

A REMARK CONCERNING THE BEHAVIOUR OF A POWER-SERIES ON THE PERIPHERY OF ITS CONVERGENCE-CIRCLE

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1. Let $f(z)$ be regular for $|z| < 1$ and maps it onto a domain A . If $|z_0| < 1$, then the map of $|z| < 1$ by the functions $f\left(\frac{z - z_0}{1 - \overline{z_0}z}\right)$ is obviously again A . This gives a natural classification of the functions $f(z)$ regular in $|z| < 1$; $f_1(z)$ and $f_2(z)$ belong to the same class if $f_1(z)$ is regular in $|z| < 1$ and with a suitable $|z_0| < 1$

$$(1.1) \quad f_2(z) = f_1\left(\frac{z - z_0}{1 - \overline{z_0}z}\right).$$

The functions of a class are thus „functiontheoretically equivalent“. It is quite natural to raise the general question, whether or not the functions of a class „series-theoretically equivalent“ are. This somewhat vaguely raised question can be clarified in many ways. One of the most natural forms is to ask that if the power-series

$$(1.2) \quad f_1(z) = \sum_{v=1}^{\infty} a_v z^v$$

is convergent for $z=1$, does it follow that the power-series

$$(1.3) \quad f_2(z) = f_1\left(\frac{z - z_0}{1 + \overline{z_0}z}\right) = \sum_{v=0}^{\infty} b_v(z_0) z^v$$

converges for the corresponding

$$z = \frac{1 + z_0}{1 + \overline{z_0}} (= e^{i\gamma}, \gamma \text{ real})$$

point? In this note we are going to establish the fact that this is generally *not* the case¹. More exactly we assert the following

THEOREM. *Given any ζ_0 with $0 < |\zeta_0| < 1$ there is an*

$$(1.4) \quad f_1^*(z) = \sum_{\nu=0}^{\infty} a_{\nu}^* z^{\nu}$$

regular for $|z| < 1$ with convergent $\sum_0^{\infty} a_{\nu}^$ such that the series*

$$(1.5) \quad f_2^*(z) = f_1^*\left(\frac{z - \zeta_0}{1 - \bar{\zeta}_0 z}\right) = \sum_{\nu=0}^{\infty} b_{\nu}^*(\zeta_0) z^{\nu}$$

diverges for the corresponding $z = \frac{1 + \zeta_0}{1 + \bar{\zeta}_0}$.

This phenomenon is rather surprising, since the structure of values of $f_1^*(z)$ in the neighbourhood of an *arbitrary* peripherypoint $z = z^*$ is „nearly the same“ as that of $f_2^*(z)$ for $z = \frac{z^* + \zeta_0}{1 + \bar{\zeta}_0 z^*}$ and still the MacLaurin series of $f_1^*(z)$ converges for $z=1$ and that of $f_2^*(z)$ diverges for $z = \frac{1 + \zeta_0}{1 + \bar{\zeta}_0}$. One can discuss along similar lines e. g. the interesting question of $(C, 1)$ -summability of the series (1.3) for $z = \frac{1 + z_0}{1 + \bar{z}_0}$ if the series (1.2) is $(C, 1)$ -summable for $z=1$; in 4. we shall show in a few lines that the phenomenon described in the theorem does *not* occur for Abel-summability. It would be more difficult to decide whether or not the function $f_1^*(z)$ in our theorem can be continuous for the whole circle $|z| \leq 1$; it would be interesting to decide whether or not the convergence of $\sum_0^{\infty} |a_{\nu}|$ that of $\sum_0^{\infty} |b_{\nu}(z_0)|$ implies. To give a final sample of the many interesting problems of this type I mention one due to Vera T. Sós; this asks

¹) In the paper „On some connections of the theories of functions and series“. *Annuary vol. of the Eötvös Loránd Univ. Budapest*, 1952—1953, p. 5—13 (in Hungarian), I stated without proof the opposite theorem. Reviewed in *Math. Rev.* Vol. 17, № 6 (1956), p. 598.

whether or not there is a function $f_1^{**}(z) = \sum_0^{\infty} a_v^{**} z^v$ with convergent $\sum_0^{\infty} a_v^{**}$

such that for all ζ_0 with $0 < |\zeta_0| < 1$ the series

$$f_2^{**}(z) = f_1^{**}\left(\frac{z - \zeta_0}{1 - \zeta_0 z}\right) = \sum_0^{\infty} b_v^{**}(\zeta_0) z^v$$

diverges for $z = \frac{1 + \zeta_0}{1 - \zeta_0}$. It is easy to prove that this holds for any denombrably infinite set of ζ_0 -values in $0 < |\zeta_0| < 1$.²⁾ I intend to return to some of these questions elsewhere.

