

Convergence of modified approximants associated with orthogonal rational functions.

A. Bultheel
P. Gonzalez-Vera
E. Hendriksen
O. Njåstad

Abstract

Let $\{\alpha_n\}$ be a sequence in the unit disk $D = \{z \in \mathbf{C} : |z| < 1\}$ consisting of a finite number of points cyclically repeated, and let \mathcal{L} be the linear space generated by the functions $B_n(z) = \prod_{k=0}^n -\frac{\alpha_k}{|\alpha_k|} \frac{(z - \alpha_k)}{(1 - \bar{\alpha}_k z)}$. Let $\{\varphi_n(z)\}$ be orthogonal rational functions obtained from the sequence $\{B_n(z)\}$ (orthogonalization with respect to a given functional on \mathcal{L}), and let $\{\psi_n(z)\}$ be the corresponding functions of the second kind (with superstar transforms $\varphi_n^*(z)$ and $\psi_n^*(z)$ respectively). Interpolation and convergence properties of the modified approximants $R_n(z, u_n, v_n) = \frac{u_n \psi_n(z) - v_n \psi_n^*(z)}{u_n \varphi_n(z) + v_n \varphi_n^*(z)}$ that satisfy $|u_n| = |v_n|$, are discussed.

Keywords: Orthogonal rational functions, Rational interpolation.

AMS (MOS) Classification: Primary 42C05. Secondary: 30D50, 41A20.

1 Preliminaries

We shall use the notation $\mathbf{T} = \{z \in \mathbf{C} : |z| = 1\}$, $\mathbf{D} = \{z \in \mathbf{C} : |z| < 1\}$ for the unit circle and the unit disk. The kernel $D(t, z)$ is defined by

$$D(t, z) = \frac{t+z}{t-z}. \quad (1.1)$$

Let μ be a finite Borel measure on $[-\pi, \pi]$. The integral transform Ω_μ is defined as the Carathéodory function

$$\Omega_\mu(z) = \int_{\mathbf{T}} D(t, z) d\mu(t). \quad (1.2)$$

(We use the simplified notation above for $\int_{-\pi}^{\pi} D(e^{i\theta}, z) d\mu(\theta)$, and analogously in similar cases.)

The real part of a Carathéodory function is a positive harmonic function in \mathbf{D} , and vice versa. (Recall Riesz-Herglotz representation theorem. Note that the real part of the kernel $D(t, z)$ is the Poisson kernel.)

The substar conjugate f_* of a function f is defined as

$$f_*(z) = \overline{f(1/\bar{z})}. \quad (1.3)$$

When f is a rational function or a series expansion, this may also be written as

$$f_*(z) = \bar{f}(1/z) \quad (1.4)$$

where the bar denotes conjugation of the coefficients. The inner product \langle, \rangle_μ is defined on $\mathbf{C}(\mathbf{T}) \times \mathbf{C}(\mathbf{T})$ by

$$\langle f, g \rangle_\mu = \int_{\mathbf{T}} f(t) \overline{g(t)} d\mu(t) = \int_{\mathbf{T}} f(t) g_*(t) d\mu(t). \quad (1.5)$$

Let $\{\alpha_n : n = 1, 2, \dots\}$ be an arbitrary sequence of (not necessarily distinct) points (interpolation points) in \mathbf{D} . We define the Blaschke factor $\zeta_n(z)$ as the function

$$\zeta_n(z) = \frac{\overline{\alpha_n}}{|\alpha_n|} \cdot \frac{(\alpha_n - z)}{(1 - \overline{\alpha_n}z)}, \quad n = 1, 2, \dots \quad (1.6)$$

(Here $\frac{\overline{\alpha_n}}{|\alpha_n|} = -1$ if $\alpha_n = 0$.)

We also define

$$\pi_0(z) = 1, \quad \pi_n(z) = \prod_{k=1}^n (1 - \overline{\alpha_k}z), \quad n = 1, 2, \dots, \quad (1.7)$$

$$\omega_0(z) = 1, \quad \omega_n(z) = \prod_{k=1}^n (z - \alpha_k), \quad n = 1, 2, \dots \quad (1.8)$$

The Blaschke products $B_n(z)$ are defined by

$$B_0(z) = 1, \quad B_n(z) = \prod_{k=1}^n \zeta_k(z) = \eta_n \frac{\omega_n(z)}{\pi_n(z)}, \quad n = 1, 2, \dots, \quad (1.9)$$

where

$$\eta_n = (-1)^n \prod_{k=1}^n \frac{\overline{\alpha_k}}{|\alpha_k|}. \quad (1.10)$$

We shall also make use of the functions $B_{n \setminus k}(z)$ defined by

$$B_{n \setminus n}(z) = 1, \quad B_{n \setminus k}(z) = B_n(z)/B_k(z) = \prod_{j=k+1}^n \zeta_j(z) \text{ for } 0 \leq k < n, \quad n = 1, 2, \dots \quad (1.11)$$

(The product means the constant 1 when $k = n$.)

