

ON THE FOURTH COEFFICIENT OF MEROMORPHIC UNIVALENT FUNCTIONS

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1. Let Σ_0 denote the class of functions $g(z)$ univalent in $|z| > 1$, regular apart from a simple pole at the point at infinity and having the expansion at that point

$$(1) \quad g(z) = z + \sum_{n=1}^{\infty} b_n z^{-n}.$$

It is well known that $|b_2| \leq 2/3$ [2], [8]. Further for the coefficients b_n with even subscripts $n=2m$ the following result is known: If $b_1 = \dots = b_{m-1} = 0$, then $|b_{2m}| \leq 2/(2m+1)$ [1], [6].

In this paper we shall prove the following theorem.

THEOREM. *Let $g(z)$ be a function of class Σ_0 having the expansion at the point at infinity*

$$g(z) = z + \sum_{n=1}^{\infty} b_n z^{-n}$$

where b_1 is real.

If $b_1 \geq 0$, then

$$\Re b_4 \leq \frac{2}{5} + \frac{729}{163840}$$

with equality holding only for the function $g^*(z)$ which satisfies the differential equation

$$\begin{aligned} z^2 \left(\frac{dw}{dz} \right)^2 \left(w^3 - \frac{27}{64} w + \frac{27}{256} \right) &= z^5 - \frac{27}{128} z^3 + \frac{27}{128} z^2 + \frac{729}{65536} z \\ &\quad - \frac{66265}{32768} + \frac{729}{65536} z^{-1} + \frac{27}{128} z^{-2} - \frac{27}{128} z^{-3} + z^{-5}. \end{aligned}$$

The expansion of $g^*(z)$ at the point at infinity begins

$$z + \frac{27}{128} z^{-1} - \frac{27}{256} z^{-2} - \frac{243}{65536} z^{-3} + \left(\frac{2}{5} + \frac{729}{163840} \right) z^{-4} + \dots$$

If $b_1 \leq 0$, then

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$$\Re b_4 \leq \frac{2}{5} + \frac{729}{163840} A^2, \quad A = \frac{(3-4 \cos^2 \varphi)^3}{\cos^2 \varphi (9-8 \cos^2 \varphi)^2}$$

with equality holding only for the function $\tilde{g}(z)$ which satisfies the differential equation

$$\begin{aligned} z^2 \left(\frac{dw}{dz} \right)^2 \left(w^3 + \frac{27}{64} Aw - \frac{27}{256} A \right) &= z^5 + \frac{27}{128} Az^3 - \frac{27}{128} Az^2 \\ &+ \frac{729}{65536} A^2 z - \left(2 + \frac{729}{32768} A^2 \right) + \frac{729}{65536} A^2 z^{-1} \\ &- \frac{27}{128} Az^{-2} + \frac{27}{128} Az^{-3} + z^{-5} \end{aligned}$$

where φ is the real number satisfying

$$\begin{aligned} \Im \left\{ e^{i2\varphi} \int_0^1 (e^{i\varphi} t^3 - 2 \cos \varphi \cdot t^2 + e^{-i\varphi} t)^{1/2} dt \right\} &= 0, \\ 0 < \varphi < \pi, \quad -0.44 < \cos \varphi < -0.4. \end{aligned}$$

The expansion of $\tilde{g}(z)$ at the point at infinity begins

$$z - \frac{27}{128} Az^{-1} + \frac{27}{256} Az^{-2} - \frac{243}{65536} A^2 z^{-3} + \left(\frac{2}{5} + \frac{729}{163840} A^2 \right) z^{-4} + \dots$$

Here we remark that $A > 1$. Our proof is due to Jenkins' General Coefficient Theorem.

2. Firstly we give several lemmas which will be used later on.

LEMMA A. Let $Q(w)dw^2 = \alpha(w^3 + \beta_1 w^2 + \beta_2 w + \beta_3)dw^2$ be a quadratic differential on the w -sphere and let

$$g^*(z) = z + \sum_{n=1}^{\infty} b_n^* z^{-n}$$

be a function of class Σ_0 which maps $|z| > 1$ onto a domain D admissible with respect to $Q(w)dw^2$. Let $g(z)$ be a function of class Σ_0 having the expansion at the point at infinity

$$g(z) = z + \sum_{n=1}^{\infty} b_n z^{-n}$$

where $b_1 = b_1^*$. Then

$$\Re \alpha \{ b_4 - b_4^* + \beta_1 (b_3 - b_3^*) + (\beta_2 + 2b_1^*) (b_2 - b_2^*) \} \leq 0.$$

Equality occurs only for $g(z) \equiv g^*(z)$.

Proof. Let $\phi(w)$ be the inverse of $g^*(z)$ defined in D . We apply the General Coefficient Theorem in its extended form [7] with \Re the w -sphere,

$Q(z)dz^2$ being $\alpha(w^3 + \beta_1w^2 + \beta_2w + \beta_3)dw^2$, the admissible domain D and the admissible function $g(\phi(w))$. The function $g(\phi(w))$ has the expansion at the point at infinity

$$w + \sum_{n=2}^{\infty} a_n w^{-n}$$

where

$$\begin{aligned} a_2 &= b_2 - b_2^*, \\ a_3 &= b_3 - b_3^*, \\ a_4 &= b_4 - b_4^* + 2b_1^*(b_2 - b_2^*). \end{aligned}$$

Hence we have the desired inequality. The equality statement follows from the general equality conditions in the General Coefficient Theorem [5].

LEMMA B. Let $g(z)$ be a function of class Σ_0 having the expansion at the point at infinity

$$g(z) = z + \sum_{n=1}^{\infty} b_n z^{-n}$$

where b_1 is real. Then

$$\Re(b_4 + b_1 b_2) \leq 2/5.$$

Proof. Let E be the complement of the range of $g(z)$ and let a be an arbitrary point in E . Then $h(z) = g(z) - a$ has no zeros in $|z| > 1$. Let $G_\mu(w)$ be the μ -th Faber polynomial which is defined by

$$G_\mu[h(z^2)^{1/2}] = z^\mu + \sum_{\nu=1}^{\infty} b_{\mu\nu} z^{-\nu}.$$

Then Grunsky's inequality [3] has the form

$$\left| \sum_{\mu, \nu=1}^m \nu b_{\mu\nu} x_\mu x_\nu \right| \leq \sum_{\nu=1}^m \nu |x_\nu|^2.$$

Putting $m=5$, $x_1 = x_2 = x_3 = x_4 = 0$, $x_5 = 1$ we have

$$(2) \quad \Re\left(b_4 + b_1 b_2 - \frac{1}{4} a b_1^2 + \frac{1}{8} a^3 b_1 - \frac{9}{320} a^5\right) \leq \frac{2}{5}.$$

Assume that for all $a \in E$

$$\Re\left(\frac{1}{4} a b_1^2 - \frac{1}{8} a^3 b_1 + \frac{9}{320} a^5\right) > 0.$$

Then we have

$$\alpha(9\alpha^4 - 90\alpha^2\beta^2 + 45\beta^4 - 40b_1\alpha^2 + 120b_1\beta^2 + 80b_1^2) > 0, \quad a = \alpha + i\beta.$$

Let

$$D_1 = \{w = u + iv : u > 0, 9u^4 - 90u^2v^2 + 45v^4 - 40b_1u^2 + 120b_1v^2 + 80b_1^2 > 0\},$$

$$D_2 = \{w = u + iv : u < 0, 9u^4 - 90u^2v^2 + 45v^4 - 40b_1u^2 + 120b_1v^2 + 80b_1^2 < 0\}.$$

Since E is connected, it follows that E lies entirely in either D_1 or D_2 . This contradicts that

$$\int_0^{2\pi} g(re^{i\theta})d\theta = 0, \quad (r > 1).$$

Hence there is a point a in E such that

$$\Re\left(\frac{1}{4}ab_1^2 - \frac{1}{8}a^3b_1 + \frac{9}{320}a^5\right) \leq 0.$$

Then the inequality (2) gives the desired inequality.

