

ON RADIAL VARIATION OF HOLOMORPHIC FUNCTIONS WITH l^p TAYLOR COEFFICIENTS

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Suppose $f(z) = \sum_{n=0}^{\infty} a_n z^n$ is holomorphic in $\Delta = \{z: |z| < 1\}$ and $(a_n) \in l^p$ where $1 \leq p \leq 2$. We prove that $\int_0^r |f^{(k)}(te^{i\theta})|^{1/k} dt = o(\log 1/(1-r))^{1-1/pk}$ for $k=1, 2, \dots$, and almost every θ . This result is sharp in the following sense: Let $p \in [1, 2]$ and $\varepsilon(r)$ be a positive function defined on $[0, 1)$ such that $\lim_{r \rightarrow 1^-} \varepsilon(r) = 0$. Then there exists a function $f(z) = \sum_{n=0}^{\infty} a_n z^n$ holomorphic in Δ with $(a_n) \in l^p$ such that

$$\lim_{r \rightarrow 1^-} \frac{\int_0^r \min_{|z|=t} |f^{(k)}(z)|^{1/k} dt}{\varepsilon(r) \left(\log \frac{1}{1-r}\right)^{1-1/pk}} = +\infty$$

for each $k > 1/p$.

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Introduction

In this paper we determine the precise almost everywhere radial variation of all derivatives of the class of functions $f(z) = \sum_{n=0}^{\infty} a_n z^n$ holomorphic in $\Delta = \{z: |z| < 1\}$ and satisfying $(a_n) \in l^p$ where $1 \leq p \leq 2$.

Radial variation

We first prove the following technical lemma.

Lemma 1. *For each $p \in [1, 2]$ and $k=1, 2, \dots$ there is a constant $A = A_{p,k}$ depending only on p and k such that for each $(a_n) \in l^p$ we have*

$$\int_0^{2\pi} \int_0^1 (1-t)^{pk-1} |f^{(k)}(te^{i\theta})|^p dt d\theta \leq A \sum_{n=k}^{\infty} |a_n|^p \tag{1}$$

where $f(z) = \sum_{n=0}^{\infty} a_n z^n$, $z \in \Delta$.

Proof. Let T be an operator defined by

$$T((a_n)) = g \tag{2}$$

where g is a function on Δ defined by

$$g(z) = (1 - |z|)^k \frac{d^{(k)}}{dz^{(k)}} \left(\sum_{n=0}^{\infty} a_n z^n \right). \tag{3}$$

Using the facts that $|f^{(k)}(te^{i\theta})| \leq \sum_{n=k}^{\infty} n^k |a_n| t^{n-k}$ ($k = 1, 2, \dots$) and $\int_0^1 (1-t)^{pk-1} t^{p(n-k)} dt = O(1/n^{pk})$ when $p = 1$ or $p = 2$ it is easy to prove that

$$\int_0^{2\pi} \int_0^r (1-t)^{pk-1} |f^{(k)}(te^{i\theta})|^p dt d\theta = O\left(\sum_{n=k}^{\infty} |a_n|^p\right) \tag{4}$$

when $p = 1$ or $p = 2$. It follows from (4) that T is a bounded linear operator from l^p to $L^p(\Delta, \mu)$ for $p = 1$ or $p = 2$ when $d\mu = 1/(1-r) dr d\theta$. The Riesz–Thorin interpolation theorem [3] implies that T is a bounded linear operator from l^p to $L^p(\Delta, \mu)$ for all $p \in [1, 2]$. Hence (1) holds and the proof is complete.

Corollary 2. If $(a_n) \in l^p$, $p \in [1, 2]$ and $f(z) = \sum_{n=0}^{\infty} a_n z^n$, $z \in \Delta$ then

$$\int_0^1 (1-t)^{pk-1} |f^{(k)}(te^{i\theta})|^p dt < +\infty \tag{5}$$

for $k = 1, 2, \dots$ and almost every θ .

Proof. This follows directly from (1) by using Tonelli’s theorem.

Theorem 3. If $p \in [1, 2]$, $(a_n) \in l^p$, $k = 1, 2, \dots$, $kp > 1$ and $f(z) = \sum_{n=0}^{\infty} a_n z^n$, $z \in \Delta$, then

$$\int_0^r |f^{(k)}(te^{i\theta})|^{1/k} dt = o\left(\log \frac{1}{1-r}\right)^{1-1/pk} \tag{6}$$

for almost every θ .

