

Second Hankel determinant for a subclass of analytic bi-univalent functions defined by subordination

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Abstract: In this work with a different technique we obtain upper bounds of the functional $|a_2a_4 - a_3^2|$ for functions belonging to a comprehensive subclass of analytic bi-univalent functions, which is defined by subordinations in the open unit disk. Moreover, our results extend and improve some of the previously known ones.

Key words: Bi-univalent functions, Fekete–Szegő determinant, second Hankel determinant, differential subordination, Carathéodory functions

1. Introduction and preliminaries

Let \mathcal{A} be a class of analytic functions in the open unit disk $\mathbb{D} := \{z \in \mathbb{C} : |z| < 1\}$, of the form

$$f(z) = z + \sum_{n=2}^{\infty} a_n z^n, \quad z \in \mathbb{D}, \quad (1.1)$$

and let \mathcal{S} be the class of functions $f \in \mathcal{A}$ that are univalent in \mathbb{D} . It is well known that every function $f \in \mathcal{S}$ has an inverse f^{-1} , which is defined by

$$f^{-1}(f(z)) = z, \quad z \in \mathbb{D}, \quad \text{and} \quad f(f^{-1}(w)) = w \quad \left(|w| < r_0(f); r_0(f) \geq \frac{1}{4} \right),$$

with the power series expansion

$$g(w) := f^{-1}(w) = w - a_2 w^2 + (2a_2^2 - a_3) w^3 - (5a_2^3 - 5a_2 a_3 + a_4) w^4 + \dots \quad (1.2)$$

A function $f \in \mathcal{A}$ is said to be *bi-univalent in \mathbb{D}* if both f and f^{-1} are univalent in \mathbb{D} , and let Σ denote the class of bi-univalent functions in \mathbb{D} . Examples of functions in the class Σ are

$$\frac{z}{1-z}, \quad -\log(1-z), \quad \frac{1}{2} \log \left(\frac{1+z}{1-z} \right),$$

and so on. However, the familiar Koebe function is not a member of Σ [23].

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Lewin [18] investigated the class Σ of bi-univalent functions and showed that $|a_2| < 1.51$ for all the functions belonging to Σ . Recently, many researchers have introduced and investigated several interesting subclasses of the bi-univalent function class Σ and they have found nonsharp estimates on the first two Taylor–Maclaurin coefficients $|a_2|$ and $|a_3|$ (see, for example, [1, 9, 16, 17, 23, 25, 26, 29]).

The problem of estimating the coefficients $|a_n|$ with $n \geq 4$ is presumably still an open problem. Using the *Faber polynomial* expansions, several authors obtained coefficient estimates of $|a_n|$ for the functions belonging in different subclasses of bi-univalent functions (see, for example, [10–13, 30]). First, we will recall some definitions and lemmas that will be used in this work.

One of the important tools in the theory of univalent functions are the *Hankel determinants*, which are used, for example, in showing that a function of bounded characteristic in \mathbb{U} , that is, a function that is a ratio of two bounded analytic functions, with its Laurent series around the origin having integral coefficients, is rational [5].

In 1976, Noonan and Thomas [19] defined the q th *Hankel determinant* for integers $n \geq 1$ and $q \geq 1$ by

$$H_q(n) = \begin{vmatrix} a_n & a_{n+1} & \cdots & a_{n+q-1} \\ a_{n+1} & a_{n+2} & \cdots & a_{n+q} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n+q-1} & a_{n+q} & \cdots & a_{n+2q-2} \end{vmatrix} \quad (a_1 = 1).$$

Note that

$$H_2(1) = \begin{vmatrix} a_1 & a_2 \\ a_2 & a_3 \end{vmatrix} \quad \text{and} \quad H_2(2) = \begin{vmatrix} a_2 & a_3 \\ a_3 & a_4 \end{vmatrix}$$

where the Hankel determinants $H_2(1) = a_3 - a_2^2$ and $H_2(2) = a_2a_4 - a_3^2$ are well known as *Fekete–Szegő* and *second Hankel determinant* functionals, respectively. Furthermore, Fekete and Szegő [8] introduced the generalized functional $a_3 - \lambda a_2^2$, where λ is some real number, and recently, problems in this direction have been considered by several authors (see, for example, [2, 6, 15, 20–22, 27, 28]).

