# Iteration of the rational function $z-1 / z$ and a Hausdorff moment sequence ${ }^{\star}$ 

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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 $\psi^{01}(z)=\psi(z), \psi^{\circ n}(z)=$ $\psi\left(\psi^{\circ(n-1)}(z)\right), n \geq 2$, we prove that the meromorphic extension of $f$ to the whole complex plane is given by the formula $f(z)=\lim _{n \rightarrow \infty} \psi^{\circ n}\left(\lambda_{n}\left(\lambda_{n+1} / \lambda_{n}\right)^{z}\right)$, where the numbers $\lambda_{n}$ are defined by $\lambda_{0}=0$ and the recursion $\lambda_{n+1}=(1 / 2)\left(\lambda_{n}+\sqrt{\lambda_{n}^{2}+4}\right)$. The numbers $m_{n}=1 / \lambda_{n+1}$ form a Hausdorff moment sequence of a probability measure $\mu$ such that $\int t^{z-1} d \mu(t)=1 / f(z)$.


Key words: Hausdorff moment sequence, iteration of rational functions MSC 2000: 44A60, 30D05

[^0]
## 1 Introduction and main results

Hausdorff moment sequences are sequences of the form $a_{n}=\int_{0}^{1} t^{n} d \nu(t), n \geq 0$, where $\nu$ 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:

$$
\begin{equation*}
T\left(\left(a_{n}\right)\right)_{n}=1 /\left(a_{0}+a_{1}+\cdots+a_{n}\right), \quad n \geq 0 \tag{1}
\end{equation*}
$$

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

$$
\begin{equation*}
\int_{0}^{1} \frac{1-t^{z+1}}{1-t} d \nu(t) \int_{0}^{1} t^{z} d \widehat{T}(\nu)(t)=1 \text { for } \Re z \geq 0 \tag{2}
\end{equation*}
$$

It is clear that if $\nu$ is a probability measure, then so is $\widehat{T}(\nu)$, 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 $\left(m_{n}\right)_{n}$ is uniquely determined by the recursive equation

$$
\begin{equation*}
m_{0}=1, \quad\left(1+m_{1}+\cdots+m_{n}\right) m_{n}=1, \quad n \geq 1 . \tag{3}
\end{equation*}
$$

Therefore

$$
\begin{equation*}
m_{n+1}^{2}+\frac{m_{n+1}}{m_{n}}-1=0 \tag{4}
\end{equation*}
$$

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 $\left(m_{n}\right)_{n}$ and its associated probability measure $\mu$, called the fixed point measure. It has an increasing and convex density $\mathcal{D}$ with respect to Lebesgue measure on $] 0,1[$, and for $t \rightarrow 1$ we have $\mathcal{D}(t) \sim 1 / \sqrt{2 \pi(1-t)}$.

We studied the Bernstein transform

$$
\begin{equation*}
f(z)=\mathcal{B}(\mu)(z)=\int_{0}^{1} \frac{1-t^{z}}{1-t} d \mu(t), \quad \Re z>0 \tag{5}
\end{equation*}
$$

as well as the Mellin transform

$$
\begin{equation*}
F(z)=\mathcal{M}(\mu)(z)=\int_{0}^{1} t^{z} d \mu(t), \quad \Re z>0 \tag{6}
\end{equation*}
$$

of $\mu$. These functions are clearly holomorphic in the half-plane $\Re z>0$ and continuous in $\Re z \geq 0$, 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

$$
\begin{gather*}
f(z+1) F(z)=1, \quad z \in \mathbb{C}  \tag{7}\\
f(z)=f(z+1)-\frac{1}{f(z+1)}, \quad z \in \mathbb{C} . \tag{8}
\end{gather*}
$$

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

The fixed point measure $\mu$ has the properties

$$
\begin{equation*}
\int_{0}^{1} t^{x} d \mu(t)<\infty, \quad x>-1 ; \quad \int_{0}^{1} \frac{d \mu(t)}{t}=\infty \tag{9}
\end{equation*}
$$

Using the rational function

$$
\begin{equation*}
\psi(z)=z-\frac{1}{z} \tag{10}
\end{equation*}
$$

the functional equation (8) can be written

$$
\begin{equation*}
f(z)=\psi(f(z+1)), \quad z \in \mathbb{C} . \tag{11}
\end{equation*}
$$

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 $\rho$

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

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) $f(s)=\psi(f(s+1)), \quad s>0$.

