# CONJUGATE FUNCTIONS AND MODULI OF CONTINUITY 

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1.1 Introduction. We denote by $\Omega$ a domain properly contained in $n$ dimensional Euclidean space $R^{n}$. A continuous nondecreasing function

$$
\lambda(t):[0, \infty) \rightarrow[0, \infty) \quad \text { with } \lambda(0)=0
$$

is called a majorant if $\lambda\left(t_{1}+t_{2}\right) \leq \lambda\left(t_{1}\right)+\lambda\left(t_{2}\right), 0<t_{1}, t_{2}<\infty$. When $f$ : $\Omega \rightarrow R^{m}$ and $\lambda(t)$ is a majorant we write $f \in \operatorname{Lip}_{\lambda}(\Omega)$ if there exists a constant $M<\infty$ such that

$$
\begin{equation*}
\left|f\left(x_{1}\right)-f\left(x_{2}\right)\right| \leq M \lambda\left(\left|x_{1}-x_{2}\right|\right) \tag{1.1}
\end{equation*}
$$

for all $x_{1}, x_{2} \in \Omega$. We denote the smallest such $M$ by $\|f\|_{\lambda}$. When $\lambda(t)=t^{\alpha}$, $0<\alpha \leq 1$, the classes $\operatorname{Lip}_{\lambda}(\Omega)$ are the usual Lipschitz classes. We write $D$ for the open unit disk of the complex plane, $\bar{D}$ for its closure and $\partial D$ for its boundary. Theorem 1.2 follows from theorems of Hardy and Littlewood (see [9] and [2]). When $0<\alpha<1$, it can be derived from a similar theorem of Privalov concerning conjugate functions on $\partial D$ [15].
1.2 Theorem. If $f=u+i v$ is analytic in $D$, if $\lambda(t)=t^{\alpha}, 0<\alpha \leq 1$, and if $u \in \operatorname{Lip}_{\lambda}(D)$, then $f \in \operatorname{Lip}_{\lambda}(D)$. Moreover $\|f\|_{\lambda} \leq C\|u\|_{\lambda}$ where $C$ is a constant which depends only on $\alpha$.

The papers [6] and [7] by Gehring and Martio show that Theorem 1.2 holds for a wide class of planar domains, so-called $\mathrm{Lip}_{\alpha}$-extension domains (see Section 2). On the other hand, simple examples show that Theorem 1.2 fails in arbitrary domains.

The main result of this paper, Theorem 3.8, generalizes Theorem 1.2 to quasiregular mappings in certain domains in $R^{n}$ and to somewhat more general majorants than $t^{\alpha}$. Theorem 3.8 reduces to Theorem 1.2 in the case that $\Omega=D, K=1$ and $\lambda(t)=t^{\alpha}$.

We first show that Theorem 3.8 holds locally in balls. The geometry of Lip $_{\lambda}$-extension domains (Section 2) then guarantees that the result holds globally.

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We define the modulus of continuity of a continuous function $f: E \rightarrow R^{m}$ over a set $E \subset R^{n}$ as

$$
\omega(f, \delta ; E)=\sup \left\{\left|f\left(x_{1}\right)-f\left(x_{2}\right)\right|: x_{1}, x_{2} \in E \text { and }\left|x_{1}-x_{2}\right| \leq \delta\right\}
$$

Moduli of continuity are nondecreasing with $\omega(f, 0 ; E)=0$. Moreover, $\omega(f, \delta: \bar{D})$ and $\omega(f, \delta ; D)$ are majorants. Corollary 3.7 states that the moduli of continuity of the components of a quasiregular mapping are locally equivalent. In Section 4 we give examples of bounded analytic functions $f=u+i v$ in $D$ with

$$
\lim _{\delta \rightarrow 0} \frac{\omega(v, \delta ; D)}{\omega(u, \delta ; D)}=\infty
$$

