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LÖWNER SLIT DOMAINS DRIVEN BY THE CUBIC ROOT FUNCTION

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ABSTRACT. We consider the chordal Löwner differential equation with the model driving function $\sqrt[3]{t}$. Holomorphic and singular solutions are represented by their series. It is shown that a disposition of values of different singular solutions is monotonic, and solutions to the Löwner equation map slit domains onto the upper half-plane. The slit is a C^1 -curve which is tangential to \mathbb{R} .

1. INTRODUCTION

The Löwner differential equation introduced by K. Löwner [8] served a source to study properties of univalent functions on the unit disk. Nowadays it is of growing interest in many areas, see, e.g., [9]. The half-plane version of the Löwner equation appeared later (see, e.g., [1]) and became popular a few years ago. Among other problems, the Löwner equation describes curves slitting the upper half-plane \mathbb{H} . Suppose that $\gamma(t)$, $t \geq 0$, is a simple curve in \mathbb{H} emanating from the real axis \mathbb{R} . There exists a unique conformal mapping $w = f(z, t)$ that takes the domain $D(t) = \mathbb{H} \setminus \gamma[0, t]$ onto \mathbb{H} in such a way that near infinity it has the expansion

$$(1) \quad f(z, t) = z + \frac{c(t)}{z} + O\left(\frac{1}{z^2}\right).$$

The coefficient $c(t)$ is continuously increasing with t . Therefore, it is possible to choose the parameterization of the curve so that $c(t) = 2t$, and this is assumed in the sequel. The conformal maps $f(z, t)$ are continuously extended onto the closure of $D(t)$ and satisfy the *chordal* Löwner ordinary differential equation

$$(2) \quad \frac{df(z, t)}{dt} = \frac{2}{f(z, t) - \lambda(t)}, \quad f(z, 0) = z, \quad z \in \mathbb{H}.$$

The driving function $\lambda(t)$ is continuous and real-valued,

$$(3) \quad \lambda(t) = f(\gamma(t), t), \quad \gamma(t) = f^{-1}(\lambda(t), t).$$

Conversely, the Löwner equation (2) has a solution $f(z, t)$ for any given continuous real-valued driving function $\lambda(t)$.

It is known [10], [6] that if $\lambda(t)$ in (2) belongs to the Lipschitz class of order $1/2$ and $\|\lambda\|_{1/2} < 4$, then solutions $f(z, t)$ to (2) map $D(t)$ onto \mathbb{H} where $\gamma(t)$ is a Jordan quasisymmetric curve which is non-tangential to \mathbb{R} . Conversely, if $f(z, t)$ is

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a mapping from a slit domain $D(t)$ with a Jordan quasisymmetric slit $\gamma(t)$ which is non-tangential to \mathbb{R} , then $\lambda \in \text{Lip}(1/2)$. Note that Kufarev [5] proposed a counterexample of the non-slit mapping for the *radial* Löwner equation in the disk. For the chordal Löwner equation, Kufarev's example corresponds to $\lambda(t) = 3\sqrt{2}\sqrt{1-t}$.

Point out important papers [4] and [7] describing solutions to the chordal Löwner equation (2). The authors of [4] studied partial cases of $\lambda(t)$ which admit integrating of (2) in quadratures. Lind, Marshall and Rohde [7] examined tangential and non-tangential self-intersections of $\gamma(t)$ in \mathbb{H} for $\lambda(t) = 4\sqrt{1-t}$. They proved a form of stability of the non-tangential self-intersection of $\lambda(t) = k\sqrt{1-t}$ for $k > 4$ and many other interesting properties.

The results of Marshall and Rohde [10] imply that if $D(t)$ omits an arc $\gamma(t)$ tangential to \mathbb{R} , then the corresponding function $f(z, t)$ is generated by (2) with $\lambda(t) \in \text{Lip } \alpha$, $\alpha < 1/2$. Prokhorov and Vasil'ev [11] showed that a circular arc $\gamma(t)$ tangential to \mathbb{R} equals $f^{-1}(\lambda(t), t)$ for $f(z, t)$ generated by $\lambda(t) \in \text{Lip}(1/3)$.

Notice that the original version of the chordal Löwner equation differs from (2) by the multiplier (-1) in its right-hand side. The relation between the two versions looks like changing time t by $(-t)$. This is not a coincidence because, generally, putting $\lambda_1(-t) := \lambda(T - t)$ for a constant $T > t$ and solving Löwner's equation for both $f(z, T)$ with $\lambda(t)$ and $f(z, -T)$ with $\lambda_1(-t)$ we obtain the equality $f(z, -T) = f^{-1}(w, T)$.

The Löwner equation (2) continually generates singular points of $f(z, t)$ that are mapped by $f(z, t)$ onto the points $\lambda(t)$ in the w -plane when $f(z, t)$ are slit mappings. That is why the curve $\gamma(t)$ is called the trace of the Löwner evolution or the line of singularities, see [4]. Evidently, having an explicit solution $f(z, t)$ to (2) we obtain the line of singularities by (3). But this is a relatively rare case. However, it is possible to find singular solutions to (2) without formulas for $f(z, t)$. This is a way to draw a geometrical characteristic for solutions to the Löwner equation in the cases when $f(z, t)$ is not given explicitly.

