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## Research Article

# **Size of Convergence Domains for Generalized Hausdorff Prime Matrices**

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We show that there exit E-J generalized Hausdorff matrices and unbounded sequences x such that each matrix has convergence domain  $c \oplus x$ .

#### 1. Introduction

The convergence domain of an infinite matrix  $A = (a_{nk})$  (n, k = 0, 1, ...) will be denoted by (A) and is defined by  $(A) := \{x = \{x_n\} \mid A_n(x) \in c\}$ , where c denotes the space of convergence sequences,  $A_n(x) := \sum_k a_{nk} x_k$ . The necessary and sufficient conditions of Silverman and Toeplitz for a matrix to be conservative are  $\lim_n a_{nk} = a_k$  exists for each k,  $\lim_n \sum_{k=0}^{\infty} a_{nk} = t$  exists, and  $||A|| := \sup_n \sum_{k=0}^{\infty} |a_{nk}| < \infty$ . A conservative matrix A is called multiplicative if each  $a_k = 0$  and regular if, in addition, t = 1.

The E-J generalized Hausdorff matrices under consideration were defined independently by Endl ([1, 2]) and Jakimovski [3]. Each matrix  $H_{\mu}^{(\alpha)}$  is a lower triangular matrix with nonzero entries

$$h_{nk}^{(\alpha)} = \binom{n+\alpha}{n-k} \Delta^{n-k} \mu_k, \tag{1.1}$$

where  $\alpha$  is real number,  $\{\mu_n\}$  is a real or complex sequence and  $\Delta$  is forward difference operator defined by  $\Delta \mu_k = \mu_k - \mu_{k+1}$ ,  $\Delta^{n+1}\mu_k = \Delta(\Delta^n \mu_k)$ . We will consider here only nonnegative  $\alpha$ . For  $\alpha = 0$ , one obtains an ordinary Hausdorff matrix.

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From [1] or [3] a E-J generalized Hausdorff matrix (for  $\alpha > 0$ ) is regular if and only if there exists a function  $\chi \in BV[0,1]$  with  $\chi(1) - \chi(0+) = 1$  such that

$$\mu_n^{(\alpha)} = \int_0^1 t^{n+\alpha} d\chi(t),\tag{1.2}$$

in which case  $\chi$  is called the moment generating function, or mass function, for  $H_{\mu}^{(\alpha)}$  and  $\mu_n^{(\alpha)}$  is called moment sequence.

For ordinary Hausdorff summability [4], the necessary and sufficient conditions, for regularity are that function  $\chi \in BV[0,1]$ ,  $\chi(1) - \chi(0) = 1$ ,  $\chi(0+) = \chi(0)$ , and (1.2) is satisfied with  $\alpha = 0$ .

As noted in [5], the set of all multiplicative Hausdorff matrices forms a commutative Banach algebra that is also an integral domain, making it possible to define the concepts of unit, prime, divisibility, associate, multiple, and factor. Hille and Tamarkin ([6, 7]), using some techniques from [8], showed that every Hausdorff matrix with moment function

$$\mu(z) = \frac{z-a}{z+b}, \qquad R(a) > 0, \qquad R(b) > 0$$
 (1.3)

is prime. In 1967, Rhoades [9] showed that the convergence domain of every known prime Hausdorff matrix is of the form  $c \oplus x$  for a particular unbounded sequence x.

Given any unbounded sequence x, Zeller [10] constructed a regular matrix A with convergence domain  $(A) = c \oplus x$ . It has been shown by Parameswaran [11] that if x is any unbounded sequence such that  $\{x_n - x_{n-1}\}$  is bounded, divergent, and Borel summable, then no Hausdorff matrix H exists with  $(H) = c \oplus x$ .

The main result of this paper is to show that there exist E-J generalized Hausdorff matrices  $H_{\mu}^{(\alpha)}$  whose moment sequences are

$$\mu_n^{(\alpha)} = \frac{n-a}{n+b+\alpha'}, \qquad R(a) > 0, \qquad R(b) > 0,$$
 (1.4)

and unbounded sequences  $x^{(\alpha)}$  such that each matrix has convergent domain  $c \oplus x^{(\alpha)}$ . Define the sequences  $x^{(\alpha)}$  by

$$x_n^{(\alpha)} = \frac{\Gamma(n+\alpha+1)}{\Gamma(n-\alpha+1)} \quad \text{for } R(\alpha) > 0, \tag{1.5}$$

where it is understood that if *a* is positive integer, then  $x_n^{(\alpha)} = 0$  for n = 0, 1, ..., a - 1.

If  $\lambda_n^{(\alpha)}$  is the moment sequence defined by  $(n-a)/(n+1+\alpha)$ , R(a)>0, then it is clear that  $(H_\mu^{(\alpha)})=(H_\lambda^{(\alpha)})$ . Hence, it will be sufficient to prove the theorem by using b=1, in (1.4). To have the convenience of regularity, we will use the sequence

$$\mu_n^{(\alpha)} = \frac{n - a}{-(a + \alpha)(n + 1 + \alpha)'}$$
(1.6)

since the constant  $-1/(a+\alpha)$  does not affect the size of the convergence domain of  $H_{\mu}^{(\alpha)}$ .

### 2. Auxiliary Results

In order to prove the main theorem of this paper, we will need the following results.

**Lemma 2.1.** *Let* A,  $B \in \mathbb{C}$ , d,  $n \in \mathbb{N} \cup \{0\}$ ,  $d \le n$ . Then, formally, for any n,

$$\sum_{k=d}^{n} \frac{\Gamma(A+k)}{\Gamma(B+k)} = \frac{1}{A-B+1} \left[ \frac{\Gamma(A+n+1)}{\Gamma(B+n)} - \frac{\Gamma(A+d)}{\Gamma(B-1+d)} \right]. \tag{2.1}$$

*Proof.* Lemma 2.1 appears as formula 12 on page 138 of [12].

