \{(x_{mn}) \in w^2 : \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} |x_{mn}|^{t_{mn}} < \infty\},$$

$$\mathcal{C}_{bp}(t) := \mathcal{C}_p(t) \cap \mathcal{M}_u(t) \text{ and } \mathcal{C}_{0bp}(t) = \mathcal{C}_{0p}(t) \cap \mathcal{M}_u(t);$$

where  $t = (t_{mn})$  is the sequence of strictly positive reals  $t_{mn}$  for all  $m, n \in \mathbb{N}$  and  $p - \lim_{m,n \rightarrow \infty}$  denotes the limit in the Pringsheim's sense. In the case  $t_{mn} = 1$  for all  $m, n \in \mathbb{N}$ ;  $\mathcal{M}_u(t)$ ,  $\mathcal{C}_p(t)$ ,  $\mathcal{C}_{0p}(t)$ ,  $\mathcal{L}_u(t)$ ,  $\mathcal{C}_{bp}(t)$  and  $\mathcal{C}_{0bp}(t)$  reduce to the sets  $\mathcal{M}_u$ ,  $\mathcal{C}_p$ ,  $\mathcal{C}_{0p}$ ,  $\mathcal{L}_u$ ,  $\mathcal{C}_{bp}$  and  $\mathcal{C}_{0bp}$ , respectively. Now, we may summarize the knowledge given in some document related to the double sequence spaces. Gökhan and Colak [27,28] have proved that  $\mathcal{M}_u(t)$  and  $\mathcal{C}_p(t)$ ,  $\mathcal{C}_{bp}(t)$  are complete paranormed spaces of double sequences and gave the  $\alpha$ -,  $\beta$ -,  $\gamma$ - duals of the spaces  $\mathcal{M}_u(t)$  and  $\mathcal{C}_{bp}(t)$ . Quite recently, in her PhD thesis, Zelter [29] has essentially studied both the theory of topological double sequence spaces and the theory of summability of double sequences. Mursaleen and Edely [30] have recently introduced the statistical convergence and Cauchy for double sequences and given the relation between statistical convergent and strongly Cesàro summable double sequences. Nextly, Mursaleen [31] and Mursaleen and Edely [32] have defined the almost strong regularity of matrices for double sequences and applied these matrices to establish a core theorem and introduced the  $M$ -core for double sequences and determined those four dimensional matrices transforming every bounded double sequences  $x = (x_{jk})$  into one whose core is a subset of the  $M$ -core of  $x$ . More recently, Altay and Basar [33] have defined the spaces  $\mathcal{BS}$ ,  $\mathcal{BS}(t)$ ,  $\mathcal{CS}_p$ ,  $\mathcal{CS}_{bp}$ ,  $\mathcal{CS}_r$  and  $\mathcal{BV}$  of double sequences consisting of all double series whose sequence of partial sums are in the spaces  $\mathcal{M}_u$ ,  $\mathcal{M}_u(t)$ ,  $\mathcal{C}_p$ ,  $\mathcal{C}_{bp}$ ,  $\mathcal{C}_r$  and  $\mathcal{L}_u$ , respectively, and also examined some properties of those sequence spaces and determined the  $\alpha$ - duals of the spaces  $\mathcal{BS}$ ,  $\mathcal{BV}$ ,  $\mathcal{CS}_{bp}$  and the  $\beta(\vartheta)$ - duals of the spaces  $\mathcal{CS}_{bp}$  and  $\mathcal{CS}_r$  of double series. Quite recently Basar and Sever [34] have introduced the Banach space  $\mathcal{L}_q$  of double sequences corresponding to the well-known space  $\ell_q$  of single sequences and examined some properties of the space  $\mathcal{L}_q$ . Quite recently Subramanian and Misra [35] have studied the space  $\chi_M^2(p, q, u)$  of double sequences and gave some inclusion relations.

We need the following inequality in the sequel of the paper. For  $a, b, \geq 0$  and  $0 < p < 1$ , we have

$$(a + b)^p \leq a^p + b^p \tag{1}$$

The double series  $\sum_{m,n=1}^{\infty} x_{mn}$  is called convergent if and only if the double sequence  $(s_{mn})$  is convergent, where  $s_{mn} = \sum_{i,j=1}^{m,n} x_{ij}$  ( $m, n \in \mathbb{N}$ ) (see[1]).

A sequence  $x = (x_{mn})$  is said to be double analytic if  $\sup_{m,n} |x_{mn}|^{1/m+n} < \infty$ . The vector space of all double analytic sequences will be denoted by  $\Lambda^2$ . A sequence  $x = (x_{mn})$  is called double entire sequence if  $|x_{mn}|^{1/m+n} \rightarrow 0$  as  $m, n \rightarrow \infty$ . The

double entire sequences will be denoted by  $\Gamma^2$ . A sequence  $x = (x_{mn})$  is called double gai sequence if  $((m+n)! |x_{mn}|)^{1/m+n} \rightarrow 0$  as  $m, n \rightarrow \infty$ . The double gai sequences will be denoted by  $\chi^2$ . Let  $\phi = \{\text{all finite sequences}\}$ .