Hence in general the moduli of continuity of the components of a bounded quasiregular mapping are not globally equivalent even in a ball.
2.1 Lip $_{\lambda}$-extension domains. When $f: \Omega \rightarrow R^{m}$ we write $f \in \operatorname{locLip}_{\lambda}(\Omega)$ if there exists a constant $M$ such that (1.1) holds whenever $x_{1}, x_{2} \in \Omega$ with $\left|x_{1}-x_{2}\right| \leq \frac{1}{2} d\left(x_{1}, \partial \Omega\right)$. Here $d\left(x_{1}, \partial \Omega\right)$ denotes the Euclidean distance from $x_{1}$ to the boundary of $\Omega, \partial \Omega$. We denote the smallest such $M$ by $\|f\|_{\lambda}^{\text {loc }}$.
2.2 Remark. In [11], Lappalainen shows that if (1.1) holds whenever

$$
\left|x_{1}-x_{2}\right| \leq a d\left(x_{1}, \partial \Omega\right)
$$

for some $a \leq 1$, then $f \in \operatorname{locLip}_{\lambda}(\Omega)$.
We call $\Omega$ a $\operatorname{Lip}_{\lambda}$-extension domain if there exists a constant $b$ such that $\|f\|_{\lambda} \leq b\|f\|_{\lambda}^{\text {loc }}$ for all $f: \Omega \rightarrow R^{m}$. That is, $f \in \operatorname{Lip}_{\lambda}(\Omega)$ whenever $f \in$ $\operatorname{locLip}_{\lambda}(\Omega) . \quad \Omega$ is a $\operatorname{Lip}_{\lambda}$-extension domain if and only if there exists a constant $M$ such that each pair $x_{1}, x_{2} \in \Omega$ can be joined by a continuous curve $\gamma \subset \Omega$ satisfying

$$
\begin{equation*}
\int_{\gamma} \frac{\lambda(d(\gamma(s), \partial \Omega))}{d(\gamma(s), \partial \Omega)} d s \leq M \lambda\left(\left|x_{1}-x_{2}\right|\right) \tag{2.1}
\end{equation*}
$$

(see [11]). These domains were first identified by Gehring and Martio for $\lambda(t)=t^{\alpha}$ and called $\mathrm{Lip}_{\alpha}$-extension domains [7].

For certain $\lambda(t)$, the class of $\mathrm{Lip}_{\lambda}$-extension domains is wide. All uniform domains are $\operatorname{Lip}_{\lambda^{-}}$-extension domains if and only if there is a constant $A$ such that

$$
\begin{equation*}
\int_{0}^{t} \frac{\lambda(s)}{s} d s \leq A \lambda(t) \tag{2.2}
\end{equation*}
$$

for all $0 \leq t<\infty$ (see [11] and [14]). In particular, if $\lambda(t)=t^{\alpha}$, all balls, half-spaces, wedge-domains and quasiballs are $\mathrm{Lip}_{\lambda}$-extension domains for all $0<\alpha \leq 1$.
3.1 Quasiregular mappings. We refer to the following spaces of functions:
$W_{n}^{1}(\Omega)$, Sobolev space of $L^{n}$-integrable functions with $L^{n}$-integrable distributional first derivatives over $\Omega$.
$W_{n, \text { loc }}^{1}(\Omega)=\cap W_{n}^{1}\left(\Omega^{\prime}\right)$, where the intersection is taken over all $\Omega^{\prime}$ compactly contained in $\Omega$.
We write $D f$ for the Jacobi matrix of $f$ and $|D f|$ for its norm as a linear transformation. $J_{f}$ is the Jacobian determinant of $f$.
3.2 Definition. A function $f: \Omega \rightarrow R^{n}$ is $K$-quasiregular in $\Omega \subset R^{n}$, $1 \leq K<\infty$, if
(a) $f \in W_{n, \text { loc }}^{1}(\Omega)$
(b) $|D f|^{n} \leq K J_{f}$ a.e. in $\Omega$.

When $n=2, f$ is $1-q r$ if and only if it is an analytic function. A function $f$ is a $K$-quasiregular homeomorphism if and only if it is $K$-quasiconformal in the usual sense (see [17], [13] and [12]).

