

SUMMABILITY TESTS FOR SINGULAR POINTS

BY
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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

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

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

$$\begin{aligned} c_{00} &= 1, & c_{0k} &= 0, & k &= 1, 2, \dots \\ \left[\frac{\alpha + (1 - \alpha - \beta)z}{1 - \beta z} \right]^n &= \sum_{k=0}^{\infty} c_{n,k} z^k, & n &= 1, 2, \dots \end{aligned}$$

$K[\alpha, \beta]$ 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 $[(1-r)z/(1-rz)]^{n+1} = \sum_{k=0}^{\infty} c_{nk} z^{k+1}$; $n=0, 1, 2, \dots$)

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 $k=0, 1, 2, \dots$*

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

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 $|t| \leq \rho_1$ and $|z| \leq R$ then $|tf(z)| \leq M < 1$. Fix $|t| \leq \rho_1$ 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

$$\begin{aligned} \sum_{n=0}^{\infty} t^n [f(z)]^n &= \sum_{n=0}^{\infty} t^n \left[\sum_{k=0}^{\infty} c_{n,k} z^k \right] \\ (2) \qquad \qquad \qquad &= \sum_{k=0}^{\infty} z^k \left[\sum_{n=0}^{\infty} c_{n,k} t^n \right]. \end{aligned}$$

But

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

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

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

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

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

Then for $|t| \leq \min(\rho_1, \rho_2)$ 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*

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

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 $|t| \leq \rho_1 < \rho$ and $k=0, 1, 2, \dots$

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

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 $|t| \leq \rho_2$ implies

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

Thus

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

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

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

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.,

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

COROLLARY. *If the sequence $\{0, a_0, a_1, \dots\}$ 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).*

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 $\{0, a_0, a_1, \dots\}$ then $b_0 = 0$, $b_n = \sum_{k=0}^{\infty} c_{n,k+1} a_k$, $n = 1, 2, \dots$. Now if $\{0, a_0, a_1, \dots\}$ 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 $\{0, a_0, a_1, \dots\}$ 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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