Definition 1.1 [7] *For two functions f and g , which are analytic in \mathbb{D} , we say that the function f is subordinate to g and write $f(z) \prec g(z)$ if there exists a Schwarz function w , that is, a function w analytic in \mathbb{D} with $w(0) = 0$ and $|w(z)| < 1$ in \mathbb{D} , such that $f(z) = g(w(z))$ for all $z \in \mathbb{D}$. In particular, if the function g is univalent in \mathbb{D} then $f \prec g$ if and only if $f(0) = g(0)$ and $f(\mathbb{D}) \subseteq g(\mathbb{D})$.*

Throughout this paper, we assume that the function φ is an analytic function with positive real part in the unit disk \mathbb{D} , satisfying $\varphi(0) = 1$, $\varphi'(0) > 0$, such that $\varphi(\mathbb{D})$ is symmetric with respect to the real axis. Such a function has the power series expansion of the form

$$\varphi(z) = 1 + B_1z + B_2z^2 + B_3z^3 + \cdots, \quad z \in \mathbb{D} \quad (B_1 > 0). \tag{1.3}$$

Definition 1.2 [3, 24] *A function $f \in \Sigma$ is said to be in the class $\mathcal{H}_\Sigma^\mu(\lambda, \varphi)$ if*

$$(1 - \lambda) \left(\frac{f(z)}{z} \right)^\mu + \lambda f'(z) \left(\frac{f(z)}{z} \right)^{\mu-1} \prec \varphi(z) \quad (\lambda \geq 1, \mu \geq 0),$$

and

$$(1 - \lambda) \left(\frac{g(w)}{w} \right)^\mu + \lambda g'(w) \left(\frac{g(w)}{w} \right)^{\mu-1} \prec \varphi(w) \quad (\lambda \geq 1, \mu \geq 0),$$

where the function $g = f^{-1}$ is given by (1.2) (all powers are the principal ones).

Lemma 1.3 [7, p. 190] *Let u be analytic function in the unit disk \mathbb{D} , with $u(0) = 0$, and $|u(z)| < 1$ for all $z \in \mathbb{D}$, with the power series expansion*

$$u(z) = \sum_{n=1}^{\infty} c_n z^n, \quad z \in \mathbb{D}.$$

Then $|c_n| \leq 1$ for all $n = 1, 2, 3, \dots$. Furthermore, $|c_n| = 1$ for some n ($n = 1, 2, 3, \dots$) if and only if $u(z) = e^{i\theta} z^n$, $\theta \in \mathbb{R}$.

Lemma 1.4 [14] *If $\psi(z) = \sum_{n=1}^{\infty} \psi_n z^n$, $z \in \mathbb{D}$, is a Schwarz function, then*

$$\begin{aligned} \psi_2 &= x(1 - \psi_1^2), \\ \psi_3 &= (1 - \psi_1^2)(1 - |x|^2)s - \psi_1(1 - \psi_1^2)x^2, \end{aligned}$$

for some x, s , with $|x| \leq 1$ and $|s| \leq 1$.

The object of the present paper is to determine the functional $|H_2(2)| = |a_2 a_4 - a_3^2|$ for functions belonging to a comprehensive subclass of analytic bi-univalent functions, which is defined by subordinations in the open unit disk. Furthermore, our results generalize and improve some of the previously known results.

2. The functional $|a_2 a_4 - a_3^2|$ for the class $\mathcal{H}_\Sigma^\mu(\lambda, \varphi)$

First we state our main results and two interesting special cases.

Theorem 2.1 *If the function $f \in \mathcal{H}_\Sigma^\mu(\lambda, \varphi)$ is given by (1.1), then*

$$|a_2 a_4 - a_3^2| \leq B_1(P + Q + R),$$

where

$$\begin{aligned} P &= \left| \frac{-(\mu^2 + 3\mu + 2) B_1^3}{6(\mu + \lambda)^4} + \frac{B_3}{(\mu + 3\lambda)(\mu + \lambda)} \right| + 2 \left(\frac{B_1^2}{4(\mu + \lambda)^2(\mu + 2\lambda)} \right. \\ &\quad \left. + \frac{|B_2|}{(\mu + 3\lambda)(\mu + \lambda)} \right) + \frac{2B_1}{2(\mu + 3\lambda)(\mu + \lambda)} + \frac{B_1}{(2\lambda + \mu)^2}, \\ Q &= 2 \left(\frac{B_1^2}{4(\mu + \lambda)^2(\mu + 2\lambda)} + \frac{|B_2|}{(\mu + 3\lambda)(\mu + \lambda)} \right) + \frac{2B_1}{2(\mu + 3\lambda)(\mu + \lambda)} + \frac{2B_1}{(2\lambda + \mu)^2}, \\ R &= \frac{B_1}{(2\lambda + \mu)^2}, \end{aligned} \tag{2.1}$$

and B_1, B_2, B_3 are given by (1.3).