We first prove a local version of Theorem 1.2 for quasiconformal mappings. Although this is a special case of Theorem 3.6, its proof is more geometric in character. We assume from here on that $\lambda(t)$ is a majorant.
3.3 Theorem. If $f=\left(f_{1}, f_{2}, \ldots, f_{n}\right)$ is $K$-quasiconformal in $\Omega$, and if

$$
f_{j} \in \operatorname{locLip}_{\lambda}(\Omega)
$$

for some $j=1,2, \ldots, n$, then $f \in \operatorname{locLip}_{\lambda}(\Omega)$ with $\|f\|_{\lambda}^{\text {loc }} \leq C\left\|f_{j}\right\|_{\lambda}^{\text {loc }}$. Here $C$ is $a$ constant which depends only on $n, \lambda$ and $K$.

Proof. Since $f$ is $K$-quasiconformal there exists a continuous, strictly increasing function $\theta_{K}(t):(0,1) \rightarrow(0, \infty)$ such that $\lim _{t \rightarrow 1} \theta_{K}(t)=\infty$, $\lim _{t \rightarrow 0} \theta_{K}(t)=0$ and

$$
\begin{equation*}
\frac{\left|f\left(x_{1}\right)-f\left(x_{2}\right)\right|}{d\left(f\left(x_{1}\right), \partial f(\Omega)\right)} \leq \theta_{K}\left(\frac{\left|x_{1}-x_{2}\right|}{d\left(x_{1}, \partial \Omega\right)}\right) \tag{3.1}
\end{equation*}
$$

for all $x_{1}, x_{2} \in \Omega$ satisfying $\left|x_{1}-x_{2}\right|<d\left(x_{1}, \partial \Omega\right)$ (see [4]). We use the notation

$$
\begin{aligned}
l_{r}(f, x) & =\min _{|x-y|=r}|f(x)-f(y)| \\
L_{r}(f, x) & =\max _{|x-y|=r}|f(x)-f(y)|
\end{aligned}
$$

Choose $C_{0}$ so that $\theta_{K}\left(C_{0}\right)=1$. Fix $x_{1} \in \Omega$. For each $x_{2} \in \Omega$ with

$$
\left|x_{1}-x_{2}\right| \leq C_{0} d\left(x_{1}, \partial \Omega\right)
$$

(3.1) gives

$$
\left|f\left(x_{1}\right)-f\left(x_{2}\right)\right| \leq d\left(f\left(x_{1}\right), \partial f(\Omega)\right)
$$

In other words, if $B(y, r)=\left\{x \in R^{n}| | x-y \mid<r\right\}$ then

$$
\begin{equation*}
B\left(f\left(x_{1}\right), L_{r}\left(f, x_{1}\right)\right) \subset f(\Omega) \tag{3.2}
\end{equation*}
$$

where $r=\left|x_{1}-x_{2}\right|$. By a standard distortion theorem (see [17] and for $n=3$, [4]), we conclude from (3.2) that

$$
\begin{equation*}
\frac{L_{r}\left(f, x_{1}\right)}{l_{r}\left(f, x_{1}\right)} \leq e^{\chi(n) K}=C(n, K) \tag{3.3}
\end{equation*}
$$

where $\chi(n)$ is a constant which depends only on $n$. Next choose $x_{3}$ so that

$$
\left|x_{1}-x_{3}\right|=\left|x_{1}-x_{2}\right|=r
$$

and $f\left(x_{1}\right)-f\left(x_{3}\right)$ is a vector in the $f_{j}$-direction. Since $f_{j} \in \operatorname{locLip}_{\lambda}(\Omega)$, (3.3) gives

$$
\begin{aligned}
\left|f\left(x_{1}\right)-f\left(x_{2}\right)\right| & \leq L_{r}\left(f, x_{1}\right) \\
& \leq C(n, K) l_{r}\left(f, x_{1}\right) \\
& \leq C(n, K)\left|f\left(x_{1}\right)-f\left(x_{3}\right)\right| \\
& =C(n, K)\left|f_{j}\left(x_{1}\right)-f_{j}\left(x_{3}\right)\right| \\
& \leq C(n, K)\left\|f_{j}\right\|_{\lambda}^{\text {loc }} \lambda\left(\left|x_{1}-x_{3}\right|\right) \\
& =C(n, K)\left\|f_{j}\right\|_{\lambda}^{\text {loc }} \lambda\left(\left|x_{1}-x_{2}\right|\right)
\end{aligned}
$$

