

ON EXTREMAL *I*-LIMIT POINTS OF DOUBLE SEQUENCES

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ABSTRACT. In this paper the concepts of *I*-limit points, *I*-cluster points and *I*-limit superior and limit inferior of double sequences are introduced. We prove some basic properties.

1. Introduction

After F ast [6] introduced the theory of statistical convergence of a real sequence, it has become popular among mathematicians ([2], [7]–[9], [17]). The ideas of statistical limit superior and limit inferior were first extensively studied by F r i d y and O r h an [9]. After K o st y r k o *et al.* [10] extended the idea of statistical convergence to *I*-convergence using the concept of an ideal *I* of the set of positive integers, much work has been done on different aspects of this convergence including *I*-limit points, *I*-cluster points, *I*-limit superior and limit inferior (see [2], [4], [10]–[13]).

Recently Mursaleen and Edely [14] have introduced the concept of statistical convergence of double sequences and proved several basic properties. This was followed by Das, Kostyrko, Wilczyński and Malik [3] who introduced I and I^* -convergence of double sequences. As a natural consequence, in this paper, we introduce the concepts of I-limit points, I-cluster points, I-limit superior and limit inferior (automatically including the corresponding ideas with respect to statistical convergence) for double sequences, and we prove several results.

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2. Preliminaries

Throughout the paper, \mathbf{N} and \mathbf{R} denote the set of all positive integers and the set of all real numbers, respectively.

The idea of convergence of a double sequence was introduced by $P \operatorname{ring}$ sheim in [16]. A double sequence $x = (x_{jk})$ of real numbers is said to converge to $\xi \in \mathbf{R}$ in Pringsheim's sense if for any $\epsilon > 0$, there exists $n_{\epsilon} \in \mathbf{N}$ such that $|x_{jk} - \xi| < \epsilon$, whenever both $j, k \ge n_{\epsilon}$. It is denoted by $P - \lim_{i \to k} x_{jk} = \xi$.

Now, we recall the concept of double natural density. Let $K \subset \mathbf{N} \times \mathbf{N}$. Let K(n,m) be the numbers of $(j,k) \in K$ such that $j \leq n, k \leq m$. If the sequence $\left(\frac{K(n,m)}{nm}\right)$ has a limit in Pringsheim's sense, then we say that K has a double natural density and is denoted by

$$d_2(K) = P - \lim_{n,m} \frac{K(n,m)}{nm}.$$

DEFINITION 1 ([14]). A double sequence $x = (x_{jk})$ of real numbers is said to be statistically convergent to $\xi \in \mathbf{R}$, if for any $\epsilon > 0$, we have $d_2(A(\epsilon)) = 0$, where

 $A(\epsilon) = \{(j,k) \in \mathbf{N} \times \mathbf{N}; |x_{jk} - \xi| \ge \epsilon\}.$

We now recall the following definitions, where X represents an arbitrary set.

DEFINITION 2. Let $X \neq \phi$. A class *I* of subsets of *X* is said to be an ideal on *X* provided

- (i) $\phi \in I$,
- (ii) $A, B \in I$ implies $A \bigcup B \in I$,
- (iii) $A \in I, B \subset A$ implies $B \in I$.

I is called a nontrivial ideal if $X \notin I$.

DEFINITION 3 ([3]). A nontrivial ideal I on X is called admissible if $\{x\} \in I$ for each $x \in X$.

Throughout the paper I stands for a nontrivial ideal of $\mathbf{N} \times \mathbf{N}$.

DEFINITION 4 ([3]). A nontrivial ideal I on $\mathbf{N} \times \mathbf{N}$ is called strongly admissible if $\{i\} \times \mathbf{N}$ and $\mathbf{N} \times \{i\}$ belong to I for each $i \in \mathbf{N}$.

It is evident that a strongly admissible ideal is also admissible.

DEFINITION 5 ([3]). A double sequence $x = (x_{jk})$ of real numbers is said to converge to $\xi \in \mathbf{R}$ with respect to the ideal *I*, if for every $\epsilon > 0$ the set

$$A(\epsilon) = \{(j,k) \in \mathbf{N} \times \mathbf{N}; |x_{jk} - \xi| \ge \epsilon\} \in I.$$

In this case we say that x is I-convergent and we write $I-\lim_{j,k} x_{jk} = \xi$.