The integrability cases of (2) are invariant under certain transformations of $\lambda(t)$ which mean that $\gamma(t)$ is transformed correspondingly. Thus $\lambda(t) \rightarrow \lambda(t) + b$, $b \in \mathbb{R}$, is compensated by $f(z, t) \rightarrow f(z - b, t) + b$, and $t \rightarrow \alpha^2 t$, $\alpha > 0$, is compensated by $\lambda(t) \rightarrow (1/\alpha)\lambda(\alpha^2 t)$ and the scaling $f(z, t) \rightarrow (1/\alpha)f(\alpha z, \alpha^2 t)$. Therefore, assume without loss of generality that $\lambda(0) = 0$ which is equivalent to $\gamma(0) = 0$.

This article is focused on the asymptotics for singular solutions $f(0, t)$, $t \rightarrow +0$, in the case $\lambda(t) = \sqrt[3]{t} \in \text{Lip}(1/3)$, that is

$$(4) \quad \frac{df(z, t)}{dt} = \frac{2}{f(z, t) - \sqrt[3]{t}}, \quad f(z, 0) = z, \quad \text{Im } z \geq 0.$$

For real $z \neq 0$, solutions $f(z, t)$ to (4) locally exist, $f(z, t)$ increases with t for $z > 0$, and $f(z, t)$ decreases with t for $z < 0$. Singular solutions $f^s(0, t)$ to (4) are not unique. We will show that there are exactly two of them, the *upper* singular solution $f^+(0, t)$ determined as

$$(5) \quad f^+(0, t) := \inf_{z > 0} f(z, t),$$

and the *lower* singular solution $f^-(0, t)$ determined as

$$(6) \quad f^-(0, t) := \sup_{z < 0} f(z, t).$$

Both $f^-(0, t)$ and $f^+(0, t)$ are continuous for $t \geq 0$ small enough and satisfy (4) for $t > 0$. Besides, $f^-(0, t)$ is strictly decreasing, $f^+(0, t)$ is strictly increasing, and $f^-(0, t) < \sqrt[3]{t} < f^+(0, t)$ for $t > 0$.

The driving function $\lambda(t) = \sqrt[3]{t}$ is chosen as a typical function of the Lipschitz class $\text{Lip}(1/3)$. We do not try to cover the most general case but hope that the model function serves a demonstration for a wider class.

In Section 2 we consider holomorphic solutions to (4) represented by power series and give asymptotics to the radius of convergence of the series.

In Section 3 the series expansions for singular solutions to (4) are derived. It is shown that a disposition of values of different singular solutions is monotonic.

The results of Section 3 are applied in Section 4 to show that solutions to the Löwner equation map slit domains onto the upper half-plane. The slit is a C^1 -curve which is tangential to \mathbb{R} .

2. REPRESENTATION OF HOLOMORPHIC SOLUTIONS

Change variables $\sqrt[3]{t} = \tau$ in (4) and consider the ordinary differential equation (4) as an analytic differential equation having holomorphic solutions. Describe an asymptotic representation of holomorphic solutions in the following lemma.

Lemma 1. *For $\epsilon > 0$, let*

$$(7) \quad f(\epsilon, t) = \epsilon + \sum_{n=1}^{\infty} a_n(\epsilon) t^{n/3}$$

be a solution of equation (4) holomorphic with respect to $\tau = \sqrt[3]{t}$. Then the series in (7) converges for

$$(8) \quad |t| \leq \epsilon^3 + o(\epsilon^3), \quad \epsilon \rightarrow +0.$$

Proof. Denote $t = \tau^3$, and $g(\epsilon, \tau) := f(\epsilon, \tau^3)$. Transform equation (4) to a differential equation for $g(\epsilon, \tau)$,

$$(9) \quad \frac{dg}{d\tau} = \frac{6\tau^2}{g - \tau},$$

with the initial data $g|_{\tau=0} = \epsilon$. Equation (9) can be regarded as an analytic differential equation $g' = w(g, \tau)$ in a neighborhood of $(g_0, \tau_0) = (\epsilon, 0)$. The Cauchy problem for equation (9) has a holomorphic solution

$$g(\epsilon, \tau) = \epsilon + \sum_{n=1}^{\infty} a_n(\epsilon) \tau^n,$$

where the series converges for $|\tau| < R(\epsilon)$.

Estimate the convergence radius $R(\epsilon)$ according to the Cauchy theorem, see, e.g., [2, p.10]: if the right-hand side $w(g, \tau)$ in (9) is holomorphic on a product of the closed disks $|g - \epsilon| \leq \rho_1$ and $|\tau| \leq r_1$, and satisfies there $|w(g, \tau)| \leq M$, then the

series $\sum_{n=1}^{\infty} a_n(\epsilon)\tau^n$ representing the solution $g(\epsilon, \tau)$ of equation (9) converges in the disk

$$|\tau| < R(\epsilon) = r_1 \left(1 - \exp \left\{ -\frac{\rho_1}{2Mr_1} \right\} \right).$$

The above Cauchy theorem is true for

$$\rho_1 + r_1 < \epsilon, \quad \text{and} \quad M = \frac{6r_1^2}{\epsilon - (\rho_1 + r_1)}.$$

This implies that for $\rho_1 + r_1 = \epsilon - \delta$, $\delta > 0$,

$$R(\epsilon) = r_1 \left(1 - \exp \left\{ -\frac{\epsilon - \delta - r_1}{12r_1^2} \delta \right\} \right).$$

