

CONVERGENCE FACTORS FOR DOUBLE SERIES*

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1. *Introduction.* By a theorem due originally to Frobenius† if the power series $y(z) = \sum_{i=0}^{\infty} a_i z^i$ has the unit circle as circle of convergence, and if $\sum_{i=0}^{\infty} a_i$ is summable by Cesàro's first mean with the value s , then $\lim_{z \rightarrow +1} y(z) = s$ as $z \rightarrow +1$ along any path lying between two fixed chords intersecting at $z = +1$. This theorem has been considerably extended, in the field of double series notably by Bromwich and Hardy,‡ and by C. N. Moore.§ The former proved that if $f(x, y) = \sum_{i,j=0}^{\infty} a_{ij} x^i y^j$, and if $|S_{ij}^{(k)}|$, the k th Hölder mean of $\sum a_{ij}$, is bounded for all values of i and j , and $\lim_{i,j \rightarrow \infty} S_{ij}^{(k)} = s$, then also $\lim_{x,y \rightarrow 1} f(x, y) = s$. More particular reference will presently be made to Moore's paper, his theorems being the starting point for the present article. Robison,|| also, has given necessary and sufficient conditions for the regularity of a transformation applied to a double sequence.

The writer, in a paper on series of the form $y(z) = \sum_{i=0}^{\infty} a_i z^{f(i)}$, gave sufficient conditions on $f(i)$ so that $\lim_{z \rightarrow 1} y(z) = s$.¶ The present paper deals with double series of the type

$$J(z, w) = \sum_{i=1}^{\infty} \sum_{j=1}^{\infty} a_{ij} z^{f(i)} w^{g(j)},$$

where z, w are complex variables, and $f(i), g(j)$ are logarithmico-exponential functions,** called for brevity L -functions. Sufficient conditions on $f(i), g(j)$ will be given so that if $\sum a_{ij}$ is summable $(C, r-1)$ with the value s , then $J(z, w)$ will be convergent for $|z| < 1, |w| < 1$, and $\lim_{(z,w) \rightarrow (1,1)} J(z, w) = s$.

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† Journal für Mathematik, vol. 89 (1880), p. 262.

‡ Proceedings of the London Mathematical Society, (2), vol. 2 (1904), p. 161.

§ Transactions of this Society, vol. 29 (1927), p. 227.

|| Transactions of this Society, vol. 28 (1926), p. 50.

¶ American Journal of Mathematics, vol. 53 (1931), p. 817.

** Hardy, *Orders of Infinity*.

2. *Notation.* We shall employ Moore's notation. Thus

$$(1) \quad s_{m_1 m_2} = \sum_{i=1}^{m_1} \sum_{j=1}^{m_2} a_{ij},$$

$$(2) \quad S_{m_1 m_2}^{(k)} = \sum_{i=1}^{m_1} \sum_{j=1}^{m_2} \frac{\Gamma(k + m_1 - i)}{\Gamma(k) \cdot \Gamma(m_1 - i + 1)} \cdot \frac{\Gamma(k + m_2 - j)}{\Gamma(k) \cdot \Gamma(m_2 - j + 1)} S_{ij}^{(k)}$$

$$(3) \quad A_{m_1 m_2}^{(k)} = \frac{\Gamma(m_1 + k)}{\Gamma(k + 1) \cdot \Gamma(m_1)} \cdot \frac{\Gamma(m_2 + k)}{\Gamma(k + 1) \cdot \Gamma(m_2)}.$$

If the quotient $S_{m_1 m_2}^{(k)} / A_{m_1 m_2}^{(k)}$ approaches a limit s as m_1, m_2 become infinite, we say that the series $\sum a_{ij}$ is summable (C, k) with the value s . We shall also have occasion to employ the following notation:

$$(4) \quad \phi_{ij}(z, w) = z^{f(i)} w^{g(j)},$$

$$(5) \quad \phi_{ij}^{(p, q)}(z, w) = \frac{\partial^{p+q} \phi_{ij}(z, w)}{\partial i^p \partial j^q},$$

$$(6) \quad \Delta_{rr} \phi_{ij}(z, w) = \sum_{s_1=0}^r \sum_{s_2=0}^r (-1)^{s_1} (-1)^{s_2} \binom{r}{s_1} \binom{r}{s_2} \phi_{i+s_1, j+s_2}(z, w),$$

$$(7) \quad \Delta_{r0} \phi_{ij}(z, w) = \sum_{s_1=0}^r (-1)^{s_1} \binom{r}{s_1} \phi_{i+s_1, j}(z, w).$$

The region within which $|z| < 1, |w| < 1$, will be denoted by $E(z, w)$, and the open region in the neighborhood of $(1, 1)$ lying between two chords of the unit circle intersecting at $+1$, by $E'(z, w)$.

