REMARKS ON THE OBRECHKOFF INEQUALITY

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(Communicated by Franc Forstneric)

Abstract. Let $u$ be the logarithmic potential of a probability measure $\mu$ in the plane that satisfies

$$u(z) = u(\overline{z}), \quad u(z) \leq u(|z|), \quad z \in \mathbb{C},$$

and $m(t) = \mu\{z \in \mathbb{C}^*: |\text{Arg} \, z| \leq t\}$. Then

$$\frac{1}{a} \int_0^a m(t) \, dt \leq \frac{a}{2\pi},$$

for every $a \in (0, \pi)$. This improves and generalizes a result of Obrechkoff on zeros of polynomials with positive coefficients.

1. Introduction

Distribution of zeros of polynomials with positive coefficients is an old subject going back to Poincaré [6]. For some recent results we mention [1] and references there.

Obrechkoff [5] proved that for every polynomial $P$ of degree $d$ with non-negative coefficients, and every $\alpha \in (0, \pi/2)$, the number of roots in the sector $\{z \in \mathbb{C}^*: |\text{Arg} \, z| \leq \alpha\}$ is at most $2d\alpha/\pi$.

A general question about distribution of roots of polynomials with non-negative coefficients was asked by Subhro Ghosh and Ofer Zeitouni [7] in connection with their research on the large deviation theorems for zeros of random polynomials [3].

For each polynomial of degree $d$, we consider the empirical measure which is a probability measure in the plane consisting of atoms of charge $m/d$ at every root of multiplicity $m$. The question of Ghosh and Zeitouni was to describe the closure of empirical measures of polynomials with positive coefficients.

Obrechkoff’s inequality implies that every measure $\mu$ in this closure must satisfy

$$\mu\{z \in \mathbb{C}^*: |\text{Arg} \, z| \leq \alpha\} \leq \frac{2\alpha}{\pi},$$

for every $\alpha \in (0, \pi/2)$.

A complete description of the closure was given in [2]. It is evident that every polynomial with non-negative coefficients satisfies

$$|P(z)| \leq P(|z|),$$

and that the empirical measure of $P$ is symmetric with respect to the real axis.
For every finite measure $\mu$ in the plane, we define the potential

$$u_\mu(z) = \int_{|\zeta| \leq 1} \log |z - \zeta| d\mu + \int_{|z| > 1} \log |1 - z/\zeta| d\mu.$$  

**Theorem A** \([2]\). A measure $\mu$ belongs to the closure of empirical measures of polynomials with positive coefficients if and only if $\mu(\mathbb{C}) \leq 1$, $\mu$ is symmetric with respect to the real axis, and

$$u_\mu(z) \leq u_\mu(|z|), \quad z \in \mathbb{C}.$$  

Theorem A is proved by approximation of arbitrary potential satisfying \((3)\) and $u(z) = u(|z|)$ by potentials of the form $\log |P|/\deg P$, where $P$ is a polynomial with positive coefficients.

Combining Theorem A with Obrechkoff’s inequality, one concludes that for every finite measure $\mu$, symmetric with respect to the real line, condition \((3)\) implies \((1)\). The proof of theorem A is complicated, and it is desirable to obtain a direct potential-theoretic proof of the implication \((3) \rightarrow (1)\). Such a proof will be given in this paper. In fact we will prove a stronger statement.

**Theorem 1.** Let $\mu$ be a probability measure in the plane, symmetric with respect to the real line, whose potential \((2)\) satisfies \((3)\). Then the function

$$m(t) = \mu\{z \in \mathbb{C}^*: 0 \leq |\text{Arg } z| \leq t\}$$

satisfies

$$\frac{1}{a} \int_0^a m(t) dt \leq \frac{a}{2\pi}, \quad 0 \leq a \leq \pi.$$  

For the uniform distribution on the unit circle, we have $m(t) = t/\pi$, and equality holds in \((5)\) for all $a$. Obrechkoff’s inequality \((1)\) is an immediate corollary of \((5)\): setting $a = 2\alpha$, we obtain

$$m(\alpha) \leq \frac{1}{\alpha} \int_{-\alpha}^{2\alpha} m(t) dt \leq \frac{2}{\alpha} \int_0^a m(t) dt \leq \frac{a}{\pi} = \frac{2\alpha}{\pi}.$$  

Next we discuss the possibility of equality in \((1)\). For the polynomial $P(z) = z^d + 1$ with non-negative coefficients and $\alpha = \pi/d$, we have equality in \((1)\). Thus \((1)\) is exact for each $\alpha$ of the form $\pi/d$, $d = 2, 3, 4, 5, \ldots$. The second result of this paper is that in fact \((1)\) is best possible for all $\alpha$. For each $\alpha \in (0, \pi/2)$ we will find a probability measure $\mu$ symmetric with respect to the real axis, satisfying \((3)\) and such that equality holds in \((1)\). Then it follows from Theorem A that the right hand side of \((1)\) cannot be replaced by a smaller number if the resulting inequality must hold for empirical measures of all polynomials with non-negative coefficients.

