EXTREMAL PROPERTIES OF A CLASS OF SLIT CONFORMAL MAPPINGS

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1. INTRODUCTION

Let U denote $\{z : |z| < 1\}$ and H (U) the space of functions analytic in U endowed with the topology of uniform convergence on compact subsets of U. It is well known that H (U) is a locally convex topological space.

We will be concerned with the set $S \subset H(U)$ consisting of functions f,

$$f(z) = z + a_2 z^2 + ...,$$

that are univalent on U, and with several subsets of S. We denote by A the collection of functions $f \in S$ that map U onto the complement of a single analytic slit γ which has an asymptotic direction at ∞ and which possesses the $\pi/4$ property; i.e., the angle between the radius vector and the tangent vector at any point on γ is in absolute value smaller than $\pi/4$. By σ we denote the collection of support points of S; i.e., functions $f \in S$ that satisfy

$$\operatorname{Re} L(f) = \max_{g \in S} \operatorname{Re} L(g)$$

for some continuous linear functional L on H (U) which is nonconstant on S. Finally by E (S) and E (\overline{co} S) we denote the set of extreme points of S and the set of extreme points of the closure of the convex hull of S respectively.

There are various relations between these classes of functions. For example, $\sigma \subset A$ is a result due to Pfluger [8] and later Brickman and Wilken [2]. Further, $E(\overline{co}S) \subset E(S)$ by a general argument for compact subsets of locally convex spaces [4; p. 440]. Also, Brickman [1] proved the striking result that if $f \in E(S)$, then f maps U onto the complement of a single Jordan arc along which |w| increases to ∞ .

In [6] Hengartner and Schober proved that if $f \in A$, $f(z) = z + a_2 z^2 + ...$, then $|a_2| > 1$. In the present note, we show that in fact $|a_2| > \sqrt{2}$ for functions in A and this result is best possible. In particular, $|a_2| > \sqrt{2}$ holds for $f \in \sigma$. However, we are unable to show that this result is best possible for σ and in fact we have been unable to find an $f \in \sigma$ with $|a_2| < 1.77$.

By a general result for locally convex spaces (see [3; p. 231]), $\bar{\sigma} \supset E(\bar{co}S)$. It therefore follows from our result that if $f \in E(\bar{co}S)$, $|a_2| \ge \sqrt{2}$. Using this

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fact we can produce a large collection of examples to show that Brickman's result [1] is a necessary but not sufficient condition for $f \in E(\overline{co}S)$.

Finally, we use the fact that $\bar{\sigma} \supset E(\bar{co}S)$ to obtain a refinement of Brickman's monotonic property of C - f(U) for $f \in E(\bar{co}S)$.

2. THE MODULUS OF a₂

In order to prove our result on $|a_2|$ for $f \in A$, we need to use a result of Hengartner and Schober [6].

If $f \in A$, then $\mathbb{C} - f(U)$ is an analytic slit from some finite point to ∞ . In addition, f has an analytic extension to \overline{U} except for a pole of order 2 at some point ζ on |z| = 1. We denote by η the point on |z| = 1 that f maps to the finite tip of the slit. Using the $\pi/4$ -property, Hengartner and Schober proved that

$$H(z) = \left(\left[\frac{f(z)}{zf'(z)}\right]^2 + \frac{z+\eta}{z-\eta}\right) \frac{(z-\eta)^2}{\eta z}$$

is analytic in \overline{U} and Re H(z) > 0 for $z \in U$. An easy consequence of this fact, as they pointed out, is the inequality

(2.1) Re
$$a_2 \eta < -1$$
.

Indeed, (2.1) results from the inequality Re H(0) > 0. This inequality plays an important role in the proof of our main theorem.

THEOREM. Let $f \in A$, $f(z) = z + a_2 z^2 + ...$. Then $|a_2| > \sqrt{2}$ and this result is best possible.

