DIFFERENTIAL SUBORDINATION OF A HARMONIC MEAN TO A LINEAR FUNCTION

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ABSTRACT. In this paper, we examine differential subordination related to the harmonic mean in the case where a dominant is a linear function. A result for the first order Euler differential subordination of the nonlinear type is also discussed.

1. Introduction. Let \mathcal{H} be the class of all analytic functions f in $\mathbf{D} := \mathbf{D}_1$, where $\mathbf{D}_r := \{z \in \mathbf{C} : |z| < r\}$ for each r > 0. A function $f \in \mathcal{H}$ is said to be *subordinate* to a function $F \in \mathcal{H}$ if there exists an $\omega \in \mathcal{H}$ such that $\omega(0) := 0$, $\omega(\mathbf{D}) \subset \mathbf{D}$ and $f = F \circ \omega$ in \mathbf{D} . Then, we write $f \prec F$. When F is univalent, then

(1.1)
$$f \prec F \iff (f(0) = F(0) \land f(\mathbf{D}) \subset F(\mathbf{D})).$$

Let $\beta \in [0,1]$ and $a, b \in \mathbb{C}$. When $b + \beta(b-a) \neq 0$, the harmonic mean of a and b is given as

$$\frac{ab}{b+\beta(a-b)}$$

Definition 1.1. Let $\beta \in (0, 1)$ and $\Psi \in \mathcal{H}$. By $\mathcal{H}(\beta, \Psi)$, we denote the subclass of \mathcal{H} of all nonconstant functions p such that the function

$$\mathbf{D} \ni z \longmapsto \frac{p(z)(p(z) + zp'(z)\Psi(z))}{p(z) + (1 - \beta)zp'(z)\Psi(z)}$$

is either analytic or has only removable singularities with an analytic extension on \mathbf{D} .

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In [2, 3], studies of the differential subordination related to the harmonic mean were begun. Particularly, in [3] for $\beta \in (0, 1], \Psi \in$ $\mathcal{H}, p \in \mathcal{H}(\beta, \Psi)$ and a univalent function $h \in \mathcal{H}$, the differential subordination related to the harmonic mean of the type

(1.2)
$$\frac{p(z)(p(z)+zp'(z)\Psi(z))}{p(z)+(1-\beta)zp'(z)\Psi(z)} \prec h(z), \quad z \in \mathbf{D},$$

was examined. The above formula with $\beta := 1/2$ and selected functions Ψ and h was also considered in [7]. A univalent function $q \in \mathcal{H}$ is called a *dominant of differential subordination* (1.2) if $p \prec q$ for all functions $p \in \mathcal{H}(\beta, \Psi)$ satisfying (1.2). A dominant \tilde{q} of (1.2) is called the *best dominant* of (1.2) if $\tilde{q} \prec q$ for all dominants q of (1.2) (for the general case, see [11, page 16]).

We recall that differential subordinations related to the arithmetic mean as well as to the geometric mean have been studied by various authors. Given $\alpha \in [0, 1]$, the simplest form of the differential subordination related to the arithmetic mean is given as follows:

$$p(z) + \alpha z p'(z) \prec h(z), \quad z \in \mathbf{D}.$$

For details and further references, see [11, pages 121–131]. The differential subordination related to the geometric mean was introduced in [6]. For further results in this direction, see e.g., [1, 4, 8, 9, 10].

A function $f \in \mathcal{H}$ is said to be convex if it is univalent and $f(\mathbf{D})$ is a convex domain.

Here, we introduce the subclass \mathcal{Q} (for details on corners of curves, see e.g., [12, pages 51–65]). Let $\mathbf{T} := \{z \in \mathbf{C} : |z| = 1\}$.

Definition 1.2. By Q, we denote the class of convex functions h with the following properties:

(a) $h(\mathbf{D})$ is bound by finitely many smooth arcs which form corners at their end points (including corners at infinity);

(b) E(h) is the set of all points $\zeta \in \mathbf{T}$ which corresponds to corners $h(\zeta)$ of $\partial h(\mathbf{D})$;

(c) $h'(\zeta) \neq 0$ exists at every $\zeta \in \mathbf{T} \setminus E(h)$.