If *I* is strongly admissible, then clearly *P*-convergence of *x* implies *I*-convergence of *x*. However, the converse is not true. If we take $I = I_0 = \{A \subset \mathbf{N} \times \mathbf{N}; \exists m(A) \in \mathbf{N} \text{ such that } (i, j) \notin A \text{ whenever both of } i, j \geq m(A)\},$ then *I*-convergence coincides with *P*-convergence and, if we take $I = \{A \subset \mathbf{N} \times \mathbf{N}; d_2(A) = 0\}$, then *I*-convergence becomes statistical convergence.

3. *I*-limit points and *I*-cluster points

In [15], the concept of an ordinary limit point for a single sequence was generalized for Pringsheim limit point of a double sequence in **R**. In this paper, we extend this concept to statistical and *I*-limit points and cluster points for double sequences. We also consider the underlying space to be a metric space (X, d).

DEFINITION 6. Let K be a subset of $\mathbf{N} \times \mathbf{N}$ such that for each $(i, j) \in \mathbf{N} \times \mathbf{N}$, there exists $(m, n) \in K$ such that (m, n) > (i, j) with respect to the dictionary ordering. If $x = (x_{jk})$ is a double sequence in (X, d), then we define $\{x\}_K = \{x_{mn}; (m, n) \in K\}$ as a subsequence of x.

DEFINITION 7. An element $l \in X$ is said to be Pringsheim limit point of a double sequence $x = (x_{jk})$ in a metric space (X, d) if there exists a subsequence of x which is *P*-convergent to l.

DEFINITION 8. Let (X, d) be a metric space and $x = (x_{jk})$ be a double sequence in X. An element $\beta \in X$ is said to be an *I*-limit point of x if there exists a set $M = \{(m_j, m_k); j, k \in \mathbf{N}\} \subset \mathbf{N} \times \mathbf{N}$ such that $M \notin I$ and $P - \lim_{m_j, m_k} x_{m_j m_k} = \beta$.

We now introduce the notations L_x^2 and $I(\wedge_x)$ to denote the set of all Pringsheim limit points and *I*-limit points of $x = (x_{jk})$, respectively. In general, L_x^2 and $I(\wedge_x)$ may be quite different as can be seen from the following example.

EXAMPLE 1. Let $I = \{A \subset \mathbf{N} \times \mathbf{N}; d_2(A) = 0\}$. We define a double sequence $x = (x_{ik})$ in the following way

$$x_{jk} = \begin{cases} 1 & \text{if } j = k, \\ k & \text{otherwise.} \end{cases}$$

Then $L_x^2 = \{1\}$. However, *I*-limit point does not exist, i.e., $I(\wedge_x) = \phi$.

DEFINITION 9. An element $\alpha \in X$ is said to be an *I*-cluster point of a double sequence $x = (x_{jk})$ in a metric space (X, d) if and only if for each $\epsilon > 0$ the set $\{(j,k); d(x_{jk}, \alpha) < \epsilon\} \notin I$.

We denote the set of all *I*-cluster points of x by $I(\Gamma_x)$. We now study the relationship between $I(\wedge_x)$ and $I(\Gamma_x)$.

THEOREM 1. Let I be a strongly admissible ideal. Then for any double sequence $x = (x_{jk})$ in (X, d) we have $I(\wedge_x) \subset I(\Gamma_x)$.

Proof. Let $\alpha \in I(\wedge_x)$. Then there exists a set

$$M = \left\{ (m_j, m_k) \in \mathbf{N} \times \mathbf{N}; j, k \in \mathbf{N} \right\} \notin I$$

such that

$$P - \lim_{m_j, m_k} x_{m_j m_k} = \alpha. \tag{1}$$

Let $\epsilon > 0$. Then by (1), there exists $k_0 \in \mathbf{N}$ such that for $m_j \ge k_0$, $m_k \ge k_0$, we have $d(x_{m_jm_k}, \alpha) < \epsilon$. So, we have $\{(j, k); d(x_{jk}, \alpha) < \epsilon\} \supset M \setminus \{(m_j, m_k), either <math>m_j \le (k_0 - 1)$ or $m_k \le (k_0 - 1)\}$. Since I is strongly admissible, so

$$\{(j,k); d(x_{jk},\alpha) < \epsilon\} \notin I$$

This implies $\alpha \in I(\Gamma_x)$, which completes the proof.

