



Two-point Padé-type approximation to the Cauchy transform of certain strong distributions[☆]

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Dedicated to Professor Haakon Waadeland on the occasion of his 70th birthday

Abstract

In this paper we are mainly concerned with the Cauchy transform of certain strong distributions satisfying a type of symmetric property introduced by A.S. Ranga. Algebraic properties of the corresponding two-point Padé-type approximants are given along with results about convergence for sequences of such approximants © 1999 Elsevier Science B.V. All rights reserved.

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1. Introduction

In 1980, Jones et al. [9] introduced and solved the so-called strong Stieltjes moment problem. Namely, for a given sequence $\{c_k\}_{k \in \mathbb{Z}}$, find a distribution function, i.e. a real valued, bounded, nondecreasing function $\phi(t)$ with infinitely many points of increase on $[0, \infty)$ such that

$$c_k = \int_0^\infty t^k d\phi(t), \quad k \in \mathbb{Z}. \quad (1.1)$$

Such functions are usually described as strong distributions and since then, many contributions have been given in connection with continued fractions, orthogonal Laurent polynomials, quadrature formulas, two-point Padé approximants and so on. (For a survey about these topics, see [8] and references therein.)

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Associated with a distribution ϕ , we have its Cauchy transform (Stieltjes function) given by

$$F_\phi(z) = \int_0^\infty \frac{d\phi(t)}{z - t} \tag{1.2}$$

which admits the asymptotic expansions (see [9])

$$L_0(z) = - \sum_{j=0}^\infty c_{-(j+1)} z^j \quad \text{and} \quad L_\infty(z) = \sum_{j=1}^\infty c_{j-1} z^{-j} \tag{1.3}$$

around $z = 0$ and $z = \infty$, respectively.

When considering rational approximation to $F_\phi(z)$, starting from the asymptotic expansions L_0 and L_∞ , then, two-point Padé approximants immediately arise. Thus, given two nonnegative integers k and m with $0 \leq k \leq 2m$, there exist two polynomials $P_{m-1}(z)$ and $Q_m(z)$ of degrees $m - 1$ and m respectively such that,

$$\begin{aligned} L_0(z) - \frac{P_{m-1}(z)}{Q_m(z)} &= O(z^k) \quad (z \rightarrow 0), \\ L_\infty(z) - \frac{P_{m-1}(z)}{Q_m(z)} &= O\left(\left(\frac{1}{z}\right)^{2m-k+1}\right) \quad (z \rightarrow \infty). \end{aligned} \tag{1.4}$$

Furthermore, it is known (see [4,10]) that $Q_m(z)$ coincides, up to a multiplicative factor, with the m th orthogonal polynomial with respect to the distribution $d\phi(t)/t^k$, so that $Q_m(z)$ has exact degree m and all its zeros lie on $(0, \infty)$. We will refer to the rational function $P_{m-1}(z)/Q_m(z)$ as the two-point Padé approximant (2PA) to $F_\phi(z)$ and we will write

$$\frac{P_{m-1}(z)}{Q_m(z)} = [k/m]_{F_\phi}(z), \quad 0 \leq k \leq 2m.$$

(For an alternative approach based upon orthogonal Laurent polynomials see the papers [6,7].)

On the other hand, according to the ideas given by Brezinski [1], one could also consider rational approximants with prescribed poles, i.e. the denominator is given in advance. Thus, we have the so-called Padé-type approximation. More precisely, let m and p be nonnegative integers with $0 \leq p \leq m$ and $B_m(z)$ a given polynomial of exact degree m such that $B_m(0) \neq 0$, then there exists a unique polynomial $A_{m-1}(z)$ of degree at most $m - 1$, such that,

$$\begin{aligned} L_0(z) - \frac{A_{m-1}(z)}{B_m(z)} &= O(z^p) \quad (z \rightarrow 0), \\ L_\infty(z) - \frac{A_{m-1}(z)}{B_m(z)} &= O\left(\left(\frac{1}{z}\right)^{m-p+1}\right) \quad (z \rightarrow \infty). \end{aligned} \tag{1.5}$$

It will be said that $A_{m-1}(z)/B_m(z)$ represents a (p/m) two-point Padé-type approximant (2PTA) to $F_\phi(z)$, denoted by

$$(p/m)_{F_\phi}(z), \quad 0 \leq p \leq m.$$

In this paper we will be mainly concerned with the study and characterization of these rational approximants to the function $F_\phi(z)$ when the distribution ϕ satisfies a certain symmetric property introduced by Ranga in [12].

2. Strong c -inversive Stieltjes distributions

In a series of papers (see e.g. [11–13]), Sri Ranga et al. have dealt with some strong distributions on (a, b) ($0 \leq a < b \leq +\infty$) along with properties of sequences of polynomials associated with such distributions satisfying certain orthogonality properties. More exactly, for a given strong distribution $d\phi(t)$ on (a, b) , this author considers the monic polynomials $B_m(z)$ of degree m defined by

$$\int_a^b t^{-m+s} B_m(t) d\phi(t) = 0, \quad s = 0, 1, \dots, m-1 \quad (2.1)$$

and shows that they satisfy a three-term recurrence relation of the type,

$$B_{m+1}(z) = (z - \beta_{m+1})B_m(z) - \alpha_{m+1}zB_{m-1}(z), \quad m \geq 0 \quad (2.2)$$

with $B_{-1} = 0$ and $B_0 = 1$.

These polynomials are related to certain continued fractions (\hat{J} -fraction) and their zeros provide quadrature formulas exactly integrating certain subspaces of Laurent polynomials (see [7]). Note that these continued fractions must be called \hat{J} -fractions. (J -fractions are associated with ordinary orthogonal polynomials, and are not equivalent to \hat{J} -fractions.)

