# INCLUSIONS FOR CLASSES OF LACUNARY SETS 

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1. Introduction. A sequence, $a_{1}<a_{2}<a_{3}<\ldots$, of positive integers is called lacunary if the difference sequence $d_{n}=a_{n+1}-a_{n}$ tends to infinity as $n \rightarrow \infty$.

In several recent papers we have made use of these sequences in analysis and combinatorics. In [6] we show that the class $\mathscr{L}$ of all sets which are either finite or the range of a lacunary sequence is "full" in the sense that if $\left(t_{k}\right)$ is a real sequence and $\sum_{k \in L}\left|t_{k}\right|<\infty$ for each $L \in \mathscr{L}$, then $\left(t_{k}\right)$ is an $l_{1}$ sequence, that is,

$$
\sum_{k=1}^{\infty}\left|t_{k}\right|<\infty
$$

In [3] the class $\mathscr{Z}$ of all finite unions of sets of $\mathscr{L}$ is shown to consist of exactly those sets of integers, $A$, whose characteristic sequence, $\chi_{A}$, is in the well known summability space $b s+c_{0}$. More recently, in [1], we study lacunary sequences in connection with the conjecture of P. Erdös that, if a set $A$ of integers satisfies $\sum_{a \in A} 1 / a=\infty$, then $A$ contains arbitrarily long arithmetic progressions. It turns out that Erdös' conjecture is true if, and only if, it is true for all sets in $\mathscr{L}$, and that the conjecture is indeed true for all sets in $\mathscr{L}_{1}$, a certain full subclass of $\mathscr{L}$ to be defined below.

In this paper we introduce some natural subclasses of $\mathscr{L}$ and prove inclusions among them and among their closures with respect to finite unions and subsets. These subclasses were suggested by the combinatorial and analytical work done in [1] and [3]. Furthermore, the use of lacunary sets goes back as far as the classical contribution of G. G. Lorentz [5]. These statements notwithstanding, the proofs of these inclusions became so demanding that the results seem to generate an interest in themselves aside from any possible applications.

For a class $\mathscr{S}$ of subsets of the natural numbers $I$ we define $\mathscr{S}^{*}$ and $[\mathscr{S}]$ to be the "hereditary closure" and closure under finite unions of $\mathscr{S}$ respectively, that is,

$$
\begin{array}{cl}
\mathscr{S}^{*}=\{A: A \subset S & \text { for some } S \in \mathscr{S}\} \\
{[\mathscr{S}]=\left\{A: A=S_{1} \cup S_{2} \cup \ldots \cup S_{k}\right.} & \text { for some } \left.S_{i} \in \mathscr{S} \text { and } k \geqq 0\right\} .
\end{array}
$$

It is easy to see that $\left[\mathscr{S}^{*}\right]=[\mathscr{S}]^{*}$. Moreover, a class of sets $\mathscr{A}$ is of the form [ $\left.\mathscr{S}^{*}\right]$ if and only if $\mathscr{A}=2^{I}$ or $\mathscr{A}$ is a "zero-class", that is, the class

[^0]of sets of zero upper density with respect to some density on $I$ (see [2] and [4]).

We now define the subclasses of $\mathscr{L}$ in which we are interested. For an integer $j \geqq 0$ define $\mathscr{L}_{M_{j}}$ to be the class of all lacunary sequences for which $s \leqq t$ implies that $d_{s}^{j} \leqq d_{t}+j$. Further, we define $\mathscr{L}_{1}$ to be the "monotone" lacunary sequences $\mathscr{L}_{M_{0}}$. Finally, define two subclasses of $\mathscr{L}_{1}$ thus:

$$
\mathscr{L}_{2}=\left\{A \in \mathscr{L}_{1}: \sum_{a \in A} 1 / a=\infty\right\}, \quad \mathscr{L}_{3}=\mathscr{L}_{1}-\mathscr{L}_{2} .
$$

2. Inclusions. The remainder of this paper will be devoted to proving the following diagrams. In every case the inclusion itself is a trivial consequence of the definitions. It is in proving the two classes to be equal or unequal, as the case may be, that the real difficulties arise.

$$
\begin{equation*}
\left[\mathscr{L}_{1}\right] \subsetneq\left[\mathscr{L}_{M_{i}}\right] \subsetneq\left[\mathscr{L}_{M_{j}}\right] \subsetneq[\mathscr{L}] \tag{1}
\end{equation*}
$$

$$
\left[\mathscr{L}_{3}\right] \subsetneq
$$

where $1 \leqq i<j$ and $\left[\mathscr{L}_{2}\right]$ and $\left[\mathscr{L}_{3}\right]$ are incomparable. If we remove the closure under finite unions from each of the above classes the same inclusions hold by definition. However we get the following for hereditary closure * of these classes.

$$
\begin{align*}
& \mathscr{L}_{2}^{*} \subsetneq \\
&  \tag{2}\\
& \mathscr{L}_{3}^{*} \subsetneq
\end{align*}
$$

for all $i \geqq 1 . \mathscr{L}_{2}^{*}$ and $\mathscr{L}_{3}^{*}$ remain incomparable. Finally, taking both closures we get

$$
\begin{equation*}
\left[\mathscr{L}_{3}^{*}\right] \subsetneq\left[\mathscr{L}_{2}^{*}\right]=\left[\mathscr{L}_{1}^{*}\right] \subsetneq[\mathscr{L}] . \tag{3}
\end{equation*}
$$

We omit the simple proof of our first proposition.
Proposition 1. If $\mathscr{A} \subset \mathscr{B} \subset 2^{I}$ and $\mathscr{A}$ is full, so is $\mathscr{B}$.
Proposition 2. $\mathscr{A} \subset 2^{I}$ is full if and only if $[\mathscr{A}]$ is full if and only if $\mathscr{A}^{*}$ is full.

Proof. If $\mathscr{A}$ is full then by Proposition 1, $[\mathscr{A}]$ and $\mathscr{A}^{*}$ are full.
Suppose $[\mathscr{A}]$ is full, and $\left(t_{k}\right)$ is a real sequence such that

$$
\sum_{k=1}^{\infty}\left|t_{k}\right|=\infty
$$

Then there exists $A \in[\mathscr{A}]$ such that

$$
\sum_{k \in A}\left|t_{k}\right|=\infty
$$

Let $A=A_{1} \cup A_{2} \cup \ldots \cup A_{n}$ where $A_{i} \in \mathscr{A}$ for $i=1,2, \ldots, n$. Then there exist $i$ such that

$$
\sum_{k \in A_{i}}\left|t_{k}\right|=\infty
$$

Hence $\mathscr{A}$ is full.
Suppose that $\mathscr{A}^{*}$ is full. If

$$
\sum_{k=1}^{\infty}\left|t_{k}\right|=\infty
$$

there exists $A \in \mathscr{A}^{*}$ such that

$$
\sum_{k \in A}\left|t_{k}\right|=\infty
$$

Let $A \subset B$ where $B \in \mathscr{A}$. Then obviously

$$
\sum_{k \in B}\left|t_{k}\right|=\infty
$$

and $B \in \mathscr{A}$. Therefore $\mathscr{A}$ is full.
Proposition 3. $\mathscr{L}, \mathscr{L}_{1}, \mathscr{L}_{2}$ are full.
Proof. Since $\mathscr{L}_{2} \subset \mathscr{L}_{1} \subset \mathscr{L}$, we only need to show that $\mathscr{L}_{2}$ is full. Let $\left(t_{k}\right)$ be a real sequence such that

$$
\sum_{k=1}^{\infty}\left|t_{k}\right|=\infty
$$

For each $n$, there exists $b_{n} \in I$ such that

$$
\sum_{k=1}^{\infty}\left|t_{\left(b_{n}+k 2^{n}\right)}\right|=\infty
$$

We construct two sequences $\left(M_{n}\right)_{n=2}^{\infty}$, and $\left(N_{n}\right)_{n=1}^{\infty}$ in $I$ with the following properties:

$$
\begin{equation*}
N_{n}<M_{n+1}<N_{n+1} \quad(n \geqq 1) \tag{4}
\end{equation*}
$$

