

GENERAL INEQUALITIES FOR MULTIPOINT PADÉ APPROXIMANTS TO A STIELTJES FUNCTION EXPANDED AT REAL POINTS

S. TOKARZEWSKI AND E. WAJNRYB

(Communicated by J. Pečarić)

Abstract. In this paper we establish the general inequalities for diagonal and subdiagonal multi-point Padé approximants to a Stieltjes function f in terms of power expansion of f on the real line. The inequalities derived produce the best upper and lower bounds on f with respect to the given coefficients of Stieltjes series. As an example of applications sequences of upper and lower Padé bounds converging to the effective dielectric constant of a random array of spheres are evaluated.

1. Introduction

The properties of one- two- and three-point Padé approximants to a Stieltjes function, say f , were extensively investigated in recent years. The obtained results valid in a real domain read: (i) sequences of diagonal and subdiagonal one-point Padé approximants to an expansion of f at 0 form upper and lower bounds converging to f , cf. [1, 9, 15]; (ii) sequences of diagonal two-point Padé approximants to expansions of f at 0 and ∞ also form upper and lower bounds converging to f , cf. [6, 13]; (iii) sequences of diagonal three-point Padé approximants to expansions of f at $-1, 0, \infty$ form as previously upper and lower bounds converging to f , cf. [12]. The Padé bounds (i), (ii) and (iii) on f are the best ones with respect to the given finite number of Stieltjes series coefficients.

The aim of this paper is to establish the general inequalities for N -point Padé approximants to a Stieltjes function f in terms of a given finite number of coefficients of power expansions of f at real points z_1, z_2, \dots, z_N , where $z_j < z_N \leq \infty$, $j = 1, 2, \dots, N - 1$. The inequalities obtained confirm via simple mathematical formulae the special bounding properties of multipoint point Padé approximants to the Stieltjes functions reported earlier in [1, 3, 4, 5, 6, 12, 13] and predict new ones as well. As an example of practical applications the sequences of upper and lower Padé bounds converging to the effective dielectric constant of a random array of spheres are evaluated.

Mathematics subject classification (2010): 11J70, 41A21.

Keywords and phrases: N -point Padé approximants, Stieltjes functions, continued fractions.

2. Preliminaries

In this section the basic notions such as regular Stieltjes functions f , Stieltjes series representing f , inclusion regions of allowed values of f , error bounds for f , unified linear fractional transformation of f , multipoint fractional expansions of f and others are introduced.

2.1. Basic estimates of regular Stieltjes functions

We begin our consideration with the Stieltjes integral representation given by

$$\varphi(s) = \int_0^\infty \frac{d\gamma_\infty(v)}{1+sv}, \quad d\gamma_\infty(v) > 0, \quad \varphi(0) = \eta, \quad 0 < \eta \leq \infty. \tag{1}$$

By making the change of variables $s = z + 1$ and $v = \frac{u}{1-u}$ we obtain

$$\varphi(z+1) = \int_0^\infty \frac{d\gamma_\infty(v)}{1+(z+1)v} = \int_0^1 \frac{d\gamma(u)}{1+zu} = \chi(z), \quad \chi(-1) = \eta, \tag{2}$$

where

$$d\gamma(u) = (1-u)d\gamma_\infty\left[\frac{u}{1-u}\right] > 0. \tag{3}$$

The formula (3) transforms the measure $d\gamma_\infty(v)$ -defined in the infinite interval $[0, \infty]$ to the measure $d\gamma(u)$ -defined in the finite one $[0, 1]$. Now without loss of generality we assume $\eta = 1$. For any value of $\eta \in (0, \infty]$ the considerations are analogous. On account of that we can limit our studies to the regular Stieltjes functions f representing in the theory, for example of inhomogeneous media, the effective transport coefficients of composites such as electric and thermal conductivities, dielectric constants, magnetic permittivities, diffusion coefficients [10].

DEFINITION 1. The N power expansions

$$f(z) = \sum_{i=0}^{p_j-1} c_{ij}(z-z_j)^i + O((z-z_j)^{p_j}), \quad j = 1, 2, \dots, N, \tag{4}$$

$$c_{ij} = c_i(z_j) = \frac{f^{(i)}(z_j)}{i!}, \quad f_1^{(i)}(z_j) = \left. \frac{d^i f(z)}{d^i(z)} \right|_{z=z_j}, \quad i = 0, 1, \dots, p_j - 1$$

of the function

$$f(z) = \int_0^1 \frac{d\gamma(u)}{1+zu}, \quad \gamma(0) = 0, \quad d\gamma(u) \geq 0, \quad z \in \mathbb{C} \setminus [-\infty, -1) \tag{5}$$

satisfying the condition

$$f(-1) = 1 \tag{6}$$

we call regular Stieltjes series (4)–(6) representing the regular Stieltjes function (5)–(6).

