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DISTORTION THEOREMS FOR QUASICONFORMAL MAPPINGS

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DISTORTION THEOREMS FOR QUASICONFORMAL MAPPINGS*

The idea that quasiconformal mappings transform infinitesimal circles into infinitesimal ellipses with bounded eccentricity is quite familiar. It is certainly a consequence of Mori's estimate, [7], for a K-quasiconformal mapping w = f(z) of a plane domain D onto a plane domain D': if $|\xi - \zeta| = |\eta - \zeta|$, if the disk $\{z: |z - \zeta| \leq |\xi - \zeta|\}$ lies in D, and if the disk $\{w: |w - f(\zeta)| \leq |f(\xi) - f(\zeta)|\}$ lies in D', then

$$\left|rac{f(\xi)-f(\zeta)}{f(\eta)-f(\zeta)}
ight|\leq e^{\pi K}$$
 .

Gehring, [4], has shown that a definition of quasiconformality can be based on these notions. An orientation preserving homeomorphism f of a plane domain D is K-quasiconformal, $1 \leq K$, if and only if

$$H_f(\zeta) = \limsup_{\substack{|\xi - \zeta| = r \\ |\eta - \zeta| = r \\ r \to 0}} \left| \frac{f(\xi) - f(\zeta)}{f(\eta) - f(\zeta)} \right|$$

is bounded in D, and a.e. $\leq K$.

A substantially different approach to quasiconformal mappings is through the Beltrami equation

$$(1.1) f_{\overline{z}} = \chi f_{z} ,$$

satisfied weakly by each K-quasiconformal mapping f, with χ measurable, $|\chi(z)| \leq k < 1$ a.e. in D, $\frac{1+k}{1-k} = K$. Conversely, [2], [5], given such χ , there exists a weak solution f of (1.1), which is K-quasiconformal and unique in the sense that if g is another solution, $f \circ g^{-1}$ is conformal in g(D). If we assume that D is the finite plane, then the image f(D) will also be the finite plane, and the allowable normalization f(0) = 0, f(1) = 1, assures that f is unique. We will denote this unique, normalized solution of (1.1) by f^{χ} .

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(1.2)
$$R = \begin{vmatrix} f(\xi) - f(\zeta) \\ f(\eta) - f(\zeta) \end{vmatrix},$$

although it is clear that without some normalization the ratios will be unbounded even in the class of conformal (1-quasiconformal) mappings. For example, we may denote by N_1 the following problem: For $a \ge 1$, $K \ge 1$, in the class Q_1 of K-quasiconformal mappings φ of the unit disk onto itself, with $\varphi(0) = 0$, find

$$P_1 = P_1(a, K) = \sup\left\{ \left| \frac{\varphi(\xi)}{\varphi(\eta)} \right| : \left| \frac{\xi}{\eta} \right| = a \right\}.$$

Shah and Fan, [10], solved problem N_1 by the method of parametric representation, [9], in the following implicit form: If η is defined by

(1.3)
$$\eta(x) = \frac{(1+x)}{2\pi} \int\limits_{\xi \text{-plane}} \int \frac{d\sigma(\xi)}{|\xi||1-\xi||\xi+x|},$$

then $y = P_1(a, K)$ is the solution to the equation

(1.4)
$$\int_{a}^{y} \frac{dx}{x\eta(x)} = \log K .$$

A related problem was to determine the supremum of the numbers $H_f(\zeta)$, among all K-quasiconformal mappings f. For this purpose, Lehto, Virtanen, and Väisälä, [6], solved (for a = 1) the following normalized problem, which we denote by N_2 : For $a \ge 1$, $K \ge 1$, in the class Q_2 of K-quasiconformal mappings φ of the finite plane onto itself, with $\varphi(0) = 0$, $\varphi(1) = 1$, find

$$P_2 = P_2(a, K) = \sup \{ |\varphi(\xi)| : |\xi| = a \}.$$

This problem is of course equivalent to the problem of maximizing the ratios R in (1.2), for f K-quasiconformal in the finite plane, with

$$\left|\frac{\xi-\zeta}{\eta-\zeta}\right|=a\;.$$

It comes as only a mild surprise that the solutions to problems N_1 and N_2 are the same. In this note, we calculate $P_2(a, K)$ in a reasonably explicit form. We then establish the equivalence of the problems from an abstract viewpoint, and finally show that $y = P_2(a, K)$ also solves (1.4). Our first task, however, will be to derive an integral representation for the hyperbolic density, which will be needed in the computations.