On the other hand, when considering strong distributions with a somewhat symmetric behavior with respect to the origin and infinity, the concept of a c -inversive distribution arises. Indeed, a strong distribution $d\phi(t)$ on (a, b) is said to be c -inversive [12] if there exists a positive number $c > 0$ such that for all $t \in (a, b)$ it holds that

$$\frac{c}{t} \in (a, b) \quad \text{and} \quad \frac{d\phi(t)}{\sqrt{t}} = -\frac{d\phi(c/t)}{\sqrt{c/t}}. \quad (2.3)$$

If $0 < a < b < +\infty$, then $c = ab$. Furthermore, if $a = 0$ then $b = +\infty$. In the sequel and for the sake of simplicity we will assume that ϕ is absolutely continuous on (a, b) , i.e. a nonnegative function $w(t)$ exists such that

$$d\phi(t) = w(t) dt, \quad t \in (a, b). \quad (2.4)$$

At the same time, the term ‘strong’ could be omitted when confusion does not take place.

Now, Eq. (2.3) can be written as

$$\sqrt{t}w(t) = \sqrt{\frac{c}{t}}w\left(\frac{c}{t}\right) \quad \text{or} \quad \frac{\sqrt{c}}{t}w\left(\frac{c}{t}\right) = w(t). \quad (2.5)$$

Let us now consider the Cauchy transform

$$F_w(z) = \int_a^b \frac{w(t)}{z-t} dt, \quad (2.6)$$

of the c -inversive distribution $d\phi(t) = w(t) dt$. One has $F_w(z) = \int_a^b (\sqrt{c}/t)(w(\frac{c}{t})/z - t) dt$. Setting $c/t = x$, it follows:

$$F_w\left(\frac{c}{z}\right) = -\frac{z}{\sqrt{c}}F_w(z), \quad \forall z \in \mathbb{C} \setminus [a, b]. \quad (2.7)$$

In this case, we will also say that $F_w(z)$ is c -inversive.

Example 2.1.

$$w(t) = \frac{1}{\sqrt{b-t}\sqrt{t-a}}, \quad t \in (a, b), \quad 0 < a < b < +\infty.$$

It can be easily verified that $d\phi(t) = w(t)dt$ is c -inversive with $c = ab$.

Furthermore, $F_w(z)$ is now given by (see [12])

$$F_w(z) = \frac{\pi}{\sqrt{z-b}\sqrt{z-a}},$$

so that Eq. (2.7) holds.

Example 2.2.

$$w(t) = \frac{1}{\sqrt{t}}, \quad t \in (a, b), \quad 0 < a < b < +\infty.$$

Again this distribution is c -inversive with $c = ab$. Now, we have

$$F_w(z) = \frac{1}{\sqrt{z}} \ln \frac{(\sqrt{b} + \sqrt{z})(\sqrt{a} - \sqrt{z})}{(\sqrt{b} - \sqrt{z})(\sqrt{a} + \sqrt{z})}.$$

Example 2.3.

$$w(t) = t^\alpha \exp \left[\beta \left(t^\gamma + \frac{A}{t^\gamma} \right) \right], \quad t \in (0, \infty), \quad \alpha \in \mathbb{R}, \quad \beta < 0, \quad \gamma > \frac{1}{2}, \quad A > 0.$$

The corresponding distributions $d\phi(t) = w(t)dt$ are included in the class studied recently in [10]. It can be checked that $w(t)$ is c -inversive with $c = A^{1/\gamma}$ if and only if $\alpha = -\frac{1}{2}$. The case $\beta = -\frac{1}{2}$ and $\gamma = 1$ was considered by Ranga in [12,13].

3. Two-point Padé-type approximation

From its definition, one can see that the Cauchy transform of a distribution ϕ supported on $[a, b]$ represents an analytic function on the extended complex plane $\widehat{\mathbb{C}}$ except possibly on $[a, b]$. If we assume that ϕ is c -inversive, then by Eq. (2.7) it is enough to compute $F_w(z)$ for z such that $|z| < r$ with $r > \sqrt{c}$ ($z \notin [a, b]$).

Thus, when considering 2PTA to $F_w(z)$, w being c -inversive, it seems natural to study the existence of appropriate denominators such that Eq. (2.7) is preserved. So, let $(p/m)_{F_w}(z)$ ($0 \leq p \leq m$) be a 2PTA to $F_w(z)$ and set

$$(p/m)_{F_w}(z) = \frac{A_{m-1}(z)}{B_m(z)}.$$

Is it possible to choose the denominator $B_m(z) \in \Pi_m$ so that

$$(p/m)_{F_w} \left(\frac{c}{z} \right) = -\frac{z}{\sqrt{c}} (p/m)_{F_w}(z)?$$

Assume that $B_m(z)$ is a polynomial of degree m with all its zeros in (a, b) , satisfying

$$B_m(z) = \lambda_m z^m B_m\left(\frac{c}{z}\right), \quad \lambda_m \neq 0. \tag{3.1}$$

Setting $E_m(z) = F_w(z) - (p/m)_{F_w}(z)$, then one knows [4]

$$E_m(z) = \frac{z^p}{B_m(z)} \int_a^b \frac{B_m(t)}{t^p(z-t)} w(t) dt.$$

Therefore, for the numerator $A_{m-1}(z)$, it follows that

$$A_{m-1}(z) = \int_a^b \frac{t^p B_m(z) - z^p B_m(t)}{t^p(z-t)} w(t) dt.$$

Since, $w(t) = (\sqrt{c}/t)w(c/t)$, one has

$$A_{m-1}(z) = \frac{1}{\sqrt{c}} \int_a^b \frac{t^p B_m(z) - z^p B_m(t)}{t^p(z-t)} \frac{c}{t} w\left(\frac{c}{t}\right) dt.$$

Set, $c/t = x$, then it can be deduced

$$A_{m-1}(z) = \sqrt{c} \lambda_m z^m \int_a^b \frac{x^{m-p} B_m(c/z) - (z^{p-m} c^{-p} / \lambda_m^2) B_m(x)}{x^{m-p} z(x - (c/z))} w(x) dx.$$