Consider a double sequence  $x = (x_{ij})$ . The  $(m, n)^{th}$  section  $x^{[m,n]}$  of the sequence is defined by  $x^{[m,n]} = \sum_{i,j=0}^{m,n} x_{ij} \mathfrak{S}_{ij}$  for all  $m, n \in \mathbb{N}$ ; where  $\mathfrak{S}_{ij}$  denotes the double sequence whose only non zero term is a  $\frac{1}{(i+j)!}$  in the  $(i, j)^{th}$  place for each  $i, j \in \mathbb{N}$ .

An FK-space (or a metric space)  $X$  is said to have AK property if  $(\mathfrak{S}_{mn})$  is a Schauder basis for  $X$ . Or equivalently  $x^{[m,n]} \rightarrow x$ .

An FDK-space is a double sequence space endowed with a complete metrizable; locally convex topology under which the coordinate mappings  $x = (x_k) \rightarrow (x_{mn})$  ( $m, n \in \mathbb{N}$ ) are also continuous.

Orlicz[16] used the idea of Orlicz function to construct the space  $(L^M)$ . Lindenstrauss and Tzafriri [10] investigated Orlicz sequence spaces in more detail, and they proved that every Orlicz sequence space  $\ell_M$  contains a subspace isomorphic to  $\ell_p$  ( $1 \leq p < \infty$ ). subsequently, different classes of sequence spaces were defined by Parashar and Choudhary [17], Mursaleen et al. [14], Bektas and Altin [3], Tripathy et al. [21], Rao and Subramanian [18], and many others. The Orlicz sequence spaces are the special cases of Orlicz spaces studied in [9].

Recalling [16] and [9], an Orlicz function is a function  $M : [0, \infty) \rightarrow [0, \infty)$  which is continuous, non-decreasing, and convex with  $M(0) = 0$ ,  $M(x) > 0$ , for  $x > 0$  and  $M(x) \rightarrow \infty$  as  $x \rightarrow \infty$ . If convexity of Orlicz function  $M$  is replaced by subadditivity of  $M$ , then this function is called modulus function, defined by Nakano [15] and further discussed by Ruckle [19] and Maddox [11], and many others.

An Orlicz function  $M$  is said to satisfy the  $\Delta_2$ - condition for all values of  $u$  if there exists a constant  $K > 0$  such that  $M(2u) \leq KM(u)$  ( $u \geq 0$ ). The  $\Delta_2$ -condition is equivalent to  $M(\ell u) \leq K\ell M(u)$ , for all values of  $u$  and for  $\ell > 1$ .

Lindenstrauss and Tzafriri [10] used the idea of Orlicz function to construct Orlicz sequence space

$$\ell_M = \left\{ x \in w : \sum_{k=1}^{\infty} M\left(\frac{|x_k|}{\rho}\right) < \infty, \text{ for some } \rho > 0 \right\},$$

The space  $\ell_M$  with the norm

$$\|x\| = \inf \left\{ \rho > 0 : \sum_{k=1}^{\infty} M\left(\frac{|x_k|}{\rho}\right) \leq 1 \right\},$$

becomes a Banach space which is called an Orlicz sequence space. For  $M(t) = t^p$  ( $1 \leq p < \infty$ ), the spaces  $\ell_M$  coincide with the classical sequence space  $\ell_p$ .

If  $X$  is a sequence space, we give the following definitions:

- (i)  $X' =$  the continuous dual of  $X$ ;
- (ii)  $X^\alpha = \{a = (a_{mn}) : \sum_{m,n=1}^\infty |a_{mn}x_{mn}| < \infty, \text{ for each } x \in X\}$ ;
- (iii)  $X^\beta = \{a = (a_{mn}) : \sum_{m,n=1}^\infty a_{mn}x_{mn} \text{ is convergent, for each } x \in X\}$ ;
- (iv)  $X^\gamma = \{a = (a_{mn}) : \sup_{mn} \geq 1 \left| \sum_{m,n=1}^{M,N} a_{mn}x_{mn} \right| < \infty, \text{ for each } x \in X\}$ ;
- (v) let  $X$  be an  $FK$  - space  $\supset \phi$ ; then  $X^f = \{f(\mathfrak{S}_{mn}) : f \in X'\}$ ;
- (vi)  $X^\delta = \{a = (a_{mn}) : \sup_{mn} |a_{mn}x_{mn}|^{1/m+n} < \infty, \text{ for each } x \in X\}$ ;

$X^\alpha, X^\beta, X^\gamma$  are called  $\alpha$  - (or Köthe - Toeplitz) dual of  $X$ ,  $\beta$  - (or generalized - Köthe - Toeplitz) dual of  $X$ ,  $\gamma$  - dual of  $X$ ,  $\delta$  - dual of  $X$  respectively.  $X^\alpha$  is defined by Gupta and Kamptan [24]. It is clear that  $x^\alpha \subset X^\beta$  and  $X^\alpha \subset X^\gamma$ , but  $X^\alpha \subset X^\gamma$  does not hold, since the sequence of partial sums of a double convergent series need not to be bounded.