2.1. Hyperbolic densities and distances: For a domain E consisting of the extended z-plane minus n points $\{z_1, z_2, \ldots, z_n\}, n \geq 3$, we represent the universal covering surface by the upper half plane $\{\text{Im}(w) > 0\}$, and let z = J(w) be an analytic covering. We define the hyperbolic density ϱ_E in E by

(2.1)
$$\varrho_E(z) = \left| \frac{df(z)}{dz} \right| / \operatorname{Im}(f(z)) ,$$

where f is a local inverse for J. The right side of (2.1) is independent of both J and the branch f. The hyperbolic distance σ_E , is then defined for points Z', Z'' in E, by

$$\sigma_E(Z',\,Z'') = \inf \int\limits_\gamma arrho_E(z) ert dz ert \; ,$$

where the infimum is taken over the class of arcs γ joining Z' and Z'' in E, for which the integral has meaning.

In the special case $E_0: \{z_1, z_2, z_3\} = \{0, 1, \infty\}, n = 3$, a suitable covering J is the familiar elliptic modular function, [8]. We calculate the hyperbolic density ϱ_{E_0} , hereafter referred to simply as ϱ , and the corresponding hyperbolic distance σ , for certain pairs of points.

2.2. The Integral Representation: Let D be the domain obtained by deleting from the z-plane the real slits $\{z \leq 0\}$ and $\{z \geq 1\}$. For $z = re^{i\Theta} \in D$, $-\pi < \Theta < \pi$, set $\sqrt{z} = \sqrt{r} e^{i\Theta/2}$. We consider the Jacobian elliptic function $\zeta = \operatorname{sn}(u, \sqrt{z})$, doubly periodic in u. In D, we may regard its primitive periods 4K(z), $2iK^*(z)$ as single valued analytic continuations of

(2.2)
$$K(z) = \int_{0}^{1} \frac{dt}{\{(1-t^{2})(1-zt^{2})\}^{1/2}}, 0 < z < 1,$$
$$K^{*}(z) = K(1-z).$$

In this section, we use the symbol * to denote replacement of the argument z by the argument 1-z, and ' to denote differentiation with respect to z, hence $(K^*)' = -(K')^*$.

It is well known that $\zeta = \operatorname{sn}(u, \sqrt{z})$ maps the interior of the parallelogram P, whose vertices are $\pm K \pm iK^*$, conformally onto the ζ -plane minus four analytic arcs, with

$$\left(\!rac{d\,\zeta}{du}\!
ight)^{\!2}=(1-\zeta^2)(1-z\zeta^2)\,.$$

The area of the parallelogram P is easily seen to be $4 \operatorname{Im}(iK^*\bar{K}) = 4 \operatorname{Re}(K^*\bar{K})$. We therefore find

(2.3)
$$4 \operatorname{Re}(K^*\overline{K}) = \int_P \int d\sigma(u) = \int_{\zeta \text{-plane}} \int \left| \frac{du}{d\zeta} \right|^2 d\sigma(\zeta)$$
$$= \int_{\zeta \text{-plane}} \int \frac{d\sigma(\zeta)}{|1 - \zeta^2| |1 - z\zeta^2|}$$
$$= \frac{1}{2} \int_{\zeta \text{-plane}} \int \frac{d\sigma(\xi)}{|1 - \xi| |\xi| |\xi - z|}.$$

For the last step it must be remembered that in the transformation $\xi = 1/\zeta^2$, each point in the ξ -plane is covered twice.