**Lemma 2.2.** For m, n integers n > m + 1 > a,  $x_n^{(\alpha)}$  as in (1.5),

$$\sum_{k=m+1}^{n} \frac{1}{x_k^{(\alpha)}(k-a)} = \frac{1}{a+\alpha} \left( \frac{1}{x_m^{(\alpha)}} - \frac{1}{x_n^{(\alpha)}} \right). \tag{2.2}$$

Proof. Using Lemma 2.1,

$$\sum_{k=m+1}^{n} \frac{1}{x_k^{(\alpha)}(k-a)} = \sum_{k=m+1}^{n} \frac{\Gamma(k-a)}{\Gamma(k+\alpha+1)}$$

$$= \frac{1}{-a - (\alpha+1) + 1} \left[ \frac{\Gamma(n+1-a)}{\Gamma(n+1+\alpha)} - \frac{\Gamma(m+1-a)}{\Gamma(m+1+\alpha)} \right]$$
(2.3)

$$=\frac{1}{a+\alpha}\left(\frac{1}{x_m^{(\alpha)}}-\frac{1}{x_n^{(\alpha)}}\right).$$

**Lemma 2.3.** *For*  $0 \le r \le a$ 

$$-\sum_{j=a+1}^{n-1} \left(h_{nj}^{(\alpha)}\right)^{-1} h_{jr}^{(\alpha)} = \frac{x_n^{(\alpha)}}{\Gamma(a+\alpha+1)} - \frac{(a+\alpha+1)}{n-a}.$$
 (2.4)

*Proof.*  $\mu_n^{(\alpha)}$  can be written as

$$\mu_n^{(\alpha)} = \frac{-1}{a+\alpha} + \frac{a+\alpha+1}{(a+\alpha)(n+\alpha+1)},\tag{2.5}$$

so that, for  $0 \le k < n$ ,  $h_{nk}^{(\alpha)} = (a + \alpha + 1)/(a + \alpha)(n + 1 + \alpha)$ . From Lemma 2.1 and (3.11),

$$-\sum_{j=a+1}^{n-1} \left( h_{nj}^{(\alpha)} \right)^{-1} h_{jr}^{(\alpha)} = -\sum_{j=a+1}^{n-1} \frac{-x_n^{(\alpha)} (a+\alpha)(a+\alpha+1)^2}{x_j^{(\alpha)} (j-a)(a+\alpha)(j+\alpha+1)}$$

$$= (a+\alpha+1)^2 x_n^{(\alpha)} \sum_{j=a+1}^{n-1} \frac{\Gamma(j-a)}{\Gamma(j+2+\alpha)}$$

$$= \frac{(a+\alpha+1)^2 x_n^{(\alpha)}}{(a+\alpha+1)} \left( \frac{1}{\Gamma(a+\alpha+2)} - \frac{\Gamma(n-a)}{\Gamma(n+1+\alpha)} \right)$$

$$= \frac{x_n^{(\alpha)}}{\Gamma(a+\alpha+1)} - \frac{(a+\alpha+1)}{n-a}.$$

#### 3. Main Result

**Theorem 3.1.** If for fixed a and b the matrix  $H_{\mu}^{(\alpha)}$  is defined by (1.4) and a sequence  $x^{(\alpha)}$  by (1.5), then  $(H_{\mu}^{(\alpha)}) = c \oplus x^{(\alpha)}$ .

*Proof.* We will first show that  $c \oplus x^{(\alpha)} \subseteq (H_{\mu}^{(\alpha)})$ . We can write the matrix  $H_{\mu}^{(\alpha)} = (-1/(a+\alpha))(I-H_{\lambda}^{(\alpha)})$ , where the diagonal entries of  $H_1^{(\alpha)}$  are

$$\lambda_n^{(\alpha)} = \frac{a+\alpha+1}{n+\alpha+1}.\tag{3.1}$$

For each n and k,

$$\Delta^{n-k} \lambda_k^{(\alpha)} = (a + \alpha + 1) \int_0^1 t^{k+\alpha} (1-t)^{n-k} dt$$

$$= \frac{(a + \alpha + 1)\Gamma(k + \alpha + 1)\Gamma(n - k + 1)}{\Gamma(n + \alpha + 2)}.$$
(3.2)

Therefore,

$$\left(H_{\lambda}^{(\alpha)}\right)_{n,k} = \binom{n+\alpha}{n-k} \Delta^{n-k} \lambda_k^{(\alpha)}$$

$$= \binom{n+\alpha}{n-k} \frac{(a+\alpha+1)\Gamma(k+\alpha+1)\Gamma(n-k+1)}{\Gamma(n+\alpha+2)}$$

$$= \frac{a+\alpha+1}{n+\alpha+1}.$$
(3.3)

Define  $y_n = -u_n/(a + \alpha)$ , where

$$u_n = x_n^{(\alpha)} - \sum_{k=0}^n h_{n,k}^{(\alpha)} x_k^{(\alpha)}.$$
 (3.4)

From Lemma 2.1,

$$u_{n} = \frac{\Gamma(n+\alpha+1)}{\Gamma(n-a+1)} - \frac{a+\alpha+1}{(n+\alpha+1)(\alpha+a+1)} \left[ \frac{\Gamma(n+\alpha+2)}{\Gamma(n-a+1)} - \frac{\Gamma(\alpha+1)}{\Gamma(-a)} \right]$$

$$= \frac{\Gamma(n+\alpha+1)}{\Gamma(n-a+1)} [1-1] + \frac{\Gamma(\alpha+1)}{\Gamma(-a)(n+\alpha+1)}$$

$$= \frac{\Gamma(\alpha+1)}{\Gamma(-a)(n+\alpha+1)} \longrightarrow 0 \quad \text{as } n \longrightarrow \infty.$$
(3.5)

This argument is valid provided a is not a positive integer. If a is a positive integer, then  $x_k^{(a)} = 0 \text{ for } 0 \le k \le a - 1.$ 