The following lemma is a simple consequence of the area theorem.

LEMMA C. Let $g(z)$ be a function of class Σ_0 having the expansion (1) at the point at infinity. Then

$$|b_1|^2 + 2|b_2|^2 + 4|b_4|^2 \leq 1.$$

3. Next we give certain functions which play the role of extremal functions. In this section we consider quadratic differentials of the form $(w+2r)(w-r)^2dw^2$, ($r \geq 0$) and construct functions associated with them.

LEMMA 1. Let Y be a non-negative real number and let $Q^*(w: Y)dw^2$ be the quadratic differential $(w+2Y)(w-Y)^2dw^2$. If X is a real number satisfying the condition

$$(3) \quad 80X^4 - 60X^2 + 4 \leq 3\sqrt{3}Y^{5/2} \leq 64X^5 - 40X^3, \quad \sqrt{\frac{5}{8}} \leq X \leq \frac{\sqrt{3}}{2},$$

then there is a function $g^*(z: X, Y)$ of class Σ_0 which satisfies the differential equation

$$(4) \quad z^2\left(\frac{dw}{dz}\right)^2(w^3 - 3Y^2w + 2Y^3) = z^5 - 2\mu z^3 + 2\mu z^2 + \mu^2 z - 2(\mu^2 + 1) + \mu^2 z^{-1} \\ + 2\mu z^{-2} - 2\mu z^{-3} + z^{-5}, \quad \mu = 16X^4 - 12X^2 + 1$$

and which maps $|z| > 1$ onto a domain admissible with respect to $Q^*(w: Y)dw^2$. The expansion of $g^*(z: X, Y)$ at the point at infinity begins

$$z - (2\mu - 3Y^2)z^{-1} - 2(\mu - Y^3)z^{-2} - 3(\mu - Y^2)^2z^{-3} \\ + \left(\frac{2}{5} + \Phi^*(\mu, Y)\right)z^{-4} + \dots$$

where

$$\Phi^*(\mu, Y) = -6\mu^2 + (8Y^3 + 6Y^2)\mu - \frac{42}{5}Y^5.$$

Proof. There are two end domains \mathcal{E}_1^* , \mathcal{E}_2^* and a half of an end domain h^*

in the trajectory structure of $Q^*(w : Y)dw^2$ on the upper half w -plane. For a suitable choice of determination the function

$$\zeta = \int [Q^*(w : Y)]^{1/2} dw$$

maps \mathcal{E}_1^* , \mathcal{E}_2^* , h^* respectively onto an upper half-plane, a lower half-plane and a domain $\Re \zeta > 0$, $\Im \zeta > 0$.

On the other hand there are two end domains \mathcal{E}_1 , \mathcal{E}_2 and a half of an end domain h in the trajectory structure of the quadratic differential

$$z^{-7}(z-1)^2(z-e^{i\beta})^2(z-e^{-i\beta})^2(z-e^{i\gamma})^2(z-e^{-i\gamma})^2 dz^2, \quad 0 \leq \beta \leq \gamma \leq \pi$$

on the domain $|z| > 1$, $\Im z > 0$. For a suitable choice of determination the function

$$(5) \quad \zeta = \int z^{-7/2}(z-1)(z-e^{i\beta})(z-e^{-i\beta})(z-e^{i\gamma})(z-e^{-i\gamma}) dz$$

maps \mathcal{E}_1 , \mathcal{E}_2 , h respectively onto an upper half-plane, a lower half-plane and a domain $\Re \zeta > 0$, $\Im \zeta > 0$.

If Y , β and γ satisfy the condition

$$(6) \quad \begin{aligned} \frac{4}{5} - 4(4 \cos^2 \beta + 2 \cos \beta - 1) &\geq -\frac{12\sqrt{3}}{5} Y^{5/2}, \\ \frac{4}{5} \cos \frac{5}{2} \beta - 4(4 \cos^2 \beta + 2 \cos \beta - 1) \cos \frac{1}{2} \beta &\leq -\frac{12\sqrt{3}}{5} Y^{5/2}, \\ \frac{4}{5} \cos \frac{5}{2} \gamma - 4(4 \cos^2 \gamma + 2 \cos \gamma - 1) \cos \frac{1}{2} \gamma &\geq 0, \\ 2 \cos \beta + 2 \cos \gamma + 1 &= 0, \end{aligned}$$

then we can combine the above two functions to obtain a function which maps the domain $|z| > 1$, $\Im z > 0$ into the upper half w -plane. We put $X = \cos \frac{1}{2} \beta$.

Then the condition (6) is equivalent to the condition (3). By reflection this function extends to a function $g^*(z : X, Y)$ which maps $|z| > 1$ onto a domain admissible with respect to $Q^*(w : Y)dw^2$. The function $g^*(z : X, Y)$ satisfies the differential equation (4). Inserting

$$w = z + b_0 + b_1 z^{-1} + b_2 z^{-2} + b_3 z^{-3} + b_4 z^{-4} + \dots$$

in (4) we have

$$\begin{aligned} b_0 &= 0, \\ b_1 &= -2\mu + 3Y^2, \\ b_2 &= -2\mu + 2Y^3, \end{aligned}$$

$$b_3 = -3\mu^2 + 6\mu Y^2 - 3Y^4,$$

$$b_4 = \frac{2}{5} + \Phi^*(\mu, Y).$$

This completes the proof of Lemma 1.

Let \mathfrak{D}^* denote the closed domain in the XY -plane defined by $80X^4 - 60X^2 + 4 \leq 3\sqrt{3}Y^{5/2} \leq 64X^6 - 40X^3$, $\sqrt{5/8} \leq X \leq \sqrt{3/2}$ and $Y \geq 0$.

LEMMA 2. On \mathfrak{D}^*

$$\Phi^*(\mu, Y) \leq \frac{729}{163840}, \quad \mu = 16X^4 - 12X^2 + 1.$$

Equality occurs only for $\mu = \frac{27}{256}$, $X = \sqrt{\frac{3}{8} + \frac{\sqrt{347}}{64}}$, $Y = \frac{3}{8}$.

Proof. We have

$$\begin{aligned} \Phi^*(\mu, Y) &= -6\left(\mu - \frac{4Y^3 + 3Y^2}{6}\right)^2 + \frac{8}{3}Y^6 - \frac{22}{5}Y^5 + \frac{3}{2}Y^4 \\ &\leq \frac{8}{3}Y^6 - \frac{22}{5}Y^5 + \frac{3}{2}Y^4 \equiv \Psi^*(Y), \end{aligned}$$

$$\Psi^{*\prime}(Y) = 2Y^3(8Y - 3)(Y - 1).$$

Further if $(X, Y) \in \mathfrak{D}^*$, then $0 \leq Y \leq 1$. Hence on \mathfrak{D}^*

$$\Phi^*(\mu, Y) \leq \Phi^*\left(\frac{27}{256}, \frac{3}{8}\right) = \frac{729}{163840}.$$

Obviously

$$\left(\sqrt{\frac{3}{8} + \frac{\sqrt{347}}{64}}, \frac{3}{8}\right) \in \mathfrak{D}^*.$$

Thus we have the desired result.