We define the spaces \mathcal{L}_n and \mathcal{L}_{n^*} by

$$\mathcal{L}_n = \text{Span}\{B_k : k = 0, 1, \dots, n\} \quad (1.12)$$

$$\mathcal{L}_{n^*} = \{f_* : f \in \mathcal{L}_n\}, \quad (1.13)$$

and set $\mathcal{L} = \bigcup_{n=0}^{\infty} \mathcal{L}_n$, $\mathcal{L}_* = \bigcup_{n=0}^{\infty} \mathcal{L}_{n^*}$.

We may then write

$$\mathcal{L}_n = \left\{ \frac{p_n(z)}{\pi_n(z)} : p_n \in \Pi_n \right\} \quad (1.14)$$

$$\mathcal{L}_{n^*} = \left\{ \frac{q_n(z)}{\omega_n(z)} : q_n \in \Pi_n \right\} \quad (1.15)$$

where Π_n denotes the space of all polynomials of degree at most n .

For $f_n \in \mathcal{L}_n$ we define its superstar conjugate f_n^* by

$$f_n^*(z) = B_n(z)f_{n^*}(z). \quad (1.16)$$

Note that this transformation depends on n . It must be clear from the context what n is. Also note that when $f_n \in \mathcal{L}_n$ then $f_n^* \in \mathcal{L}_n$.

The theory of the function spaces described above is connected with the Nevanlinna-Pick interpolation problem with interpolation points $\{\alpha_n\}$ (cf. [16,17]). These function spaces were introduced by Djrbashian in 1969 (see [11]), and independently in [1,2,10]. The theory has recently been further developed in [3,4,6,8]. (Cf. also [14].) For connections between Nevanlinna-Pick interpolation and system theory, see [9].

We shall in this paper mainly be concerned with a special case, which we shall call the cyclic case. In this case the sequence $\{\alpha_n\}$ consists of a finite number p of points cyclically repeated. Thus $\alpha_{qp+k} = \alpha_k$ for $k = 1, \dots, p$, $q = 0, 1, 2, \dots$. For more details on the cyclic case see [5,7,12].

When all the interpolation points coalesce at the origin, the space \mathcal{L} reduces to the space of polynomials, and the orthogonal rational functions in \mathcal{L} (see Section 2) are orthogonal polynomials, Szegő polynomials. For a survey of this special situation, see e.g. [13].

2 Orthogonal rational functions

Let the sequence $\{\varphi_n : n = 0, 1, 2, \dots\}$ be obtained by orthonormalization of the sequence $\{B_n : n = 0, 1, 2, \dots\}$ with respect to \langle, \rangle_μ . These functions are uniquely determined by the requirement that the leading coefficient κ_n in

$$\varphi_n(z) = \sum_{k=0}^n \kappa_k B_k(z) \quad (2.1)$$

is positive. We then have $\kappa_n = \varphi_n^*(\alpha_n)$. The following orthogonality properties are valid

$$\langle f, \varphi_n \rangle_\mu = 0 \quad \text{for } f \in \mathcal{L}_{n-1}, \quad (2.2)$$

$$\langle g, \varphi_n^* \rangle_\mu = 0 \quad \text{for } g \in \zeta_n \mathcal{L}_{n-1}. \quad (2.3)$$

(See [3,4].) We define the functions $\varphi_n(z, u, v)$ by

$$\varphi_n(z, u, v) = u\varphi_n(z) + v\varphi_n^*(z), \quad u, v \in \mathbf{C}, (u, v) \neq (0, 0). \quad (2.4)$$

We note that $\varphi_n(z, u, v)$ belongs to \mathcal{L}_n (as function of z). We call these functions paraorthogonal when $|u| = |v|$.

