

Subfamilies of Möbius transformations

Automorphisms of the unit disk \mathbb{D} are those analytic and univalent (one-to-one) functions f in \mathbb{D} with $f(\mathbb{D}) = \mathbb{D}$.

We denote by $\text{Aut}(\mathbb{D})$ the family of automorphisms in the unit disk. The "good news" is that $\text{Aut}(\mathbb{D})$ consists of Möbius transformations, as we shall see.

We also need the Schwarz-Lemma.

Lemma (Schwarz).

Let φ be an analytic function in \mathbb{D} with $\varphi(0) = 0$ and $\varphi(\mathbb{D}) \subset \mathbb{D}$.

$$\text{then } |\varphi(z)| \leq |z| \quad \forall z \in \mathbb{D}$$

and $|\varphi'(0)| \leq 1$.

Moreover, if $\exists z \neq 0$ such that $|\varphi(z)| = |z|$ or $|\varphi'(0)| = 1$, then

$$\varphi(z) = \lambda z, \quad |\lambda| = 1.$$

that is, $\varphi \in \text{Aut}(\mathbb{D})$ (and $\varphi(0) = 0$).

the proof should be known for all of us. See, for instance, [Ahlfors, Complex Analysis, 2nd. Ed. McGraw-Hill, p. 135].

We can now prove the main theorem:

Theorem — Let $\varphi \in \text{Aut}(\mathbb{D})$. Then

$$\varphi(z) = \lambda \varphi_a(z), \text{ for some } |z|=1 \text{ and } a \in \mathbb{D}.$$

$$\text{Here } \varphi_a(z) = \frac{a-z}{1-\bar{a}z}, z \in \mathbb{D}.$$

In other words, $\text{Aut}(\mathbb{D}) = \{\lambda \varphi_a(z), |z|=1, a \in \mathbb{D}\}$.

Pf. — Note that φ_a is analytic in \mathbb{D} , it is one-to-one ($\varphi_a \in \mathcal{M}$).

Moreover, if $|z|=1$, $|\varphi_a(z)|=1$:

$$\left| \frac{a-z}{1-\bar{a}z} \right|^2 = \frac{|a|^2 + |z|^2 - 2\operatorname{Re}\{\bar{a}z\}}{1 + |az|^2 - 2\operatorname{Re}\{\bar{a}z\}} = 1.$$

↑
 $|z|=1$

In fact, if $|z| < 1$,

$$|a|^2 + |z|^2 - 2\operatorname{Re}\{\bar{a}z\} < 1 + |az|^2 - 2\operatorname{Re}\{\bar{a}z\}$$

$$\Gamma = |z|^2 + |a|^2 < 1 + |az|^2 = |a|^2(1 - |z|^2) < 1 - |z|^2 = |a|^2$$

So that $\varphi_a(\mathbb{D}) \subset \mathbb{D}$.

Since $\varphi_a^{-1} = \varphi_a$, we have $\varphi_a \in \text{Aut}(\mathbb{D})$.

hence $\{z \varphi_a(z), |z|=1, a \in \mathbb{D}\} \subset \text{Aut}(\mathbb{D})$.

Assume now that $\varphi \in \text{Aut}(\mathbb{D})$, $\varphi(0) = \alpha$.

Consider the automorphism (composition of 2 automorphisms)

$$\psi = \varphi_\alpha \circ \varphi$$

then, $\psi(\mathbb{D}) = \mathbb{D}$ & $\psi(0) = \varphi_\alpha(\varphi(0)) = \varphi_\alpha(\alpha) = 0$.

$$\Rightarrow |\psi(z)| \leq |z| \quad \forall z \in \mathbb{D}.$$

But $\psi^{-1} \in \text{Aut}(\mathbb{D})$ & $\psi^{-1}(0) = 0$.

$$\Rightarrow |\psi^{-1}(s)| \leq |s| \quad \forall s \in \mathbb{D}$$

$$\Rightarrow |z| \leq |\psi(z)| \quad \forall z \in \mathbb{D}.$$

$$z = \psi(z)$$

that is, $|\psi(z)| = |z| \quad \forall z \in \mathbb{D} \Rightarrow \varphi_\alpha \circ \varphi(z) = \mu z, |\mu| = 1$.

