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Asymptotic Behavior of Fractional Derivatives of Bounded Analytic Functions

I. Chyzhykov and Yu. Kosaniak

Lviv Ivan Franko National University Faculty of Mechanics and Mathematics 1 Universytetska Str., Lviv 79000, Ukraine

> E-mail: chyzhykov@yahoo.com yulia_kosaniak@ukr.net

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We find sharp sufficient conditions for the boundedness of fractional derivatives of a bounded analytic function in a Stolz angle. If $F \neq 0$ in the unit disc, the necessary and sufficient conditions for the boundedness of fractional derivatives of its argument in a Stolz angle are established.

 $\it Key\ words$: bounded analytic function, Stolz angle, Blaschke product, fractional derivative.

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1. Introduction and Main Results

Let $\mathbb{D} = \{z \in \mathbb{C} : |z| < 1\}$, $D(\zeta, \rho) = \{z \in \mathbb{C} : |z - \zeta| < \rho\}$. The symbol $C(\cdot)$ stands for some positive constant depending on the values in the parentheses not necessarily the same in each occurrence. Let H^{∞} be the Hardy class of bounded analytic functions in \mathbb{D} . Let B be a Blaschke product

$$B(z) = \prod_{n=1}^{\infty} \frac{\overline{a}_n(a_n - z)}{|a_n|(1 - \overline{a}_n z)}, \qquad 0 < |a_n| < 1, n \in \mathbb{N}.$$
 (1)

For a fixed $\theta_0 \in \mathbb{R}$ the following theorem of O. Frostman ([7, 12]) gives the necessary and sufficient conditions for the existence of the radial limits of B and its derivative.

Theorem A. (i) Necessary and sufficient that

$$\lim_{r \to 1-0} f(re^{i\theta_0}) = L,$$

exist and |L| = 1 for f = B, and every subproduct of B, is that

$$\sum_{n=1}^{\infty} \frac{1 - |a_n|}{|e^{i\theta_0} - a_n|} < \infty. \tag{2}$$

(ii) Necessary and sufficient that

$$\lim_{r \to 1-0} B(re^{i\theta_0}) = L, \ \lim_{r \to 1-0} B'(re^{i\theta_0}) = M$$

exist and |L| = 1 is that

$$\sum_{n=1}^{\infty} \frac{1 - |a_n|}{|e^{i\theta_0} - a_n|^2} < \infty. \tag{3}$$

Note that condition (2) is often called Frostman's condition.

Theorem A was generalized and complemented by many authors (e.g., G. Cargo ([5]), P. Ahern, D. Clark ([1,2]), K.-K. Leung, C.N. Linden ([13]) and others). Since the proof of the necessity of Theorem A is based on the estimates of the argument, one may expect to describe the local behavior of $\arg B(z)$ in terms of Frostman's type conditions. In [6], one can find necessary and sufficient conditions for the local growth $\arg F,\ F\in H^\infty$, in terms of the generalized Frostman's condition. The relations between conditions on the zeros of the Blaschke product B and the membership of $\arg B(e^{i\theta})$ in $L^p, 0 were studied in [14].$

It is known that every function $F \in H^{\infty}$, $F(0) \neq 0$, |F(z)| < 1, $z \in \mathbb{D}$, can be represented in the form ([7,9])

$$F(z) = B(z) \exp\left(-\int_{-\pi}^{\pi} \frac{e^{it} + z}{e^{it} - z} d\mu(t)\right),\tag{4}$$

where μ is a non-decreasing function on $[-\pi, \pi]$. We use the same letters to denote the non-decreasing functions on $[-\pi, \pi]$ and the Stieltjes measures on $\partial \mathbb{D}$ associated with them.

Let μ , μ_* be finite Borel measures on $\partial \mathbb{D}$. We write that $\mu_* \prec \mu$ if $\mu_*(M) \leq \mu(M)$ for an arbitrary Borel set $M \subset \partial \mathbb{D}$. We say that F_* is a divisor of $F \in H^{\infty}$ if $F_* \in H^{\infty}$ and if there exists a function $G \in H^{\infty}$ such that $F = GF_*$. Note that F_* is a divisor of F if and only if $\mu_* \prec \mu$ and the zero set of F_* is a subset of that for F.

