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With 4 figures in the text

§ 1. Introduction

In this paper we shall study the reality of the eigenvalues in some integral equations of the Fredholm type

$$\varphi(x) = \lambda \int_{0}^{1} K(x, y) \varphi(y) dy.$$

The kernel K(x, y) is assumed to be 0 above a certain curve in the square $0 \le \frac{x}{y} \le 1$ where it is defined. Below the curve we suppose that K(x, y) = P(x)Q(y). Let the curve have the equation y = f(x) and make the following assumptions:

- (α) f(x) is non-decreasing,
- (β) $\lim_{t\to +0} f(x-t) > x$ except possibly for x=0 and x=1,
- (γ) P(x)Q(x) is integrable in $0 \le x \le 1$.

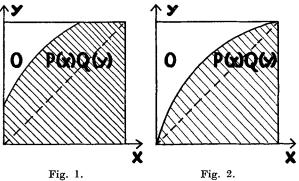
We shall study two types of kernels:

Kernel A: The curve does not pass through (0,0) nor through (1,1) (fig. 1). Kernel B: The curve goes through (0,0) or (1,1) or both points (fig. 2).

In [1] I have obtained explicit expressions for the corresponding denominators of Fredholm. In equation A they are polynomials in λ of degree depending only on the curve y = f(x). I shall give an account of the formulas in question.

Let $f^2(x)$ mean f(f(x)), generally $f^n(x)$ the *n*th iterated function. We also introduce the in an appropriate way defined inverse $f^{-1}(x)$ which we give the value 0 for $0 \le x \le f(0)$. In the integral equation A, restricted to the square $0 \le \frac{x}{y} \le \alpha$, the denominator of Fredholm becomes:

$$D(\alpha, \lambda) = 1 - \lambda F_1(\alpha) + \lambda^2 F_2(\alpha) - \dots + (-\lambda)^n F_n(\alpha), \tag{1}$$



where n is determined by the inequality

$$f^{n-1}(0) < \alpha \le f^n(0).$$

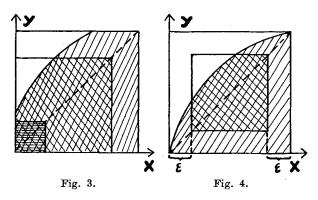
The coefficients $F_1(\alpha)$, $F_2(\alpha)$, ... are obtained from:

$$\begin{cases}
F_{1}(\alpha) = \int_{0}^{a} P(y) Q(y) dy; \\
F_{2}(\alpha) = \int_{0}^{a} F_{1}(f^{-1}(y)) P(y) Q(y) dy; \\
\vdots \\
F_{\nu}(\alpha) = \int_{0}^{a} F_{\nu-1}(f^{-1}(y)) P(y) Q(y) dy; \\
\vdots \\
\vdots \\
\vdots \\
\vdots
\end{cases}$$
(2)

The denominator of Fredholm in the equation B regarding the square $0 \le x \le 1$ is an integral function

$$D(\lambda) = 1 + \sum_{r=1}^{\infty} (-\lambda)^r F_r (1), \qquad (3)$$

with coefficients determined by (2).



We shall show that the eigenvalues of A and B are real, if $P(x)Q(x) \ge 0$ (almost everywhere). For this purpose we shall examine the succession of kernels which we get with a fixed curve y = f(x) and a variable square $0 \le \frac{x}{y} \le \alpha$, $0 < \alpha \le 1$ (fig. 3). When $\alpha \le f(0)$ the kernel is P(x)Q(y) in the whole square. It has a single eigenvalue which is real. For increasing α the number of eigenvalues is increasing.

§ 2. Proof of the reality of the eigenvalues of equation A when $P(x) Q(x) \ge 0$.

In order to obtain a relation between denominators of Fredholm corresponding to different squares we note that (2) gives:

$$F_{\nu}\left(lpha
ight)=F_{
u}\left(eta
ight)+\int\limits_{eta}^{a}F_{
u-1}\left(f^{-1}\left(y
ight)
ight)P\left(y
ight)Q\left(y
ight)dy.$$

Introduce this into (1):

$$D(\alpha, \lambda) = D(\beta, \lambda) - \lambda \int_{\beta}^{\alpha} D(f^{-1}(y), \lambda) P(y) Q(y) dy.$$
 (4)

In the following we shall generally denote by $\lambda_1^{(\alpha)}$, $\lambda_2^{(\alpha)}$, ..., $\lambda_n^{(\alpha)}$, ... the eigenvalues corresponding to the square $0 \le \frac{x}{y} \le \alpha$ arranged so that their moduli form a non-decreasing sequence. We first suppose that P(x) Q(x) > 0.

