# $\rm MA3614$ - Complex Variable Methods and Applications

# 1720996

# March 26, 2021

# Contents

1	Wee	k 1											
	1.1	Funda	mentals										
		1.1.1	Representations of $z$ and $\overline{z}$										
		1.1.2	Multiplication, powers and roots of unity										
		1.1.3	Triangle inequality in $\mathbb{C}$										
		1.1.4	Convergence of a sequence in $\mathbb{C}$										
		1.1.4	Convergence of a sequence in C										
2	Wee	k 2											
	2.1	Found	ations of complex numbers										
		2.1.1	Roots of the unity polynomial										
		2.1.2	Some definitions										
		2.1.3	Limits										
		2.1.4	Continuity										
		2.1.4	Continuity										
3	Wee	k 3											
	3.1	Functi	ions and the Cauchy-Riemann equations										
		3.1.1	Analytic functions										
		3.1.2	Combining differentiable functions										
		3.1.3	The Cauchy-Riemann equations										
		0.1.0	The Cauchy recinami equations										
1	Week 4												
	4.1	Analy	tic functions										
		4.1.1	Gradient										
		4.1.2	Directional derivative										
		4.1.3	Analytic function definition										
		1.1.0	That you run of the common that the common thas the common that the common that the common that the common tha										
5	Wee	Week 5											
	5.1	Analy	tic functions										
		5.1.1	Harmonic functions										
		5.1.2	Harmonic Conjugate										
		J.1.2											
6	Week 6												
	6.1		ntary functions of $z$										
		6.1.1	Representation of polynomials and zeros										
		6.1.2	Rational functions										
		6.1.3	Partial fractions representation										
		6.1.4	Residues										
_	***												
7		Week 7 7.1 Elementary functions of $z$											
	7.1		ntary functions of $z$										
		7.1.1	General case of the residues										
		7.1.2	Complex trig functions										
		713	The real and imaginary parts of $\sin(z)$ and $\cos(z)$										

8	Week 8													9
	8.0	1.1	Exponential function		 									6
	8.0	0.2	cot and tanh $\ldots \ldots \ldots \ldots \ldots \ldots \ldots$		 									ç
	8.0	0.3	Log $z$ and the multi-valued $\log z$		 									ç
	8.0		Complex powers $z^{\alpha}$											ç
	0.0	_	F	-		-	-		 -		-			
9	Week 9	)												10
•			als, arcs and contours											10
	9.1		Series and the residue more generally											10
			y theorems											10
	9.2		Integral of a complex valued function											10
	9.2	2.2	A smooth arc		 									10
	9.2	2.3	A contour		 									11
	9.2	2.4	The $ML$ inequality		 									11
	9.2		Independence of path when $f = F' \dots \dots \dots$											11
	0.2		independence of path when $j=1$	•	 	•		•	 ٠	•	 •	•	•	
10	Week 1	0												12
			ntegrals											12
			Closed loops and powers of $z$											12
			Path independence, loop integrals and anti-derivatives $$											12
	10.	1.3	Loop integrals and rational functions		 									12
11	Week 1													12
	11.1 Ha	rmoi	nic functions - further results		 									12
	11.	1.1	Creating an analytic function from a harmonic function	n	 									13
			· ·											
<b>12</b>	Week 1	<b>18</b>												13
	12.1 Fu	nctic	ons defined by loop integrals		 									13
			ntegrals of $f(z)/q(z)$ where $q = \text{polynomial} \dots \dots$											13
			versions of the formulae and entire functions											13
			The fundamental theorem of algebra											14
			Further Results											14
			The mean value property $\dots \dots \dots \dots$ .											14
	12.	3.4	The maximum modulus theorem $\dots \dots \dots$		 									14
	12.4 De	finiti	ions: sequences in $\mathbb{C}$		 									14
			Result about convergence											14
			ions: series in $\mathbb C$											14
			Results about series in $\mathbb{C}$											15
	12.6 Sei	ries c	of functions	٠	 	•		•	 ٠		 •	•	•	15
	12.7 Un	utorn	m convergence and analytic functions	•	 	•		•	 ٠		 •		•	15
10	<b>TT</b> 7 1 4													4 5
13	Week 1													15
			series for analytic functions $\ \ldots \ \ldots \ \ldots \ \ldots$											15
	13.	1.1	Key formula in the proof of the Taylor series		 									15
	13.	1.2	Taylor's series, comments about $R \ldots \ldots \ldots$		 									16
			ırin series case											16
			pefficients, even functions, odd functions, etc											16
	13.4 Sei	неs у	you are expected to know	•	 	•		•	 •		 •	•	•	16
11	Wool. 0	20												1 =
14	Week 2													17
			oebe function, de Branges' theorem and a conjecture .											17
			lying series - the Cauchy product											17
	14.3 Lei	ibnit	$\mathbf{z}$ 's formula for the $n$ th derivative of a product		 									17
	14.4 Th	ie gei	meralised L'Hopital's rule		 									17
		_	series											18

15	Week 21	18
	15.1 Cauchy-Hadamard theorem	18
	15.2 Properties of a function defined by a power series	
	15.3 Laurent series	18
	15.3.1 Classifying zeros and poles	19
16	Week 22	19
	16.1 Integrating a Laurent series - the residue	19
	16.2 The Residue theorem	19
	16.2.1 Techniques to calculate the residue	19
17	Week 23	20
	17.1 The integrals on $C_R^+$ when we have a $a^{imz}term$	20
	17.2 Counting zeros and poles	

## 1.1 Fundamentals

## 1.1.1 Representations of z and $\overline{z}$

A complex number z can be defined in both cartesian or polar form:

$$z = x + iy = re^{i\theta},\tag{1}$$

where  $x = r \cos \theta$  and  $y = r \sin \theta$ . Here, r is the modulus and  $\theta$  is the argument.

**Definition 1** The principal argument of z is

$$\arg z \in (-\pi, \pi],\tag{2}$$

where  $\arg z$  is multi-valued.

Note,  $|z|^2 = z\overline{z}$ . |z| = absolute value of z.

## 1.1.2 Multiplication, powers and roots of unity

Suppose  $z = re^{i\theta}, z_1 = r_1 e^{i\theta_1}, r_2 e^{i\theta_2}$ .

- Multiplication:  $z_1 z_2 = r_1 r_2 e^{i(\theta_1 \theta_2)}$ .
- Powers:  $z^n = r^n e^{in\theta}, n = 0, \pm 1, \pm 2, \dots$
- Observe that  $e^{2\pi i} = \exp(2\pi i) = 1$ .
- Roots of unity: Let  $\omega = \exp(2\pi i/n)$ . 1,  $\omega$ ,  $\omega^2$ , ...,  $\omega^{n-1}$  all satisfy  $z^n 1 = 0$  and are uniformly spaced on the unit circle.

