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ON THE RADIUS OF UNIVALENCE OF THE FUNCTION $\exp z^2 \int_0^z \exp(-t^2) dt$

ERWIN KREYSZIG AND JOHN TODD

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ON THE RADIUS OF UNIVALENCE OF THE FUNCTION

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1. Introduction. We shall determine the radius of univalence ρ_u of the function

(1.1)
$$E(z) = e^{z^2} \int_0^z e^{-t^2} dt .$$

We shall write E(z) = w = u(x, y) + iv(x, y). On the imaginary axis we have u = 0 and v, regarded as a function of y, has a single maximum at the solution $y = \rho$ of

$$2yv(0, y) = 1$$
.

The value of ρ to eight decimal places has been determined by Lash Miller and Gordon [1] and is

$$\rho = 0.92413887.$$

It is evident that $\rho_u \leq \rho$. We shall prove the following theorem.

THEOREM. The number ρ is the radius of univalence of E(z). Recently, the radius of univalence of the error function

$$erf(z) = \int_0^z e^{-t^2} dt$$

was determined [2]. It is interesting to note that when proceeding from erf(z) to E(z) we meet an entirely different situation. In the case of erf(z), points z_1, z_2 closest to the origin and such that $erf(z_1) = erf(z_2)$ are conjugate complex and lie far apart from each other. In the case of E(z) points of that nature can be found in an arbitrarily small neighborhood of the point $z = i\rho$.

The actual situation is made clear by the diagram and tables given below. In Fig. 1 we show the curves R = |E| = constant and $\gamma = arg E = \text{constant}$ in the square $0 \le x \le 1.5$, $0 \le y \le 1.5$ of the z-plane. The table shows the values of E for z on the curve C (defined below). The values given were obtained by summing an adequate number of terms of the power series on the Datatron 205 at the California Institute of Technology; some were checked by comparison with the tables of Karpov [4, 5] from which values of E(z) can be obtained.

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2. Idea of proof. Since

(2.1)
$$E(z) = \sum_{n=0}^{\infty} \frac{2^n}{1 \cdot 3 \cdot 5 \cdots (2n+1)} z^{2n+1}, \qquad |z| < \infty,$$

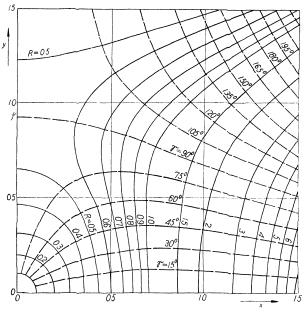


Fig. 1. Curves R = |E| = const. and $\gamma = arg E = \text{const.}$ in the z-plane.

x	E(x)	φ	$E(ho e^{i\phi})$	y	E(iy)
0	0	0°	1.6837	0	0
0.1	0.1007	10°	1.4957+0.6121i	0.1	0.0993i
0.2	0.2054	20°	1.0573+0.9759i	0.2	0.1948i
0.3	0.3187	30°	0.6079+1.0473i	0.3	0.2826i
0.4	0.4455	40°	0.2919+0.9463i	0.4	0.3599i
0.5	0.5923	50°	0.1189 + 0.8024i	0.5	0.4244i
0.6	0.7671	60°	0.0401+0.6817i	0.6	0.4748i
0.7	0.9805	70°	0.0099+0.6003i	0.7	0.5105i
0.8	1.2473	80°	0.0011 + 0.5553i	0.8	0.5321i
0.9	1.5876	90°	0.5410i	0.9	0.5407i

we have $E(\bar{z}) = \overline{E(z)}$ and E(-z) = -E(z) and may restrict our consideration to the first quadrant $x \ge 0$, $y \ge 0$ in the z-plane. In the subsequent section we shall prove the following lemma.

LEMMA.

$$(2.2) E(z_1) \neq E(z_2)$$

for any two points on the boundary C of the open sector S of the circular disk |z| < o in the first quadrant.

From this it follows, since E(z) is entire and thus regular in $S \cup C$ that E(z) maps S conformally and one-to-one onto the interior of the simple closed curve C^* corresponding to C in the w-plane [3, p. 121]. This establishes our theorem.

3. Proof of the lemma. Let $z = re^{i\phi}$. The curve C consists of the segment S_1 : y = 0, $0 < x < \rho$.

the segment \mathcal{D}_1 . y=0, 0 < k < p,

the circular arc $K\colon\;\; \mid z\mid = \rho$, $\;\; 0<\phi<\pi/2$,

the segment S_2 : x=0 , $0 < y < \rho$.

and the three common end points of these three arcs.