Theorem 1. When P(x)Q(x)>0, the eigenvalues of A are real, positive and simple. Further, if $f^{-1}(\alpha) \le \beta < \alpha$, we have

$$0 < \lambda_1^{(\alpha)} < \lambda_1^{(\beta)} < \dots < \lambda_{n-1}^{(\alpha)} < \lambda_{n-1}^{(\beta)} < \lambda_n^{(\alpha)} < \lambda_n^{(\beta)}. \tag{5}$$

We have assumed that $f^{n-1}(0) < \alpha \le f^n(0)$. Note that $\lambda_n^{(\beta)}$ is missing if $f^{-1}(\alpha) \le \beta \le f^{n-1}(0)$. (5) indicates that every eigenvalue is decreasing for increasing α . If we let α decreasing tend to $f^{n-1}(0)$, $\lambda_n^{(\alpha)}$ tends to $+\infty$. Hence theorem 1 involves that the new eigenvalues, gradually appearing as α increases, are entering from $+\infty$. The theorem is proved by induction.

1. Theorem 1 is valid when $0 < \alpha \le f(0)$.

In this case K(x, y) = P(x)Q(y) in the whole square and the single eigenvalue is

$$\lambda_{1}^{(a)} = \frac{1}{\int\limits_{0}^{a} P(y) Q(y) dy}.$$

Since P(x) Q(x) > 0 $\lambda_1^{(\alpha)}$ is positive and decreasing for increasing α , which proves theorem 1.

It remains to show that if theorem 1 is valid when $\alpha \leq f^{n-1}(0)$, it is valid when $\alpha \leq f^n(0)$, too. We illustrate the method by first proving:

2. Theorem 1 is valid when $f(0) < \alpha \le f^2(0)$.

We treat the cases $\beta \le f(0)$ and $\beta > f(0)$ separately.

2 a.
$$f^{-1}(\alpha) \le \beta \le f(0)$$
.

To the square $0 \le \frac{x}{y} \le \beta$ belongs a single eigenvalue $\lambda_1^{(\beta)}$. We shall prove that $0 < \lambda_1^{(\alpha)} < \lambda_1^{(\beta)} < \lambda_2^{(\alpha)}$ by examining the sign of $D(\alpha, \lambda)$, when $\lambda = 0$, $\lambda = \lambda_1^{(\beta)}$ and $\lambda = +\infty$. Putting $\lambda_1^{(\beta)}$ for λ into (4) we get:

$$D\left(\alpha, \, \lambda_{1}^{(\beta)}\right) = -\lambda_{1}^{(\beta)} \int_{\beta}^{\alpha} D\left(f^{-1}\left(y\right), \, \lambda_{1}^{(\beta)}\right) P\left(y\right) Q\left(y\right) dy. \tag{6}$$

When $\beta \leq y \leq \alpha$ we have $f^{-1}(\beta) \leq f^{-1}(y) \leq f^{-1}(\alpha) \leq \beta$. By $\mathbf{1}$ the zero $\lambda_1^{(f^{-1}(y))}$ of $D(f^{-1}(y), \lambda)$ is $\geq \lambda_1^{(\beta)}$. Since $D(\alpha, 0) > 0$ it follows that $D(f^{-1}(y), \lambda_1^{(\beta)})$ is ≥ 0 in the right member of (6). To show that this expression cannot be zero identically we note that there exists an interval $\beta \leq y \leq \beta + \Delta \beta$, where $f^{-1}(y)$ is $<\beta$ on account of the conditions (α) and (β) on f(y). In this interval $\mathbf{1}$ involves that $D(f^{-1}(y), \lambda_1^{(\beta)}) > 0$. By P(x)Q(x) > 0 we conclude from (6) that $D(\alpha, \lambda_1^{(\beta)}) < 0$. Thus

$$D(\alpha, 0) > 0,$$

 $D(\alpha, \lambda_1^{(\beta)}) < 0,$
 $D(\alpha, +\infty) > 0.$

We see that the zeros of $D(\alpha, \lambda)$ are real, positive and simple and

$$0 < \lambda_1^{(\alpha)} < \lambda_1^{(\beta)} < \lambda_2^{(\alpha)}$$

2 b. $f(0) < \beta < \alpha$.