(5) $\quad N_{n} \equiv M_{n} \equiv b_{n} \bmod 2^{n} \quad(n \geqq 2)$
(6) $\quad M_{n+1} \equiv N_{n} \bmod \left(2^{n}+1\right) \quad(n \geqq 1)$
(7) $\quad M_{n}>b_{n} \quad(n \geqq 2)$
(8) $\quad \sum_{a \in B\left[2^{n}, M_{n}, N_{n}\right]}\left|t_{a}\right|>1 \quad(n \geqq 2)$
(9) $\quad \sum_{a \in B\left[2^{2}, M_{n}, N_{n}\right]} 1 / a>1 \quad(n \geqq 2)$
where $B[s, a, b]=\{a, a+s, a+2 s, \ldots, a+[(b-a) / s] s\}$.
Take $N_{1}=b_{1}$ and suppose that we have constructed two sequences $\left(M_{n}\right)_{n=2}^{m-1}$ and $\left(N_{n}\right)_{n=1}^{m-1}$ such that (4) and (6) are true for $n=1,2, \ldots$, $m-2$ and (5), (7), (8) and (9) are true for $n=2,3, \ldots, m-1$. Since $2^{m}$ and $2^{m-1}+1$ are relatively prime, we can find $M_{m} \in I$ such that

$$
\begin{aligned}
& M_{m} \equiv b_{m} \bmod 2^{m} \\
& M_{m} \equiv N_{m-1} \bmod \left(2^{m-1}+1\right) \\
& M_{m}>b_{m} \quad \text { and } \quad M_{m}>N_{m-1}
\end{aligned}
$$

Since

$$
\sum_{k=1}^{\infty}\left|t_{\left(b_{m}+k 2^{m}\right)}\right|=\infty \quad \text { and } \quad M_{m} \equiv b_{m} \bmod 2^{m}
$$

we have

$$
\sum_{k=1}^{\infty}\left|t_{\left(M_{m}+k 2^{m}\right)}\right|=\infty .
$$

Clearly

$$
\sum_{k=1}^{\infty} 1 /\left(M_{m}+k 2^{m}\right)=\infty
$$

Now we can take $N_{m}$ large enough such that

$$
\begin{aligned}
& N_{m} \equiv M_{m} \bmod 2^{m}, \\
& \sum_{a \in B\left[2^{m}, M_{m}, N_{m}\right]}\left|t_{a}\right|>1,
\end{aligned}
$$

and

$$
\sum_{a \in B\left[2^{m}, M_{m}, N_{m}\right]} 1 / a>1
$$

Let

$$
A=\cup_{k=1}^{\infty}\left(B\left[2^{k}+1, N_{k}, M_{k+1}\right] \cup B\left[2^{k+1}, M_{k+1}, N_{k+1}\right]\right) .
$$

Clearly $A \in \mathscr{L}_{2}$ and $\sum_{a \in A}\left|t_{a}\right|=\infty$.
Proposition 4. The class $\mathscr{L}_{3}$ is not full. Thus $\left[\mathscr{L}_{3}^{*}\right] \subsetneq\left[\mathscr{L}_{1}^{*}\right]$.
Proof. The sequence $1 / k$ satisfies

$$
\sum_{k=1}^{\infty} 1 / k=\infty .
$$

But, for any infinite set $A$ in $\mathscr{L}_{3}$,

$$
\sum_{a \in A} 1 / a<\infty
$$

The last statement follows since $\left[\mathscr{L}_{1}^{*}\right]$ is full.
Proposition 4 also establishes the corresponding inclusion in diagrams (1) and (2).

Proposition 5. $\left[\mathscr{L}_{2}^{*}\right]=\left[\mathscr{L}_{1}^{*}\right]$.
Proof. Obviously $\left[\mathscr{L}_{2}^{*}\right] \subset\left[\mathscr{L}_{1}^{*}\right]$. For $\left[\mathscr{L}_{1}^{*}\right] \subset\left[\mathscr{L}_{2}^{*}\right]$, we only need to show $\mathscr{L}_{1} \subset\left[\mathscr{L}_{2}^{*}\right]$. In fact we show that, for any infinite set $A=\left\{a_{n}\right\} \in \mathscr{L}_{1}$, $A \subset B_{1} \cup B_{2}$, where $B_{1}, B_{2}$ are members of $\mathscr{L}_{2}$. For $n \geqq 1$, let $d_{n}=a_{n+1}-a_{n}$. We know $d_{n} \leqq d_{n+1}$ for each $n$ and $\lim d_{n}=\infty$. Thus we can find $s_{0}, t_{1} \in I$ such that

$$
\begin{aligned}
& d_{1} \leqq a_{t_{1}}-\left(a_{1}+s_{0} d_{1}\right)<2 d_{1}<d_{t_{1}} \text { and } \\
& \sum_{j=1}^{s_{0}} 1 /\left(a_{1}+j d_{1}\right)>1 .
\end{aligned}
$$

Suppose that we have thus constructed $s_{0}<s_{1}<\ldots<s_{m-1}, t_{0}=1<$ $t_{1}<\ldots<t_{m}$ such that

$$
d_{t_{k-1}} \leqq a_{t_{k}}-\left(a_{t_{k-1}}+s_{k-1} d_{t_{k-1}}\right)<2 d_{t_{k-1}}<d_{t_{k}}
$$

and

$$
\sum_{k=1}^{s_{k=1}-1} 1 /\left(a_{t_{k-1}}+j d_{t_{k-1}}\right)>1
$$

for $k=1,2, \ldots, m$. Again, since $d_{n} \leqq d_{n+1}$ for each $n$ and $\lim d_{n}=\infty$, we can find $s_{m}$ and $t_{m+1}$ such that

$$
\begin{aligned}
& s_{m-1}<s_{m} \text { and } t_{m}<t_{m+1} \\
& d_{t_{m}} \leqq a_{t_{m+1}}-\left(a_{t_{m}}+s_{m} d_{t_{m}}\right)<d_{t_{m+1}} \text { and } \\
& \sum_{j=1}^{s_{m}} 1 /\left(a_{t_{m}}+j d_{t_{m}}\right)>1
\end{aligned}
$$

For $n=1,2,3, \ldots$, let

$$
\begin{aligned}
& P_{n}=\left\{a_{t_{n^{\prime}}}, a_{t_{n}}+d_{t_{n}}, \ldots, a_{t_{n}}+s_{n} d_{t_{n}}\right\} \\
& W_{n}=\left\{a_{t_{n}}, a_{\left(t_{n}+1\right)}, \ldots, a_{t_{n+1}}\right\} .
\end{aligned}
$$

Then we have,

$$
\sum_{a \in p_{n}} 1 / a>1 \quad \text { and } \quad A=\cup_{n=1}^{\infty} W_{n} .
$$

Let

$$
\begin{aligned}
& B_{1}=P_{1} \cup W_{2} \cup P_{3} \cup W_{4} \cup \ldots \cup P_{2 n-1} \cup W_{2 n} \cup \ldots \\
& B_{2}=W_{1} \cup P_{2} \cup W_{3} \cup P_{4} \cup \ldots \cup W_{2 n-1} \cup P_{2 n} \cup \ldots
\end{aligned}
$$

Clearly $B_{i} \in \mathscr{L}_{2}$ for $i=1,2$ and $A \subset B_{1} \cup B_{2}$.
We have shown that $\left[\mathscr{L}_{2}^{*}\right]=\left[\mathscr{L}_{1}^{*}\right]$. We proceed to show that $\mathscr{L}_{2}^{*} \subsetneq \mathscr{L}_{1}^{*}$.