Assume now that $\lambda_m = \sqrt{1/c^m}$. Then,

$$A_{m-1}(z) = -\sqrt{c} \lambda_m z^{m-1} \int_a^b \frac{x^{m-p} B_m(c/z) - (c/z)^{m-p} B_m(x)}{x^{m-p}((c/z) - x)} w(x) dx. \tag{3.2}$$

If we write $A_{m-1}^k(z)$ for the numerator of the $(k/m)_{F_w}(z)$ ($0 \leq k \leq m$)-2PTA with denominator $B_m(z)$, from Eq. (3.2) one has

$$A_{m-1}^p(z) = -\sqrt{c} \lambda_m z^{m-1} A_{m-1}^{m-p}\left(\frac{c}{z}\right),$$

when taking in both approximants the same denominator $B_m(z)$. By choosing p such that $m - p = p$ or equivalently $m = 2p$, it follows,

$$(p/m)_{F_w}(z) = \frac{A_{m-1}^p(z)}{B_m(z)} = \frac{-\sqrt{c} \lambda_m z^{m-1} A_{m-1}^p\left(\frac{c}{z}\right)}{z^m \lambda_m B_m\left(\frac{c}{z}\right)} = -\frac{\sqrt{c}}{z} (p/m)_{F_w}\left(\frac{c}{z}\right).$$

Thus, we have proved the following,

Theorem 3.1. Let $d\phi(t) = w(t) dt$ be a c -inversive distribution on (a, b) and $B_n(z)$ a polynomial of degree n such that

$$B_n(z) = \lambda_n z^n B_n\left(\frac{c}{z}\right), \quad \lambda_n = \frac{1}{\sqrt{c^n}}. \tag{3.3}$$

Let us consider the $(m/2m)$ -2PTA with denominator $B_{2m}(z)$ satisfying Eq. (3.3), then,

$$(m/2m)_{F_w}\left(\frac{c}{z}\right) = -\frac{z}{\sqrt{c}} (m/2m)_{F_w}(z). \tag{3.4}$$

In this case, we will say that the $(m/2m)$ -2PTA is also c -inversive. Let us next see how to find polynomials $B_{2m}(z)$ satisfying Eq. (3.3).

Proposition 3.2. *Let c be a real positive number and $\{x_j\}_{j=1}^m$ m points on (a, b) . Define,*

$$B_{2m}(z) = \gamma \prod_{j=1}^m (z - x_j) \left(z - \frac{c}{x_j} \right), \quad \gamma \neq 0.$$

Then, $B_{2m}(z)$ satisfies Eq. (3.3) with $c = ab$ when $0 < a < b < +\infty$.

Proof. Since $a < x_j < b$, then $c/x_j = ab/x_j < ab/a = b$, and $c/x_j = ab/x_j > ab/b = a$. Thus, $B_{2m}(z)$ is a polynomial of degree $2m$ with all its zeros in (a, b) at the points $\{x_j, \frac{c}{x_j}\}_{j=1}^m$. Furthermore,

$$\begin{aligned} B_{2m}\left(\frac{c}{z}\right) &= \gamma c^m \prod_{j=1}^m \left(\frac{c}{z} - x_j\right) \left(\frac{1}{z} - \frac{1}{x_j}\right) = \frac{c^m}{z^{2m}} \gamma \prod_{j=1}^m (c - zx_j) \frac{(x_j - z)}{x_j} \\ &= \frac{c^m}{z^{2m}} \gamma \prod_{j=1}^m (z - x_j) \left(z - \frac{c}{x_j}\right) = \frac{c^m}{z^{2m}} B_{2m}(z). \quad \square \end{aligned}$$

Proposition 3.3. *Let $P_m(z)$ be a polynomial of degree m with all its zeros on (a, b) and $P_m(0) \neq 0$. Take $c > 0$, (as before, if $0 < a < b < \infty$, $c = ab$). Then $B_{2m}(z) = \frac{z^m}{P_m(0)} P_m(z) P_m(\frac{c}{z})$, satisfies Eq. (3.3).*

Proof. Write $P_m(z) = \gamma \prod_{j=1}^m (z - x_j) (\gamma \neq 0)$. Thus

$$P_m\left(\frac{c}{z}\right) = \gamma z^{-m} (-1)^m \prod_{j=1}^m x_j \prod_{j=1}^m \left(z - \frac{c}{x_j}\right). \tag{3.5}$$

Then, $B_{2m}(z) = \gamma^2 \prod_{j=1}^m (z - x_j)(z - (c/x_j))$ and the proof follows by Proposition 3.2. \square

In order to get c -inversive 2PTA with arbitrary p ($0 \leq p \leq m$) extra requirements are now needed. Indeed, one has

Theorem 3.4. *Let m and p be nonnegative integers ($m > 1$) such that $0 \leq p \leq m$ and $2p > m$. Let $B_m(z)$ be a polynomial of degree m such that*

- (i) $B_m(z) = \lambda_m z^m B_m(\frac{c}{z})$, $\lambda_m = 1/\sqrt{c^m}$, $c > 0$;
- (ii) $\int_a^b t^j B_m(t) [w(t)/t^p] dt = 0$, $j = 0, 1, \dots, E[\frac{2p-m+1}{2}] - 1$.

Then, the (p/m) 2PTA with denominator $B_m(z)$ is c -inversive.

Proof. First, we must assure that a polynomial of degree at most m , $B_m(z)$, satisfying (i) and (ii) exists. Set

$$B_m(z) = \sum_{j=0}^m b_j z^j.$$

Then, by (i) we deduce for the coefficients $\{b_j\}$ the following linear system:

$$b_j = \lambda_m c^{m-j} b_{m-j}, \quad j = 0, 1, \dots, E \left[\frac{m+1}{2} \right] - 1.$$

As usual $E[x]$, $x \in \mathbb{R}$, denotes the integer part of x .

Next, we will first consider the case $p < m$. From (i) and (ii) we have an homogeneous linear system of $E[\frac{m+1}{2}] + E[\frac{2p-m+1}{2}]$ equations with $m+1$ unknowns.

