

Available online at www.sciencedirect.com

J. Math. Anal. Appl. 338 (2008) 1378–1386

Journal of
**MATHEMATICAL
 ANALYSIS AND
 APPLICATIONS**

www.elsevier.com/locate/jmaa

Christoffel–Darboux formula for zonal spherical functions for the Gelfand pair $(U(n), U(n-1))$

Shigeru Watanabe

The University of Aizu, Aizu-Wakamatsu City, Fukushima 965-8580, Japan

Received 22 March 2007

Available online 22 June 2007

Submitted by Steven G. Krantz

Abstract

In this paper, first we show that an analogy of the Christoffel–Darboux formula holds for the zonal spherical functions for the Gelfand pair $(U(n), U(n-1))$. Next, making use of it, we deal with the problem on point-wise convergence of Fourier expansion by means of the zonal spherical functions for $(U(n), U(n-1))$.

© 2007 Elsevier Inc. All rights reserved.

Keywords: Christoffel–Darboux formula; Zonal spherical function; Gelfand pair $(U(n), U(n-1))$

1. Introduction

Let $P_\ell(x)$ be the Legendre polynomial of degree ℓ , and let denote $\sqrt{(2\ell+1)/2} P_\ell(x)$ by $p_\ell(x)$. Then the set $\{p_\ell \mid \ell = 0, 1, 2, \dots\}$ is a complete orthonormal system of the Hilbert space $L^2((-1, 1))$ with inner product

$$(f, g) = \int_{-1}^1 f(x) \overline{g(x)} dx.$$

As is well known (cf. [4,6]), under suitable conditions for $f \in L^2((-1, 1))$, the following holds:

$$f(x) = \sum_{\ell=0}^{\infty} (f, p_\ell) p_\ell(x). \tag{1}$$

On the other hand, we have

$$\sum_{\ell=0}^k (f, p_\ell) p_\ell(x) = \int_{-1}^1 f(y) \left(\sum_{\ell=0}^k \frac{2\ell+1}{2} P_\ell(x) P_\ell(y) \right) dy,$$

and

E-mail address: sigeru-w@u-aizu.ac.jp.

0022-247X/\$ – see front matter © 2007 Elsevier Inc. All rights reserved.

doi:10.1016/j.jmaa.2007.06.022

$$\sum_{\ell=0}^k (2\ell + 1)P_\ell(x)P_\ell(y) = \frac{k + 1}{x - y} (P_{k+1}(x)P_k(y) - P_k(x)P_{k+1}(y)). \tag{2}$$

The formula (2) is known as the Christoffel–Darboux formula and plays an important role in the proof of (1). Notice that the formula (2) follows from the following recurrence relation:

$$(\ell + 2)P_{\ell+2}(x) - (2\ell + 3)xP_{\ell+1}(x) + (\ell + 1)P_\ell(x) = 0, \quad \ell \geq 0.$$

In general, let $p_\ell(x)$ be a real-valued polynomial of degree ℓ , $\{p_\ell \mid \ell = 0, 1, 2, \dots\}$ a system of polynomials orthonormal with respect to a positive measure on an interval (a, b) , and assume that the system satisfies a recurrence relation of the following form:

$$p_{\ell+2}(x) - (A_\ell x + B_\ell)p_{\ell+1}(x) + C_\ell p_\ell(x) = 0, \quad \ell \geq 0.$$

Then it is known (cf. [1]) that the Christoffel–Darboux formula holds under some suitable conditions for A_ℓ , B_ℓ and C_ℓ

$$\sum_{\ell=0}^k p_\ell(x)p_\ell(y) = \frac{1}{A_k} \frac{p_{k+1}(x)p_k(y) - p_k(x)p_{k+1}(y)}{x - y}, \quad k \geq 0. \tag{3}$$

Let us turn to the zonal spherical functions for the Gelfand pair $(U(n), U(n - 1))$. They are related closely to the Jacobi polynomials (cf. [5]) and given by the orthogonal functions $G_{p,q}$, $p, q = 0, 1, 2, \dots$, which have the following generating function (cf. [7]):

$$(1 - 2\operatorname{Re}(wz) + |w|^2)^{1-n} = \sum_{p,q=0}^{\infty} G_{p,q}(z)w^p\bar{w}^q, \quad w, z \in \mathbf{C}, |w| < 1, |z| \leq 1.$$

