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ON THE GROWTH OF LAPLACE-STIELTJES INTEGRALS

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In the paper it is investigated the growth of characteristics of Laplace-Stieltjes integrals $I(\sigma) = \int_0^{+\infty} f(x)dF(x)$, where F is a nonnegative nondecreasing unbounded function continuous on the right on $[0, +\infty)$ and f is a nonnegative on $[0, +\infty)$ function such that there exist $a \geq 0, b \geq 0$ and $h > 0: \int_{x-a}^{x+b} f(t)dF(t) \geq hf(x)$ for all $x \geq a$. Assume that α, β are positive continuously differentiable functions increasing to $+\infty$ on $[0, +\infty)$ such that: a) $\alpha(cx) = (1 + o(1))\alpha(x)$ ($x \rightarrow +\infty$) for any $c > 0$; b) $\beta(x(1 + o(1))) = (1 + o(1))\beta(x)$ ($x \rightarrow +\infty$); c) $\frac{d\beta^{-1}(\alpha(x)/\varrho)}{d \ln x} = O(1)$ ($x \rightarrow +\infty$) for every $\varrho \in (0, +\infty)$. The main results of the paper are contained in Theorems 5 and 7 and are derived from the following two statements of independent interest. If F satisfies condition $\ln F(x) = o\left(x\beta^{-1}\left(\frac{\alpha(x)}{\varrho}\right)\right)$ ($x \rightarrow +\infty$), then $\varrho_{\alpha\beta}(I) = k_{\alpha\beta}(f)$ (Theorem 1). If in additional the function $v(x) = -(\ln f(x))'$ is continuous and increasing on $[x_0, +\infty)$ and $\varrho_{\alpha\beta}(I) < +\infty$, then $\lambda_{\alpha\beta}(I) = \varkappa_{\alpha\beta}(f)$ (Theorem 2), where

$$\overline{\lim}_{\sigma \rightarrow +\infty} \frac{\alpha(\ln I(\sigma))}{\beta(\sigma)} := \begin{cases} \varrho_{\alpha\beta}(I), \\ \lambda_{\alpha\beta}(I), \end{cases} \quad \overline{\lim}_{x \rightarrow +\infty} \frac{\alpha(x)}{\beta\left(\frac{1}{x} \ln \frac{1}{f(x)}\right)} := \begin{cases} k_{\alpha\beta}(f), \\ \varkappa_{\alpha\beta}(f). \end{cases}$$

Similar results are proved also for so called the modified generalized order and lower order.

1. Introduction. For an entire function

$$f(z) = \sum_{n=0}^{\infty} a_n z^n$$

let $\varrho(f)$ be its order and $\sigma(f)$ be its type. Using Hadamard’s formulas fo the finding of these characteristics, E.G. Calys ([1]) proved the following theorems.

Theorem A. *Suppose that entire functions $f_1(z) = \sum_{n=0}^{\infty} a_{n,1}z^n$ and $f_2(z) = \sum_{n=0}^{\infty} a_{n,2}z^n$ have finite orders and regular growth (in sense of the equality of order $\varrho[f]$ and lower order $\varrho[f]$) and the sequences $(|a_{n,1}/a_{n+1,1}|)$ and $(|a_{n,2}/a_{n+1,2}|)$ are non-decreasing for $n \geq n_0$. If*

$$\ln(1/|a_n|) = (1 + o(1))\sqrt{\ln(1/|a_{n,1}|) \ln(1/|a_{n,2}|)}, \quad n \rightarrow \infty,$$

then the function f has regular growth and $\varrho[f] = \sqrt{\varrho[f_1]\varrho[f_2]}$.

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Theorem B. Suppose that functions f_1 and f_2 from Theorem A have the same order $\varrho[f_1] = \varrho[f_2] = \varrho \in (0, +\infty)$ and types $\sigma[f_1] = \sigma_1, \sigma[f_2] = \sigma_2$. Also suppose that $a_{n,1} \neq 0$ and $|a_{n,2}| \geq |a_{n,1}|/l(1/|a_{n,1}|)$ for all $n \geq n_0$, where l is a slowly varying function. If

$$|a_n| = (1 + o(1))\sqrt{|a_{n,1}||a_{n,2}|}, \quad n \rightarrow \infty,$$

then the function f has order $\varrho[f] = \varrho$ and type $\sigma[f] \leq \sqrt{\sigma_1\sigma_2}$.

We remark that R.S.L. Srivastava ([2,3]) tried to prove Theorem A without assumptions $a_{n,1} \neq 0$ and $|a_{n,2}| \geq |a_{n,1}|/l(1/|a_{n,1}|)$ for all $n \geq n_0$ and Theorem B without condition of the nondecrease of the sequences $(|a_{n,1}/a_{n+1,1}|)$ and $(|a_{n,2}/a_{n+1,2}|)$. On the fallaciousness of such statements it was indicated in Math. Rev., 1963, V.25, №2204, №2206.

In [4] Theorems A and B are transferred on entire Dirichlet series. Here we will obtain such theorems for Laplace-Stieltjes integrals.

Let V be the class of which are nonnegative nondecreasing unbounded and continuous on the right functions F on $[0, +\infty)$.

The Laplace–Stieltjes transform of a real-valued function g is given, usually, by a Lebesgue–Stieltjes integral of the form $\int_0^{+\infty} e^{zx} dg(x)$. We write this transformation in a different form. For a nonnegative function f on $[0, +\infty)$ the integral

$$I(\sigma) = \int_0^{\infty} f(x)e^{x\sigma} dF(x), \quad \sigma \in \mathbb{R}, \tag{1}$$

is called of Laplace-Stieltjes ([5–7]). Integral (1) is a direct generalization of the ordinary Laplace integral $I(\sigma) = \int_0^{\infty} f(x)e^{x\sigma} dx$ and of the Dirichlet series $D(\sigma) = \sum_{n=0}^{\infty} a_n e^{\lambda_n \sigma}$ with nonnegative coefficients a_n and exponents $\lambda_n, 0 \leq \lambda_n \uparrow +\infty (n \rightarrow \infty)$, if we choose $F(x) = n(x) = \sum_{\lambda_n \leq x} 1$ and $f(\lambda_n) = a_n \geq 0$ for all $n \geq 0$ (see also [5, 8]).

Let

$$\mu(\sigma) = \mu(\sigma, I) = \max\{f(x)e^{x\sigma} : x \geq 0\}, \quad \sigma \in \mathbb{R},$$

be the maximum of the integrand, σ_c be the abscissa of convergence of the integral (1) and σ_μ be the abscissa of maximum of the integrand. Then ([7, p.8])

$$\sigma_\mu = \liminf_{x \rightarrow +\infty} \frac{1}{x} \ln \frac{1}{f(x)}$$

and if either $\ln F(x) = o(x)$ or $\ln F(x) = o(\ln f(x))$ as $x \rightarrow +\infty$ then ([7, p.13]) $\sigma_c \leq \sigma_\mu$. Also we remark that if $\ln F(x) = O(x)$ as $x \rightarrow +\infty$ and $\sigma_\mu = +\infty$ then ([7, p.11]) $\sigma_c = +\infty$.

To obtain the inequality $\sigma_c \geq \sigma_\mu$ we introduce as in [7, p.21] the concept of a regular variation of f in regard to F . We say that a positive function f has regular variation in regard to F if there exist $a \geq 0, b \geq 0$ and $h > 0$ such that for all $x \geq a$

$$\int_{x-a}^{x+b} f(t)dF(t) \geq hf(x).$$

Then [7, p.21] if $F \in V$ and f has regular variation in regard to F then $\sigma_c \leq \sigma_\mu$. Thus, if $F \in V$ and f has regular variation in regard to F and either $\ln F(x) = o(x)$ or $\ln F(x) = o(\ln f(x))$ as $x \rightarrow +\infty$ then $\sigma_c = \sigma_\mu$.

Further we assume that $\sigma_c = \sigma_\mu = +\infty$.

2. Generalized orders. Let L be the class of continuous increasing functions α such that $\alpha(x) \geq 0$ for $x \geq x_0$, $\alpha(x) = \alpha(x_0)$ for $x \leq x_0$, and on $[x_0, +\infty)$ the function α increases to $+\infty$. We say that $\alpha \in L^0$ if $\alpha \in L$ and $\alpha(x(1+o(1))) = (1+o(1))\alpha(x)$ as $x \rightarrow +\infty$; further, $\alpha \in L_{si}$ if $\alpha \in L$ and for any $c > 0$ $\alpha(cx) = (1+o(1))\alpha(x)$ as $x \rightarrow +\infty$. It is easy to see that $L_{si} \subset L^0$. Functions from L_{si} are called slowly increasing. In future we will need the next lemma [9].

