A COUNTEREXAMPLE TO A CONTINUED FRACTION CONJECTURE

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Abstract. It is known that if \( a \in \mathbb{C} \setminus (-\infty, -1/4] \) and \( a_n \to a \) as \( n \to \infty \), then the infinite continued fraction with coefficients \( a_1, a_2, \ldots \) converges. A conjecture has been recorded by L. Jacobsen et al, taken from the unorganized portions of Ramanujan’s notebooks, that if \( a \in (-\infty, -1/4) \) and \( a_n \to a \) as \( n \to \infty \), then the continued fraction diverges. Counterexamples to this conjecture for each value of \( a \) in \((-\infty, -1/4)\) are provided. Such counterexamples have already been constructed by Glutsyuk, but the examples given here are significantly shorter and simpler.

1. Introduction

For each \( n \in \mathbb{N} \), let \( a_n \) be a non-zero complex number and let \( t_n \) be the Möbius transformation \( t_n(z) = a_n/(1 + z) \); then the continued fraction

\[
K(a_n|1) = \frac{a_1}{1 + \frac{a_2}{1 + \frac{a_3}{1 + \cdots}}},
\]

is considered to converge if the sequence with \( n \)th term equal to the \( n \)-fold composition \( t_1 \cdots t_n(0) \) converges within the extended complex plane \( \mathbb{C}_\infty \). We identify the continued fraction (1.1) with the sequence \( t_1, t_2, \ldots \) of Möbius transformations. A problem derived from the private notebooks of Ramanujan is posed in [3, page 38], which asks whether, for a given complex number \( a \neq -1/4 \) and a sequence \( a_1, a_2, \ldots \) that converges to \( a \), the continued fraction \( K(a_n|1) \) diverges if and only if \( a \in (-\infty, -1/4) \). In this paper it is demonstrated that \( K(a_n|1) \) may or may not converge if \( a \in (-\infty, -1/4) \), thereby proving the conjecture to be false. Glutsyuk has already provided such examples in [4], but our methods are significantly shorter and simpler. Our conclusions are summarized in a theorem, whose proof is postponed until §3.

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Theorem 1.1. If $a \in (-\infty, -1/4)$ then there are sequences $a_n$ of real numbers that converge to $a$ for which $K(a_n|1)$ converges and there are sequences $a_n$ of real numbers that converge to $a$ for which $K(a_n|1)$ diverges.

2. Iteration of a single Möbius Transformation

To understand the dynamics of the sequence $t_1 \cdots t_n$, where $t_n(z) = a_n/(1 + z)$ and $a_n \to a$ as $n \to \infty$, one must first understand the dynamics of the sequence formed through iterating the Möbius map $t(z) = a/(1 + z)$. The theory of iteration of a single Möbius transformation is well known (see, for example, [1] or [5]) and it is independent of continued fractions. We elaborate briefly on this theory.

The conjugacy type of a given Möbius transformation $f(z) = (Az + B)/(Cz + D)$ may be determined from the conjugation invariant quantity $T(f) = (A + D)^2/(AD - BC)$: if $T(f) \in [0, 4)$ then $f$ is elliptic; if $T(f) = 4$ then $f$ is parabolic; otherwise $f$ is loxodromic. Therefore $t$ is elliptic if $a \in (-\infty, -1/4)$; parabolic if $a = -1/4$; and otherwise loxodromic.

If $t$ is loxodromic and $a_n \to a$ as $n \to \infty$, it follows from the general theory (see [2] or [6]) that $K(a_n|1)$ converges. If $t$ is parabolic and $a_n \to a$ as $n \to \infty$, $K(a_n|1)$ may converge or it may diverge, and it is easy to construct examples of both circumstances. This leaves the situation of Theorem 1.1, when $t$ is elliptic. Elliptic maps are by definition conjugate to Möbius maps of the form $z \mapsto e^{i\theta}z$, where $\theta \in (0, 2\pi)$; hence $t^n(0)$ diverges (since $0$ is not a fixed point of $t$), that is, $K(a|1)$ diverges. Thus, for one part of Theorem 1.1 we may choose $a_n$ to be the constant sequence $a, a, \ldots$. The other part of Theorem 1.1 is proved in §3.