If we take in Theorem 2.1 the function

$$\varphi(z) = \frac{1 + (1 - 2\beta)z}{1 - z} = 1 + 2(1 - \beta)z + 2(1 - \beta)z^2 + 2(1 - \beta)z^3 + \dots, \quad z \in \mathbb{D} \quad (0 \leq \beta < 1),$$

then we have the following special case:

Corollary 2.2 *If the function $f \in \mathcal{H}_\Sigma^\mu \left(\lambda, \frac{1 + (1 - 2\beta)z}{1 - z} \right)$, with $0 \leq \beta < 1$, is given by (1.1), then*

$$\begin{aligned} |a_2a_4 - a_3^2| \leq & 4(1 - \beta)^2 \left[\left| \frac{-2(\mu^2 + 3\mu + 2)(1 - \beta)^2}{3(\mu + \lambda)^4} + \frac{1}{(\mu + 3\lambda)(\mu + \lambda)} \right| \right. \\ & + \frac{2}{(\mu + 3\lambda)(\mu + \lambda)} + 4 \left(\frac{1 - \beta}{2(\mu + \lambda)^2(\mu + 2\lambda)} + \frac{1}{(\mu + 3\lambda)(\mu + \lambda)} \right) \\ & \left. + \frac{4}{(2\lambda + \mu)^2} \right]. \end{aligned}$$

Remark 2.3 *Previous researchers got wrong results by miscalculation. We corrected their mistakes and obtained the correct result.*

- (i) *Theorem 2.2 is a correction of the obtained estimates given in [20, Theorem 2.1];*
- (ii) *Letting the value $\lambda = 1$ in Theorem 2.2, we get a correction of the obtained estimates of [2, Theorem 2.1];*
- (iii) *Setting the values $\lambda = 1, \mu = 0$ in Theorem 2.2, then we gain a correction of the obtained estimates that were given in [6, Theorem 2.1];*
- (iv) *Taking the values $\lambda = 1, \mu = 0$, and $\beta = 0$ in Theorem 2.2, then we obtain a correction of the obtained estimates given in [6, Corollary 2.2];*
- (v) *Supposing the values $\lambda = 1, \mu = 1$ in Theorem 2.2, then we get a correction of the obtained estimates from [4, Theorem 1].*

For the special case

$$\varphi(z) = \left(\frac{1 + z}{1 - z} \right)^\alpha = 1 + 2\alpha z + 2\alpha^2 z^2 + \frac{8\alpha^3 + 4\alpha}{6} z^3 + \dots, \quad z \in \mathbb{D} \quad (0 < \alpha \leq 1),$$

where the power is the principal one, Theorem 2.1 reduces to the next result:

Corollary 2.4 *If the function $f \in \mathcal{H}_\Sigma^\mu \left(\lambda, \left(\frac{1 + z}{1 - z} \right)^\alpha \right)$, with $0 < \alpha \leq 1$, is given by (1.1), then*

$$\begin{aligned} |a_2a_4 - a_3^2| \leq & 4\alpha^2 \left[\left| \frac{-2(\mu^2 + 3\mu + 2)\alpha^2}{3(\mu + \lambda)^4} + \frac{2\alpha^2 + 1}{3(\mu + 3\lambda)(\mu + \lambda)} \right| + \frac{2}{(\mu + 3\lambda)(\mu + \lambda)} \right. \\ & \left. + 4 \left(\frac{\alpha}{2(\mu + \lambda)^2(\mu + 2\lambda)} + \frac{\alpha}{(\mu + 3\lambda)(\mu + \lambda)} \right) + \frac{4}{(2\lambda + \mu)^2} \right]. \end{aligned}$$

Remark 2.5 *Taking the values $\lambda = 1, \mu = 1$ in Theorem 2.4, then we obtain a correction of the obtained estimates given in [4, Theorem 2].*

