COEFFICIENT ESTIMATES FOR THE CLASS Σ

Dedicated to Professor Y. Kusunoki on his sixtieth birthday

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1. Introduction.

Let Σ denote the class of functions f(z) univalent in |z| > 1, regular apart from a simple pole at the point at infinity and having the expansion

$$f(z) = z + \sum_{n=1}^{\infty} b_n z^{-n}$$

around there. Let us introduce quantities A_n , B_n by

$$A_n = \inf\{t: \mathcal{R}(tb_1 + b_n) \leq t, \forall f \in \Sigma\},\$$

$$B_n = \inf\{t: \mathcal{R}(tb_1 - b_n) \leq t, \forall f \in \Sigma\},$$

respectively. It is evident that $A_{2n}=B_{2n}$. Kirwan made a conjecture that $B_n \le n$ seems to be true [3]. $B_2 \le 2$ and $B_3 \le 3$ were due to Garabedian and Schiffer [1] and Kirwan and Schober [2] proved $B_2=2$ and $B_3=3$.

In this paper we shall prove the following

THEOREM.
$$A_8 \le 2$$
, $A_5 \le (27 + 8\sqrt{3})/12$, $A_7 \le 5.5$, $A_9 < 8$, $A_{11} < 10$.

 $A_n \le n-1$ for any odd $n \ge 3$ seems to be true. Anyway it seems to be very difficult to decide A_n exactly as well as B_n . Our method of proof depends upon the Grunsky inequality. So to explain its related notions and relations is in order here.

Let $f(z) \in \Sigma$ and let $F_m(z)$ be the mth Faber polynomial of f(z), which is defined by

$$F_m(f(z)) = z^m + \sum_{n=1}^{\infty} a_{mn} z^{-n}$$
.

Then Grunsky's inequality has the following form

$$\left| \sum_{m, n=1}^{N} n \, a_{mn} x_m x_n \right| \leq \sum_{n=1}^{N} n \, |x_n|^2$$

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for any N and for any complex vector (x_1, \dots, x_N) . We have $na_{mn}=ma_{nm}$ and

$$a_{1n} = b_n \,,$$

$$a_{22} = 2b_3 + b_1^2 \,,$$

$$a_{24} = 2b_5 + 2b_1b_3 + b_2^2 \,,$$

$$a_{25} = 2b_6 + 2b_1b_4 + 2b_2b_3 \,,$$

$$a_{26} = 2b_7 + 2b_1b_5 + 2b_2b_4 + b_3^2 \,,$$

$$a_{33} = 3b_5 + 3b_1b_3 + 3b_2^2 + b_1^3 \,,$$

$$a_{35} = 3b_7 + 3b_1b_5 + 6b_2b_4 + 3b_3^2 + 3b_1^2b_3 + 3b_1b_2^2 \,,$$

$$a_{44} = 4b_7 + 4b_1b_5 + 8b_2b_4 + 6b_3^2 + 4b_1^2b_3 + 8b_1b_2^2 + b_1^4 \,,$$

$$a_{46} = 4b_9 + 4b_1b_7 + 8b_2b_6 + 12b_3b_5 + 4b_1^2b_5 + 6b_4^2 + 16b_1b_2b_4 + 8b_1b_3^2 + 12b_2^2b^3 + 4b_1^3b_3 + 6b_1^2b_2^2 \,,$$

$$a_{55} = 5b_9 + 5b_1b_7 + 10b_2b_6 + 15b_3b_5 + 5b_1^2b_5 + 10b_4^2 + 20b_1b_2b_4 + 15b_1b_3^2 + 20b_2^2b_3 + 5b_1^3b_3 + 15b_1^2b_2^2 + b_1^5 \,,$$

$$a_{66} = 6b_{11} + 6b_1b_9 + 12b_2b_8 + 18b_3b_7 + 24b_4b_6 + 6b_1^2b_7 + 24b_1b_2b_6 + 15b_5^2 + 36b_1b_3b_5 + 24b_2^2b_5 + 6b_1^3b_5 + 24b_1b_4^2 + 72b_2b_3b_4 + 36_1^2b_2b_4 + 14b_3^3 + 27b_1^2b_3^2 + 72b_1b_2^2b_3 + 6b_1^4b_3 + 9b_2^4 + 24b_1^3b_2^2 + b_1^6 \,.$$

