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Differential subordination and convexity criteria of integral operators

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Abstract: A significant connection between certain second-order differential subordination and subordination of $f'(z)$ is obtained. This fundamental result is next applied to investigate the convexity of analytic functions defined in the open unit disk. As a consequence, criteria for convexity of functions defined by integral operators are determined. Connections are also made to earlier known results.

Keywords: Convex functions, Differential subordination, Integral operators

MSC: 30C45, 30C80

1 Introduction

Let \mathcal{H} denote the class of analytic functions f defined in the open unit disk $U := \{z \in \mathbb{C} : |z| < 1\}$. For $a \in \mathbb{C}$ and n a positive integer, let

$$\mathcal{H}_n(a) = \left\{ f \in \mathcal{H} : f(z) = a + \sum_{k=n}^{\infty} a_k z^k \right\},$$

and

$$\mathcal{A}_n = \left\{ f \in \mathcal{H} : f(z) = z + \sum_{k=n+1}^{\infty} a_k z^k \right\},$$

with $\mathcal{A}_1 = \mathcal{A}$. For $0 \leq \delta < 1$, denote by $\mathcal{CV}(\delta)$ the subclass of \mathcal{A} consisting of convex functions of order δ satisfying

$$\operatorname{Re} \left(1 + \frac{zf''(z)}{f'(z)} \right) > \delta, \quad z \in U.$$

The class $\mathcal{CV} := \mathcal{CV}(0)$ is the well-known subclass of convex functions studied widely in geometric function theory.

An analytic function f is subordinate to an analytic function g in U , written as $f \prec g$, if there exists an analytic self-map ω of U with $\omega(0) = 0$ satisfying $f(z) = g(\omega(z))$, $z \in U$.

In geometric function theory, there has been a great interest among authors in determining the starlikeness or convexity of functions based on differential subordination and integral operators, see for example [1–8]. In particular, Kanas and Owa [9] studied the convexity of functions by investigating connections

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between certain second-order differential subordination and subordination involving expressions of the form $f(z)/z, f'(z)$ and $1 + zf''(z)/f'(z)$. More recently, Supramaniam et al. [10], obtained sufficient conditions to ensure convexity for analytic functions defined by differential inequalities and integral operators of the form

$$f(z) = \int_0^1 \int_0^1 W(r, s, z) dr ds$$

or triple integral operators of the form

$$f(z) = \int_0^1 \int_0^1 \int_0^1 W(r, s, t, z) dr ds dt.$$

In this paper, conditions that would imply convexity of positive order for functions satisfying a second-order and third-order differential subordination are found. As a consequence, conditions on the kernel of certain integral operators are also obtained to ensure functions defined by these operators are convex. The result obtained in this paper presents a more general framework and extend the results of Kanas and Owa [9].

The following results will be required in the sequel.

Lemma 1.1 ([9, Lemma 1.4, p. 26]). *Let K, L, N, η, π be nonnegative real, fixed numbers, and let*

$$f(z) \prec 1 + Kz, \quad g(z) \prec 1 + Lz, \quad h(z) \prec Nz, \quad z \in U.$$

Then

$$\eta f(z) + \pi g(z) \prec \eta + \pi + (\eta K + \pi L)z \quad (1)$$

and

$$\eta f(z) + \pi h(z) \prec \eta + (\eta K + \pi N)z.$$

Lemma 1.2 ([11, Theorem 3.1b, p. 71]). *Let h be convex in U , with $h(0) = a, y \neq 0$ and $\operatorname{Re} y \geq 0$. If $p \in \mathcal{H}_n(a)$ and*

$$p(z) + \frac{zp'(z)}{y} \prec h(z),$$

then

$$p(z) \prec q(z) \prec h(z),$$

where

$$q(z) = \frac{y}{nz^{y/n}} \int_0^z h(t) t^{(y/n)-1} dt.$$

The function q is convex and is the best (a, n) -dominant.

Lemma 1.3 ([12, Corollary 1, p. 582]). *Let $\beta > 0, \alpha + 2\beta \geq 0$ and $M > 0$. If $f \in \mathcal{A}_n$, and*

$$(1 - \alpha) \frac{f(z)}{z} + \alpha f'(z) + \beta z f''(z) \prec 1 + Mz,$$

then

$$\frac{f(z)}{z} \prec 1 + \frac{Mz}{1 + \alpha n + \beta n(n+1)},$$

and the superordinate function is the best dominant.

