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Recent advances in Loewner Theory

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Outline of the talk

- I. Classical Loewner Theory
- II. Interesting application: Stochastic Loewner Evolution
- III. Abstract approach by Bracci, Contreras and Díaz-Madrigal
- IV. Analogy with Lie Group Theory and representation problem

The starting point of Loewner Theory is the seminal paper by

Czech–German mathematician Karel Löwner (1893–1968) known also as Charles Loewner

Untersuchungen über schlichte konforme Abbildungen des Einheitskreises, Math. Ann. **89** (1923), 103–121.

In this paper Loewner introduced a new method to study the famous *Bieberbach Conjecture* concerning the *so-called class* S.





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Ludwig Bieberbach, 1916: analytic properties of conformal mappings

 $f: \mathbb{D} \xrightarrow{\text{into}} \mathbb{C}, \quad \mathbb{D} := \{z: |z| < 1\}, \qquad f(0) = 0, \ f'(0) = 1.$

Class \mathcal{S}

By ${\mathcal S}$ we denote the class of all holomorphic univalent functions

$$f(z) = z + \sum_{n=2}^{+\infty} a_n z^n, \quad z \in \mathbb{D}.$$
 (1)

the famous Bieberbach Conjecture (1916) $\forall f \in S \ \forall n = 2, 3, ... \qquad |a_n| \leq n$ (2)

Bieberbach (1916): *n* = 2; Loewner (1923): *n* = 3; ...

de Branges (1984): all $n \ge 2$ — using Loewner's method



- there is no natural linear structure in the class S;
- the class S is not even a convex set in $Hol(\mathbb{D}, \mathbb{C})$;
- + the class S is compact w.r.t. local uniform convergence in \mathbb{D} ;
- + $\mathcal{U}_0(\mathbb{D}) := \{\varphi \in \operatorname{Hol}(\mathbb{D}, \mathbb{D}) : \varphi \text{ is univalent and } \varphi(0) = 0, \ \varphi'(0) > 0\}$ is a topological semigroup w.r.t. the composition operation $(\varphi, \psi) \mapsto \psi \circ \varphi$ and the topology of locally uniform convergence.

Development of Loewner's method





Pavel Parfen'evich Kufarev Tomsk (1909–1968)



Christian Pommerenke (Copenhagen, 17 December 1933)

Parametric Representation of the class ${\cal S}$

Loewner-Kufarev ODE

$$\frac{dw}{dt} = -w(t)\rho(w(t),t), \quad w(0) = z \in \mathbb{D},$$
(3)

where $p : \mathbb{D} \times [0, +\infty) \to \mathbb{C}$ is a classical Herglotz function, i.e.

- $p(z, \cdot)$ is measurable for all $z \in \mathbb{D}$;
- $p(\cdot, t)$ is holomorphic for all $t \ge 0$;
- Re p > 0 and p(0, t) = 1 for all $t \ge 0$.

It is known that:

For any $z \in \mathbb{D}$, the solution $t \mapsto w(t)$ to (3) is unique

and exists for all $t \ge 0$.

NOTATION:

$$\varphi^p_{\mathbf{0},t}(\mathbf{Z}) := \mathbf{w}(t)$$

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Parametric Representation — CONT'ED



Loewner-Kufarev ODE: $\frac{dw}{dt} = -w(t) p(w(t), t), \quad w(0) = z \in \mathbb{D}$ (3) <u>NOTATION</u>: $\varphi_{0,t}^{p}(z) := w(t)$

Recall:
$$S := \{ \mathbb{D} \ni z \mapsto f(z) = z + \sum_{n=2}^{+\infty} a_n z^n : f \text{ is univalent in } \mathbb{D} \}$$

Theorem (Parametric Representation) [Loewner, 1923; Kufarev, 1943; Pommerenke, 1965-75; Gutlyanski, 1970]

(A) for any classical Herglotz function p, the limit

$$f(z) := \lim_{t \to +\infty} e^t \varphi_{0,t}^p(z) \tag{4}$$

exists for all $z \in \mathbb{D}$, and $f \in S$.

(B) For any $f \in S$ there exists a classical Herglotz function p such that f is represented as limit (4).