$$\Rightarrow \varphi(z) = \varphi_\alpha^{-1}(\mu z) = \varphi_\alpha(\mu z) = \frac{a - \bar{\mu}z}{1 - \bar{a}\mu z}$$

$$= \mu \frac{\bar{\mu}a - z}{1 - (\bar{\mu}a)z} = \lambda \varphi_a(z), \quad \lambda = \mu, a = \bar{\mu}a. \quad \square$$

Remark: We said that $\varphi_a \in \text{Aut}(\mathbb{D})$, $\varphi_a^{-1} = \varphi_a$, $\varphi_a(a) = 0$. Note also that $\varphi_a(0) = a \equiv \varphi_a$ is an involutive automorphism that interchanges the points 0 and a.

the Schwarz-Pick lemma.

Here we have a generalization of the Schwarz lemma

Lemma [Schwarz-Pick]. Let $\varphi \in H(\mathbb{D})$ with $\varphi(\mathbb{D}) \subset \mathbb{D}$. Then

$$(i) \quad dph(\varphi(z), \varphi(w)) \leq dph(z, w) \quad \forall z, w \in \mathbb{D},$$

where, for $a, b \in \mathbb{D}$,

$dph(a, b) = |\varphi_a(b)|$ = pseudo-hyperbolic distance between a and b .

$$(ii) \quad |\varphi'(z)| \leq \frac{1 - |\varphi(z)|^2}{1 - |z|^2} \quad \forall z \in \mathbb{D}.$$

Moreover, equality holds in either (i) for $a \neq b$ or (ii) if and only if $\varphi \in \text{Aut}(\mathbb{D})$.

Pf.- Let a be an arbitrary point in \mathbb{D} .

define $\psi_a(z) = \varphi_{\varphi(a)} \circ \varphi \circ \varphi_a(z)$,

then, $\psi_a \in H(\mathbb{D})$, $\psi_a(\mathbb{D}) \subset \mathbb{D}$, and

$$\psi_a(0) = 0.$$

$$\Rightarrow |\psi_a(z)| \leq |z| \quad \forall z \in \mathbb{D}.$$

$$\equiv \left| \varphi_{\varphi(a)} \circ \varphi \circ \varphi_a(z) \right| \leq |z| \quad \forall z \in \mathbb{D}$$

$$\equiv (z = \varphi_a(b)) \quad |\varphi_{\varphi(a)}(\varphi(b))| \leq |\varphi_a(b)|.$$

And = holds iff. $|4a(z)| = |z|$ for some $a \neq b$.

$$\equiv \varphi_{\varphi(a)} \circ \varphi \circ \varphi_a(z) = \lambda z \equiv \varphi_{\varphi(a)} \circ \varphi(z) = \lambda \varphi_a(z)$$

$\varphi(z)$ is the composition of 2 automorphisms

$$\Rightarrow \varphi \in \text{Aut}(\mathbb{D})$$

$$\text{Also, } |\varphi_a'(0)| \leq 1 \quad (= \text{ iff } \varphi_a \in \text{Aut}(\mathbb{D}) \\ \Downarrow \quad \equiv \varphi \in \text{Aut}(\mathbb{D}), \text{ as before}).$$

$$|\varphi'_{\varphi(a)}(\varphi(a))| \cdot |\varphi'(a)| \cdot |\varphi_a'(0)| \leq 1.$$

$$\text{Since } \varphi_a'(z) = \frac{|a|^2 - 1}{(1 - \bar{a}z)^2}, \quad |\varphi_a'(0)| = 1 - |a|^2, \quad |\varphi_a'(a)| = \frac{1}{1 - |a|^2}$$

This proves the lemma.

