

141. Some Applications of the Functional-Representations of Normal Operators in Hilbert Spaces. III

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In this paper we shall turn to the problem of finding the extended Fourier-series expansion corresponding to each of the functions $S(\lambda)$, $\Phi(\lambda)$, $\Psi(\lambda)$, and $R(\lambda)$ defined in the statement of Theorem 1 [cf. Vol. 38, No. 6 (1962), pp. 263–268].

Theorem 6. Let $\{\lambda_\nu\}$, $S(\lambda)$, and $R(\lambda)$ be the same notations as those in Theorem 1 respectively. Then, for every ρ with $\sup_\nu |\lambda_\nu| < \rho < \infty$ and every κ with $0 \leq \kappa < \infty$,

$$(7) \quad R(\kappa \rho e^{i\theta}) = \frac{a_0}{2} + \frac{1}{2} \sum_{n=1}^{\infty} (a_n - ib_n) (\kappa e^{i\theta})^n \quad (\theta: \text{variable}),$$

where

$$(8) \quad \begin{cases} a_n = \frac{1}{\pi} \int_0^{2\pi} S(\rho e^{it}) \cos nt \, dt \\ b_n = \frac{1}{\pi} \int_0^{2\pi} S(\rho e^{it}) \sin nt \, dt \end{cases} \quad (n=0, 1, 2, 3, \dots)$$

and the series on the right-hand side converges absolutely and uniformly.

Proof. It follows from Theorem 1 that

$$\begin{aligned} \frac{1}{2} (a_n - ib_n) &= \frac{1}{2\pi} \int_0^{2\pi} S(\rho e^{it}) e^{-int} \, dt \quad (n=0, 1, 2, 3, \dots) \\ &= \frac{1}{2\pi i} \int_{|\lambda|=\rho} \frac{S(\lambda) \rho^n}{\lambda^{n+1}} \, d\lambda \\ &= \frac{R^{(n)}(0) \rho^n}{n!}, \end{aligned}$$

where $0!$ and $R^{(0)}(0)$ denote 1 and $R(0)$ respectively, so that

$$\begin{aligned} \frac{a_0}{2} + \frac{1}{2} \sum_{n=1}^{\infty} (a_n - ib_n) (\kappa e^{i\theta})^n &= \sum_{n=0}^{\infty} \frac{R^{(n)}(0)}{n!} (\kappa \rho e^{i\theta})^n \quad (0 \leq \kappa < \infty) \\ &= R(\kappa \rho e^{i\theta}). \end{aligned}$$

In addition, the absolute and uniform convergence of the series on the right-hand side of (7) is a direct consequence of the hypothesis that $R(\lambda)$ is regular on the domain $\{\lambda: |\lambda| < \rho\}$.

Theorem 7. Let $\{\lambda_\nu\}$, $S(\lambda)$, and $R(\lambda)$ be the same notations as before. Then, for every ρ with $\sup_\nu |\lambda_\nu| < \rho < \infty$ and every κ with $0 < \kappa < 1$,

$$(9) \quad S\left(\frac{\rho e^{i\theta}}{\kappa}\right) = \frac{a_0}{2} + \frac{1}{2} \sum_{n=1}^{\infty} (a_n - ib_n) \left(\frac{e^{i\theta}}{\kappa}\right)^n + \frac{1}{2} \sum_{n=1}^{\infty} (a_n + ib_n) \left(\frac{\kappa}{e^{i\theta}}\right)^n,$$

where a_n and b_n are given by (8) and the two series on the right-hand side both converge absolutely and uniformly.

Proof. As already demonstrated in my preceding paper, the equality

$$(10) \quad S\left(\frac{\rho e^{i\theta}}{\kappa}\right) - R\left(\frac{\rho e^{i\theta}}{\kappa}\right) + R(\kappa \rho e^{i\theta}) = \frac{1}{2\pi} \int_0^{2\pi} S(\rho e^{it}) \frac{1 - \kappa^2}{1 + \kappa^2 - 2\kappa \cos(\theta - t)} dt$$

holds for every ρ with $\sup |\lambda_\nu| < \rho < \infty$ and every κ with $0 < \kappa < 1$.