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

$$
\begin{equation*}
\tilde{f}(s)=\lim _{n \rightarrow \infty} \psi^{\circ n}\left(\frac{1}{m_{n-1}}\left(\frac{m_{n-1}}{m_{n}}\right)^{s}\right) . \tag{12}
\end{equation*}
$$

In particular (12) holds for $f$.
The rational function $\psi$ is a two-to-one mapping of $\mathbb{C} \backslash\{0\}$ onto $\mathbb{C}$ with the exception that $\psi(z)= \pm 2 i$ has only one solution $z= \pm i$. Moreover, $\psi(0)=$ $\psi(\infty)=\infty$ and $\psi$ 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 $\left(\lambda_{n}\right)_{n}$ is defined in terms of $\left(m_{n}\right)_{n}$ from (3) by

$$
\begin{equation*}
\lambda_{0}=0, \quad \lambda_{n+1}=1 / m_{n}, \quad n \geq 0, \tag{13}
\end{equation*}
$$

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

$$
\begin{equation*}
m_{n}=F(n), \lambda_{n}=f(n), \quad n \geq 0 \tag{14}
\end{equation*}
$$

hence by (11)

$$
\begin{equation*}
\lambda_{n}=\psi\left(\lambda_{n+1}\right), \quad n \geq 0, \tag{15}
\end{equation*}
$$

which can be reformulated to

$$
\begin{equation*}
\lambda_{n+1}=\frac{1}{2}\left(\lambda_{n}+\sqrt{\lambda_{n}^{2}+4}\right), \quad n \geq 0 . \tag{16}
\end{equation*}
$$

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

Theorem 3 Let $a_{n}, b_{n}: \mathbb{C} \rightarrow \mathbb{C}$ be the entire functions defined by

$$
\begin{equation*}
a_{n}(z)=\lambda_{n}\left(\frac{\lambda_{n}}{\lambda_{n-1}}\right)^{z}, n \geq 2, \quad b_{n}(z)=\lambda_{n}\left(\frac{\lambda_{n+1}}{\lambda_{n}}\right)^{z}, n \geq 1 . \tag{17}
\end{equation*}
$$

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

$$
\begin{equation*}
f(z)=\lim _{n \rightarrow \infty} \psi^{\circ n}\left(a_{n}(z)\right)=\lim _{n \rightarrow \infty} \psi^{\circ n}\left(b_{n}(z)\right), \tag{18}
\end{equation*}
$$

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 $\psi$ are respectively $\mathbb{R}^{*}$ and $\mathbb{C} \backslash \mathbb{R}$. For $z \in \mathbb{C} \backslash \mathbb{R}$ we have $\psi^{\circ n}(z) \rightarrow \infty$ for $n \rightarrow \infty$. Notice that $a_{n}(z), b_{n}(z)$ are close to $\lambda_{n}$ when $n$ is large because $\lambda_{n+1} / \lambda_{n} \rightarrow 1$ according to Lemma 5 below. Also $\psi^{\text {on }}\left(\lambda_{n}\right)=0$ 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 $\left(\lambda_{n}\right)_{n}$, which are needed in the proof of Theorem 3.

Lemma 5 ([6]) (1) $\sqrt{n} \leq \lambda_{n} \leq \sqrt{2 n}, n \geq 0$.
(2) $\left(\lambda_{n}\right)_{n}$ is an increasing divergent sequence and $\lambda_{n+1} / \lambda_{n}$ is decreasing with $\lim _{n \rightarrow \infty} \frac{\lambda_{n+1}}{\lambda_{n}}=1$.
(3) $\lim _{n \rightarrow \infty}\left(\lambda_{n+1}^{2}-\lambda_{n}^{2}\right)=2$.
(4) $\lim _{n \rightarrow \infty} \frac{\lambda_{n}^{2}}{n}=2$.

The following lemma gives monotonicity properties of the sequences in (18).
Lemma 6 The sequence $\left(\psi^{\circ n}\left(a_{n}(s)\right)\right)_{n}$ is decreasing for $s>0$. The sequence $\left(\psi^{\circ n}\left(b_{n}(s)\right)\right)_{n}$ is increasing for $0<s<1$ and decreasing for $1<s$, while $\psi^{\circ n}\left(b_{n}(1)\right)=1$ for all $n \geq 1$.