THEOREM 2. Let I be a strongly admissible ideal of $N \times N$. Then

- (i) The set $I(\Gamma_x)$ is closed in X for each double sequence x in (X, d).
- (ii) Let (X, d) be a separable metric space and let there exist a disjoint sequence of the sets (A_n) such that $A_n \subset \mathbf{N} \times \mathbf{N}$ and $A_n \notin I$; $n \in \mathbf{N}$. Then for each closed set $P \subset X$, there exists a sequence $x = (x_{jk}) \in X$ such that $P = I(\Gamma_x)$.

Proof. The proof is similar to the proof of Theorem 4.1 ([10]) and so is omitted. \Box

4. *I*-limit superior and limit inferior

The concept of I-limit superior and limit inferior for single sequences of real numbers was introduced in [4]. In this paper we generalize this concept for double sequences of real numbers and call it I-limit superior and I-limit inferior.

DEFINITION 10 ([15]). Let $x = (x_{jk})$ be a double sequence of real numbers, and let $\alpha_n = \sup \{x_{jk}; j, k \ge n\}$ for each n. Then Pringsheim limit superior of x is defined as follows:

- (i) if $\alpha_n = +\infty$ for each *n*, then $P \limsup x = \infty$,
- (ii) if $\alpha_n < \infty$ for some *n*, then $P \limsup x = \inf \alpha_n$.

Similarly, let $\beta_n = \inf\{x_{jk}; j, k \ge n\}$. Then Pringsheim limit inferior of x is defined as follows:

(i) if $\beta_n = -\infty$ for each *n*, then $P - \liminf x = -\infty$,

(ii) if $\beta_n > -\infty$ for some *n*, then $P - \liminf_n x = \sup_n \beta_n$.

We now introduce the definitions of *I*-limit superior and *I*-limit inferior.

Let I be a strongly admissible ideal of $\mathbf{N} \times \mathbf{N}$ and let $x = (x_{jk})$ be a double sequence of real numbers. Let

$$B_x = \left\{ b \in \mathbf{R}; \left\{ (j,k); x_{jk} > b \right\} \notin I \right\},\$$

and

$$A_x = \Big\{ a \in \mathbf{R}; \, \big\{ (j,k); \, x_{jk} < a \big\} \notin I \Big\}.$$

Then I-limit superior and I-limit inferior of x are defined as follows:

$$I - \limsup x = \begin{cases} \sup B_x & \text{if } B_x \neq \phi, \\ -\infty & \text{if } B_x = \phi, \end{cases}$$
$$I - \liminf x = \begin{cases} \inf A_x & \text{if } A_x \neq \phi, \\ \infty & \text{if } A_x = \phi. \end{cases}$$

If $I = I_0$ then *I*-limit superior and *I*-limit inferior coincide with *P*-limit superior and *P*-limit inferior.

Throughout the section, I stands for a nontrivial strongly admissible ideal of $\mathbf{N} \times \mathbf{N}$, (x_{jk}) , (y_{jk}) etc. are double sequences of real numbers and are denoted by x, y etc, for short.

THEOREM 3.

$$\{(j,k); x_{jk} < \beta + \epsilon\} \notin I \quad and \quad \{(j,k); x_{jk} < \beta - \epsilon\} \in I.$$

Proof. The proof is straightforward.

THEOREM 4. The inequality

$$I - \liminf x \le I - \limsup x$$

holds for each double sequence $x = (x_{jk})$ of real numbers.

Proof. The proof is similar to the proof of Theorem 3 ([4]) and is omitted. \Box

THEOREM 5. Let $x = (x_{jk})$ be a double sequence of real numbers. Then

 $P - \liminf x \le I - \liminf x \le I - \limsup x \le P - \limsup x.$

Proof. We first prove that $P - \liminf x \le I - \liminf x$. If $P - \liminf x = -\infty$, then it is obvious. Let $P - \liminf x = \alpha > -\infty$. Then

$$\alpha = \sup_{n} \alpha_n,$$

where

$$\alpha_n = \inf\{x_{jk}; \, j, k \ge n\}.$$

Then

{

$$(j,k); x_{jk} < \alpha_n \} \subset \{(j,k), \text{ either } j \le (n-1) \text{ or } k \le (n-1) \}.$$