2. Our theorem is in connection with certain results of Hardy-Littlewood³⁾ and Carleman⁴⁾. The former authors proved that if for

$$(2.1) \quad f_1(z) = \sum_{v=0}^{\infty} a_v z^v$$

the series $\sum_0^{\infty} a_v$ converges and for an $0 < \alpha < 1$

$$w = z + \alpha,$$

then for the function

$$f_1(w) = f_1(z + \alpha) = f_2(z) = \sum_0^{\infty} c_v(\alpha) z^v$$

which is regular for $|z| < 1 - \alpha$, the series

$$\sum_0^{\infty} c_v(\alpha) (1 - \alpha)^v$$

necessarily converges. Carleman proved more generally that if $w = \varphi(z)$ is regular for $|z| < x_0 + \varepsilon (> 0)$ with $\varepsilon > 0$ and $\varphi(x_0) = 1$ and maps

²⁾ Generally given a denombrably infinite set of „bad“ Toeplitz-summation-matrices, one can easily construct a convergent sequence not summable by any of the given summation-methods. Is this true for the case of a higher power of summation-methods?

³⁾ „Theorems concerning the summability of a series by Borel's exponential method“. *Rend. del Circolo Mat. di Palermo* 41 (1916), p. 36—53, esp. p. 49—50.

⁴⁾ „Some theorems concerning the convergence of power-series on the circle of convergence“. *Arkiv för Math. Astr. och Fys.* 15 (1920), p. 1—13.

$|z| \leq x_0$ onto a domain B lying in $|w| \leq 1$ and touching it *of the first order* at $w=1$ and having no other common point with $|w|=1$, then if the series (2.1) of $f_1(z)$ converges for $z=1$ then the series

$$f_1(w) = f_1(\varphi(z)) = f_2(z) = \sum_{\nu=0}^{\infty} d_\nu z^\nu$$

converges for $z=x_0$ too. In our case is $\varphi(z) = \frac{z-z_0}{1-\bar{z}_0 z}$ and the condition of first-order touching is obviously violated.

3. For the proof of the announced theorem we have to find the connection between the partial-sums

$$(3.1) \quad A_n = \sum_{\nu=0}^n a_\nu$$

and

$$(3.2) \quad B_n = \sum_{\nu=0}^n b_\nu(\zeta_0) \left(\frac{1+\zeta_0}{1+\bar{\zeta}_0} \right)^\nu$$

for the series (1.2) and (1.3). We consider the function

$$(3.3) \quad G(s) = \sum_{\nu=0}^{\infty} B_\nu s^\nu,$$

which is regular for $|s| < 1$ owing to (1.3).

We have for $|s| < 1$

$$(3.4) \quad \begin{aligned} G(s) &= \frac{1}{1-s} \sum_{\nu=0}^{\infty} b_\nu(\zeta_0) \left(\frac{1+\zeta_0}{1+\bar{\zeta}_0} \right)^\nu s^\nu = \frac{1}{1-s} f_2 \left(\frac{1+\zeta_0}{1+\bar{\zeta}_0} s \right) = \\ &= \frac{1}{1-s} f_1 \left(\frac{\frac{1+\zeta_0}{1+\bar{\zeta}_0} s - \zeta_0}{1 - \bar{\zeta}_0 \frac{1+\zeta_0}{1+\bar{\zeta}_0} s} \right) = \frac{1}{1-s} f_1 \left(\frac{(1+\zeta_0)s - \zeta_0(1+\bar{\zeta}_0)}{(1+\bar{\zeta}_0) - \bar{\zeta}_0(1+\zeta_0)s} \right). \end{aligned}$$