Proof. For $f \in A$, $\mathbb{C} - f(U)$ is a slit domain and there is a Loewner chain

(2.2)
$$f(z,t) = e^{t} \left[z + \sum_{n=2}^{\infty} a_{n}(t) z^{n} \right] \qquad (0 \le t < \infty)$$

with f(z,0)=f(z) and $f(z,t_1)$ subordinate to $f(z,t_2)$ if $0 \le t_1 < t_2 < \infty$ (see [9; p. 157]). Clearly $e^{-t}f(z,t)$ belongs to A for each t, $0 \le t < \infty$. For a fixed $f \in A$, consider the problem $\inf_{0 \le t < \infty} |a_2(t)|$. Since the curve $\mathbb{C} - f(U)$ has an asymptotic direction at ∞ , it is well known (and easy to show; see e.g. [7; p. 176]) that $\lim_{t \to \infty} e^{-t}f(z,t)$ is a Koebe function $z(1-xz)^{-2}$, |x|=1. Thus for $f \in A$, $\lim_{t \to \infty} |a_2(t)|=2$. It follows that there is a $t_0 < \infty$ with $|a_2(t_0)|=\inf_{0 \le t < \infty} |a_2(t)|$. We may assume without loss of generality that $a_2(t_0)>0$ (note that $|a_2(t_0)|>1$ by [6]). Indeed, this may be achieved by a suitable rotation of f, $e^{i\varphi}f(e^{-i\varphi}z)$, which does not affect $|a_2|$.

From the minimal property of $a_2(t_0)$ we have

(2.3)
$$\frac{\partial}{\partial t} \log |a_2(t)| \bigg|_{t=t_0} = \operatorname{Re} \frac{a_2'(t_0)}{a_2(t_0)} \ge 0$$

with inequality possible if $t_0 = 0$. On the other hand, by the Loewner equation [9; p. 163] we have

(2.4)
$$\frac{\partial f(z,t)}{\partial t} = zf'(z,t) \frac{1 + \eta(t)z}{1 - \overline{\eta(t)}z},$$

where $\eta(t)$ is the point on |z| = 1 that f(z,t) maps to the finite tip of the slit $f(e^{i\theta},t)$, $0 \le \theta \le 2\pi$.

Using (2.2) and comparing the coefficients of z² in (2.4), we obtain

$$a_2(t) + a_2'(t) = 2a_2(t) + 2\overline{\eta(t)}$$
 $(0 \le t < \infty)$.

Thus

$$a'_{2}(t) = a_{2}(t) + 2\overline{\eta(t)}$$
 $(0 \le t < \infty).$

But for $t = t_0$, (2.3) implies Re $a'_2(t_0) \ge 0$. Hence

(2.5)
$$a_2(t_0) = \text{Re } a_2(t_0) \ge -2 \text{ Re } \overline{\eta(t_0)} = -2 \text{ Re } \eta(t_0).$$

We now apply the inequality (2.1) to conclude that

$$a_{2}(t_{0}) \operatorname{Re} \eta(t_{0}) = \operatorname{Re} a_{2}(t_{0}) \eta(t_{0}) < -1$$
,

or

(2.6)
$$-2 \operatorname{Re} \eta(t_0) > \frac{2}{a_2(t_0)}.$$

Combining (2.5) and (2.6) we obtain $[a_2(t_0)]^2 > 2$. Since $|a_2| = |a_2(0)| \ge a_2(t_0)$ the proof that $|a_2| > \sqrt{2}$ for $f \in A$ is complete.

It remains to show that the inequality is best possible. Consider the mapping defined by

(2.7)
$$f_{\lambda}(z) = \frac{z}{(1-z)^{2\cos\lambda e^{i\lambda}}} \qquad (0 < \lambda < \pi/2).$$

 $f_{\lambda} \in S$ and maps U conformally onto the complement of a logarithmic spiral, s_{λ} , that is analytic and has the property that the angle between the radius vector to a point on s_{λ} and the tangent vector at that point (measured from the radius vector to the tangent vector) is identically equal to $-\lambda$. Indeed,

Re
$$\{e^{i\lambda} z f'_{\lambda}(z)/f_{\lambda}(z)\} > 0$$
 for $|z| < 1$.

