

ON A NEW STRONG DIFFERENTIAL SUBORDINATION

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ABSTRACT. In this paper we define some new classes of analytic functions on $U \times \bar{U}$, which have as coefficients holomorphic functions in \bar{U} . Using those new classes, we give a new approach to the notion of strong subordination and we study certain strong differential subordinations.

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INTRODUCTION AND PRELIMINARIES

The concept of differential subordination was introduced in [2], [3] and developed in [4], by S.S. Miller and P.T. Mocanu. The concept of differential superordination was introduced in [5] as a dual problem of the differential subordination, by S.S. Miller and P.T. Mocanu. The concept of strong differential subordination was introduced in [1] by J.A. Antonino and S. Romaguera, and developed in [6], [7].

Denote by $\mathcal{H}(U \times \bar{U})$ the class of analytic functions in $U \times \bar{U}$,

$$U = \{z \in \mathbb{C} : |z| < 1\}, \quad \bar{U} = \{z \in \mathbb{C} : |z| \leq 1\}, \quad \partial U = \{z \in \mathbb{C} : |z| = 1\}.$$

For $a \in \mathbb{C}$ and n a positive integer, we denote by

$$\mathcal{H}\xi[a, n] = \{f(z, \xi) \in (U \times \bar{U}) : f(z, \xi) = a + a_n(\xi)z^n + a_{n+1}(\xi)z^{n+1} + \dots\},$$

with $z \in U$, $\xi \in \bar{U}$, $a_k(\xi)$ holomorphic functions in \bar{U} , $k \geq n$.

Let

$$A\xi_n = \{f(z, \xi) \in \mathcal{H}(U \times \bar{U}) : f(z, \xi) = z + a_{n+1}(\xi)z^{n+1} + \dots\},$$

with $z \in U$, $\xi \in \bar{U}$, $a_k(\xi)$ holomorphic functions in \bar{U} , $k \geq n + 1$, and $A\xi_1 = A\xi$,

$$\mathcal{H}\xi_u(U) = \{f(z, \xi) \in \mathcal{H}\xi[a, n] : f(z, \xi) \text{ is univalent in } U \text{ for all } \xi \in \bar{U}\},$$

$$S\xi = \{f(z, \xi) \in A\xi_n : f(z, \xi) \text{ univalent in } U \text{ for all } \xi \in \bar{U}\}$$

denote the class of univalent functions in $\mathcal{H}(U \times \bar{U})$,

$$S^*\xi = \{f(z, \xi) \in A\xi : \operatorname{Re} \frac{z \frac{\partial f}{\partial z}(z, \xi)}{f(z, \xi)} > 0, \quad z \in U \text{ for all } \xi \in \bar{U}\}$$

denote the class of normalized starlike functions in $\mathcal{H}(U \times \bar{U})$,

$$K\xi = \{f(z, \xi) \in A\xi : \operatorname{Re} \left(\frac{z \frac{\partial^2 f}{\partial z^2}(z, \xi)}{\frac{\partial f}{\partial z}(z, \xi)} + 1 \right) \geq 0, \quad z \in U \text{ for all } \xi \in \bar{U}\}$$

denote the class of normalized convex functions in $\mathcal{H}(U \times \bar{U})$.

Let $A(p)\xi$ denote the subclass of the functions $f(z, \xi) \in \mathcal{H}(U \times \bar{U})$ of the form

$$f(z, \xi) = z^p + \sum_{k=p+1}^{\infty} a_k(\xi)z^k, \quad p \in \mathbb{N}, \quad z \in U \text{ for all } \xi \in \bar{U}$$

and set $A(1)\xi = A\xi$.

In order to prove our main results we use the following new definitions, according to [1] and lemma according to [4].

Definition No. 1. Let $H(z, \xi)$, $f(z, \xi)$ be analytic in $U \times \bar{U}$. The function $f(z, \xi)$ is said to be strongly subordinate to $H(z, \xi)$, or $H(z, \xi)$ is said to be strongly superordinate to $f(z, \xi)$, if there exists a function w analytic in U , with $w(0) = 0$ and $|w(z)| < 1$ such that $f(z, \xi) = H(w(z), \xi)$, for all $\xi \in \bar{U}$. In such a case we write $f(z, \xi) \prec\prec H(z, \xi)$, $z \in U$, $\xi \in \bar{U}$.