Definition 1. (1) Let $a, x_{1}, x_{2}, \ldots, x_{n}$ be positive integers with $a=x_{1}+x_{2}+\ldots+x_{n}$ and $x_{1} \leqq x_{2} \leqq \ldots \leqq x_{n}$. Then $\left(x_{1}, x_{2}, \ldots, x_{n}\right)$ is called a partition of $a$ of length $n$.
(2) let $\left(a_{1}, a_{2}, \ldots, a_{n}\right)$ be any finite sequence of positive integers and let
(10) $\left(y_{11}, y_{12}, \ldots, y_{1 k_{1}}, y_{21}, y_{22}, \ldots, y_{2 k_{2}}, \ldots, y_{n 1}, \ldots, y_{n k_{n}}\right)$
be a nondecreasing sequence such that $\left(y_{i 1}, y_{i 2}, \ldots, y_{i k_{i}}\right)$ is a partition of $a_{i}$. Then the block (10) is called a partition of the sequence $\left(a_{1}, a_{2}, \ldots, a_{n}\right)$.

Definition 2. Let $\left(x_{n}\right)$ be a sequence and $(t(n))$ a strictly increasing sequence of positive integers with $t(1)=1$. Then

$$
\left(x_{t(n)}, x_{t(n)+1}, \ldots, x_{t(n+1)-1}\right)
$$

is called the $n$-th part of $\left(x_{n}\right)_{n=1}^{\infty}$ with respect to $(t(n))$.

Lemma 6. Let $p>2$ be a prime number and let $\left(a_{1}, a_{2}, \ldots, a_{p}\right)$ be the sequence with $a_{i}=p$, for all $i=1,2, \ldots, p$. Let

$$
\left(y_{11}, y_{12}, \ldots, y_{1 k_{1}}, y_{21}, \ldots, y_{2 k_{2}}, \ldots, y_{p 1}, y_{p 2}, \ldots, y_{p k_{p}}\right)
$$

be a partition of $\left(a_{1}, a_{2}, \ldots, a_{p}\right)$ with $y_{11}>1$. Then $k_{p}=1$ and $y_{p 1}=p$.
Proof. Suppose that $k_{p}>1$. Then $y_{p k_{p}}<p$ and since $p$ is a prime,

$$
y_{p 1}<y_{p k_{p}} .
$$

It follows that $k_{i}>1$ for all $i<p$ since if $k_{i}=1$, then

$$
y_{i 1}=p>y_{p k_{p}}
$$

which is a contradiction. Furthermore,

$$
y_{i 1}<y_{i k_{i}}
$$

since $a_{i}=p$ is a prime. Therefore $1<y_{11}<y_{21}<\ldots<y_{p 1}<p$ which is impossible.

Proposition 7. $\mathscr{L}_{2}^{*} \subseteq \mathscr{L}_{1}^{*}$.
Proof. We construct $A \in \mathscr{L}_{1}^{*}-\mathscr{L}_{2}^{*}$. Let $p_{m}$ be the $m$-th prime number. Let $D_{m}=\left(p_{m}, p_{m}, \ldots, p_{m}\right)$ be $p_{m}$ repetitions of $p_{m}$. Let

$$
\left\{d_{n}\right\}=\left(D_{1}, D_{2}, \ldots, D_{m}, \ldots\right)
$$

and finally let the sequence $A=\left(a_{n}\right)$ be defined such that $a_{1}=1$ and $a_{n+1}=a_{n}+d_{n}$.

Clearly $A \in \mathscr{L}_{1} \subset \mathscr{L}_{1}^{*}$. Suppose that $A \in \mathscr{L}_{2}^{*}$ and so $A \subset B=\left\{b_{u}\right\}$, where $B \in \mathscr{L}_{2}$. Let $e_{u}=b_{u+1}-b_{u}$ for $u \geqq 1$. Since $B$ is lacunary there exists $N$ such that, for any $k \geqq N, e_{k}>1$. If

$$
t(m)=1+\sum_{i=1}^{m-1} p_{i}
$$

then $\left\{a_{t(m)}, a_{t(m)+1}, \ldots, a_{t(m+1)-1}\right\}$ is the $m$-th part of $A$ corresponding to the $m$-th part $D_{m}$ of $\left\{d_{n}\right\}$. Take $m$ such that $b_{N} \leqq a_{t(m)}$. For each $i$, since $A \subset B$, some part of $\left\{e_{u}\right\}$ is a partition of $D_{i}$. Then $b_{N} \leqq a_{t(m)}=b_{s}$, for some $s$, and thus $N \leqq s$ and $e_{s}>1$. By Lemma 6, if

$$
a_{t(m+1)} \leqq b_{u}<b_{u+1} \leqq a_{t(m+2)-1}
$$

then

$$
p_{m} \leqq e_{u} \leqq p_{m+1}
$$

By Bertrand's postulate (i.e., $p_{j+1}<2 p_{j}$ ) we get

$$
(1 / 2) p_{m+1}<p_{m} \leqq e_{u}
$$

Hence $e_{u}+e_{u+1}>p_{m+1}$. This implies that $e_{u}=p_{m+1}$. Thus $A$ and $B$ are asymptotically equal. Hence $B \in \mathscr{L}_{2}$ implies $A \in \mathscr{L}_{2}$. But the following computation shows that $A \notin \mathscr{L}_{2}$. For each $n$,

$$
\begin{aligned}
\sum_{k=t(m)+1}^{t(m+1)} 1 / a_{k} & =\sum_{k=1}^{p_{m}} 1 /\left\{a_{t(m)}+(k-1) p_{m}\right\} \\
& <\int_{0}^{p_{m}} 1 /\left\{a_{t(m)}+x p_{m}\right\} d x \\
& =\frac{1}{p_{m}} \log \frac{a_{t(m+1)}}{a_{t(m)}} \\
& =\frac{1}{p_{m}} \log \frac{1+p_{1}^{2}+\ldots+p_{m}^{2}}{1+p_{1}^{2}+\ldots+p_{m-1}^{2}} \\
& =\frac{1}{p_{m}} \log \left\{1+\frac{p_{m}^{2}}{1+p_{1}^{2}+\ldots+p_{m-1}^{2}}\right\} \\
& \leqq \frac{1}{p_{m}} \cdot \frac{p_{m}^{2}}{1+p_{1}^{2}+\ldots+p_{m-1}^{2}} \\
& \leqq \frac{p_{m}}{1+p_{1}^{2}+\ldots+p_{m-1}^{2}} \\
& <\frac{p_{m}}{1+\sum_{k=1}^{m-1} k^{2}} .
\end{aligned}
$$

Thus, using the Prime Number Theorem,

$$
\begin{aligned}
\sum_{a \in A} 1 / a & =1+\sum_{m=1}^{\infty}\left(\sum_{k=t(m)+1}^{k=t(m+1)} 1 / a_{k}\right) \\
& <1+\sum_{m=1}^{\infty} \frac{p_{m}}{1+\sum_{k=1}^{m-1} k^{2}} \\
& <r+s \sum_{m=1}^{\infty} \frac{m \log m}{m^{3}} \\
& <r+s \sum_{m=1}^{\infty} \frac{\log m}{m^{2}}<\infty
\end{aligned}
$$

where $r$ and $s$ are positive constants.
Proposition 8. $\mathscr{L}_{2}^{*} \not \subset \mathscr{L}_{3}^{*}$ and $\mathscr{L}_{3}^{*} \not \subset \mathscr{L}_{2}^{*}$.
Proof. Suppose that $\mathscr{L}_{2}^{*} \subset \mathscr{L}_{3}^{*}$. Since $\mathscr{L}_{2}^{*}$ is full, $\mathscr{L}_{3}^{*}$ would also be full. This contradicts Proposition 4.

