

COMPOSITIO MATHEMATICA

H. I. BROWN

Entire methods of summation

Compositio Mathematica, tome 21, n° 1 (1969), p. 35-42

http://www.numdam.org/item?id=CM_1969__21_1_35_0

© Foundation Compositio Mathematica, 1969, tous droits réservés.

L'accès aux archives de la revue « Compositio Mathematica » (<http://www.compositio.nl/>) implique l'accord avec les conditions générales d'utilisation (<http://www.numdam.org/conditions>). Toute utilisation commerciale ou impression systématique est constitutive d'une infraction pénale. Toute copie ou impression de ce fichier doit contenir la présente mention de copyright.

NUMDAM

Article numérisé dans le cadre du programme
Numérisation de documents anciens mathématiques
<http://www.numdam.org/>

Entire methods of summation

by

H. I. Brown

Introduction

In this paper we consider matrix transformations on the set of entire sequences into itself. We call such methods entire. By adopting M. S. Macphail's technique of applying a theorem of K. Knopp and G. G. Lorentz we obtain necessary and sufficient conditions on the elements of a matrix in order that it be an entire method. After some examples and preliminary Lemmas we then prove a consistency type theorem for entire methods of summation.

1. Entire methods of summation

Let s represent the set of all sequences of complex numbers. A member of s , say $x = \{x_k\}$, $k = 0, 1, 2, \dots$, is called an *entire sequence* if $\sum_{k=0}^{\infty} |x_k| p^k$ converges for every $p > 0$. Let \mathcal{E} designate the set of entire sequences and let $A = (a_{nk})$ ($n, k = 0, 1, 2, \dots$) be an infinite matrix of complex numbers. The set of equations

$$(1) \quad y_n = \sum_{k=0}^{\infty} a_{nk} x_k \quad (n = 0, 1, \dots)$$

defines an *entire method of summation* if each series in (1) converges and $y = \{y_n\} \in \mathcal{E}$ whenever $x \in \mathcal{E}$. If, in addition,

$$\sum_{n=0}^{\infty} y_n = \sum_{k=0}^{\infty} x_k$$

then A is called a *regular entire method*.

For each positive integer p , let \mathcal{E}_p represent the set of sequences $\{x_k\}$ such that

$$\sum_{k=0}^{\infty} |x_k| p^k < \infty.$$

In [3; p. 389], M. S. Macphail designates this set by $l(p)$ and observes that the mapping

$$\{x_k\} \rightarrow \{x_k p^k\}$$

is a one-to-one correspondence between \mathcal{E}_p and l (the set of absolutely convergent series). It was shown by K. Knopp and G. G. Lorentz [2] that a necessary and sufficient condition for a matrix $A = (a_{nk})$ to transform l into itself (that is, for A to be an $l-l$ method) is that there exists a constant M such that

$$(2) \quad \sum_{n=0}^{\infty} |a_{nk}| < M \quad (k = 0, 1, 2, \dots),$$

and a necessary and sufficient condition for A to be absolutely regular (that is, $\sum y_n = \sum x_k$ whenever $x \in l$) is that in addition to (2) the equations

$$\sum_{n=0}^{\infty} a_{nk} = 1 \quad (k = 0, 1, 2, \dots)$$

hold. Thus, the matrix (a_{nk}) maps \mathcal{E}_p into l if and only if the matrix $(a_{nk} p^{-k})$ is an $l-l$ method. That is, (a_{nk}) maps \mathcal{E}_p into l if and only if there exists a constant $M(p)$ such that

$$\sum_{n=0}^{\infty} |a_{nk}| p^{-k} < M(p) \quad (k = 0, 1, 2, \dots).$$

Similarly, for each positive integer q , a matrix (b_{nk}) maps l into \mathcal{E}_q if and only if the matrix $(b_{nk} q^n)$ is an $l-l$ method, that is, if and only if there exists a constant $M(q)$ such that