Solutions to some related exercises

(1) Let $T(z) = \frac{az+b}{cz+d} \in M$. Prove that the following conditions are equivalent.

$$(a) T \in H(\mathbb{D}) \Leftrightarrow T(\mathbb{D}) \subset \mathbb{D}.$$

$$(b) |\bar{b}d - a\bar{c}| + |ad - bc| \leq |d|^2 - |c|^2.$$

$$(c) |\bar{c}d - \bar{a}b| + |ad - bc| \leq |d|^2 - |b|^2.$$

$$(d) |d| > |c| \text{ and } 2|\bar{a}b - c\bar{d}| \leq |c|^2 + |d|^2 - |a|^2 - |b|^2.$$

$$\bullet (a) \Leftrightarrow (b).$$

$$\Rightarrow T \in H(\mathbb{D}) \Rightarrow cz+d \neq 0 \quad \forall z \in \mathbb{D}. \Rightarrow |d| > |c|.$$

(otherwise, $z = -\frac{d}{c}$, $c \neq 0$, belongs to \mathbb{D} !)

Now, $T(\mathbb{D}) = D(z_0, r)$ for some $z_0 \in \mathbb{D}$ & $r > 0$, since $T(\mathbb{D}) \subset \mathbb{D}$. But hence, $\frac{T(z) - z_0}{r}$ maps the disk onto itself & is one-to-one. That is, this transf. equals an automorphism of \mathbb{D} : $(|z_0| + r < 1)$

$$\frac{T(z) - z_0}{r} = \mu \varphi_\alpha(z), \quad |\mu| = 1, \quad |\alpha| < 1, \quad \varphi_\alpha(z) = \frac{\alpha - z}{1 - \bar{\alpha}z}.$$

$$= \frac{az+b}{cz+d} = \mu r \frac{\alpha - z}{1 - \bar{\alpha}z} + z_0, \quad r + |z_0| \leq 1 !!! \\ (\text{since, again, } T(\mathbb{D}) \subset \mathbb{D}!).$$

$$= \frac{\frac{a}{d}z + \frac{b}{d}}{\frac{c}{d}z + 1} = \frac{(-\mu r - z_0\bar{\alpha})z + z_0 + \mu r\alpha}{-\bar{\alpha}z + 1}$$

$$\begin{aligned}
 &= \left\{ \begin{array}{l} \frac{q}{d} = -\mu r - z_0 \bar{\alpha} \rightarrow \mu r = \frac{c}{d} z_0 - \frac{a}{d} \\ \frac{b}{d} = z_0 + \mu r \alpha \rightarrow \frac{b}{d} = z_0 + \alpha \left(\frac{c}{d} z_0 - \frac{a}{d} \right) \\ \frac{c}{d} = -\bar{\alpha} \\ \text{in} \\ \alpha = -\frac{c}{d} \end{array} \right. \\
 &\quad = z_0 - \left(\frac{c}{d} z_0 - \frac{a}{d} \right) \cdot \frac{c}{d} \\
 &\quad = z_0 - \left| \frac{c}{d} \right|^2 z_0 + \frac{ac}{|d|^2} \\
 &\equiv \frac{bd - ac}{|d|^2} = \frac{(|d|^2 - |c|^2)}{|d|^2} z_0. \quad \text{④} \\
 &\equiv r = \left| \frac{c}{d} \cdot z_0 - \frac{a}{d} \right| = \left| \frac{c}{d} \cdot \frac{bd - ac}{|d|^2 - |c|^2} - \frac{a}{d} \right| \\
 &= \frac{1}{|d|} \left| \frac{bc\bar{d} - a|c|^2 - a|d|^2}{|d|^2 - |c|^2} \right| = \frac{|bc - ad|}{|d|^2 - |c|^2} \quad \text{※※}.
 \end{aligned}$$

and since $r + |z_0| \leq 1$, we have, from ④ and ④※, that (b) holds.

⇒ If (b) holds, then $|d| > |c|$ (since $ad - bc \neq 0$) and the system above can be solved for $r > 0$, $z_0 \in \mathbb{D}$, $\alpha \in \mathbb{D}$, and $|\mu| = 1$ with $r + |z_0| < 1$.

