On Laurent series with multiply positive coefficients

NATALYA A. ZHELTUKHINA

A b stract. We consider the class of doubly infinite sequences $\{a_k\}_{k=-\infty}^{\infty}$ whose truncated sequences $\{a_k\}_{k=-n}^n$ are 3-times positive in the sense of Pólya and Fekete for all $n = 1, 2, \ldots$, and $a_0 \neq 0$. We obtain a characterization of this class in terms of independent parameters. We also find an estimate of the growth order of the corresponding Laurent series $\sum_{k=-\infty}^{\infty} a_k z^k$.

1. Introduction and results

Let

(1.1)
$$\{a_n\}_{n=-\infty}^{\infty}, \quad a_0 \neq 0$$

be a doubly infinite sequence, and

(1.2)
$$f(z) = \sum_{n=-\infty}^{\infty} a_n z^n$$

the corresponding generating Laurent series. Recall [5] that the sequence (1.1) is called *totally positive* if all minors of the four-way infinite matrix

(1.3)
$$\begin{pmatrix} & & & & & & & & & & & \\ \dots & a_{-2} & a_{-1} & a_0 & a_1 & a_2 & a_3 & a_4 & \dots \\ \dots & a_{-3} & a_{-2} & a_{-1} & a_0 & a_1 & a_2 & a_3 & \dots \\ \dots & a_{-4} & a_{-3} & a_{-2} & a_{-1} & a_0 & a_1 & a_2 & \dots \\ \dots & \dots & & & & & & & & \\ \end{pmatrix}$$

are nonnegative. Denote by PF_{∞} the class of all totally positive sequences. In 1953, EDREI [1] found an exhaustive characterization of totally positive sequences (1.1) in terms of generating functions (1.2).

Edrei's Theorem (see [1], [2, p. 427]). A function f(z) is a generating function of a totally positive sequence if and only if

$$f(z) = Cz^k \exp(q_{-1}z^{-1} + q_1z) \prod_{i=1}^{\infty} \frac{(1 + \alpha_i z)(1 + \delta_i z^{-1})}{(1 - \beta_i z)(1 - \gamma_i z^{-1})},$$

Received June 12, 2001.

0133–3852/04/\$ 20.00 © 2004 Akadémiai Kiadó, Budapest where k is an integer and

$$C > 0, \quad q_{-1}, q_1, \alpha_i, \beta_i, \gamma_i, \delta_i \ge 0, \quad \sum_{i=1}^{\infty} (\alpha_i + \beta_i + \gamma_i + \delta_i) < \infty.$$

In [6] SCHOENBERG generalized the concept of a totally positive sequence as follows: Let r be a given natural number. We say that the sequence (1.1) is *r*-times positive, provided the matrix (1.3) has no negative minor of order $\leq r$.

Denote by PF_r the class of all r-times positive sequences, $r \in \mathbf{N}$. If a Laurent series (1.2) is a generating function of an r-times positive sequence, we shall write $f \in PF_r$. Evidently, $PF_1 \supset PF_2 \supset PF_3 \supset \cdots \supset$ PF_{∞} . Clearly, the class PF_1 consists of all sequences (1.1) with nonnegative coefficients. It is a simple matter to see that the class PF_2 consists of all sequences of the form

(1.4)
$$a_n = \exp\{-\psi(n)\}, \quad n \in \mathbf{Z}$$

where $\psi : \mathbf{Z} \to (-\infty; +\infty], \psi(0) < \infty$, is a convex function. The class PF_{∞} is characterized by Edrei's Theorem. The problem of the description of the classes $PF_r, 3 \leq r < \infty$, is at present far from being solved.

In view of Edrei's Theorem, SCHOENBERG [6] stated the problem of discovering analytical properties of the generating function (1.2) of an *r*-times positive sequence (1.1). He considered finite *r*-times positive sequences

$$(\ldots, 0, 0, a_0, a_1, \ldots, a_m, 0, 0, \ldots),$$

and described the zero distribution of the corresponding generating polynomials. Here we restrict ourselves to some subclasses of PF_r , $3 \leq r \leq \infty$, containing infinite sequences. Mostly, we deal with the case r = 3.

Denote by $TQ_r, r \in \mathbb{N} \cup \{\infty\}$, the class of all sequences (1.1) such that all truncated sequences

$${a_k}_{k=-n}^n := {\dots, 0, 0, a_{-n}, a_{-n+1}, \dots, a_n, 0, 0, \dots}, n = 1, 2, \dots,$$

are r-times positive. Their subclasses $Q_r \subset TQ_r$ consisting of all one-side sequences (with $a_n = 0$ for n < 0) were considered in [3] and [4]. We shall reduce the problem of characterization of the class TQ_3 to that of Q_3 . First, we present some known facts concerning Q_3 .

