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Convergence of modified approximants associated with orthogonal rational functions

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Abstract

Let $\{\alpha_n\}$ be a sequence in the unit disk $D = \{z \in C : |z| < 1\}$ consisting of a finite number of points cyclically repeated, and let \mathscr{L} be the linear space generated by the functions $B_n(z) = \prod_{k=0}^n -\alpha_k(z-\alpha_k)/|\alpha_k|(1-\bar{\alpha}_k z)$. Let $\{\varphi_n(z)\}$ be orthogonal rational functions obtained from the sequence $\{B_n(z)\}$ (orthogonalization with respect to a given functional on \mathscr{L}), and let $\{\psi_n(z)\}$ be the corresponding functions of the second kind (with superstar transforms $\varphi_n^*(z)$ and $\psi_n^*(z)$ respectively). Interpolation and convergence properties of the modified approximants $R_n(z, u_n, v_n) = (u_n \psi_n(z) - v_n \psi_n^*(z))/(u_n \varphi_n(z) + v_n \varphi_n^*(z))$ that satisfy $|u_n| = |v_n|$ are discussed.

Keywords: Orthogonal rational functions; Rational interpolation

1. Preliminaries

We shall use the notation $T = \{z \in C : |z| = 1\}$, $D = \{z \in C : |z| < 1\}$ for the unit circle and the unit disk. The kernel D(t, z) is defined by

$$D(t, z) = \frac{t+z}{t-z}.$$
 (1.1)

Let μ be a finite Borel measure on $[-\pi, \pi]$. The integral transform Ω_{μ} is defined as the Carathéodory function

$$\Omega_{\mu}(z) = \int_{T} D(t, z) \,\mathrm{d}\mu(t). \tag{1.2}$$

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(We use the simplified notation above for $\int_{-\pi}^{\pi} D(e^{i\theta}, z) d\mu(\theta)$, and analogously in similar cases.)

The real part of a Carathéodory function is a positive harmonic function in D, and vice versa. (Recall the Riesz-Herglotz representation theorem. Note that the real part of the kernel D(t, z) is the Poisson kernel.)

The substar conjugate f_* of a function f is defined as

$$f_*(z) = \overline{f(1/\overline{z})}.$$
(1.3)

When f is a rational function or a series expansion, this may also be written as

$$f_*(z) = \vec{f}(1/z),$$
 (1.4)

where the bar denotes conjugation of the coefficients. The inner product \langle , \rangle_{μ} is defined on $C(T) \times C(T)$ by

$$\langle f,g \rangle_{\mu} = \int_{T} f(t)\overline{g(t)} \,\mathrm{d}\mu(t) = \int_{T} f(t)g_{*}(t) \,\mathrm{d}\mu(t).$$
 (1.5)

Let $\{\alpha_n : n = 1, 2, ...\}$ be an arbitrary sequence of (not necessarily distinct) points (interpolation points) in **D**. We define the Blaschke factor $\zeta_n(z)$ as the function

$$\zeta_n(z) = \frac{\overline{\alpha_n}}{|\alpha_n|} \frac{(\alpha_n - z)}{(1 - \overline{\alpha_n} z)}, \quad n = 1, 2, \dots$$
(1.6)

(Here $\overline{\alpha_n}/|\alpha_n| = -1$ if $\alpha_n = 0$.) We also define

$$\pi_0(z) = 1, \qquad \pi_n(z) = \prod_{k=1}^n (1 - \overline{\alpha_k} z), \quad n = 1, 2, ...,$$
 (1.7)

$$\omega_0(z) = 1, \qquad \omega_n(z) = \prod_{k=1}^n (z - \alpha_k), \quad n = 1, 2, \dots$$
 (1.8)

The Blaschke products $B_n(z)$ are defined by

$$B_0(z) = 1, \qquad B_n(z) = \prod_{k=1}^n \zeta_k(z) = \eta_n \frac{\omega_n(z)}{\pi_n(z)}, \quad n = 1, 2, \dots,$$
(1.9)

where

$$\eta_n = (-1)^n \prod_{k=1}^n \frac{\overline{\alpha_k}}{|\alpha_k|}.$$
 (1.10)

We shall also make use of the functions $B_{n\setminus k}(z)$ defined by

$$B_{n \setminus n}(z) = 1, \quad B_{n \setminus k}(z) = B_n(z)/B_k(z) = \prod_{j=k+1}^n \zeta_j(z) \quad \text{for } 0 \le k < n, \qquad n = 1, 2, \dots.$$
(1.11)

(The product means the constant 1 when k = n.)

