Iteration of the rational function z - 1/z and a Hausdorff moment sequence *

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Abstract

In a previous paper we considered a positive function f, uniquely determined for s > 0 by the requirements f(1) = 1, $\log(1/f)$ is convex and the functional equation $f(s) = \psi(f(s+1))$ with $\psi(s) = s - 1/s$. Denoting $\psi^{\circ 1}(z) = \psi(z), \psi^{\circ n}(z) = \psi(\psi^{\circ(n-1)}(z)), n \ge 2$, we prove that the meromorphic extension of f to the whole complex plane is given by the formula $f(z) = \lim_{n\to\infty} \psi^{\circ n}(\lambda_n(\lambda_{n+1}/\lambda_n)^z)$, where the numbers λ_n are defined by $\lambda_0 = 0$ and the recursion $\lambda_{n+1} = (1/2)(\lambda_n + \sqrt{\lambda_n^2 + 4})$. The numbers $m_n = 1/\lambda_{n+1}$ form a Hausdorff moment sequence of a probability measure μ such that $\int t^{z-1} d\mu(t) = 1/f(z)$.

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1 Introduction and main results

Hausdorff moment sequences are sequences of the form $a_n = \int_0^1 t^n d\nu(t)$, $n \ge 0$, where ν is a positive measure on [0, 1]. Hausdorff's characterization of moment sequences was given in [7]. See also Widder's monograph [8]. For information about moment sequences in general see [1].

In [5] we introduced a non-linear transformation T of the set of Hausdorff moment sequences into itself by the formula:

$$T((a_n))_n = 1/(a_0 + a_1 + \dots + a_n), \quad n \ge 0.$$
 (1)

The corresponding transformation of positive measures on [0, 1] is denoted \widehat{T} . We recall from [5] that if $\nu \neq 0$, then $\widehat{T}(\nu)(\{0\}) = 0$ and

$$\int_0^1 \frac{1 - t^{z+1}}{1 - t} \, d\nu(t) \int_0^1 t^z \, d\widehat{T}(\nu)(t) = 1 \text{ for } \Re z \ge 0.$$
(2)

It is clear that if ν is a probability measure, then so is $\hat{T}(\nu)$, and in this way we get a transformation of the convex set of normalized Hausdorff moment sequences (i.e. $a_0 = 1$) as well as a transformation of the set of probability measures on [0, 1]. By Tychonoff's extension of Brouwer's fixed point theorem to locally convex topological vector spaces the transformation T has a fixed point, and by (1) it is clear that a fixed point $(m_n)_n$ is uniquely determined by the recursive equation

$$m_0 = 1, \quad (1 + m_1 + \dots + m_n)m_n = 1, \quad n \ge 1.$$
 (3)

Therefore

$$m_{n+1}^2 + \frac{m_{n+1}}{m_n} - 1 = 0, (4)$$

giving

$$m_1 = \frac{-1 + \sqrt{5}}{2}, \quad m_2 = \frac{\sqrt{22 + 2\sqrt{5} - \sqrt{5} - 1}}{4}, \cdots$$

In [6] we studied the Hausdorff moment sequence $(m_n)_n$ and its associated probability measure μ , called the *fixed point measure*. It has an increasing and convex density \mathcal{D} with respect to Lebesgue measure on]0,1[, and for $t \to 1$ we have $\mathcal{D}(t) \sim 1/\sqrt{2\pi(1-t)}$.

We studied the Bernstein transform

$$f(z) = \mathcal{B}(\mu)(z) = \int_0^1 \frac{1 - t^z}{1 - t} d\mu(t), \quad \Re z > 0$$
(5)

as well as the Mellin transform

$$F(z) = \mathcal{M}(\mu)(z) = \int_0^1 t^z d\mu(t), \quad \Re z > 0 \tag{6}$$

of μ . These functions are clearly holomorphic in the half-plane $\Re z > 0$ and continuous in $\Re z \ge 0$, the latter because $\mu(\{0\}) = 0$.