$$\sum_{n=0}^{\infty} |b_{nk}| q^n < M(q) \quad (k = 0, 1, 2, \dots).$$

Now $\mathcal{E} = \cap \{\mathcal{E}_q : q = 1, 2, \dots\}$; hence, a matrix $A = (a_{nk})$ is an entire method if and only if to each positive integer q , there corresponds a positive number $p = p(q) \geqq q$ such that A transforms \mathcal{E}_p into \mathcal{E}_q . In other words, A is an entire method if and only if to each $q = 1, 2, \dots$, there corresponds a $p = p(q) \geqq q$ such that the matrix $(a_{nk} q^n p^{-k})$ is an $l-l$ method. By taking $q = 1$ we obtain necessary and sufficient conditions for A to be a regular entire method. We summarize these remarks in the following theorem.

THEOREM 1. *A necessary and sufficient condition for A to be an entire method is that for each positive integer q there exist $p(q) \geqq q$ and a constant $M(p, q)$ such that*

$$(3) \quad \sum_{n=0}^{\infty} |a_{nk}| q^n p^{-k} < M(p, q) \quad (k = 0, 1, 2, \dots),$$

and a necessary and sufficient condition for A to be a regular entire method is that in addition to (3) the equations

$$\sum_{n=0}^{\infty} a_{nk} = 1 \quad (k = 0, 1, 2, \dots)$$

hold.

REMARK. In order that A be an entire method it is necessary that each column of A be an entire sequence. Also, by taking $q = 1$ and $p = p(1)$, it is necessary that each row be analytic, that is, for each $n = 0, 1, 2, \dots$, the sequence

$$\{|a_{n0}|, |a_{nk}|^{1/k} : k = 1, 2, \dots\}$$

be bounded. However, one may easily show that these conditions are not sufficient. Indeed, the matrix defined by the set of equations

$$\begin{aligned} a_{nn} &= n!, & n &= 0, 1, \dots, \\ a_{nk} &= 0, & \text{otherwise,} \end{aligned}$$

has both entire rows and entire columns. However, the entire sequence $\{1/n!\}$ is transformed into the constant sequence $\{1\}$.

2. Examples

For each complex number t , the Euler-Knopp series-to-series method is defined by the set of equations

$$\begin{aligned} E_{nk}(t) &= \binom{n}{k} t^{k+1} (1-t)^{n-k}, & k \leq n, \\ E_{nk}(t) &= 0, & k > n. \end{aligned}$$

The transformations $E(0)$ and $E(1)$ are, respectively, the zero matrix and the identity, both of which are entire methods. However, if t is any other complex number, then the k^{th} column of (E_{nk}) is not an entire sequence and so $E(t)$ cannot be an entire method. (See the Remark.) Contrary to this, the Taylor matrix [1] is always entire. For each complex number t , the Taylor matrix $T(t)$ is defined by the set of equations

$$\begin{aligned} T_{nk}(t) &= 0, & n > k, \\ T_{nk}(t) &= \binom{k}{n} (1-t)^{n+1} t^{k-n}, & n \leq k. \end{aligned}$$

The trivial cases $T(0)$ (identity) and $T(1)$ (zero) are certainly entire methods. If t is any complex number other than 0 or 1, then

$$\begin{aligned}
 (4) \quad \sum_{n=0}^k \binom{k}{n} |1-t|^{n+1} |t|^{k-n} q^n p^{-k} &= |1-t| p^{-k} (q|1-t| + |t|)^k \\
 &\leq |1-t| (q + (q+1)|t|)^k / p^k \\
 &\leq (1+R)(q+(q+1)R)^k / p^k,
 \end{aligned}$$

where R is chosen to be so large that $|t| \leq R$. We may now choose $p = 2(q+(q+1)R)$. Then (4) is dominated by $(1+R)(1/2)^k$, which shows that (3) is satisfied with $M = 1+R$. Thus, $T(t)$ is entire.

Notice also that

$$\sum_{n=0}^k \binom{k}{n} (1-t)^{n+1} t^{k-n} = 1-t,$$

so that $T(t)$ is regular if and only if $t = 0$, that is, if and only if T is the identity matrix.