Since I is strongly admissible, then

$$\{(j,k); \text{ either } j \le (n-1) \text{ or } k \le (n-1)\} \in I,$$

 \mathbf{SO}

$$\{(j,k); x_{jk} < \alpha_n\} \in I.$$

Now, let $\beta = I - \liminf x = \inf A_x$, where

$$A_x = \left\{ a \in \mathbf{R}; \{(j,k); x_{jk} < a \} \notin I \right\}.$$

Now, if $\beta < \alpha_n$, then there exists $a' \in A_x$ such that $\beta \leq a' < \alpha_n$. However,

$$\left\{(j,k); x_{jk} < a'\right\} \subset \left\{(j,k); x_{jk} < \alpha_n\right\} \in I,$$

which yields $a' \notin A_x$, which is a contradiction. Then $\beta \ge \alpha_n$ for all n. Therefore,

 $\alpha \leq \beta$, i.e., $P - \liminf x \leq I - \liminf x$.

Similarly we can show $I - \limsup x \le P - \limsup x$.

Combining these two results with Theorem 4 we get the desired result.

Recall that the core of a single sequence $x = (x_n)$ is defined by

 $\operatorname{core}\{x\} = [\liminf x, \limsup x].$

In [11] this idea was generalized for I-convergence. In this paper we extend this idea for double sequences of real numbers.

DEFINITION 11 ([15]). Let $x = (x_{jk})$ be a double sequence of real numbers. Then Pringsheim core of x is defined by

 $P - \operatorname{core}\{x\} = [P - \liminf x, P - \limsup x].$

DEFINITION 12. Let $x = (x_{jk})$ be a double sequence of real numbers. Then *I*-core of x is defined by

 $I - \operatorname{core}\{x\} = [I - \liminf x, I - \limsup x].$

Then, by Theorem 5, we have the following result.

COROLLARY 1. For any double sequence x of real numbers we have

$$I - \operatorname{core}\{x\} \subset \mathcal{P} - \operatorname{core}\{x\}.$$

DEFINITION 13. A double sequence $x = (x_{jk})$ is said to be *I*-bounded if there exists a real number M > 0 such that $\{(j,k); |x_{jk}| > M\} \in I$.

THEOREM 6. An *I*-bounded double sequence $x = (x_{jk})$ is *I*-convergent if and only if $I - \limsup x = I - \liminf x$.

Proof. The proof is similar to that of Theorem 4([4]).

We now introduce the following definition which will be useful to prove the next theorem.

DEFINITION 14. A double sequence $x = (x_{jk})$ is said to be *I*-convergent to ∞ (or $-\infty$) if for every real number G > 0,

$$\left\{(j,k);\, x_{jk} \leq G\right\} \in I \quad \text{or} \quad \left\{(j,k); x_{jk} \geq -G\right\} \in I.$$

THEOREM 7. If $I - \limsup x = p$, then there exists a subsequence of x that is *I*-convergent to p.

Proof. Since $\phi \in I$ and I is strongly admissible ideal of $\mathbf{N} \times \mathbf{N}$, we consider the double sequence $x = (x_{jk})$ to be a non constant double sequence of which x_{jk} are distinct whenever both of j, k run over the infinite subsets of N.

Now, p has three possibilities:

- (i) $p = -\infty$,
- (ii) $p = \infty$,
- (iii) $-\infty .$

Case (i). When $p = -\infty$, then $B_x = \phi$. So, for any M > 0, we have $\{(j,k); x_{jk} \ge -M\} \in I$. This implies $I - \lim x = -\infty$.

Case (ii). When $p = \infty$, then $B_x = \mathbf{R}$. Hence for any $b \in \mathbf{R}$,

$$\{(j,k); x_{jk} > b\} \notin I.$$

Let $x_{n_1m_1}$ be an arbitrary member of x and let

$$A_{n_1m_1} = \{(j,k); x_{jk} > x_{n_1m_1} + 1\}.$$

Then $A_{n_1m_1} \notin I$, so $A_{n_1m_1} \neq \phi$. Now, there exists $(n_2, m_2) \in A_{n_1m_1}$ such that $n_2 > n_1, m_2 > m_1$, otherwise,

 $A_{n_1m_1} \subset \{(j,k); \text{ either } j \leq n_1 \text{ or } k \leq m_1\} \in I,$

a contradiction. Proceeding in this way, we obtain a subsequence $x' = (x_{n_k m_k})$ of x with $x_{n_k m_k} > x_{n_{k-1} m_{k-1}} + 1$ for all k > 1. Then for any L > 0,

$$\left\{(n_k, m_k); x_{n_k m_k} \le L\right\} \in I,$$

since I is strongly admissible. Hence $I - \lim x' = \infty$.