Remark No. 1. (i) If $H(z, \xi)$ is analytic in $U \times \bar{U}$ and univalent in U , for all $\xi \in \bar{U}$, Definition 1 is equivalent to

$$H(0, \xi) = f(0, \xi) \text{ for all } \xi \in \bar{U} \text{ and } f(U \times \bar{U}) \subset \mathcal{H}(U \times \bar{U}).$$

(ii) If $H(z, \xi) \equiv H(z)$ and $f(z, \xi) \equiv f(z)$ then the strong subordination becomes the usual notion of subordination.

Definition No. 2. Let $\Psi : \mathbb{C}^3 \times U \times \bar{U} \rightarrow \mathbb{C}$ and let $h(z, \xi)$ be univalent in U for all $\xi \in \bar{U}$. If $p(z, \xi)$ is analytic in $U \times \bar{U}$ and satisfies the (second-order) strong differential subordination

$$\Psi \left(p(z, \xi), z \frac{\partial p(z, \xi)}{\partial z}, z^2 \frac{\partial^2 p(z, \xi)}{\partial z^2}; z, \xi \right) \prec\prec h(z, \xi), \quad z \in U, \quad \xi \in \bar{U}, \quad (1)$$

then $p(z, \xi)$ is called a solution of the strong differential subordination. The univalent function $q(z, \xi)$ is called a dominant of the solutions of the strong differential subordination, or simply a dominant, if $p(z, \xi) \prec\prec q(z, \xi)$ for all $p(z, \xi)$ satisfying

(1). A dominant $\tilde{q}(z, \xi)$ that satisfies $\tilde{q}(z, \xi) \prec\prec q(z, \xi)$, for all dominants $q(z, \xi)$ of (1) is said to be the best dominant of (1).

Note that the best dominant is unique up to a rotation of $U \times \bar{U}$.

Definition No. 3. We denote by Q_ξ the set of functions $q(\cdot, \xi)$ that are analytic and injective, as function of z on $\bar{U} \setminus E(q(z, \xi))$ where

$$E(q(z, \xi)) = \{\zeta \in \partial U : \lim_{z \rightarrow \zeta} q(z, \xi) = \infty\}$$

and are such that $q'(\zeta, \xi) \neq 0$ for $\zeta \in \partial U \setminus E(q(z, \xi))$, $\xi \in \bar{U}$.

The subclass of Q for which $q(0, \xi) = a$ is denoted by $Q(a)$.

We mention that all derivatives of first order or second-order that appear are derived in relation to the variable z .

Lemma No. 1. (S.S. Miller, P.T. Mocanu, [2], [4], [5, Lemma 9.2.3]) *Let $q(\cdot, \xi) \in Q_\xi$, with $q(0, \xi) = a$, and*

$$p(z, \xi) = a + a_n(\xi)z^n + a_{n+1}(\xi)z^{n+1} + \dots$$

be analytic in $U \times \bar{U}$ with $p(z, \xi) \neq a$ and $n \geq 1$. If $p(\cdot, \xi)$ is not subordinated to $q(\cdot, \xi)$, then there exist points $z_0 = r_0 e^{i\theta_0} \in U$ and $\zeta_0 \in \partial U \setminus E(q(z, \xi))$ and $m \geq n \geq 1$ for which $p(U_{r_0} \times \bar{U}_{r_0}) \subset q(U \times \bar{U})$.

(i) $p(z_0, \xi) = q(z_0, \xi)$

(ii) $z_0 p'(z_0, \xi) = m \zeta_0 q'(\zeta_0, \xi)$ and

(iii) $\operatorname{Re} \frac{z_0 p''(z_0, \xi)}{p'(z_0, \xi)} + 1 \geq m \left[\operatorname{Re} \frac{\zeta_0 q''(\zeta_0, \xi)}{q'(\zeta_0, \xi)} + 1 \right]$.