We define the functions ψ_n of the second kind by

$$\psi_0(z) = 1, \quad \psi_n(z) = \int_T D(t, z) [\varphi_n(t) - \varphi_n(z)] d\mu(t), \quad n = 1, 2, \dots \quad (2.5)$$

For the functions ψ_n and ψ_n^* various equivalent expressions can be given. Let us recall the following result (see [3,4]):

Theorem 2.1 *For $n = 1, 2, \dots$ the following formulas are valid:*

$$\psi_n(z) = \int_{\mathbf{T}} D(t, z) \left[\frac{B_k(z)}{B_k(t)} \varphi_n(t) - \varphi_n(z) \right] d\mu(t), \quad k = 0, 1, \dots, n-1, \quad (2.6)$$

$$\psi_n^*(z) = - \int_{\mathbf{T}} D(t, z) \left[\frac{B_{n \setminus k}(z)}{B_{n \setminus k}(t)} \varphi_n^*(t) - \varphi_n^*(z) \right], \quad k = 0, 1, \dots, n-1. \quad (2.7)$$

We shall next prove a result valid in the cyclic situation.

Theorem 2.2 *In the cyclic case with p points the following formulas are valid for $n = p+1, p+2, \dots$:*

$$\psi_n(z) = \int_{\mathbf{T}} D(t, z) \left[\frac{B_{n \setminus qp}(z)}{B_{n \setminus qp}(t)} \varphi_n(t) - \varphi_n(z) \right] d\mu(t) \quad \text{where } qp < n \quad (2.8)$$

$$\psi_n^*(z) = - \int_{\mathbf{T}} D(t, z) \left[\frac{B_{qp}(z)}{B_{qp}(t)} \varphi_n^*(t) - \varphi_n^*(z) \right] d\mu(t) \quad \text{where } qp < n. \quad (2.9)$$

Proof:

We may write $B_{n \setminus qp}(z) = \prod_{j=n-qp+1}^n \zeta_j(z) = \prod_{j=1}^{qp} \zeta_j(z) = B_{qp}(z)$. The results now follow by using $k = qp$ in (2.6) - (2.7). \square

We define the functions $\psi_n(z, u, v)$ of the second kind by

$$\psi_n(z, u, v) = u\psi_n(z) - v\psi_n^*(z), \quad u, v \in \mathbf{C}, \quad (u, v) \neq (0, 0). \quad (2.10)$$

Theorem 2.3 *In the cyclic case with p points the following formulas are valid for $n = p+1, p+2, \dots$:*

$$\psi_n(z, u, v) = \int_{\mathbf{T}} D(t, z) \left[\frac{B_{qp}(z)}{B_{qp}(t)} \varphi_n(t, u, v) - \varphi_n(z, u, v) \right] d\mu(t), \quad \text{where } qp < n, \quad (2.11)$$

$$\psi_n(z, u, v) = \int_{\mathbf{T}} D(t, z) \left[\frac{B_{n \setminus qp}(z)}{B_{n \setminus qp}(t)} \varphi_n(t, u, v) - \varphi_n(z, u, v) \right] d\mu(t), \quad \text{where } qp < n. \quad (2.12)$$

Proof:

Follows by combining (2.7) and (2.8) (resp. (2.6) and (2.9)) for the situation $k = qp$. \square

3 Interpolation by rational approximants

We shall in this section study interpolation properties of the rational functions

$$R_n(z, u, v) = \frac{\psi_n(z, u, v)}{\varphi_n(z, u, v)} \quad (3.1)$$

given by (2.4) and (2.10) to the function $-\Omega_\mu(z)$ defined in (1.2).

Let us recall the following result (see [8]):

Theorem 3.1 *The function $\Omega_\mu(z)$ has in D the following Newton series expansion*

$$\Omega_\mu(z) = [\mu_0 + 2 \sum_{m=1}^{\infty} \mu_m z \omega_{m-1}(z)], \quad (3.2)$$

where the general moments μ_m are given by

$$\mu_m = \int_{\mathbf{T}} \frac{d\mu(t)}{\omega_m(t)}, \quad m = 0, 1, 2, \dots \quad (3.3)$$

In the following we shall use the notation $q(n), r(n)$ as defined below:

$$n = q(n)p + r(n), \quad r(n) \in \{1, \dots, p\}. \quad (3.4)$$

Theorem 3.2 *The rational function $R_n(z, u, v)$ interpolates the function $-\Omega_\mu(z)$ in the sense that for $n > p$:*

$$\psi_n(z, u, v) + \varphi_n(z, u, v)\Omega_\mu(z) = f_n(z)z\omega_{n-1}(z) \quad (3.5)$$

where $f_n(z)$ is analytic in D .

