

ON THE (f, d_n) -METHOD OF SUMMABILITY

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1. Introduction. Let $f(z)$ be a non-constant entire function and let $\{d_n\}$ be a sequence of complex numbers such that

$$d_i \neq -f(1) \quad \text{and} \quad d_i \neq -f(0) \quad (i \geq 1).$$

The set of equations

$$(1.1) \quad \begin{aligned} a_{00} &= 1, \\ a_{0k} &= 0 \quad (k \neq 0), \end{aligned}$$

$$\prod_{i=1}^n \left[\frac{f(z) + d_i}{f(1) + d_i} \right] = \sum_{k=0}^{\infty} a_{nk} z^k \quad (n \geq 1)$$

defines the elements of a matrix $A = (a_{nk})$, where $n, k = 0, 1, 2, \dots$.

DEFINITION 1.1. A sequence $\{t_k\}$, or a series whose k th partial sum is t_k , is said to be (f, d_n) -summable to t if and only if

$$\lim_{n \rightarrow \infty} \sum_{k=0}^{\infty} a_{nk} t_k = t,$$

where the a_{nk} 's are defined by (1.1).

We obtain several known methods of summability as special cases of the (f, d_n) -method by placing certain restrictions on $f(z)$ and $\{d_n\}$. If $f(z) = z$ and $d_n = r$, where r is any complex constant, we get the well-known Euler method **(1)**. If $f(z) = \lambda z$, $d_n = n$, and $\lambda > 0$, we obtain the Karamata-Stirling method as defined by Vuckovic **(6)**. If $f(z) = z$ and $d_n = n$ we get the Lototsky method as defined by Agnew **(2)**. If $f(z) = z$ and $\{d_n\}$ is any real sequence, we get a method defined by Jakimovski **(4)**. If $f(z) = z$ and $\{d_n\}$ is any complex sequence, we get a method defined by Cowling and Miracle **(3)**.

In this paper we first obtain some regularity conditions for the (f, d_n) -method. Several necessary conditions and four sufficient conditions are obtained. Then we derive some results concerning the effectiveness of this method for summing power series. The paper is concluded with a discussion of some special cases of the (f, d_n) -method.

Throughout the paper we frequently make use of the following notations. The symbol $f(z)$ denotes an entire function. When $z = x + iy$ we denote $\operatorname{Re}\{f(z)\}$ by $u(x, y)$ or u and $\operatorname{Im}\{f(z)\}$ by $v(x, y)$ or v . The principal argument of d_n is denoted by θ_n . Also, we let $a + ib = f(1)$, $x_n + iy_n = d_n$, and $\rho_n = |d_n|$.

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2. Regularity conditions for the (f, d_n) -method. It is well known that a linear method of summability defined by the matrix $C = (c_{nk})$ is regular if and only if

$$(2.1) \quad \sum_{k=0}^{\infty} |c_{nk}| \leq M \quad (n \geq 0),$$

$$(2.2) \quad \lim_{n \rightarrow \infty} c_{nk} = 0 \quad (k \geq 0),$$

$$(2.3) \quad \lim_{n \rightarrow \infty} \sum_{k=0}^{\infty} c_{nk} = 1,$$

where M is a constant independent of n .

A. Necessary conditions for the regularity of the (f, d_n) -method.

LEMMA 2.1. *If*

$$\prod_{i=1}^{\infty} (1 - a_i) = 0,$$

a_i is real, and $a_i < 1$ for all i , then there are infinitely many a_i 's such that $a_i > 0$.

THEOREM 2.1. *A necessary condition in order that the (f, d_n) -method be regular is that there exist a strictly increasing sequence of natural numbers $\{n_k\}$ such that*

$$(2.4) \quad \sum_{k=1}^{\infty} \left[1 - \left| \frac{f(0) + d_{n_k}}{f(1) + d_{n_k}} \right|^2 \right] = \infty.$$

Proof. Suppose that the (f, d_n) -method is regular. Letting $z = 0$ in (1.1) we get

$$(2.5) \quad a_{n0} = \prod_{i=1}^n \left[\frac{f(0) + d_i}{f(1) + d_i} \right].$$

Since regularity condition (2.2) implies that

$$\lim_{n \rightarrow \infty} a_{n0} = 0,$$

it follows that

$$(2.6) \quad \prod_{i=1}^{\infty} \left[\frac{f(0) + d_i}{f(1) + d_i} \right] = 0.$$

The relation (2.6) implies that

$$(2.7) \quad \prod_{i=1}^{\infty} \left| \frac{f(0) + d_i}{f(1) + d_i} \right|^2 = 0$$

so that

$$(2.8) \quad \prod_{i=1}^{\infty} \left[1 - \left\{ 1 - \left| \frac{f(0) + d_i}{f(1) + d_i} \right|^2 \right\} \right] = 0.$$

Let

$$(2.9) \quad a_i = 1 - \left| \frac{f(0) + d_i}{f(1) + d_i} \right|^2.$$

Using (2.9), the relation (2.8) may be written in the form

$$(2.10) \quad \prod_{i=1}^{\infty} (1 - a_i) = 0,$$

where $a_i < 1$ and a_i is real. By Lemma 2.1, there are infinitely many a_i 's which are positive. Construct a sequence $\{a_{n_k}\}$ which consists of all of the positive a_i 's arranged according to increasing magnitude of the subscripts. Consequently (2.10) implies that

$$\prod_{k=1}^{\infty} (1 - a_{n_k}) = 0,$$

where $0 < a_{n_k} < 1$. Hence by a well-known theorem on infinite products we get

$$(2.11) \quad \sum_{k=1}^{\infty} a_{n_k} = \infty.$$

It follows from (2.9) and (2.11) that

$$\sum_{k=1}^{\infty} \left[1 - \left| \frac{f(0) + d_{n_k}}{f(1) + d_{n_k}} \right|^2 \right] = \infty$$

so that the theorem is proved.

