

# Asymptotics of Padé approximants to a certain class of elliptic-type functions

Maxim Yattselev

University of Oregon, Eugene, OR

joint work with

Laurent Baratchart

INRIA, Sophia Antipolis, France

New Perspectives in Univariate and Multivariate Orthogonal  
Polynomials

B.I.R.S., Banff, Canada

October 12th, 2010

Let

$$f(z) = \sum_{j=1}^{\infty} \frac{f_j}{z^j}$$

be holomorphic at infinity. A rational function  $\pi_n = \frac{p_n}{q_n}$  of type  $(n, n)$  is called the **diagonal Padé approximant** to  $f$  of order  $n$  if

$$(q_n f - p_n)(z) = O\left(\frac{1}{z^{n+1}}\right) \quad \text{as } z \rightarrow \infty.$$

Polynomials  $q_n$  and  $p_n$  may not be unique, but  $\pi_n$  is. It is characterized by the property

$$(f - \pi_n)(z) = O\left(\frac{1}{z^{2n+1}}\right) \quad \text{as } z \rightarrow \infty.$$

That is,  $\pi_n$  has the highest order of tangency with  $f$  at infinity.

A tremendous step forward in the investigation of the behavior of Padé approximants was done by Stahl<sup>1</sup>.

### Theorem (Stahl)

Let  $f$  be holomorphic at infinity, **multiple-valued**, and with all its singularities contained in a compact set  $F$ ,  $\text{cap}(F) = 0$ .

---

<sup>1</sup>The convergence of Padé approximants to functions with branch points, J. Approx. Theory, 91, 139–204,

A tremendous step forward in the investigation of the behavior of Padé approximants was done by Stahl<sup>1</sup>.

### Theorem (Stahl)

Let  $f$  be holomorphic at infinity, **multiple-valued**, and with all its singularities contained in a compact set  $F$ ,  $\text{cap}(F) = 0$ . Then

- there exists a domain  $D$ , unique up to a polar set, such that the sequence  $\{\pi_n\}$  converges in **capacity** to  $f$  in  $D$ ;
- $\Delta := \overline{\mathbb{C}} \setminus D$  has empty interior and consists “essentially” of **analytic arcs**.

$\Delta$  is said to be the **set of minimal capacity** for  $f$  as it has the **smallest** logarithmic capacity among all compacts that make  $f$  single-valued in their complement.

<sup>1</sup>The convergence of Padé approximants to functions with branch points, J. Approx. Theory, 91, 139–204,

Let  $h$  be an integrable function with compact support. Set

$$f_h(z) := \frac{1}{\pi i} \int \frac{h(t)dt}{t - z}.$$

Such a function is called the **Cauchy integral** of  $h$ .

Let  $h$  be an integrable function with compact support. Set

$$f_h(z) := \frac{1}{\pi i} \int \frac{h(t)dt}{t-z}.$$

Such a function is called the **Cauchy integral** of  $h$ .

### Theorem (Stahl)

Let  $\Delta$  be a set of **minimal capacity** and  $h$  be a q.e. non-vanishing function on  $\Delta$ . Then the sequence  $\{\pi_n\}$  converges in capacity to  $f_h$  in  $D$ .

Recall that

$$q_n(z)f_h(z) - p_n(z) = \mathcal{O}(1/z^{n+1}) \quad \text{as } z \rightarrow \infty.$$

Hence,

$$\begin{aligned} 0 &= \oint_{\Gamma} z^k (q_n f_h - p_n)(z) dz, \\ &= \oint_{\Gamma} z^k q_n(z) f_h(z) dz, \\ &= 2 \int_{\Delta} t^k q_n(t) h(t) dt \quad k \in \{0, \dots, n-1\}, \end{aligned}$$

where  $\Gamma$  is any positively oriented Jordan curve encompassing  $\Delta$ .

Let  $\Delta = [-1, 1]$  and  $D := \overline{\mathbb{C}} \setminus \Delta$ . Set

$$w(z) := \sqrt{z^2 - 1}, \quad w(z)/z \rightarrow 1 \quad \text{as } z \rightarrow \infty,$$

where holomorphic in  $D$  branch is selected. Define

$$\varphi(z) := z + w(z), \quad z \in D.$$

Then  $\varphi$  is the conformal map of  $D$  onto  $\{|z| > 1\}$ ,  $\varphi(\infty) = \infty$ , and  $\varphi'(\infty) > 0$ .



Let  $h$  be Dini-continuous non-vanishing complex-valued function on  $[-1, 1]$ . Then there exists a function  $S$ , called the **Szegő function** of  $h$ , such that  $S$  is analytic and non-vanishing in  $D$ ,  $S(\infty) = 1$ , and

$$h = GS^+S^-,$$

where  $G$  is the **geometric mean** of  $h$ , i.e.,

$$G := \exp \left\{ \int_{[-1,1]} \log h(t) \frac{idt}{\pi w^+(t)} \right\}.$$

Observe that  $\frac{idt}{\pi w^+(t)}$  is the equilibrium measure on  $[-1, 1]$ .