So $R(\epsilon)$ depends on δ and r_1 . Maximum of R with respect to δ is obtained for $\delta = (\epsilon - r_1)/2$. Hence, this maximum is equal to

$$(10) \quad R_1(\epsilon) = r_1 \left(1 - \exp \left\{ -\frac{(\epsilon - r_1)^2}{48r_1^3} \right\} \right),$$

where $R_1(\epsilon)$ depends on r_1 . Let us find a maximum of R_1 with respect to $r_1 \in (0, \epsilon)$. Notice that R_1 vanishes for $r_1 = 0$ and $r_1 = \epsilon$. Therefore the maximum of R_1 is attained for a certain root $r_1 = r_1(\epsilon) \in (0, \epsilon)$ of the derivative of R_1 with respect to r_1 . To simplify the calculations we put $r_1(\epsilon) = \epsilon c(\epsilon)$, $0 < c(\epsilon) < 1$. Now the derivative of R_1 vanishes for $c(\epsilon)$ satisfying

$$(11) \quad 1 - \exp \left\{ -\frac{(1-c)^2}{48\epsilon c^3} \right\} \left(1 + \frac{(1-c)(3-c)}{48\epsilon c^3} \right) = 0.$$

Choose a sequence $\{\epsilon_n\}_{n=1}^{\infty}$ of positive numbers, $\lim_{n \rightarrow \infty} \epsilon_n = 0$, such that $c(\epsilon_n)$ converge to c_0 as $n \rightarrow \infty$. Suppose that $c_0 < 1$. Then

$$\exp \left\{ -\frac{(1-c(\epsilon_n))^2}{48\epsilon_n c^3(\epsilon_n)} \right\} \left(1 + \frac{(1-c(\epsilon_n))(3-c(\epsilon_n))}{48\epsilon_n c^3(\epsilon_n)} \right) < 1$$

for n large enough. Therefore $c(\epsilon_n)$ is not a root of equation (11) for $\epsilon = \epsilon_n$ and n large enough. This contradiction claims that $c_0 = 1$ for every sequence $\{\epsilon_n > 0\}_{n=1}^{\infty}$ tending to 0 with $\lim_{n \rightarrow \infty} c(\epsilon_n) = c_0$. So we proved that $c(\epsilon) \rightarrow 1$ as $\epsilon \rightarrow +0$.

Consequently, the maximum of R_1 with respect to r_1 is attained for $r_1(\epsilon) = \epsilon c(\epsilon) = \epsilon(1 + o(1))$ as $\epsilon \rightarrow +0$. Let $R_2 = R_2(\epsilon)$ denote the maximum of R_1 with respect to r_1 . It follows from (10) that

$$(12) \quad R_2(\epsilon) = r_1(\epsilon) \left(1 - \exp \left\{ -\frac{(\epsilon - r_1(\epsilon))^2}{48r_1^3(\epsilon)} \right\} \right) = \epsilon c(\epsilon) \left(1 - \exp \left\{ -\frac{(1-c(\epsilon))^2}{48\epsilon c^3(\epsilon)} \right\} \right).$$

Examine how fast does $c(\epsilon)$ tends to 1 as $\epsilon \rightarrow +0$. Choose a sequence $\{\epsilon_n > 0\}_{n=1}^{\infty}$, $\lim_{n \rightarrow \infty} \epsilon_n = 0$, such that the sequence $(1 - c(\epsilon_n))^2/\epsilon_n$ converges to a non-negative number or to ∞ . Denote

$$l := \lim_{n \rightarrow \infty} \frac{(1 - c(\epsilon_n))^2}{\epsilon_n}, \quad 0 \leq l \leq \infty.$$

If $0 < l < \infty$, then $(1 - c(\epsilon_n))/\epsilon_n$ tends to ∞ , and equation (11) with $\epsilon = \epsilon_n$ has no roots for n large enough.

If $l = 0$, then, according to (11), $\lim_{n \rightarrow \infty} (1 - c(\epsilon_n))/\epsilon_n = 0$, and

$$\begin{aligned} & \exp \left\{ -\frac{(1 - c(\epsilon_n))^2}{48\epsilon_n c^3(\epsilon_n)} \right\} \left(1 + \frac{(1 - c(\epsilon_n))(3 - c(\epsilon_n))}{48\epsilon_n c^3(\epsilon_n)} \right) = \\ & \left(1 - \frac{(1 - c(\epsilon_n))^2}{48\epsilon_n c^3(\epsilon_n)} + o \left(\frac{(1 - c(\epsilon_n))^2}{\epsilon_n} \right) \right) \left(1 + \frac{(1 - c(\epsilon_n))(3 - c(\epsilon_n))}{48\epsilon_n c^3(\epsilon_n)} \right) = \\ & 1 + \frac{1 - c(\epsilon_n)}{24\epsilon_n} + o \left(\frac{1 - c(\epsilon_n)}{\epsilon_n} \right). \end{aligned}$$

This implies again that equation (11) with $\epsilon = \epsilon_n$ has no roots for n large enough.

Thus the only possible case is $l = \infty$ for all sequences $\{\epsilon_n > 0\}_{n=1}^{\infty}$ converging to 0. It follows from (12) that

$$(13) \quad R_2(\epsilon) = \max_{0 < r_1(\epsilon) < \epsilon} R_1(\epsilon) = \epsilon + o(\epsilon).$$

In other words, the series representing $g(\epsilon, \tau)$ converges for $|\tau| < \epsilon + o(\epsilon)$. Hence the series (7) converges for $|t| < \tau^3 = (\epsilon + o(\epsilon))^3$ which implies the statement of Lemma 1 with (8) and completes the proof. \square

To formulate the next lemma let us introduce certain denotations. For $\epsilon > 0$, set

$$(14) \quad a_1 = 0, \quad a_2 = 0, \quad a_k = \frac{6}{k\epsilon^{k-2}}, \quad k = 3, 4, 5,$$

and

$$(15) \quad a_n = \frac{1}{n\epsilon} \left[(n-1)a_{n-1} - \sum_{k=3}^{n-3} (n-k)a_{n-k}a_k \right], \quad n \geq 6.$$

