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On the coefficients of entire harmonic functions

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ABSTRACT: A function which is harmonic in a neighbourhood of the origin in \mathbb{R}^3 has there an expansion in spherical harmonics. For entire harmonic function H, measures of growth such as (p,q)-order, (p,q)-type, lower (p,q)-order and lower (p,q)-type are obtained in terms of the coefficients of spherical harmonic expansions. Alternative characterizations for (p,q)-order, (p,q)-type, lower (p,q)-order and lower (p,q)-type are also obtained in terms of the ratios of these successive coefficients. Some results obtained earlier by Srivastava become the particular cases of the results obtained in this paper.

1 – Introduction

A function which is harmonic in a neighbourhood of origin in \mathbb{R}^3 has there an expansion in spherical harmonics. Thus, if H is a function which is harmonic in a neighbourhood of origin in \mathbb{R}^3 then H has the following expansion in spherical harmonic:

(1.1)
$$H(r,\theta,\varphi) = \sum_{n=0}^{\infty} \sum_{m=0}^{n} \{a_{nm}^{(1)}\cos m\varphi + a_{nm}^{(2)}\sin n\varphi\}r^n P_n^m(\cos\theta).$$

The series converges absolutely and uniformly on compact sets of the largest open ball centered at the origin which omits singularities of H [3].

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Here $x = r \cos \theta$, $y = r \sin \theta \cos \phi$ and $z = r \sin \theta \sin \phi$. $P_n^m(x)$ are associated Legendre functions of the first kind, n^{th} degree and order m.

For H entire, we define

(1.2)
$$M(r) \equiv M(r, H) = \max_{\theta, \phi} H(r, \theta, \phi) \,.$$

2 – Definitions and notations

Following the usual definitions of (p,q)-order, lower (p,q)-order, (p,q)-type and lower (p,q)-type of an entire function of a complex variable z, we define:

DEFINITION 1. The (p,q)-order $\rho(H)$ of H is defined as

(2.1)
$$\rho(H) = \limsup_{r \to \infty} \frac{\log^{[p]} M(r, H)}{\log^{[q]} r}$$

where p and q are integers such that $p \ge q \ge 1$, $\log^{[0]} x = x$, $\log^{[m]} x = \log(\log^{[m-1]} x)$ for $0 < \log^{[m-1]} x < \infty$ and $m = 1, 2, 3, \ldots$ Moreover $0 \le \rho(H) \le \infty$ if p > q and $1 \le \rho(H) \le \infty$ if p = q.

DEFINITION 2. An entire harmonic function H of index-pair (p,q) is said to be of lower (p,q)-order $\lambda(H)$ if

(2.2)
$$\liminf_{r \to \infty} \frac{\log^{|p|} M(r, H)}{\log^{[q]} r} = \lambda(H) \,.$$

DEFINITION 3. An entire harmonic function H having (p,q)-order $\rho(H)(b < \rho(H) < \infty)$ is said to be of (p,q)-type T(H) and lower (p,q)-type t(H) if

(2.3)
$$\lim_{r \to \infty} \sup_{\inf} \frac{\log^{[p-1]} M(r, H)}{(\log^{[q-1]} r)^{\rho(H)}} = {}_{t(H)}^{T(H)}$$

where b = 1 if p = q and b = 0 if p > q.

The following notations are frequently used in the sequel:

NOTATION 1.

(2.4)
$$P(\alpha) = \begin{bmatrix} \alpha & \text{if } p > q \\ 1 + \alpha & \text{if } p = q = 2 \\ 1 & \text{if } 3 \le p = q < \infty \\ \infty & \text{if } p = q = \infty \end{bmatrix}$$

where $0 \leq \alpha \leq \infty$.

NOTATION 2.

(2.5)
$$M(F) = \begin{bmatrix} (\rho(F) - 1)^{(\rho(F)-1)} / \rho(F)^{\rho(F)} & \text{if } (p,q) = (2,2) \\ 1 / (e\rho(F)) & \text{if } (p,q) = (2,1) \\ 1 & \text{if } p \ge 3. \end{bmatrix}$$

NOTATION 3.