COROLLARY 2.1. *If $f(0)$ and $f(1)$ are real, a necessary condition in order that the (f, d_n) -method be regular is that there exist a strictly increasing sequence of natural numbers $\{n_k\}$ such that*

$$\sum_{k=1}^{\infty} \left[\frac{f(0) + f(1) + 2x_{n_k}}{|f(1) + d_{n_k}|^2} \right] = \pm \infty.$$

COROLLARY 2.2. *A necessary condition in order that the (f, d_n) -method be regular is that*

$$|f(1) + d_n| > |f(0) + d_n|$$

for infinitely many values of n . If $f(0)$ and $f(1)$ are real, a necessary condition for regularity is that

$$x_n > -\frac{1}{2}[f(0) + f(1)] > -f(1)$$

for infinitely many values of n when $f(1) > f(0)$ and

$$x_n < -\frac{1}{2}[f(0) + f(1)] < -f(1)$$

for infinitely many values of n when $f(1) < f(0)$.

COROLLARY 2.3. *A necessary condition in order that the (f, d_n) -method be regular is that $f(0) \neq f(1)$.*

We can now prove the main result concerning necessary conditions for the regularity of the (f, d_n) -method.

THEOREM 2.2. *A necessary condition in order that the (f, d_n) -method be regular is that*

$$(2.12) \quad \sum_{n=1}^{\infty} \frac{1}{|f(0) + d_n|} = \infty.$$

Proof. Suppose that

$$\sum_{n=1}^{\infty} \frac{1}{|f(0) + d_n|}$$

is convergent. It follows that

$$(2.13) \quad \lim_{n \rightarrow \infty} \frac{1}{|f(0) + d_n|} = 0.$$

The relation (2.13) implies that there exists a positive integer N such that for all $n > N$ we have

$$(2.14) \quad \frac{1}{|f(0) + d_n|^2} < \frac{1}{|f(0) + d_n|}.$$

It follows from Corollary 2.2 that

$$|f(0) + d_n|^2 < |f(1) + d_n|^2$$

holds for the infinitely many values $\{n_k\}$ for which Theorem 2.1 is true. Hence

$$(2.15) \quad \frac{|f(0) + d_n|}{|f(1) + d_n|^2} < \frac{1}{|f(0) + d_n|}$$

for the infinitely many values $\{n_k\}$ for which Theorem 2.1 is true. Let $f(0) = c + di$ and let

$$L_{n_k} = \left| \frac{|f(1) + d_{n_k}|^2 - |f(0) + d_{n_k}|^2}{|f(1) + d_{n_k}|^2} \right|.$$

Now it follows from (2.14) and (2.15) that

$$(2.16) \quad L_{n_k} \leq \frac{(a - c)^2 + 2|a - c| + (b - d)^2 + 2|b - d|}{|f(0) + d_{n_k}|}.$$

From the supposition and relation (2.16) we find that

$$\sum_{k=1}^{\infty} L_{n_k}$$

converges. Therefore

$$\sum_{k=1}^{\infty} \frac{|f(1) + d_{nk}|^2 - |f(0) + d_{nk}|^2}{|f(1) + d_{nk}|^2}$$

converges, which contradicts Theorem 2.1.

COROLLARY 2.4. *If $d_n \neq 0$, a necessary condition in order that the (f, d_n) -method be regular is that*

$$\sum_{n=1}^{\infty} \rho_n^{-1} = \infty.$$

COROLLARY 2.5. *A necessary condition in order that the (f, d_n) -method be regular is that*

$$\sum_{n=1}^{\infty} \frac{1}{|f(1) + d_n|} = \infty.$$

If we take $f(z) = z$ in relation (1), then Theorem 2.2 becomes a known result (3).

B. Sufficient conditions for the regularity of the (f, d_n) -method.

LEMMA 2.2. *Suppose that d_n is real, $d_n \geq 0$, and that the Taylor expansion of $f(z)$ about the origin has non-negative coefficients. Then the (f, d_n) -method is regular if and only if*

$$\sum_{n=1}^{\infty} \frac{1}{f(1) + d_n} = \infty.$$

Proof. The necessity of the condition follows from Corollary 2.5.

Sufficiency. Letting $z = 1$ in relation (1.1), we get

$$\sum_{k=0}^{\infty} a_{nk} = 1;$$

so regularity condition (2.3) holds. Since d_n is real and non-negative and the coefficients of the expansion of $f(z)$ about the origin are non-negative, it follows that $|a_{nk}| = a_{nk}$. Hence regularity condition (2.1) holds. Also since the coefficients of the expansion of $f(z)$ about the origin are non-negative and $f(z)$ is non-constant, it follows that $f(0) < f(1)$. Now choose $\epsilon > 0$ so that $f(0) + 2\epsilon < f(1)$ and let C be a circle with centre at the origin such that

$$|f(t) - f(0)| < \epsilon \quad \text{for all } t \in C.$$

Hence for $t \in C$ we have that

$$|f(t)| \leq f(0) + \epsilon < f(1) - \epsilon.$$

We may represent a_{nk} in the form

$$a_{nk} = \frac{1}{2\pi i} \int_C \prod_{i=1}^n \frac{f(t) + d_i}{f(1) + d_i} \cdot \frac{dt}{t^{k+1}}$$

so that

$$a_{nk} = |a_{nk}| \leq \frac{1}{2\pi R^k} \int_0^{2\pi} \prod_{i=1}^n \left| \frac{f(t) + d_i}{f(1) + d_i} \right| d\theta.$$

Since $1 + x \leq e^x$ for x real, we obtain

$$\begin{aligned} \left| \frac{f(t) + d_i}{f(1) + d_i} \right| &\leq \exp \left\{ -1 + \frac{|f(t) + d_i|}{f(1) + d_i} \right\} \\ &\leq \exp \left\{ \frac{|f(t)| - f(1)}{f(1) + d_i} \right\} \\ &\leq \exp \left\{ -\frac{\epsilon}{f(1) + d_i} \right\}. \end{aligned}$$

Hence it follows that

$$a_{nk} \leq R^{-k} \exp \left\{ -\epsilon \sum_{i=1}^n \frac{1}{f(1) + d_i} \right\}.$$

Therefore

$$\lim_{n \rightarrow \infty} a_{nk} = 0,$$

which proves the lemma.

The preceding lemma generalizes a result of Jakimovski (4).

THEOREM 2.3. *Suppose that*

$$\sum_{i=1}^{\infty} \frac{1}{|f(1) + d_i|} = \infty, \quad \sum_{i=1}^{\infty} \frac{(\text{Im} \sqrt{d_i})^2}{|f(1) + d_i|^2} < \infty,$$

and that the Taylor expansion of $f(z)$ about the origin has non-negative coefficients. Then the (f, d_n) -method is regular.

