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ON ONE-TO-ONE HARMONIC MAPPINGS

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In this paper we shall prove the following:

THEOREM. *Let $z = z(w)$ ($z = x + iy$, $w = u + iv$) be a one-to-one harmonic mapping of the disc $|w| < 1$ onto the disc $|z| < 1$ such that $z(0) = 0$. Then we have for $|w| < 1$ the estimate*

$$(1) \quad |z_u|^2 + |z_v|^2 \geq \frac{2}{\pi^2}.$$

As an improvement of an earlier result established in [1] J. C. C. Nitsche [4] showed that under the above conditions the inequality

$$(2) \quad (|z_u|^2 + |z_v|^2)_{w=0} \geq \frac{1}{2}$$

is satisfied¹. In contrast to (2) the estimate (1) holds throughout the unit disc $|w| < 1$, but the constant involved is smaller than that of Nitsche.

In order to establish (1) we shall make use of a known result on harmonic functions (the analogue of the Schwarz Lemma)². For the sake of completeness the proof of it will be given here.

LEMMA. *Let $z = z(w) = x(w) + iy(w)$ be a complex-valued harmonic function in the disc $|w| < 1$. Furthermore, let $z(0) = 0$ and $|z(w)| < 1$ for $|w| < 1$. Then we have the inequality*

$$(3) \quad |z(w)| \leq \frac{4}{\pi} \arctan |w| \quad |w| < 1.$$

Proof. Let θ be an arbitrary real number, and $f(w)$ be the function, which is regular-analytic in the disc $|w| < 1$ and satisfies the relations $f(0) = 0$ and

$$(4) \quad \Re f(w) = x(w) \cos \theta + y(w) \sin \theta.$$

On account of our hypotheses we have

$$(5) \quad |\Re f(w)| < 1 \quad |w| < 1,$$

hence,

¹ For further references see [2].

² See Polya-Szegö [5], p. 140.

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$$(6) \quad \Re \left(\exp \left[\frac{i\pi}{2} f(w) \right] \right) > 0 \quad |w| < 1.$$

Consequently the function

$$(7) \quad g(w) = \frac{\exp \left[\frac{i\pi}{2} f(w) \right] - 1}{\exp \left[\frac{i\pi}{2} f(w) \right] + 1}$$

satisfies the inequality

$$(8) \quad |g(w)| < 1 \quad |w| < 1,$$

and we have $g(0) = 0$. Applying now the Schwarz Lemma and the elementary inequality

$$(9) \quad \left| \frac{e^{i\zeta} - 1}{e^{i\zeta} + 1} \right| \geq \tan \frac{1}{2} |\Re \zeta| \quad |\Re \zeta| \leq \frac{\pi}{2}$$

we obtain the estimate

$$(10) \quad \tan \frac{\pi}{4} |\Re f(w)| \leq |g(w)| \leq |w|,$$

hence, by (4)

$$(11) \quad |x(w) \cos \theta + y(w) \sin \theta| \leq \frac{4}{\pi} \arctan |w|$$

for $|w| < 1$.

Since this holds for every real value of θ the inequality (3) follows, which proves the lemma.

Proof of the theorem. (I) We first prove (1) under the additional hypothesis that the function $z(w)$ and its first derivatives are continuous in the closed disc $|w| \leq 1$. Since the mapping $w \rightarrow z(w)$ is one-to-one and harmonic, its Jacobian $|z_w|^2 - |z_{\bar{w}}|^2$ ³ cannot vanish, in virtue of a theorem of H. Lewy [3]. Furthermore, since hypothesis and conclusion of our theorem remain unchanged, if $z(w)$ is replaced by $\overline{z(w)}$, we may assume without loss of generality that

$$(12) \quad |z_w|^2 - |z_{\bar{w}}|^2 > 0 \quad |w| < 1.$$

Consequently, the function z_w does not vanish in the disc $|w| < 1$. Furthermore, because of $z_{w\bar{w}} = 0$, it is regular-analytic. From these facts it follows that for $|w| \leq 1$ the inequality

³ Here and in the following considerations $\frac{\partial}{\partial w} = \frac{1}{2} \left(\frac{\partial}{\partial u} - i \frac{\partial}{\partial v} \right)$ and

$\frac{\partial}{\partial \bar{w}} = \frac{1}{2} \left(\frac{\partial}{\partial u} + i \frac{\partial}{\partial v} \right)$ are the complex derivatives.

$$(13) \quad |z_w| \geq \min_{|w|=1} |z_w|$$

holds.