8/29



In other words, the formula $p \mapsto f[p] := \lim_{t \to +\infty} e^t \varphi_{0,t}^p$ defines a map of the *convex cone* formed by all classical Herglotz functions p*onto* the class S.

A cornerstone of the proof of *surjectivity* is the possibility to embed any $f \in S$ as an initial element into a *(classical) Loenwer chain, i.e.* a family $(f_t)_{t\geq 0} \subset Hol(\mathbb{D}, \mathbb{C})$ s.t.:

LC1. for each $t \ge 0$, $f_t : \mathbb{D} \to \mathbb{C}$ is univalent in \mathbb{D} ;

LC2. for each $s \ge 0$ and $t \ge s$, $f_s(\mathbb{D}) \subset f_t(\mathbb{D})$ [the image domain is expending];

LC3. for each $t \ge 0$, $f_t(z) = e^t z + a_2(t)z^2 + \dots$ [$\Leftrightarrow e^{-t}f_t \in S$] (5)

Loewner's construction [slit mappings]

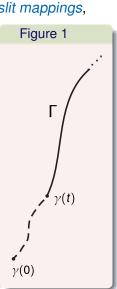
Loewner considered the dense subclass $S' \subset S$ of all *slit mappings*, $S' := \{f \in S: f(\mathbb{D}) = \mathbb{C} \setminus \Gamma$, where Γ is a Jordan arc extending to $\infty\}$. Figure 1

Loewner's construction

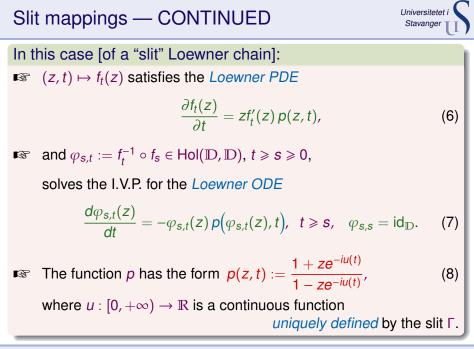
- Consider $f \in S'$ and let $\Gamma := \mathbb{C} \setminus f(\mathbb{D})$.
- Choose a parametrization $\gamma : [0, +\infty] \to \Gamma, \gamma(+\infty) = \infty$.
- Consider the domains $\Omega_t := \mathbb{C} \setminus \gamma([t, +\infty]), t \ge 0.$
- ► By Riem. Mapping Th'm $\forall t \ge 0 \exists !$ conformal mapping

 $f_t: \mathbb{D} \xrightarrow{\text{onto}} \Omega_t, \quad f_t(0) = 0, \ f'_t(0) > 0.$

- Reparameterizing Γ : $\forall t \ge 0 \quad f'_t(0) = e^t$.
- ▶ Note that (f_t) is a *Loewner chain* and $f_0 = f$.







Slit mappings — CONT'ED 2

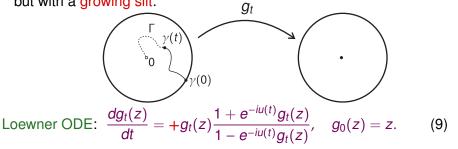
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Remarks

- The family (f_t) is C^1 although no regularity is assumed for the slit Γ ; 1
- The "driving function" u(t) encodes the information about the slit, 1
- and hence we obtain a kind of conformally invariant coordinates in the set of all Jordan arcs in \mathbb{C} .

This coordinates proved to be very useful for applications. Consider a similar situation.

but with a growing slit:



Application: SLE

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Again, all the information about Γ is encoded in the driving f-n u(t).

In 2000, Oded Schramm introduced the so-called *Stochastic Loewner Evolution*

by plugging $u(t) := \sqrt{\kappa} \mathcal{B}_{t}$,

where (\mathcal{B}_t) is the standard Brownian motion and $\kappa = \text{const} > 0$, to the Loewner ODE for the decreasing chains,

$$\frac{dg_t(z)}{dt} = g_t(z) \frac{1 + e^{-iu(t)}g_t(z)}{1 - e^{-iu(t)}g_t(z)}, \quad g_0(z) = z.$$
(10)

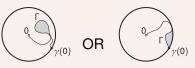
Main contribution of Schramm: he understood that the *Wiener measure* over the driving functions *u* corresponds via (10) to a *measure over the slits* Γ, which arises as a scale limit in many lattice models of Statistical Physics.