Theorem A (see [3]). If a formal power series

(1.5)
$$f(z) = \sum_{k=0}^{\infty} a_k z^k$$

belongs to Q_n for some $n \geq 3$, then it converges on the whole complex plane \mathbf{C} and its sum f(z) is an entire function of order 0. Moreover,

$$\limsup_{r \to \infty} \frac{\log M(r, f)}{(\log r)^2} \le \frac{1}{2\log \frac{1+\sqrt{5}}{2}}, \quad where \ M(r, f) = \max\{f(z) : |z| = r\}.$$

There is a characterization of class Q_3 in terms of independent parameters. The role of independent parameters is played by the points of the set $(0,\infty) \times [0,\infty) \times U$, where

(1.6)
$$U = \left\{ \{ \alpha_k \}_{k=2}^{\infty} : \begin{array}{cc} (i) & 0 \le \alpha_k \le 1, \\ (ii) & \text{if } \exists j \text{ with } \alpha_j = 0, \text{ then } a_k = 0, \end{array} \forall k \ge j \right\}.$$

Define the numbers

(1.6')
$$[\alpha_2] = 1 + \alpha_2, \quad [\alpha_2 \alpha_3] = 1 + \alpha_3 \sqrt{[\alpha_2]}, \quad [\alpha_2 \alpha_3 \alpha_4] = 1 + \alpha_4 \sqrt{[\alpha_2 \alpha_3]}, \\ \dots, \quad [\alpha_2 \alpha_3 \dots \alpha_n] = 1 + \alpha_n \sqrt{[\alpha_2 \alpha_3 \dots \alpha_{n-1}]}, \quad \dots$$

Theorem B (see [4]). A power series (1.5) belongs to Q_3 if and only if

$$a_{1} = a_{0}\alpha, \quad a_{n} = \frac{a_{0}\alpha^{n}\alpha_{2}^{n-1}\alpha_{3}^{n-2}\cdots\alpha_{n-1}^{2}\alpha_{n}}{[\alpha_{2}]^{n/2}[\alpha_{2}\alpha_{3}]^{(n-1)/2}\cdots[\alpha_{2}\alpha_{3}\cdots\alpha_{n-1}]^{3/2}[\alpha_{2}\alpha_{3}\cdots\alpha_{n}]},$$
where

where

$$a_0 > 0, \qquad \alpha \ge 0, \qquad \{\alpha_k\}_{k=2}^{\infty} \in U$$

and U is defined in (1.6).

Since TQ_3 is a subclass of PF_2 , any sequence (1.1) in TQ_3 admits representation (1.4). Set

 $N_1 = \min\{n \ge 1 : \psi(n) = +\infty\}$ $(N_1 = +\infty \text{ if } \psi(n) < +\infty, \forall n \ge 1),$ $N_2 = \max\{n \le -1: \psi(n) = +\infty\}$ $(N_2 = -\infty \text{ if } \psi(n) < +\infty, \forall n \le -1),$ and

$$\Delta_2 \psi(n) := \begin{cases} \psi(n) - 2\psi(n-1) + \psi(n-2) & \text{if } 1 \le n < N_1, \\ +\infty & \text{if } n \ge N_1 \text{ or } n \le N_2, \\ \psi(n) - 2\psi(n+1) + \psi(n+2) & \text{if } N_2 < n \le -1. \end{cases}$$

Define the sequence $\{\omega_n\}_{n=2}^{\infty}$ as follows:

(1.7)
$$\omega_2 = 1, \quad \omega_n = [\alpha_2 \alpha_3 \cdots \alpha_{n-1}]_{\alpha_2 = \alpha_3 = \cdots = \alpha_{n-1} = 1}, \quad n \ge 3.$$

Theorem C (see [4]). For a formal power series (1.5) to belong to Q_3 it is necessary and sufficient that

$$\Delta_2 \psi(n) \ge \log\left(1 + \frac{1}{\sqrt{\omega_n}}\right), \quad n \ge 2,$$

where ω_n , $n \geq 2$, are defined in (1.7).

Our main result allowing to reduce double-sided sequences to one-sided ones is stated in the following theorem.

Theorem 1. A Laurent series (1.2) belongs to the class TQ_3 if and only if both power series

$$f_1(z) = \sum_{k=0}^{\infty} a_{k-1} z^k$$
 and $f_2(z) = \sum_{k=0}^{\infty} a_{1-k} z^k$

belong to the class Q_3 .

It is natural to ask whether the class PF_3 itself satisfies the property: both power series in Theorem 1 belong to the class PF_3 . The answer is negative as the following example shows. The Laurent series

$$f(z) = \sum_{n = -\infty}^{\infty} q^{-n^2} z^n$$

belongs to PF_{∞} for any q > 1 (see [2, p. 433]). However, by the identity

$$I_k := \begin{vmatrix} q^{-(k+1)^2} & q^{-(k+2)^2} & q^{-(k+3)^2} \\ q^{-k^2} & q^{-(k+1)^2} & q^{-(k+2)^2} \\ 0 & q^{-k^2} & q^{-(k+1)^2} \end{vmatrix} =$$
$$= q^{-(k+1)^2 - (k+2)^2 - (k+3)^2 + 6k + 5} (q^6 - 2q^4 + 1), \quad k \in \mathbb{Z},$$

we conclude that $I_k < 0$ for $1 < q^2 < \frac{1+\sqrt{5}}{2}$, and hence it follows that

$$\sum_{n=k}^{\infty} q^{-n^2} z^n \notin PF_3 \quad \text{for } 1 < q^2 < \frac{1+\sqrt{5}}{2} \text{ for any } k \in \mathbf{Z}.$$

Theorems 1 and A allow us to derive the following estimates on the growth order of functions in TQ_3 .