In what follows we shall make us of the following notations:

$$b_1 = p + ix',$$
 $b_2 = y + iy',$
 $b_3 = \eta + i\eta',$
 $b_4 = \xi + i\xi',$
 $b_5 = \varphi + i\varphi',$
 $b_6 = \varphi + i\varphi',$
 $b_7 = \sigma + i\sigma',$
 $b_8 = \tau + i\tau',$
 $b_9 = \rho + i\rho'.$

2. Proof of Theorem.

(i) $A_3 \leq 2$. By Grunsky's inequality

$$\left|b_3 + \frac{1}{2}b_1^2\right| \leq \frac{1}{2}.$$

Hence

$$\mathcal{R}b_{s} \leq \frac{1}{2} - \frac{1}{2}\mathcal{R}(b_{1}^{2}) = \frac{1}{2}(1 - p^{2}) + \frac{1}{2}x'^{2}$$

$$\leq 1 - p^{2} \leq 2(1 - p)$$

by the area theorem. Thus $\Re\{2b_1+b_3\}\leq 2$.

(ii) $A_5 \le (27 + 8\sqrt{3})/12$. We may assume that $\Re b_1 = p \ge 0$ by rotation. By Grunsky's inequality

$$\left|b_5 + b_1 b_3 + b_2^2 + \frac{1}{3} b_1^3 + \frac{2}{3} \alpha b_3 + \frac{\alpha^2}{9} b_1 \right| \leq \frac{1}{3} + \frac{|\alpha|^2}{9}.$$

Hence by taking the real part

$$\mathcal{R}b_{5} \leq \frac{1}{3}(1-p^{3}) + \frac{\alpha^{2}}{9}(1-p) - \frac{2}{3}\alpha\eta - p\eta + x'\eta' + px'^{2} + y'^{2} - y^{2}.$$

Now we put $\alpha = -3p/2$. Then

$$\mathcal{R}b_{5} \leq \frac{1}{3}(1-p^{3}) + \frac{p^{2}}{4}(1-p) + px'^{2} + x'\eta' + y'^{2}.$$

By the area theorem

$$\frac{3+2\sqrt{3}}{3}y'^2 \leq \frac{3+2\sqrt{3}}{6}(1-p^2-x'^2-3\eta'^2).$$

Hence

$$\begin{split} \mathcal{R}b_{5} &\leq \frac{1}{3}(1-p^{3}) + \frac{p^{2}}{4}(1-p) + \frac{3+2\sqrt{3}}{6}(1-p^{2}) \\ &- \Big(\frac{3+2\sqrt{3}}{6}-p\Big)x'^{2} + x'\eta' - \frac{3+2\sqrt{3}}{2}\eta'^{2} - \frac{-1+2\sqrt{3}}{3}y'^{2} \\ &\leq \frac{27+8\sqrt{3}}{12}(1-p) \,. \end{split}$$

Thus $\Re\{kb_1+b_5\} \le k$ with $k=(27+8\sqrt{3})/12$. Of course equality occurs only for p=1, that is, for g(z)=z+1/z.

(iii) $A_7 \leq 5.5$.

LEMMA 1. If $p \leq (nt^2-1)/(nt^2+1)$, then $\Re\{tb_1+b_n\} \leq t$.

Proof. By the area theorem $n(\Re b_n)^2 \le 1 - p^2$. Hence

$$\mathcal{R}\left\{tb_1+b_n\right\} \leq tp+\sqrt{(1-p^2)/n} \leq t$$
.

Lemma 2. $-\eta \leq 3(1-p)$.

Proof. Garabedian and Schiffer's inequality $|3b_1-b_3| \le 3$ implies the result immediately.