Lemma 1. *Let $\beta \in L$ and*

$$B(\delta) = \overline{\lim}_{x \rightarrow +\infty} \frac{\beta((1+\delta)x)}{\beta(x)}, \quad \delta > 0.$$

Then in order that $\beta \in L^0$ it is necessary and sufficient that $B(\delta) \rightarrow 1$ as $\delta \rightarrow 0$.

Let $\alpha \in L, \beta \in L$, and G be an arbitrary function on $[\sigma_0, +\infty)$. The value

$$\varrho_{\alpha\beta}(G) = \overline{\lim}_{\sigma \rightarrow +\infty} \frac{\alpha(G(\sigma))}{\beta(\sigma)} \quad (2)$$

is called a generalized order of G . If we choose $G(\sigma) = \ln I(\sigma)$ then from (2) we obtain the definition of the generalized order $\varrho_{\alpha\beta}(I)$ of the Laplace-Stieltjes integral (1). Also define

$$k_{\alpha\beta}(f) = \overline{\lim}_{x \rightarrow +\infty} \frac{\alpha(x)}{\beta\left(\frac{1}{x} \ln \frac{1}{f(x)}\right)}.$$

First we remark that if the functions $\alpha \in L^0$ and $\beta \in L^0$ are continuously differentiable and for every $\varrho \in (0, +\infty)$

$$\frac{d\beta^{-1}(\alpha(x)/\varrho)}{d \ln x} = O(1), \quad x \rightarrow +\infty, \quad (3)$$

then ([7, p.77]) $\varrho_{\alpha\beta}(\ln \mu) = k_{\alpha\beta}(f)$, and if for every $\varrho \in (0, +\infty)$

$$\ln F(x) = o\left(x\beta^{-1}\left(\frac{\alpha(x)}{\varrho}\right)\right), \quad x \rightarrow +\infty, \quad (4)$$

then ([7, p. 77]) $\varrho_{\alpha\beta}(I) \leq \varrho_{\alpha\beta}(\ln \mu)$. On the other hand, if f has a regular variation in regard to F then ([7, p.81]) $\varrho_{\alpha\beta}(I) \geq \varrho_{\alpha\beta}(\ln \mu)$ for each $\alpha \in L^0$ and $\beta \in L$.

Thus, the following theorem is true.

Theorem 1. *Let $F \in V$, f have regular variation in regard to F and functions $\alpha \in L_{si}$ and $\beta \in L^0$ satisfy condition (3). If F satisfies condition (4) then $\varrho_{\alpha\beta}(I) = k_{\alpha\beta}(f)$.*

Now we put

$$\lambda_{\alpha\beta}(I) = \overline{\lim}_{\sigma \rightarrow +\infty} \frac{\alpha(\ln I(\sigma))}{\beta(\sigma)}, \quad \lambda_{\alpha\beta}(\ln \mu) = \overline{\lim}_{\sigma \rightarrow +\infty} \frac{\alpha(\ln \mu(\sigma))}{\beta(\sigma)}, \quad \varkappa_{\alpha\beta}(f) = \overline{\lim}_{x \rightarrow +\infty} \frac{\alpha(x)}{\beta\left(\frac{1}{x} \ln \frac{1}{f(x)}\right)}.$$

Proposition 1. *If $\alpha \in L$ and $\beta \in L^0$ then $\lambda_{\alpha\beta}(\ln \mu) \geq \varkappa_{\alpha\beta}(f)$.*

Indeed, if $\varkappa_{\alpha\beta}(f) > 0$ then for each $\varkappa \in (0, \varkappa_{\alpha\beta}(f))$ and all $x \geq x_0 = x_0(\varkappa)$ we have $\ln f(x) \geq -x\beta^{-1}(\alpha(x)/\varkappa)$. Therefore, $\ln \mu(\sigma) \geq -x\beta^{-1}(\alpha(x)/\varkappa) + x\sigma$ for all σ and $x \geq x_0$. Choosing $x = \alpha^{-1}(\varkappa\beta(\sigma - 1)) \geq x_0$ for $\sigma \geq \sigma_0$ hence we obtain

$$\ln \mu(\sigma) \geq a^{-1}(\varkappa\beta(\sigma - 1)) = a^{-1}(\varkappa(1 + o(1))\beta(\sigma)), \quad \sigma \rightarrow +\infty.$$

Therefore, $\lambda_{\alpha\beta}(\ln \mu) \geq \varkappa$ and in view of the arbitrariness of \varkappa we have $\lambda_{\alpha\beta}(\ln \mu) \geq \varkappa_{\alpha\beta}(f)$. If $\varkappa_{\alpha\beta}(f) = 0$ this inequality is obvious.

Proposition 2. *Let $\alpha \in L_{si}$, $\beta \in L^0$ and condition (3) hold. If the function $v(x) = -(\ln f(x))'$ is continuous and increasing on $[x_0, +\infty)$ then $\lambda_{\alpha\beta}(\ln \mu) \leq \varkappa_{\alpha\beta}(f)$.*

Indeed, since $v(x) = -(\ln f(x))'$ is continuous and increasing on $[x_0, +\infty)$, the function $\ln f(x) + \sigma x$ has the unique point x of the maximum such that $\sigma = v(x)$, and $\ln \mu(\sigma) = \ln f(x) + \sigma x$, where $\sigma = v(x)$.

Suppose that $\varkappa_{\alpha\beta}(f) < +\infty$. Then for every $\varkappa > \varkappa_{\alpha\beta}(f)$ there exists a sequence $(x_k) \uparrow +\infty$ such that $\ln f(x_k) \leq -x_k\beta^{-1}(\alpha(x_k)/\varkappa)$. We put $\mu^*(\sigma) = f(x_k)e^{\sigma x_k}$. Since $\mu(\sigma) = f(x)e^{\sigma x}$ for $\sigma = v^{-1}(x)$ we have $\mu(\sigma_k) = \mu^*(\sigma_k)$ for $\sigma_k = v(x_k)$. Hence

$$\ln \mu(\sigma_k) = \ln \mu^*(\sigma_k) \leq \max_k \{-x_k\beta^{-1}(\alpha(x_k)/\varkappa) + x_k\sigma_k\} \leq \max_x \{-x\beta^{-1}(\alpha(x)/\varkappa) + x\sigma_k\}.$$

In view of (3)

$$\begin{aligned} (-x\beta^{-1}(\alpha(x)/\varkappa) + x\sigma_k)' &= -\beta^{-1}(\alpha(x)/\varkappa) - \frac{d\beta^{-1}(\alpha(x)/k)}{d \ln x} + \sigma_k = \\ &= -\beta^{-1}(\alpha(x)/\varkappa) + \sigma_k + O(1), \quad x \rightarrow +\infty, \end{aligned}$$

i. e. the function $-x\beta^{-1}(\alpha(x)/\varkappa) + x\sigma_k$ attains its maximum at the point

$$\begin{aligned} x(\sigma_k) &= \alpha^{-1}(\varkappa\beta(\sigma_k + O(1))), \quad x \rightarrow +\infty, \\ \ln \mu(\sigma_k) &\leq -\alpha^{-1}(\varkappa\beta(\sigma_k + O(1)))(\sigma_k + O(1)) + \sigma_k \alpha^{-1}(\varkappa\beta(\sigma_k + O(1))) = \\ &= O(\alpha^{-1}(\varkappa\beta(\sigma_k + O(1)))), \quad k \rightarrow \infty. \end{aligned}$$

Since $\alpha \in L_{si}$ and $\beta \in L^0$, hence it follows that $\lambda_{\alpha\beta}(\ln \mu) \leq \varkappa$. In view of the arbitrariness of \varkappa we have $\lambda_{\alpha\beta}(\ln \mu) \leq \varkappa_{\alpha\beta}(f)$. If $\varkappa_{\alpha\beta}(f) = +\infty$ this inequality is obvious.