Proof. Choose $\theta \in [0, 2\pi]$ so that (5) holds. Given $\varepsilon > 0$ for this θ there exists $r_0 \in (0, 1)$ so that

$$\int_{r_0}^r (1-t)^{pk-1} |f^{(k)}(te^{i\theta})|^p dt < \varepsilon \tag{7}$$

for all $r > r_0$. It follows easily from (7) and Hölder’s inequality that

$$\frac{1}{\left(\log \frac{1}{1-r}\right)^{1-1/pk}} \int_0^r |f^{(k)}(te^{i\theta})|^{1/k} dt \leq \frac{1}{\left(\log \frac{1}{1-r}\right)^{1-1/pk}} \left(\int_0^r |f^{(k)}(te^{i\theta})|^{1/k} dt \right) + \varepsilon \tag{8}$$

for all $r > r_0$. It is clear that (8) implies (6) for this θ and, since (5) holds for almost every θ , this completes the proof.

Remarks. When $p=1$ we have $\int_0^r |f^{(1)}(te^{i\theta})| dt = O(1)$ and $\int_0^r |f^{(k)}(te^{i\theta})|^{1/k} dt = o(\log 1/(1-r))^{1-1/k}$ for all $k \geq 2$ and almost every θ . For $p=2$ we have $\int_0^r |f^{(k)}(te^{i\theta})|^{1/k} dt = o(\log 1/(1-r))^{1-1/2k}$ for $k=1, 2, \dots$ and almost every θ . When $k=1$, this last result ($p=2$) was obtained by A. Zygmund in [2, p. 196].

We note that when $p=1$ both (1) and (5) and hence (6) can be sharpened by replacing $|f^{(k)}(te^{i\theta})|$ by $\max_{|z|=t} |f^{(k)}(z)|$.

When $p \in [1, 2]$, $f(z) = \sum_{n=0}^{\infty} a_n z^n$ and $(a_n) \in l^p$ then it follows essentially from the Hausdorff–Young theorem that $f \in H^q$ when $1/p + 1/q = 1$ [1, Theorem 6.1]. Hence f has nontangential limits at $e^{i\theta}$ for almost every θ . It follows [2, p. 181–182] that $(1-r)^k f^{(k)}(z) \rightarrow 0$ as $z = re^{i\theta}$ tends nontangentially to $e^{i\theta}$ for $k=1, 2, \dots$ and almost every θ . For such an f it is easy to prove that $\int_0^r |f^{(k)}(te^{i\theta})|^\lambda dt = o(1/(1-r)^{\lambda k-1})$ for $k=1, 2, \dots, \lambda > 1/k$ and almost every θ . It can be proved that given $p \in [1, 2]$, $\varepsilon(r)$ a positive function defined on $[0, 1)$ and satisfying $\lim_{r \rightarrow 1^-} \varepsilon(r) = 0$ then there exists $f(z) = \sum_{n=0}^{\infty} a_n z^n$ holomorphic in Δ such that $(a_n) \in l^p$ and

$$\overline{\lim}_{r \rightarrow 1^-} \frac{(1-r)^{\lambda k-1}}{\varepsilon(r)} \int_0^r \min_{|z|=t} |f^{(k)}(z)|^\lambda dt = +\infty \text{ for } k=1, 2, \dots \text{ and each } \theta.$$

We now finish by proving that (6) is sharp in a strong sense.

Theorem 4. Let $p \in [1, 2]$ and $\varepsilon(r)$, $0 \leq r < 1$ be a positive function satisfying $\lim_{r \rightarrow 1^-} \varepsilon(r) = 0$. Then there exists a holomorphic function $f(z) = \sum_{n=0}^{\infty} a_n z^n$ in Δ with $(a_n) \in l^p$ such that

$$\overline{\lim}_{r \rightarrow 1^-} \frac{\int_0^r \min_{|z|=t} |f^{(k)}(z)|^{1/k} dt}{\varepsilon(r) \left(\log \frac{1}{1-r}\right)^{1-1/pk}} = +\infty \tag{9}$$

for each $k > 1/p$.