We may consider the case $0.99 \le p \le 1$, since for $0 \le p \le 0.99$ we have $\Re\{5.5b_1+b_7\}<5.5$ by Lemma 1. By Grunsky's inequality

$$\begin{split} \left| b_7 + b_1 b_5 + 2 b_2 b_4 + \frac{3}{2} b_3^2 + b_1^2 b_3 + 2 b_1 b_2^2 + \frac{1}{4} b_1^4 \right. \\ \left. + \left(b_5 + b_1 b_3 + \frac{1}{2} b_2^2 \right) \alpha + \left(\frac{1}{4} b_3 + \frac{1}{8} b_1^2 \right) \alpha^2 \right| & \leq \frac{1}{4} + \frac{1}{8} \alpha^2. \end{split}$$

Taking the real part and putting $\alpha = -p$, we have

$$\mathcal{R}b_{7} \leq \frac{1}{4}(1-p^{4}) + \frac{1}{8}p^{2}(1-p^{2}) - \frac{1}{4}(p^{2}-4x'^{2})\eta$$

$$-\frac{3}{2}py^{2}-2y\xi - \frac{3}{2}\eta^{2} + \frac{13}{8}p^{2}x'^{2} + px'\eta' + \frac{3}{2}\eta'^{2} + \frac{3}{2}py'^{2}$$

$$+2y'\xi' + 4yx'y' + x'\varphi'.$$

Since $p \ge 0.99$, $x'^2 \le 1 - p^2 \le 0.0199$. Hence $p^2 - 4x'^2 > 0$. By Lemma 2 $-\frac{1}{4}(p^2 - 4x'^2)\eta \le \frac{3}{4}(p^2 - 4x'^2)(1-p) \le \frac{3}{4}p^2(1-p).$

By the area theorem

$$\frac{14}{8}\,p^{\scriptscriptstyle 2}x^{\prime \scriptscriptstyle 2} \! \leq \! \frac{14}{8}\,p^{\scriptscriptstyle 2}(1-p^{\scriptscriptstyle 2}-2y^{\prime \scriptscriptstyle 2}-3\eta^{\prime \scriptscriptstyle 2}-4\xi^{\prime \scriptscriptstyle 2}-5\varphi^{\prime \scriptscriptstyle 2}-2y^{\scriptscriptstyle 2}-4\xi^{\scriptscriptstyle 2}) \,.$$

Hence

$$\begin{split} \mathcal{R}b_{7} & \leq \frac{1}{4}(1-p^{4}) + \frac{1}{8}(1-p^{2})p^{2} + \frac{3}{4}p^{2}(1-p) + \frac{14}{8}p^{2}(1-p^{2}) \\ & - \left[\left(\frac{3}{2}p + \frac{14}{4}p^{2} \right)y^{2} + 2y\xi + 7p^{2}\xi^{2} + \frac{3}{2}\eta^{2} \right] \\ & - \left[\frac{p^{2}}{8}x'^{2} - 4yx'y' + \left(\frac{7}{2}p^{2} - \frac{3}{2}p \right)y'^{2} - 2y'\xi' + 7p^{2}\xi'^{2} \right. \\ & \left. - px'\eta' + \left(\frac{21}{4}p^{2} - \frac{3}{2} \right)\eta'^{2} - x'\varphi' + \frac{35}{4}p^{2}\varphi'^{2} \right]. \end{split}$$

The quadratic terms in two [] are positive definite for $0.99 \le p \le 1$. Hence $\Re b_7 \le 5.5(1-p)$.

which gives the desired result.

(iv) $A_9 < 8$. By Grunsky's inequality

$$|5a_{55}+10a_{35}\alpha+10a_{15}\gamma+3a_{33}\alpha^2+a_{11}\gamma^2| \leq 5+3\alpha^2+\gamma^2$$

Taking the real part and putting $\alpha = -5p/6$ and $\gamma = -5p^2/8$, we have

$$\mathcal{R}b_{9} \leq \frac{1}{5}(1-p^{5}) + \frac{p^{2}}{12}(1-p^{3}) + \frac{p^{4}}{64}(1-p) - \frac{1}{4}(p^{3}-8px'^{2})\eta$$

$$-\left(\frac{9}{4}p^{2}-3x'^{2}\right)y^{2}-4y^{2}\eta-2p\eta^{2}-2py\xi-2\xi^{2}-3\eta\varphi-2y\varphi$$

$$+\frac{9}{4}p^{3}x'^{2}+\left(\frac{5}{4}p^{2}-x'^{2}\right)x'\eta'+2p\eta'^{2}+px'\varphi'+3\eta'\varphi'+x'\sigma'$$

$$+\left(\frac{9}{4}p^{2}-3x'^{2}\right)y'^{2}+2py'\xi'+2\xi'^{2}+2y'\varphi'$$

$$+x'^{2}\varphi+4x'y'\xi+4yx'\xi'+6\eta x'\eta'+8yy'\eta'+10pyx'y'.$$

By Lemma 2

$$-\frac{1}{4}(p^3-8px'^2)\eta\!\leq\!\frac{1}{4}(p^3-8px'^2)3(1-p)\!\leq\!\frac{3}{4}\,p^3(1-p)\,.$$

