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TAYLOR'S THEOREM

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Taylor's theorem requires here the continuity of only those mixed partials actually involved in the remainder term.

Taylor's Theorem seems always to require, at the very least, the continuity of all mixed partials of order $n + 1$. In marked contrast the remainder involves only *naturally* arranged mixed partials of order $n + 1$. It turns out in Theorem 10 that the natural conjecture is valid. Theorem 10 follows routinely from Theorem 0 and 2.

We agree that ω is the set of integers n for which $n \geq 0$, that 0 is the empty set, that

$$A \sim B = \{x: x \in A \text{ and } x \in B\},$$

that

$$\text{end } n = \{j \in \omega: 1 \leq j \leq n\},$$

that R is the set of real finite numbers, that

$$R^p = \{x: p \in \omega \text{ and } x \text{ is on end } p \text{ to } R\}.$$

For $x \in R^p$ it is customary to put

$$x(j) = x_j.$$

We note that

$$R^p \cap R^q = 0 \text{ whenever } p \in \omega \text{ and } p \neq q \in \omega,$$

and we assume that no member of R is a nonvacuous function.

We agree that if r is a function on S then.

$$\text{sum } r = \sum_{j \in S} r(j).$$

To simplify printing we use this notation instead of the traditional notation

$$\text{sum } r = \sum_{j \in S} r(j).$$

Thus in particular if $1 \leq p \in \omega$ and r is on end p to R , then

$$\text{sum } r = \sum_{j \in \text{end } p} r_j = \sum_{j=1}^p r_j \in R.$$

We agree that:

$$R_n^p = \{r \in R^p: r \text{ is to } \omega \text{ and } \text{sum } r \leq n \in \omega\};$$

$$\bar{R}_n^p = \{r \in R_n^p; \text{sum } r = n\}.$$

For each k we agree that Kk is that function ψ on ω for which:

$$\psi(j) = 1 \text{ whenever } k = j \in \omega;$$

$$\psi(j) = 0 \text{ whenever } k \neq j \in \omega.$$

For each k and each function f we understand: $D_k f$ is such a function that for each x

$$D_k f(x) = \lim_{h \rightarrow 0} \frac{f(x + h \cdot Kk) - f(x)}{h};$$

$$D_k^3 f = f;$$

for each $n \in \omega$

$$D_k^{n+1} f = D_k D_k^n f;$$

if $1 \leq p \in \omega$ and r is a function on end p to ω , then

$$D^r f = D_1^{r_1} D_2^{r_2} \dots D_p^{r_p} f.$$

At this point we urge the reader to notice that the subscripts appear only in their natural order and that $D^r f$ is built inductively from right to left.

Some comments and illustration follow.

If $1 \leq p \in \omega$ and f is a real valued function on some subset S of R^p , then $D_k f$ is a real valued function on some subset T_k of S ; the set T_k may be 0, in which event, $D_k f = 0$.

If f is that function on R^2 for which

$$f(x) = x_1^2 \cdot x_2 \text{ whenever } x \in R^2,$$

then, for each k , $D_k f$ is such a function on R^2 to R that for each $x \in R^2$:

$$\text{if } k = 1 \text{ then } D_k f(x) = 2 \cdot x_1 \cdot x_2;$$

$$\text{if } k = 2 \text{ then } D_k f(x) = x_1^2;$$

$$\text{if } k \in \text{end } 2, \text{ then } D_k f(x) = 0.$$

Let us agree now that g is *trivial* if and only if g is a function for which $g(t) = 0$ whenever t is in the domain of g .

For example, if $p \in \omega$, then the origin of R^p is trivial.

Now suppose A is the characteristic function of the rationals and B is the characteristic function of the irrationals. Let f be that function on R^2 to R for which

$$f(x) = A(x_1) \cdot A(x_2) + B(x_1) \cdot B(x_2) \text{ whenever } x \in R^2.$$

Here $D_k f$ is on some subset T_k , of R^2 ; in fact

$$D_1 f = D_2 f = 0 = T_1 = T_2 ;$$

if $k \in \text{end } 2$ then $T_k = R^2$ and $D_k f$ is trivial. In particular $D_1 f$ is both trivial and vacuous while $D_3 f$ is trivial but certainly nonvacuous.

