

# Pacific Journal of Mathematics

**SETS OF RADIAL CONTINUITY OF ANALYTIC FUNCTIONS**

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# SETS OF RADIAL CONTINUITY OF ANALYTIC FUNCTIONS

FRITZ HERZOG AND GEORGE PIRANIAN

**1. Introduction.** A point set  $E$  on the unit circle  $C$  ( $|z| = 1$ ) will be called a *set of radial continuity* provided there exists a function  $f(z)$ , regular in the interior of  $C$ , with the property that  $\lim_{r \rightarrow 1} f(re^{i\theta})$  exists if and only if  $e^{i\theta}$  is a point of  $E$ . From Cauchy's criterion it follows that the set  $E$  of radial continuity of a function  $f(z)$  is given by the formula

$$E = \prod_{k=1}^{\infty} \sum_{n=1}^{\infty} \prod_{e^{i\theta}} E \left\{ |f(r_1 e^{i\theta}) - f(r_2 e^{i\theta})| \leq \frac{1}{k} \right\},$$

where the inner intersection on the right is taken over all pairs of real values  $r_1, r_2$  with  $1 - 1/n \leq r_1 < r_2 < 1$ . From the continuity of analytic functions it thus follows that every set of radial continuity is a set of type  $F_{\sigma\delta}$ . The main purpose of the present note is to prove the following result.

**THEOREM 1.** *If  $E$  is a set of type  $F_{\sigma}$  on  $C$ , it is a set of radial continuity.*

The theorem will be proved by means of a refinement of a construction which was used by the authors in an earlier paper [2] to show that every set of type  $F_{\sigma}$  on  $C$  is the set of convergence of some Taylor series.

**2. A special function.** That the set consisting of all points of  $C$  is a set of radial continuity is trivial. In proving Theorem 1, it may therefore be assumed that the complement of  $E$  is not empty. In order to surmount difficulties one at a time, we begin with a new proof of the well-known fact that the empty set is a set of radial continuity (see [1, vol. 2, pp. 152-155]).

Let

$$f(z) \equiv \sum_{n=N}^{\infty} C_n(z),$$

where

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$$\begin{aligned}
 C_n(z) \equiv & \frac{z^{k_n}}{n^2} \left\{ 1 + z/\omega_{n1} + (z/\omega_{n1})^2 + \dots + (z/\omega_{n1})^{n^2-1} \right. \\
 & + z^{n^2} [1 + z/\omega_{n2} + (z/\omega_{n2})^2 + \dots + (z/\omega_{n2})^{n^2-1}] \\
 (1) \quad & + \dots \\
 & \left. + z^{(n-1)n^2} [1 + z/\omega_{nn} + (z/\omega_{nn})^2 + \dots + (z/\omega_{nn})^{n^2-1}] \right\};
 \end{aligned}$$

here

$$\omega_{nj} = e^{2\pi ij/n},$$

and  $\{k_n\}$  is a sequence of nonnegative integers which increases rapidly enough so that no two of the polynomials  $C_n(z)$  contain terms of like powers of  $z$ , and so that a certain other requirement is met; the positive integer  $N$ , which is the lower limit of the foregoing series, will be determined later.

If  $z$  is one of the points  $\omega_{nj}$ , then  $|C_n(z)| = 1$ . On the other hand, let  $z$  lie on the unit circle, and let  $\Gamma_n(z)$  be any sum of consecutive terms from (1). If  $z$  is different from each of the roots of unity  $\omega_{nj}$  that enter into  $\Gamma_n(z)$ , and  $\delta$  denotes the (positive) angular distance between  $z$  and the nearest of these  $\omega_{nj}$ , then

$$(2) \quad |\Gamma_n(z)| < \frac{A_1}{\delta n^2},$$

where  $A_1$  is a universal constant (see [2, Lemma A]). Now, if

$$(3) \quad z = e^{i\theta} \omega_{nj}, \quad |\theta| < \frac{\pi}{n^2},$$

and  $R_{nj}(z)$  denotes the sum of the terms in the  $j$ th row of (1) (including the factor  $z^{k_n}/n^2$ ), then

$$(4) \quad |R_{nj}(z)| = \frac{\sin(n^2\theta/2)}{n^2 \sin(\theta/2)} > A_2,$$

where  $A_2$  is again a positive universal constant. But if the angular distance

between  $z$  and  $\omega_{nj}$  is less than  $\pi/n^2$ , the angular distances between  $z$  and the remaining  $n$ th roots of unity are all greater than  $1/n$ , and therefore (3) implies that, for sufficiently large  $n$ , by (2) and (4),

$$|C_n(z)| > A_2 - 2A_1/n > 5A_3,$$

where  $A_3 = A_2/6$ . We now choose  $N$  so large that the second of these inequalities holds whenever  $n \geq N$ .