As a first result we proved:

Theorem 1 ([6]) The functions f, F can be extended to meromorphic functions in \mathbb{C} and they satisfy

$$f(z+1)F(z) = 1, \quad z \in \mathbb{C}$$
(7)

$$f(z) = f(z+1) - \frac{1}{f(z+1)}, \quad z \in \mathbb{C}.$$
 (8)

They are holomorphic in $\Re z > -1$. Furthermore z = -1 is a simple pole of f and F.

The fixed point measure μ has the properties

$$\int_0^1 t^x \, d\mu(t) < \infty, \ x > -1; \quad \int_0^1 \frac{d\,\mu(t)}{t} = \infty.$$
(9)

Using the rational function

$$\psi(z) = z - \frac{1}{z},\tag{10}$$

the functional equation (8) can be written

$$f(z) = \psi(f(z+1)), \quad z \in \mathbb{C}.$$
(11)

The function f can be characterized in analogy with the Bohr-Mollerup theorem about the Gamma function, cf. [2]. Using the following notation for iterations of a function ρ

$$\rho^{\circ 1}(z) = \rho(z), \ \rho^{\circ n}(z) = \rho(\rho^{\circ (n-1)}(z)), \quad n \ge 2,$$

we proved:

Theorem 2 ([6]) The Bernstein transform (5) of the fixed point measure is a function $f: [0, \infty[\rightarrow]0, \infty[$ with the following properties

(i)
$$f(1) = 1$$
,
(ii) $\log(1/f)$ is convex,
(iii) $f(s) = \psi(f(s+1))$, $s > 0$.

Conversely, if $\tilde{f} :]0, \infty[\rightarrow]0, \infty[$ satisfies (i)-(iii), then it is equal to f and for $0 < s \le 1$ we have

$$\tilde{f}(s) = \lim_{n \to \infty} \psi^{\circ n} \left(\frac{1}{m_{n-1}} \left(\frac{m_{n-1}}{m_n} \right)^s \right).$$
(12)

In particular (12) holds for f.

The rational function ψ is a two-to-one mapping of $\mathbb{C} \setminus \{0\}$ onto \mathbb{C} with the exception that $\psi(z) = \pm 2i$ has only one solution $z = \pm i$. Moreover, $\psi(0) = \psi(\infty) = \infty$ and ψ is a continuous mapping of the Riemann sphere $\mathbb{C}^* = \mathbb{C} \cup \{\infty\}$ onto itself. It is strictly increasing on the half-lines $]-\infty, 0[$ and $]0, \infty[$, mapping each of them onto \mathbb{R} .

The sequence $(\lambda_n)_n$ is defined in terms of $(m_n)_n$ from (3) by

$$\lambda_0 = 0, \quad \lambda_{n+1} = 1/m_n, \quad n \ge 0, \tag{13}$$

i.e.

$$\lambda_1 = 1, \quad \lambda_2 = \frac{1+\sqrt{5}}{2}, \quad \lambda_3 = \frac{\sqrt{22+2\sqrt{5}+\sqrt{5}+1}}{4}, \cdots$$

By (6) and (7) we clearly have

$$m_n = F(n), \ \lambda_n = f(n), \quad n \ge 0, \tag{14}$$

hence by (11)

$$\lambda_n = \psi(\lambda_{n+1}), \quad n \ge 0, \tag{15}$$

which can be reformulated to

$$\lambda_{n+1} = \frac{1}{2} \left(\lambda_n + \sqrt{\lambda_n^2 + 4} \right), \quad n \ge 0.$$
(16)

The main purpose of this paper is to prove that equation (12) holds for f in the whole complex plane.