3. Preliminary lemmas

It is well known that \mathcal{E} is a locally convex FK space with its FK topology being given by the family of seminorms $\{h_n : n = 1, 2, \dots\}$, where for each $x \in \mathcal{E}$,

$$h_n(x) = \max_{|z|=n} \left| \sum_{i=0}^{\infty} x_i z^i \right|.$$

Also, if we define an analytic sequence x to mean that the sequence $\{|x_0|, |x_k|^{1/k} : k = 1, 2, \dots\}$ is a bounded sequence, then every continuous linear functional f on \mathcal{E} has the representation

$$f(x) = \sum_{n=0}^{\infty} t_n x_n,$$

for some analytic sequence t . (For a discussion of \mathcal{E} , see, for example, C. Goffman and G. Pedrick, *First Course in Functional Analysis*, pp. 220–222, 224, Prentice-Hall, New Jersey.)

Now let A be an entire method of summation and let \mathcal{E}_A represent its summability field, that is,

$$\mathcal{E}_A = \{x \in s : Ax \in \mathcal{E}\}.$$

An application of [4, Theorem 1, p. 226 and Theorem 5, p. 230] shows how \mathcal{E}_A may inherit a locally convex FK topology given by the following family of seminorms:

$$\begin{aligned} p_n(x) &= |x_n|, & (n = 0, 1, 2, \dots), \\ q_n(x) &= \sup_m \left| \sum_{k=0}^m a_{nk} x_k \right|, & (n = 0, 1, 2, \dots), \\ h_n(x) &= \max_{|z|=n} \left| \sum_{i=0}^{\infty} \left(\sum_{k=0}^{\infty} a_{nk} x_k \right) z^i \right|, & (n = 1, 2, 3, \dots). \end{aligned}$$

Also, every $f \in \mathcal{E}'_A$ (the dual space of \mathcal{E}_A) may be evaluated as

$$(5) \quad f(x) = \sum_{n=0}^{\infty} t_n \sum_{k=0}^{\infty} a_{nk} x_k + \sum_{k=0}^{\infty} \alpha_k x_k$$

for some analytic sequences t and α , and all $x \in \mathcal{E}_A$. (α is analytic because $\mathcal{E}_A \supseteq \mathcal{E}$ and so $\sum \alpha_k x_k$ converges for every $x \in \mathcal{E}$.)

To each entire method A there corresponds the functional S_A given by

$$S_A(x) = \sum_{n=0}^{\infty} \sum_{k=0}^{\infty} a_{nk} x_k.$$

Since every matrix map between FK spaces is continuous [4; p. 204], it follows that $S_A \in \mathcal{E}'_A$.

LEMMA 1. *If $f \in \mathcal{E}'_A$, then there exists an entire method B such that $\mathcal{E}_B \supseteq \mathcal{E}_A$ and $S_B(x) = f(x)$ for every $x \in \mathcal{E}_A$.*

PROOF. Given an entire method A define the matrix $B = (b_{nk})$ by the set of equations

$$\begin{aligned} b_{0k} &= \alpha_k + t_0 a_{0k} & (k = 0, 1, 2, \dots) \\ b_{nk} &= t_n a_{nk} & (n = 1, 2, \dots; k = 0, 1, 2, \dots), \end{aligned}$$

where t and α are the analytic sequences given by equation (5) in the representation of f .

Let N be the smallest integer greater than or equal to the number $\max(M(\alpha), M(t))$, where

$$M(\alpha) = \max \left(\sup_k (|\alpha_0|, |\alpha_k|^{1/k}), 1 \right)$$

and

$$M(t) = \max \left(\sup_n (|t_0|, |t_n|^{1/n}), 1 \right).$$

N depends only on f .