Moreover, in the same manner as that for the real Poisson integral, we can find that the complex Poisson integral on the right-hand side of (10) is expansible in the form

$$\frac{a_0}{2} + \sum_{n=1}^{\infty} \kappa^n (a_n \cos n\theta + b_n \sin n\theta)$$

where a_n and b_n are given by (8). By applying this result and Theorem 6 to (10) we have

$$\begin{aligned} S\left(\frac{\rho e^{i\theta}}{\kappa}\right) &= \frac{a_0}{2} + \sum_{n=1}^{\infty} \kappa^n (a_n \cos n\theta + b_n \sin n\theta) + \frac{1}{2} \sum_{n=1}^{\infty} (a_n - ib_n) \left(\frac{e^{i\theta}}{\kappa}\right)^n \\ &\quad - \frac{1}{2} \sum_{n=1}^{\infty} (a_n - ib_n) (\kappa e^{i\theta})^n \quad (0 < \kappa < 1), \end{aligned}$$

where the three series on the right-hand side converge absolutely and uniformly on account of the fact that the sets $\{a_n\}$ and $\{b_n\}$ both are bounded and that $\frac{1}{2}(a_n - ib_n) = R^{(n)}(0)\rho^n/n!$ for $n=0, 1, 2, 3, \dots$; and by direct calculation it is easily found that the just established expansion of $S\left(\frac{\rho e^{i\theta}}{\kappa}\right)$ is rewritten in the form of the right-hand side of (9). Moreover it is clear that the last series on the right of (9) converges absolutely and uniformly for any κ with $0 < \kappa < 1$.

With these results the proof of the theorem is complete.

Theorem 8. Let $\{\lambda_\nu\}$ and $S(\lambda)$ be the same notations as before. If all the accumulation points of $\{\lambda_\nu\}$ form a countable set, then the first principal part $\Phi(\lambda)$ of $S(\lambda)$ is expansible in the form

$$\Phi\left(\frac{\rho e^{i\theta}}{\kappa}\right) = \frac{1}{2} \sum_{n=1}^{\infty} (a_n + ib_n) \left(\frac{\kappa}{e^{i\theta}}\right)^n \quad (0 < \kappa < 1, \sup |\lambda_\nu| < \rho < \infty),$$

where a_n and b_n are given by (8) and the series on the right-hand side converges absolutely and uniformly.

Proof. By the hypothesis on the set $\{\lambda_\nu\}$ we have

$$\begin{aligned} \Phi\left(\frac{\rho e^{i\theta}}{\kappa}\right) &= \sum_{\alpha=1}^m \sum_{\nu} \sigma_{\alpha}^{(\nu)} \left(\frac{\rho e^{i\theta}}{\kappa} - \lambda_\nu\right)^{-\alpha} \\ &= \frac{1}{2\pi} \int_0^{2\pi} S(\rho e^{it}) \frac{1 - \kappa^2}{1 + \kappa^2 - 2\kappa \cos(\theta - t)} dt - R(\kappa \rho e^{i\theta}) \end{aligned}$$

$$(0 < \kappa < 1, \sup |\lambda_\nu| < \rho < \infty),$$

as already shown in (2) of my preceding paper. Consequently it is found immediately from the course of the proof of Theorem 7 that

$$\begin{aligned} \Phi\left(\frac{\rho e^{i\theta}}{\kappa}\right) &= \frac{a_0}{2} + \sum_{n=1}^{\infty} \kappa^n (a_n \cos n\theta + b_n \sin n\theta) - \frac{a_0}{2} - \frac{1}{2} \sum_{n=1}^{\infty} (a_n - ib_n) (\kappa e^{i\theta})^n \\ &= \frac{1}{2} \sum_{n=1}^{\infty} (a_n + ib_n) \left(\frac{\kappa}{e^{i\theta}}\right)^n, \end{aligned}$$

where the series on the right of the final relation converges absolutely and uniformly.