We define the spaces \mathscr{L}_n and \mathscr{L}_{n*} by

$$\mathscr{L}_n = \operatorname{Span} \{ B_k \colon k = 0, 1, \dots, n \},$$
(1.12)

$$\mathscr{L}_{n*} = \{ f_* \colon f \in \mathscr{L}_n \}, \tag{1.13}$$

and set $\mathscr{L} = \bigcup_{n=0}^{\infty} \mathscr{L}_n$, $\mathscr{L}_* = \bigcup_{n=0}^{\infty} \mathscr{L}_{n*}$. We may then write

$$\mathscr{L}_n = \left\{ \frac{p_n(z)}{\pi_n(z)} \colon p_n \in \Pi_n \right\},\tag{1.14}$$

$$\mathscr{L}_{n*} = \left\{ \frac{q_n(z)}{\omega_n(z)} \colon q_n \in \Pi_n \right\},\tag{1.15}$$

where Π_n denotes the space of all polynomials of degree at most *n*.

For $f_n \in \mathscr{L}_n$ we define its superstar conjugate f_n^* by

$$f_n^*(z) = B_n(z) f_{n*}(z). \tag{1.16}$$

Note that this transformation depends on *n*. It must be clear from the context what *n* is. Also note that when $f_n \in \mathcal{L}_n$ then $f_n^* \in \mathcal{L}_n$.

The theory of the function spaces described above is connected with the Nevanlinna–Pick interpolation problem with interpolation points $\{\alpha_n\}$ (cf. [16, 17]). These function spaces were introduced by Djrbashian in 1969 (see [11]), and independently in [1, 2, 10]. The theory has recently been further developed in [3, 5, 6, 8] (cf. also [14]). For connections between Nevanlinna–Pick interpolation and system theory, see [9].

We shall in this paper mainly be concerned with a special case, which we shall call the cyclic case. In this case the sequence $\{\alpha_n\}$ consists of a finite number p of points cyclically repeated. Thus $\alpha_{qp+k} = \alpha_k$ for k = 1, ..., p, q = 0, 1, 2, ... For more details on the cyclic case see [4, 7, 12].

When all the interpolation points coalesce at the origin, the space \mathcal{L} reduces to the space of polynomials, and the orthogonal rational functions in \mathcal{L} (see Section 2) are orthogonal polynomials, Szegő polynomials. For a survey of this special situation, see e.g. [13].

2. Orthogonal rational functions

Let the sequence $\{\varphi_n : n = 0, 1, 2, ...\}$ be obtained by orthonormalization of the sequence $\{B_n : n = 0, 1, 2, ...\}$ with respect to \langle , \rangle_{μ} . These functions are uniquely determined by the requirement that the leading coefficient κ_n in

$$\varphi_n(z) = \sum_{k=0}^n \kappa_k B_k(z) \tag{2.1}$$

is positive. We then have $\kappa_n = \varphi_n^*(\alpha_n)$. The following orthogonality properties are valid:

$$\langle f, \varphi_n \rangle_{\mu} = 0 \quad \text{for } f \in \mathscr{L}_{n-1},$$
 (2.2)

$$\langle g, \varphi_n^* \rangle_\mu = 0 \quad \text{for } g \in \zeta_n \mathscr{L}_{n-1}$$
 (2.3)

(see [3, 5]). We define the functions $\varphi_n(z, u, v)$ by

$$\varphi_n(z, u, v) = u \,\varphi_n(z) + v \,\varphi_n^*(z), \quad u, v \in C, \ (u, v) \neq (0, 0).$$
(2.4)

We note that $\varphi_n(z, u, v)$ belongs to \mathscr{L}_n (as a function of z). We call these functions paraorthogonal when |u| = |v|.

We define the functions ψ_n of the second kind by

$$\psi_0(z) = 1, \qquad \psi_n(z) = \int_T D(t, z) [\varphi_n(t) - \varphi_n(z)] d\mu(t), \ n = 1, 2, \dots$$
 (2.5)

For the functions ψ_n and ψ_n^* various equivalent expressions can be given. Let us recall the following result (see [3, 5]).

