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MULTIVALENCE OF BIVARIATE FUNCTIONS OF BOUNDED INDEX

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This paper examines the relationship between the concept of bounded index and the radius of univalence, respectively p-valence, of entire bivariate functions and their partial derivatives at arbitrary points in \mathbb{C}^2 .

1. Introduction

If $f(z_1, z_2)$ is a bivariate entire function in the bicylinder

$$\{(z_1, z_2) \in \mathbb{C}^2 : |z_1 - a_1| < r_1, |z_2 - a_2| < r_2\}$$

then $f(z_1, z_2)$ have following Taylor expansion at point (a, b),

$$f(z_1, z_2) = \sum_{m=0}^{\infty} \sum_{n=0}^{\infty} a_{mn} (z_1 - a_1)^m (z_2 - a_2)^n$$

where

$$a_{mn} = \frac{1}{m!n!} \left[\frac{\partial^{m+n} f(z_1, z_2)}{\partial z_1^m \partial z_2^n} \right]_{z_1 = a_1; z_2 = a_2} = \frac{1}{m!n!} f^{(m,n)}(a_1, a_2).$$

Similar to Gross[6] we presented in [9] the following notion of bounded index of bivariate entire function.

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Definition 1.1. A entire bivariate function $f(z_1, z_2)$ is said to be of bounded index provided that there exist integers M and N independent of z_1 and z_2 such that

$$\max_{0 \le k \le M; 0 \le l \le N} \left\{ \frac{|f^{(k,l)}(z_1, z_2)|}{k!l!} \right\} \ge \frac{|f^{(m,n)}(z_1, z_2)|}{m!n!}$$

for all m and n.

We shall say that f is of index (M,N) if N and M are the smallest integers for which above inequality holds. A entire bivariate function which is not of bounded index is said to be of unbounded index. One should observe that a f bivariate entire function is of bounded index then there exist integers $M \ge 0$, $N \ge 0$ and some C > 0,

$$\sum_{k=0}^{M} \sum_{l=0}^{N} \frac{|f^{(k,l)}(z_1, z_2)|}{k! l!} \ge C \frac{|f^{(m,n)}(z_1, z_2)|}{m! n!} \tag{1}$$

where m = M + 1, M + 2,... and n = N + 1, N + 2,... In addition if the last inequality holds then

$$\max_{0 \le k \le M; 0 \le l \le N} \left\{ \frac{|f^{(k,l)}(z_1, z_2)|}{k!l!} \right\} \ge \frac{1}{(M+1)(N+1)} \frac{|f^{(m,n)}(z_1, z_2)|}{m!n!}$$

where m, n = 0, 1, 2, 3, ...

Let $r=(r_1,r_2)$ be a 2-tuples of positive real numbers. If the power series is convergent in the polydisc (or bicylinder) $|z_1-a_1|< r_1,\, |z_2-a_2|< r_2$ then r is called associated biradius of convergence of the power series. The $(a_1,a_2)\in\mathbb{C}^2$ is called the center of the bicylinder. Let $D\subset\mathbb{C}^2$ be a domain, that is, an open and connected non-empty subset of \mathbb{C}^2 . Let $a=(a_1,a_2)\in D$ and $f:D\to\mathbb{C}$. We say that f is analytic or holomorphic at a if for some $\varepsilon>0$,

$$B(a,\varepsilon) = \{z = (z_1, z_2) \in \mathbb{C}^2 : \|z - a\| < \varepsilon\} \subseteq D$$

and f is given at $B(a, \varepsilon) \subseteq D$ as a power series

$$f(z_1, z_2) = \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} a_{mn} (z_1 - a_1)^m (z_2 - a_2)^n$$

such that for $0 \le r \le \varepsilon$

$$\sum_{m=1}^{\infty}\sum_{n=1}^{\infty}|a_{mn}|r^{m+n}<\infty.$$

If f is continuous and analytic in every variable then f itself is analytic. A function f analytic in a domain D is said to be univalent there if it does not take

the same value twice: $f(z_1, z_2) \neq f(z_3, z_4)$ for all pairs of distinct points (z_1, z_2) and (z_3, z_4) in D. If $f(z_1, z_2)$ is univalent in D, then $f^{(1,1)}(z_1, z_2) \neq 0$ in D. An entire function is a function that is analytic at each point in the entire \mathbb{C}^2 .