3. Proof of the results

Proof of Theorem 2.1. If $f \in \mathcal{H}_\Sigma^\mu(\lambda, \varphi)$ then, by Definition 1.2 and Lemma 1.3, there exist two Schwartz functions u and v , of the form $u(z) = \sum_{n=1}^\infty p_n z^n$ and $v(z) = \sum_{n=1}^\infty q_n z^n$, $z \in \mathbb{D}$ such that

$$(1 - \lambda) \left(\frac{f(z)}{z} \right)^\mu + \lambda f'(z) \left(\frac{f(z)}{z} \right)^{\mu-1} = \varphi(u(z)), \quad z \in \mathbb{D}, \tag{3.1}$$

and

$$(1 - \lambda) \left(\frac{g(w)}{w} \right)^\mu + \lambda g'(w) \left(\frac{g(w)}{w} \right)^{\mu-1} = \varphi(v(w)), \quad w \in \mathbb{D}. \tag{3.2}$$

Using (1.3) we have

$$\varphi(u(z)) = 1 + B_1 c_1 z + (B_1 c_2 + B_2 c_1^2) z^2 + (B_1 c_3 + 2c_1 c_2 B_2 + B_3 c_1^3) z^3 + \dots, \tag{3.3}$$

and

$$\varphi(v(w)) = 1 + B_1 d_1 w + (B_1 d_2 + B_2 d_1^2) w^2 + (B_1 d_3 + 2d_1 d_2 B_2 + B_3 d_1^3) w^3 + \dots. \tag{3.4}$$

From (3.1), (3.3) and (3.2), (3.4), we get that, respectively,

$$(\lambda + \mu) a_2 = B_1 c_1, \tag{3.5}$$

$$(\mu + 2\lambda) \left[a_3 + \frac{a_2^2}{2} (\mu - 1) \right] = B_1 c_2 + B_2 c_1^2, \tag{3.6}$$

$$(\mu + 3\lambda) \left[a_4 + (\mu - 1) a_2 a_3 + (\mu - 1)(\mu - 2) \frac{a_2^3}{6} \right] = B_1 c_3 + 2c_1 c_2 B_2 + B_3 c_1^3, \tag{3.7}$$

and

$$-(\lambda + \mu) a_2 = B_1 d_1, \tag{3.8}$$

$$(\mu + 2\lambda) \left[\frac{a_2^2}{2} (\mu + 3) - a_3 \right] = B_1 d_2 + B_2 d_1^2, \tag{3.9}$$

$$(\mu + 3\lambda) \left[-a_4 + (4 + \mu) a_2 a_3 - (4 + \mu)(5 + \mu) \frac{a_2^3}{6} \right] = B_1 d_3 + 2d_1 d_2 B_2 + B_3 d_1^3. \tag{3.10}$$

Now, from (3.5) and (3.8), we obtain

$$c_1 = -d_1. \tag{3.11}$$

and

$$a_2 = \frac{B_1 c_1}{\lambda + \mu}.$$

In addition, from (3.6) and (3.9), we have

$$a_3 = \frac{B_1^2 c_1^2}{(\mu + \lambda)^2} + \frac{B_1 (c_2 - d_2)}{2(2\lambda + \mu)}.$$

From (3.7) and (3.10), we also get

$$a_4 = \frac{-(\mu^2 + 3\mu - 4) B_1^3}{6(\mu + \lambda)^3} c_1^3 + \frac{5B_1^2}{4(\mu + \lambda)(\mu + 2\lambda)} c_1(c_2 - d_2) + \frac{B_1(c_3 - d_3)}{2(\mu + 3\lambda)} + \frac{2B_2c_1(c_2 + d_2)}{2(\mu + 3\lambda)} + \frac{2B_3c_1^3}{2(\mu + 3\lambda)}.$$

Therefore, we establish that

$$|a_2a_4 - a_3^2| = \left| \left[\frac{-(\mu^2 + 3\mu + 2) B_1^4}{6(\mu + \lambda)^4} + \frac{B_3B_1}{(\mu + 3\lambda)(\mu + \lambda)} \right] c_1^4 + \frac{B_1^3c_1^2(c_2 - d_2)}{4(\mu + \lambda)^2(\mu + 2\lambda)} + \frac{B_2B_1c_1^2(c_2 + d_2)}{(\mu + 3\lambda)(\mu + \lambda)} + \frac{B_1^2c_1(c_3 - d_3)}{2(\mu + 3\lambda)(\mu + \lambda)} - \frac{B_1^2(c_2 - d_2)^2}{4(\mu + 2\lambda)^2} \right|. \tag{3.12}$$