Proof. Letting $z = 1$ in relation (1.1), we get

$$\sum_{k=0}^{\infty} a_{nk} = 1;$$

so regularity condition (2.3) holds. Let C be any circle with centre at the origin. The elements a_{nk} are given by the formula

$$(2.17) \quad a_{nk} = \frac{1}{2\pi i} \int_C \prod_{i=1}^n \left[\frac{f(t) + d_i}{f(1) + d_i} \right] \cdot \frac{dt}{t^{k+1}}.$$

By expanding the product on the right of (2.17), it follows that

$$\begin{aligned} \prod_{i=1}^n [f(1) + d_i] a_{nk} &= \frac{1}{2\pi i} \int_C \{ [f(t)]^n + [f(t)]^{n-1}(d_1 + d_2 + \dots + d_n) \\ &\quad + [f(t)]^{n-2}(d_1 d_2 + \dots + d_{n-1} d_n) + (d_1 d_2 \dots d_n) \} \frac{dt}{t^{k+1}}. \end{aligned}$$

Since $[f(t)]^n$ is an entire function, we may write,

$$(2.18) \quad [f(t)]^n = \sum_{j=0}^{\infty} p_{jn} t^j.$$

It follows that

$$(2.19) \quad \prod_{i=1}^n [f(1) + d_i] a_{nk} = p_{kn} + (d_1 + d_2 + \dots + d_n)p_{k,n-1} \\ + (d_1 d_2 + \dots + d_{n-1} d_n)p_{k,n-2} + \dots + (d_1 d_2 \dots d_n)p_{k0}.$$

Therefore

$$(2.20) \quad \sum_{k=0}^{\infty} |a_{nk}| \prod_{i=1}^n |f(1) + d_i| \\ \leq \sum_{k=0}^{\infty} \{p_{kn} + (\rho_1 + \dots + \rho_n)p_{k,n-1} + \dots + (\rho_1 \dots \rho_n)p_{k0}\}.$$

Let $B = (b_{nk})$ be the matrix corresponding to the (f, ρ_n) -method. Hence

$$(2.21) \quad \sum_{k=0}^{\infty} |b_{nk}| \prod_{i=1}^n [f(1) + \rho_i] \\ = \sum_{k=0}^{\infty} \{p_{kn} + (\rho_1 + \dots + \rho_n)p_{k,n-1} + \dots + (\rho_1 \dots \rho_n)p_{k0}\}.$$

Now from relations (2.20) and (2.21), it follows that

$$(2.22) \quad \sum_{k=0}^{\infty} |a_{nk}| \prod_{i=1}^n |f(1) + d_i| \leq \sum_{k=0}^{\infty} |b_{nk}| \prod_{i=1}^n [f(1) + \rho_i].$$

However, since all of the elements of B are non-negative,

$$(2.23) \quad \sum_{k=0}^{\infty} |b_{nk}| = \sum_{k=0}^{\infty} b_{nk} = 1.$$

The relations (2.22) and (2.23) imply that

$$(2.24) \quad \sum_{k=0}^{\infty} |a_{nk}| \leq \prod_{i=1}^n \left[\frac{f(1) + \rho_i}{|f(1) + d_i|} \right].$$

Since $1 + x \leq e^x$ for all real x and $f(1) + \rho_n \geq |f(1) + d_n|$, it follows that

$$(2.25) \quad \frac{f(1) + \rho_n}{|f(1) + d_n|} \leq \left[\frac{f(1) + \rho_n}{|f(1) + d_n|} \right]^2 \\ \leq \exp \left\{ -1 + \left[\frac{f(1) + \rho_n}{|f(1) + d_n|} \right]^2 \right\} \\ \leq \exp \left\{ 4a \cdot \frac{(\text{Im} \sqrt{d_n})^2}{|f(1) + d_n|^2} \right\}.$$

From (2.24) and (2.25) we obtain

$$(2.26) \quad \sum_{k=0}^{\infty} |a_{nk}| \leq \exp \left\{ 4a \cdot \sum_{i=1}^n \frac{(\operatorname{Im} \sqrt{d_i})^2}{|f(1) + d_i|^2} \right\}.$$

It follows from (2.26) and the hypothesis that there exists a real number M such that

$$(2.27) \quad \sum_{k=0}^{\infty} |a_{nk}| \leq M$$

for all n . So the regularity condition (2.1) is satisfied.

Now from (2.19) and the analogous relation involving b_{nk} we find that

$$(2.28) \quad |a_{nk}| \leq |b_{nk}| \prod_{i=1}^n \frac{f(1) + \rho_i}{|f(1) + d_i|}.$$

The relation

$$\sum_{n=1}^{\infty} \frac{1}{|f(1) + d_n|} = \infty$$

implies that

$$\sum_{n=1}^{\infty} \frac{1}{|f(1) + d_n| + 2f(1)} = \infty.$$

It follows that

$$(2.29) \quad \sum_{n=1}^{\infty} \frac{1}{f(1) + |d_n|} = \infty$$

since

$$\frac{1}{f(1) + |d_n|} \geq \frac{1}{|f(1) + d_n| + 2f(1)}.$$

By Lemma 2.2 and relation (2.29), we find that the (f, ρ_n) -method is regular so that

$$\lim_{n \rightarrow \infty} b_{nk} = 0.$$

Moreover (2.25) implies that

$$\prod_{i=1}^n \frac{f(1) + \rho_i}{|f(1) + d_i|}$$

is bounded. Therefore we have

$$\lim_{n \rightarrow \infty} a_{nk} = 0,$$

which proves the theorem.

COROLLARY 2.6. *If*

$$\sum_{n=1}^{\infty} \frac{1}{|f(1) + d_n|} = \infty, \quad \sum_{n=1}^{\infty} \theta_n^2 \text{ converges}$$

and the Taylor expansion of $f(z)$ about the origin has real non-negative coefficients, then the (f, d_n) -method is regular.