In [3], the following was shown:

Theorem 1.3. Let $\beta \in (0,1]$, $h \in \mathcal{Q}$ with $0 \in \overline{h(\mathbf{D})}$ and $\Psi \in \mathcal{H}$ be such that

 $\operatorname{Re}\Psi(z) \ge 0, \qquad \Psi(z) \ne 0, \quad z \in \mathbf{D}.$

If $p \in \mathcal{H}(\beta, \Psi)$, p(0) = h(0) and

$$\frac{p(z)(p(z) + zp'(z)\Psi(z))}{p(z) + (1 - \beta)zp'(z)\Psi(z)} \prec h(z), \quad z \in \mathbf{D},$$

then

$$p \prec h$$

In this paper, we continue the research on differential subordination of the form (1.2) when Ψ is a constant function and h is a linear function. The linearity of h is the simplest, however especially interesting, case to study. It shows that Theorem 1.3 can essentially be improved, which leads to consideration of other selected convex functions h for comparison with the general case. Moreover, the differential subordination of the harmonic mean with a linear function h generalizes the first order Euler differential subordination (see [11, pages 334–336]) for the nonlinear case. Corollary 2.8 contains such a generalization and the importance of the result being sharp, i.e., with the best dominant.

The next lemma is a special case of [11, page 22, Lemma 2.2d] and is necessary for the proof of the main result.

Lemma 1.4. Let $h \in Q$ and $p \in H$ be nonconstant functions with p(0) := h(0). If p is not subordinate to h, then there exist $z_0 \in \mathbf{D} \setminus \{0\}$ and $\zeta_0 \in \mathbf{T} \setminus E(h)$ such that

(1.3)
$$p(\mathbf{D}_{|z_0|}) \subset h(\mathbf{D});$$

$$(1.4) p(z_0) = h(\zeta_0)$$

and, for some $m \geq 1$,

(1.5)
$$z_0 p'(z_0) = m\zeta_0 h'(\zeta_0)$$

2. Main result. Given $\alpha \in \mathbf{C} \setminus \{0\}$, let $\Psi(z) := \alpha, z \in \mathbf{D}$. Let $\mathcal{H}(\beta, \alpha) := \mathcal{H}(\beta, \Psi)$.

Theorem 2.1. Let $a \ge 0$ and $\alpha, \beta \in (0, 1]$. Let $M \ge a$ when a > 0and M > 0 when a = 0. If $p \in \mathcal{H}(\beta, \alpha)$, p(0) := a, and (2.1) $\left| \frac{p(z)(p(z) + \alpha z p'(z))}{p(z) + (1 - \beta)\alpha z p'(z)} - a \right| < M \frac{(1 + \alpha \beta)a + (1 + \alpha)M}{a + (1 + (1 - \beta)\alpha)M}, \quad z \in \mathbf{D},$

then

$$(2.2) |p(z) - a| < M, \quad z \in \mathbf{D}.$$

Proof. Let h(z) := a + Mz, $z \in \mathbf{D}$. Since h is univalent, p(0) = h(0) = a, and (2.2) can be replaced by the inclusion $p(\mathbf{D}) \subset h(\mathbf{D})$; by using (1.1), condition (2.2) is equivalent to the subordination $p \prec h$.

Suppose, on the contrary, that p is not subordinate to h. Since $h \in \mathcal{Q}$ with $E(h) = \emptyset$, by Lemma 1.4, there exist $z_0 \in \mathbf{D} \setminus \{0\}$ and $\zeta_0 \in \mathbf{T}$ such that (1.3)–(1.5) hold. Thus,

$$p(z_0) = a + M\zeta_0$$

and, for some $m \ge 1$,

$$z_0 p'(z_0) = m M \zeta_0.$$

Hence,

$$(2.3)$$

$$\left|\frac{p(z_{0})(p(z_{0}) + \alpha z_{0}p'(z_{0}))}{p(z_{0}) + (1 - \beta)\alpha z_{0}p'(z_{0})} - a\right|$$

$$= \left|\frac{p^{2}(z_{0}) + \alpha p(z_{0})z_{0}p'(z_{0}) - ap(z_{0}) - a(1 - \beta)\alpha z_{0}p'(z_{0})}{p(z_{0}) + (1 - \beta)\alpha z_{0}p'(z_{0})}\right|$$

