ON THE ORDER OF INTEGRAL FUNCTIONS DEFINED BY DIRICHLET SERIES

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1. Consider the Dirichlet series

$$f(s) = \sum_{n=1}^{\infty} a_n e^{s\lambda_n}$$

where $\lambda_{n+1} > \lambda_n$, $\lambda_1 \geq 0$, $\lim_{n \rightarrow \infty} \lambda_n = \infty$, $s = \sigma + it$ and

$$(1.1) \quad \limsup_{n \rightarrow \infty} \frac{\log n}{\lambda_n} = 0.$$

Let σ_c and σ_a be the abscissa of convergence and the abscissa of absolute convergence, respectively, of $f(s)$. If $\sigma_c = \sigma_a = \infty$, $f(s)$ is an integral function. We shall suppose throughout that (1.1) holds and that $\sigma_c = \sigma_a = \infty$.

It is known that [1, p. 67]

$$(1.2) \quad \log \mu(\sigma) = \log \mu(\sigma_0) + \int_{\sigma_0}^{\sigma} \lambda_{\nu(t)} dt,$$

where $\nu(\sigma)$ gives the rank of the maximum term

$$\mu(\sigma) = \max_{n \geq 1} \{ |a_n| e^{\sigma \lambda_n} \}$$

and

$$\mu(\sigma) \leq M(\sigma),$$

where $M(\sigma) = \max_{-\infty < t < \infty} |f(\sigma + it)|$. Also, if ρ be the Ritt-order [2 p. 78] of $f(s)$ then [1, p. 69]

$$(1.3) \quad \limsup_{n \rightarrow \infty} \frac{\lambda_n \log \lambda_n}{\log |a_n|^{-1}} = \rho = \limsup_{\sigma \rightarrow \infty} \frac{\log \log M(\sigma)}{\sigma}.$$

A corresponding result for the lower order λ does not always hold. In fact, it has been shown that, if $\log \lambda_n \sim \log \lambda_{n+1}$ then [3, p. 97]

$$(1.4) \quad \lambda \geq \liminf_{n \rightarrow \infty} \frac{\lambda_n \log \lambda_n}{\log |a_n|^{-1}},$$

where

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$$\liminf_{\sigma \rightarrow \infty} \frac{\log \log M(\sigma)}{\sigma} = \lambda \quad (0 \leq \lambda \leq \infty).$$

But, if $\log |a_n/a_{n+1}|/(\lambda_{n+1}-\lambda_n)$ is a nondecreasing function of n for $n > n_0$, then [3, p. 97]

$$(1.5) \quad \lambda \leq \liminf_{n \rightarrow \infty} \frac{\lambda_n \log \lambda_n}{\log |a_n|^{-1}}.$$

(1.4) and (1.5) lead to the following:

THEOREM A. *If $f(s) = \sum_{n=1}^{\infty} a_n e^{s\lambda_n}$ is an integral function such that (i) $\log \lambda_n \sim \log \lambda_{n+1}$, (ii) $\log |a_n/a_{n+1}|/(\lambda_{n+1}-\lambda_n)$ form a nondecreasing function of n for $n > n_0$, then*

$$(1.6) \quad \liminf_{n \rightarrow \infty} \frac{\lambda_n \log \lambda_n}{\log |a_n|^{-1}} = \lambda \quad (0 \leq \lambda \leq \infty).$$

The integral function $f(s)$ is said to be of linearly regular growth if $\rho = \lambda$. In this paper we derive a few properties of integral functions defined by Dirichlet series in relation to order and the ranks of their maximum terms.

