Boundary behaviour of universal Taylor series

Comportement à la frontière des séries de Taylor universelles

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Abstract

A power series that converges on the unit disc $D$ is called universal if its partial sums approximate arbitrary polynomials on arbitrary compacta in $C \setminus D$ that have connected complement. This paper shows that such series grow strongly and possess a Picard-type property near each boundary point.

Résumé

Une série entière qui converge sur le disque unité $D$ est appelée universelle, si tout polynôme peut être approximé, sur tout compact de $C \setminus D$ ayant un complémentaire connexe, par ses sommes partielles. Cet article montre que ces séries croissent fortement et possèdent une propriété du type Picard près de chaque point de la frontière.

1 Introduction

Let $D(z, r)$ denote the open disc of centre $z$ and radius $r$ in the complex plane $C$, let $D = D(0, 1)$ and $T = \partial D$. A power series $\sum a_n z^n$ with radius of convergence 1 is said to belong to the class $U$ if, for every compact set $K \subset C \setminus D$ with connected complement and every continuous function $g : K \to \mathbb{C}$ that is holomorphic on $K^\circ$, there is a subsequence $(N_k)$ of $\mathbb{N}$ such that $\sum_{0}^{N_k} a_n z^n \to g$ uniformly on $K$. Members of $U$ are called universal Taylor series. Nestoridis [18] has shown that such universal behaviour is a generic property of holomorphic functions on the unit disc; that is, $U$ is a dense $G_\delta$ subset of the space of all holomorphic functions on $D$ endowed with the topology of local uniform convergence.

A significant avenue of investigation concerns the boundary behaviour of functions in $U$: see [19], [16], [8], [14], [15], [7], [17], [2], [4], [6], [10], [11]. Below we will improve several known results by showing that universal Taylor series have very strong growth properties at every boundary point.

Theorem 1 Let $\psi : [0, 1) \to (0, \infty)$ be an increasing function such that

$$ \int_{0}^{1} \log^+ \log^+ \psi(t)dt < \infty. $$

(1)

If $f(z) = \sum a_n z^n$ and $|f(z)| \leq \psi(|z|)$ on $D(w, r) \cap D$ for some $w \in T$ and $r > 0$, then $f \notin U$. 

\*2010 Mathematics Subject Classification 30B30, 30E10, 30K05.

The first author was supported by Science Foundation Ireland under Grant 09/RFP/MTH2149, and the second author by NSF grant DMS 0855597.
The special case of Theorem 1 where the inequality $|f(z)| \leq \psi(|z|)$ is required to hold on all of $\mathbb{D}$ is due to Melas (Theorem 3 of [14]), who also showed that condition (1) is close to being sharp (Theorem 8 of [14]). We deduce the following analogue of Picard’s theorem for the boundary behaviour of universal Taylor series.

**Corollary 2** Let $f \in \mathcal{U}$. Then, for every $w \in \mathbb{T}$ and $r > 0$, the function $f$ assumes every complex value, with at most one exception, infinitely often on $D(w, r) \cap \mathbb{D}$.

This answers a question of Costakis (private communication). Costakis and Melas [8] had previously proved that $f$ assumes every complex value, with at most one exception, infinitely often on $\mathbb{D}$; their argument shows that there is at least one point $w \in \mathbb{T}$ with the stated Picard-type property. The exceptional value can actually arise: it was shown in Theorem 1.3 of [8] that there exist zero-free members of $\mathcal{U}$. Corollary 2 also improves a particular case of Theorem 1 in [10], where it was established that $\mathbb{C} \setminus f(D(w, r) \cap \mathbb{D})$ must be a polar set. Later, in Remarks 5 and 6, we will indicate two respects in which it can be generalized.

We can further show that any function $f$ in $\mathcal{U}$ must assume all but one complex value in any angle at “most” boundary points. We denote angular approach regions at a point $w \in \mathbb{T}$ by

$$\Gamma_\alpha^w = \{ z : |z - w| < \alpha(1 - |z|) < \alpha t \}$$

and recall that a set $E \subset \mathbb{T}$ is called **residual** if $\mathbb{T} \setminus E$ is a countable union of nowhere dense subsets of $\mathbb{T}$ (that is, $\mathbb{T} \setminus E$ is of first Baire category with respect to $\mathbb{T}$). The following result complements Theorem 2 of [11], which says that $f(\Gamma_\alpha^w(e^{i\theta})) = \mathbb{C}$ almost everywhere $(d\theta)$.