Besides, we have the following recurrence relations for the system $\{G_{p,q} \mid p, q = 0, 1, 2, \dots\}$ (cf. [3]):

$$(p + 1)(G_{p+1,q+1}(z) - \bar{z}G_{p+1,q}(z)) + (p + n - 1)(G_{p,q}(z) - zG_{p,q+1}(z)) = 0, \quad p, q \geq 0, \tag{4}$$

$$(q + 1)(G_{p+1,q+1}(z) - zG_{p,q+1}(z)) + (q + n - 1)(G_{p,q}(z) - \bar{z}G_{p+1,q}(z)) = 0, \quad p, q \geq 0. \tag{5}$$

We are reasonably led to the question whether a situation similar to the Legendre case occurs in the case of the zonal spherical functions for $(U(n), U(n - 1))$.

The first purpose of this paper is to show that an analogy of the Christoffel–Darboux formula (3) holds for the system $\{G_{p,q} \mid p, q = 0, 1, 2, \dots\}$.

The second purpose of this paper is to deal with the problem on point-wise convergence of the Fourier expansion for $f(z)$ defined on the unit open disk $|z| < 1$ in \mathbf{C}

$$f(z) = \sum_{p,q=0}^{\infty} c_{p,q}G_{p,q}(z),$$

$$c_{p,q} = \frac{(p + q + n - 1)p!q!(\Gamma(n - 1))^2}{\pi \Gamma(p + n - 1)\Gamma(q + n - 1)} \int_{|w|<1} f(w)\overline{G_{p,q}(w)}(1 - |w|^2)^{n-2} dw,$$

where $dw = du dv$ with $w = u + iv$. More precisely, under some conditions for $f(z)$, we shall show that

$$f(z) = \lim_{k \rightarrow \infty} \sum_{0 \leq p,q \leq k} c_{p,q}G_{p,q}(z). \tag{6}$$

The first purpose is dealt with in Section 3 and the second one in Section 4.

2. Notation and preliminaries

Throughout this paper let n be a positive integer such that $n \geq 2$. We shall use the notation $\mathbf{N}_0, \mathbf{C}, \mathbf{C}^n, U(n)$ for the set of nonnegative integers, the field of complex numbers, the usual n -dimensional complex space and the unitary group of degree n , respectively. For $z \in \mathbf{C}$ let $\operatorname{Re}(z)$ be the real part of z , and $z \mapsto \bar{z}$ the usual conjugation in \mathbf{C} .

We denote by $S(\mathbf{C}^n)$ the unit sphere in \mathbf{C}^n , and set $e_1 = {}^t(1, 0, \dots, 0) \in S(\mathbf{C}^n)$. Then we have the identification $U(n)/U(n-1) \cong S(\mathbf{C}^n)$ by the mapping $gU(n-1) \mapsto ge_1, g \in U(n)$. Further, the zonal spherical functions for $(U(n), U(n-1))$ are given by the functions $G_{p,q}, p, q \in \mathbf{N}_0$. That is to say, for each $p, q \in \mathbf{N}_0$ define

$$\varphi_{p,q}(g) = \frac{G_{p,q}((ge_1, e_1))}{G_{p,q}(1)}, \quad g \in U(n),$$

where (\cdot, \cdot) denotes the canonical inner product on the complex vector space \mathbf{C}^n . Then the set $\{\varphi_{p,q} \mid p, q \in \mathbf{N}_0\}$ is equal to the set of all the zonal spherical functions for $(U(n), U(n-1))$. We remark that $G_{q,p}(z) = \overline{G_{p,q}(z)} = G_{p,q}(\bar{z})$.

Let D be the unit open disk $|z| < 1$ in \mathbf{C} , and let $L^2(D)$ be the Hilbert space of Lebesgue measurable functions f on D with

$$\|f\|_D = \sqrt{\int_D |f(z)|^2 (1 - |z|^2)^{n-2} dz} < \infty,$$

where $dz = dx dy$ with $z = x + iy$. The inner product is given by

$$(f, g)_D = \int_D f(z)\overline{g(z)}(1 - |z|^2)^{n-2} dz.$$

Then the set $\{G_{p,q} \mid p, q \in \mathbf{N}_0\}$ is a complete orthogonal system of $L^2(D)$.

