THE DERIVATIVE OF A SCHLICHT FUNCTION

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A. Bloch (see Nevanlinna [4, p. 138]) raised the question whether the derivative of a function which is meromorphic and of bounded characteristic in |z| < 1 is also of bounded characteristic in |z| < 1. Frostman [1, p. 181] answered this question by constructing a Blaschke product B(z) whose derivative B'(z) has the property that for each θ the quantity $\lim_{r\to 1} B'(re^{i\theta})$ fails to exist as a finite number. Since the radial limit of a function meromorphic and of bounded characteristic in |z| < 1 exists and is finite, for almost all points on |z| = 1 (see [4, p. 134]), Frostman's example answers Bloch's question in the negative. Recently, Rudin [5] has constructed a function $f(z) = \sum a_n z^n$, with $\sum |a_n| < \infty$, and with the property that $\lim_{r\to 1} f'(re^{i\theta}) = \infty$ for almost all θ . In [6] he has exhibited another function f(z), regular in |z| < 1 and continuous in $|z| \le 1$, such that

$$\int_{0}^{1} |f'(re^{i\theta})| \ dr = \infty$$

for almost all θ . It should be noted that the function in [6] cannot possibly be schlicht, because if f(z) is regular and schlicht in |z| < 1, then

$$\int_{0}^{1} |f'(re^{i\theta})| \ dr < \infty$$

for almost all θ , by a theorem of Lavrentiev [2].

In the present note, we construct a schlicht function relevant to Bloch's question. The motivation for the construction comes from an example described by Lohwater and Piranian [3] in connection with a geometrical problem.

Theorem. For a suitably increasing sequence $\{n_p\}$ of positive integers, the function

(1)
$$f(z) = \int_{0}^{z} \exp\left\{\frac{1}{2} \sum_{p=1}^{\infty} w^{n_p}\right\} dw$$

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is regular in |z| < 1, continuous and schlicht in $|z| \le 1$, and has for almost all θ the properties

(2)
$$\lim \sup_{r\to 1} |f'(re^{i\theta})| = \infty,$$

(3)
$$\lim \inf_{r \to 1} |f'(re^{i\theta})| = 0,$$

(4)
$$\limsup_{n \to \infty} \arg f'(re^{i\theta}) = +\infty,$$

(5)
$$\liminf_{r \to 1} \arg f'(re^{i\theta}) = -\infty.$$

Moreover, the Taylor series of f(z) converges absolutely on |z| = 1.

PROOF. We use the notation

$$h_p(z) = \frac{1}{2} \sum_{k=1}^p z^{n_k}, \quad g_p(z) = \exp h_p(z), \quad f_p(z) = \int_0^z g_p(w) dw$$

and observe that

(6)
$$f_{p+1}(z) - f_p(z) = \int_0^z g_p(w) \left[\exp \left\{ \frac{1}{2} w^{n_{p+1}} \right\} - 1 \right] dw .$$

We choose $n_1 = 1$ and define the further elements of the sequence $\{n_p\}$ as follows: having chosen n_1, \ldots, n_p , we write

(7)
$$a_p = 2/(n_1 + n_2 + \ldots + n_p)$$

and choose n_{p+1} so that n_{p+1}/n_p is an odd integer, and large enough so that

(8)
$$|f_{n+1}(z) - f_n(z)| < a_n e^{-p-3} (|z| \le 1);$$

by (6), this construction is always possible. It follows from (8) that the sequence $\{f_p(z)\}$ converges uniformly in $|z| \le 1$ to the function f(z) defined by (1), and hence that f(z) is regular in |z| < 1 and continuous in $|z| \le 1$.

To show that f(z) is schlicht in $|z| \le 1$, let $z_1 \ne z_2$, $|z_1| \le 1$, $|z_2| \le 1$; and let p be that integer for which

$$a_{p} < |z_{1} - z_{2}| \leq a_{p-1}.$$

By (8),

$$|f(z)-f_p(z)|\;< \sum_{k=p}^{\infty} a_k e^{-k-3}\;<\;a_p\,e^{-p-2}$$

for $|z| \leq 1$, whence

$$|f(z_1) - f(z_2)| > |f_p(z_1) - f_p(z_2)| - 2a_p e^{-p-2}.$$

Also,

(10)
$$f_p(z_1) - f_p(z_2) = \int_{z_2}^{z_1} g_p(w) \ dw = \int_{z_2}^{z_1} \exp\left\{h_{p-1}(w) + \frac{1}{2}w^{n_p}\right\} \ dw ,$$

where the path of integration can be taken as the rectilinear segment from z_1 to z_2 . Since

$$|h_{p-1}'(z)| \le (n_1 + n_2 + \ldots + n_{p-1})/2 \qquad (|z| \le 1)$$

and $|z_1-z_2| \le a_{p-1}$, it follows from (7) that, as w passes from z_1 to z_2 , the argument of the integrand in (10) varies over an interval whose length is less than $1+1<\frac{2}{3}\pi$. Consequently the modulus of the integral in (10) exceeds

$$\cos \tfrac{1}{3} \pi \cdot |z_1 - z_2| \cdot \min_{|z| \, \leq \, 1} |g_p(z)| \, > \, \tfrac{1}{2} \, a_p \, e^{-p} \, \, .$$

Applying this estimate to (9), we get

$$|f(z_1) - f(z_2)| > \frac{1}{2}a_p e^{-p} - 2a_p e^{-p-2} = \frac{1}{2}a_p e^{-p-2}(e^2 - 4) > 0 ,$$

and therefore f(z) is schlicht in $|z| \leq 1$.

Next, we observe that (1) implies the relations

$$\log |f'(re^{i\theta})| = \frac{1}{2} \sum_{k=1}^{\infty} r^{n_k} \cos n_k \theta ,$$

$$\arg f'(re^{i\theta}) \,=\, \textstyle{\frac{1}{2}} \sum_{k=1}^{\infty} \, r^{n_k} \sin \, n_k \theta \ . \label{eq:force_fit}$$

We denote by E_2 and E_3 , respectively, the sets on $[0, 2\pi]$ on which (2) and (3) hold. Since the coefficients of the lacunary series $\sum \cos n_k \theta$ do not tend to zero, the Abel transform of the series is an unbounded function, for almost all θ , so that $m(E_2 \cup E_3) = 2\pi$ (for the details of this see, for example, [7, pp. 119–122]; and note that there the hypothesis of the convergence of the transform is not used, except inasmuch as it implies the boundedness of the transform).

Since $\{n_k\}$ is a sequence of odd integers, θ belongs to E_2 if and only if $\theta + \pi$ belongs to E_3 ; hence $m(E_2) = m(E_3)$. Since n_{k+1}/n_k is an integer, both E_2 and E_3 are periodic with arbitrarily small periods $2\pi/n_k$; consequently $m(E_i)$ (i=2,3) can have only one of the values 0 and 2π . Thus we conclude that $m(E_2) = m(E_3) = 2\pi$, and (2) and (3) hold for almost all θ . An analogous discussion of $\Sigma \sin n_k \theta$ establishes (4) and (5).

Finally, we note that $f(z) = \sum a_n z^n$, where $a_n \ge 0$. Since $\lim_{r \to 1} f(r)$ is finite, $\sum a_n < \infty$, and the proof is complete.

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