**Corollary 3** Let $f \in \mathcal{U}$. Then there is a residual set $E \subset \mathbb{T}$ such that

$$\mathbb{C} \setminus f(\Gamma_\alpha^w)$$

contains at most one point \((w \in E, \alpha > 1, 0 < t \leq 1)\).

Finally, we observe that membership of $\mathcal{U}$ is incompatible with any local Bergman-type integrability condition.

**Corollary 4** Let $f \in \mathcal{U}$. Then, for every $w \in \mathbb{T}$ and $r > 0$, and every $\beta > -1$,

$$\int_{D(w, r) \cap \mathbb{D}} \log^+ |f(z)| \left(1 - |z|^2\right)^\beta dA(z) = \infty.$$

In particular, $f$ does not belong to any Bergman or Bergman-Nevanlinna class on $\mathbb{D}$.

Proofs of the above results may be found in the next section. Subsequently we indicate an analogue of Theorem 1 for universal polynomial expansions of harmonic functions in terms of homogeneous polynomials. The authors are grateful to the referee for suggestions that improved the exposition of the paper.

## 2 Proofs of results

**Proof of Theorem 1.** Let $\psi, f, w, r$ be as in the statement of Theorem 1. We may assume that $r < 1$. Let $r_0 = r/3$ and

$$A_t = \{ t z : z \in D(w, r_0) \cap \mathbb{T} \} \quad (t > 0).$$
Clearly
\[ D(\zeta, r_0) \subset D(w, r) \cap \mathbb{D} \quad (\zeta \in A_{1-r_0}). \] (3)

The growth hypothesis on \( f \) shows that, when \( 0 < \rho < r_0 \) and \( \zeta \in A_{1-r_0} \), we have
\[
\sum_{n=0}^{\infty} \left| \frac{f^{(n)}(\zeta)}{n!} \right|^2 \rho^{2n} = \int_0^{2\pi} \left| f(\zeta + \rho e^{i\theta}) \right|^2 \frac{d\theta}{2\pi} \leq \{\psi(1 - r_0 + \rho)\}^2.
\]

Writing
\[ S_N(f, \zeta)(z) = \sum_{n=0}^{N} \frac{f^{(n)}(\zeta)}{n!} (z - \zeta)^n \quad (N \in \mathbb{N}, \zeta \in \mathbb{D}, z \in \mathbb{C}), \]

it follows that
\[
\int_0^{2\pi} \left| S_N(f, \zeta)(\zeta + \rho e^{i\theta}) \right|^2 \frac{d\theta}{2\pi} = \sum_{n=0}^{N} \left| \frac{f^{(n)}(\zeta)}{n!} \right|^2 \rho^{2n} \leq \{\psi(1 - r_0 + \rho)\}^2 \quad (\rho \in (0, r_0), \zeta \in A_{1-r_0}).
\] (4)

Let \( z \in A_{1-\varepsilon} \), where \( \varepsilon \in (0, r_0) \). Putting \( \zeta = (1 - r_0)z/|z| \in A_{1-r_0} \) and \( \rho = r_0 - \varepsilon/2 \), we can now use the subharmonicity of \( |S_N(f, \zeta)|^2 \) and the Poisson integral formula for the disc \( D(\zeta, \rho) \) to see that
\[
|S_N(f, \zeta)(z)|^2 \leq \int_0^{2\pi} \frac{\rho^2 - (r_0 - \varepsilon)^2}{|z - (\zeta + \rho e^{i\theta})|^2} \left| S_N(f, \zeta)(\zeta + \rho e^{i\theta}) \right|^2 \frac{d\theta}{2\pi} \leq \frac{4r_0}{\varepsilon} \{\psi(1 - r_0 + \rho)\}^2 \quad (N \in \mathbb{N}),
\]

by (4). Hence
\[
|S_N(f, \zeta)(z)| \leq \sqrt{\frac{4r_0}{\varepsilon} \psi(1 - \varepsilon/2)} \quad (z \in A_{1-\varepsilon}, \varepsilon \in (0, r_0), N \in \mathbb{N}).
\] (5)

We now suppose, for the sake of contradiction, that \( f \in \mathcal{U} \). Then we can choose a subsequence \( (N_k) \) of \( \mathbb{N} \) such that
\[ S_{N_k}(f, 0) \to 0 \quad \text{uniformly on } \{tz : 1 \leq t \leq 2, z \in \overline{A_1}\}. \] (6)

In fact, according to Lemmas 8.2 and 9.2 of Melas and Nestoridis [15], we can simultaneously arrange that
\[ S_{N_k}(f, \zeta)(z) - S_{N_k}(f, 0)(z) \to 0 \quad \text{locally uniformly with respect to } (\zeta, z) \in \mathbb{D} \times \mathbb{C}. \]

Let \( \phi : (1 - r_0, 2) \to (0, \infty) \) be given by
\[
\phi(t) = \begin{cases} 2(1-t)^{-1/2}\psi((1+t)/2) & (1-r_0 < t < 1) \\ 1 & (1 \leq t < 2) \end{cases}.
\]

Then (5) and (6) together show that, for all sufficiently large \( k \),
\[
|S_{N_k}(f, 0)(z)| \leq \phi(|z|) \quad \text{on } \{z \in A_{1-r_0} \}
\]
Proof of Corollary 3. raising the question of whether such a result might hold.

