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Some gap power series in multidimensional setting

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ABSTRACT. We study extensions of classical theorems on gap power series of a complex variable to the multidimensional case.

1. Power series with Ostrowski gaps. Let

$$(1.1) \quad f(z) = \sum_0^{\infty} Q_j(z), \quad \text{where} \quad Q_j(z) = \sum_{|\alpha|=j} a_{\alpha} z^{\alpha}, \quad \alpha \in \mathbb{Z}_+^N,$$

be a *power series* in \mathbb{C}^N , i.e. a series of homogeneous polynomials Q_j of N complex variables of degree j .

The set \mathcal{D} given by the formula $\mathcal{D} := \{a \in \mathbb{C}^N; \text{ the sequence (1.1) is convergent in a neighborhood of } a\}$ is called a *domain of convergence* of (1.1).

It is known that

$$(1.2) \quad \mathcal{D} = \{z \in \mathbb{C}^N; \psi^*(z) < 1\},$$

where

$$(1.3) \quad \psi(z) := \limsup_{j \rightarrow \infty} \sqrt[j]{|Q_j(z)|},$$

and ψ^* denotes the upper semicontinuous regularization of ψ .

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If ψ^* is finite, then it is plurisubharmonic and absolutely homogeneous (i.e. $\psi^*(\lambda z) = |\lambda|\psi^*(z)$, $\lambda \in \mathbb{C}$, $z \in \mathbb{C}^N$). Therefore, the domain of convergence \mathcal{D} is either empty, or it is a *balanced* (i.e. $\lambda z \in \mathcal{D}$ for all $\lambda \in \mathbb{C}$ with $|\lambda| \leq 1$ and $z \in \mathcal{D}$) domain of holomorphy. Every balanced domain of holomorphy is a domain of convergence of a series (1.1).

For every balanced domain D in \mathbb{C}^N there is a unique nonnegative function h (so-called *Minkowski functional of D*) such that $h(\lambda z) = |\lambda|h(z)$ for all $\lambda \in \mathbb{C}$ and $z \in \mathbb{C}^N$, and $D = \{z \in \mathbb{C}^N; h(z) < 1\}$. In particular, if \mathcal{D} is a domain of convergence of (1.1), then $h(z) \equiv \psi^*(z)$.

It is known that a balanced domain in \mathbb{C}^N is a domain of holomorphy if and only if its Minkowski functional h is an absolutely homogeneous plurisubharmonic function.

The number

$$(1.4) \quad \rho := 1/\limsup_{j \rightarrow \infty} \sqrt[j]{\|Q_j\|_{\mathbb{B}}},$$

where $\mathbb{B} := \{z \in \mathbb{C}^N; \|z\| \leq 1\}$, is called a *radius of convergence* of series (1.1) (with respect to a given norm $\|\cdot\|$).

If $N = 1$, then $\psi(z) = \frac{|z|}{\rho}$ and $\mathcal{D} = \rho\mathbb{B}$. If $N \geq 2$, then $\rho\mathbb{B} \subset \mathcal{D}$ but, in general, $\mathcal{D} \neq \rho\mathbb{B}$.

Series (1.1) is *normally geometrically* convergent in \mathcal{D} , i.e.

$$(1.5) \quad \limsup_{j \rightarrow \infty} \sqrt[j]{\|Q_j\|_K} < 1, \quad \limsup_{n \rightarrow \infty} \sqrt[n]{\|f - s_n\|_K} < 1,$$

for all compact sets $K \subset \mathcal{D}$, where $s_n := Q_0 + \cdots + Q_n$ is the *n*th *partial sum* of (1.1).

Definition 1.1. We say that a function f holomorphic in a neighborhood of a point $z^o \in \mathbb{C}^N$ possesses at the point z^o *Ostrowski's gaps* $(m_k, n_k]$, if

1^o. m_k, n_k are natural numbers such that $m_k < n_k < m_{k+1}$ ($k \geq 1$), $\frac{n_k}{m_k} \rightarrow \infty$ as $k \rightarrow \infty$;

2^o. $\lim_{j \rightarrow \infty, j \in I} \sqrt[j]{\|Q_j\|_{\mathbb{B}}} = 0$, where \mathbb{B} is the unit ball in \mathbb{C}^N ,

$$Q_j(z) \equiv Q_j^{(f, z^o)}(z) := \sum_{|\alpha|=j} \frac{f^{(\alpha)}(z^o)}{\alpha!} z^\alpha = \frac{1}{j!} \left(\frac{d}{d\lambda} \right)^j f(z^o + \lambda z)|_{\lambda=0},$$

and $I := \bigcup_{k=1}^{\infty} (m_k, n_k]$, $(m_k, n_k]$ denoting the set of integers j with $m_k < j \leq n_k$.