Lemma 2. *For $\epsilon > 0$, let $f(\epsilon, t)$ given by (7) be a solution of equation (4). Then coefficients $a_n(\epsilon)$, $n \geq 1$, satisfy equations (14) and (15).*

Proof. The function $g(\epsilon, \tau) = f(\epsilon, \tau^3)$ solves equation (9) and satisfies

$$\frac{dg}{d\tau} = \sum_{n=1}^{\infty} n a_n(\epsilon) \tau^{n-1}.$$

From here and (9) we have

$$(16) \quad \sum_{n=1}^{\infty} n a_n(\epsilon) \tau^{n-1} \left[\epsilon - \tau + \sum_{n=1}^{\infty} a_n(\epsilon) \tau^n \right] = 6\tau^2.$$

Equate coefficients at the same powers in both sides of (16) and obtain equations (14) and (15). By Lemma 1 the series $\sum_{n=1}^{\infty} a_n(\epsilon) \tau^n$ converges if $|\tau| \leq \epsilon + o(\epsilon)$, $\epsilon \rightarrow +0$. The latter condition is equivalent to $\epsilon \geq |\tau| + o(|\tau|)$, $\tau \rightarrow 0$. This completes the proof. \square

Remark 1. Evidently, a similar conclusion with the same formulas (14) and (15) is true for $\epsilon < 0$. The convergence radius also is not less than $|\epsilon| + o(|\epsilon|)$, $\epsilon \rightarrow -0$, which gives that $|\epsilon| \geq |\tau| + o(|\tau|)$, $\tau \rightarrow 0$.

3. REPRESENTATION OF SINGULAR SOLUTIONS

The right-hand side $w(g, \tau)$ of the differential equation $g' = w(g, \tau)$ in (9) is rational. The Cauchy problem (9) has holomorphic solutions in a neighborhood of every point (g_0, τ_0) where $w(g, \tau)$ is holomorphic. If (g_0, τ_0) is a moving singular point of $w(g, \tau)$, then equation (9) with the initial data $g|_{\tau=\tau_0} = g_0$ has a singular solution expanded in powers of $(\tau - \tau_0)^{1/m}$, $m \in \mathbb{N}$, see, e.g., [2, p.33].

Let $g(z, \tau)$ be a holomorphic solution of (9) with the initial data $g|_{\tau=0} = z$, $z \neq 0$, in a neighborhood of $(z, 0)$. For τ close to 0, the function $g(z, \tau)$ is holomorphic with respect to z outside a bounded set K_τ containing the origin.

For $\tau = 0$, the point $(g_0, \tau_0) = (0, 0)$ is a moving singular point of (9). Let

$$(17) \quad g^s(0, \tau) = \sum_{n=1}^{\infty} a_{n/m} \tau^{n/m}$$

be a singular solution to (9). Note that g^s is not necessarily unique. It depends on the path along which z approaches to 0, $z \notin K_\tau$. Substitute (17) into (9) and see that

$$(18) \quad \sum_{n=1}^{\infty} \frac{na_{n/m} \tau^{n/m-1}}{m} \left(\sum_{n=1}^{\infty} a_{n/m} \tau^{n/m} - \tau \right) = 6\tau^2.$$

Equating coefficients at the same powers in both sides of (18) obtain that $m = 1$ and

$$(19) \quad a_1(a_1 - 1) = 0.$$

This equation gives two possible values $a_1 = 1$ and $a_1 = 0$ to two singular solutions $g^+(0, \tau)$ and $g^-(0, \tau)$. In both cases equation (18) implies recurrent formulas for coefficients a_n^+ and a_n^- of $g^+(0, \tau)$ and $g^-(0, \tau)$ respectively,

$$(20) \quad a_1^+ = 1, \quad a_2^+ = 6, \quad a_n^+ = - \sum_{k=2}^{n-1} k a_k^+ a_{n+1-k}^+, \quad n \geq 3,$$

$$(21) \quad a_1^- = 0, \quad a_2^- = -3, \quad a_n^- = \frac{1}{n} \sum_{k=2}^{n-1} k a_k^- a_{n+1-k}^-, \quad n \geq 3,$$

Thus we have proved the following theorem.

Theorem 1. To $t = 0$ there correspond the two singular solutions $f^+(0, t)$ and $f^-(0, t)$ to equation (4),

$$f^+(0, t) = \sum_{n=1}^{\infty} a_n^+ t^{n/3}, \quad f^-(0, t) = \sum_{n=1}^{\infty} a_n^- t^{n/3},$$

where the coefficients a_n^+ , a_n^- , $n \geq 1$, satisfy equations (20) and (21).

Remark 2. Since $f^+(0, t) = \sqrt[3]{t} + 6\sqrt[3]{t^2} + o(\sqrt[3]{t^2})$ and $f^-(0, t) = -3\sqrt[3]{t^2} + o(\sqrt[3]{t^2})$ as $t \rightarrow 0$, the inequality

$$f^-(0, t) < \sqrt[3]{t} < f^+(0, t)$$

holds for all $t > 0$ small enough.

Remark 3. Expansions (17) for $g^+(0, \tau)$ and $g^-(0, \tau)$ with coefficients given by (20) and (21) show that $\tau = 0$ is a removable singular point for $g(0, \tau)$.

Theorem 1 represents the singular solutions of the Löwner equation at the initial moment $t = 0$. Pose the problem to find all other singular solutions which appear at $t > 0$.