The Jacobi polynomials $P_\ell^{(\alpha,\beta)}(x), \ell = 0, 1, 2, \dots$, are defined by the Rodrigues formula (cf. [2]):

$$P_\ell^{(\alpha,\beta)}(x) = \frac{(-1)^\ell}{2^\ell \ell!} (1-x)^{-\alpha} (1+x)^{-\beta} \frac{d^\ell}{dx^\ell} [(1-x)^{\alpha+\ell} (1+x)^{\beta+\ell}].$$

A function is assumed to be complex-valued. Denote $\Gamma(\alpha + \ell)/\Gamma(\alpha)$ by $(\alpha)_\ell$, where Γ is the Gamma function.

3. Christoffel–Darboux formula for the system $\{G_{p,q} \mid p, q \in \mathbf{N}_0\}$

In this section we shall show the following theorem, which can be regarded as a Christoffel–Darboux formula for the system $\{G_{p,q} \mid p, q \in \mathbf{N}_0\}$.

Theorem 1. *For an arbitrary positive integer k , we have*

$$\begin{aligned} & \sum_{0 \leq p, q \leq k} \frac{(p+q+n-1)p!q!}{\Gamma(p+n-1)\Gamma(q+n-1)} (\bar{z}-w)G_{p,q}(z)G_{p,q}(w) \\ &= \sum_{p=0}^k \frac{p!(k+1)!}{\Gamma(p+n-1)\Gamma(k+n-1)} (G_{p,k+1}(z)G_{p,k}(w) - G_{k,p}(z)G_{k+1,p}(w)). \end{aligned}$$

Set

$$L_{p,q}(z, w) = \frac{(p+q+n-1)p!q!}{\Gamma(p+n-1)\Gamma(q+n-1)} (\bar{z}-w)G_{p,q}(z)G_{p,q}(w).$$

Then Theorem 1 may be rewritten in the following:

$$\sum_{0 \leq p, q \leq k} L_{p,q}(z, w) = \sum_{p=0}^k \frac{p!(k+1)!}{\Gamma(p+n-1)\Gamma(k+n-1)} (G_{p,k+1}(z)G_{p,k}(w) - G_{k,p}(z)G_{k+1,p}(w)). \tag{7}$$

We shall make some preparations to show the formula (7). First, we show the following lemma.

Lemma 1. *For any $p, q \in \mathbf{N}_0$, we have*

$$(p+q+n)\bar{z}G_{p+1,q}(z) = (p+n-1)G_{p,q}(z) + (q+1)G_{p+1,q+1}(z), \tag{8}$$

$$(p+q+n)zG_{p,q+1}(z) = (q+n-1)G_{p,q}(z) + (p+1)G_{p+1,q+1}(z). \tag{9}$$

Proof. If we add (4) to (5) and solve it for $zG_{p,q+1}(z)$, then we have

$$zG_{p,q+1}(z) = \frac{p+q+2}{p+q+n}G_{p+1,q+1}(z) + \frac{p+q+2n-2}{p+q+n}G_{p,q}(z) - \bar{z}G_{p+1,q}(z).$$

Substituting this into (5), we can obtain (8). Similarly, we can also obtain (9). \square

Remark. Another proof of Lemma 1 can be found in [8].

It follows from Lemma 1 the following lemma.

Lemma 2. For an arbitrary positive integer k , we have

$$\begin{aligned} \sum_{1 \leq p, q \leq k} L_{p,q}(z, w) &= \sum_{p=1}^k \frac{p!}{\Gamma(n-1)\Gamma(p+n-1)} (G_{0,p}(z)G_{1,p}(w) - G_{p,1}(z)G_{p,0}(w)) \\ &\quad + \sum_{p=1}^k \frac{p!(k+1)!}{\Gamma(p+n-1)\Gamma(k+n-1)} (G_{p,k+1}(z)G_{p,k}(w) - G_{k,p}(z)G_{k+1,p}(w)). \end{aligned}$$