Hence $f \in \operatorname{locLip}_{\lambda}(\Omega)$.
We immediately obtain the following theorem.
3.4 Theorem. If $f=\left(f_{1}, f_{2}, \ldots, f_{n}\right)$ is $K$-quasiconformal in a $\operatorname{Lip}_{\lambda}$-extension domain $\Omega$ and if $f_{j} \in \operatorname{Lip}_{\lambda}(\Omega)$ for some $j=1,2, \ldots, n$, then

$$
f \in \operatorname{Lip}_{\lambda}(\Omega) \quad \text { with }\|f\|_{\lambda} \leq C\left\|f_{j}\right\|_{\lambda}
$$

where $C$ is a constant which depends only on $n, \lambda, \Omega$ and $K$.

We now prove Theorem 3.4 for quasiregular mappings. We use certain integrability results which require the following definitions.
3.5 Definitions. If $E \subset R^{n}$ is a measurable set we write $|E|$ for the $n$-dimensional Lebesgue measure of $E$. We write $d x=d x_{1} d x_{2} \ldots d x_{n}$ for Lebesgue measure and assume this measure when it is omitted from an integral. If $B \subset R^{n}$ is a ball, then $\sigma B, \sigma \geq 1$, denotes the ball with the same center as $B$ and with a radius of $\sigma$ times that of $B$.
3.6 Theorem. If $f=\left(f_{1}, f_{2}, \ldots, f_{n}\right)$ is $K$-quasiregular in $\Omega$ and if

$$
f_{j} \in \operatorname{locLip}_{\lambda}(\Omega) \quad \text { for some } j=1,2, \ldots, n
$$

then

$$
f \in \operatorname{locLip}_{\lambda}(\Omega) \quad \text { with }\|f\|_{\lambda}^{\mathrm{loc}} \leq C\left\|f_{j}\right\|_{\lambda}^{\mathrm{loc}}
$$

where $C$ is a constant which depends only on $n, \lambda$ and $K$.
Proof. By Remark 2.2, it is sufficient to show that

$$
\left|f\left(x_{1}\right)-f\left(x_{2}\right)\right| \leq C \lambda\left(\left|x_{1}-x_{2}\right|\right) \quad \text { whenever }\left|x_{1}-x_{2}\right|<\frac{1}{4} d\left(x_{1}, \partial \Omega\right)
$$

Fix such an $x_{1}$ and $x_{2}$ and set $B=B\left(x_{1},\left|x_{1}-x_{2}\right|\right)$. Then $4 B \subset \Omega$. Next if $f$ is $K$-quasiregular in $\Omega_{1}$, then there exists an $s>n$, depending only on $n$ and $K$, such that $f \in W_{s, \text { loc }}^{1}\left(\Omega_{1}\right)$. Moreover for every open set $A$ compactly contained in $\Omega_{1}$ we have

$$
\begin{equation*}
\left(\int_{A}|D f|^{s}\right)^{1 / s} \leq C d\left(A, \partial \Omega_{1}\right)^{(n-s) / s}\left(\int_{\Omega_{1}}|D f|^{n}\right)^{1 / n} \tag{3.4}
\end{equation*}
$$

where $C$ is a constant which depends only on $n$ and $K$. Here $d\left(A, \partial \Omega_{1}\right)$ is the Euclidean distance between $A$ and $\partial \Omega_{1}$. See [1]. When $f$ is quasiconformal, this result is due to Gehring [5]. Since $f \in W_{s}^{1}(B)$, the following estimate holds for each $x, y \in B$ :

$$
\begin{equation*}
|f(x)-f(y)| \leq \frac{s C(n)}{s-n} \operatorname{diam} B\left(\frac{1}{|B|} \int_{B}|D f|^{s}\right)^{1 / s} \tag{3.5}
\end{equation*}
$$

where $C(n)$ is a constant which depends only on $n$. Here diam $B$ denotes the Euclidean diameter of $B$ (see [1]).