For $t_0 > 0$, there is a hull $K_{t_0} \subset \mathbb{H}$ such that $f(\cdot, t_0)$ maps $\mathbb{H} \setminus K_{t_0}$ onto \mathbb{H} . We refer to [7] for definitions and more details. The hull K_{t_0} is driven by $\sqrt[3]{t}$. The function $f(\cdot, t_0)$ is extended continuously onto the set of prime ends on $\partial(\mathbb{H} \setminus K_{t_0})$ and maps this set onto \mathbb{R} . One of the prime ends is mapped on $\sqrt[3]{t_0}$. Let $z := \gamma(t_0)$ represent this prime end. As soon as $f(\gamma(t_0), t_0) = \sqrt[3]{t_0}$, the function $f(\gamma(t_0), t)$, $t \geq t_0$, is a singular solution to equation (4). Similarly to Theorem 1, $f(\gamma(t_0), t)$ is not necessarily unique. It depends on the path along which z approaches to $\gamma(t_0)$, $z \neq K_t$.

According to [2, p.33] $f(\gamma(t_0), t)$ is expanded in series with powers $(t - t_0)^{n/m}$, $m \in \mathbb{N}$,

$$(22) \quad f(\gamma(t_0), t) = \sqrt[3]{t_0} + \sum_{n=1}^{\infty} b_{n/m} (t - t_0)^{n/m}.$$

Substitute (22) into (4) and see that

$$(23) \quad \sum_{n=1}^{\infty} \frac{nb_{n/m}(t - t_0)^{n/m-1}}{m} \times \left(\sum_{n=1}^{\infty} b_{n/m}(t - t_0)^{n/m} - \sum_{n=1}^{\infty} \frac{(-1)^{n-1} 2 \cdot 5 \dots (3n-4)}{n!} \frac{(t - t_0)^n}{(3t_0)^n} \right) = 2.$$

Equating coefficients at the same powers in both sides of (23) obtain that $m = 2$ and

$$(24) \quad (b_{1/2})^2 = 4.$$

This equation gives two possible values $b_{1/2} = 2$ and $b_{1/2} = -2$ to two singular solutions $f^+(\gamma(t_0), t)$ and $f^-(\gamma(t_0), t)$. In both cases equation (23) implies recurrent formulas for coefficients $b_{n/2}^+$ and $b_{n/2}^-$ of $f^+(\gamma(t_0), t)$ and $f^-(\gamma(t_0), t)$ respectively,

$$(25) \quad b_{1/2}^+ = 2, \quad b_{n/2}^+ = \frac{1}{n+1} \left(c_{n/2} - \frac{1}{2} \sum_{k=2}^{n-1} k b_{k/2}^+ (b_{(n+1-k)/2}^+ - c_{(n+1-k)/2}) \right), \quad n \geq 2,$$

(26)

$$b_{1/2}^- = -2, \quad b_{n/2}^- = \frac{1}{n+1} \left(c_{n/2} + \frac{1}{2} \sum_{k=2}^{n-1} k b_{k/2}^- (b_{(n+1-k)/2}^- - c_{(n+1-k)/2}) \right), \quad n \geq 2,$$

where

$$(27) \quad c_{(2k-1)/2} = 0, \quad c_k = \frac{(-1)^{k-1} 2 \cdot 5 \dots (3k-4)}{3^k t_0^{k-1/3} k!}, \quad k = 1, 2, \dots$$

Thus we have proved the following theorem.

Theorem 2. *To $t = t_0 > 0$ there correspond the two singular solutions $f^+(\gamma(t_0), t)$ and $f^-(\gamma(t_0), t)$ to equation (4),*

$$f^+(\gamma(t_0), t) = \sqrt[3]{t_0} + \sum_{n=1}^{\infty} b_{n/2}^+ (t - t_0)^{n/2}, \quad f^-(\gamma(t_0), t) = \sqrt[3]{t_0} + \sum_{n=1}^{\infty} b_{n/2}^- (t - t_0)^{n/2},$$

where the coefficients $b_{n/2}^+$ and $b_{n/2}^-$, $n \geq 1$, satisfy equations (25), (26) and (27).

Remark 4. *Since*

$$f^+(\gamma(t_0), t) = \sqrt[3]{t_0} + 2\sqrt{t - t_0} + o(\sqrt{t - t_0}), \quad f^-(\gamma(t_0), t) = \sqrt[3]{t_0} - 2\sqrt{t - t_0} + o(\sqrt{t - t_0}),$$

$$\sqrt[3]{t} = \sqrt[3]{t_0} + \frac{1}{3t_0}(t - t_0) + o(t - t_0), \quad t \rightarrow t_0 + 0,$$

the inequality

$$f^-(\gamma(t_0), t) < \sqrt[3]{t} < f^+(\gamma(t_0), t)$$

holds for all $t > t_0$ close to t_0 .

Let us connect Remarks 2 and 4 by additional inequalities characterizing relations between the singular solutions.

Theorem 3. *For $t > 0$ small enough and $0 < t_0 < t$, the following inequalities*

$$f^-(0, t) < f^-(\gamma(t_0), t) < \sqrt[3]{t} < f^+(\gamma(t_0), t) < f^+(0, t)$$

hold.