Then,  $u_n = 0$  for  $0 \le n \le a - 1$ , and for  $n \ge a$ , from Lemma 2.1, we get

$$u_{n} = x_{n}^{(\alpha)} - \frac{(a+\alpha+1)}{(n+\alpha+1)} \sum_{k=a}^{n} \frac{\Gamma(k+\alpha+1)}{\Gamma(k-a+1)}$$

$$= \frac{\Gamma(n+\alpha+1)}{\Gamma(n-a+1)} - \frac{(a+\alpha+1)}{(n+\alpha+1)} \left[ \frac{\Gamma(a+\alpha+1)}{\Gamma(1)} \right] - \frac{1}{n+\alpha+1} \left[ \frac{\Gamma(n+\alpha+2)}{\Gamma(n-a+1)} - \frac{\Gamma(a+\alpha+2)}{\Gamma(1)} \right]$$

$$= \frac{\Gamma(n+\alpha+1)}{\Gamma(n-a+1)} - \frac{\Gamma(a+\alpha+2)}{(n+1+\alpha)} - \frac{\Gamma(n+\alpha+2)}{(n+1+\alpha)\Gamma(n-a+1)} + \frac{\Gamma(a+\alpha+2)}{(n+1+\alpha)}$$

$$= \frac{\Gamma(n+\alpha+1)}{\Gamma(n-a+1)} \left[ 1 - \frac{(n+1+\alpha)}{(n+1+\alpha)} \right]$$

$$= 0 \longrightarrow 0 \quad \text{as } n \longrightarrow \infty.$$

$$(3.6)$$

Since  $H_{\mu}^{(\alpha)}$  is regular,  $c \subseteq (H_{\mu}^{(\alpha)})$ . Thus,  $c \oplus x^{(\alpha)} \subseteq (H_{\mu}^{(\alpha)})$ . To prove the converse, we will use Zeller's technique to construct a regular matrix Awith  $(A) = c \oplus x^{(\alpha)}$  and then show that  $(H_{\mu}^{(\alpha)}) \subseteq (A)$ .

Set  $P_0 = 0$  and define a sequence  $\{P_n\}$  inductively by selecting  $P_{n+1}$  to be smallest integer  $P > P_n$  such that  $|x_p^{(\alpha)}| \ge 2 |x_{P_n}^{(\alpha)}|$ . (Such a construction is clearly possible, since  $x^{(\alpha)}$  is not bounded.) Let  $q_n^{(\alpha)} = 1 - x_{P_{n-1}}^{(\alpha)} / x_{P_n}^{(\alpha)}$ ,  $n = 1, 2, \ldots$  Define a matrix B by

 $b_{n,k} = 0$  otherwise.

$$b_{00} = 1,$$

$$b_{n,n-1} = \frac{1}{q_n^{(\alpha)}}, \quad n \ge 1,$$

$$b_{n,n} = -\frac{x_{P_{n-1}}^{(\alpha)}}{q_n^{(\alpha)} x_{P_n}^{(\alpha)}}, \quad n \ge 1,$$
(3.7)

Now, define the matrix *A* as follows:

$$a_{P_n,P_k} = b_{nk},$$
 
$$a_{P_n,k} = 0, \qquad k \neq P_i \text{ for any integer } i,$$
 
$$a_{nn} = 1, \qquad n \neq P_i \text{ for any integer } i.$$
 (3.8)

If  $n \neq P_i$  for any integer i, then there exists an integer r such that  $P_r < n < P_{r+1}$ . For this r, define

$$a_{n,P_{r-1}} = \frac{x_n^{(\alpha)}}{x_{P_r}^{(\alpha)} - x_{P_{r-1}}^{(\alpha)}},$$

$$a_{n,P_r} = \frac{-x_n^{(\alpha)}}{x_{P_r}^{(\alpha)} - x_{P_{r-1}}^{(\alpha)}}.$$
(3.9)

Set  $a_{nk} = 0$  otherwise. From [10], A is regular and  $(A) = c \oplus x^{(a)}$ . There are three cases to consider, based on whether a is real number and not a positive integer, a is positive integer, or a is complex.

*Proof of Case I.* If a is real and not a positive integer, the E-J generalized Hausdorff matrix  $H_{\mu}^{(\alpha)}$  generated by (1.6) has a unique two sided inverse  $(H_{\mu}^{(\alpha)})^{-1} = ((h_{nk}^{(\alpha)})^{-1})$  with generating sequence

$$\frac{1}{\mu_n^{(\alpha)}} = \frac{-(a+\alpha)(n+1+\alpha)}{(n-a)} = -(a+\alpha) - \frac{(a+\alpha)(a+\alpha+1)}{n-a}.$$
 (3.10)

For k < n,

$$\left(h_{nk}^{(\alpha)}\right)^{-1} = \binom{n+\alpha}{n-k} \Delta^{n-k} \frac{1}{\mu_k^{(\alpha)}} 
= \frac{-(a+\alpha)(a+\alpha+1)\Gamma(n+\alpha+1)\Gamma(k-a)}{\Gamma(k+\alpha+1)\Gamma(n-a+1)} 
= \frac{-x_n^{(\alpha)}(a+\alpha)(a+\alpha+1)}{x_k^{(\alpha)}(k-a)}, 
\left(h_{nn}^{(\alpha)}\right)^{-1} = \frac{-(a+\alpha)(n+1+\alpha)}{n-a}.$$
(3.11)

To show that  $(H_{\mu}^{(\alpha)}) \subseteq (A)$ , it will be sufficent to show that  $D = A(H_{\mu}^{(\alpha)})^{-1}$  is a regular matrix. Each column of  $(H_{\mu}^{(\alpha)})^{-1}$  is essentially a scalar multiple of (1.5), so it is obvious that each

column of  $(H_{\mu}^{(\alpha)})^{-1}$  belongs to the convergence domain of A. However, it will be necessary to calculate the terms of D explicitly, since we must show that t=1 and that D has finite norm.