$$= \left|\frac{(+M\zeta_{0})^{2} + \alpha(a + M\zeta_{0})mM\zeta_{0} - a^{2} - aM\zeta_{0} - a(1 - \beta)\alpha mM\zeta_{0}}{a + M\zeta_{0} + (1 - \beta)\alpha mM\zeta_{0}}\right|$$

$$= \left|\frac{aM\zeta_{0} + M^{2}\zeta_{0}^{2} + \alpha mM^{2}\zeta_{0}^{2} + a\alpha\beta mM\zeta_{0}}{a + (1 + (1 - \beta)\alpha m)M\zeta_{0}}\right|$$

$$= M\left|\frac{a + a\beta\alpha m + (1 + \alpha m)M\zeta_{0}}{a + (1 + (1 - \beta)\alpha m)M\zeta_{0}}\right|.$$

Since $M \ge a \ge 0$, thus for $\beta \in (0, 1)$, we have

$$|a + (1 + (1 - \beta)\alpha m)Mz| \ge |a - (1 + (1 - \beta)\alpha m)M|z||$$

= $M - a + (1 - \beta)\alpha mM > 0, \quad z \in \mathbf{T}.$

Therefore, for each $m \ge 1$ and $\beta \in (0, 1)$, we can define

$$q_m(z) := \frac{a + a\beta\alpha m + (1 + \alpha m)Mz}{a + (1 + (1 - \beta)\alpha m)Mz}, \quad z \in \mathbf{T}.$$

The case $\beta = 1$ reduces to

$$q_m(z) = 1 + \alpha m, \quad z \in \mathbf{T}.$$

Since q_m is a linear-fractional mapping having real coefficients, $q_m(\mathbf{T})$ is a circle symmetrical with respect to the real axis. Moreover,

$$q_m(1) = \frac{a + a\beta\alpha m + (1 + \alpha m)M}{a + (1 + (1 - \beta)\alpha m)M} < \frac{a + a\beta\alpha m - (1 + \alpha m)M}{a - (1 + (1 - \beta)\alpha m)M} = q_m(-1).$$

Indeed, the above inequality, after simplifying, is equivalent to the inequality

$$aM[(1 + \alpha\beta m)(1 + (1 - \beta)\alpha m) + 1 + \alpha m] > 0.$$

Thus,

(2.4)
$$|q_m(z)| \ge q_m(1) = \frac{a+M+\alpha(a\beta+M)m}{a+M+(1-\beta)\alpha Mm}, \quad z \in \mathbf{T}.$$

Observe now that the function $r(m) := q_m(1), m \ge 1$, is increasing since

$$r'(m) = \frac{\alpha\beta(a+M)^2}{(a+M+(1-\beta)\alpha Mm)^2} > 0, \quad m \ge 1.$$

Consequently, by (2.4), we have

$$|q_m(z)| \ge r(m) \ge r(1) = \frac{(1+\alpha\beta)a + (1+\alpha)M}{a + (1+(1-\beta)\alpha)M}, \quad z \in \mathbf{T}.$$

Since, particularly, the above inequality holds for $z := \zeta_0$, by (2.3), we have:

$$\begin{aligned} \left| \frac{p(z_0)(p(z_0) + \alpha z_0 p'(z_0))}{p(z_0) + (1 - \beta)\alpha z_0 p'(z_0)} - a \right| &= M \left| \frac{a + a\beta\alpha m + (1 + \alpha m)M\zeta_0}{a + (1 + (1 - \beta)\alpha m)M\zeta_0} \right| \\ &\geq M \frac{(1 + \alpha\beta)a + (1 + \alpha)M}{a + (1 + (1 - \beta)\alpha)M}, \end{aligned}$$

which contradicts (2.1) and concludes the proof.

Remark 2.2. Under the assumptions on a and M, $0 \in \overline{h(\mathbf{D})}$. Moreover,

$$\frac{(1+\alpha\beta)a + (1+\alpha)M}{a + (1+(1-\beta)\alpha)M} \ge 1.$$

Therefore, Theorem 1.3 follows from Theorem 2.1 for such chosen Ψ and h.