Due to (4)–(6) the regular Stieltjes series possess radii of convergence at least 1 and take at $z = -1$ the values 1. From (5)–(6), it follows: f is real symmetric, i.e. it takes complex conjugate values when the variable z is complex-conjugated $f(z^*) = [f(z)]^*$. Furthermore, if z_s and z_r^* are conjugated numbers then coefficients c_{is} and c_{ir}^* of (4) are complex-conjugated ones. With Definition 1 are connected inseparably the sets:

- Of non-decreasing functions γ

$$\Gamma_P = \Gamma_{z_1, z_2, \dots, z_N}^{p_1, p_2, \dots, p_N, +1} = \{ \gamma; c_{ij} \text{ given, } \gamma(u) \text{ fulfil (4)–(6)} \}. \tag{7}$$

- Of non-increasing functions of Stieltjes f :

$$\Phi_P = \Phi_{z_1, z_2, \dots, z_N}^{p_1, p_2, \dots, p_N, +1} = \left\{ f; f(\cdot) = \int_0^1 \frac{d\gamma(u)}{1+(\cdot)u}, \gamma \in \Gamma_P \right\}. \tag{8}$$

- Of admissible values of $f(z_0)$ called the inclusion region of $f(z_0)$:

$$\Phi_P(z_0) = \Phi_{z_1, \dots, z_N}^{p_1, \dots, p_N, +1}(z_0) = \left\{ f(z_0); f(z_0) = \int_0^1 \frac{d\gamma(u)}{1+z_0u}, \gamma \in \Gamma_P \right\}. \tag{9}$$

- Of a boundary of admissible values of $f(z_0)$ called the error bound for $f(z_0)$

$$\phi_P(z_0) = \phi_{z_1, z_2, \dots, z_N}^{p_1, p_2, \dots, p_N, +1}(z_0) = \partial \Phi_P(z_0). \tag{10}$$

The column $\begin{smallmatrix} p_j \\ z_j \end{smallmatrix}$ denotes the numbers of known coefficients p_j of power expansions of f at z_j , $j = 1, 2, \dots, N$, while $\begin{smallmatrix} +1 \\ -1 \end{smallmatrix}$ informs that $f(-1) = 1$. Parameter $P = \sum_{j=1}^N p_j + 1$ determines the number of available information about f given by (4) and (6). It is worth noting that if $f'(z_0) \in \Phi_P(z_0)$ and if $f''(z_0) \in \Phi_P(z_0)$ and if $0 \leq \zeta \leq 1$ then

$$[\zeta f'(z_0) + (1 - \zeta)f''(z_0)] \in \Phi_P(z_0). \tag{11}$$

Inclusions regions $\Phi_P(z_0)$ of admissible values $f(z_0)$ of a Stieltjes function f are convex. Now our aim is:

PROBLEM 2. *By starting from $\sum_{j=1}^N p_j$ coefficients of Stieltjes series (4) and the equality (6) we evaluate an inclusion region $\Phi_P(z_0)$ estimating $f(z_0)$ at $z_0 \neq z_j$, $j = 1, 2, \dots, N$.*

2.2. Unified continued fraction expansion of a regular Stieltjes functions

We solve Problem 2 by means of a U -linear fractional transformation developed in [14]. The U -transformation relates the Stieltjes function f_1 with the Stieltjes ones f_2 and f_3, \dots , and f_{N+1} via the relations

$$z f_1(z) = z_1 f_1(z_1) + \frac{f_1(z_1)(z-z_1)}{1+z\theta_2 f_2(z)}, \quad z f_2(z) = z_2 f_2(z_2) + \frac{f_2(z_2)(z-z_2)}{1+z\theta_3 f_3(z)}, \dots, \tag{12}$$

$$z f_j(z) = z_j f_j(z_j) + \frac{f_j(z_j)(z-z_j)}{1+z\theta_{j+1} f_{j+1}(z)}, \quad \dots, \quad z f_N(z) = z_N f_N(z_N) + \frac{f_N(z_N)(z-z_N)}{1+z\theta_{N+1} f_{N+1}(z)},$$

where θ_{j+1} are chosen in such a way that $f_j(-1) = 1, j = 1, 2, \dots, N + 1$. Here for the sake of simplicity we assume that

$$-1 < z_1 < z_2 < \dots < z_{N-1} < z_N. \tag{13}$$

Relations (12) lead to the U -continued fraction representation of $zf_1(z)$

$$zf_1(z) = z_1 f_1(z_1) + \frac{f_1(z_1)(z - z_1)}{1 + \theta_2 \left(z_2 f_2(z_2) + \frac{f_2(z_2)(z - z_2)}{1 + \theta_3 \left(\dots + \frac{\dots}{1 + \theta_{N+1} z f_{N+1}(z)} \right)} \right)}. \tag{14}$$

