

Asymptotic Relationships between Dirichlet Series*

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It is shown, inter alia, that under certain conditions the asymptotic relationship

$$\sum_{n=1}^{\infty} a_n s_n e^{-\lambda_n x} \sim l \sum_{n=1}^{\infty} a_n e^{-\lambda_n x} \quad \text{as } x \rightarrow 0+$$

between two Dirichlet series implies the same relationship with λ_n replaced by λ_n^c , $0 < c < 1$. © 1990 Academic Press, Inc.

1. INTRODUCTION

Suppose throughout that $\lambda := \{\lambda_n\}$ is a strictly increasing unbounded sequence of real numbers with $\lambda_1 \geq 0$, and that $a := \{a_n\}$ is a sequence of non-negative numbers such that

$$\sum_{n=1}^{\infty} a_n = \infty, \text{ and } \phi(x) := \sum_{n=1}^{\infty} a_n e^{-\lambda_n x} < \infty \quad \text{for all } x > 0.$$

Let $\{s_n\}$ and $\{u_n\}$ be sequences of complex numbers. The Abelian summability method A_λ (see [6, p. 71]) and the Dirichlet series method $D_{\lambda, a}$ (see [3]) are defined as follows:

$$\sum_{n=1}^{\infty} u_n = l(A_\lambda) \quad \text{if } \sum_{n=1}^{\infty} u_n e^{-\lambda_n x}$$

is convergent for all $x > 0$ and tends to l as $x \rightarrow 0+$;

$$s_n \rightarrow l(D_{\lambda, a}) \quad \text{if } \sum_{n=1}^{\infty} a_n s_n e^{-\lambda_n x}$$

is convergent for all $x > 0$ and

$$\frac{1}{\phi(x)} \sum_{n=1}^{\infty} a_n s_n e^{-\lambda_n x} \rightarrow l \text{ as } x \rightarrow 0+.$$

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When $\lambda_n := n$, the method A_λ reduces to the Abel method A , and the method $D_{\lambda,a}$ reduces to the power series method J_a (as defined in [2], for example).

From now on we assume that $\mu := \{\mu_n\}$, where $\mu_n := \lambda_n^c$, $0 < c < 1$.

The purpose of this note is to prove the following two inclusion theorems for the Abelian and Dirichlet series methods respectively:

THEOREM A. *Suppose that $\sum_{n=1}^\infty u_n = l(A_\lambda)$, and that $\sum_{n=1}^\infty u_n e^{-\mu_n x}$ is convergent for all $x > 0$. Then $\sum_{n=1}^\infty u_n = l(A_\mu)$.*

THEOREM D. *Suppose that $s_n \rightarrow l(D_{\lambda,a})$, and that $\sum_{n=1}^\infty a_n e^{-\mu_n x}$ and $\sum_{n=1}^\infty a_n s_n e^{-\mu_n x}$ are convergent for all $x > 0$. Then $s_n \rightarrow l(D_{\mu,a})$.*

The case $\lambda_n := n^p$, $p > 0$, of Theorem A is due to Cartwright [5]. An alternate proof of this case appears in [6, Appendix V]. The versions of both Theorem A and Theorem D with $\mu_n := \log \lambda_n$, $\lambda_1 \geq 1$ are also known ([6, Theorem 28] and [4] respectively).

2. A PRELIMINARY RESULT

Let $g(x) := e^{-x^c}$. Then $g(0+) = g(0)$ and, for $x > 0$, $g'(x) = -cx^{c-1}g(x)$, so that

$$g^{(n+1)}(x) = -cx^{c-1}g^{(n)}(x) - c \sum_{k=1}^n \binom{n}{k} (-1)^k (1-c)(2-c)\dots(k-c) x^{c-k-1} g^{(n-k)}(x).$$

Since $0 < c < 1$, it follows by induction that

$$(-1)^m g^{(m)}(x) > 0 \quad \text{for } x > 0, m = 0, 1, 2, \dots;$$

i.e., e^{-x^c} is completely monotonic in $[0, \infty)$. Therefore, by Bernstein's theorem [1, p. 56] (see also [7, p. 160]),

$$e^{-x^c} = \int_0^\infty e^{-xt} d\alpha(t) \quad \text{for } x \geq 0, \tag{1}$$

and hence

$$e^{-\mu_n x} = \int_0^\infty e^{-\lambda_n x^{1/c} t} d\alpha(t) \quad \text{for } x \geq 0, \tag{2}$$

where $\alpha(t)$ is bounded and non-decreasing in $[0, \infty)$. The integrals are normally interpreted in the Riemann–Stieltjes sense, but since it follows from (1) that $e^{-x^c} \geq \alpha(0+) - \alpha(0) \geq 0$ for all $x > 0$, and hence that $\alpha(0+) = \alpha(0)$, we may assume that $\alpha(t)$ is right-continuous on $[0, \infty)$ and interpret all integrals involving $d\alpha(t)$ in the Lebesgue–Stieltjes sense as follows: For $0 \leq a < b$,

$$\int_a^b d\alpha(t) := \int_{(a,b]} d\alpha(t) = \alpha(b+) - \alpha(a+) = \alpha(b) - \alpha(a)$$

and

$$\int_a^b f(t) d\alpha(t) := \int_{(a,b]} f(t) d\alpha(t),$$

the integrals over $(a, b]$ being Lebesgue–Stieltjes integrals. Further

$$\int_a^\infty f(t) d\alpha(t) := \lim_{b \rightarrow \infty} \int_a^b f(t) d\alpha(t)$$

whenever the limit exists.