Suppose that $\mathscr{L}_{3}^{*} \subset \mathscr{L}_{2}^{*}$, then $\mathscr{L}_{2}^{*}=\mathscr{L}_{3}^{*} \cup \mathscr{L}_{2}^{*}=\mathscr{L}_{1}^{*}$ which contradicts Proposition 7.

Next we show that $\left[\mathscr{L}_{2}^{*}\right] \subsetneq[\mathscr{L}]$. This will establish the corresponding inclusions in diagram (3) and (after Proposition 12 below) in diagram (2). First we present two lemmas.

Lemma 9. Let $x, u$ and $v$ be positive integers. Suppose that

$$
x+(x-1)+\ldots+(x-u+1)
$$

$$
\begin{aligned}
& =d_{1}+d_{2}+\ldots+d_{\alpha} \\
& (x-u)+(x-u-1)+\ldots+(x-u-v+1) \\
& =d_{\alpha+1}+\ldots+d_{\alpha+\beta}, \\
& d_{1} \leqq d_{2} \leqq \ldots \leqq d_{\alpha+\beta} \quad \text { and } \quad d_{1}>(1 / 2) u v(u+v) .
\end{aligned}
$$

Then we have $d_{1}<d_{\alpha+\beta}$.
Proof. Suppose that $d_{1}=d_{2}=\ldots=d_{\alpha+\beta}$. Then

$$
\begin{aligned}
& u x-(1 / 2) u(u-1)=\alpha d_{1} \\
& v x-(1 / 2) v(2 u+v-1)=\beta d_{1} .
\end{aligned}
$$

It follows that

$$
\begin{aligned}
& u v x-(1 / 2) u v(u-1)=\alpha v d_{1} \\
& u v x-(1 / 2) u v(2 u+v-1)=\beta u d_{1} .
\end{aligned}
$$

Subtracting, we get

$$
(1 / 2) u v(u+v)=(\alpha v-\beta u) d_{1} .
$$

Thus $d_{1}$ divides $(1 / 2) u v(u+v)$, which contradicts the hypothesis.
We omit the proof of the second lemma:
Lemma 10. Let $M_{t}, H_{t}(t=1,2, \ldots, r), G$ and $B$ be given reals which satisfy

$$
\begin{aligned}
& H_{t+1}=H_{t}+M_{t} \text { for } t=1,2, \ldots, r-1 \text { and } \\
& M_{t}=(1+G)^{t-1} M_{1} \text { for } t=1,2, \ldots, r .
\end{aligned}
$$

Then $M_{t}=G\left(H_{t}+B\right)$ for $t=1,2, \ldots, r$.
Proposition 11. [ $\left.\mathscr{L}_{1}^{*}\right] \subsetneq[\mathscr{L}]$.
Proof. Containment is clear since $\mathscr{L}_{1}^{*} \subset \mathscr{L}^{*}=\mathscr{L}$. For $m \geqq 1$, let

$$
D_{m}=\left(m^{2}+m-1, m^{2}+m-2, \ldots, m\right) .
$$

The sequence $\left(d_{n}\right)=\left(D_{1}, D_{2}, D_{3}, \ldots\right)$ will be the difference sequence for a set $A=\left\{a_{n}\right\}$ with $a_{1}=1$. It is clear that $A \in \mathscr{L}$. We will prove that $A \notin\left[\mathscr{L}_{1}^{*}\right]$. Let us assume, otherwise, that $A \subset A_{1} \cup A_{2} \cup \ldots \cup A_{r}$ where each $A_{i} \in \mathscr{L}_{1}$. For each $i, 1 \leqq i \leqq r$, we write

$$
A_{i}=\left\{a_{n}^{i}\right\} \quad \text { and } \quad d_{n}^{i}=a_{n+1}^{i}-a_{n}^{i} .
$$

Since the $A_{i}$ are lacunary sets there is an $N$ such that $n \geqq N$ implies

$$
d_{n}^{i} \geqq(3 r)^{3} \quad \text { for all } i
$$

Take

$$
a^{*}=\max \left\{d_{N}^{i}: 1 \leqq i \leqq r\right\}
$$

Consider the part $P_{m}$ of $A$ corresponding to $D_{m}$. That is

$$
P_{m}=\left\{a_{\alpha(m)}, a_{\alpha(m)+1}, \ldots, a_{\alpha(m+1)}\right\}
$$

where

$$
\begin{aligned}
& \alpha(t)=1+\sum_{i=1}^{t-1} i^{2}=(1 / 6)(t-1) t(2 t-1)+1 \quad \text { and } \\
& \left(d_{\alpha(m)}, d_{u(m)+1}, \ldots, d_{\alpha(m+1)-1}\right)=D_{m} .
\end{aligned}
$$

We consider $m$ large enough so that $a^{*} \leqq a_{\alpha(m)}$. Let

$$
\begin{aligned}
& M_{0}=3 r, B=(1 / 2)(3 r-1), \\
& G=9 r^{3}, M_{1}=G(m+3 r+B) \text { and } \\
& M_{t}=(1+G)^{t-1} M_{1} \text { for } t=1,2, \ldots, r .
\end{aligned}
$$

Then we have

$$
\begin{aligned}
& M_{r}+M_{r-1}+\ldots+M_{1}+M_{0} \\
& =(1 / G)\left\{(1+G)^{r}-1\right\} M_{1}+M_{0} \\
& =\left\{(1+G)^{r}-1\right\}(m+3 r+B)+3 r .
\end{aligned}
$$

Since $M_{r}+\ldots+M_{0}$ is thus a polynomial in $m$ of degree 1 , we can further choose $m$ such that $m^{2}>M_{r}+\ldots+M_{0}$.

We will partition some of $P_{m}$ into $r+1$ blocks $L_{r}, L_{r-1}, \ldots, L_{1}, L_{0}$ thus:

$$
\begin{aligned}
& L_{t}=\left\{a_{j}: \alpha(m+1)-\left(M_{0}+M_{1}+\ldots+M_{t}\right)\right. \\
&\left.\leqq j \leqq \alpha(m+1)-\left(M_{0}+M_{1}+\ldots+M_{t-1}\right)\right\}
\end{aligned}
$$

Hence $L_{t+1}$ is to the left of $L_{t}$ with the rightmost point of $L_{t+1}$ and the leftmost point of $L_{t}$ equal. Furthermore, each $L_{t}$ has $M_{t}+1$ points in it and thus represents $M_{t}$ differences of $A$. Finally, since

$$
M_{r}+M_{r-1}+\ldots+M_{0}+1 \leqq m^{2}=\alpha(m+1)-\alpha(m)
$$

it follows that $\cup L_{t} \subset P_{m}$. Also, the rightmost point of $L_{0}$ is $a_{\alpha(m+1)}$.
Let $H_{t}$ be the smallest difference $d_{n}$ represented in the block $L_{t}$ (it occurs at the right hand end of $L_{t}$ ). Since, within $P_{m}$, the differences decrease by one at each point we clearly get

$$
H_{t+1}=H_{t}+M_{t} \quad \text { for } 0 \leqq t<r .
$$

Note that $H_{0}=m$ so that $H_{1}=m+3 r$. We can apply Lemma 10 and obtain

$$
M_{t}=G\left(H_{t}+B\right) \text { for } t=1,2, \ldots, r
$$

Note that $M_{t}$ is divisible by $3 r$. We now partition $L_{t}$ into $M_{t} / 3 r$ blocks $I_{1}^{t}, I_{2}^{t}, \ldots, I_{M_{t} / 3 r}^{t}$ thus:

$$
\begin{aligned}
I_{k}^{t}=\left\{a_{j}: \alpha(m+1)\right. & -\left(M_{0}+\ldots+M_{t}\right)+(k-1) 3 r \\
& \left.\leqq \mathrm{j} \leqq \alpha(m+1)-\left(M_{0}+\ldots+M_{t}\right)+k \cdot 3 r\right\}
\end{aligned}
$$