Observe that $f_o(z) := \sum_{j \in I} Q_j(z - z^o)$ is an entire function such that the function $g := f - f_o$ possesses Ostrowski's gaps $(m_k, n_k]$ at z^o with $Q_j^{(g, z^o)} = 0$ for $m_k < j \leq n_k$, $k \geq 1$. Hence, a holomorphic function f possesses Ostrowski's gaps $(m_k, n_k]$ at a point z^o if and only if there exists an entire function f_o such that $Q_j^{(f-f_o, z^o)} = 0$ for $m_k < j \leq n_k$, $k \geq 1$.

Moreover, the maximal domain of existence $G = G_f$ of f is identical with the maximal domain of existence of $f - f_o$.

Definition 1.2. We say that a function f holomorphic in a neighborhood of a point z^o possesses *Ostrowski's gaps relative to a sequence of positive integers* $\{n_k\}$, if $\{n_k\}$ is increasing and there exists a sequence of positive real numbers $\{q_k\}$ such that $q_k \rightarrow 0$ as $k \rightarrow \infty$ and $\lim_{j \rightarrow \infty, j \in I} \sqrt[j]{\|Q_j\|_{\mathbb{B}}} = 0$, where $I := \bigcup_{k=1}^{\infty} (\lfloor q_k n_k \rfloor, n_k]$.

A function f possesses Ostrowski's gaps according to Definition 1.1 if and only if f possesses Ostrowski's gaps according to Definition 1.2.

Indeed, if the conditions of Definition 1.1 are satisfied, then it is sufficient to put $q_k := m_k/n_k$.

If the conditions of Definition 1.2 are satisfied, consider two cases. If $m := \liminf_{k \rightarrow \infty} q_k n_k$ is finite, then the function f is entire, so that f has Ostrowski's gaps $(m_k, n_k]$ according to Definition 1 for any sequence m_k, n_k satisfying 1^o .

If $\liminf_{k \rightarrow \infty} q_k n_k = \infty$, then f possesses Ostrowski's gaps $(\lfloor q_{k_l} n_{k_l} \rfloor, n_{k_l}]$ for a suitable chosen increasing subsequence k_l of positive integers.

We say that a compact subset K of \mathbb{C}^N is *polynomially convex* if K is identical with its *polynomially convex hull* $\hat{K} := \{a \in \mathbb{C}^N; |P(a)| \leq \|P\|_K \text{ for every polynomial } P \text{ of } N \text{ complex variables}\}$. We say that an open set Ω in \mathbb{C}^N is *polynomially convex*, if for every compact subset K of Ω the polynomially convex hull \hat{K} of K is contained in Ω .

The following theorem is known (see [7]). It is a multidimensional version of the classical Ostrowski's Theorem (see Theorem 3.1.1 in [1]).

Theorem 1. *If a holomorphic function f possesses Ostrowski's gaps $(m_k, n_k]$ at a point $z^o \in \mathbb{C}^N$, then the maximal domain of existence $G = G_f$ of f is one-sheeted and polynomially convex. Moreover, for every compact subset K of G we have*

$$(1.6) \quad \limsup_{k \rightarrow \infty} \|f - s_{n_k}\|_K^{1/n_k} < 1,$$

where

$$s_n(z) \equiv s_n^{(f, z^o)}(z) = \sum_{j=0}^n Q_j^{(f, z^o)}(z - z^o)$$

is the n th partial sum of the Taylor series development of f around z^o .

Corollary 1.1. *If*

$$f(z^o + z) = \sum_{k=1}^{\infty} Q_{m_k}^{(f, z^o)}(z),$$

where $m_k/m_{k+1} \rightarrow 0$ as $k \rightarrow \infty$, then $Q_j^{(f, z^o)} = 0$ for $j \notin \{m_k\}$ so that f has Ostrowski's gaps $(m_k, n_k]$ with $n_k := m_{k+1} - 1$. Therefore, the maximal

domain of existence G_f of f is identical with the domain of convergence \mathcal{D}_f of the Taylor series development of f around z^o , i.e.

$$G_f = \mathcal{D}_f := \{z \in \mathbb{C}^N : \psi^*(z - z^o) < 1\},$$

where $\psi(z) := \limsup_{k \rightarrow \infty} \sqrt[m_k]{|Q_{m_k}^{(f, z^o)}(z)|}$.

The following result gives an N -dimensional version of W. Luh's Theorem 1 in [4]. In particular, it says that if a function f holomorphic in a domain G in \mathbb{C}^N possesses Ostrowski's gaps at some point $z^o \in G$, then f possesses the same property at every other point a of the maximal domain of existence of f .