By the area theorem

$$2.9x'^{2} \le 2.9(1-p^{2}-2y^{2}-3\eta^{2}-4\xi^{2}-5\varphi^{2}-6\varphi^{2}$$
$$-2y'^{2}-3\eta'^{2}-4\xi'^{2}-5\varphi'^{2}-6\varphi'^{2}-7\sigma'^{2}).$$

By the trivial inequalities

$$\begin{split} &x'^2\varphi \leqq 0.5(\varphi^2 + x'^4) \;, \\ &4x'y' \leqq 2(0.1\xi^2 + 10x'^2y'^2) \;, \\ &4yx'\xi' \leqq 2(0.1y^2 + 10x'^2\xi'^2) \;, \\ &6\eta x'\eta' \leqq 3(0.1\eta^2 + 10x'^2\eta'^2) \;, \\ &10 pyx'y' \leqq 5(0.1y^2 + 10x'^2y'^2) \end{split}$$

and

$$8yy'\eta' \leq 4(0.1y^2 + 10y'^2\eta'^2) \leq 0.4y^2 + \frac{40}{3}(1 - p^2 - x'^2)y'^2.$$

What we want to prove is $\Re\{(7.8+1/64)b_1+b_9\} \le 7.8+1/64$. Hence by Lemma 1 it is sufficient to prove the result for $p \ge 0.99$. Summing up the above facts, we have

$$\mathcal{R}b_{9} \leq \frac{1}{5}(1-p^{5}) + \frac{p^{2}}{12}(1-p^{3}) + \frac{p^{4}}{64}(1-p) + \frac{3}{4}p^{3}(1-p) + 2.9(1-p^{2}) - X - Y,$$

where

$$\begin{split} X &= (4.7 + 2.25 p^2 - 3 x'^2) y^2 + 4 y^2 \eta + (8.4 + 2 p) \eta^2 + 2 p y \xi + 13.4 \xi^2 \\ &\quad + 3 \eta \varphi + 14 \varphi^2 + 2 y \phi + 17.4 \phi^2, \\ Y &= (2.9 - 2.25 p^3 - 0.5 x'^2) x'^2 - (1.25 p^2 - x'^2) x' \eta' + (6.7 - 30 x'^2) \eta'^2 \\ &\quad - p x' \varphi' - 3 \eta' \varphi' + 14.5 \varphi'^2 - x' \sigma' + 20.3 \sigma'^2 \\ &\quad + \Big(3.55 - \frac{40}{3} (1 - p^2) - \frac{161}{3} x'^2 \Big) y'^2 - 2 p y' \xi' + (9.6 - 20 x'^2) \xi'^2 \\ &\quad - 2 y' \phi' + 17.4 \phi'^2. \end{split}$$

By making use of $x'^2 \le 1 - p^2 \le 0.0199$ we can easily prove the positive definiteness of X and Y. Then

$$\Re b_9 \leq (1-p) \left(7.8 + \frac{1}{64}\right).$$

Thus we have the desired result. Equality occurs only for p=1, that is, for z+1/z.

(v)
$$A_{11} < 10$$
. By Grunsky's inequality

$$|6a_{66}+12a_{46}\alpha+12a_{26}\beta+4a_{44}\alpha^2+2a_{22}\beta^2| \leq 6+4\alpha^2+2\beta^2.$$