It is convenient to rewrite (14) as follows

$$zf_1(z) = \left(z_1 f_1(z_1) + \frac{f_1(z_1)(z - z_1)}{1 + \theta_2} \right)_{\times} \left(z_1 f_1(z_1) + \frac{f_1(z_1)(z - z_1)}{1 + \theta_2} \right) \dots_{\times} \left(f_N(z_N) + \frac{f_N(z_N)(z - z_N)}{1 + \theta_N} \right)_{\times} z f_{N+1}(z). \tag{15}$$

The following abbreviations of (15)

$$zf_1(z) = \bigvee_{k=1}^N \left(z_k f_k(z_k) + \frac{f_k(z_k)(z - z_k)}{1 + \theta_{k+1}} \right)_{\times} z f_{N+1}(z), \tag{16}$$

or

$$zf_1(z) = U_N(z)_{\times} z f_{N+1}(z), \quad U_N(z) = \bigvee_{k=1}^N \left(z_k f_k(z_k) + \frac{f_k(z_k)(z - z_k)}{1 + \theta_{k+1}} \right) \tag{17}$$

will be used in the sequel. Here N denotes the number of floors (dashes) of the U -continued fraction, see(14).

3. Allowed range of values of a Stieltjes function

In this subsection we evaluate the inclusion region $\Phi_P(z)$ estimating $f_1(z)$ at any point z of the cut $(-\infty, -1)$ complex plane. To this end we use the U -continued fraction rewritten in a general form (cf. (16))

$$zf_1(z) = \left(\bigvee_{k=1}^N \bigvee_{j=P_{k-1}+1}^{P_k} \left(z_k f_j(z_k) + \frac{f_j(z_k)(z - z_k)}{1 + \theta_{j+1}} \right) \right)_{\times} z f_P(z), \tag{18}$$

$$P_0 = 0, P_j = \sum_{i=1}^j p_i, \quad P = P_N + 1, \quad j = 1, 2, \dots, N.$$

The terms $f_k(z_k)$ and $\theta_{k+1}, k = 1, 2, \dots, N$ are determined uniquely by the coefficients of the power series (4) and the condition (6). It is proved in [14]: if $f_1(z)$ is a regular Stieltjes function then $f_P(z)$ is a regular Stieltjes one as well. Hence the Problem 2 reduces to (cf. (18)):

Table 1: Coefficients of continued fraction expansion of a Stieltjes function $f_1(z)$ from power series (23)

k	1	2	3	4	5	6	7	8
$f_k(z_k)$	0.5	0.5	0.5	0.5	0.4142	0.2899	0.2612	0.2403
θ_{k+1}	0.5	0.5	0.5	0.5	0.4142	0.2899	0.2612	0.2403

PROBLEM 3. By starting from the equality $f_P(-1) = 1$ only, we evaluate an inclusion region $\Phi_1(z)$ estimating $f_P(z)$ at any point z of the cut $(-\infty, -1)$ complex plane (cf. (9)).

Since a set $\Phi_1(z)$ is convex, it suffices to compute the boundary $\phi_1(z)$ of $\Phi_1(z)$ given by (10). Such a computations were carried out by Baker [1, Chapter 17, Eq.17.16, R=1]. He obtained

$$\phi_1(z) = \{w \in \mathbb{C} : w = F_1(z, u); -1 \leq u \leq 1\},$$

$$F_1(z, u) = \begin{cases} u + 1, & -1 \leq u \leq 0, \\ \frac{1-u}{1+zu}, & 0 \leq u \leq 1. \end{cases} \tag{19}$$

By replacing in (18) $f_1(z)$ by $F_P(z, u)$ and $f_P(z)$ by $F_1(z, u)$ we come to the bounding function $F_P(z, u)$ (cf. (19)₂)

$$F_P(z, u) = \frac{1}{z} \bigvee_{k=1}^N \left(\bigvee_{j=p_{k-1}+1}^{P_k} \left(z_k f_j(z_k) + \frac{f_j(z_k)(z - z_k)}{1 + \theta_{j+1}} \right) \right) \times z F_1(z, u), \tag{20}$$

determining the error bounds $\phi_P(z)$ for $f_1(z)$

$$\phi_P(z) = \{w \in \mathbb{C} : w = F_P(z, u); -1 \leq u \leq 1\}. \tag{21}$$

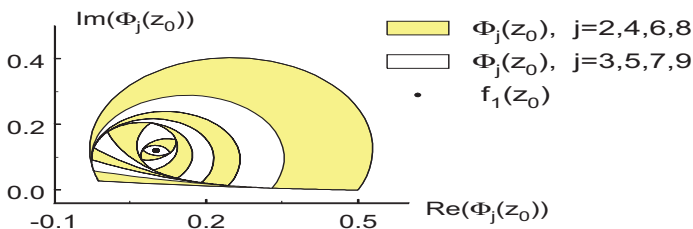


Figure 1: Sequence of inclusion regions $\Phi_2(z_0), \Phi_3(z_0), \dots, \Phi_9(z_0)$ of a Stieltjes function $f_1(z_0)$ calculated from Stieltjes series