2 Main results

Analogous to the condition in Lemma 1.3, the following result considers the expression $f'(z)$ in a subordination to obtain a connection with a second-order differential subordination.

Lemma 2.1. Let $\alpha \geq 1$, $\beta > 0$ and $M > 0$. If $f \in \mathcal{A}_n$, and

$$(1 - \alpha) \frac{f(z)}{z} + \alpha f'(z) + \beta z f''(z) \prec 1 + Mz, \quad (2)$$

then

$$f'(z) \prec 1 + \frac{(n+1)Mz}{1 + \alpha n + \beta n(n+1)}. \quad (3)$$

Proof. First of all, it is known from Lemma 1.3 that

$$\frac{f(z)}{z} \prec 1 + \frac{Mz}{1 + \alpha n + \beta n(n+1)}. \quad (4)$$

Let $P(z) = f'(z)$. Then (2) can be written as

$$\alpha P(z) + \beta z P'(z) + (1 - \alpha) \frac{f(z)}{z} \prec 1 + Mz.$$

Now applying the subordination relation (1) of Lemma 1.1, with $\eta = 1$ and $\pi = \alpha - 1$, gives

$$\alpha P(z) + \beta z P'(z) \prec \alpha + \frac{(n+1)(\alpha + \beta n)Mz}{1 + \alpha n + \beta n(n+1)}.$$

Lemma 1.2, with $y = \frac{\alpha}{\beta}$, then readily yields

$$P(z) \prec \frac{\alpha}{\beta} \frac{1}{nz^{\alpha/(\beta n)}} \int_0^z \left(1 + \frac{(n+1)(\alpha + \beta n)Mt}{\alpha[1 + \alpha n + \beta n(n+1)]} \right) t^{(\alpha/(\beta n)) - 1} dt$$

which implies

$$f'(z) \prec 1 + \frac{(n+1)Mz}{1 + \alpha n + \beta n(n+1)}.$$

This completes the proof. \square

An application of Lemma 1.3 and Lemma 2.1 gives the following sufficient condition for convexity of a function satisfying a second-order differential subordination.

Theorem 2.2. Let $\alpha \geq 1$, $\beta > 0$ and $0 \leq \delta < 1$. Further, let $0 < M \leq M_{\alpha, \beta, n}$, where

$$M_{\alpha, \beta, n} = \frac{\beta(1 - \delta)[1 + \alpha n + \beta n(n+1)]}{(n+1) \left(\sqrt{(\alpha + \beta n)^2 + \alpha^2} + |\alpha - \beta(1 - \delta)| \right)}. \quad (5)$$

If $f \in \mathcal{A}_n$ and satisfies the differential subordination

$$(1 - \alpha) \frac{f(z)}{z} + \alpha f'(z) + \beta z f''(z) \prec 1 + Mz, \quad (6)$$

then $f \in \mathcal{CV}(\delta)$.

Proof. Suppose that for $M \leq M_{\alpha, \beta, n}$ given in (5), the subordination (6) holds. Let

$$Q(z) = 1 + \frac{zf''(z)}{f'(z)}.$$

Then (6) can be written as

$$f'(z)[\alpha - \beta + \beta Q(z)] + (1 - \alpha)\frac{f(z)}{z} \prec 1 + Mz.$$

Similarly as in the proof of Lemma 2.1, an application of Lemma 1.1 by incorporating (4) yields

$$f'(z)[\alpha - \beta + \beta Q(z)] \prec \alpha + \frac{(n+1)(\alpha + \beta n)}{1 + \alpha n + \beta n(n+1)}Mz.$$

Recall that a function f is convex of order δ , if $\operatorname{Re}\{Q(z)\} > \delta$ for $z \in U$. Assume, on the contrary, that there exists $z_0 \in U$, such that $\operatorname{Re}\{Q(z_0)\} = \delta$. Then $Q(z_0) = \delta + ix$, for some real number x . Hence, a contradiction of the assumption is obtained, if

$$\left| f'(z_0)[\alpha - \beta + \beta(\delta + ix)] - \alpha \right| \geq \frac{(n+1)(\alpha + \beta n)M}{1 + \alpha n + \beta n(n+1)}$$

or equivalently

$$\left| \alpha - \beta + \beta(\delta + ix) - \frac{\alpha}{f'(z_0)} \right| \geq \frac{(n+1)(\alpha + \beta n)M}{[1 + \alpha n + \beta n(n+1)]|f'(z_0)|}.$$