The notion of difference sequence spaces (for single sequences) was introduced by Kizmaz [36] as follows

$$Z(\Delta) = \{x = (x_k) \in w : (\Delta x_k) \in Z\}$$

for  $Z = c, c_0$  and  $\ell_\infty$ , where  $\Delta x_k = x_k - x_{k+1}$  for all  $k \in \mathbb{N}$ . Here  $w, c, c_0$  and  $\ell_\infty$  denote the classes of all, convergent, null and bounded scalar valued single sequences respectively. The above spaces are Banach spaces normed by

$$\|x\| = |x_1| + \sup_{k \geq 1} |\Delta x_k|$$

Later on the notion was further investigated by many others. We now introduce the following difference double sequence spaces defined by

$$Z(\Delta) = \{x = (x_{mn}) \in w^2 : (\Delta x_{mn}) \in Z\}$$

where  $Z = \Lambda^2, \Gamma^2$  and  $\chi^2$  respectively.  $\Delta x_{mn} = (x_{mn} - x_{mn+1}) - (x_{m+1n} - x_{m+1n+1}) = x_{mn} - x_{mn+1} - x_{m+1n} + x_{m+1n+1}$  for all  $m, n \in \mathbb{N}$

Let  $r \in \mathbb{N}$  be fixed, then

$$Z(\Delta^r) = \{(x_{mn}) : (\Delta^r x_{mn}) \in Z\} \text{ for } Z = \chi^2, \Gamma^2 \text{ and } \Lambda^2$$

where  $\Delta^r x_{mn} = \Delta^{r-1}x_{mn} - \Delta^{r-1}x_{m,n+1} - \Delta^{r-1}x_{m+1,n} + \Delta^{r-1}x_{m+1,n+1}$ .

Now we introduced a generalized difference double operator as follows:

Let  $r, \gamma \in \mathbb{N}$  be fixed, then

$$Z(\Delta_\gamma^r) = \{(x_{mn}) : (\Delta_\gamma^r x_{mn}) \in Z\} \text{ for } Z = \chi^2, \Gamma^2 \text{ and } \Lambda^2$$

where  $\Delta_\gamma^r x_{mn} = \Delta_\gamma^{r-1}x_{mn} - \Delta_\gamma^{r-1}x_{m,n+1} - \Delta_\gamma^{r-1}x_{m+1,n} + \Delta_\gamma^{r-1}x_{m+1,n+1}$  and  $\Delta_\gamma^0 x_{mn} = x_{mn}$  for all  $m, n \in \mathbb{N}$ .

The notion of a modulus function was introduced by Nakano [15]. We recall that a modulus  $f$  is a function from  $[0, \infty) \rightarrow [0, \infty)$ , such that

- (1)  $f(x) = 0$  if and only if  $x = 0$
- (2)  $f(x + y) \leq f(x) + f(y)$ , for all  $x \geq 0, y \geq 0$ ,
- (3)  $f$  is increasing,
- (4)  $f$  is continuous from the right at 0. Since  $|f(x) - f(y)| \leq f(|x - y|)$ , it follows from condition (iv) that  $f$  is continuous on  $[0, \infty)$ .

It is immediate from (ii) and (iv) that  $f$  is continuous on  $[0, \infty)$ . Also from condition (ii), we have  $f(nx) \leq nf(x)$  for all  $n \in \mathbb{N}$  and  $n^{-1}f(x) \leq f(xn^{-1})$ , for all  $n \in \mathbb{N}$ .

**Remark:** If  $f$  is a modulus function, then the composition  $f^s = f \cdot f \cdots f$  ( $s$  times) is also a modulus function, where  $s$  is a positive integer.

Let  $p = (p_{mn})$  be a sequence of positive real numbers. We have the following well known inequality, which will be used throughout this paper:

$$|a_{mn} + b_{mn}|^{p_{mn}} \leq D(|a_{mn}|^{p_{mn}} + |b_{mn}|^{p_{mn}}) \tag{2}$$

where  $a_{mn}$  and  $b_{mn}$  are complex numbers,  $D = \max\{1, 2^{H-1}\}$  and  $H = \sup_{mn} p_{mn} < \infty$ .

