

ON FOURIER SERIES
WITH RESPECT TO THE BESSEL POLYNOMIAL-SYSTEM

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1. Introduction. It is known [1] that the differential equation

$$z^2 \frac{d^2 \omega}{dz^2} + 2(z+1) \frac{d\omega}{dz} = n(n+1)\omega,$$

where n is an arbitrary non-negative integer, has as a special solution the Bessel polynomial:

$$\omega_n(z) = \sum_{r=0}^n \frac{(n+r)!}{r!(n-r)!} \left(\frac{z}{2}\right)^r = \frac{1}{2^n} e^{2/z} \frac{d^n}{dz^n} (z^{2n} e^{-2/z}).$$

These polynomials form an orthogonal system with the weight function $e^{-2/z}$ on the unit circle $U = \{z: |z| = 1\}$, that is

$$\int_U \omega_p(z) \omega_q(z) e^{-2/z} dz = 0 \quad \text{if } p \neq q.$$

Moreover,

$$\frac{1}{2\pi i} \int_U \omega_n^2(z) e^{-2/z} dz = (-1)^{n+1} \frac{2}{2n+1} \quad \text{for } n = 0, 1, 2, \dots$$

Here and below the integration is counter-clockwise along U .

Let $f(z)$ be a complex-valued function continuous on U ; write

$$c_n = \int_U f(z) \omega_n(z) e^{-2/z} dz / \int_U \omega_n^2(z) e^{-2/z} dz.$$

Then the series

$$(1) \quad \sum_{n=0}^{\infty} c_n \omega_n(z)$$

is called the *Fourier series* of f .

In the present note we give two theorems concerning the uniform and absolute convergence of Fourier series in the unit disc.

2. Fundamental lemmas. Let us begin with the following lemma:

2.1. The inequalities

$$\frac{(2n)!}{2^n n!} \leq \max_{|z| \leq 1} |\omega_n(z)| < e \frac{(2n)!}{2^n n!}$$

hold for $n = 0, 1, 2, \dots$

Proof. By the maximum modulus principle,

$$\max_{|z| \leq 1} |\omega_n(z)| = \max_{|\varphi| \leq \pi} |\omega_n(e^{i\varphi})|.$$

The polynomial $\omega_n(z)$ has positive coefficients. Hence the last maximum is equal to $\omega_n(1)$. Since

$$\omega_n(1) = \sum_{r=0}^n \frac{(n+r)!}{r!(n-r)!} \cdot \frac{1}{2^r} = e \left(\frac{2}{\pi}\right)^{1/2} K_{n+1/2}(1),$$

where

$$K_\nu(x) = \frac{\sqrt{\pi}}{\Gamma(\nu+1/2)} \left(\frac{x}{2}\right)^\nu \int_1^\infty e^{-xt} (t^2-1)^{\nu-1/2} dt$$

(see [3], § 3.71, [2], p. 153), we have

$$\omega_n(1) = \frac{e}{2^n n!} \int_1^\infty e^{-t} (t^2-1)^n dt.$$

Observing that

$$\begin{aligned} \frac{1}{e} \int_0^\infty e^{-s} s^{2n} ds &\leq \int_1^\infty e^{-t} (t^2-1)^n dt < \int_0^\infty e^{-t} t^{2n} dt, \\ \int_0^\infty e^{-x} x^{2n} dx &= (2n)!, \end{aligned}$$

we get the estimate as desired.

Let $S_m(z; f)$ be the m -th partial sum of Fourier series (1) of f , i. e.

$$(2) \quad S_m(z; f) = \sum_{n=0}^m c_n \omega_n(z) = \frac{1}{2\pi i} \int_{\sigma} f(t) \Phi_m(t, z) e^{-2^t} dt,$$

where

$$(3) \quad \Phi_m(t, z) = \frac{1}{2} \sum_{n=0}^m (-1)^{n+1} (2n+1) \omega_n(t) \omega_n(z).$$

By the formula ([1], p. 104-105)

$$\frac{1}{2\pi i} \int_{\Gamma} \omega_n(t) e^{-2/t} dt = \begin{cases} -2 & \text{if } n = 0, \\ 0 & \text{if } n = 1, 2, \dots, \end{cases}$$

the Fourier coefficients of $f(z) \equiv 1$ are $c_0 = 1$ and $c_n = 0$ for $n \geq 1$. Thus

2.2. *We have*

$$\frac{1}{2\pi i} \int_{\Gamma} \Phi_m(t, z) e^{-2/t} dt = 1$$

for any complex z and $m = 0, 1, 2, \dots$

Finally, a lemma of Christoffel's type will be given.

