On the “pits effect” of Littlewood and Offord

Alexandre Eremenko* and Iossif Ostrovskii

October 13, 2007

Abstract

Asymptotic behavior of the entire functions

\[ f(z) = \sum_{n=0}^{\infty} e^{2\pi i \alpha_n} z^n / n! , \quad \text{with real } \alpha_n \]

is studied. It turns out that the Phragmén–Lindelöf indicator of such function is always non-negative, unless \( f(z) = e^{az} \). For special choice \( \alpha_n = \alpha n^2 \) with irrational \( \alpha \), the indicator is constant and \( f \) has completely regular growth in the sense of Levin–Pfluger. Similar functions of arbitrary order are also considered.

MSC Primary: 30D10, 30D15, 30B10.

In [21] Nassif studied (on Littlewood’s suggestion) the asymptotic behavior and the distribution of zeros of the entire function

\[ \sum_{n=0}^{\infty} e^{2\pi i \alpha n^2} z^n / n! , \quad (1) \]

with \( \alpha = \sqrt{2} \). This was continued by Littlewood [17, 18], who considered generalizations to Taylor series whose coefficients have smoothly varying moduli and arguments of the form \( \exp(2\pi i \alpha n^2) \), where \( \alpha \) is a quadratic irrationality.

Such functions behave similarly to random entire functions previously studied by Levy [16] and Littlewood and Offord [19], in particular they display the “pits effect” which Littlewood described as follows:

*Supported by the NSF grants DMS-0555279 and DMS-0244547.
“If we erect an ordinate \(|f(z)|\) at the point \(z\) of the \(z\)-plane, then the resulting surface is an exponentially rapidly rising bowl, approximately of revolution, with exponentially small pits going down to the bottom. The zeros of \(f\), more generally the \(w\)-points where \(f = w\), all lie in the pits for \(|z| > R(w)\). Finally the pits are very uniformly distributed in direction, and as uniformly distributed in distance as is compatible with the order \(\rho\)”.

The earliest study of functions (1) known to the authors is the thesis of Ålander [1] who considered the case of rational \(\alpha\). Levy [16] used the results of Hardy and Littlewood on Diophantine approximation to prove the following. Let

\[
M(r, f) = \max_{|z|=r} |f(z)| \quad \text{and} \quad m_2^2(r, f) = \frac{1}{2\pi} \int_{-\pi}^{\pi} |f(re^{i\theta})|^2 d\theta.
\]

Then

\[
M(r, f)/m_2(r, f) \text{ is bounded for } f \text{ of the form (1), and } \alpha \text{ satisfying a Diophantine condition. This is even stronger regularity than random arguments of coefficients yield [16, 19].}
\]

Some other works where the function (1) with various \(\alpha\) was studied or used are [7, 8, 20, 28].

Function (1) is the unique analytic solution of the functional equation

\[
f'(z) = qf(q^2z), \quad \text{where } q = e^{2\pi i \alpha}, \quad \text{and } f(0) = 1,
\]

which is a special case of the so-called “pantograph equation”. There is a large literature on this equation with real \(q\), see, for example, [14, 13] and references there.

Recently there was a renewed interest to the functions of the type (1) because they arise as the limits as \(q \to e^{2\pi i \alpha}\) of the function of two variables

\[
\sum_{n=0}^{\infty} q^{n^2} z^n / n!
\]

which plays an important role in graph theory [27] and statistical mechanics [25]. This function is the unique solution of (3), for all \(q\) in the closed unit disc.

In the present paper, we first study arbitrary entire functions of the form

\[
f(z) = \sum_{n=0}^{\infty} a_n z^n / n!, \quad \text{where } |a_n| = 1.
\]
Our Theorem 1 says that such functions cannot decrease exponentially on any ray, unless $f$ is an exponential. This can be compared with a result of Rubel and Stolarski [23] that there exist exactly five series of the form (4) with $a_0 = 0, \ a_n = \pm 1$ which are bounded on the negative ray. Our second result, Theorem 2 shows that one cannot replace the condition of exponential decrease in Theorem 1 by boundedness on a ray: there are infinitely many functions of the form (4) which tend to zero as $z \to \infty$ in the closed right half-plane.