## 2. DEFINITIONS AND NOTATIONS:

A paranorm on a linear topological space  $X$  is a function  $g : X \rightarrow R$  which satisfies the following axioms: For any  $x, y, x_0 \in X$  and  $\lambda, \lambda_0 \in \mathbb{C}$ , the set of complex numbers,

$$(i) \ g(\theta) = 0, \text{ where } \theta = \begin{pmatrix} 0, & 0, & \dots 0 \\ 0, & 0, & \dots 0 \\ \cdot & & \\ \cdot & & \\ \cdot & & \\ 0, & 0, & \dots 0 \end{pmatrix}, \text{ the zero sequence,}$$

- (ii)  $g(x) = g(-x)$
- (iii)  $g(x + y) \leq g(x) + g(y)$  (*subadditivity*), and
- (iv) the scalar multiplication is continuous, that is  $\lambda \rightarrow \lambda_0, x \rightarrow x_0$  imply  $\lambda x \rightarrow \lambda_0 x_0$ ; in other words,  $|\lambda - \lambda_0| \rightarrow 0, g(x - x_0) \rightarrow 0$ .

A paranormed space is a linear space  $X$  with a paranorm  $g$  and is written  $(X, g)$ , (See [47], p.92).

Any function  $g$  which satisfies all the conditions (i)-(iv) together with the condition.

- (v)  $g(x) = 0$  if and only if  $x = \theta$ , is called a total paranorm on  $X$ , and the pair  $(X, g)$  is called a total paranormed space, (See [47], p.92).

Let  $U$  be the set of all sequences  $u = (u_{mn})$  such that  $u_{mn} \neq 0 (m, n = 1, 2, 3, \dots)$ .

In this paper, we generalize the following sequence spaces:

Let  $M = (M_{mn})$  be a sequence of modulus function and  $\gamma$  be a positive integer, and using the notation  $\Delta_u^\gamma x_{mn}$  for  $u_{mn} \Delta_{x_{mn}}^\gamma$ , we define

$$\chi^2(\Delta_u^\gamma, M_{mn}, s) = \left\{ x \in w^2 : \lim_{m,n \rightarrow \infty} (mn)^{-s} \left[ M_{mn} \left( \frac{((m+n)! |\Delta_u^\gamma x_{mn}|)^{1/m+n}}{\rho} \right) \right] = 0, \text{ for some } \rho > 0, s \geq 0, \right\}$$

and

$$\Lambda^2(\Delta_u^\gamma, M_{mn}, s) = \left\{ x \in w^2 : \sup_{mn} (mn)^{-s} \left[ M_{mn} \left( \frac{((m+n)! |\Delta_u^\gamma x_{mn}|)^{1/m+n}}{\rho} \right) \right] < \infty, \text{ for some } \rho > 0, s \geq 0, \right\}$$

where  $\Delta_u^\gamma x_{mn} = (\Delta_u^{\gamma-1} x_{mn} - \Delta_u^{\gamma-1} x_{mn+1} - \Delta_u^{\gamma-1} x_{m+1n} + \Delta_u^{\gamma-1} x_{m+1n+1})$ ,  $\Delta_u^0 x_{mn} = (u_{mn} x_{mn})$ ,  $\Delta_u x_{mn} = (u_{mn} x_{mn} - u_{mn+1} x_{mn+1} - u_{m+1n} x_{m+1n} + u_{m+1n+1} x_{m+1n+1})$ .

### 3. MAIN RESULTS

We prove the following theorems:

**Theorem 3.1**  $\Lambda^2(\Delta_u^\gamma, M_{mn}, s)$  is a Banach space with the metric

$$d(x, y) = \inf \left\{ \rho > 0 : \sup_{mn} (mn)^{-s} M_{mn} \left( \frac{|\Delta_u^\gamma x_{mn} - \Delta_u^\gamma y_{mn}|^{1/m+n}}{\rho} \right) \leq 1 \right\}$$

**Proof:** Let  $(x^i)$  be any Cauchy sequence in  $\Lambda^2(\Delta_u^\gamma, M_{mn}, s)$  where  $x^i = (x_{mn}^i) =$

$$\begin{pmatrix} x_{11}^i & x_{12}^i & \dots & x_{1n}^i \\ x_{21}^i & x_{22}^i & \dots & x_{2n}^i \\ \vdots & \vdots & \ddots & \vdots \\ x_{21}^i & x_{22}^i & \dots & x_{2n}^i \end{pmatrix} \in \Lambda^2(\Delta_u^\gamma, M_{mn}, s), \text{ for each } i \in \mathbb{N}.$$

Let  $r, x_0 > 0$  be fixed. Then for each  $\frac{\epsilon}{r x_0} > 0$  there exists a positive integer  $L$  such

that  $(x^i - y^i) - (x_{\Delta_u^\gamma}^j - y_{\Delta_u^\gamma}^j) < \frac{\epsilon}{rx_0}$ , for all  $i, j \geq L$ . Using the definition of metric, we have

$$\sup_{mn} (mn)^{-s} \left[ M_{mn} \left( \frac{|(\Delta_u^\gamma x_{mn}^i - \Delta_u^\gamma y_{mn}^i) - (\Delta_u^\gamma x_{mn}^j - \Delta_u^\gamma y_{mn}^j)|^{1/m+n}}{(x^i - y^i) - (x_{\Delta_u^\gamma}^j - y_{\Delta_u^\gamma}^j)} \right) \right] \leq 1, \text{ for all } m, n \geq 0, \text{ and for all } i, j \geq L.$$