We agree that f is n fold smooth on α if and only if there is a p for which:

$1 \leq p \in \omega ; n \in \omega ; \alpha$ is a nonvacuous open subset of $R^p ; f$ is to $R ;$

$D^r f$ is continuous on α whenever $r \in R_n^p$.

THEOREM 0. *If $1 \leq p \in \omega, \alpha \subset R^p, f$ is n fold smooth on $\alpha, j \in \text{end } p, r \in R_{n-1}^p, \text{ and } x \in \alpha, \text{ then}$*

$$D_j D^r f(x) = D^{r+K_j} f(x) .$$

Theorem 0, which is a consequence of Theorem 7, can be proved directly by induction in sum r . This direct proof, based on well known Theorem 5, is so simple and straightforward that we are amazed that Theorem 0 seldom, if ever, appears in books.

Because of Theorem 0 alone, we can usually¹ diminish the continuity requirements in Taylor's Theorem. We need only require that

$D^r f$ is continuous whenever $r \in R_{n+1}^p ,$

where the number of points in R_{n+1}^p is

$$\binom{n + p + 1}{p} .$$

Since these functions are all involved in Taylor's Formula we can usually check their continuity, at a glance, as we needfully compute. Ordinarily, in applying Taylor's Theorem, we should check continuity, quite possibly in an intuitive flash, in at least p^{n+1} cases.

A fairly obvious companion to Theorem 0 is

THEOREM 1. *If $1 \leq p \in \omega, \alpha \subset R^p, f$ is n fold smooth on $\alpha, r \in R_n^p, s \in R_n^p, r + s \in R_n^p, \text{ and } x \in \alpha, \text{ then}$*

$$D^r D^s f(x) = D^{r+s} f(x) .$$

The question which intrigues us here is answered by Theorem 2 below. Before coming to Theorem 2 let us agree that f is n smooth on α if and only if there is a p for which: $1 \leq p \in \omega ; n \in \omega ; \alpha$ is a

¹ Exceptions: $n = 0 ; p = 1 ; n + p \leq 4$.

nonvacuous open subset of R^p ; f is to R ; $D^r f$ is continuous on α whenever $r \in \bar{R}_n^p$.

THEOREM 2. *If f is n smooth on α then f is n fold smooth on α .*

Because of Theorem 2 we can still further diminish the continuity requirements in Taylor's Theorem. We need only require that

$$D^r f \text{ is continuous whenever } r \in \bar{R}_{n+1}^p$$

where the number of points in \bar{R}_{n+1}^p is

$$\binom{n + p}{p - 1}.$$

If nothing else we find Theorem 2 and especially Theorem 0 computationally reassuring. We use these, in turn, to verify our computationally pleasant Theorem 10.

We now start our attack on Theorems 0 and 2. We capture the essence of the conclusion of Theorem 2 by agreeing that C^n consists of such functions f that, for some α , f is on α and f is n fold smooth on α . We capture the essence of the premise of Theorem 2 by agreeing that \bar{C}^n consists of such functions f that, for some α , f is on α and f is n smooth on α .

We feel that our rather tangled inductive attack can be clarified by the introduction of some technical (left, center, right) pivot concepts and their preliminary analysis in Lemmas 4, 5, and 6. This material is only of momentary interest and is to be forgotten as soon as Theorems 7 and 8 have been proved.

If $f \in \bar{C}^n$, $1 \leq p \in \omega$, $\alpha \subset R^p$, and f is on α , then we agree that:

Lpivot $f n = \{j \in \text{end } p: D_j D^r f = D^{r+K_j} f \text{ whenever } r \in R_{n-1}^p\}$;

Cpivot $f n = \{j \in \text{end } p: D^{r+K_j} f \text{ is continuous whenever } r \in R_{n-1}^p\}$;

Rpivot $f n = \{j \in \text{end } p: D^r D_j f = D^{r+K_j} f \text{ whenever } r \in R_{n-1}^p\}$.