2. THEOREM 1. *If $f_1(s) = \sum_{n=1}^{\infty} a_{1,n} e^{s\lambda_{1,n}}$ and $f_2(s) = \sum_{n=1}^{\infty} a_{2,n} e^{s\lambda_{2,n}}$ be integral functions of orders ρ_1 ($0 < \rho_1 < \infty$), ρ_2 ($0 < \rho_2 < \infty$), then the function $f(s) = \sum_{n=1}^{\infty} a_n e^{s\lambda_n}$, where (i) $\lambda_{1,n} \sim \lambda_{2,n} \sim \lambda_n$ and (ii) $|a_n| \sim |a_{1,n}| |a_{2,n}|$, is an integral function of order ρ such that*

$$(2.1) \quad 1/\rho \geq 1/\rho_1 + 1/\rho_2.$$

Further, if γ_1 ($0 < \gamma_1 < \infty$), γ_2 ($0 < \gamma_2 < \infty$) be the lower orders of $f_1(s)$ and $f_2(s)$ respectively, and (iii) $\log \lambda_n \sim \log \lambda_{n+1}$, (iv) $\log |a_{1,n}/a_{1,n+1}|/(\lambda_{1,n+1}-\lambda_{1,n})$ and $\log |a_{2,n}/a_{2,n+1}|/(\lambda_{2,n+1}-\lambda_{2,n})$ nondecreasing functions of n for $n > n_0$, then

$$(2.2) \quad 1/\lambda \leq 1/\gamma_1 + 1/\gamma_2,$$

where λ is the lower order of $f(s)$.

COROLLARY. *If the conditions (i)–(iv) hold and both $f_1(s)$ and $f_2(s)$ be of linearly regular growth then so is the function $f(s)$ and*

$$1/\rho = 1/\rho_1 + 1/\rho_2.$$

PROOF. Since $\lambda_{1,n} \sim \lambda_{2,n} \sim \lambda_n$, it is evident that

$$\limsup_{n \rightarrow \infty} \frac{\log n}{\lambda_n} = \limsup_{n \rightarrow \infty} \frac{\log n}{\lambda_{1,n}} = \limsup_{n \rightarrow \infty} \frac{\log n}{\lambda_{2,n}} = 0,$$

since both $f_1(s)$ and $f_2(s)$ satisfy (1.1) by hypothesis. Further, since $f_1(s)$ and $f_2(s)$ are integral functions, bounded in $\sigma < x$ for any $x < \infty$, the series $\sum_{n=1}^{\infty} |a_{1,n}| e^{\sigma \lambda_{1,n}}$ and $\sum_{n=1}^{\infty} |a_{2,n}| e^{\sigma \lambda_{2,n}}$ are convergent for every σ , and as $\lambda_n \sim \lambda_{1,n} \sim \lambda_{2,n}$ we shall have

$$\sum_{n=1}^{\infty} |a_{1,n}| e^{\sigma \lambda_n} < \infty$$

and

$$\sum_{n=1}^{\infty} |a_{2,n}| e^{\sigma \lambda_n} < \infty$$

for every σ . Hence, it follows that $\lim_{n \rightarrow \infty} |a_{1,n}| = 0$ and $\sum_{n=1}^{\infty} |a_{1,n}| |a_{2,n}| e^{\sigma \lambda_n} < \infty$ and, since $|a_n| \sim |a_{1,n}| |a_{2,n}|$, we have $\sum_{n=1}^{\infty} |a_n| e^{\sigma \lambda_n} < \infty$ for every σ . Hence, $f(s)$ is an integral function.

Again, using (1.3) for $f_1(s)$ and $f_2(s)$, we get

$$\liminf_{n \rightarrow \infty} \frac{-\log |a_{1,n}|}{\lambda_n \log \lambda_n} = 1/\rho_1,$$

since $\lambda_n \sim \lambda_{1,n}$ and

$$\liminf_{n \rightarrow \infty} \frac{-\log |a_{2,n}|}{\lambda_n \log \lambda_n} = 1/\rho_2,$$

since $\lambda_n \sim \lambda_{2,n}$. Therefore, for any $\epsilon > 0$, we have for sufficiently large n ,

$$\frac{-\log |a_{1,n}|}{\lambda_n \log \lambda_n} > 1/\rho_1 - \epsilon/2,$$

and

$$\frac{-\log |a_{2,n}|}{\lambda_n \log \lambda_n} > 1/\rho_2 - \epsilon/2.$$

Or,

$$\frac{-\log |a_{1,n}| |a_{2,n}|}{\lambda_n \log \lambda_n} > 1/\rho_1 + 1/\rho_2 - \epsilon.$$