Proof. The function f will be constructed in the form

$$f(z) = \sum_{l=1}^{\infty} (n_l 2^l)^{-1/p} \sum_{n=n_l+1}^{2n_l} z^{2^{2^n}} \quad (z \in \Delta) \tag{10}$$

with a suitably chosen increasing sequence (n_l) of positive integers. Let $n_1=2$ and if n_1, n_2, \dots, n_{l-1} are already selected then let n_l be such that

$$\varepsilon(1 - 2^{-2^{l+1}n_l}) \leq \frac{1}{l2^l} \tag{11}$$

and

$$\sum_{s=1}^{l-1} n_s 2^{2^s + 1n_s} \leq \frac{1}{l} (n_l 2^l)^{-1} 2^{2^l n_l}. \tag{12}$$

Clearly such a choice is possible. It is obvious that the sequence of Taylor coefficients of f belongs to l^p .

Let

$$A_m = \left\{ z \in \mathbb{C} : \frac{1}{m} \leq 1 - |z| \leq \frac{2}{m} \right\} \quad \text{for } m = 2, 3, \dots$$

Let us fix a positive integer k such that $k > 1/p$. First we prove that if l is sufficiently large then

$$|(n_l 2^l)^{-1/p} (z^{2^{2^n}})^{(k)}|^{1/k} \leq 2 |f^{(k)}(z)|^{1/k} \tag{13}$$

for $n_l + 1 \leq n \leq 2n_l$ and $z \in A_{2^{2^n}}$.

To this end it is enough to prove that

$$|(n_l 2^l)^{-1/p} (z^{2^{2^n}})^{(k)}|^{1/k} \geq 2 |f^{(k)}(z) - (n_l 2^l)^{-1/p} (z^{2^{2^n}})^{(k)}|^{1/k} \tag{14}$$

with n and z as in (13).

The left hand side of (14) can be estimated from below on $A_{2^{2^n}}$ as follows (we assume here that $2^{2^l} > k$):

$$\begin{aligned} |(n_l 2^l)^{-1/p} (z^{2^{2^n}})^{(k)}|^{1/k} &\geq (n_l 2^l)^{-1/pk} (2^{2^n} - k) \left(1 - \frac{2}{2^{2^n}} \right)^{(2^{2^n} - k)1/k} \\ &\geq 2^{2^n} (n_l 2^l)^{-1/pk} (e^{-2/k} + \delta_l) \end{aligned} \tag{15}$$

where $\delta_l \rightarrow 0$ as $l \rightarrow +\infty$.

To estimate the right hand side of (14) from above on $A_{2^{2^n}}$ we note that

$$|f^{(k)}(z) - (n_l 2^l)^{-1/p} (z^{2^{2^l}})^{(k)}|^{1/k} \leq A^{1/k} + B^{1/k} + C^{1/k} \tag{16}$$

where

$$A = \left| \left(\sum_{s=1}^{l-1} (n_s 2^s)^{-1/p} \sum_{m=n_s+1}^{2n_s} z^{2^{2^m}} \right)^{(k)} \right|,$$

$$B = \left| \left((n_l 2^l)^{-1/p} \sum_{n_l+1 \leq m > n} z^{2^{2^m}} \right)^{(k)} \right| \text{ and}$$

$$C = \left| \left((n_l 2^l)^{-1/p} \sum_{n > m \leq 2n_l} z^{2^{2^m}} + \sum_{s=l+1}^{\infty} (n_s 2^s)^{-1/p} \sum_{m=n_s+1}^{2n_s} z^{2^{2^m}} \right)^{(k)} \right|.$$

It follows that

$$A^{1/k} \leq \left(\sum_{s=1}^{l-1} (n_s 2^s)^{-1/p} n_s (2^{2^s \cdot 2n_s})^k \right)^{1/k}$$

$$\leq \sum_{s=1}^{l-1} n_s 2^{2^{s+1}n_s} \leq \frac{1}{l} (n_l 2^l)^{-1/pk} 2^{2^l n} \tag{17}$$

where the last inequality follows from (12). Also we have

$$B^{1/k} \leq (n_l 2^l)^{-1/pk} \sum_{m=0}^{n-1} (2^{2^l})^m$$

$$= (n_l 2^l)^{-1/pk} \frac{2^{2^l n} - 1}{2^{2^l} - 1} < \frac{1}{2^{2^l} - 1} (n_l 2^l)^{-1/pk} 2^{2^l n}. \tag{18}$$