According to Lemma 1.4, we have

$$c_2 = x(1 - c_1^2) \quad \text{and} \quad d_2 = y(1 - d_1^2),$$

so, from (3.11), we find that

$$c_2 - d_2 = (1 - c_1^2)(x - y) \quad \text{and} \quad c_2 + d_2 = (1 - c_1^2)(x + y), \tag{3.13}$$

and further

$$c_3 = (1 - c_1^2)(1 - |x|^2)s - c_1(1 - c_1^2)x^2,$$

and

$$d_3 = (1 - d_1^2)(1 - |y|^2)w - d_1(1 - d_1^2)y^2,$$

where

$$c_3 - d_3 = (1 - c_1^2)[(1 - |x|^2)s - (1 - |y|^2)w] - c_1(1 - c_1^2)(x^2 + y^2), \tag{3.14}$$

for some $x, y, s,$ and $w,$ with $|x| \leq 1, |y| \leq 1, |s| \leq 1,$ and $|w| \leq 1.$ Using (3.13) and (3.14), in (3.12), we obtain

$$|a_2a_4 - a_3^2| = B_1 \left| \left[\frac{-(\mu^2 + 3\mu + 2) B_1^3}{6(\mu + \lambda)^4} + \frac{B_3}{(\mu + 3\lambda)(\mu + \lambda)} \right] c_1^4 + \left[\frac{B_1^2(x - y)}{4(\mu + \lambda)^2(\mu + 2\lambda)} + \frac{B_2(x + y)}{(\mu + 3\lambda)(\mu + \lambda)} \right] c_1^2(1 - c_1^2) - \frac{B_1c_1^2(1 - c_1^2)}{2(\mu + 3\lambda)(\mu + \lambda)}(x^2 + y^2) - \frac{B_1(1 - c_1^2)^2}{4(\mu + 2\lambda)^2}(x - y)^2 + \frac{B_1c_1(1 - c_1^2)}{2(\mu + 3\lambda)(\mu + \lambda)} \left[(1 - |x|^2)s - (1 - |y|^2)w \right] \right|.$$

Setting $c = |c_1|$, since $|c_1| \leq 1$, then $c \in [0, 1]$, and so we deduce that

$$\begin{aligned}
 |a_2a_4 - a_3^2| &\leq B_1 \left[\left| \frac{-(\mu^2 + 3\mu + 2) B_1^3}{6(\mu + \lambda)^4} + \frac{B_3}{(\mu + 3\lambda)(\mu + \lambda)} \right| c^4 \right. \\
 &\quad + \left. \left[\frac{B_1^2}{4(\mu + \lambda)^2(\mu + 2\lambda)} + \frac{|B_2|}{(\mu + 3\lambda)(\mu + \lambda)} \right] c^2 (1 + c^2) (|x| + |y|) \right. \\
 &\quad + \frac{B_1 c^2 (1 + c^2)}{2(\mu + 3\lambda)(\mu + \lambda)} (|x|^2 + |y|^2) + \frac{B_1 (1 + c^2)^2}{4(2\lambda + \mu)^2} (|x| + |y|)^2 \\
 &\quad \left. + \frac{B_1 c (1 + c^2)}{2(\mu + 3\lambda)(\mu + \lambda)} \left[(1 - |x|^2) |s| + (1 - |y|^2) |w| \right] \right] \\
 &\leq B_1 \left[\left| \frac{-(\mu^2 + 3\mu + 2) B_1^3}{6(\mu + \lambda)^4} + \frac{B_3}{(\mu + 3\lambda)(\mu + \lambda)} \right| c^4 \right. \\
 &\quad + \left. \left[\frac{B_1^2}{4(\mu + \lambda)^2(\mu + 2\lambda)} + \frac{|B_2|}{(\mu + 3\lambda)(\mu + \lambda)} \right] c^2 (1 + c^2) (|x| + |y|) \right. \\
 &\quad + \frac{B_1 c^2 (1 + c^2)}{2(\mu + 3\lambda)(\mu + \lambda)} (|x|^2 + |y|^2) + \frac{B_1 (1 + c^2)^2}{4(2\lambda + \mu)^2} (|x| + |y|)^2 \\
 &\quad \left. + \frac{B_1 c (1 + c^2)}{2(\mu + 3\lambda)(\mu + \lambda)} \left[(1 - |x|^2) + (1 - |y|^2) \right] \right] \\
 &= B_1 \left[\left| \frac{-(\mu^2 + 3\mu + 2) B_1^3}{6(\mu + \lambda)^4} + \frac{B_3}{(\mu + 3\lambda)(\mu + \lambda)} \right| c^4 + \frac{B_1 c (1 + c^2)}{(\mu + 3\lambda)(\mu + \lambda)} \right. \\
 &\quad + \left. \left[\frac{B_1^2}{4(\mu + \lambda)^2(\mu + 2\lambda)} + \frac{|B_2|}{(\mu + 3\lambda)(\mu + \lambda)} \right] c^2 (1 + c^2) (|x| + |y|) \right. \\
 &\quad \left. + \left[\frac{B_1 c^2 (1 + c^2)}{2(\mu + 3\lambda)(\mu + \lambda)} - \frac{B_1 c (1 + c^2)}{2(\mu + 3\lambda)(\mu + \lambda)} \right] (|x|^2 + |y|^2) + \frac{B_1 (1 + c^2)^2}{4(2\lambda + \mu)^2} (|x| + |y|)^2 \right].
 \end{aligned}$$