Proof. Since the inequality $x^2 + 2 \cos x - 2 \geq 0$ holds for all real x , it follows that

$$(2.30) \quad -2a\rho_n \cos \theta_n + 2a\rho_n \leq a\rho_n \theta_n^2,$$

where $a > 0$ is valid for all n . Using (2.30) and the fact that there exists a positive integer N such that $\cos \theta_n > \frac{1}{2}$ for all $n > N$, we obtain

$$(2.31) \quad \begin{aligned} 4a \left| \frac{\operatorname{Im} \sqrt{d_n}}{f(1) + d_n} \right|^2 &= \frac{-2a\rho_n \cos \theta_n + 2a\rho_n}{|a + d_n|^2} \\ &\leq \frac{a\rho_n \theta_n^2}{a^2 + 2a\rho_n \cos \theta_n + \rho_n^2} \\ &\leq \frac{a\rho_n \theta_n^2}{2a\rho_n \cos \theta_n} \leq \theta_n^2. \end{aligned}$$

Now we can apply Theorem 2.3, which completes the proof.

COROLLARY 2.7. *Suppose that*

$$\sum_{n=1}^{\infty} \frac{1}{|f(1) + d_n|} = \infty, \quad \sum \frac{\theta_n^2}{\rho_n} \text{ converges}$$

where the sum on the right ranges over all n for which ρ_n is positive, $\operatorname{Re}\{d_n\} \geq -f(1)/2$, and the Taylor expansion of $f(z)$ about the origin has real non-negative coefficients. Then the (f, d_n) -method is regular.

COROLLARY 2.8. *Suppose that*

$$\sum_{n=1}^{\infty} \frac{1}{|f(1) + d_n|} = \infty, \quad \sum_{n=1}^{\infty} \rho_n \theta_n^2 \text{ converges,}$$

$2|\theta_n| \leq \pi$, and the coefficients of the expansion of $f(z)$ about the origin are real and non-negative. Then the (f, d_n) -method is regular.

3. Power series.

THEOREM 3.1. *Suppose that*

$$\sum \frac{1}{\rho_n} = \infty, \quad \lim_{n \rightarrow \infty} \theta_n = 0, \quad \lim_{n \rightarrow \infty} \rho_n = \infty,$$

where the sum ranges over all n for which ρ_n is positive. Then the (f, d_n) -method sums the geometric series

$$(3.1) \quad \sum_{k=0}^{\infty} z^k$$

to $(1 - z)^{-1}$ for all values of z such that $\operatorname{Re}\{f(z)\} < \operatorname{Re}\{f(1)\}$.

Proof. The partial sums of (3.1) are given by

$$(3.2) \quad S_k(z) = (1 - z)^{-1} - (1 - z)^{-1} z^{k+1}.$$

Let

$$\sigma_n(z) = \sum_{k=0}^{\infty} a_{nk} S_k(z).$$

We may represent $\sigma_n(z)$ in the form

$$(3.3) \quad \sigma_n(z) = \frac{1}{1 - z} - \frac{z}{1 - z} \prod_{i=1}^n \left[\frac{f(z) + d_i}{f(1) + d_i} \right].$$

It is sufficient to show that

$$\prod_{i=1}^{\infty} \left[\frac{f(z) + d_n}{f(1) + d_n} \right] = 0$$

for all z such that $\text{Re}\{f(z)\} < \text{Re}\{f(1)\}$.

Since $1 + x \leq e^x$ for real x , it follows that

$$(3.4) \quad \left| \frac{f(z) + d_n}{f(1) + d_n} \right|^2 \leq \exp \left\{ \frac{2ux_n + 2vy_n - 2ax_n - 2by_n + H}{|f(1) + d_n|^2} \right\} \\ \leq \exp \left\{ \frac{\rho_n[(u - a) \cos \theta_n + (v - b) \sin \theta_n]}{|f(1) + d_n|^2} \right\} + \frac{H}{2|f(1) + d_n|^2},$$

where $H = u^2 + v^2 - a^2 - b^2$. Using the hypothesis, we find that

$$\lim_{n \rightarrow \infty} \frac{\rho_n^2[(u - a) \cos \theta_n + (v - b) \sin \theta_n]}{|f(1) + d_n|^2} = u - a$$

and

$$\lim_{n \rightarrow \infty} \frac{H\rho_n}{2|f(1) + d_n|^2} = 0.$$

Hence there exist a $K > 0$ and an integer $N > 0$ such that for all $n > N$ we have

$$(3.5) \quad -K\rho_n^{-1} > \frac{\rho_n[(u - a) \cos \theta_n + (v - b) \sin \theta_n]}{|f(1) + d_n|^2} + \frac{H}{2|f(1) + d_n|^2}.$$

From (3.5) it follows that

$$(3.6) \quad \left| \frac{f(z) + d_n}{f(1) + d_n} \right| \leq \exp\{-K\rho_n^{-1}\}$$

for all $n > N$. Therefore by (3.6) we obtain

$$(3.7) \quad \prod_{n=1}^{\infty} \left| \frac{f(z) + d_n}{f(1) + d_n} \right| \leq \prod_{i=1}^{N-1} \left| \frac{f(z) + d_n}{f(1) + d_n} \right| \cdot \exp \left\{ \sum_{i=N}^{\infty} K\rho_i^{-1} \right\}.$$

Since

$$\sum_{i=N}^{\infty} \rho_n^{-1} = \infty$$

we conclude from (3.7) that

$$\prod_{n=1}^{\infty} \left[\frac{f(z) + d_n}{f(1) + d_n} \right] = 0.$$

This completes the proof.

THEOREM 3.2. *Suppose that*

$$\rho_n^{-1} = \infty, \quad \lim_{n \rightarrow \infty} \theta_n = 0, \quad \lim_{n \rightarrow \infty} \rho_n = \infty,$$

where the sum ranges over all positive ρ_n . Then

$$\lim_{n \rightarrow \infty} \sigma_n(z) = \infty$$

for all z such that $\operatorname{Re}\{f(z)\} > \operatorname{Re}\{f(1)\}$, where $\sigma_n(z)$ and $S_k(z)$ are defined as in Theorem 3.1.