From the definition (9), it follows at once the inclusion relations

$$f_1(z) \in \Phi_P(z) \subset \Phi_{P-1}(z) \subset \dots \subset \Phi_1(z). \tag{22}$$

leading to:

CONCLUSION 4. The inclusion region $\Phi_P(z)$ forms the best estimate of $f_1(z)$ obtainable using only the given P power series coefficients, and that the use of additional power ones (higher P) improves the estimates $\Phi_P(z)$ of $f_1(z)$.

In order to illustrate the Conclusion 4 we take as an input data the Stieltjes series $f_1(z)$ expanded at $z_1 = 0, z_2 = 1, z_3 = 5, z_4 = 7$ and $z_5 = 9$

$$f_1(z) = \frac{1}{2} - \frac{1}{8}z + \frac{1}{16}z^2 - \frac{5}{128}z^3 + O(z^4); \quad f_1(z) = 0.4142 + O(z-1),$$

$$f_1(z) = 0.2899 + O(z-5); \quad f_1(z) = 0.2612 + O(z-7); \quad f_1(z) = 0.2403 + O(z-9). \tag{23}$$

By substituting (23) to (20) and (20) to (21) we obtain the bounding functions $F_P(z_0, u)$ and consequently the error bounds $\phi_P(z_0)$, $z_0 = -15 - i30$, $P = 2, 3, \dots, 9$. For example $F_9(z_0, u)$ is equal to (see Table 1).

$$F_9(z_0, u) = \frac{1}{z} \sqrt[k=1]{5} \left(\sqrt[j=P_k]{j=P_{k-1}+1} \left(z_k f_j(z_k) + \frac{f_j(z_k)(z_0 - z_k)}{1 + \theta_{j+1}} \right) \right)_{\times} z F_1(z_0, u), \tag{24}$$

$$P_0 = 0, \quad P_1 = 4, \quad P_2 = 5, \quad P_3 = 6, \quad P_4 = 7, \quad P_5 = 8.$$

The results of the numerical calculations of $\Phi_P(z_0)$, $z_0 = -15 - i30$, $P = 2, 3, \dots, 9$ are depicted in Fig. 1.

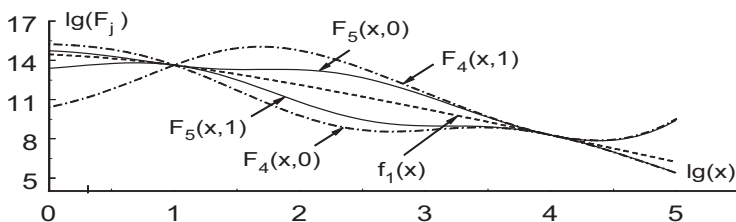


Figure 2: Sequences of Padé approximants $F_4(x,0), F_4(x,1), F_5(x,1)$, and $F_5(x,0)$, forming upper and lower bounds on a Stieltjes function $f_1(x) = -\ln(0.5(x+2))/x/\ln(0.5)$, see, inequalities (51) and (52).

3.1. Real domain

The real domain is a particular case of the complex one. The elementary bounding function $F_1(z, u)$ (19)₂ reduces to

$$F_1(x, u) = 1 - u, \quad 0 \leq u \leq 1, \tag{25}$$

while $F_P(x, u)$ and $\phi_P(x)$ takes the forms (cf. (20))

$$F_P(x, u) = \frac{1}{x} \sqrt[k=1]{N} \left(\sqrt[j=P_k]{j=P_{k-1}+1} \left(z_k f_j(z_k) + \frac{f_j(z_k)(x - z_k)}{1 + \theta_{j+1}} \right) \right)_{\times} x(1 - u), \tag{26}$$

$$0 \leq u \leq 1, \quad P_0 = 0, \quad P_j = \sum_{i=1}^j p_j, \quad P = P_N + 1, \quad j = 1, 2, \dots, N.$$

Table 2: First seven coefficients of a power expansion of a Stieltjes function $(q(x) - 1)/x$ representing an effective dielectric constant $q(x)$ of a random array of spheres (cf. (57))

j	1	2	3	4	5	6	7
c_j	0.3	-0.07	0.018780	-0.005903	0.002174	-0.000918	0.000430

and (cf. (26))

$$\phi_P(x) = \Phi_P(x) = \{w \in R : w = F_P(x, u); 0 \leq u \leq 1\}. \tag{27}$$

From (27), it follows that $\phi_P(x)$ is the interval with the ends determined by the Padé approximants $F_P(x, 1)$ and $F_P(x, 0)$. Thus we conclude:

CONCLUSION 5. The Stieltjes function $f_1(x)$ lies between the Padé approximants $F_P(x, 1)$ and $F_P(x, 0)$ to (4) and (4)–(6), respectively.