If $f \in \bar{C}^n$ then we agree that

Lpivot $f n = \text{Cpivot } f n = \text{Rpivot } f n = 0$.

THEOREM 3. *If $1 \leq p \in \omega$, $k \in \text{end } p$, θ is the origin of R^p , and g is to R , then:*

.0 $D^p g = g$;

.1 *if r is on $\text{end } p$ to ω and*

$$r_i = 0 \text{ whenever } i \in \text{end } (k - 1),$$

then

$$D_k D^r g = D^{r+K^k} g;$$

- .2 $D_k g = D^{j+k} g$;
 .3 if $m \in \omega$, $j \in \omega$, $0 \leq j \leq m$, and
 $D_k^m g(x) \in R$,

then

$$D_j^i g(x) \in R .$$

Conclusions .0 and .1 and .3 are fairly obvious; Conclusion .2 follows from .0 and .1.

LEMMA 4. If $f \in \bar{C}^n$, $1 \leq p \in \omega$, $\alpha \subset R^p$, and f is on α , then:

- .0 if $r \in R_n^p$ then $D^r f$ is on α to R ;
 .1 if $j \in \text{end } p$ and

$$\text{end } p \sim \text{end } j \subset \text{Lpivot } fn ,$$

then

$$D^r D_j f = D^{r+k} j f \text{ whenever } r \in R_{n-1}^p ;$$

- .2 if $j \in \text{end } p$ and

$$\text{end } p \sim \text{end } j \subset \text{Lpivot } fn ,$$

then

$$j \in \text{Rpivot } fn ;$$

- .3 if $1 \leq n$ and $j \in \text{Rpivot } fn$, then

$$D_j f \in \bar{C}^{n-1} ;$$

- .4 if $j \in \text{Rpivot } fn$ and $D_j f \in C^{n-1}$, then

$$j \in \text{Cpivot } fn ;$$

- .5 if $\text{end } p \subset \text{Cpivot } fn$, then $f \in C^n$.

If in 3.3 we take $k = 1$ and

$$g = D_2^r D_3^s \dots D_p^r f$$

then we see that .0 is at hand.

Conclusion .1, which strikes us as intuitively evident, can be proved by induction in sum r . We shall give the details later.

Conclusion .1 implies .2. Conclusions .3 and .4 are easy.

We now turn to .5, let θ be the origin of R^p , and note we may as well assume $1 \leq n$. Clearly if

$$\theta \neq r \in R_n^p$$

then $D^r f$ is continuous. On the other hand if $r = \theta$, then:

$\theta \neq \theta + Kk \in R_n^p$ whenever $k \in \text{end } p$;

$D^{\theta+Kk} f$ is continuous whenever $k \in \text{end } p$; because of this, .0, and 3.2,

$D_k f$ is continuous on α whenever $k \in \text{end } p$; accordingly

f is continuous ,

and, because of 3.0,

$D^r f$ is continuous .

Consequently $D^r f$ is continuous whenever $r \in R_n^p$, and hence, because of .0, $f \in C^n$.

We now tackle .1 by verifying the

Statement. If

$$N = \{m \in \omega: \text{for some } r \in R_{n-1}^p, \text{ sum } r = m \text{ and } D^r D_j f \neq D^{r+Kj} f\},$$

then,

$$N = 0 .$$

Proof. We suppose $N \neq 0$, and use 3.0 and 3.2 to learn that N is a nonvacuous set of positive integers. We let ν be the smallest integer in N and then so choose $s \in R_{n-1}^p$ that