Proof:

One can easily establish the identity

$$1 + 2 \sum_{m=1}^{n-1} \frac{z\omega_{m-1}(z)}{\omega_m(t)} = \frac{t+z}{t-z} \left[1 - \frac{z\omega_{n-1}(z)}{t\omega_{n-1}(t)} \right] - \frac{z\omega_{n-1}(z)}{t\omega_{n-1}(t)}. \quad (3.6)$$

Hence, after integrating (3.6) with measure μ , we get

$$\mu_0 + 2 \sum_{m=1}^{n-1} \mu_m z \omega_{m-1}(z) = \int_{\mathbf{T}} \left\{ D(t, z) \left[1 - \frac{z\omega_{n-1}(z)}{t\omega_{n-1}(t)} \right] - \frac{z\omega_{n-1}(z)}{t\omega_{n-1}(t)} \right\} d\mu(t). \quad (3.7)$$

By combining (2.11) and (3.7) we then obtain (since $q(n)p < n$)

$$\begin{aligned} & \psi_n(z, u, v) + \varphi_n(z, u, v)[\mu_0 + 2 \sum_{m=1}^{n-1} \mu_m z \omega_{m-1}(z)] \\ &= \int_{\mathbf{T}} D(t, z) \left[\frac{B_{q(n)p}(z)}{B_{q(n)p}(t)} \varphi_n(t, u, v) - \frac{z \omega_{n-1}(z)}{t \omega_{n-1}(t)} \varphi_n(z, u, v) \right] d\mu(t) \\ & \quad - \varphi_n(z, u, v) z \omega_{n-1}(z) \int_{\mathbf{T}} \frac{1}{t \omega_{n-1}(t)} d\mu(t) \end{aligned} \quad (3.8)$$

and hence

$$\begin{aligned} & \psi_n(z, u, v) + \varphi_n(z, u, v)[\mu_0 + 2 \sum_{m=1}^{n-1} \mu_m z \omega_{m-1}(z)] \\ &= -\mu'_n \varphi_n(z, u, v) z \omega_{n-1}(z) + \omega_{q(n)p}(z) \sigma_n(z), \end{aligned} \quad (3.9)$$

where

$$\mu'_n = \int_{\mathbf{T}} \frac{1}{t \omega_{n-1}(t)} d\mu(t) \quad (3.10)$$

and

$$\begin{aligned} \sigma_n(z) &= \int_{\mathbf{T}} D(t, z) \left[\frac{\pi_{q(n)p}(t)}{\pi_{q(n)p}(z) \omega_{q(n)p}(t)} \varphi_n(t, u, v) \right. \\ & \quad \left. - \frac{z \prod_{k=q(n)p+1}^{n-1} (z - \alpha_k)}{t \omega_{n-1}(t)} \varphi_n(z, u, v) \right] d\mu(t). \end{aligned} \quad (3.11)$$

(If $q(n)p = n - 1$, the product means the constant 1.)

We are going to prove that $\sigma_n(\alpha_k) = 0$ for $q(n)p + 1 \leq k \leq n - 1$.

Let $q(n)p + 1 \leq k \leq n - 1$, if $n(q) < n - 1$. Then

$$\sigma_n(\alpha_k) = \frac{1}{\pi_{q(n)p}(\alpha_k)} \int_{\mathbf{T}} D(t, \alpha_k) \frac{\pi_{q(n)p}(t)}{\omega_{q(n)p}(t)} \varphi_n(t, u, v) d\mu(t). \quad (3.12)$$

We note that $D(t, \alpha_k) \left[\frac{\pi_{q(n)p}(t)}{\omega_{q(n)p}(t)} \right]_* = c \frac{1 + \bar{\alpha}_k t}{1 - \bar{\alpha}_k t} \frac{\omega_{q(n)p}(t)}{\pi_{q(n)p}(t)} = c \zeta_n(t) L(t)$, where $L(t) \in \mathcal{L}_{n-1}$

and c is a constant, while also $D(t, \alpha_k) \frac{\omega_{q(n)p}(t)}{\pi_{q(n)p}(t)} \in \mathcal{L}_{n-1}$. (Note that $\frac{(1 + \bar{\alpha}_k t) \omega_{q(n)p}(t)}{(1 - \bar{\alpha}_k t) \pi_{q(n)p}(t)} =$