In view of the fact that

$$\left| \alpha - \beta + \beta(\delta + ix) - \frac{\alpha}{f'(z_0)} \right| \geq \left| \alpha - \beta + \beta\delta - \alpha \operatorname{Re} \frac{1}{f'(z_0)} \right|,$$

it suffices to prove

$$\frac{(n+1)(\alpha + \beta n)M}{[1 + \alpha n + \beta n(n+1)]|f'(z_0)|} \leq \left| \alpha - \beta + \beta\delta - \alpha \operatorname{Re} \frac{1}{f'(z_0)} \right|. \quad (7)$$

A computation shows that (7) is equivalent to

$$\frac{(n+1)^2(\alpha + \beta n)^2 M^2}{[1 + \alpha n + \beta n(n+1)]^2} + \frac{\alpha^2 (\operatorname{Im} f'(z_0))^2}{|f'(z_0)|^2} \leq |(\alpha - \beta + \beta\delta)f'(z_0) - \alpha|^2. \quad (8)$$

Taking into account (3), it follows that

$$\begin{aligned} & \frac{(n+1)^2(\alpha + \beta n)^2 M^2}{[1 + \alpha n + \beta n(n+1)]^2} + \frac{\alpha^2 (\operatorname{Im} f'(z_0))^2}{|f'(z_0)|^2} \\ & \leq \frac{(n+1)^2(\alpha + \beta n)^2 M^2}{[1 + \alpha n + \beta n(n+1)]^2} + \frac{\alpha^2 (n+1)^2 M^2}{[1 + \alpha n + \beta n(n+1)]^2} \end{aligned} \quad (9)$$

and

$$\left[\beta(1 - \delta) - |\alpha - \beta + \beta\delta| \left(\frac{(n+1)M}{1 + \alpha n + \beta n(n+1)} \right) \right]^2 \leq |(\alpha - \beta + \beta\delta)f'(z_0) - \alpha|^2. \quad (10)$$

For (8) to hold true, using (9) and (10), it is enough to prove

$$\begin{aligned} & \frac{(n+1)^2(\alpha + \beta n)^2 M^2}{[1 + \alpha n + \beta n(n+1)]^2} + \frac{\alpha^2 (n+1)^2 M^2}{[1 + \alpha n + \beta n(n+1)]^2} \\ & \leq \left[\beta(1 - \delta) - |\alpha - \beta + \beta\delta| \left(\frac{(n+1)M}{1 + \alpha n + \beta n(n+1)} \right) \right]^2 \end{aligned}$$

which implies

$$\begin{aligned} & \frac{(n+1)^2 [2\alpha\beta(n+1-\delta) + \beta^2(n^2 - (1-\delta)^2) + \alpha^2]}{[1 + \alpha n + \beta n(n+1)]^2} M^2 \\ & + \frac{2\beta(1-\delta)(n+1)|\alpha - \beta + \beta\delta|}{1 + \alpha n + \beta n(n+1)} M - \beta^2(1-\delta)^2 \leq 0. \end{aligned} \quad (11)$$

Inequality (11) is fulfilled for $M \leq M_{\alpha, \beta, n}$, where $M_{\alpha, \beta, n}$ is given by (5). This completes the proof. \square

Remark 2.3.

When $n = 1$ and $\delta = 0$, various known results are easily obtained as special cases. For instance, the result [9, Theorem 2.2] is easily deduced from Lemma 2.1, while [9, Theorem 2.3] follows from Theorem 2.2.

The next result gives a convexity criteria for a function defined by a double integral operator associated with Theorem 2.2.

Theorem 2.4. Let $\alpha \geq 1$, $\beta > 0$, $0 \leq \delta < 1$ and $g \in \mathcal{H}$. If

$$|g(z)| \leq \frac{\beta(1-\delta)[1+\alpha n+\beta n(n+1)]}{(n+1)\left(\sqrt{(\alpha+\beta n)^2+\alpha^2}+|\alpha-\beta(1-\delta)|\right)},$$

then

$$f(z) = z + \frac{z^{n+1}}{\beta} \int_0^1 \int_0^1 g(rs z) r^{n-1+\frac{1}{\mu}} s^{n-1+\frac{1}{\nu}} dr ds$$

is in $\mathcal{CV}(\delta)$ where $\mu > 0$ and $\nu > 0$ satisfy $\mu + \nu = \alpha + \beta$ and $\mu\nu = \beta$.