Proposition 3. *If $\alpha \in L^0$, $\beta \in L$ and f has regular variation in regard to F then $\lambda_{\alpha\beta}(\ln \mu) \leq \lambda_{\alpha\beta}(I)$.*

Indeed, if f has regular variation in regard to F then ([7, p.75])

$$\ln \mu(\sigma) \leq (1 + o(1)) \ln I(\sigma), \quad \sigma \rightarrow +\infty, \quad (5)$$

whence $\lambda_{\alpha\beta}(\ln \mu) \leq \lambda_{\alpha\beta}(I)$.

Proposition 4. *Let the functions $\alpha \in L^0$ and $\beta \in L^0$ satisfy condition (3), and the function $F \in V$ satisfies condition (4). If $\varrho_{\alpha\beta}(\ln \mu) < +\infty$ then $\lambda_{\alpha\beta}(\ln \mu) \geq \lambda_{\alpha\beta}(I)$.*

Indeed, since $\varrho_{\alpha\beta}(\ln \mu) < +\infty$, we have $k_{\alpha\beta}(f) = \varrho_{\alpha\beta}(\ln \mu) < +\infty$, that is $\ln f(x) \leq -x\beta^{-1}(\alpha(x)/k)$ for some $k < +\infty$ and in view of (4) $\overline{\lim}_{x \rightarrow +\infty} \frac{\ln F(x)}{\ln(1/f(x))} = 0$. Therefore, [7, p.61]

$$I(\sigma) \leq K(\varepsilon)\mu(\sigma/(1-\varepsilon))^{1-\varepsilon} \quad (6)$$

for every $\varepsilon \in (0, 1)$ and all $\sigma \geq \sigma_0(\varepsilon)$. Hence,

$$\lambda_{\alpha\beta}(I) \leq \lambda_{\alpha\beta}(\ln \mu) \overline{\lim}_{\sigma \rightarrow +\infty} \frac{\beta(\sigma/(1-\varepsilon))}{\beta(\sigma)}.$$

Since $\beta \in L^0$ by Lemma 1 $\overline{\lim}_{x \rightarrow +\infty} \frac{\beta(\sigma/(1-\varepsilon))}{\beta(\sigma)} \rightarrow 1$ as $\varepsilon \rightarrow 0$. Thus, $\lambda_{\alpha\beta}(I) \leq \lambda_{\alpha\beta}(\ln \mu)$.

Combining Propositions 1–4 we get the following theorem.

Theorem 2. *Let functions $\alpha \in L_{si}$ and $\beta \in L^0$ satisfy condition (3) and the function $F \in V$ satisfy condition (4). Suppose that the function f has a regular variation in regard to F and $v(x) = -(\ln f(x))'$ is continuous and increasing on $[x_0, +\infty)$. If $\varrho_{\alpha\beta}(I) < +\infty$ then $\lambda_{\alpha\beta}(I) = \varkappa_{\alpha\beta}(f)$.*

3. Modified generalized orders. The values

$$\varrho_{\alpha\beta}^M(I) = \overline{\lim}_{\sigma \rightarrow +\infty} \frac{1}{\beta(\sigma)} \alpha\left(\frac{\ln I(\sigma)}{\sigma}\right), \quad \lambda_{\alpha\beta}^M(I) = \underline{\lim}_{\sigma \rightarrow +\infty} \frac{1}{\beta(\sigma)} \alpha\left(\frac{\ln I(\sigma)}{\sigma}\right) \quad (7)$$

are called the modified generalized order and the modified lower generalized order of I , respectively. If in (7) we choose $\ln \mu(\sigma)$ instead $I(\sigma)$ then we obtain definitions of $\varrho_{\alpha\beta}^M(\ln \mu)$ and $\lambda_{\alpha\beta}^M(\ln \mu)$.

Proposition 5. *Let either $\alpha \in L_{si}$ and $\beta \in L^0$ or $\alpha \in L^0$ and $\beta \in L_{si}$, and the function $F \in V$ satisfies condition (4). Then $\varrho_{\alpha\beta}^M(\ln \mu) = k_{\alpha\beta}(f)$.*

Proof. Suppose that $\varrho_{\alpha\beta}^M(\ln \mu) < +\infty$. Then for every $\varrho > \varrho_{\alpha\beta}^M(\ln \mu)$, all $\sigma \geq \sigma_0(\varrho)$ and $x \geq 0$ we obtain $\ln f(x) + \sigma x \leq \ln \mu(\sigma) \leq \sigma \alpha^{-1}(\varrho \beta(\sigma))$, that is $\ln f(x) \leq \sigma \alpha^{-1}(\varrho \beta(\sigma)) - \sigma x$. We choose $\sigma = \sigma(x) = \beta^{-1}(\alpha(\delta x)/\varrho)$ for an arbitrary $\delta \in (0, 1)$. Then $\sigma(x) \geq \sigma_0(\varrho)$ for $x \geq x_0 = x_0(\varrho, \delta)$ and $\ln f(x) \leq -(1-\delta)x\beta^{-1}(\alpha(\delta x)/\varrho)$ for $x \geq x_0$, whence

$$\begin{aligned} k_{\alpha\beta}(f) &= \overline{\lim}_{x \rightarrow +\infty} \frac{\alpha(x)}{\beta\left(\frac{1}{x} \ln \frac{1}{f(x)}\right)} = \overline{\lim}_{x \rightarrow +\infty} \left(\frac{\alpha(\delta x)}{\beta\left(\frac{1}{(1-\delta)x} \ln \frac{1}{f(x)}\right)} \frac{\beta\left(\frac{1}{(1-\delta)x} \ln \frac{1}{f(x)}\right)}{\beta\left(\frac{1}{x} \ln \frac{1}{f(x)}\right)} \right) \frac{\alpha(x)}{\alpha(\delta x)} \leq \\ &\leq \varrho \overline{\lim}_{x \rightarrow +\infty} \frac{\beta(x/(1-\delta))}{\beta(x)} \overline{\lim}_{x \rightarrow +\infty} \frac{\alpha(x)}{\alpha(\delta x)}. \end{aligned} \quad (8)$$

If $\alpha \in L_{si}$ and $\beta \in L^0$ then $\overline{\lim}_{x \rightarrow +\infty} \frac{\alpha(x)}{\alpha(\delta x)} = 1$ and by Lemma 1 $\overline{\lim}_{x \rightarrow +\infty} \frac{\beta(x/(1-\delta))}{\beta(x)} \rightarrow 1$ as $\delta \rightarrow 0$. Hence in view of the arbitrariness of ϱ we obtain

$$k_{\alpha\beta}(f) \leq \varrho_{\alpha\beta}^M(\ln \mu). \quad (9)$$

If $\beta \in L_{si}$ and $\alpha \in L^0$ then $\overline{\lim}_{x \rightarrow +\infty} \frac{\beta(x/(1-\delta))}{\beta(x)} = 1$, and by Lemma 1 $\overline{\lim}_{x \rightarrow +\infty} \frac{\alpha(x)}{\alpha(\delta x)} \rightarrow 1$ as $\delta \rightarrow 1$, and we again obtain inequality (9). If $\varrho_{\alpha\beta}^M(\ln \mu) = +\infty$ inequality (9) is obvious.