THEOREM. *If $\sum a_{ij}$ is summable $(C, r-1)$ with the value s , when $r \geq 1$ is an integer, and if*

(a) $|S_{ij}^{(r-1)} / A_{ij}^{(r-1)}| < C, \quad (i, j = 1, 2, \dots; C \text{ a constant});$

(b) $f(t), g(t)$ are L -functions which, together with their first $(r-1)$ derivatives, exist and are continuous, are of constant sign, and are monotonic for $t \geq 1$;

(c) $\log t = \sigma[f(t)], \log t = \sigma[g(t)];$

(d) $f(t) = \sigma(t^\alpha), g(t) = \sigma(t^\alpha)$ for some $\alpha > 0$;

then the double series $J(z, w) = \sum_{i=1}^{\infty} \sum_{j=1}^{\infty} a_{ij} z^{f(i)} w^{g(j)}$ will converge in $E(z, w)$, and $\lim_{(z,w) \rightarrow (1,1)} J(z, w) = s$, the paths of approach lying in $E'(z, w)$.

3. *Statement of Lemmas.* For the sake of brevity the following lemmas are stated here without proof.*

LEMMA 1. *As $(z, w) \rightarrow (1, 1)$ in $E'(z, w)$, $|\log z| = O[\log \rho]$, $|\log w| = O(\log \tau)$, where $\rho = |z|$, $\tau = |w|$.*

LEMMA 2. *If $h(t)$ satisfies conditions (c) and (d) of the Theorem, then for $k \geq 1$, $h^{(k)}(t)/h(t) = O(1/t^k)$, and $h^{(k)}(t)/h'(t) = O(1/t^{k-1})$.*

4. *General Relations.* Each term $T[\phi_{ij}^{(p, q)}(\rho, \tau)]$ of $\phi_{ij}^{(p, q)}(\rho, \tau)$ is of the form

$$(8) \quad B_1 \rho^{f(i)} \tau^{g(j)} \prod_{\lambda=1}^p [f^{(\lambda)}(i)]^{\alpha_\lambda} \prod_{\sigma=1}^q [g^{(\sigma)}(j)]^{\beta_\sigma} (\log \rho)^\alpha (\log \tau)^\beta,$$

where B_1 is a constant, $\alpha = \sum_{\lambda=1}^p \alpha_\lambda$, $p = \sum_{\lambda=1}^p \lambda \alpha_\lambda$, $\beta = \sum_{\sigma=1}^q \beta_\sigma$, $q = \sum_{\sigma=1}^q \sigma \beta_\sigma$, and any, or all but one, of α_λ or β_σ may be zero. It will be noted that $p \geq \alpha$, $q \geq \beta$. By Lemma 2 we have

$$(9) \quad |T[\phi_{ij}^{(p, q)}(\rho, \tau)]| \leq B_2 \rho^{f(i)} \tau^{g(j)} \frac{[f(i)]^\alpha [g(j)]^\beta}{i^{p j^q}} |\log \rho|^\alpha |\log \tau|^\beta,$$

$$(10) \quad |T[\phi_{ij}^{(p, q)}(\rho, \tau)]| \leq B_3 \rho^{f(i)} \tau^{g(j)} \frac{[f'(i)]^\alpha [g'(j)]^\beta}{i^{p-\alpha} j^{q-\beta}} |\log \rho|^\alpha |\log \tau|^\beta.$$

By Lemma 1, in $E'(z, w)$, $|\phi_{ij}^{(p, q)}(z, w)| \leq B_4 |\phi_{ij}^{(p, q)}(\rho, \tau)|$; so that if we denote by $\sum T_{ij}^{(p, q)}(\rho, \tau)$ the sum of all terms of $\phi_{ij}^{(p, q)}(\rho, \tau)$ whose signs are unlike that of $\rho^{f(i)} \tau^{g(j)} [f(i) \log \rho]^p [g(j) \log \tau]^q$, the leading term, we have

$$(11) \quad \Phi \leq (-1)^p (-1)^q B_4 \{ \phi_{ij}^{(p, q)}(\rho, \tau) - 2 \sum T_{ij}^{(p, q)}(\rho, \tau) \},$$