2.3. *The kernel (3) can be written in the form*

$$\Phi_m(t, z) = (-1)^{m+1} \frac{\omega_{m+1}(t) \omega_m(z) - \omega_{m+1}(z) \omega_m(t)}{2(t-z)}$$

for each complex $t, z, t \neq z$.

Proof. Applying the recurrence relation ([1], p. 101)

$$\omega_{n+1}(x) - (2n+1)x\omega_n(x) - \omega_{n-1}(x) = 0 \quad (n \geq 1),$$

we get

$$(t-z)(-1)^{n+1}(2n+1)\omega_n(t)\omega_n(z) = (-1)^{n+1}\{\omega_{n+1}(t)\omega_n(z) - \omega_{n+1}(z)\omega_n(t)\} - (-1)^n\{\omega_n(t)\omega_{n-1}(z) - \omega_n(z)\omega_{n-1}(t)\},$$

whence

$$\begin{aligned} & (t-z) \sum_{n=1}^m (-1)^{n+1} (2n+1) \omega_n(t) \omega_n(z) \\ &= (-1)^{m+1} \{\omega_{m+1}(t) \omega_m(z) - \omega_{m+1}(z) \omega_m(t)\} + \{\omega_1(t) \omega_0(z) - \omega_1(z) \omega_0(t)\}. \end{aligned}$$

Observing that the expression in the last braces equals to $t-z$, we obtain the required formula for $\Phi_m(t, z)$.

3. Main results. Now we shall present the following theorem:

3.1. If $\sum_{n=0}^{\infty} |a_n| < \infty$, then the Fourier series (1) of the function

$$(4) \quad f(z) = \sum_{n=0}^{\infty} a_n z^n$$

converges to $f(z)$ uniformly in the disc $|z| \leq 1$.

Proof. Suppose that $|z| < 1$. Using notation (2), (3) and lemmas 2.2 and 2.3, we have

$$\begin{aligned} S_m(z; f) - f(z) &= \frac{1}{2\pi i} \int_{\mathcal{U}} \{f(t) - f(z)\} \Phi_m(t, z) e^{-2/t} dt \\ &= \frac{(-1)^{m+1}}{4\pi i} \left\{ \omega_m(z) \int_{\mathcal{U}} g(t, z) \omega_{m+1}(t) e^{-2/t} dt - \right. \\ &\quad \left. - \omega_{m+1}(z) \int_{\mathcal{U}} g(t, z) \omega_m(t) e^{-2/t} dt \right\} \end{aligned}$$

with

$$g(t, z) = \{f(t) - f(z)\} / (t - z).$$

The identity

$$g(t, z) = \sum_{n=1}^{\infty} a_n \frac{t^n - z^n}{t - z} = \sum_{n=1}^{\infty} a_n (t^{n-1} + t^{n-2}z + \dots + z^{n-1})$$

implies

$$I_m(z) \equiv \int_{\mathcal{U}} g(t, z) \omega_m(t) e^{-2/t} dt = \sum_{n=1}^{\infty} a_n \left(\sum_{k=0}^{n-1} z^{n-1-k} \int_{\mathcal{U}} t^k \omega_m(t) e^{-2/t} dt \right).$$

Since ([1], p. 104-105)

$$\frac{1}{2\pi i} \int_{\mathcal{U}} t^k \omega_m(t) e^{-2/t} dt = \begin{cases} 0 & \text{if } k < m, \\ \frac{(-2)^{k+1} k!}{(k-m)!(m+k+1)!} & \text{if } k \geq m \end{cases}$$

and

$$\sum_{p=1}^q \frac{2^{m+p} (m+p-1)!}{(p-1)!(2m+p)!} < \frac{2^{m+1} m!}{(2m+1)!} e^2 \quad \text{for any } q \geq 1,$$

we get

$$\left| \frac{1}{4\pi i} I_m(z) \right| \leq e^2 \frac{2^m m!}{(2m+1)!} \lambda_m,$$

where $\lambda_m = \sum_{n=m+1}^{\infty} |a_n|$. This inequality together with 2.1 gives

$$\begin{aligned} |S_m(z; f) - f(z)| &\leq \frac{1}{4\pi} \{|\omega_m(z)||I_{m+1}(z)| + |\omega_{m+1}(z)||I_m(z)|\} \\ &\leq e^3 \left\{ \frac{\lambda_{m+1}}{(2m+1)(2m+3)} + \lambda_m \right\} \quad \text{for } |z| < 1. \end{aligned}$$

By Abel's theorem, the last estimate of $|S_m - f|$ remains true if $|z| = 1$, and thus the proof is completed.