$$.6 \quad \text{sum } s = \nu , \quad D^s D_j f \neq D^{s+Kj} f .$$

Since $0 < \text{sum } s$ we choose k to be the smallest integer in

$$\{i \in \text{end } p: s_i > 0\} .$$

Thus we have

$$.7 \quad s_i = 0 \text{ whenever } i \in \text{end } (k - 1) .$$

We let

$$.8 \quad u = s - Kk , \quad v = u + Kj$$

and note that

$$.9 \quad u \in R_{n-1}^p, v \in R_{n-1}^p, u + Kk = s, v + Kk = s + Kj .$$

Since

$$\text{sum } u = \nu - 1$$

we see, with the help of .8, that our choice of ν insures that

$$.10 \quad D^u D_j f = D^v f .$$

We infer from .7 and .8 that

$$.11 \quad u_i = 0 \text{ whenever } i \in \text{end } (k - 1) .$$

We use 3.1, .11, .10, and .9 in checking that

$$.12 \quad D^s D_j f = D_k D^p f .$$

We must have

$$.13 \quad 1 \leq k \leq j$$

since otherwise we would know that

$$k \in \text{Lpivot } fn$$

and then could use .12 and .9 to infer that

$$D^s D_j f = D^{s+k} f$$

in contradiction to .6. We infer from .11, .13, and .8 that

$$.14 \quad v_i = 0 \text{ whenever } i \in \text{end}(k-1) .$$

We use 3.1, .14, .12, and .9 to conclude

$$D^s D_j f = D^{s+k} f$$

in contradiction to .6.

The following well known Theorem of Interchange is ample for our needs.

THEOREM 5. *If $1 \leq p \in \omega$, α is an open subset of R^p , g is on α to R , $k \in \text{end } p$, $j \in \text{end } p$,*

$$D_k g \text{ is on } \alpha \text{ to } R, D_k D_j g \text{ is continuous on } \alpha,$$

then

$$D_j D_k g = D_k D_j g .$$

Our next lemma is crucial.

LEMMA 6. $\text{Cpivot } fn \subset \text{Lpivot } fn$

Proof. We suppose the contrary, choose

$$j \in \text{Cpivot } fn \sim \text{Lpivot } fn ,$$

note that

$$f \in \bar{C}^n ,$$

and so choose p and α that

$$1 \leq p \in \omega, \alpha \text{ is an open subset of } R^p, f \text{ is on } \alpha .$$

Letting

$$N = \{m \in \omega: \text{for some } r \in R_{n-1}^p \text{ sum } r = m \text{ and } D_j D^r f \neq D^{r+k} f\} ,$$

we use 3.2 to learn that N is a nonvacuous set of positive integers.

We choose ν to be the smallest integer in N and then so choose $s \in R_{n-1}^p$ that

$$.0 \quad \text{sum } s = \nu, \quad D_j D^s f \neq D^{s+Kj} f.$$

Since $0 < \text{sum } s$ we choose k to be the smallest integer in

$$\{i \in \text{end } p: s_i > 0\}.$$

Thus we see

$$.1 \quad s_i = 0 \text{ whenever } i \in \text{end } (k-1).$$

We must have

$$.2 \quad k < j \leq p$$

since otherwise we could use .1 to see that

$$s_i = 0 \text{ whenever } i \in \text{end } (j-1)$$

and then could use 3.1 to infer that

$$D_j D^s f = D^{s+Kj} f$$

in contradiction to .0. We let

$$.3 \quad u = s - Kk, \quad v = u + Kj$$

and note that

$$.4 \quad u \in R_{n-1}^p, v \in R_{n-1}^p, u + Kk = s, v + Kk = s + Kj.$$

Since

$$\text{sum } u = \nu - 1$$

we see, with the help of .3, that our choice of ν insures that

$$.5 \quad D_j D^u f = D^v f.$$

We infer from .1 and .3 that

$$.6 \quad u_i = 0 \text{ whenever } i \in \text{end } (k-1)$$

and then from .6 and .2 that

$$.7 \quad v_i = 0 \text{ whenever } i \in \text{end } (k-1).$$

We use 3.1, .7, .5, and .4 in checking that

$$.8 \quad D_k D_j D^u f = D^{s+Kj} f.$$

We use 3.1, .6, and .4 in checking that

$$.9 \quad D_k D^u f = D^s f .$$

We let

$$g = D^u f ,$$

and from 4.0, .9, .8, and the fact that

$$j \in \text{Cpivot } fn ,$$

we infer that:

$$g \text{ is on } \alpha \text{ to } R;$$

$$.10 \quad D_k g = D^s f;$$

$$D_k g \text{ is on } \alpha \text{ to } R;$$

$$.11 \quad D_k D_j g = D^{s+Kj} f ;$$

$$D_k D_j g \text{ is continuous on } \alpha .$$

Because of Theorem 5 we know

$$.12 \quad D_j D_k g = D_k D_j g .$$

From .10, .12, and .11 we now conclude

$$D_j D^s f = D_j D_k g = D_k D_j g = D^{s+Kj} f$$

in contradiction to .0.

From Lemma 6 we have at once

THEOREM 7. *If $f \in C^n$, $1 \leq p \in \omega$, $\alpha \subset R^p$, f is on α , and $r \in R_{n-1}^p$, then*

$$D_j D^r f = D^{r+Kj} f \text{ whenever } j \in \text{end } p .$$

THEOREM 8. $\bar{C}^n = C^n$.

Proof. Suppose $\bar{C}^n \neq C^n$, let

$$N = \{m \in \omega : \bar{C}^m \neq C^m\} ,$$

note that

$$0 \neq N \subset \omega$$

and choose ν to be the smallest integer in N , and then choose

$$.0 \quad f \in \bar{C}^\nu \sim C^\nu .$$

Note that

.1 $1 \leq \nu,$

let

$$M = \text{end } p \sim \text{Cpivot } f\nu$$

and observe that

$$M \neq 0$$

since otherwise 4.5 would demand that

$$f \in C^\nu$$

in contradiction to .0. Let then j be the largest integer in M . Note that

.2 $j \in \text{end } p \sim \text{Cpivot } f\nu$

and, because of Lemma 6, that

$$\text{end } p \sim \text{end } j \subset \text{Cpivot } f\nu \subset \text{Lpivot } f\nu .$$

From this and 4.2 infer that

.3 $j \in \text{Rpivot } f\nu .$

From .1, .3, 4.3, and the choice of ν , infer that

.4 $D_j f \in \bar{C}^{\nu-1} = C^{\nu-1} .$

From .3, .4, and 4.4 conclude, in contradiction to .2, that

$$j \in \text{Cpivot } f\nu .$$

We now infer Theorem 0 from Theorem 7 and Theorem 2 from Theorem 8.

In order to formulate and prove Theorem 10 we shall understand that if $1 \leq p \in \omega$, $h \in R^p$, and r is on end p to ω then:

$$\begin{aligned} r! &= r_1! \cdot r_2! \cdot \dots \cdot r_p! ; \\ h^r &= h_1^{r_1} \cdot h_2^{r_2} \cdot \dots \cdot h_p^{r_p} . \end{aligned}$$

THEOREM 9. *If $n \in \omega$, $1 \leq p \in \omega$, $S = \text{end } p$, and A is on \bar{R}_{n+1}^p to R , then*

$$\sum_{r \in \bar{R}_n^p} \sum_{j \in S} \frac{A(r + Kj)}{r!} = (n + 1) \cdot \sum_{r \in \bar{R}_{n+1}^p} \frac{A(r)}{r!} .$$

Proof. Let B and H be such functions on R^p that:

$$B(r) = A(r) \text{ whenever } r \in \bar{R}_{n-1}^p;$$

$$B(r) = 0 \text{ whenever } r \in R^p \sim \bar{R}_{n+1}^p;$$

$$H(r) = \frac{1}{r!} \text{ whenever } r \in R^p \text{ and } r \text{ is to } \omega;$$

$$H(r) = 0 \text{ whenever } r \in R^p \text{ and } r \text{ is not to } \omega.$$