& $T(z) - z_0 = \mu r \varphi_\alpha(z)$. Hence (a) holds.

(b) ⇔ (c). This equivalence is based on the following result.

Lemma - $\varphi(z) = \frac{az+b}{cz+d}$ is an analytic

function in \mathbb{D} with $\varphi(\mathbb{D}) \subset \mathbb{D}$ if and only if

$$\varphi^*(z) = \frac{1}{\varphi^{-1}\left(\frac{1}{z}\right)} \stackrel{\oplus}{=} \frac{\bar{a}z - \bar{c}}{-\bar{b}z + \bar{d}}$$

has the same properties.

Pf. - $\varphi(\mathbb{D}) \subset \mathbb{D} \Rightarrow \varphi^{-1}(S) : \mathbb{C} \setminus \overline{\mathbb{D}} \rightarrow \mathbb{C} \setminus \overline{\mathbb{D}}$

If $\exists s \in \mathbb{C} \setminus \overline{\mathbb{D}} : \varphi^{-1}(s) \in \mathbb{D}$, then $\varphi(\varphi^{-1}(s)) = s$ would belong to both \mathbb{D} (since $\varphi(\mathbb{D}) \subset \mathbb{D}$) & $\mathbb{C} \setminus \overline{\mathbb{D}}$ by hypothesis $\rightarrow \leftarrow$.

Now, $z \in \mathbb{D} \rightarrow \frac{1}{\bar{z}} \in \mathbb{C} \setminus \overline{\mathbb{D}} \Rightarrow \varphi^{-1}\left(\frac{1}{\bar{z}}\right) \in \mathbb{C} \setminus \overline{\mathbb{D}}$

& $\frac{1}{\varphi^{-1}\left(\frac{1}{\bar{z}}\right)} \in \mathbb{D}$. Moreover, $\varphi^{-1}\left(\frac{1}{\bar{z}}\right) \neq 0$!

this proves the lemma in addition to the identity \oplus which is easily obtained using that

$$\varphi^{-1}(z) = \frac{dz+b}{a-cz} : \quad \square .$$

To complete the proof of (b) \Leftrightarrow (c) just apply (a) \Leftrightarrow (b) to φ^* .

Finally, (a) \Leftrightarrow (c).

\Rightarrow As mentioned before, $T \in H(D) \Rightarrow |d| > |c|$.

Also, $T(D) \subset D \Rightarrow |T(z)| \leq 1 \quad \forall z \in D$ (hence $\forall |z| \leq 1$).

$$\Rightarrow |az+b|^2 \leq |cz+d|^2 \quad \forall |z|=1.$$

$$\Rightarrow 2\operatorname{Re}\{(ab - cd)z\} \leq |c|^2 + |d|^2 - |a|^2 - |b|^2 \quad \forall |z|=1.$$

$$\Rightarrow \begin{cases} ab - cd = 0 \Rightarrow (d) \text{ for sure.} \\ ab - cd \neq 0 \Rightarrow (d) \text{ too (take } z = \frac{\bar{ab} - \bar{cd}}{|ab - cd|} \in \partial D\text{).} \end{cases}$$

\Leftarrow Just undo the previous argument:

$$ab - cd = 0 \Rightarrow \forall |z|=1 \quad \left| \frac{az+b}{cz+d} \right| \leq 1$$

\Rightarrow by the Maximum modulus principle, $\left| \frac{az+b}{cz+d} \right| \leq 1$ in D .

The same holds if $ab - cd \neq 0$.

(2) For a given analytic function φ in \mathbb{D} and a positive integer n , define the n -th iterates of φ by the recursive formulas

$$\varphi_1 = \varphi \quad \text{and} \quad \varphi_n = \varphi_0 \varphi_{n-1} \cdot \underbrace{\varphi_0 \varphi}_{\text{...}}$$

(1) What are the solutions of $\varphi_2 = T$, $\rightarrow \varphi$?

where $T \in M$? Note that $\varphi \in H(\mathbb{D})$, so that in order to ensure that φ_2 is well-defined, we need $\varphi(\mathbb{D}) \subset \mathbb{D}$ (hence $T(\mathbb{D}) \subset \mathbb{D}$!).

