Univalence, strong starlikeness and integral transforms

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Abstract. Let \mathcal{A} represent the class of all normalized analytic functions f in the unit disc Δ . In the present work, we first obtain a necessary condition for convex functions in Δ . Conditions are established for a certain combination of functions to be starlike or convex in Δ . Also, using the Hadamard product as a tool, we obtain sufficient conditions for functions to be in the class of functions whose real part is positive. Moreover, we derive conditions on f and μ so that the non-linear integral transform $\int_0^z (\zeta/f(\zeta))^{\mu} d\zeta$ is univalent in Δ . Finally, we give sufficient conditions for functions to be strongly starlike of order α .

1. Introduction. Let \mathcal{H} denote the class of all functions analytic in the unit disc $\Delta = \{z : |z| < 1\}$, and \mathcal{A} the class of all normalized functions f(f(0) = f'(0) - 1 = 0) in \mathcal{H} . Let \mathcal{S} denote the univalent subclass of \mathcal{A} , and \mathcal{S}^* denote the subclass of $f \in \mathcal{S}$ for which $f(\Delta)$ is starlike with respect to the origin. Recall the prominent subclasses studied in the theory of univalent functions (see [7]), for $0 \leq \beta < 1$:

$$\begin{aligned} \mathcal{P}(\beta) &= \left\{ f \in \mathcal{A} : \operatorname{Re}\left(\frac{f(z)}{z}\right) > \beta, \, z \in \Delta \right\}, \\ \mathcal{R}(\beta) &= \left\{ f \in \mathcal{A} : zf' \in \mathcal{P}(\beta) \right\}, \\ \mathcal{S}^*(\beta) &= \left\{ f \in \mathcal{A} : \operatorname{Re}\left(\frac{zf'(z)}{f(z)}\right) > \beta, \, z \in \Delta \right\}, \\ \mathcal{S}^*_{\beta} &= \left\{ f \in \mathcal{A} : \left| \arg\left(\frac{zf'(z)}{f(z)}\right) \right| < \frac{\beta\pi}{2}, \, z \in \Delta \right\}, \\ \mathcal{K}(\beta) &= \left\{ f \in \mathcal{A} : zf' \in \mathcal{S}^*(\beta) \right\}. \end{aligned}$$

It is well known that $\mathcal{K} \equiv \mathcal{K}(0) \subsetneq \mathcal{S}^*(1/2)$. Functions in \mathcal{S}^*_{β} are called strongly starlike of order β , while those in $\mathcal{S}^*(\beta)$ are starlike of order β . For $\beta < 0, \mathcal{S}^*(\beta) \nsubseteq \mathcal{S}$, while for $0 < \beta < 1, \mathcal{S}^*(\beta) \subsetneq \mathcal{S}^* \subsetneq \mathcal{S}$, and functions

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in $\mathcal{S}^*(0) \equiv \mathcal{S}^*$ are simply referred to as *starlike*. For $0 < \beta < 1$, clearly, $\mathcal{S}^*_{\beta} \subsetneq \mathcal{S}^*$ and $\mathcal{S}^*_1 \equiv \mathcal{S}^*$.

For $a, b, c \in \mathbb{C}$ and $c \neq 0, -1, -2, \ldots$, the Gaussian hypergeometric series F(a, b; c; z) is defined as

$$F(a,b;c;z) = \sum_{n=0}^{\infty} \frac{(a)_n (b)_n}{(c)_n} \frac{z^n}{n!}, \quad |z| < 1,$$

where $(a)_n = a(a+1)(a+2)\cdots(a+n-1)$ and $(a)_0 = 1$. This series represents an analytic function in Δ and has an analytic continuation throughout the finite complex plane except at most for the cut $[1, \infty)$.

Let \mathcal{B} denote another important subclass, of all analytic functions $\omega \in \mathcal{H}$ such that $\omega(0) = 0$ and $\omega(\Delta) \subseteq \Delta$. A function $f \in \mathcal{H}$ is called *subordinate* to another function $g \in \mathcal{H}$, and one writes $f(z) \prec g(z)$, if there exists an $\omega \in \mathcal{B}$ such that $f(z) = g(\omega(z))$ for all $z \in \Delta$. It is well known that this implies in particular f(0) = g(0) and $f(\Delta) \subset g(\Delta)$, and that these two conditions are also sufficient for $f(z) \prec g(z)$ whenever g is univalent in Δ . Next, we remark that if $f \in \mathcal{H}$, f(0) = 0 and $|f(z)| \leq M$ on Δ , then this can be equivalently expressed in the form

$$f(z) = M\omega(z), \quad \omega \in \mathcal{B},$$

and so $f(z) \prec Mz$.