FIELDS MEDALS: W. Werner (2006), S. Smirnov (2010)

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Subtle point: ¿slit or not?

→ P.P. Kufarev, 1947: Not every continuous driving function u



corresponds to a slit!

→ P.P. Kufarev, 1946: the first sufficient condition

for generation of a slit.

→ D.E. Marshall & St. Rohde, 2005; J. Lind, 2005:

 $||u||_{\text{Lip}(1/2)} \leq 4 \Rightarrow$ slit solutions;

- → for SLE: slit solutions a.s. iff $\kappa \leq 4$;
- → interesting: this 4 was a kind of "predicted" by Kufarev in 1946...
- → many papers on relation between regularity of the slit Γ and that of the driving f-n u.



Small cheating

■ The slits Γ we considered join a point $a \in \partial \mathbb{D}$ with b = 0. [RADIAL CASE]

■ In many applications Γ is a cross-cut, *i.e.* both end-points $a, b \in \partial \mathbb{D}$. [CHORDAL CASE]

The chordal case is usually considered in the half-plane $\mathbb{H} := \{z \colon \operatorname{Im} z > 0\}$, with $b := \infty$. The chordal Loewner ODE takes the form $\frac{dg_t(z)}{dt} = \frac{2}{g_t(z) - \lambda(t)}, \quad g_0(z) = z \in \mathbb{H},$ (11)

where $\lambda:[0,+\infty)\to\mathbb{R}$ is a continuous driving function.

This equation appeared for the 1st time in a paper of 1946 by Kufarev and was rediscovered in 2000 by Schramm.



Abstract approach

In 2008 Filippo Bracci, Manuel D. Contreras and Santiago Díaz-Madrigal suggested an abstract approach,

which includes both radial and chordal versions as very special cases.

What is common in the radial and chordal Loenwer equations in \mathbb{D} ?

Radial: $dw/dt = -w p(w, t), \qquad w(0) = z,$

Chordal: $dw/dt = (1 - w)^2 p(w, t), w(0) = z,$

where in both cases, $\operatorname{Re} p \ge 0$. A clear hint is given in the *theory of one-parameter semigroups*.



Definition

A one-parameter semigroup $(\phi_t) \subset Hol(\mathbb{D}, \mathbb{D})$ is a continuous semigroup homomorphism $[0, +\infty) \ni t \mapsto \phi_t \in Hol(\mathbb{D}, \mathbb{D}),$ *i.e.* (i) $\phi_0 = id_{\mathbb{D}},$ (ii) $\phi_t \circ \phi_s = \phi_s \circ \phi_t = \phi_{t+s}$ for any $s, t \ge 0$, (iii) $\phi_t(z) \to z$ as $t \to 0^+$.

Theorem (E. Berkson, H. Porta, 1978)

(A) Any one-param. semigroup (ϕ_t) is the semiflow of the holomorphic vector filed $G(z) := \lim_{t\to 0^+} (\phi_t(z) - z)/t$, called the *infinitesimal generator* of (ϕ_t) .

(B) $G \in Hol(\mathbb{D}, \mathbb{C})$ is the infinitesimal generator of *some* one-param. semigroup if and only if $G(z) = (\tau - z)(1 - \overline{\tau}z)p(z)$, (12)

where $\tau \in \overline{\mathbb{D}}$ and $p \in Hol(\mathbb{D}, \mathbb{C})$ with $\operatorname{Re} p \ge 0$.

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The Berkson–Porta formula $G(z) = (\tau - z)(1 - \overline{\tau}z) p(z)$ resembles:

- ✓ radial Loewner Kufarev equation G(z) = -z p(z) if $\tau = 0 \in \mathbb{D}$;
- ✓ chordal Loewner equation $G(z) = (1 z)^2 p(z)$ if $\tau = 1 \in \partial \mathbb{D}$.
- ✓ Loewner equation are *non-autonomous*.