Using (3.4), with $\Omega_{1}=3 / 2 B$ and $A=B$, and (3.5), with $x=x_{1}$ and $y=x_{2}$, we obtain

$$
\begin{align*}
\left|f\left(x_{1}\right)-f\left(x_{2}\right)\right| & \leq \frac{s C(n)}{s-n} \operatorname{diam} B\left(\frac{1}{|B|} \int_{B}|D f|^{s}\right)^{1 / s}  \tag{3.6}\\
& \leq C_{1} \operatorname{diam} B\left(\frac{1}{|B|} \int_{3 B / 2}|D f|^{n}\right)^{1 / n}
\end{align*}
$$

Next if $f=\left(f_{1}, f_{2}, \ldots, f_{n}\right)$ is $K$-quasiregular in $\Omega_{1}$ and if $D$ is a ball with $\sigma D \subset \Omega_{1}, \sigma>1$, then for every $a \in R$ and $j=1,2, \ldots, n$ we have

$$
\begin{equation*}
\left(\int_{D}|D f|^{n}\right)^{1 / n} \leq C K \frac{\sigma}{\sigma-1}\left(\frac{1}{|\sigma D|} \int_{\sigma D}\left|f_{j}-a\right|^{n}\right)^{1 / n} \tag{3.7}
\end{equation*}
$$

where $C$ is a constant which depends only on $n$ (see [10]). Using (3.7) with $D=3 / 2 B$ and $\Omega_{1}=2 B$, (3.6) becomes

$$
\left|f\left(x_{1}\right)-f\left(x_{2}\right)\right| \leq C_{2}\left(\frac{1}{|2 B|} \int_{2 B}\left|f_{j}-a\right|^{n}\right)^{1 / n}
$$

Choose $a=f_{j}\left(x_{1}\right)$. When $x \in 2 B,\left|x-x_{1}\right| \leq \frac{1}{2} d\left(x_{1}, \partial \Omega\right)$ and since $f_{j} \in$ $\operatorname{locLip}_{\lambda}(\Omega)$ we obtain

$$
\begin{align*}
\left|f\left(x_{1}\right)-f\left(x_{2}\right)\right| & \leq C_{2}\left\|f_{j}\right\|_{\lambda}^{\mathrm{loc}}\left(\frac{1}{|2 B|} \int_{2 B} \lambda\left(\left|x-x_{1}\right|\right)^{n} d x\right)^{1 / n}  \tag{3.8}\\
& \leq C_{3} \lambda\left(2\left|x_{1}-x_{2}\right|\right) \\
& \leq 2 C_{3} \lambda\left(\left|x_{1}-x_{2}\right|\right)
\end{align*}
$$

Hence $f \in \operatorname{locLip}_{\lambda}(\Omega)$.
3.7 Corollary. If $f=\left(f_{1}, f_{2}, \ldots, f_{n}\right)$ is $K$-quasiregular in $\Omega$, then there exists a constant $C$, depending only on $n$ and $K$, such that

$$
\omega(f, \delta ; B) \leq C \omega\left(f_{j}, \delta ; B\right)
$$

for all $j=1,2, \ldots, n$ and all balls $B$ with $2 B \subset \Omega$.
Proof. Since $2 B \subset \Omega, f_{j}$ is bounded in $B$ and $\omega\left(f_{j}, \delta ; B\right)$ is a majorant. If $x, y \in \Omega$ with $|x-y| \leq \frac{1}{4} d(x, \partial \Omega)$, then (3.8) gives

$$
\begin{equation*}
|f(x)-f(y)| \leq 2 C_{3} \omega\left(f_{j},|x-y| ; B_{0}\right) \tag{3.9}
\end{equation*}
$$

where $B_{0}=B\left(x, \frac{1}{4} d(x, \partial \Omega)\right)$.