Theorem 2.1. For n = 1, 2, ... the following formulas are valid:

$$\psi_n(z) = \int_T D(t, z) \left[\frac{B_k(z)}{B_k(t)} \,\varphi_n(t) - \varphi_n(z) \right] \mathrm{d}\mu(t), \quad k = 0, 1, \, \dots, n-1,$$
(2.6)

$$\psi_n^*(z) = -\int_T D(t, z) \left[\frac{B_{n \setminus k}(z)}{B_{n \setminus k}(t)} \, \varphi_n^*(t) - \varphi_n^*(z) \right], \quad k = 0, 1, \dots, n-1.$$
(2.7)

We shall next prove a result valid in the cyclic situation.

Theorem 2.2. In the cyclic case with p points the following formulas are valid for n = p + 1, p + 2, ...:

$$\psi_n(z) = \int_T D(t, z) \left[\frac{B_{n \setminus qp}(z)}{B_{n \setminus qp}(t)} \, \varphi_n(t) - \varphi_n(z) \right] \mathrm{d}\mu(t) \quad \text{where } qp < n, \tag{2.8}$$

$$\psi_{n}^{*}(z) = -\int_{T} D(t, z) \left[\frac{B_{qp}(z)}{B_{qp}(t)} \varphi_{n}^{*}(t) - \varphi_{n}^{*}(z) \right] d\mu(t) \quad \text{where } qp < n.$$
(2.9)

Proof. We may write

$$B_{n\setminus qp}(z) = \prod_{j=n-qp+1}^{n} \zeta_j(z) = \prod_{j=1}^{qp} \zeta_j(z) = B_{qp}(z).$$

The results now follow by using k = qp in (2.6) and (2.7).

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We define the functions $\psi_n(z, u, v)$ of the second kind by

$$\psi_n(z, u, v) = u\psi_n(z) - v\psi_n^*(z), \quad u, v \in C, \ (u, v) \neq (0, 0).$$
(2.10)

Theorem 2.3. In the cyclic case with p points the following formulas are valid for n = p + 1, p + 2, ...:

$$\psi_n(z, u, v) = \int_T D(t, z) \left[\frac{B_{qp}(z)}{B_{qp}(t)} \varphi_n(t, u, v) - \varphi_n(z, u, v) \right] \mathrm{d}\mu(t) \quad \text{where } qp < n,$$
(2.11)

$$\psi_n(z, u, v) = \int_T D(t, z) \left[\frac{B_{n \setminus qp}(z)}{B_{n \setminus qp}(t)} \, \varphi_n(t, u, v) - \varphi_n(z, u, v) \right] \mathrm{d}\mu(t) \quad \text{where } qp < n.$$
(2.12)

Proof. Follows by combining (2.7) and (2.8) (resp. (2.6) and (2.9)) for the situation k = qp.

3. Interpolation by rational approximants

We shall in this section study interpolation properties of the rational functions

$$R_n(z, u, v) = \frac{\psi_n(z, u, v)}{\varphi_n(z, u, v)}$$
(3.1)

given by (2.4) and (2.10) to the function $-\Omega_{\mu}(z)$ defined in (1.2).

Let us recall the following result (see [8]).

Theorem 3.1. The function $\Omega_{\mu}(z)$ has in **D** the following Newton series expansion:

$$\Omega_{\mu}(z) = \left[\mu_0 + 2 \sum_{m=1}^{\infty} \mu_m z \omega_{m-1}(z) \right],$$
(3.2)

where the general moments μ_m are given by

$$\mu_m = \int_T \frac{\mathrm{d}\mu(t)}{\omega_m(t)}, \quad m = 0, 1, 2, \dots$$
(3.3)

In the following we shall use the notation q(n), r(n) as defined below:

$$n = q(n)p + r(n), \quad r(n) \in \{1, \dots, p\}.$$
 (3.4)

Theorem 3.2. The rational function $R_n(z, u, v)$ interpolates the function $-\Omega_{\mu}(z)$ in the sense that for n > p:

$$\psi_n(z, u, v) + \varphi_n(z, u, v)\Omega_\mu(z) = f_n(z) z \omega_{n-1}(z), \qquad (3.5)$$

where $f_n(z)$ is analytic in **D**.