For an entire bivariate function $f(z_1, z_2)$ and complex numbers w_1 and w_2 let $r(w_1, w_2, f(z_1, z_2))$ denote the radius of univalence of $f(z_1 + w_1, z_2 + w_2)$. Let

$$R_{MN}(w_1, w_2) = R_{MN}(w_1, w_2, f(z_1, z_2))$$

$$= \max_{0 < i < M: 0 < j < N} \{ r(w_1, w_2, f^{(i,j)}(z_1, z_2)) \}.$$

2. Main Results

Theorem 2.1. If

$$\sum_{m=2}^{\infty} \sum_{n=2}^{\infty} mn |a_{mn}| < 1$$

then

$$f(z_1, z_2) = z_1 z_2 + \sum_{m=2}^{\infty} \sum_{n=2}^{\infty} a_{mn} z_1^m z_2^n$$

is univalent and starlike in $|z_1| < 1$, $|z_2| < 1$.

Proof. Suppose that $\sum_{m=2}^{\infty} \sum_{n=2}^{\infty} mn |a_{mn}| < 1$ and that

$$f(z_1, z_2) = z_1 z_2 + \sum_{m=2}^{\infty} \sum_{n=2}^{\infty} a_{mn} z_1^m z_2^n.$$

Then in $|z_1| < 1$, $|z_2| < 1$

$$|z_{1}z_{2}f^{(1,1)}(z_{1},z_{2}) - f(z_{1},z_{2})| - |f(z_{1},z_{2})|$$

$$= |\sum_{m=2}^{\infty} \sum_{n=2}^{\infty} (mn-1)a_{mn}z_{1}^{m}z_{2}^{n}| - |z_{1}z_{2} + \sum_{m=2}^{\infty} \sum_{n=2}^{\infty} a_{mn}z_{1}^{m}z_{2}^{n}|$$

$$< \sum_{m=2}^{\infty} \sum_{n=2}^{\infty} (mn-1)|a_{mn}| - (1 - \sum_{m=2}^{\infty} \sum_{n=2}^{\infty} |a_{mn}|)$$

$$= \sum_{m=2}^{\infty} \sum_{n=2}^{\infty} mn|a_{mn}| - 1 \le 0.$$

Hence it follows that in $|z_1| < 1$, $|z_2| < 1$

$$|z_1 z_2 \frac{f^{(1,1)}(z_1, z_2)}{f(z_1, z_2)} - 1| < 1.$$

This shows that $f(z_1, z_2)$ is univalent and starlike in $|z_1| < 1$, $|z_2| < 1$.

Then we prove following results.

Theorem 2.2. Let $f(z_1,z_2)$ be a entire bivariate function. Then $f^{(1,1)}(z_1,z_2)$ is bounded index if and only if there exist integers M > 0, N > 0 and a constant $\delta > 0$ such that

$$R_{MN}(w_1, w_2) \ge \delta$$
 for all $w_1, w_2 \in \mathbb{C}^2$

that is, for any point in the \mathbb{C}^2 , $f^{(1,1)}(z_1,z_2)$ or one $f^{(M,N)}(z_1,z_2)$ has radius of univalence of at least δ .