Taking the real part and setting $\alpha = -3p/4$ and $\beta = 3p^2/8$, we have

$$\begin{split} \mathcal{R}b_{11} & \leq \frac{1}{6}(1-p^6) + \frac{p^2}{16}(1-p^4) + \frac{p^4}{128}(1-p^2) - \left(\frac{1}{4} + \frac{1}{64}\right)p^4\eta + \frac{13}{4}\,p^2x'^2\eta + x'^4\eta \\ & - \left[(3p^8 - 10.5px'^2)y^2 + 2.25p^2y\xi + 2.5p\xi^2 + 4\xi\phi - 6x'^2y\xi + 2py\phi + 2y\tau \right. \\ & + (2.75p^2 - 4.5x'^2)\eta^2 + 3p\eta\phi + 2.5\varphi^2 + 3\eta\sigma\right] \\ & + \frac{369}{128}\,p^4x'^2 + (3p^3 + 13.5x'^2)y'^2 + (2.25p^2 - 6x'^2)y'\xi' + 2.5p\xi'^2 \\ & + (1.5p^3 - 3px'^2)x'\eta' + (2.75p^2 - 4.5x'^2)\eta'^2 + (p^2 - x'^2)x'\varphi' + 3p\eta'\varphi' \\ & + 2.5\varphi'^2 + 2py'\phi' + px'\sigma' + 4\xi'\phi' + 3\eta'\sigma' + 2y'\tau' + x'\rho' + \sigma x'^2 + 4\phi x'y' \\ & + 4yx'\phi' + 6\varphi x'\eta' + 8\xi x'\xi' + 4\varphi y'^2 + 8yy'\varphi' + 12y\eta'\xi' + 12\xi y'\eta' \\ & + 8p\xi x'y' + 8pyx'\xi' + 18pyy'\eta' + 19p^2yx'y' + 12y^2x'\eta' - 12y'^2x'\eta' \\ & + 24\eta yx'y' + 9y^2y'^2 + 1.5y'^4 - 8yx'^3y' - 4\varphi y^2 - 1.5y^4 \\ & + \eta \Big(6x'\varphi' + 12y'\xi' + 7\eta'^2 + 14px'\eta' + 9py'^2 - 12y\xi - \frac{7}{3}\eta^2 - 9py^2 \Big). \end{split}$$

We may consider the case $0.998 \le p \le 1$, since our desired result is $A_{11} < 10$.

Firstly we consider the case $\eta \leq 0$. Then

$$\begin{split} 3.25p^2x'^2\eta - \frac{7}{3}\eta^3 - 9p\eta y^2 - 12y\xi\eta + 6x'\varphi'\eta + 12y'\xi'\eta \\ + 7\eta'^2\eta + 14px'\eta'\eta + 9py'^2\eta \\ &\leq -\eta 5.5p[1 - p^2 - x'^2 - 2y'^2 - 3\eta'^2 - 4\xi'^2 - 5\varphi'^2 - 2y^2 - 4\xi^2] \\ + 3.25p^2x'^2\eta + \left(16.5p - \frac{7}{3}\right)\eta^3 - 9py^2\eta - 12y\xi\eta \\ + 6\eta x'\varphi' + 12\eta y'\xi' + 7\eta\eta'^2 + 14p\eta x'\eta' + 9p\eta y'^2 \\ &= -5.5p(1 - p^2)\eta + \eta\left[(11p - 9p)y^2 - 12y\xi + 22p\xi^2 + \left(16.5p - \frac{7}{3}\right)\eta^2\right] \\ + \eta\left[(3.25p^2 + 5.5p)x'^2 + 6x'\varphi' + 27.5p\varphi'^2 + 14px'\eta' \right. \\ &\quad + (16.5p + 7)\eta'^2 + 20py'^2 + 12y'\xi' + 22p\xi'^2 \right] \\ &\leq -5.5p(1 - p^2)\eta \,, \end{split}$$

since two terms in [] are positive definite for $0.998 \le p \le 1$. By Lemma 2

$$- \Big\{ \frac{17}{64} \, p^4 + 5.5 \, p (1-p^2) \Big\} \, \eta \! \leq \! 3 \Big\{ \frac{17}{64} \, p^4 + 5.5 \, p (1-p^2) \Big\} (1-p) \; .$$

Further

$$\begin{split} &9y^2y'^2 + 1.5y'^4 - 12y'^2x'\eta' \\ & \leq 4.5(1 - p^2 - x'^2 - 2y'^2 - 3\eta'^2)y'^2 + 1.5y'^4 - 12y'^2x'\eta' \\ & \leq 4.5(1 - p^2)y'^2. \end{split}$$