Proof: Define the function

$$
\begin{equation*}
\rho(y)=\log (2 \sinh y)=\log \psi\left(e^{y}\right), \quad y>0, \tag{19}
\end{equation*}
$$

which is easily seen to be increasing and concave, and positive for $y>\log \lambda_{2}$. It satisfies

$$
\begin{equation*}
\rho\left(\log \lambda_{n+1}\right)=\log \lambda_{n}, \quad n \geq 1 . \tag{20}
\end{equation*}
$$

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

$$
\frac{\rho\left(\log \lambda_{n+1}\right)-\rho\left(\log \lambda_{n}\right)}{\log \lambda_{n+1}-\log \lambda_{n}} \geq \frac{\rho\left(\log \lambda_{n+1}+s \log \left(\lambda_{n+1} / \lambda_{n}\right)\right)-\rho\left(\log \lambda_{n+1}\right)}{s \log \left(\lambda_{n+1} / \lambda_{n}\right)},
$$

hence using (20)

$$
\rho\left(\log \left(a_{n+1}(s)\right) \leq \log a_{n}(s),\right.
$$

or

$$
\psi\left(a_{n+1}(s)\right) \leq a_{n}(s),
$$

which shows that the sequence $\left(\psi^{\circ n}\left(a_{n}(s)\right)\right)_{n}$ is decreasing.
For $s>1$ the slope of the chord of $\rho$ over the interval $\left[\log \lambda_{n+1}, \log \lambda_{n+2}\right]$ majorizes the slope over $\left[\log \lambda_{n+1}, \log \lambda_{n+1}+s \log \left(\lambda_{n+2} / \lambda_{n+1}\right)\right]$ by concavity, i.e.

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

hence using (20)

$$
\rho\left(\log \left(b_{n+1}(s)\right) \leq \log b_{n}(s),\right.
$$

or

$$
\psi\left(b_{n+1}(s)\right) \leq b_{n}(s),
$$

which shows that the sequence $\left(\psi^{\circ n}\left(b_{n}(s)\right)\right)_{n}$ is decreasing.
If $0<s<1$ the inequality between the slopes is reversed and we get that $\left(\psi^{\circ n}\left(b_{n}(s)\right)\right)_{n}$ is increasing.

Proof of Theorem 3.

The proof is given in a number of steps.
$1^{\circ}$ : For any $0<s<\infty$ we have

$$
\lim _{n \rightarrow \infty}\left[\psi^{\circ n}\left(a_{n}(s)\right)-\psi^{\circ n}\left(b_{n}(s)\right)\right]=0 .
$$

Note that the quantity under the limit is positive because $a_{n}(s)>b_{n}(s)$ and $\psi$ is increasing.

By the mean value theorem we get for a certain $w \in] b_{n}(s), a_{n}(s)[$

$$
\begin{aligned}
& \psi^{\circ n}\left(a_{n}(s)\right)-\psi^{\circ n}\left(b_{n}(s)\right)=\left(a_{n}(s)-b_{n}(s)\right)\left(\psi^{\circ n}\right)^{\prime}(w) \\
= & \left(a_{n}(s)-b_{n}(s)\right) \psi^{\prime}\left(\psi^{\circ n-1}(w)\right) \psi^{\prime}\left(\psi^{\circ n-2}(w)\right) \cdots \psi^{\prime}(w) .
\end{aligned}
$$

Since $\lambda_{n}<b_{n}(s)<w<a_{n}(s)$, we get $\lambda_{n-k}<\psi^{\circ k}\left(b_{n}(s)\right)<\psi^{\circ k}(w), k=$ $0,1, \ldots, n$, hence

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

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

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

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

$$
\left(\frac{\lambda_{n}}{\lambda_{n-1}}\right)^{s}-\left(\frac{\lambda_{n+1}}{\lambda_{n}}\right)^{s} \leq s \max \left(\lambda_{2}^{s-1}, 1\right)\left(\frac{\lambda_{n}}{\lambda_{n-1}}-\frac{\lambda_{n+1}}{\lambda_{n}}\right) .
$$