Here $I_{k}^{t}$ is to the left of $I_{k+1}^{t}$ with one point in common. The number of elements of $A$ in $I_{k}^{t}$ is $3 r+1$. Since

$$
I_{k}^{t} \subset A_{1} \cup A_{2} \cup \ldots \cup A_{r}
$$

we get that for some $i$

$$
\left|I_{k}^{t} \cap A_{i}\right|>3
$$

Let

$$
a_{p}=a_{\delta}^{i}, \quad a_{p^{\prime}}=a_{\delta+\alpha}^{i} \quad \text { and } \quad a_{p^{\prime \prime}}=a_{\delta+\alpha+\beta}^{i}
$$

be three elements of $I_{k}^{t} \cap A_{i}$. The following equations result:

$$
\begin{aligned}
& x+(x-1)+\ldots+(x-u) \\
& =d_{\delta}^{i}+d_{\delta+1}^{i}+\ldots+d_{\delta+\alpha-1}^{i} \\
& (x-u-1)+(x-u-2)+\ldots+(x-u-v) \\
& =d_{\delta+\alpha}^{i}+d_{\delta+\alpha+1}^{i}+\ldots+d_{\delta+\alpha+\beta-1}^{i}
\end{aligned}
$$

where $x=d_{p}, u=p^{\prime}-p, v=p^{\prime \prime}-p^{\prime}$. Recall

$$
d_{j}^{i} \leqq d_{j+1}^{i} \quad \text { and } \quad d_{\delta}^{i}>(3 r)^{3}>(1 / 2) u v(u+v)
$$

(since $u+v \leqq 3 r$ ). We can apply Lemma 9 and get

$$
d_{\delta}^{i}<d_{\delta+\alpha+\beta-1}^{i}
$$

Thus we conclude that, for any $I_{k}^{t}$, there exists an $A_{i}$ such that $d_{n}^{i}$ strictly increases at least once for elements of $A_{i}$ in the interval [ $\min I_{k}^{i}, \max I_{k}^{i}$ ].

We first look at $L_{r}$, the left most of the $L_{i}$. According to the last paragraph, since there are $M_{r} / 3 r$ blocks $I_{k}^{r}$ in $L_{r}$, there are at least $M_{r} / 3 r$ increases of the $d_{n}^{i}$ among $A_{1}, A_{2}, \ldots A_{r}$. Thus there exists $i_{0}$ such that, for points of $A_{i_{0}}$ within the interval $\left[\min L_{r}, \max L_{r}\right], d_{n}^{i_{0}}$ increases at least $M_{r} / 3 r^{2}$ times. Let $d_{n_{r}}^{i_{0}}$ be the largest difference of $A_{i_{0}}$ in the interval $\left[\min L_{r}, \max L_{r}\right.$ ]. Clearly

$$
d_{n_{r}}^{i_{0}}>M_{r} / 3 r^{2} .
$$

On the other hand

$$
\begin{aligned}
M_{r} / 3 r^{2} & =(3 r) M_{r} / 9 r^{3}=(3 r) M_{r} / G \\
& =(3 r)\left(H_{r}+B\right)=(3 r)\left(2 H_{r}+3 r-1\right) / 2
\end{aligned}
$$

This last number is the diameter of the interval determined by $I_{M_{r} / 3 r}^{r}$. That is,

$$
d_{M_{r}}^{i_{0}}>\max I_{M_{r} / 3 r}^{r}-\min I_{M_{r} / 3 r}^{r}
$$

Evidently this diameter exceeds any diameter of the interval determined by $I_{j}^{t}$ when $t<r$. It follows that

$$
\left|A_{i_{0}} \cap I_{j}^{t}\right| \leqq 1
$$

for any $j, t$ where $t<r$. Without loss of generality we may assume $i_{0}=1$.

Now we look at $L_{r-1}$. Again, for the $M_{r-1} / 3 r$ blocks, $I_{k}^{r-1}$, there is an $A_{i}$ such that

$$
\left|A_{i} \cap I_{k}^{r-1}\right| \geqq 3 .
$$

Clearly $i \neq 1$ and it follows, as before, that there is an $i_{1}(\neq 1)$ such that, for points of $A_{i_{1}}$ within the interval $\left[\min L_{r-1}, \max L_{r-1}\right], d_{n}^{i_{1}}$ increases at least $M_{r-1} / 3 r^{2}$ times. We may assume $i_{1}=2$. The largest difference $d_{n_{r-1}}^{2}$ thus exceeds $M_{r-1} / 3 r^{2}$. So that, as before,

$$
\left|A_{2} \cap I_{j}^{t}\right| \leqq 1 \quad \text { for } t<r-1
$$

We repeat this process $r$ times and then look at $L_{0}=I_{1}^{0}$. It follows from the above that

$$
\left|A_{i} \cap I_{1}^{0}\right| \leqq 1 \quad \text { for all } i=1,2, \ldots, r
$$

But this implies that

$$
3 r+1=\left|I_{1}^{0}\right|=\left|I_{1}^{0} \cap\left(A_{1} \cup A_{2} \cup \ldots \cup A_{r}\right)\right| \leqq r
$$

a contradiction.
Proposition 12. $\mathscr{L}_{M_{1}}^{*}=\mathscr{L}$.
Proof. Let $A=\left\{a_{i}\right\} \in \mathscr{L}$ and set $N_{0}=1$. For any $k \geqq 1$, there exists $N_{k}>N_{k-1}$ such that $d_{n}>k^{2}$ whenever $n>N_{k}$. For each $n$ with $N_{k}<n \leqq N_{k+1}$, we let

$$
d_{n}=q_{n} k+r_{n}, \quad \text { where } 0 \leqq r_{n}<k
$$

Thus

$$
q_{n} k=d_{n}-r_{n}>k^{2}-k=(k-1) k
$$

Hence $q_{n}>k-1$ and $d_{n}=\left(q_{n}-r_{n}\right) k+(k+1) r_{n}$ where $q_{n}-r_{n}$ is positive. Let

$$
\alpha_{n}=\left(\alpha_{n 1}, \alpha_{n 2}, \ldots, \alpha_{n q_{n}}\right)
$$

be the finite sequence $(k, k, \ldots, k, k+1, k+1, \ldots, k+1)$ where there are $q_{n}-r_{n}$ many $k$ and $r_{n}$ many $k+1$. Let

$$
\begin{aligned}
\left(e_{m}\right) & =\left(\alpha_{1}, \alpha_{2}, \alpha_{3}, \ldots\right) \\
& =\left(\alpha_{11}, \alpha_{12}, \ldots, \alpha_{1 q_{1}}, \alpha_{21}, \ldots, \alpha_{2 q_{2}}, \ldots, \alpha_{n 1}, \ldots, \alpha_{n q_{n}}, \ldots .\right) .
\end{aligned}
$$

It follows from the definition of $\alpha_{n}$ that, for $n \leqq m$,

$$
\alpha_{n i} \leqq \alpha_{m j}+1 \quad \text { for any } i \text { and } j
$$

Hence, letting $b_{1}=a_{1}$ and $b_{m+1}=b_{m}+e_{m}$, the set $B=\left\{b_{m}: m \in I\right\} \in$ $\mathscr{L}_{M_{1}}$.

