

Complex Analysis

Tchebotaröv's problem

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Received 25 November 2004; accepted after revision 26 August 2005

Presented by Pierre Lelong

Abstract

We give a complete solution to the extremal problem posed by N.G. Tchebotaröv in the mid 1920s, and we establish explicit parametric formulae for the extremals. **To cite this article:** *P. Tamrazov, C. R. Acad. Sci. Paris, Ser. I 341 (2005)*.

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Résumé

Problème de Tchebotarov. Nous donnons une solution complète du problème extrémal ayant posé par N.G. Tchebotarov vers 1920s, et nous établissons des formules explicites paramétriques pour les extrémales. **Pour citer cet article :** *P. Tamrazov, C. R. Acad. Sci. Paris, Ser. I 341 (2005)*.

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In 1929 Polya [8] discussed the extremal problem earlier posed by Tchebotaröv. We formulate it in the well-known equivalent form: *among all univalent conformal mappings f of the unit disk $K := \{z \in \mathbb{C} : |z| < 1\}$ of the complex plane \mathbb{C} into the plane \mathbb{C} punctured at a finite number of fixed points $a_1, \dots, a_m \in \mathbb{C} \setminus \{0\}$, with $f(0) = 0$, find f for which the functional $|f'(0)|$ achieves its maximal value.*

The first essential results in the Tchebotaröv's problem were obtained by Lavrentiev [6,7] and Grötzsch [3] in 1930. Later Goluzin [1] and [2, p. 152–157] further developed these investigations. Besides existence and uniqueness of the extremal function f , these authors established also some qualitative and structural properties of the extremal and the following functional-differential equation for it (see [6,7,3,1] and [2, pp. 152–157]):

$$\left(\frac{zf'(z)}{f(z)}\right)^2 = \frac{p(f(z))}{q(f(z))}, \quad (1)$$

where $p(w) := \prod_{j=1}^m (a_j - w)$, and q is a polynomial on $w \in \mathbb{C}$ of the degree $m - 1$ with $q(0) = \prod_{j=1}^m a_j$. Moreover, f is regular also on ∂K except a finite number of points, and the set $B := \overline{\mathbb{C}} \setminus f(K)$ is connected and is a union of a finite number of (open) analytic arcs and their endpoints. From here there follows that the domain $f(K)$ is admissible with respect to the quadratic differential

$$Q(w) dw^2 := -\frac{q(w)}{w^2 p(w)} dw^2 \quad (2)$$

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(for terminology and main facts concerning theory of quadratic differentials, see [4]).

However, Eq. (1) contains $m - 1$ complex-valued parameters (coefficients of q) whose values were unknown, and the problem of finding explicit formulae for the extremals of the Tchebotaröv’s problem remained unsolved (see [2, p. 156; 9, p. 202]).

In the present work the author gives the general solution of the mentioned open problem – for any integer $m \geq 2$.

We emphasize that among numerous extremal problems generating quadratic differentials with a number of arbitrarily distributed fixed poles, it is the first case when the extremals are found in explicit form. And our methods enable also to solve a series of other extremal problems of the analogous nature.

Without any loss of generality we assume that all points a_1, \dots, a_m in $\mathbb{C} \setminus \{0\}$ (cf. [7]) and $a_{m+1} = \infty$ are (simple) poles of $Q(w) dw^2$. Such a point collection $\{a_j\} := \{a_j\}_{j=1}^{m+1}$ will be called *normalized*. All points of a normalized collection are endpoints of the set B (see [6,7]). We may consider B as a graph on $\overline{\mathbb{C}} \setminus \{0\}$ consisting of nodes of order one at all points a_j and only in them, nodes of orders $\nu_j + 2$ at all zeroes b_s of degrees $\nu_s \geq 1$, and only in them, and of all analytic trajectories of $Q(w) dw^2$ (contained in B and ending at zeros or simple poles of $Q(w) dw^2$) as edges of the graph. This curvilinear geometric graph is a tree, which we shall denote it by $L(\{a_j\})$. The total multiplicity of all zeroes of $Q(w) dw^2$ equals $m - 1$. Let now k be the number of *different* zeroes of $Q(w) dw^2$.