P. Ahern and D. Clark proved the following theorem ([1]).

Theorem B. Let $f \in H^{\infty}$ be of the form (4), and $N \in \mathbb{N}$.

(i) Suppose that N is even, and $\mu(\lbrace x \rbrace) = 0$. Necessary and sufficient that $F_*^{(N)}(re^{ix})$ be bounded as $r \to 1-0$ for every divisor F_* of F is that

$$\sum_{n=1}^{\infty} \frac{1 - |a_n|}{|e^{ix} - a_n|^{N+1}} + \int_{0}^{2\pi} \frac{d\mu(t)}{|e^{it} - e^{ix}|^{N+1}} < \infty$$
 (5)

hold.

(ii) Suppose that N is odd. Necessary and sufficient that

$$\lim_{r \to 1-0} F^{(j)}(re^{ix}) = L_j$$

exist for j = 0, ..., N-1, that $F^{(N)}(re^{ix})$ be bounded as $r \to 1-0$ and that

$$\lim_{R \to 1+0} F^{(j)}(Re^{ix}) = L_j$$

for
$$0 \le j \le N - 1$$
 is that (5) hold.

Note that the set of points e^{ix} such that (5) is satisfied with N=1 is often called the Ahern-Clark set. This notion has many applications, see, e.g., [3], [8, Chap. IX]. In particular, a function F of the form (4) is said to have an angular derivative $F'(\xi)$ at $\xi \in \partial \mathbb{D}$ ([4]) if there exist $\lim_{r\to 1-0} F(r\xi) \in \partial \mathbb{D}$ and $F'(\xi) := \lim_{r\to 1-0} F'(r\xi) \in \mathbb{C}$. By [2, Theorem 2],

$$|F'(\xi)| = \sum_{n=1}^{\infty} \frac{1 - |a_n|^2}{|\xi - a_n|^2} + 2 \int_{0}^{2\pi} \frac{d\mu(t)}{|e^{it} - \xi|^2},$$

so (5) with N=1 and Carathéodory's theorem ([4, Sec. 298–299]) (cf. (3)) provide the existence of the angular derivative.

In order to formulate the next results, we need some information on fractional derivatives. For $f \in L(0, a)$, the Riemann–Liouville fractional integral of order $\alpha > 0$ is defined by ([15, Chap. I, p. 33])

$$D^{-\alpha}f(r) = \frac{1}{\Gamma(\alpha)} \int_{0}^{r} (r-x)^{\alpha-1} f(x) dx, \qquad r \in (0, a)$$

$$D^0 f(r) \equiv f(r), \qquad D^{\alpha} f(r) = \frac{d^p}{dr^p} \{ D^{-(p-\alpha)} f(r) \}, \qquad \alpha \in (p-1, p], p \in \mathbb{N},$$

where $\Gamma(\alpha)$ is the Gamma function.

The Stolz angle with the vertex ζ is defined by

$$S_{\sigma}(\zeta) = \{ z \in \mathbb{D} : |1 - z\overline{\zeta}| \le \sigma(1 - |z|) \}, \qquad \sigma \ge 1.$$

We denote $S_{\sigma}^*(\xi) = S_{\sigma}(\xi) \cap D(\xi, \frac{1}{2}).$

Theorem C [6]. Let $0 \le \gamma < 1, \theta \in \mathbb{R}$, and $F \in H^{\infty}$. Necessary and sufficient that for every divisor F_* of F and every $\sigma > 1$ there exist a constant $K = K(\gamma, \sigma, F) > 0$ such that

$$\sup_{z \in S^*_{\sigma}(e^{i\theta})} |D^{-\gamma} \arg F_*(z)| < K, \tag{6}$$

and that

$$\sum_{n=1}^{\infty} \frac{1 - |a_n|}{|e^{i\theta} - a_n|^{1-\gamma}} + \int_{-\pi}^{\pi} \frac{d\mu(t)}{|e^{it} - e^{i\theta}|^{1-\gamma}} < \infty$$
 (7)

hold.