Proof. Assume that z is given such that $\operatorname{Re}\{f(z)\} > \operatorname{Re}\{f(1)\}$. It is sufficient to show that

$$(3.8) \quad \prod_{n=1}^{\infty} \left[\frac{f(z) + d_n}{f(1) + d_n} \right] = \infty.$$

Since

$$\lim_{n \rightarrow \infty} \theta_n = 0 \quad \text{and} \quad \lim_{n \rightarrow \infty} \rho_n = \infty,$$

we have

$$\lim_{n \rightarrow \infty} \{|f(z) - d_n|^2 - |f(1) + d_n|^2\} = \infty.$$

Hence there exists an integer $N > 0$ such that

$$\left| \frac{f(z) + d_n}{f(1) + d_n} \right| > 1$$

when $n > N$. It follows that

$$\prod_{n=1}^{\infty} \left| \frac{f(z) + d_n}{f(1) + d_n} \right|^2 = \infty$$

if and only if

$$(3.9) \quad \sum_{n=1}^{\infty} \left[1 - \left| \frac{f(z) + d_n}{f(1) + d_n} \right|^2 \right] = \infty.$$

We note that

$$1 - \left| \frac{f(z) + d_n}{f(1) + d_n} \right|^2 = \frac{2\rho_n(u - a) \cos \theta_n + 2\rho_n(v - b) \sin \theta_n + H}{|f(1) + d_n|^2},$$

where $H = u^2 + v^2 - a^2 - b^2$. Using the same procedure as in the proof of Theorem 3.1, we find that

$$\lim_{n \rightarrow \infty} \frac{2\rho_n^2 [(u - a) \cos \theta_n + (v - b) \sin \theta_n] + \rho_n H}{|f(1) + d_n|^2} = 2(u - a).$$

Hence there exist a $K > 0$ and an integer $N > 0$ such that for all $n > N$ we have

$$(3.10) \quad \frac{2\rho_n [(u - a) \cos \theta_n + (v - b) \sin \theta_n] + H}{|f(1) + d_n|^2} > K\rho_n^{-1}.$$

Since

$$\sum \rho_n^{-1} = \infty,$$

the relation (3.10) implies that

$$\sum_{n=1}^{\infty} \left[-1 + \left| \frac{f(z) + d_n}{f(1) + d_n} \right|^2 \right] = \infty.$$

By (3.9) we have

$$\prod_{n=1}^{\infty} \left| \frac{f(z) + d_n}{f(1) + d_n} \right|^2 = \infty$$

so that

$$(3.11) \quad \prod_{n=1}^{\infty} \left| \frac{f(z) + d_n}{f(1) + d_n} \right| = \infty.$$

The asserted result follows from (3.11).

THEOREM 3.3. *Suppose that z is given such that $|f(z) + \rho| < |f(1) + \rho|$ and that*

$$\lim_{n \rightarrow \infty} \rho_n = \rho \quad \text{and} \quad \lim_{n \rightarrow \infty} \theta_n = 0.$$

Then the (f, d_n) -method sums the geometric series (3.1) to $(1 - z)^{-1}$.

Proof. We follow the same procedure as in Theorem 3.1. Thus we have

$$(3.12) \quad \sigma_n(z) = \frac{1}{1 - z} - \frac{z}{1 - z} \prod_{i=1}^n \left[\frac{f(z) + d_i}{f(1) + d_i} \right].$$

Let $H = u^2 + v^2 - a^2 - b^2$. Since $1 + x \leq e^x$ for real x , we obtain

$$\left| \frac{f(z) + d_n}{f(1) + d_n} \right| \leq \exp \left\{ \frac{2\rho_n [(u - a) \cos \theta_n + (v - b) \sin \theta_n] + H}{2|f(1) + d_n|^2} \right\}.$$

It follows from the hypothesis that

$$\lim_{n \rightarrow \infty} \frac{2\rho_n [(u - a) \cos \theta_n + (v - b) \sin \theta_n] + H}{2|f(1) + d_n|^2} = \frac{2\rho(u - a) + H}{2|f(1) + \rho|^2} < 0.$$

Hence there exist a $K > 0$ and an integer $N > 0$ such that

$$(3.13) \quad \frac{2\rho_n[(u - a) \cos \theta_n + (v - b) \sin \theta_n] + H}{2|f(1) + d_n|^2} < -K$$

for $n > N$. Hence we obtain the relation

$$\prod_{i=1}^n \left| \frac{f(z) + d_i}{f(1) + d_i} \right| \leq \prod_{i=1}^{N-1} \left| \frac{f(z) + d_i}{f(1) + d_i} \right| \exp \left\{ - \sum_{i=N}^n K \right\}$$

so that

$$\prod_{n=1}^{\infty} \left[\frac{f(z) + d_n}{f(1) + d_n} \right] = 0.$$

THEOREM 3.4. *Suppose that*

$$\lim_{n \rightarrow \infty} \rho_n = \rho, \quad \lim_{n \rightarrow \infty} \theta_n = 0, \quad \rho \neq -f(1),$$

and that z is given such that $|f(z) + \rho| > |f(1) + \rho|$. Then

$$\lim_{n \rightarrow \infty} \sigma_n(z) = \infty.$$

Proof. Since $|f(z) + \rho| < |f(1) + \rho|$, there exists an α such that $0 < \alpha < 8$ and

$$(3.14) \quad |f(z) + \rho|^2 > |f(1) + \rho|^2 (1 + 2\alpha).$$

Let $H = u^2 + v^2 - a^2 - b^2$. It follows from (3.14) that

$$H \geq 2\rho(u - a) + 2\alpha |f(1) + \rho|^2$$

so that

$$(3.15) \quad |f(z) + d_n|^2 - |f(1) + d_n|^2 \geq 2(u - a)(\rho_n \cos \theta_n - \rho) + 2\rho_n(v - b) \sin \theta_n + 2\alpha |f(1) + \rho|^2.$$

By hypothesis there exists an integer $N > 0$ such that for $n > N$

$$(3.16) \quad |2(u - a)(\rho_n \cos \theta_n - \rho) + 2(v - b)\rho_n \sin \theta_n| < \alpha |f(1) + \rho|^2.$$

The relations (3.15) and (3.16) imply that

$$(3.17) \quad |f(z) + d_n|^2 - |f(1) + d_n|^2 \geq \alpha |f(1) + \rho|^2.$$

Since $0 < \alpha < 8$, it follows from (3.17) that

$$\lim_{n \rightarrow \infty} \left| \frac{f(z) + d_n}{f(1) + d_n} \right| \geq 1 + \alpha/4 > 1$$

so that we have

$$(3.18) \quad \prod_{n=1}^{\infty} \left| \frac{f(z) + d_n}{f(1) + d_n} \right| = \infty.$$

It follows from (3.18) that

$$\lim_{n \rightarrow \infty} \sigma_n(z) = \infty$$

and the theorem is proved.