$\frac{(t - \alpha_k) s_{q(n)p}(t)}{(1 - \bar{\alpha}_k t) \pi_{q(n)p}(t)}$ where $s_{q(n)p}(t)$ is a polynomial of degree $q(n)p$, that $(1 - \bar{\alpha}_k t) \pi_{q(n)p}(t)$ is a

factor in $\pi_n(t)$, and that $(t - \alpha_k)$ is a factor in $\omega_{q(n)p}(t)$.) Thus $\left[\frac{\pi_{q(n)p}(t)}{\omega_{q(n)p}(t)} \right]_* \in \mathcal{L}_{n-1} \cap \zeta_n \mathcal{L}_{n-1}$,

and hence

$$\sigma_n(\alpha_k) = \frac{1}{\pi_{q(n)p}(\alpha_k)} \langle \varphi_n(t, u, v), \left[\frac{\pi_{q(n)p}(t)}{\omega_{q(n)p}(t)} \right]_* \rangle_{\mu} = 0. \quad (3.13)$$

Analogously we find $\sigma_n(0) = 0$.

We have now seen that the second term of the right side of (3.9) in addition to having the factor $\omega_{q(n)p}(z)$ also has the extra factor z and the extra factors $(z - \alpha_k)$ for $q(n)p + 1 \leq k \leq n - 1$ (since $\sigma_n(0)$ and $\sigma_n(\alpha_k) = 0$ for the values of k indicated).

It follows that the second term on the right of (3.9) is of the form $A_n(z)z\omega_{n-1}(z)$. Thus

$$\psi_n(z, u, v) + \varphi_n(z, u, v)[\mu_0 + 2 \sum_{m=1}^{n-1} \mu_m z \omega_{m-1}(z)] = g_n(z)z\omega_{n-1}(z), g_n(z) \text{ analytic.} \quad (3.14)$$

Since

$$\Omega_\mu(z) + [\mu_0 + 2 \sum_{m=1}^{n-1} \mu_m z \omega_{m-1}(z)] = h_n(z)z\omega_{n-1}(z), h_n(z) \text{ analytic,} \quad (3.15)$$

we conclude that (3.5) holds. □

4 Convergence of rational approximants

We recall that we call the function $\varphi_n(z, u, v)$ paraorthogonal when $|u| = |v|$. Paraorthogonal functions give rise to quadrature formulas. Let us recall the following result (see [3,6]):

Theorem 4.1 *The zeros of $\varphi_n(z, u, v)$ for $|u| = |v|$ are all simple and lie on \mathbf{T} . Let the zeros be denoted by $\xi_k^{(n)}(u, v)$, $k = 1, \dots, n$. Then there exist positive constants $\lambda_k^{(n)}(u, v)$ such that the quadrature formula*

$$\int_{\mathbf{T}} L(t) d\mu(t) = \sum_{k=1}^n \lambda_k^{(n)}(u, v) L(\xi_k^{(n)}(u, v)) \quad (4.1)$$

is valid for $L \in \mathcal{L}_{n-1} + \mathcal{L}_{(n-1)*}$.

We shall in the rest of this section again consider only the cyclic case with p points, and use the same notation as in Section 3 and Theorem 4.1.

Theorem 4.2 *Let $|u| = |v|$, and assume $n > p$. Then $R_n(z, u, v)$ has the partial fraction decomposition*

$$R_n(z, u, v) = - \sum_{m=1}^n \lambda_m^{(n)}(u, v) D(\xi_m^{(n)}(u, v), z). \quad (4.2)$$

Proof:

Consider the function $f(t)$ defined by

$$f(t) = D(t, z) \left[\frac{B_p(z)}{B_p(t)} \varphi_n(t, u, v) - \varphi_n(z, u, v) \right]. \quad (4.3)$$

The function $\varphi_n(z, u, v)$ can be written as

$$\varphi_n(z, u, v) = \frac{p_n(z, u, v)}{\pi_n(z)}, \quad (4.4)$$

where $p_n(z, u, v) \in \Pi_n$. It follows that

$$f(t) = \frac{(t+z)[\omega_p(z)\pi_p(t)p_n(t, u, v)\pi_n(z) - \omega_p(t)\pi_p(z)\pi_n(t)p_n(z, u, v)]}{(t-z)\omega_p(t)\pi_p(z)\pi_n(t)}, \quad (4.5)$$

hence since $t-z$ is a factor in the numerator:

$$f(t) = \frac{P_{p+n-1}(z, t)(1 - \overline{\alpha_n}t)}{\omega_p(t)\pi_n(t)}, \quad (4.6)$$

where P_{p+n-1} belongs to Π_{p+n-1} as a function of t . (Note that $(1 - \overline{\alpha_n}t)$ is a factor both in $\pi_p(t)$ and in $\pi_n(t)$, and also in the numerator.)