## 1.1.3 Triangle inequality in $\mathbb{C}$

#### Definition 2

$$||z_1| - |z_2|| \le |z_1 + z_2| \le |z_1| + |z_2| \tag{3}$$

## 1.1.4 Convergence of a sequence in $\mathbb C$

**Definition 3** A sequence  $z_0, z_1, z_2, \ldots$  converges to z if for every  $\epsilon > 0$  there exists an  $N = N(\epsilon)$  such that

$$|z_n - z| < \epsilon, \quad \forall n \ge N.$$
 (4)

From here on, | | now means the absolute value of a complex number.

## 2.1 Foundations of complex numbers

**Theorem 1** A polynomial of degree n can always be factorised in the form

$$p_n(z) = a_n z^n + a_{n-1} z^{n-1} + \dots + a_1 z + a_0$$
(5)

$$= a_n(z - \alpha_1)(z - \alpha_2) \cdots (z - \alpha_n). \tag{6}$$

where  $a_0, \ldots, a_n, \alpha_1, \ldots, \alpha_n \in \mathbb{C}$  and  $a_n \neq 0$ .

#### 2.1.1 Roots of the unity polynomial

Let  $\omega = \exp(2\pi i/n)$ . Let  $\xi = \rho \exp(i\alpha)$  and let  $z_0 = \sqrt[n]{\rho} \exp(i\alpha/n)$  be one solution. The *n* roots of  $\xi$  are  $z_0, z_0\omega, \ldots, z_0\omega^{n-1}$ .

#### 2.1.2 Some definitions

Let  $A \subset \mathbb{C}$ . We write

$$f:A\to\mathbb{C}$$

with A denoting the domain of definition of f.

• Open disk: A set of the form

$$\{z \in \mathbb{C} : |z - z_0| < \rho\}, \quad \rho > 0. \tag{7}$$

The boundary is the unit circle  $|z - z_0| = \rho$  which is *not* part of the set.

• Unit disk: This is the set

$$\{z \in \mathbb{C} : |z| < 1\}. \tag{8}$$

- Neighbourhood: A neighbourhood of a point  $z_0$  means a disk of the form  $\{z \in \mathbb{C} : |z z_0| < \rho\}$  for some  $\rho > 0$ .
- Interior point: The interior point of A is a point  $z_0 \in A$  such that a neighbourhood of  $z_0$  is also in A.
- Open set: A set such that every point is an interior point.
- **Boundary point**: A boundary point of A is a point  $z_0$  such that every neighbourhood of  $z_0$  contains points which are in A and also contain points which are not in A.
- **Boundary**: The boundary of A is the set of all it's boundary points.
- Polygonal path: Let  $w_1, w_2, \ldots, w_{n+1}$  be points in  $\mathbb{C}$  and let  $l_k$  be the straight line segment joining  $w_k$  to  $w_{k+1}$ . The successive line segments  $l_1, l_2, \ldots, l_{n+1}$  is a polygonal path joining  $w_1$  to  $w_{n+1}$ .
- Connected: A set A is connected if every pair of points  $z_1$  and  $z_2$  in A can be joined by a polygonal path which is contained in A.
- **Domain**: An open connected set.
- Region: A domain or a domain together with some or all of the boundary points.
- **Bounded**: A set A is bounded if there exists R > 0 such that the set is contained in the disk  $\{z : |z| < R\}$ .
- **Unbounded**: A set is unbounded if it's not bounded.
- A domain (which is thus connected) and does not have holes.

#### **2.1.3** Limits

**Definition 4** Let f be defined in a neighbourhood of  $z_0$  and let  $f_0 \in \mathbb{C}$ . If for every  $\epsilon > 0$  there exists a real number  $\delta > 0$  such that

$$|f(z)| < \epsilon$$
 for all z satisfying  $0 < |z - z_0| < \delta$ ,

then we say that

$$\lim_{z \to z_0} f(z) = f_0. \tag{9}$$

#### 2.1.4 Continuity

**Definition 5** A function w = f(z) is continuous at  $z = z_0$  provided  $f(z_0)$  is defined and

$$\lim_{z \to z_0} f(z) = f(0). \tag{10}$$

Suppose that f(z) and g(z) are continuous at  $z_0$ .

- $f(z) \pm g(z)$  and f(z)g(z) are continuous at  $z_0$ .
- f(z)/g(z) is continuous at  $z_0$  provided  $g(z) \neq 0$ .

Suppose that f(z) is continuous at  $z_0$  and g(z) is continuous at  $f(z_0)$  then g(f(z)) is continuous at  $z_0$ . Let f(z) = u(x,y) + iv(x,y). If f is continuous at  $z_0 = x_0 + iy_0$  then u and v are both continuous as functions on  $\mathbb{R}^2$  at  $(x_0, y_0)$ . Conversely, if u and v are both continuous at  $(x_0, y_0)$  then f is continuous at  $(x_0, y_0)$  then  $(x_0, y_0$ 

## 3 Week 3

## 3.1 Functions and the Cauchy-Riemann equations

#### 3.1.1 Analytic functions

**Theorem 2** Let f be a complex valued function defined in a neighbourhood of  $z_0$ . The derivative of f at  $z_0$  is given by

$$\frac{df}{dz}(z_0) \equiv f'(z_0) := \lim_{h \to 0} \frac{f(z_0 + h) - f(z_0)}{h} \tag{11}$$

provided the limit exists. Note that here  $h \in \mathbb{C}$ .

- A function f is analytic at  $z_0$  if f is differentiable at all points in some neighbourhood of  $z_0$ .
- A function f is analytic in a domain if f is analytic at all points in the domain.
- A function  $f: \mathbb{C} \to \mathbb{C}$  is an entire function if it is analytic on the whole complex plane  $\mathbb{C}$ .

#### 3.1.2 Combining differentiable functions

Let f and g be differentiable at  $z_0$ . We have the following:

1.

$$(f \pm g)'(z_0) = f'(z_0) \pm g'(z_0).$$

2.

$$(cf)'(z_0) = cf'(z_0)$$

for all constants  $c \in \mathbb{C}$ .

3.

$$(fg)'(z_0) = f(z_0)g'(z_0) + f'(z_0)g(z_0).$$
(12)

This is the product rule.

4.

$$\left(\frac{f}{g}\right)'(z_0) = \frac{g(z_0)g'(z_0) - f(z_0)g'(z_0)}{g(z_0)^2}, \quad \text{if } g(z_0) \neq 0.$$
(13)

This is the quotient rule.

5. Let now f be a function which is differentiable at  $g(z_0)$ . Then

$$\frac{d}{dz}f(g(z))\Big|_{z=z_0} = f'(g(z_0))g'(z_0). \tag{14}$$

This is the chain rule.

## 3.1.3 The Cauchy-Riemann equations

Let f(z) = u(x, y) + iv(x, y). When f is analytic at  $z_0$  the following limit exists:

$$\frac{df}{dz}(z_0) \equiv f'(z_0) := \lim_{h \to 0} \frac{f(z_0 + h) - f(z_0)}{h}.$$
 (15)

By considering the case when h is real and then purely imaginary we get

$$f'(z) = \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x},\tag{16}$$

$$= \frac{1}{i} \left( \frac{\partial u}{\partial y} + i \frac{\partial v}{\partial y} \right) = \frac{\partial v}{\partial y} - i \frac{\partial u}{\partial y}. \tag{17}$$

Equating the real and imaginary parts gives the Cauchy-Riemann equations.