Now we establish the general inequalities for a Stieltjes function $f_1(x)$ and its Padé approximants $F_P(x, 1)$ and $F_P(x, 0)$. We start from the relations

$$\lim_{x \rightarrow \infty} F_P(x, 0) = 0 \text{ for } P \text{ even and } \lim_{x \rightarrow \infty} F_P(x, 0) > 0 \text{ for } P \text{ odd.} \tag{28}$$

Due to Conclusion 5 from (28) follows

$$(-1)^P F_P(x, 0) < (-1)^P f_1(x) < (-1)^P F_P(x, 1) \text{ if } z_N < x < \infty. \tag{29}$$

Since $f_1(z_N) = F_P(z_N, 0) = F_P(z_N, 1)$ then

$$(-1)^{P-1} F_P(x, 0) < (-1)^{P-1} f_1(x) < (-1)^{P-1} F_P(x, 1) \text{ if } z_{N-1} < x < z_N. \tag{30}$$

Since $f_1(z_{N-1}) = F_P(z_{N-1}, 0) = F_P(z_{N-1}, 1)$ we have

$$(-1)^{P-2} F_P(x, 0) < (-1)^{P-2} f_1(x) < (-1)^{P-2} F_P(x, 1) \text{ if } z_{N-2} < x < z_{N-1}. \tag{31}$$

Further restrictions $f(z_{N-1}) = F_P(z_{N-1}, 0) = F_P(z_{N-1}, 1)$ lead to

$$(-1)^{P-3} F_P(x, 0) < (-1)^{P-3} f_1(x) < (-1)^{P-3} F_P(x, 1) \text{ if } x_{N-3} < x < x_{N-2}. \tag{32}$$

By analyzing the relations (29)–(32) we deduce the general inequalities relating the Stieltjes function $f_1(x)$ to its Padé approximants $F_P(x, 1)$ and $F_P(x, 0)$

$$(-1)^{L_P(x)} F_P(x, 0) \leq (-1)^{L_P(x)} f_1(x) \leq (-1)^{L_P(x)} F_P(x, 1), \tag{33}$$

where

$$L_P(x) = \sum_{j=1}^N p_j H(x - z_j) + 1, \quad H(x) = 0 \text{ if } x < 0 \text{ or } H(x) = 1 \text{ if } x \geq 0 \tag{34}$$

is a piecewise function depending on the input information x , z_j and p_j , $j = 1, 2, \dots, N$, see (4) and (6).

Now we show, that the inequalities (33)–(34) are valid for the Padé approximants $F_P(x, 1)$ and $F_P(x, 0)$ to $f_1(x)$ expanded at $z_N = \infty$ as well. To this end we consider the formal equalities

$$f_1(x) = \frac{1}{x} \sum_{i=0}^{\infty} d_i^{\infty} \left(\frac{1}{x}\right)^i = \frac{1}{x} \sum_{i=0}^{\infty} d_i^{\infty} \left(\frac{1}{x} - \frac{1}{z_N}\right)^i = \sum_{i=0}^{\infty} c_{iN} (x - z_N)^i, \quad z_N \rightarrow \infty. \tag{35}$$

The relations (35) impose on the coefficients c_{iN} and d_j^{∞} , $j = 1, 2, \dots, i$ the restrictions

$$\frac{\partial^n}{\partial x^n} \left[\sum_{i=0}^{\infty} c_{iN} (x - z_N)^i \right]_{x=z_N} = \frac{\partial^n}{\partial x^n} \left[\frac{1}{x} \sum_{i=0}^{\infty} d_i^{\infty} \left(\frac{1}{x} - \frac{1}{z_N}\right)^i \right]_{x=z_N}, \quad n = 0, 1, \dots \tag{36}$$