It follows that we may write

$$f(t) = \frac{P_{p+n-1}(z, t)}{\omega_p(t)\pi_{n-1}(t)}, \quad (4.7)$$

hence $f(t) \in \mathcal{L}_{n-1} + \mathcal{L}_{p^*} \subset \mathcal{L}_{n-1} + \mathcal{L}_{(n-1)^*}$, by partial fraction decomposition. (Note that $\omega_p(t)$ and $\pi_{n-1}(t)$ have no common factors.) Since $f(\xi_m^{(n)}(u, v)) = -D(\xi_m^{(n)}(u, v), z)\varphi_n(z, u, v)$, as $\varphi_n(\xi_m^{(n)}(u, v), u, v)$ equals zero, application of Theorem 4.1 and Formula (2.11) yields

$$\psi_n(z, u, v) = -\varphi_n(z, u, v) \sum_{m=1}^n \lambda_m^{(n)}(u, v) D(\xi_m^{(n)}(u, v), z), \quad (4.8)$$

which is equivalent to (4.2). □

Since (4.1) is valid for $L = 1$, the following equality holds:

$$\sum_{m=1}^n \lambda_m^{(n)}(u, v) = \mu_0. \quad (4.9)$$

Theorem 4.3 *Let $|u_n| = |v_n|$ for $n = 1, 2, \dots$. Then the sequence $\{R_n(z, u_n, v_n)\}$ converges locally uniformly on D to $-\Omega_\mu(z)$.*

Proof:

It easily follows by (4.2) and (4.9) that the functions $R_n(z, u, v)$, $|u| = |v|$, are uniformly bounded on every compact subset of \mathbf{D} , and thus form a normal family. So there exist subsequences of $\{R_n(z, u_n, v_n)\}$ converging locally uniformly on \mathbf{D} . Let $\nu_n(t, u_n, v_n)$ be the measure on \mathbf{T} having masses $\lambda_m^{(n)}(u_n, v_n)$ at the points $\xi_m^{(n)}(u_n, v_n)$. By Theorem 4.2 we may then write

$$R_n(z, u_n, v_n) = - \int_{\mathbf{T}} D(t, z) d\nu_n(t, u_n, v_n). \quad (4.10)$$

A standard argument shows that a subsequence of $\{R_n(z, u_n, v_n)\}$ converges locally uniformly on \mathbf{D} to a function $F(z)$ if and only if the corresponding subsequence of $\{\nu_n(t, u_n, v_n)\}$ converges to a measure ν such that $F(z) = -\Omega_\nu(z)$.

Furthermore $\int_{\mathbf{T}} \frac{d\nu_n(u_n, v_n, t)}{\omega_m(t)}$ converges to $\int_{\mathbf{T}} \frac{d\nu(t)}{\omega_m(t)}$ for $m = 0, 1, 2, \dots$. On the other hand Theorem 3.2 shows that $R_n(z, u_n, v_n) + \Omega_\mu(z) = g_n(z)z\omega_{n-1}(z)$, where $g_n(z)$ is analytic in \mathbf{D} . It follows from this and (4.10) that $\int_{\mathbf{T}} \frac{d\nu_n(t, u_n, v_n)}{\omega_m(t)} = \int_{\mathbf{T}} \frac{d\mu(t)}{\omega_m(t)}$ for $m = 0, 1, \dots, n-1$.