Proof. One can easily establish the identity

$$1 + 2\sum_{m=1}^{n-1} \frac{z\omega_{m-1}(z)}{\omega_m(t)} = \frac{t+z}{t-z} \left[1 - \frac{z\omega_{n-1}(z)}{t\omega_{n-1}(t)} \right] - \frac{z\omega_{n-1}(z)}{t\omega_{n-1}(t)}.$$
(3.6)

Hence, after integrating (3.6) with measure μ , we get

$$\mu_0 + 2\sum_{m=1}^{n-1} \mu_m z \omega_{m-1}(z) = \int_T \left\{ D(t, z) \left[1 - \frac{z \omega_{n-1}(z)}{t \omega_{n-1}(t)} \right] - \frac{z \omega_{n-1}(z)}{t \omega_{n-1}(t)} \right\} d\mu(t).$$
(3.7)

By combining (2.11) and (3.7) we then obtain (since q(n)p < n)

$$\psi_{n}(z, u, v) + \varphi_{n}(z, u, v) \left[\mu_{0} + 2 \sum_{m=1}^{n-1} \mu_{m} z \omega_{m-1}(z) \right]$$

$$= \int_{T} D(t, z) \left[\frac{B_{q(n)p}(z)}{B_{q(n)p}(t)} \varphi_{n}(t, u, v) - \frac{z \omega_{n-1}(z)}{t \omega_{n-1}(t)} \varphi_{n}(z, u, v) \right] d\mu(t)$$

$$- \varphi_{n}(z, u, v) z \omega_{n-1}(z) \int_{T} \frac{1}{t \omega_{n-1}(t)} d\mu(t)$$
(3.8)

and hence

$$\psi_{n}(z, u, v) + \varphi_{n}(z, u, v) \left[\mu_{0} + 2 \sum_{m=1}^{n-1} \mu_{m} z \omega_{m-1}(z) \right]$$

= $-\mu_{n}' \varphi_{n}(z, u, v) z \omega_{n-1}(z) + \omega_{q(n)p}(z) \sigma_{n}(z),$ (3.9)

where

$$\mu'_{n} = \int_{T} \frac{1}{t\omega_{n-1}(t)} \,\mathrm{d}\mu(t) \tag{3.10}$$

and

$$\sigma_n(z) = \int_T D(t, z) \left[\frac{\pi_{q(n)p}(t)}{\pi_{q(n)p}(z)\omega_{q(n)p}(t)} \,\varphi_n(t, u, v) - \frac{z \prod_{k=q(n)p+1}^{n-1} (z - \alpha_k)}{t \,\omega_{n-1}(t)} \,\varphi_n(z, u, v) \right] \mathrm{d}\mu(t). \tag{3.11}$$

(If q(n)p = n - 1, the product means the constant 1.)

We are going to prove that $\sigma_n(\alpha_k) = 0$ for $q(n)p + 1 \le k \le n - 1$. Let $q(n)p + 1 \le k \le n - 1$, if n(q) < n - 1. Then

$$\sigma_n(\alpha_k) = \frac{1}{\pi_{q(n)p}(\alpha_k)} \int_T D(t, \alpha_k) \frac{\pi_{q(n)p}(t)}{\omega_{q(n)p}(t)} \varphi_n(t, u, v) \,\mathrm{d}\mu(t).$$
(3.12)

We note that

$$D(t, \alpha_k) \left[\frac{\pi_{q(n)p}(t)}{\omega_{q(n)p}(t)} \right]_* = c \frac{1 + \bar{\alpha}_k t}{1 - \bar{\alpha}_k t} \frac{\omega_{q(n)p}(t)}{\pi_{q(n)p}(t)} = c \zeta_n(t) L(t),$$

where $L(t) \in \mathcal{L}_{n-1}$ and c is a constant, while also

$$D(t, \alpha_k) \frac{\omega_{q(n)p}(t)}{\pi_{q(n)p}(t)} \in \mathscr{L}_{n-1}.$$