LEMMA 3. Let

$$R_1^* = \{(b_1, b_2) : 0 \leq b_1 \leq 0.43, -0.49 \leq b_2 \leq 0\},$$

$$R_2^* = \{(b_1, b_2) : 0.43 \leq b_1 \leq 0.6, -0.38 \leq b_2 \leq 0\}.$$

If (b_1, b_2) is a point in $R_1^* \cup R_2^*$, then there is a point (X, Y) in \mathfrak{D}^* such that

$$b_1 = -2\mu + 3Y^2 = -32X^4 + 24X^2 - 2 + 3Y^2,$$

$$b_2 = -2\mu + 2Y^3 = -32X^4 + 24X^2 - 2 + 2Y^3.$$

Proof. \mathfrak{D}^* is bounded by the curves

$$C_1: Y = 0, \quad \left(\sqrt{\frac{5}{8}} \leq X \leq \sqrt{\frac{3}{8} + \frac{\sqrt{145}}{40}}\right),$$

$$C_2: X = \frac{\sqrt{3}}{2}, \quad \left(\left(\frac{16}{27} \right)^{1/5} \leq Y \leq 1 \right),$$

$$C_3: 3\sqrt{3}Y^{5/2} = 64X^5 - 40X^3, \quad \left(\sqrt{\frac{5}{8}} \leq X \leq \frac{\sqrt{3}}{2} \right)$$

and

$$C_4: 3\sqrt{3}Y^{5/2} = 80X^4 - 60X^2 + 4, \quad \left(\sqrt{\frac{3}{8} + \frac{\sqrt{145}}{40}} \leq X \leq \frac{\sqrt{3}}{2} \right).$$

Let C_k^* denote the image curve of C_k by the mapping

$$(7) \quad \begin{aligned} b_1 &= -32X^4 + 24X^2 - 2 + 3Y^2, \\ b_2 &= -32X^4 + 24X^2 - 2 + 2Y^3. \end{aligned}$$

Then C_1^* is the segment defined by $b_2 = b_1, (-0.4 \leq b_1 \leq 0.5)$ and C_2^* is the curve defined by $27(b_2 + 2)^2 = 4(b_1 + 2)^3, (3(16/27)^{2/5} - 2 \leq b_1 \leq 1)$. If $(0.6, b_2) \in C_3^*$, then $b_2 < -0.38$. Put

$$C_3^*: b_1 = \sigma_3^*(X), \quad b_2 = \tau_3^*(X), \quad \left(\sqrt{\frac{5}{8}} \leq X \leq \frac{\sqrt{3}}{2} \right).$$

Then we have

$$\frac{d\tau_3^*}{dX} = (64X^3 - 24X) \{-2 + 4 \cdot 3^{-4/5} X (64X^5 - 40X^3)^{1/5}\} \leq 0$$

and

$$\tau_3^*\left(\frac{\sqrt{3}}{2}\right) = 0.$$

This implies that $\tau_3^*(X) \geq 0$ for $\sqrt{5/8} \leq X \leq \sqrt{3}/2$. Put

$$C_4^*: b_1 = \sigma_4^*(X), \quad b_2 = \tau_4^*(X), \quad \left(\sqrt{\frac{3}{8} + \frac{\sqrt{145}}{40}} \leq X \leq \frac{\sqrt{3}}{2} \right).$$

Then we have

$$\frac{d\sigma_4^*}{dX} = (64X^3 - 24X) \{-2 + 4 \cdot 3^{-1/5} (80X^4 - 60X^2 + 4)^{-1/5}\} > 0$$

and

$$\begin{aligned} \frac{d\tau_4^*}{dX} &= (64X^3 - 24X) \{-2 + 4 \cdot 3^{-4/5} (80X^4 - 60X^2 + 4)^{1/5}\} \\ &< 0, \quad \left(X < \sqrt{\frac{3}{8} + \frac{\sqrt{3130}}{160}} \right), \\ &> 0, \quad \left(X > \sqrt{\frac{3}{8} + \frac{\sqrt{3130}}{160}} \right). \end{aligned}$$

Further we have

$$\sigma_4^*(0.83) < -0.09, \quad \tau_4^*(0.83) < -0.49$$

and

$$\sigma_4^*(0.866) > 0.43, \quad \tau_4^*(0.866) < -0.53.$$

Here we remark that

$$\sqrt{\frac{3}{8} + \frac{\sqrt{145}}{40}} < 0.83 < \sqrt{\frac{3}{8} + \frac{\sqrt{3130}}{160}} < 0.866 < \frac{\sqrt{3}}{2}.$$

Summing up the results we conclude that R_1^* and R_2^* are contained in the image of \mathfrak{D}^* by the mapping (7).

4. In this section we consider quadratic differentials of the form $w(w-re^{i\theta})(w-re^{-i\theta})dw^2$, ($r \geq 0, 0 < \theta < \pi$) and construct functions associated with them.

Let $Q(w : r, \theta)dw^2$ be a quadratic differential of the form $w(w-re^{i\theta})(w-re^{-i\theta})dw^2$, ($r \geq 0, 0 < \theta < \pi$) and let Φ denote the union of all trajectories of $Q(w : r, \theta)dw^2$ which have a limiting end point at a zero of $Q(w : r, \theta)$. Let S_w denote the w -sphere.

LEMMA 4. *No cases can occur except the following three cases:*

- (i) $S_w - \bar{\Phi}$ consists of five end domains,
- (ii) $S_w - \bar{\Phi}$ consists of five end domains and a strip domain,
- (iii) $S_w - \bar{\Phi}$ consists of five end domains and two strip domains.

This lemma follows from Theorems 3.2, 3.3, 3.5 and 3.6 in [4].

LEMMA 5. $S_w - \bar{\Phi}$ consists of five end domains if and only if θ satisfies the condition

$$(8) \quad \Re \left\{ e^{i2\theta} \int_0^1 (e^{i\theta}t^3 - 2 \cos \theta \cdot t^2 + e^{-i\theta}t)^{1/2} dt \right\} = 0.$$

Proof. Let C denote the segment joining 0 to $re^{i\theta}$. In case (i) we have

$$(9) \quad \Im \left\{ \int_c [Q(w : r, \theta)]^{1/2} dw \right\} = 0$$

and in cases (ii), (iii) we have

$$\Im \left\{ \int_c [Q(w : r, \theta)]^{1/2} dw \right\} \neq 0.$$

The condition (9) implies the condition (8).

We show that there is a real number φ satisfying the condition (8) and estimate the value

$$\Re \left\{ e^{i2\varphi} \int_0^1 (e^{i\varphi}t^3 - 2 \cos \varphi \cdot t^2 + e^{-i\varphi}t)^{1/2} dt \right\}.$$

We use the following lemma which is well known.

LEMMA D. *If $f(t)$ is twice continuously differentiable for $a \leq t \leq b$, then*

$$-\frac{(b-a)^3}{12n^2} \max \{f''(t)\} \leq \int_a^b f(t) dt - \frac{b-a}{2n} [f(a) + f(b) + 2\{f(t_1) + \dots + f(t_{n-1})\}] \leq -\frac{(b-a)^3}{12n^2} \min \{f''(t)\}$$

where

$$t_k = a + \frac{k(b-a)}{n}, \quad k=1, 2, \dots, n-1.$$

We take the determination of $(e^{i\theta}t^3 - 2 \cos \theta \cdot t^2 + e^{-i\theta}t)^{1/2}$ such that

$$e^{i2\theta} \int_0^1 (e^{i\theta}t^3 - 2 \cos \theta \cdot t^2 + e^{-i\theta}t)^{1/2} dt = R(\theta) + iI(\theta),$$

$$R(\theta) = -\frac{1}{\sqrt{2}} \int_0^1 t^{1/2}(1-t)^{1/2} [(1-2t \cos 2\theta + t^2)^{1/2} + (1-t) \cos \theta]^{1/2} \cos 2\theta + [(1-2t \cos 2\theta + t^2)^{1/2} - (1-t) \cos \theta]^{1/2} \sin 2\theta] dt,$$

$$I(\theta) = -\frac{1}{\sqrt{2}} \int_0^1 t^{1/2}(1-t)^{1/2} [(1-2t \cos 2\theta + t^2)^{1/2} + (1-t) \cos \theta]^{1/2} \sin 2\theta - [(1-2t \cos 2\theta + t^2)^{1/2} - (1-t) \cos \theta]^{1/2} \cos 2\theta] dt.$$

Firstly we show that $I(\varphi_1) > 0$, $I(\varphi_2) < 0$ where $\cos \varphi_1 = -0.44$, $\cos \varphi_2 = -0.4$. Then, since $I(\theta)$ is continuous, it follows that there is a real number φ such that $I(\varphi) = 0$, $-0.44 < \cos \varphi < -0.4$, $0 < \varphi < \pi$.