Case (iii). When $-\infty , then by Theorem 3 <math>\{(j,k); x_{jk} > p-1\} \notin I$, so $\{(j,k); x_{jk} > p-1\} \neq \phi$. Now, there exists at least one element, say (n_1, m_1) in $\{(j,k); x_{jk} > p-1\}$ for which $x_{n_1m_1} \leq p + \frac{1}{2}$, otherwise,

$$\{(j,k); x_{jk} > p-1\} \subset \{(j,k); x_{jk} > p+\frac{1}{2}\} \in I$$

which gives a contradiction. Hence, we have

$$p-1 < x_{n_1 m_1} \le p + \frac{1}{2} < p + 1.$$

Now, we proceed to choose an element $x_{n_2m_2}$ from x with $n_2 > n_1$, $m_2 > m_1$ such that $p - \frac{1}{2} < x_{n_2m_2} < p + \frac{1}{2}$. We claim that there is at least one (j, k) with $j > n_1$ and $k > m_1$ for which $x_{jk} > p - \frac{1}{2}$. For otherwise,

$$\left\{(j,k); x_{jk} > p - \frac{1}{2}\right\} \subset \left\{(j,k); \text{ either } j \le n_1 \text{ or } k \le m_1\right\} \in I,$$

which yields a contradiction to Theorem 3. So, the set

$$A'_{n_1m_1} = \{(j,k); j > n_1, k > m_1 \text{ and } x_{jk} > p - \frac{1}{2}\} \neq \phi.$$

Now, we claim that there is at least one $(j,k) \in A'_{n_1m_1}$, such that $x_{jk} .$ For otherwise,

$$A'_{n_1m_1} \subset \left\{ (j,k); \, x_{jk} \ge p + \frac{1}{2} \right\} \subset \left\{ (j,k); \, x_{jk} > p + \frac{1}{4} \right\}.$$

Now, by Theorem 3, $\left\{(j,k); x_{jk} > p + \frac{1}{4}\right\} \in I$, so $A'_{n_1m_1} \in I$. Again, since

$$\left\{(j,k); x_{jk} > p - \frac{1}{2}\right\} \subset \left\{(j,k); \text{ either } j \le n_1 \text{ or } k \le m_1\right\} \bigcup A'_{n_1m_1},$$

and I is strongly admissible, then the union on the right hand side is in I giving $\{(j,k); x_{jk} > p - \frac{1}{2}\} \in I$, which is a contradiction to Theorem 3. Hence, our claim is established. We put $j = n_2$ and $k = m_2$. Thus there are $n_2 > n_1$, $m_2 > m_1$ such that

$$p - \frac{1}{2} < x_{n_2 m_2} < p + \frac{1}{2}.$$

Proceeding in this way we obtain a subsequence $x' = (x_{n_k m_k})$ of x with $n_k > n_{k-1}$, $m_k > m_{k-1}$ such that $p - \frac{1}{k} < x_{n_k m_k} < p + \frac{1}{k}$ for each k. The subsequence x' is P-convergent to p and hence I-convergent to p. This proves the theorem. \Box

THEOREM 8. If $I - \liminf x = m$, then there exists a subsequence of x that is *I*-convergent to m.

Proof. The proof is similar to the proof of Theorem 7 and is omitted. \Box

The following example shows that *I*-limit point and *I*-limit superior of a double sequence are quite different.

EXAMPLE 2. Let $I_P = \{A \subset N \times N; d_2(A) = 0\}$ then it is a nontrivial ideal on $\mathbf{N} \times \mathbf{N}$. Now, let

$$A_p = \{2^{p-1}(2k-1); k \in N\}, \qquad p = 1, 2, \dots$$

Then clearly,

$$A_p \bigcap A_q = \phi \quad \text{for} \quad p \neq q.$$

Now, we define

$$D_{pq} = A_p \times A_q.$$

Then

$$D_{pq} \bigcap D_{rs} = \phi \quad for \ (p,q) \neq (r,s) \quad and \quad d_2(D_{pq}) = \frac{1}{2^p 2^q} \ (p,q = 1,2,\dots).$$

Now we define a double sequence $x = (x_{mn})$ as follows

$$x_{mn} = 1 - \frac{1}{pq}, \quad (m, n) \in D_{pq}, \quad (p, q = 1, 2, \dots).$$

Then each number $1 - \frac{1}{pq}$ is an I_P -limit point of x. Again from the definition of I-limit superior we have $I_P - \limsup x = 1$.