Theorem 3 Let $a_n, b_n : \mathbb{C} \to \mathbb{C}$ be the entire functions defined by

$$a_n(z) = \lambda_n \left(\frac{\lambda_n}{\lambda_{n-1}}\right)^z, n \ge 2, \quad b_n(z) = \lambda_n \left(\frac{\lambda_{n+1}}{\lambda_n}\right)^z, n \ge 1.$$
 (17)

The meromorphic function f from Theorem 1 is given for $z \in \mathbb{C}$ by

$$f(z) = \lim_{n \to \infty} \psi^{\circ n} \left(a_n(z) \right) = \lim_{n \to \infty} \psi^{\circ n} \left(b_n(z) \right), \tag{18}$$

and the convergence is uniform on compact subsets of \mathbb{C} .

Remark 4 In [6] it was proved that the Julia and Fatou sets of ψ are respectively \mathbb{R}^* and $\mathbb{C} \setminus \mathbb{R}$. For $z \in \mathbb{C} \setminus \mathbb{R}$ we have $\psi^{\circ n}(z) \to \infty$ for $n \to \infty$. Notice that $a_n(z), b_n(z)$ are close to λ_n when n is large because $\lambda_{n+1}/\lambda_n \to 1$ according to Lemma 5 below. Also $\psi^{\circ n}(\lambda_n) = 0$ for all n.

2 Proofs

For a domain $G \subseteq \mathbb{C}$ we denote by $\mathcal{H}(G)$ the space of holomorphic functions on G equipped with the topology of uniform convergence on compact subsets of G.

We first recall some easily established properties of the sequence $(\lambda_n)_n$, which are needed in the proof of Theorem 3.

Lemma 5 ([6]) (1) $\sqrt{n} \le \lambda_n \le \sqrt{2n}, n \ge 0.$ (2) $(\lambda_n)_n$ is an increasing divergent sequence and λ_{n+1}/λ_n is decreasing with $\lim_{n \to \infty} \frac{\lambda_{n+1}}{\lambda_n} = 1.$ (3) $\lim_{n \to \infty} (\lambda_{n+1}^2 - \lambda_n^2) = 2.$ (4) $\lim_{n \to \infty} \frac{\lambda_n^2}{n} = 2.$

The following lemma gives monotonicity properties of the sequences in (18).

Lemma 6 The sequence $(\psi^{\circ n}(a_n(s)))_n$ is decreasing for s > 0. The sequence $(\psi^{\circ n}(b_n(s)))_n$ is increasing for 0 < s < 1 and decreasing for 1 < s, while $\psi^{\circ n}(b_n(1)) = 1$ for all $n \ge 1$.

Proof: Define the function

$$\rho(y) = \log(2\sinh y) = \log \psi(e^y), \quad y > 0, \tag{19}$$

which is easily seen to be increasing and concave, and positive for $y > \log \lambda_2$. It satisfies

$$\rho(\log \lambda_{n+1}) = \log \lambda_n, \quad n \ge 1.$$
(20)

Let s > 0. The slope of the chord of ρ over the interval $[\log \lambda_n, \log \lambda_{n+1}]$ majorizes the slope over $[\log \lambda_{n+1}, \log \lambda_{n+1} + s \log(\lambda_{n+1}/\lambda_n)]$ by concavity, i.e.

$$\frac{\rho(\log \lambda_{n+1}) - \rho(\log \lambda_n)}{\log \lambda_{n+1} - \log \lambda_n} \ge \frac{\rho(\log \lambda_{n+1} + s \log(\lambda_{n+1}/\lambda_n)) - \rho(\log \lambda_{n+1})}{s \log(\lambda_{n+1}/\lambda_n)},$$

hence using (20)

$$\rho(\log(a_{n+1}(s)) \le \log a_n(s),$$

$$\psi(a_{n+1}(s)) \le a_n(s),$$

which shows that the sequence $(\psi^{\circ n}(a_n(s)))_n$ is decreasing.