By the area theorem

$$\begin{split} 3.8x'^2 &\leqq 3.8(1-p^2) - 3.8(2y^2 + 3\eta^2 + 4\xi^2 + 5\varphi^2 + 6\varphi^2 + 7\sigma^2 + 8\tau^2) \\ &\quad - 3.8(2y'^2 + 3\eta'^2 + 4\xi'^2 + 5\varphi'^2 + 6\varphi'^2 + 7\sigma'^2 + 8\tau'^2 + 9\rho'^2) \,. \end{split}$$

Hence we have

$$\begin{split} \mathcal{R}b_{11} & \leq \frac{1}{6}(1-p^2) + \frac{p^2}{16}(1-p^4) + \frac{p^4}{128}(1-p^2) + \frac{51}{64}\,p^4(1-p) \\ & + 16.5p(1-p^2)(1-p) + 3.8(1-p^2) \\ & - [(3p^3 + 7.6 - 10.5px'^2)y^2 + (2.25p^2 - 6x'^2)y\xi + (15.2 + 2.5p)\xi^2 \\ & + (2.25p^2 + 11.4 - 4.5x'^2)\eta^2 + 3p\eta\varphi + 19\varphi^2 + 2py\varphi + 22.8\varphi^2 \\ & + 4\xi\varphi + 3\eta\sigma + 26.6\sigma^2 + 2y\tau + 30.4\tau^2] \\ & - \Big[\Big(3.8 - \frac{369}{128}\,p^4 \Big)x'^2 + \{7.6 - 3p^3 - 4.5(1 - p^2) - 13.5px'^2\}\,y'^2 \\ & - (2.25p^2 - 6x'^2)y'\xi' + (15.2 - 2.5p)\xi'^2 - (1.5p^3 - 3px'^2)x'\eta' \\ & + (11.4 - 2.75p^2 + 4.5x'^2)\eta'^2 - (p^2 - x'^2)x'\varphi' - 3p\eta'\varphi' + 19\varphi'^2 \Big] \end{split}$$

$$\begin{split} &-29y'\phi'-4\xi'\phi'+22.8\phi'^2-px'\sigma'-3\eta'\sigma'+26.6\sigma'^2-2y'\tau'\\ &+30.4\tau'^2-x'\rho'+34.2\rho'^2 \Big]\\ &+\sigma x'^2+4\phi x'y'+4yx'\phi'+6\varphi x'\eta'+8\xi x'\xi'+4\varphi y'^2+8yy'\phi'\\ &+12y\eta'\xi'+12\xi y'\eta'+8p\xi x'y'+8pyx'\xi'+18pyy'\eta'+19p^2yx'y'\\ &+12y^2x'\eta'+24\eta yx'y'-8yx'^3y'-4\varphi y^2. \end{split}$$

Now we make use of trivial inequalities with positive α_1 :

$$\begin{split} &\sigma x'^2 \leq 0.5 \Big(\alpha_1 x'^2 \sigma^2 + \frac{1}{\alpha_1} x'^2\Big), \\ &4\phi x' y' \leq 2 \Big(\alpha_2 x'^2 \phi^2 + \frac{1}{\alpha_2} y'^2\Big), \\ &4y x' \phi' \leq 2 \Big(\alpha_3 x'^2 y^2 + \frac{1}{\alpha_3} \phi'^2\Big), \\ &6\varphi x' \eta' \leq 3 \Big(\alpha_4 x'^2 \varphi^2 + \frac{1}{\alpha_4} \eta'^2\Big), \\ &8\xi x' \xi' \leq 4 \Big(\alpha_5 x'^2 \xi^2 + \frac{1}{\alpha_5} \xi'^2\Big), \\ &4\varphi y'^2 \leq 2 (\alpha_6 y'^2 \varphi^2 + \alpha_6^{-1} y'^2), \\ &8y y' \varphi' \leq 4 (\alpha_7 y'^2 y^2 + \alpha_7^{-1} \varphi'^2), \\ &12y \eta' \xi' \leq 6 (\alpha_8 \eta'^2 y^2 + \alpha_8^{-1} \xi'^2), \\ &12\xi y' \eta' \leq 6 (\alpha_9 y'^2 \xi^2 + \alpha_9^{-1} \eta'^2), \\ &8p \xi x' y' \leq 4 p (\alpha_{10} x'^2 \xi^2 + \alpha_{10}^{-1} y'^2), \\ &8p y x' \xi' \leq 4 p (\alpha_{11} x'^2 y'^2 + \alpha_{11}^{-1} \xi'^2), \\ &18p y y' \eta' \leq 9 p (\alpha_{12} y'^2 y^2 + \alpha_{12}^{-1} \eta'^2), \\ &19p^2 y x' y' \leq 9.5 p^2 (\alpha_{13} x'^2 y^2 + \alpha_{13}^{-1} y'^2), \\ &24\eta y x' y' \leq 12 (\alpha_{15} y^2 \eta^2 + \alpha_{16}^{-1} x'^2 y'^2), \\ &-8y x'^3 y' \leq 4 (\alpha_{16} x'^2 y^2 + \alpha_{16}^{-1} x'^4 y'^2), \\ &-4\varphi y^2 \leq 2 (\alpha_{17} y^4 + \alpha_{17}^{-1} \varphi^2). \end{split}$$