Remark. The proof is similar to the proof in [4].

Definition No. 4. [6] Let Ω_ξ be a set in \mathbb{C} , $q(\cdot, \xi) \in Q_\xi$ and n be a positive integer. The class of admissible functions $\Psi_n[\Omega_\xi, q(\cdot, \xi)]$ consists of those functions $\psi : \mathbb{C}^3 \times U \times \bar{U} \rightarrow \mathbb{C}$ that satisfy the admissibility condition:

$$(A) \quad \psi(r, s, t; z, \xi) \notin \Omega_\xi$$

whenever

$$\begin{aligned} r &= q(\zeta, \xi), \quad s = m \zeta q'(\zeta, \xi), \\ \operatorname{Re} \frac{t}{s} + 1 &\geq m \operatorname{Re} \left[\frac{\zeta q''(\zeta, \xi)}{q'(\zeta, \xi)} + 1 \right], \end{aligned}$$

$$z \in U, \quad \zeta \in \partial U \setminus E(q), \quad \xi \in \bar{U} \text{ and } m \geq n.$$

We write $\Psi_1[\Omega_\xi, q(\cdot, \xi)]$ as $\Psi[\Omega_\xi, q(\cdot, \xi)]$.

In the special case when Ω_ξ is a simply connected domain, $\Omega_\xi \neq \mathbb{C}$, and $h(\cdot, \xi)$ is a conformal mapping of $U \times \bar{U}$ onto Ω_ξ we denote this class by $\Psi_n[h(\cdot, \xi), q(\cdot, \xi)]$.

If $\psi : \mathbb{C}^2 \times U \times \bar{U} \rightarrow \mathbb{C}$, then the admissibility condition (A) reduces to

$$(A') \quad \psi(r, s; z, \xi) \notin \Omega_\xi,$$

whenever

$$r = q(\zeta, \xi), \quad s = \zeta q'(\zeta, \xi), \quad z \in U, \quad \zeta \in \partial U \setminus E(q(z, \xi)), \quad \xi \in \bar{U}, \quad \text{and } m \geq n.$$

If $\psi : \mathbb{C} \times U \times \bar{U} \rightarrow \mathbb{C}$, then the admissibility condition (A) reduces to

$$(A'') \quad \psi(r; z, \xi) \notin \Omega_\xi$$

whenever

$$r = q(\zeta, \xi), \quad z \in U, \quad \xi \in \bar{U}, \quad \zeta \in \partial U \setminus E(q(z, \xi)).$$

2. MAIN RESULTS

Theorem No. 1. *Let $\psi \in \Psi_n[\Omega_\xi, q(\cdot, \xi)]$ with $q(0, \xi) = a$. If $p(\cdot, \xi) \in \xi[a, n]$ satisfies*

$$(1) \quad \psi(p(z, \xi), zp'(z, \xi), z^2p''(z, \xi); z, \xi) \in \Omega_\xi, \quad z \in U, \quad \xi \in \bar{U}$$

then

$$p(z, \xi) \prec\prec q(z, \xi), \quad z \in U, \quad \xi \in \bar{U}.$$

Proof. Assume $p(z, \xi) \not\prec\prec q(z, \xi)$. By Lemma 1 there exist points $z_0 = r_0 e^{i\theta_0} \in U$ and $\zeta_0 \in \partial U \setminus E(q(z, \xi))$, and $m \geq n \geq 1$ that satisfy (i)-(iii) of Lemma 1.

Using these conditions with $r = p(z_0, \xi)$, $s = z_0 p'(z_0, \xi)$, $t = z_0^2 p''(z_0, \xi)$ and $z = z_0$ in Definition 3 we obtain

$$\psi(p(z_0, \xi), z_0 p'(z_0, \xi), z_0^2 p''(z_0, \xi); z_0, \xi) \notin \Omega_\xi.$$

Since this contradicts (1) we must have $p(z, \xi) \prec\prec q(z, \xi)$, $z \in U$, $\xi \in \bar{U}$. \square

Remark No. 1. Upon examining the proof of Theorem 1 it is easy to see that the theorem also holds if condition (1) is replaced by

$$(1') \quad \psi(p(w(z), \xi), w(z)p'(w(z), \xi), w^2(z)p''(w(z), \xi); w(z), \xi) \in \Omega_\xi,$$

$z \in U$, $\xi \in \bar{U}$, where $w(z)$ is any function mapping U into U .