For s > 1 the slope of the chord of ρ over the interval $[\log \lambda_{n+1}, \log \lambda_{n+2}]$ majorizes the slope over $[\log \lambda_{n+1}, \log \lambda_{n+1} + s \log(\lambda_{n+2}/\lambda_{n+1})]$ by concavity, i.e.

$$\frac{\rho(\log \lambda_{n+2}) - \rho(\log \lambda_{n+1})}{\log \lambda_{n+2} - \log \lambda_{n+1}} \ge \frac{\rho(\log \lambda_{n+1} + s \log(\lambda_{n+2}/\lambda_{n+1})) - \rho(\log \lambda_{n+1})}{s \log(\lambda_{n+2}/\lambda_{n+1})},$$

hence using (20)

$$\rho(\log(b_{n+1}(s)) \le \log b_n(s)),$$

or

$$\psi(b_{n+1}(s)) \le b_n(s),$$

which shows that the sequence $(\psi^{\circ n}(b_n(s)))_n$ is decreasing.

If 0 < s < 1 the inequality between the slopes is reversed and we get that $(\psi^{\circ n}(b_n(s)))_n$ is increasing. \Box

Proof of Theorem 3.

The proof is given in a number of steps.

 1° : For any $0 < s < \infty$ we have

$$\lim_{n \to \infty} \left[\psi^{\circ n}(a_n(s)) - \psi^{\circ n}(b_n(s)) \right] = 0.$$

Note that the quantity under the limit is positive because $a_n(s) > b_n(s)$ and ψ is increasing.

By the mean value theorem we get for a certain $w \in]b_n(s), a_n(s)[$

$$\psi^{\circ n}(a_n(s)) - \psi^{\circ n}(b_n(s)) = (a_n(s) - b_n(s))(\psi^{\circ n})'(w)$$
$$= (a_n(s) - b_n(s))\psi'(\psi^{\circ n-1}(w))\psi'(\psi^{\circ n-2}(w))\cdots\psi'(w)$$

Since $\lambda_n < b_n(s) < w < a_n(s)$, we get $\lambda_{n-k} < \psi^{\circ k}(b_n(s)) < \psi^{\circ k}(w)$, $k = 0, 1, \ldots, n$, hence

$$\begin{aligned} |\psi^{\circ n}(a_{n}(s)) - \psi^{\circ n}(b_{n}(s))| \\ &\leq |a_{n}(s) - b_{n}(s)| \prod_{k=0}^{n-1} |\psi'(\psi^{\circ k}(w))| \\ &\leq |a_{n}(s) - b_{n}(s)| \prod_{k=0}^{n-1} \left(1 + \frac{1}{\lambda_{n-k}^{2}}\right) \\ &= \lambda_{n} \left(\left(\frac{\lambda_{n}}{\lambda_{n-1}}\right)^{s} - \left(\frac{\lambda_{n+1}}{\lambda_{n}}\right)^{s} \right) \prod_{k=1}^{n} \left(1 + \frac{1}{\lambda_{k}^{2}}\right) \\ &\leq \lambda_{n} \left(\left(\frac{\lambda_{n}}{\lambda_{n-1}}\right)^{s} - \left(\frac{\lambda_{n+1}}{\lambda_{n}}\right)^{s} \right) \prod_{k=1}^{n} \left(1 + \frac{1}{k}\right) \\ &= (n+1)\lambda_{n} \left(\left(\frac{\lambda_{n}}{\lambda_{n-1}}\right)^{s} - \left(\frac{\lambda_{n+1}}{\lambda_{n}}\right)^{s} \right), \end{aligned}$$

where we have used $\sqrt{k} \leq \lambda_k$ from Lemma 5 part 1.

For 1 < y < x there exists $y < \xi < x$ such that

$$x^{s} - y^{s} = s(x - y)\xi^{s-1} \le \begin{cases} s(x - y) & \text{if } 0 < s \le 1\\ sx^{s-1}(x - y) & \text{if } 1 < s, \end{cases}$$
(21)

and using $\lambda_n/\lambda_{n-1} \leq \lambda_2$ for $n \geq 2$ we get

$$\left(\frac{\lambda_n}{\lambda_{n-1}}\right)^s - \left(\frac{\lambda_{n+1}}{\lambda_n}\right)^s \le s \max(\lambda_2^{s-1}, 1) \left(\frac{\lambda_n}{\lambda_{n-1}} - \frac{\lambda_{n+1}}{\lambda_n}\right).$$