Now we shall construct a class of *explicitly* defined functions containing all extremals for the Tchebotaröv’s problem and only them. This class will be parametrized by means of special geometric rectilinear graphs defined in the complex plane. Let G be the class of all finite, undirected, connected, simple plane graphs Γ each of which satisfies the following conditions: (i) each edge γ of Γ is a rectilinear open interval in \mathbb{C} of the length $|\gamma| > 0$, and these intervals mutually do not intersect each other, while nodes of the graph coincide with the endpoints of these intervals; (ii) Γ does not contain nodes of order 2 and cycles; (iii) the sum of lengths $|\gamma|$ of all intervals γ of the graph Γ equals π ; (iv) the point $\zeta = 0$ is a node of Γ of order 1, and the edge of Γ incident to this point is contained in the real half-axis $\text{Re } \zeta > 0$. Let $\text{Supp } \Gamma$ denote the closure in \mathbb{C} of the geometric union of all edges of the graph $\Gamma \in G$. Starting at the node 0, let us run along Γ in the direction in which the complementary to Γ domain $\mathbb{C} \setminus (\text{Supp } \Gamma)$ remains on the left. Such a pass of Γ will be called *natural*. For every point ζ on an edge $\gamma \in \Gamma$, let $r_1(\Gamma, \zeta)$ and $r_2(\Gamma, \zeta)$ denote the length of the pass respectively to the first and the second reaching the point ζ , while $r_1(\Gamma, 0) = 0$, $r_2(\Gamma, 0) = 2\pi$. Under a single such pass along an edge γ the growth of each of functions r_1 and r_2 equals $|\gamma|$. For every node v of the order $\tau(v)$, let $r_1(\Gamma, v), \dots, r_{\tau(v)}(\Gamma, v)$ denote the length until the first, \dots , $\tau(v)$ th pass of v . For every $\zeta \in \text{Supp } \Gamma$ and all $j = 1, \dots, \tau(\zeta)$ let us denote $\varepsilon_{\Gamma, j}(\zeta) := \exp(ir_j(\Gamma, \zeta))$.

Let Γ' be one more graph from G , and for every $\zeta' \in \text{Supp } \Gamma'$ the objects $\tau'(\zeta')$ and $\varepsilon_{\Gamma', j}(\zeta')$ be defined exactly as analogous objects were defined for Γ and $\zeta \in \text{Supp } \Gamma$. Then the graphs Γ and Γ' will be called *equivalent*, if there exists the isomorphism $\eta: \Gamma \rightarrow \Gamma'$ such that $\eta(0) = 0$ and for every node v of Γ we have

$$r_j(\Gamma', \eta(v)) = r_j(\Gamma, v) \quad \forall j = 1, \dots, \tau(v).$$

If graphs $\Gamma, \Gamma' \in G$ are equivalent, then for every $\zeta \in \text{Supp } \Gamma$ there corresponds a uniquely defined $\zeta' \in \text{Supp } \Gamma'$ for which

$$\varepsilon_{\Gamma, j}(\zeta) = \varepsilon_{\Gamma', j}(\zeta') \quad \forall j = 1, \dots, \tau(\zeta).$$

For a graph Γ , let $V(\Gamma)$ be the set of all its nodes of order 1, and $W(\Gamma)$ be the set of all other its nodes (of orders ≥ 3). Let V be the set of all points $\varepsilon_{\Gamma, 1}(p) (\in T)$, when p runs through the set $V(\Gamma)$. Denote by W_v the set of all points $\varepsilon_{\Gamma, j}(v) (\in T)$, when $v \in W(\Gamma)$ is fixed and j runs through the set of values $1, \dots, \tau(v)$. Denote also $W := \bigcup_{v \in W(\Gamma)} W_v$. Clearly the point $z = 1$ is contained in V .

With any fixed branch of the below integrand continuous at the set $\overline{K} \setminus (W \cup \{1\})$, for $z \in \overline{K}$ let us consider the function

$$f(z) := \int_0^z (\zeta - 1)^{-3} \left(\prod_{\alpha \in V \setminus \{1\}} (\zeta - \alpha) \right) \prod_{v \in W(\Gamma)} \left(\prod_{\beta \in W_v} (\zeta - \beta)^{2-\tau(v)} \right)^{1/\tau(v)} d\zeta. \tag{3}$$

We have $|f'(0)| = 1$. Let f_K denote the restriction of f to K .

For a fixed graph $\Gamma \in G$ under the above notations and assumptions, we get the following result.

Theorem 1. *The function f given by (3) is holomorphic and univalent in K , continuous in $\overline{K} \setminus \{1\}$, continuous in generalized sense (with respect to topology of $\overline{\mathbb{C}}$ in the image) on \overline{K} . For every point $\zeta_0 \in \Gamma$ the function f glues*