To estimate $C^{1/k}$ note that the exponents corresponding to $s > l$ are all different and all of the form 2^{2^m} with some $m > 2n_l$. Therefore

$$C^{1/k} \leq (n_l 2^l)^{-1/pk} \sum_{m=n+1}^{\infty} 2^{2^m} \left(1 - \frac{1}{2^{2^{2^n}}} \right)^{2^{2^m/k} - 1}$$

$$= (n_l 2^l)^{-1/pk} 2^{2^{2^n}} \left(1 - \frac{1}{2^{2^{2^n}}} \right)^{-1} \sum_{m=1}^{\infty} 2^{2^m} \left(\left[\left(1 - \frac{1}{2^{2^{2^n}}} \right)^{2^{2^m}} \right]^{1/k} \right)^{2^{2^m}}$$

$$\begin{aligned}
 &= (n_l 2^l)^{-1/pk} 2^{2^l n} \left(1 - \frac{1}{2^{2^l n}}\right)^{-1} \sum_{m=1}^{\infty} 2^{2^l m} (e^{-1/k} + \gamma_l)^{2^{2^l m}} \\
 &\leq (n_l 2^l)^{-1/pk} 2^{2^l n} \left(1 - \frac{1}{2^{2^l n}}\right)^{-1} \sum_{j=2^{2^l}}^{\infty} j (e^{-1/k} + \gamma_l)^j \\
 &= (n_l 2^l)^{-1/pk} 2^{2^l n} \beta_l
 \end{aligned} \tag{19}$$

where $\gamma_l \rightarrow 0$ and $\beta_l \rightarrow 0$ as $l \rightarrow +\infty$. It follows from (15), (16), (17), (18) and (19) that (14) holds. Hence (13) also holds for all sufficiently large values of l . Now fix such an l and set $r = 1 - 2^{-2^{l+1}n_l}$. Then we have from (13) that

$$\begin{aligned}
 \int_0^r \min_{|z|=t} |f^{(k)}(z)|^{1/k} dt &\geq \sum_{n=n_l+1}^{2n_l} \int_{1-2^{-2^{n+1}}}^{1-2^{-2^n}} \min_{|z|=t} |f^{(k)}(z)|^{1/k} dt \\
 &\geq \frac{1}{2} \sum_{n=n_l+1}^{2n_l} 2^{-2^l n} \min_{z \in A_{2^{2^l n}}} |(n_l 2^l)^{-1/p} (z^{2^{2^l n}})^{(k)}|^{1/k} \\
 &\geq \frac{1}{2} \sum_{n=n_l+1}^{2n_l} 2^{-2^l n} 2^{2^l n} (n_l 2^l)^{-1/pk} (e^{-2/k} + \delta_l) \\
 &= n_l^{1-1/pk} 2^{-1-l/pk} (e^{-2/k} + \delta_l).
 \end{aligned} \tag{20}$$

where $\delta_l \rightarrow 0$ as $l \rightarrow +\infty$.

It follows from (11) and (20) that

$$\begin{aligned}
 \frac{\int_0^r \min_{|z|=t} |f^{(k)}(z)|^{1/k} dt}{\varepsilon(r) \left(\log \frac{1}{1-r}\right)^{1-1/pk}} &\geq \frac{n_l^{1-1/pk} 2^{-1-l/pk} (e^{-2/k} + \delta_l)}{\varepsilon(1-2^{2^{l+1}n_l}) (2^{l+1}n_l)^{1-1/pk}} \\
 &= \frac{(e^{-2/k} + \delta_l) \cdot l}{\varepsilon(1-2^{2^{l+1}n_l}) l 2^{2^{-1-l/pk}}} \geq l \cdot 2^{1/pk-2} (e^{-2/k} + \delta_l).
 \end{aligned} \tag{21}$$

since $l 2^{1/pk-2} (e^{-2/k} + \delta_l) \rightarrow +\infty$ as $l \rightarrow +\infty$ we see that (21) implies (9) and this completes the proof.

Remark. We note that for $p=2$, (9) is a sharpening of Theorem 3 in [2, p. 196].

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