In the second part of the paper, we consider the case $\arg a_n = 2\pi i n^2 \alpha$ with any irrational $\alpha$. Theorem 3 shows that the qualitative picture of $|f(z)|$ is the same as described by Littlewood, except that our estimate of the size of the pits is worse than exponential. In particular, we show that

$$\log |f(z)| = |z| + o(|z|),$$

outside some exceptional set of $z$. According to the Levin–Pfluger theory [15], this behavior of $|f|$ has the following consequences about the zeros $z_k$ of $f$:

The number $n(r, \theta_1, \theta_2)$ of zeros (counting multiplicity) in the sector

$$\{z : \theta_1 < \arg z < \theta_2, \ |z| < r\}$$

satisfies

$$n(r, \theta_1, \theta_2) = \frac{\theta_2 - \theta_1}{2\pi} (r + o(r)) \quad \text{as} \quad r \to \infty. \quad (5)$$

Moreover, the limit

$$\lim_{R \to \infty} \sum_{|z_k| \leq R} \frac{1}{z_k}$$

exists, where $z_k$ is the sequence of zeros of $f$. It is easy to see from the Taylor series of $f$ that this limit equals $-q$.

Thus the Diophantine conditions used in [16, 28, 21] are unnecessary for the qualitative picture of behavior of $|f|$, but with arbitrary irrational $\alpha$ the results are less precise than those where $\alpha$ satisfies a Diophantine condition. Theorem 4 shows that Levy’s result (2) cannot be extended to arbitrary irrational $\alpha$. Finally we prove a result similar to Theorem 3 where the condition $|a_n| = 1$ is replaced by a more flexible condition on the moduli of the coefficients allowing the function to have any order of growth.
We denote by

\[ F(z) = \sum_{n=1}^{\infty} a_{n-1} z^{-n}, \]

the Borel transform of \( f \) in (4) (terminology of [15]). Then \( F \) has an analytic continuation from a neighborhood of infinity to the region \( \overline{\mathbb{C}} \setminus K \), where \( K \) is a convex compact set in the plane, which is called the conjugate indicator diagram. The indicator

\[ h_f(\theta) := \limsup_{r \to \infty} r^{-1} \log |f(re^{i\theta})|, \quad |\theta| \leq \pi, \]

is the support function of the convex set symmetric to \( K \) with respect to the real axis.

We also consider the function

\[ G(z) = \sum_{n=1}^{\infty} a_{n-1} z^n \]

analytic in the unit disc. Transition from \( F \) to \( G \) is by the change of the variable \( 1/z \).

Pólya’s theorem ([15, Appendix I, §5]). Suppose that \( G \) has an analytic continuation from the unit disc to infinity through some angle \( |\arg z - \pi| < \delta \). Then the coefficients \( a_n \) can be interpolated by an entire function \( g \) of exponential type such that the indicator diagram of \( g \) is contained in the horizontal strip \( |\Im z| \leq \pi - \delta \). That is \( g(n) = a_n \) for \( n \geq 1 \), and \( h_g(\pm \pi/2) \leq \pi - \delta \).

Carlson’s theorem ([15, Ch. IV, Intro.]). Suppose that the indicator diagram of an entire function \( g \) has width less than \( 2\pi \) in the direction of the imaginary axis, that is \( h_g(\pi/2) + h_g(-\pi/2) < 2\pi \). Then \( g \) cannot vanish on the positive integers, unless \( g = 0 \).

Theorem 1. Every entire function \( f \) of the form (4) has non-negative indicator, unless \( a_n = \text{const} \cdot a^n \) for some \( a \) on the unit circle, in which case \( f(z) = e^{az} \).

By Borel’s transform, this is equivalent to

Theorem 1’. Let \( G \) be as above. Then \( G \) cannot have an analytic continuation to infinity through any half-plane containing 0, unless \( a_n = \text{const} \cdot a^n \) for some \( a \).
These two theorems give characterizations of the exponential function and the geometric series, respectively, showing that their behavior is quite exceptional. Another somewhat similar characterization follows from the result in [23] mentioned above. As a corollary from Theorem 1 we obtain the following result of Carlson [4]: If $z_n$ is the sequence of zeros of $f$ as in (4), then
\[ \sum_n \frac{1}{|z_n|} = \infty, \] (7)
unless $f$ is an exponential.