Theorem 3 The Cauchy-Riemann equations are

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}.$$
 (18)

The Cauchy-Riemann equations in polar coordinates are

$$\frac{\partial \tilde{u}}{\partial r} = \frac{1}{r} \frac{\partial \tilde{v}}{\partial \theta}, \quad \frac{1}{r} \frac{\partial \tilde{u}}{\partial \theta} = -\frac{\partial \tilde{v}}{\partial r}.$$
 (19)

## 4 Week 4

## 4.1 Analytic functions

#### 4.1.1 Gradient

**Theorem 4** Te gradient of  $\phi$  is

$$\nabla \phi = \frac{\partial \phi}{\partial x} \underline{i} + \frac{\partial \phi}{\partial y} \underline{j} + \frac{\partial \phi}{\partial z} \underline{k}.$$
 (20)

#### 4.1.2 Directional derivative

**Theorem 5** The directional derivative of  $\phi$  in the direction of a unit vector  $\underline{n}$  is

$$\frac{\partial \phi}{\partial n}(\underline{r}) = \left. \frac{\partial}{\partial s} \phi(\underline{r} + s\underline{n}) \right|_{s=0} \tag{21}$$

$$= \left( n_1 \frac{\partial \phi}{\partial x_1} + n_2 \frac{\partial \phi}{\partial x_2} + n_3 \frac{\partial \phi}{\partial x_3} \right) (\underline{r}) = \underline{n} \cdot \nabla \phi(\underline{r}). \tag{22}$$

When s is small

$$\phi(\underline{r} + s\underline{n}) - \phi(\underline{r}) \approx s \frac{\partial \phi}{\partial n}(\underline{r}) = (s\underline{n}) \cdot \nabla \phi(\underline{r}). \tag{23}$$

#### 4.1.3 Analytic function definition

**Definition 6** A function that is analytic holds the Cauchy-Riemann equations true.

## 5 Week 5

## 5.1 Analytic functions

#### 5.1.1 Harmonic functions

**Theorem 6**  $\phi(x,y)$  is harmonic if

$$\nabla^2 \phi = \frac{\partial \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} = 0. \tag{24}$$

#### 5.1.2 Harmonic Conjugate

**Theorem 7** If f = u + iv is analytic then u and v are harmonic functions. v is said to be the harmonic conjugate of u.

## 6 Week 6

## 6.1 Elementary functions of z

#### 6.1.1 Representation of polynomials and zeros

Polynomials are entire functions and can be represented in several ways.

$$p_n(z) = \sum_{k=0}^n a_k z^k$$

$$= \sum_{k=0}^n \frac{p_n^{(k)}(0)}{k!} z^k, \text{ finite Maclaurin series,}$$

$$= \sum_{k=0}^n \frac{p_n^{(k)}(z_0)}{k!} (z - z_0)^k, \text{ Taylor polynomial ,}$$

$$= a_n(z - \alpha_1)(z - \alpha_2) \cdots (z - \alpha_n), \text{ in terms of the zeros,}$$

$$= a_n(z - \zeta_1)^{r_1} (z - \zeta_2)^{r_2} \cdots (z - \zeta_m)^{r_m},$$

where  $\zeta_1, \ldots, \zeta_m$  are the distinct zeros and  $r_1 + \cdots + r_m = n$ . At the zero  $\zeta_k$  of multiplicity  $r_k$  we have

$$p_n(\zeta_k) = p'(\zeta_k) = \dots = p_n^{(r_k - 1)}(\zeta_k) = 0, \ p_n^{(r_k)}(\zeta_k) \neq 0.$$
 (25)

#### 6.1.2 Rational functions

**Theorem 8** A ration function is the ratio of two polynomials, p, q, such that

$$R(z) = \frac{p(z)}{q(z)}, \quad q(z) = (z - \zeta_1)(z - \zeta_2) \cdots (z - \zeta_n).$$
 (26)

where  $\zeta_1, \ldots, \zeta_n$  are singular points.

If the limits exists as  $z \to \zeta_k$  then  $\zeta_k$  is a removable singularity.

Otherwise R(z) has a pole singularity at  $\zeta_k$ .

A simple pole is the case when 1/R(z) has a simple zero at  $\zeta_k$ .

The order of the pole of R(z) is the multiplicity of the zero of 1/R(z).

## 6.1.3 Partial fractions representation

From eq. (26), when  $\deg p(z) < \deg q(z)$  and the zeros of q(z) are simple we have the partial fraction representation of the form

$$R(z) = \frac{p(z)}{q(z)} = \sum_{k=1}^{n} \frac{A_k}{z - \zeta_k}.$$
 (27)

When  $\deg p(z) \ge \deg q(z)$  and the zeros of q(z) are simple we have a representation of the form

$$R(z) = \frac{p(z)}{q(z)} = \text{(some polynomial)} + \sum_{k=1}^{n} \frac{A_k}{z - \zeta_k}.$$
 (28)

In either case,  $A_k$  is the residue at  $\zeta_k$ .

#### 6.1.4 Residues

When R(z) is in the form of eq. (28), to get  $A_k$  we have

$$A_k = \lim_{z \to \zeta_k} (z - \zeta_k) R(z) = \lim_{z \to \zeta_k} \frac{(z - \zeta_k) p(z)}{q(z)},$$
  

$$= p(\zeta_k) \lim_{z \to \zeta_k} \frac{(z - \zeta_k)}{q(z)} = \frac{p(\zeta_k)}{q'(\zeta_k)}.$$
(29)

When q(z) has a zero at  $\zeta$  of multiplicity  $r \geq 1$  we need terms involving

$$\frac{1}{z-\zeta}, \frac{1}{(z-\zeta)^2}, \dots, \frac{1}{(z-\zeta)^r}.$$

The general case is as follows.

Let

$$R(z) = \frac{p(z)}{q(z)}. (30)$$

We re-label to concentrate on on of the zeros of q(z) at  $\zeta$  and write

$$R(z) = \dots + \frac{B_1}{z - \zeta} + \dots + \frac{B_r}{(z - \zeta)^r} + \dots$$
 (31)

Then

$$(z-\zeta)^r R(z) = B_r + B_{r-1}(z-\zeta) + \dots + B_1(z-\zeta)^{r-1} + (z-\zeta)^r$$
(a function at  $\zeta$ ). (32)

To get the residue  $B_1$  we have

$$B_1 = \frac{1}{(r-1)!} \lim_{z \to \zeta} \left( \frac{d^{r-1}}{dz^{r-1}} (z - \zeta)^r R(z) \right).$$
 (33)

A similar type of calculation is done for the other coefficients.