We put

$$F(t; \theta) = f_1(t) \{f_2(t; \theta) \sin 2\theta - f_3(t; \theta) \cos 2\theta\},$$

$$f_1(t) = t^{1/2}(1-t)^{1/2},$$

$$f_2(t; \theta) = \{(1-2t \cos 2\theta + t^2)^{1/2} + (1-t) \cos \theta\}^{1/2},$$

$$f_3(t; \theta) = \{(1-2t \cos 2\theta + t^2)^{1/2} - (1-t) \cos \theta\}^{1/2}.$$

By an easy calculation we have

$$0.3 \leq f_1(t) \leq 0.5,$$

$$-\frac{4}{3} \leq f_1'(t) \leq \frac{4}{3},$$

$$-\frac{250}{27} \leq f_1''(t) \leq -2$$

for $0.1 \leq t \leq 0.9$. Further we have

$$f_2'(t; \theta) = -\frac{1}{2} \{f_2(t; \theta)\}^{-1} \{t - \cos 2\theta - (1-2t \cos 2\theta + t^2)^{1/2} \cos \theta\} \times (1-2t \cos 2\theta + t^2)^{-1/2},$$

$$\begin{aligned}
f_2''(t: \theta) = & -\frac{1}{4} \{f_2(t: \theta)\}^{-3} \{t - \cos 2\theta - (1 - 2t \cos 2\theta + t^2)^{1/2} \cos \theta\}^2 \\
& \times \{3(1 - 2t \cos 2\theta + t^2)^{1/2} + 2(1 - t) \cos \theta\} (1 - 2t \cos 2\theta + t^2)^{-3/2} \\
& - \cos \theta \cdot \{f_2(t: \theta)\}^{-1} \{t - \cos 2\theta - (1 - 2t \cos 2\theta + t^2)^{1/2} \cos \theta\} \\
& \times (1 - 2t \cos 2\theta + t^2)^{-1} \\
& + \frac{1}{2} \sin^2 \theta \cdot \{f_2(t: \theta)\}^{-1} (1 - 2t \cos 2\theta + t^2)^{-1/2}.
\end{aligned}$$

Let φ_1 be a real number such that $\cos \varphi_1 = -0.44$. We remark the following facts: for $0.1 \leq t \leq 0.9$

$$\begin{aligned}
1.1325 & \leq 1 - 2t \cos 2\varphi_1 + t^2 \leq 2.9131, \\
0.6682 & \leq (1 - 2t \cos 2\varphi_1 + t^2)^{1/2} + (1 - t) \cos \varphi_1 \leq 1.6628, \\
1.181 & \leq t - \cos 2\varphi_1 - (1 - 2t \cos 2\varphi_1 + t^2)^{1/2} \cos \varphi_1 \leq 2.2638, \\
2.4006 & \leq 3(1 - 2t \cos 2\varphi_1 + t^2)^{1/2} + 2(1 - t) \cos \varphi_1 \leq 5.0324.
\end{aligned}$$

Hence we have

$$\begin{aligned}
0.8174 & \leq f_2(t: \varphi_1) \leq 1.2895, \\
0.2682 & \leq f_2'(t: \varphi_1) \leq 1.3013, \\
-9.4754 & \leq f_2''(t: \varphi_1) \leq 1.4614
\end{aligned}$$

for $0.1 \leq t \leq 0.9$. Similarly we have

$$\begin{aligned}
1.2083 & \leq f_3(t: \varphi_1) \leq 1.3232, \\
0.0541 & \leq f_3'(t: \varphi_1) \leq 0.2963, \\
-0.4224 & \leq f_3''(t: \varphi_1) \leq 0.2808
\end{aligned}$$

for $0.1 \leq t \leq 0.9$. Hence we have

$$F''(t: \varphi_1) \geq -5$$

for $0.1 \leq t \leq 0.9$. On the other hand we have

$$\begin{aligned}
F(0.1: \varphi_1) & < 0.02837, & F(0.15: \varphi_1) & < 0.02537, & F(0.2: \varphi_1) & < 0.01932, \\
F(0.25: \varphi_1) & < 0.01138, & F(0.3: \varphi_1) & < 0.00228, & F(0.35: \varphi_1) & < -0.00748, \\
F(0.4: \varphi_1) & < -0.01749, & F(0.45: \varphi_1) & < -0.02744, & F(0.5: \varphi_1) & < -0.03702, \\
F(0.55: \varphi_1) & < -0.04596, & F(0.6: \varphi_1) & < -0.05400, & F(0.65: \varphi_1) & < -0.06086, \\
F(0.7: \varphi_1) & < -0.06623, & F(0.75: \varphi_1) & < -0.06972, & F(0.8: \varphi_1) & < -0.07084, \\
F(0.85: \varphi_1) & < -0.06884, & F(0.9: \varphi_1) & < -0.06244.
\end{aligned}$$

Therefore using Lemma D we have

$$(10) \quad \frac{1}{\sqrt{2}} \int_{0.1}^{0.9} F(t: \varphi_1) dt < \frac{1}{\sqrt{2}} \left(-\frac{0.8}{32} \cdot 0.96913 + \frac{0.8^3}{12 \cdot 16^2} \cdot 5 \right) \\ < -0.01654.$$

Since

$$f_2(t: \varphi_1) \sin 2\varphi_1 - f_3(t: \varphi_1) \cos 2\varphi_1 \leq f_2(0: \varphi_1) \sin 2\varphi_1 - f_3(0.1: \varphi_1) \cos 2\varphi_1 \\ < 0.14916,$$

$$f_1(t) \leq 0.3$$

for $0 \leq t \leq 0.1$, we have

$$(11) \quad \frac{1}{\sqrt{2}} \int_0^{0.1} F(t: \varphi_1) dt < 0.00317.$$

Since

$$f_2(t: \varphi_1) \sin 2\varphi_1 - f_3(t: \varphi_1) \cos 2\varphi_1 \leq f_2(0.9: \varphi_1) \sin 2\varphi_1 - f_3(1: \varphi_1) \cos 2\varphi_1 \\ < 0$$

for $0.9 \leq t \leq 1$, we have

$$(12) \quad \frac{1}{\sqrt{2}} \int_{0.9}^1 F(t: \varphi_1) dt < 0.$$

By (10), (11) and (12) we have

$$I(\varphi_1) > 0.01337 > 0.$$

Let φ_2 be a real number such that $\cos \varphi_2 = -0.4$. Then we have

$$F''(t: \varphi_2) \leq 7$$

for $0.1 \leq t \leq 0.9$ and

$$F(0.1: \varphi_2) > 0.05857, \quad F(0.15: \varphi_2) > 0.06275, \quad F(0.2: \varphi_2) > 0.06280, \\ F(0.25: \varphi_2) > 0.06016, \quad F(0.3: \varphi_2) > 0.05569, \quad F(0.35: \varphi_2) > 0.04995, \\ F(0.4: \varphi_2) > 0.04335, \quad F(0.45: \varphi_2) > 0.03622, \quad F(0.5: \varphi_2) < 0.02882, \\ F(0.55: \varphi_2) > 0.02135, \quad F(0.6: \varphi_2) > 0.01404, \quad F(0.65: \varphi_2) > 0.00707, \\ F(0.7: \varphi_2) > 0.00063, \quad F(0.75: \varphi_2) > -0.00506, \quad F(0.8: \varphi_2) < -0.00976, \\ F(0.85: \varphi_2) > -0.01313, \quad F(0.9: \varphi_2) > -0.01466.$$