Because we may note that

$$\frac{(1 + \bar{\alpha}_k t)\omega_{q(n)p}(t)}{(1 - \bar{\alpha}_k t)\pi_{q(n)p}(t)} = \frac{(t - \alpha_k)s_{q(n)p}(t)}{(1 - \bar{\alpha}_k t)\pi_{q(n)p}(t)},$$

where $s_{q(n)p}(t)$ is a polynomial of degree q(n)p, that $(1 - \bar{\alpha}_k t)\pi_{q(n)p}(t)$ is a factor in $\pi_n(t)$, and that $(t - \alpha_k)$ is a factor in $\omega_{q(n)p}(t)$, thus

$$\left[\frac{\pi_{q(n)p}(t)}{\omega_{q(n)p}(t)}\right]_{*} \in \mathscr{L}_{n-1} \cap \zeta_{n} \mathscr{L}_{n-1},$$

and hence

$$\sigma_n(\alpha_k) = \frac{1}{\pi_{q(n)p}(\alpha_k)} \left\langle \varphi_n(t, u, v), \left[\frac{\pi_{q(n)p}(t)}{\omega_{q(n)p}(t)} \right]_* \right\rangle_\mu = 0.$$
(3.13)

Analogously we find $\sigma_n(0) = 0$.

We have now seen that the second term on the right-hand side of (3.9) in addition to having the factor $\omega_{q(n)p}(z)$ also has the extra factor z and the extra factors $(z - \alpha_k)$ for $q(n)p + 1 \le k \le n - 1$ (since $\sigma_n(0)$ and $\sigma_n(\alpha_k) = 0$ for the values of k indicated).

It follows that the second term on the right of (3.9) is of the form $A_n(z) z \omega_{n-1}(z)$. Thus

$$\psi_n(z, u, v) + \varphi_n(z, u, v) \left[\mu_0 + 2 \sum_{m=1}^{n-1} \mu_m z \, \omega_{m-1}(z) \right] = g_n(z) \, z \, \omega_{n-1}(z), \quad g_n(z) \text{ analytic.} \tag{3.14}$$

Since

$$\Omega_{\mu}(z) + \left[\mu_{0} + 2\sum_{m=1}^{n-1} \mu_{m} z \,\omega_{m-1}(z)\right] = h_{n}(z) \,z \,\omega_{n-1}(z), \quad h_{n}(z) \text{ analytic,}$$
(3.15)

we conclude that (3.5) holds. \Box

4. Convergence of rational approximants

We recall that we call the function $\varphi_n(z, u, v)$ paraorthogonal when |u| = |v|. Paraorthogonal functions give rise to quadrature formulas. Let us recall the following result (see [3, 6]).

Theorem 4.1. The zeros of $\varphi_n(z, u, v)$ for |u| = |v| are all simple and lie on T. Let the zeros be denoted by $\xi_k^{(n)}(u, v)$, k = 1, ..., n. Then there exist positive constants $\lambda_k^{(n)}(u, v)$ such that the quadrature

formula

$$\int_{T} L(t) \, \mathrm{d}\mu(t) = \sum_{k=1}^{n} \lambda_{k}^{(n)}(u, v) L(\xi_{k}^{(n)}(u, v))$$
(4.1)

is valid for $L \in \mathscr{L}_{n-1} + \mathscr{L}_{(n-1)*}$.

We shall in the rest of this section again consider only the cyclic case with p points, and use the same notation as in Section 3 and Theorem 4.1.

Theorem 4.2. Let |u| = |v|, and assume n > p. Then $R_n(z, u, v)$ has the partial fraction decomposition

$$R_n(z, u, v) = -\sum_{m=1}^n \lambda_m^{(n)}(u, v) D(\xi_m^{(n)}(u, v), z).$$
(4.2)

Proof. Consider the function f(t) defined by

$$f(t) = D(t, z) \left[\frac{B_p(z)}{B_p(t)} \varphi_n(t, u, v) - \varphi_n(z, u, v) \right].$$
(4.3)

The function $\varphi_n(z, u, v)$ can be written as

$$\varphi_n(z, u, v) = \frac{p_n(z, u, v)}{\pi_n(z)}, \qquad (4.4)$$

where $p_n(z, u, v) \in \Pi_n$. It follows that

$$f(t) = \frac{(t+z)[\omega_p(z)\pi_p(t)p_n(t,u,v)\pi_n(z) - \omega_p(t)\pi_p(z)\pi_n(t)p_n(z,u,v)]}{(t-z)\omega_p(t)\pi_p(z)\pi_n(t)},$$
(4.5)

hence since t - z is a factor in the numerator:

$$f(t) = \frac{P_{p+n-1}(z,t)(1-\overline{\alpha}_n t)}{\omega_p(t)\pi_n(t)},$$
(4.6)

where P_{p+n-1} belongs to Π_{p+n-1} as a function of t. (Note that $(1 - \overline{\alpha_n}t)$ is a factor both in $\pi_p(t)$ and in $\pi_n(t)$, and also in the numerator.)