Proof. To show that $f^+(\gamma(t_0), t) < f^+(0, t)$ let us subtract equations

$$\frac{df^+(0, t)}{dt} = \frac{2}{f^+(0, t) - \sqrt[3]{t}}, \quad f^+(0, 0) = 0,$$

$$\frac{df^+(\gamma(t_0), t)}{dt} = \frac{2}{f^+(\gamma(t_0), t) - \sqrt[3]{t}}, \quad f^+(\gamma(t_0), t_0) = \sqrt[3]{t_0},$$

and obtain

$$\frac{d(f^+(0, t) - f^+(\gamma(t_0), t))}{dt} = \frac{2(f^+(\gamma(t_0), t) - f^+(0, t))}{(f^+(0, t) - \sqrt[3]{t})(f^+(\gamma(t_0), t) - \sqrt[3]{t})},$$

which we write as

$$\frac{d \log(f^+(0, t) - f^+(\gamma(t_0), t))}{dt} = \frac{-2}{(f^+(0, t) - \sqrt[3]{t})(f^+(\gamma(t_0), t) - \sqrt[3]{t})}.$$

Suppose that $T > t_0$ is the smallest number for which $f^+(0, T) = f^+(\gamma(t_0), T)$. This implies that

$$(28) \quad \int_{t_0}^T \frac{dt}{(f^+(0, t) - \sqrt[3]{t})(f^+(\gamma(t_0), t) - \sqrt[3]{t})} = \infty.$$

To evaluate the integral in (28) we should study the behavior of $f^+(\gamma(t_0), t) - \sqrt[3]{t}$ with the help of differential equation

$$(29) \quad \frac{d(f^+(\gamma(t_0), t) - \sqrt[3]{t})}{dt} = \frac{2}{f^+(\gamma(t_0), t) - \sqrt[3]{t}} - \frac{1}{3\sqrt[3]{t^2}} = \frac{\sqrt[3]{t} + 6\sqrt[3]{t^2} - f^+(\gamma(t_0), t)}{3\sqrt[3]{t^2}(f^+(\gamma(t_0), t) - \sqrt[3]{t})}.$$

From (20) calculate that $a_3^+ = -72$. According to Theorem 1

$$f^+(0, t) = \sqrt[3]{t} + 6\sqrt[3]{t^2} - 72t + o(t), \quad t \rightarrow +0.$$

There exists a number $T' > 0$ such that for $0 < t < T'$, $\sqrt[3]{t} + 6\sqrt[3]{t^2} > f^+(0, t)$. Consequently, the right-hand side in (29) is positive for $0 < t < T'$. Note that T' does not depend on t_0 . The condition "t > 0 small enough" in Theorem 3 is understood from now as $0 < t < T'$. We see from (29) that for such t , $f^+(\gamma(t_0), t) - \sqrt[3]{t}$ is increasing with t , $t_0 < t < T < T'$. Therefore, the integral in the left-hand side of (28) is finite. The contradiction against (28) denies the existence of T with the prescribed properties which proves the third and the fourth inequalities in Theorem 3.

The rest of inequalities of Theorem 3 are proved similarly and even easier. To show that $f^-(\gamma(t_0), t) > f^-(0, t)$ let us subtract equations

$$\begin{aligned} \frac{df^-(0, t)}{dt} &= \frac{2}{f^-(0, t) - \sqrt[3]{t}}, & f^-(0, 0) &= 0, \\ \frac{df^-(\gamma(t_0), t)}{dt} &= \frac{2}{f^-(\gamma(t_0), t) - \sqrt[3]{t}}, & f^-(\gamma(t_0), t_0) &= \sqrt[3]{t_0}, \end{aligned}$$

and obtain

$$\frac{d(f^-(0, t) - f^-(\gamma(t_0), t))}{dt} = \frac{2(f^-(\gamma(t_0), t) - f^-(0, t))}{(f^-(0, t) - \sqrt[3]{t})(f^-(\gamma(t_0), t) - \sqrt[3]{t})},$$

which we write as

$$\frac{d \log(f^-(\gamma(t_0), t) - f^-(0, t))}{dt} = \frac{-2}{(f^-(0, t) - \sqrt[3]{t})(f^-(\gamma(t_0), t) - \sqrt[3]{t})}.$$

Suppose that $T > t_0$ is the smallest number for which $f^-(\gamma(t_0), T) = f^-(0, T)$. This implies that

$$(30) \quad \int_{t_0}^T \frac{dt}{(f^-(0, t) - \sqrt[3]{t})(f^-(\gamma(t_0), t) - \sqrt[3]{t})} = \infty.$$

To evaluate the integral in (30) we should study the behavior of $f^-(\gamma(t_0), t) - \sqrt[3]{t}$ with the help of differential equation

$$(31) \quad \frac{d(f^-(\gamma(t_0), t) - \sqrt[3]{t})}{dt} = \frac{2}{f^-(\gamma(t_0), t) - \sqrt[3]{t}} - \frac{1}{3\sqrt[3]{t^2}} = \frac{\sqrt[3]{t} + 6\sqrt[3]{t^2} - f^-(\gamma(t_0), t)}{3\sqrt[3]{t^2}(f^-(\gamma(t_0), t) - \sqrt[3]{t})}.$$

According to Theorem 1

$$f^-(0, t) = -3\sqrt[3]{t^2} + o(\sqrt[3]{t^2}), \quad t \rightarrow +0.$$

There exists a number $T'' > 0$ such that for $0 < t < T''$, $\sqrt[3]{t} + 6\sqrt[3]{t^2} > f^-(0, t)$. Consequently, the right-hand side in (31) is positive for $0 < t < T''$. We see from (31) that for such t , $f^-(0, t) - \sqrt[3]{t}$ is decreasing with t , $t_0 < t < T < T''$. Therefore, the integral in the left-hand side of (30) is finite. The contradiction against (30) denies the existence of T with the prescribed properties which completes the proof. \square

The sense of Theorem 3 is in existence of an universal neighborhood of $t = 0$ where the declared inequalities are true while Remark 4 states existence of neighborhoods depending on t_0 .