THEOREM 3.5. *If*

$$\lim_{n \rightarrow \infty} \rho_n = 0,$$

then the (f, d_n) -method sums the geometric series (3.1) to $(1 - z)^{-1}$ for all z such that $|f(z)| < |f(1)|$.

Proof. If $f(1) = 0$, the result follows immediately since there is no value of z for which $|f(z)| < |f(1)|$. So for the remainder of the proof we may suppose that $f(1) \neq 0$.

Since $1 + x \leq e^x$ for real x , we get

$$\left| \frac{f(z) + d_n}{f(1) + d_n} \right| \leq \exp \left\{ \frac{H + 2\rho_n[(u - a) \cos \theta_n + (v - b) \sin \theta_n]}{2|f(1) + d_n|^2} \right\},$$

where $H = u^2 + v^2 - a^2 - b^2$. From the hypothesis we obtain

$$\lim_{n \rightarrow \infty} \frac{H + 2\rho_n[(u - a) \cos \theta_n + (v - b) \sin \theta_n]}{2|f(1) + d_n|^2} = \frac{H}{2|f(1)|^2}.$$

Hence there exist a $K > 0$ and an integer $N > 0$ such that for all $n > N$

$$(3.19) \quad -K > \frac{H + 2\rho_n[(u - a) \cos \theta_n + (v - b) \sin \theta_n]}{2|f(1) + d_n|^2}.$$

From (3.19) it follows that

$$\prod_{i=1}^n \left| \frac{f(z) + d_i}{f(1) + d_i} \right| \leq \prod_{i=1}^{N-1} \left| \frac{f(z) + d_i}{f(1) + d_i} \right| \exp \left\{ - \sum_{i=N}^n K \right\},$$

which implies the theorem.

THEOREM 3.6. *Suppose that*

$$\lim_{n \rightarrow \infty} \rho_n = 0$$

and that z is given such that $|f(z)| > |f(1)|$. Then

$$\lim_{n \rightarrow \infty} \sigma_n(z) = \infty.$$

Proof. From the hypothesis it follows that

$$\lim_{n \rightarrow \infty} \{|f(z) + d_n|^2 - |f(1) + d_n|^2\} = |f(z)|^2 - |f(1)|^2 > 0.$$

Hence there exist an $\alpha > 0$ and an integer $N > 0$ such that

$$\left| \frac{f(z) + d_n}{f(1) + d_n} \right| > 1 + \alpha$$

for $n > N$. Therefore

$$\prod_{n=1}^{\infty} \left| \frac{f(z) + d_n}{f(1) + d_n} \right| = \infty,$$

from which the theorem follows.

In this section we have determined certain domains in the complex plane for which the (f, d_n) -method of summability sums the geometric series (3.1) to its analytic continuation $(1 - z)^{-1}$. There are several known results (5) which give information concerning the efficiency of a linear method of summability for summing a power series with positive radius of convergence to its analytic continuation. By using results of the type found in (5) and the theorems of this section one can determine a domain for which the (f, d_n) -method sums a power series with positive radius of convergence to its analytic continuation.

4. Special cases.

A. Let $f(z) = e^{u(z-1)}$, where u is real and $u \neq 0$, and let $d_n = n - 1$ for $n \geq 1$.

THEOREM 4.1. *The $(e^{u(z-1)}, n - 1)$ -method is regular if and only if $u > 0$.*

Proof. If $u > 0$, then the $(e^{u(z-1)}, n - 1)$ -method is regular by Theorem 2.3. Now suppose that $u < 0$. By substituting $e^{u(z-1)}$ for $f(z)$ and $n - 1$ for d_n in (1.1) and then letting $z = 0$, we obtain

$$a_{n0} = \prod_{k=1}^n \left[\frac{e^{-u} + k - 1}{k} \right].$$

Since $u < 0$, we have $a_{n0} > 1$ for each n . Hence the regularity condition (2.2) is not satisfied. Therefore if the $(e^{u(z-1)}, n - 1)$ -method is regular, then $u > 0$.

Since the hypotheses of Theorem 3.1 are satisfied, it follows that the $(e^{u(z-1)}, n - 1)$ -method sums the geometric series

$$(4.1) \quad \sum_{n=0}^{\infty} z^n$$

to $(1 - z)^{-1}$ for all z such that

$$\operatorname{Re}\{e^{u(z-1)}\} < 1;$$

that is, for all values of z which satisfy

$$(4.2) \quad e^{u(x-1)} \cos uy < 1.$$

The domain in which the $(e^{u(z-1)}, n - 1)$ -method sums the geometric series is indicated in Figure 1.

THEOREM 4.2. *The $(e^{u(z-1)}, n - 1)$ -method of summability provides a method of analytic continuation of the geometric series (4.1) to $(1 - z)^{-1}$ for all $z \neq 1$.*

Proof. The proof consists of showing that given any $z \neq 1$, a u can be chosen so that the $(e^{u(z-1)}, n - 1)$ -sum of the geometric series (4.1) is $(1 - z)^{-1}$. Assume that z is given.

Case 1. $y \neq 0$, x arbitrary. Choose u so that

$$\pi/2 |y| < u < 3\pi/2 |y|.$$

Hence $\pi/2 < |uy| < 3\pi/2$ and therefore $e^{u(x-1)} \cos uy < 1$.

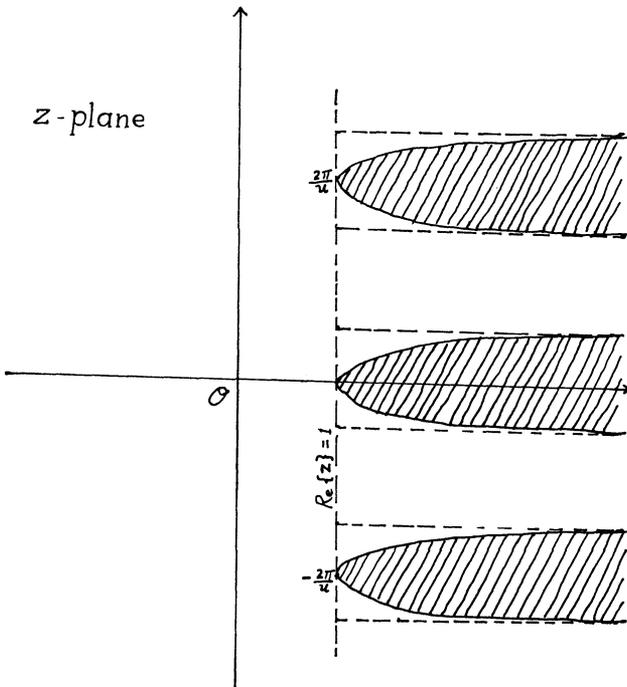


FIGURE 1
 (The unshaded part of the plane is the domain of summability.)