By 2 a both $D(\alpha, \lambda)$ and $D(\beta, \lambda)$ have two positive, simple zeros. We have to prove that

$$0 < \lambda_1^{(\alpha)} < \lambda_1^{(\beta)} < \lambda_2^{(\alpha)} < \lambda_2^{(\beta)}. \tag{7}$$

Put $\lambda = \lambda_{\nu}^{(\beta)}$, $\nu = 1, 2$, into (4):

$$D\left(\alpha, \, \lambda_{\nu}^{(\beta)}\right) = -\lambda_{\nu}^{(\beta)} \int_{\beta}^{\alpha} D\left(f^{-1}\left(y\right), \, \lambda_{\nu}^{(\beta)}\right) \, P\left(y\right) \, Q\left(y\right) \, dy. \tag{8}$$

Since when $\beta \le y \le \alpha$ we have

$$f^{-1}(\beta) \le f^{-1}(y) \le f^{-1}(\alpha) \le f(0) < \beta$$

2 a shows that the single zero $\lambda_1^{(f^{-1}(y))}$ of $D(f^{-1}(y), \lambda)$ satisfies

$$\lambda_1^{(\beta)} < \lambda_1^{(f^{-1}(y))} < \lambda_2^{(\beta)}$$

Hence

$$D(f^{-1}(y), \lambda_1^{(\beta)}) > 0$$
 and $D(f^{-1}(y), \lambda_2^{(\beta)}) < 0$.

From this and from P(x)Q(x)>0 we infer by (8)

$$D(\alpha, \lambda_1^{(\beta)}) < 0, \quad D(\alpha, \lambda_2^{(\beta)}) > 0.$$

Since $D(\alpha, 0) > 0$ this proves (7).

3. Assuming that theorem 1 is valid when $0 < \alpha < f^{n-1}(0)$, it is valid also when $f^{n-1}(0) < \alpha \le f^n(0)$.

3 a.
$$f^{-1}(\alpha) \le \beta \le f^{n-1}(0)$$
.

By the assumption $D(\beta, \lambda)$ has n-1 positive, simple zeros $\lambda_1^{(\beta)}, \lambda_2^{(\beta)}, \ldots, \lambda_{n-1}^{(\beta)}$. We have to prove that the *n* zeros of $D(\alpha, \lambda)$ are positive and simple satisfying (5), where $\lambda_2^{(\beta)}$ is missing.

fying (5), where $\lambda_n^{(\beta)}$ is missing. As in 2 we use (4) to determine the sign of $D(\alpha, \lambda_v^{(\beta)})$ where v = 1, 2, ..., n - 1. The result is once more formula (8).

When $\beta \leq y \leq \alpha$ we have further

$$f^{n-3}(0) < f^{-1}(\beta) \le f^{-1}(y) \le f^{-1}(\alpha) \le \beta \le f^{n-1}(0).$$

 $D(f^{-1}(y), \lambda)$ has n-2 or n-1 zeros, which by the assumption are located according to

$$0 < \lambda_1^{(\beta)} \le \lambda_1^{(f^{-1}(y))} < \dots < \lambda_{n-2}^{(\beta)} \le \lambda_{n-2}^{(f^{-1}(y))} < \lambda_{n-1}^{(\beta)} \le \lambda_{n-1}^{(f^{-1}(y))}. \tag{9}$$

The signs of equality are applicable to the case $f^{-1}(y) = \beta$ only. Since $\lambda_{\nu}^{(\beta)}$ is situated between the $(\nu - 1)$ st and ν th zeros of $D(f^{-1}(y), \lambda)$, we infer that

$$(-1)^{\nu-1} D(f^{-1}(y), \lambda_{\nu}^{(\beta)}) \ge 0.$$
 (10)

On account of the conditions (α) and (β) on f(x) there exists an interval $\beta \le y \le \beta + \Delta \beta$ where $f^{-1}(y) < \beta$. For y in that interval the sign of equality cannot appear in (9) and (10). Since P(x)Q(x) > 0 we infer by (8)

$$(-1)^{\nu} D(\alpha, \lambda_{\nu}^{(\beta)}) > 0,$$
 $\nu = 1, 2, ..., n-1.$

As $D(\alpha, 0) > 0$ this proves (5).