Theorem 2. Let a Laurent series (1.2) belong to TQ_r for some $r \geq 3$. Then it converges in $\mathbb{C} \setminus \{0\}$ and

(1.8)
$$\limsup_{r \to \infty} \frac{\log M(r, f)}{(\log r)^2} \le \frac{1}{2\log \frac{1+\sqrt{5}}{2}},$$

(1.9)
$$\limsup_{r \to 0} \frac{\log M(r, f)}{(\log \frac{1}{r})^2} \le \frac{1}{2\log \frac{1+\sqrt{5}}{2}}$$

where $M(r, f) = \max\{f(z) : |z| = r\}.$

Combining Theorems 1 and B, we deduce a representation of the class TQ_3 in terms of independent parameters.

Theorem 3. A Laurent series (1.2) belongs to TQ_3 if and only if

$$a_0 = a_{-1}\alpha,$$

(1.10)

$$a_{n-1} = \frac{a_{-1}\alpha^n \alpha_2^{n-1} \alpha_3^{n-2} \cdots \alpha_{n-1}^2 \alpha_n}{[\alpha_2]^{n/2} [\alpha_2 \alpha_3]^{(n-1)/2} \cdots [\alpha_2 \alpha_3 \cdots \alpha_{n-1}]^{3/2} [\alpha_2 \alpha_3 \cdots \alpha_n]}, \quad n \ge 2,$$

(1.11)
$$a_{-n+1} = \frac{a_{-1}\alpha\beta^{n-1}\beta_2^{n-1}\beta_3^{n-2}\cdots\beta_{n-1}^2\beta_n}{[\beta_2]^{n/2}[\beta_2\beta_3]^{(n-1)/2}\cdots[\beta_2\beta_3\cdots\beta_{n-1}]^{3/2}[\beta_2\beta_3\cdots\beta_n]}, \quad n \ge 2,$$

where U is defined in (1.6) and

$$\alpha_{-1} > 0, \ \alpha > 0, \ \{\alpha_k\}_{k=2}^{\infty} \in U, \ \beta = \frac{1+\alpha_2}{\alpha\alpha_2}, \ \beta_2 = \alpha_2, \ \{\beta_{k+1}\}_{k=2}^{\infty} \in U.$$

Since $TQ_3 \subset PF_3$, Theorem 3 provides a rich source of functions from PF_3 . The important point to note here is that Theorem 3 allows us to construct functions in $PF_3 \setminus PF_4$. The problem of finding the greatest $n \geq 3$, such that $f(z) \in PF_n$ for some special functions f(z), was treated in ([2, Chapter 8, §12]).

Corollary. Let U be defined in (1.6). For any α_2 , $\frac{\sqrt{5}-1}{2} < \alpha_2 \leq 1$, there exist α_3 , β_3 , $0 < \alpha_3$, $\beta_3 \leq 1$, such that for all $\{\beta_{k+2}\}_{k=2}^{\infty} \in U$ and $\{\alpha_{k+2}\}_{k=2}^{\infty} \in U$, the sequence (1.1) defined in (1.10) and (1.11) belongs to $PF_3 \setminus PF_4$.

The next theorem is an immediate consequence of Theorems 1 and C.

Theorem 4. For a sequence (1.4) to belong to TQ_3 it is nessesary and sufficient that

$$\Delta_2 \psi(n) \ge \log\left(1 + \frac{1}{\sqrt{\omega_{n+1}}}\right), \quad n \ge 1$$

and

$$\Delta_2 \psi(n) \ge \log \left(1 + \frac{1}{\sqrt{\omega_{-n+1}}}\right), \quad n \le -1.$$

For a sequence (1.4) to be a PF_2 -sequence, we must have the convexity of the function $\psi : \mathbf{Z} \to (-\infty; \infty], \psi(0) < \infty$, that is, nonnegativity of $\Delta_2 \psi(n)$. Theorem 4 demonstrates how the nonnegativity changes if we require (1.4) to belong to $TQ_3 \subset PF_2$.

2. Proof of Theorem 1

Lemma 1.1. Let a Laurent series (1.2) belong to TQ_2 . Set

$$k_1 = \min\{k > 0: a_k = 0\}, \quad and \quad k_2 = \max\{k < 0: a_k = 0\}.$$

Then $a_k = 0$ for all $k < k_2 + 1$ and $k > k_1 - 1$.

Proof. Let us show that $a_k = 0$ for all $k \le k_2$. Assume $k_2 > -\infty$. We have

$$\begin{vmatrix} a_{k+1} & a_{k_2+1} \\ a_k & a_{k_2} \end{vmatrix} = -a_k a_{k_2+1} \ge 0$$

for all $k < k_2$. Hence, $a_k = 0$ for all $k \le k_2$. That $a_k = 0$ for all $k \ge k_1$ can be proved similarly.

Without loss of generality we may assume that $a_2 \neq 0$ and $a_{-2} \neq 0$, that is, $k_1 > 2$ and $k_2 < -2$. Lemma 1.1 allows us to introduce the positive numbers

$$\delta_k = \begin{cases} a_{k-1}^2 / (a_k a_{k-2}) & \text{if } 0 < k < k_1, \\ a_{k+1}^2 / (a_k a_{k+2}) & \text{if } k_2 < k < 0. \end{cases}$$

Note that $\delta_1 = \delta_{-1}$.