If z = J(w) is the elliptic modular function, then a local inverse in $\{\text{Im}(z) > 0\}$ is given by

$$f(z) = iK^*(z)/K(z) ,$$

[8], and hence in $\{\operatorname{Im}(z) > 0\}$, we have

(2.4)
$$\varrho(z) = \left| \frac{d}{dz} \left(\frac{iK^*}{K} \right) \right| / \operatorname{Im} \left(\frac{iK^*}{K} \right)$$
$$= \frac{|K(K^*)' - K^*K'| / |K|^2}{\operatorname{Re}(K^*\bar{K}) / |K|^2}$$
$$= |K(K')^* + K^*K'| / \operatorname{Re}(K^*\bar{K}).$$

We contend that

(2.5)
$$K(K')^* + K^*K' = \pi/4z(1-z)$$
,

and since both sides are analytic in D, it is sufficient to check for 0 < z < 1, where we have the explicit representation (2.2). We use the classical formula [3] for 0 < r < 1,

$$\frac{dK(r^2)}{dr} = \frac{E(r^2) - (1 - r^2) K(r^2)}{r(1 - r^2)}$$

where

$$E(z) = \int_{0}^{1} \frac{(1-zt^2)^{1/2} dt}{(1-t^2)^{1/2}} \, .$$

Setting $z = r^2$, we find

$$K' = rac{dK(r^2)}{dr} rac{dr}{dz} = rac{E(z) - (1 - z) K(z)}{2z(1 - z)}$$

hence

$$K(K')^* + K'K^* = \frac{K(E^* - zK^*) + K^*(E - (1 - z)K)}{2z(1 - z)}$$
$$= \frac{KE^* + K^*E - KK^*}{2z(1 - z)}.$$

Applying Legendre's formula, $KE^* + K^*E - KK^* = \pi/2$, (2.5) follows at once.

We thus obtain, from (2.3), (2.4), and (2.5), for Im(z) > 0

(2.6)
$$\varrho(z) = \left\{ \frac{|z| |1-z|}{2\pi} \int_{\xi \text{-plane}} \int \frac{d\sigma(\xi)}{|\xi| |1-\xi| |\xi-z|} \right\}^{-1}.$$

Since both sides of (2.6) are unchanged if z is replaced by 1-z, the formula holds for $\text{Im}(z) \neq 0$, and by continuity for $z \neq 0, 1, \infty$.

2.3. An inequality: For 0 < r < 1, the real ratio μ , defined by

$$\mu(r) = rac{-i\pi f(r^2)}{2} = rac{\pi K^*(r^2)}{2K(r^2)} ,$$

is equal to the modulus of the ring domain obtained by deleting from the unit disk the real interval [0, r]. μ is strictly decreasing, with limits ∞ , 0 at 0, 1 respectively, and its inverse will be denoted by μ^{-1} .

The important inequality ([6], page 6),

$$\varrho(z) \ge \varrho(-|z|)$$

may be derived from (2.6) as follows: we first observe that for any circle C, and any complex number w, the integral

$$\int\limits_{\mathcal{C}} \frac{|d\zeta|}{|\zeta-w|}$$

depends only on the distance from w to C, increasing as $w \to C$ from inside, and increasing as $w \to C$ from outside. If we denote by C_R the circle

$$\zeta = rac{1}{1-Re^{i heta}} \ ; \ 0 \leq artheta \leq 2 \pi \ ,$$

and if w is on C_r , it then follows that

$$\int\limits_{C_R} rac{|d\zeta|}{|\zeta-w|} \leq \int\limits_{C_R} rac{|d\zeta|}{\left|\zeta-rac{1}{1+r}
ight|}.$$