Now fix $x_{1}, x_{2} \in B$. If $x_{2} \in B\left(x_{1}, \frac{1}{4} d\left(x_{1}, \partial \Omega\right)\right)$, then (3.9) holds with $x=x_{1}$ and $y=x_{2}$. Otherwise let $L \subset B$ be the line segment joining $x_{1}$ to $x_{2}$ and define points $y_{j}$ and balls $B_{j}$ as follows:

$$
\begin{gathered}
y_{1}=x_{1} \\
B_{j}=B\left(y_{j}, \frac{1}{4} d\left(y_{j}, \partial \Omega\right)\right) \\
y_{j+1} \in L \cap \partial B_{j} \quad \text { where }\left|y_{j}-y_{1}\right|<\left|y_{j+1}-y_{1}\right|
\end{gathered}
$$

for $j=1,2, \ldots, N-1$ where $N$ is the integer such that $x_{2} \in$ $B\left(y_{N}, \frac{1}{4} d\left(y_{N}, \partial \Omega\right)\right)$. If $r(B)$ is the radius of $B$ and $y_{N+1}=x_{2}$, then $d\left(y_{j}, \partial \Omega\right)$ $\geq r(B)$ for $j=1,2, \ldots, N+1$ and we have

$$
\begin{aligned}
\frac{1}{4}(N-1) r(B) & \leq \sum_{k=1}^{N-1} \frac{1}{4} d\left(y_{k}, \partial \Omega\right) \\
& =\sum_{k=1}^{N-1}\left|y_{k+1}-y_{k}\right| \\
& \leq\left|x_{1}-x_{2}\right| \\
& \leq 2 r(B)
\end{aligned}
$$

and $N \leq 9$. Hence

$$
\begin{aligned}
\left|f\left(x_{1}\right)-f\left(x_{2}\right)\right| & \leq \sum_{k=1}^{N}\left|f\left(y_{k+1}\right)-f\left(y_{k}\right)\right| \\
& \leq 2 C_{3} \sum_{k=1}^{N} \omega\left(f_{j},\left|y_{k+1}-y_{k}\right| ; B\right) \\
& \leq 18 C_{3} \omega\left(f_{j},\left|x_{1}-x_{2}\right| ; B\right)
\end{aligned}
$$

The result follows.
The next result also follows from Theorem 3.6.
3.8 Theorem. If $f=\left(f_{1}, f_{2}, \ldots, f_{n}\right)$ is $K$-quasiregular in a $\operatorname{Lip}_{\lambda}$-extension domain $\Omega$ and if $f_{j} \in \operatorname{Lip}_{\lambda}(\Omega)$ for some $j=1,2, \ldots, n$, then $f \in \operatorname{Lip}_{\lambda}(\Omega)$ with $\|f\|_{\lambda} \leq C\left\|f_{j}\right\|_{\lambda}$, where $C$ is a constant which depends only on $n, \Omega, \lambda$ and $K$.

We next present an example which shows that Theorem 3.8 fails in arbitrary domains.
3.9 Example. The function $f\left(r e^{i \theta}\right)=\log r+i \theta$ is analytic in

$$
\Omega=\left\{r e^{i \theta} \mid 1<r<\infty \quad \text { and } 0<\theta<2 \pi\right\}
$$

When $0<\alpha \leq 1$ and $1<r_{1}<r_{2}<\infty$ we have

$$
\log r_{2}-\log r_{1} \leq \frac{1}{\alpha}\left(r_{2}-r_{1}\right)^{\alpha}
$$

Hence $\operatorname{Re} f \in \operatorname{Lip}_{\lambda}(\Omega), \lambda(t)=t^{\alpha}$, for all $0<\alpha \leq 1$. However if $z_{1}=r e^{i \varepsilon}$ and $z_{2}=r e^{i(2 \pi-\varepsilon)}$, then

$$
\lim _{\varepsilon \rightarrow 0} \frac{\operatorname{Arg} z_{1}-\operatorname{Arg} z_{2}}{\left|z_{1}-z_{2}\right|^{\alpha}}=\infty \quad \text { for all } 0<\alpha \leq 1
$$