3. Proof of Theorem 1.1

We need a preliminary lemma.

Lemma 3.1. The subset of $(-\infty, -1/4)$ consisting of those numbers $a \in (-\infty, -1/4)$ for which $t(z) = a/(1 + z)$ is a map of finite order is a dense subset of $(-\infty, -1/4)$.

Proof. Let $t$ be conjugate to $g(z) = e^{i\theta}z$, $\theta \in (0, 2\pi)$; then

$$-1/a = T(t) = T(g) = 4 \cos^2 \frac{1}{2} \theta. \quad (3.1)$$

The maps $t$ and $g$ are of finite order if and only if $\theta$ is a rational multiple of $\pi$, and rational multiples of $\pi$ are dense in $(0, 2\pi)$. The result is assured by continuity of the correspondence (3.1). \qed
Proof of Theorem 1.1. We construct a sequence $a_n$ that converges to $a \in (-\infty, -1/4)$ for which $K(a_n|1)$ converges. By Lemma 3.1, we may choose a sequence $\alpha_1, \alpha_2, \ldots$ in $(-\infty, -1/4)$ that converges to $a$ for which each map $s_n(z) = \alpha_n/(1 + z)$ is of finite order. Let $\epsilon_1, \epsilon_2, \ldots$ be a sequence in $(0, 1)$ that converges to 0 for which $\sum \epsilon_n$ diverges. Define $t_n(z) = (1 - \epsilon_n)\alpha_n/(1 + z)$, for $n = 1, 2, \ldots$. One may easily verify that

$$t_n s_{n-2} t_n(z) = z + \epsilon_n. \quad (3.2)$$

Since $s_n$ is of finite order, the two equal quantities in equation (3.2) are also equal to the $m$-fold composition $t_n s_n \cdots s_n t_n(z)$, where $m = \text{order}(s_n)$.

For each $n$, choose an integer $N_n$ such that $N_n \epsilon_n$ is greater than the maximum element from the finite set

$$\{ |t_{n+1}s_n^q t_n^r(0)| : 0 \leq q \leq \text{order}(s_{n+1}) - 2, t_{n+1}s_n^q(0) \neq \infty \}. \quad (3.3)$$

Let $\phi_n$ represent the string of maps $t_n, s_n, \ldots, s_n, t_n, n$, in which $s_n$ occurs $\text{order}(s_n) - 2$ times. The continued fraction corresponding to the sequence of Möbius maps

$$\phi_1, \ldots, \phi_1, \phi_2, \ldots, \phi_2, \ldots \quad (3.4)$$

is the example we require, where the string $\phi_n$ occurs in the continued fraction $N_n$ times. To see that (3.4) provides an example of the required form, notice that the coefficients $a_n$ arise from the maps $s_n$ or $t_n$, thus certainly $a_n \to a$ as $n \to \infty$. It remains to demonstrate that the continued fraction converges (to $\infty$). This is true as

$$(t_1s_1^{-2}t_1)^{N_1} \cdots (t_ns_n^{-2}t_n)^{N_n}(z) = z + \sum_{i=1}^{n} N_i \epsilon_i,$$

by equation (3.2), hence

$$(t_1s_1^{-2}t_1)^{N_1} \cdots (t_ns_n^{-2}t_n)^{N_n}(t_{n+1}s_{n+1}^{-2}t_{n+1})^p t_{n+1}s_{n+1}^q(0)$$

$$= t_{n+1}s_{n+1}^q(0) + p\epsilon_{n+1} + \sum_{i=1}^{n} N_i \epsilon_i$$

$$> \sum_{i=1}^{n-1} N_i \epsilon_i,$$

by (3.3), where $0 \leq p < N_{n+1}$ and $0 \leq q \leq \text{order}(s_{n+1}) - 2$. Therefore, the continued fraction converges to $\infty$. \qed

References


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