In [8], R. Singh and S. Paul showed that for all real λ and μ with $0 \le \mu \le \lambda/2$ one has the following implication:

(1.1)
$$f \in \mathcal{K} \Rightarrow \operatorname{Re}\left(\lambda \frac{f(z)}{zf'(z)} + \mu \frac{1}{f'(z)}\right) > 0, \quad z \in \Delta.$$

We observe that the well known strict inclusion result, namely $\mathcal{K} \subsetneq \mathcal{S}^*(1/2)$, does not follow from the above one way implication. In view of this, in Theorem 2.1 we use a different approach and determine $R = R(\lambda, \mu)$ such that

$$f \in \mathcal{K} \Rightarrow G(\Delta) \subset \{ w \in \mathbb{C} : |w - R| < R \}, \quad G(z) = \lambda \frac{f(z)}{zf'(z)} + \mu \frac{1}{f'(z)},$$

for all real values of λ and μ with $|\mu| \leq \lambda/2$.

Trimble [11] showed that if $f \in \mathcal{K}$, then F defined by

$$F(z) = \lambda z + (1 - \lambda)f(z)$$

is in $\mathcal{S}^*(\beta)$, where $\beta = (1 - 3\lambda)/(2(2 + \lambda))$ with $0 \le \lambda \le 1/3$. Related problems were considered in [2, 12], by imposing an additional condition on f.

In Theorem 2.3, we impose conditions on $f \in \mathcal{A}_n := \{f \in \mathcal{A} : f(z) = z + \sum_{k=n+1}^{\infty} a_k z^k\}$ different from those of [2, 12] and obtain the starlikeness

of

(1.2)
$$F(z) = \lambda z + \frac{1-\lambda}{\alpha} \int_{0}^{1} t^{1/\alpha-2} f(tz) dt$$

for all $\lambda < 1$. It follows that the integral (1.2) is well defined or convergent only for Re $\alpha > 0$ and also at $\alpha = 0$ as a limiting case, because

$$\frac{1}{\alpha} \int_{0}^{1} t^{1/\alpha - 2 + k} dt = \frac{1}{(k - 1)\alpha + 1} \left[1 - \lim_{t \to 0^{+}} \exp\left(\left(\frac{1}{\alpha} - 1 + k\right) \ln t\right) \right]$$
$$= \frac{1}{(k - 1)\alpha + 1},$$

for $k = 1, n+1, n+2, \ldots$, where the principal branches of possible multiplevalued power functions are considered. We remark that the relation (1.2) looks much simpler in the following differential form:

(1.3)
$$\alpha z F'(z) + (1-\alpha)F(z) = \lambda z + (1-\lambda)f(z)$$

since

$$f(z) \equiv \int_{0}^{1} \frac{\partial}{\partial t} (t^{1/\alpha - 1} f(tz)) dt$$

Thus, for a given $f \in A_n$, there is exactly one solution $F \in A_n$ of the equation (1.3) if and only if $\alpha \in \mathbb{C} \setminus \{-1/j : j = n, n+1, n+2, \ldots\}$:

(1.4)
$$F(z) \equiv z + (1 - \lambda) \sum_{k=n+1}^{\infty} \frac{a_k}{(k-1)\alpha + 1} z^k$$

whenever $f(z) = z + \sum_{k=n+1}^{\infty} a_k z^k$. We use this observation in the proof of Theorem 2.3.

Also, we provide a condition on β such that $\operatorname{Re} z f''(z) > -\beta(1-\lambda)$ implies that $\operatorname{Re}(f(z)/z) > \lambda$ (see Theorem 2.6). In addition to these results, in Theorem 2.7, we obtain conditions so that the non-linear operator

$$g(z) = \int_{0}^{z} \left(\frac{\zeta}{f(\zeta)}\right)^{\mu} d\zeta$$

is univalent. Finally, we derive a sufficient condition for f to be strongly starlike of order α .

