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A DISCRETE ANALOGUE OF THE PALEY-WIENER THEOREM FOR BOUNDED ANALYTIC FUNCTIONS IN A HALF PLANE

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In this note we prove a discrete analogue to the following Paley-Weiner theorem: Let f be the restriction to the line of a bounded analytic function in the upper half plane; then the spectrum of f is contained in $[0, \infty)$. The discrete analogue of complex analysis is the theory of discrete analytic functions invented by Lelong-Ferrand (1944) and developed by Duffin (1956) and others. A function f on a subset M of the two-dimensional lattice Z^2 is said to be discrete analytic there if, for $(m, n) \in M$,

$$[f(m+1, n+1) - f(m, n)]/1 + i = [f(m, n+1) - f(m+1, n)]/i - 1$$

which is equivalent to the requirement

(1)
$$f(m, n) + i f(m + 1, n) - f(m + 1, n + 1) - i f(m, n + 1) = 0.$$

Given a bounded sequence $\{c_n\}_{-\infty}^{\infty}$, its spectrum is the support of the distribution $\sum_{-\infty}^{\infty} c_n e^{-int}$ on the circle *T*. It is well known that it coincides with the Fourier-Carleman spectrum which is the complement of the set through which

$$\sum_{0}^{\infty} c_n z^{-n} (|z| > 1) \text{ and } -\sum_{-\infty}^{-1} c_n z^{-n} (|z| < 1)$$

can be analytically continued to each other.

Now, we are in a position to prove the following theorem.

THEOREM: Let f(m, n) be discrete analytic and bounded in the upper half lattice, $n \ge 0$. The spectrum of $\{f(m, 0)\}_{-\infty}^{\infty}$ is contained in $[0, \pi)$.

PROOF: The theorem is obviously true for f constant, for then $\sum_{-\infty}^{\infty} Ce^{-int} = C\delta$, δ being the Dirac delta measure, which is supported at {0}.

So without loss of generality we may assume that f(0, 0) = 0. The theorem will be proven if we show that

$$\sum_{0}^{\infty} f(m,0) z^{-m} \qquad (|z| > 1) \quad \text{and} \quad -\sum_{-\infty}^{-1} f(m,0) z^{-m} \qquad (|z| < 1)$$

can be analytically continued to each other through the lower unit semi-circle; or, equivalently that $\varphi_+(z) = \sum_{0}^{\infty} f(m, 0) z^m$ (|z| < 1) and $-\varphi_-(z) = -\sum_{-\infty}^{-1} f(m, 0) z^m$ (|z| > 1) are analytic continuations of each other through the upper unit semi-circle.

Let

$$F(z,w) = \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} f(m,n) \, z^{m} w^{n}, \quad \psi(w) = \sum_{n=0}^{\infty} f(0,n) w^{n}.$$

Since f is bounded, F, φ_+ , ψ_+ , are all analytic in the polydisc $\{|z| < 1\} \times \{|w| < 1\}$. By (1),

(2)
$$(1 + iz - zw - iw) F(z, w) = (1 + iz)\varphi_+(z) + (1 - iw)\psi(w)$$

and it follows that the r.h.s. vanishes for |z| < 1, |w| < 1, w = (1 + iz)/(z + i). Therefore, for |z| < 1, $\left|\frac{z-i}{z+i}\right| < 1$,

(3)
$$\varphi_+(z) = \frac{2iz}{z^2+1}\psi\left(\frac{1+iz}{z+i}\right).$$

Since $\psi(0) = 0$, the r.h.s. of (3) has no pole at z = i and is an analytic function in the upper half plane $\left\{ \left| \frac{z-i}{z+i} \right| < 1 \right\}$. It follows that $\varphi_+(z)$ can be analytically continued through the upper semi-circle to the whole upper half plane. A similar reasoning for the left upper quarter lattice shows that

$$\varphi_{-}(z) = \frac{-2iz}{z^2+1}\psi\left(\frac{1+iz}{z+i}\right) \qquad \left(|z|>1, \left|\frac{z-i}{z+i}\right|<1\right).$$

Thus $\varphi_{-}(z)$ can be analytically continued through the upper unit semi-circle to the whole upper half plane and we have that $\varphi_{+}(z)$ and $-\varphi_{-}(z)$ are analytic continuations of each other through the upper unit semi-circle and the theorem follows.

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