**2. Proof of Theorem 1**

Without loss of generality we assume that the closed support of $\mu$ is bounded and does not contain 0: it was shown in \([2]\) that arbitrary finite measure satisfying \((3)\) can be approximated by a measure with such a support which also satisfies \((3)\).

Then it is sufficient to consider a potential of the form

$$u(z) := \int_{\mathbb{C}} \log |1 - z/\zeta| d\mu(\zeta),$$

which differs from \((2)\) by an additive constant, and hence, also satisfies \((3)\).
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For a fixed $\rho \in (0, 1)$, consider the function

$$ v_{\rho}(z) = \int_{0}^{\infty} u(z/t)t^{\rho-1} dt. $$

This function is subharmonic and homogeneous,

$$ v_{\rho}(\lambda z) = \lambda^{\rho} v_{\rho}(z), \text{ for every } \lambda > 0, $$

therefore it has the form

(7) $$ v_{\rho}(rez) = r^{\rho} h_{\rho}(\theta). $$

To relate $h$ with $\mu$, we need the integral

(8) $$ \int_{0}^{\infty} \log |1 - \frac{z}{t}| t^{\rho-1} dt = c_{\rho} r^{\rho} \cos \rho(\theta - \pi), \quad z = re^{i\theta}, \quad 0 \leq \theta \leq 2\pi, $$

where $c_{\rho} = \pi/(\rho \sin \pi \rho)$. To see that (8) holds, we notice that the left hand side is a homogeneous subharmonic function of degree $\rho$, so it has the form (7). This function is harmonic in the complement of the positive ray, so it has the form as in the right hand side of (8). To find $c_{\rho}$ we plug $z = -1$ into (8).

Let us define $\phi_{\rho}$ as the $2\pi$-periodic extension of $\cos \rho(\theta - \pi)$, $0 \leq \theta \leq 2\pi$. Then we have

$$ v_{\rho}(rez) = \int_{z}^{\infty} \log |1 - \frac{ze^{i\theta}}{t}| \frac{d\mu(t)}{t^{\rho-1}} dt = c_{\rho} r^{\rho} \int_{\mathbb{C}} \phi_{\rho}(\theta - \arg \xi) \frac{d\mu(\xi)}{|\xi|^\rho}. $$

Comparing this with (7), we obtain

(9) $$ h_{\rho}(\theta) = \int_{\mathbb{T}} \phi_{\rho}(\theta - t) d\nu_{\rho}(t), $$

where $\mathbb{T} = \mathbb{R}/(2\pi \mathbb{Z})$ is the unit circle, and

(10) $$ \nu_{\rho}(E) = c_{\rho} \int_{\mathbb{R}} \frac{d\mu(\xi)}{|\xi|^\rho}, $$

for every Borel set $E \subset \mathbb{T}$. When $\rho \to 0$, $\nu_{\rho}/c_{\rho} \to \nu_{0}$, where $\nu_{0}$ is proportional to the radial projection of the measure $\mu$, so $m(t) = \nu_{0}[-t, t]$.

Inequality (3) and symmetry $u(z) = u(\overline{z})$ imply that

(11) $$ 2h_{\rho}(0) - h_{\rho}(a) - h_{\rho}(-a) \geq 0, \quad a \in [0, \pi]. $$

Using the expression (9), we conclude that

$$ \int_{\mathbb{T}} J_{\rho}(t) d\nu_{\rho}(t) \geq 0, $$

where

$$ J_{\rho}(t) = 2\phi_{\rho}(t) - \phi_{\rho}(t-a) - \phi_{\rho}(t+a). $$

Now we divide by $\rho^{2}$ and pass to the limit $\rho \to 0$, using $\cos t \sim 1 - t^{2}/2$. A simple direct computation shows that $J_{\rho}/\rho^{2} \to J$, where

$$ J(t) = \begin{cases} 
2\pi|t| - 2\pi a + a^{2}, & |t| \leq a, \\
2a^{2}, & a < |t| \leq \pi.
\end{cases} $$