Using Nuttall's method of singular integral equations<sup>2</sup> one can prove:

Theorem (is the error rate known?)

Let  $h$  be Dini-continuous non-vanishing complex-valued function on  $[-1, 1]$  and

$$f_h(z) := \frac{1}{\pi i} \int \frac{h(t)}{t-z} \frac{dt}{w^+(t)}, \quad z \in D.$$

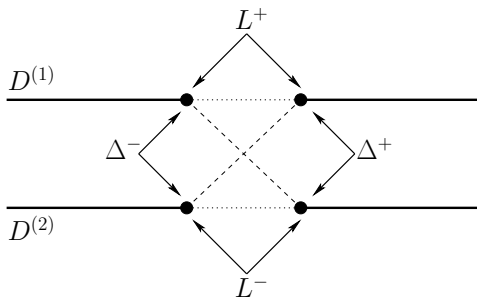
Then it holds locally uniformly in  $D$  that

$$(f_h - \pi_n) = \frac{2}{w} \frac{S_n^*}{S_n} (1 + \mathcal{O}(\omega_n)),$$

where  $\omega_n := \min \|1/h - l_n\|_{[-1,1]}$ ,  $\deg(l_n) \leq n$ ,  $S_n := \left(\frac{\varphi}{2}\right)^n \frac{1}{S}$ , and  $S_n^* = GS \left(\frac{1}{2\varphi}\right)^n$ .

<sup>2</sup>Padé polynomial asymptotic from a singular integral equation. Constr. Approx., 6(2):157–166, 1990

Let  $\mathfrak{R} = D^{(1)} \cup D^{(2)} \cup L$  be the Riemann surface of  $w$  ( $g = 0$ ).



Domains  $D^{(1)}$  and  $D^{(2)}$  are represented as upper and lower layers, (two thick horizontal lines each). Each pair of disks joint by a dotted line represents the same point on  $\Delta$  as approached from the left ( $\Delta^-$ ) and from the right ( $\Delta^+$ ). Each pair of disk joint by a dashed line represents the same point on  $L$  as approached from the left ( $L^-$ ) and from the right ( $L^+$ ). The left and right sides are chosen according to the orientation of each contour in question.

Denote by  $\pi$  the canonical projection and set

$$S_n(z^{(1)}) := S_n(z) \quad \text{and} \quad S_n(z^{(2)}) = S_n^*(z).$$

Denote by  $\pi$  the canonical projection and set

$$S_n(z^{(1)}) := S_n(z) \quad \text{and} \quad S_n(z^{(2)}) = S_n^*(z).$$

### Proposition

Let  $h$  be a Dini-continuous non-vanishing function on  $\Delta$ . Then the function  $S_n$  has continuous traces on both sides of  $L$  that satisfy

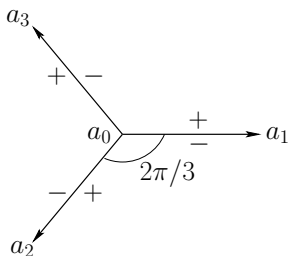
$$S_n^- = S_n^+ \cdot (h \circ \pi). \quad (1)$$

Moreover, under the normalization

$$S_n(z^{(1)})z^{-n} \rightarrow 1 \quad \text{as} \quad z^{(1)} \rightarrow \infty^{(1)},$$

$S_n$  is the unique function meromorphic in  $\mathfrak{R} \setminus L$  with the principle divisor  $n\infty^{(2)} - n\infty^{(1)}$  and continuous traces on  $L$  that satisfy (1).

Let  $a_1$ ,  $a_2$ , and  $a_3$  be three non-collinear points in the complex plane  $\mathbb{C}$ . There exists a unique connected compact  $\Delta$ , called **Chebotarëv continuum**, containing these points that has minimal logarithmic capacity among all continua joining  $a_1$ ,  $a_2$ , and  $a_3$ .



It consists of three analytic arcs  $\Delta_k$ ,  $k \in \{1, 2, 3\}$ , that emanate from a common endpoint, say  $a_0$ , and end at each of the given points  $a_k$ , respectively. It is also known that the tangents at  $a_0$  of two adjacent arcs form an angle of magnitude  $2\pi/3$ .