2. Main results

THEOREM 2.1. If $f \in \mathcal{K}$ then

(2.1)
$$\left|\lambda \frac{f(z)}{zf'(z)} + \mu \frac{1}{f'(z)} - \frac{\lambda(\lambda + 2\mu)}{\lambda - 2\mu}\right| < \frac{\lambda(\lambda + 2\mu)}{\lambda - 2\mu}, \quad z \in \Delta,$$

for all real λ and μ with $0 < \mu \leq \lambda/2$, and

(2.2)
$$\left|\lambda \frac{f(z)}{zf'(z)} + \mu \frac{1}{f'(z)} - \lambda\right| < \lambda, \quad z \in \Delta,$$

for all real λ and μ with $-\lambda/2 \leq \mu < 0$.

Proof. Let $f \in \mathcal{K}$. Since $\mathcal{K} \subsetneq \mathcal{S}^*(1/2)$, we exclude the trivial case $\mu = 0 < |\lambda|$ as this may be obtained as a limiting case. Then, for all z and w in Δ , it is known that

(2.3)
$$\operatorname{Re}\left(\frac{zf'(z)}{f(z) - f(w)} - \frac{w}{z - w}\right) > \frac{1}{2},$$

where the expression is defined by its limit when z = w. Further, for $f \in \mathcal{K}$ it is also known that $\operatorname{Re}(f(z)/z) > 1/2$ in Δ and hence, for $0 < \mu \leq \lambda/2$, this shows that

(2.4)
$$0 < \operatorname{Re}\left(\frac{\mu z}{\mu z + \lambda f(z)}\right) \le \frac{2\mu}{\lambda + 2\mu}$$

Since $f \in \mathcal{K}$, the image of f covers the disc $|\zeta| < 1/2$ and therefore, it can be readily seen that there exists $w \in \Delta$ such that

$$f(w) = -(\mu/\lambda)z.$$

From (2.3) and (2.4),

$$\begin{aligned} \operatorname{Re}\left(\frac{\lambda z f'(z)}{\lambda f(z) + \mu z}\right) &= \operatorname{Re}\left(\frac{z f'(z)}{f(z) - f(w)}\right) \\ &> \frac{1}{2} + \operatorname{Re}\left(\frac{w}{z - w}\right) = \frac{1}{2} - \operatorname{Re}\left(\frac{\mu w}{\mu w + \lambda f(w)}\right) \\ &> \frac{1}{2} - \frac{2\mu}{\lambda + 2\mu} = \frac{\lambda - 2\mu}{2(\lambda + 2\mu)}, \end{aligned}$$

which proves the first assertion (2.1) for $0 < \mu < \lambda/2$. If $\mu = \lambda/2$, then the last inequality becomes

$$\operatorname{Re}\left(\lambda \frac{f(z)}{zf'(z)} + \frac{1}{2}\frac{1}{f'(z)}\right) > 0,$$

which is same as (2.1) in the limiting case.

Next, we observe that for $-\lambda/2 \leq \mu < 0$,

$$\operatorname{Re}\left(1+\frac{\lambda f(z)}{\mu z}\right) < \frac{\lambda+2\mu}{2\mu} \le 0$$

so that

$$\frac{2\mu}{\lambda + 2\mu} < \frac{1}{\operatorname{Re}(1 + \lambda f(z)/\mu z)} \le \operatorname{Re}\left(\frac{1}{1 + \lambda f(z)/\mu z}\right) < 0.$$

This observation shows that

$$\operatorname{Re}\left(\frac{\lambda z f'(z)}{\lambda f(z) + \mu z}\right) > \frac{1}{2}, \quad z \in \Delta,$$

which proves the second assertion (2.2).

COROLLARY 2.2. Let $f \in \mathcal{K}$. For $z, w \in \Delta$, define

(2.5)
$$G(z,w) = \lambda \frac{[f(z) - f(w)](1 - |w|^2)}{(z - w)f'(z)(1 - \overline{w}z)} + \mu \frac{f'(w)(1 - |w|^2)^2}{f'(z)(1 - \overline{w}z)^2}.$$

Then, for all real λ and μ such that $0 < \mu \leq \lambda/2$, we have

$$\left|G(z,w) - \frac{\lambda(\lambda + 2\mu)}{\lambda - 2\mu}\right| < \frac{\lambda(\lambda + 2\mu)}{\lambda - 2\mu},$$

and for $-\lambda/2 \le \mu < 0$, we have $|G(z, w) - \lambda| < \lambda$.