Therefore one can find that there exists  $r > 0$  with  $(mn)^{-s} M_{mn} \left( \frac{rx_0}{2} \right) \geq 1$ , such that

$$(mn)^{-s} \left[ M_{mn} \left( \frac{|(\Delta_u^\gamma x_{mn}^i - \Delta_u^\gamma y_{mn}^i) - (\Delta_u^\gamma x_{mn}^j - \Delta_u^\gamma y_{mn}^j)|^{1/m+n}}{(x^i - y^i) - (x_{\Delta_u^\gamma}^j - y_{\Delta_u^\gamma}^j)} \right) \right] \leq (mn)^{-s} M_{mn} \left( \frac{rx_0}{2} \right).$$

This implies that  $|(\Delta_u^\gamma x_{mn}^i - \Delta_u^\gamma y_{mn}^i) - (\Delta_u^\gamma x_{mn}^j - \Delta_u^\gamma y_{mn}^j)|^{1/m+n} \leq \frac{rx_0}{2} \frac{\epsilon}{rx_0} = \frac{\epsilon}{2}$ . Since  $u_{mn} \neq 0$  for all  $m, n$ , we get that

$$|(\Delta_u^\gamma x_{mn}^i - \Delta_u^\gamma y_{mn}^i) - (\Delta_u^\gamma x_{mn}^j - \Delta_u^\gamma y_{mn}^j)|^{1/m+n} \leq \frac{\epsilon}{2}, \text{ for all } i, j \geq L.$$

Hence  $(\Delta_u^\gamma x_{mn}^i - \Delta_u^\gamma y_{mn}^i)$  is a Cauchy sequence in  $\mathbb{R}$ . Therefore for each  $\epsilon$  ( $0 < \epsilon < 1$ ) there exists a positive integer  $L$  such that

$$|(\Delta_u^\gamma x_{mn}^i - \Delta_u^\gamma y_{mn}^i) - (\Delta_u^\gamma x_{mn}^j - \Delta_u^\gamma y_{mn}^j)|^{1/m+n} \leq \epsilon, \text{ for all } i \geq L. \text{ Now, using the continuity of } M_{mn} \text{ for each } mn, \text{ we get that}$$

$$\sup_{mn \geq L} (mn)^{-s} \left[ M_{mn} \left( \frac{|(\Delta_u^\gamma x_{mn}^i - \Delta_u^\gamma y_{mn}^i) - \lim_{j \rightarrow \infty} (\Delta_u^\gamma x_{mn}^j - \Delta_u^\gamma y_{mn}^j)|^{1/m+n}}{\rho} \right) \right] \leq 1. \text{ Thus}$$

$$\sup_{mn \geq L} (mn)^{-s} \left[ M_{mn} \left( \frac{|(\Delta_u^\gamma x_{mn}^i - \Delta_u^\gamma y_{mn}^i) - (\Delta_u^\gamma x_{mn} - \Delta_u^\gamma y_{mn})|^{1/m+n}}{\rho} \right) \right] \leq 1. \text{ Taking infimum of such } \rho \text{'s we have}$$

$$\inf \left\{ \rho > 0 : \sup_{mn \geq L} (mn)^{-s} \left[ M_{mn} \left( \frac{|(\Delta_u^\gamma x_{mn}^i - \Delta_u^\gamma y_{mn}^i) - (\Delta_u^\gamma x_{mn} - \Delta_u^\gamma y_{mn})|^{1/m+n}}{\rho} \right) \right] \leq 1 \right\}$$

$\leq \epsilon$ , for all  $i \geq L$  and  $j \rightarrow \infty$ . Since  $(x^i) \in \Lambda^2(\Delta_u^\gamma, M_{mn}, s)$ , and  $M_{mn}$  is an modulus function for each  $m, n$  and therefore continuous, we get that  $x \in \Lambda^2(\Delta_u^\gamma, M_{mn}, s)$ . This completes the proof.

**Theorem 3.2** Let  $(M_{mn})$  be a sequence of modulus function such that  $M_{mn}$  satisfies the  $\Delta_2$ -condition for each  $mn$ . Then (i)  $\Lambda^2(\Delta_u^\gamma, s) \subset \Lambda^2(\Delta_u^\gamma, M_{mn}, s)$ ,

(ii)  $\chi^2(\Delta_u^\gamma, s) \subset \chi^2(\Delta_u^\gamma, M_{mn}, s)$ .