(2) And the solutions of $\varphi_n = T$, $n \geq 2$??.

$$(1) \bullet T = \text{Id} \quad \& \quad \lambda^2 = 1, \quad \varphi(z) = \varphi_p (\lambda \varphi_p(z)),$$

$$\varphi_p(z) = \frac{p-z}{1-pz}, \quad p \in \mathbb{D} \quad \text{satisfies}$$

$$\varphi_2(z) = T$$

Note that the same holds if $\lambda^n = 1$ with the same φ to solve $\varphi_n = \text{Id}$!

$$(1) \& (2): \text{Case when } \exists p \in \mathbb{D}: T(p) = p.$$

Lemma - Let $T \in M$, $T(D) \subset D$, $T(p) = p$, $p \in D$,
 $T \neq \text{Id}$. Then

$\hat{T} = \varphi_p \circ T \circ \varphi_p^{-1}$ has the form

$$\hat{T}(0) = 0 \quad \hat{T}(z) = \frac{Az}{Cz+1}, \quad |A| + |C| \leq 1, \quad A \neq 1. \quad (\text{previous ex})$$

Pf. - \hat{T} is a Möbius transformation that fixes the origin and is analytic in D

$$= \hat{T}(z) = \frac{az}{cz+d} = \frac{az}{cz+1}.$$

Since $\hat{T}(D) \subset D$, by the previous exercise we have $|A| + |C| \leq 1$. & $A = 1 \Rightarrow C = 0 \Rightarrow T = \text{Id}$. \square .

Finding φ : $\varphi_n = T$, with T as in the lemma.

$$\varphi_p \circ \varphi_0 \circ \varphi_1 \circ \dots \circ \varphi_{n-1} = \underbrace{\varphi_p \circ T \circ \varphi_p^{-1}}_{\hat{T}} = \varphi_p \circ \varphi_0 \circ \varphi_1 \circ \varphi_2 \circ \varphi_3 \circ \dots \circ \varphi_{n-1} \circ \varphi_p = \hat{\varphi}$$

$$\Rightarrow \hat{\varphi}_n = \hat{T} \quad \& \quad \hat{\varphi}_n(0) = 0 \Rightarrow \hat{\varphi}(0) = 0.$$

$$\Rightarrow \hat{\varphi}(z) = \frac{az}{cz+1}, \quad \hat{\varphi}_2(z) = \frac{a\left(\frac{az}{cz+1}\right)}{c\left(\frac{az}{cz+1}\right)+1} = \frac{a^2 z}{(c+a)z+1},$$

$$\dots \quad \hat{\varphi}_n(z) = \frac{a^n z}{(c+a+\dots+a^{n-1}c)z+1}. \quad \begin{array}{l} \text{Note that, as before, if} \\ a=1 \Rightarrow \varphi = \text{Id} \Rightarrow T = \text{Id}! \end{array}$$

thus, we are to solve

$$\begin{cases} a^n = A \\ c(1+a+\dots+a^{n-1}) = C \end{cases}$$

$$= \begin{cases} a^n = A \\ C = \frac{C}{1+a+\dots+a^{n-1}} \end{cases} \quad \left(\begin{array}{l} \text{Note:} \\ S = 1+a+\dots+a^{n-1} = 0 \\ \Rightarrow S = \frac{1-a^n}{1-a} = \frac{1-A}{1-a} = 0 \rightarrow A=1 \end{array} \right)$$

$$\therefore \hat{\varphi}(z) = \frac{az}{\sum_{j=0}^{n-1} a^j z + 1}$$

(1) & (2): Case when $\hat{\varphi}(z) \neq z \quad \forall z \in \mathbb{D}$.

Recall that, in this case, $\exists \mu \in \partial\mathbb{D} : T(\mu) = \mu$.

this is similar to the previous item but
considering now $\hat{T} = T_\mu \circ T \circ T_\mu^{-1}$, $T_\mu = \frac{\mu+z}{\mu-z}$ Cayley maps.