Theorem 2.1 produces a sequence of corollaries, listed below. For $\alpha = 1$, we obtain:

Corollary 2.3. Let $a \ge 0$ and $\beta \in (0,1]$. Let $M \ge a$ when a > 0 and M > 0 when a = 0. If $p \in \mathcal{H}(\beta, 1)$, p(0) := a and

$$\left|\frac{p(z)(p(z) + zp'(z))}{p(z) + (1 - \beta)zp'(z)} - a\right| < M\frac{(1 + \beta)a + 2M}{a + (2 - \beta)M}, \quad z \in \mathbf{D},$$

then

$$|p(z) - a| < M, \quad z \in \mathbf{D}.$$

For a = M, we have

Corollary 2.4. Let M > 0 and $\alpha, \beta \in (0,1]$. If $p \in \mathcal{H}(\beta, \alpha)$, p(0) := M and

$$\left|\frac{p(z)(p(z) + \alpha z p'(z))}{p(z) + (1 - \beta)\alpha z p'(z)} - M\right| < M \frac{2 + (1 + \beta)\alpha}{2 + (1 - \beta)\alpha}, \quad z \in \mathbf{D},$$

then

$$|p(z) - M| < M, \quad z \in \mathbf{D}.$$

The case M = 1 yields

Corollary 2.5. Let α , $\beta \in (0,1]$. If $p \in \mathcal{H}(\beta, \alpha)$, p(0) := 1 and

$$\left|\frac{p(z)(p(z)+\alpha z p'(z))}{p(z)+(1-\beta)\alpha z p'(z)}-1\right| < \frac{2+(1+\beta)\alpha}{2+(1-\beta)\alpha}, \quad z \in \mathbf{D},$$

then

$$|p(z) - 1| < 1, \quad z \in \mathbf{D}.$$

The cases a = M and $\alpha = 1$ are as follows.

Corollary 2.6. Let M > 0 and $\beta \in (0,1]$. If $p \in \mathcal{H}(\beta,1)$, p(0) := M and

$$\left|\frac{p(z)(p(z)+zp'(z))}{p(z)+(1-\beta)zp'(z)}-M\right| < M\frac{3+\beta}{3-\beta}, \quad z \in \mathbf{D},$$

then

$$|p(z) - M| < M, \quad z \in \mathbf{D}.$$

Now, we deal with the case a = 0. We shall discuss the best dominant for this case, also. We rewrite Theorem 2.1 in terms of the differential subordination.

Corollary 2.7. Let α , $\beta \in (0,1]$ and M > 0. If $p \in \mathcal{H}(\beta, \alpha)$, p(0) := 0 and

(2.5)
$$\frac{p(z)(p(z) + \alpha z p'(z))}{p(z) + (1 - \beta)\alpha z p'(z)} \prec Mz, \quad z \in \mathbf{D},$$

then

(2.6)
$$p(z) \prec \left(1 - \frac{\alpha\beta}{1+\alpha}\right) M z =: \widetilde{q}(z), \quad z \in \mathbf{D}.$$

Moreover, the function \tilde{q} is the best dominant of (2.5).

Proof. It remains to find the best dominant of (2.5). Toward this end, we will find the univalent solution q of the differential equation

(2.7)
$$\frac{q(z)(q(z) + \alpha z q'(z))}{q(z) + (1 - \beta)\alpha z q'(z)} = Mz, \quad z \in \mathbf{D},$$

such that q(0) := 0. We use the technique of power series to find an analytic solution of (2.7) of the form

(2.8)
$$q(z) = \sum_{n=1}^{\infty} a_n z^n, \quad z \in \mathbf{D}.$$

Since q should be univalent, so

(2.9)
$$a_1 = q'(0) \neq 0.$$

From (2.7), equivalently, we have

$$\alpha zq'(z)(q(z) - (1 - \beta)Mz) = Mzq(z) - q^2(z), \quad z \in \mathbf{D}$$

Placing into the above equality the series from (2.8), we obtain

$$\alpha(a_1z + 2a_2z^2 + 3a_3z^3 + \cdots)((a_1 - (1 - \beta)M)z + a_2z^2 + a_3z^3 + \cdots)$$