If  $k \neq P_i$  for any integer i, and r denotes the integer such that  $P_{r-1} < k < P_r$ , then from the definition of A,

$$d_{P_{n,k}} = \sum_{j=r}^{n} a_{P_{n},P_{j}} \left( h_{P_{j},k}^{(\alpha)} \right)^{-1}$$

$$= b_{n,n-1} \left( h_{P_{n-1},k}^{(\alpha)} \right)^{-1} + b_{nn} \left( h_{P_{n},k}^{(\alpha)} \right)^{-1}$$

$$= 0.$$
(3.13)

If  $k = P_r$  for r < n - 1, then

$$d_{P_n,P_r} = \sum_{j=r}^n a_{P_n,P_j} \left( h_{P_j,P_r}^{(\alpha)} \right)^{-1} = 0.$$
 (3.14)

For  $k = P_{n-1}$ ,

$$d_{P_{n},P_{n-1}} = a_{P_{n},P_{n-1}} \left( h_{P_{n-1},P_{n-1}}^{(\alpha)} \right)^{-1} + a_{P_{n},P_{n}} \left( h_{P_{n},P_{n-1}}^{(\alpha)} \right)^{-1}$$

$$= \frac{1}{q_{n}^{(\alpha)}} \left( \frac{-(a+\alpha)(P_{n-1}+\alpha+1)}{P_{n-1}-a} \right) + \left( \frac{-x_{P_{n-1}}^{(\alpha)}}{q_{n}^{(\alpha)}x_{P_{n}}^{(\alpha)}} \right) \left( \frac{-(a+\alpha)(a+\alpha+1)x_{P_{n}}^{(\alpha)}}{x_{P_{n-1}}^{(\alpha)}(P_{n-1}-a)} \right)$$

$$= \frac{-(a+\alpha)}{q_{n}^{(\alpha)}}.$$
(3.15)

For  $P_{n-1} < k < P_n$ ,

$$d_{P_{n},k} = a_{P_{n},P_{n}} \left( h_{P_{n},k}^{(\alpha)} \right)^{-1} = \frac{(a+\alpha)(1+a+\alpha)x_{P_{n-1}}^{(\alpha)}}{(k-a)q_{n}^{(\alpha)}x_{k}^{(\alpha)}},$$
(3.16)

$$d_{P_n,P_n} = a_{P_n,P_n} \left( h_{P_n,P_n}^{(\alpha)} \right)^{-1} = \frac{(a+\alpha)(1+\alpha+P_n)x_{P_{n-1}}^{(\alpha)}}{(P_n-a)q_n^{(\alpha)}x_{P_n}^{(\alpha)}}.$$
 (3.17)

For  $n \neq P_i$  for any i, if we now let r denote the integer such that  $P_r < n < P_{r+1}$ , then for  $0 < k < P_{r-1}$ .

$$d_{nk} = \sum_{j=k}^{n} a_{n,j} \left( h_{j,k}^{(\alpha)} \right)^{-1}$$

$$= a_{n,P_{r-1}} \left( h_{P_{r-1},k}^{(\alpha)} \right)^{-1} + a_{n,P_r} \left( h_{P_r,k}^{(\alpha)} \right)^{-1} + a_{n,n} \left( h_{n,k}^{(\alpha)} \right)^{-1} = 0.$$
(3.18)

For  $k = P_{r-1}$ ,

$$d_{n,P_{r-1}} = a_{n,P_{r-1}} \left( h_{P_{r-1},P_{r-1}}^{(\alpha)} \right)^{-1} + a_{n,P_r} \left( h_{P_r,P_{r-1}}^{(\alpha)} \right)^{-1} + a_{n,n} \left( h_{n,P_{r-1}}^{(\alpha)} \right)^{-1}$$

$$= \frac{-(a+\alpha)x_n^{(\alpha)}}{P_{r-1} - a} \left( \frac{P_{r-1} + \alpha + 1}{x_{P_r}^{(\alpha)} - x_{P_{r-1}}^{(\alpha)}} - \frac{(a+\alpha+1)}{x_{P_r}^{(\alpha)} - x_{P_{r-1}}^{(\alpha)}} \frac{x_{P_r}^{(\alpha)}}{x_{P_{r-1}}^{(\alpha)}} + \frac{a+\alpha+1}{x_{P_{r-1}}^{(\alpha)}} \right)$$

$$= \frac{-(a+\alpha)x_n^{(\alpha)}}{P_{r-1} - a} \left( \frac{P_{r-1} + \alpha + 1}{x_{P_r}^{(\alpha)} - x_{P_{r-1}}^{(\alpha)}} - \frac{(a+\alpha+1)}{x_{P_r}^{(\alpha)} - x_{P_{r-1}}^{(\alpha)}} \right)$$

$$= \frac{-(a+\alpha)x_n^{(\alpha)}}{x_{P_r}^{(\alpha)} - x_{P_{r-1}}^{(\alpha)}}.$$

$$(3.19)$$

For  $P_{r-1} < k < P_r$ ,

$$d_{nk} = a_{n,P_r} \left( h_{P_r,k}^{(\alpha)} \right)^{-1} + a_{n,n} \left( h_{n,k}^{(\alpha)} \right)^{-1}$$

$$= \frac{(a+\alpha)(a+\alpha+1)x_n^{(\alpha)}x_{P_{r-1}}^{(\alpha)}}{x_k^{(\alpha)} \left( x_{P_r}^{(\alpha)} - x_{P_{r-1}}^{(\alpha)} \right)(k-a)}.$$
(3.20)

For  $k = P_r$ ,

$$d_{n,P_r} = a_{n,P_r} \left( h_{P_r,P_r}^{(\alpha)} \right)^{-1} + a_{n,n} \left( h_{n,P_r}^{(\alpha)} \right)^{-1}$$

$$= \frac{-(a+\alpha)x_n^{(\alpha)}}{(P_r - a)} \left[ \frac{-(P_r + \alpha + 1)}{x_{P_r}^{(\alpha)} - x_{P_{r-1}}^{(\alpha)}} + \frac{a+\alpha + 1}{x_{P_r}^{(\alpha)}} \right]$$

$$= \frac{-(a+\alpha)x_n^{(\alpha)}}{(P_r - a)x_{P_r}^{(\alpha)} \left( x_{P_r}^{(\alpha)} - x_{P_{r-1}}^{(\alpha)} \right)} \left[ -(P_r + \alpha + 1)x_{P_r}^{(\alpha)} + \left( x_{P_r}^{(\alpha)} - x_{P_{r-1}}^{(\alpha)} \right)(a+\alpha + 1) \right].$$
(3.21)