For any $n$,

$$
d_{n}=\alpha_{n 1}+\ldots+\alpha_{n q_{n}}
$$

Thus, for $a_{n} \in A$,

$$
a_{n}=a_{1}+\sum_{i=1}^{n-1} d_{i}=a_{1}+\sum_{i=1}^{n-1}\left(\sum_{j=1}^{q_{i}} \alpha_{i j}\right)=b_{m},
$$

where

$$
m=1+\sum_{i=1}^{n} q_{i}
$$

Hence $A \subset B$ and $\mathscr{L} \subset \mathscr{L}_{M_{1}}^{*}$. The reverse inclusion is immediate.
Next we show that $\left[\mathscr{L}_{M_{i}}\right] \subsetneq\left[\mathscr{L}_{M_{j}}\right]$ for $i<j$. We need a lemma:
Lemma 13. Suppose that $d, m, s, t, u, v, i$ and $j$ are nonnegative integers such that $d>m^{2}+m, i<j<m, s \leqq m, 1 \leqq v \leqq m$ and $1 \leqq t \leqq m$, then

1) $v(d+j) \leqq t(d+j)+i$ implies $v \leqq t$ and $v(d+j) \leqq t(d+j)$,
2) $v d \leqq t d+i$ implies $v \leqq t$ and $v d \leqq t d$,
3) $v(d+j) \leqq s(d+j)+t d+i$ implies $v<s+t$ and $v(d+j)<$ $s(d+j)+t d$,
4) $v(d+j)+s d \leqq t d+i$ implies $v+s<t$ and $v(d+j)+$ $s d<t d$,
5) $v d \leqq s d+t(d+j)+i$ implies $v \leqq s+t$ and $v d<s d+$ $t(d+j)$,
6) $v d+s(d+j) \leqq t(d+j)+i$ implies $v+s \leqq t$ and $v d+s(d+j)<$ $t(d+j)$.

Proof. The proofs of 2), 4), 6) are similar to those of 1), 3), 5) respectively. We prove only 1), 3) and 5):

1) $v(d+j) \leqq t(d+j)+i<t(d+j)+d+j=(t+1)(d+j)$. Hence $v<t+1$ so that $v \leqq t$.
2) $v(d+j) \leqq s(d+j)+t d+i<s(d+j)+t(d+j)=$ $(s+t)(d+j)$ which proves the first part. Now

$$
\begin{aligned}
v(d+j) & \leqq(s+t-1)(d+j) \\
& =s(d+j)+t d+(t-1) j-d<s(d+j)+t d
\end{aligned}
$$

since

$$
(t-1) j-d<m^{2}-\left(m^{2}+m\right)<0 .
$$

5) Since $v d \leqq s d+t(d+j)+i$ is equivalent to $-i-t j \leqq$ $(s+t-v) d$, we have

$$
-d<-m-m^{2}<-i-t j \leqq(s+t-v) d
$$

Thus we get $-1<(s+t-v)$ or, $v \leqq s+t$. If $v d \geqq s d+t(d+j)$ then we have

$$
(v-s) d \geqq t(d+j)
$$

This implies $v-s>t$ which is a contradiction.
Proposition 14. $\left[\mathscr{L}_{M_{i}}\right] \subsetneq\left[\mathscr{L}_{M_{j}}\right]$ for $0 \leqq i<j$.
Proof. We make the following definitions:
$L_{m}=\left(m^{3}+j, m^{3}+j, \ldots, m^{3}+j\right), m$ repetitions of $m^{3}+j$,
$R_{m}=\left(m^{3}, m^{3}, \ldots, m^{3}\right), m$ repetitions of $m^{3}$,
$B_{m}=\left(L_{m}, R_{m}, L_{m}, R_{m}, \ldots, L_{m}, R_{m}\right), m$ repetitions of $L_{m}, R_{m}$,
$\left(d_{n}\right)=\left(B_{1}, B_{2}, \ldots, B_{m}, \ldots\right)$,
$A=\left\{a_{n}\right\}$ where $a_{n}=1+d_{1}+\ldots+d_{n-1}$,
$A\left[a_{m}, a_{n}\right]=\left\{a_{r}: m \leqq r \leqq n\right\}$,
$A\left(a_{m}, a_{n}\right)=\left\{a_{r}: m<r<n\right\}$,
$\alpha(m, t)=1+2\left(1^{2}+2^{2}+\ldots+(m-1)^{2}\right)+2(t-1) m$

$$
\text { for } 1 \leqq m, 1 \leqq t \leqq m+1 \text {, }
$$

$\beta(m, t)=\alpha(m, t)+m$.
Note that $\alpha(m+1,1)=\alpha(m, m+1)$. For $1 \leqq t \leqq m+1$ define

$$
\begin{aligned}
& A_{L m t}=A\left[a_{\alpha(m, t)}, a_{\beta(m, t)}\right], \quad A_{L m t}^{\circ}=A\left(a_{\alpha(m, t)}, a_{\beta(m, t)}\right) \\
& A_{R m t}=A\left[a_{\beta(m, t)}, a_{\alpha(m, t+1)}\right], \quad A_{R m t}^{\circ}=A\left(a_{\beta(m, t)}, a_{\alpha(m, t+1)}\right)
\end{aligned}
$$

If we let

$$
A_{m}=A_{L m 1} \cup A_{R m 1} \cup A_{L m 2} \cup A_{R m 2} \cup \ldots \cup A_{L m m} \cup A_{R m m},
$$

then $A_{m}$ is the $m$-th part of $A$ corresponding $B_{m}$. It is clear that

$$
A \in \mathscr{L}_{M_{j}} \subset\left[\mathscr{L}_{M_{j}}\right]
$$

Suppose that $X=\left\{x_{q}\right\} \in \mathscr{L}_{M_{i}}$ and $X \subset A$. We will show that, if $j<m$ and $d=m^{3}>m^{2}+m$, then

$$
\left|X \cap A_{R m m}\right| \leqq 2
$$

Let $\left\{y_{q}\right\}$ be the difference sequence of $\left\{x_{q}\right\}$ and $f$ be the function on $I$ such that $x_{q}=a_{f(q)}$. Then $f(s+1)-f(s)$ equals the number of terms in the sum

$$
y_{s}=d_{f(s)}+d_{f(s)+1}+\ldots+d_{f(s+1)-1}
$$

At first we will consider the following six cases.
(i) If

$$
a_{\alpha(m, t)} \leqq x_{q}<x_{q+1}<x_{q+2} \leqq a_{\beta(m, t)}
$$

(i.e., three consecutive elements of $x$ are in $A_{L m t}$ ), then, since $x \in \mathscr{L}_{M_{i}}$ so that $y_{q} \leqq y_{q+1}+i$, we have

$$
\begin{aligned}
& x_{q+1}-x_{q} \leqq x_{q+2}-x_{q+1}+i \\
& a_{f(q+1)}-a_{f(q)} \leqq a_{f(q+2)}+i, \\
& (f(q+1)-f(q))(d+j) \leqq(f(q+2)-f(q+1))(d+j)+i,
\end{aligned}
$$

where $d=m^{3}$. By Lemma 13, case 1$)$, we conclude that

$$
\begin{aligned}
& d=m^{3} \text {. By Lemma 13, case 1), } \\
& f(q+1)-f(q) \leqq f(q+2)-f(q+1) \text { and } y_{q} \leqq y_{q+1}
\end{aligned}
$$

(ii) Similarly, if $x_{q}<x_{q+1}<x_{q+2}$ are in the interval $A_{R m t}$, then we
apply Lemma 13 case 2) and we get

$$
f(q+1)-f(q) \leqq f(q+2)-f(q+1) \quad \text { and } \quad y_{q} \leqq y_{q+1}
$$