Compare equations (19) and (24) which give the main terms in asymptotics for singular solutions $f^\pm(0, t)$ and $f^\pm(\gamma(t_0), t)$. They reflect different kinds of singularities at $t = 0$ and $t = t_0 > 0$, the first corresponds to a circular arc tangential to \mathbb{R} [11], the second corresponds to results in [3].

Add and complete the inequalities of Theorem 3 by the following statements demonstrating a monotonic disposition of values of different singular solutions.

Theorem 4. *For $t > 0$ small enough and $0 < t_1 < t_0 < t$, the following inequalities*

$$f^-(\gamma(t_1), t) < f^-(\gamma(t_0), t), \quad f^+(\gamma(t_0), t) < f^+(\gamma(t_1), t)$$

hold.

Proof. Similarly to Theorem 3 let us subtract equations

$$\begin{aligned} \frac{df^+(\gamma(t_1), t)}{dt} &= \frac{2}{f^+(\gamma(t_1), t) - \sqrt[3]{t}}, & f^+(\gamma(t_1), t_1) &= \sqrt[3]{t_1}, \\ \frac{df^+(\gamma(t_0), t)}{dt} &= \frac{2}{f^+(\gamma(t_0), t) - \sqrt[3]{t}}, & f^+(\gamma(t_0), t_0) &= \sqrt[3]{t_0}, \end{aligned}$$

and obtain

$$\frac{d(f^+(\gamma(t_1), t) - f^+(\gamma(t_0), t))}{dt} = \frac{2(f^+(\gamma(t_0), t) - f^+(\gamma(t_1), t))}{(f^+(\gamma(t_1), t) - \sqrt[3]{t})(f^+(\gamma(t_0), t) - \sqrt[3]{t})},$$

which we write as

$$\frac{d \log(f^+(\gamma(t_1), t) - f^+(\gamma(t_0), t))}{dt} = \frac{-2}{(f^+(\gamma(t_1), t) - \sqrt[3]{t})(f^+(\gamma(t_0), t) - \sqrt[3]{t})}.$$

Suppose that $T > t_0$ is the smallest number for which $f^+(\gamma(t_1), T) = f^+(\gamma(t_0), T)$. This implies that

$$(32) \quad \int_{t_0}^T \frac{dt}{(f^+(\gamma(t_1), t) - \sqrt[3]{t})(f^+(\gamma(t_0), t) - \sqrt[3]{t})} = \infty.$$

To evaluate the integral in (32) apply to (29) and obtain that there exists a number $T' > 0$ such that for $0 < t < T'$, $f^+(\gamma(t_0), t) - \sqrt[3]{t}$ is increasing with t , $t_0 < t < T < T'$. Therefore, the integral in the left-hand side of (32) is finite. The contradiction against (32) denies the existence of T with the prescribed properties which proves the second inequality of Theorem 4.

To prove the first inequality of Theorem 4 let us subtract equations

$$\frac{df^-(\gamma(t_1), t)}{dt} = \frac{2}{f^-(\gamma(t_1), t) - \sqrt[3]{t}}, \quad f^-(\gamma(t_1), t_1) = \sqrt[3]{t_1},$$

$$\frac{df^-(\gamma(t_0), t)}{dt} = \frac{2}{f^-(\gamma(t_0), t) - \sqrt[3]{t}}, \quad f^-(\gamma(t_0), t_0) = \sqrt[3]{t_0},$$

and obtain after dividing by $f^-(\gamma(t_1), t) - f^-(\gamma(t_0), t)$

$$\frac{d \log(f^-(\gamma(t_0), t) - f^-(\gamma(t_1), t))}{dt} = \frac{-2}{(f^-(\gamma(t_1), t) - \sqrt[3]{t})(f^-(\gamma(t_0), t) - \sqrt[3]{t})}.$$

Suppose that $T > t_0$ is the smallest number for which $f^-(\gamma(t_0), T) = f^-(\gamma(t_1), T)$. This implies that

$$(33) \quad \int_{t_0}^T \frac{dt}{(f^-(\gamma(t_1), t) - \sqrt[3]{t})(f^-(\gamma(t_0), t) - \sqrt[3]{t})} = \infty.$$

To evaluate the integral in (33) we apply to (31) and obtain that $\sqrt[3]{t} + 6\sqrt[3]{t^2} > \sqrt[3]{t} > f^-(0, t)$. Consequently, the right-hand side in (31) is positive and we see that $f^-(0, t) - \sqrt[3]{t}$ is decreasing with t , $t_0 < t < T$. Therefore, the integral in the left-hand side of (33) is finite. The contradiction against (33) denies the existence of T with the prescribed properties which completes the proof. \square

4. MAPPING FROM A SLIT DOMAIN

Show that $f(z, t)$ is a mapping from a slit domain $D(t) = \mathbb{H} \setminus \gamma(t)$.

