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A study of convex properties of mean values of entire functions of several complex variables represented by multiple Dirichlet series

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Abstract

In this paper, an attempt is made to study some convex problems relating mean values $I_2(\sigma_1, \sigma_2)$ and $m_{2,k}(\sigma_1, \sigma_2)$ of an entire function $f(s_1, s_2)$ of two complex variables.

Keywords: Convex properties, mean values, entire functions, several complex variables represented, multiple Dirichlet series

Introduction

Let us consider

$$(1.1) \quad f(s_1, s_2) = \sum_{m,n=1}^{\infty} a_{m,n} \exp(s_1 \lambda_m + s_2 \mu_n),$$

$$(s_j = \sigma_j + it_j), j = 1, 2 \text{ where } a_{m,n} \in \mathbb{C},$$

the field of complex numbers, $\lambda'_m s, \mu'_n s$ are real, and

$$0 < \lambda_1 < \lambda_2 < \dots < \lambda_m \rightarrow \infty;$$

$$0 < \mu_1 < \mu_2 < \dots < \mu_n \rightarrow \infty.$$

It has been proved [1] that if

$$(1.2) \quad \lim_{m \rightarrow \infty} \frac{\log m}{\lambda_m} = 0, \quad \lim_{n \rightarrow \infty} \frac{\log n}{\mu_n} = 0,$$

The domain of convergence of the series (1.1) coincides with its domain of absolute convergence. Also, Sarkar [2, pp.99] has shown that the necessary and sufficient condition that the series

(1.1) satisfying (1.2) to be entire is that

$$(1.3) \quad \lim_{(m,n) \rightarrow \infty} \frac{\log |a_{m,n}|}{\lambda_m + \mu_n} = -\infty$$

Let the family of all double Dirichlet series of the form (1.1) satisfying (1.2) and (1.3) be denoted by F .

Then $f \in F$ denotes an entire function over \mathbb{C}^2 . The results can be extended to several complex variables.

Corresponding to an $f \in F$, the maximum modulus $M = M_f$ and the maximum term $\mu = \mu_f$ on R^2 are defined as [2, pp100]

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$$M(\sigma) = M_f(\sigma_1, \sigma_2) = \max\{|f(s_1, s_2)| : s_1, s_2 \in C, \text{Re } s_1 = \sigma_1, \text{Re } s_2 = \sigma_2\}$$

where N is the set of natural numbers.

The mean value $I_2(\sigma_1, \sigma_2)$ of $|f(s_1, s_2)|$ is defined as

$$(1.4) I_2(\sigma_1, \sigma_2; f) = I_2(\sigma_1, \sigma_2) = \lim_{T_1, T_2 \rightarrow \infty} \frac{1}{4T_1 T_2} \int_{-T_1}^{T_1} \int_{-T_2}^{T_2} |f(\sigma_1 + it_1, \sigma_2 + it_2)|^2 dt_1 dt_2$$

Now we define the mean value $m_{2,k}(\sigma_1, \sigma_2)$ of $|f(s_1, s_2)|$ as

$$(1.5) m_{2,k}(\sigma_1, \sigma_2; f) = m_{2,k}(\sigma_1, \sigma_2) \\ = \lim_{T_1, T_2 \rightarrow \infty} \frac{1}{T_1 T_2 e^{k\sigma_1} e^{k\sigma_2}} \int_0^{\sigma_1} \int_0^{\sigma_2} \int_{-T_1}^{T_1} \int_{-T_2}^{T_2} \{|f(x_1 + it_1, x_2 + jt_2)|^2 e^{kx_1} e^{kx_2}\} dx_1 dx_2 dt_1 dt_2$$

Where k is any positive number.

These mean values defined by (1.4) and (1.5) are increasing functions of σ_1 and σ_2

For

$$|f(s_1, s_2)|^2 = f(s_1, s_2) \overline{f(s_1, s_2)} \\ = \sum_{m_1 n=1}^{\infty} |a_{m,n}|^2 \exp\{2(\sigma_1 \lambda_m + \sigma_2 \mu_n)\} \\ + \sum_{m \neq M} \sum_{n \neq N} a_{m,n} \bar{a}_{M,N} \exp\{\sigma_1(\lambda_m + \lambda_M) + \sigma_2(\mu_n + \mu_N) + it_1(\lambda_m - \lambda_M) + it_2(\mu_n - \mu_N)\}$$

The series on the right being absolutely convergent, the resulting series is uniformly convergent for any finite t_1 and t_2 range, therefore integrating term by term, the terms for which $m \neq M, n \neq N$, vanish as $T_1, T_2 \rightarrow \infty$ and we get

$$(1.6) I_2(\sigma_1, \sigma_2) = \sum_{mn=1}^{\infty} |a_{m,n}|^2 \exp\{2(\sigma_1 \lambda_m + \sigma_2 \mu_n)\}$$