In view of Theorems B and C the following questions arise:

- (i) Does a counterpart of Theorem B for fractional derivatives hold?
- (ii) What are the necessary and sufficient conditions for the boundedness of $D^{\alpha} \arg F(z)$ for $F \in H^{\infty}$?

In this paper we give partial answers to these questions.

Let us denote

$$G(z) = \exp\left(-\int_{-\pi}^{\pi} \frac{e^{it} + z}{e^{it} - z} d\mu(t)\right),\tag{8}$$

The following theorem yields the necessary and sufficient conditions for the local growth of $\arg G$ in terms of local properties of the boundary measure.

Theorem 1. Let $\theta \in \mathbb{R}$, $\sigma > 1$, $\alpha > 0$. Given G (8), the value $|D^{\alpha} \arg G_*(re^{i\varphi})|$ is bounded in the Stolz angle $\mathcal{S}_{\sigma}(e^{i\theta})$ for each divisor G_* of G if and only if

$$\int_{-\pi}^{\pi} \frac{d\mu(t)}{|e^{i\theta} - e^{it}|^{1+\alpha}} < \infty. \tag{9}$$

Corollary 2. Let $\alpha > 0$. Given G(8), $\sup_{|z| < 1} |D^{\alpha} \arg G_*(z)| < \infty$ for each divisor G_* of G if and only if

$$\sup_{\theta} \int_{-\pi}^{\pi} \frac{d\mu(t)}{|e^{it} - e^{i\theta}|^{1+\alpha}} < \infty.$$

For an analytic function f in \mathbb{D} , we set

$$f^{[\alpha]}(re^{i\varphi}) = D^\alpha(r^\alpha f(re^{i\varphi})), \qquad \alpha > 0, r > 0.$$

This definition provides that $f^{[\alpha]}(z)$ is analytic in \mathbb{D} ([8, Chapter IX]).

Theorem 3. Let $\alpha \in (0,1)$. Let $F \in H^{\infty}$ be defined by (4). If

$$\sum_{n=1}^{\infty} \frac{1 - |a_n|}{|e^{i\theta} - a_n|^{1+\alpha}} + \int_{-\pi}^{\pi} \frac{d\mu(t)}{|e^{i\theta} - e^{it}|^{1+\alpha}} < \infty, \tag{10}$$

then for every divisor F_* of F, $|F_*^{[\alpha]}(z)|$ is bounded in $\mathcal{S}_{\sigma}(e^{i\theta})$.

Corollary 4. Let $F \in H^{\infty}$, $\alpha > 0$. If

$$\sup_{\theta} \left\{ \sum_{n=1}^{\infty} \frac{1 - |a_n|}{|e^{i\theta} - a_n|^{1+\alpha}} + \int_{-\pi}^{\pi} \frac{d\mu(t)}{|e^{it} - e^{i\theta}|^{1+\alpha}} \right\} < \infty, \tag{11}$$

then for every divisor F_* of F, $\sup_{z\in\mathbb{D}}|F_*^{[\alpha]}(z)|<\infty$.

Note that in the limit case $\alpha=0$, the assertion of Theorem 3 would be a bit weaker than a generalization of the sufficiency part of Theorem A ([1, Lemma 3]), we have the boundedness in the Stolz angles instead of the existence of the radial limit. On the other hand, similarly to Theorem B, in the case $\alpha=1$, we would have boundedness of F'(z) but in the Stolz angles as well. It seems plausible that the converse statement to Theorem 3 is true, but we were not able to prove it. Nevertheless, we show that the statement of Theorem 3 is sharp in Example 1.

2. Proof of the Theorems

Proof of Theorem 1. Sufficiency. Without loss of generality, we may assume that $\theta = 0$. Let us denote

$$S(re^{i\varphi}) = \frac{e^{it} + re^{i\varphi}}{e^{it} - re^{i\varphi}}.$$

Then

$$S_r^{(n)}(re^{i\varphi}) = \frac{2n!e^{i(t-\varphi)}}{(e^{i(t-\varphi)}-r)^{n+1}}, \quad n \in \mathbb{N}.$$

According to the definition of G_* , we have

$$\arg G_*(z) = -\operatorname{Im}\left(\int_{-\pi}^{\pi} \frac{e^{it} + z}{e^{it} - z} d\mu_*(t)\right),\tag{12}$$

where $\mu_* \prec \mu$.

