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First order nonlinear differential superordination

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Dedicated to Professor Emil C. Popa on his 60th anniversary

Abstract

In this paper we shall extend the first-order linear differential superordination defined by the authors in [2] to a first-order nonlinear differential superordination of the form:

 $U \subset \{\lambda(z)zp'(z) + \mu(z)p^2(z) + p(z); z \in U\}.$

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1 Introduction

Let Ω be any set in the complex plane \mathbb{C} , let p be analytic in the unit disk U and let $\psi(r, s, t; z) : \mathbb{C}^3 \times U \to \mathbb{C}$. In a series of articles the authors and

many others [1] have determined properties of functions p that satisfy the differential subordination

$$\{\psi(p(z), zp'(z), z^2p'(z); z) \mid z \in U\} \subset \Omega.$$

In this article we consider the dual problem of determining properties of functions p that satisfy the differential superordination

$$\Omega \subset \{\psi(p(z), zp'(z), z^2p'(z); z) \mid z \in U\}.$$

This problem was introduced in [2].

We let $\mathcal{H}(U)$ denote the class of holomorphic functions in the unit disk $U = \{z \in \mathbb{C} : |z| < 1\}$. For $a \in \mathbb{C}$ and $n \in \mathbb{N}$ we let

$$\mathcal{H}[a,n] = \{ f \in \mathcal{H}(U), \ f(z) = a + a_n z^n + a_{n+1} z^{n+1} + \dots, \ z \in U \}.$$

For 0 < r < 1, we let $U_r = \{z \in \mathbb{C}, |z| < r\}$.

Definition 1. [2] Let $\varphi : \mathbb{C}^2 \times U \to \mathbb{C}$ and let h be analytic in U. If p and $\varphi(p(z), zp'(z); z)$ are univalent in U and satisfy the (first-order) differential superordination

(1)
$$h(z) \prec \varphi(p(z), zp'(z); z)$$

then p is called a solution of the differential superordination. An analytic function q is called a subordinant of the solutions of the differential superordination, or more simply a subordinant if $q \prec p$ for all p satisfying (1). A univalent subordinant \tilde{q} that satisfies $q \prec \tilde{q}$ for all subordinants q of (1) is said to be the best subordinant. Note that the best subordinant is unique up to a rotation of U. For Ω a set in \mathbb{C} , with φ and p as given in Definition 1, suppose (1) is replaced by

(1')
$$\Omega \subset \{\varphi(p(z), zp'(z); z) \mid z \in U\}.$$

Although this more general situation is a "differential containment", the condition in (1 will also be referred to as a differential superordination, and the definitions of solution, subordinant and best dominant as given above can be extended to this generalization.

Definition 2. [2] We denote by Q the set of functions f that are analytic and injective on $\overline{U} \setminus E(f)$, where

$$E(f) = \{\zeta \in \partial U : \lim_{z \to \zeta} f(z) = \infty\}$$

and are such that $f'(\zeta) \neq 0$ for $\zeta \in \partial U \setminus E(f)$.

The subclass of Q for which f(0) = a is denoted by Q(a).

Definition 3. [2] Let Q be a set in \mathbb{C} and $q \in \mathcal{H}[a,n]$ with $q'(z) \neq 0$. The class of admissible functions $\phi_n[\Omega,q]$, consists of those functions $\varphi : \mathbb{C}^2 \times \overline{U} \to \mathbb{C}$ that satisfy the admissibility condition

(2)
$$\varphi\left(q(z), \frac{zq'(z)}{m}; \zeta\right) \in \Omega$$

where $z \in U$, $\zeta \in \partial U$ and $m \ge n \ge 1$.

In order to prove the new results we shall use the following lemma:

Lemma A. [2] Let $\Omega \subset \mathbb{C}$, $q \in \mathcal{H}[a, n]$, $\varphi : \mathbb{C}^2 \times \overline{U} \to \mathbb{C}$, and suppose that

(3)
$$\varphi(q(z), tzq'(z); \zeta) \in \Omega,$$

for $z \in U$, $\zeta \in \partial U$ and $0 < t \le \frac{1}{n} \le 1$. If $p \in Q(a)$ and $\varphi(p(z), zp'(z); z)$ is univalent in U, then

$$\Omega \subset \{\varphi(p(z), zp'(z); z) | z \in U\} \text{ implies } q(z) \prec p(z).$$

Lemma B. [1, Lemma 2.2.d p. 24] Let $q \in Q$, with q(0) = a, and let

$$p(z) = a + a_n z^n + a_{n+1} z^{n+1} + \dots$$

be analytic in U with $p(z) \not\equiv a$ and $n \geq 1$. If p is not subordinate to q, then there exist points $z_0 = r_0 e^{i\theta_0} \in U$, $r_0 < 1$ and $\zeta_0 \in \partial U \setminus E(q)$, and an $m \geq n \geq 1$ for which $p(U_{r_0}) \subset q(U)$,

(i)
$$p(z_0) = q(\zeta_0)$$

(ii) $z_0 p'(z_0) = m\zeta_0 q'(\zeta_0), \text{ and}$
(iii) Re $\frac{z_0 p'(z_0)}{p'(z_0)} + 1 \ge m \operatorname{Re} \left[\frac{\zeta_0 q'(\zeta_0)}{q'(\zeta_0)} + 1 \right].$

2 Main results

Theorem 1. Let $\lambda, \mu : \overline{U} \to \mathbb{C}$ with $|\lambda(\zeta)| \leq 1$, $|\mu(\zeta)| \leq 1$, $\zeta = e^{i\theta}$, $p \in \mathcal{H}[0,1] \cap Q$ and let

$$\lambda(z)zp'(z) + \mu(z)p^2(z) + p(z)$$

be univalent in unit disk U.