Now assume that $k_{\alpha\beta}(f) \neq \varrho_{\alpha\beta}^M(\ln \mu)$. Then in view of (8) $k_{\alpha\beta}(f) < \varrho_{\alpha\beta}^M(\ln \mu)$ and if we choose $k_{\alpha\beta}(f) < \varrho < \varrho_{\alpha\beta}^M(\ln \mu)$ then $\ln f(x) \leq -x\beta^{-1}(\alpha(x)/\varrho)$ for $x \geq x_0(\varrho)$, i. e.

$$\begin{aligned} \ln \mu(\sigma) &\leq \max \left\{ \max_{x \leq x_0(\varrho)} (\ln f(x) + x\sigma), \max_{x \geq x_0(\varrho)} (-x\beta^{-1}(\alpha(x)/\varrho) + x\sigma) \right\} \leq \\ &\leq \max_{x \geq 0} (x(\sigma - \beta^{-1}(\alpha(x)/\varrho))) + O(\sigma), \quad \sigma \rightarrow +\infty. \end{aligned}$$

Since $\ln \mu(\sigma) \rightarrow +\infty$ as $\sigma \rightarrow +\infty$, the function $x(\sigma - \beta^{-1}(\alpha(x)/\varrho))$ attains the maximum at the point $x = x(\sigma)$ such that $\sigma - \beta^{-1}(\alpha(x)/\varrho) > 0$, that is $x(\sigma) \leq \alpha^{-1}(\varrho\beta(\sigma))$. Therefore,

$$\ln \mu(\sigma) \leq x(\sigma)(\sigma - \beta^{-1}(\alpha(x(\sigma))/\varrho)) + O(\sigma) \leq \sigma x(\sigma) + O(\sigma) \leq \sigma \alpha^{-1}(\varrho\beta(\sigma)) + O(\sigma), \quad \sigma \rightarrow +\infty,$$

whence it follows that $\varrho_{\alpha\beta}^M(\ln \mu) \leq \varrho$. It is a contradiction that therefore, Proposition 5 is proved. \square

Proposition 6. *Let $\alpha \in L^0$, $\beta \in L^0$, and f have regular variation in regard to F . Then $\varrho_{\alpha\beta}^M(\ln \mu) = \varrho_{\alpha\beta}^M(I)$.*

Indeed, if f has regular variation in regard to F then from (5) we obtain $\varrho_{\alpha\beta}^M(\ln \mu) \leq \varrho_{\alpha\beta}^M(I)$. On the other hand, if $\varrho_{\alpha\beta}^M(\ln \mu) < +\infty$ then in view of Proposition 5, as in the proof of Proposition 4, we have (6) for every $\varepsilon \in (0, 1)$ and all $\sigma \geq \sigma_0(\varepsilon)$. Since $\alpha \in L^0$ and $\beta \in L^0$, we have $\varrho_{\alpha\beta}^M(I) \leq \varrho_{\alpha\beta}^M(\ln \mu)$. Thus, $\varrho_{\alpha\beta}^M(\ln \mu) = \varrho_{\alpha\beta}^M(I)$.

Uniting Propositions 5 and 6 we get the following theorem.

Theorem 3. *Let either $\alpha \in L_{si}$ and $\beta \in L^0$ or $\alpha \in L^0$ and $\beta \in L_{si}$, the function $F \in V$ satisfies condition (4) and f has regular variation in regard to F . Then $\varrho_{\alpha\beta}^M(I) = k_{\alpha\beta}(f)$.*

Proposition 7. *Let either $\alpha \in L_{si}$ and $\beta \in L^0$ or $\alpha \in L^0$ and $\beta \in L_{si}$. Then $\lambda_{\alpha\beta}^M(\ln \mu) \geq \varkappa_{\alpha\beta}(f)$. Moreover, if $v(x) = -(\ln f(x))'$ is continuous and increasing on $[x_0, +\infty)$ then $\lambda_{\alpha\beta}^M(\ln \mu) = \varkappa_{\alpha\beta}(f)$.*

Indeed, if $\varkappa_{\alpha\beta}(f) > 0$ then for each $\varkappa \in (0, \varkappa_{\alpha\beta}(f))$ and all $x \geq x_0 = x_0(\varkappa)$ as in the proof of Proposition 7 we obtain $\ln \mu(\sigma) \geq -x\beta^{-1}(\alpha(x)/\varkappa) + x\sigma$ for all σ and $x \geq x_0$. Choosing $x = \alpha^{-1}(\varkappa\beta(\delta\sigma))$, where $0 < \delta < 1$, we have $\ln \mu(\sigma) \geq (1 - \delta)\sigma\alpha^{-1}(\varkappa\beta(\delta\sigma))$. Hence

$$\lambda_{\alpha\beta}^M(\ln \mu) \geq \liminf_{\sigma \rightarrow +\infty} \frac{\alpha((1 - \delta)\alpha^{-1}(\varkappa\beta(\delta\sigma)))}{\beta(\sigma)}$$

If $\alpha \in L_{si}$ and $\beta \in L^0$ hence we have as above $\lambda_{\alpha\beta}^M(\ln \mu) \geq \varkappa \liminf_{\sigma \rightarrow +\infty} \frac{\beta(\delta\sigma)}{\beta(\sigma)} \rightarrow \varkappa$ as $\delta \rightarrow 1$. If $\alpha \in L^0$ and $\beta \in L_{si}$ then

$$\lambda_{\alpha\beta}^M(\ln \mu) \geq \varkappa \liminf_{\sigma \rightarrow +\infty} \frac{\alpha((1 - \delta)\alpha^{-1}(\varkappa\beta(\delta\sigma)))}{\varkappa\beta(\delta\sigma)} \frac{\beta(\delta\sigma)}{\beta(\sigma)} = \varkappa \liminf_{t \rightarrow +\infty} \frac{\alpha((1 - \delta)\alpha^{-1}(t))}{t} \rightarrow \varkappa$$

as $\delta \rightarrow 0$. Therefore, $\lambda_{\alpha\beta}^M(\ln \mu) \geq \varkappa_{\alpha\beta}(f)$.

On the other hand, as in the proof Proposition 2 we obtain $\ln \mu(\sigma) = \ln f(x) + \sigma x$ for $\sigma = v(x)$. Supposing that $\varkappa_{\alpha\beta}(f) < +\infty$, for $\varkappa > \varkappa_{\alpha\beta}(f)$ and some sequence $(x_k) \uparrow +\infty$ as in the proof of Proposition 2 we obtain for $\sigma_k = v(x_k)$

$$\ln \mu(\sigma_k) \leq \max_x \{-x\beta^{-1}(\alpha(x)/\varkappa) + x\sigma_k\} = \max_x \{-x(\sigma_k - \beta^{-1}(\alpha(x)/\varkappa))\}.$$

Hence, as in the proof of Proposition 5, it follows that

$$\ln \mu(\sigma_k) \leq \sigma_k \alpha^{-1}(\varrho\beta(\sigma_k)) + O(\sigma_k), \quad k \rightarrow \infty,$$

whence it follows that $\lambda_{\alpha\beta}^M(\ln \mu) \leq \varkappa$. In view of the arbitrariness of \varkappa Proposition 7 is proved.

Proposition 8. *Let $\alpha \in L^0$, $\beta \in L^0$, $\varrho_{\alpha\beta}^M(\ln \mu) < +\infty$, the function $F \in V$ satisfies condition (4) and f has regular variation in regard to F . Then $\lambda_{\alpha\beta}^M(\ln \mu) = \lambda_{\alpha\beta}^M(I)$.*

Indeed, since f has regular variation in regard to F , from (5) we obtain $\lambda_{\alpha\beta}^M(\ln \mu) \leq \lambda_{\alpha\beta}^M(I)$. On the other hand, since $\varrho_{\alpha\beta}^M(\ln \mu) < +\infty$, we have (6) for every $\varepsilon \in (0, 1)$ and all $\sigma \geq \sigma_0(\varepsilon)$. Since $\alpha \in L^0$ and $\beta \in L^0$, hence $\lambda_{\alpha\beta}^M(I) \leq \lambda_{\alpha\beta}^M(\ln \mu)$. Thus, $\lambda_{\alpha\beta}^M(\ln \mu) = \lambda_{\alpha\beta}^M(I)$.

From Propositions 7 and 8 we obtain the following theorem.

Theorem 4. *Let either $\alpha \in L_{si}$ and $\beta \in L^0$ or $\alpha \in L^0$ and $\beta \in L_{si}$ and the function $F \in V$ satisfies condition (4). Suppose that f has regular variation in regard to F and $v(x) = -(\ln f(x))' \uparrow +\infty$ as $x_0 \leq x \rightarrow +\infty$. Then $\lambda_{\alpha\beta}^M(I) = \varkappa_{\alpha\beta}(f)$.*

4. Analogues of Theorem A. Let $LS(F)$ be the class of Laplace-Stieltjes integrals for which $\sigma_c = \sigma_\mu = +\infty$. Suppose that $I_j \in LS(F)$, $1 \leq j \leq m$, and

$$I_j(\sigma) = \int_0^\infty f_j(x) e^{x\sigma} dF(x), \quad \sigma \in \mathbb{R}. \quad (10)$$

The following theorem is an analogue of Theorem A.