Proof. If we replace p by $p-1$ in (8) and q by $q-1$ in (9), then we have

$$(p+q+n-1)\bar{z}G_{p,q}(z) = (p+n-2)G_{p-1,q}(z) + (q+1)G_{p,q+1}(z), \tag{10}$$

$$(p+q+n-1)zG_{p,q}(z) = (q+n-2)G_{p,q-1}(z) + (p+1)G_{p+1,q}(z). \tag{11}$$

We multiply the recurrence relation (10) by $G_{p,q}(w)$ and denote the resulting equation by $(10)_zG_{p,q}(w)$. Further, we multiply by $G_{p,q}(z)$ the recurrence relation (11) with z and w interchanged, and denote the resulting equation by $(11)_wG_{p,q}(z)$. Then the difference $(10)_zG_{p,q}(w) - (11)_wG_{p,q}(z)$ is given as follows:

$$\begin{aligned} &(p+q+n-1)(\bar{z}-w)G_{p,q}(z)G_{p,q}(w) \\ &= (p+n-2)G_{p-1,q}(z)G_{p,q}(w) - (p+1)G_{p,q}(z)G_{p+1,q}(w) \\ &\quad - \{(q+n-2)G_{p,q}(z)G_{p,q-1}(w) - (q+1)G_{p,q+1}(z)G_{p,q}(w)\}, \quad p, q \geq 1. \end{aligned}$$

Hence, we obtain that for $p, q \geq 1$

$$\begin{aligned} &\frac{(p+q+n-1)p!q!}{\Gamma(p+n-1)\Gamma(q+n-1)}(\bar{z}-w)G_{p,q}(z)G_{p,q}(w) \\ &= I_{p,q}(z, w) - I_{p+1,q}(z, w) - (J_{p,q}(z, w) - J_{p,q+1}(z, w)), \end{aligned}$$

where

$$I_{p,q}(z, w) = \frac{p!q!}{\Gamma(p+n-2)\Gamma(q+n-1)}G_{p-1,q}(z)G_{p,q}(w),$$

and

$$J_{p,q}(z, w) = \frac{p!q!}{\Gamma(p+n-1)\Gamma(q+n-2)}G_{p,q}(z)G_{p,q-1}(w).$$

This completes the proof. \square

By the definition of $L_{p,q}(z, w)$, the left-hand side of Theorem 1 is $\sum_{0 \leq p, q \leq k} L_{p,q}(z, w)$, and the left-hand side of Lemma 2 is $\sum_{1 \leq p, q \leq k} L_{p,q}(z, w)$. Let us consider the difference $\sum_{0 \leq p, q \leq k} L_{p,q}(z, w) - \sum_{1 \leq p, q \leq k} L_{p,q}(z, w)$.

$$\begin{aligned}
 & \sum_{0 \leq p, q \leq k} L_{p,q}(z, w) - \sum_{1 \leq p, q \leq k} L_{p,q}(z, w) \\
 &= \sum_{q=0}^k L_{0,q}(z, w) + \sum_{p=0}^k L_{p,0}(z, w) - \frac{n-1}{(\Gamma(n-1))^2} (\bar{z} - w) G_{0,0}(z) G_{0,0}(w) \\
 &= \sum_{p=1}^k \frac{(p+n-1)p!}{\Gamma(n-1)\Gamma(p+n-1)} (\bar{z} - w) (G_{0,p}(z)G_{0,p}(w) + G_{p,0}(z)G_{p,0}(w)) \\
 &\quad + \frac{n-1}{(\Gamma(n-1))^2} (\bar{z} - w) G_{0,0}(z) G_{0,0}(w). \tag{12}
 \end{aligned}$$

Therefore, we obtain

Lemma 3. For an arbitrary positive integer k , we have

$$\begin{aligned}
 \sum_{0 \leq p, q \leq k} L_{p,q}(z, w) &= \sum_{p=1}^k \frac{p!}{\Gamma(n-1)\Gamma(p+n-1)} \{ (G_{0,p}(z)G_{1,p}(w) - G_{p,1}(z)G_{p,0}(w)) \\
 &\quad + (p+n-1)(\bar{z} - w)(G_{0,p}(z)G_{0,p}(w) + G_{p,0}(z)G_{p,0}(w)) \} \\
 &\quad + \sum_{p=1}^k \frac{p!(k+1)!}{\Gamma(p+n-1)\Gamma(k+n-1)} (G_{p,k+1}(z)G_{p,k}(w) - G_{k,p}(z)G_{k+1,p}(w)) \\
 &\quad + \frac{n-1}{(\Gamma(n-1))^2} (\bar{z} - w) G_{0,0}(z) G_{0,0}(w).
 \end{aligned}$$

