

$$\begin{aligned}
&\leq |a_1||x - y| + 2N^2c \sum_{n=1}^{n_0} \frac{1}{m_n^\alpha} (p_{n+1} - 1)m_{n+1}|x - y| \\
&\quad + 2N^3c \sum_{n=n_0+1}^{\infty} \frac{(p_{n+1} - 1)}{m_n^\alpha} \\
&\leq |a_1||x - y| + C_1|x - y| \sum_{n=1}^{n_0} m_n^{1-\alpha} + C_2 \sum_{n=n_0+1}^{\infty} \frac{1}{m_n^\alpha} \leq K|x - y|^\alpha.
\end{aligned}$$

Theorem 3 is proved. \square

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