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SUMMABILITY TESTS FOR SINGULAR POINTS

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1. Introduction. King [5] devised two tests for determining when z=1 is a singular point of the function f(z) defined by

(1)
$$f(z) = \sum_{n=0}^{\infty} a_n z^n$$

having radius of convergence equal to one. The point z=1 and radius of convergence one may be chosen without loss of generality.

In this note a theorem is proved which provides necessary and sufficient conditions that z=1 be a singular point of the function defined by (1). The corollary to this theorem yields sufficient conditions amenable to calculations since they can be phrased in terms of a well-known summability transform of the sequence of coefficients $\{a_n\}$. Furthermore the theorem extends the results of King [5] and hence of Titchmarsh [8, p. 216] and Hille [4, p. 7].

2. Results. Let the infinite matrix $K[\alpha, \beta] = (c_{n,k})$ be defined by

$$c_{00} = 1, \qquad c_{0k} = 0, \qquad k = 1, 2, \dots$$

 $\left[\frac{\alpha + (1 - \alpha - \beta)z}{1 - \beta z}\right]^n = \sum_{k=0}^{\infty} c_{n,k} z^k, \qquad n = 1, 2, \dots$

 $K[\alpha, \beta]$ was introduced by Karamata (See [2]) and is the Euler matrix for K[1-r, 0]=E(r), [1]; the Laurent matrix for K[1-r, r]=S(r), [9], and with a slight change the Taylor matrix for K[0, r]=T(r), [3]. (If $T(r)=(c_{nk})$ then $[(1-r)z/(1-rz)]^{n+1}=\sum_{k=0}^{\infty}c_{nk}z^{k+1}$; n=0, 1, 2, ...)

The following lemma with slight modification is that of Sledd [7]. It is included for completeness.

LEMMA. If $K[\alpha, \beta] = (c_{n,k})$ for $|\alpha| < 1$, $|\beta| < 1$ then there exists $\rho > 0$, independent of k, such that for $|t| < \rho$ and k = 0, 1, 2, ...

$$\sum_{n=0}^{\infty} c_{n,k+1} t^n = \frac{(1-\alpha)(1-\beta)t}{(1-\alpha t)^2} \left(\frac{\beta + (1-\alpha - \beta)t}{1-\alpha t} \right)^k.$$

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Proof. Let $f(z) = [\alpha + (1 - \alpha - \beta)z]/[1 - \beta z]$. If $0 < R < 1 < 1/|\beta|$ then there exists $\rho_1 > 0$ such that if $|t| \le \rho_1$ and $|z| \le R$ then $|tf(z)| \le M < 1$. Fix $|t| \le \rho_1$ and let

$$\phi_t(z) = \frac{1}{1 - tf(z)} = \sum_{n=0}^{\infty} t^n [f(z)]^n.$$

Since this convergence is uniform in $|z| \leq R$, one can apply Weierstrass' theorem on uniformly convergent series of analytic functions [6] to write

(2)

$$\sum_{n=0}^{\infty} t^n [f(z)]^n = \sum_{n=0}^{\infty} t^n \left[\sum_{k=0}^{\infty} c_{n,k} z^k \right]$$

$$= \sum_{k=0}^{\infty} z^k \left[\sum_{n=0}^{\infty} c_{n,k} t^n \right].$$

But

(3)
$$\frac{1}{1-tf(z)} = \frac{1-\beta z}{1-\alpha t} \frac{1}{1-\left(\frac{\beta+(1-\alpha-\beta)t}{1-\alpha t}\right)z}.$$

There exists $\rho_2 > 0$ such that $|t| \le \rho_2$ and $|z| \le R$ imply

$$|[\beta+(1-\alpha-\beta)t]z/[1-\alpha t]| < 1.$$

Thus (3) may be expanded in a power series,

(4)
$$\frac{1}{1-tf(z)} = \sum_{k=0}^{\infty} \frac{(1-\beta z)}{(1-\alpha t)} \left(\frac{\beta+(1-\alpha-\beta)t}{1-\alpha t}\right)^k z^k.$$

Then for $|t| \le \min(\rho_1, \rho_2)$ one has by equating coefficients in (2) and (4) the result of the lemma.

THEOREM 1. A necessary and sufficient condition that z=1 be a singular point of the function defined by the series (1) is that

$$\lim \sup \left| \sum_{k=0}^{\infty} c_{n,k+1} a_k \right|^{1/n} = 1$$

for some $\alpha < 1$, $\beta < 1$ and $\alpha + \beta > 0$ and $(c_{n,k})$ as defined in §2.