## 7 Week 7

#### 7.1 Elementary functions of z

#### 7.1.1 General case of the residues

Let

$$R(z) = \frac{p(z)}{(z - \zeta_1)^{r_1} (z - \zeta)^{r_2} \cdots (z - \zeta_n)^{r_n}}.$$
(34)

With the procedures above we can get the coefficients in the following candidate representation of R(z).

$$\left(\frac{A_{1,1}}{z-\zeta_1} + \dots + \frac{A_{r_1,1}}{(z-\zeta_1)^{r_1}}\right) + \dots + \left(\frac{A_{1,n}}{z-\zeta_n} + \dots + \frac{A_{r_n,n}}{(z-\zeta_n)^{r_n}}\right). \tag{35}$$

The coefficients are

$$A_{i,j} = \frac{1}{(r_j - i)!} \lim_{z \to \zeta_j} \left( \frac{d^{r_j - i}}{dz^{r_j - i}} (z - \zeta_j)^{r_j} R(z) \right), \quad i = 1, 2, \dots, r_j.$$
 (36)

#### 7.1.2 Complex trig functions

We define

$$\cosh z = \frac{1}{1}(e^z + e^{-z}), \\
\cos z = \frac{1}{2}(e^{iz} + e^{-iz}), \\
\sin z = \frac{1}{2i}(e^{iz} - e^{-iz}).$$

As in the real case

$$\frac{d}{dz}\cosh z = \sinh z, \qquad \qquad \frac{d}{dz}\sinh z = \cosh z,$$

$$\frac{d}{dz}\cos z = -\sin z, \qquad \qquad \frac{d}{dz}\sin z = \cos z.$$

We also have the identities

$$\cos^2 z + \sin^2 z = \cosh^2 z - \sinh^2 z = 1. \tag{37}$$

For all  $z_1, z_2 \in \mathbb{C}$  we have the addition formulas

$$\sin(z_1 \pm z_2) = \sin z_1 \cos z_2 \pm \cos z_1 \sin z_2,$$
 (38)

$$\cos(z_1 \pm z_2) = \cos z_1 \cos z_2 \mp \sin z_1 \sin z_2. \tag{39}$$

## 7.1.3 The real and imaginary parts of sin(z) and cos(z)

With z = x + iy,  $x, y \in \mathbb{R}$  we have

$$\sin(x+iy) = \sin x \cosh y + i \cos x \sinh y,\tag{40}$$

$$\cos(x+iy) = \cos x \cosh y - i \sin x \sinh y. \tag{41}$$

The real and imaginary parts of these functions are hence harmonic functions.

## 8 Week 8

#### 8.0.1 Exponential function

$$e^z \equiv \exp(z) := e^x e^{iy} = e^x (\cos y + i \sin y). \tag{42}$$

As in the real case we have for all  $z, z_1, z_2 \in \mathbb{C}$ ,

$$\frac{d}{dz}e^z = e^z, \quad e^{-z} = 1/e^z, \quad e^{z_1 + z_2} = e^{z_1}e^{z_2}.$$
(43)

The function  $w = \exp(z)$  is periodic with period  $2\pi i$  and is one-to-one on

$$G = \{ z = x + iy : -\pi < y \le \pi \}$$
(44)

with inverse

$$Log w = \ln|w| + iArg w \tag{45}$$

which is the principal valued logarithm.

#### **8.0.2** cot **and** tanh

$$\cot z = \frac{\cos z}{\sin z}, \quad \tan z = \frac{\sin z}{\cos z} = -\cot(z + \pi/2) = \frac{1}{\tan(\pi/2 - z)}.$$
 (46)

 $\cot z$  has simple poles at  $k\pi$  and  $\tan z$  has simple poles at  $\pi/2 + k\pi$  where  $k \in \mathbb{Z}$ .

## 8.0.3 Log z and the multi-valued $\log z$

**Definition 7** The principal valued logarithm is

$$Log z = \ln|z| + iArg z. \tag{47}$$

The multi-valued version  $w = \log z$  means all complex numbers such that

$$e^w = z$$

and the set of values is

$$\{\text{Log } z + 2k\pi i : k \in \mathbb{Z}\}.$$

In both cases

$$e^{\text{Log }z} = e^{\log z} = z.$$

#### 8.0.4 Complex powers $z^{\alpha}$

**Definition 8** The principal value of  $z^{\alpha}$  is defined as

$$e^{\alpha Log z}$$
. (48)

The possibly multi-valued version of this is

$$e^{\alpha \log z} \tag{49}$$

## 9.1 Integrals, arcs and contours

#### 9.1.1 Series and the residue more generally

**Taylor series:** If f(z) is analytic in the disk  $|z - z_0| < R$  then

$$f(z) = \sum_{n=0}^{\infty} \frac{f^{(n)}(z_0)}{n!} (z - z_0)^n$$
 (50)

and the series converges uniformly in  $|z - z_0| \le R' < R$ .

**Laurent series:** If f(z) is analytic in  $0 < r < |z - z_0| < R$  then

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n + \sum_{n=1}^{\infty} \frac{a_{-n}}{(z - z_0)^n},$$
(51)

there is uniform convergence in  $0 \le r < r_1 \le |z - z_0| \le R_1 < R$ .

Both series are unique once  $z_0$  is specified.

All the coefficients can be written as loop integrals.

The coefficients  $a_{-1}$  is the residue at  $z_0$  when r=0.

## 9.2 Cauchy theorems

Let f be a function which is analytic in a domain D and let  $\Gamma$  be a positively orientated loop in D and let z be a point inside D.

Theorem 9 The Cauchy-Goursat theorem:

$$\oint_{\Gamma} f(\zeta)d\theta = 0. \tag{52}$$

Theorem 10 The Cauchy integral formula:

$$f(z) = \frac{1}{2\pi i} \oint_{\Gamma} \frac{f(\zeta)}{\zeta - z} d\zeta. \tag{53}$$

Theorem 11 The generalised Cauchy integral formula:

$$f^{(n)}(z) = \frac{n!}{2\pi i} \oint_{\Gamma} \frac{f(\zeta)}{(\zeta - z)^{n+1}} d\zeta, \quad n = 0, 1, 2, \dots$$
 (54)

#### 9.2.1 Integral of a complex valued function

If  $f:[a,b]\to\mathbb{C}$  with  $f=u+iv,\,u,\,v\in\mathbb{R}$  then

$$\int_{a}^{b} f(x) dx = \int_{a}^{b} u(x) dx + i \int_{a}^{b} v(x) dx.$$
 (55)

#### 9.2.2 A smooth arc

**Definition 9** A set  $\gamma \subset \mathbb{C}$  is a smooth arc if the set can be described in the form

$$\{z(t): a \le t \le b\} \tag{56}$$

where z'(t) is continuous on [a,b] and  $z'(t) \neq 0$  on [a,b].

The arc is said to be closed if the starting point z(a) and the end point z(b) are the same.

If the arc is not closed then we also require that z(t) is one-to-one on [a, b], i.e. it does not intersect itself. If the arc is closed then we require that z(t) is one - to - one on [a, b) with

$$z(b) = z(a), \quad z'(b) = z'(a).$$

**Definition 10** A smooth arc with a specific ordering of points is known as a directed smooth arc,

#### 9.2.3 A contour

**Definition 11** A contour is one point or a finite sequence of directed smooth arcs  $\gamma_k$  with the end of  $\gamma_k$  being the start of arc  $\gamma_{k+1}$ .