By (16) we have

$$\begin{aligned} \frac{\lambda_n}{\lambda_{n-1}} &- \frac{\lambda_{n+1}}{\lambda_n} \\ &= \frac{1}{2} \left(\sqrt{1 + \frac{4}{\lambda_{n-1}^2}} - \sqrt{1 + \frac{4}{\lambda_n^2}} \right) = \frac{2 \left(\frac{1}{\lambda_{n-1}^2} - \frac{1}{\lambda_n^2} \right)}{\sqrt{1 + \frac{4}{\lambda_{n-1}^2}} + \sqrt{1 + \frac{4}{\lambda_n^2}}} \le \frac{\lambda_n^2 - \lambda_{n-1}^2}{\lambda_n^2 \lambda_{n-1}^2}, \end{aligned}$$

so the final estimate is

$$|\psi^{\circ n}(a_n(s)) - \psi^{\circ n}(b_n(s))| \le \max(\lambda_2^{s-1}, 1) \frac{s(n+1)}{\lambda_n \lambda_{n-1}^2} (\lambda_n^2 - \lambda_{n-1}^2),$$

which tends to zero by part 2, 3 and 4 of Lemma 5.

2°: The two sequences $(\psi^{\circ n}(a_n(s)))_n$ and $(\psi^{\circ n}(b_n(s)))_n$ have the same limit R(s) for s > 0, and R is a function satisfying the properties of Theorem 2, hence R(s) = f(s).

By the monotonicity of Lemma 6 and the inequality

$$\psi^{\circ n}(a_n(s)) > \psi^{\circ n}(b_n(s)) > \psi^{\circ n}(\lambda_n) = 0,$$

it follows that the two sequences converge. By 1° the limits are the same, which we denote by R(s). The inequality R(s) > 0 for s > 0 follows for $0 < s \le 1$ from $R(s) \ge \psi(b_1(s)) = \psi(\lambda_2^s)$ and for s > 1 from $\psi^{\circ n}(b_n(s)) \ge \psi^{\circ n}(\lambda_{n+1}) = 1$. Clearly R(1) = 1. In particular we have

$$\psi^{\circ(n+1)}(a_{n+1}(s)) \to R(s), \quad \psi^{\circ n}(b_n(s+1)) \to R(s+1),$$

and using

$$\varphi(x) = (1/2)(x + \sqrt{x^2 + 4}), \quad x \in \mathbb{R}$$
(22)

as the continuous inverse of $\psi \mid [0, \infty)$ we get

$$\psi^{\circ n}(a_{n+1}(s)) \to \varphi(R(s)).$$

From the equation $a_{n+1}(s) = b_n(s+1)$ we finally get $\psi(R(s+1)) = R(s)$.

Iterating (19) leads to $\rho^{\circ n}(y) = \log \psi^{\circ n}(e^y)$ for all $n \ge 1$, and therefore

$$\log \psi^{\circ n}(a_n(s)) = \rho^{\circ n}(\log \lambda_n + s \log(\lambda_n/\lambda_{n-1}))$$

is a sequence of concave functions of s > 0. Therefore the limit $\log R(s)$ is concave. It now follows from the uniqueness part of Theorem 2 that f(s) = R(s) for s > 0.

Remark 7 The inequality

$$\psi^{\circ n}(b_n(s)) \le f(s) \le \psi^{\circ n}(a_n(s)), \quad 0 < s \le 1,$$
(23)

follows from the monotonicity of Lemma 6 because R(s) = f(s). It can however be seen directly from the properties of f without using the uniqueness part of Theorem 2. Combining (23) with the result of 1°, we then see that the sequences $(\psi^{\circ n}(a_n(s)))_n$ and $(\psi^{\circ n}(b_n(s)))_n$ converge to f(s) for $0 < s \leq 1$.