And, since $|a_n| \sim |a_{1,n}| |a_{2,n}|$, we get,

$$\liminf_{n \rightarrow \infty} \frac{-\log |a_n|}{\lambda_n \log \lambda_n} = \liminf_{n \rightarrow \infty} \frac{-\log |a_{1,n}| |a_{2,n}|}{\lambda_n \log \lambda_n} \geq 1/\rho_1 + 1/\rho_2.$$

Or,

$$1/\rho \geq 1/\rho_1 + 1/\rho_2.$$

Again, if $\log \lambda_n \sim \log \lambda_{n+1}$, we have $\log \lambda_{1,n} \sim \log \lambda_{1,n+1}$ and $\log \lambda_{2,n} \sim \log \lambda_{2,n+1}$ in view of (i). Hence, if (iv) also holds, (1.6) of Theorem A gives

$$\limsup_{n \rightarrow \infty} \frac{-\log |a_{1,n}|}{\lambda_n \log \lambda_n} = 1/\gamma_1,$$

for the function $f_1(s)$. Therefore, for any $\epsilon > 0$ and $n > n_1 \geq n_0$, we have

$$(2.3) \quad \frac{-\log |a_{1,n}|}{\lambda_n \log \lambda_n} < 1/\gamma_1 + \epsilon/2.$$

Similarly, for $f_2(s)$ we have for $n > n_2 \geq n_0$

$$(2.4) \quad \frac{-\log |a_{2,n}|}{\lambda_n \log \lambda_n} < 1/\gamma_2 + \epsilon/2.$$

Combining (2.3) and (2.4), we get

$$\frac{-\log |a_{1,n}| |a_{2,n}|}{\lambda_n \log \lambda_n} < 1/\gamma_1 + 1/\gamma_2 + \epsilon$$

for sufficiently large n . As $|a_n| \sim |a_{1,n}| |a_{2,n}|$, this gives

$$\limsup_{n \rightarrow \infty} \frac{-\log |a_n|}{\lambda_n \log \lambda_n} = \limsup_{n \rightarrow \infty} \frac{-\log |a_{1,n}| |a_{2,n}|}{\lambda_n \log \lambda_n} \leq 1/\gamma_1 + 1/\gamma_2.$$

Or,

$$1/\lambda \leq 1/\gamma_1 + 1/\gamma_2.$$

The corollary follows from (2.1) and (2.2) since for functions of linearly regular growth, $\rho_1 = \gamma_1$, $\rho_2 = \gamma_2$ and so

$$1/\lambda \leq 1/\gamma_1 + 1/\gamma_2 = 1/\rho_1 + 1/\rho_2 \leq 1/\rho.$$

But $\rho \geq \lambda$ and so $1/\lambda = 1/\rho_1 + 1/\rho_2 = 1/\rho$, which gives $\rho = \lambda$. Hence, $f(s)$ is also of linearly regular growth.

THEOREM 2. If $f_1(s) = \sum_{n=1}^{\infty} a_{1,n} e^{s\lambda_{1,n}}$ and $f_2(s) = \sum_{n=1}^{\infty} a_{2,n} e^{s\lambda_{2,n}}$ be integral functions of linearly regular growth and such that (i) $\lambda_{1,n} \sim \lambda_{2,n} \sim \lambda_n$, (ii) $\log \lambda_n \sim \log \lambda_{n+1}$ and (iii) $\log |a_{1,n}/a_{1,n+1}|/(\lambda_{1,n+1} - \lambda_{1,n})$, $\log |a_{2,n}/a_{2,n+1}|/(\lambda_{2,n+1} - \lambda_{2,n})$ nondecreasing functions of n for $n > n_0$, then $f_1(s), f_2(s)$ will be of the same finite order ρ , if and only if

$$(2.5) \quad \log \left\{ |a_{1,n}| / |a_{2,n}| \right\} = o(\lambda_n \log \lambda_n)$$

as $n \rightarrow \infty$.