Proof. This follows from Lemma 2 and (12). □

We shall now show the assertion (7). In Lemma 3, replacing $G_{p,0}, G_{0,p}, G_{p,1}, G_{1,p}$ by the explicit expressions, we see that

$$\begin{aligned}
 \sum_{0 \leq p, q \leq k} L_{p,q}(z, w) &= \sum_{p=1}^k \frac{p!(k+1)!}{\Gamma(p+n-1)\Gamma(k+n-1)} (G_{p,k+1}(z)G_{p,k}(w) - G_{k,p}(z)G_{k+1,p}(w)) \\
 &\quad + \sum_{p=1}^k (K_p(z, w) - K_{p+1}(z, w)) + \frac{n-1}{(\Gamma(n-1))^2} (\bar{z} - w) G_{0,0}(z) G_{0,0}(w),
 \end{aligned}$$

where

$$K_p(z, w) = \frac{(p+n-2)!}{(\Gamma(n-1))^3(p-1)!} (z^{p-1}w^p - \bar{z}^p\bar{w}^{p-1}),$$

which implies (7).

4. Point-wise convergence of Fourier expansion by the system $\{G_{p,q} \mid p, q \in \mathbf{N}_0\}$

For each $p, q \in \mathbf{N}_0$, let $F_{p,q}$ be the normalization of $G_{p,q}$ with respect to the norm of $L^2(D)$. Then the set $\{F_{p,q} \mid p, q \in \mathbf{N}_0\}$ is a complete orthonormal system of $L^2(D)$. By simple calculations we have

$$F_{p,q}(z) = \sqrt{\frac{(p+q+n-1)p!q!(\Gamma(n-1))^2}{\pi\Gamma(p+n-1)\Gamma(q+n-1)}} G_{p,q}(z).$$

In this section, making use of Theorem 1, under some conditions for $f \in L^2(D)$ we shall show that

$$f(z) = \lim_{k \rightarrow \infty} \sum_{0 \leq p, q \leq k} (f, F_{p,q})_D F_{p,q}(z),$$

which is equivalent to (6). While the right-hand side of the Christoffel–Darboux formula (2) consists of two terms for any k , that of the Christoffel–Darboux formula (7) consists of $k + 1$ terms. Therefore, comparing with the proof of the formula (1), we need some devices to prove the formula above. In what follows, we divide this section into four parts.

4.1. Evaluation of $|f(z) - \sum_{0 \leq p, q \leq k} (f, F_{p,q})_D F_{p,q}(z)|$

Let k be a positive integer, and let us evaluate the absolute value $|f(z) - \sum_{0 \leq p, q \leq k} (f, F_{p,q})_D F_{p,q}(z)|$. By simple calculations we see that

$$\begin{aligned} \sum_{0 \leq p, q \leq k} (f, F_{p,q})_D F_{p,q}(z) &= \int_D f(w) \left(\sum_{0 \leq p, q \leq k} \overline{F_{p,q}(w)} F_{p,q}(z) \right) (1 - |w|^2)^{n-2} dw \\ &= \int_D f(w) \left(\sum_{0 \leq p, q \leq k} F_{p,q}(\bar{w}) F_{p,q}(z) \right) (1 - |w|^2)^{n-2} dw, \end{aligned} \tag{13}$$

where $dw = du dv$ with $w = u + iv$. Further, we have

$$\begin{aligned} \sum_{0 \leq p, q \leq k} F_{p,q}(\bar{w}) F_{p,q}(z) &= \frac{(\Gamma(n-1))^2}{\pi} \sum_{0 \leq p, q \leq k} \frac{(p+q+n-1)p!q!}{\Gamma(p+n-1)\Gamma(q+n-1)} G_{p,q}(\bar{w}) G_{p,q}(z) \\ &= \frac{(\Gamma(n-1))^2}{\pi(\bar{z} - \bar{w})} \sum_{0 \leq p, q \leq k} L_{p,q}(z, \bar{w}). \end{aligned}$$