Now, for $\theta = |x| \leq 1$ and $\vartheta = |y| \leq 1$, we obtain

$$|a_2a_4 - a_3^2| \leq B_1 F(\theta, \vartheta), \quad F(\theta, \vartheta) := T_1 + (\theta + \vartheta)T_2 + (\theta^2 + \vartheta^2) T_3 + (\theta + \vartheta)^2 T_4,$$

where

$$T_1 = T_1(c) = \left| \frac{-(\mu^2 + 3\mu + 2) B_1^3}{6(\mu + \lambda)^4} + \frac{B_3}{(\mu + 3\lambda)(\mu + \lambda)} \right| c^4 + \frac{B_1 c (1 + c^2)}{(\mu + 3\lambda)(\mu + \lambda)} \geq 0,$$

$$T_2 = T_2(c) = \left[\frac{B_1^2}{4(\mu + \lambda)^2(\mu + 2\lambda)} + \frac{|B_2|}{(\mu + 3\lambda)(\mu + \lambda)} \right] c^2 (1 + c^2) \geq 0,$$

$$T_3 = T_3(c) = \frac{B_1 c (c - 1) (1 + c^2)}{2(\mu + 3\lambda)(\mu + \lambda)} \leq 0,$$

$$T_4 = T_4(c) = \frac{B_1 (1 + c^2)^2}{4(2\lambda + \mu)^2} \geq 0.$$

We now need to determine the maximum of the function $F(\theta, \vartheta)$ on the closed square $[0, 1] \times [0, 1]$ for $c \in [0, 1]$. For this work, we must investigate the maximum of $F(\theta, \vartheta)$ according to $c \in (0, 1)$, $c = 0$, and $c = 1$, taking into the account the sign of $F_{\theta\theta}F_{\vartheta\vartheta} - (F_{\theta\vartheta})^2$.

First, if we let $c = 1$, then we obtain

$$F(\theta, \vartheta) = \left| \frac{-(\mu^2 + 3\mu + 2) B_1^3}{6(\mu + \lambda)^4} + \frac{B_3}{(\mu + 3\lambda)(\mu + \lambda)} \right| + \frac{2B_1}{(\mu + 3\lambda)(\mu + \lambda)} + 2 \left[\frac{B_1^2}{4(\mu + \lambda)^2(\mu + 2\lambda)} + \frac{|B_2|}{(\mu + 3\lambda)(\mu + \lambda)} \right] (\theta + \vartheta) + \frac{B_1}{(2\lambda + \mu)^2} (\theta + \vartheta)^2,$$

and hence we can see easily that

$$\begin{aligned} \max \{F(\theta, \vartheta) : (\theta, \vartheta) \in [0, 1] \times [0, 1]\} &= F(1, 1) \\ &= \left| \frac{-(\mu^2 + 3\mu + 2) B_1^3}{6(\mu + \lambda)^4} + \frac{B_3}{(\mu + 3\lambda)(\mu + \lambda)} \right| + \frac{2B_1}{(\mu + 3\lambda)(\mu + \lambda)} \\ &\quad + 4 \left[\frac{B_1^2}{4(\mu + \lambda)^2(\mu + 2\lambda)} + \frac{|B_2|}{(\mu + 3\lambda)(\mu + \lambda)} \right] + \frac{4B_1}{(2\lambda + \mu)^2}. \end{aligned}$$