Hence the Padé approximants $F_P(x, 1)$, $F_P(x, 0)$ to (cf. (35)₂)

$$f_1(x) = \frac{1}{x} \sum_{i=0}^{\infty} d_i^{\infty} \left(\frac{1}{x}\right)^i \tag{37}$$

and the Padé ones $F_P^{z_N}(x, 1)$, $F_P^{z_N}(x, 0)$ to (cf. (37)₄)

$$f_1^{z_N}(x) = \sum_{i=0}^{\infty} c_{iN} (d_0^{\infty}, d_1^{\infty}, \dots, d_i^{\infty}) (x - z_N)^i \tag{38}$$

satisfy the relations

$$F_P(x, 0) = \lim_{z_N \rightarrow \infty} F_P^{z_N}(x, 0), \quad F_P(x, 1) = \lim_{z_N \rightarrow \infty} F_P^{z_N}(x, 1). \tag{39}$$

For example the general relations (35)–(39) transform the power series given by

$$f_1(x) = 1 + O(x + 1), \quad f_1(x) = \frac{1}{x} \left(1 - \frac{10}{3} \left(\frac{1}{x}\right) + O\left(\left(\frac{1}{x}\right)^2\right) \right) \tag{40}$$

to the power ones

$$f_1(x) = 1 + O(x + 1), \quad f_1^{z_N}(x) = \frac{1}{z_N} + \frac{10 - 3z_N}{3z_N^3} (x - z_N) + O((x - z_N)^2). \tag{41}$$

From (41), it follows the distribution function (cf. (34))

$$L_2 = H(x + 1) + H(x - z_N), \quad x < z_N. \tag{42}$$

The Padé approximants $F_2(x, 0)$ to (40) and the Padé ones $F_2^{z_N}(x, 0)$ to (41) equal to

$$F_2(x, 0) = \frac{1}{x+2} \quad \text{and} \quad F_2^{z_N}(x, 0) = \frac{1}{1+(x+1)\frac{z_N-1}{z_N+1}} \tag{43}$$

confirm the relations (39). Moreover from (42) and (33)–(34) we obtain the inequality

$$f_1(x) < \frac{x}{x+2}, \quad x \geq -1. \tag{44}$$

valid for any Stieltjes function $f_1(x)$ satisfying (40).

4. Particular cases of the general inequality

Consider now the sequences of Padé approximants $F_{P-j}(x, 1)$ and $F_{P-j}(x, 0)$, $j = 1, 2, \dots, P - 1$. They satisfy the inequalities (cf. (33)–(34))

$$(-1)^{L_{P-j}(x)} F_{P-j}(x, 0) \leq (-1)^{L_{P-j}(x)} f_1(x) \leq (-1)^{L_{P-j}(x)} F_{P-j}(x, 1), \quad j = 1, 2, \dots, P - 1. \tag{45}$$

Due to Conclusion 4 the formulae (45) transform to:

If $L_{P-j}(x) = L_P(x) - j$ then

$$\begin{aligned} (-1)^{L_P(x)} F_{P-2}(x, 0) &\leq (-1)^{L_P(x)} F_{P-1}(x, 1) \leq (-1)^{L_P(x)} F_P(x, 0) \leq (-1)^{L_P(x)} f_1(x) \\ (-1)^{L_P(x)} f_1(x) &\leq (-1)^{L_P(x)} F_P(x, 1) \leq (-1)^{L_P(x)} F_{P-1}(x, 0) \leq (-1)^{L_P(x)} F_{P-2}(x, 1). \end{aligned} \tag{46}$$

If $L_{P-j}(x) = L_P(x)$ then

$$\begin{aligned} (-1)^{L_P(x)} F_{P-2}(x, 0) &\leq (-1)^{L_P(x)} F_{P-1}(x, 0) \leq (-1)^{L_P(x)} F_P(x, 0) \leq (-1)^{L_P(x)} f_1(x) \\ (-1)^{L_P(x)} f_1(x) &\leq (-1)^{L_P(x)} F_P(x, 1) \leq (-1)^{L_P(x)} F_{P-1}(x, 1) \leq (-1)^{L_P(x)} F_{P-2}(x, 1). \end{aligned} \tag{47}$$

As an example illustrating the inequalities (46) and (47) we consider the power expansions

$$f_1(x) = 0.2584962 + 0.01382716(x - 10) + O((x - 10)^2), \tag{48}$$

$$f_1(x) = 0.001228800 + 0.1084559 \cdot 10^{-6}(x - 10^4) + O((x - 10^4)^2),$$

of the Stieltjes function

$$f_1(x) = -\frac{1}{x} \frac{\ln(0.5(x + 2))}{\ln(0.5)}, \quad f_1(-1) = 1. \tag{49}$$

For (48) we have (cf. (34))

$$L_5(x) = H(x + 1) + 2H(x - 10) + 2H(x - 10^4). \tag{50}$$

The function (50) substituted to (46) and (47) yield

$$F_4(x, 0) \leq F_5(x, 1) \leq f_1(x) \leq F_5(x, 0) \leq F_4(x, 1) \quad \text{if } x \in (10, 10^4) \tag{51}$$

and

$$F_4(x, 1) \leq F_5(x, 1) \leq f_1(x) \leq F_5(x, 0) \leq F_4(x, 0) \quad \text{if } x \in (1, 10). \tag{52}$$

Fig. 1 presents the Padé approximants $F_4(x, 0)$, $F_4(x, 1)$, $F_5(x, 0)$ and $F_5(x, 1)$ calculated from power series (48).

