SETS OF DIVERGENCE OF TAYLOR SERIES
AND OF TRIGONOMETRIC SERIES

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1. Introduction. If a set $E$ on the unit circle $C$ is of type $G_\delta$, there exists a Taylor series $\sum a_n z^n$ which diverges on $E$ and converges on $C - E$; this was shown by Herzog and Piranian in [3]. The same authors exhibited in [4] certain sets that are not of type $G_\delta$ and that are sets of divergence of Taylor series whose partial sums $s_n(z)$ are uniformly bounded on $C$. In Section 2 of the present paper we will prove, among other things, that every set of type $F_\sigma$ and of logarithmic measure zero is the set of divergence of a Taylor series.

Zygmund [6] showed that the partial products of the infinite product

$$
\prod_{k=1}^\infty [1 + \frac{i}{k}\cos 3^k \theta]
$$

coincide with certain partial sums of a Fourier series $\sum (a_n \cos n \theta + b_n \sin n \theta)$; this Fourier series has uniformly bounded partial sums, and it diverges on a set which has locally the power of the continuum. Tandori [5] exhibited a continuous function whose Fourier series has the same properties. In Section 3, we prove generalizations of Tandori's result which are analogous to two of the theorems in Section 2.

In Section 4, an analogue to Theorem 3 of Section 2 is proved for trigonometric series.

2. Taylor series. A set $E$ on the unit circle $C$ is of logarithmic measure zero provided it can be covered with a set of arcs of lengths $L_j$ (with $L_j < 1$ for $j = 1, 2, \ldots$) such that $\sum 1/|\log L_j|$ is arbitrarily small.

**Theorem 1.** If the set $E$ on $C$ is of logarithmic measure zero, there exists a function $f(z) = \sum a_n z^n$ with the following properties:

i) $f(z)$ is continuous on $|z| \leq 1$;

ii) $\sum a_n z^n$ diverges on $E$;

iii) the sequence $\{s_n(z)\}$ is uniformly bounded on $C$.

The proof of this theorem is based on the fact that the polynomials

$$
P_n(z) = \frac{1}{n} + \frac{z}{n-1} + \ldots + \frac{z^{n-1}}{1} - \frac{z^n}{1 - \frac{z}{2}} - \ldots - \frac{z^{2n-1}}{n}
$$

Received June 10, 1954.
are uniformly bounded on $C$ (see Fejér [2]; a very elementary proof that $|P_n(z)| < 4 + 2\pi$ is given in [1, pp. 42–43]). We choose a sequence of numbers $\varepsilon_k$, with $0 < \varepsilon_k < \frac{1}{8}$ and $\sum_{k=1}^{\infty} \varepsilon_k < 1$. For each index $k$, we can construct a set of open arcs $A_{kj}$, of lengths $L_{kj} < 1$, such that, for each $k, E \subset \bigcup_{j=1}^{\infty} A_{kj}$ and $\sum_{j=1}^{\infty} 1/|\log L_{kj}| < \varepsilon_k$. (Since $\varepsilon_k < \frac{1}{8}$, the $L_{kj}$ will actually be less than $\frac{1}{16}$.) We denote by $\omega_{kj}$ the midpoint of $A_{kj}$, and we choose integers $n_{kj}$ such that $1/(4L_{kj}) \leq n_{kj} \leq 1/(2L_{kj})$. Finally, we let

$$f(z) = \sum_{k,j} g_{kj}(z),$$
where

$$g_{kj}(z) = (\log n_{kj})^{-1} z^{m_{kj}} P_{n_{kj}}(z/\omega_{kj}).$$

It is assumed here that the integers $m_{kj}$ are chosen in such a way that no two of the polynomials $g_{kj}(z)$ contain like powers of $z$.

Since, by the foregoing inequalities,

$$\Sigma_{k,j} (\log n_{kj})^{-1} \leq \Sigma_{k,j} (|\log L_{kj} | - \log 4)^{-1} < \Sigma_{k,j} 2 |\log L_{kj} |^{-1} < 2,$$

the double series in (1) converges uniformly on $C$, and therefore $f(z)$ is continuous on $|z| \leq 1$.