3 b.
$$f^{n-1}(0) < \beta < \alpha$$
.

In consequence of 3 a $D(\alpha, \lambda)$ and $D(\beta, \lambda)$ both have n positive, simple zeros. It is required to prove the inequality (5). We again use (8) for examining the sign of $D(\alpha, \lambda_r^{(\beta)})$, r = 1, 2, ..., n.

For y in the interval $\beta \le y \le \alpha$ we get

$$f^{n-2}(0) < f^{-1}(\beta) \le f^{-1}(y) \le f^{-1}(\alpha) \le f^{n-1}(0) < \beta.$$

The n-1 zeros of $D(f^{-1}(y), \lambda)$ satisfy by 3 a

$$0 < \lambda_1^{(\beta)} < \lambda_1^{(f^{-1}(y))} < \dots < \lambda_{n-1}^{(f^{-1}(y))} < \lambda_n^{(\beta)}.$$

We infer that $(-1)^{\nu-1}D(f^{-1}(y), \lambda_{\nu}^{(\beta)}) > 0$ in the whole interval $\beta \leq y \leq \alpha$. By (8) we find $(-1)^{\nu}D(\alpha, \lambda_{\nu}^{(\beta)}) > 0$ for all ν , which proves (5).

The proof of theorem 1 is now completed. Our next object will be to relax the restriction P(x)Q(x) > 0.

Theorem 2. When $P(x)Q(x) \ge 0$ the eigenvalues of A are real, positive.

Define $[P(x) Q(x)]_{\varepsilon}$ as P(x) Q(x) if $P(x) Q(x) \ge \varepsilon$, as ε if $P(x) Q(x) < \varepsilon$. ($\varepsilon > 0$). To f(x) and $[P(x) Q(x)]_{\varepsilon}$ there corresponds an integral equation of type A, for which theorem 1 is applicable. Its denominator of Fredholm $D(\varepsilon, \alpha, \lambda)$ is:

$$D(\varepsilon, \alpha, \lambda) = 1 - \lambda F_1(\varepsilon, \alpha) + \lambda^2 F_2(\varepsilon, \alpha) - \dots + (-\lambda)^n F_n(\varepsilon, \alpha), \tag{11}$$

with

$$\begin{cases}
F_{1}(\varepsilon, \alpha) = \int_{0}^{\alpha} [P(y) Q(y)]_{\varepsilon} dy; \\
F_{2}(\varepsilon, \alpha) = \int_{0}^{\alpha} F_{1}(\varepsilon, f^{-1}(y)) [P(y) Q(y)]_{\varepsilon} dy; \\
\vdots \\
F_{\nu}(\varepsilon, \alpha) = \int_{0}^{\alpha} F_{\nu-1}(\varepsilon, f^{-1}(y)) [P(y) Q(y)]_{\varepsilon} dy; \\
\vdots \\
\vdots \\
\vdots \\
\vdots \\
\vdots
\end{cases}$$
(12)

For every fixed y the integrands of (12) are positive functions of ε , non-increasing for decreasing ε , converging to the integrands of (2) when ε tends to 0. Hence, when ε tends to 0, every $F_r(\varepsilon, \alpha)$ converges to $F_r(\alpha)$ and we infer that the polynomial $D(\varepsilon, \alpha, \lambda)$ converges to $D(\alpha, \lambda)$. The zeros of $D(\alpha, \lambda)$ are the limits of the zeros of $D(\varepsilon, \alpha, \lambda)$ when ε tends to 0. As limits of real, positive numbers they are real, positive.

Theorem 3. When $P(x)Q(x) \ge 0$ the eigenvalues of A are non-increasing for increasing α .

Take out an arbitrary eigenvalue $\lambda_{r}^{(\alpha)}$ of the integral equation. It is the limit when ε tends to 0 of an eigenvalue $\lambda_{r}^{(\alpha)}(\varepsilon)$ of the integral equation used in the proof of theorem 2. By theorem 1 $\lambda_{r}^{(\alpha)}(\varepsilon)$ is a decreasing function of α . Hence $\lambda_{r}^{(\alpha)} = \lim_{\epsilon \to 0} \lambda_{r}^{(\alpha)}(\varepsilon)$ is non-increasing.

Theorem 4. Let the "existence-square" of the kernel of A be $\alpha \leq \frac{x}{y} \leq 1$. If $P(x) Q(x) \geq 0$ its eigenvalues are non-increasing for decreasing α .