For

$$(3.5) \quad F(s) = \sum_{\nu=0}^{\infty} A_\nu s^\nu$$

we have obviously for $|s| < 1$

$$F(s) = \frac{1}{1-s} f_1(s), \quad f_1(s) = (1-s) F(s),$$

i. e. from this and (3.4)

$$\begin{aligned} G(s) &= \frac{1}{1-s} \left(1 - \frac{(1+\zeta_0)s - \zeta_0(1+\bar{\zeta}_0)}{(1+\bar{\zeta}_0) - \bar{\zeta}_0(1+\zeta_0)s} \right) F \left(\frac{(1+\zeta_0)s - \zeta_0(1+\bar{\zeta}_0)}{(1+\bar{\zeta}_0) - \bar{\zeta}_0(1+\zeta_0)s} \right) = \\ (3.6) \quad &= \frac{|1+\zeta_0|^2}{(1+\bar{\zeta}_0) - \bar{\zeta}_0(1+\zeta_0)s} F \left(\frac{(1+\zeta_0)s - \zeta_0(1+\bar{\zeta}_0)}{(1+\bar{\zeta}_0) - \bar{\zeta}_0(1+\zeta_0)s} \right). \end{aligned}$$

Hence for $n=0, 1, \dots$ from (3.3) and (3.6)

$$B_n = \frac{|1+\zeta_0|^2}{2\pi i} \int_{(l_1)} F \left(\frac{(1+\zeta_0)s - \zeta_0(1+\bar{\zeta}_0)}{(1+\bar{\zeta}_0) - \bar{\zeta}_0(1+\zeta_0)s} \right) \frac{ds}{s^{n+1}}$$

where l_1 runs in $|s| < 1$ around the origin.

Putting

$$\frac{1+\zeta_0}{1+\bar{\zeta}_0} s = w$$

we get

$$B_n = (1+\zeta_0) \frac{1}{2\pi i} \left(\frac{1+\zeta_0}{1+\bar{\zeta}_0} \right)^n \int_{(l_1)} \frac{F \left(\frac{w - \zeta_0}{1 - \bar{\zeta}_0 w} \right)}{1 - \bar{\zeta}_0 w} \frac{dw}{w^{n+1}}.$$

Putting

$$\frac{w - \zeta_0}{1 - \bar{\zeta}_0 w} = \omega \quad \text{i. e.} \quad w = \frac{\omega + \zeta_0}{1 + \bar{\zeta}_0 \omega}$$

we obtain

$$(3.7) \quad B_n = (1+\zeta_0) \left(\frac{1+\zeta_0}{1+\bar{\zeta}_0} \right)^n \frac{1}{2\pi i} \int_{(l_2)} \frac{F(\omega)}{1+\bar{\zeta}_0 \omega} \cdot \left(\frac{1+\bar{\zeta}_0 \omega}{\omega + \zeta_0} \right)^{n+1} d\omega$$

where l_2 runs in $|\omega| < 1$ enclosing the point $\omega = -\zeta_0$. We may obviously

insert the series (3.5) in (3.7) and integrate termwise; this gives for $n=0,1,\dots$

$$(3.8) \quad B_n = \sum_{\nu=0}^{\infty} A_{\nu} e_{n\nu}(\zeta_0)$$

where for $\nu=0, 1, 2, \dots$ the representation

$$(3.9) \quad e_{n\nu}(\zeta_0) = \frac{1}{2\pi i} (1+\zeta_0) \left(\frac{1+\zeta_0}{1+\bar{\zeta}_0} \right)^n \int_{(c)} \frac{\omega^{\nu}}{1+\bar{\zeta}_0 \omega} \left(\frac{1+\bar{\zeta}_0 \omega}{\omega+\zeta_0} \right)^{n+1} d\omega$$

holds. (3.8) defines obviously a summation-process. Our problem can be formulated in terms of this summation-process simply; we have to decide whether or not this process permanent is. For the permanence is according to the classical theorem of Toeplitz–I. Schur necessary that

$$(3.10) \quad \sum_{\nu=0}^{\infty} |e_{n\nu}(\zeta_0)| < C$$

independently upon n . But one can verify that this is *not* the case if $0 < |\zeta_0| < 1$. Namely as G. Szegő remarked in a letter⁵⁾, writing

$$\zeta_0 = |\zeta_0| e^{i\alpha}$$

one has from (3.9) at once for $|x| < 1$

$$(3.11) \quad \begin{aligned} H(x) &= \sum_{\nu=0}^{\infty} (-1)^{\nu} e_{n\nu}(\zeta_0) e^{-i\nu\alpha} x^{\nu} = \\ &= (-e^{-i\alpha})^n \frac{(1+\zeta_0)^{n+1}}{(1+\bar{\zeta}_0)^n} \frac{(x-|\zeta_0|)^n}{(1-|\zeta_0|x)} \frac{1}{1-|\zeta_0|x}. \end{aligned}$$