Hence using Lemma D we have

$$(13) \quad \frac{1}{\sqrt{2}} \int_{0.1}^{0.9} F(t: \varphi_2) dt > \frac{1}{\sqrt{2}} \left(\frac{0.8}{32} \cdot 0.87367 - \frac{0.8^3}{12 \cdot 16^2} \cdot 7 \right) \\ > 0.0146.$$

Since

$$f_2(t : \varphi_2) \sin 2\varphi_2 - f_3(t : \varphi_2) \cos 2\varphi_2 \geq f_2(0.1 : \varphi_2) \sin 2\varphi_2 - f_3(0 : \varphi_2) \cos 2\varphi_2 > 0$$

for $0 \leq t \leq 0.1$, we have

$$(14) \quad \frac{1}{\sqrt{2}} \int_0^{0.1} F(t : \varphi_2) dt > 0.$$

Since

$$f_2(t : \varphi_2) \sin 2\varphi_2 - f_3(t : \varphi_2) \cos 2\varphi_2 \geq f_2(1 : \varphi_2) \sin 2\varphi_2 - f_3(0.9 : \varphi_2) \cos 2\varphi_2 > -0.08502, \\ 0 \leq f_1(t) \leq 0.3$$

for $0.9 \leq t \leq 1$, we have

$$(15) \quad \frac{1}{\sqrt{2}} \int_{0.9}^1 F(t : \varphi_2) dt > -0.00181.$$

By (13), (14) and (15) we have

$$I(\varphi_2) < -0.01279 < 0.$$

Next we estimate the value $R(\varphi)$, where φ is a real number such that $I(\varphi) = 0$, $-0.44 < \cos \varphi < -0.4$, $0 < \varphi < \pi$. We put

$$F_1(t) = f_1(t) \{ f_2(t : \varphi_1) \cos 2\varphi_1 + f(t : \varphi_1, \varphi_2) \sin 2\varphi_2 \}, \\ F_2(t) = f_1(t) \{ f_2(t : \varphi_2) \cos 2\varphi_2 + f(t : \varphi_2, \varphi_1) \sin 2\varphi_1 \}, \\ f(t : \varphi_j, \varphi_k) = \{ (1 - 2t \cos 2\varphi_j + t^2)^{1/2} - (1 - t) \cos \varphi_k \}^{1/2}.$$

Then obviously

$$-\frac{1}{\sqrt{2}} \int_0^1 F_1(t) dt < R(\varphi) < -\frac{1}{\sqrt{2}} \int_0^1 F_2(t) dt.$$

For the function $F_1(t)$ we have

$$F_1''(t) \geq -0.6$$

for $0.1 \leq t \leq 0.9$ and

$$F_1(0.1) < -0.41277, \quad F_1(0.15) < -0.50020, \quad F_1(0.2) < -0.57030, \\ F_1(0.25) < -0.62811, \quad F_1(0.3) < -0.67606, \quad F_1(0.35) < -0.71540, \\ F_1(0.4) < -0.74679, \quad F_1(0.45) < -0.77046, \quad F_1(0.5) < -0.78643, \\ F_1(0.55) < -0.79440, \quad F_1(0.6) < -0.79392, \quad F_1(0.65) < -0.78422, \\ F_1(0.7) < -0.76418, \quad F_1(0.75) < -0.73214, \quad F_1(0.8) < -0.68552, \\ F_1(0.85) < -0.62009, \quad F_1(0.9) < -0.52776.$$

Hence using Lemma D we have

$$(16) \quad \frac{1}{\sqrt{2}} \int_{0.1}^{0.9} F_1(t) dt < -0.39018.$$

Since

$$\begin{aligned} f_2(t : \varphi_1) \cos 2\varphi_1 + f(t : \varphi_1, \varphi_2) \sin 2\varphi_2 \\ \leq f_2(0 : \varphi_1) \cos 2\varphi_1 + f(0 : \varphi_1, \varphi_2) \sin 2\varphi_2 < -1.32611 \end{aligned}$$

for $0 \leq t \leq 0.1$, we have

$$(17) \quad \frac{1}{\sqrt{2}} \int_0^{0.1} F_1(t) dt < -\frac{1}{\sqrt{2}} \cdot 1.32611 \int_0^{0.1} t^{1/2} (1-t)^{1/2} dt < -0.01898.$$

Since

$$\begin{aligned} f_2(t : \varphi_1) \cos 2\varphi_1 + f(t : \varphi_1, \varphi_2) \sin 2\varphi_2 \\ \leq f_2(0.9 : \varphi_1) \cos 2\varphi_1 + f(0.9 : \varphi_1, \varphi_2) \sin 2\varphi_2 < -1.75923 \end{aligned}$$

for $0.9 \leq t \leq 1$, we have

$$(18) \quad \frac{1}{\sqrt{2}} \int_{0.9}^1 F_1(t) dt < -\frac{1}{\sqrt{2}} \cdot 1.75923 \int_{0.9}^1 t^{1/2} (1-t)^{1/2} dt < -0.02518.$$

By (16), (17) and (18) we have

$$-\frac{1}{\sqrt{2}} \int_0^1 F_1(t) dt > 0.43434.$$

For the function $F_2(t)$ we have

$$F_2''(t) \leq 24.2$$

for $0.1 \leq t \leq 0.9$ and

$$\begin{aligned} F_2(0.1) > -0.45906, \quad F_2(0.15) > -0.55619, \quad F_2(0.2) > -0.63394, \\ F_2(0.25) > -0.69799, \quad F_2(0.3) > -0.75099, \quad F_2(0.35) > -0.79436, \\ F_2(0.4) > -0.82885, \quad F_2(0.45) > -0.85475, \quad F_2(0.5) > -0.87203, \\ F_2(0.55) > -0.88047, \quad F_2(0.6) > -0.87951, \quad F_2(0.65) > -0.86833, \\ F_2(0.7) > -0.84573, \quad F_2(0.75) > -0.80987, \quad F_2(0.8) > -0.75793, \\ F_2(0.85) > -0.68528, \quad F_2(0.9) > -0.58295. \end{aligned}$$

Hence using Lemma D we have

$$(19) \quad \frac{1}{\sqrt{2}} \int_{0.1}^{0.9} F_2(t) dt > -0.43552.$$

Since

$$\begin{aligned} f_2(t : \varphi_2) \cos 2\varphi_2 + f(t : \varphi_2, \varphi_1) \sin 2\varphi_1 \\ \geq f_2(0.1 : \varphi_2) \cos 2\varphi_2 + f(0.1 : \varphi_2, \varphi_1) \sin 2\varphi_1 > -1.53019 \end{aligned}$$

for $0 \leq t \leq 0.1$, we have

$$(20) \quad \frac{1}{\sqrt{2}} \int_0^{0.1} F_2(t) dt > -\frac{1}{\sqrt{2}} \cdot 1.53019 \int_0^{0.1} t^{1/2}(1-t)^{1/2} dt > -0.02219.$$

Since

$$\begin{aligned} f_2(t : \varphi_2) \cos 2\varphi_2 + f(t : \varphi_2, \varphi_1) \sin 2\varphi_1 \\ \geq f_2(1 : \varphi_2) \cos 2\varphi_2 + f(1 : \varphi_2, \varphi_1) \sin 2\varphi_1 > -1.99057 \end{aligned}$$

for $0.9 \leq t \leq 1$, we have

$$(21) \quad \frac{1}{\sqrt{2}} \int_{0.9}^1 F_2(t) dt > -\frac{1}{\sqrt{2}} \cdot 1.99057 \int_{0.9}^1 t^{1/2}(1-t)^{1/2} dt > -0.02886.$$

By (19), (20) and (21) we have

$$-\frac{1}{\sqrt{2}} \int_0^1 F_2(t) dt < 0.48657.$$

Summing up the results we have the following lemma.