rational-analytically all points $\varepsilon_{\Gamma,j}(\zeta_0)$ ($j = 1, \dots, \tau(\zeta_0)$) into one point denoted by $y(\zeta_0)$, and f is continuously and meromorphically extendable into a neighbourhood of every point $z \in \bar{K} \setminus W$ (holomorphically for every $z \neq 1$). Moreover $f(\bar{K}) = \bar{\mathbb{C}}$, $f(0) = 0$, $f(1) = \infty$, and the function f_K is extremal in the Tchebotaröv's problem for the collection of all points $a(p) := y(p)$ where p runs over the whole set $V(\Gamma)$. The extremal function in this problem for the mentioned collection of points $a(p)$ is unique up to rotation of the disk K in the z -plane around the origin. The set of all simple poles of the quadratic differential $Q(w)dw^2$ given by (2) is normalized and hence coincides with the set of all $m + 1$ points $a(p)$, including $y(0) = \infty$, while the set of all zeroes of $Q(w)dw^2$ coincides with the set of all points $b(v) := y(v)$, where v runs over all k points of the set $W(\Gamma)$. Each point $a(p)$ (including $a(0) = \infty$) is an endpoint of some single trajectory of $Q(w)dw^2$. The boundary of the domain $f(K)$ with respect to $\bar{\mathbb{C}}$ is the union of $m + k$ trajectories of $Q(w)dw^2$, their $m + 1$ endpoints $a(p)$ ($\forall p \in V(\Gamma)$) and k points $b(v)$ ($\forall v \in W(\Gamma)$).

Let $\Gamma \in G$ be the fixed graph from Theorem 1 with all related to it objects and notations (in particular, $a(p)$ for all $V(\Gamma)$). Denote $L(\{a(p)\}) =: \Gamma_*$. Then we get the following result.

Theorem 2. *The graph Γ_* is isomorphic to Γ , with the correspondence of the node $\zeta = 0$ of Γ to the node $w = \infty$ of Γ_* , and the pass of Γ_* in the direction in which the domain $\bar{\mathbb{C}} \setminus \Gamma_*$ remains on the left, corresponds to the pass of Γ in the natural direction. Then the length of every pass along Γ_* in the metric $|Q^{1/2}dw|$ equals to the length of its preimage on Γ with respect to the natural length measuring on Γ .*

Thus the graphs Γ and Γ_* are isomorphic, equally oriented relative to their complementary (with respect to $\bar{\mathbb{C}}$) domains and isometric in the sense of Theorem 2 (this isometry being consistent with the isomorphism and the direction of pass). From the definitions we see that for the equivalent graphs $\Gamma', \Gamma'' \in G$ and related to them objects corresponding to each other in this equivalence (including objects of the form $p, v, \varepsilon_{\Gamma,1}(p), \varepsilon_{\Gamma,j}(v), V(\Gamma), W(\Gamma)$ for these graphs), the objects $V, W, \tau(v), W_v, a(p), b(v), f$ of similar form coincide. Let \tilde{G} denote the factor-set of G with respect to the equivalence. For a graph $\Gamma \in G$, let $\{\Gamma\}$ denote the class of all graphs from G equivalent to Γ .

Let N denote the set of all normalized point collections.

Let $H: \tilde{G} \rightarrow N$ be the mapping defined for each $\tilde{\Gamma}$ as a collection $\{f(p)\}_{p \in V(\Gamma)}$, where f is the function (3) defined for arbitrary $\Gamma \in \tilde{\Gamma}$ and the corresponding $V(\Gamma)$.

Theorem 3. *The class of all extremals of the Tchebotaröv's problem is parametrized by elements of the set \tilde{G} and a positive number r , and this parametrization is one-to-one correspondence: (1) to every element $\tilde{\Gamma} \in \tilde{G}$ there corresponds one (and only one) normalized collection of points for which the function f_K with f given by (3) and corresponding to each graph $\Gamma \in \tilde{\Gamma}$ is extremal in the Tchebotaröv's problem; and here we have $|f'(0)| = 1$; (2) and conversely, for every point collection $\{a_j\} \in N$ there exists one and only one class $\tilde{\Gamma} \in \tilde{G}$ and the unique positive constant r such that $H(\tilde{\Gamma}) = \{a_j/r\}$ and the function rf_K with f defined by (3) for arbitrary $\Gamma \in \tilde{\Gamma}$ is extremal in the Tchebotaröv's problem for $\{a_j\}$.*

For $m = 2$ our results give that the restriction to K of the function

$$f(z) := \int_0^z \frac{(\zeta + e^{i\delta_2})(\zeta + e^{-i\delta_3})d\zeta}{(\zeta - 1)^3[(\zeta^2 - 2\zeta \cos \delta_1 + 1)(\zeta + e^{i(\delta_2 - \delta_3)})]^{1/3}}$$

with any constants $\delta_1 > 0, \delta_2 > 0, \delta_3 > 0$, under $\delta_1 + \delta_2 + \delta_3 = \pi$, is extremal in the Tchebotaröv's problem for the collection of points $a_1 = f(e^{i(\delta_1 + \delta_2)})$, $a_2 = f(e^{-i(\delta_1 + \delta_3)})$, $a_3 = f(1) = \infty$. For comparison mention that Kuz'mina [5] found the extremal for the case $m = 2$ as an implicit solution of a system of equations containing elliptic Jacobi functions.

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