On checking the definitions of Q_ξ and $\Psi_n[\Omega_\xi, q(\cdot, \xi)]$ we see that the hypothesis of Theorem 1 requires that $q(\cdot, \xi)$ behave very nicely on the boundary of U . If this is not true or if the behavior of $q(\cdot, \xi)$ is not known, it may still be possible to prove that $p(z, \xi) \prec\prec q(z, \xi)$, $z \in U$, $\xi \in \bar{U}$ by the following limiting procedure.

Theorem No. 2. Let $\Omega_\xi \subset \mathbb{C}$ and let $q(\cdot, \xi) \in S\xi$, for all $\xi \in \bar{U}$, with $q(0, \xi) = a$. Let $\psi \in \Psi_n[\Omega_\xi, q_\rho(\cdot, \xi)]$ for some $\rho \in (0, 1)$, where $q_\rho(z, \xi) = q(\rho z, \xi)$. If $p(\cdot, \xi) \in \xi[a, n]$ and

$$\psi(p(z, \xi), zp'(z, \xi), z^2p''(z, \xi); z, \xi) \in \Omega_\xi$$

then

$$p(z, \xi) \prec\prec q(z, \xi), \quad z \in U, \xi \in \bar{U}.$$

Proof. The function $q_\rho(\cdot, \xi)$ is univalent in U for all $\xi \in \bar{U}$ and therefore $E(q_\rho(z, \xi))$ is empty and $q_\rho(\cdot, \xi) \in Q_\xi$. The class $\Psi_n[\Omega_\xi, q_\rho(\cdot, \xi)]$ is an admissible class and from Theorem 1 we obtain $p(z, \xi) \prec\prec q_\rho(z, \xi)$. Since $q_\rho(z, \xi) \prec\prec q(z, \xi)$ we deduce

$$p(z, \xi) \prec\prec q(z, \xi), \quad z \in U, \xi \in \bar{U}. \quad \square$$

We next consider the special situation when $\Omega_\xi \neq \mathbb{C}$ is a simply connected domain. In this case $\Omega_\xi = h(U \times \bar{U})$ where $h(\cdot, \xi)$ is a conformal mapping of $U \times \bar{U}$ onto Ω_ξ and the class $\Psi_n[h(U \times \bar{U}), q(\cdot, \xi)]$ is written as $\Psi_n[h(\cdot, \xi), q(\cdot, \xi)]$.

The following result is an immediate consequence of Theorem 1.

Corollary No. 1. Let $\psi \in \Psi_n[h(\cdot, \xi), q(\cdot, \xi)]$ with $q(0, \xi) = a$.

If $p(\cdot, \xi) \in \xi[a, n]$, $\psi(p(z, \xi), zp'(z, \xi), z^2p''(z, \xi); z, \xi)$ is analytic in $U \times \bar{U}$ and

$$\psi(p(z, \xi), zp'(z, \xi), z^2p''(z, \xi); z, \xi) \prec\prec h(z, \xi),$$

then

$$p(z, \xi) \prec\prec q(z, \xi), \quad z \in U, \xi \in \bar{U}.$$

This result can be extended to those cases in which the behavior of $q(\cdot, \xi)$ on the boundary of U is unknown by the following theorem.

Theorem No. 3. Let $h(\cdot, \xi) \in S\xi$, for all $\xi \in \bar{U}$ and $q(\cdot, \xi) \in S\xi$, for all $\xi \in \bar{U}$, with $q(0, \xi) = a$ and set $q_\rho(z, \xi) = q(\rho z, \xi)$ and $h_\rho(z, \xi) = h(\rho z, \xi)$. Let $\psi \in \mathbb{C}^3 \times U \times \bar{U} \rightarrow \mathbb{C}$ satisfy one of the following conditions:

(i) $\psi \in \Psi_n[h(\cdot, \xi), q_\rho(\cdot, \xi)]$, for some $\rho \in (0, 1)$, or

(ii) there exists $\rho_0 \in (0, 1)$ such that $\psi \in \Psi_n[h_\rho(\cdot, \xi), q_\rho(\cdot, \xi)]$ for all $\rho \in (\rho_0, 1)$.