Theorem 5. *Let functions $\alpha \in L_{si}$ and $\beta \in L^0$ satisfy condition (3) and the function $F \in V$ satisfy condition (4). Suppose that all functions f_j have regular variation in regard to F and $v_j(x) = -(\ln f_j(x))'$ is continuous and increasing on $[x_0, +\infty)$. Also suppose that f have regular variation in regard to F and*

$$\beta \left(\frac{1}{x} \ln \frac{1}{f(x)} \right) = (1 + o(1)) \prod_{j=1}^m \beta \left(\frac{1}{x} \ln \frac{1}{f_j(x)} \right)^{\omega_j}, \quad x \rightarrow +\infty, \quad (11)$$

where $\omega_j > 0$ for $1 \leq j \leq m$ and $\sum_{1 \leq j \leq m} \omega_j = 1$.

If all integrals (10) have regular $\alpha\beta$ -growth (i.e. $\lambda_{\alpha\beta}(I_j) = \varrho_{\alpha\beta}(I_j) < +\infty$) then integral (1) has regular $\alpha\beta$ -growth and $\varrho_{\alpha\beta}(I) = \prod_{j=1}^m (\varrho_{\alpha\beta}(I_j))^{\omega_j}$.

Proof. By Theorem 1 $\varrho_{\alpha\beta}(I_j) = k_{\alpha\beta}(f_j)$ and by Theorem 2 $\lambda_{\alpha\beta}(I_j) = \varkappa_{\alpha\beta}(f_j)$. Since $\lambda_{\alpha\beta}(I_j) = \varrho_{\alpha\beta}(I_j) = \varrho_j < 1$, we have $k_{\alpha\beta}(f_j) = \varkappa_{\alpha\beta}(f_j) = \varrho_j$, that is

$$\lim_{x \rightarrow +\infty} \frac{\alpha(x)}{\beta \left(\frac{1}{x} \ln \frac{1}{f_j(x)} \right)} = \varrho_j. \quad (12)$$

Therefore, from (11) we obtain

$$\lim_{x \rightarrow +\infty} \frac{1}{\alpha(x)} \beta \left(\frac{1}{x} \ln \frac{1}{f(x)} \right) = \lim_{x \rightarrow +\infty} \frac{1}{\alpha(x)} \prod_{j=1}^m \beta \left(\frac{1}{x} \ln \frac{1}{f_j(x)} \right)^{\omega_j} =$$

$$= \lim_{x \rightarrow +\infty} \prod_{j=1}^m \left(\frac{1}{\alpha(x)} \beta \left(\frac{1}{x} \ln \frac{1}{f_j(x)} \right) \right)^{\omega_j} = \prod_{j=1}^m \lim_{x \rightarrow +\infty} \left(\frac{1}{\alpha(x)} \beta \left(\frac{1}{x} \ln \frac{1}{f_j(x)} \right) \right)^{\omega_j} = \prod_{j=1}^m \left(\frac{1}{\varrho_j} \right)^{\omega_j},$$

i. e.

$$\prod_{j=1}^m \varrho_j^{\omega_j} = \lim_{x \rightarrow +\infty} \frac{\alpha(x)}{\beta \left(\frac{1}{x} \ln \frac{1}{f(x)} \right)} = k_{\alpha\beta}(f) = \varkappa_{\alpha\beta}(f). \quad (13)$$

By Propositions 2 and 1 $\lambda_{\alpha\beta}(\ln I) \geq \lambda_{\alpha\beta}(\ln \mu) \geq \varkappa_{\alpha\beta}(f)$ and by Theorem 1 $\varrho_{\alpha\beta}(\ln I) = k_{\alpha\beta}(f)$. Therefore, $\varrho_{\alpha\beta}(I) = \lambda_{\alpha\beta}(I) = \prod_{j=1}^m (r_{\alpha\beta}(I_j))^{\omega_j}$.

If we choose $\alpha(x) = \ln x$ and $\beta(x) = x$ for $x \geq x_0$ then from the definitions of $\varrho_{\alpha\beta}(I)$ and $\lambda_{\alpha\beta}(I)$ we obtain the definitions of the R -order ϱ_R and lower R -order λ_R , respectively. Choosing some more $m = 2$ and $\omega_1 = \omega_2 = 1/2$, we get the following statement.

Corollary 1. *Let $F \in V$ and $\ln F(x) = o(x \ln x)$ as $x \rightarrow +\infty$. Suppose that the functions f_j , $j = 1, 2$, have regular variation in regard to F and $v_j(x) = -(\ln f_j(x))'$ is continuous and increasing on $[x_0, +\infty)$. Also suppose that f have regular variation in regard to F and*

$$\ln \frac{1}{f(x)} = (1 + o(1)) \sqrt{\ln \frac{1}{f_1(x)} \ln \frac{1}{f_2(x)}}, \quad x \rightarrow +\infty.$$

If integrals I_1 and I_2 have regular R -growth (i.e. $\lambda_R(I_j) = \varrho_R(I_j) < +\infty$ for $j = 1, 2$) then integral (1) has regular R -growth and $\varrho_R(I) = \sqrt{\varrho_R(I_1)\varrho_R(I_2)}$.

Using modified generalized orders we get the following theorem.

Theorem 6. *Let either $\alpha \in L_{si}$ and $\beta \in L^0$ or $\alpha \in L^0$ and $\beta \in L_{si}$, and the function $F \in V$ satisfy condition (4). Suppose that f has regular variation in regard to F and $v(x) = -(\ln f(x))'$ is continuous and increasing on $[x_0, +\infty)$. Also suppose that f have regular variation in regard to F and (11) holds.*

If all integrals (10) have regular modified $\alpha\beta$ -growth (i.e. $\lambda_{\alpha\beta}^M(I_j) = \varrho_{\alpha\beta}^M(I_j) < +\infty$) then integral (1) has regular modified $\alpha\beta$ -growth and $\varrho_{\alpha\beta}^M(I) = \prod_{j=1}^m (\varrho_{\alpha\beta}^M(I_j))^{\omega_j}$.

Proof. By Theorem 3 $\varrho_{\alpha\beta}^M(I_j) = k_{\alpha\beta}(f_j)$ and by Theorem 4 $\lambda_{\alpha\beta}^M(I_j) = \varkappa_{\alpha\beta}(f_j)$. Since $\lambda_{\alpha\beta}^M(I_j) = \varrho_{\alpha\beta}^M(I_j) = \varrho_j < 1$, we have $k_{\alpha\beta}(f_j) = \varkappa_{\alpha\beta}(f_j) = \varrho_j$, that is (12) holds. Therefore, as in the proof of Theorem 5 we obtain (13) from (11). By Propositions 7 and 6 $\lambda_{\alpha\beta}^M(\ln I) \geq \lambda_{\alpha\beta}^M(\ln \mu) \geq \varkappa_{\alpha\beta}(f)$ and by Theorem 3 $\varrho_{\alpha\beta}^M(\ln I) = k_{\alpha\beta}(f)$. Therefore, $\varrho_{\alpha\beta}^M(I) = \lambda_{\alpha\beta}(I) = \prod_{j=1}^m (r_{\alpha\beta}^M(I_j))^{\omega_j}$.

If we choose $\alpha(x) = \ln x$ and $\beta(x) = \ln x$ for $x \geq x_0$ then from the definitions of $\varrho_{\alpha\beta}(I)$ and $\lambda_{\alpha\beta}(I)$ we obtain the definitions of the logarithmic order ϱ_l and lower logarithmic order λ_l , respectively. Since

$$\frac{1}{\ln \sigma} \ln \left(\frac{\ln I(\sigma)}{\sigma} \right) = \frac{\ln \ln I(\sigma)}{\ln \sigma} - 1,$$

for such function we have $\varrho_{\alpha\beta}^M(I) = \varrho_l(I)$ and $\lambda_{\alpha\beta}^M(I) = \lambda_l(I)$. Therefore, choosing $m = 2$ and $\omega_1 = \omega_2 = 1/2$, we get the following statement.

Corollary 2. Let $F \in V$ and $\ln F(x) = o(x)$ as $x \rightarrow +\infty$. Suppose that the functions f_j , $j = 1, 2$, have regular variation in regard to F and $v_j(x) = -(\ln f_j(x))'$ is continuous and increasing on $[x_0, +\infty)$. Also suppose that f has regular variation in regard to F and

$$\ln \left(\frac{1}{x} \ln \frac{1}{f(x)} \right) = (1 + o(1)) \sqrt{\ln \left(\frac{1}{x} \ln \frac{1}{f_1(x)} \right) \ln \left(\frac{1}{x} \ln \frac{1}{f_2(x)} \right)}, \quad x \rightarrow +\infty. \quad (14)$$

If integrals I_1 and I_2 have regular logarithmic growth (i.e. $\lambda_l(I_j) = \varrho_l(I_j) \in (1, +\infty)$ for $j = 1, 2$) then integral (1) has regular logarithmic growth and $\varrho_l(I) = \sqrt{(\varrho_l(I_1) - 1)(\varrho_l(I_2) - 1)}$.