Hence $I_2(\sigma_1, \sigma_2)$ is an increasing function of σ_1 and σ_2 . Also from (1.4) and (1.5)

$$(1.7) m_{2,k}(\sigma_1, \sigma_2) = \frac{4}{e^{k\sigma_1} e^{k\sigma_2}} \int_0^{\sigma_1} \int_0^{\sigma_2} I_2(x_1, x_2) e^{kx_1} e^{kx_2} dx_1 dx_2$$

Using (1.6) we obtain

$$m_{2,k}(\sigma_1, \sigma_2) = \frac{4}{e^{k\sigma_1} e^{k\sigma_2}} \int_0^{\sigma_1} \int_0^{\sigma_2} \left[\sum_{m,n=1}^{\infty} |a_{m,n}|^2 \exp\{2(\sigma_1 \lambda_m + \sigma_2 \mu_n)\} e^{kx_1} e^{kx_2} dx_1 dx_2 \right] \\ = 4 \sum_{m,n=1}^{\infty} \frac{|a_{m,n}|^2 (e^{2\lambda_m \sigma_1} - e^{-k\sigma_1}) (e^{2\mu_n \sigma_2} - e^{-k\sigma_2})}{(2\lambda_m + k)(2\mu_n + k)}$$

Thus $m_{2,k}(\sigma_1, \sigma_2)$ is also an increasing function of σ_1 and σ_2 .

We now prove following Theorems.

Theorem 1

$\log I_2(\sigma_1, \sigma_2)$ is a convex function of σ_1 for a fixed value of σ_2 and Vice-versa.

Proof

Let I_2', I_2'' denote partial derivatives of I_2 with respect to σ_1 . Then

$$\frac{\partial^2}{\partial \sigma_1^2} (\log I_2) = \frac{I_2 I_2'' - I_2'^2}{I_2^2},$$

And by Schwarz's Inequality

$$\begin{aligned}
 I_2'^2 &= \left[\sum |a_{m,n}|^2 2\lambda_m \exp\{2(\sigma_1\lambda_m + \sigma_2\mu_n)\} \right] \\
 &\leq \left[\sum |a_{m,n}|^2 \exp[2\{\sigma_1\lambda_m + \sigma_2\mu_n\}] X \right. \\
 &\quad \left. \left[\sum |a_{m,n}|^2 4\lambda_m^2 \exp[2\{\sigma_1\lambda_m + \sigma_2\mu_n\}] \right] \right] \\
 &= I_2 I_2''
 \end{aligned}$$

Hence the result and vice-versa.

Theorem 2

$e^{k\sigma_1} I_2(\sigma_1, \sigma_2)$ is a convex function of $e^{k\sigma_1} m_{2,k}(\sigma_1, \sigma_2)$ for a fixed σ_2

Proof

Using (1.7) we have

$$\begin{aligned}
 \frac{\partial\{e^{k\sigma_1} I_2(\sigma_1, \sigma_2)\}}{\partial\{e^{k\sigma_1} m_{2,k}(\sigma_1, \sigma_2)\}} &= \frac{\frac{\partial}{\partial\sigma_1}\{e^{k\sigma_1} I_2(\sigma_1, \sigma_2)\}}{\frac{\partial}{\partial\sigma_1}\{e^{k\sigma_1} m_{2,k}(\sigma_1, \sigma_2)\}} \\
 &= \frac{k e^{k\sigma_1} I_2(\sigma_1, \sigma_2) + e^{k\sigma_1} \frac{\partial}{\partial\sigma_1} I_2(\sigma_1, \sigma_2)}{\frac{\partial}{\partial\sigma_1} \left\{ \frac{4}{e^{k\sigma_1} e^{k\sigma_2}} e^{k\sigma_1} \int_0^{\sigma_1} \int_0^{\sigma_2} I_2(x_1, x_2) \{e^{kx_1} e^{kx_2} dx_1 dx_2\} \right\}} \\
 &= \frac{k e^{k\sigma_1} I_2(\sigma_1, \sigma_2) + e^{k\sigma_1} \frac{\partial}{\partial\sigma_1} I_2(\sigma_1, \sigma_2)}{\frac{4}{e^{k\sigma_2}} e^{k\sigma_1} \int_0^{\sigma_2} I_2(\sigma_1, x_2) e^{kx_2} dx_2}
 \end{aligned}$$