If $z = e^{i\theta}$, the argument of each of the first $n$ terms in $P_n(z)$ lies between $-n\theta$ and $n\theta$. If in particular $-1/4n < \theta < 1/4n$, the real part of the sum of the first $n$ terms in $P_n(z)$ is greater than $\frac{1}{8} \log n$. For each point $z$ in $E$, there exist infinitely many $\omega_{kj}$ such that $|\arg(z/\omega_{kj})| < L_{kj}/2 \leq 1/4n_{kj}$. It follows that, for each $z$ in $E$, infinitely many of the polynomials $g_{kj}(z)$ have at least one partial sum that is greater than $\frac{1}{8}$ in modulus, and therefore the Taylor series of $f(z)$ diverges at all points of $E$.

To show that the partial sums $s_n(z)$ of this Taylor series are uniformly bounded on $C$, it is sufficient to observe that the partial sums of the series (1) are uniformly bounded and that the partial sums of the polynomials $g_{kj}(z)$ are bounded by a universal constant.

**Remark.** We actually proved a result slightly stronger than the theorem: there exist two positive universal constants $K_1$ and $K_2$, such that at each point of $E$ the Taylor series of our function $f(z)$ diverges with an oscillation greater than $K_1$, while $|s_n(z)| < K_2$ at all points of $C$.

**Theorem 2.** If the set $E$ on $C$ is of type $F_\sigma$ and of logarithmic measure zero, there exists a function $f(z) = \sum a_n z^n$ with the following properties:

i) $f(z)$ is continuous on $|z| \leq 1$;

ii) $\sum a_n z^n$ diverges on $E$ and converges on $C - E$;

iii) the sequence $\{s_n(z)\}$ is uniformly bounded on $C$. 

First we prove the theorem for the special case where the set $E$ is closed. We observe that, if $z = e^{i\theta}$, $\theta \neq 0$, the partial sums of the polynomial $P_n(z)$ have moduli less than $c/|\theta|$, where $c$ is a universal constant. (See, for example, [1, p. 43].) In the proof of Theorem 1, we now take the precaution of requiring that each of the arcs $A_{kj}$ contains a point of $E$. Then each point $z$ on $C - E$ is the midpoint of an arc of length $2\delta$ which contains at most a finite number of points $\omega_{kj}$. The convergence of $\sum a_n z^n$ at $z$ now follows from the fact that, for every pair $k$ and $j$ for which $\omega_{kj}$ does not lie in the $\delta$-neighborhood of $z$, the partial sums of $g_{kj}(z)$ have modulus less than $c/(\delta \log n_{kj})$. The theorem is therefore proved for the case where the set $E$ is closed.

To deal with the general case, we suppose that $E = \bigcup E_p$, where each of the sets $E_p$ is closed and has logarithmic measure zero. We construct for each set $E_p$ a function $f_p(z)$ in the manner which has just been described and in accordance with the remark made at the end of the proof of Theorem 1. We then set $f(z) = \sum_p K_3^p f_p(z)$, where $K_3$ is a positive constant small enough so that $K_1 > 2K_2 \sum_p K_3^p$.

If $z$ is a point in $E$, let $q$ be the smallest value of $p$ for which $z$ lies in $E_p$. The Taylor series of $f_p(z)$ converges at $z$ when $p < q$; the Taylor series of $K_3^q f_q(z)$ diverges at $z$ with an oscillation greater than $K_1 K_3^q$; and the partial sums of the Taylor series of the function $\sum_{p=q+1}^{\infty} K_3^p f_p(z)$ are bounded on $C$ by $K_2 \sum_{p=q+1}^{\infty} K_3^p < \frac{1}{2} K_1 K_3^q$. It follows that the divergence contributed by the term $K_3^q f_q(z)$ is not cancelled by the other terms, and therefore the Taylor series of $f(z)$ diverges at $z$.

If $z$ is a point of $C - E$ then, for all $p$, the Taylor series of $K_3^p f_p(z)$ converges at $z$ and has partial sums that are bounded on $C$ by $K_2 K_3^p$. Therefore the Taylor series of $f(z)$ converges at $z$. It is obvious that $f(z)$ has also the properties i) and iii) stated in Theorem 2. This completes the proof.

**Theorem 3.** If $E$ on $C$ is the union of two sets $E_1$ and $E_2$, where $E_1$ is of type $F_\sigma$ and of logarithmic measure zero, while $E_2$ is of type $G_\delta$, then there exists a Taylor series which diverges on $E$ and converges on $C - E$.