To show that B is an entire method we apply Theorem 1. Let q be any positive integer whatsoever. Choose $p \geqq N \cdot q$ so that

$$\sup_k \sum_{n=0}^{\infty} |a_{nk}| (N \cdot q)^n p^{-k} = M(p, q) < \infty.$$

(This is possible because A is an entire method.) For this choice

of p observe that for each $k = 0, 1, 2, \dots$,

$$|\alpha_k|^{1/k}/p \leqq 1.$$

Thus, for each $k = 0, 1, 2, \dots$,

$$\begin{aligned} \sum_{n=0}^{\infty} |b_{nk}| q^n p^{-k} &\leqq \frac{|\alpha_k|}{p^k} + \sum_{n=0}^{\infty} |t_n a_{nk}| q^n p^{-k} \\ &= \left(\frac{|\alpha_k|^{1/k}}{p} \right)^k + \sum_{n=0}^{\infty} |a_{nk}| (t_n^{1/n} \cdot q)^n p^{-k} \\ &\leqq \left(\frac{|\alpha_k|^{1/k}}{p} \right)^k + \sum_{n=0}^{\infty} |a_{nk}| (N \cdot q)^n p^{-k}. \end{aligned}$$

It follows that

$$\sup_k \sum_{n=0}^{\infty} |b_{nk}| q^n p^{-k} < \infty;$$

hence, B is an entire method.

That $\mathcal{E}_B \supseteq \mathcal{E}_A$ follows immediately from the construction of B .

Finally, if $x \in \mathcal{E}_A$, then

$$\begin{aligned} S_B(x) &= \sum_{n=0}^{\infty} \sum_{k=0}^{\infty} b_{nk} x_k \\ &= \sum_{k=0}^{\infty} (\alpha_k + t_0 a_{0k}) x_k + \sum_{n=1}^{\infty} \sum_{k=0}^{\infty} t_n a_{nk} x_k \\ &= f(x), \end{aligned}$$

which proves the Lemma.

Let now A and B be two entire methods. Define $C = (C_{nk})$ by the set of equations

$$\begin{aligned} C_{2n,k} &= a_{nk} & (n, k = 0, 1, 2, \dots), \\ C_{2n+1,k} &= -b_{nk} & (n, k = 0, 1, 2, \dots). \end{aligned}$$

LEMMA 2. C is an entire method such that $\mathcal{E}_C = \mathcal{E}_A \cap \mathcal{E}_B$ and $S_C(x) = S_A(x) - S_B(x)$ for every $x \in \mathcal{E}_C$.

PROOF. Since A and B are entire methods, given any positive integer q we may choose $p \geqq q^2$ so that

$$\sup_k \sum_{n=0}^{\infty} |a_{nk}| (q^2)^n p^{-k} < \infty$$

and

$$q \cdot \sup_k \sum_{n=0}^{\infty} |b_{nk}| (q^2)^n p^{-k} < \infty.$$

Thus,

$$\sup_k \sum_{n=0}^{\infty} |C_{nk}| q^n p^{-k} \leq \sup_k \sum_{n=0}^{\infty} |a_{nk}| q^{2n} p^{-k} + \sup_k \sum_{n=0}^{\infty} |b_{nk}| q^{2n+1} p^{-k} < \infty,$$

so that C is an entire method.

Next, $x \in \mathcal{E}_C$ if and only if for every $p > 0$,

$$(6) \quad \begin{aligned} \left| \sum_{k=0}^{\infty} a_{0k} x_k \right| p^0 + \left| \sum_{k=0}^{\infty} b_{0k} x_k \right| p^1 + \left| \sum_{k=0}^{\infty} a_{1k} x_k \right| p^2 \\ + \left| \sum_{k=0}^{\infty} b_{1k} x_k \right| p^3 + \cdots < \infty. \end{aligned}$$

Since this is a series of non-negative terms, it is satisfied for every $p > 0$ if and only if

$$\sum_{n=0}^{\infty} \left| \sum_{k=0}^{\infty} a_{nk} x_k \right| (p^2)^n + p \cdot \sum_{n=0}^{\infty} \left| \sum_{k=0}^{\infty} b_{nk} x_k \right| (p^2)^n < \infty$$

for every $p > 0$, that is, if and only if $x \in \mathcal{E}_A \cap \mathcal{E}_B$.

