

Divergent series of Taylor coefficients on almost all slices

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Abstract

We show that there exists a holomorphic function, continuous to the boundary in a bounded, balanced, strictly pseudoconvex domain Ω with C^2 boundary such that almost every slice function has a series of Taylor coefficients divergent with every power $p \in (0, 2)$.

1 Introduction

1.1 Historical background.

In [10, 7.2] Rudin gives some examples of boundary behavior of holomorphic functions in the unit balls of dimensions 2 and 3. Ryll and Wojtaszczyk observed [8, Theorem 1.2 + Remark 1.10] that similar examples can be constructed in arbitrary dimension. The crucial tool used in reminded constructions is [8, Theorem 1.2]: there exist polynomials $\{p_n\}$ homogeneous of degree n on the unit ball B^d such that

$$\|p_n\|_2 = 1 \text{ and } \|p_n\|_\infty \leq \frac{2^d}{\sqrt{\pi}}. \quad (1.1)$$

This tool can be used to convert some one dimensional examples into multidimensional cases. An interesting example of such an application is presented in paper [7].

It is known that there exists a holomorphic function $f(z) = \sum_{n=0}^{\infty} a_n z^n$ in the disk-algebra and such that $\sum_{n=0}^{\infty} |a_n|^p = \infty$ for all $p < 2$. Wojtaszczyk generalized this fact.

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1.2 Motivations.

Our inspiration is paper [7], where it was proven that there exists a function $f \in A(\mathbb{B}^d)$ such that almost every slice function of f has a series of Taylor coefficients divergent with every power $p < 2$.

We are going to strengthen the Wojtaszczyk's result [7] by showing that:

1. the unit ball \mathbb{B}^d can be replaced by Ω bounded, balanced, strictly pseudoconvex domain with C^2 boundary,
2. it is possible to construct f in the elementary way.

We use a fact [2, Theorem 3.2] about commonly bounded holomorphic functions which are big in each boundary point. Let us note that [2, Theorem 3.2] can be used in the construction of an inner function (see [2]).

Wojtaszczyk uses (1.1) in [7, Proposition] to describe surjectivity of the operator

$$T : A(\mathbb{B}^d) \ni f \rightarrow (\langle f, p_{2^n} \rangle)_{n=0}^{\infty} \in l_2$$

by duality theorem. In one variable, the constructive proof of such surjectivity can be found in [1]. As Wojtaszczyk mentioned it would be interesting to have such a constructive proof also in the case of the unit ball \mathbb{B}^d . We don't know if similar result can be obtained for other domains than \mathbb{B}^d . Wojtaszczyk uses also "scrambling lemma", which needs unitary mappings $A(\mathbb{B}^d)$. A lack either of the mentioned surjectivity or "scrambling lemma" does not enable to generalize the Wojtaszczyk's proof.

1.3 Notations.

Let Ω be a bounded, balanced, strictly pseudoconvex domain with the boundary of class C^2 . Now we denote σ as a standard circular invariant measure on $\partial\Omega$ with $\sigma(\partial\Omega) = 1$.

Given $f \in A(\Omega)$ we study the slice function $\mathbb{B}^1 \ni \lambda \rightarrow f(\lambda z)$ and the middle value $\|f\|_z := \sqrt{\int_0^1 |f(e^{2\pi i t} z)|^2 dt}$ of holomorphic function f on a circle given by the point $z \in \partial\Omega$.

We need the following fact:

Theorem 1. (see [2, Theorem 3.2], [5, Lemma 2.1]). *Let $m \in \mathbb{N}$. There exists a natural number $N_0 = N_0(\partial\Omega)$ such that, if $\varepsilon \in (0, 1)$, h is a continuous, strictly positive function on $\partial\Omega$, then there exist polynomials $f_1, \dots, f_{N_0} \in A(\Omega)$ such that:*

1. each nonzero term in the expansion of f_j (for all j) has a degree greater than m ,
2. $|f_j| < h$ on $\partial\Omega$,
3. $\frac{1}{2}h < \max_{j=1, \dots, N_0} |f_j|$ on $\partial\Omega$.

The theorem above is proved in a more general situation e.g. for a domain with Holomorphic Support Function but we consider here only a simplified version for a strictly pseudoconvex case.