Theorem 2. *Let f possess Ostrowski's gaps $(m_k, n_k]$ at a point $z^o \in \mathbb{C}^N$. Then*

1°. *f possesses Ostrowski's gaps $(m_{k_l}, \lceil \frac{n_{k_l}}{l} \rceil]$ at every point $a \in G_f$, where the sequence of natural numbers $\{k_l\}$ (independent of a) is chosen in such a way that $n_{k_l} \geq m_{k_l} l^2$ and $\lceil \frac{n_{k_l}}{l} \rceil < m_{k_{l+1}}$ for $l \geq 1$;*

2°. *If $Q_j^{(f, z^o)} = 0$ for $m_k < j \leq n_k, k \geq 1^1$, then the sequence $\{s_{m_k}^{(f, z^o)} - s_{m_k}^{(f, a)}\}$ converges to zero normally with order n_k on \mathbb{C}^N , i.e.*

$$\limsup_{k \rightarrow \infty} \left\| s_{m_k}^{(f, z^o)} - s_{m_k}^{(f, a)} \right\|_K^{1/n_k} < 1$$

for every compact set $K \subset \mathbb{C}^N$.

By 2° and Theorem 1 we get the following:

Corollary 1.2. *If f possesses ordinary Ostrowski's gaps $(m_k, n_k]$ at a fixed point $z^o \in G$, then*

$$\limsup_{k \rightarrow \infty} \sqrt[n_k]{\left\| f - s_{m_k}^{(f, a)} \right\|_K} < 1$$

for every point $a \in G_f$ and every compact subset K of G_f .

Proof of Theorem 2. 1°. Without loss of generality we may assume that $z^o = 0$ and

$$Q_j^{(f, z^o)} = 0, \quad m_k < j \leq n_k, \quad k \geq 1.$$

Given a fixed point $a \in G_f$, we have

$$Q_j^{(f, a)}(z) = \frac{1}{2\pi i} \int_{|\lambda|=r} \frac{f(a + \lambda z) - s_{n_k}(a + \lambda z)}{\lambda^{j+1}} d\lambda,$$

¹In such a case we say that f possesses *ordinary* Ostrowski's gaps at z^o

$\|z\| \leq 1$, $j > m_k$, $k \geq 1$, where $s_{n_k} = s_{n_k}^{(f, z^o)}$ (Observe that s_{n_k} is a polynomial of degree at most m_k), and $0 < r < \min(\text{dist}(a, \partial G_f), \text{dist}(z^o, \partial G_f))$. By Theorem 1 there exist $M > 1$ and $0 < \theta < 1$ such that

$$(1.7) \quad \|f - s_{n_k}\|_{\mathbb{B}(a, r)} \leq M\theta^{n_k}, \quad k \geq 1.$$

Therefore, by Cauchy inequalities,

$$(1.8) \quad \left\| Q_j^{(f, a)} \right\|_{\mathbb{B}} \leq \frac{M}{r^j} \theta^{n_k}, \quad j > m_k, \quad k \geq 1.$$

Let $\{k_l\}$ be an increasing sequence of natural numbers such that

$$m_{k_{l+1}} > \left\lceil \frac{n_{k_l}}{l} \right\rceil, \quad \frac{n_{k_l}}{m_{k_l}} \geq l^2, \quad l \geq 1.$$

By (1.8) we get

$$\left\| Q_j^{(f, a)} \right\|_{\mathbb{B}}^{1/j} \leq \frac{M}{r} \theta^{n_{k_l}/j} \leq \frac{M}{l} \theta^l, \quad m_{k_l} < j \leq \left\lceil \frac{n_{k_l}}{l} \right\rceil, \quad l \geq 1.$$

The choice of the sequence $\{k_l\}$ does not depend on $a \in G_f$. Therefore, f possesses Ostrowski's gaps $\left(m_{k_l}, \left\lceil \frac{n_{k_l}}{l} \right\rceil\right]$ at every point a of G_f (according to Definition 1.1). The proof of the case 1^o is ended.

2^o. Observe that for $\|z - a\| \leq \frac{1}{2}r$ we have

$$\left| f(z) - s_{m_k}^{(f, a)}(z) \right| = \sum_{m_k+1}^{\infty} \left| Q_j^{(f, a)}(z - a) \right| \leq \sum_{m_k+1}^{\infty} \left\| Q_j^{(f, a)} \right\|_{\mathbb{B}} \left(\frac{r}{2}\right)^j,$$

which by (1.8) gives

$$(1.9) \quad \left| f(z) - s_{m_k}^{(f, a)}(z) \right| \leq \sum_{m_k+1}^{\infty} 2^{-j} M \theta^{n_k} \leq M \theta^{n_k}, \quad k \geq 1, \quad \|z - a\| \leq \frac{r}{2}.$$