Proof. Since $f'(w) \neq 0$ in Δ , we consider a disc automorphism of Δ and define g by

$$g(\zeta) = \frac{f((\zeta + w)/(1 + \overline{w}\zeta)) - f(w)}{f'(w)(1 - |w|^2)}$$

As the convexity is preserved under disc automorphisms, we have $g \in \mathcal{K}$ if and only if $f \in \mathcal{K}$. Writing $z = (w + \zeta)/(1 + \zeta \overline{w})$, it can be shown that

$$\frac{\lambda g(\zeta) + \mu \zeta}{\zeta g'(\zeta)} = G(z, w)$$

where G(z, w) is given by (2.5). Since $g \in \mathcal{K}$, the desired conclusion follows from Theorem 2.1 and the last equality.

THEOREM 2.3. Let $n \in \mathbb{N}$, $\alpha \in \mathbb{C} \setminus \{-1/j : j = n, n + 1, n + 2, ...\}$ with $\operatorname{Re} \alpha > -1/n$ and let $f \in \mathcal{A}_n$ satisfy the condition

(2.6)
$$|zf''(z)| < \frac{\mu}{1-\lambda}, \quad z \in \Delta,$$

for some $\lambda < 1$. Then, for F defined by (1.3), we have

(a)
$$\left|\frac{zF'(z)}{F(z)} - 1\right| \le 1$$
 for $0 < \mu \le n \operatorname{Re} \alpha + 1$,
(b) $\left|\frac{zF''(z)}{F'(z)}\right| \le 1$ for $0 < \mu \le (n \operatorname{Re} \alpha + 1)/2$.

Proof. From the representation (1.4), we easily see that

$$zF''(z) = (1-\lambda)\sum_{k=n}^{\infty} \frac{(k+1)ka_{k+1}z^k}{1+k\alpha} = (1-\lambda)\left[zf''(z) * \left(\sum_{k=n}^{\infty} \frac{z^k}{1+k\alpha}\right)\right],$$

and thus,

(2.7)
$$zF''(z) = (1-\lambda) \int_{0}^{1} t^{\alpha} z f''(t^{\alpha} z) dt.$$

Suppose that f satisfies condition (2.6), which may be rewritten as

$$zf''(z) = \frac{\mu}{1-\lambda}\omega(z), \quad \omega \in \mathcal{B}_n,$$

where $\mathcal{B}_n = \{\omega \in \mathcal{H} : |\omega(z)| < 1 \text{ and } \omega^{(k)}(0) = 0 \text{ for } k = 0, 1, \dots, n-1\}.$ Schwarz' lemma then shows that $|\omega(z)| \leq |z|^n$ for $z \in \Delta$. Therefore, (2.7) becomes

$$zF''(z) = \mu \int_{0}^{1} \omega(t^{\alpha}z) \, dt$$

and hence, by the condition on α , it follows that

$$|zF''(z)| \le \frac{\mu|z|^n}{n\operatorname{Re}\alpha + 1} < \frac{\mu}{n\operatorname{Re}\alpha + 1}, \quad z \in \Delta.$$

Then (see [7, 10]) we have

(2.8)
$$\left|\frac{zF'(z)}{F(z)} - 1\right| \le \frac{\mu/[2n\operatorname{Re}\alpha + 2]}{1 - \mu/[2n\operatorname{Re}\alpha + 2]}$$

and

(2.9)
$$\left|\frac{zF''(z)}{F'(z)}\right| \le \frac{\mu/[n\operatorname{Re}\alpha+1]}{1-\mu/[n\operatorname{Re}\alpha+1]}$$

In particular, F is starlike for $0<\mu\leq n\operatorname{Re}\alpha+1$ and convex if $0<\mu\leq (n\operatorname{Re}\alpha+1)/2.$ \blacksquare

The case n = 1 of Theorem 2.3 gives

COROLLARY 2.4. Let $\operatorname{Re} \alpha > -1$ and let $f \in \mathcal{A}$ satisfy the condition

(2.10)
$$|zf''(z)| < \frac{\mu}{1-\lambda}, \quad z \in \Delta$$

for some $\lambda < 1$. Then, for F defined by (1.2), we have

(a)
$$\left| \frac{zF'(z)}{F(z)} - 1 \right| \le 1 \text{ for } 0 < \mu \le \operatorname{Re} \alpha + 1,$$

(b) $\left| \frac{zF''(z)}{F'(z)} \right| \le 1 \text{ for } 0 < \mu \le (\operatorname{Re} \alpha + 1)/2.$

Note that $z + (c/2)z^2 \notin S$ whenever |c| > 1. Define $f(z) = z + (\mu/2(1-\lambda))z^2$.