Remark. If all the accumulation points of $\{\lambda_\nu\}$ form an uncountable set, the second principal part $\Psi(\lambda)$ is expansible in the form

$$\begin{aligned} \Psi\left(\frac{\rho e^{i\theta}}{\kappa}\right) &= \frac{1}{2} \sum_{n=1}^{\infty} (a_n + ib_n) \left(\frac{\kappa}{e^{i\theta}}\right)^n - \sum_{\alpha=1}^m \sum_{\nu} c_{\alpha}^{(\nu)} \left(\frac{\rho e^{i\theta}}{\kappa} - \lambda_\nu\right)^{-\alpha} \\ &(0 < \kappa < 1, \sup |\lambda_\nu| < \rho < \infty), \end{aligned}$$

as will be seen immediately from (1) in the preceding paper.

Theorem 9. Let $\{\lambda_\nu\}$ and $S(\lambda)$ be the same notations as those in Theorem 1 respectively. If there are a positive number σ with $\sup |\lambda_\nu| < \sigma < \infty$ and a countably infinite set of points $r_j e^{i\theta_j}$ with $\sup r_j < \sigma$ such that

$$\int_0^{2\pi} \frac{S(\sigma e^{it})}{\sigma e^{it} - r_j e^{i\theta_j}} dt = 0 \quad (j=1, 2, 3, \dots),$$

then the relations

$$\begin{aligned} \frac{1}{\pi} \int_0^{2\pi} \Re[S(\rho e^{it})] \cos nt \, dt &= -\frac{1}{\pi} \int_0^{2\pi} \Im[S(\rho e^{it})] \sin nt \, dt, \\ \frac{1}{\pi} \int_0^{2\pi} \Re[S(\rho e^{it})] \sin nt \, dt &= \frac{1}{\pi} \int_0^{2\pi} \Im[S(\rho e^{it})] \cos nt \, dt \end{aligned}$$

hold for every positive integer n and every ρ with $\sup |\lambda_\nu| < \rho < \infty$, and $S(\lambda)$ is expansible in the form

$$S\left(\frac{\rho e^{i\theta}}{\kappa}\right) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \left(\frac{\kappa}{e^{i\theta}}\right)^n \quad (0 < \kappa < 1),$$

where $a_n, n=0, 1, 2, \dots$, are given by (8).

Proof. As already proved at the beginning of the proof of Corollary 1 in my preceding paper, it is found by hypothesis that the ordinary part $R(\lambda)$ of $S(\lambda)$ is a constant which will be denoted by C and hence that

$$\begin{aligned} S\left(\frac{\rho e^{i\theta}}{\kappa}\right) &= \frac{1}{2\pi} \int_0^{2\pi} S(\rho e^{i\varphi}) \frac{1 - \kappa^2}{1 + \kappa^2 - 2\kappa \cos(t - \varphi)} d\varphi \quad (0 < \kappa < 1, \sup |\lambda_\nu| < \rho < \infty) \\ (11) \quad &= \frac{a_0}{2} + \sum_{n=1}^{\infty} \kappa^n (a_n \cos nt + b_n \sin nt), \end{aligned}$$

where a_n and b_n are given by (8). Moreover, on the one hand,

$$\begin{aligned}
C &= R(0) \\
&= \frac{1}{2\pi i} \int_{|\lambda|=\rho} \frac{S(\lambda)}{\lambda} d\lambda \\
&= \frac{1}{2\pi} \int_0^{2\pi} S(\rho e^{it}) dt \\
&= \frac{a_0}{2},
\end{aligned}$$

and on the other hand,

$$\begin{aligned}
C &= R(z) \quad \left(z = r e^{i\theta}, r < \rho, \kappa = \frac{r}{\rho} \right) \\
&= \frac{1}{2\pi i} \int_{|\lambda|=\frac{\rho}{\kappa}} \frac{S(\lambda)}{\lambda - z} d\lambda \\
&= \frac{1}{2\pi} \int_0^{2\pi} \frac{S\left(\frac{\rho e^{it}}{\kappa}\right) \frac{\rho e^{it}}{\kappa}}{\frac{\rho e^{it}}{\kappa} - r e^{i\theta}} dt \\
&= \frac{1}{2\pi} \int_0^{2\pi} \frac{S\left(\frac{\rho e^{it}}{\kappa}\right)}{1 - \kappa^2 e^{i(\theta-t)}} dt.
\end{aligned}$$

