Homework 11 for MATH 185

Brief sketches to solutions

Problem 1

Let $D \subseteq \mathbb{C}$ be a domain, $a \in D$, and suppose $f, g : D \setminus \{a\} \to \mathbb{C}$ are analytic functions with non-essential singularities in a. Show that the following assertions hold.

(a) If a is a pole of order k (i.e. ord(f; a) = -k), then

Res
$$(f; a) = \lim_{z \to a} \frac{h^{(k-1)}(z)}{(k-1)!}$$
, where $h(z) = (z-a)^k f(z)$.

Solution. f has a Laurent series near a of the form

$$f(z) = \sum_{n=-k}^{\infty} a_n (z-a)^n.$$

The function $h(z)(z-a)^k$ has removable singularity at a, and for the Talyor series of h near a it holds that

$$h(z) = \sum_{n=0}^{\infty} a_{n-k} (z-a)^n.$$

But we also know that the Taylor series of an analytic function is of the form

$$h(z) = \sum_{n=0}^{\infty} \frac{h^{(n)}(a)}{n!} (z - a)^n.$$

Now the desired equality follows by comparing coefficients.

(b) If $\operatorname{ord}(f; a) = l$ and $\operatorname{ord}(g; a) = l + 1, l \ge 0$, then

Res
$$(f/g; a) = (l+1) \frac{f^{(l)}(a)}{g^{(l+1)}(a)}.$$

Solution. Near a, we have $f(z) = \sum_{n=l}^{\infty} a_n (z-a)^n$ and $g(z) = \sum_{n=l+1}^{\infty} b_n (z-a)^n$, where $a_l, b_{l+1} \neq 0$. The function h(z) = zf(z) has a removable singularity in a and $h(0) \neq 0$, so f/g has a pole of order 1 in a. Hence Res(f/g; a) = h(a). It holds that

$$h(a) = \frac{a_l}{b_{l+1}} = \frac{f^{(l)}(a)/l!}{g^{(l+1)}(a)/(l+1)!} = (l+1)\frac{f^{(l)}(a)}{g^{(l+1)}(a)}.$$

(c) If $f \not\equiv 0$, then $\operatorname{Res}(f'/f; a) = \operatorname{ord}(f; a)$.

Solution. Assume first $\operatorname{ord}(f;a) = 0$. Then $\operatorname{ord}(f';a) = 0$, and f'/f is analytically extendable to a, hence $\operatorname{Res}(f'/f;a) = 0$.

Assume now ord(f; a) = k > 0. Then ord(f'; a) = k - 1. We can apply part (b) with f = f' and g = f and obtain Res(f'/f; a) = kf'(a)/f'(a) = k = ord(f; a).

Finally, assume $\operatorname{ord}(f; a) = -k, k > 0$. Then the Laurent representation of f' in a punctured disk around a is

$$f'(z) = -ka_{-k}(z-a)^{-k-1} - \dots - a_{-1}(z-a)^{-2} + a_1 + a_2(z-a) + \dots$$

where $a_{-k}(z-a)^{-k}-\cdots-a_{-1}(z-a)^{-1}+a_0+a_1(z-a)+\cdots$ is the Laurent series for f. We have that

$$h(z) := (z-a) \frac{f'(z)}{f(z)} = \frac{(z-a)^{k+1}}{(z-a)^k} \frac{f'(z)}{f(z)} = \frac{-ka_{-k} + (-k+1)a_{-k+1}(z-a) + \cdots}{a_{-k} + a_{-k+1}(z-a) + \cdots},$$

which has a removable singularity in a. Hence

Res
$$(f'/f; a) = h(a) = \frac{-ka_{-k}}{a_{-k}} = -k = \text{ord}(f; a).$$

Problem 2

Compute the residues of the following functions at the indicated points:

(a)
$$\frac{\exp(z^2)}{z-1}$$
, $a = 1$
(b) $\frac{\exp(z^2)}{(z-1)^2}$, $a = 1$
(c) $\left(\frac{\cos(z)-1}{z}\right)^2$, $a = 0$
(d) $\frac{z^2}{z^4-1}$, $a = \exp(\pi i/2)$
(e) $\frac{\exp(z)-1}{\sin(z)}$, $a = 0$
(f) $\frac{1+\exp(z)}{z^4}$, $a = 0$
(g) $\frac{z+2}{z^2-2z}$, $a = 0$
(h) $\frac{1+\exp(z)}{z^4}$, $a = 0$
(i) $\frac{\exp(z)}{(z^2-1)^2}$, $a = 1$

Solution.