Bracci, Contreras and Díaz-Madrigal studied *non-autonomous* analogues of infinitesimal generators *G* and one-param. semigroups (ϕ_t) [ArXiv 2008; Crelle's journal 2012]

Definition (*essentially* from Carathéodory's theory of ODEs) A function $G : \mathbb{D} \times [0, +\infty) \to \mathbb{C}$ is said to be a *Herglotz vector field* if: HVF1. for a.e. $t \ge 0$ fixed, the function $G(\cdot, t)$ is an infinitesimal generator; HVF2. for each $z \in \mathbb{D}$ fixed, the function $G(z, \cdot)$ is measurable on $[0, +\infty)$; HVF3. for each compact set $K \subset \mathbb{D}$, $t \mapsto \sup_{z \in K} |G(z, t)|$ is L^1_{loc} .

Evolution families

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Definition ("non-autonomous" semigroups — intrinsic def-tion) A family $(\varphi_{s,t})_{t \ge s \ge 0} \subset Hol(\mathbb{D}, \mathbb{D})$ is called an *evolution family* if: EF1. $\varphi_{s,s} = id_{\mathbb{D}}$ for all $s \ge 0$; EF2. $\varphi_{s,t} = \varphi_{u,t} \circ \varphi_{s,u}$ whenever $t \ge u \ge s \ge 0$; EF3. for any $z \in \mathbb{D}$, the maps $[s, +\infty) \ni t \mapsto \varphi_{s,t}(z)$ are locally absolutely continuous *uniformly w.r.t.* $s \ge 0$.

Theorem (Bracci, Contreras and Díaz-Madrigal, 2008)

The general Loewner ODE

$$d\varphi_{s,t}(z)/dt = G(\varphi_{s,t}(z), t), \quad t \ge s \ge 0, \quad \varphi_{s,s}(z) = z,$$
(13)

establishes an (essentially) 1-to-1 correspondence between Herglotz vector fields G and evolution families ($\varphi_{s,t}$).

This includes uniqueness and global existence for solutions to (13). Note: (13) is to be understood as a Carathéodory ODE.



Definition

A Loewner chain is a family of functions (f_t) , $t \ge 0$, such that:

LC1. each $f_t : \mathbb{D} \to \mathbb{C}$ is holomorphic and univalent;

LC2. $\Omega_s := f_s(\mathbb{D}) \subset \Omega_t := f_t(\mathbb{D})$ whenever $t \ge s \ge 0$;

LC3. $t \mapsto f_t(z)$ is loc. abs. continuous *loc. uniformly w.r.t.* $z \in \mathbb{D}$.

Theorem (M. D. Contreras, S. Díaz-Madrigal and P. Gum., 2010)

(A) For any Loewner chain (f_t) , the *transition maps* $\varphi_{s,t} := f_t^{-1} \circ f_s$, $t \ge s \ge 0$, form an evolution family.

(B) Conversely, every evolution family $(\varphi_{s,t})$ is formed by transition maps of some Loewner chain (f_t) , which is unique up to biholomorphisms of $\Omega := \bigcup_{t \ge 0} f_t(\mathbb{D})$. (C) Every Loewner chain (f_t) satisfies the general Loewner PDE $(\partial/\partial t)f_t(z) = -f'_t(z)G(z,t),$ (14)

where G is the Herglotz v.f. of the evolution family $(\varphi_{s,t}) \sim (f_t)$.



Remarks

- According to the abstract approach by Bracci et al, the essence of Loewner Theory resides in the interplay among
 - Loewner chains,
 - evolution families and
 - Herglotz vector fields.

There is essentially 1-to-1 correspondence among them.

- The generality of this approach might seem to be excessive from the viewpoint of certain application.
- BUT: it is *intrinsic* and extends naturally to *complex manifolds*. [Bracci, Contreras and Díaz-Madrigal, Math. An. (2009)]
 [Arosio, Bracci, Hamada and Kohr, J. Anal. Math. (2013)]

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In higher dim's, Loewner chains take values in some *abstract manifold* = the so-called abstract basins of attraction considered by J.E. Fornæss and B. Stensønes, 2004, in connection with the Bedford Conjecture on stable manifolds.