Proof. Let $f \in \mathcal{A}_n$ satisfy

$$(1-\alpha)\frac{f(z)}{z} + \alpha f'(z) + \beta z f''(z) - 1 = z^n g(z). \quad (12)$$

From Theorem 2.2, it follows that the solution f of the differential equation (12) is convex of order δ . Let

$$p(z) = \frac{f(z)}{z}.$$

Then (12) simplifies to

$$\beta z^2 p''(z) + (\alpha + 2\beta) z p'(z) + p(z) = 1 + z^n g(z). \quad (13)$$

Now let

$$F(z) = p(z) + \nu z p'(z). \quad (14)$$

Then a computation shows that

$$F(z) + \mu z F'(z) = \beta z^2 p''(z) + (\alpha + 2\beta) z p'(z) + p(z).$$

Hence (13) simplifies to

$$F(z) + \mu z F'(z) = 1 + z^n g(z),$$

which has a solution

$$F(z) = 1 + \frac{z^n}{\mu} \int_0^1 g(rz) r^{n-1+\frac{1}{\mu}} dr. \quad (15)$$

In view of (14), equation (15) can be written as

$$p(z) + \nu z p'(z) = 1 + \frac{z^n}{\mu} \int_0^1 g(rz) r^{n-1+\frac{1}{\mu}} dr$$

and has a solution

$$p(z) = 1 + \frac{z^n}{\beta} \int_0^1 \int_0^1 g(rs z) r^{n-1+\frac{1}{\mu}} s^{n-1+\frac{1}{\nu}} dr ds,$$

which further implies that

$$f(z) = z + \frac{z^{n+1}}{\beta} \int_0^1 \int_0^1 g(rs z) r^{n-1+\frac{1}{\mu}} s^{n-1+\frac{1}{\nu}} dr ds.$$

This completes the proof. \square

An application of Theorem 2.2 yields the following sufficient condition for convexity for function defined in terms of a third-order differential subordination.

Theorem 2.5. Let $\alpha \geq 1$, $\beta > 0$ and $0 \leq \delta < 1$. Further, let $\lambda > 0$ and $\vartheta \geq 0$ satisfying

$$\vartheta + \lambda \left(\frac{\alpha - \lambda}{1 - \lambda} \right) = \beta - \gamma, \quad \lambda \vartheta = \gamma, \quad (16)$$

and $0 < M \leq M_{\alpha, \beta, \gamma, n}^{\lambda, \vartheta}$, where

$$M_{\alpha, \beta, \gamma, n}^{\lambda, \vartheta} = \frac{\vartheta(1 - \delta)(1 + \lambda n)[1 + \alpha n + (\vartheta n(1 - \lambda) - \lambda)(n + 1)]}{(n + 1) \left(\sqrt{(\alpha + \vartheta n(1 - \lambda) - \lambda)^2 + (\alpha - \lambda)^2} + |(\alpha - \lambda) - \vartheta(1 - \delta)(1 - \lambda)| \right)}. \quad (17)$$

If $f \in \mathcal{A}_n$ and satisfies the differential subordination

$$(1 - \alpha) \frac{f(z)}{z} + \alpha f'(z) + \beta z f''(z) + \gamma z^2 f'''(z) \prec 1 + Mz, \quad (18)$$

then $f \in \mathcal{CV}(\delta)$.

Proof. Let

$$p(z) = \left(\frac{1 - \alpha}{1 - \lambda} \right) \frac{f(z)}{z} + \left(\frac{\alpha - \lambda}{1 - \lambda} \right) f'(z) + \vartheta z f''(z).$$

A brief computation shows that

$$p(z) + \lambda z p'(z) = (1 - \alpha) \frac{f(z)}{z} + \alpha f'(z) + \beta z f''(z) + \gamma z^2 f'''(z).$$

Hence (18) can be written as

$$p(z) + \lambda z p'(z) \prec 1 + Mz$$

It follows from Lemma 1.2 that

$$p(z) \prec \frac{1}{\lambda n z^{1/(\lambda n)}} \int_0^z (1 + Mt) t^{(-1+1/(\lambda n))} dt = 1 + \frac{M}{1 + \lambda n} z,$$

which implies

$$\left(\frac{1 - \alpha}{1 - \lambda} \right) \frac{f(z)}{z} + \left(\frac{\alpha - \lambda}{1 - \lambda} \right) f'(z) + \vartheta z f''(z) \prec 1 + \frac{M}{1 + \lambda n} z.$$