For $f^{(p)} \in L(0, l)$, the following equality holds ([8, Chapter IX, p. 572], [15, Chapter I, p. 39]):

$$D^{\alpha}f(x) = \sum_{k=0}^{p-1} \frac{f^{(k)}(0)}{\Gamma(1+k-\alpha)} x^{k-\alpha} + \frac{1}{\Gamma(p-\alpha)} \int_{0}^{x} (x-t)^{p-\alpha-1} f^{(p)}(t) dt, \quad (13)$$

 $p-1 < \alpha \le p, p \in \mathbb{N}.$

Applying (13) to $\arg G_*$, we obtain

$$D^{\alpha} \arg G_*(re^{i\varphi}) = -\sum_{k=0}^{p-1} \frac{2k! \sin k(\varphi - t)}{\Gamma(1 + k - \alpha)} r^{k - \alpha}$$

$$-\frac{1}{\Gamma(p - \alpha)} \int_0^r (r - x)^{p - \alpha - 1} \int_{-\pi}^{\pi} \operatorname{Im} \left(\frac{2p! e^{i(t - \varphi)}}{(e^{i(t - \varphi)} - x)^{p + 1}} \right) d\mu_*(t) dx,$$

$$\left| D^{\alpha} \arg G_*(re^{i\varphi}) \right| \le \sum_{k=0}^{p-1} \frac{2k! r^{k - \alpha}}{\Gamma(1 + k - \alpha)}$$

$$+ \frac{2p!}{\Gamma(p - \alpha)} \int_0^r \int_{-\pi}^{\pi} \frac{(r - x)^{p - \alpha - 1}}{|e^{i(t - \varphi)} - x|^{p + 1}} d\mu_*(t) dx.$$

In order to finish the proof, we need the following lemma.

Lemma A [10]. Let $0 \le \gamma < \alpha < \infty$. Then there exists a constant $C(\gamma, \alpha)$ such that

$$D^{-\gamma} \frac{1}{|1 - r\xi|^{\alpha}} \le \frac{C(\alpha, \gamma)}{|1 - r\xi|^{\alpha - \gamma}}, \quad \xi \in \overline{\mathbb{D}}, 0 < r < 1.$$

Using Lemma A and the fact that $z \in \mathcal{S}_{\sigma}(e^{i\theta})$, we obtain

$$\left|D^{\alpha} \arg G_*(re^{i\varphi})\right| \leq \sum_{k=0}^{p-1} \frac{2k! r^{k-\alpha}}{\Gamma(1+k-\alpha)} + C(\alpha) \int_{-\pi}^{\pi} \frac{d\mu_*(t)}{|e^{i(t-\varphi)} - r|^{\alpha+1}}$$
$$\leq C(\alpha) + C(\alpha) \int_{-\pi}^{\pi} \frac{d\mu_*(t)}{|e^{i\theta} - e^{it}|^{\alpha+1}} < \infty.$$

Necessity. Since $\frac{1}{|1-e^{it}|}$ is bounded outside $[-\varepsilon,\varepsilon]$, we consider the integral (9) only on the interval $[0,\varepsilon]$, where $\varepsilon>0$ will be specified later. Convergence of the integral on $[-\varepsilon,0]$ can be shown in a similar way. Let us estimate

$$\arg S_r^{(n)}(re^{i\varphi}) = \arg \left(\frac{2n!e^{i(t-\varphi)}}{(e^{i(t-\varphi)}-r)^{n+1}}\right), \qquad n \in \mathbb{N}.$$