Proof. Let $f^{(1,1)}(z_1,z_2)$ be of bounded index. Then

$$f^{(1,1)}(\alpha z_1, \beta z_2)$$

is of bounded index for any $\alpha, \beta \in \mathbb{C}$. Let (M,N) be the index of $f^{(1,1)}(2z_1,2z_2)$ and for $w_1, w_2 \in \mathbb{C}^2$ let

$$f(z_1, z_2) = \sum_{m=0}^{\infty} \sum_{n=0}^{\infty} a_{mn} (z_1 - w_1)^m (z_2 - w_2)^n.$$

Hence, there exists (k, l), $0 \le k \le M$, $0 \le l \le N$, such that

$$|a_{k+1,l+1}| \ge \frac{1}{(k+1)(l+1)}(k+1+i)(l+1+j)2^{i+j}|a_{k+1+i,l+1+j}|$$

 $\ge 2^{i+j}|a_{k+1+i,l+1+j}| \text{ for } i=1,2,\ldots; j=1,2,\ldots.$

Clearly,

$$f^{(k,l)}(z_1, z_2)$$

$$= \sum_{\substack{m=k\\n=l}}^{\infty} m(m-1) \dots (m-k+1) n(n-1) \dots (n-l+1) a_{mn} (z_1 - w_1)^{m-k} (z_2 - w_2)^{n-l}$$

$$= \sum_{i,j=0}^{\infty} b_{ij} (z_1 - w_1)^i (z_2 - w_2)^j.$$

Therefore, for i = 1, 2, ...; j = 1, 2, ...,

$$\frac{|b_{i+1,j+1}|}{|b_{11}|} = \frac{(k+1+i)(k+i)\dots(i+2)(l+1+j)(l+j)\dots(j+2)|a_{k+1+i,l+1+j}|}{(k+1)!(l+1)!|a_{k+1,l+1}|} \\
\leq (i+1)^k (j+1)^l \frac{|a_{k+1+i,l+1+j}|}{|a_{k+1,l+1}|} \\
\leq \frac{(i+1)^k (j+1)^l}{2^{i+j}}.$$

Thus

$$\sum_{m=2}^{\infty} \sum_{n=2}^{\infty} mn |b_{mn}| \le \sum_{i=1}^{\infty} \sum_{j=1}^{\infty} \frac{(i+1)^k (j+1)^l}{2^{i+j}} |b_{11}|$$

$$\le |b_{11}| \sum_{i=1}^{\infty} \sum_{j=1}^{\infty} \frac{(i+1)^{M+1} (j+1)^{N+1}}{2^{i+j}}$$

$$= |b_{11}| B_1 B_2$$

where B_1 and B_1 are constants independent of w_1 and w_2 . By Theorem 1,

$$\sum_{m=2}^{\infty} \sum_{n=2}^{\infty} mn |c_{mn}| < 1$$

implies

$$g(z_1, z_2) = z_1.z_2 + \sum_{m=2}^{\infty} \sum_{n=2}^{\infty} c_{mn} z_1^m z_2^n$$

is univalent and starlike in $|z_1| < 1$, $|z_2| < 1$. Therefore

$$f^{(k,l)}(z_1,z_2) = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} b_{ij} (z_1 - w_1)^i (z_2 - w_2)^j$$

is univalent in $|z_1 - w_1| < \frac{1}{B_1}$ and $|z_2 - w_2| < \frac{1}{B_2}$. Conversely, choose M > 0, N > 0 and $\delta > 0$ such that $R_{MN}(w_1, w_2) \ge \delta$ for all $w_1, w_2 \in \mathbb{C}^2$. Then given $w_1, w_2 \in \mathbb{C}^2$, there exist integers $k \leq M$ and $l \leq N$ such that

$$f^{(k,l)}(z_1, z_2) = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} b_{ij} (z_1 - w_1)^i (z_2 - w_2)^j$$

is univalent in $|z_1 - w_1| < \delta$, $|z_2 - w_2| < \delta$. Obviously $b_{11} \neq 0$ and therefore

$$g(z_1, z_2) = \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{b_{mn}}{b_{11}} \delta^{m+n-2} z_1^m z_2^n$$
$$= \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} c_{mn} z_1^m z_2^n$$