**Theorem 12** Let  $\gamma = \{z(t) : a \le t \le b\}$  and let  $a = t_0 < t_1 < \cdots < t_m = b$ . The length of the arc is approximately

$$\sum_{i=1}^{m} |z(t_i) - z(t_{i-1})|. \tag{57}$$

When  $t - t_{i-1}$  is small, we have

$$l(\gamma) = length \ of \ \gamma = \int_{a}^{b} |z'(t)| \ dt. \tag{58}$$

**Definition 12** Let  $a = t_0 < t_1 < \cdots < t_m = b$  and let

$$A_m = \sum_{i=1}^m h_i f(z(t_{i-1/2})), \quad h_i = z(t_i) - z(t_{i-1}).$$

$$h_{i}f(z(t_{i-1/2})) = (z(t_{i}) - z(t_{i-1}))f(z(t_{i-1/2}))$$

$$\approx f(z(t_{i-1/2}))z'(t_{i-1/2})(t_{i} - t_{i-1}).$$

$$\int_{\gamma} f(z) dz = \lim_{\substack{m \to \infty \\ \max_{i} |h_{i}| \to 0}} A_{m} = \int_{a}^{b} f(z(t))z'(t) dt.$$
(59)

The value here does not depend on which particular valid parameterisation z(t) that we use to describe  $\gamma$ .

## 9.2.4 The ML inequality

**Lemma 1** Let M and L be defined by

$$M = \max_{z \in \Gamma} |f(z)| \quad and \quad L = length \ of \ \Gamma. \tag{60}$$

From the bound on |f(z)| and the triangle inequality we have

$$\left| \sum_{i=1}^{m} h_i f(z(t_{i-1/2})) \right| \leq \sum_{i=1}^{m} |h_i| |f(z(t_{i-1/2}))| \leq M \sum_{i=1}^{m} |h_i| \leq ML.$$

As the bound above is independent of m and as the integral is an appropriate limit of such a sum we have

$$\left| \int_{\gamma} f(z) \, dz \right| \le ML. \tag{61}$$

## **9.2.5** Independence of path when f = F'

**Theorem 13** If there exists an anti-derivative F along the path then

$$\frac{d}{dt}F(z(t)) = F'(z(t))z'(t) = f(z(t))z'(t).$$
(62)

This is the integrand in the expression for the contour integral.

**Theorem 14** Suppose that the function f(z) is continuous in a domain D and has an anti-derivative f(z) throughout D. Then for any contour  $\Gamma$  contained in D with initial point  $z_I$  and an end point  $z_E$  we have

$$\int_{\Gamma} f(z) dz = F(z_E) - f(z_I). \tag{63}$$

## 10.1 Loop integrals

## 10.1.1 Closed loops and powers of z

Let  $\Gamma$  denote a closed loop.

Let  $n \in \mathbb{Z}$  and  $z_0 \in \mathbb{C}$ .

When  $n \neq -1$  the anti-derivative of  $(z-z_0)^n$  is  $(z-z_0)^{n+1}/(n+1)$  and as a consequence

$$\oint_{\Gamma} (z - z_0)^n dz = 0. \tag{64}$$

When n = -1 the function  $1/(z - z_0)$  has an anti-derivative  $Log(z - z_0)$  but this function is discontinuous on a branch cut starting from  $z_0$ . The value of the integral depends on whether  $z_0$  is inside or outside the loop.

$$\oint_{\Gamma} \frac{dz}{z - z_0} = \begin{cases} 2\pi i, & \text{if } z_0 \text{ is inside } \Gamma, \\ 0, & \text{if } z_0 \text{ is outside } \Gamma. \end{cases}$$

The integral does not exist in the usual sense when  $z_0$  is on Gamma.

#### 10.1.2 Path independence, loop integrals and anti-derivatives

The following are equivalent statements involving the integral of f:

- 1. All loop integrals of f are 0.
- 2. The value of the integral of f only depends on the end points.
- 3. There exists an anti-derivative F, i.e. F' = f.

#### 10.1.3 Loop integrals and rational functions

**Theorem 15** If  $z_1, \ldots, z_m$  are points inside  $\Gamma$  at which R(z) has poles then

$$\oint_{\Gamma} R(z) dz = \sum_{k=1}^{m} A_k \oint_{\Gamma} \frac{dz}{z - z_k},$$

$$= 2\pi i \sum_{k=1}^{m} A_k.$$
(65)

## 11 Week 17

## 11.1 Harmonic functions - further results

Suppose that f(z) = u(x, y) + iv(x, y) is analytic in a domain D with  $u, v \in \mathbb{R}$ . We have the following:

- As all derivatives of f exist and are analytic it follows that all partial derivatives of u and v exist and are continuous.
- Both u and v are harmonic, i.e.  $\nabla^2 u = 0$  and  $\nabla^2 v = 0$ , with v being the harmonic conjugate of u.

$$f'(z) = \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} = \frac{\partial v}{\partial y} - i \frac{\partial u}{\partial y}.$$
 (66)

As f' is analytic the first partial derivatives of u and v are harmonic functions. All the partial derivatives of u and v are harmonic.

#### 11.1.1 Creating an analytic function from a harmonic function

Suppose we have a function  $\phi$  which is harmonic in a domain D. Let

$$g(z) = \frac{\partial \phi}{\partial x} - i \frac{\partial \phi}{\partial y}.$$

Define

$$u_1 = \frac{\partial \phi}{\partial x} \quad and \quad v_1 = -\frac{\partial \phi}{\partial y}.$$
 (67)

Check that the Cauchy-Riemann equations are satisfied.

If we now restrict D to be a simply connected domain then the property that g is analytic in D implies that all loop integrals of g are 0 and this in turn implies that g has an anti-derivative G in D, i.e. G' = g. If we represent G as G = u + iv,  $u, v \in \mathbb{R}$  then as G is analytic we now have

$$g = G' = \frac{\partial u}{\partial x} - i \frac{\partial u}{\partial y} = \frac{\partial \phi}{\partial x} - i \frac{\partial \phi}{\partial y}.$$
 (68)

This implies that  $\phi = u + C$ , where C is a constant, and we know that a function v exists which is a harmonic conjugate of  $\phi$ .

**Theorem 16** When a domain D is simply connected and u is a harmonic in D there exists a harmonic conjugate v such that u + iv is analytic in D.

This result is **not** true when D is an annulus.