where $\Phi = |\phi_{ij}^{(p, q)}(z, w)|$. From (6) and (11) we obtain

$$(12) \quad \begin{aligned} |\Delta_{rr} \phi_{ij}(z, w)| &\leq B_4 \int_0^1 d\xi_1 \int_0^1 d\eta_1 \cdots \\ &\int_0^1 d\xi_r \int_0^1 \{ \phi_{\mu\nu}^{(r, r)}(\rho, \tau) - 2 \sum T_{\mu\nu}^{(r, r)}(\rho, \tau) \} d\eta_r, \end{aligned}$$

where $\mu = i + \xi_1 + \cdots + \xi_r$, $\nu = j + \eta_1 + \cdots + \eta_r$. By (9), since $i \leq \mu$, $\rho^{f(\mu)} \leq \rho^{f(i)}$, $f(\mu) \leq f(i+r)$, with similar inequalities for j and ν , we have for fixed (z, w) , if we set $M = |\Delta_{rr} \phi_{ij}(z, w)|$,

* The proof of Lemma 1 may be found in my paper cited above; Lemma 2 may be deduced from certain remarks by Hardy, in his *Orders of Infinity*.

$$\begin{aligned}
 M &\leq B_5 \int_0^1 d\xi_1 \int_0^1 d\eta_1 \cdots \int_0^1 d\xi_r \int_0^1 \rho^{f(\mu)\tau^{\theta(\nu)}} \frac{[f(\mu)]^\alpha [g(\nu)]^\beta}{\mu^r \nu^r} d\eta_r \\
 (13) \quad &\leq B_5 \rho^{f(i)\tau^{\theta(i)}} \frac{[f(i+r)]^r [g(j+r)]^r}{i^r j^r}.
 \end{aligned}$$

It can be shown easily that if a, b are positive constants

$$(14) \quad \lim_{i \rightarrow \infty} \rho^{f(i)} [f(i+a)]^b = \lim_{j \rightarrow \infty} \tau^{\theta(j)} [g(j+a)]^b = 0;$$

whence

$$\begin{aligned}
 (15) \quad \lim_{i,j \rightarrow \infty} |\Delta_{rr} \phi_{ij}(z, w)| &= \lim_{i \rightarrow \infty} |\Delta_{rr} \phi_{ij}(z, w)| \\
 &= \lim_{j \rightarrow \infty} |\Delta_{rr} \phi_{ij}(z, w)| = 0.
 \end{aligned}$$

5. *Proof of Theorem.* C. N. Moore* has given necessary and sufficient conditions that a double series $\sum a_{ij} F_{ij}(z, w)$ shall converge in $E(z, w)$ and approach a limit s as $(z, w) \rightarrow (1, 1)$ in $E'(z, w)$, the series $\sum a_{ij}$ being summable $(C, r-1)$ with the value s , and condition (a) of the Theorem being satisfied. For series of our type, $\sum_{i=1}^\infty \sum_{j=1}^\infty a_{ij} z^{f(i)} w^{\theta(j)}$, these conditions are:

$$(A) \quad \sum_{i=1}^\infty \sum_{j=1}^\infty i^{r-1} j^{r-1} |\Delta_{rr} \phi_{ij}(z, w)| < K(z, w), \quad (E(z, w));$$

$$(B_1) \quad \lim_{j \rightarrow \infty} j^{r-1} \sum_{i=1}^p i^{r-1} |\Delta_{r0} \phi_{ij}(z, w)| = 0, \quad (E(z, w); p = 1, 2, \dots);$$

$$(B_2) \quad \lim_{i \rightarrow \infty} i^{r-1} \sum_{j=1}^q j^{r-1} |\Delta_{0r} \phi_{ij}(z, w)| = 0, \quad (E(z, w); q = 1, 2, \dots);$$

$$(C) \quad i^{r-1} j^{r-1} |\phi_{ij}(z, w)| < M(z, w), \quad (E(z, w); i, j = 1, 2, \dots);$$

$$(A') \quad \sum_{i=1}^\infty \sum_{j=1}^\infty i^{r-1} j^{r-1} |\Delta_{rr} \phi_{ij}(z, w)| < K, \quad (E'(z, w));$$

$$(D_1) \quad \lim_{(z, w) \rightarrow (1, 1)} \sum_{j=q}^\infty j^{r-1} |\Delta_{rr} \phi_{ij}(z, w)| = 0, \quad (i, q = 1, 2, \dots);$$

$$(D_2) \quad \lim_{(z, w) \rightarrow (1, 1)} \sum_{i=p}^\infty i^{r-1} |\Delta_{rr} \phi_{ij}(z, w)| = 0, \quad (p, j = 1, 2, \dots);$$

$$(E) \quad \lim_{(z, w) \rightarrow (1, 1)} \phi_{ij}(z, w) = 1, \quad (i, j = 1, 2, \dots);$$

* Loc. cit.

where $K(z, w)$ and $M(z, w)$ are finite for each (z, w) in $E(z, w)$, and K is a positive constant. We proceed to show that these eight conditions are fulfilled in the present case.