To see (23), we notice that for any convex function h on $]0,\infty[$ we have

$$h(n) - h(n-1) \le \frac{h(n+s) - h(n)}{s} \le h(n+1) - h(n), \quad 0 < s \le 1, n \ge 2.$$

By taking $h = \log(1/f)$, we get using $f(n) = \lambda_n$

$$\log \frac{\lambda_{n-1}}{\lambda_n} \le \frac{1}{s} \log \frac{\lambda_n}{f(n+s)} \le \log \frac{\lambda_n}{\lambda_{n+1}},$$

hence

$$\lambda_n \left(\frac{\lambda_{n+1}}{\lambda_n}\right)^s \le f(n+s) \le \lambda_n \left(\frac{\lambda_n}{\lambda_{n-1}}\right)^s, \quad 0 < s \le 1,$$

and (23) follows by applying $\psi^{\circ n}$.

In the following steps we need the quantity

$$\rho_{n,N} = \lambda_n - \lambda_{n-N} = \sum_{k=1}^N \frac{1}{\lambda_{n+1-k}}, \quad n \ge N \ge 1,$$
(24)

where the second equality follows by summing $\lambda_j - \lambda_{j-1} = 1/\lambda_j$ from j = n+1-N to j = n.

We denote $D(a, r) = \{z \in \mathbb{C} \mid |z - a| < r\}.$

 $3^\circ: \textit{For } N \in \mathbb{N}, 0 < c \leq 1, n > N$

$$\psi(D(\lambda_n, c\rho_{n,N})) \subseteq D(\lambda_{n-1}, c\rho_{n-1,N}).$$

If $|z - \lambda_n| < c\rho_{n,N}$ we get

$$|\psi(z) - \lambda_{n-1}| = |z - \lambda_n - (\frac{1}{z} - \frac{1}{\lambda_n})| < c\rho_{n,N}(1 + \frac{1}{|z|\lambda_n})$$

and

$$|z| = |\lambda_n - (\lambda_n - z)| \ge \lambda_n - |\lambda_n - z| > \lambda_n - \rho_{n,N} = \lambda_{n-N},$$

hence

$$|\psi(z) - \lambda_{n-1}| < c\rho_{n,N} \left(1 + \frac{1}{\lambda_n \lambda_{n-N}} \right) = c \left(\sum_{k=1}^N \frac{1}{\lambda_{n+1-k}} + \frac{\lambda_n - \lambda_{n-N}}{\lambda_n \lambda_{n-N}} \right) = c\rho_{n-1,N}.$$

Iterating n - N times using $\rho_{N,N} = \lambda_N - \lambda_0 = \lambda_N$ we get

 $4^\circ: \textit{For } 1 \leq N \leq n \textit{ and } 0 < c \leq 1$

$$\psi^{\circ(n-N)}(D(\lambda_n, c\rho_{n,N})) \subseteq D(\lambda_N, c\lambda_N)$$

5°: For $0 < c \leq 1, |z| \leq cN, N \leq n$ we have $b_n(z) \in D(\lambda_n, c\rho_{n,N})$.

For a > 1 and $z \in \mathbb{C}, |z| \leq 1$ we have the elementary inequality

$$|a^{z} - 1| \le |z|(a - 1).$$
(25)

Applying this with $a = (\lambda_{n+1}/\lambda_n)^N$ we get

$$\begin{aligned} |b_n(z) - \lambda_n| &= \lambda_n |(\frac{\lambda_{n+1}}{\lambda_n})^z - 1| \le \lambda_n c \left((\frac{\lambda_{n+1}}{\lambda_n})^N - 1 \right) \\ &= \lambda_n c (\frac{\lambda_{n+1}}{\lambda_n} - 1) \sum_{k=0}^{N-1} (\frac{\lambda_{n+1}}{\lambda_n})^k = \frac{c}{\lambda_{n+1}} \sum_{k=0}^{N-1} (\frac{\lambda_{n+1}}{\lambda_n})^k \\ &= c \left(\frac{1}{\lambda_{n+1}} + \sum_{k=1}^{N-1} \frac{\lambda_{n+1}^{k-1}}{\lambda_n^k} \right) \le c \sum_{k=0}^{N-1} \frac{1}{\lambda_{n-k+1}} < c \sum_{k=0}^{N-1} \frac{1}{\lambda_{n-k}} = c \rho_{n,N}, \end{aligned}$$

