ZEROS OF DERIVATIVES OF ENTIRE FUNCTIONS

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ABSTRACT. It is shown that if a real entire function of genus one has only finitely many nonreal zeros, then, its derivatives, from a certain one onward, have only real zeros.

A real entire function $\psi(x)$ is said to be in the *Laguerre-Pólya class* if $\psi(x)$ can be expressed in the form

$$\psi(x) = cx^n e^{-\alpha x^2 + \beta x} \prod_{k=1}^{\infty} (1 + x/a_k) e^{-x/a_k},$$

where c, β, a_k are real, $\alpha \geq 0$, n is a nonnegative integer, and $\sum a_k^{-2} < \infty$ (see [L, P1]). If $\psi(x)$ is in the Laguerre-Pólya class, we will write $\psi \in \mathcal{L}\text{-}\mathcal{P}$. Of particular importance is the fact that such a function can be uniformly approximated on compact subsets of the complex plane by a sequence of polynomials with only real zeros. We shall use the notation $\mathcal{L}\text{-}\mathcal{P}^*$ to denote the set of all entire functions which arise as products of real polynomials and functions in $\mathcal{L}\text{-}\mathcal{P}$.

A fifty-five year old conjecture of Pólya [P2] and Wiman [W1] states that the derivatives $\varphi^{(n)}(x)$ for $\varphi(x) \in \mathcal{L}\text{-}\mathcal{P}^*$ will have only real zeros for all sufficiently large n . All work on this problem depends heavily on the order of $\varphi(x)$. (The corresponding statement fails for some functions of order 2 such as $\exp(x^2)$.) The first partial result was proved by Ålander in 1930 for functions of order less than $\frac{2}{3}$ [A2] and later extended by Wiman to functions of order at most 1 [W2]. In 1937, Pólya extended these results to functions of order less than $\frac{4}{3}$ [P3]. Recently, the present authors have proved the conjecture for functions of order less than 2 [CCS]. In this paper, we first obtain a refinement of an old theorem of Ålander [A1] which was needed in [A2] and [CCS]. We use this improved result to extend our proof of the Pólya-Wiman conjecture to functions of minimal type of order 2 (for definitions, see [B]).

THEOREM 1. Suppose that $f(z) = \sum b_k z^k$ is a transcendental entire function satisfying

$$M(r) = \max_{|z|=r} |f(z)| \leq e^{cr^d} \quad \text{for all } r \geq r_0,$$

where c and d are positive constants. Let $\varepsilon > 0$. Then there are infinitely many positive integers n such that if $f^{(n)}(z_n) = 0$, then

$$(1) \quad |z_n| > (\log 2) e^{-1} (c + \varepsilon)^{-1/d} n^{-1+1/d}.$$

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This theorem is an improvement of Ålander's theorem (see, for example, [CCS]). Ålander's theorem applied to $f(z)$ would yield, in place of (1), the inequality $|z_n| > (\log 2)n^{-1+1/\lambda}$ for any $\lambda > d$.

PROOF OF THEOREM 1. We have by Cauchy's inequality that

$$(2) \quad |b_n| \leq \frac{e^{\log M(r)}}{r^n}, \quad n \geq 0, \quad r > 0.$$

Let $H(r)$ denote the inverse function of $\log M(r)$. It follows that for $r \geq cr_0^d = r_1$,

$$(3) \quad r^{1/d}c^{-1/d} \leq H(r).$$

If $r = H(n)$, then by (2), $|b_n| \leq (e/H(n))^n$. Thus, by (3), there is a positive integer n_1 such that $|b_n| \leq (en^{-1/d})^n c^{n/d}$ for $n \geq n_1$. In particular, if $\delta > 0$, then $|b_n|n^{n/d}e^{-n}(c+\delta)^{-n/d} = o(1)$ as $n \rightarrow \infty$. Hence there are arbitrarily large n such that