For an evolution family $(\varphi_{s,t}) \subset Hol(X, X)$, the *abstract basin* Ω (aka "tail space") is formed by

- all trajectories $(s, +\infty) \ni t \mapsto \gamma_{z,s}(t) := \varphi_{s,t}(z) \in X$
- so modulo: $\gamma_1 \sim \gamma_2$ iff $\gamma_1 = \gamma_2$ on their common domain.

the maps $f_s \colon X \ni z \mapsto [\gamma_{z,s}] \in \Omega$ form a Loewner chain $\sim (\varphi_{s,t})$

 $\blacksquare \quad \Omega \text{ is simply connected \& non-compact } \Rightarrow \text{ in dim} = 1, \Omega \cong \mathbb{D} \text{ or } \mathbb{C}$

L. Arosio, F. Bracci, E. Fornæss Wold, 2013:

 $X \subset \mathbb{C}^n$ starlike [hyperbolic complete] domain $\Rightarrow \Omega \hookrightarrow \mathbb{C}^n$.



Analogy with Lie groups

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<u>Denote</u>: (ϕ_t^G) the one-param. semigroup ~ an inf. generator *G*. For $U \subset Hol(\mathbb{D}, \mathbb{D})$ let $\mathcal{G}[U] := \{ inf. generators \ G : (\phi_t^G) \subset U \}.$

Analogue of the Lie exponential map

 $\mathcal{G}[U] \ni \mathbf{G} \mapsto \mathsf{Exp}_{\mathrm{Lie}}(G) := \phi_1^{\mathbf{G}} \in U \subset \mathsf{Hol}(\mathbb{D}, \mathbb{D}) \text{ (subsemigroup)}$

☺ For Lie groups, the Exp-map recovers the group (*at least* locally)
 ☺ However in our case, typically Exp_{Lie} (G[U]) ≠ U, ≠ O_U(id_D).

Loewner's idea: Instead of (ϕ_t) 's satisfying the autonomous ODE

 $d\phi_t(z)/dt = G(\phi_t(z)), \quad t \ge 0, \quad \phi_0(t) = z \in \mathbb{D},$ (15)

consider two-parameter families $(\varphi_{s,t})_{t \ge s \ge 0}$, generated by its *non-autonomous analogue*:

 $d\varphi_{s,t}(z)/dt = G(\varphi_{s,t}(z), t), t \ge s \ge 0, \varphi_{s,s}(z) = z \in \mathbb{D},$ (16) where $G(\cdot, t) \in \mathcal{G}[U]$ for a.e. $t \ge 0$.

Development of Loewner's idea

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- ► The ODE $\frac{d\varphi_{s,t}(z)}{dt} = G(\varphi_{s,t}(z), t), t \ge s \ge 0, \varphi_{s,s}(z) = z$, (16) is in fact the *general Loewner equation* by Bracci *et al*;
- ► the functions $G : [0, +\infty) \ni t \mapsto G(\cdot, t) \in \mathcal{G}[U]$ are Heralotz vector fields.
- the families $(\varphi_{s,t})$ are evolution families.
- $\mathcal{G}[U]$ will be called the *infinitesimal structure* of U.

We would wish to reconstruct the semigroup U from its infinitesimal structure $\mathcal{G}[U]$ using the general Loewner ODE (16):

Definition

We say that a semigroup $U \subset Hol(\mathbb{D}, \mathbb{D})$ admits a Loewner – type representation if the union $\mathcal{R}[U]$ of all evolution families $(\varphi_{s,t})$ generated by Herglotz vector fields Gwith $G(\cdot, t) \in \mathcal{G}[U]$ for a.e. $t \ge 0$ coincides with U.

24/29

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<u>Problem</u>: construct a Loewner – type parametric representation for semigroups formed by univalent self-maps with given fixed points.

Let \mathcal{F} be a finite set of points on $\mathbb{T} := \partial \mathbb{D}$.

First family of semigroups

 $\mathcal{U}(\mathbb{D},\mathcal{F}) := \left\{ \varphi \in \mathcal{U}(\mathbb{D}) : \text{ each } \sigma \in \mathcal{F} \text{ is a BRFP of } \varphi \right\}$

"BRFP"="boundary regular fixed point":

A point $\sigma \in \partial \mathbb{D}$ is said to be *BRFP* of $\varphi \in Hol(\mathbb{D}, \mathbb{D})$ if

$$\exists \angle \lim_{z \to \sigma} \varphi(z) = \sigma \text{ and } \exists \varphi'(\sigma) := \angle \lim_{z \to \sigma} \frac{\varphi(z) - \sigma}{z - \sigma} \neq \infty.$$



Fix additionally $\tau \in \overline{\mathbb{D}} \setminus \mathcal{F}$.