where we have used the inequalities

$$\lambda_{n+1}^{k-1}\lambda_{n-k+1} \le \lambda_n^k, \quad k = 1, \dots, N-1,$$
(26)

which are equivalent to

$$(k-1)\log f(n+1) + \log f(n-k+1) \le k\log f(n),$$

but they hold because $R = \log f$ is concave.

Combining 4° and 5° we get

6°: For $0 < c \le 1, n \ge N, |z| \le cN$ $\psi^{\circ(n-N)}(b_n(z)) \in D(\lambda_N, c\lambda_N).$

In particular, the sequence $\psi^{\circ(n-N)}(b_n(z)), n \geq N$ of holomorphic functions in the disc D(0, N) is bounded on compact subsets of this disc.

 $7^{\circ}:$ For $0 < s < \infty, n \ge N$ we have

$$\lim_{n \to \infty} \psi^{\circ(n-N)}(b_n(s)) = f(s+N).$$

Since $b_n(s) > \lambda_n$ we know that $\psi^{\circ(n-N)}(b_n(s)) > \lambda_N$. For each $N \ge 1$ we see that $\psi^{\circ N}|_{\lambda_{N-1}}, \infty[\to \mathbb{R}]$ is a homeomorphism with inverse $\varphi^{\circ N}$, where φ is given by (22). Since $\psi^{\circ n}(b_n(s)) \to f(s)$ we get

$$\varphi^{\circ N}(\psi^{\circ n}(b_n(s)) \to \varphi^{\circ N}(f(s)) = f(s+N)$$

i.e.

$$\lim_{n \to \infty} \psi^{\circ(n-N)}(b_n(s)) = f(s+N)$$

 8° : Let $N \in \mathbb{N}$. For $z \in D(0, N)$ we have

$$\lim_{n \to \infty} \psi^{\circ(n-N)}(b_n(z)) = f(z+N),$$

and the convergence is uniform on compact subsets of D(0, N).

By Montel's theorem the sequence $\psi^{\circ(n-N)}(b_n(z))$ has accumulation points h in the space $\mathcal{H}(D(0,N))$ of holomorphic functions on D(0,N). By 7° we know that h(s) = f(s+N) for 0 < s < N. From the uniqueness theorem for holomorphic functions, all accumulation points then agree with $f(z+N) \in \mathcal{H}(D(0,N))$, and the result follows.

9°: For $z \in \mathbb{C}$ we have

$$\lim_{n \to \infty} \psi^{\circ n}(b_n(z)) = f(z),$$

uniformly on compact subsets of \mathbb{C} .

For a compact subset $K \subset \mathbb{C}$ we choose $N \in \mathbb{N}$ such that $K \subset D(0, N)$ and know by 8° that $\psi^{\circ(n-N)}(b_n(z))$ converges uniformly to f(z+N) for $z \in K$. We next use that $\psi^{\circ N} : \mathbb{C}^* \to \mathbb{C}^*$ is continuous, hence uniformly continuous with respect to the chordal metric on \mathbb{C}^* , and since $\psi^{\circ N}(f(z+N)) = f(z)$, the result follows.

 10° : For $z \in \mathbb{C}$ we have

$$\lim_{n \to \infty} \psi^{\circ n}(a_n(z)) = f(z),$$

uniformly on compact subsets of \mathbb{C} .

In fact,

$$\psi^{\circ n}(a_{n+1}(z)) = \psi^{\circ n}(b_n(z+1)) \to f(z+1)$$

 \mathbf{SO}

$$\psi(\psi^{\circ n}(a_{n+1}(z))) \to \psi(f(z+1)) = f(z).$$

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