Thus $f_{\lambda}(z)$ belongs to the class of so-called spirallike functions introduced by L. Špaček (see [9; p. 171]). The fact that s_{λ} is a logarithmic spiral follows from

the identity Re $\{e^{i\lambda} z f'_{\lambda}(z)/f_{\lambda}(z)\} = 0$ for |z| = 1.

For f_{λ} defined by (2.7),

(2.8)
$$f_{\lambda}(z) = z + 2 \cos \lambda e^{i\lambda} z^2 + ...$$

We will show that for any $\lambda < \pi/4$, f_{λ} may be approximated uniformly on compact subsets of U by functions in A. For $\lambda = \pi/4$ we have from (2.8) that $|a_2| = \sqrt{2}$. It will then follow that the theorem is best possible.

For a fixed $\lambda < \pi/4$ we consider a curve τ_{λ} constructed from s_{λ} in the following way. τ_{λ} begins at the finite tip of s_{λ} and follows s_{λ} to a point P of large modulus. From P, τ_{λ} follows the tangent line of s_{λ} at P on to ∞ . τ_{λ} is a C¹ curve and the absolute value of the angle between the radius vector to any point on the curve and the tangent vector does not exceed λ . Let g_{λ} map U onto the complement of τ_{λ} with $g_{\lambda}(0) = 0$ and $g'_{\lambda}(0) > 0$. Clearly as $|P| \to \infty$, $g_{\lambda} \to f_{\lambda}$ in H(U). Thus in order to complete the proof, it suffices to show that we can approximate g_{λ} in H(U) by functions in A.

Let τ_{λ} : $z=\alpha(t)$, $0< m\leq t<\infty$. Since τ_{λ} is a ray beyond the point P, we may assume $\alpha(t)$ is of the form At+B if t is large. Also, as noted above, $\alpha'(t)$ is continuous on $m\leq t<\infty$ and $\alpha'(t)\equiv A$ for large t. For $\epsilon>0$, we may choose an analytic function b(t) such that

(2.9)
$$|b(t) - \alpha'(1/t)| < \varepsilon t^2$$
 $(0 \le t \le 1/m)$.

Indeed $\alpha'(1/t)$ has a continuous extension to t = 0 (the value at t = 0 we denote by $\alpha'(\infty)$). By the Weierstrass theorem, there exists a polynomial p(t) such that

$$\left| p(t) - \frac{\alpha'(1/t) - \alpha'(\infty)}{t^2} \right| < \epsilon \qquad \left(0 \le t \le \frac{1}{m} \right),$$

and we can set $b(t) = t^2 p(t) + \alpha'(\infty)$. Let $\beta'(1/t) = b(t)$. From (2.9) we have

$$|\beta'(t) - \alpha'(t)| < \epsilon \frac{1}{t^2}$$
 $(m \le t < \infty).$

Set $\beta(t)=\int_{m}^{t}\beta'(t)\,dt+\alpha(m)$ and let $\kappa_{\lambda}:z=\beta(t), m\leq t<\infty$. Then κ_{λ} is an analytic curve with an asymptotic direction at ∞ . Indeed, $\lim_{t\to\infty}\arg\beta'(t)=\lim_{t\to\infty}\arg\alpha'(t)$. Now, arg $[\alpha'(t)/\alpha(t)]$ measures the angle between the radius vector and the tangent vector at the point $\alpha(t)$ on τ_{λ} (and this angle in absolute value does not exceed λ). Clearly, then, since $\lambda<\pi/4$ and $\left|\frac{\alpha'(t)}{\alpha(t)}-\frac{\beta'(t)}{\beta(t)}\right|$ is small if ϵ is small, the angle between the radius vector and the tangent vector at any point of κ_{λ} does not exceed $\pi/4$ in absolute value. Let h_{λ} map U conformally onto the complement of κ_{λ} with $h_{\lambda}(0)=0$, $h_{\lambda}'(0)>0$. Then $\omega=h_{\lambda}(z)/h_{\lambda}'(0)$ defines a function in A. If we now let $\epsilon\to 0$, it follows by an application of the Carathéodory Kernel Theorem [9, p. 29] that $h_{\lambda}\to g_{\lambda}$ in H (U). This completes the proof.