Theorem 5. *Let $f(z, t)$ be a solution to the Löwner equation (4). Then $f(\cdot, t)$ maps $D(t) = \mathbb{H} \setminus \gamma(t)$ onto \mathbb{H} for $t > 0$ small enough where $\gamma(t)$ is a curve in \mathbb{H} emanating from the origin.*

Proof. Theorems 3 and 4 describe the structure of the pre-image of \mathbb{H} under $f(\cdot, t)$. All the singular solutions $f^\pm(0, t)$, $f^\pm(\gamma(t_0), t)$, $0 < t_0 < t < T'$, are real-valued and satisfy the inequalities of Theorems 3 and 4. So the segment $I = [f^-(0, t), f^+(0, t)]$ consists of points $f^-(\gamma(\tau), t)$, $0 \leq \tau < t$, to the left from the point $\sqrt[3]{\tau}$ inside I , and of points $f^+(\gamma(\tau), t)$, $0 \leq \tau < t$, to the right from $\sqrt[3]{\tau}$. All these points $f^\pm(\gamma(\tau), t)$ belong to the boundary $\mathbb{R} = \partial\mathbb{H}$. This means that all the points $\gamma(\tau)$, $0 \leq \tau < t$, belong to the boundary $\partial(\mathbb{H} \setminus K_t)$ of $\mathbb{H} \setminus K_t$. Moreover, every point $\gamma(\tau)$ except for the tip determines exactly two prime ends corresponding to $f^+(\gamma(\tau), t)$ and $f^-(\gamma(\tau), t)$. Evidently, $\gamma(\tau)$ is continuous on $[0, t]$. This proves that $\gamma(\tau)$ represents a curve $\gamma := K_t$ with prime ends corresponding to points on different sides of γ and complete the proof. \square

Remark 5. *In the text of this article we treated $f^\pm(0, t)$ as singular solutions to (4) appearing at $t = 0$, except for formulas (5) and (6) giving another definitions. Besides its own sense, Theorem 5 proved that both definitions of $f^\pm(0, t)$ are equivalent.*

Theorem 5 is of principal character. Indeed, the fact that $f(z, t)$ is a mapping from a slit domain for $t > 0$ small enough is extended to arbitrary $t > 0$ by standard means.

Theorem 6. *Let $f(z, t)$ be a solution to the Löwner equation (4). Then $f(\cdot, t)$ maps $D(t) = \mathbb{H} \setminus \gamma(t)$ onto \mathbb{H} for all $t > 0$ where $\gamma(t)$ is a C^1 -curve, except probably for the point $\gamma(0) = 0$.*

Proof. Theorem 5 states that $f(\cdot, t)$ maps $\mathbb{H} \setminus \gamma(t)$ onto \mathbb{H} for a curve $\gamma(t)$ and $t > 0$ small enough.

Fix $t_0 > 0$ from this neighborhood of $t = 0$. Denote $g(w, t) = f^{-1}(w, t)$ an inverse of $f(z, t)$, and $h(w, t) := f(g(w, t_0), t)$, $t \geq t_0$. The arc $\gamma[t_0, t] := K_t \setminus K_{t_0}$ is mapped by $f(z, t_0)$ onto a curve $\gamma_1(t)$ in \mathbb{H} emanating from $\sqrt[3]{t_0} \in \mathbb{R}$. So the function $h(w, t)$ is well defined on $\mathbb{H} \setminus \gamma_1(t_0)$, $t \geq t_0$. Expand $h(w, t)$ near infinity,

$$h(w, t) = g(w, t_0) + \frac{2t}{g(w, t_0)} + O\left(\frac{1}{g^2(w, t_0)}\right) = w + \frac{2(t - t_0)}{w} + O\left(\frac{1}{w^2}\right).$$

Such expansion satisfies (1) after changing variables $t \rightarrow t - t_0$. The function $h(w, t)$ satisfies the differential equation

$$\frac{dh(w, t)}{dt} = \frac{2}{h(w, t) - \sqrt[3]{t}}, \quad h(w, t_0) = w, \quad w \in \mathbb{H}.$$

This equation becomes the Löwner differential equation if $t_1 := t - t_0$, $h_1(w, t_1) := h(w, t_0 + t_1)$,

$$(34) \quad \frac{dh_1(w, t_1)}{dt_1} = \frac{2}{h_1(w, t_1) - \sqrt[3]{t_1 + t_0}}, \quad h_1(w, 0) = w, \quad w \in \mathbb{H}.$$

The driving function $\lambda(t_1) = \sqrt[3]{t_1 + t_0}$ in (34) is analytic for $t_1 \geq 0$. It is known [1, p.59] that under this condition $h_1(w, t_1)$ maps $\mathbb{H} \setminus \gamma_1$ onto \mathbb{H} where γ_1 is a C^1 -curve in \mathbb{H} emanating from $\lambda(0) = \sqrt[3]{t_0}$. The same does the function $h(w, t)$.

Go back to $f(z, t) = h(f(z, t_0), t)$ and see that $f(z, t)$ maps $\mathbb{H} \setminus \gamma(t)$ onto \mathbb{H} , $\gamma(t) = \gamma[0, t_0] \cup \gamma[t_0, t]$, and $\gamma[t_0, t]$ is a C^1 -curve. Tending t_0 to 0 we prove that $\gamma(t)$ is a C^1 -curve, except probably for the point $\gamma(0) = 0$. This completes the proof. \square

Corollary 1. *Under the conditions of Theorem 6, the curve $\gamma(t)$ is tangential to \mathbb{R} at $t = 0$.*

Proof. It is known [10] that if a slit $\gamma(t)$ driven by a driving function $\lambda(t)$ in (4) is a quasiarc which meets \mathbb{R} at a nonzero angle, then $\lambda(t)$ belongs to the Lipschitz class $\text{Lip}(1/2)$. As soon as the conditions of Theorem 6 suppose that $\lambda(t) = \sqrt[3]{t} \in \text{Lip}(1/3)$ and has a nonvanishing norm, then the C^1 -curve $\gamma(t)$ driven by $\sqrt[3]{t}$ must be tangential to \mathbb{R} . \square

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