**Proof of Theorem 1’.** Suppose that $G$ has such an analytic continuation. Replacing $z$ by $az$ with $|a| = 1$ we achieve that $G$ has an analytic continuation to infinity through some left half-plane of the form $\Re z < \epsilon$, where $\epsilon > 0$.

Pólya’s theorem then implies that $a_n = g(n)$ for some entire function whose indicator diagram is contained in the strip $|\Im z| < \pi/2 - \delta$, for some $\delta > 0$. Consider the functions
\[ g_R(z) = (g(z) + \overline{g(\overline{z})})/2 \quad \text{and} \quad g_I(z) = (g(z) - \overline{g(\overline{z})})/(2i). \]
On the real axis we have $g_R(x) = \Re g(x)$ and $g_I(x) = \Im g(x)$. Consider the entire function
\[ H = g_I^2 + g_R^2. \]
Then at positive integers we have
\[ H(n) = g_I^2(n) + g_R^2(n) = (\Re g(n))^2 + (\Im g(n))^2 = |a_n|^2 = 1. \]
So the function $H - 1$ has zeros at all positive integers. Its indicator diagram is contained in the strip
\[ |\Im z| \leq \pi - 2\delta, \]
(Squaring stretches the indicator diagram by a factor of 2, and the indicator diagram of the sum of two functions is contained in the convex hull of the union of their diagrams). Now, by Carlson’s theorem, $H \equiv 1$, so
\[ g_I^2 + g_R^2 = 1. \] (8)
The general solution of this functional equation in the class of entire functions is $g_I = \cos \circ \phi$, $g_R = \sin \circ \phi$, where $\phi$ is an entire function. It is well-known and easy to see that for $g_I$ and $g_R$ to be of exponential type, it is necessary and sufficient that $\phi(z) = cz + b$. As $g_I$ and $g_R$ are real on the real line,
we conclude that $c$ and $b$ are real. Thus $a_n = \cos(cn + b) + i\sin(cn + b) = \text{const} \cdot e^{icn} = \text{const} \cdot a^n$, as advertised.

An alternative way to derive the conclusion from (8) suggested by Kat- snelson is to notice that (8) implies

$$|g(x)| \equiv 1 \quad \text{for real} \quad x. \quad (9)$$

The Symmetry Principle then implies that $g$ has no zeros (if $z_0$ is a zero then $\bar{z}_0$ would be a pole). So $g$ is a function of exponential type without zeros, so $g = \exp(icz)$, where $c$ should be real by (9). \hfill \square

As we already noticed, Theorem 1 implies (7). However it does not imply that the sequence of zeros has positive density: there exist functions of exponential type, even with constant indicator, whose zeros have zero density.\footnote{Valiron [28, p. 415] erroneously asserted the contrary: that for functions with constant indicator, zero cannot be a Borel exceptional value.}

To construct such examples, take zeros of the form

$$z_k = \left( e^{i\log\log(k+1)} - e^{i\log\log k} \right)^{-1},$$

and construct the canonical product $W$ of genus one with such zeros. It is not hard to show that the asymptotic behavior of this product will be

$$\log |W(re^{i\theta})| = (cr + o(r)) \cos(\theta - \log \log r), \quad r \to \infty$$

outside of some small exceptional set, so the indicator $h_W$ is constant, while the density of zeros is zero.

There exist entire functions of the form (4), other than the exponential, which are bounded in the left half-plane. The simplest example is Hardy’s generalization of $e^z$ defined by the power series

$$E_{s,a} = \sum_{n=1}^{\infty} \frac{(n+a)^s z^n}{n!}, \quad s \in \mathbb{C}, \quad a > 0.$$  

For pure imaginary $s$, this series is of the form (4). Hardy [10] proved the asymptotic formula

$$E_{s,a}(z) = z^s e^z (1 + o(1)) + \frac{\Gamma(a)}{\Gamma(-s)(-z)^a \log(-z)} (1 + o(1)),$$
as $z \to \infty$, $|\arg z \pm \pi/2| < \epsilon$, for every $\epsilon \in (0, \pi/2)$. This formula implies that the functions $E_{s,a}$ with pure imaginary $s$ are bounded in the closed left half-plane. For further results on Hardy’s function, see [22].