Since

$$E \left[\frac{m+1}{2} \right] + E \left[\frac{2p-m+1}{2} \right] = \begin{cases} p & \text{if } m \text{ is even,} \\ p+1 & \text{if } m \text{ is odd,} \end{cases}$$

one sees that such system admits a nontrivial solution.

On the other hand, when $p = m$, by virtue of c -inversivity, (ii) implies that

$$\int_a^b t^j B_m(t) \frac{w(t)}{t^p} dt = 0, \quad j = 0, 1, \dots, m-1.$$

That is, $B_m(z)$ is uniquely determined up to a multiplicative factor and represents the m th orthogonal polynomial with respect to the varying weight function $w(t)/t^m$. In [12] it can be seen that this polynomial satisfies property (i). Furthermore, it should be noted that, in this case, we are actually dealing with the $[m/m]$ -2PA to $F_w(z)$. Let us next check that the approximant with denominator $B_m(z)$ as given before is c -inversive.

Indeed, because of c -inversivity (ii) implies that

$$\int_a^b t^j B_m(t) \frac{w(t)}{t^p} dt = 0, \quad j = 0, 1, 2, \dots, 2p - m - 1. \tag{3.6}$$

Write

$$E_m(z) = F_w(z) - (p/m)_{F_w}(z) = E_m(z) = \frac{z^p}{B_m(z)} \int_a^b \frac{B_m(t)}{t^p(z-t)} w(t) dt. \tag{3.7}$$

Now, for any nonnegative integer k one has,

$$E_m(z) = \frac{z^{p-1}}{B_m(z)} \int_a^b B_m(t) \left[1 + \frac{t}{z} + \dots + \frac{t^k}{z^k} + \frac{t^{k+1}}{z^k(z-t)} \right] \frac{w(t)}{t^p} dt. \tag{3.8}$$

Take $k = 2p - m - 1$. By Eq. (3.6) it follows that

$$E_m(z) = \frac{z^{p-1}}{B_m(z)} \int_a^b \frac{B_m(t)}{t^p} \frac{t^{2p-m} w(t)}{z^{2p-m-1} z-t} dt = \frac{z^{m-p}}{B_m(z)} \int_a^b \frac{B_m(t)}{t^{m-p}} \frac{w(t)}{z-t} dt. \tag{3.9}$$

Thus, from Eq. (3.7) see that (3.9) represents the error for the $(m - p/m)$ 2PTA with denominator $B_m(z)$. If we put

$$(p/m)(z) = \frac{A_{m-1}^p(z)}{B_m(z)} \quad \text{and} \quad (m - p/m)(z) = \frac{A_{m-1}^{m-p}(z)}{B_m(z)},$$

then from Eq. (3.9) it follows that both approximants coincide and since they have the same denominator we conclude that

$$A_{m-1}^p(z) = A_{m-1}^{m-p}(z),$$

so that proceeding as in Theorem 3.1, the proof follows. \square

Remark 3.5. From Eqs. (3.7)–(3.9) one has actually a higher order 2PTA (see [5]), since,

$$E_m(z) = O(z^p) \quad (z \rightarrow 0) \quad \text{and} \quad E_m(z) = O\left(\frac{1}{z^{p+1}}\right) \quad (z \rightarrow \infty).$$

So, the total order of correspondence both at $z = 0$ and $z = \infty$ is equal to $2p > m$.

Paralleling the proof of Theorem 3.4, a similar result can be deduced for $m > 2p$. Thus, we have

Theorem 3.6. Let m and p be nonnegative integers ($m > 1$) such that $0 \leq p \leq m$ and $m > 2p$. Let $B_m(z)$ be a polynomial of degree m , such that

- (i) $B_m(z) = \lambda_m z^m B_m\left(\frac{c}{z}\right)$, $c > 0$, $\lambda_m = \frac{1}{\sqrt{c^m}}$,
- (ii) $\int_a^b t^j B_m(t) \frac{w(t)}{t^{m-p}} dt = 0$, $j = 0, 1, \dots, E\left[\frac{m-2p+1}{2}\right] - 1$.

Then, the (p/m) -2PTA with denominator $B_m(z)$ is c -inversive.

Remark 3.7. As before, actually one has again a higher order 2PTA, since now

$$E_m(z) = O(z^{m-p}) \quad (z \rightarrow 0) \quad \text{and} \quad E_m(z) = O\left(\frac{1}{z^{m-p+1}}\right) \quad (z \rightarrow \infty).$$

Thus, the total order of correspondence both at the origin and infinity is equal to $2(m - p) > m$.

Let us next consider a (p/m) -2PTA whose total order of correspondence is exactly equal to m , i.e.

$$\begin{aligned} E_m(z) &= \sum_{j=p}^{\infty} d_j z^j = O(z^p), \quad d_p \neq 0 \quad (z \rightarrow 0), \\ E_m(z) &= \sum_{j=m-p+1}^{\infty} d_j^* z^{-j} = O\left(\frac{1}{z^{m-p+1}}\right), \quad d_{m-p+1}^* \neq 0 \quad (z \rightarrow \infty). \end{aligned} \tag{3.10}$$

Theorem 3.8. Let $(p/m)_{F_w}(z)$ ($0 \leq p \leq m$) be a 2PTA to $F_w(z)$ satisfying Eq. (3.10). Set $(p/m)_{F_w}(z) = A_{m-1}(z)/B_m(z)$ with $A_{m-1} \in \Pi_{m-1}$ and $B_m(z)$ a monic polynomial of degree m with $B_m(0) \neq 0$. Assume that $(p/m)_{F_w}(z)$ is c -inversive ($c > 0$). Then

- (i) $m = 2p$ and (ii) $B_m(z) = \lambda_m z^m B_m(c/z)$, $\lambda_m = 1/c^p$.