## 12 Week 18

## 12.1 Functions defined by loop integrals

Let  $\Gamma$  denote a closed loop traversed once in the anti-clockwise direction and let  $g(\zeta)$  denote any continuous function defined on  $\Gamma$ . If we define

$$G(z) = \oint_{\Gamma} \frac{g(\zeta)}{\zeta - z} d\zeta \tag{69}$$

then this defines an analytic function for z inside  $\Gamma$  and it also defines an analytic function for z outside  $\Gamma$ . As an example:

$$g(\zeta) = \frac{1}{2\pi i} \left( \frac{f(\zeta)}{\zeta - z_0} \right) \quad \text{gives } G(z) = \begin{cases} f'(z_0), & \text{if } z = z_0, \\ \frac{f(z) - f(z_0)}{z - z_0}, & \text{if } z \neq z_0. \end{cases}$$
(70)

In this case  $g(\zeta)$  is defined inside the loop and has a singularity at  $\zeta = z_0$ .

## 12.2 Loop integrals of f(z)/q(z) where q = polynomial

Suppose f(z) is analytic inside a loop and

$$q(z) = (z - z_1)^{r_1} (z - z_2)^{r_2} \dots (z - z_n)^{r_n},$$

with  $r_k \geq 1$  for k = 1, ..., n. Using partial fractions we get

$$\frac{f(z)}{g(z)} = f(z) \left( \dots + \frac{A_{1,k}}{z - z_k} + \dots + \frac{A_{r_k,k}}{(z - z_k)^{r_k}} + \dots \right). \tag{71}$$

By using the generalised Cauchy integral formula on each term for each point  $z_k$  inside  $\Gamma$  we can determine

$$\oint_{\Gamma} \frac{f(z)}{q(z)} dz. \tag{72}$$

#### 12.3 Other versions of the formulae and entire functions

The Cauchy integral formula when  $\Gamma =$  circle of radius R:

$$f^{(n)}(z_0) = \frac{n!}{2\pi R^n} \in {}_0^{2\pi} f(-0 + Re^{it})e^{-int} dt.$$
 (73)

This is used to show that a bounded entire function is a constant (Liouville's theorem) by considering what happens when n = 1 and  $R \to \infty$ .

#### 12.3.1 The fundamental theorem of algebra

**Theorem 17** Every non-constant polynomial with complex coefficients as at least one zero.

#### 12.3.2 Further Results

**Lemma 2** If f(z) is analytic in a domain D and |f(z)| is constant in D then f(z) is a constant.

#### 12.3.3 The mean value property

$$f(z_0) = \frac{1}{2\pi} \int_0^{2\pi} f(z_0 + Re^{it}) dt, \quad |f(z_0)| \le \frac{1}{2\pi} \int_0^{2\pi} |f(z_0 + Re^{it})| dt.$$
 (74)

**Lemma 3** Suppose f(z) is analytic in a disk centered at  $z_0$ . If the maximum value of |f(z)| over the disk is the value at the centre, i.e. the value  $|f(z_0)|$ , then f(z) is constant on the disk.

#### 12.3.4 The maximum modulus theorem

**Theorem 18** If f is analytic in a domain D and |f(z)| achieves its maximum value at a point  $z_0 \in D$  then f is a constant in D.

## 12.4 Definitions: sequences in $\mathbb{C}$

• A sequence  $z_0, z_1, z_2, \ldots$  converges to z if for every  $\epsilon > 0$  there exists an  $N = N(\epsilon)$  such that

$$|z_n - z| < \epsilon \quad \text{for all } n \ge N.$$
 (75)

• A sequence  $z_0, z_1, z_2, \ldots$  is a Cauchy sequence if for every  $\epsilon > 0$  there exists an  $N = N(\epsilon)$  such that

$$|z_n - z_m| < \epsilon \quad \text{for all } n \ge N \text{ and } m \ge M.$$
 (76)

#### 12.4.1 Result about convergence

A sequence in  $\mathbb{C}$  converges if and only if it is a Cauchy sequence.

#### 12.5 Definitions: series in $\mathbb{C}$

• Let  $c_0, c_1, c_2, \ldots$  denote a sequence. A series is an expression of the form

$$c_0 + c_1 + c_2 + \cdots$$
 and we write as  $\sum_{k=0}^{\infty} c_k$ . (77)

The sequence of partial sums are given by

$$s_n = \sum_{k=0}^{n} c_k, \quad n = 0, 1, 2, \dots$$
 (78)

• The series converges if the sequence of partial sums converges and it diverges if the sequence of partial sums diverges. When we have convergence we say that

$$s = \sum_{k=0}^{\infty} c_k \tag{79}$$

is the sum of the series.

• If  $\sum |c_k|$  converges then  $\sum c_k$  is absolutely convergent.

#### 12.5.1 Results about series in $\mathbb{C}$

- If a series  $\sum c_k$  converges then  $c_n \to 0$  as  $n \to \infty$ .
- If the series  $\sum |c_k|$  converges then  $\sum c_k$  converges.
- Comparison test: If there exists K such that  $|c_k| \leq M_k$  for all  $k \geq K$  and  $\sum M_k$  converges then  $\sum c_k$  converges.
- From the identity

$$(1-c)(1+c+c^2+\cdots+c^n) = 1-c^{n+1}$$
(80)

we have that the geometric series

$$\sum_{k=0}^{\infty} c^k = \frac{1}{1-c}, \quad \text{when}|c| < 1.$$
 (81)

- Ratio test: If  $|c_{k+1}/c_k| \to L$  as  $k \to \infty$  then the series converges if L < 1 and it diverges if L > 1.
- Root test: If  $|c_k|^{1/k} \to L$  as  $k \to \infty$  then the series converges if L < 1 and it diverges if L > 1.

## 12.6 Series of functions

Suppose that  $f_0(z), f_1(z), \ldots$  are all defined on D and let

$$F_n(z) = \sum_{k=0}^n f_k(z), \quad n = 0, 1, 2, \dots$$
 (82)

 $\sum f_k(z)$  converges pointwise on D if  $(F_n(z))$  converges  $\forall z \in D$ . The sequence converges uniformly to F(z) on D if

$$\sup_{z \in D} |F_n(z) - F(z)| \to 0 \quad \text{as } n \to \infty.$$
(83)

A sufficient condition for a series to converges uniformly is the Weierstrass M-test: If  $|f_k(z)| \leq M_k$  for all  $z \in D$  and  $\sum M_k$  converges then the series converges uniformly in D.

Uniform convergence preserves continuity: If  $F_n(z)$ , n=0,1,2,... are continuous in D and  $F_n \to F$  uniformly on D then the limit function F(z) is also continuous in D.

## 12.7 Uniform convergence and analytic functions

**Theorem 19** Let  $F_n(z)$  be a sequence of analytic functions in a simply connected domain D and converging uniformly to F(z) in D. Then F(z) is analytic in D.

## 13 Week 19

#### 13.1 Taylor series for analytic functions

If f(z) is analytic at  $z_0$  then the series

$$f(z_0) + f'(z_0)(z - z_0) + \frac{f''(z_0)}{2!}(z - z_0)^2 + \dots = \sum_{k=0}^{\infty} \frac{f^{(k)}(z_0)}{k!}(z - z_0)^k$$
(84)

is called the Taylor series for f(z) around  $z_0$ .