If

$$U \subset \{\lambda(z)zp'(z) + \mu(z)p^2(z) + p(z); z \in U\}$$

or

$$z \prec \lambda(z)zp'(z) + \mu(z)p^2(z) + p(z)$$

then

$$U_r \subset p(U) \text{ or } rz \prec p(z),$$

where r is given by

$$(4) r = \sqrt{2} - 1.$$

Proof. Let $\Omega = \{ w \in \mathbb{C} | |w| < 1 \} = U$ and let $q(z) = rz, q(U) = U_r = \{ w \in \mathbb{C} | |w| < r \} = \Delta.$

We let

$$\varphi(p(z), zp'(z); z \mid z \in U) = \lambda(z)zp'(z) + \mu(z)p^2(z) + p(z).$$

In order to apply Lemma A to prove this result we only need to show that admissibility condition holds

$$\begin{aligned} |\varphi(q(z), tzq'(z); \zeta)| &= |\lambda(\zeta)tzq'(z) + \mu(\zeta)q^2(z) + q(z)| \\ &= |\lambda(\zeta)trz + \mu(\zeta)r^2z^2 + rz| = |z|r|\lambda(\zeta)t + \mu(\zeta)rz + 1| \\ &\leq r[|\lambda(\zeta)t + 1| + r|z| \cdot |\mu(\zeta)] = r^2 + 2r \leq 1. \end{aligned}$$

Since $|\varphi(q(z), tzq'(z); \zeta)| \in U$, by using Lemma A it results $U_r \subset p(U)$, or $rz \prec p(z)$.

Remark 1. If $\mu(z) \equiv 0$, we obtain the result from [2, Theorem 10]. If $\lambda(z) = -z, \ \mu(z) \equiv 1$ then the differential equation

$$-z \cdot zq'(z) + q^2(z) + q(z) = z$$

has the univalent solution q(z) = z. Hence from the sharp form of Theorem 1 we obtain the following result.

Corollary 1. If $p \in \mathcal{H}[0,1] \cap Q$ and $-z^2 p'(z) + p^2(z) + p(z)$ is univalent, then $z \prec -z^2 p'(z) + p^2(z) + p(z)$, implies

$$z \prec p(z), \quad z \in U.$$

The function z is the best subordinant.

Remark 2. If $\lambda(z) \equiv 1$, $\mu(z) \equiv 0$, we obtain the result from [2, Corollary 10.1].

If
$$\lambda(z) = \frac{-z}{4}$$
, $\mu(z) = \frac{1}{4}$, then the differential equation

$$-\frac{z}{4}zq'(z) + \frac{1}{4}q^2(z) + q(z) = z$$

has the univalent solution q(z) = z. Hence from the sharp form of Theorem 1 we obtain the following result.

Corollary 2. If $p \in \mathcal{H}[0,1] \cap Q$ and

$$-\frac{z}{4}zp'(z) + \frac{1}{4}p^2(z) + p(z)$$

is univalent, then

$$z \prec -\frac{z^2}{4}p'(z) + \frac{1}{4}p^2(z) + p(z)$$

implies

$$z \prec p(z), \quad z \in U.$$

The function z is the best subordinant.

Theorem 2. Let N > 1, M > 0, $\lambda, \mu : \overline{U} \to \mathbb{C}$, with $|\lambda(z)|^2 + \operatorname{Re} \lambda(z) \ge 0$, $p \in \mathcal{H}[0,1] \cap Q$, and

$$M[|\lambda(z) + 1| - M|\mu(z)|] \ge N.$$

If

 $\lambda(z)zp'(z)+\mu(z)p^2(z)+p(z)\prec Nz$

then

$$p(z) \prec Mz.$$

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Proof. If we let

$$w(z) = \lambda(z)zp'(z) + \mu(z)p^2(z) + p(z),$$

then

$$(5) |w(z)| < N.$$

Let q(z) = Mz. If $p(z) \not\prec q(z)$, then by Lemma B there exist $z_0 \in U$, $\zeta \in \partial U$ and m > 1 such that $p(z_0) = q(\zeta) = M\zeta$ and $z_0p'(z_0) = m\zeta q'(\zeta) = mM\zeta$.

For $z_0 \in U$ we have

$$E = |w(z_0)| = |\lambda(z_0)z_0p'(z_0) + \mu(z_0)p^2(z_0) + p(z_0)| =$$
$$= |\lambda(z_0)mNM\zeta + \mu(z_0)M^2\zeta + M\zeta| =$$
$$= M|\lambda(z_0)m + \mu(z_0)M\zeta + 1| \ge M[|\lambda(z_0)m + 1| - M|\mu(z_0)|].$$

From $|\lambda(z)|^2 + \operatorname{Re} \lambda(z) \ge 0$ we have

$$|\lambda(z_0)m + 1| > |\lambda(z_0) + 1|.$$

Hence

$$E \ge M[|\lambda(z_0) + 1| - M|\mu(z_0)|] \ge N.$$

Since this contradicts (5), we obtain the desired result $p(z) \prec Mz$.

Under the conditions of Theorem 1 and Theorem 2 we have the following sandwich type result.

Corollary 3. If

$$z \prec \lambda(z)zp'(z) + \mu(z)p^2(z) + p(z) \prec Nz$$

then

$$rz \prec p(z) \prec Mz$$
,

where r is given by (4) and M > 0.

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