By using Theorem 2.2, $f \in \mathcal{CV}(\delta)$ for $M \leq M_{\alpha, \beta, \gamma, n}^{\lambda, \vartheta}$, where $M_{\alpha, \beta, \gamma, n}^{\lambda, \vartheta}$ is given by (17). This completes the proof. \square

Corresponding to Theorem 2.5, a sufficient condition for convexity of order δ for functions defined by a triple integral operator is obtained in the following result.

Theorem 2.6. Let $\alpha \geq 1$, $\beta > 0$ and $0 \leq \delta < 1$ and $g \in \mathcal{H}$. If

$$|g(z)| < \frac{\vartheta(1 - \delta)(1 + \lambda n)[1 + \alpha n + (\vartheta n(1 - \lambda) - \lambda)(n + 1)]}{(n + 1) \left(\sqrt{(\alpha + \vartheta n(1 - \lambda) - \lambda)^2 + (\alpha - \lambda)^2} + |(\alpha - \lambda) - \vartheta(1 - \delta)(1 - \lambda)| \right)},$$

where λ and ϑ are given by (16), then

$$f(z) = z + \frac{z^{n+1}}{\gamma} \int_0^1 \int_0^1 \int_0^1 g(rstz) r^{n-1+\frac{1}{\lambda}} s^{n-1+\frac{1}{\mu}} t^{n-1+\frac{1}{\nu}} dr ds dt$$

is in $\mathcal{CV}(\delta)$ where $\mu > 0$ and $\nu > 0$ satisfy $\nu + \mu = (\alpha - \lambda)/(1 - \lambda) + \vartheta$ and $\mu\nu = \gamma$.

Proof. Let $f \in \mathcal{A}_n$ satisfying

$$(1 - \alpha) \frac{f(z)}{z} + \alpha f'(z) + \beta z f''(z) + \gamma z^2 f'''(z) - 1 = z^n g(z). \quad (19)$$

By Theorem 2.5, the solution f of the differential equation (19) is a convex function of order δ . Let

$$p(z) = \left(\frac{1 - \alpha}{1 - \lambda} \right) \frac{f(z)}{z} + \left(\frac{\alpha - \lambda}{1 - \lambda} \right) f'(z) + \gamma z f''(z) - 1.$$

Then (19) reduces to

$$p(z) + \lambda z p'(z) = z^n g(z),$$

which has the solution

$$p(z) = \frac{z^n}{\lambda} \int_0^1 g(rz) r^{n-1+\frac{1}{\lambda}} dr. \quad (20)$$

By writing $\phi(z) = \frac{1}{\lambda} \int_0^1 g(rz) r^{n-1+\frac{1}{\lambda}} dr$, equation (20) becomes

$$\left(\frac{1 - \alpha}{1 - \lambda} \right) \frac{f(z)}{z} + \left(\frac{\alpha - \lambda}{1 - \lambda} \right) f'(z) + \gamma z f''(z) - 1 = z^n \phi(z).$$

Comparing this with equation (12) in the proof of Theorem 2.4, the solution f is given by

$$f(z) = z + \frac{z^{n+1}}{\gamma} \int_0^1 \int_0^1 \phi(stz) s^{n-1+\frac{1}{\mu}} t^{n-1+\frac{1}{\nu}} ds dt. \quad (21)$$

Substituting for $\phi(stz)$ into (21) yields

$$\begin{aligned} f(z) &= z + \frac{z^{n+1}}{\gamma} \int_0^1 \int_0^1 \left[\frac{1}{\lambda} \int_0^1 g(rstz) r^{n-1+\frac{1}{\lambda}} dr \right] s^{n-1+\frac{1}{\mu}} t^{n-1+\frac{1}{\nu}} ds dt \\ &= z + \frac{z^{n+1}}{\gamma} \int_0^1 \int_0^1 \int_0^1 g(rstz) r^{n-1+\frac{1}{\lambda}} s^{n-1+\frac{1}{\mu}} t^{n-1+\frac{1}{\nu}} dr ds dt. \end{aligned}$$

This completes the proof. \square

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