PROOF. Since $f_1(s)$ satisfies the conditions of Theorem A and is also of regular growth, from (1.3) and (1.6), we have

$$\limsup_{n \rightarrow \infty} \frac{\lambda_{1,n} \log \lambda_{1,n}}{\log |a_{1,n}|^{-1}} = \rho = \lambda = \liminf_{n \rightarrow \infty} \frac{\lambda_{1,n} \log \lambda_{1,n}}{\log |a_{1,n}|^{-1}}.$$

Further, since $\lambda_{1,n} \sim \lambda_n$, this gives

$$(2.6) \quad \lim_{n \rightarrow \infty} \frac{-\log |a_{1,n}|}{\lambda_n \log \lambda_n} = 1/\rho.$$

Similarly, for the function $f_2(s)$, if it is of order ρ , we have

$$(2.7) \quad \lim_{n \rightarrow \infty} \frac{-\log |a_{2,n}|}{\lambda_n \log \lambda_n} = 1/\rho.$$

Thus, (2.5) follows on subtracting (2.6) from (2.7).

Again, if ρ_1, ρ_2 be the orders of $f_1(s), f_2(s)$, we have

$$1/\rho_2 - 1/\rho_1 = \lim_{n \rightarrow \infty} \frac{\log \{ |a_{1,n}| / |a_{2,n}| \}}{\lambda_n \log \lambda_n} = 0,$$

if (2.5) holds. Hence, $\rho_2 = \rho_1$.

3. We shall now derive a result involving the ranks of the maximum terms in the integral function $f(s)$ and its n th derivative $f^{(n)}(s)$. First we shall prove a lemma.

LEMMA. If $f(s) = \sum_{n=1}^{\infty} a_n e^{s\lambda_n}$ be an integral function of linear order ρ and lower linear order λ , $\nu(\sigma, f), \nu(\sigma, f^{(n)})$ denote the ranks of the maximum terms $\mu(\sigma, f)$ and $\mu(\sigma, f^{(n)})$, for $\text{Re}(s) = \sigma$, in the series for $f(s)$ and its n th derivative $f^{(n)}(s)$, respectively, then

$$(3.1) \quad \lim_{\sigma \rightarrow \infty} \sup \left[\frac{1}{\sigma} \int_{\sigma_0}^{\sigma} \chi(t, n) dt \right] = \frac{n\rho}{n\lambda},$$

where $\chi(\sigma, n) = \lambda_{\nu(\sigma, f^{(n)})} - \lambda_{\nu(\sigma, f)}$, $n = 1, 2, \dots$.

PROOF. Using (1.2) for $f(s)$ and $f^{(n)}(s)$, we have

$$\log \mu(\sigma, f) = \int_{\sigma_0}^{\sigma} \lambda_{\nu(t, f)} dt + O(1)$$

and

$$\log \mu(\sigma, f^{(n)}) = \int_{\sigma_0}^{\sigma} \lambda_{\nu(t, f^{(n)})} dt + O(1).$$

Therefore,

$$\log \frac{\mu(\sigma, f^{(n)})}{\mu(\sigma, f)} = \int_{\sigma_0}^{\sigma} [\lambda_{\nu(t, f^{(n)})} - \lambda_{\nu(t, f)}] dt + O(1).$$

Hence,

$$\frac{\log \frac{\mu(\sigma, f^{(n)})}{\mu(\sigma, f)}}{\sigma} = \frac{1}{\sigma} \cdot \int_{\sigma_0}^{\sigma} \chi(t, n) dt + o(1),$$

and (3.1) follows, since [4, p. 89]

$$\lim_{\sigma \rightarrow \infty} \sup \inf \left[\frac{\log \frac{\mu(\sigma, f^{(n)})}{\mu(\sigma, f)}}{\sigma} \right] = \frac{n\rho}{n\lambda}.$$

The following results are the direct consequences of the above lemma:

(i) For any $\epsilon > 0$, we can find a σ_0 such that

$$(3.2) \quad (n\lambda - \epsilon)\sigma < \int_{\sigma_0}^{\sigma} \chi(t, n) dt < (n\rho + \epsilon)\sigma,$$

for $\sigma > \sigma_0$.