**Theorem 20** If f(z) is analytic in the disk  $|z - z_0| < R$  then the Taylor series converges to f(z) for all z in this disk and in any closed disk  $|z - z_0| \le R' < R$  the convergence is uniform.

#### 13.1.1 Key formula in the proof of the Taylor series

$$f(z) = \sum_{k=0}^{n} \frac{f^{(k)}(z_0)}{k!} (z - z_0)^k + T_n(z)$$
(85)

where

$$T_n(z) = \frac{(z - z_0)^{n+1}}{2\pi i} \oint_C \frac{f(\zeta)}{(\zeta - z_0)^{n+1}(\zeta - z)} d\zeta.$$
 (86)

It can be shown that  $\max\{|T_n(z)|:|z-z_0|\leq R'\}\to 0$  as  $n\to\infty$ .

#### 13.1.2 Taylor's series, comments about R

If f(z) is analytic at  $z_0$  then the Taylor series is

$$f(z) = \sum_{k=0}^{\infty} \frac{f^{(k)}(z_0)}{k!} (z - z_0)^k.$$
(87)

If f(z) is analytic in  $|z - z_0| < R$  then the series converges to f(z) in this disk with uniform convergence in  $|z - z_0| \le R' < R$  for all R' < R.

If f(z) is not an entire function then the largest R is such that f(z) has a non-analytic point on  $|z-z_0|=R$ .

#### 13.2 Maclaurin series case

Maclaurin series is the case of Taylor series when  $z_0 = 0$ .

$$f(z) = \sum_{k=0}^{\infty} \frac{f^{(k)}(0)}{k!} z^k.$$
 (88)

If f(z) is analytic in |z| < R then the series converges to f(z) in this disk with uniform convergence in  $|z| \le R' < R$  for all R' < R.

#### 13.3 Real coefficients, even functions, odd functions, etc.

If f(z) = u(x, y) + iv(x, y) is real when z is real then

$$v(x,0) = 0$$
 and  $f^{(n)}(0) = \frac{\partial^n u(x,0)}{\partial x^n} \Big|_{x=0}$  is real. (89)

If R = radius of convergence and 0 < r < R then we have

$$\frac{f^{(n)}(0)}{n!} = \frac{1}{2\pi r^n} \int_{-\pi}^{\pi} f(re^{it})e^{-int} dt \tag{90}$$

$$= \frac{1}{2\pi r^n} \int_0^{\pi} (f(re^{it}) + (-1)^n f(-re^{it})) e^{-int} dt.$$
 (91)

If f(-z) = f(z) then the Maclaurin series only has even powers.

If f(-z) = -f(z) then the Maclaurin series only has odd powers.

## 13.4 Series you are expected to know

$$\frac{1}{1-z} = 1 + z + z^2 + \dots + z^n + \dots, \quad \text{valid for } |z| < 1$$
 (92)

$$e^z = 1 + z + \frac{z^2}{2!} + \dots + \frac{z^n}{n!} + \dots$$
 (93)

$$e^{-z} = 1 - z + \frac{z^2}{2!} + \dots + \frac{-z^n}{n!} + \dots$$
 (94)

$$\cos(z) = 1 - \frac{z^2}{2!} + \frac{z^4}{4!} + \dots \tag{95}$$

$$\sin(z) = z - \frac{z^3}{3!} + \frac{z^5}{5!} + \dots \tag{96}$$

$$\cosh(z) = 1 + \frac{z^2}{2!} + \frac{z^4}{4!} + \dots$$
(97)

$$\sinh(z) = z + \frac{z^3}{3!} + \frac{z^5}{5!} + \cdots$$
(98)

(99)

## 14.1 The Koebe function, de Branges' theorem and a conjecture

The Koebe function says

$$f(z) = \frac{z}{(1-z)^2} = z + 2z^2 + 3z^3 + \dots + nz^n + \dots$$
 (100)

Suppose that you consider all functions g(z) which are analytic in the unit disk, are one-to-one and satisfy g(0) = 0 and g'(0) = 1. Such functions have Maclaurin series of the form

$$g(z) = z + a_2 z^2 + a_3 z^3 + \dots + a_n z^n + \dots$$
(101)

de Branges proved that  $|a_n| \le n$ . Bierberbach proved that  $|a_2| \le 2$ .

## 14.2 Multiplying series - the Cauchy product

If f(z) and g(z) are both analytic in  $|z - z_0| < R$  then h(z) = f(z)g(z) is also analytic in  $|z - z_0| < R$ . Let  $z_0 = 0$ .

$$f(z) = a_0 + a_1 z + a_2 z^2 + \cdots, (102)$$

$$g(z) = b_0 + b_1 z + b_2 z^2 + \cdots, (103)$$

$$h(z) = c_0 + c_1 z + c_2 z^2 + \cdots (104)$$

We get

$$c_n = a_0 b_n + a_1 b_{n-1} + \dots + a_n b_0. (105)$$

This expression for  $c_n$  is known as the Cauchy product.

## 14.3 Leibnitz's formula for the nth derivative of a product

Repeatedly using the product rule gets

$$h^{(n)} = \sum_{k=0}^{n} \binom{n}{k} f^{(k)} f^{(n-k)}.$$
 (106)

This is known as Leibnitz's rule for the nth derivative of a product.

## 14.4 The generalised L'Hopital's rule

If

$$g(z_0) = g'(z_0) = \dots = g^{(m-1)}(z_0) = 0$$
 and  $g^{(m)}(z_0) \neq 0$  (107)

and if

$$f(z_0) = f'(z_0) = \dots = f^{(m-1)}(z_0) = 0$$
 (108)

then for z near  $z_0$  we have

$$f(z) = a_m (z - z_0)^m + a_{m+1} (z - z_0)^{m+1} + \cdots, (109)$$

$$g(z) = b_m (z - z_0)^m + b_{m+1} (z - z_0)^{m+1} + \cdots,$$
(110)

$$\frac{f(z)}{g(z)} \to \frac{a_m}{b_m} = \frac{f^{(m)}(z_0)}{g^{(m)}(z_0)} \quad \text{as } z \to z_0.$$
 (111)

If the multiplicity of the zero of g(z) at  $z_0$  is greater than the multiplicity of the zero of f(z) then there is no limit and f(z)/g(z) has a singularity at  $z_0$ .

## 14.5 Power series

A series of the form

$$\sum_{n=0}^{\infty} a_n (z - z_0)^n. \tag{112}$$

The series always converges at  $z = z_0$ . When it converges at other points the region where it converges is a disk  $\{z : |z - z_0| < R\}$  and it is analytic in the disk.

The largest R is the radius of convergence. When  $R < \infty$ ,  $\{z : |z - z_0| = R\}$  is the circle of convergence. In all cases

$$R = \frac{1}{\limsup |a_n|^{1/n}}. (113)$$

R = 0 when we only have convergence at  $z = z_0$ .

 $R = \infty$  when we have convergence for all z.