Proof. (i) $F_w(z) - (p/m)_{F_w}(z) = O(z^p)(z \rightarrow 0)$ and $F_w(z) - (p/m)_{F_w}(z) = O(1/z^{m-p+1})(z \rightarrow \infty)$ which gives

$$\frac{\sqrt{c}}{z} F_w\left(\frac{c}{z}\right) - \frac{\sqrt{c}}{z} (p/m)_{F_w}\left(\frac{c}{z}\right) = \frac{\sqrt{c}}{z} O\left(\frac{1}{z^p}\right) = O\left(\frac{1}{z^{p+1}}\right)$$

and by c -inversivity, this implies

$$F_w(z) - (p/m)_{F_w}(z) = O\left(\frac{1}{z^{p+1}}\right) \quad (z \rightarrow \infty), \quad F_w(z) - (p/m)_{F_w}(z) = O(z^{m-p})(z \rightarrow 0). \tag{3.11}$$

Thus from Eqs. (3.10) and (3.11) it follows: $m - p = p$, i.e. $m = 2p$.

(ii) Let us assume that the approximant is not an irreducible rational fraction, otherwise the proof follows easily. So, we can write

$$A_{2p-1}(z) = P(z)A(z), \quad \text{deg}(P) = l \geq 1$$

$$B_{2p}(z) = P(z)B(z).$$

Thus $(p/2p)_{F_w}(z) = A_{2p-1}(z)/B_{2p}(z) = A(z)/B(z)$.

On the other hand, from the error expression for the $(p/2p)$ -2PTA it follows:

$$F_w(z) - \frac{A(z)}{B(z)} = \frac{z^p}{P(z)B(z)} \int_a^b \frac{P(t)B(t)}{(z-t)t^p} w(t) dt. \tag{3.12}$$

Since the approximant is c -inversive, one has

$$\frac{A(z)}{B(z)} = -\frac{\sqrt{c}z^{2p-l-1}A(c/z)}{z^{2p-l}B(c/z)} \tag{3.13}$$

and because of $A(z)/B(z)$ is irreducible, this implies that

$$B(z) = \gamma z^{2p-l}B(c/z), \quad \gamma \neq 0. \tag{3.14}$$

Putting $z = \sqrt{c}$ we deduce that $\gamma = 1/c^{\frac{2p-l}{2}}$. For it, take into account that from Eq. (3.13) $A(\sqrt{c})=0$, which gives $B(\sqrt{c}) \neq 0$. Furthermore, $A(z)$ should also satisfy

$$A(z) = -\sqrt{c}\gamma z^{2p-l-1}A(c/z). \tag{3.15}$$

Now, from Eq. (3.12) we have

$$B(z)E(z) = B(z)F_w(z) - A(z) = \frac{z^p}{P(z)} \int_a^b \frac{P(t)B(t)}{z-t} \frac{1}{t^p} w(t) dt = M(z).$$

By Eqs. (3.14) and (3.15) and that $F_w(z) = -(c/z)F_w(c/z)$ we see that

$$\sqrt{c}\gamma z^{2p-l-1}E(c/z) = -E(z). \tag{3.16}$$

Now, replacing $E(z)$ by $M(z)$ in Eq. (3.16) and after some elementary calculations (including the usual change of variable $c/t = x$) the following holds:

$$\frac{1}{z^l P(c/z)} \int_a^b \frac{x^l P(c/x)}{z-x} B(x) \frac{w(x)}{x^p} dx = \frac{1}{P(z)} \int_a^b \frac{P(x)}{z-x} B(x) \frac{w(x)}{x^p} dx,$$

or equivalently,

$$\frac{P(z)}{z^l P(c/z)} = \frac{\int_a^b \frac{P(x)}{z-x} B(x) \frac{w(x)}{x^p} dx}{\int_a^b \frac{x^l P(c/x)}{z-x} B(x) \frac{w(x)}{x^p} dx}. \tag{3.17}$$

Now, the functions appearing in the right-hand member of Eq. (3.17) are holomorphic functions outside $[a, b]$. Furthermore, since $w(x) > 0$ a.e. on $[a, b]$, they cannot be rational functions. Thus, there must exist a constant β such that

$$P(z) = \beta z^l P(c/z).$$

Setting, $z = \sqrt{c}$, we have $\beta = 1/\sqrt{c^l}$.

Therefore, $B_{2p}(z) = P(z)B(z) = (1/\sqrt{c^l})P(c/z)(1/\sqrt{c^{2p-l}})B(c/z) = (1/c^p)P(c/z)B(c/z) = (1/c^p)B_{2p}(c/z)$.

This has been done under the assumption that $P(\sqrt{c}) \neq 0$. Suppose that $P(\sqrt{c})=0$. Since $\deg(P)=l$ is even, then $z = \sqrt{c}$ must be a root with multiplicity even. More precisely,

$$P(z) = (z - \sqrt{c})^{2j}R(z), \quad j \geq 1.$$

Thus,

$$\begin{aligned} P(z) &= (z - \sqrt{c})^{2j}R(z) = \beta z^l \left(\frac{c}{z} - \sqrt{c}\right)^{2j} R(c/z) \\ &= \beta c^j z^{l-2j}R(z)(z - \sqrt{c})^{2j}, \quad R(\sqrt{c}) \neq 0. \end{aligned}$$

Hence, $\beta c^j (\sqrt{c})^{l-2j} = 1$, which gives $\beta = 1/\sqrt{c}^l$. \square

Theorems 3.1 and 3.9 provide us with the following

Corollary 3.9. *Let $(p/m)_{F_w}(z) = A_{m-1}/B_m(z)$ be a 2PTA with $B_m(z)$ a polynomial of the degree m where $B_m(0) \neq 0$ and assume that Eq. (3.10) holds. Then $(p/m)_{F_w}(z)$ is c -inversive, if and only if, (i) $m = 2p$ and (ii) $B_m(z) = \lambda_m z^m B_m(\frac{c}{z})$, $\lambda_m = 1/c^p$.*

To end this section, let us see the reciprocals of Theorems 3.4 and 3.6. Indeed, one first has,