4.1 Other moduli of continuity. The unit disk $D$ is a $\operatorname{Lip}_{\lambda}$-extension domain if and only if there exist constants $C$ and $b$ such that

$$
\begin{equation*}
\int_{0}^{\delta} \frac{\lambda(t)}{t} d t \leq C \lambda(\delta) \tag{4.1}
\end{equation*}
$$

whenever $0<\delta<\mathrm{b}$. See [11]. The following theorem shows that the moduli of continuity of the components of an analytic function in $D$ need not be equivalent when (4.1) fails. We use the notation $a=e^{-(p+2)}$,

$$
\Lambda_{p}(t)= \begin{cases}0 & \text { if } t=0 \\ \frac{1}{\log \frac{1}{t}\left(\log \log \frac{1}{t}\right)^{p}} & \text { if } 0<t \leq a \\ \Lambda_{p}(a) & \text { if } a<t\end{cases}
$$

and

$$
\lambda_{p}(t)= \begin{cases}0 & \text { if } t=0 \\ \log \left(\frac{1}{t}\right) \Lambda_{p}(t) & \text { if } 0<t \leq a \\ \lambda_{p}(a) & \text { if } a<t\end{cases}
$$

for $p \geq 1 . \quad \Lambda_{p}(t)$ and $\lambda_{p}(t)$ are concave majorants.
4.2 Theorem. For each $p \geq 1$ there exists an analytic function in $D$, $f=u+i v$, with $u \in \operatorname{Lip}_{\lambda_{p}}(D)$ and $v \notin \operatorname{Lip}_{\lambda_{p}}(D)$. Moreover when $p>1, f \in$ $\operatorname{Lip}_{\lambda_{p-1}}(D)$.

Proof. First we define the boundary values of $u$ as follows with $m=$ $\Lambda_{p}(a) / a$. For $t \in[-\pi, \pi]$,

$$
u\left(e^{i t}\right)=\left\{\begin{array}{ll}
\Lambda_{p}(t) & \text { if } 0<t \leq a \\
-m(t-2 a) & \text { if } a<t<2 a \\
0 & \text { otherwise }
\end{array}\right\}
$$

If $\left|t_{1}-t_{2}\right|<a$, then

$$
\left|u\left(e^{i t_{1}}\right)-u\left(e^{i t_{2}}\right)\right| \leq(1+\pi / 2) \Lambda_{p}\left(\left|e^{i t_{1}}-e^{i t_{2}}\right|\right)
$$

If $\left|t_{1}-t_{2}\right| \geq a$, then

$$
\left|u\left(e^{i t_{1}}\right)-u\left(e^{i t_{2}}\right)\right| \leq 2 \Lambda_{p}(a) \leq 2(1+\pi / 2) \Lambda_{p}\left(\left|e^{i t_{1}}-e^{i t_{2}}\right|\right)
$$

Hence $u \in \operatorname{Lip}_{\Lambda_{p}}(\partial D)$. Since $u$ is harmonic, when $\delta \leq \frac{1}{2}$ Poisson's formula gives

$$
\omega(u, \delta ; \bar{D}) \leq C_{1} \log \left(\frac{1}{\delta}\right) \omega(u, \delta ; \partial D) \quad \text { where } C_{1}=\frac{3 \pi \log \pi}{\log 2}
$$

Hence $u \in \operatorname{Lip}_{\lambda_{p}}(\bar{D})$. The conjugate function on the $\partial D$ is given by

$$
v\left(e^{i t}\right)=\frac{1}{2 \pi} \int_{-\pi}^{\pi} \cot \left(\frac{t-s}{2}\right) u\left(e^{i s}\right) d s
$$

$v(t)$ is bounded when $p>1$ and assuming $0<\delta<a$ we have

$$
\begin{aligned}
v\left(e^{-i \delta}\right)-v(1) & =\frac{1}{2 \pi} \int_{-\pi}^{\pi}\left[\cot \left(\frac{t}{2}\right)-\cot \left(\frac{t+\delta}{2}\right)\right] u\left(e^{i t}\right) d t \\
& =\frac{1}{2 \pi} \int_{-\pi}^{\pi} \cot \left(\frac{t}{2}\right)\left(u\left(e^{i t}\right)-u\left(e^{i(t-\delta)}\right)\right) d t
\end{aligned}
$$