## 15 Week 21

## 15.1 Cauchy-Hadamard theorem

#### Theorem 21

$$\sum_{n=0}^{\infty} a_n (z - z_0)^n \tag{114}$$

has radius of convergence  $R = \frac{1}{\alpha}$ , where  $\alpha$  is the limit of

$$b_n = \sup\{|a_m|^{1/m} : m \ge n\} \ge 0 \tag{115}$$

for the sequence  $|a_n|^{1/n}$ .

## 15.2 Properties of a function defined by a power series

Let

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n, \quad R = \frac{1}{\limsup |a_n|^{1/n}}.$$
 (116)

When R > 0 this defines an analytic function in  $|z - z_0| < R$ .

One way to relate the coefficients  $a_n$  to the derivatives of f(z) is to use the generalized Cauchy integral formula. We take a loop  $\Gamma$  in the disk with  $z_0$  inside the loop.

$$\frac{f^{(m)}(z_0)}{m!} = \frac{1}{2\pi i} \oint_{\Gamma} \frac{f(z)}{(z - z_0)^{m+1}} dz$$
 (117)

$$= \frac{1}{2\pi i} \sum_{n=0}^{\infty} \oint_{\Gamma} \frac{f(z)}{(z-z_0)^{n-(m+1)}} dz.$$
 (118)

The only integral in the last line which is non-zero is when n-(m+1)=-1, i.e when n=m we get

$$\frac{f^{(m)}(z_0)}{m!} = a_m. (119)$$

#### 15.3 Laurent series

A Laurent series is of the form

$$\sum_{-\infty}^{\infty} a_n (z - z_0)^n. \tag{120}$$

When it converges the region is an annulus  $\{z : r < |z - z_0| < R\}$ .

$$\sum_{n=-\infty}^{-1} a_n (z - z_0)^n, \quad \text{converges in } |z - z_0| > r.$$
 (121)

$$\sum_{n=0}^{\infty} a_n (z - z_0)^n, \quad \text{converges in } |z - z_0| < R.$$
 (122)

To have a function defined at some points we need the coefficients  $a_n$  to be such that r < R.

#### 15.3.1 Classifying zeros and poles

When f(z) has a zero of multiplicity  $m \ge 1$  at  $z_0$  we have

$$f(z) = a_m (z - z_0)^m + a_{m+1} (z - z_0)^{m+1} + \dots = (z - z_0)^m g(z)$$
(123)

with g(z) being analytic at  $z_0$  and  $g(z) = a_m \neq 0$ .

If f(z) has a removable singularity at  $z_0$  then it has a Laurent series with no negative powers valid in  $0 < |z - z_0| < R$ , i.e.

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n$$
 and  $\lim_{z \to z_0} f(z) = a_0.$  (124)

If f(z) has a pole of order m then in  $0 < |z - z_0| < R$  we have

$$f(z) = \sum_{n=-m}^{\infty} a_n (z - z_0)^n = \frac{\phi(z)}{(z - z_0)^m}$$
(125)

with  $\phi(z)$  being analytic at  $z_0$  and  $\phi(z_0) = a_{-m} \neq 0$ .

An essential singularity at  $z_0$  has infinitely many negative powers

$$f(z) = \sum_{n = -\infty}^{\infty} a_n (z - z_0)^n, \quad 0 < |z - z_0| < R.$$
 (126)

## 16 Week 22

## 16.1 Integrating a Laurent series - the residue

If we have the Laurent series valid for  $0 < |z - z_0| < r$  of the form

$$f(z) = \sum_{n = -\infty}^{\infty} a_n (z - z_0)^n$$
 (127)

and  $\Gamma$  is any loop in this region with  $z_0$  as an interior point then

$$\oint_{\Gamma} f(z) dz = \sum_{n = -\infty}^{\infty} a_n \oint_{\Gamma} (z - z_0)^n dz = 2\pi i a_{-1},$$
(128)

$$\operatorname{Res}(f, z_0) = a_{-1} = \operatorname{Residue} \text{ of } f(z) \text{ at } z = z_0. \tag{129}$$

## 16.2 The Residue theorem

If  $z_1, z_2, \ldots, z_n$  are isolated singularities inside  $\Gamma$  and  $C_1, C_2, \ldots, C_n$  are non-intersecting circles traversed once in the anti-clockwise direction then  $\Gamma \cup (-C_1) \cup \cdots \cup (-C_n)$  is the boundary of a region in which f(z) is analytic and

$$\oint_{\Gamma} f(z) dz = \sum_{k=1}^{n} \oint_{C_k} f(z) dz \tag{130}$$

$$=2\pi i \sum_{k=1}^{n} \operatorname{Res}(f, z_k). \tag{131}$$

#### 16.2.1 Techniques to calculate the residue

In the case of a simple pole pf f(z) at  $z_0$  most examples for calculating the residue have involved calculating the limit

$$Res(f, z_0) = \lim_{z \to z_0} (z - z_0) f(z).$$
(132)

More generally, when we have a pole of order  $m \geq 1$  we can calculate the residue by using

$$\operatorname{Res}(f, z_0) = \frac{1}{(m-1)!} \lim_{z \to z_0} \frac{d^{m-1}}{dz^{m-1}} ((z - z_0)^m f(z)). \tag{133}$$

# 17.1 The integrals on $C_R^+$ when we have a $a^{imz}term$

With z=x+iy, miz=-my+imx,  $e^{imz}=e^{-my}e^{imx}$ . When m>0,  $|e^{imz}|=e^{-my}<\leq 1$  when  $y\geq 0$ . When  $\deg(Q)\geq \deg(P)+2$  we have

$$\int_{C_R^+} \frac{P(z)}{Q(z)} dz \to 0 \quad \text{and} \quad \int_{C_R^+} \frac{P(z)}{Q(z)} e^{imz} dz \to 0$$
(134)

as  $R \to \infty$  by using the ML inequality.

When deg(Q) = deg(P) + 1 Jordan's lemme also gives

$$\int_{C_R^+} \frac{P(z)}{Q(z)} e^{imz} dz \to 0 \tag{135}$$

as  $R \to \infty$ .

When deg(Q) = deg(P) + 1 there is also a constant  $A \ge 0$  such that

$$\left| \frac{Q(Re^{i\theta})iRe^{i\theta}}{Q(Re^{i\theta})} \right| \le A, \quad \text{for sufficiently large } R. \tag{136}$$

## 17.2 Counting zeros and poles

Suppose that f(z) is analytic in a domain except for a finite number of poles. Let

$$G(z) = \frac{f'(z)}{f(z)}. (137)$$

Let  $z_0$  be a zero of multiplicity m and let  $z_p$  be a pole of f(z) of order n.

$$Res(G, z_0) = m, \quad and \quad Res(G, z_p) = -n.$$
(138)

Let f(z) be analytic inside a simple loop C and let  $N_0(f)$  be the number of zeros of f(z) inside C.

$$N_0(f) = \frac{1}{2\pi i} \oint_C \frac{f'(z)}{f(z)} dz.$$
 (139)

If g(z) is also analytic inside C and |g(z)| < |f(z)| on C then

$$N_0(f+g) = N_0(f). (140)$$

This is Rouche's called theorem.