**Proof:** (i) Let  $x \in \Lambda^2(\Delta_u^\gamma, s)$ , the  $|\Delta_u^\gamma x_{mn}|^{1/m+n} \leq L$ , for all  $m, n$ . Therefore  $(mn)^{-s} \left[ M_{mn} \left( \frac{|\Delta_u^\gamma x_{mn}|^{1/m+n}}{\rho} \right) \right] \leq (mn)^{-s} \left[ M_{mn} \left( \frac{L}{\rho} \right) \right] \leq (mn)^{-s} KHM_{mn}(L)$ , for

each  $mn$ , by the  $\Delta_2$ -condition. Hence  $\sup_{mn} (mn)^{-s} \left[ M_{mn} \left( \frac{|\Delta_u^\gamma x_{mn}|^{1/m+n}}{\rho} \right) \right] < \infty$ .

That is  $\Lambda^2(\Delta_u^\gamma, s) \subset \Lambda^2(\Delta_u^\gamma, M_{mn}, s)$ .

(ii) Let  $x \in \chi^2(\Delta_u^\gamma, s)$ , then  $((m+n)! |\Delta_u^\gamma x_{mn}|)^{1/m+n} \rightarrow 0$  as  $m, n \rightarrow \infty$ . Therefore

$$(mn)^{-s} \left[ M_{mn} \left( \frac{((m+n)! |\Delta_u^\gamma x_{mn}|)^{1/m+n}}{\rho} \right) \right] \leq (mn)^{-s} Kh M_{mn} \left( \frac{((m+n)! |\Delta_u^\gamma x_{mn}|)^{1/m+n}}{\rho} \right),$$

for each  $m, n$  by the  $\Delta_2$ - condition. Hence

$$(mn)^{-s} \left[ M_{mn} \left( \frac{((m+n)! |\Delta_u^\gamma x_{mn}|)^{1/m+n}}{\rho} \right) \right] \rightarrow 0 \text{ as } m, n \rightarrow \infty. \text{ That is } \chi^2(\Delta_u^\gamma, s) \subset \chi^2(\Delta_u^\gamma, M_{mn}, s). \text{ This completes the proof.}$$

**Theorem 3.3** Let  $(M_{mn})$  be a sequence of modulus functions. Then

(i)  $\Lambda^2(\Delta_u^0, M_{mn}, s) \subset \Lambda^2(\Delta_u^\gamma, M_{mn}, s)$ , (ii)  $\chi^2(\Delta_u^0, M_{mn}, s) \subset \chi^2(\Delta_u^\gamma, M_{mn}, s)$ .

**Proof:** It is trivial, so we omit it.

#### 4. PARANORMED DOUBLE SEQUENCE SPACES

Let  $p = (p_{mn})$  be a sequence of positive real numbers,  $M = (M_{mn})$  be a sequence of modulus function and  $\gamma$  be a positive integer. We define

$$\chi^2(\Delta_u^\gamma, M_{mn}, p, s) = \left\{ x \in w^2 : \lim_{m,n \rightarrow \infty} (mn)^{-s} \left[ M_{mn} \left( \frac{((m+n)! |\Delta_u^\gamma x_{mn}|)^{1/m+n}}{\rho} \right) \right]^{p_{mn}} = 0, \text{ for some } \rho > 0, s \geq 0, \right\}$$

and

$$\Lambda^2(\Delta_u^\gamma, M_{mn}, p, s) = \left\{ x \in w^2 : \sup_{mn} (mn)^{-s} \left[ M_{mn} \left( \frac{((m+n)! |\Delta_u^\gamma x_{mn}|)^{1/m+n}}{\rho} \right) \right]^{p_{mn}} < \infty, \text{ for some } \rho > 0, s \geq 0, \right\}$$

where  $\Delta_u^\gamma x_{mn} = (\Delta_u^{\gamma-1} x_{mn} - \Delta_u^{\gamma-1} x_{mn+1} - \Delta_u^{\gamma 1} x_{m+1n} + \Delta_u^{\gamma 1} x_{m+1n+1})$ ,  $\Delta_u^0 x_{mn} = (u_{mn} x_{mn})$ ,  $\Delta_u x_{mn} = (u_{mn} x_{mn} - u_{mn+1} x_{mn+1} - u_{m+1n} x_{m+1n} + u_{m+1n+1} x_{m+1n+1})$ .

If  $(M_{mn}) = M$  for all  $m, n, s = 0$  and  $\gamma = 1$ , then these spaces reduce to

$$\chi^2(\Delta_u^\gamma, M_{mn}, p) = \left\{ x \in w^2 : \lim_{m,n \rightarrow \infty} \left[ M_{mn} \left( \frac{((m+n)! |\Delta_u^\gamma x_{mn}|)^{1/m+n}}{\rho} \right) \right]^{p_{mn}} = 0, \text{ for some } \rho > 0 \right\}$$

$$\Lambda^2(\Delta_u^\gamma, M_{mn}, p) = \left\{ x \in w^2 : \sup_{mn} \left[ M_{mn} \left( \frac{((m+n)! |\Delta_u^\gamma x_{mn}|)^{1/m+n}}{\rho} \right) \right]^{p_{mn}} < \infty, \text{ for some } \rho > 0 \right\}$$