$$(4) \quad |b_{k+n}/b_n| < e^k(c+\delta)^{k/d}(k+n)^{-k/d}, \quad k \geq 1.$$

Then by (4), there are infinitely many n such that

$$\begin{aligned} \left| \frac{f^{(n)}(z)}{n!b_n} \right| &= \left| \sum_{k=0}^{\infty} \binom{n+k}{k} \frac{b_{k+n}}{b_n} z^k \right| \\ &\geq 1 - \sum_{k=1}^{\infty} \binom{n+k}{k} \left| \frac{b_{k+n}}{b_n} \right| |z^k| \\ &> 1 - \sum_{k=1}^{\infty} \binom{n+k}{k} \frac{e^k(c+\delta)^{k/d}}{(n+k)^{k/d}} |z^k| \\ &> 2 - \sum_{k=0}^{\infty} \binom{n+k}{k} \frac{e^k(c+\delta)^{k/d}}{n^{k/d}} |z^k|. \end{aligned}$$

If $|z|e(c+\delta)^{1/d}n^{-1/d} < 1$, then the expression above is equal to

$$(5) \quad 2 - (1 - en^{-1/d}(c+\delta)^{1/d}|z|)^{-n-1}.$$

Also, for sufficiently large n ,

$$(\log 2)e^{-1}(c+3\delta)^{-1/d}n^{-1+1/d} < (\log 2)e^{-1}(c+2\delta)^{-1/d}n^{1/d}(n+1)^{-1}.$$

We conclude that if $|z| \leq (\log 2)e^{-1}(c+3\delta)^{-1/d}n^{-1+1/d}$ and n is large, then expression (5) is larger than

$$(6) \quad 2 - \left(1 - \frac{\log 2}{n+1} \left(\frac{c+\delta}{c+2\delta} \right)^{1/d} \right)^{-n-1}.$$

Since (6) is positive for all sufficiently large n , the theorem follows by setting $\delta = \varepsilon/3$.

We now present an example showing that Theorem 1 is essentially sharp. Let $f(z) = e^{-cz^2}$, where $c > 0$. Then $f^{(n)}$ is an odd function if n is odd, so $f^{(n)}(0) = 0$. Also, if n is even there is a zero z_n of $f^{(n)}$ satisfying

$$c^{-1/2}n^{-1/2} \leq z_n \leq (3/2)^{1/2}c^{-1/2}n^{-1/2}.$$

These estimates are due to Wiman [W1]. From this it is clear that the only possible improvement in inequality (1) would be an improvement in the constant $(\log 2)/e$.

An immediate consequence of Theorem 1 (with $d = 2$, ε replaced by $\varepsilon/2$, and $c = \alpha + \varepsilon/2$) for functions in the Laguerre-Pólya class is the following corollary.

COROLLARY 1. *Suppose that*

$$f(z) = p(z)e^{-\alpha z^2 + \beta z} \prod (1 + z/a_k)e^{-z/a_k}$$

is a transcendental function in $\mathcal{L}\text{-}\mathcal{P}^$, where $p(z)$ is a real polynomial, and that $\varepsilon > 0$. Then there are infinitely many positive integers n such that if $f^{(n)}(z_n) = 0$, then*

$$|z_n| > (\log 2)e^{-1}(\alpha + \varepsilon)^{-1/2}n^{-1/2}.$$

We now turn our attention to the Pólya-Winman conjecture. We shall need the following results, in which we write $D^n f$ for $f^{(n)}$.