Second, letting $c = 0$, then we have

$$F(\theta, \vartheta) = \frac{B_1}{4(2\lambda + \mu)^2} (\theta + \vartheta)^2,$$

and we can see easily that

$$\max \{F(\theta, \vartheta) : (\theta, \vartheta) \in [0, 1] \times [0, 1]\} = F(1, 1) = \frac{B_1}{(2\lambda + \mu)^2}.$$

Finally, let us consider the case $c \in (0, 1)$. Since $T_3 + 2T_4 > 0$ and $T_3 < 0$, we conclude that

$$F_{\theta\theta}F_{\vartheta\vartheta} - (F_{\theta\vartheta})^2 < 0,$$

and thus the function F cannot have a local maximum in the interior of the square $[0, 1] \times [0, 1]$.

For $\theta = 0$ and $0 \leq \vartheta \leq 1$ (similarly for $\vartheta = 0$ and $0 \leq \theta \leq 1$), we get

$$H(\vartheta) := F(0, \vartheta) = (T_3 + T_4)\vartheta^2 + T_2\vartheta + T_1.$$

(i) If $T_3 + T_4 \geq 0$, it is clear that $H'(\vartheta) = 2(T_3 + T_4)\vartheta + T_2 > 0$ for $0 < \vartheta < 1$ and any fixed $c \in (0, 1)$; that is, $H(\vartheta)$ is an increasing function. Hence, for fixed $c \in (0, 1)$, the maximum of $H(\vartheta)$ occurs at $\vartheta = 1$, and then

$$\max \{H(\vartheta) : \vartheta \in [0, 1]\} = H(1) = T_1 + T_2 + T_3 + T_4.$$

(ii) If $T_3 + T_4 < 0$, we consider for critical point $\vartheta = \frac{-T_2}{2(T_3 + T_4)} = \frac{T_2}{2k}$ for fixed $c \in (0, 1)$, where $k = -(T_3 + T_4) > 0$, the following two cases:

Case 1. For $\vartheta = \frac{T_2}{2k} > 1$, it follows that $k < \frac{T_2}{2} \leq T_2$, and so $T_2 + T_3 + T_4 \geq 0$. Therefore,

$$H(0) = T_1 \leq T_1 + T_2 + T_3 + T_4 = H(1).$$

Case 2. For $\vartheta = \frac{T_2}{2k} \leq 1$, since $\frac{T_2}{2} \geq 0$, we get $\frac{T_2^2}{4k} \leq \frac{T_2}{2} \leq T_2$. Also, we have $H(1) = T_1 + T_2 + T_3 + T_4 \leq T_1 + T_2$, and hence

$$H(0) = T_1 \leq T_1 + \frac{T_2^2}{4k} = H\left(\frac{T_2}{2k}\right) \leq T_1 + T_2.$$

By considering cases (i) and (ii), for $\theta = 0$, $0 \leq \vartheta \leq 1$ and for fixed $c \in (0, 1)$, it follows that $H(\vartheta)$ gets its maximum when $T_3 + T_4 \geq 0$, which means

$$\max\{H(\vartheta) : \vartheta \in [0, 1]\} = H(1) = T_1 + T_2 + T_3 + T_4.$$

For $\theta = 1$ and $0 \leq \vartheta \leq 1$ (similarly for $\vartheta = 1$ and $0 \leq \theta \leq 1$), we get

$$G(\vartheta) := F(1, \vartheta) = (T_3 + T_4)\vartheta^2 + (T_2 + 2T_4)\vartheta + T_1 + T_2 + T_3 + T_4.$$

(iii) If $T_3 + T_4 \geq 0$, it is clear that $G'(\vartheta) = 2(T_3 + T_4)\vartheta + T_2 + 2T_4 > 0$ for $0 < \vartheta < 1$ and any fixed $c \in (0, 1)$; that is, $G(\vartheta)$ is an increasing function. Hence, for fixed $c \in (0, 1)$, the maximum of $G(\vartheta)$ occurs at $\vartheta = 1$, and

$$\max\{G(\vartheta) : \vartheta \in [0, 1]\} = G(1) = T_1 + 2T_2 + 2T_3 + 4T_4.$$

(iv) If $T_3 + T_4 < 0$, then we consider for critical point $\vartheta = \frac{-(T_2 + 2T_4)}{2(T_3 + T_4)} = \frac{T_2 + 2T_4}{2k}$ for any fixed $c \in (0, 1)$, where $k = -(T_3 + T_4) > 0$, the following two cases:

Case 1. For $\mu = \frac{T_2 + 2T_4}{2k} > 1$, it follows that $k < \frac{T_2 + 2T_4}{2} \leq T_2 + 2T_4$, so $T_2 + T_3 + 3T_4 \geq 0$.