On the other hand, since the set $\{F_{p,q} \mid p, q \in \mathbf{N}_0\}$ is a complete orthonormal system of $L^2(D)$, the following holds:

$$\int_D \left(\sum_{0 \leq p, q \leq k} F_{p,q}(\bar{w}) F_{p,q}(z) \right) (1 - |w|^2)^{n-2} dw = 1.$$

Hence, we have

$$\begin{aligned} f(z) - \sum_{0 \leq p, q \leq k} (f, F_{p,q})_D F_{p,q}(z) &= \int_D (f(z) - f(w)) \left(\sum_{0 \leq p, q \leq k} F_{p,q}(\bar{w}) F_{p,q}(z) \right) (1 - |w|^2)^{n-2} dw \\ &= \frac{(\Gamma(n-1))^2}{\pi} \int_D \frac{f(z) - f(w)}{\bar{z} - \bar{w}} \left(\sum_{0 \leq p, q \leq k} L_{p,q}(z, \bar{w}) \right) (1 - |w|^2)^{n-2} dw. \end{aligned}$$

Therefore, by Theorem 1, we obtain

$$\begin{aligned} f(z) - \sum_{0 \leq p, q \leq k} (f, F_{p,q})_D F_{p,q}(z) &= \frac{(\Gamma(n-1))^2}{\pi} \sum_{p=0}^k \frac{p!(k+1)!}{\Gamma(p+n-1)\Gamma(k+n-1)} \int_D \frac{f(z) - f(w)}{\bar{z} - \bar{w}} \\ &\quad \times (G_{p,k+1}(z)G_{p,k}(\bar{w}) - G_{k,p}(z)G_{k+1,p}(\bar{w})) (1 - |w|^2)^{n-2} dw. \end{aligned} \tag{14}$$

Using the formula (14), we can arrive at the following:

$$\begin{aligned} \left| f(z) - \sum_{0 \leq p, q \leq k} (f, F_{p,q})_D F_{p,q}(z) \right| &\leq \frac{(\Gamma(n-1))^2}{\pi} \sum_{p=0}^k \frac{p!(k+1)!}{\Gamma(p+n-1)\Gamma(k+n-1)} (A_{p,k} + B_{p,k}), \end{aligned} \tag{15}$$

where

$$A_{p,k} = \left| G_{p,k+1}(z) \int_D \frac{f(z) - f(w)}{\bar{z} - \bar{w}} G_{p,k}(\bar{w})(1 - |w|^2)^{n-2} dw \right|,$$

$$B_{p,k} = \left| G_{k,p}(z) \int_D \frac{f(z) - f(w)}{\bar{z} - \bar{w}} G_{k+1,p}(\bar{w})(1 - |w|^2)^{n-2} dw \right|.$$

4.2. Evaluations of $A_{p,k}$ and $B_{p,k}$

Set

$$\varphi(z, w) = \frac{f(z) - f(w)}{\bar{z} - \bar{w}},$$

regard this function as a function of w and suppose that it belongs to $L^2(D)$ as a function of w . Let us evaluate $A_{p,k}, B_{p,k}$. By the Riemann–Lebesgue lemma, we see that there exists a positive number M such that the following inequality holds for all $p, q \in \mathbf{N}_0$:

$$\left| \int_D \varphi(z, w) \overline{F_{p,q}(w)} (1 - |w|^2)^{n-2} dw \right| \leq M.$$

In other words,

$$\left| \int_D \varphi(z, w) G_{p,q}(\bar{w})(1 - |w|^2)^{n-2} dw \right| \leq M \sqrt{\frac{\pi \Gamma(p + n - 1) \Gamma(q + n - 1)}{(p + q + n - 1) p! q! (\Gamma(n - 1))^2}},$$

for all $p, q \in \mathbf{N}_0$. Therefore, we have

$$A_{p,k} \leq M |G_{p,k+1}(z)| \sqrt{\frac{\pi \Gamma(p + n - 1) \Gamma(k + n - 1)}{(p + k + n - 1) p! k! (\Gamma(n - 1))^2}}, \tag{16}$$

$$B_{p,k} \leq M |G_{k,p}(z)| \sqrt{\frac{\pi \Gamma(p + n - 1) \Gamma(k + n)}{(p + k + n) p! (k + 1)! (\Gamma(n - 1))^2}}. \tag{17}$$