These spaces are paranormed spaces with

$$G_u^\gamma(x) = \inf \left\{ \rho^{p_{mn}/H} > 0 : \sup_{mn \geq 1} (mn)^{-s} \left[ M_{mn} \left( \frac{|\Delta_u^\gamma x_{mn}|^{1/m+n}}{\rho} \right) \right]^{p_{mn}/H} \leq 1 \right\}, \text{ where}$$

$$H = \max(1, \sup p_{mn})$$

Now, we prove the following theorems

**Theorem 4.1**  $\Lambda^2(\Delta_u^\gamma, M_{mn}, p, s)$  is a paranormed space with

$$G_u^\gamma(x) = \inf \left\{ \rho^{p_{mn}/H} > 0 : \sup_{mn \geq 1} (mn)^{-s} \left[ M_{mn} \left( \frac{|\Delta_u^\gamma x_{mn}|^{1/m+n}}{\rho} \right) \right]^{p_{mn}/H} \leq 1 \right\} \text{ if}$$

and only if  $h = \inf p_{mn} > 0$ , where  $H = \max(1, \sup p_{mn})$

(ii)  $\Lambda^2(\Delta_u^\gamma, M_{mn}, p, s)$  is a complete paranormed linear metric space if the condition (i) is satisfied.

Proof: (i) Sufficiency: Let  $h > 0$ . It is trivial that  $g(\theta) = 0$  and  $G_u^\gamma(-x) = G_u^\gamma(x)$ . The inequality  $G_u^\gamma(x+y) \leq G_u^\gamma(x) + G_u^\gamma(y)$  follows from the inequality (2), since  $p_{mn}/H \leq 1$  for all positive integers  $m, n$ . We also may write  $G_u^\gamma(\lambda x) \leq \max(|\lambda|, |\lambda|^{h/H}) G_u^\gamma(x)$ , since  $|\lambda|^{p_{mn}} \leq \max(|\lambda|^h, |\lambda|^H)$  for all positive integers  $m, n$  and for any  $\lambda \in \mathbb{C}$ , the set of complex numbers. Using this inequality, it can be proved that  $\lambda x \rightarrow \theta$ , when  $x$  is fixed and  $\lambda \rightarrow 0$ , or  $\lambda \rightarrow 0$  and  $x \rightarrow \theta$ , or  $\lambda$  is fixed and  $x \rightarrow \theta$ .

Necessity: Let  $\Lambda^2(\Delta_u^\gamma, M_{mn}, p, s)$  be a paranormed space with the paranormed

$$G_u^\gamma(x) = \inf \left\{ \rho^{p_{mn}/H} > 0 : \sup_{mn \geq 1} (mn)^{-s} \left[ M_{mn} \left( \frac{|\Delta_u^\gamma x_{mn}|^{1/m+n}}{\rho} \right) \right]^{p_{mn}/H} \leq 1 \right\}, \text{ and}$$

suppose that  $h = 0$ . Since  $|\lambda|^{p_{mn}/H} \leq |\lambda|^{h/H} = 1$  for all positive integers  $m, n$  and  $\lambda \in \mathbb{C}$  such that  $0 < |\lambda| \leq 1$ , we have

$$\inf \left\{ \sup_{mn \geq 1} (mn)^{-s} \left[ M_{mn} \left( \frac{|\lambda|^{p_{mn}/H}}{\rho} \right) \right] \leq 1 \right\} = 1. \text{ Hence it follows that}$$

$$G_u^\gamma(\lambda x) = \inf \left\{ \sup_{mn \geq 1} (mn)^{-s} \left[ M_{mn} \left( \frac{|\lambda|^{p_{mn}/H}}{\rho} \right) \right] \leq 1 \right\} = 1$$

for  $x = (\alpha) \in \Lambda^2(\Delta_u^\gamma, M_{mn}, p, s)$  is a paranormed space with  $G_u^\gamma(x)$ .

(ii) The proof is clear.

**Theorem 4.2** Let  $0 < p_{mn} \leq q_{mn} < \infty$  for each  $mn$ . Then  $\chi^2(\Delta_u^\gamma, M_{mn}, p, s) \subseteq \chi^2(\Delta_u^\gamma, M_{mn}, q, s)$

Proof: Let  $x \in \chi^2(\Delta_u^\gamma, M_{mn}, p, s)$ . Then there exists some  $\rho > 0$  such that

$$\lim_{m,n \rightarrow \infty} (mn)^{-s} \left[ M_{mn} \left( \frac{((m+n)! |\Delta_u^\gamma x_{mn}|)^{1/m+n}}{\rho} \right) \right]^{p_{mn}} = 0 \text{ This implies that}$$

$$(mn)^{-s} \left[ M_{mn} \left( \frac{((m+n)! |\Delta_u^\gamma x_{mn}|)^{1/m+n}}{\rho} \right) \right]^{p_{mn}} \leq 1 \text{ for sufficiently large } m, n, \text{ since } M_{mn}$$

is non-decreasing for each  $m, n$ . Hence

$$\lim_{m,n \rightarrow \infty} (mn)^{-s} \left[ M_{mn} \left( \frac{((m+n)! |\Delta_u^\gamma x_{mn}|)^{1/m+n}}{\rho} \right) \right]^{q_{mn}} \leq$$

$$\lim_{m,n \rightarrow \infty} (mn)^{-s} \left[ M_{mn} \left( \frac{((m+n)! |\Delta_u^\gamma x_{mn}|)^{1/m+n}}{\rho} \right) \right]^{p_{mn}} = 0 \text{ that is, } x \in \chi^2(\Delta_u^\gamma, M_{mn}, q, s).$$

This completes the proof.