LEMMA 6. *There is a real number φ such that $I(\varphi)=0$, $-0.44 < \cos \varphi < -0.4$, $0 < \varphi < \pi$. For such a φ*

$$0.434 < R(\varphi) < 0.487.$$

LEMMA 7. *Let φ be a real number such that $I(\varphi)=0$, $-0.44 < \cos \varphi < -0.4$, $0 < \varphi < \pi$ and let Y be a non-negative real number. Let $\tilde{Q}(w : Y)dw^2$ be the quadratic differential*

$$\left\{ w^3 + \frac{1}{3} Y^2 (3 - 4 \cos^2 \varphi) w + \frac{2}{27} Y^3 \cos \varphi (9 - 8 \cos^2 \varphi) \right\} dw^2.$$

If X is a real number satisfying the condition

$$(22) \quad -256X^5 + 160X^3 \leq 5R(\varphi)Y^{5/2} \leq -160X^4 + 120X^2 - 8,$$

then there is a function $\tilde{g}(z : X, Y)$ of class Σ_0 which satisfies the differential equation

$$(23) \quad \begin{aligned} z^2 \left(\frac{dw}{dz} \right)^2 \left\{ w^3 + \frac{1}{3} Y^2 (3 - 4 \cos^2 \varphi) w + \frac{2}{27} Y^3 \cos \varphi (9 - 8 \cos^2 \varphi) \right\} \\ = z^5 - 2\mu z^3 + 2\mu z^2 + \mu^2 z - 2(\mu^2 + 1) + \mu^2 z^{-1} + 2\mu z^{-2} - 2\mu z^{-3} + z^{-5}, \\ \mu = 16X^4 - 12X^2 + 1, \end{aligned}$$

and which maps $|z| > 1$ onto a domain admissible with respect to $\tilde{Q}(w : Y)dw^2$. The expansion of $\tilde{g}(z : X, Y)$ at the point at infinity begins

$$z - \left\{ 2\mu + \frac{1}{3} Y^2 (3 - 4 \cos^2 \varphi) \right\} z^{-1} - 2 \left\{ \mu - \frac{1}{27} Y^3 \cos \varphi (9 - 8 \cos^2 \varphi) \right\} z^{-2} - 3 \left\{ \mu + \frac{1}{9} Y^2 (3 - 4 \cos^2 \varphi) \right\}^2 z^{-3} + \left\{ \frac{2}{5} + \tilde{\Phi}(\mu, Y) \right\} z^{-4} + \dots$$

where

$$\begin{aligned} \tilde{\Phi}(\mu, Y) = & -6\mu^2 - \left(2Y^2 - \frac{8}{3} Y^3 \cos \varphi - \frac{8}{3} Y^2 \cos^2 \varphi + \frac{64}{27} Y^3 \cos^3 \varphi \right) \mu \\ & + \frac{14}{405} Y^5 (27 \cos \varphi - 60 \cos^3 \varphi + 32 \cos^5 \varphi). \end{aligned}$$

Proof. Since $\tilde{Q}(w : Y)dw^2 = Q\left(w + \frac{2}{3} Y \cos \varphi : Y, \varphi\right)dw^2$, there are two end domains $\tilde{\mathcal{E}}_1, \tilde{\mathcal{E}}_2$ and a half of an end domain \tilde{h} in the trajectory structure of $\tilde{Q}(w : Y)dw^2$ on the upper half w -plane. For a suitable choice of determination the function

$$\zeta = \int [\tilde{Q}(w : Y)]^{1/2} dw$$

maps $\tilde{\mathcal{E}}_1, \tilde{\mathcal{E}}_2, \tilde{h}$ respectively onto an upper half-plane, a lower half-plane and a domain $\Re \zeta > 0, \Im \zeta > 0$. If Y, β and γ satisfy the condition

$$\begin{aligned} 2Y^{5/2}R(\varphi) &\leq \frac{4}{5} - 4(4 \cos^2 \beta + 2 \cos \beta - 1), \\ Y^{5/2}R(\varphi) &\geq \frac{4}{5} \cos \frac{5}{2} \beta - 4(4 \cos^2 \beta + 2 \cos \beta - 1) \cos \frac{1}{2} \beta, \\ (24) \quad Y^{5/2}R(\varphi) &\leq \frac{4}{5} \cos \frac{5}{2} \gamma - 4(4 \cos^2 \gamma + 2 \cos \gamma - 1) \cos \frac{1}{2} \gamma, \\ 2 \cos \beta + 2 \cos \gamma + 1 &= 0, \end{aligned}$$

then we can combine this function with (5) to obtain a function which maps the domain $|z| > 1, \Im z > 0$ into the upper half w -plane. We put $X = \cos \frac{1}{2} \beta$. Then the condition (24) is equivalent to the condition (22). By reflection this function extends to a function $\tilde{g}(z : X, Y)$ which maps $|z| > 1$ onto a domain admissible with respect to $\tilde{Q}(w : Y)dw^2$. The function $\tilde{g}(z : X, Y)$ satisfies the differential equation (23). Inserting

$$w = z + b_0 + b_1 z^{-1} + b_2 z^{-2} + b_3 z^{-3} + b_4 z^{-4} + \dots$$

in (23) we have

$$\begin{aligned} b_0 &= 0, \\ b_1 &= -2\mu - \frac{1}{3} Y^2 (3 - 4 \cos^2 \varphi), \\ b_2 &= -2\mu + \frac{2}{27} Y^3 \cos \varphi (9 - 8 \cos^2 \varphi), \end{aligned}$$

$$b_3 = -3\mu^2 - \frac{2}{3}\mu Y^2(3-4\cos^2\varphi) - \frac{1}{27}Y^4(3-4\cos^2\varphi)^2,$$

$$b_4 = \frac{2}{5} + \tilde{\Phi}(\mu, Y).$$

This completes the proof of Lemma 7.

Let $\tilde{\mathfrak{D}}$ denote the closed domain in the XY -plane defined by $Y^{5/2} \leq -65.708X^4 + 49.28X^2 - 3.286$, $Y^{5/2} \geq -117.972X^5 + 73.733X^3$ and $Y \geq 0$. Since $0.434 < R(\varphi) < 0.487$, if $(X, Y) \in \tilde{\mathfrak{D}}$ then X and Y satisfy the condition (22).

LEMMA 8. On $\tilde{\mathfrak{D}}$

$$\tilde{\Phi}(\mu, Y) \leq \frac{729}{163840}A^2, \quad A = \frac{(3-4\cos^2\varphi)^3}{\cos^2\varphi(9-8\cos^2\varphi)^2}.$$

Equality occurs only for

$$\mu = -\frac{27}{256}A, \quad X = \sqrt{\frac{3}{8} + \frac{\sqrt{320-27A}}{64}}, \quad Y = \frac{-9(3-4\cos^2\varphi)}{8\cos\varphi(9-8\cos^2\varphi)}.$$

Proof. By an easy calculation we have

$$\tilde{\Phi}(\mu, Y) = -6\left[\mu + \left\{\frac{1}{18}Y^2(3-4\cos^2\varphi) - \frac{2}{81}Y^3\cos\varphi(9-8\cos^2\varphi)\right\}\right]^2$$

$$+ \tilde{\Psi}(Y) \leq \tilde{\Psi}(Y),$$

$$\tilde{\Psi}(Y) = \frac{8}{2187}Y^6\cos^2\varphi(9-8\cos^2\varphi)^2 + \frac{22}{1215}Y^5\cos\varphi(9-8\cos^2\varphi)$$

$$\times (3-4\cos^2\varphi) + \frac{1}{54}Y^4(3-4\cos^2\varphi)^2,$$

$$\tilde{\Psi}'(Y) = \frac{2}{729}Y^3\{8\cos\varphi(9-8\cos^2\varphi)Y + 9(3-4\cos^2\varphi)\}$$

$$\times \{\cos\varphi(9-8\cos^2\varphi)Y + 3(3-4\cos^2\varphi)\}$$

and

$$0 \leq Y < 2 < -\frac{3(3-4\cos^2\varphi)}{\cos\varphi(9-8\cos^2\varphi)}$$

for all points (X, Y) in $\tilde{\mathfrak{D}}$. Hence on $\tilde{\mathfrak{D}}$

$$\tilde{\Phi}(\mu, Y) \leq \tilde{\Phi}\left(-\frac{27}{256}, -\frac{9(3-4\cos^2\varphi)}{8\cos\varphi(9-8\cos^2\varphi)}\right) = \frac{729}{163840}A^2.$$