By the change of variables $\xi = 1 - y$, $\eta = 1 - x$ the integral equation A is transformed into another of the same type with the same eigenvalues. The square $\alpha \leq \frac{x}{y} \leq 1$ is transformed into the square $0 \leq \frac{\xi}{\eta} \leq 1 - \alpha$. Thus theorem 4 is an immediate consequence of theorem 3.

To conclude this study of equation A we shall show that the assumption $P(x) Q(x) \ge 0$ is essential in order that the eigenvalues shall be real. We shall give a simple example of an equation of the type A where P(x) Q(x) changes its sign and the eigenvalues are complex.

Define the kernel in $0 \le \frac{x}{y} \le 1$ by $f(x) = x + \frac{2}{3}$ and Q(x) = 1. The corresponding denominator of Fredholm is by (1) and (2):

$$D(\lambda) = 1 - \lambda \int_{0}^{1} P(y) dy + \lambda^{2} \int_{\frac{\pi}{2}}^{1} P(x) dx \int_{0}^{x - \frac{\pi}{2}} P(y) dy.$$

Choose P(x) > 0 in the intervals $0 \le x \le \frac{1}{3}$ and $\frac{2}{3} \le x \le 1$, and P(x) < 0 in the interval $\frac{1}{3} < x < \frac{2}{3}$, so that $\int_{0}^{1} P(y) dy = 0$. We get: $D(\lambda) = 1 + \lambda^{2} C$ with C > 0, hence the eigenvalues are non-real.

§ 3. Proof of the reality of the eigenvalues of equation B.

When the curve goes through one or both of the points (0, 0) and (1, 1), the denominator of Fredholm of the kernel defined in $0 \le \frac{x}{y} \le 1$ is an integral function. We shall examine the reality of its zeros when $P(x) Q(x) \ge 0$.

Restricting the "existence-square" of the kernel of B to $\varepsilon \le \frac{x}{y} \le 1 - \varepsilon$, $\frac{1}{2} > \varepsilon > 0$, we get an equation of the type A (fig. 4, p. 80). We shall show that the denominator of Fredholm $D(\varepsilon, \lambda)$ of the new equation converges to $D(\lambda)$ when ε tends to 0. Since by theorem 2 the zeros of $D(\varepsilon, \lambda)$ are real, positive, we infer that the eigenvalues of B are likewise real, positive.

Let $[P(x) Q(x)]_{\varepsilon}$ denote P(x) Q(x) in the interval $\varepsilon \le x \le 1 - \varepsilon$ and 0 in the intervals $0 \le x < \varepsilon$ and $1 - \varepsilon < x \le 1$. $D(\varepsilon, \lambda)$ is simply obtained by putting $[P(x) Q(x)]_{\varepsilon}$ for P(x) Q(x) into (2) and (3). We get formulas of the form (11) and (12) where $D(\varepsilon, \lambda) = D(\varepsilon, 1 - \varepsilon, \lambda)$ and with n determined by

$$f^{n-1}(\varepsilon) < 1 - \varepsilon \le f^n(\varepsilon),$$
 $n = n(\varepsilon).$

Because the integrands of (12) are positive functions of ε , non-decreasing for decreasing ε , and converging to the integrands of (2), every coefficient $F_{\nu}(\varepsilon, 1)$ converges non-decreasing to $F_{\nu}(1)$ when ε decreases to 0.

When $|\lambda| \le R$ the moduli of the terms of the series $D(\varepsilon, \lambda)$ and $D(\lambda)$ are smaller than the corresponding terms of the convergent series

$$\sum_{\nu=0}^{\infty} F_{\nu}(1) R^{\nu} = D(-R).$$

Since every term of $D(\varepsilon, \lambda)$ converges to a term in $D(\lambda)$, we conclude that the convergence of $D(\varepsilon, \lambda)$ to $D(\lambda)$ is uniform in every circle $|\lambda| \le R$.

Theorem 5. The eigenvalues of B are real, positive if $P(x) Q(x) \ge 0$.

Since $D(\varepsilon, \lambda)$ tends to $D(\lambda)$ uniformly in every circle $|\lambda| \leq R$ we can apply a theorem of Hurwitz [2]. By it the zeros of $D(\lambda)$ are exactly the limits of the zeros of $D(\varepsilon, \lambda)$ when ε tends to 0. As limits of real, positive numbers the eigenvalues of B are real, positive and theorem 5 is proved.