The quantity in brackets is equal to  $-(P_r-a)x_{P_r}^{(\alpha)}-x_{P_{r-1}}^{(\alpha)}(a+\alpha+1)$ , giving

$$d_{n,P_r} = \frac{(a+\alpha)x_n^{(\alpha)}}{x_{P_r}^{(\alpha)}x_{P_{r-1}}^{(\alpha)}} + \frac{x_n^{(\alpha)}}{x_{P_r}^{(\alpha)}} \frac{(a+\alpha)(a+\alpha+1)x_{P_{r-1}}^{(\alpha)}}{(P_r-a)\left(x_{P_r}^{(\alpha)}-x_{P_{r-1}}^{(\alpha)}\right)}.$$
(3.22)

For  $P_r < k < n$ ,

$$d_{n,k} = a_{n,n} \left( h_{n,k}^{(\alpha)} \right)^{-1} = \frac{-x_n^{(\alpha)}}{x_{l_n}^{(\alpha)}} \frac{(a+\alpha)(a+\alpha+1)}{(k-a)}, \tag{3.23}$$

and finally,

$$d_{n,n} = \frac{-(a+\alpha)(n+1+\alpha)}{n-a}. (3.24)$$

By using (3.13)-(3.17),

$$\sum_{k=0}^{P_{n}} d_{P_{n},k} = d_{P_{n},P_{n-1}} + \sum_{k=P_{n-1}+1}^{P_{n}-1} d_{P_{n},k} + d_{P_{n},P_{n}}$$

$$= \frac{(a+\alpha)}{q_{n}^{(\alpha)}} \left[ -1 + x_{P_{n-1}}^{(\alpha)} (a+\alpha+1) \sum_{k=P_{n-1}+1}^{P_{n}-1} \frac{1}{x_{k}^{(\alpha)} (k-a)} + \frac{(P_{n}+\alpha+1)x_{P_{n-1}}^{(\alpha)}}{(P_{n}-a)x_{P_{n}}^{(\alpha)}} \right].$$
(3.25)

By using Lemma 2.2, and noting that

$$\frac{P_{n} + \alpha + 1}{P_{n} - a} = 1 + \frac{1 + a + \alpha}{P_{n} - a},$$

$$\sum_{k=0}^{P_{n}} d_{P_{n},k} = \frac{(a + \alpha)}{q_{n}^{(\alpha)}} \left[ -1 + x_{P_{n-1}}^{(\alpha)} \frac{(a + \alpha + 1)}{a + \alpha} \left( \frac{1}{x_{P_{n-1}}^{(\alpha)}} - \frac{1}{x_{P_{n-1}}^{(\alpha)}} \right) + \frac{1 + a + \alpha}{P_{n} - a} \frac{x_{P_{n-1}}^{(\alpha)}}{x_{P_{n}}^{(\alpha)}} + \frac{x_{P_{n-1}}^{(\alpha)}}{x_{P_{n}}^{(\alpha)}} \right]$$

$$= \frac{(a + \alpha)}{q_{n}^{(\alpha)}} \left[ -1 + \frac{a + \alpha + 1}{a + \alpha} - \frac{a + \alpha + 1}{a + \alpha} \frac{x_{P_{n-1}}^{(\alpha)}}{x_{P_{n-1}}^{(\alpha)}} + \frac{1 + a + \alpha}{P_{n} - a} \frac{x_{P_{n-1}}^{(\alpha)}}{x_{P_{n}}^{(\alpha)}} + \frac{x_{P_{n-1}}^{(\alpha)}}{x_{P_{n}}^{(\alpha)}} \right]. \tag{3.26}$$

Note that

$$-\frac{a+\alpha+1}{a+\alpha} \frac{x_{P_{n-1}}^{(\alpha)}}{x_{P_{n-1}}^{(\alpha)}} + \frac{1+a+\alpha}{P_n-a} \frac{x_{P_{n-1}}^{(\alpha)}}{x_{P_n}^{(\alpha)}} = (a+\alpha+1) \left[ -\frac{x_{P_{n-1}}^{(\alpha)}}{(a+\alpha)x_{P_{n-1}}^{(\alpha)}} + \frac{x_{P_{n-1}}^{(\alpha)}}{(P_n-a)x_{P_n}^{(\alpha)}} \right]$$

$$= (a+\alpha+1) \left[ -\frac{x_{P_{n-1}}^{(\alpha)}\Gamma(P_n-a)}{(a+\alpha)\Gamma(P_n+\alpha)} + \frac{x_{P_{n-1}}^{(\alpha)}\Gamma(P_n-a+1)}{(P_n-a)\Gamma(P_n+\alpha+1)} \right]$$

$$= (a+\alpha+1) \frac{\Gamma(P_n-a)}{\Gamma(P_n+\alpha)} \left[ -\frac{x_{P_{n-1}}^{(\alpha)}\Gamma(P_n-a+1)}{(a+\alpha)} + \frac{x_{P_{n-1}}^{(\alpha)}\Gamma(P_n-a+1)}{(P_n+\alpha)} \right]$$

$$= -\frac{(a+\alpha+1)\Gamma(P_n-a+1)}{\Gamma(P_n+\alpha+1)(a+\alpha)}.$$
(3.27)

Finally,

$$\sum_{k=0}^{P_{n}} d_{P_{n},k} = \frac{(a+\alpha)}{q_{n}^{(\alpha)}} \left[ -1 + \frac{(a+\alpha+1)}{a+\alpha} + \frac{x_{P_{n-1}}^{(\alpha)}}{x_{P_{n}}^{(\alpha)}} - \frac{(a+\alpha+1)\Gamma(P_{n}-a+1)x_{P_{n-1}}^{(\alpha)}}{(a+\alpha)\Gamma(P_{n}+\alpha+1)} \right]$$

$$= \frac{(a+\alpha)}{q_{n}^{(\alpha)}} \left[ -1 + \frac{(a+\alpha+1)}{a+\alpha} \left( 1 - \frac{x_{P_{n-1}}^{(\alpha)}}{x_{P_{n}}^{(\alpha)}} \right) + \frac{x_{P_{n-1}}^{(\alpha)}}{x_{P_{n}}^{(\alpha)}} \right]$$

$$= \frac{(a+\alpha)}{q_{n}^{(\alpha)}} \left[ -1 + (1+a+\alpha) \left( \frac{q_{n}^{(\alpha)}}{a+\alpha} \right) + \frac{x_{P_{n-1}}^{(\alpha)}}{x_{P_{n}}^{(\alpha)}} \right]$$

$$= -\frac{(a+\alpha)}{q_{n}^{(\alpha)}} \left( 1 - \frac{x_{P_{n-1}}^{(\alpha)}}{x_{P_{n}}^{(\alpha)}} \right) + (1+a+\alpha) = 1.$$
(3.28)