(2.6)
$$X = \begin{bmatrix} 1/\rho & \text{if } p = 2\\ 1 & \text{if } p \ge 3 . \end{bmatrix}$$

NOTATION 4.

(2.7)
$$A = \begin{bmatrix} 1 & \text{if } (p,q) = (2,2) \\ 0 & \text{if } (p,q) \neq (2,2) \end{bmatrix}$$

To avoid unnecessary repetition, we shall denote throughout the paper:

(2.8)
$$\lim_{r \to \infty} \sup_{inf} \frac{\log^{[p-1]} n}{\log^{[q-1]} (n^{-1} \log |a_n|^{-1})} = {}^{L(F)}_{\psi(F)},$$

(2.9)
$$\lim_{r \to \infty} \sup_{\inf} \frac{\log^{[p-2]} n}{\log^{[q-1]} |a_n/a_{n+1}|^{\rho(F)-A}} = {}_{R(F)}^{Q(F)},$$

(2.10)
$$\lim_{r \to \infty} \sup_{\inf} \frac{\log^{(p-2)} n}{(\log^{[q-1]} |a_n|^{-1/n})^{\rho(F)-A}} = {}_{v(F)}^{V(F)},$$

and

(2.11)
$$\lim_{r \to \infty} \sup_{\inf} \frac{\log^{[p-1]} n}{\log^{[q]}(|a_n/a_{n+1}|)} = \frac{L^*(F)}{\psi^*(F)},$$

for the entire function $F(z) = \sum_{n=0}^{\infty} a_n z^n$.

In this paper we define (p, q)-order, (p, q)-type, lower (p, q)-order and lower (p, q)-type of an entire harmonic function H and obtain various characterizations in terms of $\{\alpha_n\}$ defined in equation (3.2). We also obtain alternative characterizations for (p, q)-order, (p, q)-type, lower (p, q)order and lower (p, q)-type in terms of the ratio (α_n/α_{n+1}) . Some results obtained earlier by Srivastava become the particular cases of the results obtained in this paper.

3 – Known results

We have the following lemmas:

LEMMA 1 (FRYANT, [2]). The harmonic function $H(r, \theta, \varphi)$ having expansion (1.1) is entire if and only if

(3.1)
$$\lim_{n \to \infty} (\alpha_n)^{1/n} = 0$$

where α_n is given by

(3.2)
$$\alpha_n = \max_{m,i} \left\{ \frac{(n+m)!}{(n-m)!} \right\}^{1/2} |a_{nm}^{(i)}|.$$

LEMMA 2 (FRYANT, [2]). If H is entire harmonic function then for all r > 0 and for all n,

(3.3)
$$(2(1+2n)^{1/2})^{-1}\alpha_n r^n \le M(r,H) \le 2\sum_{n=0}^{\infty} (1+n^{-1/2})^n \alpha_n r^n .$$

Now, we define

(3.4)
$$f(z) = \sum_{n=0}^{\infty} (1 + n^{-1/2})^n \alpha_n z^n = \sum_{n=0}^{\infty} \beta_n z^n$$

and

(3.5)
$$g(z) = \sum_{n=0}^{\infty} (1+2n)^{-1/2} \alpha_n z^n = \sum_{n=0}^{\infty} \gamma_n z^n$$

where α_n is given by (3.2).

On using (3.1), we obtain

$$\lim_{n \to \infty} \{ (1 + n^{-1/2})^n \alpha_n \}^{1/n} = \lim_{n \to \infty} \{ (1 + 2n)^{-1/2} \alpha_n \}^{1/n} = \lim_{n \to \infty} \alpha_n^{1/n} = 0$$

Hence we get the following:

LEMMA 3. If H is entire harmonic function then f and g are also entire functions of complex variable z. Further, if $m(r,g) = \max_n \{(1 + 2n)^{-1/2}\alpha_n r^n\}$ and $M(r, f) = \max_{|z| \le r} |f(z)|$ then from (3.3), we get

(3.6)
$$\frac{m(r,g)}{2} \le M(r,H) \le 2M(r,f) \,.$$

LEMMA 4. If α_n/α_{n+1} forms a non-decreasing function of n for $n > n_0$ then β_n/β_{n+1} and γ_n/γ_{n+1} also form a non-decreasing function of n for $n > n_0$, where $\beta_n = (1 + n^{-1/2})^n \alpha_n$ and $\gamma_n = (1 + 2n)^{-1/2} \alpha_n$.