1.4 Main result.

We obtain the following fact:

Theorem. *Assume that Ω is a bounded, balanced, strictly pseudoconvex domain with the boundary of class C^2 . There exists a holomorphic function $f \in A(\Omega)$ such that almost every slice function has a series of Taylor coefficients divergent with every power $p \in (0, 2)$.*

To obtain Taylor series of a function f it is sufficient to find a homogeneous expansion:

$$f(z) = \sum_{n=0}^{\infty} p_n(z)$$

where p_n is a homogeneous polynomial of a degree n . Now we have Taylor coefficients expansion for a slice function:

$$\lambda \rightarrow f(\lambda z) = \sum_{n=0}^{\infty} p_n(z) \lambda^n,$$

so we construct a holomorphic function $f \in A(\Omega)$ with:

$$\sum_{n=0}^{\infty} |p_n(z)|^s = \infty$$

for $s \in (0, 2)$ and σ -almost all $z \in \partial\Omega$. Note that if f is continuous to the boundary, then (for all $z \in \partial\Omega$):

$$\sum_{n=0}^{\infty} |p_n(z)|^2 < \infty.$$

2 Holomorphic functions with divergent Taylor series

Lemma 2. *There exists a constant $\gamma > 0$ such that for $\kappa \in \mathbb{N}$, $\tilde{\varepsilon} > 0$, and a positive, continuous function h on $\partial\Omega$ we can choose a polynomial p and a compact subset K of $\partial\Omega$ such that:*

- each nonzero monomial in p has a degree greater than κ ,
- $|p| < h$ on $\partial\Omega$,
- $\|p\|_z \geq \gamma \|h\|_z$ for $z \in K$,
- $\sigma(K) > 1 - \tilde{\varepsilon}$.

Proof. Let $\gamma > 0$ be such that $\gamma = \frac{1}{2\sqrt{N_0}}(1 - \gamma)$ where $N_0 \in \mathbb{N}$ is the constant from Theorem 1. We construct a sequence of polynomials p_n such that we have the following conditions fulfilled:

1. each nonzero term in the expansion of p_n has a degree greater than κ and less than the degree of each term in the expansion of p_{n+1} ,
2. $|\sum_{k=1}^n p_k| < h$ on $\partial\Omega$,
3. if $n > 1$ then the compact set $K_n := \{z \in \partial\Omega : \|\sum_{k=1}^n p_k\|_z \geq \gamma \|h\|_z\}$ has the following properties:
 - (a) $K_n \subset K_{n+1}$,
 - (b) $\sigma(K_{n+1} \setminus K_n) \geq \frac{1}{2N_0} \sigma(\partial\Omega \setminus K_n)$.

Let $p_1 := 0$. Then $K_1 = \emptyset$ and the conditions (1)-(2) are fulfilled. Now suppose that we have chosen p_1, \dots, p_n according to (1)-(3). Due to the Theorem 1 there exist polynomials g_1, \dots, g_{N_0} such that:

- each monomial in g_j has a degree greater than monomials' degrees in p_1, \dots, p_n ,
- $|g_j| < h - |\sum_{k=1}^n p_k|$ on $\partial\Omega$,
- $\frac{1}{2}(h - |\sum_{k=1}^n p_k|) < \max_{j=1, \dots, N_0} |g_j|$ on $\partial\Omega$.

If $z \in \partial\Omega$ then

$$\begin{aligned} \sum_{j=1}^{N_0} \|g_j\|_z^2 &= \sum_{j=1}^{N_0} \int_0^1 |g_j(e^{2\pi i t} z)|^2 dt \geq \int_0^1 \max_{j=1, \dots, N_0} |g_j(e^{2\pi i t} z)|^2 dt \\ &\geq \int_0^1 \frac{1}{4} \left| \left(h - \left| \sum_{k=1}^n p_k \right| \right) (e^{2\pi i t} z) \right|^2 dt = \frac{1}{4} \left\| h - \left| \sum_{k=1}^n p_k \right| \right\|_z^2. \end{aligned}$$

In particular there exists $j_z \in \{1, \dots, N_0\}$ such that

$$\|g_{j_z}\|_z^2 \geq \frac{1}{4N_0} \left\| h - \left| \sum_{k=1}^n p_k \right| \right\|_z^2$$

Now we can define

$$V_j := \left\{ z \in \partial\Omega \setminus K_n : \|g_j\|_z^2 \geq \frac{1}{4N_0} \left\| h - \left| \sum_{k=1}^n p_k \right| \right\|_z^2 \right\}.$$

and observe that $\partial\Omega \setminus K_n = \bigcup_{j=1}^{N_0} V_j$. In particular there exists $j \in \{1, \dots, N_0\}$ such that $\sigma(V_j) \geq \frac{1}{N_0} \sigma(\partial\Omega \setminus K_n)$. We can choose a compact set $T \subset V_j$ such that $\sigma(T) \geq \frac{1}{2N_0} \sigma(\partial\Omega \setminus K_n)$.