Finally, if we choose $\alpha(x) = x$ and $\beta(x) = \ln x$ for $x \geq x_0$ then $\varrho_{\alpha\beta}^M(I) = T(I) := \overline{\lim}_{\sigma \rightarrow +\infty} \frac{\ln I(\sigma)}{\sigma \ln \sigma}$ and $\lambda_{\alpha\beta}^M(I) = t(I) := \underline{\lim}_{\sigma \rightarrow +\infty} \frac{\ln I(\sigma)}{\sigma \ln \sigma}$, and we obtain the next corollary.

Corollary 3. Let $F \in V$ and $\ln F(x) = o(x^2)$ as $x \rightarrow +\infty$. Suppose that the functions f_j , $j = 1, 2$, have regular variation in regard to F and $v_j(x) = -(\ln f_j(x))'$ is continuous and increasing on $[x_0, +\infty)$. Also suppose that f has regular variation in regard to F and (14) holds. If $t(I_j) = T(I_j) < +\infty$ for $j = 1, 2$ then for integral (1) $t(I) = T(I) = \sqrt{T(I_1)T(I_2)}$.

5. Analogues of Theorem B. Since $\varrho_{\alpha\beta}(I) = \overline{\lim}_{\sigma \rightarrow +\infty} \frac{\ln \exp\{\alpha(\ln I(\sigma))\}}{\ln \exp\{\beta(\sigma)\}}$, we define the generalized type $T_{\alpha\beta}(I)$ of integral (1) by the formula

$$T_{\alpha\beta}(I) = \overline{\lim}_{\sigma \rightarrow +\infty} \frac{\exp\{\alpha(\ln I(\sigma))\}}{\exp\{\beta(\sigma)\}}, \quad (\varrho = \varrho_{\alpha\beta}(I)).$$

Theorem 1 implies the following lemma.

Lemma 2. Suppose that the functions $\alpha \in L$ and $\beta \in L$ are continuously differentiable, $x\alpha'(x) = o(1)$, $x\beta'(x) = O(1)$ as $x \rightarrow +\infty$, and for every $c \in (-\infty, +\infty)$

$$\frac{d\beta^{-1}(\alpha(x) + c)}{d \ln x} = O(1), \quad x \rightarrow +\infty. \quad (15)$$

If $F \in V$, f has regular variation in regard to F and for every $c \in (-\infty, +\infty)$

$$\ln F(x) = o(x\beta^{-1}(\alpha(x) + c)), \quad x \rightarrow +\infty, \quad (16)$$

then

$$T_{\alpha\beta}(I) = \overline{\lim}_{x \rightarrow +\infty} \frac{\exp\{\alpha(x)\}}{\exp\left\{\beta\left(\frac{1}{x} \ln \frac{1}{f(x)}\right)\right\}}.$$

Indeed, if $\alpha_1 \in L$ and $\frac{x\alpha_1'(x)}{\alpha_1(x)} = o(1)$ as $x \rightarrow +\infty$ then $\alpha_1 \in L_{si}$, and if $\beta_1 \in L$ and $\frac{x\beta_1'(x)}{\beta_1(x)} = O(1)$ as $x \rightarrow +\infty$ then $\beta_1 \in L^0$. Hence it follows that if $\alpha_1(x) = e^{\alpha(x)}$, $\beta_1(x) = e^{\beta(x)}$ and $x\alpha_1'(x) = o(1)$, $x\beta_1'(x) = O(1)$ as $x \rightarrow +\infty$ then $\alpha_1 \in L_{si}$ and $\beta_1 \in L^0$. From (15) condition (3) follows with α_1 and β_1 instead of α and β . Condition (18) implies (4) with α_1 and β_1 instead of α and β . Therefore, Theorem 1 implies Lemma 2.

Theorem 7. Let functions $\alpha \in L$ and $\beta \in L$ be continuously differentiable, $x\alpha'(x) = o(1)$, $x\beta'(x) = O(1)$ as $x \rightarrow +\infty$ and (3) and (15) hold. Let $F \in V$, f and f_j have a regular variation in regard to F and (18) holds. Suppose that all integrals (10) have the same generalized order $\varrho_{\alpha\beta}(I_j) = \varrho \in (0, +\infty)$ and the generalized types $T_{\alpha\beta}(I_j) \in (0, +\infty)$. Suppose also that $f_1(x) > 0$ for all $x \geq x_0$ and for all $2 \leq j \leq m$

$$\beta \left(\frac{1}{x} \ln \frac{1}{f_j(x)} \right) \leq (1 + o(1))\beta \left(\frac{1}{x} \ln \frac{1}{f_1(x)} \right), \quad x \rightarrow +\infty. \quad (17)$$

If $\omega_j > 0$ for $1 \leq j \leq m$, $\sum_{1 \leq j \leq m} \omega_j = 1$ and

$$\exp \left\{ \beta \left(\frac{1}{x} \ln \frac{1}{f(x)} \right) \right\} = (1 + o(1)) \prod_{j=1}^m \exp \left\{ \omega_j \beta \left(\frac{1}{x} \ln \frac{1}{f_j(x)} \right) \right\}, \quad x \rightarrow +\infty, \quad (18)$$

then integral (1) has the generalized order $\varrho_{\alpha\beta}(I) = \varrho$ and the generalized type $T_{\alpha\beta}(I) \leq \prod_{j=1}^m T_{\alpha\beta}(I_j)^{\omega_j}$.

Proof. At first, we remark that from the conditions $x\alpha'(x) = o(1)$, $x\beta'(x) = O(1)$ as $x \rightarrow +\infty$ it follows that $\alpha \in L_{si}$ and $\beta \in L^0$, and (18) implies (4). Thus, the functions α , β , and F satisfy the assumptions of Theorem 1.

From (18) we have

$$\beta \left(\frac{1}{x} \ln \frac{1}{f(x)} \right) = \sum_{j=1}^m \omega_j \beta \left(\frac{1}{x} \ln \frac{1}{f_j(x)} \right) + o(1), \quad x \rightarrow +\infty. \quad (19)$$

Therefore, by Theorem 1

$$\frac{1}{\varrho_{\alpha\beta}(I)} = \liminf_{x \rightarrow +\infty} \frac{1}{\alpha(x)} \beta \left(\frac{1}{x} \ln \frac{1}{f(x)} \right) \geq \sum_{j=1}^m \liminf_{x \rightarrow +\infty} \frac{\omega_j}{\alpha(x)} \beta \left(\frac{1}{x} \ln \frac{1}{f_j(x)} \right) = \frac{1}{\varrho}.$$

On the other hand, in view of (17) we obtain from (19)

$$\frac{1}{\varrho_{\alpha\beta}(I)} \leq \sum_{j=1}^m \liminf_{x \rightarrow +\infty} \frac{\omega_j}{\alpha(x)} \beta \left(\frac{1}{x} \ln \frac{1}{f_1(x)} \right) = \frac{1}{\varrho}.$$

Thus, $\varrho_{\alpha\beta}(I) = \varrho$.

From (18) and Lemma 2 it follows that

$$\begin{aligned} \frac{1}{T_{\alpha\beta}(I)} &= \liminf_{x \rightarrow +\infty} \frac{1}{\exp \alpha(x)} \prod_{j=1}^m \exp \left\{ \varrho \omega_j \beta \left(\frac{1}{x} \ln \frac{1}{f_j(x)} \right) \right\} \geq \\ &\geq \prod_{j=1}^m \liminf_{x \rightarrow +\infty} \left(\frac{\exp \left\{ \varrho \omega_j \beta \left(\frac{1}{x} \ln \frac{1}{f_j(x)} \right) \right\}}{\exp \alpha(x)} \right)^{\omega_j} = \prod_{j=1}^m \left(\frac{1}{T_{\alpha\beta}(I_j)} \right)^{\omega_j}. \end{aligned}$$

□

If we choose $\alpha(x) = \ln \ln \ln x$, $\beta(x) = \ln x$ for $x \geq x_0$, $m = 2$ and $\omega_j = 1/2$ then from Theorem 7 we obtain the following statement.