3. PROOF OF THEOREM A

Suppose that $x > 0$ and define

$$f(x) := \sum_{n=1}^\infty u_n e^{-\lambda_n x}.$$

It follows from (2) that, for $\delta > 0$,

$$\begin{aligned} \sum_{n=1}^\infty u_n e^{-\mu_n x - \delta \lambda_n} &= \int_0^\infty \sum_{n=1}^\infty u_n e^{-\lambda_n x^{1/c} t - \delta \lambda_n} d\alpha(t) \\ &= \int_0^\infty f(x^{1/c} t + \delta) d\alpha(t), \end{aligned} \tag{3}$$

the inversion being justified because the series

$$\sum_{n=1}^\infty u_n e^{-\lambda_n x^{1/c} t - \delta \lambda_n}$$

is uniformly convergent for $t > 0$ (see [6, p. 76]) and $\int_0^\infty d\alpha(t) = 1$.

Further, the hypotheses of Theorem A imply that $f(t)$ is bounded on $(0, \infty)$. Letting $\delta \rightarrow 0+$ in (3), we obtain, by the Lebesgue–Stieltjes theorem on dominated convergence, that

$$\sum_{n=1}^{\infty} u_n e^{-\mu_n x} = \int_0^{\infty} f(x^{1/c} t) d\alpha(t),$$

and hence that

$$\sum_{n=1}^{\infty} u_n e^{-\mu_n x} \rightarrow \int_0^{\infty} l d\alpha(t) = l \quad \text{as } x \rightarrow 0+. \blacksquare$$

4. PROOF OF THEOREM D

Suppose that $x > 0$ and define

$$\begin{aligned} \phi_s(x) &:= \sum_{n=1}^{\infty} a_n s_n e^{-\lambda_n x}, & \psi(x) &:= \sum_{n=1}^{\infty} a_n e^{-\mu_n x}, \\ \psi_s(x) &:= \sum_{n=1}^{\infty} a_n s_n e^{-\mu_n x}. \end{aligned}$$

It follows from (2) that

$$\psi(x) = \int_0^{\infty} \sum_{n=1}^{\infty} a_n e^{-\lambda_n x^{1/c} t} d\alpha(t) = \int_0^{\infty} \phi(x^{1/c} t) d\alpha(t), \tag{4}$$

the inversion of summation and integration in (4) being justified because all the terms involved are positive. Next, it follows from (2) that, for $\delta > 0$,

$$\begin{aligned} \sum_{n=1}^{\infty} a_n s_n e^{-\mu_n x - \delta \lambda_n} &= \int_0^{\infty} \sum_{n=1}^{\infty} a_n s_n e^{-\lambda_n x^{1/c} t - \delta \lambda_n} d\alpha(t) \\ &= \int_0^{\infty} \phi_s(x^{1/c} t + \delta) d\alpha(t), \end{aligned} \tag{5}$$

the inversion being justified in this case because the series

$$\sum_{n=1}^{\infty} a_n s_n e^{-\lambda_n x^{1/c} t - \delta \lambda_n}$$

is uniformly convergent for $t > 0$ (see [6, p. 76]) and $\int_0^{\infty} d\alpha(t) = 1$.

Further, the hypotheses of Theorem D imply that, for fixed positive x and all positive t and δ , $|\phi_s(x^{1/c} t + \delta)| \leq M\phi(x^{1/c} t + \delta) + M \leq M\phi(x^{1/c} t) + M$, where M is a positive number independent of t and δ . Letting $\delta \rightarrow 0+$ in (5), we obtain, by the Lebesgue–Stieltjes theorem on dominated convergence, that

$$\psi_s(x) = \int_0^{\infty} \phi_s(x^{1/c} t) d\alpha(t). \tag{6}$$

It follows that

$$\frac{\psi_s(x)}{\psi(x)} = \frac{1}{\psi(x)} \int_0^{\infty} \phi(t) \sigma(t) d\alpha(x^{-1/c} t), \quad \text{where } \sigma(t) := \frac{\phi_s(t)}{\phi(t)}.$$

Suppose without loss of generality that $l = 0$, i.e., that $\sigma(t) \rightarrow 0$ as $t \rightarrow 0+$. Since $\sum_{n=1}^{\infty} a_n = \infty$, we have that $\psi(x) \rightarrow \infty$ as $x \rightarrow 0+$. Further, $\sum_{n=1}^{\infty} a_n s_n e^{-\lambda_n t}$ is uniformly convergent for $t \geq \delta > 0$, so that $|\phi_s(t)| \leq M_\delta$ for $t \geq \delta > 0$, where M_δ is a positive number independent of t . It follows from (4) and (6) that

$$\begin{aligned} \limsup_{x \rightarrow 0+} \left| \frac{\psi_s(x)}{\psi(x)} \right| &= \limsup_{x \rightarrow 0+} \frac{1}{\psi(x)} \left| \int_0^\delta \phi(t) \sigma(t) d\alpha(x^{-1/c} t) + \int_\delta^\infty \phi_s(t) d\alpha(x^{-1/c} t) \right| \\ &\leq \sup_{0 < t \leq \delta} |\sigma(t)| + \limsup_{x \rightarrow 0+} \frac{M_\delta}{\psi(x)} \int_0^\infty d\alpha(t) \\ &= \sup_{0 < t \leq \delta} |\sigma(t)| \rightarrow 0 \quad \text{as } \delta \rightarrow 0+, \end{aligned}$$

and hence that $\psi_s(x)/\psi(x) \rightarrow 0$ as $x \rightarrow 0+$. \blacksquare

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