Hence

$$
\begin{aligned}
2 \pi\left|v\left(e^{-i \delta}\right)-v(1)\right| \geq & \int_{0}^{\delta} \cot \left(\frac{t}{2}\right) u\left(e^{i t}\right) d t \\
& -\left|\int_{a}^{a+\delta} \cot \left(\frac{t}{2}\right)\left(u\left(e^{i t}\right)-u\left(e^{i(t-\delta)}\right)\right) d t\right| \\
& -\left|\int_{a+\delta}^{2 a+\delta} \cot \left(\frac{t}{2}\right)\left(u\left(e^{i t}\right)-u\left(e^{i(t-\delta)}\right)\right) d t\right| \\
\geq & \int_{0}^{\delta} \cot \left(\frac{t}{2}\right) u\left(e^{i t}\right) d t \\
& -2 \Lambda_{p}(a) \cot \left(\frac{a}{2}\right) \delta-\Lambda_{p}(a) \cot \left(\frac{a+\delta}{2}\right) \delta .
\end{aligned}
$$

We write $C_{0}=3 \Lambda_{p}(a) \cot (a / 2)$. Next

$$
\begin{aligned}
\int_{0}^{\delta} \cot \left(\frac{t}{2}\right) u\left(e^{i t}\right) d t & >\int_{0}^{\delta} \frac{u\left(e^{i t}\right)}{t} d t \\
& =\frac{1}{p-1}\left(\frac{1}{\log \log \frac{1}{\delta}}\right)^{p-1} \\
& =\frac{\lambda_{p-1}(\delta)}{p-1}
\end{aligned}
$$

Since $\lim _{t \rightarrow 0^{+}} \lambda_{p-1}^{\prime}(t)=\infty$ there exists $t_{0}>0$ such that $2(p-1) C_{0} t \leq$ $\lambda_{p-1}(t)$ whenever $0<t \leq t_{0}$. Hence for $\delta$ sufficiently small,

$$
2 \pi\left|v\left(e^{-i \delta}\right)-v(1)\right| \geq \frac{1}{2(p-1)} \lambda_{p-1}(\delta)
$$

Since

$$
\lim _{t \rightarrow 0^{+}} \frac{\lambda_{p-1}(t)}{\lambda_{p}(t)}=\lim _{t \rightarrow 0^{+}} \log \log \frac{1}{t}=\infty
$$

$v \notin \operatorname{Lip}_{\lambda_{p}}(D)$.
To show that $f \in \operatorname{Lip}_{\lambda_{p-1}}(\bar{D})$ we apply the following general inequality (see [3, p. 106]). There is a constant $C_{1}$, independent of $f$ and $\omega(u, t ; \partial D)$, such that

$$
\omega(v, \delta ; \partial D) \leq C_{1}\left(\int_{0}^{\delta} \frac{\omega(u, t ; \partial D)}{t} d t+\delta \int_{\delta}^{\pi} \frac{\omega(u, t ; \partial D)}{t^{2}} d t\right)
$$

Since $\Lambda_{p}(t) / t$ is nonincreasing, we obtain

$$
\begin{aligned}
\omega(v, \delta ; \partial D) & \leq C_{2}\left(\int_{0}^{\delta} \frac{\Lambda_{p}(t)}{t} d t+\Lambda_{p}(\delta) \int_{\delta}^{\pi} \frac{1}{t} d t\right) \\
& =C_{2}\left(\left(\frac{1}{p-1}\right) \lambda_{p-1}(\delta)+\Lambda_{p}(\delta)(\log \pi-\log \delta)\right)
\end{aligned}
$$

Hence $v \in \operatorname{Lip}_{\lambda_{p-1}}(\partial D)$ and so $f \in \operatorname{Lip}_{\lambda_{p-1}}(\partial D)$. Since $f$ is analytic it follows that $f \in \operatorname{Lip}_{\lambda_{p-1}}(\bar{D})$. Proofs of this last assertion can be found in [16] and [8]. This completes the proof of Theorem 4.2.

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