Notice that $J_{\rho}$ is $2\pi$-periodic and satisfies the distributional equation

$$ J''_{\rho} + \rho^{2} J = 2\rho \sin \pi \rho(2\delta_{0} - \delta_{a} - \delta_{-a}). $$
where $\delta$’s are $2\pi$-periodic delta functions. Therefore $J$ is a $2\pi$-periodic solution with zero average of the distributional equation

$$J'' = 2\pi (2\delta_0 - \delta_{-\alpha} - \delta_{\alpha}),$$

where the $\delta$’s are the $2\pi$-periodic delta functions. This property defines $J$ uniquely, which permits us to write it without any computation.

We conclude that

$$\int_0^\pi J(t) \, d\nu_0(t) \geq 0,$$

which is equivalent to (5).

3. Example

In this section, for any given $\alpha \in (0, \pi/2)$, we construct a probability measure $\mu$ symmetric with respect to the real line, and satisfying (3), such that Obrechkoff’s inequality (1) holds with equality.

Inequalities (6) suggest that the sectors $|\text{Arg} z| < \alpha$ and $|\text{Arg} z| \in (\alpha, 2\alpha)$ must be free of the measure.

Potential

$$u(z) := \log |z^2 + 1|$$

satisfies (3), and its total Riesz’ measure equals 2. Take $\alpha \in (0, \pi/2)$ and define the function

$$u_\alpha(z) := \begin{cases} u(z^{\pi/(2\alpha)}), & |\text{Arg} (z)| < 2\alpha, \\ u(|z|^{\pi/(2\alpha)}), & \text{otherwise}. \end{cases}$$

This function is subharmonic (its Laplacian will be computed below). It is clear that $u_\alpha$ satisfies (3). Let $\lambda_\alpha$ be the Riesz’ measure of $u_\alpha$. One should notice that $\lambda_\alpha$ is supported on the set

$$\{ z : |\text{Arg} (z)| \geq 2\alpha \} \cup \{ e^{i\alpha} \} \cup \{ e^{-i\alpha} \}.$$  

Notice that $\lambda_\alpha\{ e^{\pm i\alpha} \} = 1$, and $\lambda_\alpha$ is absolutely continuous on $\{ z : |\text{Arg} (z)| \geq 2\alpha \}$ with respect to the plane Lebesgue measure, and its density is

$$\rho_\alpha = \frac{1}{2\pi} \Delta u_\alpha.$$  

Since $u_\alpha(e^{i\theta})$ does not depend on $\theta$ for $|\theta| \in (2\alpha, \pi)$, we compute the Laplacian $\Delta u_\alpha$ in polar coordinates ($z = re^{i\phi}$) as follows:

$$\rho_\alpha(r^{i\phi}) = \frac{1}{2\pi r} \frac{\partial}{\partial r} \left( r \frac{\partial u_\alpha}{\partial r} \right) = \frac{1}{2\pi r} \frac{d}{dr} \left( r \frac{d}{dr} \log(1 + r^{\pi/\alpha}) \right) = \frac{1}{2\alpha r} \frac{d}{dr} \left( \frac{r^{\pi/\alpha}}{1 + r^{\pi/\alpha}} \right).$$

Thus,

$$\lambda_\alpha\{ z : |\text{Arg} (z)| \geq 2\alpha \} \left( \frac{2\pi - 4\alpha}{2\alpha} \right) \int_0^\infty \rho_\alpha(r) \, dr = \frac{\pi - 2\alpha}{\alpha},$$
and
\[
\lambda_\alpha(C) = 2 + \frac{\pi - 2\alpha}{\alpha} = \frac{\pi}{\alpha}.
\]
Then we define normalized measure \( \mu_\alpha := \lambda_\alpha / \lambda_\alpha(C) \), and
\[
\mu_\alpha\{e^{\pm i\alpha}\} = \frac{\alpha}{\pi}.
\]
So the measure \( \mu_\alpha \) satisfies the equation
\[
\mu_\alpha\{|\text{Arg}(z)| \leq \alpha\} = \frac{2\alpha}{\pi}.
\]

Acknowledgement

The authors thank the referee for valuable remarks.

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