(ii) If $f(s)$ is of linearly regular growth ($\rho = \lambda$),

$$(3.3) \quad \int_{\sigma_0}^{\sigma} \chi(t, n) dt \sim n\rho\sigma$$

as $\sigma \rightarrow \infty$.

THEOREM 3. If $f(s) = \sum_{n=1}^{\infty} a_n e^{s\lambda_n}$ is an integral function of linearly regular growth and $\lim_{\sigma \rightarrow \infty} \chi(\sigma, n)$ exists then $f(s)$ is of finite order ρ such that

$$(3.4) \quad \lim_{\sigma \rightarrow \infty} \chi(\sigma, n) = n\rho,$$

where $\chi(\sigma, n) = \lambda_{\nu(\sigma, f^{(n)})} - \lambda_{\nu(\sigma, f)}$, for $n = 1, 2, \dots, \nu(\sigma, f)$ and $\nu(\sigma, f^{(n)})$ being the ranks of the maximum terms in $f(s)$ and its n th derivative $f^{(n)}(s)$ respectively.

PROOF. We have

$$\begin{aligned} \mu(\sigma, f) &= |a_{\nu(\sigma, f)}| \exp(\sigma \lambda_{\nu(\sigma, f)}) \\ &\geq |a_{\nu(\sigma, f^{(1)})}| \exp(\sigma \lambda_{\nu(\sigma, f^{(1)})}) \\ &= \mu(\sigma, f^{(1)}) / \lambda_{\nu(\sigma, f^{(1)})}, \end{aligned}$$

since $\mu(\sigma, f^{(1)}) = \lambda_{\nu(\sigma, f^{(1)})} |a_{\nu(\sigma, f^{(1)})}| \exp(\sigma \lambda_{\nu(\sigma, f^{(1)})})$. Also, $\mu(\sigma, f^{(1)}) \geq \lambda_{\nu(\sigma, f)} |a_{\nu(\sigma, f)}| \exp(\sigma \lambda_{\nu(\sigma, f)}) = \lambda_{\nu(\sigma, f)} \mu(\sigma, f)$. Hence,

$$\lambda_{\nu(\sigma, f)} \leq \frac{\mu(\sigma, f^{(1)})}{\mu(\sigma, f)} \leq \lambda_{\nu(\sigma, f^{(1)})}.$$

Using the above inequalities for the functions $f^{(1)}(s), f^{(2)}(s), \dots$, etc., we get

$$\lambda_{\nu(\sigma, f)} \leq \lambda_{\nu(\sigma, f^{(1)})} \leq \lambda_{\nu(\sigma, f^{(2)})} \leq \dots$$

so that $\chi(\sigma, n) = \lambda_{\nu(\sigma, f^{(n)})} - \lambda_{\nu(\sigma, f)} \geq 0$, for $n = 1, 2, \dots$. Now, if $\lim_{\sigma \rightarrow \infty} \chi(\sigma, n) = l$, say, we have for any $\epsilon > 0$ and $\sigma > \sigma_0$,

$$l - \epsilon < \chi(\sigma, n) < l + \epsilon.$$

Hence,

$$\frac{(l - \epsilon)}{\sigma} \int_{\sigma_0}^{\sigma} dt < \frac{1}{\sigma} \int_{\sigma_0}^{\sigma} \chi(t, n) dt < \frac{(l + \epsilon)}{\sigma} \int_{\sigma_0}^{\sigma} dt,$$

or,

$$(l - \epsilon)(1 - o(1)) < \frac{1}{\sigma} \int_{\sigma_0}^{\sigma} \chi(t, n) dt < (l + \epsilon)(1 - o(1)).$$

Therefore, on proceeding to limits, we get

$$\lim_{\sigma \rightarrow \infty} \left[\frac{1}{\sigma} \int_{\sigma_0}^{\sigma} \chi(t, n) dt \right] = l = n\rho,$$

in view of (3.3).

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