PROOF. We have

$$\frac{\beta_n}{\beta_{n+1}} = \frac{(1+n^{-1/2})^n}{\{1+(n+1)^{-1/2}\}^{n+1}} \frac{\alpha_n}{\alpha_{n+1}}$$

Let

$$\eta(x) = \frac{(1+x^{-1/2})^x}{\{1+(x+1)^{-1/2}\}^{x+1}} = \frac{G(x)}{G(x+1)}$$

then we can easily prove that

$$\frac{d}{dx}[\log G(x)] > \frac{d}{dx}[\log G(x+1)]$$

so, $\frac{d\eta(x)}{dx} > 0$ for x > 0. Thus β_n/β_{n+1} is a non-decreasing function of n for $n > n_0$ if α_n/α_{n+1} is a non-decreasing function of n for $n > n_0$. Similarly, we can prove for γ_n/γ_{n+1} .

LEMMA 5. Let $f(z) = \sum_{n=0}^{\infty} (1 + n^{-1/2})^n \alpha_n z^n$ and $g(z) = \sum_{n=0}^{\infty} (1 + 2n)^{-1/2} \alpha_n z^n$ be two entire functions. Then for $p \ge 2$, $q \ge 1$, $p \ge q$, (p,q)-orders and (p,q)-types of f(z) and g(z) are equal.

PROOF. Let $F(z) = \sum_{n=0}^{\infty} a_n z^n$ be an entire function of (p,q)-order $\rho(F)$ and (p,q)-type T(F). Then for $p \ge 2, q \ge 1, p \ge q$, we have [4]

(3.7)
$$\rho(F) = P(L(F))$$

and

(3.8)
$$T(F) = M(F)V(F).$$

Now, for the function f(z), we have

$$L(f) = \limsup_{n \to \infty} \frac{\log^{[p-1]} n}{\log^{[q-1]} \{n^{-1} \log((1+n^{-1/2})^n \alpha_n)^{-1}\}} =$$

$$= \limsup_{n \to \infty} \frac{\log^{[p-1]} n}{\log^{[q-1]} \{n^{-1} \log \alpha_n^{-1} - \log(1+n^{-1/2})\}} =$$

$$(3.9) \qquad = \limsup_{n \to \infty} \frac{\log^{[p-1]} n}{\log^{[q-1]} \left[(n^{-1} \log \alpha_n^{-1}) \left\{ 1 - \frac{\log(1+n^{-1/2})}{\log(\alpha_n^{-1/n})} \right\} \right]} =$$

$$= \limsup_{n \to \infty} \frac{\log^{[p-1]} n}{\log^{[q-1]} \{n^{-1} \log \alpha_n^{-1}(1-o(1))\}} =$$

$$= \limsup_{n \to \infty} \frac{\log^{[p-1]} n}{\log^{[q-1]} (n^{-1} \log \alpha_n^{-1})}.$$

Similarly, for the function g(z), we have

$$L(g) = \limsup_{n \to \infty} \frac{\log^{[p-1]} n}{\log^{[q-1]} [n^{-1} \log\{(1+2n)^{-1/2} \alpha_n\}^{-1}]} =$$

$$(3.10) \qquad \qquad = \limsup_{n \to \infty} \frac{\log^{[p-1]} n}{\log^{[q-1]} \left[\left(n^{-1} \log \alpha_n^{-1}\right) \left\{ 1 - \frac{\log(1+2n)^{-1/2}}{\log(\alpha_n)^{-1}} \right\} \right]} =$$

$$= \limsup_{n \to \infty} \frac{\log^{[p-1]} n}{\log^{[q-1]} (n^{-1} \log \alpha_n^{-1})}.$$

(3.7), (3.9) and (3.10) give $\rho(f) = \rho(g)$. Since f and g have same order, using (2.10) and (3.8) we can easily prove that

$$(3.11) T(f) = T(g)$$

This completes the proof of Lemma 5.