Therefore,

$$G(0) = T_1 + T_2 + T_3 + T_4 \leq T_1 + T_2 + T_3 + T_4 + T_2 + T_3 + 3T_4 = T_1 + 2T_2 + 2T_3 + 4T_4 = G(1).$$

Case 2. For $\vartheta = \frac{T_2 + 2T_4}{2k} \leq 1$, since $\frac{T_2 + 2T_4}{2} \geq 0$, we get that

$$\frac{(T_2 + 2T_4)^2}{4k} \leq \frac{T_2 + 2T_4}{2} \leq T_2 + 2T_4.$$

Therefore,

$$\begin{aligned} G(0) &= T_1 + T_2 + T_3 + T_4 \leq T_1 + T_2 + T_3 + T_4 + \frac{(T_2 + 2T_4)^2}{4k} \\ &= G\left(\frac{T_2 + 2T_4}{2k}\right) \leq T_1 + 2T_2 + T_3 + 3T_4. \end{aligned}$$

By considering cases (iii) and (iv) for $\theta = 1$, $0 \leq \vartheta \leq 1$ and for fixed $c \in (0, 1)$, it follows that $G(\vartheta)$ gets its maximum when $T_3 + T_4 \geq 0$, which means

$$\max\{G(\vartheta) : \vartheta \in [0, 1]\} = G(1) = T_1 + 2T_2 + 2T_3 + 4T_4.$$

Since $H(1) \leq G(1)$ for $c \in [0, 1]$, then $\max \{F(\theta, \vartheta) : (\theta, \vartheta) \in [0, 1] \times [0, 1]\} = F(1, 1)$, and thus the maximum of F in the closed square $[0, 1] \times [0, 1]$ occurs at $\theta = 1$ and $\vartheta = 1$.

Let the function $K : [0, 1] \rightarrow \mathbb{R}$ defined by

$$\begin{aligned} K(c) &:= B_1 \max \{F(\theta, \vartheta) : (\theta, \vartheta) \in [0, 1] \times [0, 1]\} = B_1 F(1, 1) \\ &= B_1 (T_1 + 2T_2 + 2T_3 + 4T_4). \end{aligned}$$

Substituting the values of T_1 , T_2 , T_3 , and T_4 in the above function K , we have

$$\begin{aligned} K(c) &= B_1 \left\{ \left[\left| \frac{-(\mu^2 + 3\mu + 2) B_1^3}{6(\mu + \lambda)^4} + \frac{B_3}{(\mu + 3\lambda)(\mu + \lambda)} \right| \right. \right. \\ &+ 2 \left(\frac{B_1^2}{4(\mu + \lambda)^2(\mu + 2\lambda)} + \frac{|B_2|}{(\mu + 3\lambda)(\mu + \lambda)} \right) + \frac{2B_1}{2(\mu + 3\lambda)(\mu + \lambda)} + \frac{B_1}{(2\lambda + \mu)^2} \left. \right] c^4 \\ &+ \left[2 \left(\frac{B_1^2}{4(\mu + \lambda)^2(\mu + 2\lambda)} + \frac{|B_2|}{(\mu + 3\lambda)(\mu + \lambda)} \right) + \frac{2B_1}{2(\mu + 3\lambda)(\mu + \lambda)} + \frac{2B_1}{(2\lambda + \mu)^2} \right] c^2 \\ &+ \left. \frac{B_1}{(2\lambda + \mu)^2} \right\}. \end{aligned}$$

Setting $c^2 = t$, and letting P , Q , R be given by (2.1), since $P \geq 0$, $Q \geq 0$, $R \geq 0$ it follows that

$$\max \{Pt^2 + Qt + R : t \in [0, 1]\} = P + Q + R,$$

and consequently

$$|a_2 a_4 - a_3^2| \leq B_1 (P + Q + R),$$

which completes our proof. \square

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