The following particular sequences of the multipoint Padé approximants $F_P(x, 0)$ to a Stieltjes function $f_1(x)$ are investigated in [4, Theorem 6.1] and [5, Theorem 12.1]

$$F_{4m+1}(x, 0), L_{4m+1}(x) = 2m + 1 \text{ and } F_{4m+3}(x, 0), L_{4m+3}(x) = 2m + 2. \tag{53}$$

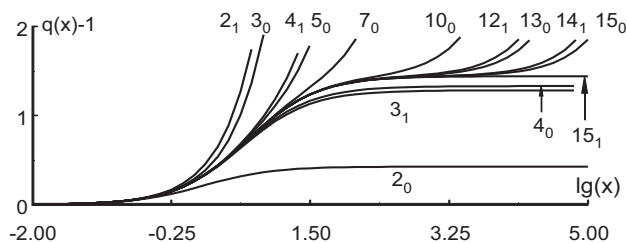


Figure 3: Sequence of lower $2_0, 3_1, 4_0, \dots, 15_1$ and upper $2_1, 3_0, 4_1, \dots, 15_0$ Padé bounds converging to the effective dielectric constant $q(x) - 1$ of a random array of spheres of volume fraction $\varphi = 0.3$. The notations for Padé approximants $K_0 = xF_K(x, 0)$ and $K_1 = xF_K(x, 1)$, $K = 2, 3, \dots, 15$ are introduced.

By substituting (53) to (33) we obtain

$$(-1)^{2m+2}F_{4m+3}(x, 0) < (-1)^{2m+2}f_1(x) < (-1)^{2m+1}F_{4m+1}(x, 0). \tag{54}$$

Due to Conclusion 4 from (54), it follows the particular inequalities

$$\begin{aligned} f_1(x) < \dots < F_{13}(x, 0) < F_9(x, 0) < F_5(x, 0) < F_1(x, 0) \\ F_3(x, 0) < F_7(x, 0) < F_{11}(x, 0) < F_{15}(x, 0) < \dots < f_1(x). \end{aligned} \tag{55}$$

predicted by the Theorems [4, Theorem 6.1] and [5, Theorem 12.1], where

$$F_{4m+1}(x, 0) = \frac{\sigma_{2m}(x)}{\varphi_{2m}(x)}, \quad F_{4m+3}(x, 0) = \frac{\sigma_{2m+1}(x)}{\varphi_{2m+1}(x)}, \quad \alpha < x < \beta. \tag{56}$$

5. Example of practical applications

In order to apply the general inequalities (33)–(34) to practical calculations we consider a power expansion of a Stieltjes function

$$f_1(x) = \varphi - \frac{1}{3}\varphi(1 - \varphi)x + \sum_{j=2}^{P-1} c_j x^j + O(x^P), \quad f_1(-1) \leq 1 \tag{57}$$

representing the effective dielectric constant $q(x)$ of random array of spheres via the relation

$$f_1(x) = \frac{q(x) - 1}{x}, \quad x = h - 1, \quad h = \frac{\mu_2}{\mu_1}. \tag{58}$$

Here μ_1 and μ_2 are dielectric constants of a matrix and spheres, while φ denotes an inclusion volume fraction. Coefficients c_j , $j = 2, 3, \dots$ are calculated by the method reported in [7, 8, 11]. The first seven ones are gathered in Table 2. Recurrence relations (12) are used to calculate the Padé bounds $F_P(x, 1)$ and $F_P(x, 0)$, $P = 2, 3, \dots, 15$ to power series (57). The products $xF_P(x, 1)$ and $xF_P(x, 0)$, $P = 2, 3, \dots, 15$ representing the effective dielectric constant $q(x) - 1$ of a random array of spheres are depicted in Fig. 3, see (58). Note that Padé bounds $F_P(x, 1)$ and $F_P(x, 0)$, $x > 0$, $P = 2, 3, \dots, 15$ satisfy the fundamental inequalities (46).

6. Summary and final remarks

It has been established the general inequalities (33)–(34) for multipoint Padé approximants to a regular Stieltjes function f expanded to Taylor-series at a finite number of real points. The inequalities derived allow us to specify Padé approximants $F_P(x, 1)$ and $F_P(x, 0)$ as upper and lower bounds on f in dependence on the input parameters x , p_j and x_j , $j = 1, 2, \dots, N$ characterizing the Stieltjes series (4). In order to do it, it suffices to construct from (4) and (6) a distribution function (34) and substitute it to the relations (33). Numerical examples of applications of the general inequalities (33)–(34) and their particular cases (46) and (47) has been presented, see Fig. 2 and 3.