LEMMA 1 [CCS, LEMMA 1]. *If $\varphi \in \mathcal{L}\text{-}\mathcal{P}^*$ and if $D^m \varphi \in \mathcal{L}\text{-}\mathcal{P}$ for some nonnegative integer m , then for any $a \in \mathbf{R}$*

$$D^{m+1}[(x+a)\varphi(x)] \in \mathcal{L}\text{-}\mathcal{P}.$$

LEMMA 2 [CCS, LEMMA 2]. *Let $\varphi(x) = p(x)\psi(x) \in \mathcal{L}\text{-}\mathcal{P}^*$, where $p(x)$ is a nonconstant polynomial with only nonreal zeros and where*

$$\psi(x) = cx^n e^{\beta x} \prod_{k=1}^{\infty} (1 + x/a_k)e^{-x/a_k}$$

is in $\mathcal{L}\text{-}\mathcal{P}$. Then there is a positive integer N and an open nonempty interval I such that if $\gamma \in I$, then $(D + \gamma)\varphi_N(x)$ has fewer nonreal zeros than $p(x)$, where

$$\varphi_N(x) = cp(x) \left(\exp \left\{ \left(\beta - \sum_{k=1}^{N-1} \frac{1}{a_k} \right) x \right\} \right) \prod_{k=N}^{\infty} \left(1 + \frac{x}{a_k} \right) e^{-x/a_k}.$$

THEOREM 2. *Let $\varphi \in \mathcal{L}\text{-}\mathcal{P}^*$. If $\gamma_1 < \gamma_2$ and if $(D + \gamma_j)\varphi(x) \in \mathcal{L}\text{-}\mathcal{P}$, $j = 1, 2$, then*

$$(D + \gamma)\varphi(x) \in \mathcal{L}\text{-}\mathcal{P} \quad \text{for all } \gamma \in [\gamma_1, \gamma_2].$$

Moreover, the real zeros of $D(\varphi'/\varphi)$ are all simple.

This theorem, but with a restriction on the order of φ , is [CCS, Corollary 1]. The theorem is proved by using the same counting argument as in the original proof, except that a refinement of [CCS, Lemma 3] is now required. The upper bound in that lemma must be recognized to be $2d + 1$ when φ has infinitely many zeros.

THEOREM 3. *Let $\varphi(x) = p(x)e^{\beta x} \prod (1 + x/a_k)e^{-x/a_k} \in \mathcal{L}\text{-}\mathcal{P}^*$, where $p(x)$ is a polynomial. If $(D + \gamma)\varphi(x) \in \mathcal{L}\text{-}\mathcal{P}$ for all γ in an open nonempty interval I , then there is a positive integer m such that $D^m \varphi(x) \in \mathcal{L}\text{-}\mathcal{P}$.*

This theorem but with a restriction to order less than 2, was proved as Theorem 2 of [CCS]. It was proved by obtaining a contradiction involving Ålander's theorem. The same proof yields Theorem 3 when we use Corollary 1 (with $\alpha = 0$ and ε sufficiently small) in place of Ålander's theorem. It is important to notice that Theorem 1 is translation invariant.

We now give our application of Theorem 1 to the Pólya-Wiman conjecture.

THEOREM 4. *If $p(x)$ is a polynomial and $\varphi(x) = p(x)e^{\beta x} \prod (1 + x/a_k)e^{-x/a_k} \in \mathcal{L}\text{-}\mathcal{P}^*$, then there is a positive integer M such that $D^M\varphi(x) \in \mathcal{L}\text{-}\mathcal{P}$.*

PROOF. We may assume that $p(x)$ has no real zeros and has degree $2d$. If $d = 1$, we obtain the conclusion by applying Lemma 2, Theorem 3, and Lemma 1 in that order. For $d > 1$, we proceed by induction. Apply Lemma 2, obtaining $\gamma_1 < \gamma_2$ such that $(D + \gamma_j)\varphi_N$ have less than $2d$ nonreal zeros. By the induction hypothesis, there exists a number r such that $D^r(D + \gamma_j)\varphi_N$ is in $\mathcal{L}\text{-}\mathcal{P}$. By Theorem 2, $(D + \gamma)(D^r\varphi_N)$ is in $\mathcal{L}\text{-}\mathcal{P}$ for all γ in (γ_1, γ_2) . Therefore by Theorem 3, there exists an m such that $D^{m+r}\varphi_N$ is in $\mathcal{L}\text{-}\mathcal{P}$. An appeal to Lemma 1 completes the proof.

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