The coefficient of y^2 is

$$3p^{3}+7.6-10.5px'^{2}-2\alpha_{3}x'^{2}-4\alpha_{7}y'^{2}-6\alpha_{8}\eta'^{2}-4p\alpha_{11}x'^{2}$$

$$-9p\alpha_{12}y'^{2}-9.5p^{2}\alpha_{13}x'^{2}-6\alpha_{14}y^{2}-12\alpha_{15}\eta^{2}-4\alpha_{16}x'^{2}-2\alpha_{17}y^{2},$$

which is greater than

$$3p^{3}+7.6-9.5\alpha_{13}(1-p^{2})-(10.5p+2\alpha_{3}+4p\alpha_{11}+4\alpha_{16})x'^{2}\\+(19\alpha_{13}-4\alpha_{7}-9p\alpha_{12})y'^{2}+(28.5\alpha_{13}-6\alpha_{8})\eta'^{2}+(19\alpha_{13}-6\alpha_{14}-2\alpha_{17})y^{2}\\+(28.5\alpha_{13}-12\alpha_{15})p^{2}.$$

Now we put $\alpha_3=100$, $\alpha_7=150$, $\alpha_{11}=100$, $\alpha_{12}=140$, $\alpha_{13}=100$, $\alpha_{14}=230$, $\alpha_{15}=230$, $\alpha_{16}=100$ and $\alpha_{17}=250$. Then the above expression is greater than

$$3p^3 + 7.6 - 950(1 - p^2) - (410.5p + 600)x'^2 \ge 2.74$$

by $0.998 \le p \le 1$ and $x'^2 \le 1 - p^2 < 0.004$. The coefficient of ξ^2 is

$$\begin{aligned} &15.2 + 2.5 p - 4\alpha_5 x'^2 - 6\alpha_9 y'^2 - 4\alpha_{10} x'^2 \\ & \ge &15.2 + 2.5 p - 3\alpha_9 (1 - p^2) + (3\alpha_9 - 4\alpha_5 - 4\alpha_{10}) x'^2 \\ & \ge &15.2 + 2.5 p - 900 (1 - p^2) \,. \end{aligned}$$

if we put $\alpha_5=100$, $\alpha_9=300$ and $\alpha_{10}=100$. The last term is greater than 14.095 by $0.998 \le p \le 1$. Similarly the coefficient of φ^2 is

$$\begin{aligned} &19 - 2\alpha_6 y'^2 - 2\alpha_{17}^{-1} - 3\alpha_4 x'^2 \\ &\ge &19 - 2/250 - 1200(1 - p^2) \ge &14.196 \text{ ,} \end{aligned}$$

if we put $\alpha_4=400$, $\alpha_6=1200$ and $\alpha_{17}=250$. The coefficient of η^2 is

$$2.25p^2 + 11.4 - 4.5x'^2 \ge 13.623$$
.