Now, if we let $1-\mu < \lambda \leq 1$, then $\mu/(1-\lambda) > 1$ and hence f is not univalent but satisfies (2.10). On the other hand, the corresponding F defined by (1.2) is starlike for $0 < \mu \leq \operatorname{Re} \alpha + 1$ and is in fact convex for $0 < \mu \leq (\operatorname{Re} \alpha + 1)/2$.

LEMMA 2.5. Let p be analytic in Δ and p(0) = 1. Suppose that $\operatorname{Re}(z^2 p''(z) + \alpha z p'(z)) > -\beta(1-\lambda), \quad z \in \Delta,$

for some $\alpha > 1$, $\lambda < 1$ and $0 < \beta \leq \beta(\alpha)$, where

$$\beta(\alpha) := \frac{\alpha(\alpha - 1)}{2[\alpha \log 2 - F(1, \alpha; \alpha + 1; -1)]}.$$

Then $\operatorname{Re} p(z) > \lambda$ for $z \in \Delta$. In particular, if $\operatorname{Re}(z^2 p''(z) + \alpha z p'(z)) > -\beta$

for $0 < \beta \leq \beta(\alpha)$, then $\operatorname{Re} p(z) > 0$ for $z \in \Delta$.

Proof. We consider a more general differential equation

(2.11)
$$z^2 p''(z) + \alpha z p'(z) = \beta (1 - \lambda) (\phi(z) - 1)$$

where $\operatorname{Re} \phi(z) > 0$ in Δ , and $\phi(0) = 1$. If p and ϕ are of the form

$$p(z) = 1 + \sum_{n=1}^{\infty} p_n z^n$$
 and $\phi(z) = 1 + \sum_{n=1}^{\infty} \phi_n z^n$,

respectively, then, by comparing the coefficients of z^n on both sides of (2.11), it follows that

$$n(n-1+\alpha)p_n = \beta(1-\lambda)\phi_n, \quad n \ge 1,$$

which gives

$$p(z) = 1 + \beta(1-\lambda) \sum_{n=1}^{\infty} \frac{\phi_n}{n(n-1+\alpha)} z^n.$$

It can be easily seen that p(z) has the integral representation (see [5, Proposition 1])

$$p(z) = 1 + \beta(1-\lambda) \iint_{0}^{1} \int_{0}^{1} u^{-1} v^{\alpha-2} (\phi(uvz) - 1) \, du \, dv.$$

As $\operatorname{Re} \phi(z) > (1 - |z|)/(1 + |z|)$ for $z \in \Delta$, we have

$$\operatorname{Re}(\phi(uvz) - 1) \ge -\frac{2|uvz|}{1 + uv|z|} \ge -\frac{2uv}{1 + uv}, \quad z \in \Delta,$$

and therefore,

$$\operatorname{Re} p(z) > 1 - 2\beta(1-\lambda) \int_{0}^{1} \int_{0}^{1} \frac{v^{\alpha-1}}{1+uv} \, du \, dv$$
$$= 1 - 2\beta(1-\lambda) \int_{0}^{1} v^{\alpha-2} \log(1+v) \, dv$$

$$= 1 - 2\beta(1-\lambda) \left[\log(1+v) \frac{v^{\alpha-1}}{\alpha-1} \Big|_0^1 - \frac{1}{\alpha-1} \int_0^1 \frac{v^{\alpha-1}}{1+v} dv \right]$$
$$= 1 - 2\beta(1-\lambda) \left[\frac{\log 2}{\alpha-1} - \frac{F(1,\alpha;\alpha+1;-1)}{\alpha(\alpha-1)} \right]$$
$$\ge 1 - 2\beta(\alpha)(1-\lambda) \left[\frac{\alpha\log 2 - F(1,\alpha;\alpha+1;-1)}{\alpha(\alpha-1)} \right] = \lambda.$$

The desired conclusion follows. \blacksquare

THEOREM 2.6. Let $f \in \mathcal{A}$ satisfy the condition

Re
$$zf''(z) > -\beta(1-\lambda), \quad 0 < \beta \le \frac{1}{2(2\log 2 - 1)} \approx 1.29435.$$

Then $f \in \mathcal{P}(\lambda)$. In particular,

$$\operatorname{Re} z f''(z) > -\beta \implies \operatorname{Re} \left(\frac{f(z)}{z}\right) > \frac{1 - \log 2}{\log 2} = 0.4427 \dots$$

for $0 < \beta \le 1/\log 4$.