4 – Theorems

In this section we shall prove the following theorems for $p \ge 2$, $q \ge 1$ and $p \ge q$:

THEOREM 1. Let H be an entire harmonic function of (p,q)order $\rho(H)$, lower (p,q)-order $\lambda(H)$, (p,q)-type T(H) and lower (p,q)type t(H). If f and g are two entire functions defined by (3.4) and (3.5)
respectively, then

(4.1)
$$\rho(f) = \rho(g) = \rho(H)$$

(4.2)
$$T(f) = T(g) = T(H)$$

- (4.3) $\lambda(g) \le \lambda(H) \le \lambda(f)$
- (4.4) $t(g) \le t(H) \le t(f).$

PROOF. From (3.6), we have

$$\begin{split} \limsup_{r \to \infty} (\inf) \frac{\log^{[p]} m(r,g)}{\log^{[q]} r} &\leq \limsup_{r \to \infty} (\inf) \frac{\log^{[p]} M(r,H)}{\log^{[q]} r} \leq \\ &\leq \limsup_{r \to \infty} (\inf) \frac{\log^{[p]} M(r,f)}{\log^{[q]} r} \,. \end{split}$$

Also for an entire function ξ , we have [1]

$$\log M(r,\xi) \approx \log m(r,\xi)$$
 as $r \to \infty$.

Hence,

$$\rho(g) \le \rho(H) \le \rho(f)$$

and

$$\lambda(g) \le \lambda(H) \le \lambda(f) \,.$$

Since $\rho(g) = \rho(f)$, we thus obtain (4.1) and (4.3). Let

$$\rho(g) = \rho(H) = \rho(f) = \rho$$

then from (3.6), we have

(4.5)
$$\limsup_{r \to \infty} \frac{\log^{[p-1]} m(r,g)}{(\log^{[q-1]} r)^{\rho}} \le \limsup_{r \to \infty} \frac{\log^{[p-1]} M(r,H)}{(\log^{[q-1]} r)^{\rho}} \le \\ \le \limsup_{r \to \infty} \frac{\log^{[p-1]} M(r,f)}{(\log^{[q-1]} r)^{\rho}}.$$

(3.11) and (4.5) give (4.2). (4.4) follows in a similar manner.

THEOREM 2. Let H be an entire harmonic function of (p,q)-order $\rho(H)(b < \rho(H) < \infty), (p,q)$ -type T(H) and lower (p,q)-type t(H), then

XU < t(H) < T(H) < XW(4.6)

where

$$U = \liminf_{n \to \infty} \frac{\log^{[p-2]} n}{\{\log^{[q-1]}(\alpha_n / \alpha_{n+1})\}^{\rho(H) - A}},$$
$$W = \limsup_{n \to \infty} \frac{\log^{[p-2]} n}{\{\log^{[q-1]}(\alpha_n / \alpha_{n+1})\}^{\rho(H) - A}}$$

r

and b = 1 if p = q, b = 0 if p > q. X and A are given by (2.6) and (2.7), respectively.

PROOF. If $F(z) = \sum_{n=0}^{\infty} a_n z^n$ is entire function of (p, q)-order $\rho(F)(b < z)$ $\rho(F) < \infty$, (p,q)-type T(F) and lower (p,q)-type t(F), then, we have [5]

(4.7)
$$XR(F) \le t(F) \le T(F) \le XQ(F)$$

For the entire function $f(z) = \sum (1 + n^{-1/2})^n \alpha_n z^n$ we obtain

$$Q(f) = \limsup_{n \to \infty} \frac{\log^{[p-2]} n}{\left[\log^{[q-1]} \left\{ \frac{(1+n^{-1/2})^n}{(1+(n+1)^{-1/2})^{n+1}} \frac{\alpha_n}{\alpha_{n+1}} \right\} \right]^{\rho(f)-A}}.$$