**Theorem 2.** Let $\psi$ be a real entire function with the property

$$\psi(\zeta) = o(|\zeta|), \quad \zeta \to \infty$$

in every half-plane $\Re \zeta > c$, $c \in \mathbb{R}$. Then the function

$$f(z) = \sum_{n=0}^{\infty} \frac{e^{i\psi(n)}}{n!} z^n$$

is of the form (4) and for every $A > 0$ and every $\epsilon > 0$ we have

$$|f(re^{i\phi})| = O(r^{-A}), \quad r \to \infty,$$

uniformly for $|\phi - \pi| \leq \pi/2 - \epsilon$.

**Proof.** We have the following integral representation:

$$f(-z) = -\frac{1}{2\pi i} \int_{-\infty}^{-A+\infty} \frac{\pi e^{i\psi(\zeta)}}{\Gamma(\zeta + 1) \sin \pi \zeta} d\zeta = \frac{1}{2\pi i} \int_{-\infty}^{A+\infty} e^{i\psi(\zeta)} z^\zeta \Gamma(-\zeta) d\zeta,$$

where $A > 0$ is any positive number. To obtain this representation, we notice that that by Stirling’s formula, the modulus of the integrand does not exceed

$$|z|^{-\Re \zeta} \exp ((-\pi/2 + \phi + o(1))|\Im \zeta|),$$

as $|\zeta| \to \infty$ in every half-plane of the form $\Re \zeta \geq -A$. Here $o(1)$ is independent of $z$. Applying the residue formula to the rectangle

$$\{ \zeta : -c < \Re \zeta < N + 1/2, \ |\Im \zeta| < N + 1/2 \},$$

and letting $N$ tend to infinity, we obtain (11). Now the same estimate of the integrand shows that (10) holds.

Theorem 1 implies that the indicator diagram of a function of the form (4), other than an exponential, contains zero. Theorem 2 shows that the indicator diagram of such a function can be contained in a closed half-plane. It seems interesting to describe all possible indicator diagrams that can occur for functions of the form (4). We have the following partial result.
Proposition. For arbitrary finite set $Z$ on the unit circle, there exists an entire function of the form (4) whose indicator diagram coincides with the convex hull of $Z \cup -Z$.

Proof. Let $E$ be the set of all entire functions of the form (4). We consider the following operators on $E$:

$$R_\theta[f](z) := f(ze^{-i\theta}),$$

$$C[f](z) := \frac{1}{2} (f(z) + f(-z)),$$

and

$$S[f](z) := \frac{1}{2} (f(z) - f(-z)).$$

Now we define an operator $E \times E \to E$ by the formula

$$Q_{\theta_1, \theta_2}[f_1, f_2] = (C \circ R_{\theta_1})[f_1] + (S \circ R_{\theta_2})[f_2].$$

It can be easily shown that if $f \in E$ is a function with indicator diagram $[0, 1]$, then $(C \circ R_\theta)[f]$ and $(S \circ R_\theta)[f]$ have indicator diagram $[-e^{i\theta}, e^{i\theta}]$. Hence the indicator diagram of $f_1 = Q_{\theta_1, \theta_2}[f, f]$ is the convex hull of

$$\{e^{i\theta_1}, -e^{i\theta_1}, e^{i\theta_2}, -e^{i\theta_2}\}.$$ 

This proves the Proposition for the sets $Z$ of two points. Then we consider $f_2 = Q_{0, \theta_3}[f_1, f]$ and so on. \hfill \Box

Now we consider functions of the form (4) with $\arg a_n = 2\pi n^2 \alpha$, $\alpha \in \mathbb{R}$.

Theorem 3. Let $f$ be of the form (4) with $a_n = \exp(2\pi in^2 \alpha)$, where $\alpha$ is irrational. Then $f$ has completely regular growth in the sense of Levin–Pfluger, and $h_f \equiv 1$.

We recall the main facts of the Levin–Pfluger theory in the modern language [2]. Fix a positive number $\rho$. Let $u$ be a subharmonic function in the plane satisfying

$$u(z) \leq O(r^\rho), \quad r \to \infty.$$ 

Then the family of subharmonic functions

$$A_t u(z) = t^{-\rho} u(tz), \quad t > 1,$$
is bounded from above on every compact subset of the plane. Such families of subharmonic functions are pre-compact in the topology $D'$ of Schwartz’s distributions [11, Theorem 4.1.9], so from every sequence $A_{t_k}u, t_k \to \infty$ one can select a convergent subsequence. An entire function $f$ or order $\rho$, normal type is called of *completely regular growth* if the limit