Finally, let $x \in \mathcal{E}_C$. Then

$$S_C(x) = \sum_{k=0}^{\infty} a_{0k} x_k - \sum_{k=0}^{\infty} b_{0k} x_k + \sum_{k=0}^{\infty} a_{1k} x_k - \sum_{k=0}^{\infty} b_{1k} x_k \pm \cdots.$$

Since this is an absolutely convergent series [take $p = 1$ in equation (6)], we may rearrange its terms to obtain

$$\begin{aligned} S_C(x) &= \sum_n \sum_k a_{nk} x_k - \sum_n \sum_k b_{nk} x_k \\ &= S_A(x) - S_B(x). \end{aligned}$$

4. Consistency of entire methods of summation

Two entire methods A and B will be called *consistent* (relative to the functionals S_A and S_B) if $S_A(x) = S_B(x)$ for every $x \in \mathcal{E}_A \cap \mathcal{E}_B$.

THEOREM 2. *In order that an entire method A be consistent with every entire method B whenever $S_A(x) = S_B(x)$ for $x \in \mathcal{E}$, it is necessary and sufficient that \mathcal{E} be dense in $\mathcal{E}_A \cap \mathcal{E}_B$ whenever $S_B(x) = S_A(x)$ for $x \in \mathcal{E}$ (where the closure is taken in the FK topology of $\mathcal{E}_A \cap \mathcal{E}_B$).*

PROOF. Assume \mathcal{E} is dense in $\mathcal{E}_A \cap \mathcal{E}_B$ and that $S_A(x) = S_B(x)$ for every $x \in \mathcal{E}$. Then $F(x) = S_A(x) - S_B(x)$ defines a continuous linear functional on $\mathcal{E}_A \cap \mathcal{E}_B$ which vanishes on \mathcal{E} ; hence, it must vanish on $\mathcal{E}_A \cap \mathcal{E}_B$. Thus, A and B are consistent.

Conversely, assume that A is an entire method which is con-

sistent with every entire method that agrees with A on \mathcal{E} . Suppose there exists an entire method B such that $S_B(x) = S_A(x)$ for $x \in \mathcal{E}$ and yet \mathcal{E} is not dense in $\mathcal{E}_A \cap \mathcal{E}_B$. Then there exists $f \in \mathcal{E}'_C$ such that f vanishes on \mathcal{E} and $f(y) \neq 0$ for some $y \in \mathcal{E}_C$, where C is the entire method constructed from A and B as in Lemma 2.

By Lemma 1, there exists an entire method D such that $\mathcal{E}_D \supseteq \mathcal{E}_C$ and $S_D(x) = f(x)$ for $x \in \mathcal{E}_C$.

Define $E = (e_{nk})$ by the set of equations

$$e_{nk} = d_{nk} + a_{nk} \quad (n, k = 0, 1, 2, \dots).$$

Then E is an entire method because for every k ,

$$\sum_{n=0}^{\infty} |e_{nk}| q^n p^{-k} \leq \sum_{n=0}^{\infty} |d_{nk}| q^n p^{-k} + \sum_{n=0}^{\infty} |a_{nk}| q^n p^{-k}.$$

Since $\mathcal{E}_D \supseteq \mathcal{E}_C$ we have $\mathcal{E}_E \supseteq \mathcal{E}_C$. Moreover, for

$$x \in \mathcal{E}, S_E(x) = S_D(x) + S_A(x) = S_A(x)$$

since f vanishes on \mathcal{E} . However, E is not consistent with A since $y \in \mathcal{E}_E \cap \mathcal{E}_A$, $f(y) \neq 0$, and $S_E(y) = f(y) + S_A(y)$. This contradicts our assumption, and the Theorem is proved.

BIBLIOGRAPHY

V. F., COWLING

[1] *Summability and Analytic Continuation*, Proc. A. Math. Soc. 1 (1950), 536–542.

KNOPP, K. and G. G. LORENTZ

[2] *Beiträge zur absoluten Limitierung*, Arch. Math. 2 (1949), 10–16.

M. S. MACPHAIL

[3] *Some Theorems on Absolute Summability*, Can. J. Math. 3 (1951), 386–390.

A. WILANSKY

[4] *Functional Analysis*, Blaisdell, New York, 1964.