Now, $\{(1+n^{-1/2})^n/(1+(n+1)^{-1/2})^{n+1}\}\to 1$ as $n\to\infty$ and $\rho(f)=\rho(H)$ by (4.1), so

$$Q(f) = \limsup_{n \to \infty} \frac{\log^{[p-2]} n}{\{\log^{[q-1]}(\alpha_n/\alpha_{n+1})\}^{\rho(H)-A}} = W.$$

Since T(f) = T(H), we get

$$(4.8) T(H) \le XW.$$

Similarly, for the entire function $g(z) = \sum_{n=0}^{\infty} (1+2n)^{-1/2} \alpha_n z^n$ we find

$$\begin{split} R(g) &= \liminf_{n \to \infty} \frac{\log^{|p-2|} n}{\left[\log^{[q-1]} \left\{ \frac{(1+2n)^{-1/2}}{(1+2(n+1))^{-1/2}} \frac{\alpha_n}{\alpha_{n+1}} \right\} \right]^{\rho(g)-A}} = \\ &= \liminf_{n \to \infty} \frac{\log^{[p-2]} n}{\{ \log^{[q-1]} (\alpha_n / \alpha_{n+1}) \}^{\rho(g)-A}} = \\ &= U \,. \end{split}$$

Using (4.4) and (4.7), we find

$$XU \le t(H) \,.$$

This completes the proof of Theorem 2.

THEOREM 3. Let H be an entire harmonic function of (p,q)-order $\rho(H)(b < \rho(H) < \infty)$ and (p,q)-type T(H). Further, if α_n/α_{n+1} forms a non-decreasing function of n for $n > n_0$, then

(4.9)
$$T(H) \le XW \le XT(H)/M(H)$$

and

(4.10)
$$\rho(H) = P(E)$$

where X and W are as in Theorem 2. P(E) and M(H) are given by (2.4) and (2.5) respectively and

(4.11)
$$E = \limsup_{n \to \infty} \frac{\log^{[p-1]} n}{\log^{[q]}(\alpha_n / \alpha_{n+1})}.$$

PROOF. Let $F(z) = \sum_{n=0}^{\infty} a_n z^n$ be an entire function of (p, q)-order $\rho(F)(b < \rho(F) < \infty)$ and (p, q)-type T(F). If $|a_n/a_{n+1}|$ forms a non-decreasing function of n for $n > n_0$, then we know [5] that

(4.12)
$$T(F) \le XQ(F) \le XT(F)/M(F)$$

and

(4.13)
$$\rho(F) = P(L^*(F)).$$

Applying (4.12) and (4.13) to $f(z) = \sum_{n=0}^{\infty} \beta_n z^n$, we obtain

$$T(f) \le XQ(f) \le XT(f)/M(f) \quad \text{ and } \quad \rho(f) = P(L^*(f))$$

but $\rho(f) = \rho(H), T(f) = T(H)$ and M(f) = M(H), so

(4.14) $T(H) \le XQ(f) \le XT(H)/M(H)$

and

(4.15)
$$\rho(H) = P(L^*(f)).$$

Now, we have

Also,

(4.17)
$$L^{*}(f) = \limsup_{n \to \infty} \frac{\log^{[p-1]} n}{\log^{[q]} \left\{ \frac{(1+n^{-1/2})^{n}}{(1+(n+1)^{-1/2})^{n+1}} \frac{\alpha_{n}}{\alpha_{n+1}} \right\}} = \lim_{n \to \infty} \sup_{n \to \infty} \frac{\log^{[p-1]} n}{\log^{[q]}(\alpha_{n}/\alpha_{n+1})} = E.$$

Using (4.16) in (4.14) and (4.17) in (4.15), we find the desired results.