We are grateful to Vassili Nestoridis for

To prove this, suppose that the above series converges for two distinct choices of

Clearly

value distribution theory), combined with a suitable conformal mapping from

It now follows from Theorem 1 that

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Remark 5 We can give a quantitative version of Corollary 2, which improves Theorem 2 of [14], as follows. Let

Then Schottky’s theorem, as refined by Ahlfors (see Theorem B in [1]), can be applied to f on the
disc D(ζ; r0) to see that

in view of (3). Hence

It now follows from Theorem 1 that f \not\in U. ■

Proof of Corollary 2. Let w ∈ T and r ∈ (0, 1), and suppose that f is a holomorphic function on D that omits two values, say 0 and 1, on D(w, r) ∩ D. Let r0 = r/3 and A1 be as defined in (2), let z ∈ A1−ε, where 0 < ε < r0, and let ζ = (1 − r0)z/|z| ∈ A1−r0. Then

To prove this, suppose that the above series converges for two distinct choices of a. Then

To prove this, suppose that the conclusion of the corollary fails to hold. Then there exist j0; k0; l0 ∈ N such that the set F, where

Ej,k,l = \{ w ∈ T : there exist a_w, b_w ∈ D(0, l) \setminus \{ f(1^{1/k}_{1+1/j}(w)) \} satisfying |a_w − b_w| ≥ l^{-1} \}. Clearly E_{j,k,l} increases with each of j, k and l. Suppose now that the conclusion of the corollary fails to hold. Then there exist j0, k0, l0 ∈ N such that the set F, where

and define

f_w(z) = \frac{f(z) − a_w}{b_w − a_w} (z ∈ D).
so that \( f_w \) omits the values 0 and 1 on \( \Gamma^{1/k_0}_{1+1/j_0}(w) \). Next, there exist \( \rho, \tau \in (0, 1/2) \), depending only on \( j_0, k_0 \), such that

\[
D((1-t)w, 2pt) \subset \Gamma^{1/k_0}_{1+1/j_0}(w) \quad (w \in F, 0 < t \leq \tau).
\]

If \( w \in F \), then Schottky’s theorem can be applied on \( D((1-\tau)w, 2\rho t) \) to see that

\[
\log |f_w((1-t)w)| \leq 3 \left( 7 + \log^+ |f_w((1-\tau)w)| \right) \quad (1-\rho)\tau \leq t \leq \tau.
\]

Repeated application of this inequality on discs of the form

\[
D\left( (1-(1-\rho)^k\tau), 2\rho(1-(1-\rho)^k\tau) \right) \quad (1 \leq k \leq n-1)
\]

shows that

\[
7 + \log^+ |f_w((1-t)w)| \leq 4^n \left( 7 + \log^+ |f_w((1-\tau)w)| \right)
\]

whenever \((1-\rho)^n\tau \leq t \leq (1-\rho)^{n-1}\tau \) and \( n \in \mathbb{N} \). Hence there is a constant \( \gamma \geq 1 \), depending only on \( \rho \) and \( \tau \), such that

\[
\log |f_w((1-t)w)| \leq t^{-\gamma} \left( 7 + \log^+ |f_w((1-\tau)w)| \right) \quad (0 < t \leq \tau).
\]

Since \( f \) is bounded on \( \{(1-\tau)w : w \in F\} \), and \( a_w, b_w \in D(0, l_0) \), where \( |a_w - b_w| \geq l_0^{-1} \), there exists \( C > 0 \) such that

\[
\log |f((1-t)w)| \leq Ct^{-\gamma} \quad (w \in F, 0 < t \leq \tau).
\]

Continuity now yields

\[
\log |f(z)| \leq C(1-|z|)^{-\gamma} \quad (z \in \{(1-t)w : w \in I, 0 < t \leq \tau\}),
\]

and Theorem 1 shows that \( f \notin \mathcal{U} \). \( \blacksquare \)