Since $1.02561 < A < 1.37842$, if

$$\left(\sqrt{\frac{3}{8} + \frac{\sqrt{320-27A}}{64}}, Y\right) \in \partial\tilde{\mathfrak{D}}$$

then $Y=0$ or $1 < Y$. On the other hand

$$0 < -\frac{9(3-4\cos^2\varphi)}{8\cos\varphi(9-8\cos^2\varphi)} < 1.$$

Hence we have

$$\left(\sqrt{\frac{3}{8} + \frac{\sqrt{320-27A}}{64}}, -\frac{9(3-4\cos^2\varphi)}{8\cos\varphi(9-8\cos^2\varphi)}\right) \in \tilde{\mathfrak{D}}.$$

LEMMA 9. *Let*

$$\tilde{R}_1 = \{(b_1, b_2) : -0.46 \leq b_1 \leq 0, 0 \leq b_2 \leq 0.425\},$$

$$\tilde{R}_2 = \{(b_1, b_2) : -0.6 \leq b_1 \leq -0.46, 0 \leq b_2 \leq 0.33\}.$$

If (b_1, b_2) is a point in $\tilde{R}_1 \cup \tilde{R}_2$, then there is a point (X, Y) in $\tilde{\mathfrak{D}}$ such that

$$b_1 = -2\mu - \frac{1}{3}Y^2(3-4\cos^2\varphi) = -32X^4 + 24X^2 - 2 - \frac{1}{3}Y^2(3-4\cos^2\varphi),$$

$$\begin{aligned} b_2 &= -2\mu + \frac{2}{27}Y^3\cos\varphi(9-8\cos^2\varphi) \\ &= -32X^4 + 24X^2 - 2 + \frac{2}{27}Y^3\cos\varphi(9-8\cos^2\varphi). \end{aligned}$$

Proof. $\tilde{\mathfrak{D}}$ is bounded by the curves

$$C_1: Y=0, \quad (\lambda_2 \leq X \leq \lambda_1),$$

$$C_2: Y^{5/2} = -65.708X^4 + 49.28X^2 - 3.286, \quad (\lambda_0 \leq X \leq \lambda_1),$$

$$C_3: Y^{5/2} = -117.972X^5 + 73.733X^3, \quad (\lambda_0 \leq X \leq \lambda_2).$$

Here we remark that $0.72 < \lambda_0 < 0.73$, $0.82 < \lambda_1 < 0.823$, $0.79 < \lambda_2 < 0.791$. Let \tilde{C}_k denote the image curve of C_k by the mapping

$$(25) \quad \begin{aligned} b_1 &= -32X^4 + 24X^2 - 2 - \frac{1}{3}Y^2(3-4\cos^2\varphi), \\ b_2 &= -32X^4 + 24X^2 - 2 + \frac{2}{27}Y^3\cos\varphi(9-8\cos^2\varphi). \end{aligned}$$

Then \tilde{C}_1 is the segment defined by $b_2 = b_1$, $(-32\lambda_1^4 + 24\lambda_1^2 - 2 \leq b_1 \leq -32\lambda_2^4 + 24\lambda_2^2 - 2)$. Put

$$\tilde{C}_2: b_1 = \tilde{\sigma}_2(X), \quad b_2 = \tilde{\tau}_2(X), \quad (\lambda_0 \leq X \leq \lambda_1).$$

Then we have

$$\begin{aligned} \frac{d\tilde{\sigma}_2}{dX} &= -128X^3 + 48X + \frac{4}{15}(3-4\cos^2\varphi)(262.832X^3 - 98.56X) \\ &\quad \times (-65.708X^4 + 49.28X^2 - 3.286)^{-1/5}, \\ \frac{d\tilde{\tau}_2}{dX} &= -128X^3 + 48X - \frac{4}{45}\cos\varphi(9-8\cos^2\varphi)(262.832X^3 - 98.56X) \\ &\quad \times (-65.708X^4 + 49.28X^2 - 3.286)^{1/5}. \end{aligned}$$

Since $-0.44 < \cos \varphi < -0.4$ and $(-65.708X^4 + 49.28X^2 - 3.286)^{1/5} < 1.358$ for $0.72 \leq X \leq \lambda_1$, we have

$$\frac{d\tilde{\tau}_2}{dX} < -23.918X^3 + 8.971X < 0$$

for $0.72 \leq X \leq \lambda_1$. Further $\tilde{\tau}_2(0.8) < 0$, whence $\tilde{\tau}_2(X) < 0$ for $0.8 \leq X \leq \lambda_1$. Since

$$\begin{aligned} (-65.708X^4 + 49.28X^2 - 3.286)^{1/5} &> 1.307, & (0.72 \leq X \leq 0.745), \\ &> 1.188, & (0.745 \leq X \leq 0.78), \\ &> 1.059, & (0.78 \leq X \leq 0.8), \end{aligned}$$

we have

$$\begin{aligned} \frac{d\tilde{\sigma}_2}{dX} &< -1.052X^3 + 0.396X < 0, & (0.72 \leq X \leq 0.745), \\ &< 11.301X^3 - 4.236X < 2.06, & (0.745 \leq X \leq 0.78), \\ &< 28.386X^3 - 10.643X < 6.02, & (0.78 \leq X \leq 0.8). \end{aligned}$$

Hence we have

$$\begin{aligned} \tilde{\sigma}_2(X) &\leq \tilde{\sigma}_2(0.72) < -0.6721, & (0.72 \leq X \leq 0.745), \\ &= \int_{0.745}^X \frac{d\tilde{\sigma}_2}{dX} dX + \tilde{\sigma}_2(0.745) \\ &< 2.06 \cdot 0.035 - 0.7061 = -0.634, & (0.745 \leq X \leq 0.78), \\ &= \int_{0.78}^X \frac{d\tilde{\sigma}_2}{dX} dX + \tilde{\sigma}_2(0.78) \\ &< 6.02 \cdot 0.02 - 0.7242 = -0.6038, & (0.78 \leq X \leq 0.8). \end{aligned}$$

These results imply that if $(b_1, b_2) \in \tilde{C}_2$ and $b_2 > 0$ then $b_1 < -0.6$. Put

$$\tilde{C}_3: b_1 = \tilde{\sigma}_3(X), \quad b_2 = \tilde{\tau}_3(X), \quad (\lambda_0 \leq X \leq \lambda_2).$$

Then we have

$$\begin{aligned} \frac{d\tilde{\sigma}_3}{dX} &= -128X^3 + 48X + \frac{4}{15}(3 - 4\cos^2\varphi)(589.86X^4 - 221.199X^2) \\ &\quad \times (-117.972X^5 + 73.733X^3)^{-1/5}, \\ \frac{d\tilde{\tau}_3}{dX} &= -128X^3 + 48X - \frac{4}{45}\cos\varphi(9 - 8\cos^2\varphi)(589.86X^4 - 221.199X^2) \\ &\quad \times (-117.972X^5 + 73.733X^3)^{1/5}. \end{aligned}$$