Proof. Define p(z) = f(z)/z. Then $z^2p''(z) + 2zp'(z) = zf''(z)$ and therefore, the desired conclusion follows from Lemma 2.5, since $F(1, 2; 3; -1) = 2(1 - \log 2)$.

REMARK. From [1], we recall that if $\operatorname{Re} z f''(z) > -\beta$ for $0 < \beta \leq 1/\log 4 \approx 0.721348$, then $f \in S^*$. We observe that $S^*(1/2) \subsetneq \mathcal{P}(1/2)$. From Theorem 2.6, it follows that if $f \in \mathcal{A}$ satisfies the differential inequality

(2.12)
$$\operatorname{Re}(z^2 f'''(z) + 2z f''(z)) > -\beta,$$

then Re f'(z) > 0 whenever $0 < \beta \leq 1/[4 \log 2 - 2] = \beta_0 \approx 1.29435$. It is interesting to recall that if $f \in \mathcal{A}$ satisfies (2.12) then f is convex whenever

$$0 < \beta \le \beta_{\rm c} = 1/\log 4.$$

Note that $\beta_0 > \beta_c$ and we know that a convex function $f \in \mathcal{A}$ does not necessarily satisfy $\operatorname{Re} f'(z) > 0$ for $z \in \Delta$, and conversely, a function fsatisfying the last condition does not always have the convexity property. Indeed, even the assumption that $|f'(z) - 1| < \lambda$ in Δ does not necessarily imply that f is starlike unless $\lambda \leq 2/\sqrt{5}$ (see [3, 9]).

Our next result, which is of independent interest, is a reformulated version of a result from [6] in our setting.

THEOREM 2.7. Let $f \in \mathcal{A}_n = \{f \in \mathcal{A} : f(z) = z + a_{n+1}z^{n+1} + \cdots \}$ satisfy the condition

$$\left|f'(z)\left(\frac{z}{f(z)}\right)^{\mu+1} - 1\right| < \lambda \quad (\lambda > 0)$$

 $and \ let$

$$g(z) = \int_{0}^{z} \left(\frac{\zeta}{f(\zeta)}\right)^{\mu} d\zeta.$$

(i) For $0 < \mu < n$,

$$g \in \mathcal{R}\left(1 - \frac{\lambda\mu}{n - \mu}\right).$$

In particular, $\operatorname{Re} g'(z) > 0$ whenever $0 < \mu \le n/(1 + \lambda)$. (ii) For $\mu = n$,

$$g \in \mathcal{R}\left(1 - \frac{n|f^{(n+1)}(0)|}{(n+1)!} - n\lambda\right).$$

In particular,

Re
$$g'(z) > 0$$
 whenever $0 < \lambda \le \frac{1}{n} - \frac{|f^{(n+1)}(0)|}{(n+1)!}$.

Proof. For $\mu \in (0,n)$ and $f(z) \neq 0$ in 0 < |z| < 1, we see that $g'(z) = (z/f(z))^{\mu}$ and

$$zg''(z) = \mu\left(\frac{z}{f(z)}\right)^{\mu-1} \left[-\left(\frac{z}{f(z)}\right)^2 f'(z) + \frac{z}{f(z)}\right]$$

so that

$$g'(z) - \frac{1}{\mu} z g''(z) = \left(\frac{z}{f(z)}\right)^{\mu+1} f'(z).$$

By hypothesis, we can write

(2.13)
$$g'(z) - \frac{1}{\mu} z g''(z) = 1 + \lambda w(z)$$

where $w \in \mathcal{B}_n$. Suppose that $g'(z) = 1 + \sum_{k=n}^{\infty} p_k z^k$ and $w(z) = \sum_{k=n}^{\infty} b_k z^k$. Then

$$g'(z) - \frac{1}{\mu} z g''(z) = 1 + \sum_{k=n}^{\infty} \left(1 - \frac{k}{\mu}\right) p_k z^k.$$

A comparison of the coefficient of z^k on both sides of (2.13) shows that

$$\left(1 - \frac{k}{\mu}\right)p_k = \lambda b_k \quad (k \ge n)$$

so that

$$g'(z) = 1 + \lambda \sum_{k=n}^{\infty} \frac{b_k}{1 - k/\mu} z^k.$$

Since $0 < \mu < n$, we can rewrite the last equality in integral form

$$g'(z) = 1 - \lambda \int_{1}^{\infty} w(t^{-1/\mu}z) dt$$

and therefore (using $|w(z)| \leq |z|^n$ for $z \in \Delta$), it follows that

$$|g'(z) - 1| < \lambda \int_{1}^{\infty} t^{-n/\mu} dt = \frac{\lambda \mu}{n - \mu},$$

which gives the required conclusion. In particular, for $0 < \mu \leq n/(1 + \lambda)$, we have $\operatorname{Re} g'(z) > 0$ for $z \in \Delta$.