We now state a theorem concerning lower (p, q)-order and lower (p, q)type of an entire harmonic function H:

THEOREM 4. Let H be an entire harmonic function of (p,q)-order $\rho(H)(b < \rho(H) < \infty)$, lower (p,q)-order $\lambda(H)$ and lower (p,q)-type t(H). If α_n/α_{n+1} forms a non-decreasing function of n for $n > n_0$, then

(4.18)
$$\lambda(H) = P(m) = P(m^*)$$

and

(4.19)
$$t(H) = M(H) \liminf_{n \to \infty} \frac{\log^{[p-2]} n}{\{\log^{[q-1]}(\alpha_n^{-1/n})\}^{\rho(H) - A}}$$

where

$$m = \liminf_{n \to \infty} \frac{\log^{[p-1]} n}{\{\log^{[q-1]} (n^{-1} \log \alpha_n^{-1})\}}$$
$$m^* = \liminf_{n \to \infty} \frac{\log^{[p-1]} n}{\log^{[q]} (\alpha_n / \alpha_{n+1})},$$

$$P(m), M(H)$$
 and A are defined by (2.4), (2.5) and (2.7), respectively.

PROOF. Let $F(z) = \sum_{n=0}^{\infty} a_n z^n$ be an entire function of (p,q)-order $\rho(F)(b < \rho(F) < \infty)$, lower (p,q)-order $\lambda(F)$ and lower (p,q)-type t(F) such that $|a_n/a_{n+1}|$ forms as non-decreasing function of n for $n > n_0$, then we have [4]

(4.20)
$$\lambda(F) = P(\psi(F)) = P(\psi^*(F))$$

and [5]

(4.21)
$$t(F) = M(F)v(F).$$

Applying (4.20) and Lemma 4 to the entire function $f(z) = \sum_{n=0}^{\infty} (1+n^{-1/2})^n$, we find

(4.22)
$$\lambda(f) = P(\psi(f)) = P(\psi^*(f)).$$

Now,

(4.23)

$$\psi(f) = \liminf_{n \to \infty} \frac{\log^{[p-1]} n}{\log^{[q-1]} \{n^{-1} \log((1+n^{-1/2})^n \alpha_n)^{-1}\}} = \lim_{n \to \infty} \frac{\log^{[p-1]} n}{\log^{[q-1]} \{n^{-1} \log \alpha_n^{-1}(1-o(1))\}} = \lim_{n \to \infty} \frac{\log^{[p-1]} n}{\log^{[q-1]} (n^{-1} \log \alpha_n^{-1})} = m$$

and

(4.24)
$$\psi^{*}(f) = \liminf_{n \to \infty} \frac{\log^{[p-1]} n}{\log^{[q]} \left\{ \frac{(1+n^{-1/2})^{n}}{(1+(n+1)^{-1/2})^{n+1}} \frac{\alpha_{n}}{\alpha_{n+1}} \right\}} = \lim_{n \to \infty} \frac{\log^{[p-1]} n}{\log^{[q]}(\alpha_{n}/\alpha_{n+1})} = m^{*}.$$

Similarly, from Lemma 4 and (4.20), for the entire function $g(z) = \sum_{n=0}^{\infty} (1+2n)^{-1/2} \alpha_n z^n$, we have

(4.25)
$$\lambda(g) = P(\psi(g)) = P(\psi^*(g)).$$

Also, we can easily prove that

(4.26)
$$\psi(g) = m \text{ and } \psi^*(g) = m^*.$$

The result (4.18) now follows in view of (4.3) and (4.22) to (4.26).

To prove (4.19) we apply Lemma 4 and (4.21) to the entire function $f(z) = \sum_{n=0}^{\infty} \beta_n z^n$ and $g(z) = \sum_{n=0}^{\infty} \gamma_n z^n$ and we obtain

(4.27)
$$t(f) = M(f)v(f)$$
 and $t(g) = M(g)v(g)$.

Now,

(4.28)
$$M(g) = M(f) = M(H)$$

because $\rho(g) = \rho(f) = \rho(H)$ and we can easily show that

(4.29)
$$v(g) = v(f) = \liminf_{n \to \infty} \frac{\log^{[p-2]} n}{\{\log^{[q-1]}(\alpha_n^{-1/n})\}^{\rho(H)-A}}.$$

(4.4), (4.27), (4.28) and (4.29) together establish (4.19) and the proof of the theorem is complete.

REMARK. For p = 2, q = 1, the results in Theorem 1, Theorem 2 and Theorem 4 are due to SRIVASTAVA [6].

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