We consider $z = re^{i\varphi} \in \mathbb{D}$ such that $\arg(1-z) = \sigma_0 \in \left(\frac{(4n+1)\pi}{4(2n+1)}, \frac{\pi}{2}\right)$. We choose $\varepsilon > 0$ satisfying $\varepsilon < \frac{\pi}{4(2n+1)}$ and $|e^{i\varepsilon} - 1| < \frac{1}{8}$. Let $0 < t < \varepsilon$. By the construction, we have

$$\sigma_0 < \arg(e^{it} - re^{i\varphi}) < \frac{\pi}{2} + \frac{\varepsilon}{2},$$

thus

$$\sigma_0 - \varphi < \arg(e^{i(t-\varphi)} - r) < \frac{\pi}{2} + \frac{\varepsilon}{2} - \varphi.$$

Since $z \in \mathcal{S}_{\sigma}(e^{i\theta})$ for some $\sigma > 0$, we have

$$\varphi = \arg z = O(1 - |z|) \Rightarrow \varphi \sim (r - 1) \tan \sigma_0, \ z \to 1, \arg(1 - z) = \sigma_0.$$

So we can assume that $\frac{-\varepsilon}{n+1} < \varphi < 0$ as $r \to 1-0$. Then, denoting

$$\gamma(t) = \gamma_{n,r}(t) := \arg\left(e^{i(t-\varphi)}\right) - (n+1)\arg\left(e^{i(t-\varphi)} - r\right),\tag{14}$$

we obtain

$$2\varepsilon - \sigma_0(n+1) > \gamma(t) > -(n+1)\left(\frac{\pi}{2} + \varepsilon\right). \tag{15}$$

Due to the choice of σ_0 and ε for $n=2k, k \in \mathbb{N}, n-1 < \alpha \leq n$, we get

$$\left(-(n+1)\left(\frac{\pi}{2}+\varepsilon\right), 2\varepsilon-(n+1)\sigma_0\right) \in (-\pi(k+1), -\pi k).$$

For $n=2k-1, k\in\mathbb{N}, n-1<\alpha\leq n$, we consider

$$\arg S_r^{(n+1)}(re^{i\varphi}) = \arg \left(\frac{2(n+1)!e^{i(t-\varphi)}}{(e^{i(t-\varphi)}-r)^{n+2}}\right), \qquad n \in \mathbb{N}$$

Using the similar estimates, we obtain

$$\gamma_{n+1,r}(t) \in \left(-(n+2)\left(\frac{\pi}{2}+\varepsilon\right), 2\varepsilon - (n+2)\sigma_0\right) \in (-\pi(k+1), -\pi k).$$

It follows from the previous inclusion that $\sin \gamma(t)$ keeps the sign for $t \in [0, \varepsilon]$. Let χ_E be the characteristic function of a set E. Let us denote $\mu_* = \mu \chi_{[0,\varepsilon]}$. We deduce

$$\left|\arg G_*^{(n)}(re^{i\varphi})\right| = \left|\operatorname{Im}\left(\int_0^\varepsilon \frac{2n!e^{i(t-\varphi)}}{(e^{i(t-\varphi)}-r)^{n+1}}d\mu(t)\right)\right|$$
$$\geq \int_0^\varepsilon \frac{2n!}{|e^{i(t-\varphi)}-r|^{n+1}}|\sin\gamma(t)|d\mu(t).$$

We consider the function

$$G_n(z) = e^{P_n(z)}, \quad P_n(z) = a_0 + a_1 z + \dots + a_{n-1} z^{n-1}, a_0, \dots, a_{n-1} \in \mathbb{C}.$$
 (16)

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Since $D^{\alpha} \arg G_n(z)$ is uniformly continuous on $\overline{\mathbb{D}}$ and, consequently, bounded, without loss of generality, we can consider

$$D^{\alpha} \arg \frac{G_*(z)}{G_n(z)} = D^{\alpha} \arg G_*(z) - D^{\alpha} \arg G_n(z)$$
(17)

instead of $D^{\alpha} \arg G_*(z)$. Applying (13), we obtain

$$\left| D^{\alpha} \arg \frac{G_*(re^{i\varphi})}{G_n(re^{i\varphi})} \right| = \left| -\sum_{p=0}^{n-1} \int_0^{\varepsilon} \frac{2p! r^{p-\alpha} \sin p(t-\varphi) d\mu(t)}{\Gamma(1+p-\alpha)} \right|$$