Case 2. $y = 0, x < 1$. Choose any positive u . Then $e^{u(x-1)} \cos uy < 1$.

Case 3. $y = 0, x > 1$. Choose any negative u . Then $e^{u(x-1)} \cos uy < 1$.

B. Let $f(z) = e^{u(z-1)}$, where u is real and $u \neq 0$, and let $d_n = q \geq 0$ for all n .

THEOREM 4.3. *The $(e^{u[z-1]}, q)$ -method is regular if and only if $u > 0$.*

The proof of Theorem 4.3 is analogous to that of Theorem 4.1. It follows from Theorem 3.3 that the $(e^{u[z-1]}, q)$ -method sums the geometric series (4.1) to $(1 - z)^{-1}$ for all z such that

$$|e^{u(z-1)} + q| < 1 + q.$$

THEOREM 4.4. *If $u > 0$, the domain for which the $(e^{u[z-1]}, q)$ -method sums the geometric series (4.1) to $(1 - z)^{-1}$ contains the half-plane $\text{Re}\{z\} < 1$ and is contained in the domain defined by $\text{Re}\{e^{u(z-1)}\} < 1$.*

Proof. Suppose that $\text{Re}\{z\} = x < 1$. Then

$$|e^{u(z-1)} + q| \leq e^{u(x-1)} + q < 1 + q,$$

which implies that the $(e^{u[z-1]}, q)$ -sum of the geometric series (4.1) is $(1 - z)^{-1}$.

Suppose that $\text{Re}\{z\} = x \geq 1$ and $e^{u(x-1)} \cos uy \geq 1$. Then the point $z = x + iy$ is not in the domain of summability since

$$(4.3) \quad e^{2u(x-1)} + 2qe^{u(x-1)} \cos uy \geq 1 + 2q.$$

The relation (4.3) implies that

$$|e^{u(z-1)} + q|^2 \geq |1 + q|^2$$

so that we obtain

$$(4.4) \quad |e^{u(z-1)} + q| \geq 1 + q.$$

If $x > 1$, then each of the relations (4.3) and (4.4) can be replaced by strict inequality and the desired result follows from Theorem 3.4. If $x = 1$, then $\cos uy = 1$ so that neither the $(e^{u[z-1]}, q)$ -method nor the $(e^{u[z-1]}, n - 1)$ -method sums the geometric series (4.1) to $(1 - z)^{-1}$ for such a z .

THEOREM 4.5. *If $p > q$, the domain of summability in which the $(e^{u[z-1]}, p)$ -method sums the geometric series (4.1) includes the corresponding domain of summability of the $(e^{u[z-1]}, q)$ -method.*

Proof. When $x < 1$, both methods under consideration sum the geometric series (4.1) to $(1 - z)^{-1}$. Neither method sums the geometric series to $(1 - z)^{-1}$ for a value of z for which $e^{u(x-1)} \cos uy \geq 1$. So assume that $e^{u(x-1)} \cos uy < 1$. The domains of summability corresponding to p and q are defined by the inequalities

$$(4.5) \quad e^{2u(x-1)} + 2p[e^{u(x-1)} \cos uy - 1] - 1 < 0$$

and

$$(4.6) \quad e^{2u(x-1)} + 2q[e^{u(x-1)} \cos uy - 1] - 1 < 0$$

respectively. But since $p > q$ and $e^{u(x-1)} \cos uy - 1 < 0$,

$$2q[e^{u(x-1)} \cos uy] > 2p[e^{u(x-1)} \cos uy].$$

Therefore if z is a point such that (4.6) is satisfied, then (4.5) is satisfied. Hence the theorem follows.

C. Let $f(z) = az^m$, $a > 0$, m a positive integer.

THEOREM 4.6. *Let α be given such that $0 < \alpha < \pi/2$. Suppose there exist an $\epsilon > 0$ and an integer $N > 0$ such that $\theta_n > \alpha$ and $\rho_n > \epsilon$ for all $n > N$. Then the (az^m, d_n) -method is not regular.*

Proof. Suppose that the (az^m, d_n) -method is regular. Define $\lambda_n = \rho_n \exp(i\beta_n)$, where $\beta_n = \theta_n - \alpha$ and define b_{nk} by the relations

$$(4.7) \quad \begin{aligned} b_{00} &= 1, \\ b_{0k} &= 0 \quad (k \neq 0), \end{aligned}$$

$$\prod_{i=1}^n \left| \frac{az^m + \lambda_i}{a + \lambda_i} \right| = \sum_{k=0}^{\infty} b_{nk} z^k \quad (n \geq 1).$$

The elements a_{nk} of (1.1) can be written in the form

$$a_{nk} = \frac{1}{2\pi i} \int_C \prod_{i=1}^n \left| \frac{at^m + d_i}{a + d_i} \right| \frac{dt}{t^{k+1}},$$

where $f(z)$ is replaced by az^m and C is any circle with the origin as centre. Integrating we get

$$(4.8) \quad a_{nk} = \frac{a^{k/m}}{\prod_{i=1}^n (a + d_i)} \left[\sum d_1^{s_1} d_2^{s_2} \dots d_n^{s_n} \right],$$

where $s_i = 0$ or 1 and the sum is taken over all s_i 's for which

$$s_1 + \dots + s_n = (mn - k)/m.$$

Similarly,

$$b_{nk} = \frac{a^{k/m}}{\prod_{i=1}^n (a + \lambda_i)} \left[\sum d_1^{s_1} d_2^{s_2} \dots d_n^{s_n} \right] e^{-i\alpha(mn-k)/m}.$$

This implies that

$$(4.9) \quad a^{k/m} \left| \sum d_1^{s_1} \dots d_n^{s_n} \right| = |b_{nk}| \prod_{i=1}^n |a + \lambda_i|.$$