4.3. Evaluation of $|G_{p,k}(z)|$

Let $0 \leq p \leq k$ and let us evaluate $|G_{p,k}(z)|$. Set $z = re^{i\theta}$. As is well known (cf. [5]), the following equality holds:

$$G_{p,k}(re^{i\theta}) = \frac{(-1)^p e^{i(p-k)\theta}}{(n-2)!(k-p+1)_p} r^{k-p} P_p^{(k-p, n-2)}(1-2r^2). \tag{18}$$

On the other hands, it is known that the maximum value of $|P_p^{(k-p, n-2)}(x)|$ in $-1 \leq x \leq 1$ is given by $(s+1)_p/p!$, where $s = \max\{k-p, n-2\}$ (cf. [1,2]). Therefore, we can conclude that

$$|G_{p,k}(re^{i\theta})| \leq \begin{cases} \frac{(p+n-2)!}{(n-2)!p!k!}, & k-p \leq n-2, \\ \frac{r^{k-p}}{(n-2)!p!}, & k-p > n-2. \end{cases} \tag{19}$$

4.4. Conclusion

Let us return to the inequality (15). By (17) and (19), if $k-p \leq n-2$, we have

$$\begin{aligned} & \frac{p!(k+1)!}{\Gamma(p+n-1)\Gamma(k+n-1)} B_{p,k} \\ & \leq \frac{M(k+1)}{((n-2)!)^2(k+n-2)!} \sqrt{\frac{\pi(p+n-2)!(k+n-1)!}{(p+k+n)p!(k+1)!}} \\ & \leq \frac{M(k+1)}{((n-2)!)^2} \sqrt{\frac{\pi(k+n-1)}{(p+k+n)p!(k+1)!}} \\ & \leq \frac{M}{((n-2)!)^2} \sqrt{\frac{\pi(k+1)}{k!}}. \end{aligned}$$

Similarly, if $k - p > n - 2$, we have

$$\begin{aligned} & \frac{p!(k+1)!}{\Gamma(p+n-1)\Gamma(k+n-1)} B_{p,k} \\ & \leq \frac{Mr^{k-p}}{((n-2)!)^2} \sqrt{\frac{\pi(k+1)!(k+n-1)}{(p+n-2)!(k+n-2)!(p+k+n)p!}} \\ & \leq \frac{Mr^{k-p}}{((n-2)!)^2} \sqrt{\frac{\pi(k+1)!}{(p!)^2 k!}} = \frac{M\sqrt{\pi(k+1)}}{((n-2)!)^2} r^{k-p} \frac{1}{p!}, \end{aligned}$$

where $r = |z|$. Therefore, we obtain

$$\begin{aligned} & \sum_{p=0}^k \frac{p!(k+1)!}{\Gamma(p+n-1)\Gamma(k+n-1)} B_{p,k} \\ & \leq \frac{M(k+1)}{((n-2)!)^2} \sqrt{\frac{\pi(k+1)}{k!}} + \frac{M\sqrt{\pi(k+1)}}{((n-2)!)^2} r^k \sum_{p=0}^{k-n+1} \frac{1}{r^p p!} \rightarrow 0, \quad \text{as } k \rightarrow \infty. \end{aligned} \tag{20}$$

Remark. This argument is valid for $0 < r < 1$. But, since $0^{k-p} = 0$ for $k - p > n - 2$, the conclusion holds also for $r = 0$.

In the same way, by (16) and (19), we have

$$\frac{p!(k+1)!}{\Gamma(p+n-1)\Gamma(k+n-1)} A_{p,k} \leq \begin{cases} \frac{M}{((n-2)!)^2} \sqrt{\frac{\pi}{k!}}, & k+1-p \leq n-2, \\ \frac{M\sqrt{\pi(k+1)}}{((n-2)!)^2} r^{k+1-p} \frac{1}{p!}, & k+1-p > n-2. \end{cases}$$

Hence, we can obtain

$$\sum_{p=0}^k \frac{p!(k+1)!}{\Gamma(p+n-1)\Gamma(k+n-1)} A_{p,k} \rightarrow 0, \quad \text{as } k \rightarrow \infty. \tag{21}$$