As noted earlier, since $\sigma \subset A$, $|a_2| > \sqrt{2}$ holds for $f \in \sigma$. However, we cannot show this inequality is best possible in σ . By considering the linear functional

(2.10)
$$L_r(g) = g(-r)$$
 for fixed $r, 0 < r < 1$,

we can produce an $f \in \sigma$ with $1.77 < |a_2| < 1.774$. Indeed, the extremal function f for the problem $\max_{g \in S} \operatorname{Re} L_r(g)$ satisfies a Schiffer differential equation of the form

$$\left(\frac{zf'(z)}{f(z)}\right)^2\left(\frac{f^2(-r)}{f(z)-f(-r)}\right) = -Re^{i\varphi}\frac{(z-e^{i\varphi})^2}{(z+r)(z+1/r)},$$

where $f(-r) = Re^{i\phi}$. If we compare the coefficients of z in this equation, we obtain

$$a_2 = -\frac{e^{-i\phi}}{2R} - e^{-i\phi} - \frac{1}{2}\left(r + \frac{1}{r}\right).$$

Using a result of Grunsky [5] (see also [9; p. 196]) on the determination of the values for g(z)/z, $g \in S$, one can numerically determine $Re^{i\varphi}$ for fixed r and hence the smallest value of $|a_2|$ as r varies over the interval (0,1). This smallest value lies between 1.77 and 1.774.

In [6] Hengartner and Schober proved that $|a_3| > 3/8$ if $f \in A$,

$$f(z) = z + a_2 z^2 + \dots$$

Using the previous theorem and the area theorem, we can improve this estimate considerably.

COROLLARY. Let
$$f \in A$$
, $f(z) = z + a_2 z^2 + ...$, then $|a_3| > 1$.

Proof. By the area theorem, $|a_3 - a_2^2| \le 1$. On the other hand if $f \in A$, $|a_2| > \sqrt{2}$ and hence $1 < |a_2|^2 - 1 \le |a_3|$.

3. THE CLOSURE OF A

In this section we give a characterization of \bar{A} (the closure of A in H (U)) in terms of the boundary behavior of the members of \bar{A} . First, however, we need to discuss some preliminaries.

Let γ : z = z(t) ($t_0 \le t \le t_1$) denote a regular ($z'(t) \ne 0$) C^1 curve. For $t_0 \le t_2 \le t_1$, arg [$z'(t_2)/z(t_2)$] is the angle between the radius vector and the tangent vector at the point $z(t_2)$ on γ . If

(3.1)
$$|\arg[z'(t)/z(t)]| < \pi/2$$

for all t, then |z(t)| is a strictly increasing function. Indeed,

$$\frac{\mathrm{d}}{\mathrm{dt}}\log|z(t)| = \operatorname{Re}\frac{z'(t)}{z(t)} > 0$$

under the assumption of (3.1).

Next we note that given a point z_0 in $\mathbb C$ and a value λ ($|\lambda| < \pi/2$ for our purposes), the conditions

(3.2)
$$\arg \frac{z'(t)}{z(t)} = \lambda, \quad z(t_0) = z_0$$

determine a unique (up to parameterization) arc starting at the point z_0 . The arc determined by (3.2) is a logarithmic spiral and, of course, the angle between the radius vector and tangent vector (measured from the radius vector to the tangent vector) is λ . For reference we call the arc defined by (3.2) the λ -spiral emanating from z_0 .