If $p(\cdot, \xi) \in \xi[a, n]$, $\psi(p(z, \xi), zp'(z, \xi), z^2p''(z, \xi); z, \xi)$ is analytic in $U \times \bar{U}$ and

$$(3) \quad \psi(p(z, \xi), zp'(z, \xi), z^2p''(z, \xi); z, \xi) \prec\prec h(z, \xi)$$

then

$$p(z, \xi) \prec\prec q(z, \xi), \quad z \in U, \xi \in \bar{U}.$$

Proof. Case (i). By applying Theorem 2 we obtain $p(z, \xi) \prec\prec q_\rho(z, \xi)$. Since $q_\rho(z, \xi) \prec\prec q(z, \xi)$ we deduce

$$p(z, \xi) \prec\prec q(z, \xi), \quad z \in U, \xi \in \bar{U}.$$

Case (ii). If we let $p_\rho(z, \xi) = p(\rho z, \xi)$, then

$$\begin{aligned} & \psi(p_\rho(z, \xi), zp'_\rho(z, \xi), z^2p''_\rho(z, \xi); z, \xi) \\ &= \psi(p(\rho z, \xi), \rho zp'(\rho z, \xi), \rho^2 z^2 p''(\rho z, \xi); \rho z, \xi) \in h_\rho(U \times \bar{U}). \end{aligned}$$

By using Theorem 2 and the comment associated with (1'), with $w(z) = \rho z$, we obtain

$$p_\rho(z, \xi) \prec\prec q_\rho(z, \xi)$$

for $\rho \in (\rho_0, 1)$. By letting $\rho \rightarrow 1$ we obtain

$$p(z, \xi) \prec\prec q(z, \xi), \quad z \in U, \xi \in \bar{U}. \quad \square$$

The next two theorems yield best dominants of the strong differential subordination (3).

Theorem No. 4. Let $h(\cdot, \xi) \in S\xi$, for all $\xi \in \bar{U}$ and let $\psi : \mathbb{C}^3 \times U \times \bar{U} \rightarrow \mathbb{C}$. Suppose that the differential equation

$$(4) \quad \psi(q(z, \xi), zq'(z, \xi), z^2q''(z, \xi); z, \xi) = h(z, \xi), \quad z \in U, \xi \in \bar{U}$$

has a solution $q(\cdot, \xi)$, with $q(0, \xi) = a$, and one of the following conditions is satisfied:

- (i) $q(\cdot, \xi) \in Q_\xi$ and $\psi \in \Psi[h(\cdot, \xi), q(\cdot, \xi)]$;
- (ii) $q(\cdot, \xi) \in S\xi$, for all $\xi \in \bar{U}$ and $\psi \in \Psi[h(\cdot, \xi), q_\rho(\cdot, \xi)]$, for some $\rho \in (0, 1)$ or
- (iii) $q(\cdot, \xi) \in S\xi$, for all $\xi \in \bar{U}$ and there exists $\rho_0 \in (0, 1)$ such that $\psi \in \Psi[h_\rho(\cdot, \xi), q_\rho(\cdot, \xi)]$ for all $\rho \in (\rho_0, 1)$.

If $p(\cdot, \xi) \in \xi[a, 1]$ and $\psi(p(z, \xi), zp'(z, \xi), z^2p''(z, \xi); z, \xi)$ is analytic in $U \times \bar{U}$ and if $p(\cdot, \xi)$ satisfies

$$(5) \quad \psi(p(z, \xi), zp'(z, \xi), z^2p''(z, \xi); z, \xi) \prec\prec h(z, \xi), \quad z \in U, \xi \in \bar{U}$$

then $p(z, \xi) \prec\prec q(z, \xi)$ and $q(\cdot, \xi)$ is the best dominant.