We get $\hat{T}(w) = Aw + B$, $w \in \mathbb{H} = \{w \mid \operatorname{Re} w > 0\}$.

You can find more details in:

[Coutinho, Diaz-Hidalgo, M, Vukotic, Contemp. Math., 2012].

Remark - We have seen before that if $T \in M$ fixes 3 points in $\hat{\mathbb{C}}$, then $T = \text{Id}$.
 The next result shows that the same result holds if we change the hypotheses $T \in M$ fixes 3 points in \mathbb{C} by $\varphi \in H(D)$, $\varphi(D) \subset D$ and φ fixes 2 points.

Thm. - Let $\varphi \in H(D)$, $\varphi(D) \subset D$. Suppose that there exist $z_1, z_2 \in D$, $z_1 \neq z_2$, such that $\varphi(z_1) = z_1$ and $\varphi(z_2) = z_2$. Then $\varphi = \text{Id}$.

Pf. - Consider, for $a \in D$, the automorphism $\varphi_a(z) = \frac{a-z}{1-\bar{a}z}$, $|z| < 1$, and recall that $\varphi_a^{-1} = \varphi_{\bar{a}}$.

Now, define $\psi = \varphi_{z_1} \circ \varphi \circ \varphi_{z_1} \in H(D)$.

Then, on the one side,

$$\begin{aligned}\psi(0) &= \varphi_{z_1} \circ \varphi(\varphi_{z_1}(0)) = \varphi_{z_1}(\varphi(z_1)) \\ &= \varphi_{z_1}(z_1) = 0 \rightarrow |\psi(z)| \leq |z| \forall z \in D.\end{aligned}$$

On the other side, for $s = \varphi_{z_1}(z_2) (\neq 0)$, since $z_1 \neq z_2$, we have:

$$\begin{aligned}\psi(s) &= \varphi_{z_1} \circ \varphi \circ \varphi_{z_1}(s) = \varphi_{z_1} \circ \varphi(z_2) = \varphi_{z_1}(z_2) \\ &= s, \quad \varphi_{z_1}(s) = \varphi_{z_1} \circ \varphi_{z_1}(z_2) = z_2\end{aligned}$$

Hence $\psi(z) = \lambda z$, $|\lambda| = 1$. But $\lambda = 1$, since $\psi(s) = s$.

On the fixed points of a Möbius transformation $T \in M$, $T(\mathbb{D}) \subset \mathbb{D}$.

Several situations can come up.

$\rightarrow T = \text{Id}$ ($\Rightarrow T(z) = z \forall z \in \mathbb{D}$).

$\rightarrow T$ has 1 (unique) fixed point in \mathbb{D} .

$\rightarrow T$ has no fixed points in \mathbb{D} . Then, we will show that $\exists s \in \partial\mathbb{D} : T(s) = s$.

We need Rouché's thm.

Thm [Rouche] Let $f, g \in H(\bar{\mathbb{D}})$. If $|f+g| < |g|$ on $\partial\mathbb{D}$, then f has as many zeros in \mathbb{D} as g has.
 $|Tz| = |r_k T(z)| \leq r_k < 1 = |z|$

Now, assume that T has no fixed points in \mathbb{D} . Choose an increasing sequence of positive real numbers $\{r_k\} \subset (0, 1)$ with $r_k \rightarrow 1$.

Define $T_k = r_k T$ and apply Rouché's thm. to $f(z) = T_k(z) - z = 0$ and $g(z) = z$. ($|r_k T(z)| \leq r_k < 1 = |z|$, $|z|=1$). So that each T_k has 1 unique fixed point, z_k , say, in $\mathbb{D} = r_k T(\mathbb{D}) = \mathbb{D}_k$.

Passing to a subsequence, if needed, $z_k \rightarrow s \in \overline{\mathbb{D}}$ & $T(s) = s$. And since T has no fixed points in \mathbb{D} , we are done.