Now we put $\alpha_1=1000=\alpha_2$ and $\alpha_8=475$. Computations of coefficients of x'^2 , y'^2 and η'^2 are now quite easy. Then we have

$$\begin{split} \mathcal{R}b_{11} & \leq (1-p)P(p) - X - Y, \\ (1-p)P(p) & = \frac{1}{6}(1-p^6) + \frac{1}{16}\,p^2(1-p^4) + \frac{1}{128}\,p^4(1-p^2) \\ & \quad + \frac{51}{64}\,p^4(1-p) + 16.5\,p(1-p^2)(1-p) + 3.8(1-p^2)\,, \\ X & = 2.74\,y^2 + (2.25\,p^2 - 6\,x'^2)\,y\xi + 14.095\xi^2 + 2\,p\,y\phi + 4\xi\phi + 22.78\phi^2 \\ & \quad + 2\,y\tau + 30.4\tau^2 + 13.623\,\eta^2 + 3\,p\,\eta\phi + 14.196\phi^2 + 3\,\eta\,\sigma + 26.6\sigma^2, \\ Y & = 0.9166875\,x'^2 - (1.5\,p^3 - 3\,p\,x'^2)\,x'\eta' + 8.5582\eta'^2 - (p^2 - x'^2)x'\phi' \\ & \quad - 3\eta'\phi' + 18.97\phi'^2 - p\,x'\sigma' - 3\eta'\sigma' + 26.6\sigma'^2 - x'\rho' + 34.2\rho'^2 \end{split}$$

$$+4.41645y'^2-(2.25p^2-6x'^2)y'\xi'+12.6\xi'^2-2py'\phi'-4\xi'\phi'$$

 $+22.78\phi'^2-2y'\tau'+30.4\tau'^2$.

It is not so difficult to prove that X and Y are positive definite for $0.998 \le p \le 1$ and $x'^2 \le 0.004$. Thus $\Re b_{11} \le (1-p)P(p)$. Now we set p=1-x. Then

$$10-P(b) \ge 0.3375-22.5x+40x^2-10x^3-3x^4>0$$

for $0 \le x \le 0.002$. Hence $\Re(b_{11} + 10b_1) < 10$.

Next we shall consider the case $\eta \ge 0$. Then by the area theorem

$$\begin{split} &\eta\bigg[\frac{13}{4}\,p^2x'^2 + 6x'\varphi' + 12y'\xi' + 7\eta'^2 + 14px'\eta' + 9py'^2 - 12y\xi - \frac{7}{3}\,\eta^2 - 9py^2\bigg] \\ & \leq \eta\bigg[-\frac{27}{4}\,p^2x'^2 + 6x'\varphi' + 12y'\xi' + 7\eta'^2 + 14px'\eta' + 9py'^2 - 12y\xi - \frac{7}{3}\,\eta^2 - 9py^2\bigg] \\ & \quad + 10p^2\eta\big[1 - p^2 - 2y'^2 - 3\eta'^2 - 5\xi'^2 - 2y^2 - 3\eta^2 - 4\xi^2\bigg] \\ & = 10p^2(1 - p^2)\eta - \eta\big[(20p^2 + 9p)y^2 + 12y\xi + 40p^2\xi^2 + (30p^2 + 7/3)\eta^2\bigg] \\ & \quad - \eta\bigg[\frac{27}{4}\,p^2x'^2 - 14px'\eta' + (30p^2 - 7)\eta'^2 - 6x'\varphi' + 50p^2\varphi'^2 + (20p^2 - 9p)y'^2 \\ & \quad - 12y'\xi' + 40p^2\xi'^2\bigg] \\ & \leq 10p^2(1 - p^2)\eta \;. \end{split}$$

Hence by

$$-\eta [(1/4+1/64)p^4-10p^2(1-p^2)-x'^4] {\le} 0$$

for $p^2 \ge 0.996$ we can omit these terms. Therefore finally

$$\mathcal{R}b_{11} \leq (1-p)Q(p) - X - Y$$

where X and Y are the same as in the case $\eta \leq 0$ and

$$(1-p)Q(p)\!=\!\frac{1}{6}(1-p^6)\!+\!\frac{1}{16}\,p^2(1-p^4)\!+\!\frac{p^4}{128}\,(1-p^2)\!+\!3.8(1-p^2)\,,$$

which is smaller than (1-p)P(p). Hence we have the desired result.

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After the completion of this work the author has received two preprints [4] and [5]. In [4] they proved the existence of A_n and B_n with a crude estimate. In [5], $1 < A_3 \le 2$ was proved and a conjecture for the value of A_3 was stated.

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