$$-\int_{0}^{r} \frac{(r-x)^{n-\alpha-1}}{\Gamma(n-\alpha)} \int_{0}^{\varepsilon} \operatorname{Im}\left(\frac{2n!e^{i(t-\varphi)}}{(e^{i(t-\varphi)}-x)^{n+1}}\right) d\mu(t) dx - D^{\alpha} \operatorname{Im} P_{n}(re^{i\varphi}) \bigg|.$$

We choose the coefficients a_0, \ldots, a_{n-1} such that

$$D^{\alpha} \operatorname{Im} P_n(re^{i\varphi}) = -\sum_{p=0}^{n-1} \int_0^{\varepsilon} \frac{2p! r^{p-\alpha} \sin p(t-\varphi) d\mu(t)}{\Gamma(1+p-\alpha)}.$$
 (18)

Since

$$D^{\alpha}\left(\frac{x^{\gamma}}{\Gamma(1+\gamma)}\right) = \frac{x^{\gamma-\alpha}}{\Gamma(1+\gamma-\alpha)}, \qquad \gamma > -1, \tag{19}$$

it is easy to check that

$$a_p = 2\int_0^\varepsilon e^{-ipt} d\mu(t) \tag{20}$$

is a solution of (18). Thus,

$$\begin{split} \left| D^{\alpha} \arg \frac{G_*(re^{i\varphi})}{G_n(re^{i\varphi})} \right| \\ &= \left| \frac{1}{\Gamma(n-\alpha)} \int\limits_0^r (r-x)^{n-\alpha-1} \int\limits_0^{\varepsilon} \operatorname{Im} \left(\frac{2n! e^{i(t-\varphi)}}{(e^{i(t-\varphi)}-x)^{n+1}} \right) d\mu(t) dx \right| \\ &\geq \left| \frac{1}{\Gamma(n-\alpha)} \int\limits_0^r (r-x)^{n-\alpha-1} \int\limits_0^{\varepsilon} \frac{2n! \sin \gamma(t)}{|e^{i(t-\varphi)}-x|^{n+1}} d\mu(t) dx \right|. \end{split}$$

In order to estimate the inner integral, we may assume that $|1-z|<\frac{1}{8}$. Since $|e^{i\varepsilon}-1|<\frac{1}{8}$, we have $r>2|z-e^{it}|, t\in [0,\varepsilon]$. For $r-x\leq 2|re^{i\varphi}-e^{it}|$, we deduce

$$|xe^{i\varphi} - e^{it}| \le |re^{i\varphi} - xe^{i\varphi}| + |re^{i\varphi} - e^{it}| \le |r - x| + |re^{i\varphi} - e^{it}| \le 3|re^{i\varphi} - e^{it}|. \tag{21}$$

Using (21), we obtain

$$\left| D^{\alpha} \arg \frac{G_*(re^{i\varphi})}{G_n(re^{i\varphi})} \right|$$

$$\geq \left| C(\alpha) \int_0^{\varepsilon} \int_{r-2|e^{i(t-\varphi)}-r|}^{r-|e^{i(t-\varphi)}-r|} \frac{(r-x)^{n-\alpha-1} dx d\mu(t)}{|e^{i(t-\varphi)}-r|^{n+1}} \right|$$

$$\geq C(\alpha) \int_0^{\varepsilon} \frac{d\mu(t)}{|e^{i(t-\varphi)}-r|^{\alpha+1}}.$$

Tending z to 1, using Fatou's lemma and the boundedness of $D^{\alpha} \arg G_*(z)$, we conclude that

$$C \ge C(\alpha) \int_{0}^{\varepsilon} \frac{d\mu(t)}{|e^{it} - 1|^{\alpha + 1}}.$$