CONDITION (A). By (12), since $i \leq \mu, j \leq \nu$,

$$\sum_{i=1}^{\infty} \sum_{j=1}^{\infty} i^{r-1} j^{r-1} | \Delta_{rr} \phi_{ij}(z, w) | \leq B_4 \sum_{i=1}^{\infty} \sum_{j=1}^{\infty} \int_0^1 d\xi_1 \int_0^1 d\eta_1 \cdots \int_0^1 d\xi_r \int_0^1 \mu^{r-1} \nu^{r-1} \{ \phi_{\mu\nu}^{(r,r)}(\rho, \tau) - 2 \sum T_{\mu\nu}^{(r,r)}(\rho, \tau) \} d\eta_r. \tag{16}$$

Considering first that part of this integrand involving $\phi_{\mu\nu}^{(r,r)}$, and integrating by parts with respect to η_r and then with respect to ξ_r , we obtain

$$B_4 \sum_{i=1}^{\infty} \sum_{j=1}^{\infty} \int_0^1 d\xi_1 \int_0^1 d\eta_1 \cdots \int_0^1 d\xi_r \int_0^1 \mu^{r-1} \nu^{r-1} \phi_{\mu\nu}^{(r,r)}(\rho, \tau) d\eta_r \\ = B_4 \sum_{i=1}^{\infty} \sum_{j=1}^{\infty} \{ G(i, j) - G(i + 1, j) - G(i, j + 1) + G(i + 1, j + 1) \}, \tag{17}$$

where

$$G(i, j) = \int_0^1 d\xi_1 \int_0^1 d\eta_1 \cdots \int_0^1 d\xi_{r-1} \int_0^1 \sum_{s=0}^{r-1} \sum_{t=0}^{r-1} (-1)^s (-1)^t \\ \cdot \frac{(r-1)!}{(r-1-s)!} \frac{(r-1)!}{(r-1-t)!} \mu_0^{r-1-s} \nu_0^{r-1-t} \phi_{\mu_0\nu_0}^{(r-1-s, r-1-t)}(\rho, \tau) d\eta_{r-1}, \tag{18}$$

in which expression $\mu_0 = i + \xi_1 + \cdots + \xi_{r-1}$, and $\nu_0 = j + \eta_1 + \cdots + \eta_{r-1}$. By the aid of (9) we find

$$G(i, j) \leq B_6 [(r-1)!]^2 \int_0^1 d\xi_1 \int_0^1 d\eta_1 \cdots \int_0^1 d\xi_{r-1} \int_0^1 \sum_{s=0}^{r-1} \sum_{t=0}^{r-1} \rho^{f(\mu_0)} \tau^{g(\nu_0)} [f(\mu_0)]^{r-1-s} [g(\nu_0)]^{r-1-t} d\eta_{r-1} \\ \leq B_6 (r!)^2 \rho^{f(i)} \tau^{g(j)} [f(i+r-1) \cdot g(j+r-1)]^{r-1}. \tag{19}$$

This expression, by virtue of (14), approaches zero when i , or j , or both, increase indefinitely; so that

$$B_4 \sum_{i=1}^{\infty} \sum_{j=1}^{\infty} \{ G(i, j) - G(i + 1, j) - G(i, j + 1) + G(i + 1, j + 1) \} \\ = B_4 G(1, 1) \leq B_7 (r!)^2 \rho^{f(1)} \tau^{g(1)} [f(r) \cdot g(r)]^{r-1}. \tag{20}$$

Thus (17) is bounded for fixed z and w .