In the proof of the theorem of this section we will need to construct a specific type of neighborhood. Given a point $z_0=r_0\,e^{i\,\theta_0}$ in $\mathbb C$ we consider the curvilinear quadrilateral defined by

(3.3)
$$\{z : z = re^{i\theta}, r_1 < r < r_2, \theta_1 < \theta < \theta_2 \},$$

where $r_1 < r_0 < r_2$, $\theta_1 < \theta_0 < \theta_2$ and $r_2 - r_1$ and $\theta_2 - \theta_1$ are small. Construct the $(-\lambda)$ -spiral $(0 < \lambda < \pi/4)$ emanating from $r_1 e^{i\theta_1}$. This spiral winds (with increasing modulus) in a clockwise direction about the origin. Follow this spiral until it intersects the circle $|z| = r_2$. Denote the arc of the spiral so determined by γ_1 . Now construct a λ -spiral emanating from $r_1 e^{i\theta_2}$. This spiral winds (with increasing modulus) in a counterclockwise direction about the origin. Follow it until it intersects the circle $|z| = r_2$. Denote the arc of the spiral so determined by γ_2 . We denote by H_1 the Jordan domain bounded by the circular arc $|z|=r_1,\;\theta_1\leq\theta\leq\theta_2,\;\gamma_1,$ γ_2 and the arc of $|z| = r_2$ joining the endpoints of γ_1 and γ_2 (see Fig. 1). Next construct the λ -spiral emanating from a point $r_1 e^{i\theta_3}$ that passes through $r_2 e^{i\theta_1}$. Necessarily $\theta_3 < \theta_1$ but $\theta_1 - \theta_3$ is small. Denote by γ_3 that portion of this arc that joins $r_1 e^{i\theta_3}$ and $r_2 e^{i\theta_1}$. Similarly construct the $(-\lambda)$ -spiral emanating from a point $r_1 e^{i\theta_4}$ that passes through $r_2 e^{i\theta_2}$. Here $\theta_4 > \theta_2$ but $\theta_4 - \theta_2$ is small. Denote the arc joining $r_1 e^{i\theta_4}$ and $r_2 e^{i\theta_2}$ by γ_4 . The Jordan domain bounded by the arc of $|z| = r_1$ joining the endpoints of γ_3 and γ_4 , γ_3 , γ_4 and the arc of $|z| = r_2$ with $\theta_1 \le \theta \le \theta_2$ we denote by H_2 (see Fig. 2). Finally, we call the Jordan domain $H = H_1 \cup H_2$ an Ω_{λ} neighborhood of z_0 (see Fig. 3). For our purposes the essential feature of the Ω_{λ} neighborhood is that if γ : z = z(t) is any curve that satisfies $|\arg[z'(t)/z(t)] < \lambda$ and passes through a point z_1 of the quadrilateral (3.3), then γ can intersect the boundary of the Ω_{λ} neighborhood H only at a point of $|z| = r_1$ or of $|z| = r_2$. Indeed γ must lie "between" the λ -spiral and the $(-\lambda)$ -spiral through z_1 and these two spirals do not intersect any of the γ_i (see Fig. 4). We are now in a position to prove the theorem of this section.