But introducing polar coordinates $\xi = Re^{i\Theta}$ in (2.6), and setting $z = re^{i\varphi}$, we find

$$\begin{split} \frac{1}{\varrho(z)} &= \frac{|z|}{2\pi} \int_{0}^{\infty} \frac{dR}{R} \int_{0}^{2\pi} \left| \frac{(1-\xi)(1-z)}{(\xi-z)} \right| \frac{Rd\Theta}{|1-\xi|^2} \\ &= \frac{|z|}{2\pi} \int_{0}^{\infty} \frac{dR}{R} \int_{0}^{2\pi} \frac{1}{\left|\frac{1}{1-Re^{i\Theta}} - \frac{1}{1-z}\right|} \frac{Rd\Theta}{|1-Re^{i\Theta}|^2} \\ &= \frac{r}{2\pi} \int_{0}^{\infty} \frac{dR}{R} \int_{C_R} \frac{|d\zeta|}{\left|\zeta - \frac{1}{1-re^{i\varphi}}\right|} \\ &\leq \frac{|-r|}{2} \int_{0}^{\infty} \frac{dR}{R} \int_{C_R} \frac{|d\zeta|}{\left|\zeta - \frac{1}{1+r}\right|} = \frac{1}{\varrho(-r)} \,. \end{split}$$

We draw two conclusions: first, that the negative real axis is a geodesic for σ , and second that if $a_i = |z_i|$,

(2.7)
$$\sigma(z_1, z_2) \ge \sigma(-a_1, -a_2)$$

Hence to obtain a formula for the right hand side of (2.7), we may integrate ϱ along α , the negative real axis between $-a_1$ and $-a_2$. On α , -if'(z) > 0 and $\operatorname{Re}(f(z)) = 1$, hence |f'(z)| = -if'(z), and $\operatorname{Im}(f(z)) = -i(f(z)-1)$. We find

$$\int_{\alpha} \varrho(z) |dz| = \int_{\alpha} \frac{|f'(z)| |dz|}{\operatorname{Im}(f(z))}$$
$$= \left| \int_{a_1}^{a_2} \frac{f'(-t)dt}{1 - f(-t)} \right|$$
$$= \left| \log(1 - f(-t)) \right]_{a_1}^{a_2} |$$
$$= \left| \log \frac{1 - f(-a_2)}{1 - f(-a_1)} \right|.$$

Since the mapping f satisfies the identity

$$\frac{1}{1-f(z)} = f\left(\frac{1}{1-z}\right),$$

we conclude

(2.8)
$$\sigma(-a_1, -a_2) = \left| \log \frac{\mu(\{1+a_2\}^{-1/2})}{\mu(\{1+a_1\}^{-1/2})} \right|.$$

2.4. Teichmüller's Theorem: A fundamental theorem of Teichmüller, [11], [1], asserts: Given $z_0, w_0 \in E_0$, $K \ge 1$, there exists $\varphi \in Q_2$ with $\varphi(z_0) = w_0$ if and only if $\sigma(z_0, w_0) \le \log K$. As a second application of (2.6), we use the results of Ahlfors and Bers [2] to prove the »only if» part of this theorem. We suppose that $\varphi = f^z$, and there is no loss in generality in assuming that χ is continuous with compact support. For $0 \le t \le 1$ let $f(z, t) = f^{t_{\chi}}(z)$. Then lemmas 19 and 21 of [2] apply, and we may assert that f(z, t) is differentiable in t, and

(2.9)
$$\frac{\partial f(z,t)}{\partial t} = (Pb_t)(w) - w(Pb_t)(1); \ w = f(z,t) ,$$

where

(2.10)
$$b_t(w) = \frac{\chi(z)}{1 - t^2 |\chi(z)|^2} \frac{f_z(z, t)}{\bar{f}_z(z, t)}; w = f(z, t) ,$$

and P is the Hilbert transform,

(2.11)
$$(Pg) (w) = \frac{1}{\pi} \iint_{\xi \text{-plane}} g(\xi) \left(\frac{1}{\xi} - \frac{1}{\xi - w} \right) d\sigma (\xi) .$$

Since $\bar{f}_{\bar{z}} = \bar{f}_{\bar{z}}$, we obtain from (2.10) the simple inequality