Lemma 1.2. Let the Laurent series (1.2) belong to TQ_3 . Then both

$$f_1(z) = \sum_{k=0}^{\infty} a_{k-1} z^k$$
 and $f_2(z) = \sum_{k=0}^{\infty} a_{1-k} z^k$

belong to Q_3 .

Proof. (i) Let us show that $f_1(z)$ belongs to Q_3 . We shall use the following test of *m*-times positivity, which is due to SCHONBERG [6].

Theorem (see [6]). Let $\{b_k\}_{k=0}^n$ be a finite sequence of numbers. Consider the matrices

where B_k consists of k rows and n + k columns. Assume that the following condition is satisfied for k = 1, 2, ..., m: all $k \times k$ -minors of B_k consisting of consecutive columns are strictly positive. Then $\{..., 0, b_0, b_1, ..., b_n, 0, ...\}$ is an m-times positive sequence.

Fix any $n, 1 < n < k_1$, and consider the following three matrices:

$$A_{1} = \begin{pmatrix} a_{-1} & a_{0} & a_{1} & \dots & a_{n} - \varepsilon \end{pmatrix},$$

$$A_{2} = \begin{pmatrix} a_{-1} & a_{0} & a_{1} & \dots & a_{n} - \varepsilon & 0 \\ 0 & a_{-1} & a_{0} & \dots & a_{n-1} & a_{n} - \varepsilon \end{pmatrix},$$

$$A_{3} = \begin{pmatrix} a_{-1} & a_{0} & a_{1} & \dots & a_{n} - \varepsilon & 0 & 0 \\ 0 & a_{-1} & a_{0} & \dots & a_{n-1} & a_{n} - \varepsilon & 0 \\ 0 & 0 & a_{-1} & \dots & a_{n-2} & a_{n-1} & a_{n} - \varepsilon \end{pmatrix}.$$

All minors of A_1 are positive for $0 < \varepsilon < a_n$. For all $m \in \mathbf{N} \cap \{m \le n\}$,

$$\begin{vmatrix} a_{-m+1} & a_m & 0\\ a_{-m} & a_{m-1} & a_m\\ 0 & a_{m-2} & a_{m-1} \end{vmatrix} = a_{-m+1}a_{m-2}a_m \Big(\delta_m - 1 - \frac{a_{m-1}a_{-m}}{a_{m-2}a_{-m+1}}\Big) \ge 0,$$

whence $\delta_m > 1$, $m \in \mathbf{N} \cap \{m \leq n\}$. Therefore, all 2×2 minors of A_2 consisting of consecutive columns

$$\begin{vmatrix} a_k & a_{k+1} \\ a_{k-1} & a_k \end{vmatrix} = a_{k-1}a_{k+1}(\delta_{k+1}-1), \quad 0 \le k \le n-1, \\ \begin{vmatrix} a_{-1} & a_0 \\ 0 & a_{-1} \end{vmatrix}, \quad \begin{vmatrix} a_n - \varepsilon & 0 \\ a_{n-1} & a_n - \varepsilon \end{vmatrix},$$

are strictly positive.

Consider all 3×3 minors of A_3 consisting of consecutive columns:

$$M_{-1} = \begin{vmatrix} a_{-1} & a_0 & a_1 \\ 0 & a_{-1} & a_0 \\ 0 & 0 & a_{-1} \end{vmatrix} > 0, \quad M_0 = \begin{vmatrix} a_0 & a_1 & a_2 \\ a_{-1} & a_0 & a_1 \\ 0 & a_{-1} & a_0 \end{vmatrix},$$
$$M_k = \begin{vmatrix} a_k & a_{k+1} & a_{k+2}(-\varepsilon) \\ a_{k-1} & a_k & a_{k+1} \\ a_{k-2} & a_{k-1} & a_k \end{vmatrix}, \quad 1 \le k \le n-2,$$
$$M_{n-1}(\varepsilon) = \begin{vmatrix} a_{n-1} & a_n - \varepsilon & 0 \\ a_{n-2} & a_{n-1} & a_n - \varepsilon \\ a_{n-3} & a_{n-2} & a_{n-1} \end{vmatrix},$$
$$M_n(\varepsilon) = \begin{vmatrix} a_n - \varepsilon & 0 & 0 \\ a_{n-1} & a_n - \varepsilon & 0 \\ a_{n-2} & a_{n-1} & a_n - \varepsilon \end{vmatrix} > 0.$$

Since $\{\ldots, 0, 0, a_{-k-1}, a_{-k}, \ldots, a_k, a_{k+1}, \ldots\}$ are 3-times positive, and $\delta_k > 1$ for all $1 \le k \le n-2$, we have

$$M_0 = \begin{vmatrix} a_0 & a_1 & 0\\ a_{-1} & a_0 & a_1\\ 0 & a_{-1} & a_0 \end{vmatrix} + a_2 a_{-1}^2 > 0$$

and

$$M_{k} \ge \begin{vmatrix} a_{k} & a_{k+1} & a_{k+2}(-\varepsilon) \\ a_{k-1} & a_{k} & a_{k+1} \\ a_{k-2} & a_{k-1} & a_{k} \end{vmatrix} = \\ = \begin{vmatrix} a_{k} & a_{k+1} & 0 \\ a_{k-1} & a_{k} & a_{k+1} \\ a_{k-2} & a_{k-1} & a_{k} \end{vmatrix} + (a_{k+2}(-\varepsilon))a_{k-2}a_{k}(\delta_{k}-1) > 0$$

for all sufficiently small ε .