By Theorem 2, there exists a function $f(z)$ whose Taylor series converges on $C - E_1$, diverges on $E_1$ and has partial sums that are uniformly bounded on $C$; let $|s_n(z)| < B$. By the method of [3, p. 532, lines 17–20], a function $g(z)$ exists whose Taylor series converges on $C - E_2$ and diverges at every point $z_2$ of $E_2$ with an oscillation greater than some positive constant $b$, which is independent of $z_2$. If the constant $k$ is chosen greater than $2B/b$, the Taylor series of $f(z) + kg(z)$ provides the proof of the theorem.
3. Fourier series. In this and the next section, the interval $0 \leq \theta < 2\pi$ will be denoted by $I$ and the $n$th partial sum of the series

$$
(3) \quad \sum_{n=0}^{\infty} a_n \cos(n\theta - \theta_n)
$$

by $s_n(\theta)$.

**Theorem 4.** If the set $E^*$ on $I$ is of logarithmic measure zero, there exists a function $f(\theta)$ with the following properties:

i) $f(\theta)$ is continuous on the closure of $I$ and $f(0) = f(2\pi)$;

ii) the Fourier series (3) of $f(\theta)$ diverges on $E^*$;

iii) the sequence $\{s_n(\theta)\}$ is uniformly bounded on $I$.

**Theorem 5.** If the set $E^*$ on $I$ is of type $F_\sigma$ and of logarithmic measure zero, there exists a function $f(\theta)$ with the following properties:

i) $f(\theta)$ is continuous on the closure of $I$ and $f(0) = f(2\pi)$;

ii) the Fourier series (3) of $f(\theta)$ diverges on $E^*$ and converges on $I - E^*$;

iii) the sequence $\{s_n(\theta)\}$ is uniformly bounded on $I$.

For the proof of these two theorems, we map the set $E^*$ into a set $E$ on the unit circle $C$ in the obvious manner, and we use essentially the real part of the series (1), constructed in the preceding section. As far as continuity, boundedness of the partial sums, and (in the case of Theorem 5) convergence are concerned, no new problems arise. However, a certain refinement is necessary in order to ensure divergence of the Fourier series on the given set $E^*$. The difficulty lies in the fact that the exponent $m_{kj}$ in (2) may be very large compared with $n_{kj}$, and that therefore the real part of the sum of the first $n_{kj}$ terms of the polynomial $g_{kj}(z)$ may be zero even when $z$ lies very near to $\omega_{kj}$. We solve this difficulty by replacing the functions $g_{kj}(z)$ by the polynomials

$$
\delta_{kj}(z) = (\log n_{kj})^{-1} \left[ z^{m_{kj}} P_{n_{kj}}(z/\omega_{kj}) + z^{2m_{kj}} P_{2n_{kj}}(z/\omega_{kj}) \right].
$$

The $m_{kj}$ are here assumed to be chosen so that no two of the polynomials $h_{kj}(z)$ overlap, and also so that in each $h_{kj}(z)$ the two "halves" of the polynomial do not contain like powers of $z$.

Let $\varphi_{kj}(\theta)$ denote the argument of the sum of the first $n_{kj}$ terms of $P_{n_{kj}}(e^{i\theta})$. Then, for $-1/4n_{kj} < \theta < 1/4n_{kj}$, $|\varphi_{kj}(\theta)| < \pi/12$, and therefore at least one of the quantities

$$
|\cos[m_{kj}\theta + \varphi_{kj}(\theta)]| \quad \text{and} \quad |\cos[2m_{kj}\theta + \varphi_{kj}(\theta)]|
$$

is greater than $\cos(5\pi/12)$. (Note that, for any real $\beta$, at least one of the two values $\beta$ and $2\beta$ differs from the nearest multiple of $\pi$ by at most $\pi/3$.) This ensures that, for $|\text{arg}(z/\omega_{kj})| < 1/4n_{kj}$, the polynomial
$h_{kj}(z)$ contains a block of $n_{kj}$ terms whose sum has a real part of modulus greater than a positive universal constant. From here on, the proof proceeds as before, and we omit the details.

4. Trigonometric series. The following result is a natural analogue of Theorem 3.

**Theorem 6.** If $E^*$ on $I$ is the union of a set of type $G_\delta$ and a set of type $F_\sigma$, and of logarithmic measure zero, then there exists a trigonometric series which diverges on $E^*$ and converges on $I - E^*$.

To prove this theorem, we use the procedure outlined in the proof of Theorem 3, combined with the "doubling" process described in the proof of Theorems 4 and 5. We omit the details.

**BIBLIOGRAPHY**


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