Set

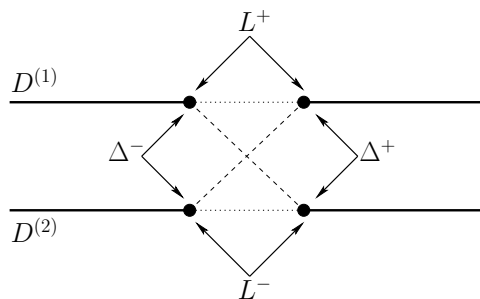
$$w(z) := \sqrt{\prod_{k=0}^3 (z - a_k)}, \quad \frac{w(z)}{z^2} \rightarrow 1 \quad \text{as } z \rightarrow \infty,$$

to be a holomorphic function in  $D \setminus \{\infty\}$ .

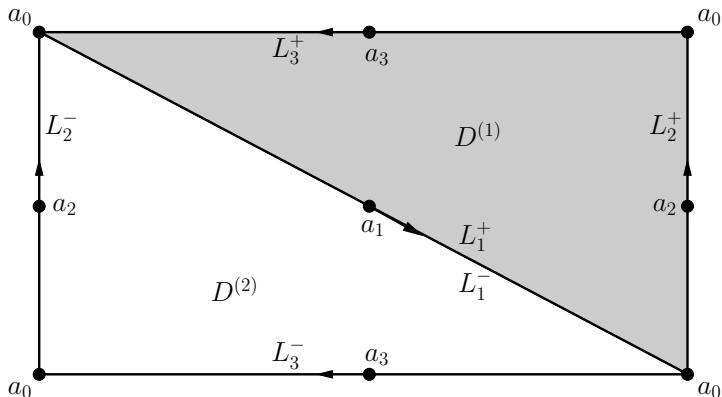
Define  $\varphi$  to be the conformal map of  $D$  onto  $\{|z| > 1\}$  such that

$$\varphi(z) = \frac{z}{\text{cap}(\Delta)} + \dots$$

Let  $\mathfrak{R} = D^{(1)} \cup D^{(2)} \cup L$  be the Riemann surface of  $w$  ( $g = 1$ ),  
 $L := L_1 \cup L_2 \cup L_3$ ,  $\pi(L_k) = \Delta_k$ .







Elliptic Riemann surface  $\mathfrak{R}$  has genus 1 and therefore is homeomorphic to a torus. We represent  $\mathfrak{R}$  as a torus cut along curves  $L_2$  and  $L_3$ . In this case domains  $D^{(1)}$  and  $D^{(2)}$  can be represented as the upper and lower triangles, respectively.

## Proposition (BY)

Let  $h$  be a Dini-continuous non-vanishing function on  $\Delta$ . Then there exists  $\mathbf{z}_n \in \mathfrak{R}$  such that  $\mathbf{z}_n + (n-1)\infty^{(2)} - n\infty^{(1)}$  is the **principle divisor** of a function  $S_n$  which is meromorphic in  $\mathfrak{R} \setminus L$  and has continuous traces on both sides of  $L$  that satisfy

$$S_n^- = S_n^+ \cdot (h \circ \pi). \quad (2)$$

## Proposition (BY)

Let  $h$  be a Dini-continuous non-vanishing function on  $\Delta$ . Then there exists  $\mathbf{z}_n \in \mathfrak{R}$  such that  $\mathbf{z}_n + (n-1)\infty^{(2)} - n\infty^{(1)}$  is the **principle divisor** of a function  $S_n$  which is meromorphic in  $\mathfrak{R} \setminus L$  and has continuous traces on both sides of  $L$  that satisfy

$$S_n^- = S_n^+ \cdot (h \circ \pi). \quad (2)$$

Moreover, under the normalization

$$S_n(z^{(1)})z^{-k_n} \rightarrow 1 \quad \text{as} \quad z^{(1)} \rightarrow \infty^{(1)},$$

where  $k_n = n - 1$  if  $\mathbf{z}_n = \infty^{(1)}$  and  $k_n = n$  otherwise,  $S_n$  is the unique function meromorphic in  $\mathfrak{R} \setminus L$  with the principle divisor of the form  $\mathbf{w} + (n-1)\infty^{(2)} - n\infty^{(1)}$ ,  $\mathbf{w} \in \mathfrak{R}$ , and continuous traces on  $L$  that satisfy (2).

## Proposition (BY)

Let  $h$  be a Dini-continuous non-vanishing function on  $\Delta$ . Then there exists  $\mathbf{z}_n \in \mathfrak{R}$  such that  $\mathbf{z}_n + (n-1)\infty^{(2)} - n\infty^{(1)}$  is the **principle divisor** of a function  $S_n$  which is meromorphic in  $\mathfrak{R} \setminus L$  and has continuous traces on both sides of  $L$  that satisfy

$$S_n^- = S_n^+ \cdot (h \circ \pi). \quad (2)$$

Moreover, under the normalization

$$S_n(z^{(1)})z^{-k_n} \rightarrow 1 \quad \text{as} \quad z^{(1)} \rightarrow \infty^{(1)},$$

where  $k_n = n-1$  if  $\mathbf{z}_n = \infty^{(1)}$  and  $k_n = n$  otherwise,  $S_n$  is the unique function meromorphic in  $\mathfrak{R} \setminus L$  with the principle divisor of the form  $\mathbf{w} + (n-1)\infty^{(2)} - n\infty^{(1)}$ ,  $\mathbf{w} \in \mathfrak{R}$ , and continuous traces on  $L$  that satisfy (2).