Hence by (4.9) and (4.8) it follows that

$$\sum_{k=0}^{mn} |a_{nk}| = \prod_{i=1}^n \left| \frac{a + \lambda_i}{a + d_i} \right| \sum_{k=0}^{mn} |b_{nk}|$$

so that

$$(4.10) \quad \sum_{k=0}^{mn} |a_{nk}| \geq \prod_{i=1}^n \left| \frac{a + \lambda_i}{a + d_i} \right|$$

since

$$\sum_{k=0}^{mn} |b_{nk}| \geq \left| \sum_{k=0}^{mn} b_{nk} \right| = 1.$$

The assumption that (az^m, d_n) is regular and relation (4.10) imply that

$$\prod_{i=1}^n \left| \frac{a + \lambda_i}{a + d_i} \right|$$

is a bounded function of n . By hypothesis and since $-\pi \leq \theta_n \leq \pi$, there exists a positive integer N such that $\alpha < \theta_n \leq \pi$ for all $n \geq N$, which implies that $\theta_n > \beta_n > 0$. Hence

$$|a + \lambda_n|^2 > |a + d_n|^2$$

so that

$$\prod_{i=1}^n \left| \frac{a + \lambda_i}{a + d_i} \right|$$

is a monotone function of n for all $n \geq N$. Hence

$$\prod_{i=1}^n \left| \frac{a + \lambda_i}{a + d_i} \right|$$

is bounded if and only if

$$(4.11) \quad \prod_{i=1}^{\infty} \left| \frac{a + \lambda_i}{a + d_i} \right|^2$$

converges. But (4.11) converges if and only if

$$\sum_{i=1}^{\infty} \left[-1 + \left| \frac{a + \lambda_i}{a + d_i} \right|^2 \right]$$

is convergent. If $n \geq N$, then $\alpha < \beta_n + \theta_n < 2\pi - \alpha$ and so

$$\sin[(\beta_n + \theta_n)/2] > \sin(\alpha/2).$$

It follows that

$$(4.12) \quad -1 + \left| \frac{a + \lambda_n}{a + d_n} \right|^2 = \frac{2a\rho_n (\cos \beta_n - \cos \theta_n)}{a^2 + 2a\rho_n \cos \theta_n + \rho_n^2} \\ \geq \frac{4a\rho_n \sin^2(\alpha/2)}{(a + \rho_n)^2} \geq 4 \sin^2(\alpha/2) \frac{\rho_n/a}{(1 + \rho_n/a)^2}.$$

By supposition (az^m, d_n) is regular, which implies that

$$\sum_{n=1}^{\infty} \rho_n^{-1} = \infty.$$

Since, by hypothesis, ρ_n is bounded away from zero, it follows that

$$(4.13) \quad \sum_{n=1}^{\infty} \frac{\rho_n/a}{(1 + \rho_n/a)^2} = \infty.$$

It now follows from (4.12) and (4.13) that

$$\sum_{i=1}^{\infty} \left[-1 + \left| \frac{a + \lambda_i}{a + d_i} \right|^2 \right] = \infty.$$

Hence by (4.10) and (4.11) we find that

$$\sum_{k=0}^{mn} |a_{nk}|$$

is not uniformly bounded for all n , which proves the theorem.

The following example shows that in Theorem 4.6 the restriction that ρ_n be bounded away from zero cannot be removed.

EXAMPLPE 4.1. Let

$$(4.14) \quad d_n = n^{-2} e^{i\pi/4}$$

for all positive integers n and let $f(z) = z$. Hence

$$\sum_{n=1}^{\infty} \frac{1}{|1 + d_n|} \geq \sum_{n=1}^{\infty} \frac{1}{1 + n^{-2}} = \infty$$

and

$$\sum_{n=1}^{\infty} \rho_n \theta_n^2 = (\pi^2/16) \sum_{n=1}^{\infty} n^{-2} = \pi^4/96.$$

Thus it follows from Corollary 2.8 that the corresponding (z, d_n) -method is regular.

Example 4.1 furnishes us with a counterexample to two statements made by Cowling and Miracle (3, Theorems 2.2 and 2.4). By replacing π by $-\pi$ in (4.14), we get a counterexample to (3, Theorem 2.3).

Even if ρ_n is bounded away from zero, the (az^m, d_n) -method may be regular when

$$\lim_{n \rightarrow \infty} \theta_n \neq 0$$

as the following example shows.

EXAMPLE 4.2. Let $f(z) = z$ and let

$$d_n = \begin{cases} n & \text{if } n \text{ is not the square of a positive integer,} \\ n \cdot \exp\{(-1)^{n_i}\} & \text{if } n \text{ is the square of a positive integer.} \end{cases}$$

Hence

$$\sum_{n=1}^{\infty} \frac{1}{|f(1) + d_n|} \geq \sum_{n=1}^{\infty} \frac{1}{1 + n} = \infty$$

and

$$\sum_{n=1}^{\infty} \frac{\theta_n^2}{\rho_n}$$

converges. It follows from Corollary 2.7 that the corresponding (z, d_n) -method is regular.

Example 4.2 answers the open problem in (3, p. 424): to find a sequence $\{d_n\}$ of type 2 such that

$$\lim_{n \rightarrow \infty} \arg (d_n) \neq 0$$

and such that the (z, d_n) -matrix is regular; or to show that no such sequence exists.

THEOREM 4.7. Let α be given such that $-\pi/2 < \alpha < 0$. Suppose there exist an $\epsilon > 0$ and an integer $N > 0$ such that $\theta_n < \alpha$ and $\rho_n > \epsilon$ for all $n > N$. Then the (az^m, d_n) -method is not regular.

THEOREM 4.8. Suppose that $\theta_n = \alpha$ for all n and that there exist an $\epsilon > 0$ and an integer $N > 0$ such that $\rho_n > \epsilon$ for all $n > N$. Then if the (az^m, d_n) -method is regular, $\alpha = 0$.

D. Let $f(z) = z^m$, where m is a positive integer, and let $d_n = n - 1$ for all positive integers n .

PROPERTY 4.1. The (z^m, n) -method is regular for each m .

PROPERTY 4.2. The (z^m, n) -method sums the geometric series to $(1 - z)^{-1}$ for all z which satisfy $\operatorname{Re}\{z^m\} < 1$.

We notice that the (z^m, n) -method of summability sums the geometric series to $(1 - z)^{-1}$ in the generalized Borel polygon. When $m = 1$, we get the Lototsky method (2).

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