We define $p_{n+1} = g_j$ and observe that p_{n+1} fulfills the properties (1)-(2).

Let us consider $K_{n+1} = \left\{ z \in \partial\Omega : \left\| \sum_{k=1}^{n+1} p_k \right\|_z \geq \gamma \|h\|_z \right\}$. Since p_1, \dots, p_n, p_{n+1} are orthogonal in an L^2 space on slices i.e. $\left\| \sum_{k=1}^{n+1} p_k \right\|_z^2 = \sum_{k=1}^{n+1} \|p_k\|_z^2$ for all

$z \in \partial\Omega$, we can easily observe that $\left\| \sum_{k=1}^{n+1} p_k \right\|_z \geq \left\| \sum_{k=1}^n p_k \right\|_z$ for all $z \in \partial\Omega$, which implies that $K_n \subset K_{n+1}$.

Let $z \in T$. Since $T \subset \partial\Omega \setminus K_n$ we have $\left\| \sum_{k=1}^n p_k \right\|_z < \gamma \|h\|_z$ which implies

$$\begin{aligned} \|p_{n+1}\|_z &= \|g_j\|_z \geq \sqrt{\frac{1}{4N_0}} \left\| h - \left\| \sum_{k=1}^n p_k \right\|_z \right\| \geq \frac{1}{2\sqrt{N_0}} \left(\|h\|_z - \left\| \sum_{k=1}^n p_k \right\|_z \right) \\ &\geq \frac{1}{2\sqrt{N_0}} (\|h\|_z - \gamma \|h\|_z) \geq \frac{1}{2\sqrt{N_0}} (1 - \gamma) \|h\|_z = \gamma \|h\|_z, \end{aligned}$$

but $\left\| \sum_{k=1}^{n+1} p_k \right\|_z \geq \|p_{n+1}\|_z$, so $T \subset K_{n+1}$. In particular

$$\sigma(K_{n+1} \setminus K_n) \geq \sigma(T) \geq \frac{1}{2N_0} \sigma(\partial\Omega \setminus K_n).$$

We have constructed a sequence polynomials $\{p_k\}_{k \in \mathbb{N}}$ which fulfills the properties (1)-(3).

Since (for all $N \in \mathbb{N}$):

$$\begin{aligned} 1 &\geq \sum_{n=1}^{\infty} \sigma(K_{n+1} \setminus K_n) \geq \sum_{n=1}^{\infty} \frac{1}{2N_0} \sigma(\partial\Omega \setminus K_n) \geq \sum_{n=1}^N \frac{1}{2N_0} \sigma(\partial\Omega \setminus K_N) \\ &= \frac{N}{2N_0} \sigma(\partial\Omega \setminus K_N) \end{aligned}$$

there exists $N \in \mathbb{N}$ such that $\sigma(\partial\Omega \setminus K_N) < \tilde{\varepsilon}$. In particular $\sigma(K_N) > 1 - \tilde{\varepsilon}$ and we can define $K = K_N$ and $p = \sum_{k=1}^N p_k$, which now fulfills all the required properties. ■

Lemma 3. *Let $\varepsilon, a \in (0, 1)$ and $m \in \mathbb{N}$. There exists a natural number N and polynomials p_1, \dots, p_N such that:*

- each nonzero term in the expansion of p_n has a degree greater than m and less than the degree of each term in the expansion of p_{n+1} ,
- $|p_n| < a$ on $\partial\Omega$,
- $\left| \sum_{k=1}^N p_k \right| < 1$ on $\partial\Omega$,
- $\sigma\left(z \in \partial\Omega : \left\| \sum_{k=1}^N p_k \right\|_z \geq \frac{1}{2}\right) > 1 - \varepsilon$

Proof. Let $\gamma > 0$ be the number from Lemma 2. We define a sequence of polynomials $\{p_k\}_{k=1}^{\infty}$ with the following properties:

1. each nonzero term in the expansion of p_k has a degree greater than m and less than the degree of each term in the expansion of p_{k+1} ,
2. $\left| \sum_{j=1}^k p_j \right| < 1$ on $\partial\Omega$,
3. $|p_k| < \min\left\{a, 1 - \left| \sum_{j=1}^{k-1} p_j \right|\right\}$ on $\partial\Omega$, ($k > 1$),

4. if $k > 1$ then the circular, compact set:

$$T_k := \left\{ z \in \partial\Omega : \|p_k\|_z \geq \gamma \left\| \min \left\{ a, 1 - \left| \sum_{j=1}^{k-1} p_j \right| \right\} \right\|_z \right\}$$

has the property: $\sigma(T_k) > 1 - \varepsilon 2^{-k}$.

Let $p_1 = 0$. The properties (1)-(3) are fulfilled for $k = 1$. Now suppose that we have defined p_1, \dots, p_k with the properties (1)-(4). Due to Lemma 2 used for the data:

$$\kappa := \max_j \deg p_j, \tilde{\varepsilon} := \varepsilon 2^{-k-1}, h := \min \left\{ a, 1 - \left| \sum_{j=1}^k p_j \right| \right\}$$

there exists a polynomial p_{k+1} with the following properties:

- each nonzero monomial in p_{k+1} has a degree greater than κ ,
- $|p_{k+1}| < h$ on $\partial\Omega$,
- $\sigma(\{z \in \partial\Omega : \|p_{k+1}\|_z \geq \gamma \|h\|_z\}) > 1 - \tilde{\varepsilon} = 1 - \varepsilon 2^{-k-1}$.

Now we observe that the properties (1),(3),(4) are obvious. Since:

$$\left| \sum_{j=1}^{k+1} p_j \right| \leq \left| \sum_{j=1}^k p_j \right| + |p_{k+1}| < \left| \sum_{j=1}^k p_j \right| + 1 - \left| \sum_{j=1}^k p_j \right| = 1,$$

we obtain the property (2), which finishes the construction of the sequence $\{p_k\}$.

Let us consider $\{p_k\}_{k=1}^\infty$ and $\{T_k\}_{k=2}^\infty$ with properties (1)-(4). We can define a compact, circular set $T := \bigcap_{j=2}^\infty T_j$ and calculate:

$$\sigma(\partial\Omega \setminus T) \leq \sum_{j=2}^\infty \sigma(\partial\Omega \setminus T_j) < \sum_{j=2}^\infty \varepsilon 2^{-j} < \varepsilon.$$

In particular $\sigma(T) > 1 - \varepsilon$. Let us consider a sequence of continuous functions: $g_k : T \ni z \mapsto \left\| \sum_{j=1}^k p_j \right\|_z$. Since $g_k < 1$ and $g_k \leq g_{k+1}$ there exists $\lim_{k \rightarrow \infty} g_k(z) \leq 1$. In particular $\sum_{j=1}^\infty \|p_j\|_z^2 \leq 1$, which implies that $\lim_{k \rightarrow \infty} \|p_j\|_z = 0$ for $z \in T$. Since $\|p_k\|_z \geq \gamma \left\| \min \left\{ a, 1 - \left| \sum_{j=1}^{k-1} p_j \right| \right\} \right\|_z$ we have $\lim_{k \rightarrow \infty} \left\| 1 - \left| \sum_{j=1}^{k-1} p_j \right| \right\|_z = 0$, which gives us $\sum_{j=1}^\infty \|p_j\|_z^2 = 1$ for $z \in T$. Since $\{g_k\}$ is a bounded, increasing sequence of continuous functions with limits equal to 1 for all points $z \in T$ therefore the sequence $\{g_k\}$ is uniformly convergent to 1 on T and hence there exists a natural number N such that $g_N \geq \frac{1}{2}$ on T . In particular

$$T \subset \left\{ z \in \partial\Omega : \left\| \sum_{k=1}^N p_k \right\|_z \geq \frac{1}{2} \right\},$$

which finishes the proof:

$$\sigma \left(\left\{ z \in \partial\Omega : \left\| \sum_{k=1}^N p_k \right\|_z \geq \frac{1}{2} \right\} \right) \geq \sigma(T) > 1 - \varepsilon. \quad \blacksquare$$