Returning now to the remaining part of the integrand in (16), we have, by (10), for each term

$$\begin{aligned}
 (21) \quad & 2B_4 \sum_{i=1}^{\infty} \sum_{j=1}^{\infty} \int_0^1 d\xi_1 \int_0^1 d\eta_1 \cdots \int_0^1 d\xi_r \int_0^1 -\mu^{r-1} \nu^{r-1} T_{\mu\nu}^{(r,r)}(\rho, \tau) d\eta_r \\
 & \leq 2B_4 \sum_{i=1}^{\infty} \sum_{j=1}^{\infty} \int_0^1 d\xi_1 \int_0^1 d\eta_1 \cdots \\
 & \cdot \int_0^1 d\xi_r \int_0^1 B_3 \mu^{\alpha-1} \nu^{\beta-1} \rho^{f(\mu)} \tau^{g(\nu)} [f'(\mu)]^\alpha [g'(\nu)]^\beta |\log \rho|^\alpha |\log \tau|^\beta d\eta_r.
 \end{aligned}$$

This integrand is, except for a constant factor, the leading term of $\mu^{\alpha-1} \nu^{\beta-1} \phi_{\mu\nu}^{(\alpha, \beta)}(\rho, \tau)$. Now $T_{\mu\nu}^{(r,r)}(\rho, \tau)$, being negative, cannot be the leading term of $\phi_{\mu\nu}^{(r,r)}$; hence $\phi_{\mu\nu}^{(\alpha, \beta)}$ is of lower order than $\phi_{\mu\nu}^{(r,r)}$, and may be substituted for $T_{\mu\nu}^{(r,r)}$. We now set up a new expression, like (16) but with $\phi_{\mu\nu}^{(\alpha, \beta)}$ in place of $\phi_{\mu\nu}^{(r,r)}$, and sufficient repetition of this process must eventually lead, by (20), to

$$\begin{aligned}
 (22) \quad & B_8 \sum_{i=1}^{\infty} \sum_{j=1}^{\infty} \int_0^1 d\xi_1 \int_0^1 d\eta_1 \cdots \\
 & \cdot \int_0^1 d\xi_r \int_0^1 \phi_{\nu, \mu}^{(1,1)}(\rho, \tau) d\eta_r \leq B_9 \rho^{f(1)} \tau^{g(1)}.
 \end{aligned}$$

We have, therefore,

$$(23) \quad \sum_{i=1}^{\infty} \sum_{j=1}^{\infty} i^{r-1} j^{r-1} |\Delta_{rr} \phi_{ij}(z, w)| < B_{10} (r!)^2 \rho^{f(1)} \tau^{g(1)} [f(r) \cdot g(r)]^{r-1},$$

which proves that condition (A) is satisfied. By an entirely similar procedure we find that

$$\begin{aligned}
 (24) \quad & j^{r-1} \sum_{i=1}^p i^{r-1} |\Delta_{r0} \phi_{ij}(z, w)| \\
 & \leq B_{11} j^{r-1} \sum_{i=1}^p \int_0^1 d\xi_1 \int_0^1 d\xi_2 \cdots \int_0^1 d\xi_{r-1} \int_0^1 \mu^{r-1} \\
 & \cdot \{ \phi_{\mu j}^{(r,0)}(\rho, \tau) - 2 \sum T_{\mu j}^{(r,0)}(\rho, \tau) \} d\xi_r \\
 & < B_{12} j^{(r-1)} (r!) \tau^{g(j)} \{ \rho^{f(p+r)} [f(p+r)]^{r-1} - \rho^{f(1)} [f(r)]^{r-1} \}.
 \end{aligned}$$

By (14) $\lim_{p \rightarrow \infty} \rho^{f(p+1)} [f(p+r)]^{r-1} = 0$, so that the expression within the braces is bounded for $p \geq 1$; and since, by condition (c) of the Theorem, $\lim_{j \rightarrow \infty} j^{r-1} \tau^{g(j)} = 0$, we have

$$\lim_{j \rightarrow \infty} j^{r-1} \sum_{i=1}^p i^{r-1} | \Delta_{r0} \phi_{ij}(z, w) | = 0, \quad (E(z, w); p = 1, 2, \dots).$$

Condition (B₁) is therefore satisfied. The argument for (B₂) is, of course, precisely similar.

Proceeding to condition (C), we note that by condition (c) of the Theorem, for an assigned $\epsilon > 0$ there exist i_0, j_0 , such that for $i > i_0$, $\log i < \epsilon f(i)$, and for $j > j_0$, $\log j < \epsilon g(j)$. By choosing ϵ less than both $|\log \rho| / (r-1)$, and $|\log \tau| / (r-1)$ we have, for such i and j , $\epsilon(r-1)f(i) < f(i) |\log \rho|$, $\epsilon(r-1)g(j) < g(j) |\log \tau|$, and hence

$$(25) \quad \begin{aligned} i^{r-1} j^{r-1} | \phi_{ij}(z, w) | &= i^{r-1} j^{r-1} \rho^{f(i)} \tau^{g(j)} \\ &< e^{(r-1)\{\log i - \epsilon f(i)\}} \cdot e^{(r-1)\{\log j - \epsilon g(j)\}} < 1. \end{aligned}$$

Condition (C) is therefore satisfied.