By (15), (20) and (21), we can arrive at

$$\left| f(z) - \sum_{0 \leq p, q \leq k} (f, F_{p,q})_D F_{p,q}(z) \right| \rightarrow 0, \quad \text{as } k \rightarrow \infty.$$

That is to say,

$$f(z) = \lim_{k \rightarrow \infty} \sum_{0 \leq p, q \leq k} (f, F_{p,q})_D F_{p,q}(z).$$

Theorem 2. Let $f \in L^2(D)$ and $z \in D$. If f satisfies

$$\int_D \left| \frac{f(z) - f(w)}{z - w} \right|^2 (1 - |w|^2)^{n-2} dw < \infty,$$

where $dw = du dv$ with $w = u + iv$, then the following holds:

$$f(z) = \lim_{k \rightarrow \infty} \sum_{0 \leq p, q \leq k} (f, F_{p,q})_D F_{p,q}(z).$$

Example. Set $f(z) = |z|$. By the inequality $||z| - |w|| \leq |z - w|$, the function f satisfies the assumptions of Theorem 2 for all $z \in D$. On the other hand, by (18) we have

$$\int_D |w| \overline{G_{p,q}(w)} (1 - |w|^2)^{n-2} dw = \begin{cases} \frac{(-1)^p \pi}{2^{n-1/2} (n-2)! p!} \int_{-1}^1 P_p^{(0, n-2)}(t) (1-t)^{1/2} (1+t)^{n-2} dt, & p = q, \\ 0, & p \neq q. \end{cases}$$

Combine this relation with the following connection formula (cf. [1]):

$$P_p^{(\gamma, \beta)}(t) = \frac{(\beta + 1)_p}{(\alpha + \beta + 2)_p} \sum_{\ell=0}^p \frac{(\gamma - \alpha)_{p-\ell} (\alpha + \beta + 1)_\ell (\alpha + \beta + 2\ell + 1) (\beta + \gamma + p + 1)_\ell}{(p - \ell)! (\beta + 1)_\ell (\alpha + \beta + 1) (\alpha + \beta + p + 2)_\ell} P_\ell^{(\alpha, \beta)}(t),$$

where $\alpha = 1/2$, $\beta = n - 2$ and $\gamma = 0$. Then we obtain

$$\int_D |w| \overline{G_{p,p}(w)} (1 - |w|^2)^{n-2} dw = \frac{\pi^{3/2} (-1)^p (n-1)_p (-1/2)_p}{2(p!)^2 \Gamma(p+n+1/2)}.$$

Therefore, we can arrive at

$$|z| = \sum_{p=0}^{\infty} c_p G_{p,p}(z),$$

$$c_p = \frac{\pi^{1/2} (-1)^p (2p+n-1) ((n-2)!)^2 (n-1)_p (-1/2)_p}{2((p+n-2)!)^2 \Gamma(p+n+1/2)}.$$

References

- [1] G.E. Andrews, R. Askey, R. Roy, *Special Functions*, Cambridge Univ. Press, Cambridge, 1999.
- [2] A. Erdélyi, W. Magnus, F. Oberhettinger, F.G. Tricomi, *Higher Transcendental Functions*, vol. 2, McGraw-Hill, New York, 1953.
- [3] M. Ichida, *Orthonormal systems in Hilbert spaces and orthogonal polynomials*, Master's thesis, The University of Aizu, 2004.
- [4] D. Jackson, *Fourier Series and Orthogonal Polynomials*, Dover, New York, 2004.
- [5] K.D. Johnson, N.R. Wallach, *Composition series and intertwining operators for the spherical principal series I*, *Trans. Amer. Math. Soc.* 229 (1977) 137–173.
- [6] N.N. Lebedev, *Special Functions and Their Applications*, Dover, New York, 1972.
- [7] S. Watanabe, *Generating functions and integral representations for the spherical functions on some classical Gelfand pairs*, *J. Math. Kyoto Univ.* 33 (1993) 1125–1142.
- [8] M.J. Zymunt, *Recurrence formula for polynomials of two variables, orthogonal with respect to rotation invariant measures*, *Constr. Approx.* 15 (1999) 301–309.