THEOREM. Let $f \in \bar{A}$. Then $\mathbb{C} - f(U)$ is a Jordan arc γ : z = z(t) ($t_0 \le t < \infty$), |z(t)| is strictly increasing and for each $t_1 \ge t_0$,

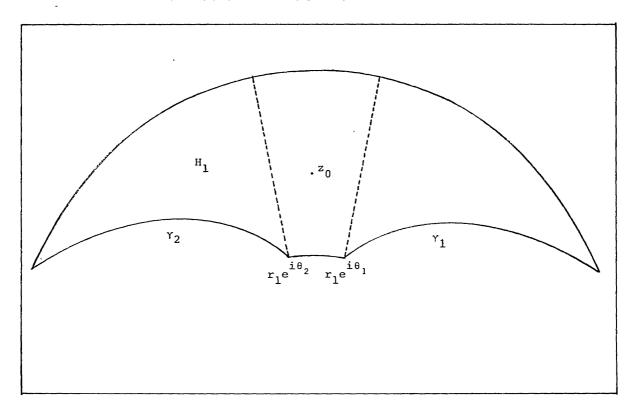


Fig. 1

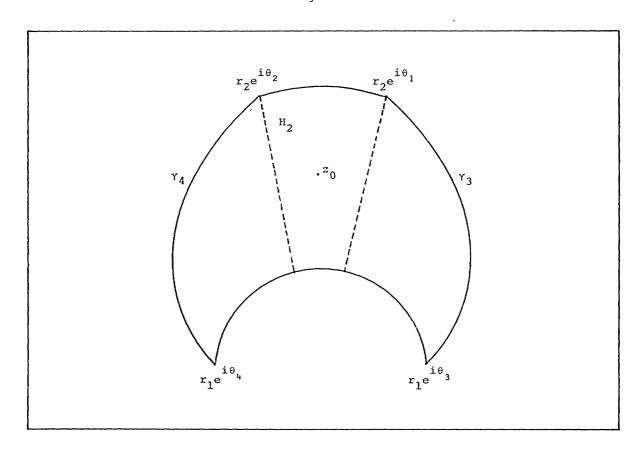


Fig. 2

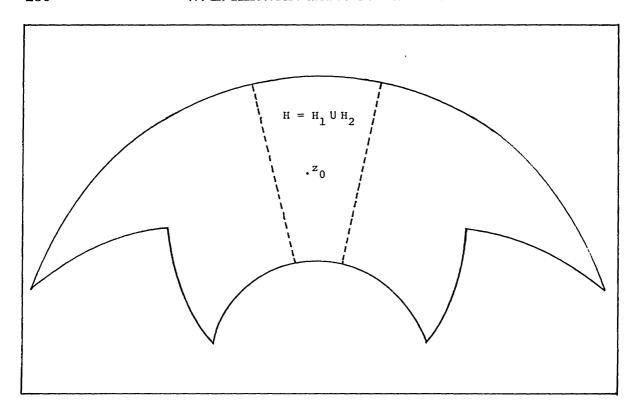


Fig. 3

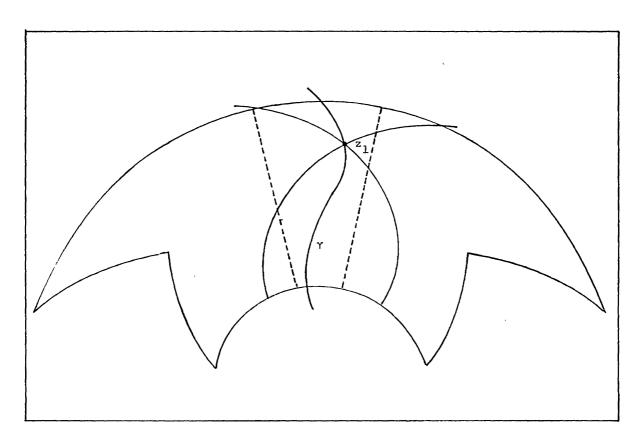


Fig. 4

(3.4)
$$\lim_{t \to t_1} \sup \left| \arg \frac{z(t) - z(t_1)}{z(t_1)} \right| \leq \frac{\pi}{4}.$$