is univalent in $|z_1| < 1$, $|z_2| < 1$ with $c_{11} = 1$. We can write

$$|c_{mn}| < e^2 mn$$

for m = 2, 3, ...; n = 2, 3, ... Hence

$$|b_{11}| \geq \frac{|b_{mn}|}{e^2mn} \delta^{m+n-2}$$

for m = 2, 3, ...; n = 2, 3, ... Now if

$$f(z_1, z_2) = \sum_{t=0}^{\infty} \sum_{s=0}^{\infty} a_{ts} (z_1 - w_1)^t (z_2 - w_2)^s \text{ then}$$

$$|a_{k+1, l+1}| \ge \frac{|b_{11}|}{(k+1!)(l+1)!}$$

$$\ge \frac{|b_{mn}|}{(k+1)!(l+1)!} \frac{\delta^{m+n-2}}{e^2 mn}$$

$$\ge |a_{k+m, l+n}| \frac{\delta^{m+n-2}}{e^2 mn}$$

for $m=1,2,\ldots; n=1,2,\ldots$ Hence, $f^{(k,l)}(\frac{z_1}{T_1},\frac{z_2}{T_2})$ is of index not exceeding M and N for T_1 and T_2 sufficiently large and thus $f^{(1,1)}(z_1,z_2)$ is of bounded index.

Theorem 2.3. Let $f(z_1, z_2)$ be an entire bivariate function. Then

$$f^{(1,1)}(z_1,z_2)$$

is of bounded index if and only if there exists an integers p > 0, such that

$$f^{(1,1)}(z_1,z_2)$$

is p-valent in any bicylinder of radius 1.

Proof. Let $f^{(1,1)}(z_1,z_2)$ be of bounded index (M,N), (b_1,b_2) be root of

$$f(z_1, z_2) = w.$$

Let

$$f(z_1, z_2) = w + \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} a_{mn} (z_1 - b_1)^m (z_2 - b_2)^n.$$

Since

$$f^{(1,1)}(z_1,z_2)$$

is of bounded index (M,N), there exists integers k and l with $1 \le k \le M+1$, $1 \le l \le N+1$ such that

$$|a_{kl}| \ge |a_{ij}|$$
 for $i = 1, 2, ...; j = 1, 2, ...$

Let

$$P(z_1, z_2) = \sum_{m=1}^{k} \sum_{n=1}^{l} \frac{a_{mn}}{a_{kl}} z_1^m z_2^n.$$

Then

$$P(z_1, z_2) = \prod_{i=1}^k \prod_{j=1}^l (z_1 - c_i)(z_2 - c_j)$$

for some $(c_i, c_j) \in \mathbb{C}^2$. Let

$$\tau_1 = \{4(M+1)\}^{(M+1)}$$
 and $\tau_2 = \{4(N+1)\}^{(N+1)}$.

Then there exist constants r_1 and r_2 with

$$\frac{1}{2k\tau_1} \le r_1 \le \frac{1}{\tau_1}, \quad \frac{1}{2l\tau_2} \le r_2 \le \frac{1}{\tau_2}$$

such that for $|z_1| = r_1$, $|z_2| = r_2$ we have

$$|z_1 - c_i| \ge \frac{1}{2k\tau_1}$$
 for $i = 1, 2, \dots, k$

$$|z_2 - c_j| \ge \frac{1}{2l\tau_2}$$
 for $j = 1, 2, \dots, l$.

Thus

$$|P(z_1, z_2)| \ge \left(\frac{1}{4k\tau_1}\right)^k \left(\frac{1}{4l\tau_2}\right)^l$$

for all $|z_1| = r_1$, $|z_2| = r_2$. Now for $|z_1| = r_1$, $|z_2| = r_2$,

$$\left| \sum_{m=k+1}^{\infty} \sum_{n=l+1}^{\infty} \frac{a_{mn}}{a_{kl}} z_1^m z_2^n \right| \le \sum_{m=k+1}^{\infty} \sum_{n=l+1}^{\infty} \left| \frac{a_{mn}}{a_{kl}} z_1^m z_2^n \right|$$