(iii) If

$$
\begin{aligned}
& \text { If } \\
& a_{\alpha(m, t)} \leqq x_{q}<x_{q+1} \leqq a_{\beta(m, t)}<x_{q+2} \leqq a_{\alpha(m, t+1)}
\end{aligned}
$$

that is, $x_{q}, x_{q+1}$ are in $A_{L m t}$ and $x_{q+2}$ is in $A_{R m t}$, then, since

$$
x_{q+1}-x_{q} \leqq x_{q+2}-x_{q+1}+i
$$

it follows that

$$
\begin{aligned}
a_{f(q+1)}-a_{f(q)} & \leqq a_{f(q+2)}-a_{f(q+1)}+i \\
& =a_{\beta(m, t)}-a_{f(q+1)}+a_{f(q+2)}-a_{\beta(m, t)}+i
\end{aligned}
$$

which is equivalent to

$$
\begin{aligned}
& (f(q+1)-f(q))(d+j) \\
& \leqq(\beta(m, t)-f(q+1))(d+j)+(f(q+2)-\beta(m, t)) d+i .
\end{aligned}
$$

Now we apply Lemma 13 case 3) and get

$$
f(q+1)-f(q)<f(q+2)-f(q+1)
$$

and so $y_{q}<y_{q+1}$.
(iv) Similarly, if

$$
\begin{aligned}
& \text { Similarly, if } \\
& a_{\alpha(m, t)} \leqq x_{q}<a_{\beta(m, t)} \leqq x_{q+1}<x_{q} \leqq a_{\alpha(m, t+1)}
\end{aligned}
$$

that is, $x_{q}$ is in $A_{L m t}$ and $x_{q+1}, x_{q+2}$ are in $A_{R m t}$, then we can apply Lemma 13 case 4) and get

$$
f(q+1)-f(q)<f(q+2)-f(q+1) \quad \text { and } \quad y_{q}<y_{q+1}
$$

(v) If

$$
\begin{aligned}
& \text { If } \\
& a_{\beta(m, t)} \leqq x_{q}<x_{q+1} \leqq a_{\alpha(m, t+1)}<x_{q+2} \leqq a_{\beta(m, t+1)}
\end{aligned}
$$

where $t \leqq m$, that is, $x_{q}$ and $x_{q+1}$ are in $A_{R m t}$ and $x_{q+2}$ is in $A_{L m(t+1)}$, then we have

$$
\begin{aligned}
a_{f(q+1)}-a_{f(q)} & \leqq a_{f(q+2)}-a_{f(q+1)}+i \\
& =a_{\alpha(m, t+1)}-a_{f(q+1)}+a_{f(q+2)}-a_{\alpha(m, t+1)}+i
\end{aligned}
$$

or, equivalently,

$$
\begin{aligned}
(f(q+1)-f(q)) d & \leqq(\alpha(m, t+1)-f(q+1)) d \\
& +(f(q+2)-\alpha(m, t+1))(d+j)+i
\end{aligned}
$$

By Lemma 13 case 5) we get

$$
f(q+1)-f(q) \leqq f(q+2)-f(q+1) \quad \text { and } \quad y_{q}<y_{q+1} .
$$

(vi) Finally, if

$$
a_{\beta(m, t)} \leqq x_{q}<a_{\alpha(m, t+1)} \leqq x_{q+1}<x_{q+2} \leqq a_{\beta(m, t+1)}
$$

then we can apply the previous lemma case 6) and obtain

$$
f(q+1)-f(q) \leqq f(q+2)-f(q+1) \quad \text { and } \quad y_{q}<y_{q+1} .
$$

Now assume that $\left|X \cap A_{R m m}\right| \geqq 3$ and so there exist three consecutive elements $x_{w}, x_{w+1}, x_{w+2}$ of $x$ in $A_{R m m}$. By case (ii)

$$
f(w+1)-f(w) \leqq f(w+2)-f(w+1)
$$

and so

$$
\begin{aligned}
2(f(w+1)-f(w)) & \leqq f(w+1)-f(w)+f(w+2)-f(w+1) \\
& =f(w+2)-f(w) \leqq m .
\end{aligned}
$$

Thus

$$
\begin{aligned}
& f(w+1)-f(w) \leqq(1 / 2) m \text { and } \\
& y_{w}=(f(w+1)-f(w)) d \leqq(1 / 2) m d=(1 / 2) m^{4}
\end{aligned}
$$

the half diameter of $A_{R m m}$.
We claim, for any $u<w$ and $x_{u} \geqq a_{\alpha(m, 1)}$, that $y_{u} \leqq y_{w}$.
Proof of claim: Since $X \in \mathscr{L}_{M_{i}}$, we have $y_{u} \leqq y_{w}+i$. We may write

$$
y_{u}=t(d+j)+v d \quad \text { and } \quad y_{w}=q d
$$

and get

$$
t(d+j)+v d \leqq q d+i
$$

If $t>0$ (resp. $t=0$ ), then we apply the previous lemma case 4) (resp. case 2) and get $y_{u} \leqq y_{w}$.
By this claim we conclude that for any $u \leqq w$ and $x_{u} \geqq a_{\alpha(m, 1)}$ we have $y_{u} \leqq y_{w} \leqq(1 / 2) m^{4}=(1 / 2)$ diameter of $A_{R m t} \leqq(1 / 2)$ diameter of $A_{L m t}$ for $t=1,2, \ldots, m$.

Hence, for any $t \leqq m, A_{R m t}$ and $A_{L m t}$ each contain at least two elements of $X$.

Therefore we conclude that: By cases (iii) and (iv) above, if $x_{q} \in A_{L m t}^{\circ}$ and $x_{q+2} \in A_{R m t}^{\circ}$ then

$$
f(q+1)-f(q)<f(q+2)-f(q+1)
$$

By cases (v) and (vi), if $x_{q} \in A_{R m t}^{\circ}$ and $x_{q+2} \in A_{L m(t+1)}^{\circ}$ then

$$
f(q+1)-f(q) \leqq f(q+2)-f(q+1)
$$

By cases (i) and (ii) if $x_{q}, x_{q+1}, x_{q+2} \in A_{L m t}$ or $x_{q}, x_{q+1}, x_{q+2} \in A_{R m t}$, then

$$
f(q+1)-f(q) \leqq f(q+2)-f(q+1)
$$

Now if we let $x_{s_{q}}$ be an element of $X$ such that $x_{s_{q}} \in A_{L m q}^{\circ}$ and $x_{s_{q}+2} \in A_{R m q}^{\circ}$ for $q=1,2, \ldots, m$. Then we have for ${ }^{s_{q}} q=1,2, \ldots$, $m_{s_{q}+2}-1$,

$$
f\left(s_{q}+1\right)-f\left(s_{q}\right)<f\left(s_{q+1}+1\right)-f\left(s_{q+1}\right)
$$

Therefore we get

$$
\begin{aligned}
1 \leqq f\left(s_{1}+1\right)-f\left(s_{1}\right)<f\left(s_{2}+1\right)-f\left(s_{2}\right) & <\ldots \\
& <f\left(s_{m}+1\right)-f\left(s_{m}\right) \leqq f(w+1)-f(w) \leqq(1 / 2) m
\end{aligned}
$$

Since there are $m-1$ strict inequalities, we get a contradiction. Therefore we conclude that $\left|X \cap A_{R m m}\right| \leqq 2$.