For  $n \neq P_i$  for any i, r the integer such that  $P_r < n < P_{r+1}$ , and using (3.18)–(3.24), we have

$$\sum_{k=0}^{n} d_{nk} = \frac{(a+\alpha)x_{n}^{(\alpha)}}{x_{P_{r}}^{(\alpha)} - x_{P_{r-1}}^{(\alpha)}} \left[ -1 + x_{P_{r-1}}^{(\alpha)}(a+\alpha+1) \sum_{k=P_{r-1}+1}^{P_{r}-1} \frac{1}{x_{k}^{(\alpha)}(k-a)} + 1 + \frac{x_{P_{r-1}}^{(\alpha)}(a+\alpha+1)}{x_{P_{r}}^{(\alpha)}(P_{r}-a)} \right] + \sum_{k=P_{r}+1}^{n-1} \frac{-x_{n}^{(\alpha)}(a+\alpha)(a+\alpha+1)}{x_{L}^{(\alpha)}(k-a)} - \frac{(a+\alpha)(n+1+\alpha)}{(n-a)}.$$
(3.29)

Writing  $(n+1+\alpha)/(n-a) = 1 + (x_n^{(\alpha)}(1+a+\alpha)/x_n^{(\alpha)}(n-a))$  and using Lemma 2.2, the quantity in brackets, which we call  $I_1$ , takes the form

$$I_{1} = x_{P_{r-1}}^{(\alpha)} \frac{(a+\alpha+1)}{(a+\alpha)} \left( \frac{1}{x_{P_{r-1}}^{(\alpha)}} - \frac{1}{x_{P_{r-1}}^{(\alpha)}} \right) + \frac{x_{P_{r-1}}^{(\alpha)}(a+\alpha+1)}{x_{P_{r}}^{(\alpha)}(P_{r}-a)}$$

$$= x_{P_{r-1}}^{(\alpha)}(a+\alpha+1) \left( \frac{1}{(a+\alpha)x_{P_{r-1}}^{(\alpha)}} - \frac{1}{(a+\alpha)x_{P_{r-1}}^{(\alpha)}} + \frac{1}{x_{P_{r}}^{(\alpha)}(P_{r}-a)} \right).$$
(3.30)

The sum

$$-\frac{1}{(a+\alpha)x_{P_r-1}^{(\alpha)}} + \frac{1}{x_{P_r}^{(\alpha)}(P_r - a)} = -\frac{\Gamma(P_r - a)}{(a+\alpha)\Gamma(P_r + \alpha)} + \frac{\Gamma(P_r - a + 1)}{(P_r - a)\Gamma(P_r + \alpha + 1)}$$

$$= -\frac{1}{(a+\alpha)x_{P_r}^{(\alpha)}}.$$
(3.31)

Thus,

$$\frac{(a+\alpha)x_{n}^{(\alpha)}}{x_{P_{r}}^{(\alpha)} - x_{P_{r-1}}^{(\alpha)}} I_{1} = \frac{(a+\alpha)x_{n}^{(\alpha)}}{x_{P_{r}}^{(\alpha)} - x_{P_{r-1}}^{(\alpha)}} x_{P_{r-1}}^{(\alpha)} (a+\alpha+1) \left( \frac{1}{(a+\alpha)x_{P_{r-1}}^{(\alpha)}} - \frac{1}{(a+\alpha)x_{P_{r}}^{(\alpha)}} \right) 
= \frac{x_{n}^{(\alpha)} (a+\alpha+1)}{x_{p}^{(\alpha)}}.$$
(3.32)

Finally,

$$\sum_{k=0}^{n} d_{nk} = \frac{x_{n}^{(\alpha)}(a+\alpha+1)}{x_{P_{r}}^{(\alpha)}} - (a+\alpha)(1+a+\alpha)x_{n}^{(\alpha)} \left[ \sum_{k=P_{r}+1}^{n-1} \frac{1}{x_{k}^{(\alpha)}(k-a)} + \frac{1}{x_{n}^{(\alpha)}(n-a)} \right] - (a+\alpha)$$

$$= \frac{(a+\alpha+1)x_{n}^{(\alpha)}}{x_{P_{r}}^{(\alpha)}} - (a+\alpha)(1+a+\alpha)x_{n}^{(\alpha)} \left[ \frac{1}{a+\alpha} \left( \frac{1}{x_{P_{r}}^{(\alpha)}} - \frac{1}{x_{n}^{(\alpha)}} \right) \right] - (a+\alpha)$$

$$= \frac{(a+\alpha+1)}{x_{P_{r}}^{(\alpha)}} \left[ x_{n}^{(\alpha)} - \left( x_{n}^{(\alpha)} - x_{P_{r}}^{(\alpha)} \right) \right] - (a+\alpha)$$

$$= 1. \tag{3.33}$$

Clearly, D has null columns. It remains to show that D has finite norm.