Now we are able to prove the main **Theorem**:

Proof. Given $j \in \mathbb{N}$ due to Lemma 3 there exist a natural number N_j and nonzero polynomials $p_{j,1}, \dots, p_{j,N_j}$ such that

1. each nonzero term in the expansion of $p_{j,i}$ has a degree less than the degree of each term in the expansion of $p_{j,i+1}$ or $p_{j+1,k}$ for all $1 \leq k \leq N_{j+1}$,
2. $|p_{j,i}| < 2^{-j}$ on $\partial\Omega$,
3. $\left| \sum_{i=1}^{N_j} p_{j,i} \right| < 1$ on $\partial\Omega$,
4. if $T_j := \left\{ z \in \partial\Omega : \left\| \sum_{i=1}^{N_j} p_{j,i} \right\|_z \geq \frac{1}{2} \right\}$ then $\sigma(T_j) > 1 - 2^{-j}$.

Let us define

$$f = \sum_{j=1}^{\infty} \frac{1}{j^2} \sum_{i=1}^{N_j} p_{j,i}.$$

The property (3) guarantees that we have just defined a holomorphic function which is continuous to the boundary.

Given j, i let $I(j, i)$ denotes all degrees of homogeneous polynomials in homogeneous expansion of $p_{j,i}$:

$$p_{j,i} = \sum_{m \in I(j,i)} p_{j,i,m}$$

where $p_{j,i,m}$ denotes a homogeneous polynomial of a degree m . Using these homogeneous polynomials we can obtain the expansion in Taylor coefficients for slice functions of f :

$$f(\lambda z) = \sum_{j=1}^{\infty} \frac{1}{j^2} \sum_{i=1}^{N_j} \sum_{m \in I(j,i)} p_{j,i,m}(z) \lambda^m.$$

Let $s \in (0, 2)$. We can observe $\sum_m \|p_{j,i,m}\|_z^2 = \|p_{j,i}\|_z^2$. Since $0 < \frac{s}{2} < 1$ we can use a triangle inequality in the metric space $l^{\frac{s}{2}}$ to achieve:

$$\|p_{j,i}\|_z^s = \left(\|p_{j,i}\|_z^2 \right)^{s/2} = \left(\sum_m \|p_{j,i,m}\|_z^2 \right)^{s/2} \leq \sum_m \left(\|p_{j,i,m}\|_z^2 \right)^{s/2} = \sum_m \|p_{j,i,m}\|_z^s.$$

The property (2) implies: $\|p_{j,i}\|_z 2^j < 1$ for $z \in \partial\Omega$. Now we can estimate:

$$\begin{aligned} \sum_{j,i,m} \left| j^{-2} p_{j,i,m}(z) \right|^s &= \sum_{j,i,m} j^{-2s} \|p_{j,i,m}\|_z^s \geq \sum_{j,i} j^{-2s} \|p_{j,i}\|_z^s \\ &\geq \sum_{j,i} j^{-2s} \|p_{j,i}\|_z^s \left(\|p_{j,i}\|_z 2^j \right)^{2-s} = \sum_{j,i} j^{-2s} \|p_{j,i}\|_z^2 2^{j(2-s)} \end{aligned}$$

for $z \in \partial\Omega$.

Let $D := \bigcup_{k=1}^{\infty} \bigcap_{j=k}^{\infty} T_j$. Since $\sigma\left(\bigcap_{j=k}^{\infty} T_j\right) \geq 1 - \sum_{j=k}^{\infty} 2^{-j} = 1 - 2^{-k+1}$ we have $\sigma(D) = 1$.

Now we can choose $z \in D$. There exists $k(z) \in \mathbb{N}$ such that $z \in \bigcap_{j=k(z)}^{\infty} T_j$. Using the property (4) we can estimate:

$$\begin{aligned} \sum_{j,i,m} \left| j^{-2} p_{j,i,m}(z) \right|^s &\geq \sum_{j,i} j^{-2s} \|p_{j,i}\|_z^2 2^{j(2-s)} \geq \sum_{j=k(z)}^{\infty} j^{-2s} 2^{j(2-s)} \sum_{i=1}^{N_j} \|p_{j,i}\|_z^2 \\ &\geq \frac{1}{4} \sum_{j=k(z)}^{\infty} j^{-2s} 2^{j(2-s)} = \infty, \end{aligned}$$

which finishes the proof. ■

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