= $(Ma_1 - a_1^2)z^2 + (Ma_2 - 2a_1a_2)z^3$
+ $(Ma_3 - (2a_1a_3 + a_2^2))z^4 + \cdots, \quad z \in \mathbf{D},$

i.e., equivalently,

$$(\alpha a_1(a_1 - (1 - \beta)M))z^2 + \alpha(a_1a_2 + 2a_2(a_1 - (1 - \beta)M))z^3 + \alpha(a_1a_3 + 2a_2^2 + 3a_3(a_1 - (1 - \beta)M))z^4 + \cdots = (Ma_1 - a_1^2)z^2 + (Ma_2 - 2a_1a_2)z^3 + (Ma_3 - 2a_1a_3 + a_2^2)z^4 + \cdots, \quad z \in \mathbf{D}.$$

Comparing the first coefficients, we have

$$\alpha a_1[a_1 - (1 - \beta)M] = Ma_1 - a_1^2.$$

Hence, $a_1 = 0$, which contradicts (2.9), or

(2.11)
$$a_1 = \left(1 - \frac{\alpha\beta}{1+\alpha}\right)M.$$

Comparing the second coefficients in (2.10), we obtain

$$\alpha[a_1a_2 + 2a_2(a_1 - (1 - \beta)M]] = Ma_2 - 2a_1a_2$$

Hence,

$$a_1 = \frac{1+2\alpha(1-\beta)}{3\alpha+2}M,$$

which contradicts (2.11), or $a_2 = 0$. Comparing the third coefficients in (2.10), and taking into account that $a_2 = 0$, we have

$$a_1 = \frac{1 + 3\alpha(1 - \beta)}{4\alpha + 2}M,$$

which contradicts (2.11) or $a_3 = 0$. Summarizing, in this way, we show that $a_n = 0$ for $n \ge 2$. Thus, from (2.8) and (2.11), it follows that

$$q(z) = a_1 z = \left(1 - \frac{\alpha \beta}{1 + \alpha}\right) M z, \quad z \in \mathbf{D}.$$

Since q is univalent and, by (2.7), it satisfies (2.6) with p := q, it follows that q is the best dominant of (2.5). Clearly, $q = \tilde{q}$.

Using the notation of [11, page 336], let

$$E^{(1)}[p](z) := p(z) + zp'(z), \quad p \in \mathcal{H}, \ z \in \mathbf{D}.$$

Now, the cases $\alpha = 1$ and M = 1 in Corollary 2.7 are as follows.

Corollary 2.8. Let $\beta \in (0, 1]$. If $p \in \mathcal{H}(\beta, 1), p(0) := 0$ and

(2.12)
$$\frac{p(z)E^{(1)}[p](z)}{\beta p(z) + (1-\beta)E^{(1)}[p](z)} \prec z, \quad z \in \mathbf{D},$$

then

$$p(z) \prec \left(1 - \frac{\beta}{2}\right)z, \quad z \in \mathbf{D}.$$

Moreover, the function $\tilde{q}(z) := (1 - \beta/2)z$, $z \in \mathbf{D}$, is the best dominant of (2.12).

Formula (2.12) generalizes the first order Euler differential subordination which holds for $\beta = 1$ (see [11, pages 334–336]) for the nonlinear case. Thus, the above corollary generalizes the well-known result for the first order Euler differential subordination recalled below (see [11, page 335]).

Corollary 2.9. If $p \in \mathcal{H}$, p(0) := 0 and

(2.13)
$$E^{(1)}[p](z) \prec z, \quad z \in \mathbf{D},$$

then

$$p(z) \prec \frac{z}{2}, \quad z \in \mathbf{D}.$$

Moreover, the function $\tilde{q}(z) := z/2, z \in \mathbf{D}$, is the best dominant of (2.13).

Corollary 2.9 is also a special case of the well-known Hallenbeck and Ruscheweyh result [5].

To conclude, we write the case a = 0, $\alpha = 1$ and $\beta = 1$ (see also [11, page 36]).

Corollary 2.10. Let M > 0. If $p \in \mathcal{H}$, p(0) := 0 and $|p(z) + zp'(z)| < 2M, \quad z \in \mathbf{D},$

then

$$|p(z)| < M, \quad z \in \mathbf{D}.$$

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