For the case $\mu = n$, proceeding as above but with $w(z) = \sum_{k=n+1}^{\infty} b_k z^k$, we get the required result.

THEOREM 2.8. Let $f \in \mathcal{A}$, $0 < \alpha \leq 1$, and $\lambda > (1 - \alpha) \sin(\pi \alpha/2)$. Suppose that $f'(z)f(z)/z \neq 0$ on Δ and

(2.14)
$$\left|\operatorname{Im}\left[\lambda \frac{zf''(z)}{f'(z)} + (1-\lambda) \frac{zf'(z)}{f(z)}\right]\right| < \beta(\alpha, \lambda),$$

where

$$\beta(\alpha, \lambda) = \frac{\lambda}{2} \left[(\alpha + 1) \frac{1}{t_0} + (\alpha - 1)t_0 \right]$$

and t_0 is the pointwise solution of the equation

$$2t^{1+\alpha}\sin(\alpha\pi/2) - \lambda(1-t^2) = 0$$

Then $f \in \mathcal{S}^*_{\alpha}$.

Proof. Define

(2.15)
$$\frac{zf'(z)}{f(z)} = \left(\frac{1+w(z)}{1-w(z)}\right)^{\alpha}$$

It suffices to prove that |w(z)| < 1 for $z \in \Delta$. Logarithmic differentiation of (2.15) gives

$$1 + \frac{zf''(z)}{f'(z)} = \left(\frac{1+w(z)}{1-w(z)}\right)^{\alpha} + \alpha \,\frac{2zw'(z)}{1-w^2(z)}$$

and therefore,

(2.16)
$$\lambda \left(1 + \frac{zf''(z)}{f'(z)}\right) + (1 - \lambda)\frac{zf'(z)}{f(z)} = \left(\frac{1 + w(z)}{1 - w(z)}\right)^{\alpha} + \alpha\lambda \frac{2zw'(z)}{1 - w^2(z)}.$$

Suppose it is not true that |w(z)| < 1, $z \in \Delta$. Then there exists a $z_0 \in \Delta$ such that $|w(z_0)| = 1$ and, by Jack's well known lemma, $z_0w'(z_0) = kw(z_0)$ with $k \ge 1$. If we put $w(z_0) = e^{i\theta}$, then from (2.16), we obtain

$$(2.17) \quad \lambda \left(1 + \frac{z_0 f''(z_0)}{f'(z_0)}\right) + (1 - \lambda) \frac{z_0 f'(z_0)}{f(z_0)} = \left(\frac{1 + e^{i\theta}}{1 - e^{i\theta}}\right)^{\alpha} + \alpha \lambda \frac{2k e^{i\theta}}{1 - e^{2i\theta}}$$
$$= (i \cot(\theta/2))^{\alpha} + i \frac{\lambda k \alpha}{\sin \theta}.$$

We consider first the case $0 < \theta < \pi$. Then taking the imaginary part on both sides of (2.17), we get

$$\operatorname{Im}\left(\lambda \frac{z_0 f''(z_0)}{f'(z_0)} + (1-\lambda) \frac{z_0 f'(z_0)}{f(z_0)}\right) = \cot^{\alpha}(\theta/2) \sin(\alpha \pi/2) + \frac{\alpha \lambda k}{\sin \theta}$$
$$\geq \cot^{\alpha}(\theta/2) \sin(\alpha \pi/2) + \frac{\alpha \lambda}{\sin \theta}$$
$$= t^{\alpha} \sin(\alpha \pi/2) + \frac{\alpha \lambda}{2} \left(t + \frac{1}{t}\right)$$
$$=: g(t), \quad \text{where } t = \cot(\theta/2) > 0$$

We have

$$g'(t) = \alpha t^{\alpha - 1} \sin(\alpha \pi/2) + \alpha \lambda/2 - \alpha \lambda/(2t^2)$$

and

$$g''(t) = \alpha(\alpha - 1)t^{\alpha - 2}\sin(\alpha\pi/2) + \alpha\lambda/t^3 = \frac{\alpha}{t^3}\left[(\alpha - 1)t^{1 + \alpha}\sin(\alpha\pi/2) + \lambda\right].$$

