THE FRÉCHET DIFFERENTIALS OF REGULAR POWER SERIES IN NORMED LINEAR SPACES

BY A. D. MICHAL

The existence and term by term Fréchet differentiability of all orders of a regular power series in *complex* Banach spaces (complete normed linear spaces with complex numbers as multipliers) was proved by Robert S. Martin [2] throughout the "sphere of analyticity" of the power series. The method of proof is inapplicable to power series in Banach spaces. A special method of proof suitable for a special power series in a special Banach space (a real normed linear ring) was given by Michal and Martin [5].

In this note we give a simple proof by entirely different methods of the general result for power series in Banach spaces. The need for such a theorem in many branches of analysis and differential geometry has been outstanding for many years. The author has already written two papers [3], [4] dealing with the applications of this theorem to several important problems in analysis.

Let $p_n(x)$ be a homogeneous polynomial of degree n on a Banach space E_1 to a Banach space E_2 . Hence,

(1)
$$p_n(x + \lambda y) = p_n(x) + \lambda p_{n-1,1}(x, y) + \lambda^2 p_{n-2,2}(x, y) + \cdots + \lambda^{n-1} p_{1,n-1}(x, y) + \lambda^n p_n(y)$$

where $p_{n-r,r}(x, y)$ is homogeneous of degree n - r in x and homogeneous of degree r in y. Clearly $p_{n-1,1}(x, y)$ is the first Fréchet differential $p_n(x; y)$ of $p_n(x)$ at x = x with increment y.

Denote by $m(p_n)$ the modulus of $p_n(x)$ so that

(2)
$$|| p_n(x) || \le m(p_n) || x ||^n$$

Let L(z) be any linear functional on E_2 to the real numbers with modulus unity. Define

(3)
$$f(\lambda) = L(p_n(x + \lambda y)).$$

If a prime denotes numerical differentiation, then from (1) and the composition theorem for Fréchet differentials we obtain

(4)
$$f'(0) = L(p_{n-1,1}(x, y)).$$

The following chain of inequalities holds for $|\lambda| \leq 1$:

(5)
$$|f(\lambda)| \leq ||p_n(x+\lambda y)|| \leq m(p_n) ||x+\lambda y||^n \leq m(p_n)(||x||+||y||)^n$$

To proceed further we need to prove a lemma in classical analysis.

Received September 28, 1945.