We have

$$M_{n-1}(\varepsilon) = a_{n-1}^3 + (a_n - \varepsilon)^2 a_{n-3} - 2(a_n - \varepsilon)a_{n-1}a_{n-2},$$

$$M_{n-1}(0) \ge 0, \qquad M'_{n-1}(0) = 2a_n a_{n-3}(\delta_{n-1}\delta_n - 1) > 0.$$

Hence, $M_{n-1}(\varepsilon) > 0$ for all sufficiently small $\varepsilon > 0$. So, all 3×3 minors of A_3 consisting of consecutive columns are strictly positive. By Schoenberg's theorem stated above, it means that $\{\ldots, 0, 0, a_{-1}, \ldots, a_{n-1}, a_n - \varepsilon, 0, 0, \ldots\}$ is a 3-times positive sequence for all sufficiently small ε . Taking the limit as ε tends to 0, we have that $\{\ldots, 0, 0, a_{-1}, \ldots, a_{n-1}, a_n, 0, 0, \ldots\}$ is a 3-times positive sequence for all $n \in \mathbb{N}$. To prove that $f_1(z) \in Q_3$, it suffices to prove that $\{\ldots, 0, 0, a_{-1}, a_0, 0, 0, \ldots\}$ and $\{\ldots, 0, 0, a_{-1}, a_0, a_1, 0, 0, \ldots\}$ are 3-times positive sequences. But the first sequence is even totally positive. And the second one is 3-times positive, that follows from $f \in TQ_3$.

(ii) Note that $f \subset TQ_3$ implies $f(1/z) \in TQ_3$. Then, by part (i), $f_2(z) \in Q_3$.

Lemma 1.3. Let the Laurent series

$$f_1(z) = \sum_{k=0}^{\infty} a_{k-1} z^k$$
 and $f_2(z) = \sum_{k=0}^{\infty} a_{1-k} z^k$

both belong to Q_3 . Then the Laurent series (1.2) belongs to TQ_3 .

Proof. Fix any n > 1. Let k_1 and k_2 be as in Lemma 1.1. Denote

$$n_1 = \begin{cases} n & \text{if } k_1 = \infty, \\ \min\{n, k_1 - 1\} & \text{if } k_1 < \infty; \end{cases}$$
$$n_2 = \begin{cases} -n & \text{if } k_2 = -\infty \\ \max\{-n, k_2 + 1\} & \text{if } k_2 > -\infty \end{cases}$$

Let us prove that

$$\{\ldots, 0, 0, a_{n_2} - \varepsilon, a_{n_2+1}, \ldots, a_{n_1-1}, a_{n_1} - \varepsilon, 0, 0, \ldots\}$$

is a 3-times positive sequence for any sufficiently small ε . Consider the following three matrices:

$$A_1 = \begin{pmatrix} a_{n_2} - \varepsilon & a_{n_2+1} & \dots & a_{n_1-1} & a_{n_1} - \varepsilon \end{pmatrix},$$

Laurent series with multiply positive coefficients

$$A_{2} = \begin{pmatrix} a_{n_{2}} - \varepsilon & a_{n_{2}+1} & \dots & a_{n_{1}} - \varepsilon & 0 \\ 0 & a_{n_{2}} - \varepsilon & \dots & a_{n_{1}-1} & a_{n_{1}} - \varepsilon \end{pmatrix},$$
$$A_{3} = \begin{pmatrix} a_{n_{2}} - \varepsilon & a_{n_{2}+1} & a_{n_{2}+2} & \dots & a_{n_{1}} - \varepsilon & 0 & 0 \\ 0 & a_{n_{2}} - \varepsilon & a_{n_{2}+1} & \dots & a_{n_{1}-1} & a_{n_{1}} - \varepsilon & 0 \\ 0 & 0 & a_{n_{2}} - \varepsilon & \dots & a_{n_{1}-2} & a_{n_{1}-1} & a_{n_{1}} - \varepsilon \end{pmatrix}.$$

All minors of A_1 are strictly positive for $0 < \varepsilon < \min\{a_{n_1}, a_{n_2}\}$. For $1 \le m \le n_1$,

$$\begin{vmatrix} a_0 & a_m & 0\\ a_{-1} & a_{m-1} & a_m\\ 0 & a_{m-2} & a_{m-1} \end{vmatrix} = a_0 a_{m-2} a_m \Big(\delta_m - 1 - \frac{a_{-1} a_{m-1}}{a_0 a_{m-2}} \Big) \ge 0.$$