Now, we show that 1 is not I_P -limit point of x. If possible, let 1 be an I_P -limit point of x. Then there is a set

$$M = \{(m_j, m_k); j, k \in N\} \subset \mathbf{N} \times \mathbf{N}$$

such that $M \notin I_P$ and

$$\lim_{m_j,m_k} x_{m_jm_k} = 1.$$
 (A)

The definition of x and (A) imply that there is $r \in \mathbf{N}$ such that

$$M \bigcap D_{pq} = \{(j,k); \text{ either } j \le r \text{ or } k \le r\}, (p,q=1,2,\dots).$$

Since

$$\mathbf{N} \times \mathbf{N} = \bigcup_{p,q=1}^{\infty} D_{pq},$$

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we have

$$M = \left[\bigcup_{p,q=1}^{k} \left(D_{pq} \bigcap M\right)\right] \bigcup \left[\bigcup_{p=1}^{k} \bigcup_{q=k+1}^{\infty} \left(D_{pq} \bigcap M\right)\right]$$
$$\bigcup \left[\bigcup_{q=1}^{k} \bigcup_{p=k+1}^{\infty} \left(D_{pq} \bigcap M\right)\right]$$
$$\bigcup \left[\bigcup_{p,q=k+1}^{\infty} \left(D_{pq} \bigcap M\right)\right].$$

This holds for each k. Now, we have

$$d_2(M) \le \sum_{p,q=1}^k d_2\left(M \bigcap D_{pq}\right) + \sum_{p=1}^k d_2(E_p) + \sum_{q=1}^k d_2(E_q) + d_2(E),$$

where

$$E_p = \bigcup_{q=k+1}^{\infty} \left(D_{pq} \bigcap M \right),$$
$$E_q = \bigcup_{p=k+1}^{\infty} \left(D_{pq} \bigcap M \right)$$

and

$$E = \bigcup_{p,q=k+1}^{\infty} \left(D_{pq} \bigcap M \right).$$

Since $E_p \subset \{(s,q); q \text{ is multiple of } 2^k\}$, we have $d_2(E_p) \leq 2^{-k}$. Similarly, $d_2(E_q) \leq 2^{-k}$ and $d_2(E) \leq 2^{-2k}$. Since this inequality is true for each $k = 1, 2, \ldots$, then $d_2(M) = 0$ which is a contradiction to $M \notin I_P$. Thus 1 is not a I_P -limit point of x.

This shows that the double sequence $x = (x_{jk})$ has no greatest I_P -limit point though it has $I_P - \limsup x = 1$.

THEOREM 9. Let $x = (x_{jk})$ be a bounded double sequence of real numbers, then

- (i) $I \limsup x = \max I(\Gamma_x)$,
- (ii) $I \liminf x = \min I(\Gamma_x)$.

Proof. (i) Let $\alpha = I - \limsup x$. Let us take a number $\alpha' > \alpha$. Now, we have

$$\alpha = \sup B_x,$$

where

$$B_x = \{b \in R; \{(j,k); x_{jk} > b\} \notin I\}$$

Now, we choose $\epsilon > 0$, such that $\alpha < \alpha' - \epsilon < \alpha'$. Then $\alpha' - \epsilon \notin B_x$ and so $\{(j,k); x_{jk} > \alpha' - \epsilon\} \in I.$

Then by the definition of *I*-cluster point we have $\alpha' \notin I(\Gamma_x)$. Thus any number greater than α cannot be a *I*-cluster point of x.

Now, we show that $\alpha \in I(\Gamma_x)$. Let $\epsilon > 0$. Then by the definition of *I*-limit superior, there exists $r \in B_x$ such that $\alpha - \epsilon < r \leq \alpha$. Therefore

$$\{(j,k); x_{jk} > r\} \notin I.$$

$$\tag{2}$$

Now, since $\alpha + \frac{\epsilon}{2} \notin B_x$, we have,

$$\left\{(j,k); x_{jk} > \alpha + \frac{\epsilon}{2}\right\} \in I.$$
(3)

From (2) and (3) we get

$$\{(j,k); |x_{jk} - \alpha| < \epsilon\} \notin I \text{ and } \alpha \in I(\Gamma_x).$$

This completes the proof.

(ii) The proof is similar to the proof of (i) and is omitted.

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