$$\le \sum_{m=1}^{k+1} \sum_{n=l+1}^{\infty} |z_1|^m |z_2|^n$$

$$\le \sum_{m=k+1}^{\infty} \sum_{n=l+1}^{\infty} \frac{1}{\tau_1^m \tau_2^n}$$

$$< \frac{4}{\tau_1^{k+1} \tau_2^{l+1}}.$$

Therefore

$$|P(z_{1}, z_{2})| \geq \left(\frac{1}{2k\tau_{1}}\right)^{k} \left(\frac{1}{2l\tau_{2}}\right)^{l}$$

$$\geq \frac{4}{\tau_{1}^{k+1}\tau_{2}^{l+1}}$$

$$> \left|\sum_{m=k+1}^{\infty} \sum_{n=l+1}^{\infty} \frac{a_{mn}}{a_{kl}} z_{1}^{m} z_{2}^{n}\right|$$

for $|z_1| = r_1$, $|z_2| = r_2$. Similarly we can find bounds for

$$\sum_{m=1}^{\infty} \sum_{n=l+1}^{\infty} \frac{a_{mn}}{a_{kl}} z_1^m z_2^n$$

and

$$\sum_{m=k+1}^{\infty} \sum_{n=1}^{\infty} \frac{a_{mn}}{a_{kl}} z_1^m z_2^n$$

from above. By the multidimensional analogue of the classical Rouché principle [1, Theorem 2.5],

$$\sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{a_{mn}}{a_{kl}} z_1^m z_2^n$$

has the same numbers of zeros in $|z_1| < r_1$, $|z_2| < r_2$ as $P(z_1, z_2)$. Hence

$$\sum_{m=1}^{\infty} \sum_{n=1}^{\infty} a_{mn} z_1^m z_2^n$$

has at most kl zeros in $|z_1| < (2k\tau_1)^{-1}$ and $|z_2| < (2l\tau_2)^{-1}$ and $f(z_1, z_2) = w$ has at most kl solutions in $|z_1 - b_1| < (2k\tau_1)^{-1}$ and $|z_2 - b_2| < (2l\tau_2)^{-1}$. In general $f(z_1, z_2)$ is at most (M+1)(N+1)-valent in $|z_1 - \gamma_1| < \{4(M+1)\tau_1\}^{-1}$ and $|z_2 - \gamma_2| < \{4(N+1)\tau_2\}^{-1}$ for all $\gamma_1, \gamma_2 \in \mathbb{C}^2$. Thus there exist $p \ge (M+1)(N+1)$ such that $f(z_1, z_2)$ is p-valent in any bicylinder of radius 1.

Conversely, Let

$$f(z_1, z_2) = \sum_{m=0}^{\infty} \sum_{n=0}^{\infty} a_{mn} (z_1 - w_1)^m (z_2 - w_2)^n$$

be kl-valent in $|z_1 - w_1| < 1$ and $|z_2 - w_2| < 1$. Without loss of generality we may assume that $a_{00} = 0$. Then by [10], we have, for m = 1, 2, ...; n = 1, 2, ...

$$|a_{mn}| < A(k,l) \max_{1 \le u \le k; 1 \le v \le l} \{|a_{uv}|\} m^{2k-1} n^{2l-1},$$

where A(k, l) depends only k and l. Thus, in general

$$\frac{f^{(m,n)}}{m!n!} < A(k,l)m^{2k-1}n^{2l-1} \max_{1 \le u \le k; 1 \le v \le l} \left\{ \frac{|f^{(u,v)}(z_1, z_2)|}{u!v!} \right\}$$

for $m=1,2,\ldots; n=1,2,\ldots$ Hence $f^{(1,1)}(\frac{z_1}{\tau_1},\frac{z_2}{\tau_2})$ is of index (k,l) for τ_1 and τ_2 sufficiently large and therefore $f^{(1,1)}(z_1,z_2)$ is bounded index.

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