$$u = \lim_{t \to \infty} A_t \log |f|$$

(12)

exists. It is easy to see that this limit is a fixed point for all operators $A_t$, so it has the form

$$u(re^{i\theta}) = r^\rho h(\theta),$$

and $h$ is the indicator of $f$. Operators $A_t$ also act on measures in the plane by the formula

$$A_t \mu(E) = t^{-\rho} \mu(tE) \quad \text{for} \quad E \subset \mathbb{C}.$$ 

The Riesz measure $\mu_f$ of $\log |f|$ is the counting measure of zeros of $f$, and one of the results of Levin–Pfluger can be stated as follows: The existence of the limit (12) implies the existence of the limit

$$\mu = \lim_{t \to \infty} A_t \mu_f.$$ 

This limit $\mu$ is also fixed by all operators $A_t$, so

$$d\mu = r^{\rho - 1} dr d\nu(\theta),$$ 

where $\nu$ is a measure on the unit circle which is called the *angular density* of zeros. This measure $\nu$ is related to the indicator by the formula

$$d\nu = (h'' + \rho^2 h) d\theta,$$

in the sense of distributions.

Thus, as a corollary from Theorem 3, we obtain that the angular density of zeros of $f$ is a constant multiple of the Lebesgue measure.

Completely regular growth with indicator 1 and order $\rho = 1$ implies that

$$\log |f(re^{i\theta})| = r + o(r) \quad \text{as} \quad r \to \infty,$$

(13)

uniformly with respect to $\theta$, when $re^{i\theta}$ does not belong to an exceptional set. According to Azarin, [2], for every $\eta > 0$, this exceptional set can be covered by discs centered at $w_k$ and of radii $r_k$ such that

$$\sum_{|w_k| \leq r} r_k^\eta = o(r^\eta), \quad r \to \infty.$$ 

(14)
This improves the original condition with $\eta = 1$ given in [15]. The properties (5) and (6) of zeros of $f$, stated in the beginning of the paper, follow from (13) by theorems II.2 and III.4 in [15], see also [24].

The exceptional set (14) is larger than the exceptional set in the work of Nassif. The exceptional set in Theorem 3 could be improved to a set of exponentially small circles if one knew that the zeros of $f$ are well separated. This seems to be an interesting unsolved problem about the function (1). In particular, can $f$ of the form (1) have a multiple zero? For $\alpha = \sqrt{2}$, Nassif proved that all but finitely many zeros are simple and well separated.

That the indicator of $f$ in Theorem 3 is constant was proved by Valiron [28, p. 412]^2. This also follows from the result of Cooper [6], who proved that the corresponding function $G$ has the unit circle as its natural boundary, see also [5, p. 76, Footnote] where a short proof of Cooper’s theorem is given. However, as we noticed above, constancy of the indicator by itself only implies (7); it is the statement about completely regular growth that permits to conclude that the zeros have positive density.

**Proof of Theorem 3.** By differentiating the power series it is easy to obtain

$$f'(z) = e^{2\pi i\alpha} f(ze^{i\beta}), \quad \text{where} \quad \beta = 4\pi \alpha. \quad (15)$$

(This is the “pantograph equation” (3) with $q = e^{2\pi i\alpha}$.) The assumption that $|a_n| = 1$ implies the following behavior of $M(r,f)$

$$\log M(r,f) = r + o(r). \quad (16)$$

This is proved by the standard argument relating the growth of $M(r,f)$ with the moduli of the coefficients, see, for example [15, Ch. I, §2]. The bounds $0 \leq r - \log M(r,f) \leq (1/4 + o(1)) \log r$ can be obtained as follows. The upper bound $M(r,f) \leq e^r$ is trivial, and for the lower bound, use Cauchy’s inequality $M(r,f) \geq r^n/n!$, and maximize the right hand side with respect to $n$. In particular, the order $\rho = 1$.