By (1.7) and (1.9) we get

$$(1.10) \quad \left\| s_{m_k}^{(f, z^o)} - s_{m_k}^{(f, a)} \right\|_{\mathbb{B}(a, \frac{1}{2}r)} \leq 2M\theta^{n_k}, \quad k \geq 1.$$

Observe that for $z \in \mathbb{C}^N$

$$\begin{aligned} \left| s_n^{(f, z^o)}(z) \right| &\leq \sum_{j=0}^n \left\| Q_j^{(f, z^o)} \right\|_{\mathbb{B}} \|z - z^o\|^j \leq \sum_0^n \frac{\|f\|_{\mathbb{B}(z^o, r)}}{r^j} \|z - z^o\|^j \\ &\leq (n+1) \|f\|_{\mathbb{B}(z^o, r)} \left(1 + \frac{\|z\| + \|z^o\|}{r}\right)^n. \end{aligned}$$

Put $M := \|f\|_{\mathbb{B}(z^o, r) \cup \mathbb{B}(a, r)}$ and $c := \max\{\|z^o\|, \|a\|\}$. Then for $z \in \mathbb{C}^N$

$$\begin{aligned} u_k(z) &:= \frac{1}{n_k} \log \left| s_{m_k}^{(f, z^o)}(z) - s_{m_k}^{(f, a)}(z) \right| \\ &\leq \frac{1}{n_k} \log[2M(m_k + 1)] + \frac{m_k}{n_k} \log \left(1 + \frac{\|z\| + \|c\|}{r}\right). \end{aligned}$$

It follows that the sequence of plurisubharmonic functions $\{u_k\}$ is locally uniformly upper bounded in \mathbb{C}^N , and

$$u(z) := \limsup_{k \rightarrow \infty} u_k(z) \leq 0, \quad z \in \mathbb{C}^n.$$

Therefore, the plurisubharmonic function $u^* = \text{const}$.

By (1.10) $u_k(z) \leq \frac{1}{n_k} \log 2M + \log \theta$ for $z \in \mathbb{B}(a, r)$, $k \geq 1$. Hence $u^* \leq \log \theta$ in \mathbb{C}^N which ends the proof of 2° . \square

2. E. Fabry's Theorem. Now we shall present a multidimensional version of E. Fabry's Theorem (Theorem 2.2.1 in [1]). Let f be a function of N complex variables holomorphic in a neighborhood of 0 with a gap Taylor series development

$$(2.1) \quad f(z) = \sum_{k=1}^{\infty} Q_{m_k}(z), \quad m_k < m_{k+1}.$$

Put $\psi(z) := \limsup_{k \rightarrow \infty} m_k \sqrt[m_k]{|Q_{m_k}(z)|}$, $h(z) := \psi^*(z)$. It is known that $\mathcal{D} := \{z \in \mathbb{C}^N; h(z) < 1\} = \{a \in \mathbb{C}^N; \text{series (2.1) is convergent in a neighborhood of } a\}$ is a domain of convergence of (2.1).

Theorem 3. *If $\lim_{k \rightarrow \infty} \frac{k}{m_k} = 0$, then the domain of convergence \mathcal{D} of the series (2.1) is identical with the maximal domain of existence G_f of f .*

Proof. Without loss of generality we may assume that $\mathcal{D} \neq \mathbb{C}^N$.

Due to Fabry we know that Theorem 3 is true for $N = 1$. It is also well known (by Bedford–Taylor Theorem on negligible sets) that the set $E := \{z \in \mathbb{C}^N; \psi(z) < \psi^*(z)\}$ is pluripolar. Therefore, in particular, the set E is of $2N$ -dimensional Lebesgue measure zero.

Suppose Theorem 3 is not true for some $N > 1$. Then there is a function g holomorphic in a ball $B(z_o, R)$ with $z_o \in \mathcal{D}$, $R > r := \text{dist}(z_o, \partial \mathcal{D})$ such that $g(z) = f(z)$ for $z \in B(z_o, r)$.

Let b_o be a fixed point of $\partial \mathcal{D}$ such that $\|b_o - z_o\| = r$.

Since the ball $B(z_o, r)$ is *non-thin* at the point b_o , we have

$$\limsup_{z \rightarrow b_o, z \in B(z_o, r)} \psi^*(z) = \psi^*(b_o).$$

Therefore, there is a sequence $\{z'_k\} \subset B(z_o, r)$ such that $z'_k \rightarrow b_o$, and $\psi^*(z'_k) \rightarrow \psi^*(b_o)$ as $k \rightarrow \infty$. It follows that $\psi^*(b_o) \leq 1$. Since $b_o \in \partial \mathcal{D}$, we have $\psi^*(b_o) \geq 1$. Therefore, $\psi^*(b_o) = 1$.