So, $\delta_m > 1$ for all $m, 1 \leq m \leq n_1$. Similarly, $\delta_m > 1$ for all $m, n_2 \leq m \leq -1$. Therefore, all 2×2 minors of A_2 consisting of consecutive columns:

$$\begin{vmatrix} a_{n_2} - \varepsilon & a_{n_2+1} \\ 0 & a_{n_2} - \varepsilon \end{vmatrix}, \quad \begin{vmatrix} a_{k-1} & a_k \\ a_{k-2} & a_{k-1} \end{vmatrix} = a_k a_{k-2} (\delta_k - 1), \quad 1 \le k \le n_1, \\ \begin{vmatrix} a_{k-1} & a_k \\ a_{k-2} & a_{k-1} \end{vmatrix} = a_k a_{k-2} (\delta_{k-2} - 1), \quad n_2 + 2 \le k \le 1, \quad \begin{vmatrix} a_{n_1} - \varepsilon & 0 \\ a_{n_1-1} & a_{n_1} - \varepsilon \end{vmatrix}$$

are strictly positive. Consider all 3×3 minors of A_3 consisting of consecutive columns:

$$M_{n_{2}+1}(\varepsilon) = \begin{vmatrix} a_{n_{2}+1} & a_{n_{2}+2} & a_{n_{2}+3} \\ a_{n_{2}}-\varepsilon & a_{n_{2}+1} & a_{n_{2}+2} \\ 0 & a_{n_{2}}-\varepsilon & a_{n_{2}+1} \end{vmatrix},$$
$$M_{n_{1}-1}(\varepsilon) = \begin{vmatrix} a_{n_{1}-1} & a_{n_{1}}-\varepsilon & 0 \\ a_{n_{1}-2} & a_{n_{1}-1} & a_{n_{1}}-\varepsilon \\ a_{n_{1}-3} & a_{n_{1}-2} & a_{n_{1}-1} \end{vmatrix},$$
$$M_{k} = \begin{vmatrix} a_{k} & a_{k+1} & a_{k+2} \\ a_{k-1} & a_{k} & a_{k+1} \\ a_{k-2} & a_{k-1} & a_{k} \end{vmatrix}, \quad n_{2}+2 \le k \le n_{1}-2.$$

Since $f_1(z) \in Q_3$, for $k \ge 1$ we have

$$M_k > \begin{vmatrix} a_k & a_{k+1} & 0\\ a_{k-1} & a_k & a_{k+1}\\ a_{k-2} & a_{k-1} & a_k \end{vmatrix} \ge 0.$$

Since $f_2(z) \in Q_3$, for $k \leq -1$ we have

$$M_k > \begin{vmatrix} a_k & a_{k+1} & a_{k+2} \\ a_{k-1} & a_k & a_{k+1} \\ 0 & a_{k-1} & a_k \end{vmatrix} \ge 0.$$

Since $f_1(z) \in Q_3$, we also have

$$M_0 = \begin{vmatrix} a_0 & a_1 & a_2 \\ a_{-1} & a_0 & a_1 \\ a_{-2} & a_{-1} & a_0 \end{vmatrix} > \begin{vmatrix} a_0 & a_1 & a_2 \\ a_{-1} & a_0 & a_1 \\ 0 & a_{-1} & a_0 \end{vmatrix} \ge 0.$$

The claim that $M_{n_1-1}(\varepsilon)$ and $M_{n_2+1}(\varepsilon)$ are strictly positive for all sufficiently small $\varepsilon > 0$ one can prove by the same method as in Lemma 1.2. So, all 3×3 minors of A_3 consisting of consecutive columns are strictly positive. It follows from Schoenberg's theorem, stated at the beginning of the Proof of Lemma 1.2 that

 $\{\ldots, 0, 0, a_{n_2} - \varepsilon, a_{n_2+1}, \ldots, a_{n_1-1}, a_{n_1} - \varepsilon, 0, 0, \ldots\}$ is a 3-times positive sequence for any sufficiently small $\varepsilon > 0$. Taking the limit as ε tends to 0, we find that

 $\{\ldots 0, 0, a_{n_2}, a_{n_2+1}, \ldots, a_{n_1-1}, a_{n_1}, 0, 0, \ldots\}$ is a 3-times positive sequence.

3. Proof of Theorems 2, 3 and Corollary

Proof of Theorem 2. Consider

$$f_1(z) = \sum_{k=0}^{\infty} a_{k-1} z^k$$
 and $f_2(z) = \sum_{k=0}^{\infty} a_{1-k} z^k$.

By Lemma 1.2, both $f_1(z)$ and $f_2(z)$ belong to Q_3 . Applying Theorem A to $f_1(z)$ and $f_2(z)$, we have

$$\limsup_{r \to \infty} \frac{\log M(r, f_i)}{(\log r)^2} \le \frac{1}{2\log c}, \quad c = \frac{1 + \sqrt{5}}{2}, \ i = 1, 2.$$

Hence, the Laurent series

$$f(z) = \sum_{k=-\infty}^{\infty} a_k z^k = \frac{1}{z} f_1(z) + z f_2\left(\frac{1}{z}\right) - \frac{a_{-1}}{z} - a_0 - a_1 z$$

converges in $\mathbf{C} \setminus \{0\}$ and estimates (1.8) and (1.9) hold.

Proof of Theorem 3. (i) Let $f \in TQ_3$. Then by Lemma 1.2,

$$\sum_{k=0}^{\infty} a_{k-1} z^k \in Q_3,$$

and Theorem B gives representation (1.10). Also, by Lemma 1.2,

$$\sum_{k=0}^{\infty} a_{-k+1} z^k \in Q_3$$

and Theorem B gives

(3.1)

$$a_{-n+1} = \frac{a_1 \beta^n \beta_2^{n-1} \beta_3^{n-2} \cdots \beta_{n-1}^2 \beta_n}{[\beta_2]^{n/2} [\beta_2 \beta_3]^{(n-1)/2} \cdots [\beta_2 \beta_3 \cdots \beta_{n-1}]^{3/2} [\beta_2 \beta_3 \cdots \beta_n]}, \quad n \ge 2.$$

 $a_0 = a_1\beta,$

To prove (1.11), it remains to prove that

$$\beta = \frac{1+\alpha_2}{\alpha\alpha_2}, \quad \beta_2 = \alpha_2.$$

The formula (1.10) for the coefficient a_1 implies

$$\frac{a_{-1}}{a_1} = \frac{1+\alpha_2}{\alpha_2 \alpha^2} \,.$$

Formulas (1.10) and (3.1) for the coefficient a_0 give

$$a_{-1}\alpha = a_1\beta$$
, that is, $\beta = \frac{a_{-1}}{a_1}\alpha = \frac{1+\alpha_2}{\alpha_2\alpha}$.