For all integers,  $n \ge [a] + 1$ ,  $x_n^{(\alpha)}$  is positive and  $(1/2) \le q_n^{(\alpha)} \le 1$ . From (3.25),

$$\sum_{k=0}^{P_{n}} |d_{P_{n},k}| = |d_{P_{n},P_{n-1}}| + \sum_{k=P_{n-1}+1}^{P_{n}-1} |d_{P_{n},k}| + |d_{P_{n},P_{n}}|$$

$$= \frac{(a+\alpha)}{q_{n}^{(\alpha)}} \left[ 1 + \frac{x_{P_{n-1}}^{(\alpha)}}{x_{p}^{(\alpha)}} \right] + 1 + a + \alpha.$$
(3.34)

Since  $|x_{p_n}^{(\alpha)}| \ge 2|x_{p_{n-1}}^{(\alpha)}|$ , then,  $x_{p_{n-1}}^{(\alpha)}/x_{p_n}^{(\alpha)} \le 1/2$ , and the above sum is bounded by  $4\alpha + 4a + 1$ . From (3.29),

$$\sum_{k=0}^{n} |d_{nk}| = \frac{2(a+\alpha)x_n^{(\alpha)}}{x_{P_r}^{(\alpha)} - x_{P_{r-1}}^{(\alpha)}} + (a+\alpha) + \frac{2(a+\alpha+1)x_n^{(\alpha)}}{x_{P_r}^{(\alpha)}} - (a+\alpha+1).$$
 (3.35)

From choice of n,  $|x_n^{(\alpha)}| < 2|x_{P_r}^{(\alpha)}|$ . Again, using the fact that  $|x_{P_r}^{(\alpha)}| \ge 2|x_{P_{r-1}}^{(\alpha)}|$ , we have

$$\sum_{k=0}^{n} |d_{nk}| < \frac{2(a+\alpha)\left(2\left|x_{P_r}^{(\alpha)}\right|\right)}{\left|x_{P_r}^{(\alpha)}\right| - \left|x_{P_r}^{(\alpha)}\right|/2} + 4(a+\alpha+1) + 2(a+\alpha) + 1 = 14(a+\alpha) + 5. \tag{3.36}$$

Since there are only a finite number of rows of D with n < [a] + 1, D has finite norm and is regular.

*Proof of Case II.* If a is a positive integer,  $\mu_a^{(\alpha)} = 0$ , and  $H_u^{(\alpha)}$  fails to have a two-sided inverse. However, if we define a new matrix  $F = (f_{nk})$  with  $f_{a,a} = 1$  and which agrees with  $H_{\mu}^{(a)}$ elsewhere, then F does possess a unique two-sided inverse. Morever,  $(F) = (H_{\mu}^{(\alpha)})$  and, for k > a,  $f_{nk}^{-1} = (h_{nk}^{(\alpha)})^{-1}$ , where the  $(h_{nk}^{(\alpha)})^{-1}$  are computed using (3.11) and (3.12).

From (1.5),  $x_n^{(\alpha)} = 0$  for  $0 \le n < a$ . Consequently,  $P_0 = 0$ ,  $P_1 = a$  and  $P_2 = a + 1$ . Now, let  $E := AF^{-1} = (e_{nk})$ . To prove that E is regular, we are concerned with the behavior of the  $e_{nk}$ for all n sufficiently large. We will restrict our attention to n > a + 1. Since  $f_{nk}^{-1} = (h_{nk}^{(\alpha)})^{-1}$  for all k > a, it is clear that  $e_{nk} = d_{nk}$  for k > a. If we can show that  $e_{nk} = 0$  for all  $0 \le k \le a$  and n > a + 1, then it will follow that *E* is regular, since *D* is

For n > a + 1,

$$\sum_{j=a}^{n} f_{nj}^{-1} f_{ja} = 0,$$

$$f_{na}^{-1} f_{aa} = -\sum_{j=a+1}^{n} f_{nj}^{-1} f_{ja} = -\sum_{j=a+1}^{n-1} \left( h_{nj}^{(\alpha)} \right)^{-1} h_{ja}^{(\alpha)} - \left( h_{nn}^{(\alpha)} \right)^{-1} h_{na}^{(\alpha)}.$$
(3.37)

Since  $f_{a,a} = 1$  and  $(h_{nn}^{(\alpha)})^{-1}h_{na}^{(\alpha)} = -(a+\alpha+1)/(n-a)$ ,  $f_{na}^{-1} = x_n^{(\alpha)}/\Gamma(a+\alpha+1)$ . By induction it is showed that  $f_{n,a-r}^{-1} = k_r^{(\alpha)}(a)x_n^{(\alpha)}$ , where  $k_r^{(\alpha)}(a)$  is a function of a. For n > a+1,  $P_{n-1} > P_a \ge P_1 = a \ge r$ 

$$e_{P_{n,r}} = \sum_{j=r}^{P_{n}} a_{P_{n,j}} f_{jr}^{-1} = b_{n,n-1} f_{P_{n-1},r}^{-1} + b_{n,n} f_{P_{n,r}}^{-1}$$

$$= \frac{1}{q_{n}^{(\alpha)}} \left( k_{a-r}^{(\alpha)}(a) x_{P_{n-1}}^{(\alpha)} - \frac{x_{P_{n-1}}^{(\alpha)}}{x_{P_{n}}^{(\alpha)}} \left( x_{P_{n}}^{(\alpha)} k_{a-r}^{(\alpha)}(a) \right) \right) = 0.$$
(3.38)

For n > a + 1,  $n \ne P_i$  for any integer i,  $0 \le r \le a$ , and s the integer such that  $P_s < n < P_{s+1}$ ,

$$e_{n,r} = \sum_{j=r}^{n} a_{n,j} f_{jr}^{-1} = a_{n,P_{s-1}} f_{P_{s-1},r}^{-1} + a_{n,P_{s}} f_{P_{s},r}^{-1} + a_{n,n} f_{n,r}^{-1}$$

$$= \frac{x_{n}^{(\alpha)}}{x_{P_{s}}^{(\alpha)} - x_{P_{s-1}}^{(\alpha)}} \left( k_{a-r}^{(\alpha)}(a) x_{P_{s-1}}^{(\alpha)} - k_{a-r}^{(\alpha)}(a) x_{P_{s}}^{(\alpha)} \right) + k_{a-r}^{(\alpha)}(a) x_{n}^{(\alpha)} = 0.$$

$$(3.39)$$

*Proof of Case III.* If a is complex, then none of the  $\mu_n^{(\alpha)}$  vanish, and we may use the matrix D of Case I. It will be sufficient to show that *D* has finite norm. From (3.25),

$$\sum_{k=0}^{P_n} |d_{P_n,k}| = \left| \frac{-(a+\alpha)}{q_n^{(\alpha)}} \right| + \left| \frac{(a+\alpha)(P_n + \alpha + 1)x_{P_{n-1}}^{(\alpha)}}{q_n^{(\alpha)}(P_n - a)x_{P_n}^{(\alpha)}} \right| + \sum_{k=P_{n-1}+2}^{P_n-1} |d_{P_n,k}| + |d_{P_n,P_{n-1}+1}|. \tag{3.40}$$