We notice that if $j \in S$ then:

if $r \in R^p$ and r is to ω then

$$r \in \bar{R}_n^p \text{ if and only if } r + Kj \in \bar{R}_{n+1}^p;$$

if $r \in R^p \sim \bar{R}_n^p$ then

$$H(r) \cdot B(r + Kj) = 0;$$

if $r \in R^p$ then

$$H(r - Kj) = r_j \cdot H(r).$$

Because of all this we now infer

$$\begin{aligned} \sum r \in \bar{R}_n^p \sum j \in S \frac{A(r + Kj)}{r!} &= \sum r \in \bar{R}_n^p \sum j \in S [H(r) \cdot B(r + Kj)] \\ &= \sum r \in R^p \sum j \in S [H(r) \cdot B(r + Kj)] \\ &= \sum j \in S \sum r \in R^p [H(r) \cdot B(r + Kj)] \\ &= \sum j \in S \sum r \in R^p [H(r - Kj) \cdot B(r)] \\ &= \sum r \in R^p \sum j \in S [H(r - Kj) \cdot B(r)] \\ &= \sum r \in R^p \sum j \in S [r_j \cdot H(r) \cdot B(r)] \\ &= \sum r \in R^p [(\sum j \in S r_j) \cdot H(r) \cdot B(r)] \\ &= \sum r \in \bar{R}_{n+1}^p [(\text{sum } r) \cdot H(r) \cdot B(r)] \\ &= \sum r \in \bar{R}_{n+1}^p [(\text{sum } r) \cdot H(r) \cdot B(r)] \\ &= \sum r \in \bar{R}_{n+1}^p [(n + 1) \cdot H(r) \cdot B(r)] \\ &= (n + 1) \cdot \sum r \in \bar{R}_{n+1}^p [H(r) \cdot B(r)] \\ &= (n + 1) \cdot \sum r \in \bar{R}_{n+1}^p \frac{A(r)}{r!}. \end{aligned}$$

TAYLOR'S THEOREM 10. *If $1 \leq p \in \omega$, α is an open subset of R^p , $c \in \alpha$, $h \in R^p$,*

$$c + t \cdot h \in \alpha \text{ whenever } 0 \leq t \leq 1,$$

$n \in \omega$, f is $n + 1$ smooth on α , then there are Δ and θ for which:

$$0 < \theta < 1 ;$$

$$\Delta = \sum_{r \in \bar{R}_{n+1}^p} \frac{D^r f(c + \theta \cdot h) \cdot h^r}{r!} ;$$

$$f(c + h) = \sum_{r \in R_n^p} \frac{D^r f(c) \cdot h^r}{r!} + \Delta .$$

Proof. In the usual way we let F be such a function that

$$F(t) = f(c + t \cdot h) \text{ whenever } t \in R ,$$

and then use 2, 0, and 9 to check by induction in k that

$$\frac{F^{(k)}(t)}{k!} = \sum_{r \in \bar{R}_k^p} \frac{D^r f(c + t \cdot h) \cdot h^r}{r!}$$

whenever

$$k \in \omega , \quad 0 \leq k \leq n + 1 , \quad 0 \leq t \leq 1 .$$

Also in the usual way we so choose Δ and θ that:

$$0 < \theta < 1 ;$$

$$\Delta = \frac{F^{(n+1)}(\theta)}{(n+1)!} ;$$

$$F(1) = \sum_{k=0}^n \frac{F^{(k)}(0)}{k!} + \Delta .$$

The desired conclusion is now at hand.

Without resorting to Banach space integration we can verify the following

TAYLOR'S THEOREM FOR A LINEAR NORMED SPACE 11. *If X is a linear normed space, $1 \leq p \in \omega$, α is an open subset of R^p , $c \in \alpha$, $h \in R^p$,*

$$c + t \cdot h \in \alpha \text{ whenever } 0 \leq t \leq 1 ,$$

$n \in \omega$, f is $n + 1$ smooth on α to X , then there is a $\Delta \in X$ for which:

$$\|\Delta\| \leq (n+1) \cdot \int_0^1 \left\| (1-t)^n \cdot \sum_{r \in \bar{R}_{n+1}^p} \frac{D^r f(c + t \cdot h) \cdot h^r}{r!} \right\| dt ;$$

$$f(c + h) = \sum_{r \in R_n^p} \frac{D^r f(c) \cdot h^r}{r!} + \Delta .$$

By completing the space X of Theorem 11 we obtain an alternative proof of Theorem 11 based upon