Since $(-117.972X^5 + 73.733X^3)^{1/5} < 1.363$ for $0.72 \leq X \leq \lambda_2$, we have

$$\frac{d\tilde{\sigma}_3}{dX} > 256.589X^4 - 128X^3 - 96.222X^2 + 48X > 0$$

for $0.72 \leq X \leq \lambda_2$. Further $\tilde{\sigma}_3(0.78) > 0$, whence $\tilde{\sigma}_3(X) > 0$ for $0.78 \leq X \leq \lambda_2$. Since

$$\begin{aligned} (-117.972X^5 + 73.733X^3)^{1/5} &> 1.114, & (0.72 \leq X \leq 0.77), \\ &> 0.985, & (0.77 \leq X \leq 0.78), \end{aligned}$$

we have

$$\begin{aligned} \frac{d\tilde{\tau}_3}{dX} &> 179.907X^4 - 128X^3 - 67.466X^2 + 48X > 0, & (0.73 \leq X \leq 0.77), \\ &> 159.262X^4 - 128X^3 - 59.724X^2 + 48X > -0.903, & (0.77 \leq X \leq 0.78). \end{aligned}$$

Hence we have

$$\begin{aligned} \tilde{\tau}_3(X) &\geq \tilde{\tau}_3(0.73) > 0.33, & (0.73 \leq X \leq 0.75), \\ &\geq \tilde{\tau}_3(0.75) > 0.425, & (0.75 \leq X \leq 0.77), \\ &= \int_{0.77}^X \frac{d\tilde{\tau}_3}{dX} dX + \tilde{\tau}_3(0.77) \\ &> -0.903 \cdot 0.01 + 0.5118 = 0.5027, & (0.77 \leq X \leq 0.78). \end{aligned}$$

Further we remark the following facts:

$$\begin{aligned} \tilde{\sigma}_3(0.73) &< -0.64, \\ -0.58 &< \tilde{\sigma}_3(0.75) < -0.46, \\ -0.24 &< \tilde{\sigma}_3(0.77). \end{aligned}$$

These results imply that if $(b_1, b_2) \in \tilde{C}_3$ and $-0.6 \leq b_1 \leq -0.46$ then $b_2 > 0.33$ and that $(b_1, b_2) \in \tilde{C}_3$ and $-0.46 \leq b_1 \leq 0$ then $b_2 > 0.425$. Therefore we conclude that \tilde{R}_1 and \tilde{R}_2 are contained in the image of $\tilde{\mathfrak{D}}$ by the mapping (25),

5. Now we prove our theorem. Firstly we consider the case $b_1 \geq 0$. We divide this case into several subcases.

Case 1. $\Re b_2 \geq 0$. By Lemma B we have

$$\Re b_4 \leq \Re(b_4 + b_1 b_2) \leq \frac{2}{5}.$$

Case 2. $0 \leq b_1 \leq 0.43$, $-0.49 \leq \Re b_2 \leq 0$. In this case by Lemma 3 there is a point (X_0, Y_0) in \mathfrak{D}^* such that

$$\begin{aligned} b_1 &= -32X_0^4 + 24X_0^3 - 2 + 3Y_0^3, \\ \Re b_2 &= -32X_0^4 + 24X_0^3 - 2 + 2Y_0^3. \end{aligned}$$

We apply Lemma A with $Q(w)dw^2 = (w^3 - 3Y_0^3w + 2Y_0^3)dw^2$, $g^*(z) = g^*(z; X_0, Y_0)$. Then we have

$$\Re\{b_4 + (-64X_0^4 + 48X_0^2 - 4 + 3Y_0^2)i\Im b_2\} \leq \frac{2}{5} + \Phi^*(\mu_0, Y_0),$$

$$\mu_0 = 16X_0^4 - 12X_0^2 + 1.$$

Hence by using Lemma 2 we obtain

$$\Re b_4 \leq \frac{2}{5} + \frac{729}{163840}.$$

Case 3. $0.43 \leq b_1 \leq 0.6$, $-0.38 \leq \Re b_2 \leq 0$. As in Case 2 we obtain

$$\Re b_4 \leq \frac{2}{5} + \frac{729}{163840}.$$

Case 4. $0 \leq b_1 \leq 0.43$, $\Re b_2 \leq -0.49$. By Lemma C we have

$$4|b_4|^2 \leq 1 - 2 \cdot 0.49^2 < \frac{16}{25}.$$

This implies that $\Re b_4 < 2/5$.

Case 5. $0.43 \leq b_1 \leq 0.6$, $\Re b_2 \leq -0.38$. By Lemma C we have

$$4|b_4|^2 \leq 1 - 0.43^2 - 2 \cdot 0.38^2 < \frac{16}{25}.$$

This implies that $\Re b_4 < 2/5$.

Case 6. $0.6 \leq b_1$, $\Re b_2 \leq 0$. By Lemma C we have

$$4|b_4|^2 \leq 1 - 0.6^2 = \frac{16}{25}.$$

This implies that $\Re b_4 \leq 2/5$.

Thus we obtain that if $b_1 \geq 0$ then

$$\Re b_4 \leq \frac{2}{5} + \frac{729}{163840}.$$

The equality statement follows from Lemma 1, Lemma 2 and Lemma A.

Next we consider the case $b_1 \leq 0$. We also divide this case into several subcases.

Case 1. $-0.46 \leq b_1 \leq 0$, $0 \leq \Re b_2 \leq 0.425$ or $-0.6 \leq b_1 \leq -0.46$, $0 \leq \Re b_2 \leq 0.33$. In this case by Lemma 9 there is a point (X_0, Y_0) in \mathfrak{D} such that

$$b_1 = -32X_0^4 + 24X_0^2 - 2 - \frac{1}{3}Y_0^2(3 - 4\cos^2\varphi),$$

$$\Re b_2 = -32X_0^4 + 24X_0^2 - 2 + \frac{2}{27}Y_0^2 \cos\varphi(9 - 8\cos^2\varphi)$$

where φ is a real number such that $I(\varphi) = 0$, $-0.44 < \cos\varphi < -0.4$, $0 < \varphi < \pi$. We apply Lemma A with

$$Q(w)dw^2 = \left\{ w^3 + \frac{1}{3} Y_0^3 (3 - 4 \cos^2 \varphi) w + \frac{2}{27} Y_0^3 \cos \varphi (9 - 8 \cos^2 \varphi) \right\} dw^2,$$

$$g^*(z) = \tilde{g}(z; X_0, Y_0).$$

Then we have

$$\Re \left[b_4 + \left\{ -64X_0^4 + 48X_0^2 - 4 - \frac{1}{3} Y_0^3 (3 - 4 \cos^2 \varphi) \right\} i \Im b_2 \right] \leq \frac{2}{5} + \tilde{\Phi}(\mu_0, Y_0),$$

$$\mu_0 = 16X_0^4 - 12X_0^2 + 1.$$

Hence by Lemma 8 we obtain

$$\Re b_4 \leq \frac{2}{5} + \frac{729}{163840} A^2.$$

Case 2. $-0.46 \leq b_1 \leq 0$, $0.425 \leq \Re b_2$. By Lemma C we have

$$4|b_4|^2 \leq 1 - 2 \cdot 0.425^2 < \frac{16}{25}.$$

Case 3. $-0.6 \leq b_1 \leq -0.46$, $0.33 \leq \Re b_2$. By Lemma C we have

$$4|b_4|^2 \leq 1 - 0.46^2 - 2 \cdot 0.33^2 < \frac{16}{25}.$$

Case 4. $b_1 \leq -0.6$, $0 \leq \Re b_2$. By Lemma C we have

$$4|b_4|^2 \leq 1 - 0.6^2 = \frac{16}{25}.$$

Case 5. $\Re b_2 \leq 0$. By Lemma B we have

$$\Re b_4 \leq \Re(b_4 + b_1 b_2) \leq \frac{2}{5}.$$

Thus we obtain that if $b_1 \leq 0$ then

$$\Re b_4 \leq \frac{2}{5} + \frac{729}{163840} A^2.$$

By Lemma 7 and Lemma 8 it follows that equality really occurs. Hence it follows that there is only one real number φ such that $I(\varphi) = 0$, $-0.44 < \cos \varphi < -0.4$, $0 < \varphi < \pi$. The equality statement follows from Lemma 8 and Lemma A.

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