We shall now estimate the right-hand side of (13) from below by using our lemma. Let φ and r be two real numbers and $0 < r < 1$. Since by hypothesis the equation $|z(w)| = 1$ holds for $|w| = 1$ we have

$$(14) \quad \left| \frac{z(e^{i\varphi}) - z(re^{i\varphi})}{1 - r} \right| \geq \frac{1 - |z(re^{i\varphi})|}{1 - r} \geq \frac{1 - 4/\pi \arctan r}{1 - r}$$

If we let r tend to 1, we obtain

$$(15) \quad \left(\left| \frac{\partial z(re^{i\varphi})}{\partial r} \right| \right)_{r=1} \geq \frac{2}{\pi} \quad 0 \leq \varphi < 2\pi.$$

Furthermore, on account of (12) we have

$$(16) \quad \left| \frac{\partial z(re^{i\varphi})}{\partial r} \right| = |z_w(re^{i\varphi})e^{i\varphi} + z_{\bar{w}}(re^{i\varphi})e^{-i\varphi}| \leq |z_w| + |z_{\bar{w}}| \leq 2|z_w|$$

for $0 < r \leq 1$. Combining this with (15) we infer that for $|w| = 1$ the estimate

$$(17) \quad |z_w| \geq \frac{1}{\pi}$$

holds.

Hence, by (13) we obtain for $|w| \leq 1$ the inequality

$$(18) \quad \frac{1}{\pi} \leq |z_w| = \frac{1}{2} |z_u - iz_v| \leq 2^{-1/2}(|z_u|^2 + |z_v|^2)^{1/2},$$

which yields (1).

(II) Now let the mapping $z = z(w)$ merely satisfy the hypotheses of our theorem. Obviously there exists a sequence of numbers $\{R_n\}$ ($n \geq 2$) such that the following conditions are satisfied:

(i) We have $0 < R_n < 1$ for all $n \geq 2$, and

$$(19) \quad \lim_{n \rightarrow \infty} R_n = 1.$$

(ii) The disc $|z| < R_n$ is mapped by the inverse transformation $z \rightarrow w$ onto a simply-connected domain D_n such that

$$(20) \quad \left\{ |w| \leq 1 - \frac{1}{n} \right\} \subset D_n \subset \{ |w| < 1 \}.$$

Since the mapping $z \rightarrow w$ is analytic in x and y , it follows that D_n is bounded by an analytic Jordan curve. By the Riemann mapping theorem there exists a uniquely determined function $w = \Phi_n(\zeta)$, which maps the disc $|\zeta| < 1$ ($\zeta = \xi + i\eta$) conformally onto D_n such that $\Phi_n(0) = 0$ and $\Phi'_n(0) > 0$. Furthermore, $\Phi_n(\zeta)$ is analytic for $|\zeta| \leq 1$. Consequently, the function

$$(21) \quad Z(\zeta) = \frac{z(\Phi_n(\zeta))}{R_n}$$

is harmonic for $|\zeta| < 1 + \delta$, where δ is a positive number, and satisfies all the hypotheses of the above theorem. From the facts established in (I) we conclude

$$(22) \quad \frac{|\Phi'_n(\zeta)|^2}{R_n^2} (|z_u|^2 + |z_v|^2) = |Z_\xi|^2 + |Z_\eta|^2 \geq \frac{2}{\pi^2}.$$

Hence we have for $w = \Phi_n(\zeta)$ ($|\zeta| < 1$) the inequality

$$(23) \quad |z_u|^2 + |z_v|^2 \geq \frac{R_n^2}{|\Phi'_n(\zeta)|^2} \cdot \frac{2}{\pi^2}.$$

Furthermore, on account of (20) the estimates

$$(24) \quad \left(1 - \frac{1}{n}\right) |\zeta| \leq |\Phi_n(\zeta)| \leq |\zeta|$$

hold for $n \geq 2$ and $|\zeta| < 1$. Applying the Schwarz Lemma it follows from (24) that there exists a sequence of integers $\{n_k\}$ such that the relations

$$(25) \quad \Phi'_{n_k}(\zeta) \rightarrow 1 \quad (k \rightarrow \infty)$$

hold uniformly in every closed disc $|\zeta| \leq \rho < 1$.

Now let w^* be a fixed complex number with $|w^*| < 1$ and let us determine two positive numbers k_0 and ρ such that the inequalities

$$(26) \quad \frac{|w^*|}{1 - \frac{1}{n_k}} \leq \rho < 1$$

are satisfied for $k \geq k_0$. On account of (20) the point w^* belongs to D_{n_k} for $k \geq k_0$. Hence there exists a sequence of complex numbers $\{\zeta_k\}$ with $|\zeta_k| < 1$ such that the equations

$$(27) \quad w^* = \Phi_{n_k}(\zeta_k)$$

hold for $k \geq k_0$. By (24) we have

$$(28) \quad |\zeta_k| \leq \frac{|w^*|}{1 - \frac{1}{n_k}} \leq \rho < 1$$

for $k \geq k_0$. Applying now (23) and (25) we conclude

$$(29) \quad (|z_u|^2 + |z_v|^2)_{w=w^*} \geq \frac{R_{n_k}^2}{|\Phi'_{n_k}(\zeta_k)|^2} \cdot \frac{2}{\pi^2} \rightarrow \frac{2}{\pi^2}$$

for $k \rightarrow \infty$. Since w^* is an arbitrary point in the disc $|w| < 1$, our theorem is established.

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