Consequently $\int_{\mathbf{T}} \frac{d\nu(t)}{\omega_m(t)} = \int_{\mathbf{T}} \frac{d\mu(t)}{\omega_m(t)}$ for $m = 0, 1, 2, \dots$. (Cf. [7,8] where related problems are treated.) It is known that the measure giving rise to the moments $\mu_m = \int_{\mathbf{T}} \frac{d\mu(t)}{\omega_m(t)}$ is unique when $\sum_{m=1}^{\infty} (1 - |\alpha_n|) = \infty$ (this follows e.g. from the convergence result in [3], Section 21). This is the case in the cyclic situation. Thus $\nu = \mu$ and the whole sequence $\{R_n(z, u_n, v_n)\}$ converges to $-\Omega_\mu(z)$. \square

For convergence properties of the rational approximants $R_n(z, 0, 1)$ and $R_n(z, 1, 0)$ see [3]. For a more detailed study of convergence of multipoint Padé approximants, see especially [15].

References:

1. A. Bultheel, Orthogonal matrix functions related to the multivariable Nevanlinna-Pick problem, *Tijdschr. Belgisch Wisk. Genootschap, ser. B*, 32(2):149-170, 1980.
2. A. Bultheel and P. Dewilde, Orthogonal functions related to the Nevanlinna-Pick problem. In P. Dewilde, editor, *Mathematical Theory of Networks and Systems*, pages 207-211, North Hollywood, 1979. Western Periodicals. Proceedings MTNS Conference, Delft, The Netherlands.

3. A. Bultheel, P. González-Vera, E. Hendriksen and O. Njåstad, A Szegő theory for rational functions. Technical Report TW-131, K.U. Leuven, Dept. of Computer Science, May 1990.
4. A. Bultheel, P. González-Vera, E. Hendriksen, and O. Njåstad, The computation of orthogonal rational functions and their interpolating properties, *Numerical Algorithms*, 2(1992)85-118.
5. A. Bultheel, P. González-Vera, E. Hendriksen, and O. Njåstad, Orthogonal rational functions similar to Szegő polynomials. In C. Brezinski, L. Gori and A. Ronveaux, editors, *Orthogonal polynomials and their applications*, volume 9 of *IMACS annals on computing and applied mathematics*, pages 195-204, Basel, 1991. J.C. Baltzer AG.
6. A. Bultheel, P. González-Vera, E. Hendriksen and O. Njåstad, Orthogonal rational functions and quadratures on the unit circle, *Numerical Algorithms*, 3 (1992) 105-116.
7. A. Bultheel P. González-Vera, E. Hendriksen and O. Njåstad, A moment problem associated to rational Szegő functions, *Numerical Algorithms*, 3 (1992) 91-104.
8. A. Bultheel, P. González-Vera, E. Hendriksen and O. Njåstad, Moment problems and orthogonal functions, *J. Comp. Appl. Math.*, to appear.
9. P. Delsarte, Y. Genin, and Y. Kamp, On the role of the Nevanlinna-Pick problem in circuit and system theory, *Int. J. Circuit. Th. Appl.*, 9:177-187, 1981.
10. P. Dewilde and H. Dym, Schur recursions, error formulas, and convergence of rational estimators for stationary stochastic sequences, *IEEE Trans. on Information Theory*, IT-27:446-461, 1981.
11. M.M. Džrbashian, A survey on the theory of orthogonal systems and some open problems. In P. Nevai, editor, *Orthogonal polynomials: Theory and applications*, volume 294 of *Series C: Mathematical and Physical Sciences*, pages 135-146, Boston, 1990. NATO-ASI, Kluwer Academic Publishers.
12. P. González-Vera and O. Njåstad, Szegő functions and multipoint Padé approximation, *J. Comp. Appl. Math.*, 32:107-116, 1990.
13. W.B. Jones, O. Njåstad and W.J. Thron, Moment theory, orthogonal polynomials, quadrature, and continued fractions associated with the unit circle, *Bull. Lond. Math. Soc.* 21 (1989) 113-152.

14. M.G. Krein and A.A. Nudel'man, *The Markov moment problem and extremal problems*, volume 50 of *Transl. Math. Monographs*. American Mathematical Society, Providence, Rhode Island, 1977.
15. G. Lopez, Conditions for convergence of multipoint Padé approximants for functions of Stieltjes type, *Math. USSR-Sb.* 35 (1979) 363-375.
16. R. Nevanlinna. Über beschränkte analytische Funktionen, *Ann. Acad. Sci. Fenn. Scr. A.*, 32(7):75pp., 1929
17. G. Pick, Über die Beschränkungen analytischen Funktionen welche durch vorgegebene Funktionswerte bewirkt werden, *Math. Ann.*, 77:7-23, 1916.