Let  $k_N = 0$ ; let  $r_N$  be a number ( $0 < r_N < 1$ ) such that

$$|C_N(re^{i\theta}) - C_N(e^{i\theta})| < \frac{A_3}{N!}$$

for  $r_N \leq r \leq 1$  and all  $\theta$ . Next, let  $k_{N+1}$  be large enough so that

$$|C_{N+1}(r_N e^{i\theta})| < \frac{A_3}{(N+1)!}$$

for all  $\theta$ ; and let  $r_{N+1}$  be greater than  $r_N$ , and near enough to 1 so that

$$|C_{N+1}(re^{i\theta}) - C_{N+1}(e^{i\theta})| < \frac{A_3}{(N+1)!}$$

for  $r_{N+1} \leq r \leq 1$  and all  $\theta$ . Let this construction be continued indefinitely.

Now let  $L$  be a line segment joining the origin to a point  $e^{i\theta}$ , and let  $n$  be an integer such that  $n > N$  and

$$(5) \quad |C_n(e^{i\theta})| > 5A_3.$$

We then write

$$\begin{aligned} f(r_n e^{i\theta}) - f(r_{n-1} e^{i\theta}) &= C_n(e^{i\theta}) + [C_n(r_n e^{i\theta}) - C_n(e^{i\theta})] - C_n(r_{n-1} e^{i\theta}) \\ &+ \sum_{j=N}^{n-1} \{ [C_j(r_n e^{i\theta}) - C_j(e^{i\theta})] - [C_j(r_{n-1} e^{i\theta}) - C_j(e^{i\theta})] \} \\ &+ \sum_{j=n+1}^{\infty} \{ C_j(r_n e^{i\theta}) - C_j(r_{n-1} e^{i\theta}) \} \end{aligned}$$

and obtain from the inequalities above

$$|f(r_n e^{i\theta}) - f(r_{n-1} e^{i\theta})| > A_3 \left[ 5 - \frac{1}{n!} - \frac{1}{n!} - 2 \sum_{j=N}^{n-1} \frac{1}{j!} - 2 \sum_{j=n+1}^{\infty} \frac{1}{j!} \right]$$

$$\geq A_3 [5 - 2(e - 1)] > A_3.$$

It follows that, if there exist infinitely many integers  $n$  for which (5) is satisfied  $f(z)$  does not approach a finite limit as  $z$  approaches  $e^{i\theta}$  along the line  $L$ . But for each real  $\theta$  there exist infinitely many integers  $n$  with the property that, for some integer  $j_n$ ,

$$\left| \frac{\theta}{2\pi} - \frac{j_n}{n} \right| < \frac{1}{2n^2}$$

(see [3, p. 48, Theorem 14]), so that each  $z$  on  $C$  admits infinitely many representations (3). It follows that  $\lim_{r \rightarrow 1} f(re^{i\theta})$  does not exist for any value  $\theta$ .

**3. Closed sets of radial continuity.** Let  $E$  be a closed set on  $C$ , and let  $G$  denote its (nonempty) complement. Again, let  $f(z)$  be the function defined in § 2, except for the following modification. In the polynomial  $C_n(z)$ , let  $\omega_{n1}, \omega_{n2}, \dots, \omega_{np_n}$  denote those  $n$ th roots of unity which lie in  $G$  and have the additional property that the angular distance of each one of them from  $E$  is greater than  $n^{-1/2}$ . The exponent of  $z$  in the factor outside of the brackets in the last row of the right member of (1) becomes  $(p_n - 1)n^2$ . And the  $p_n$   $n$ th roots of unity  $\omega_{nj}$  that occur in  $C_n(z)$  must be so labelled that their arguments increase as the index  $j$  increases, with  $\arg \omega_{n1} > 0$  and  $\arg \omega_{np_n} \leq 2\pi$ . Then every partial sum  $\Gamma_n(z)$  of consecutive terms of  $C_n(z)$  satisfies the inequality  $|\Gamma_n(z)| < A_1 n^{-3/2}$  for all  $z$  belonging to  $E$ , and therefore the Taylor series of  $f(z)$  converges on  $E$ . On the other hand, let the exponents  $k_n$  in (1) be chosen in a manner similar to that of § 2, and let  $L$  be a line segment joining the origin to a point  $e^{i\theta}$  in the (open) set  $G$ . Then there exist infinitely many integers  $n$  for which (5) is satisfied by our newly constructed polynomials  $C_n(z)$ , and therefore  $\lim_{r \rightarrow 1} f(re^{i\theta})$  does not exist.