Proposition 3.10. *Let $(p/m)_{F_w}(z) = A_{m-1}(z)/B_m(z)$ be a 2PTA to $F_w(z)$ where p and m are non-negative integers such that $0 \leq p \leq m$ and $2p > m$. Assume that $(p/m)_{F_w}(z)$ is c -inversive. Then, (i) $\int_a^b t^j B_m(t)(w(t)/t^p) dt = 0$, $j = 0, 1, 2, \dots, 2p - m - 1$ and (ii) $B_m(z) = \lambda_m z^m B_m(c/z)$, $\lambda_m = 1/\sqrt{c}^m$.*

Proof. (a) We have

$$\begin{aligned} F_w(z) - (p/m)_{F_w}(z) &= O(z^p)(z \rightarrow 0), \\ F_w(z) - (p/m)_{F_w}(z) &= O\left(\frac{1}{z^{m-p+1}}\right)(z \rightarrow \infty). \end{aligned} \tag{3.18}$$

As the approximant is c -inversive we can also write

$$\begin{aligned} F_w(z) - (p/m)_{F_w}(z) &= O(z^{m-p})(z \rightarrow 0), \\ F_w(z) - (p/m)_{F_w}(z) &= O\left(\frac{1}{z^{p+1}}\right)(z \rightarrow \infty). \end{aligned} \tag{3.19}$$

Since $2p > m$ then $p > m - p$. Thus, by Eqs. (3.18) and (3.19), it follows that

$$E_m(z) = O(z^p)(z \rightarrow 0) \quad \text{and} \quad E_m(z) = O\left(\frac{1}{z^{p+1}}\right)(z \rightarrow \infty). \tag{3.20}$$

Since $\deg(B_m) = m$, then one has

$$\frac{1}{B_m(z)} = z^{-m} \sum_{j=0}^{\infty} b_j z^{-j}, \quad b_0 \neq 0.$$

Thus, by Eq. (3.8) one can write:

$$E_m(z) = z^{-(m-p+1)} \left(\sum_{j=0}^{\infty} b_j z^{-j} \right) \left(\sum_{k=0}^{\infty} d_k z^{-k} \right),$$

where

$$d_k = \int_a^b t^k B_m(t) \frac{w(t)}{t^p} dt, \quad k = 0, 1, 2, \dots$$

Hence, this results in

$$E_m(z) = \left(\frac{1}{z}\right)^{m-p+1} \sum_{j=0}^{\infty} \alpha_j z^{-j} \quad \text{with} \quad \alpha_j = \sum_{i=0}^j b_i d_{j-i}, \quad j = 0, 1, \dots, \quad b_0 \neq 0.$$

From Eq. (3.20) it follows $\alpha_j = 0$; $j = 0, 1, \dots, 2p - m - 1$, and since $b_0 \neq 0$ this implies $d_j = 0$, $j = 0, 1, \dots, 2p - m - 1$, which yields (i). Now proceeding as in proof of (ii) for Theorem 3.8, (ii) can be achieved. \square

In a similar way one can also prove the following.

Proposition 3.11. *Let $(p/m)_{F_w}(z) = A_{m-1}(z)/B_m(z)$ be a 2PTA to $F_w(z)$ where p and m are non-negative integers such that $0 \leq p \leq m$ and $2p < m$. Assume that $(p/m)_{F_w}(z)$ is c -inversive. Then, (i) $B_m(z) = \lambda_m z^m B_m(c/z)$, $\lambda_m = 1/\sqrt{c^m}$ and (ii) $\int_a^b t^j B_m(t) [w(t)/t^{m-p}] dt = 0$, $j = 0, 1, 2, \dots, m - 2p - 1$.*

4. Convergence

Let us first consider the case $0 < a < b < +\infty$ and $w(t)$ c -inversive ($c = ab$). For a given sequence $\{(n/2n)\}$ of 2PTA, to $F_w(z)$, we will study when it converges to $F_w(z)$. As usual in Padé-type approximation [1], the key is to find an appropriate choice of denominators. Indeed, one has

Theorem 4.1. *Let α be a positive measure on $[a, b]$ such that $\alpha'(x) > 0$ a.e. on $[a, b]$. Let $Q_n(z)$ denote the n th monic orthogonal polynomial with respect to $d\alpha$. Set*

$$B_{2n}(z) = \frac{z^n}{Q_n(0)} Q_n(z) Q_n\left(\frac{c}{z}\right). \tag{4.1}$$

Under these conditions the following holds:

- (i) $(n/2n)_{F_w}(z) = A_{2n-1}/B_{2n}(z)$ is c -inversive;
- (ii) Let K be a compact in $\mathbb{C} \setminus [a, b]$. Then, there exists a positive constant $\lambda = \lambda(K) < 1$ so that

$$\limsup_{n \rightarrow \infty} \|F_w(z) - (n/2n)_{F_w}(z)\|_K^{1/2n} \leq \lambda(K),$$

where $\| \cdot \|_K$ represents the suprem norm.

Proof. (i) It immediately follows from Proposition 3.3.

(ii) Set

$$\begin{aligned} E_{2n}(z) &= F_w(z) - (n/2n)_{F_w}(z) \\ &= \frac{z^n}{B_{2n}(z)} \int_a^b \frac{B_{2n}(t)}{t^n(z-t)} w(t) dt \end{aligned}$$

$$\begin{aligned}
 &= \frac{z^n Q_n(0)}{z^n Q_n(z) Q_n(\frac{c}{z})} \int_a^b \frac{t^n Q_n(t) Q_n(\frac{c}{t})}{Q_n(0) t^n (z-t)} w(t) dt \\
 &= \frac{1}{Q_n(z) Q_n(\frac{c}{z})} \int_a^b \frac{Q_n(t) Q_n(\frac{c}{t})}{z-t} w(t) dt, \quad \forall z \in \widehat{\mathbb{C}} \setminus [a, b].
 \end{aligned} \tag{4.2}$$