By (16) we have

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

so the final estimate is

$$
\left|\psi^{\circ n}\left(a_{n}(s)\right)-\psi^{\circ n}\left(b_{n}(s)\right)\right| \leq \max \left(\lambda_{2}^{s-1}, 1\right) \frac{s(n+1)}{\lambda_{n} \lambda_{n-1}^{2}}\left(\lambda_{n}^{2}-\lambda_{n-1}^{2}\right),
$$

which tends to zero by part 2,3 and 4 of Lemma 5 .
$2^{\circ}$ : The two sequences $\left(\psi^{\circ n}\left(a_{n}(s)\right)\right)_{n}$ and $\left(\psi^{\circ n}\left(b_{n}(s)\right)\right)_{n}$ 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

$$
\psi^{\circ n}\left(a_{n}(s)\right)>\psi^{\circ n}\left(b_{n}(s)\right)>\psi^{\circ n}\left(\lambda_{n}\right)=0,
$$

it follows that the two sequences converge. By $1^{\circ}$ the limits are the same, which we denote by $R(s)$. The inequality $R(s)>0$ for $s>0$ follows for $0<s \leq 1$ from $R(s) \geq \psi\left(b_{1}(s)\right)=\psi\left(\lambda_{2}^{s}\right)$ and for $s>1$ from $\psi^{\circ n}\left(b_{n}(s)\right) \geq \psi^{\circ n}\left(\lambda_{n+1}\right)=1$. Clearly $R(1)=1$. In particular we have

$$
\psi^{\circ(n+1)}\left(a_{n+1}(s)\right) \rightarrow R(s), \quad \psi^{\circ n}\left(b_{n}(s+1)\right) \rightarrow R(s+1)
$$

and using

$$
\begin{equation*}
\varphi(x)=(1 / 2)\left(x+\sqrt{x^{2}+4}\right), \quad x \in \mathbb{R} \tag{22}
\end{equation*}
$$

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

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

From the equation $a_{n+1}(s)=b_{n}(s+1)$ we finally get $\psi(R(s+1))=R(s)$.
Iterating (19) leads to $\rho^{\circ n}(y)=\log \psi^{\circ n}\left(e^{y}\right)$ for all $n \geq 1$, and therefore

$$
\log \psi^{\circ n}\left(a_{n}(s)\right)=\rho^{\circ n}\left(\log \lambda_{n}+s \log \left(\lambda_{n} / \lambda_{n-1}\right)\right)
$$

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

$$
\begin{equation*}
\psi^{\circ n}\left(b_{n}(s)\right) \leq f(s) \leq \psi^{\circ n}\left(a_{n}(s)\right), \quad 0<s \leq 1 \tag{23}
\end{equation*}
$$

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 $1^{\circ}$, we then see that the sequences $\left(\psi^{\circ n}\left(a_{n}(s)\right)\right)_{n}$ and $\left(\psi^{\circ n}\left(b_{n}(s)\right)\right)_{n}$ 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

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

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

$$
\log \frac{\lambda_{n-1}}{\lambda_{n}} \leq \frac{1}{s} \log \frac{\lambda_{n}}{f(n+s)} \leq \log \frac{\lambda_{n}}{\lambda_{n+1}}
$$

hence

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

and (23) follows by applying $\psi^{\circ n}$.
In the following steps we need the quantity

$$
\begin{equation*}
\rho_{n, N}=\lambda_{n}-\lambda_{n-N}=\sum_{k=1}^{N} \frac{1}{\lambda_{n+1-k}}, \quad n \geq N \geq 1 \tag{24}
\end{equation*}
$$

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 $D(a, r)=\{z \in \mathbb{C}| | z-a \mid<r\}$.
$3^{\circ}:$ For $N \in \mathbb{N}, 0<c \leq 1, n>N$

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

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

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

and

$$
|z|=\left|\lambda_{n}-\left(\lambda_{n}-z\right)\right| \geq \lambda_{n}-\left|\lambda_{n}-z\right|>\lambda_{n}-\rho_{n, N}=\lambda_{n-N},
$$

hence

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

Iterating $n-N$ times using $\rho_{N, N}=\lambda_{N}-\lambda_{0}=\lambda_{N}$ we get
$4^{\circ}:$ For $1 \leq N \leq n$ and $0<c \leq 1$

$$
\psi^{\circ(n-N)}\left(D\left(\lambda_{n}, c \rho_{n, N}\right)\right) \subseteq D\left(\lambda_{N}, c \lambda_{N}\right)
$$

$5^{\circ}:$ For $0<c \leq 1,|z| \leq c N, N \leq n$ we have $b_{n}(z) \in D\left(\lambda_{n}, c \rho_{n, N}\right)$.