- (a) Pole of order 1 in 1, hence residue given by h(1) where h(z) = f(z)(z-1), thus Res(f; 1) = exp(1) = e.
- (b) Pole of order 2 in 1, hence residue given by h'(1), so $Res(f; 1) = exp(1^2) 2 = 2e$.
- (c) Pole of order 2 in 0, hence residue given by $h'(1) = 2(\cos(1) 1)\sin(1)$, so Res(f; 0) = 0.
- (d) Pole of order 1 in i, hence residue given by h(i), so Res(f; 1) = 1/[(i-1)(i+1)(2i)] = 1/4i.
- (e) $\operatorname{ord}(\sin, 0) = 1$, $\operatorname{ord}(\exp(z) 1; 0) \ge 0$, hence residue given by $g(0)/h'(0) = (\exp(0) 1)/\cos(0) = 0$.
- (f) $\operatorname{ord}(\exp(z) 1; 0) = 1$, so $\operatorname{Res}(f; 0) = 1/\exp(0) = 1$.
- (g) Pole of order 1 in 0, so Res(f; 0) = (0 + 2)/(0 2) = -1.
- (h) Pole of order 4 in 0, so Res(f; 0) = h(3)(0)/3! where $h(z) = \exp(z) + 1$. Thus $Res(f; 0) = \exp(0)/3! = 1/6$.
- (i) Pole of order 2 in 0, so Res(f; 1) = h'(1) where $h(z) = \exp(z)/(z+1)^2$. Hence $Res(f; 1) = e(2^2 2(1+1))/2^4 = 0$.

Problem 3

Evaluate the integral

$$\oint_{|z|=7} \frac{1+z}{1-\cos(z)} dz.$$

Solution. $1 - \cos(z)$ is 0 if and only if z is an integer multiple of 2π . From the Taylor series for $\cos(z)$ we conclude that $2\pi k$, $k \in \mathbb{Z}$, is a zero of order 2 for $1 - \cos(z)$, hence a pole of order 2 for $f(z) := (1 + z)/(1 - \cos(z))$. Only the poles $a_1 = -2\pi$, $a_2 = 0$, $a_3 = 2\pi$ lie inside the circle of radius 7 around 0.

We now compute the residue of f at these points. Let

$$f(z) = a_{-2}(z - a_j)^{-2} + a_{-1}(z - a_j)^{-1} + a_0 + \cdots$$

be the Laurent series of f around a_i . It the holds that

$$1 + z = (1 + a_i) + (z - a_i) = (a_{-2}(z - a_i)^{-2} + a_{-1}(z - a_i)^{-1} + a_0 + \cdots)((z - a_i)^2 / 2! - (z - a_i)^4 / 4! \pm \cdots)$$

Exapnding the right hand side and comparing coefficients, we obtain

$$2 = a_{-1} = \operatorname{Res}(f; a_j).$$

Hence, by the residue theorem (the winding number is clearly 1),

$$\oint_{|z|=7} \frac{1+z}{1-\cos(z)} dz = 2\pi i (2+2+2) = 12\pi i.$$

Problem 4

Do exercise III.6.2 on page 172. Use the hint. Justify your steps carefully and precisely.

Solution. The winding number at *a* is defined as

$$\chi(\alpha; a) = \frac{1}{2\pi i} \int_{\alpha} \frac{1}{z - a} dz.$$

Define the function $G: [0,1] \to \mathbb{C}$ by

$$G(t) = \int_0^t \frac{\alpha'(s)}{\alpha(s) - a} ds.$$

By definition of the path integral in \mathbb{C} , $G(1) = 2\pi i \chi(\alpha; a)$.

Furthermore, define $F(t) := (\alpha(t) - a) \exp(-G(t))$. F is differentiable, since α is smooth and G is differentiable by the fundamental theorem of calculus.

It holds that

$$F'(t) = \alpha'(t) \exp(-G(t)) + (\alpha(t) - a) \exp(-G(t))(-G'(t)).$$

The fundmental theorem of calculus yields that

$$G'(t) = \frac{d}{dt} \int_0^t \frac{\alpha'(s)}{\alpha(s) - a} ds = \frac{\alpha'(s)}{\alpha(s) - a}.$$

This yields F'(t) = 0 for all $t \in [0, 1]$. Since [0, 1] is connected, F is constant. In particular, it holds that F(0) = F(1). By definition of G, G(0) = 0, so $F(0) = (\alpha(0) - a)$. Since α is a closed curve, we have $\alpha(0) = \alpha(1)$, and thus

$$(\alpha(0) - a) = F(0) = F(1) = (\alpha(0) - a) \exp(-G(1)).$$

Since $\alpha(0) - a \neq 0$, we must have $\exp(-G(1)) = 1$, which means G(1) is an integer multiple of $2\pi i$. From this it follows immediately that $\chi(\alpha; a) = G(1)/2\pi i$ is an integer. \blacksquare Since $a \notin \operatorname{Image}(\alpha)$, and α is a smooth curve, the function $t \mapsto$ is well-defined and integrable.