Define: $\|Q_n\|_\infty = \max_{x \in [a,b]} |Q_n(x)|$. Since $c/t \in [a, b] \forall t \in [a, b]$ then $|Q_n(t)| \leq \|Q_n\|_\infty$ and $|Q_n(c/t)| \leq \|Q_n\|_\infty \forall t \in [a, b]$. Take $z \in K \subset \mathbb{C} \setminus [a, b]$, K compact. For $z \notin [a, b]$, we have

$$|E_{2n}(z)| \leq \frac{\|Q_n\|_\infty^2}{|Q_n(z)| |Q_n(\frac{c}{z})|} \int_a^b \frac{w(t)}{|z-t|} dt \leq \frac{M(K) \|Q_n\|_\infty^2}{|Q_n(z)| |Q_n(\frac{c}{z})|},$$

M being a positive constant dependent on K . Furthermore, if $z \notin [a, b]$, then $c/z \notin [a, b]$, so

$$|E_{2n}(z)|^{1/2n} \leq \frac{[M(K)]^{1/2n} \|Q_n\|_\infty^{1/n}}{|Q_n(z)|^{1/2n} |Q_n(\frac{c}{z})|^{1/2n}},$$

and consequently

$$\limsup_{n \rightarrow \infty} |E_{2n}(z)|^{1/2n} \leq \frac{\limsup_{n \rightarrow \infty} \|Q_n\|_\infty^{1/n}}{\liminf_{n \rightarrow \infty} \{|Q_n(z)|^{1/2n} |Q_n(c/z)|^{1/2n}\}}.$$

On the other hand, one knows (see [14])

$$\begin{aligned}
 \limsup_{n \rightarrow \infty} \|Q_n\|_\infty^{1/n} &= \text{Cap}([a, b]), \\
 \limsup_{n \rightarrow \infty} |Q_n(z)|^{1/n} &= \text{Cap}([a, b]) \Phi_{[a, b]}(z), \quad \forall z \notin [a, b],
 \end{aligned}$$

where $\text{Cap}([a, b]) = \frac{1}{4}(b-a)$ (see e.g. [14]) and $\Phi_{[a, b]}$ is the conformal transformation mapping $\widehat{\mathbb{C}} \setminus [a, b]$ onto the exterior of the unit circle, preserving the point at infinity. Therefore

$$|\Phi_{[a, b]}(z)| > 1, \quad \forall z \in \widehat{\mathbb{C}} \setminus [a, b].$$

Thus, we finally obtain,

$$\limsup_{n \rightarrow \infty} |E_{2n}(z)|^{1/2n} \leq \frac{1}{\sqrt{|\Phi_{[a, b]}(z)| |\Phi_{[a, b]}(c/z)|}} \leq \lambda(K) < 1$$

with

$$\lambda(K) = \frac{1}{\inf_{z \in K} \sqrt{|\Phi_{[a, b]}(z)| |\Phi_{[a, b]}(c/z)|}}. \quad \square \tag{4.3}$$

Remark 4.2. Certainly, it should be observed that part (ii) in Theorem 4.1 is valid for a general distribution $d\phi(t) = w(t)dt$ not necessarily c -inversive. Even more, $w(t)$ can be an L_1 -integrable function on (a, b) ($0 < a < b < +\infty$) and an arbitrary sequence of 2PTA $(k/n)_{F_w(z)} = A_{n-1}(z)/B_n(z)$ can be considered where $B_n(z) = z^k Q_k(c/z) Q_{n-k}(z)$, with $k = k(n)$ a sequence of nonnegative integers such that $0 \leq k(n) \leq n$ and $\lim_{n \rightarrow \infty} k(n)/n = \theta$ ($0 \leq \theta \leq 1$). In this respect see [4]. On the other hand, assume that the ‘auxiliary’ measure $\alpha(t)$ is c -inversive too. Here it is assumed that

$d\alpha(t)/t^{2n} = [\alpha'(t)/t^{2n}] dt$, i.e., that α is absolutely continuous, with $\alpha'(t) > 0$ a.e. on $[a, b]$. Let $B_{2n}(z)$ be orthogonal with respect to $d\alpha(t)/t^{2n}$ i.e.

$$\int_a^b t^j B_{2n}(t) \frac{\alpha'(t)}{t^{2n}} dt = 0, \quad j = 0, 1, 2, \dots, 2n - 1.$$

By [12] we have that the 2PTA with denominator $B_{2n}(z)$ is c -inversive. Set

$$(n/2n)_{F_w}(z) = \frac{A_{2n-1}(z)}{B_{2n}(z)}$$

then, making use of [2, Theorem 5.4], we have ($\theta = \frac{1}{2}$)

$$\limsup_{n \rightarrow \infty} |E_{2n}(z)|^{1/2n} \leq \exp \{-G_{[a,b]}(v, z)\}.$$

Here, $G_{[a,b]}(v, z)$ denotes the Green potential of the measure $v = \frac{1}{2}[\delta_0 + \delta_\infty]$ and δ_x the Dirac measure corresponding to the point x . Thus, $G_{[a,b]}(v, z) = \frac{1}{2}[g_{[a,b]}(z, 0) + g_{[a,b]}(z, \infty)]$.

As usual, $g_{[a,b]}(z, t)$ is the Green function with singularity in $t \in \widehat{\mathbb{C}} \setminus [a, b]$.

Therefore, one obtains

$$\begin{aligned} \limsup_{n \rightarrow \infty} |E_{2n}(z)|^{1/2n} &\leq \exp \left\{ -\frac{1}{2}[g_{[a,b]}(z, 0) + g_{[a,b]}(z, \infty)] \right\} \\ &= \frac{1}{\sqrt{\exp g_{[a,b]}(z, 0) \exp g_{[a,b]}(z, \infty)}}. \end{aligned} \tag{4.4}$$

Compare the estimate deduced from Eq. (4.4) with the one obtained in Eq. (4.3). It can be checked that both estimates coincide.