In particular, at any point where z(t) is differentiable,

$$\left|\arg\frac{z'(t)}{z(t)}\right| \leq \frac{\pi}{4}.$$

Proof. In order to prove that $\mathbb{C}-f(U)$ is a monotone arc, it suffices, by an argument due to Brickman [1], to show that each circle |w|=r meets $\mathbb{C}-f(U)$ in at most one point. Suppose on the contrary that some circle |w|=r intersects $\mathbb{C}-f(U)$ in two points w_1 and w_2 which we may suppose are boundary points of f(U). Let $f_n \in A$ be chosen such that $f_n \to f$ in H(U) and such that there exist points w_n on the boundary of $f_n(U)$ with $w_n \to w_1$. Choose disjoint $\Omega_{\pi/4}$ neighborhoods of w_1 and w_2 , say Ω' and Ω'' , respectively. We may assume that the bounding circular arcs of Ω_1 lie on the same two circles as do the bounding circular arcs of Ω_2 . Since $f_n \in A$, the boundary of $f_n(U)$ has the $\pi/4$ -property (and in particular is monotonic). Thus if w_n is sufficiently close to w_1 , then by the property of $\Omega_{\pi/4}$ neighborhoods mentioned above, the boundary curve of $f_n(U)$ does not pass through Ω'' . That is, $\Omega'' \subset f_n(U)$ for n sufficiently large. However, $w_2 \in \Omega''$ is a boundary point of f(U) and so Ω'' contains points of

$$f(U) = \ker f_n(U)$$

(ker $f_n(U)$ = kernel of $\{f_n(U)\}$ [9; p. 29]; the previous equality is a consequence of the Carathéodory Kernel Theorem). It follows that $\Omega'' \subset \ker f_n(U) = f(U)$. But, this contradicts the fact that w_2 belongs to the boundary of f(U).

It remains to show condition (3.4) is satisfied by γ : z=z(t). Again choose $f_n \to f$, $f_n \in A$. Let $z(t_1)$ be a point on γ and $w_n \to z(t_1)$ with w_n on the boundary of $f_n(U)$. Choose an $\Omega_{\pi/4}$ neighborhood of $z(t_1)$, say Ω . If n is sufficiently large, then by the $\Omega_{\pi/4}$ property of Ω and the fact that $f_n \in A$, all the curves γ_n which form the boundary of $f_n(U)$ can intersect the boundary of Ω only along the bounding circular arcs. In the quadrilateral of the form (3.3) associated with Ω , we first let θ_1 and $\theta_2 \to \arg z(t_1)$ and $r_1 \to |z(t_1)|$, holding r_2 fixed. It follows that all limit points of the γ_n which lie in the annulus $|z(t_1)| < |z| < r_2$ must lie in the Jordan domain bounded by an arc of the $(-\pi/4)$ -spiral emanating from $z(t_1)$, an arc of the $\pi/4$ -spiral emanating from $z(t_1)$ and an arc of $|w| = r_2$ that joins the points of these spirals on $|w| = r_2$. This establishes (3.4) for $t > t_1$. If $t < t_1$ we argue in the same way except that now we hold r_1 fixed and let $r_2 \to |z(t_1)|$.

It is not hard to show that the converse of this theorem is also true. This follows from a construction similar to that used to show that the estimate $|a_2| > \sqrt{2}$ is best possible in A.

As was pointed out earlier, $E(\overline{co}S) \subset \overline{A}$ and so we have the following

COROLLARY. If $f \in E(\overline{co}S)$, then $\mathbb{C} - f(U)$ is a Jordan arc γ : z = z(t) $(t_0 \le t < \infty)$, that satisfies the condition (3.4).

In particular, this shows that members of $E(\overline{co}S)$ have a "generalized" $\pi/4$ -property. This fact complements the information contained in Brickman's result [1].

In conclusion we note that the functions of the form (2.7) with $\pi/4 < \lambda < \pi/2$ map onto the complement of a spiral which has Brickman's monotonic property. However, the previous corollary rules out the possibility that these functions belong to E ($\overline{\cos}$ S).

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