In condition (A), the bound $K(z, w)$ depends upon z and w , for the constant B_{10} in (23) depends upon $\log \rho$ and $\log \tau$. We now further define $E'(z, w)$ as follows. For a given L , $0 < L < 1$, let all values of (z, w) in $E'(z, w)$ be such that $|\log \rho| \leq |\log L|$, $|\log \tau| \leq |\log L|$. If we now set B_{13} equal to the value of B_{10} corresponding to $\rho = \tau = L$, we have, for all (z, w) in $E'(z, w)$,

$$(26) \quad \sum_{i=1}^{\infty} \sum_{j=1}^{\infty} i^{r-1} j^{r-1} | \Delta_{rr} \phi_{ij}(z, w) | < B_{13} (r!)^2 [f(r) \cdot g(r)]^{r-1} = K.$$

Thus condition (A') is satisfied.

For condition (D₁) we have by (6), for fixed i ,

$$(27) \quad \begin{aligned} &\sum_{j=q}^{\infty} j^{r-1} | \Delta_{rr} \phi_{ij}(z, w) | \\ &= \sum_{j=q}^{\infty} j^{r-1} \left| \sum_{s_1=0}^r \sum_{s_2=0}^r (-1)^{s_1} (-1)^{s_2} \binom{r}{s_1} \binom{r}{s_2} \phi_{i+s_1, j+s_2}(z, w) \right| \\ &\leq \left| \sum_{s_1=0}^r (-1)^{s_1} \binom{r}{s_1} z^{f(i+s_1)} \right| \sum_{j=q}^{\infty} j^{r-1} \left| \sum_{s_2=0}^r (-1)^{s_2} \binom{r}{s_2} w^{g(j+s_2)} \right|. \end{aligned}$$

The first part of this expression is the sum of $(r+1)$ terms, each a continuous function of z ; whence

$$(28) \quad \lim_{s \rightarrow 1} \left| \sum_{s_1=0}^r (-1)^{s_1} \binom{r}{s_1} z^{f(i+s_1)} \right| = 0.$$

Next, if $z \neq 0$, we have by (7),

$$(29) \quad \sum_{j=q}^{\infty} j^{r-1} \left| \sum_{s_2=0}^r (-1)^{s_2} \binom{r}{s_2} w^{g(j+s_2)} \right| \\ = \frac{1}{\rho^{f(i)}} \sum_{j=q}^{\infty} j^{r-1} \left| \Delta_{0r} \phi_{ij}(z, w) \right|.$$

By a procedure similar to that followed for (B₁) we now find

$$(30) \quad \frac{1}{\rho^{f(i)}} \sum_{j=q}^{\infty} j^{r-1} \left| \Delta_{0r} \phi_{ij}(z, w) \right| < B_{14}(r!) \tau^{g(q)} [g(q+r-1)]^{r-1}.$$

This is bounded for $\tau < 1$, and fixed q . Therefore

$$(31) \quad \lim_{(z,w) \rightarrow (1,1)} \sum_{j=q}^{\infty} j^{r-1} \left| \Delta_{rr} \phi_{ij}(z, w) \right| = 0,$$

and condition (D₁) is satisfied. The argument for (D₂) is exactly similar.

Finally, for condition (E) we have

$$(32) \quad \lim_{(z,w) \rightarrow (1,1)} \phi_{ij}(z, w) = \lim_{(z,w) \rightarrow (1,1)} z^{f(i)} w^{g(i)} = 1;$$

and this completes the proof of the Theorem.

It will be noted that condition (c), $\log t = \sigma[f(t)]$, etc., is necessitated by Moore's condition (C), $i^{r-1} j^{r-1} |\phi_{ij}(z, w)| < M(z, w)$. It insures the convergence of the series $J(z, w)$. If, however, a suitable restriction be placed upon $s_{m_1 m_2}$, namely, $s_{m_1, m_2} = O[\lambda^{(m_1) + g(m_2)}]$ for every $\lambda > 1$, condition (c) may be omitted. We may then have $f(t) = \log t$, $g(t) = \log t$, or even more slowly increasing functions. The proof, however, is somewhat long. It will be observed that the Theorem can be extended in an obvious way to multiple series of order n .