Corollary 4. Let $F \in V$, $\ln F(x) = o(x \ln \ln x)$ as $x \rightarrow +\infty$ and the functions f and f_j ($j = 1, 2$) have regular variation in regard to F . Suppose that $f_1(x) > 0$ for all $x \geq x_0$ and $\ln \left(\frac{1}{x} \ln \frac{1}{f_2(x)} \right) \leq (1 + o(1)) \ln \left(\frac{1}{x} \ln \frac{1}{f_1(x)} \right)$ as $x \rightarrow +\infty$.

If $\overline{\lim}_{\sigma \rightarrow +\infty} \frac{\ln \ln \ln \ln I_j(\sigma)}{\ln \sigma} = \varrho \in (0, +\infty)$ for $j = 1, 2$ and

$$\ln \frac{1}{f(x)} = (1 + o(1)) \sqrt{\ln \frac{1}{f_1(x)} \ln \frac{1}{f_2(x)}}, \quad x \rightarrow +\infty,$$

then $\overline{\lim}_{\sigma \rightarrow +\infty} \frac{\ln \ln \ln \ln I(\sigma)}{\ln \sigma} = \varrho$ and

$$\overline{\lim}_{x \rightarrow +\infty} \frac{x}{\exp_3 \left\{ \left(\frac{1}{x} \ln \frac{1}{f(x)} \right)^\varrho \right\}} \leq \sqrt{\overline{\lim}_{x \rightarrow +\infty} \frac{x}{\exp_3 \left\{ \left(\frac{1}{x} \ln \frac{1}{f(x)} \right)^\varrho \right\}} \overline{\lim}_{x \rightarrow +\infty} \frac{x}{\exp_3 \left\{ \left(\frac{1}{x} \ln \frac{1}{f(x)} \right)^\varrho \right\}}},$$

where $\exp_3 x = \exp\{\exp\{e^x\}\}$.

For integral (1) of finite modified generalized orders we define the generalized type $T_{\alpha\beta}^M(I)$ by the formula

$$T_{\alpha\beta}^M(I) = \overline{\lim}_{\sigma \rightarrow +\infty} \frac{\ln I(\sigma)}{\sigma \alpha^{-1}(\varrho \beta(\sigma))}, \quad (\varrho = \varrho_{\alpha\beta}^M(I)).$$

Then the following lemma is true.

Lemma 3. Let $\beta \in L$, $\beta_1(x) = \alpha^{-1}(\varrho \beta(x)) \in L_{si}$, the function $F \in V$ satisfy condition $\ln F(x) = o(x \beta_1^{-1}(cx))$ as $x \rightarrow +\infty$ for every $c \in (0, +\infty)$, and f have regular variation in regard to F . Then

$$T_{\alpha\beta}^M(I) = \overline{\lim}_{x \rightarrow +\infty} \frac{x}{\alpha^{-1} \left(\varrho \beta \left(\frac{1}{x} \ln \frac{1}{f(x)} \right) \right)}.$$

Indeed, $\beta_1^{-1}(cx) = \beta^{-1}(c\alpha(x/\varrho)) \leq \beta^{-1}(\alpha(x)/\varrho_1)$, because from the condition $\alpha \in L^0$ it follows that $\alpha(cx) \leq K(c)\alpha(x)$ for every $c \in (0, +\infty)$. Therefore, if we choose $\alpha_1(x) \equiv x$ for $x \geq x_0$, then from Theorem 3 with α_1 and β_1 instead of α and β we deduce Lemma 3.

Theorem 8. Let $\beta \in L_{si}$, $\alpha(x) = (1 + o(1)) \ln x$ as $x \rightarrow +\infty$ and $\beta_1(x) = \alpha^{-1}(\varrho \beta(x)) \in L_{si}$. Let $F \in V$, $\ln F(x) = o(x \beta_1^{-1}(x))$ as $x \rightarrow +\infty$ and f and f_j have regular variation in regard to F . Suppose that all integrals (10) have the same modified generalized order $\varrho_{\alpha\beta}^M(I_j) = \varrho \in (0, +\infty)$ and the modified generalized types $T_{\alpha\beta}^M(I_j) \in (0, +\infty)$. Suppose also that $f_1(x) > 0$ for all $x \geq x_0$ and (17) holds.

If $\omega_j > 0$ for $1 \leq j \leq m$, $\sum_{1 \leq j \leq m} \omega_j = 1$, and

$$\alpha^{-1} \left(\varrho \beta \left(\frac{1}{x} \ln \frac{1}{f(x)} \right) \right) = (1 + o(1)) \prod_{j=1}^m \left(\alpha^{-1} \left(\varrho \beta \left(\frac{1}{x} \ln \frac{1}{f_j(x)} \right) \right) \right)^{\omega_j}, \quad x \rightarrow +\infty, \quad (20)$$

then integral (1) has the modified generalized order $\varrho_{\alpha\beta}^M(I) = \varrho$ and the modified generalized type $T_{\alpha\beta}^M(I) \leq \prod_{j=1}^m T_{\alpha\beta}^M(I_j)^{\omega_j}$.

Proof. At first, we remark that the condition $\ln F(x) = o(x\beta_1^{-1}(x))$ as $x \rightarrow +\infty$ implies (4), because $\beta_1^{-1}(x) = \beta^{-1}(\alpha(t)/\varrho)$. Thus, the functions α , β , and F satisfy the conditions of Theorem 3.

Since $\alpha(x) = (1 + o(1)) \ln x$ as $x \rightarrow +\infty$, from (20) we obtain (19). As above from (19) by Theorem 3 $1/\varrho_{\alpha\beta}^M(I) \geq 1/\varrho$. On the other hand, from (17) and (19) as above we get $1/\varrho_{\alpha\beta}^M(I) \leq 1/\varrho$. Thus, $\varrho_{\alpha\beta}^M(I) = \varrho$.

From (20) and Lemma 3 it follows that

$$\begin{aligned} \frac{1}{T_{\alpha\beta}^M(I)} &= \underline{\lim}_{x \rightarrow +\infty} \frac{1}{x} \alpha^{-1} \left(\varrho \beta \left(\frac{1}{x} \ln \frac{1}{f(x)} \right) \right) = \underline{\lim}_{x \rightarrow +\infty} \frac{1}{x} \prod_{j=1}^m \left(\alpha^{-1} \left(\varrho \beta \left(\frac{1}{x} \ln \frac{1}{f_j(x)} \right) \right) \right)^{\omega_j} \geq \\ &= \prod_{j=1}^m \underline{\lim}_{x \rightarrow +\infty} \left(\frac{1}{x} \alpha^{-1} \left(\varrho \beta \left(\frac{1}{x} \ln \frac{1}{f_j(x)} \right) \right) \right)^{\omega_j} = \prod_{j=1}^m \left(\frac{1}{T_{\alpha\beta}^M(I)} \right)^{\omega_j}. \end{aligned}$$

□

If we choose $\alpha(x) = \ln x$, $\beta(x) = \ln \ln x$ for $x \geq x_0$, $m=2$ and $\omega_j = 1/2$ then from Theorem 8 we obtain the following statement.

Corollary 5. *Let $F \in V$, $\ln F(x) = o(x \exp\{e^x\})$ as $x \rightarrow +\infty$ and the functions f and f_j , $j = 1, 2$, have regular variation in regard to F . Suppose that that $f_1(x) > 0$ for all $x \geq x_0$ and $\ln \ln \left(\frac{1}{x} \ln \frac{1}{f_2(x)} \right) \leq (1 + o(1)) \ln \ln \left(\frac{1}{x} \ln \frac{1}{f_1(x)} \right)$ as $x \rightarrow +\infty$.*

If $\overline{\lim}_{\sigma \rightarrow +\infty} \frac{\ln \ln I_j(\sigma) - \ln \sigma}{\ln \ln \sigma} = \varrho \in (0, +\infty)$ for $j = 1, 2$ and

$$\ln \left(\frac{1}{x} \ln \frac{1}{f(x)} \right) = (1 + o(1)) \sqrt{\ln \left(\frac{1}{x} \ln \frac{1}{f_1(x)} \right) \ln \left(\frac{1}{x} \ln \frac{1}{f_2(x)} \right)}, \quad x \rightarrow +\infty,$$

then $\overline{\lim}_{\sigma \rightarrow +\infty} \frac{\ln \ln I(\sigma) - \ln \sigma}{\ln \ln \sigma} = \varrho$ and $\overline{\lim}_{\sigma \rightarrow +\infty} \frac{\ln I(\sigma)}{\sigma \ln^{\varrho} \sigma} \leq \sqrt{\overline{\lim}_{\sigma \rightarrow +\infty} \frac{\ln I_1(\sigma)}{\sigma \ln^{\varrho} \sigma} \overline{\lim}_{\sigma \rightarrow +\infty} \frac{\ln I_2(\sigma)}{\sigma \ln^{\varrho} \sigma}}$.