Proof. Consider the function

$$F(t) = \frac{(1-\alpha)(1-\beta)t}{(1-\alpha t)^2} f\left(\frac{\beta+(1-\alpha-\beta)t}{1-\alpha t}\right).$$

F(t) is regular in the region D where

$$D = \left\{ t: \left| \frac{\beta + (1 - \alpha - \beta)t}{1 - \alpha t} \right| < 1 \right\}$$

Furthermore z=1 is a singular point of f(z) if and only if t=1 is a singular point of F(t). A simple calculation gives

$$D = \begin{cases} t: \left| t + \left(\frac{\alpha + \beta}{1 - \beta - 2\alpha} \right) \right| < \left| \frac{1 - \alpha}{1 - \beta - 2\alpha} \right|, & 1 - \beta - 2\alpha > 0 \\ t: \operatorname{Re} t < 1, & 1 - \beta - 2\alpha = 0 \\ t: \left| t + \left(\frac{\alpha + \beta}{1 - \beta - 2\alpha} \right) \right| > \left| \frac{1 - \alpha}{1 - \beta - 2\alpha} \right|, & 1 - \beta - 2\alpha < 0. \end{cases}$$

In each case t=1 is on the boundary of D and D contains all points of the closed unit disk except t=1. Writing F(t) in series form yields

$$F(t) = \frac{(1-\alpha)(1-\beta)t}{(1-\alpha t)^2} \sum_{k=0}^{\infty} a_k \left(\frac{\beta+(1-\alpha-\beta)t}{1-\alpha t}\right)^k$$

provided $t \in D$. By the lemma there exists $\rho > 0$ such that for $|t| \le \rho_1 < \rho$ and $k=0, 1, 2, \ldots$

$$\sum_{n=0}^{\infty} c_{n,k+1} t^n = \frac{(1-\alpha)(1-\beta)t}{(1-\alpha t)^2} \left(\frac{\beta + (1-\alpha - \beta)t}{1-\alpha t} \right)^k.$$

Since $(1-\alpha)(1-\beta)t/(1-\alpha t)^2$ vanishes for t=0 and $[\beta+(1-\alpha-\beta)t]/[1-\alpha t]$ is equal to β for t=0, with $|\beta| < 1$, there exists $\rho_2(\alpha, \beta) < \rho_1$ such that $|t| \le \rho_2$ implies

$$\left|\sum_{n=0}^{\infty} c_{n,k+1} t^n\right| \le M r^k \quad \text{for some } r = r(\alpha,\beta) < 1.$$

Thus

$$\left|\sum_{k=0}^{\infty} a_k \sum_{n=0}^{\infty} c_{n,k+1} t^n \right| \leq \sum_{k=0}^{\infty} |a_k| \left|\sum_{n=0}^{\infty} c_{n,k+1} t^n \right|$$
$$= M \sum_{k=0}^{\infty} |a_k| r^k$$

which converges since (1) has radius of convergence one. Weierstrass' theorem now implies

(5)
$$F(t) = \sum_{n=0}^{\infty} \left(\sum_{k=0}^{\infty} c_{n,k+1} a_k \right) t^n \quad \text{for } |t| \le \rho_2.$$

By analytic continuation (5) holds in a disk whose boundary contains the singularity of F(t) nearest the origin and t=1 is a singular point of F(t) if and only if the radius of convergence of the series (5) is exactly 1, i.e.,

(6)
$$\lim \sup \left| \sum_{k=0}^{\infty} c_{n,k+1} a_k \right|^{1/n} = 1.$$

COROLLARY. If the sequence $\{0, a_0, a_1, \ldots\}$ is $K[\alpha, \beta]$ summable $\alpha < 1, \beta < 1$, $\alpha + \beta > 0$ to a nonzero constant then z=1 is a singular point of the function given *by* (1).

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Notice $K[\alpha, \beta]$ is regular for $\alpha < 1$, $\beta < 1$ and $\alpha + \beta > 0$ (See [2]). If $\{b_n\}$ is the $K[\alpha, \beta]$ transform of $\{0, a_0, a_1, \ldots\}$ then $b_0=0$, $b_n = \sum_{k=0}^{\infty} c_{n,k+1}a_k$, $n=1, 2, \ldots$. Now if $\{0, a_0, a_1, \ldots\}$ is $K[\alpha, \beta]$ summable to a nonzero constant then (6) holds.

If the T(r) transform of $\{a_n\}$ is $\{c_n\}$ and the K[0, r] transform of $\{0, a_0, a_1, \ldots\}$ is $\{\gamma_n\}$ then $\gamma_0=0$, $\gamma_n=c_{n-1}(n\geq 1)$ and thus one has immediately the Corollary 2 of [5]. In [1] it is proved that E(r) is translative to the right when E(r) is regular, so the Corollary of the present paper implies Corollary 1 of [5].

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