THE SOLUTION OF AN OPEN PROBLEM GIVEN BY H. HARUKI AND T.M. RASSIAS

BARA KIM

*Korea Advanced Institute of Science and Technology (KAIST)
Department of Mathematics and Center for Applied Mathematics
373-1 Kusong-Dong, Yusong-Gu, Taejon 305-701, Korea
e-mail: bara@mathx.kaist.ac.kr*

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Haruki and Rassias [1] generalized the Poisson kernel in two dimensions and discussed integral formulas for each case. They presented an open problem for an integral formula. In this paper, we give a solution to that problem.

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1. Introduction

Haruki and Rassias [1] introduced two types of generalizations of the Poisson kernel. One of them is defined by

$$Q(\theta; a, b) \triangleq \frac{1 - ab}{(1 - ae^{i\theta})(1 - be^{-i\theta})},$$

where a, b are complex parameters satisfying $|a| < 1$ and $|b| < 1$.

They proved the integral formulas:

$$\frac{1}{2\pi} \int_0^{2\pi} Q(\theta; a, b) d\theta = 1, \tag{1}$$

$$\frac{1}{2\pi} \int_0^{2\pi} Q(\theta; a, b)^2 d\theta = \frac{1 + ab}{1 - ab}. \tag{2}$$

They set the open problem as follows:

“Let

$$\begin{aligned}
 I_n &\triangleq \frac{1}{2\pi} \int_0^{2\pi} Q(\theta; a, b)^{n+1} d\theta \\
 &= \frac{1}{2\pi} \int_0^{2\pi} \left(\frac{1-ab}{(1-ae^{i\theta})(1-be^{-i\theta})} \right)^{n+1} d\theta, \quad (n=0,1,\dots), \quad (3)
 \end{aligned}$$

where a, b are complex parameters satisfying $|a| < 1$ and $|b| < 1$. Compute I_n for $n = 2, 3, 4, \dots$.

In the next section, we will give the solution to the problem.

2. Solution of the Problem

Theorem 1: I_n , defined by (3), satisfies

$$I_n = \sum_{j=0}^n \frac{(2n-j)!}{j!((n-j)!)^2} \left(\frac{ab}{1-ab} \right)^{n-j},$$

for $n = 0, 1, 2, \dots$, and complex values a, b are such that $|a| < 1$ and $|b| < 1$.

Proof: By the change of variables, with $z = e^{i\theta}$, (3) becomes

$$\begin{aligned}
 I_n &= \frac{1}{2\pi i} \oint_{|z|=1} \left(\frac{1-ab}{(1-az)(1-bz^{-1})} \right)^{n+1} z^{-1} dz \\
 &= \frac{1}{2\pi i} \oint_{|z|=1} \left(\frac{1-ab}{1-az} \right)^{n+1} z^n (z-b)^{-n-1} dz.
 \end{aligned}$$

Let

$$f(z) \triangleq \left(\frac{1-ab}{1-az} \right)^{n+1} z^n (z-b)^{-n-1}.$$

Then $f(z)$ is analytic on $\{z \in \mathbb{C}: |z| \leq 1, z \neq b\}$ and has a pole at $z = b$. Therefore, by the residue theorem, I_n is the residue of $f(z)$ at $z = b$.

The Laurent series expansion of $f(z)$ at $z = b$ gives:

$$\begin{aligned}
 f(z) &= \left(\frac{1}{1 - \frac{a}{1-ab}(z-b)} \right)^{n+1} (b + (z-b))^n (z-b)^{-n-1} \\
 &= \sum_{k=0}^{\infty} \binom{n+k}{k} \left(\frac{a}{1-ab} \right)^k (z-b)^k \sum_{j=0}^n \binom{n}{j} b^{n-j} (z-b)^j (z-b)^{-n-1} \\
 &= \sum_{k=0}^{\infty} \sum_{j=0}^n \binom{n+k}{k} \binom{n}{j} \left(\frac{a}{1-ab} \right)^k b^{n-j} (z-b)^{k+j-n-1}.
 \end{aligned}$$

Therefore, the residue of $f(z)$ at b , which is I_n , is given by

$$\begin{aligned}
 I_n &= \sum_{j=0}^n \binom{2n-j}{n-j} \binom{n}{j} \left(\frac{ab}{1-ab}\right)^{n-j} \\
 &= \sum_{j=0}^n \frac{(2n-j)!}{j!((n-j)!)^2} \left(\frac{ab}{1-ab}\right)^{n-j}.
 \end{aligned}
 \quad \square$$

Note that we obtain (1) and (2) by substituting $n = 0$ and $n = 1$, respectively.

References

- [1] Haruki, H. and Rassias, T.M., New generalizations of the Poisson kernel, *J. Appl. Math. Stoch. Anal.* **10**:2 (1997), 191-196.