We know that the $2N$ -dimensional Lebesgue measure $v_{2N}(E) = 0$. Therefore, by the sub-mean-value property, for every $k \geq 1$ there is a point $z_k \in B(z'_k, \frac{1}{k}) \cap B(z_o, r) \setminus E$ such that $\psi(z_k) = \psi^*(z_k)$, $|\psi^*(z'_k) - \psi(z_k)| < \frac{1}{k}$. It is clear that the sequence $\{z_k\}$ satisfies the following properties:

$$z_k \in B(z_o, r), \quad z_k \rightarrow b_o, \quad \psi(z_k) = \psi^*(z_k), \quad \psi(z_k) \rightarrow \psi^*(b_o).$$

Put $b_k = z_k/\psi(z_k)$ ($k \geq 1$). Then $\psi(b_k) = \psi^*(b_k) = 1$, in particular, $b_k \in \partial\mathcal{D}$ for $k \geq 1$, and $b_k \rightarrow b_o$ as $k \rightarrow \infty$.

Fix k so large that $b := b_k \in B(z_o, R)$. Put

$$G_r := \{\lambda \in \mathbb{C}; \lambda b \in B(z_o, r)\},$$

$$G_R := \{\lambda \in \mathbb{C}; \lambda b \in B(z_o, R)\}.$$

One can easily check that the sets G_r, G_R are open, convex, nonempty (because $\lambda_o b \in G_r$ for $\lambda_o := \psi(z_k)$, and $G_r \subset G_R$). Moreover, $G_r \subset \Delta := \{|\lambda| < 1\}$, and $1 \in G_R$.

The function $f(\lambda b)$ (resp., $g(\lambda b)$) is holomorphic in Δ (resp., in G_R), and $f(\lambda b) = g(\lambda b)$ for $\lambda \in G_r$. Therefore, $f(\lambda b) = g(\lambda b)$ on $\Delta \cap G_R$. It follows that $g(\lambda b)$ is an analytic continuation of $f(\lambda b)$ across $\lambda = 1$, contrary to the Fabry Theorem for $N = 1$. We have got a contradiction showing that Theorem 3 is true. \square

Remark. The present proof of Theorem 3 – with no assumption on the continuity of the function ψ^* – is a joint result of the author and Professor Azimbay Sadullaev.

3. Fatou–Hurwitz–Polya Theorem. First we shall state Fatou–Hurwitz–Polya Theorem for a series of homogeneous polynomials of N complex variables.

Theorem 4. *Let f be a function holomorphic in a neighborhood of $0 \in \mathbb{C}^N$. Let*

$$(3.0) \quad f(z) = \sum_0^\infty Q_j(z), \quad Q_j(z) = \sum_{|\alpha|=j} \frac{f^{(\alpha)}(0)}{\alpha!} z^\alpha,$$

be its Taylor series development around 0. Then there exists a sequence $\epsilon = \{\epsilon_j\}$ with $\epsilon_j \in \{-1, 1\}$ (resp., $\epsilon_j \in \{0, 1\}$) such that the function

$$f_\epsilon(z) := \sum_{j=0}^\infty \epsilon_j Q_j(z), \quad z \in \mathcal{D},$$

has no analytic continuation across any boundary point of the domain of convergence $\mathcal{D} := \{\psi^(z) < 1\}$ of series (3.0), where*

$$\psi(z) := \limsup_{j \rightarrow \infty} \sqrt[j]{|Q_j(z)|}.$$

For $N = 1$ this theorem (with $\epsilon_j \in \{-1, 1\}$) is due to Fatou–Hurwitz–Polya (Theorem 4.2.8 in [1]).

Now, we shall present an N -dimensional version of the Fatou–Hurwitz–Polya theorem for N -tuple power series

$$(3.1) \quad f(z) = \sum_{|\alpha| \geq 0} c_\alpha z^\alpha,$$

where $c_\alpha z^\alpha$ is a monomial of N complex variables $z = (z_1, \dots, z_N)$ of degree $|\alpha| := \alpha_1 + \dots + \alpha_N$. The set $\mathcal{D} := \{a \in \mathbb{C}^N; \text{the series (3.1) is absolutely convergent in a neighborhood of } a\}$ is called a *domain of convergence* of the multiple power series (3.1).