It follows from (16) that the family of subharmonic functions

$$\{u_t = A_t \log |f| : 0 < t < \infty\}$$

^2Valiron obtained the equation which is equivalent to our (20) below, [28, Eq. (11)] but he did not fully explore its consequences. Later in the same paper, on p. 421, Valiron proves that $f$ is of completely regular growth only under an additional Diophantine condition on $\alpha$. 
is uniformly bounded from above on compact subsets of \( \mathbb{C} \). Moreover, \( u_t(0) = 0 \). So every sequence \( \sigma = (t_k) \to \infty \) contains a subsequence \( \sigma' \) such that the limit
\[
u = \lim_{t \in \sigma', t \to \infty} u_t
\]
even exists in \( \mathcal{D}' \), the space of Schwartz’s distributions in the plane. The set of all possible limits \( u \) for all sequences \( \sigma \) is called the limit set of \( f \) and denoted by \( \text{Fr} [f] \). It consists of subharmonic functions in the plane satisfying \( u(0) = 0 \). Equation, (16) implies that
\[
\max_{|z| \leq r} u(z) = r, \quad 0 \leq r < \infty.
\]
(18)
If \( u = \lim t_k^{-1} \log |f(t_k z)| \), and \( v = \lim t_k^{-1} \log |f'(t_k z)| \) with the same sequence \( t_k \to \infty \), then
\[
v \leq u.
\]
(19)
Indeed, by Cauchy’s inequality, for every \( \epsilon > 0 \) and \( |z| > 1/\epsilon \), we have
\[
\log |f'(z)| \leq \max_{|\zeta| \leq \epsilon} \log |f(z + \zeta)|.
\]
This implies that for every \( \epsilon > 0 \),
\[
v(z) \leq \max_{|\zeta| \leq \epsilon} u(z + \zeta).
\]
Now the upper semi-continuity of subharmonic functions shows that the right hand side of the last equation tends to \( u(z) \) as \( \epsilon \to 0 \), which proves (19).

The functional equation (15) and (19) imply that \( u(z e^{i\beta}) \leq u(z) \), and this gives
\[
u(z e^{i\beta}) \equiv u(z).
\]
(20)
As \( \beta \) is irrational, \( u(z) \) is independent of \( \arg z \), and taking (18) into account we conclude that the limit set \( \text{Fr} [f] \) consists of the single function \( u(z) = |z| \).
This means that \( f \) is of completely regular growth with constant indicator.

Now we show that there exist irrational \( \alpha \) such that the corresponding functions \( f_\alpha \) in (1) do not have property (2).

**Theorem 4.** There is a residual set \( E \) on the unit circle, such that for a function \( f_\alpha \) as in (1) with \( \alpha \in E \), we have
\[
\limsup_{r \to \infty} M(r, f)/m_2(r, f) = \infty.
\]
(21)
We recall that a set is called residual if it is an intersection of countably many dense open sets. By Baire’s Category Theorem, residual sets on $[0,1]$ have the power of a continuum and thus contain irrational points.

Proof of Theorem 4. Consider the sets

$$E_{m,n} = \{ \alpha : M(r, f_\alpha)/m_2(r, f_\alpha) \leq m \quad \text{for} \quad r \geq n \},$$

where $m$ and $n$ are positive integers. Evidently, all these sets are closed. Let $E = [0,1] \setminus \bigcup_{m,n} E_{m,n}$. Then for $\alpha \in E$ we have (21), and $E$ is a countable intersection of open sets. It remains to show that $E$ is dense. We will show that $E$ contains all rational numbers. Indeed, for rational $\alpha$, $f_\alpha$ is a finite trigonometric sum:

$$f_\alpha = \sum c_k e^{b_k z},$$

where $b_k$ are roots of unity. This representation immediately follows from the functional equation (15): iterating this functional equation finitely many times, we obtain a linear differential equation whose solutions are trigonometric sums (22). It is clear that any finite trigonometric sum $g$ satisfies

$$M(r, g)/m_2(r, g) \to \infty \quad \text{as} \quad r \to \infty.$$ 

This proves that $E$ is dense and thus residual.

Now we extend Theorem 3 to the case that $|a_n|$ is non-constant. For this we need

**Hadamard’s Multiplication Theorem** [3]. Let $f = \sum_{n=0}^{\infty} c_n z^n$ be an entire function, and $H = \sum_{n=0}^{\infty} b_n z^n$ a function analytic in $\mathbb{C} \setminus \{1\}$. Then the function

$$(f \star H)(z) = \sum_{n=0}^{\infty} a_n c_n z^n$$

has the integral representation

$$(f \star H)(z) = \frac{1}{2\pi i} \int_C f(\zeta) H \left( \frac{z}{\zeta} \right) \frac{d\zeta}{\zeta},$$

where $C$ is any closed contour going once in positive direction around the point 1.
This operation \( f \ast H \) is called the Hadamard composition of power series. From the integral representation we immediately obtain

\[
|(f \ast H)(z)| \leq K \max_{|\zeta - z| \leq r|z|} |f(\zeta)|, \quad \text{where} \quad K = \max_{|\zeta - 1| = r/(1-r)} |H(\zeta)|. \tag{23}
\]