For $n = 2k - 1, k \in \mathbb{N}$, we set

$$G_n(z) = e^{P_n(z)}, \quad P_n(z) = \sum_{p=0}^n a_p z^p,$$
 (22)

where a_p are defined by (20). Integrating (13) by parts, we get

$$D^{\alpha}f(x) = \sum_{k=0}^{p} \frac{f^{(k)}(0)}{\Gamma(1+k-\alpha)} x^{k-\alpha} + \frac{1}{\Gamma(p-\alpha+1)} \int_{0}^{x} (x-t)^{p-\alpha} f^{(p+1)}(t) dt.$$

Then

$$\left| D^{\alpha} \arg \frac{G_*(re^{i\varphi})}{G_n(re^{i\varphi})} \right|$$

$$= \left| \int_0^r \frac{(r-x)^{n-\alpha}}{\Gamma(n-\alpha)} \int_0^{\varepsilon} \operatorname{Im} \left(\frac{2(n+1)! \sin \gamma_{n+1,r}(t)}{|e^{i(t-\varphi)} - x|^{n+2}} \right) d\mu(t) dx \right|.$$

The rest of the proof repeats that for the case n = 2k.

Proof of Theorem 3. Let (a_n^*) be the zero sequence of F_* . Let us calculate the derivative of $r^{\alpha}F_*(re^{i\varphi})$

$$\frac{\partial}{\partial r}(r^{\alpha}F_{*}(re^{i\varphi})) = \alpha r^{\alpha-1}F_{*}(re^{i\varphi}) - r^{\alpha}F_{*}(re^{i\varphi}) \int_{-\pi}^{\pi} \frac{2e^{i\varphi}e^{it}}{(e^{it} - re^{i\varphi})^{2}} dm_{*}(t)$$

$$+r^{\alpha}F_{*}(re^{i\varphi})\sum_{n=1}^{\infty}\frac{1-|a_{n}^{*}|^{2}}{(re^{i\varphi}-a_{n}^{*})(1-\overline{a}_{n}^{*}re^{i\varphi})}.$$

Using (13) with p = 1, we obtain

$$D^{\alpha}(r^{\alpha}F_{*}(re^{i\varphi})) = \frac{1}{\Gamma(1-\alpha)} \int_{0}^{r} (r-x)^{-\alpha}F_{*}(xe^{i\varphi}) \left(\alpha x^{\alpha-1}\right)$$

$$-x^{\alpha} \int_{-\pi}^{\pi} \frac{2e^{i\varphi}e^{it}}{(e^{it} - xe^{i\varphi})^2} dm_*(t) + x^{\alpha} \sum_{n=1}^{\infty} \frac{1 - |a_n^*|^2}{(xe^{i\varphi} - a_n^*)(1 - \overline{a}_n^* xe^{i\varphi})} \right).$$

Since $F_* \in H^{\infty}$, we have

$$|F_*^{[\alpha]}(re^{i\varphi})| \le \frac{C}{\Gamma(1-\alpha)} \left(\int_0^r (r-x)^{-\alpha} \alpha x^{\alpha-1} dx + \int_0^r (r-x)^{-\alpha} x^{\alpha} \int_{-\pi}^{\pi} \frac{2}{|e^{it} - xe^{i\varphi}|^2} dm_*(t) dx + \int_0^r (r-x)^{-\alpha} x^{\alpha} \sum_{n=1}^{\infty} \frac{1 - |a_n^*|^2}{|1 - \overline{a}_n^* x e^{i\varphi}|^2} dx \right).$$

It follows from the proof of Theorem 1 and (19) that it is sufficient to estimate

$$\frac{r^{\alpha}}{\Gamma(1-\alpha)} \int_{0}^{r} (r-x)^{-\alpha} \sum_{n=1}^{\infty} \frac{1-|a_n^*|^2}{|1-\overline{a}_n^* x e^{i\varphi}|^2} dx.$$

We have

$$|1 - \overline{a}_n r e^{i\varphi}| = r \left| \frac{1}{r} - \overline{a}_n e^{i\varphi} \right| > r |1 - \overline{a}_n e^{i\varphi}| \ge r |a_n - e^{i\varphi}|, 0 < r < 1.$$
 (23)