**Theorem 4.3** (i)  $1 \leq \inf p_{mn} \leq p_{mn} \leq 1$ . Then  $\chi^2(\Delta_u^\gamma, M_{mn}, p, s) \subseteq \chi^2(\Delta_u^\gamma, M_{mn}, s)$

(ii) Let  $1 \leq p_{mn} \leq \sup p_{mn} < \infty$ . Then  $\chi^2(\Delta_u^\gamma, M_{mn}, s) \subseteq \chi^2(\Delta_u^\gamma, M_{mn}, p, s)$ .

**Proof:** (i) Let  $x \in \chi^2(\Delta_u^\gamma, M_{mn}, p, s)$ .

$$\lim_{m,n \rightarrow \infty} (mn)^{-s} \left[ M_{mn} \left( \frac{((m+n)! |\Delta_u^\gamma x_{mn}|)^{1/m+n}}{\rho} \right) \right]^{p_{mn}} = 0.$$

Since  $0 < \inf p_{mn} \leq p_{mn} \leq 1$ , we have

$$\lim_{m,n \rightarrow \infty} (mn)^{-s} \left[ M_{mn} \left( \frac{((m+n)! |\Delta_u^\gamma x_{mn}|)^{1/m+n}}{\rho} \right) \right] \leq \lim_{m,n \rightarrow \infty} (mn)^{-s} \left[ M_{mn} \left( \frac{((m+n)! |\Delta_u^\gamma x_{mn}|)^{1/m+n}}{\rho} \right) \right]^{p_{mn}} = 0, \text{ that is } \chi^2(\Delta_u^\gamma, M_{mn}, s).$$

(ii) Let  $1 \leq p_{mn}$  for each  $m, n$ , and  $\text{supp}_{mn} < \infty$ . Let  $x \in \chi^2(\Delta_u^\gamma, M_{mn}, s)$ , then for each  $\epsilon$  ( $0 < \epsilon < 1$ ), there exists a positive integer  $L$  such that

$$(mn)^{-s} \left[ M_{mn} \left( \frac{((m+n)! |\Delta_u^\gamma x_{mn}|)^{1/m+n}}{\rho} \right) \right] \leq \epsilon, \text{ for all } m, n \geq L.$$

Since  $1 \leq p_{mn} \leq \text{supp}_{mn} < \infty$ , we have

$$\lim_{m,n \rightarrow \infty} (mn)^{-s} \left[ M_{mn} \left( \frac{((m+n)! |\Delta_u^\gamma x_{mn}|)^{1/m+n}}{\rho} \right) \right]^{p_{mn}} \leq \lim_{m,n \rightarrow \infty} (mn)^{-s} \left[ M_{mn} \left( \frac{((m+n)! |\Delta_u^\gamma x_{mn}|)^{1/m+n}}{\rho} \right) \right] \leq \epsilon < 1.$$

Hence  $x \in \chi^2(\Delta_u^\gamma, M_{mn}, p, s)$ . This completes the proof.

**Theorem 4.3** Let  $(p_{mn})$  be double analytic and  $(M_{mn})$  be a sequence of Orlicz functions. Then (i)  $\Lambda^2(\Delta_u^0, M_{mn}, p, s) \subset \Lambda^2(\Delta_u^\gamma, M_{mn}, p, s)$ , (ii)  $\chi^2(\Delta_u^0, M_{mn}, p, s) \subset \chi^2(\Delta_u^\gamma, M_{mn}, p, s)$ .

**Proof:** Let  $\text{supp}_{mn} = H$ . If  $a_{mn}$  and  $b_{mn}$  are complex numbers, then we have  $|a_{mn} + b_{mn}|^{p_{mn}} \leq D(|a_{mn}|^{p_{mn}} + |b_{mn}|^{p_{mn}})$  where  $a_{mn}$  and  $b_{mn}$  are complex numbers,  $D = \max\{1, 2^{H-1}\}$  and  $H = \sup_{mn} p_{mn} < \infty$ . Since  $M_{mn}$  is non decreasing and convex for each  $m, n$ , the results follows from the above inequality. This completes the proof.

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N.Subramanian  
Department of Mathematics,  
SASTRA University,  
Thanjavur-613 401, India. email:*nsmaths@yahoo.com*