**Theorem 5.** Let \( h \) be an entire function of minimal exponential type. Let

\[
c_n = h(0)h(1) \ldots h(n), \quad n \geq 0, \tag{24}
\]

and assume in addition that

\[
- \log |c_n| = \frac{1}{\rho} n \log n - cn + o(n), \quad n \to \infty, \tag{25}
\]

with some real constant \( c \). Then the entire function

\[
f(z) = \sum_{n=0}^{\infty} c_n e^{2\pi in^2 \alpha} z^n,
\]

with irrational \( \alpha \), has order \( \rho \), normal type and completely regular growth with constant indicator.

The condition that \( c_n/c_{n-1} \) is interpolated by an entire function of minimal exponential type is not so rigid as it may seem. In this connection, we recall a theorem of Keldysh (see, for example, [9]) that every function \( h_1 \) analytic in the sector \( |\arg z| < \pi - \epsilon \) and satisfying \( \log |h_1(z)| = O(|z|^\lambda) \), \( z \to \infty \) there, with \( \lambda = \pi/(\pi + \epsilon) < 1 \), can be approximated by an entire function \( h \) of normal type, order \( \lambda \) so that

\[
|h(z) - h_1(z)| = O(e^{-|z|^\lambda}), \quad z \to \infty, \quad |\arg z| < \pi - 2\epsilon.
\]

For example, one can take

\[
h_1(z) = z^{-1/\rho}, \quad \rho > 0,
\]

and apply Keldysh’s theorem, to obtain a function \( f \) of normal type, order \( \rho \), satisfying all conditions of Theorem 5.

**Proof of Theorem 5.** We write:

\[
f(z) = \sum_{n=0}^{\infty} c_n e^{2\pi in^2 \alpha} z^n
\]
\[ \begin{align*}
&= 1 + \sum_{n=0}^{\infty} c_{n+1} e^{2 \pi i (n+1)^2 \alpha} z^{n+1} \\
&= 1 + ze^{2 \pi i \alpha} \sum_{n=0}^{\infty} c_{n+1} e^{2 \pi in^2 \alpha} (ze^{4 \pi i \alpha})^n \\
&= 1 + ze^{2 \pi i \alpha} (f \ast H)(ze^{i \beta}), \quad \text{where } \beta = 4 \pi \alpha,
\end{align*} \]

and

\[ H(z) = \sum_{n=0}^{\infty} \frac{c_{n+1}}{c_n} z^n. \]

By the assumption (24) of the theorem, and Pólya’s theorem above, \( H \) is holomorphic in \( \mathbb{C} \setminus \{1\} \), so the estimate (23) holds. Assumption (25) implies that

\[ M(r, f) = \sigma r^\rho + o(r^\rho), \quad r \to \infty, \]

where \( \sigma = e^{\epsilon \rho}/(\epsilon \rho) \), see [15, Ch. I, §2]. So from every sequence one can select a subsequence such that the limits

\[ u(z) = \lim_{k \to \infty} t_k^{-\rho} \log |f(t_k z)| \quad \text{and} \quad v(z) = \lim_{k \to \infty} t_k^{-\rho} \log |(f \ast H)(t_k z)| \]

exist, and (23) implies that \( v \leq u \), by a similar argument as (19) was derived. Now the equation

\[ f(z) = 1 + ze^{2 \pi i \alpha} (f \ast H)(ze^{i \beta}) \tag{26} \]

implies

\[ u(z) \leq \max\{0, v(ze^{i \beta})\} \leq \max\{0, u(ze^{i \beta})\}, \]

and as \( \beta \) is irrational, we conclude that \( u \) does not depend on \( \arg z \). This completes the proof. \( \square \)

The authors thank Alan Sokal whose questions stimulated this research, and Victor Katsnelson and Vitaly Bergelson for their help with literature.