**4. The general case.** Suppose finally that  $E$  is a set of type  $F_\sigma$  on  $C$ . Then the complement  $G$  of  $E$  is of type  $G_\delta$ ; that is, it can be represented as the intersection of open sets  $G_1, G_2, \dots$ , with  $G_k \supset G_{k+1}$  for all  $k$ . In turn, we can represent  $G_1$  as the union of closed intervals  $I_{1h}$  in such a way that no two distinct intervals  $I_{1h}$  and  $I_{1h'}$  contain common interior points, and in such a way that no point of  $G_1$  is a limit point of end points of intervals  $I_{1h}$ . Similarly,

each set  $G_k$  can be represented as the union of closed intervals  $I_{kh}$  satisfying similar restrictions.

Let  $n_0$  be any positive integer. Since the denumerable set of all open arcs

$$z = e^{i\theta}, \quad |\theta - 2\pi j/n| < \pi/n^2 \quad (j = 1, 2, \dots, n, \quad n > n_0)$$

covers the entire unit circle, there exists a set of finitely many such arcs covering the unit circle. It follows that we can choose a finite number of terms  $C_n(z)$  (see (1)), modified as in § 3, such that their sum  $f_1(z)$  has the following properties:

i) for each  $\theta$  in  $I_{11}$ , there exist two values  $\rho'$  and  $\rho''$ ,  $0 < \rho' < \rho'' < 1$ , such that  $|f_1(\rho' e^{i\theta}) - f_1(\rho'' e^{i\theta})| > A_3$ ;

ii) for each point  $e^{i\theta}$  outside of  $I_{11}$  and outside of the two neighboring intervals  $I_{1h}$  and  $I_{1h'}$ , and for each  $n$  for which  $C_n(z)$  occurs in  $f_1(z)$ , the modulus of any sum of consecutive terms of  $C_n(e^{i\theta})$  is less than  $A_1 n^{-3/2}$ .

Next we accord a similar treatment to  $I_{12}$ , then to  $I_{21}$ ,  $I_{13}$ ,  $I_{22}$ ,  $I_{31}$ ,  $I_{14}$ , and so forth. The sum  $f(z)$  of the polynomials  $f_1(z)$ ,  $f_2(z)$ ,  $\dots$  thus constructed has the following properties: if  $e^{i\theta}$  lies in  $E$ , that is, lies in only finitely many of the intervals  $I_{kh}$ , the Taylor series of  $f(z)$  converges at  $z = e^{i\theta}$ ; if  $e^{i\theta}$  lies in  $G$ , there exist pairs of values  $\rho'$  and  $\rho''$  arbitrarily near to 1 and such that

$$|f(\rho' e^{i\theta}) - f(\rho'' e^{i\theta})| > A_3.$$

It follows that  $E$  is the set of radial continuity of  $f(z)$ , and the proof of Theorem 1 is complete.

**5. Sets of uniform radial continuity.** The following theorem is analogous to Theorem 2 of [2].

**THEOREM 2.** *If  $E$  is a closed set on  $C$ , then there exists a function  $f(z)$ , regular in  $|z| < 1$ , such that  $\lim_{r \rightarrow 1} f(re^{i\theta})$  exists uniformly with respect to all  $e^{i\theta}$  in  $E$  and does not exist for any  $e^{i\theta}$  not in  $E$ .*

For the proof of Theorem 2, we refer to the function  $f(z)$ , constructed in § 3. Note that  $|\Gamma_n(z)| < A_1 n^{-3/2}$  for all  $z$  in  $E$ . Hence the Taylor series of  $f(z)$  converges uniformly in  $E$ . It then follows easily, by the use of Abel's summation, that the convergence

$$\lim_{r \rightarrow 1} f(re^{i\theta}) = f(e^{i\theta})$$

is also uniform in  $E$ .

**6. An unsolved problem.** The converse of Theorem 1 is false, since a set of radial continuity can be the complement of a denumerable set which is dense on  $C$ . We do not know whether there exist sets of type  $F_{\sigma\delta}$  that are not sets of radial continuity.

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