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

$$
\begin{equation*}
\left|a^{z}-1\right| \leq|z|(a-1) \tag{25}
\end{equation*}
$$

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

$$
\begin{gathered}
\left|b_{n}(z)-\lambda_{n}\right|=\lambda_{n}\left|\left(\frac{\lambda_{n+1}}{\lambda_{n}}\right)^{z}-1\right| \leq \lambda_{n} c\left(\left(\frac{\lambda_{n+1}}{\lambda_{n}}\right)^{N}-1\right) \\
=\lambda_{n} c\left(\frac{\lambda_{n+1}}{\lambda_{n}}-1\right) \sum_{k=0}^{N-1}\left(\frac{\lambda_{n+1}}{\lambda_{n}}\right)^{k}=\frac{c}{\lambda_{n+1}} \sum_{k=0}^{N-1}\left(\frac{\lambda_{n+1}}{\lambda_{n}}\right)^{k} \\
=c\left(\frac{1}{\lambda_{n+1}}+\sum_{k=1}^{N-1} \frac{\lambda_{n+1}^{k-1}}{\lambda_{n}^{k}}\right) \leq c \sum_{k=0}^{N-1} \frac{1}{\lambda_{n-k+1}}<c \sum_{k=0}^{N-1} \frac{1}{\lambda_{n-k}}=c \rho_{n, N},
\end{gathered}
$$

where we have used the inequalities

$$
\begin{equation*}
\lambda_{n+1}^{k-1} \lambda_{n-k+1} \leq \lambda_{n}^{k}, \quad k=1, \ldots, N-1 \tag{26}
\end{equation*}
$$

which are equivalent to

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

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

Combining $4^{\circ}$ and $5^{\circ}$ we get
$6^{\circ}:$ For $0<c \leq 1, n \geq N,|z| \leq c N$

$$
\psi^{\circ(n-N)}\left(b_{n}(z)\right) \in D\left(\lambda_{N}, c \lambda_{N}\right)
$$

In particular, the sequence $\psi^{\circ(n-N)}\left(b_{n}(z)\right), n \geq N$ of holomorphic functions in the disc $D(0, N)$ is bounded on compact subsets of this disc.
$7^{\circ}$ : For $0<s<\infty, n \geq N$ we have

$$
\lim _{n \rightarrow \infty} \psi^{\circ(n-N)}\left(b_{n}(s)\right)=f(s+N)
$$

Since $b_{n}(s)>\lambda_{n}$ we know that $\psi^{\circ(n-N)}\left(b_{n}(s)\right)>\lambda_{N}$. For each $N \geq 1$ we see that $\left.\psi^{\circ N} \mid\right] \lambda_{N-1}, \infty\left[\rightarrow \mathbb{R}\right.$ is a homeomorphism with inverse $\varphi^{\circ N}$, where $\varphi$ is given by (22). Since $\psi^{\circ n}\left(b_{n}(s)\right) \rightarrow f(s)$ we get

$$
\varphi^{\circ N}\left(\psi^{\circ n}\left(b_{n}(s)\right) \rightarrow \varphi^{\circ N}(f(s))=f(s+N)\right.
$$

i.e.

$$
\lim _{n \rightarrow \infty} \psi^{\circ(n-N)}\left(b_{n}(s)\right)=f(s+N)
$$

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

$$
\lim _{n \rightarrow \infty} \psi^{\circ(n-N)}\left(b_{n}(z)\right)=f(z+N)
$$

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

By Montel's theorem the sequence $\psi^{\circ(n-N)}\left(b_{n}(z)\right)$ has accumulation points $h$ in the space $\mathcal{H}(D(0, N))$ of holomorphic functions on $D(0, N)$. By $7^{\circ}$ 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.
$9^{\circ}:$ For $z \in \mathbb{C}$ we have

$$
\lim _{n \rightarrow \infty} \psi^{\circ n}\left(b_{n}(z)\right)=f(z)
$$

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 $8^{\circ}$ that $\psi^{\circ(n-N)}\left(b_{n}(z)\right)$ converges uniformly to $f(z+N)$ for $z \in K$. We next use that $\psi^{\circ N}: \mathbb{C}^{*} \rightarrow \mathbb{C}^{*}$ 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.
$10^{\circ}:$ For $z \in \mathbb{C}$ we have

$$
\lim _{n \rightarrow \infty} \psi^{\circ n}\left(a_{n}(z)\right)=f(z)
$$

uniformly on compact subsets of $\mathbb{C}$.

In fact,

$$
\psi^{\circ n}\left(a_{n+1}(z)\right)=\psi^{\circ n}\left(b_{n}(z+1)\right) \rightarrow f(z+1)
$$

so

$$
\psi\left(\psi^{\circ n}\left(a_{n+1}(z)\right)\right) \rightarrow \psi(f(z+1))=f(z)
$$

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