References

[1] M. Ålander, Sur le déplacement des zéros des fonctions entières par leur dérivation, Thèse pour le doctorat, Upsal, 1914.

[2] V. S. Azarin, Asymptotic behavior of subharmonic functions of finite order. Mat. Sbornik 108 (1979) no. 2, 147–167.
[3] L. Bieberbach, Analytische Fortsetzung, Springer, Berlin, 1955.

[4] F. Carlson, Sur une fonction entière, Arkiv för Mat., Astron. och Fys., 10, (1915) Nr. 16, 1–5.

[5] F. W. Carroll, On some classes of noncontinuable analytic functions, Trans. AMS 94 (1960) 74–85.

[6] R. Cooper, The behaviour of certain series associated with the limiting cases of elliptic theta functions, Proc. London Math. Soc. 27 (1928) 410–426.

[7] M. A. Evgrafov, The Abel–Goncharov interpolation problem, GITTL, Moscow 1954 (Russian).

[8] M. A. Evgrafov, On completeness of systems of analytic functions close to \( \{ z^n P(z) \} \), \( \{ \varphi(z)^n \} \), and on some interpolation problems. (Russian) Izvestiya Akad. Nauk SSSR. Ser. Mat. 17, (1953) 421–460.

[9] D. Gaier, Vorlesungen über Approximation im Komplexen, Birkhäuser, Basel, 1980.

[10] G. H. Hardy, On the zeros of certain class of integral Taylor series II, Proc. LMS 2 (1905) 401–431.

[11] L. Hörmander, Analysis of partial differential operators, vol. 1, Springer 1990.

[12] L. Hörmander, Notions of convexity, Birkhäuser, Boston, MA, 1994.

[13] A. Iserles, On the generalized pantograph functional-differential equation, Euro. J. Appl. Math., 4 (1993) 1–38.

[14] J. Langley, A certain functional-differential equation, J. Math. Anal. Appl., 244 (2000) 564–567.

[15] B. Ya. Levin, Distribution of zeros of entire functions, AMS, Providence RI, 1980.

[16] P. Levy, Sur la croissance des fonctions entières, Bull. Soc. Math. France, 58 (1930) 29–59 et 127–149.
[17] J. E. Littlewood, A “pits effect” for all smooth enough integral functions with a coefficient factor \( \exp(n^2 \alpha \pi i) \), \( \alpha = \frac{1}{2}(\sqrt{5} - 1) \), J. London Math. Soc. 43 (1968) 79–92.

[18] J. E. Littlewood, The “pits effect” for the integral function \( f(z) = \sum \exp\{-\rho^{-1}(n \log n - n) + \pi i \alpha n^2\} z^n \), \( \alpha = \frac{1}{2}(\sqrt{5} - 1) \), Number Theory and Analysis (Papers in Honor of Edmund Landau), 193–215, Plenum, NY 1969.

[19] J. E. Littlewood and A. C. Offord, On the distribution of zeros and \( a \)-values of a random integral function. II, Ann. of Math. 49, (1948) 885–952; errata 50, (1949) 990–991.

[20] S. Macintyre, An upper bound for the Whittaker constant, Duke Math. J., 15 (1948) 953–954.

[21] M. Nassif, On the behaviour of the function \( f(z) = \sum_{n=0}^{\infty} e^{\sqrt{2} \pi n^2}(z^{2n}/n!) \), Proc. London Math. Soc. 54 (1952) 201–214.

[22] I. Ostrovskii, Hardy’s Generalization of \( e^z \) and Related Analogs of Cosine and Sine Computational Methods and Function Theory, 6 (2006) 1–14.

[23] L. Rubel and K. Stolarsky, Subseries of the power series for \( e^z \), Amer. Math. Monthly, 87 (1980) 371–376.

[24] M. Sodin, A remark on the limit sets of subharmonic functions of integer order in the plane, (Russian) Teor. Funktsii Funktsional. Anal. i Prilozh. No 40 (1983) 125–129.

[25] A. Sokal, Private communication.

[26] S. Tims, Note on a paper by M. Nassif, Proc. London Math. Soc. (2) 54 (1952) 215–218.

[27] W. T. Tutte, On dichromatic polynomials, J. Combin. Theory, 2 (1967) 301–320.

[28] G. Valiron, Sur une équation fonctionnelle et certaines suites de facteurs, J. de Math. pures appl., 12 (1945) 405–423.