Finally we show that $A \notin\left[\mathscr{L}_{M_{i}}\right]$. Suppose that $A=X_{1} \cup X_{2} \cup \ldots \cup X_{n}$ where $X_{s} \in \mathscr{L}_{M_{i}}$ for $s=1,2, \ldots, n$. Since

$$
A_{R m m}=\cup_{i=1}^{n}\left(A_{R m m} \cap X_{i}\right)
$$

for any $m$ with $m^{3}>m^{2}+m$ and $m>j$, we have

$$
m=\left|A_{R m m}\right| \leqq \sum_{i=1}^{n}\left|A_{R m m} \cap X_{i}\right| \leqq 2 n
$$

Thus $m$ is bounded above, a contradiction.
Corollary 15. For all $i \geqq 0,\left[\mathscr{L}_{M_{i}}\right] \subsetneq[\mathscr{L}]$. In particular $\left[\mathscr{L}_{1}\right] \subsetneq[\mathscr{L}]$.
Proposition 16. $\left[\mathscr{L}_{2}\right] \subsetneq\left[\mathscr{L}_{1}\right]$.
Proof. Obviously $\left[\mathscr{L}_{2}\right] \subset\left[\mathscr{L}_{1}\right]$. Strictness is proved by observing that $\left\{n^{2}\right\} \in \mathscr{L}_{1}$ but $\left\{n^{2}\right\} \notin\left[\mathscr{L}_{2}\right]$.
At this point we have completed the proofs of all diagrams given at the beginning of this section. Some further interesting inclusions concerning $\mathscr{L}_{1}$ follow.

$$
\begin{aligned}
& \text { Proposition 17. } \mathscr{L}_{1}^{*} \subsetneq\left[\mathscr{L}_{1}^{*}\right] \text {. } \\
& \text { Proof. Let } A=\left\{n^{2}\right\} \text { and } B=\left\{n^{2}+1\right\} \text {. Then } \\
& \qquad A \cup B \in\left[\mathscr{L}_{1}\right] \subset\left[\mathscr{L}_{1}^{*}\right] \text {. }
\end{aligned}
$$

But $A \cup B$ is not lacunary. Thus $A \cup B \notin \mathscr{L}_{1}^{*}$.
Finally we will prove $\left[\mathscr{L}_{1}\right] \subsetneq\left[\mathscr{L}_{1}^{*}\right]$. First, we define some terms and prove a lemma.

Definition 3. Let $\left\{a_{n}\right\}=A$ be a sequence and ( $a_{s}, a_{s+1}, \ldots, a_{s+r}$ ) be a part of $\left\{a_{n}\right\}$.

If $\left(d_{s}, d_{s+1}, \ldots, d_{s+r-1}\right)$ is a strictly decreasing sequence, where $d_{i}=a_{i+1}-a_{i}$, then we say that ( $a_{s}, a_{s+1}, \ldots, a_{s+r}$ ) is a consecutive descending wave of length $r+1$ in $A$. Further, the $d_{t}$ are called the (decreasing) steps of the wave. (Note that the definition of descending wave in [1] is more general.)

Lemma 18. There exists a function $f(n)$ (depending only on $n$ ) such that, for any sets $A_{1}, A_{2}, \ldots, A_{n} \in \mathscr{L}_{1}$, and for any consecutive descending wave $X$ in $A_{1} \cup A_{2} \cup \ldots \cup A_{n},|X| \leqq f(n)$.

Proof. We take $f(1)=2$ which clearly works.
Suppose there exists $f(n-1)$ such that for any $A_{1}, A_{2}, \ldots, A_{n-1}$ in $\mathscr{L}_{1}$, and any consecutive descending wave $X$ in $A_{1} \cup A_{2} \cup \ldots \cup A_{n-1}$, we have $|X| \leqq f(n-1)$.

Let $A=A_{1} \cup A_{2} \cup \ldots \cup A_{n-1}$ and $B=\left\{b_{u}\right\}=A_{n}$ where $A_{1}$, $A_{2}, \ldots, A_{n} \in \mathscr{L}_{1}$. Further let

$$
\begin{aligned}
& W_{u}=\left\{a \in A: b_{u}<a<b_{u+1}\right\} \\
& V_{u}=\left\{c \in A \cup B: b_{u} \leqq c \leqq b_{u+1}\right\}
\end{aligned}
$$

Suppose that $X$ is a consecutive descending wave in $A \cup B, V_{u} \subset X$ and $V_{u+1} \subset X$, then we prove that $\left|W_{u}\right|<\left|W_{u+1}\right|$.

Let $e_{1}>e_{2}>\ldots>e_{q+1}>c_{1}>c_{2}>\ldots>c_{p+1}$ be the decreasing steps of the consecutive descending wave $V_{u} \cup V_{u+1}$, where $\left|W_{u}\right|=q$ and $\left|W_{u+1}\right|=p$. Since $B \in \mathscr{L}_{1}$,

$$
\begin{aligned}
& (q+1) e_{q+1} \leqq e_{1}+e_{2}+\ldots+e_{q+1} \\
& =b_{u+1}-b_{u} \leqq b_{u+2}-b_{u+1} \\
& =c_{1}+c_{2}+\ldots+c_{p+1} \leqq(p+1) c_{1}<(p+1) e_{q+1}
\end{aligned}
$$

Therefore $q+1<p+1$ and so $q<p$.
Next we show, if $X \subset A \cup B$ is a consecutive descending wave then $|X \cap B| \leqq f(n-1)+2$.

Suppose, otherwise, that $|X \cap B|>f(n-1)+2$. Let

$$
\left\{b_{r}, b_{r+1}, \ldots, b_{s}\right\}=X \cap B
$$

where $s \geqq r+f(n-1)+2$. Then $V_{k} \subset X$ for all $r \leqq k \leqq s-1$. By the above, $0 \leqq\left|W_{r}\right|<\left|W_{r+1}\right|<\ldots<\left|W_{s-1}\right|$, thus we have

$$
\left|W_{s-1}\right| \geqq s-r-1 \geqq f(n-1)+1>f(n-1)
$$

which is a contradiction since $W_{s-1}$ is a consecutive descending wave in $A$.
Finally, let $X$ be a descending wave of $A \cup B$. Again, writing

$$
X \cap B=\left\{b_{r}, b_{r+1}, \ldots, b_{s}\right\}
$$

we get

$$
X \subset H \cup V_{r} \cup \ldots \cup V_{s-1} \cup J
$$

where $H$ and $J$ are the (possibly empty) consecutive descending waves in $A \cap X$ which come before $b_{r}$, and after $b_{s}$ respectively. Thus

$$
|X| \leqq|H|+|J|+\sum_{i=r}^{s-1}\left|V_{i}\right| \leqq(f(n-1)+3)(f(n-1)+2)
$$

and so we can set

$$
f(n)=(f(n-1)+2)(f(n-1)+3)
$$

Proposition 19. $\left[\mathscr{L}_{1}\right] \subsetneq\left[\mathscr{L}_{1}^{*}\right]$.
Proof. Let

$$
\begin{aligned}
& B_{n}=\left(n^{2},(n-1) n,(n-2) n, \ldots, 2 n, n\right) \\
& \left(d_{n}\right)=\left(B_{1}, B_{2}, \ldots, B_{q}, \ldots\right) \\
& a_{n}=1+d_{1}+\ldots+d_{n-1} \text { for } n=1,2,3, \ldots, \\
& \begin{aligned}
W_{m} & =(m, m, \ldots, m), \text { with } m(m+1) / 2 \text { repetitions of } m, \\
\left(y_{m}\right) & =\left(W_{1}, W_{2}, \ldots, W_{p}, \ldots\right) \\
& =(1,2,2,2,3,3,3,3,3,3,4, \ldots) \\
x_{m} & =1+y_{1}+y_{2}+\ldots+y_{m-1} \text { for } m=1,2, \ldots .
\end{aligned}
\end{aligned}
$$

Then $\left\{x_{n}\right\} \in \mathscr{L}_{1}$ and $\left\{a_{n}\right\} \subset\left\{x_{n}\right\}$. Thus $\left\{a_{n}\right\} \in \mathscr{L}_{1}^{*} \subset\left[\mathscr{L}_{1}^{*}\right]$. Since $\left\{a_{n}\right\}$ contains arbitrarily long consecutive descending waves, by the previous lemma, $\left\{a_{n}\right\} \notin\left[\mathscr{L}_{1}\right]$. Thus $\left[\mathscr{L}_{1}\right] \subsetneq\left[\mathscr{L}_{1}^{*}\right]$.

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