He called in his letter my attention to the interesting paper of B. M. Bajšanski⁶⁾, where it is proved among others (as a special case of his theorem III) when

$$\left(\frac{x-|\zeta_0|}{1-|\zeta_0|x} \right)^n = \sum_{\nu=0}^{\infty} e_{n\nu}^*(|\zeta_0|) x^{\nu},$$

⁵⁾ From 4. Nov. 1957.

⁶⁾ Sur une classe générale de procédés de sommations du type d'Euler-Borel. *Publ. Inst. Math. Acad. Serbe Sci.* X (1956), p. 131–153.

then

$$(3.12) \quad \lim_{n \rightarrow \infty} \sum_{\nu=0}^{\infty} |e_{n\nu}(\zeta_0)| = +\infty.$$

This cannot be applied directly to (3.11); however writing it in the form

$$\begin{aligned} e_{n0}(\zeta_0) + \sum_{\nu=0}^{\infty} (-e^{-i\alpha})^\nu (e_{n\nu}(\zeta_0) + |\zeta_0| e_{n,\nu-1}(\zeta_0) e^{i\alpha}) x^\nu = \\ = (-e^{-i\alpha})^n \frac{(1+\zeta_0)^{n+1}}{(1+\zeta_0)^n} \cdot \left(\frac{x-|\zeta_0|}{1-|\zeta_0|x} \right)^n \end{aligned}$$

it follows from (3.12)

$$(3.13) \quad \lim_{n \rightarrow \infty} \left\{ |e_{n0}(\zeta_0)| + \sum_{\nu=1}^{\infty} |e_{n\nu}(\zeta_0) + |\zeta_0| e^{i\alpha} e_{n,\nu-1}(\zeta_0)| \right\} = +\infty.$$

But this contradicts already to (3.10), since from it one could derive

$$\begin{aligned} \left| e_{n0}(\zeta_0) + \sum_{\nu=1}^{\infty} |e_{n\nu}(\zeta_0) + |\zeta_0| e^{i\alpha} e_{n,\nu-1}(\zeta_0)| \right| \leq \\ \leq (1+|\zeta_0|) \sum_{\nu=0}^{\infty} |e_{n\nu}(\zeta_0)| < 2C \end{aligned}$$

qu. e. d.

4. Finally we show that if $f_1(z)$ from (1.2) is Abel-summable for $z=1$, then $f_2(z)$ from (1.3) is also Abel-summable for $z = \frac{1+z_0}{1+z_0}$. The hypothesis means that

$$(4.1) \quad \lim_{r \rightarrow 1} f_1(r) = A$$

exists and is finite; we have to investigate

$$(4.2) \quad \lim_{r \rightarrow 1} \sum_{\nu=0}^{\infty} b_\nu(z_0) \left(\frac{1+z_0}{1+z_0} \right)^\nu r^\nu.$$

But this is owing to (1.3) the same as

$$(4.3) \quad \lim_{r \rightarrow 1} f_1 \left(\frac{\frac{1+z_0}{1+z_0} r - z_0}{1 - z_0 \frac{1+z_0}{1+z_0} r} \right) = \lim_{r \rightarrow 1} f_1 \left(\frac{1 - \frac{1+z_0}{1-|z_0|^2} (1-r)}{1 + \frac{z_0(1+z_0)}{1-|z_0|^2} (1-r)} \right).$$

As easy to see, for $r \rightarrow 1$ we have

$$\frac{1 - \frac{1+z_0}{1-|z_0|^2}(1-r)}{1 + \frac{\bar{z}_0(1+z_0)}{1-|z_0|^2}(1-r)} = 1 - \frac{|1+z_0|^2}{1-|z_0|^2}(1-r) + O(1-r)^2.$$

This shows owing to Stolz's generalisation of Abel's theorem that the limes in (4.2) exists and equals A indeed.

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