(2.12)
$$\sup_{w} |b_t(w)| \le \frac{k}{1-t^2k^2}$$
,

while (2.11) yields easily, with (2.6), the inequality

$$(2.13) \quad |(Pg)(w) - w(Pg)(1)| = \left| \frac{w(w-1)}{\pi} \int_{\xi \text{-plane}} \int \frac{g(\xi) d\sigma(\xi)}{\xi(\xi-w) (\xi-1)} \right|$$
$$\leq \frac{2 \sup |g|}{\varrho(w)} .$$

As a competing path from z = f(z, 0) to $\varphi(z) = f(z, 1)$, we take the trace of $f(z, t): 0 \le t \le 1$. Evidently, using (2.9), (2.13), and (2.12),

$$egin{aligned} \sigma(z,arphi(z)) &\leq \int \limits_0^1 arrho(f(z\ ,\ t)) \left| rac{\partial f(z,\ t)}{\partial t}
ight| dt \ &\leq \int \limits_0^1 rac{2kdt}{1-t^2k^2} = \log rac{1+tk}{1-tk} iggingle_0^1 = \log rac{1+k}{1-k} = \log K \ . \end{aligned}$$

3.1. Problem N_2 : We now can assert that

(3.1)
$$P_2(a, K) = [\mu^{-1}(K\mu(\{1 + a\}^{-1/2}))]^{-2} - 1,$$

or equivalently, in view of (2.8),

$$\sigma(-a, -P_2) = \log K.$$

For let P_2^* be defined by the right hand side of (3.1), which is to say

$$\sigma(-a, -P_2^*) = \log K, P_2^* \ge a$$
.

By the *sifs* part of Teichmüller's theorem, there exists $\varphi^* \in Q_2$, with

$$\varphi^*(-a) = -P_2^*$$

Consequently,

(3.2)
$$P_2 \ge |\varphi^*(-a)| = |-P_2^*| = P_2^*.$$

On the other hand, given $\varphi \in Q_2$, $|\xi| = a$, we find from (2.7) and Teichmüller's theorem, $\sigma(-|\varphi(\xi)|, -a) \leq \sigma(\varphi(\xi), \xi) \leq \log K = \sigma(-P_2^*, -a)$. It follows that $|\varphi(\xi)| \leq P_2^*$, hence $P_2 \leq P_2^*$, and with (3.2), the formula is verified.

3.2. Problem N_1 : For the mapping φ^* of Section 3.1, and large integers n, let φ_n be defined for $|z| \leq 1$ by

$$\varphi_n(z) = f_n(\varphi^*(nz))/a_n$$
,

where f_n is a conformal mapping of $\{\varphi^*(\zeta): |\zeta| \leq n\}$ onto $\{|f_n| \leq a_n\}$, normalized by $f_n(0) = 0$, $f_n(1) = 1$. By virtue of this normalization, the $\{f_n\}$ are a normal family in E_0 , and any limit function is necessarily the identity. By construction, $\varphi_n \in Q_1$, and therefore

$$P_1 \ge \left| \frac{\varphi_n(-a/n)}{\varphi_n(1/n)} \right| = \left| \frac{f_n(\varphi^*(-a))}{f_n(\varphi^*(1))} \right| = |f_n(-P_2)|.$$

Letting $n \to \infty$, we conclude

(3.3)
$$P_1 \ge \lim |f_n(-P_2)| = |-P_2| = P_2$$
.

On the other hand, any $\varphi \in Q_1$ can be extended by reflection and rotation to a mapping $\varphi_0 \in Q_2$, and with corresponding ratios equal. It follows that $P_1 \leq P_2$, and with (3.3), the equivalence of problems N_1 and N_2 is established.

3.3. Remark: Returning to (1.4), we see from (2.6) and (1.3) that

$$1/x\eta(x)=\varrho(-x)\,,$$

and hence, as expected,

$$\int_{a}^{P_{2}} \frac{dx}{x \eta(x)} = \int_{a}^{P_{2}} \varrho(-x) dx = \int_{-P_{2}}^{-a} \varrho(t) dt$$
$$= \sigma(-a, -P_{2}) = \log K.$$

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