Proof. By applying Theorem 2 and Theorem 3 we deduce that $q(\cdot, \xi)$ is a dominant of (5). Since $q(\cdot, \xi)$ satisfies (4), it is a solution of (5) and therefore q will be dominated by all dominants of (5). Hence $q(\cdot, \xi)$ will be the best dominant of (5). \square

Theorem No. 5. Let $h(\cdot, \xi) \in S\xi$, for all $\xi \in \bar{U}$ and $\psi : \mathbb{C}^3 \times U \times \bar{U} \rightarrow \mathbb{C}$. Suppose that the differential equation

$$(6) \quad \psi(q(z, \xi), nzq'(z, \xi), n(n-1)zq'(z, \xi) + n^2z^{2n}q''(z, \xi); z, \xi) = h(z, \xi),$$

$z \in U$, $\xi \in \bar{U}$ has a solution $q(\cdot, \xi)$, with $q(0, \xi) = a$, and one of the following conditions is satisfied:

- (i) $q(\cdot, \xi) \in Q_\xi$ and $\psi \in \Psi_n[h(\cdot, \xi), q(\cdot, \xi)]$;
- (ii) $q(\cdot, \xi) \in S\xi$, for all $\xi \in \bar{U}$ and $\psi \in \Psi_n[h(\cdot, \xi), q_\rho(\cdot, \xi)]$, for some $\rho \in (0, 1)$,

or

- (iii) $q(\cdot, \xi) \in S\xi$, for all $\xi \in \bar{U}$ and there exists $\rho_0 \in (0, 1)$ such that $\psi \in \Psi_n[h_\rho(\cdot, \xi), q_\rho(\cdot, \xi)]$ for all $\rho \in (\rho_0, 1)$.

If $p(\cdot, \xi) \in \xi[a, n]$, $\psi(p(z, \xi), zp'(z, \xi), z^2p''(z, \xi); z, \xi)$ is analytic in $U \times \bar{U}$ and $p(\cdot, \xi)$ satisfies

$$(7) \quad \psi(p(z, \xi), zp'(z, \xi), z^2p''(z, \xi); z, \xi) \prec\prec h(z, \xi),$$

$z \in U$, $\xi \in \bar{U}$, then $p(z, \xi) \prec\prec q(z, \xi)$, $z \in U$, $\xi \in \bar{U}$, and $q(\cdot, \xi)$ is the best dominant.

Proof. By applying Theorem 2 and Theorem 3 we deduce that $q(\cdot, \xi)$ is a dominant of (7). If we let $p(z, \xi) = q(z^n, \xi)$, then

$$zp'(z, \xi) = nz^nq'(z^n, \xi)$$

and

$$z^2p''(z, \xi) = n(n-1)z^nq'(z^n) + n^2z^{2n}q''(z^n, \xi).$$

Therefore from (6) we obtain

$$\psi(p(z, \xi), zp'(z, \xi), z^2p''(z, \xi); z, \xi) = h(z^n, \xi) \prec\prec h(z, \xi), \quad z \in U, \xi \in \bar{U}.$$

Since $p(U \times \bar{U}) = q(U \times \bar{U})$, we conclude that $q(\cdot, \xi)$ is best dominant. \square

Example No. 1. Let $q(z, \xi) = 1 + \frac{\xi}{2}z$,

$$h(z, \xi) = q(z, \xi) + zq'(z, \xi) + z^2q''(z, \xi) = 1 + \xi z.$$

If $\psi(p(z, \xi), zp'(z, \xi), z^2p''(z, \xi); z, \xi) = p(z, \xi) + zp'(z, \xi) + z^2p''(z, \xi)$ is analytic in $U \times \bar{U}$ and satisfies

$$p(z, \xi) + zp'(z, \xi) + z^2p''(z, \xi) \prec\prec h(z, \xi) = 1 + \xi z$$

then

$$p(z, \xi) \prec\prec q(z, \xi) = 1 + \xi z, \quad z \in U, \xi \in \bar{U}$$

and $q(\cdot, \xi)$ is the best dominant.

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