Since $I_2(\sigma_1, x_2) e^{kx_2}$ is an increasing function of σ_1, x_2 and therefore applying the second mean value theorem, we have

$$\frac{\partial\{e^{k\sigma_1} I_2(\sigma_1, \sigma_2)\}}{\partial\{e^{k\sigma_1} m_{2,k}(\sigma_1, \sigma_2)\}} = \frac{k e^{k\sigma_1} I_2(\sigma_1, \sigma_2) + e^{k\sigma_1} \frac{\partial}{\partial\sigma_1} I_2(\sigma_1, \sigma_2)}{\frac{4}{e^{k\sigma_2}} e^{k\sigma_1} I_2(\sigma_1, \sigma_2) e^{k\sigma_2} \int_{\xi}^{\sigma_2} dx_2}$$

Where $0 < \xi < \sigma_2$

$$\begin{aligned}
 &= \frac{k I_2(\sigma_1, \sigma_2) + \frac{\partial}{\partial\sigma_1} I_2(\sigma_1, \sigma_2)}{4 I_2(\sigma_1, \sigma_2) (\sigma_2 - \xi)} \\
 &= \frac{1}{4(\sigma_2 - \xi)} \left\{ k + \frac{\left(\frac{\partial}{\partial\sigma_1}\right)(I_2(\sigma_1, \sigma_2))}{I_2(\sigma_1, \sigma_2)} \right\}
 \end{aligned}$$

The right hand side increases with σ_1 for a fixed σ_2 , follows from Theorem 1.

Therefore

$$\frac{\partial^2\{e^{k\sigma_1} I_2(\sigma_1, \sigma_2)\}}{\partial^2\{e^{k\sigma_1} m_{2,k}(\sigma_1, \sigma_2)\}} > 0, \text{ for a fixed } \sigma_2. \text{ Hence the result}$$

Theorem 3

$e^{k\sigma_2} I_2(\sigma_1, \sigma_2)$ is a convex function of $e^{k\sigma_2} m_{2,k}(\sigma_1, \sigma_2)$ for a fixed σ_1 .

The proof is similar to Theorem 2.

Theorem 4

$\text{Log } m_{2,k}(\sigma_1, \sigma_2)$ is a convex function of σ_1 for a fixed value of σ_2 and vice-versa

Proof

Using (1.7), we have

$$\begin{aligned} & \frac{\partial \{ \log m_{2,k}(\sigma_1, \sigma_2) \}}{\partial \sigma_1} \\ &= \frac{\partial}{\partial \sigma_1} \{ \log m_{2,k}(\sigma_1, \sigma_2) \} \\ &= \frac{4}{m_{2,k}(\sigma_1, \sigma_2)} \left[\frac{1}{e^{k\sigma_2}} \left\{ -k e^{-k\sigma_1} \int_0^{\sigma_1} \int_0^{\sigma_2} I_2(x_1, x_2) e^{kx_1+kx_2} dx_1 dx_2 + \frac{1}{e^{k\sigma_1}} \int_0^{\sigma_2} I_2(\sigma_1, x_2) e^{kx_2} dx_2 \right\} \right] \\ &= \frac{1}{m_{2,k}(\sigma_1, \sigma_2)} \left\{ -k m_{2,k}(\sigma_1, \sigma_2) + \frac{4}{e^{k\sigma_2}} \int_0^{\sigma_2} I_2(\sigma_1, x_2) e^{kx_2} dx_2 \right\} \end{aligned}$$

Since $I_2(\sigma_1, x_2)e^{kx_2}$ is an increasing function of σ_1, x_2 and therefore applying the second mean-value theorem, we get

$$\begin{aligned} & \frac{\partial \{ \log m_{2,k}(\sigma_1, \sigma_2) \}}{\partial (\sigma_1)} \\ &= \frac{1}{m_{2,k}(\sigma_1, \sigma_2)} \left\{ -k m_{2,k}(\sigma_1, \sigma_2) + \frac{4 I_2(\sigma_1, \sigma_2) e^{k\sigma_2}}{e^{k\sigma_2}} \int_{\xi}^{\sigma_2} dx_2 \right\}, 0 < \xi < \sigma_2 \\ &= \frac{1}{m_{2,k}(\sigma_1, \sigma_2)} \left\{ -k m_{2,k}(\sigma_1, \sigma_2) + 4(\sigma_2 - \xi) I_2(\sigma_1, \sigma_2) \right\} \\ &= \left\{ 4(\sigma_2 - \xi) \frac{I_2(\sigma_1, \sigma_2)}{m_{2,k}(\sigma_1, \sigma_2)} - k \right\} \end{aligned}$$

The right-hand side increases with σ_1 for a fixed σ_2 , follows from Theorem

Therefore,

$$\frac{\partial^2 \{ \log m_{2,k}(\sigma_1, \sigma_2) \}}{\partial \sigma_1^2} > 0, \text{ for a fixed value of } \sigma_2. \text{ Hence the result and vice-versa.}$$

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