It follows from $\delta_1 = \delta_{-1}$ that $\alpha_2 = \beta_2$.

(ii) Consider the Laurent series

$$g_1(z) = \frac{a_{-1}}{z} + a_{-1}\alpha + \sum_{n=2}^{\infty} a_{n-1}z^{n-1},$$

where $a_{-1} > 0$, $\alpha \ge 0$ and the coefficients a_{n-1} , $n \ge 2$, are given in (1.10). By Theorem B, the sequence $\{a_k\}_{k=-1}^{\infty}$ belongs to Q_3 .

Consider the Laurent series

$$g_2(z) = a_1 z^{-1} + a_1 \beta + \sum_{n=2}^{\infty} a_{-n+1} z^{n-1},$$

where

$$a_1 = \frac{a_{-1}\alpha^2 \alpha_2}{1 + \alpha_2}, \quad \beta = \frac{1 + \alpha_2}{\alpha \alpha_2}, \quad \beta_2 = \alpha_2,$$

and the coefficients a_{-n+1} , $n \ge 2$, are given in (1.11). We have $a_1\beta = a_{-1}\alpha$ and hence,

$$a_0 = a_{-1}\alpha = a_1\beta,$$

$$a_{-n+1} = \frac{a_1\beta^n\beta_2^{n-1}\beta_3^{n-2}\cdots\beta_{n-1}^2\beta_n}{[\beta_2]^{n/2}[\beta_2\beta_3]^{(n-1)/2}\cdots[\beta_2\beta_3\cdots\beta_{n-1}]^{3/2}[\beta_2\beta_3\cdots\beta_n]}, \quad n \ge 2.$$
By Theorem B, the sequence $\{a_n\}_{\infty}^{\infty}$ belongs to Ω_2 . By Theorem 1

By Theorem B, the sequence $\{a_{-k}\}_{k=-1}^{\infty}$ belongs to Q_3 . By Theorem 1,

$$f(z) = \sum_{k=-\infty}^{\infty} a_k z^k \in TQ_3.$$

Proof of Corollary. For a given $\alpha > 0$ and $\frac{\sqrt{5}-1}{2} < \alpha_2 \leq 1$, define the coefficients $a_0, a_1, a_{-1}, a_2, a_{-2}$ by formulas in (1.10) and (1.11). Taking appropriate α_n and β_n , $n \geq 3$, in formulas (1.10) and (1.11), we shall define $a_n, |n| \geq 3$, such that

$$f(z) = \sum_{k=-\infty}^{\infty} a_k z^k \in PF_3 \setminus PF_4.$$

Since, by (1.10) and (1.11),

$$\begin{vmatrix} a_0 & a_1 & a_2 & a_3 \\ a_{-1} & a_0 & a_1 & a_2 \\ a_{-2} & a_{-1} & a_0 & a_1 \\ a_{-3} & a_{-2} & a_{-1} & a_0 \end{vmatrix} \le \begin{vmatrix} a_0 & a_1 & a_2 & 0 \\ a_{-1} & a_0 & a_1 & a_2 \\ a_{-2} & a_{-1} & a_0 & a_1 \\ 0 & a_{-2} & a_{-1} & a_0 \end{vmatrix} =$$

$$= a_{-1}^{4} \begin{vmatrix} \alpha & \frac{\alpha^{2}\alpha_{2}}{[\alpha_{2}]} & \frac{\alpha^{3}\alpha_{2}^{2}\alpha_{3}}{[\alpha_{2}]^{3/2}[\alpha_{2}\alpha_{3}]} & 0 \\ 1 & \alpha & \frac{\alpha^{2}\alpha_{2}}{[\alpha_{2}]} & \frac{\alpha^{3}\alpha_{2}^{2}\alpha_{3}}{[\alpha_{2}]^{3/2}[\alpha_{2}\alpha_{3}]} \\ \frac{\alpha\beta^{2}\beta_{2}^{2}\beta_{3}}{[\beta_{2}]^{3/2}[\beta_{2}\beta_{3}]} & 1 & \alpha & \frac{\alpha^{2}\alpha_{2}}{[\alpha_{2}]} \\ 0 & \frac{\alpha\beta^{2}\beta_{2}^{2}\beta_{3}}{[\beta_{2}]^{3/2}[\beta_{2}\beta_{3}]} & 1 & \alpha \end{vmatrix} \end{vmatrix} = \\ = a_{-1}^{4} \left(\alpha^{4} - 3\frac{\alpha^{4}\alpha_{2}}{[\alpha_{2}]} + \frac{\alpha^{4}\alpha_{2}^{2}}{[\alpha_{2}]^{2}} + \frac{\alpha^{8}\beta^{4}\alpha_{2}^{8}\alpha_{3}^{2}\beta_{3}^{2}}{[\alpha_{2}]^{2}[\beta_{2}\beta_{3}]^{2}} + \right. \\ \left. + 2\frac{\alpha^{6}\beta^{2}\alpha_{2}^{4}\beta_{3}}{[\alpha_{2}]^{\frac{7}{2}}[\beta_{2}\beta_{3}]} + 2\frac{\alpha^{4}\alpha_{2}^{2}\alpha_{3}}{[\alpha_{2}]^{\frac{3}{2}}[\alpha_{2}\alpha_{3}]} - 2\frac{\alpha^{6}\beta^{2}\alpha_{2}^{4}\beta_{3}\alpha_{3}}{[\alpha_{2}]^{3}[\alpha_{2}\alpha_{3}][\beta_{2}\beta_{3}]} - \right. \\ \left. - 2\frac{\alpha^{6}\beta^{2}\alpha_{2}^{5}\alpha_{3}\beta_{3}}{[\alpha_{2}]^{4}[\alpha_{2}\alpha_{3}][\beta_{2}\beta_{3}]} \right) =: a_{-1}^{4}\alpha^{4}J(\alpha_{3},\beta_{3}), \end{aligned}$$