TAYLOR'S THEOREM FOR A BANACH SPACE 12. *If X is a Banach*

space, $1 \leq p \in \omega$, α is an open subset of R^p , $c \in \alpha$, $h \in R^p$,

$$c + t \cdot h \in \alpha \text{ whenever } 0 \leq t \leq 1,$$

$n \in \omega$, f is $n + 1$ smooth on α to X , and

$$\Delta = (n + 1) \cdot \int_0^1 (1 - t)^n \cdot \sum_{r \in \bar{R}_{n+1}^p} \frac{D^r f(c + t \cdot h) \cdot h^r}{r!} dt,$$

then

$$f(c + h) = \sum_{r \in R_n^p} \frac{D^r f(c) \cdot h^r}{r!} + \Delta.$$

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| | |
|--|-----|
| Charles Compton Alexander, <i>Semi-developable spaces and quotient images of metric spaces</i> | 277 |
| Ram Prakash Bambah and Alan C. Woods, <i>On a problem of Danzer</i> | 295 |
| John A. Beekman and Ralph A. Kallman, <i>Gaussian Markov expectations and related integral equations</i> | 303 |
| Frank Michael Cholewinski and Deborah Tepper Haimo, <i>Inversion of the Hankel potential transform</i> | 319 |
| John H. E. Cohn, <i>The diophantine equation</i> $Y(Y + 1)(Y + 2)(Y + 3) = 2X(X + 1)(X + 2)(X + 3)$ | 331 |
| Philip C. Curtis, Jr. and Henrik Stetkaer, <i>A factorization theorem for analytic functions operating in a Banach algebra</i> | 337 |
| Doyle Otis Cutler and Paul F. Dubois, <i>Generalized final rank for arbitrary limit ordinals</i> | 345 |
| Keith A. Ekblaw, <i>The functions of bounded index as a subspace of a space of entire functions</i> | 353 |
| Dennis Michael Girard, <i>The asymptotic behavior of norms of powers of absolutely convergent Fourier series</i> | 357 |
| John Gregory, <i>An approximation theory for elliptic quadratic forms on Hilbert spaces: Application to the eigenvalue problem for compact quadratic forms</i> | 383 |
| Paul C. Kainen, <i>Universal coefficient theorems for generalized homology and stable cohomotopy</i> | 397 |
| Aldo Joram Lazar and James Ronald Retherford, <i>Nuclear spaces, Schauder bases, and Choquet simplexes</i> | 409 |
| David Lowell Lovelady, <i>Algebraic structure for a set of nonlinear integral operations</i> | 421 |
| John McDonald, <i>Compact convex sets with the equal support property</i> | 429 |
| Forrest Miller, <i>Quasivector topologies</i> | 445 |
| Marion Edward Moore and Arthur Steger, <i>Some results on completability in commutative rings</i> | 453 |
| A. P. Morse, <i>Taylor's theorem</i> | 461 |
| Richard E. Phillips, Derek J. S. Robinson and James Edward Roseblade, <i>Maximal subgroups and chief factors of certain generalized soluble groups</i> | 475 |
| Doron Ravdin, <i>On extensions of homeomorphisms to homeomorphisms</i> | 481 |
| John William Rosenthal, <i>Relations not determining the structure of \mathbb{L}</i> | 497 |
| Prem Lal Sharma, <i>Proximity bases and subbases</i> | 515 |
| Larry Smith, <i>On ideals in Ω_*^n</i> | 527 |
| Warren R. Wogen, <i>von Neumann algebras generated by operators similar to normal operators</i> | 539 |
| R. Grant Woods, <i>Co-absolutes of remainders of Stone-Čech compactifications</i> | 545 |