Since $\lim_{t\to 0+} g'(t) = -\infty$, $g'(1) = \alpha \sin(\alpha \pi/2) > 0$ and g''(t) > 0 for $0 < t \le 1$ and $\lambda > (1 - \alpha) \sin(\pi \alpha/2)$, we conclude that the function g(t) attains its minimum

$$\beta(\alpha, \lambda) = g(t_0) = \frac{1}{2} [(\alpha + 1)/t_0 + (\alpha - 1)t_0],$$

where $t_0 \in (0, 1)$ is the smallest positive root of the equation g'(t) = 0, i.e.

$$2t^{1+\alpha}\sin(\alpha\pi/2) + \lambda t^2 - \lambda = 0.$$

Thus

$$\operatorname{Im}\left(\lambda \, \frac{z_0 f''(z_0)}{f'(z_0)} + (1-\lambda) \, \frac{z_0 f'(z_0)}{f(z_0)}\right) \ge \beta(\alpha, \lambda).$$

Similarly, for $-\pi < \theta < 0$, we obtain

$$\operatorname{Im}\left(\lambda \frac{z_0 f''(z_0)}{f'(z_0)} + (1-\lambda) \frac{z_0 f'(z_0)}{f(z_0)}\right) \le -\beta(\alpha, \lambda).$$

A combination of these two inequalities shows that

$$\left| \operatorname{Im} \left(\lambda \, \frac{z_0 f''(z_0)}{f'(z_0)} + (1-\lambda) \, \frac{z_0 f'(z_0)}{f(z_0)} \right) \right| \ge \beta(\alpha, \lambda),$$

which contradicts the assumption of the theorem.

So, |w(z)| < 1 for $z \in \Delta$, and from (2.15), this is equivalent to the assertion that $f \in S^*_{\alpha}$.

For $\lambda = 1$, we have

COROLLARY 2.9. Let $f \in \mathcal{A}$ be such that $f'(z)f(z)/z \neq 0$ on Δ and

$$\left|\operatorname{Im}\frac{zf''(z)}{f'(z)}\right| < \beta(\alpha), \quad z \in \Delta,$$

where $0 < \alpha \leq 1$,

$$\beta(\alpha) = \frac{1}{2} \left[(\alpha+1)\frac{1}{t_0} + (\alpha-1)t_0 \right]$$

and t_0 is the pointwise solution of the equation

$$2t^{1+\alpha}\sin(\alpha\pi/2) - (1-t^2) = 0.$$

Then $f \in \mathcal{S}^*_{\alpha}$.

EXAMPLE 2.1. For $\alpha = 1$, we have the equation $(2 + \lambda)t^2 - \lambda = 0$ with positive root $t_0 = \sqrt{\lambda/(2 + \lambda)}$ and $\beta(1, \lambda) = \sqrt{\lambda(2 + \lambda)}$. Now, we have the following implication (see [4, p. 115]) for $f \in \mathcal{A}$ with $f'(z)f(z)/z \neq 0$ on Δ :

$$\left| \operatorname{Im} \left[\lambda \, \frac{z f''(z)}{f'(z)} + (1 - \lambda) \, \frac{z f'(z)}{f(z)} \right] \right| < \sqrt{\lambda(2 + \lambda)} \implies \left| \operatorname{arg} \left(\frac{z f'(z)}{f(z)} \right) \right| < \frac{\pi}{2},$$

i.e. $f \in \mathcal{S}^*$.

A simple computation shows that $\beta(\alpha, \lambda)$ in Theorem 2.8 is larger than $\alpha\lambda$, and $\beta(\alpha, \lambda)$ is independent of the root t_0 of the appropriate equation. Namely, if we let

$$\phi(t) := \beta(\alpha, \lambda) = \frac{\lambda}{2} \left[(\alpha + 1)/t + (\alpha - 1)t \right]$$

then

$$\phi'(t_0) = \frac{\lambda}{2t_0^2} \left[-(\alpha+1) + (\alpha-1)t_0^2 \right] = \frac{1}{2t_0^2} \left[(t_0^2 - 1)\alpha - (1+t_0^2) \right] < 0,$$

since $0 < t_0 < 1$, $0 < \alpha \leq 1$ and $\lambda > 0$. It means that $\phi(t)$ is a decreasing function of $t_0 \in [0, 1]$ and we have

$$\phi(t_0) > \phi(1) = \alpha \lambda.$$

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