Second family of semigroups

 $\boldsymbol{\mathcal{U}}_{\tau}(\mathbb{D},\mathcal{F}) := \{\mathsf{id}_{\mathbb{D}}\} \cup \left\{ \varphi \in \boldsymbol{\mathcal{U}}(\mathbb{D},\mathcal{F}) \setminus \{\mathsf{id}_{\mathbb{D}}\} \colon \tau \text{ is the DW-point of } \varphi \right\}$

"DW-point"="Denjoy – Wolff point" [Denjoy – Wolff Theorem] For any $\varphi \in Hol(\mathbb{D}, \mathbb{D}) \setminus \{id_{\mathbb{D}}\},\$ $\exists !$ (boundary regular) fixed point $\tau \in \overline{\mathbb{D}}$ such that $|\varphi'(\tau)| \leq 1$. Moreover, if φ is *not* an elliptic automorphism of \mathbb{D} , then $\varphi^{\circ n} \to \tau$ l.u. in \mathbb{D} as $n \to +\infty$.

This point τ is called the *Denjoy*–*Wolff point* of φ .

Motivation

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- Loenwer's idea potentially can work in the general setting of an abstract semigroup with "compatible diffeology".
 However, no criteria for such a semigroup to admit a parametric representation is known.
 So it is interesting to study more examples.
- In Geometric Function Theory there has been considerable interest to study self-maps with given BRFP's
 H. Unkelbach, 1938, 1940; C. Cowen, Ch. Pommerenke, 1982;
 Ch. Pommerenke, A. Vasil'ev, 2000; J.M. Anderson, A. Vasil'ev, 2008;
 M. Elin, D. Shoikhet, N. Tarkhanov, 2011;
 V.V. Goryainov [talk at Steklov Math. Inst., Moscow, 26/12/2011];
 A. Frolova, M. Levenshtein, D. Shoikhet, A.Vasil'ev, ArXiv:1309.3074, 2013.
- The infinitesimal structure of $\mathcal{U}(\mathbb{D},\mathcal{F})$ and $\mathcal{U}_{\tau}(\mathbb{D},\mathcal{F})$ is well-studied.



Theorem (**P. Gum.** — work in progress)

Let $\mathcal{F} \subset \mathbb{T}$ be a finite set, $n := \text{Card}(\mathcal{F})$, and $\tau \in \overline{\mathbb{D}} \setminus \mathcal{F}$. The following semigroups U admit

the Loewner-type parametric representation, *i.e.* $\mathcal{R}[U] = U$:

✓
$$U = U_{\tau}(\mathbb{D}, \mathcal{F})$$
 for $\tau \in \mathbb{D}$ and $n = 1$; [Unkelbach and Goryainov]

✓
$$U = \mathcal{U}_{\tau}(\mathbb{D}, \mathcal{F})$$
 for $\tau \in \mathbb{T}$ and $n \leq 2$;

✓ $U = \mathcal{U}(\mathbb{D}, \mathcal{F})$ for $n \leq 3$.

H. Unkelbach, 1940: an attempt to give

the Loewner-type parametric representation for $\mathcal{U}_0(\mathbb{D}, \{1\})$; V.V. Goryainov, approx. 2013 (to appear in *Mat. Sb.*):

the complete proofs.

Conjecture and open problem



Conjecture [know how to prove]

If $\tau \in \mathbb{D}$, then the semigroup $\mathcal{U}_{\tau}(\mathbb{D}, \mathcal{F})$ admits the Loewner type representation for *any finite set* $\mathcal{F} \subset \mathbb{T}$.

Open problem

Given a finite $\mathcal{F} \subset \mathbb{T}$ with $Card(\mathcal{F}) = n$,

- ¿ Does the semigroups $U_{\tau}(\mathbb{D}, \mathcal{F})$ admits the Loewner type representation for $\tau \in \mathbb{T}$ and *n* > 2?
- **i** Does the semigroups $\mathcal{U}(\mathbb{D},\mathcal{F})$ admits the Loewner type representation for n > 3?

My conjecture is that the correct answer for both questions is NO.

Last phrase ... Tusen takk så mye !!!