We incorporate into estimates of a Stieltjes function f a finite number of coefficients of power expansions of f available at arbitrary number of real points x_1, x_2, \dots, z_N , while Baker [1, 2] deals with one power expansion of f at 0 and the set of N discrete values $f(x_1), f(x_2), \dots, f(z_N)$ only. On account of that his bounds are particular cases of the Padé ones produced by the inequalities (33)–(34). The bounding properties of multipoint Padé approximants reported earlier in [3, 4, 5] are also particular cases of the inequalities (33)–(34).

Acknowledgements. The authors were supported by the Ministry of Science and Higher Education (Poland) through the Grants No 4 T07A 053 28.

REFERENCES

- [1] G. BAKER, JR, *Essentials of Padé Approximants*, Academic Press, New York, USA, 1975.
- [2] G. A. BAKER, JR AND P. GRAVES-MORRIS, *Padé Approximants*, volume 59 of *Encyclopedia of Mathematics and its Applications*, Cambridge University Press, London, second edition, 1996.
- [3] M. BARNSELY, *The bounding properties of the multipoint Padé approximant to a series of Stieltjes on the real line*, *J. Math. Phys.*, **14**, 3 (1973).
- [4] A. BULTHEEL, P. GONZÁLES-VERA, E. HENDRICKSEN, AND O. NJASTAD, *Monotonicity of multipoint padé approximants*, Preprint of paper presented at ICRA99, pages 1–12, 1999. <http://citeseerx.ist.psu.edu/viewdoc/summary?doi=10.1.1.43.7800>.
- [5] A. BULTHEEL, P. GONZÁLES-VERA, E. HENDRIKSEN, AND O. NJASTAD, *Orthogonal rational functions on the real half line with poles in [-infinity, zero]*. *J. Comput. Appl. Math.*, **179** (2005), 121–151.
- [6] A. BULTHEEL, P. GONZÁLES-VERA, AND R. ORIVE, *Quadrature on the half-line and two-point Padé approximants to Stieltjes functions, Part I, Algebraic aspects*, *J. of Comp. Appl. Math.*, **65** (1995), 57–72.
- [7] B. CICHOCKI AND B. U. FELDERHOF, *Electrostatic spectrum and dielectric constant of nonpolar hard sphere fluids*, *J. Chem. Phys.*, **90**, 9 (May 1989), 4960–496.
- [8] B. CICHOCKI AND B. U. FELDERHOF, *Cavity field and reaction in nonpolar fluids*, *J. Chem. Phys.*, **92**, 10 (May 1992), 6104–6111.
- [9] J. GILEWICZ AND A. P. MAGNUS, *Optimal inequalities of Padé approximants errors in the Stieltjes case: Closing result*, *Integral Transform. Spec. Funct.*, **1** (1993), 9–18.
- [10] K. GOLDEN AND G. PAPANICOLAOU, *Bounds for effective parameters of heterogeneous media by analytic continuation*, *Comm. Math. Phys.*, **90**, 4 (1983), 473–491.
- [11] K. HINSEN AND B. FELDERHOF, *Dielectric constant of a suspension of uniform spheres*, *Physical Review B*, **46**, 20 (November 1992), 12955–12963.
- [12] S. TOKARZEWSKI, *N-point Padé approximants to real valued Stieltjes series with nonzero radii of convergence*, *J. Comp. Appl. Math.*, **75** (1996), 259–280.

- [13] S. TOKARZEWSKI, *Two- point Padé approximants for the expansion of Stieltjes function in a real domain*, J. Comp. Appl. Math., **67** (1996), 59–72.
- [14] S. TOKARZEWSKI, A. MAGNUS, AND J. GILEWICZ, *Estimation of a Stieltjes function expanded to Taylor series at complex conjugate points*, J. Comp. Appl. Math., **233**, 3 (2009), 835–841.
- [15] S. TOKARZEWSKI AND J. J. TELEGA, *Bounds on effective moduli by analytical continuation of the Stieltjes function expanded at zero and infinity*, Z. angew. Math. Phys., **48** (1997), 1–20.

(Received March 20, 2009)

S. Tokarzewski
Institute of Fundamental Technological Research
Polish Academy of Sciences
Pawińskiego 5b
02-106 Warsaw
Poland
e-mail: stokarz@ippt.gov.pl

E. Wajnryb
Institute of Fundamental Technological Research
Polish Academy of Sciences
Pawińskiego 5b
02-106 Warsaw
Poland
e-mail: ewajnryb@ippt.gov.pl