It is known that $\mathcal{D} = \{z \in \mathbb{C}^N; h(z) < 1\}$ is a complete N -circular (hence, in particular, \mathcal{D} is balanced) domain whose Minkowski's functional $h \equiv h_{\mathcal{D}}$ is given by the formula $h(z) = M^*(z)$, where

$$(3.2) \quad \begin{aligned} M(z) &:= \limsup_{|\alpha| \rightarrow \infty} \sqrt[|\alpha|]{|c_\alpha z^\alpha|} \\ &= \limsup_{k \rightarrow \infty} \max \left\{ \sqrt[|\alpha|]{|c_\alpha z^\alpha|}; |\alpha| = k \right\}, \quad z \in \mathbb{C}^N. \end{aligned}$$

Moreover, $h(z_1, \dots, z_N) = h(|z_1|, \dots, |z_N|)$ for all $z \in \mathbb{C}^N$, and h is continuous (see [2], Lemma 1.7.1 (b)).

Theorem 5. *If the domain of convergence \mathcal{D} of (3.1) is not empty, then there exists a multiple sequence $\epsilon = \{\epsilon_\alpha\}$ with $\epsilon_\alpha \in \{-1, 1\}$ (resp., with $\epsilon_\alpha \in \{0, 1\}$) such that the function*

$$f_\epsilon(z) := \sum_{|\alpha| \geq 0} \epsilon_\alpha c_\alpha z^\alpha, \quad z \in \mathcal{D},$$

has no analytic continuation across any boundary point of \mathcal{D} .

We shall see that Theorems 4 and 5 are direct consequences of the following Lemma 3.2.

Let $\mathcal{X} := \{0, 1\}^{\mathbb{N}}$ (resp. $\{-1, 1\}^{\mathbb{N}}$) be the space of all sequences $x = (x_1, x_2, \dots)$ where $x_j = 0$, or $x_j = 1$ (resp. $x_j = -1$, or $x_j = 1$) for $j = 1, 2, \dots$. Endow \mathcal{X} in the topology determined by the metric

$$\rho(x, y) := \sum_{j=1}^{\infty} \frac{1}{2^j} \frac{|x - y|_j}{1 + |x - y|_j},$$

where

$$|x - y|_j := \max\{|x_k - y_k|; k = 1, \dots, j\}.$$

One can easily check that \mathcal{X} is a complete metric space, and therefore, it has Baire property.

Moreover, in the topology a sequence $\{x(n)\}$ of elements of \mathcal{X} converges to an element $x \in \mathcal{X}$ if and only if for every $k_o \in \mathbb{N}$ there exists $n_o \in \mathbb{N}$ such that $x_k(n) = x_k$ for $k = 1, \dots, k_o$, $n \geq n_o$.

Remark 3.1. Let $\{f_k\}$ be a sequence of holomorphic functions in an open subset Ω of \mathbb{C}^n . Then the following three conditions are equivalent:

(1) the series $\sum_1^\infty |f_k(z)|$ converges at each point $z \in \Omega$, and its sum $\varphi(z) := \sum_1^\infty |f_k(z)|$ is locally bounded on Ω ;

(2) the series $\sum_1^\infty f_k$ converges locally normally in Ω , i.e. for every point a of Ω there exists a neighborhood U of a such that the series $\sum_1^\infty \|f_k\|_U$ is convergent;

(3) the series $\sum_1^\infty |f_k|$ converges locally uniformly in Ω .

Proof. It is clear that (2) \Rightarrow (3) \Rightarrow (1).

Suppose now (1) is true, and let $E(a, r) := \{z \in \mathbb{C}^n; |z_j - a_j| < r \ (j = 1, \dots, n)\}$ be a polydisk whose closure is contained in Ω . Then there is a positive constant M such that $\sum_1^\infty |f_k(z)| \leq M$ for all $z \in E(a, r)$. By the Cauchy integral formula

$$|f_k(z)| \leq \mu_k := \left(\frac{1}{\pi r}\right)^n \int_0^{2\pi} \dots \int_0^{2\pi} |f_k(a_1 + re^{it_1}, \dots, a_n + re^{it_n})| dt_1 \dots dt_n,$$

for all $z \in E(a, \frac{r}{2})$ and $k \geq 1$.

By Lebesgue monotonous convergence theorem the series $\sum_1^\infty \mu_k$ is convergent, and so is the series $\sum_1^\infty \|f_k\|_U$ with $U := E(a, \frac{r}{2})$. \square

We shall see that our extensions of the classical Fatou–Hurwitz–Polya Theorem (Theorem 4.2.8 in [1]) are a direct consequence of the following Lemma 3.2 (slight modification of Lemma 5, p. 97 in [5]).

Lemma 3.2. *Let \mathcal{X} denote any of the two metric spaces $\{0, 1\}^{\mathbb{N}}$ or $\{-1, 1\}^{\mathbb{N}}$. Let $\{f_k\}$ be a sequence of holomorphic functions in an open neighborhood Ω of the closure of a ball $B = B(w, r)$ such that the series $\sum_1^\infty |f_k(z)|$ converges at every point $z \in B$. Let a be a boundary point of B .*

Then, either the series $\sum_1^\infty f_k$ is normally convergent on a neighborhood of a , or there exists a subset \mathcal{R} of \mathcal{X} of the first category such that for every $x \in \mathcal{X} \setminus \mathcal{R}$ the function $f_x(z) := \sum_k x_k f_k(z)$, $z \in B$, has a singular point at a (in other words, f_x cannot be analytically continued to any neighborhood of a).