Again,  $|x_{p_n}^{(\alpha)}| \ge 2|x_{p_{n-1}}^{(\alpha)}|$ . It can be shown that  $1/2 \le |q_n^{(\alpha)}| \le 3/2$ . Since

$$|d_{P_n, P_{n-1}+1}| = \left| \frac{(a+\alpha)(a+\alpha+1)}{q_n^{(\alpha)}(P_{n-1}+1+\alpha)} \right|, \tag{3.41}$$

the first two and last terms of (3.40), are clearly bounded in n. For  $P_{n-1} + 1 < k < P_n$ , using (3.16),

$$|d_{P_{n},k}| = \left| \frac{(a+\alpha)(a+\alpha+1)\Gamma(P_{n-1}+1+\alpha)\Gamma(k-a)}{\Gamma(P_{n-1}+1-a)\Gamma(k+1+\alpha)q_{n}^{(\alpha)}} \right|$$

$$= \left| \frac{(a+\alpha)(a+\alpha+1)(k-a-1)\cdots(P_{n-1}-a+1)}{\Gamma(k+1+\alpha)q_{n}^{(\alpha)}} \right| \Gamma(P_{n-1}+1+\alpha)$$

$$\leq \left| \frac{(a+\alpha)(a+\alpha+1)\Gamma(P_{n-1}+1+\alpha)}{q_{n}^{(\alpha)}} \right|$$

$$\cdot \left| \frac{|P_{n-1}+1-a|(|P_{n-1}+1-a|+1)\cdots(|P_{n-1}+1-a|+k-P_{n-1}-2)}{\Gamma(k+1+\alpha)} \right|$$

$$= \left| \frac{(a+\alpha)(a+\alpha+1)\Gamma(P_{n-1}+1+\alpha)}{q_{n}^{(\alpha)}\Gamma(|P_{n-1}+1-a|)} \right| \frac{\Gamma(k+w)}{\Gamma(k+1+\alpha)'}$$

where  $w = |P_{n-1} + 1 - a| - P_{n-1} - 1$ . w < 0 for all n sufficiently large. From Lemma 2.1, we can write

$$\sum_{k=P_{n-1}+2}^{P_{n-1}-1} |d_{P_{n},k}| \leq \left| \frac{(a+\alpha)(a+\alpha+1)\Gamma(P_{n-1}+1+\alpha)}{q_n^{(\alpha)}\Gamma(|P_{n-1}+1-a|)} \right| \left[ \frac{\Gamma(x+w)}{(w-\alpha)\Gamma(x+\alpha)} \right]_{P_{n-1}+2}^{P_n} \\
< \left| \frac{(a+\alpha)(a+\alpha+1)\Gamma(P_{n-1}+1+\alpha)}{q_n^{(\alpha)}\Gamma(|P_{n-1}+1-a|)} \right| \frac{\Gamma(P_{n-1}+2+w)}{(\alpha-w)\Gamma(P_{n-1}+2+\alpha)}, \tag{3.43}$$

and the sum is uniformly bounded in n, since -w is bounded away from zero. If  $n \neq P_i$ , for any i, then from (3.29),

$$\sum_{k=0}^{n} |d_{nk}| = \left| \frac{-(a+\alpha)x_{n}^{(\alpha)}}{x_{P_{r}}^{(\alpha)} - x_{P_{r-1}}^{(\alpha)}} \right| + \sum_{k=P_{r-1}+1}^{P_{r-1}} \left| \frac{(a+\alpha)(a+\alpha+1)x_{P_{r-1}}^{(\alpha)}x_{n}^{(\alpha)}}{\left(x_{P_{r}}^{(\alpha)} - x_{P_{r-1}}^{(\alpha)}\right)x_{k}^{(\alpha)}(k-a)} \right| + \left| \frac{(a+\alpha)x_{n}^{(\alpha)}}{x_{P_{r}}^{(\alpha)} - x_{P_{r-1}}^{(\alpha)}} \right| + \left| \frac{(a+\alpha)(a+\alpha+1)x_{P_{r-1}}^{(\alpha)}x_{n}^{(\alpha)}}{\left(x_{P_{r}}^{(\alpha)} - x_{P_{r-1}}^{(\alpha)}\right)x_{P_{r}}^{(\alpha)}(P_{r}-a)} \right| + \sum_{k=P_{r}+1}^{n-1} \left| \frac{(a+\alpha)(a+\alpha+1)x_{n}^{(\alpha)}}{x_{k}^{(\alpha)}(k-a)} \right| + \left| \frac{-(a+\alpha)(n+1+\alpha)}{n-a} \right|.$$
(3.44)

Terms 1, 3, 4, and 6 of (3.44) are clearly bounded in n. Recalling that  $q_r^{(\alpha)} = 1 - x_{P_{r-1}}^{(\alpha)}/x_{P_r}^{(\alpha)}$ , the first summation may be written in the form

$$\left| \frac{(a+\alpha)(a+\alpha+1)x_n^{(\alpha)}}{q_r^{(\alpha)}x_{P_r}^{(\alpha)}} \right| \sum_{k=P_{r-1}+1}^{P_r-1} \left| \frac{x_{P_{r-1}}^{(\alpha)}}{x_k^{(\alpha)}(k-a)} \right|.$$
(3.45)

The summation is identical with the one in (3.40), and the above expression is uniformly bounded, since  $|x_n^{(\alpha)}| < 2|x_{P_r}^{(\alpha)}|$ . Using an argument similar to the one used in establishing (3.40), the second summation of (3.44) can be shown to be uniformly bounded.

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