Observing that

$$(5) \quad \begin{aligned} |c_n \omega_n(z)| &\leq |S_n(z; f) - f(z)| + |f(z) - S_{n-1}(z; f)| \\ &\leq 3e^3 \lambda_{n-1} \quad \text{when } |z| \leq 1, \end{aligned}$$

and using Abel's transformation, we obtain

3.2. If $\sum_{n=1}^{\infty} n|a_n| < \infty$, then the Fourier series (1) of (4) converges

absolutely for $|z| \leq 1$.

Notice that if $f(z)$ is regular and bounded in the disc $|z| < R$, $R > 1$, then there exists a constant A such that

$$|S_m(z; f) - f(z)| \leq A/R^m \quad \text{for } |z| \leq 1, m = 0, 1, 2, \dots$$

This result follows at once from (5) and the Cauchy inequality $|a_n| \leq M/R^n$ ($M = \text{const}$).

4. Appendix. We shall point out the generating functions for the polynomials $\omega_n(z)$ and their generalizations.

The power u^v ($u \neq 0$) will denote $\exp(v \text{Log } u)$, where $\text{Log } u$ is the principal value of $\log u$.

4.1. We have

$$(6) \quad (1 - 2zt)^{-1/2} \exp \left\{ \frac{1 - (1 - 2zt)^{1/2}}{z} \right\} = \sum_{n=0}^{\infty} \frac{\omega_n(z)}{n!} t^n$$

for each complex z, t such that $z \neq 0$, $|zt| < 1/2$.

Proof. The inequality $|zt| < 1/2$ implies $\text{Re}(1 - 2zt) > 0$. Denoting the left-hand side of (6) by $Q(t, z)$, we can write

$$Q(t, z) = \sum_{n=0}^{\infty} \varphi_n(z) t^n$$

in the disc $D_z = \{t: |t| < 1/|2z|\}, z \neq 0$.

Let C be a contour surrounding the point $t = 0$, $C \subset D$. Then

$$\varphi_n(z) = \frac{1}{2\pi i} \int_C \frac{Q(t, z)}{t^{n+1}} dt.$$

Substituting

$$\frac{1 - (1 - 2zt)^{1/2}}{z} = \frac{2}{z} - \frac{2}{u},$$

we obtain

$$\varphi_n(z) = \frac{1}{2\pi i} \int_{C'} \frac{u^{2n}}{2^n (u-z)^{n+1}} \exp\left(\frac{2}{z} - \frac{2}{u}\right) du,$$

where C' is a suitable contour surrounding $u = z$.

The residue of the last integrand at $u = z$ is equal to

$$\frac{1}{2^n n!} e^{2/z} \left[\frac{d^n}{du^n} (u^{2n} e^{-2/u}) \right]_{u=z}.$$

Consequently,

$$\varphi_n(z) = \omega_n(z)/n!,$$

and expansion (6) is established (cf. [1], p. 106).

Analogously, considering the generalized Bessel polynomials

$$\omega_n^*(z) = \sum_{r=0}^n \binom{n}{r} (n+r+a-2)^{(r)} \left(\frac{z}{b}\right)^r,$$

where $a, b \neq 0$ are real constants and $(l)^{(r)}$ means $l(l-1)\dots(l-r+1)$, we easily get

4.2. The formula

$$\frac{2^{a-2}}{(1-4zt/b)^{1/2}} \{1 + (1-4zt/b)^{1/2}\}^{2-a} \exp\left\{b \frac{1 - (1-4zt/b)^{1/2}}{2z}\right\} = \sum_{n=0}^{\infty} \frac{\omega_n^*(z)}{n!} t^n$$

holds, provided that $z \neq 0$, $|4zt| < |b|$ (see [1], p. 107-114).

REFERENCES

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