Proof. Given a natural number m , let \mathcal{R}_m denote the set of all $x \in \mathcal{X}$ such that there exists a holomorphic function \tilde{f}_x on E_m (where E_m is the polydisk $E_m := E(a, \frac{1}{m})$ with center a and radius $\frac{1}{m}$) such that $|\tilde{f}_x(z)| \leq m$ on the polydisk, and $\tilde{f}_x(z) = f_x(z)$ for all $z \in B \cap E_m$. By definition, we put $\mathcal{R}_m = \emptyset$, if $m < 1/\text{dist}(a, \partial\Omega)$.

It is clear that the set $\mathcal{R} := \bigcup_1^\infty \mathcal{R}_m \equiv \{x \in \mathcal{X}; f_x \text{ has an analytic continuation across } a\}$.

The lemma will be proved if we show that the following two claims are true.

Claim 1. *The set \mathcal{R}_m is closed in the space \mathcal{X} .*

Claim 2. *If the interior of \mathcal{R}_m is not empty, then the series $\sum_1^\infty f_k$ is normally convergent on a neighborhood of a .*

Indeed, if the series $f_x := \sum_1^\infty x_k f_k$ converges normally on no neighborhood U of a , then for every $m \geq 1$ the set \mathcal{R}_m is closed and has empty interior. Hence, the set $\mathcal{R} := \bigcup_1^\infty \mathcal{R}_m \equiv \{x \in \mathcal{X}; f_x \text{ has an analytic continuation } \tilde{f}_x \text{ across } a\}$ is of the first category, and for every $x \in \mathcal{X} \setminus \mathcal{R}$ the function f_x has a singular point at a , i.e. f_x has no analytic continuation across a . We say that a function \tilde{f}_x holomorphic on a polydisk E with center a is an analytic continuation of f_x across a , if $\tilde{f}_x(z) = f_x(z)$ on $B \cap E$.

Proof of Claim 1. Let $\{x(j)\}$ be a sequence of elements of \mathcal{R}_m convergent to $x \in \mathcal{X}$. Let $\{h_j\} \equiv \{\tilde{f}_{x(j)}\}$ be a sequence of holomorphic functions on E_m such that $|h_j(z)| \leq m$ on E_m and $h_j(z) = f_{x(j)}(z)$ on the intersection $B \cap E_m$ for $j \geq 1$. Observe that for every k_0 there exists j_0 such that $|f_{x(j)}(z) - f_x(z)| \leq \sum_{k>k_0} 2|f_k(z)|$ for all $z \in B \cap E_m$ and for all $j > j_0$. It follows that the sequence $\{h_j\}$ is convergent at each point of $B \cap E_m$. By Vitali's theorem the sequence $\{h_j\}$ is locally uniformly convergent on E_m to a holomorphic function h bounded by m and identical with f_x on $E_m \cap B$, which shows that $x \in \mathcal{R}_m$.

Proof of Claim 2. If \mathcal{R}_m has a nonempty interior, then there exist $x(0) = (x_1(0), x_2(0), \dots) \in \mathcal{R}_m$ and a natural number k_0 such that

$$(*) \quad x \in \mathcal{X}, \quad x_j = x_j(0) \quad (j = 1, \dots, k_0) \quad \implies \quad x \in \mathcal{R}_m.$$

Put

$$M := \sup \left\{ \sum_{k=1}^{k_0} |f_k(z)|; z \in E_m \right\}, \quad u_k := \Re f_k, \quad v_k := \Im f_k.$$

By implication (2) \Rightarrow (3) of Remark 3.1 it is sufficient to show that

$$(**) \quad \sum_{k=1}^{\infty} |f_k(z)| \leq M + 4m, \quad z \in E_m.$$

Let A be a finite subset of $\mathbb{N} \setminus [1, k_0]$. Given a fixed point z of E_m , put

$$A_1 := \{k \in A; u_k(z) \geq 0\}, \quad A_2 := \{k \in A; u_k(z) < 0\}.$$

It is clear that $A = A_1 \cup A_2$, $A_1 \cap A_2 = \emptyset$. Consider two cases.