Furthermore, if  $\mathbf{z}_n = \infty^{(1)}$  then  $\mathbf{z}_{n-1} = \infty^{(2)}$  and  $S_n = S_{n-1}$ .

## Recall

$$S_n S_n^* = G \text{cap}^{2n}([-1, 1]).$$

## Recall

$$S_n S_n^* = G \text{cap}^{2n}([-1, 1]).$$

## Proposition (BY)

It holds that

$$\frac{(S_n S_n^*)(z)}{(\text{cap}(\Delta))^{2n-1}} = \xi_n G \begin{cases} (z - z_n)/|\varphi(z_n)|, & \mathbf{z}_n \in D^{(2)} \setminus \{\infty^{(2)}\}, \\ \text{cap}(\Delta), & \mathbf{z}_n = \infty^{(2)}, \\ (z - z_n)|\varphi(z_n)|, & \mathbf{z}_n \in L \cup D^{(1)} \setminus \{\infty^{(1)}\}, \end{cases}$$

where  $|\xi_n| = 1$ ,  $z_n = \pi(\mathbf{z}_n)$ , and

$$G := \exp \left\{ \int_{\Delta} \log h(t) \frac{i(t - a_0) dt}{\pi w^+(t)} \right\}.$$

Observe that  $\frac{i(t - a_0) dt}{\pi w^+(t)}$  is the equilibrium measure on  $\Delta$ .

## Recall

$$\frac{S_n^*}{S_n} = \frac{GS^2}{\varphi^{2n}}.$$

## Recall

$$\frac{S_n^*}{S_n} = \frac{GS^2}{\varphi^{2n}}.$$

## Proposition (BY)

Moreover, it holds that

$$\frac{S_n^*(z)}{S_n(z)} = \frac{\xi_n G \Upsilon(\mathbf{z}_n; z)}{\varphi^{2n-1}(z)} \begin{cases} \frac{z - z_n}{\varphi(z)|\varphi(z_n)|}, & \mathbf{z}_n \in D^{(2)} \setminus \{\infty^{(2)}\}, \\ 1/\varphi(z), & \mathbf{z}_n = \infty^{(2)}, \\ \frac{\varphi(z)|\varphi(z_n)|}{z - z_n}, & \mathbf{z}_n \in L \cup D^{(1)} \setminus \{\infty^{(1)}\}, \end{cases}$$

where  $\{\Upsilon(\mathbf{a}; \cdot)\}$ ,  $\mathbf{a} \in \mathfrak{R}$ , is a normal family of non-vanishing functions in  $D$ .



Denote by  $\mathbf{Z}$  the derived set of  $\{z_n\}$ . The following proposition is essentially due to Suetin<sup>3</sup>.

### Proposition

It holds that

- $\mathbf{Z} = \mathfrak{R}$  when the numbers  $\omega_{\Delta}(\Delta_k)$  are rationally independent;
- $\mathbf{Z}$  is a finite set of points when  $\omega_{\Delta}(\Delta_k)$  are rational;
- $\mathbf{Z}$  is the union of a finite number of pairwise disjoint arcs when  $\omega_{\Delta}(\Delta_k)$  are rationally dependent but at least one of them is irrational.

---

<sup>3</sup>Convergence of Chebyshev continued fractions for elliptic functions. Mat. Sb., 194(12):63–92, 2003.

## Theorem

Let  $h$  be a complex-valued Dini-continuous non-vanishing function on  $\Delta$  and

$$f_h(z) := \frac{1}{\pi i} \int_{\Delta} \frac{h(t)}{t-z} \frac{dt}{w^+(t)}, \quad z \in D.$$

Then it holds locally uniformly in  $D$  that

$$(f_h - \pi_n) = \frac{2 S_n^*}{w S_n} \frac{1 + E_n^*}{1 + \mathcal{O}(\delta^n) + E_n},$$

where  $E_n$  is a sectionally meromorphic function on  $\mathfrak{R} \setminus L$  with at most one pole at  $\mathbf{z}_n$ ,

$$\oint_{\partial D} (|E_n|^2 + |E_n^*|^2) \left| \frac{dt}{w} \right| \leq \text{const.} \omega_n^2, \quad \mathbf{z}_n \notin L,$$

and  $\omega_n := \min \|1/h - l_n\|_{\Delta}$ ,  $\deg(l_n) \leq n$ .