

On power series with positive coefficients

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In this note we prove:

Theorem. Let $F(x) = \sum_{k=0}^{\infty} a_k x^k$, $a_k \geq 0$, $0 \leq x < 1$, $S_n = \sum_{k=0}^n a_k$, and $r < 1$.

Then, for $1 \leq p \leq \infty$,

$$\left(\int_0^1 (1-x)^{-r} (F(x))^p dx \right)^{1/p} < \infty$$

if and only if

$$\left(\sum_{n=1}^{\infty} n^{r-2} S_n^p \right)^{1/p} < \infty. \quad ^1)$$

This theorem reduces for $r=0$ to a theorem of ASKEY [1] and for $p=1$ to a theorem of HEYWOOD [2]. The method of proof follows that of ASKEY.

Proof. We may assume $1 < p < \infty$, as the two limit cases are trivial.

Necessity. We write $1-x=y$. Then by virtue of the fact that $\left(1 - \frac{1}{n}\right)^n$ ($n=1, 2, \dots$)

is an increasing sequence, we have for $\frac{1}{n+1} \leq y \leq \frac{1}{n}$, $n \geq 2$

$$F(1-y) \geq \sum_{k=0}^n a_k (1-y)^k \geq \left(1 - \frac{1}{n}\right)^n \sum_{k=0}^n a_k,$$

i.e.,

$$F(1-y) \geq AS_n \quad \text{for} \quad \frac{1}{n+1} \leq y \leq \frac{1}{n} \quad (n = 2, 3, \dots),$$

¹⁾ For $p=\infty$ one has to take the limits as $p \rightarrow \infty$, i.e. $\sup_{0 \leq x < 1} F(x)$ and $\sup_{1 \leq n < \infty} S_n$.

where A is a positive constant not necessarily the same at each occurrence. Thus

$$\begin{aligned} \sum_{n=1}^{\infty} n^{r-2} S_n^p &\leq A \sum_{n=1}^{\infty} \int_{\frac{1}{n+1}}^{\frac{1}{n}} y^{-r} S_n^p dy = A \int_{\frac{1}{2}}^1 y^{-r} S_1^p dy + A \sum_{n=2}^{\infty} \int_{\frac{1}{n+1}}^{\frac{1}{n}} y^{-r} S_n^p dy \leq \\ &\leq A + A \int_0^{\frac{1}{2}} y^{-r} (F(1-y))^p dy \leq A + A \int_0^1 (1-x)^{-r} (F(x))^p dx < \infty. \end{aligned}$$

Sufficiency. We have

$$\begin{aligned} \int_0^1 (1-x)^{-r} (F(x))^p dx &= \sum_{n=1}^{\infty} \int_{\frac{1}{n+1}}^{\frac{1}{n}} y^{-r} (F(1-y))^p dy = \\ &= \sum_{n=1}^{\infty} \int_{\frac{1}{n+1}}^{\frac{1}{n}} y^{-r} \left(\sum_{k=0}^{\infty} a_k (1-y)^k \right)^p dy \leq A \sum_{n=1}^{\infty} \int_{\frac{1}{n+1}}^{\frac{1}{n}} y^{-r} \left(\sum_{k=0}^{\infty} a_k \left(1 - \frac{1}{n+1} \right)^k \right)^p dy \leq \\ &\leq A \sum_{n=1}^{\infty} n^{r-2} \left(\sum_{k=0}^{\infty} a_k \left(1 - \frac{1}{n+1} \right)^k \right)^p \leq A \sum_{n=1}^{\infty} n^{r-2} \left(\sum_{j=0}^{\infty} \sum_{k=nj}^{n(j+1)} a_k \left(1 - \frac{1}{n+1} \right)^k \right)^p \leq \\ &\leq A \sum_{n=1}^{\infty} n^{r-2} \left(\sum_{j=0}^{\infty} \left(1 - \frac{1}{n+1} \right)^{nj} \sum_{k=nj}^{n(j+1)} a_k \right)^p \equiv \Sigma_1. \end{aligned}$$

Since $\frac{1}{2} \geq \left(1 - \frac{1}{n+1} \right)^n \geq \left(1 - \frac{1}{n+2} \right)^{n+1}$ for $n = 1, 2, \dots$; we obtain that

$$\begin{aligned} \Sigma_1 &\leq A \sum_{n=1}^{\infty} n^{r-2} \left(\sum_{j=0}^{\infty} 2^{-j} \sum_{k=0}^{n(j+1)} a_k \right)^p \leq A \sum_{n=1}^{\infty} n^{r-2} \left(\sum_{i=1}^{\infty} 2^{-\frac{i}{2}} \cdot 2^{-\frac{i}{2}} \sum_{k=0}^{ni} a_k \right)^p \leq \\ &\leq A \sum_{n=1}^{\infty} n^{r-2} \left(\sum_{i=1}^{\infty} 2^{-\frac{ip}{2}} \right)^{\frac{p}{p'}} \left(\sum_{i=1}^{\infty} 2^{-\frac{ip}{2}} S_{ni}^p \right) \leq A \sum_{n=1}^{\infty} n^{r-2} \sum_{i=1}^{\infty} 2^{-\frac{ip}{2}} S_{ni}^p = \\ &= A \sum_{i=1}^{\infty} 2^{-\frac{ip}{2}} \sum_{n=1}^{\infty} n^{r-2} S_{ni}^p = A \sum_{i=1}^{\infty} 2^{-\frac{ip}{2}} \cdot i^{-r+2} \sum_{n=1}^{\infty} (in)^{r-2} S_{ni}^p \leq A \sum_{n=1}^{\infty} n^{r-2} S_n^p < \infty. \end{aligned}$$

The proof is thus completed.

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Added in proof. The author has recently observed that the theorem remains true also for $0 < p < 1$.

References

- [1] R. ASKEY, L^p behavior of power series with positive coefficients, *Proc. Amer. Math. Soc.*, **19** (1968), 303—305.
- [2] P. HEYWOOD, Integrability theorems for power series and Laplace transforms. I, *J. London Math. Soc.*, **30** (1955), 302—310.

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