Case 1: $\mathcal{X} = \{0, 1\}^{\mathbb{N}}$. Let $x(j) = (x_1(j), x_2(j), \dots)$ ($j = 1, 2$) be two points of the interior of \mathcal{R}_m defined by the formulas:

$$\begin{aligned} x_k(j) &= x_k(0), \quad k = 1, \dots, k_0, \quad j = 1, 2; \\ x_k(j) &= x_k(0), \quad k > k_0, \quad k \notin A, \quad j = 1, 2; \\ x_k(1) &= 1, \quad x_k(2) = 0, \quad k \in A_1; \\ x_k(1) &= 0, \quad x_k(2) = 1, \quad k \in A_2. \end{aligned}$$

Then

$$\sum_{k \in A} |u_k(z)| \leq \left| \sum_{k \in A} (x_k(1) - x_k(2)) f_k(z) \right| = |\tilde{f}_{x(1)}(z) - \tilde{f}_{x(2)}(z)| \leq 2m.$$

By the arbitrary property of A and z one gets

$$\sum_{k=k_0+1}^{\infty} |u_k(z)| \leq 2m, \quad z \in E_m.$$

The same argument gives

$$\sum_{k=k_0+1}^{\infty} |v_k(z)| \leq 2m, \quad z \in E_m.$$

Hence

$$\sum_{k=1}^{\infty} |f_k(z)| = \left(\sum_{k=1}^{k_0} + \sum_{k=k_0+1}^{\infty} \right) |f_k(z)| \leq M + 4m, \quad z \in E_m.$$

Case 2: $\mathcal{X} = \{-1, 1\}^{\mathbb{N}}$. Now we define two elements $x(1), x(2)$ of the interior of \mathcal{R}_m by the formulas:

$$\begin{aligned} x_k(j) &= x_k(0), \quad k = 1, \dots, k_0, \quad j = 1, 2; \\ x_k(j) &= x_k(0), \quad k > k_0, \quad k \notin A, \quad j = 1, 2; \\ x_k(1) &= 1, \quad x_k(2) = -1, \quad k \in A_1; \\ x_k(1) &= -1, \quad x_k(2) = 1, \quad k \in A_2. \end{aligned}$$

Then

$$2 \sum_{k \in A} |u_k(z)| \leq \left| \sum_{k \in A} (x_k(1) - x_k(2)) f_k(z) \right| = |\tilde{f}_{x(1)}(z) - \tilde{f}_{x(2)}(z)| \leq 2m.$$

Hence, by the analogous argument as in the proof of the case 1, we get

$$\sum_{k=1}^{\infty} |f_k(z)| \leq M + 4m, \quad z \in E_m,$$

which ends the proof of the case 2. □

Corollary 3.3. *Let $\{f_k\}$ be a sequence of holomorphic functions on an open set $\Omega \subset \mathbb{C}^N$. Let D denote the set of all points a in Ω such that the series $\sum_1^{\infty} f_k$ is absolutely convergent at every point of a neighborhood of a . Assume that the sum $\varphi(z) := \sum_1^{\infty} |f_k(z)|$ is locally bounded in D , and $\bar{D} \subset \Omega$. Let \mathcal{X} be any of the two metric spaces $\{0, 1\}^{\mathbb{N}}$ or $\{-1, 1\}^{\mathbb{N}}$.*

Then there exists a subset \mathcal{R} of \mathcal{X} of the first category such that for every point $x \in \mathcal{X} \setminus \mathcal{R}$ the holomorphic function $f_x(z) := \sum_{k=1}^{\infty} x_k f_k(z)$, $z \in D$, cannot be continued analytically across any boundary point of D .

Proof. Let $\{w_j\}$ be the sequence of all rational points of D (or any countable dense subset of D). Let a_j be a point of ∂D such that $\|w_j - a_j\| = \text{dist}(w_j, \partial D)$. By Lemma 3.2 for every j there exists a subset \mathcal{R}_j of \mathcal{X} of the first category such that for every $x \in \mathcal{X} \setminus \mathcal{R}_j$ the function f_x has a singular point at a_j . The set $\mathcal{R} := \bigcup \mathcal{R}_j$ is again of the first category such that for every $x \in \mathcal{X} \setminus \mathcal{R}$ the function f_x has analytic extension across no boundary point of D . \square

Proof of Theorems 4 and 5. It is sufficient to apply Lemma 3.2 with $\Omega = \mathbb{C}^N$, with $f_k = Q_k$ and $f_k = c_{\alpha(k)} z^{\alpha(k)}$ ($k \in \mathbb{Z}_+$), respectively, where $\alpha : \mathbb{Z}_+ \ni k \mapsto \alpha(k) \in \mathbb{Z}_+^N$ is a one-to-one mapping, and with D replaced by the domain of convergence \mathcal{D} of the corresponding power series. \square

Remark 3.4. The author would like to draw reader's attention to the fact that, unfortunately, the proofs of Theorems 4 and 5 published in [6] contain flaws.

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