By applying (11) and the just indicated relation $\frac{a_0}{2} = C$ to the final relation, we obtain

$$\begin{aligned}
C &= \frac{1}{2\pi} \int_0^{2\pi} \left\{ C + \sum_{n=1}^{\infty} \kappa^n (a_n \cos nt + b_n \sin nt) \right\} \times \\
&\quad \left\{ 1 + \sum_{n=1}^{\infty} (\kappa^2 e^{i\theta})^n (\cos nt - i \sin nt) \right\} dt \\
&= C + \frac{1}{2} \sum_{n=1}^{\infty} (a_n - i b_n) (\kappa^2 e^{i\theta})^n
\end{aligned}$$

and hence

$$\sum_{n=1}^{\infty} (a_n - i b_n) (\kappa^2 e^{i\theta})^n = 0.$$

If, for simplicity, we now make use of abbreviations

$$\begin{aligned}
A_n &= \frac{1}{\pi} \int_0^{2\pi} \Re[S(\rho e^{it})] \cos nt dt, \\
B_n &= \frac{1}{\pi} \int_0^{2\pi} \Im[S(\rho e^{it})] \cos nt dt, \\
C_n &= \frac{1}{\pi} \int_0^{2\pi} \Re[S(\rho e^{it})] \sin nt dt, \\
D_n &= \frac{1}{\pi} \int_0^{2\pi} \Im[S(\rho e^{it})] \sin nt dt,
\end{aligned}$$

the just established identity is rewritten, as follows:

$$\sum_{n=1}^{\infty} \kappa^{2n} \{ (A_n + D_n) + i(B_n - C_n) \} (\cos n\theta + i \sin n\theta) = 0.$$

Accordingly the two identities

$$\sum_{n=1}^{\infty} \kappa^{3n} \{ (A_n + D_n) \cos n\theta - (B_n - C_n) \sin n\theta \} \equiv 0,$$

$$\sum_{n=1}^{\infty} \kappa^{3n} \{ (A_n + D_n) \sin n\theta + (B_n - C_n) \cos n\theta \} \equiv 0$$

hold for every κ with $0 < \kappa < 1$, so that

$$(A_n + D_n) \cos n\theta \equiv (B_n - C_n) \sin n\theta,$$

$$(A_n + D_n) \sin n\theta \equiv -(B_n - C_n) \cos n\theta$$

for $n=1, 2, 3, \dots$. From the final two systems of identities, it follows at once that $A_n = -D_n$ and $B_n = C_n$ for $n=1, 2, 3, \dots$, and hence that $a_n = ib_n$ for $n=1, 2, 3, \dots$.

Furthermore we can easily find that an application of the system of relations $a_n = ib_n, n=1, 2, 3, \dots$, to (11) yields the desired expansion of $S\left(\frac{\rho e^{i\theta}}{\kappa}\right)$.

The proof of the theorem has thus been finished.

Remark. It can be verified without difficulty that, if there are a positive number σ with $\sup |\lambda_\nu| < \sigma < \infty$ and a countably infinite set of points z_j with $\sup |z_j| < \sigma$ such that the integrals

$$\int_{|\lambda|=\sigma} \frac{S(\lambda)}{(\lambda - z_j)^{\mu+1}} d\lambda \quad (j=1, 2, 3, \dots)$$

assume the same value, not zero, then results analogous to those of Theorem 9 are established for the μ -th derivative $S^{(\mu)}(\lambda)$ on the domain $\{\lambda: \sup |\lambda_\nu| < |\lambda| < \infty\}$. The same is true of the case where there exists a positive number σ with $\sup |\lambda_\nu| < \sigma < \infty$ such that

$$\int_{|\lambda|=\sigma} \frac{S(\lambda)}{\lambda^{\mu+1}} d\lambda \neq 0, \quad \int_{|\lambda|=\sigma} \frac{S(\lambda)}{\lambda^{\mu+p}} d\lambda = 0 \quad (p=2, 3, 4, \dots).$$

In either case it turns out, in fact, that $R(\lambda)$ is a polynomial in λ of precisely the degree μ , the ordinary part of $S^{(\mu)}(\lambda)$ is given by $R^{(\mu)}(\lambda)$, and the set of non-regular points of $S^{(\mu)}(\lambda)$ consists of the set $\{\lambda_\nu\}$ and its accumulation points.