Denote the zeros of $D(\varepsilon, \lambda)$ by $\lambda_1(\varepsilon), \lambda_2(\varepsilon), \ldots, \lambda_{n(\varepsilon)}(\varepsilon)$ and the zeros of $D(\lambda)$ by $\lambda_1, \lambda_2, \ldots$ arranged so that their moduli form a non-decreasing sequence. We have $\lim_{\varepsilon \to 0} \lambda_{\nu}(\varepsilon) = \lambda_{\nu}$ for all ν . Combining theorems 3 and 4 we infer that every $\lambda_{\nu}(\varepsilon)$ is non-increasing for decreasing ε .

Theorem 6. Putting $\int_{0}^{1} P(y) Q(y) dy = M$ we have

$$\sum_{\nu=1}^{\infty}\frac{1}{\lambda_{\nu}}=M.$$

From (11) we get:

$$\sum_{\nu=1}^{n(\varepsilon)} \frac{1}{\lambda_{\nu}(\varepsilon)} = F_{1}(\varepsilon, 1) = \int_{\varepsilon}^{1-\varepsilon} P(y) Q(y) dy.$$

Hence we can to every $\eta > 0$ find a number $\varepsilon_0(\eta) > 0$ such that

$$M-\eta < \sum_{\nu=1}^{n(\epsilon_0)} \frac{1}{\lambda_{\nu}(\epsilon_0)} \leq M.$$

 $\frac{1}{\lambda_{\nu}(\varepsilon)}$ is non-decreasing for decreasing ε . Hence:

$$M-\eta < \sum_{\nu=1}^{n(\epsilon_0)} \frac{1}{\lambda_{\nu}(\epsilon_0)} \leq \sum_{\nu=1}^{n(\epsilon_0)} \frac{1}{\lambda_{\nu}} \leq M.$$

Because η is arbitrary, we get $\sum_{\nu=1}^{\infty} \frac{1}{\lambda_{\nu}} = M$.

Theorem 7. $D(\lambda)$ is of genus 0: $D(\lambda) = \prod_{\nu=1}^{\infty} \left(1 - \frac{\lambda}{\lambda_{\nu}}\right)$.

Put $\frac{1}{\lambda_{\nu}(\varepsilon)} = 0$ if $\nu > n(\varepsilon)$. The convergence of the infinite product $\prod_{\nu=1}^{\infty} \left(1 - \frac{\lambda}{\lambda_{\nu}(\varepsilon)}\right)$ is uniform in ε since $\frac{1}{\lambda_{\nu}(\varepsilon)}$ is non-decreasing for decreasing ε and $\sum_{\nu=1}^{\infty} \frac{1}{\lambda_{\nu}} = M$. Hence

$$D\left(\lambda\right) = \lim_{\varepsilon \to 0} D\left(\varepsilon, \lambda\right) = \lim_{\varepsilon \to 0} \prod_{r=1}^{\infty} \left(1 - \frac{\lambda}{\lambda_{r}\left(\varepsilon\right)}\right) = \prod_{r=1}^{\infty} \lim_{\varepsilon \to 0} \left(1 - \frac{\lambda}{\lambda_{r}\left(\varepsilon\right)}\right) = \prod_{r=1}^{\infty} \left(1 - \frac{\lambda}{\lambda_{r}\left(\varepsilon\right)}\right)$$

Example. The function

$$D(\lambda) = 1 + \sum_{\nu=1}^{\infty} (-\lambda)^{\nu} \frac{1}{\left(1 + \frac{1}{a}\right) \left(1 + \frac{1}{a} + \frac{1}{a^{2}}\right) \cdots \left(1 + \frac{1}{a} + \cdots + \frac{1}{a^{\nu-1}}\right)^{\nu}}$$

0 < a < 1, is of genus 0 and has its zeros real, positive. The fact is that it is the denominator of Fredholm of the integral equation of type B defined by

$$f(x) = x^{a}, \ 0 < a < 1, \ P(x)Q(x) = 1.$$

REFERENCES

- [1] U. HELLSTEN, Determination of the denominator of Fredholm in some types of integral equations. Acta Mathematica 79, 1947, p. 105.
- [2] E. C. TITCHMARSH, The theory of functions, second edition, Oxford, 1939, p. 119.

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