Finally, we prove a theorem, which supplements Theorems 6 and 8.

Theorem 9. *Let either $\alpha \in L_{si}$ and $\beta \in L^0$ or $\alpha \in L^0$ and $\beta \in L_{si}$, $F \in V$, $\ln F(x) = o(x\beta^{-1}(\alpha^c(x)))$ as $x \rightarrow +\infty$ for every $c \in (0, +\infty)$ and integrals (10) have modified general orders $\varrho_{\alpha\beta}^M(I_j) \in (0, +\infty)$. Suppose that f has regular variation in regard to F and (11) holds. Then:*

1) *if $f_1(x) > 0$ for all $x \geq x_0$ and for all $2 \leq j \leq m_0$*

$$\ln \beta \left(\frac{1}{x} \ln \frac{1}{f_j(x)} \right) \leq (1 + o(1)) \ln \beta \left(\frac{1}{x} \ln \frac{1}{f_1(x)} \right), \quad x \rightarrow +\infty. \quad (21)$$

then

$$\overline{\lim}_{\sigma \rightarrow +\infty} \frac{1}{\ln \beta(\sigma)} \ln \alpha \left(\frac{\ln I(\sigma)}{\sigma} \right) = 1 \quad (22)$$

and $\varrho_{\alpha\beta}^M(I) \leq \prod_{j=1}^m (\varrho_{\alpha\beta}^M(I_j))^{\omega_j}$;

2) *if $v(x) = -(\ln f(x))'$ is continuous and increasing on $[x_0, +\infty)$ and all integrals (10) have regular modified $\alpha\beta$ -growth then integral (1) has regular modified $\alpha\beta$ -growth and*

$$\varrho_{\alpha\beta}^M(I) = \prod_{j=1}^m (\varrho_{\alpha\beta}^M(I_j))^{\omega_j}.$$

Proof. Since $\varrho_{\alpha\beta}^M(I_j) \in (0, +\infty)$, we have

$$\overline{\lim}_{\sigma \rightarrow +\infty} \frac{1}{\ln \beta(\sigma)} \ln \alpha \left(\frac{\ln I_j(\sigma)}{\sigma} \right) = 1.$$

It is known ([9]) that if $h \in L^0$ then h is a *RO*-increase function ([10, p.86]), that is for every $\lambda \in [1, +\infty)$ and all $x \geq x_0$ the inequalities $1 \leq h(\lambda x)/h(x) \leq M(\lambda) < +\infty$, whence it follows that $\ln h \in L_{si}$. Therefore, using Theorem 3 with $\ln \alpha$ and $\ln \beta$ instead of α and β (the condition $\ln F(x) = o(x\beta^{-1}(\alpha^c(x)))$ as $x \rightarrow +\infty$ for every $c \in (0, +\infty)$ implies condition (4)), we obtain

$$\underline{\lim}_{x \rightarrow +\infty} \frac{1}{\ln \alpha(x)} \ln \beta \left(\frac{1}{x} \ln \frac{1}{f_j(x)} \right) = 1$$

for each $j = 1, 2, \dots, m$, and in view of (11)

$$\begin{aligned} \underline{\lim}_{x \rightarrow +\infty} \frac{1}{\ln \alpha(x)} \ln \beta \left(\frac{1}{x} \ln \frac{1}{f(x)} \right) &= \underline{\lim}_{x \rightarrow +\infty} \frac{1}{\ln \alpha(x)} \sum_{j=1}^m \omega_j \ln \beta \left(\frac{1}{x} \ln \frac{1}{f_j(x)} \right) \geq \\ &\geq \sum_{j=1}^m \omega_j \underline{\lim}_{x \rightarrow +\infty} \frac{1}{\ln \alpha(x)} \left(\frac{1}{x} \ln \frac{1}{f_1(x)} \right) = 1. \end{aligned}$$

On the other hand by virtue of (21)

$$\begin{aligned} &\underline{\lim}_{x \rightarrow +\infty} \frac{1}{\ln \alpha(x)} \ln \beta \left(\frac{1}{x} \ln \frac{1}{f(x)} \right) = \\ &= \underline{\lim}_{x \rightarrow +\infty} \frac{1}{\ln \alpha(x)} \left(\omega_1 \ln \beta \left(\frac{1}{x} \ln \frac{1}{f_1(x)} \right) + \sum_{j=2}^m \omega_j \ln \beta \left(\frac{1}{x} \ln \frac{1}{f_j(x)} \right) \right) \leq \\ &\leq \underline{\lim}_{x \rightarrow +\infty} \frac{1}{\ln \alpha(x)} \sum_{j=1}^m \omega_j \ln \beta \left(\frac{1}{x} \ln \frac{1}{f_1(x)} \right) = 1, \end{aligned}$$

i. e.

$$\overline{\lim}_{x \rightarrow +\infty} \frac{\ln \alpha(x)}{\ln \beta \left(\frac{1}{x} \ln \frac{1}{f(x)} \right)} = 1$$

and by Theorem 3 equality (22) is true.

The condition $\ln F(x) = o(x\beta^{-1}(\alpha^c(x)))$ as $x \rightarrow +\infty$ for every $c \in (0, +\infty)$ implies the condition $\ln F(x) = o(x\beta^{-1}(\alpha(cx)))$ as $x \rightarrow +\infty$ for every $c \in (0, +\infty)$. Therefore, by Theorem 3 in view of (11)

$$\begin{aligned} \frac{1}{\varrho_{\alpha\beta}^M(I)} &= \underline{\lim}_{x \rightarrow +\infty} \frac{1}{\alpha(x)} \beta \left(\frac{1}{x} \ln \frac{1}{f(x)} \right) = \underline{\lim}_{x \rightarrow +\infty} \prod_{j=1}^m \left(\frac{1}{\alpha(x)} \beta \left(\frac{1}{x} \ln \frac{1}{f_j(x)} \right) \right)^{\omega_j} \geq \\ &\geq \prod_{j=1}^m \underline{\lim}_{x \rightarrow +\infty} \left(\frac{1}{\alpha(x)} \beta \left(\frac{1}{x} \ln \frac{1}{f_j(x)} \right) \right)^{\omega_j} = \prod_{j=1}^m (\varrho_{\alpha\beta}^M(I_j))^{\omega_j}, \end{aligned}$$

i. e. the statement 1) is proved.

Now, if $\varrho_{\alpha\beta}^M(I_j) = \varrho_{\alpha\beta}^M(I_j)$ then by Theorem 4 for each $j = 1, 2, \dots, m$

$$\frac{1}{\alpha(x)}\beta\left(\frac{1}{x}\ln\frac{1}{f_j(x)}\right) \rightarrow \frac{1}{\varrho_{\alpha\beta}^M(I_j)}, \quad x \rightarrow +\infty,$$

and from (11) we get

$$\begin{aligned} \frac{1}{\alpha(x)}\beta\left(\frac{1}{x}\ln\frac{1}{f(x)}\right) &= (1 + o(1)) \prod_{j=1}^m \frac{1}{\alpha(x)}\beta\left(\frac{1}{x}\ln\frac{1}{f_j(x)}\right) = \\ &= (1 + o(1)) \prod_{j=1}^m \left(\frac{1}{\varrho_{\alpha\beta}^M(I_j)}\right)^{\omega_j}, \quad x \rightarrow +\infty. \end{aligned}$$

Hence by Theorems 3 and 4 it follows that integral (1) has regular modified $\alpha\beta$ -growth and $\varrho_{\alpha\beta}^M(I) = \prod_{j=1}^m (\varrho_{\alpha\beta}^M(I_j))^{\omega_j}$. \square

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