Let us see next what happens when $[a, b]$ is an infinite interval i.e. $[a, b] = [0, \infty)$. We first have,

Theorem 4.3. *Let $w(t)$ be c -inversive on $[0, \infty)$ ($w(t)$ not necessarily positive) and let $\alpha(t)$ be a positive measure which is also c -inversive on $[0, \infty)$ and the unique solution of a strong Stieltjes moment problem. Assume that $\int_0^\infty (|w(t)|^2/\alpha'(t)) dt = k_1^2 < +\infty$.*

Let $B_{2n}(z)$ be an orthogonal polynomial of degree $2n$ with respect to $d\alpha(t)/t^{2n}$. Then,

- (i) $(n/2n)_{F_w}(z) = A_{2n-1}(z)/B_{2n}(z)$ is c -inversive,
- (ii) $\{(n/2n)_{F_w}(z)\}$ converges uniformly to $F_w(z)$ on any compact set of $\mathbb{C} \setminus [0, \infty)$.

Proof. (i) By Theorem 3.2 of [12] we see that $B_{2n}(z)$ satisfies $B_{2n}(z) = \lambda_{2n} z^{2n} B_{2n}(c/z)$ with $\lambda_{2n} = 1/c^n$. Thus, from Theorem 3.1(i) is proved.

(ii) It readily follows from Theorem 5.1 of [3]. \square

As we have already seen in Example 1.3, given $c > 0$, the measure

$$d\alpha(t) = t^{-1/2} \exp \left[\beta \left(t^\gamma + \frac{c^\gamma}{t^\gamma} \right) \right] dt, \quad \gamma > \frac{1}{2}, \quad \beta < 0 \tag{4.5}$$

is c -inversive. Thus proceeding as in Theorem 5.7 of [3], we can also give, in this case, an estimate of the rate of convergence. Indeed,

Theorem 4.4. Let $w(t)$ be c -inversive on $[0, \infty)$. Assume that two constants $\gamma > \frac{1}{2}$ and $\beta < 0$ exist such that

$$\int_0^\infty \frac{|w(t)|^2 \sqrt{t}}{\exp[\beta(t^\gamma + \frac{c^\gamma}{t^\gamma})]} dt = K_1^2 < +\infty.$$

Let $B_{2n}(z)$ be the orthogonal polynomial of degree $2n$ with respect to $d\alpha(t)/t^{2n}$ with $d\alpha(t)$ given by Eq. (4.5). Then, for any compact subset K of $\mathbb{C} \setminus [0, \infty)$ there exists a positive constant $\eta = \eta(K) < 1$ so that

$$\limsup_{n \rightarrow \infty} \|F_w(z) - (n/2n)_{F_w}(z)\|^{1/(2n)^\gamma} \leq \eta(K)$$

with $0 < r = 1 - \frac{1}{2^\gamma} < 1$.

Remark 4.5. Take into account that Eq. (4.5) can be written as

$$d\alpha(t) = t^{-1/2} \exp(-\tau(t)) \quad \text{where } \tau(t) = |\beta| \left(t^\gamma + \frac{c^\gamma}{t^\gamma} \right), \quad \gamma > \frac{1}{2}.$$

According to [10], $\tau(t)$ should satisfy for some $s > 0$

$$\lim_{t \rightarrow 0^+} (st)^\gamma \tau(t) = |\beta| \lim_{t \rightarrow +\infty} (st)^{-\gamma} \tau(t) = A > 0. \tag{4.6}$$

Thus,

$$\lim_{t \rightarrow 0^+} (st)^\gamma \tau(t) = |\beta| \lim_{t \rightarrow 0^+} (st)^\gamma \left[t^\gamma + \frac{c^\gamma}{t^\gamma} \right] = |\beta| s^\gamma c^\gamma.$$

On the other hand,

$$\lim_{t \rightarrow +\infty} (st)^{-\gamma} \tau(t) = |\beta|, \quad \lim_{t \rightarrow +\infty} (st)^{-\gamma} \left[t^\gamma + \frac{c^\gamma}{t^\gamma} \right] = |\beta| \quad \text{and} \quad \lim_{t \rightarrow +\infty} \left[s^{-\gamma} + \frac{c^\gamma}{t^{2\gamma}} \right] = |\beta| s^{-\gamma}.$$

In order to fulfill Eq. (4.6), it should hold, $|\beta| s^\gamma c^\gamma = |\beta| s^{-\gamma}$, i.e. $s = 1/\sqrt{c} > 0$. With this choice of the parameter $s > 0$, we have

$$A = |\beta| c^{\gamma/2}. \tag{4.7}$$

In this case, $\eta(K)$ can be expressed as (see [10]) $\eta(K) = \exp(-R)$ with $R = D(\gamma) \inf_{z \in K} \{\delta(z)\} > 0$, where $\delta(z)$ and $D(\gamma)$ are given by

$$\delta(z) = \left(\frac{1}{2} \right)^\gamma \left[\operatorname{Im}(sz)^{\frac{1}{2}} + \operatorname{Im}(sz)^{-\frac{1}{2}} \right], \quad s = \frac{1}{\sqrt{c}}$$

and

$$D(\gamma) = \frac{2\gamma}{2\gamma - 1} \left[\frac{A\Gamma(\gamma + \frac{1}{2})}{\sqrt{\pi}\Gamma(\gamma)} \right]^{\frac{1}{2\gamma}}, \quad A = |\beta| c^{\frac{\gamma}{2}}.$$

Assume $\gamma = 1$ (this measure was considered by Ranga [12]), then $r = 1 - (1/2\gamma) = 1 - \frac{1}{2} = \frac{1}{2}$. Thus,

$$\delta(z) = \frac{1}{\sqrt{2}} \left[\operatorname{Im} \left(\frac{z}{\sqrt{c}} \right)^{\frac{1}{2}} + \operatorname{Im} \left(\frac{z}{\sqrt{c}} \right)^{-\frac{1}{2}} \right] \quad \text{and} \quad D(1) = \sqrt{2|\beta| \sqrt{\frac{c}{\pi}}}.$$

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