the inequality $J(\alpha_3, \beta_3) < 0$ yields $f(z) \notin PF_4$. Substituting $\beta = (1 + \alpha_2)/(\alpha_2 \alpha)$ into $J(\alpha_3, \beta_3)$, we have

$$J(\alpha_3, \beta_3) = 1 - 3\frac{\alpha_2}{[\alpha]} + \frac{\alpha_2^2}{[\alpha]^2} + \frac{\alpha_2^4 \alpha_3^2 \beta_3^2}{[\alpha_2]^2 [\alpha_2 \alpha_3]^2 [\beta_2 \beta_3]^2} + 2\frac{\alpha_2^2 \beta_3}{[\alpha_2]^{\frac{3}{2}} [\beta_2 \beta_3]} + 2\frac{\alpha_2^2 \alpha_3}{[\alpha_2]^{\frac{3}{2}} [\alpha_2 \alpha_3]} - 2\frac{\alpha_2^2 \beta_3 \alpha_3}{[\alpha_2] [\alpha_2 \alpha_3] [\beta_2 \beta_3]} - 2\frac{\alpha_2^2 \alpha_3 \beta_3}{[\alpha_2]^2 [\alpha_2 \alpha_3] [\beta_2 \beta_3]} = :J(0,0) + \alpha_3 J_1 + \beta_3 J_2.$$

In all fractions entering in the last equations the numerators do not exceed 1, while the denominators are greater than 1. Therefore, $|J_1| + |J_2| \le 9$. The quantity $\alpha_3 J_1 + \beta_3 J_2$ may be made arbitrarily small by choosing sufficiently

small $\alpha_3 > 0$ and $\beta_3 > 0$. Therefore, the signs of $J(\alpha_3, \beta_3)$ and J(0, 0) coincide for all sufficiently small $\alpha_3 > 0$ and $\beta_3 > 0$. Note that

$$J(0,0) = 1 - 3\frac{\alpha_2}{[\alpha_2]} + \frac{\alpha_2^2}{[\alpha_2]^2} = -\frac{\alpha_2^2 + \alpha_2 - 1}{[\alpha_2]^2} < 0, \quad \text{since} \quad \alpha_2 > \frac{-1 + \sqrt{5}}{2}.$$

Acknowledgment. The author would like to thank Professors I. V. Ostrovskii and C. Y. Yıldırım for helpful suggestions and comments.

References

- A. EDREI, On the generating function of a doubly infinite totally positive sequence, Trans. Amer. Math. Soc., 74(1953), 367–383.
- [2] S. KARLIN, Total positivity, Stanford University Press (Stanford, 1968).
- [3] I. V. OSTROVSKII and N. A. ZHELTUKHINA, On power series having sections with multiply positive coefficients and a theorem of Pólya, J. London Math. Soc., 58(1998), 97–110.
- [4] I. V. OSTROVSKII and N. A. ZHELTUKHINA, Parametric representation of a class of multiply positive sequences, *Complex Variables*, 37(1998), 457–469.
- [5] I. J. SCHOENBERG, Some analytical aspects of the problem of smoothing, *Courant Anniversary Volume*, (New York, 1948), 351–370.
- [6] I. J. SCHOENBERG, On the zeros of generating functions of multiply positive sequences and functions, Ann. Math., 62(1955), 447–471.

О рядах Лорана с многократно положительными коэффициентами

Н. А. ЖЕЛТУКИНА

Рассмотрен класс последовательностей $\{a_k\}_{k=-\infty}^{\infty}$, отрезки которых $\{a_k\}_{k=-n}^{n}$ являются 3-кратно положительными в смысле Полиа-Фекете при всех n = 1, 2, ...,и $a_0 \neq 0$. Получено описание этого класса в терминах независимых параметров. Найдены оценки роста соответствующих рядов Лорана $\sum_{k=-\infty}^{\infty} a_k z^k$.

DEPARTMENT OF MATHEMATICS BILKENT UNIVERSITY 06800 ANKARA TURKEY e-mail: natalya@fen.bilkent.edu.tr