It follows that we may write

$$f(t) = \frac{P_{p+n-1}(z,t)}{\omega_p(t)\pi_{n-1}(t)},$$
(4.7)

hence $f(t) \in \mathcal{L}_{n-1} + \mathcal{L}_{p*} \subset \mathcal{L}_{n-1} + \mathcal{L}_{(n-1)*}$, by partial fraction decomposition. (Note that $\omega_p(t)$ and $\pi_{n-1}(t)$ have no common factors.) Since $f(\xi_m^{(n)}(u, v)) = -D(\xi_m^{(n)}(u, v), z)\varphi_n(z, u, v)$, as

 $\varphi_n(\xi_m^{(n)}(u, v), u, v)$ equals zero, application of Theorem 4.1 and formula (2.11) yields

$$\psi_n(z, u, v) = -\varphi_n(z, u, v) \sum_{m=1}^n \lambda_m^{(n)}(u, v) D(\xi_m^{(n)}(u, v), z),$$
(4.8)

which is equivalent to (4.2).

Since (4.1) is valid for L = 1, the following equality holds:

$$\sum_{m=1}^{n} \lambda_m^{(n)}(u, v) = \mu_0.$$
(4.9)

Theorem 4.3. Let $|u_n| = |v_n|$ for n = 1, 2, ... Then the sequence $\{R_n(z, u_n, v_n)\}$ converges locally uniformly on **D** to $-\Omega_{\mu}(z)$.

Proof. It easily follows by (4.2) and (4.9) that the functions $R_n(z, u, v)$, |u| = |v|, are uniformly bounded on every compact subset of D, and thus form a normal family. So there exist subsequences of $\{R_n(z, u_n, v_n)\}$ converging locally uniformly on D. Let $v_n(t, u_n, v_n)$ be the measure on T having masses $\lambda_m^{(n)}(u_n, v_n)$ at the points $\xi_m^{(n)}(u_n, v_n)$. By Theorem 4.2 we may then write

$$R_n(z, u_n, v_n) = -\int_T D(t, z) \, \mathrm{d}v_n(t, u_n, v_n). \tag{4.10}$$

A standard argument shows that a subsequence of $\{R_n(z, u_n, v_n)\}$ converges locally uniformly on **D** to a function F(z) if and only if the corresponding subsequence of $\{v_n(t, u_n, v_n)\}$ converges to a measure v such that $F(z) = -\Omega_v(z)$.

Furthermore $\int_T dv_n(u_n, v_n, t)/\omega_m(t)$ converges to $\int_T dv(t)/\omega_m(t)$ for m = 0, 1, 2, ... On the other hand Theorem 3.2 shows that $R_n(z, u_n, v_n) + \Omega_\mu(z) = g_n(z) z \omega_{n-1}(z)$, where $g_n(z)$ is analytic in **D**. It follows from this and (4.10) that $\int_T dv_n(t, u_n, v_n)/\omega_m(t) = \int_T d\mu(t)/\omega_m(t)$ for m = 0, 1, ..., n-1.

Consequently $\int_T dv(t)/\omega_m(t) = \int_T d\mu(t)/\omega_m(t)$ for m = 0, 1, 2, ... (cf. [7, 8] where related problems are treated). It is known that the measure giving rise to the moments $\mu_m = \int_T d\mu(t)/\omega_m(t)$ is unique when $\sum_{m=1}^{\infty} (1 - |\alpha_n|) = \infty$ (this follows e.g. from the convergence result in [3, Section 21]). This is the case in the cyclic situation. Thus $v = \mu$ and the whole sequence $\{R_n(z, u_n, v_n)\}$ converges to $-\Omega_{\mu}(z)$.

For convergence properties of the rational approximants $R_n(z, 0, 1)$ and $R_n(z, 1, 0)$ see [3]. For a more detailed study of convergence of multipoint Padé approximants, see especially [15].

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