- (A) On S_1 , E(z) is real and increases steadily with x.
- (B) On S_2 , E(z) is imaginary, and v increases steadily with y.
- (C) $v \neq 0$ on K.
- (D) On K, |E(z)| decreases steadily with increasing ϕ .
- (A) is obvious from (2.1), and (B) follows from the definition of ρ .

Proof of (C). Integrating along segments parallel to the coordinate axes we have

$$egin{align} v(x,\,y) &= e^{-y^2} [\cos\,2xy \!\!\int_0^y \!\!\!e^{ au^2} \cos\,2x au d au \ &+ \sin\,2xy \!\!\left\{ \!\!\!e^{x^2} \!\!\!\int_0^x \!\!\!e^{-t^2} dt \,+\, \int_0^y \!\!\!e^{ au^2} \!\sin\,2x au d au
ight\} \!\!\!\right]. \end{split}$$

In $\{x>0, y>0\} \cap \{|z| \le \rho\}$ we have $\cos 2xy>0$, $\sin 2xy>0$. Therefore y>0 on K.

Proof of (D). Integrating along a radius $\phi = \text{constant from } 0$ to ρ we have

$$E(z) = e^{i\phi}\!\!\int_0^\rho e^{h(r,\phi)}dr$$

where

$$h(r,\phi)=a(r,\phi)+ib(r,\phi)\;,$$

$$a(r,\phi)=(\rho^2-r^2)\cos2\phi,\;b(r,\phi)=(\rho^2-r^2)\sin2\phi\;.$$

Therefore

$$\mid E\mid^{_2}=\int_{_0}^{^{
ho}}e^{\hbar}dr\int_{_0}^{^{
ho}}e^{ ilde{\hbar}}dr$$
 .

Differentiating with respect to ϕ and setting

$$h^* = a^* + ib^*, \ a^* = a(r^*, \phi), \ b^* = b(r^*, \phi),$$

 $f = \cos(b^* - b) - i\sin(b^* - b)$

we obtain

$$egin{align} (\mid E\mid^2)_{\phi} &= \int_0^{
ho} e^{h} h_{\phi} dr \int_0^{
ho} e^{\overline{h^*}} dr^* + \int_0^{
ho} e^{h^*} dr^* \int_0^{
ho} e^{\overline{h}} \overline{h_{\phi}} dr \ &= \int_0^{
ho} \int_0^{
ho} e^{a+a^*} \{f h_{\phi} + \overline{f} \overline{h_{\phi}}\} dr dr^* \;. \end{split}$$

Now

$$a_{\phi} = -2(\rho^2 - r^2)\sin 2\phi, \ b_{\phi} = 2(\rho^2 - r^2)\cos 2\phi$$

and therefore

$$egin{aligned} fh_\phi + \overline{fh_\phi} &= 2\Re fh_\phi = 2[\cos(b^*-b)a_\phi + \sin(b^*-b)b_\phi] \ &= -4(
ho^2-r^2)\sin(lpha(\phi)) \end{aligned}$$

where

$$\alpha(\phi) = 2\phi + b - b^* = (r^{*2} - r^2)\sin 2\phi + 2\phi.$$

This yields

(3.1)
$$(|E|^2)_{\phi} = -4 \int_0^{\rho} \int_0^{\rho} e^{a+a*} (\rho^2 - r^2) \sin{(\alpha(\phi))} dr dr^* .$$

Since from (1.2) we have $|r^{*2} - r^2| < 1$, we obtain

$$\alpha'(\phi) = 2 + 2(r^{*2} - r^2)\cos 2\phi > 0$$
.

Hence $\alpha(\phi)$, $0 \le \phi \le \pi/2$, has its maximum at $\phi = \pi/2$. Therefore $0 \le \alpha(\phi) < \pi$ when $0 \le \phi < \pi/2$ and $\sin(\alpha(\phi)) > 0$ when $0 < \phi < \pi/2$. This means that the integrand in (3.1) is positive in the region $0 \le r \le \rho$, $0 \le r^* \le \rho$ for all ϕ in the interval $0 < \phi < \pi/2$. Thus $(|E|^2)_{\phi} < 0$ when $0 < \phi < \pi/2$. This proves (D).

We note that (D) remains true if K is replaced by quadrants of circles of radii somewhat larger than ρ ; this, however, is of no interest here.

For $z_1 \in K$, $z_2 \in S_2$, or $z_1 \in K$, $z_2 \in K$, equation (2.2) holds, as follows from (D). For $z_1 \in K$, $z_2 \in S_1$ the same is true because of (C). In the other cases, $z_1 \in S_1$, $z_2 \in S_1$, etc., the validity of (2.2) is obvious. This proves the lemma.

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$$\rho = 0.92413 88730$$
.

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