Using the fact that $z \in \mathcal{S}_{\sigma}(e^{i\theta})$, (23) and applying Lemma 1, we deduce

$$|F_*^{[\alpha]}(re^{i\varphi})| \le C + C(\alpha)r^{\alpha} \sum_{n=1}^{\infty} \frac{1 - |a_n^*|^2}{|1 - \overline{a}_n^* x e^{i\varphi}|^{1+\alpha}}$$

$$\leq C + \frac{C(\alpha)}{r} \sum_{n=1}^{\infty} \frac{1 - |a_n^*|}{|e^{i\theta} - a_n^*|^{1+\alpha}} < \infty, \frac{1}{2} \leq r < 1.$$

For $r < \frac{1}{2}$ the boundedness is obvious.

E x a m p l e 1. Let $\alpha \in (0,1), \gamma > 1$. We show that the statement of Theorem 3 is sharp. Let μ be an absolutely continuous measure with the density

$$p(t) = \begin{cases} \gamma |t|^{\gamma - 1}, & |t| \le \frac{\pi}{4}, \\ 0, & |t| \in (\frac{\pi}{4}, \pi]. \end{cases}$$

We prove that if

$$\int_{-\pi}^{\pi} \frac{d\mu(t)}{|e^{i\theta} - e^{it}|^{1+\alpha}} \tag{24}$$

is divergent, then $|G^{[\alpha]}(z)|$ is unbounded, where G is of the form (8). Without loss of generality, we may assume that $\theta = 0, \varphi = 0$. Since $|e^{it} - 1| \sim t$ as $t \downarrow 0$, the integral (24) is divergent for $\gamma \leq 1 + \alpha$. Let us calculate the derivative of $r^{\alpha}G(r)$,

$$\frac{\partial}{\partial r}(r^{\alpha}G(r)) = \alpha r^{\alpha-1}G(r) - r^{\alpha}G(r)\gamma \int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \frac{2e^{it}}{(e^{it} - r)^2} |t|^{\gamma - 1} dt.$$

Using (13) with p = 1, we obtain

$$D^{\alpha}(r^{\alpha}G(r)) = \frac{1}{\Gamma(1-\alpha)} \int_{0}^{r} (r-x)^{-\alpha}G(x) \left(\alpha x^{\alpha-1}\right)$$

$$-x^{\alpha}\gamma \int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \frac{(2(1+x^2)\cos t - 4x - 2i(1-x^2)\sin t)|t|^{\gamma-1}dt}{|e^{it} - x|^4} dx.$$

Since p(t) is continuous at 0, we get ([11, Chapter IX, p. 369])

$$|G(r)| \to \exp\{-2\pi p(0)\} = 1, \quad r \to 1 - 0.$$

Using (19), we deduce

$$\left| D^{\alpha}(r^{\alpha}G(r)) \right| \ge \frac{2\gamma}{\Gamma(1-\alpha)} \int_{0}^{r} (r-x)^{-\alpha} x^{\alpha} \int_{0}^{\frac{\pi}{4}} \frac{2\sin t(1-x^{2})t^{\gamma-1}dt}{|e^{it}-x|^{4}} dx$$

$$-C(\alpha) \ge C(\alpha, \gamma) \int_{0}^{r} (r-x)^{-\alpha} (1-x) \int_{0}^{1-x} \frac{t^{\gamma} dt}{(1-x)^4} dx - C(\alpha)$$

$$\geq C(\alpha, \gamma) \int_{0}^{r} \frac{(r-x)^{-\alpha} dx}{(1-x)^{2-\gamma}} - C(\alpha) \geq C(\alpha, \gamma) \int_{0}^{r} \frac{dx}{(1-x)^{2-\gamma+\alpha}} - C(\alpha)$$

$$\geq \begin{cases} \frac{C}{(1-r)^{1-\gamma+\alpha}} - C, & \gamma < 1+\alpha, \\ C \ln \frac{1}{1-r} - C, & \gamma = 1+\alpha. \end{cases}$$

Thus, $|G^{[\alpha]}(z)|$ is unbounded for $\gamma \leq 1 + \alpha$.

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