**Remark 6** There is a natural extension, \( \mathcal{U}(\Omega, \zeta) \), of the collection \( \mathcal{U} \) to general simply connected domains \( \Omega \subset \mathbb{C} \), where \( \zeta \in \Omega \) denotes the centre of expansion of the Taylor series (see [19]). It was shown recently [10] that, for any \( f \in \mathcal{U}(\Omega, \zeta) \), \( w \in \partial \Omega \) and \( r > 0 \), the set \( \mathbb{C} \setminus f(D(w, r) \cap \Omega) \) is polar. The stronger conclusion obtained in Corollary 2 extends to simply connected domains \( \Omega \) which have a Lipschitz boundary. To see this, suppose that a holomorphic function \( f \) on such a domain \( \Omega \) omits two values, say 0 and 1, on \( D(w, r) \cap \Omega \) for some \( w \in \partial \Omega \) and \( r > 0 \). There exist \( \rho \in (0, r] \) and a locally Lipschitz function \( \phi : \mathbb{R} \to \mathbb{R} \) such that, using a suitable change of axes, the set \( D(w, \rho) \cap \Omega \) can be expressed as \( \{x + iy : y > \phi(x)\} \cap D(w, \rho) \). Repeated use of Schottky’s theorem, as in the above proof of Corollary 3, shows that \( \log |f(x + iy)| \leq C(y - \phi(x))^{-\gamma} \) on \( D(w, \rho/2) \cap \Omega \) for some \( C, \gamma \geq 1 \). We can now argue as in the proof of Theorem 1 to see that \( f \) cannot have a universal Taylor series expansion about any centre.

**Proof of Corollary 4.** Let \( w \in \mathbb{T}, r \in (0, 1) \) and \( \beta > -1 \), and suppose that \( f \) is a holomorphic function on \( \mathbb{D} \) such that \( J < \infty \), where

\[
J = \int_{D(w, r) \cap \mathbb{D}} \log^+ |f(z)| \left( 1-|z|^2 \right)^\beta \, dA(z).
\]

By the subharmonicity of \( \log^+ |f| \) we deduce that

\[
\log^+ |f(\zeta)| \leq \frac{4}{\pi(1-|\zeta|)^2} \int_{D(\zeta, (1-|\zeta|)/2)} \log^+ |f(z)| \, dA(z) \leq \frac{C(\beta)J}{(1-|\zeta|)^{\beta+2}} \quad (\zeta \in D(w, r/2) \cap \mathbb{D}),
\]

where \( C(\beta) \) is a positive constant depending only on \( \beta \). It now follows again from Theorem 1 that \( f \notin \mathcal{U} \). \( \blacksquare \)
3 Universal polynomial expansions of harmonic functions

Let $B(x, r)$ denote the open ball of Euclidean space $\mathbb{R}^d$ ($d \geq 2$), let $\mathbb{B} = B(0, 1)$ and $\mathbb{S} = \partial \mathbb{B}$. Any harmonic function $h$ on $\mathbb{B}$ has a unique expansion of the form

$$h(x) = \sum_{n=0}^{\infty} h_n(x) \ (x \in \mathbb{B}), \quad (8)$$

where $h_n$ belongs to the space of homogeneous harmonic polynomials of degree $n$ in $\mathbb{R}^d$. (See Chapter 2 of [3].) We say that $h$ belongs to the collection $\mathcal{U}_H$, of harmonic functions on $\mathbb{B}$ with universal homogeneous polynomial expansions, if, for any compact set $K \subset \mathbb{R}^d \setminus \mathbb{B}$ with connected complement and any harmonic function $u$ on a neighbourhood of $K$, there is a subsequence $(N_k)$ of $\mathbb{N}$ such that $\sum_{n=0}^{N_k} h_n \to u$ uniformly on $K$. Such universal harmonic functions have been studied in [5], [12] and [13]. We can now give the following analogue of Theorem 1.

**Theorem 7** Let $\psi : [0, 1) \to (0, \infty)$ be an increasing function such that

$$\int_0^1 \log^+ \psi(t) dt < \infty. \quad (9)$$

If (8) holds and $|h(x)| \leq \psi(|x|)$ on $B(w, r) \cap \mathbb{B}$ for some $w \in \mathbb{S}$ and $r > 0$, then $f \notin \mathcal{U}_H$.

The proof is directly analogous to the argument given in Section 2. The reason why only one “log” appears in (9), in contrast to (1), is that we apply Domar’s result to subharmonic functions of the form $|h|$ rather than $\log |f|$. The required versions for harmonic functions of the results we used from [15] were recently established by Manolaki [13] (see Theorems 3 and 4 of that paper).

**References**


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