

Honors Complex Variables

Lecture Notes

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1 Applications of Laurent series: classification of singularities

Suppose f has a (potential) isolated singularity at z_0 . In other words, f is analytic in a deleted neighborhood of z_0 , $D(z_0; r) \setminus \{z_0\}$, for some $r > 0$. We can write a Laurent expansion in $0 < |z - z_0| < r$:

$$f(z) = \sum_{k=-\infty}^{\infty} a_k (z - z_0)^k$$

$$\text{with } a_k = \frac{1}{2\pi i} \int_{\partial D(z_0; R)} \frac{f(z)}{(z - z_0)^{k+1}} dz$$

Let us see how we can use this to classify singularities. We have 3 cases:

1. No negative powers of $(z - z_0)$ appear in the series expansion: $a_k = 0 \ \forall k < 0$. Then we call z_0 a **removable singularity**.
2. There is an $n > 0$ such that $a_{-n} \neq 0$ and $a_k = 0 \ \forall k < -n$. Then we call z_0 a **pole** of $f(z)$.
3. There are infinitely many negative powers of $(z - z_0)$ in the expansion. Then we call z_0 an **essential singularity**.

1.1 Removable singularities

Let us first study removable singularities:

$$f(z) = \sum_{k=0}^{\infty} a_k (z - z_0)^k \text{ for } 0 < |z - z_0| < r$$

Clearly f is also analytic at z_0 if we simply define $f(z_0) = a_0$. In this case we have

$$f(z) = \sum_{k=0}^{\infty} a_k (z - z_0)^k \text{ for } 0 \leq |z - z_0| < r.$$

Let us examine the example of $f(z) = \frac{\sin z}{z}$ for $0 < |z| < \infty$

$$\sin z = z - \frac{z^3}{3!} + \frac{z^5}{5!} - \dots$$

$$f(z) = 1 - \frac{z^2}{3!} + \frac{z^4}{5!} - \dots$$

Note that the series expansion for $f(z)$ can be defined for all z and thus 0 is a removable singularity of f .

Remark. If f has a removable singularity at z_0 , then f is bounded around z_0 . In other words, $\exists M > 0$ with $|f(z)| < M \ \forall 0 < |z - z_0| < r$. The converse is also true.

Theorem 1 (Riemann's theorem of removable singularities). *Let z_0 be a potential isolated singularity of f . If*

$$\lim_{z \rightarrow z_0} f(z)(z - z_0) = 0$$

then f has a removable singularity at z_0 .

Remark. Note also that if $|f(z)| \leq 1/|z - z_0|^{1-\varepsilon}$ for some positive ε , then f has a removable singularity at z_0 . Consequently, this is a much stronger bound than that provided by the previous remark.

Proof. We want to show that $a_k = 0 \ \forall k < 0$ in the Laurent expansion. Take $k < 0$. Then, $k + 1 \leq 0$. As $\lim_{z \rightarrow z_0} f(z)(z - z_0) = 0$, we can find $\delta > 0$ such that $|f(z)(z - z_0)| < \varepsilon \ \forall z$ in $0 < |z - z_0| < \delta < r$. From the formula for the coefficients and the M-L formula, we now have that

$$\begin{aligned} |a_k| &= \left| \frac{1}{2\pi i} \int_{\partial D(z_0; \delta)} \frac{f(z)(z - z_0)}{(z - z_0)^{k+2}} dz \right| \\ &\leq \frac{1}{2\pi} \frac{\varepsilon}{\delta^{k+2}} \cdot \text{length } \partial D(z_0; \delta) = \varepsilon \delta^{-(k+1)} \\ &\leq \varepsilon \delta^0 = \varepsilon \end{aligned}$$

Thus we have that $|a_k| < \varepsilon$, $\forall \varepsilon > 0$, which yields that the coefficients must be identically zero for $k < 0$. \square

1.2 Poles

Let us now examine poles. From the series expansion, there is an $n > 0$ such that $a_{-n} \neq 0$ but $a_k = 0$ for all $k < -n$. In this case, z_0 is called a pole of order n of f .

$$\begin{aligned} f(z) &= \sum_{k=-n}^{\infty} a_k (z - z_0)^k \\ &= \frac{a_{-n}}{(z - z_0)^n} + \frac{a_{-n+1}}{(z - z_0)^{n-1}} + \dots + \frac{a_{-1}}{z - z_0} + a_0 + a_1(z - z_0) + \dots \end{aligned}$$

Definition 1. *The sum of negative powers*

$$P(z) = \sum_{k=-n}^{-1} a_k (z - z_0)^k$$

*is called the **principal part** of f at the pole z_0 .*

Remark. Note that for our series, if we take $f(z) - P(z)$ we obtain the analytic function $\sum_{k=0}^{\infty} a_k (z - z_0)^k$. Incidentally, if $n = 1$, we call the pole **simple** and if $n = 2$, we call the pole **double**.

Lemma 1. Suppose f is analytic in a region Ω and has a zero at a point $z_0 \in \Omega$ with $f \not\equiv 0$ in Ω . Then there exists in a neighborhood $U \in \Omega$ of z_0 , a non-vanishing analytic function g on U and a unique positive integer n such that $f(z) = (z - z_0)^n g(z)$ for all $z \in U$. Note that the number n is called the **order of the zero** z_0 of the function f (also called the multiplicity).

Proof. In a small neighborhood $D(z_0; R)$ of z_0 , f cannot be identically 0 by the uniqueness theorem. In this neighborhood let us expand:

$$f(z) = \sum_{k=0}^{\infty} a_k (z - z_0)^k$$

$$f(z_0) = 0 \implies a_0 = 0$$

Therefore there must be an $n \geq 1$ such that $a_n \neq 0$, otherwise f would vanish identically. Thus we write:

$$f(z) = a_n (z - z_0)^n + a_{n+1} (z - z_0)^{n+1} + \dots$$

$$= (z - z_0)^n [a_n + a_{n+1} (z - z_0) + \dots]$$

Let $g(z) = a_n + a_{n+1}(z - z_0) + \dots$. Clearly it is analytic in D . Additionally, since $\lim_{z \rightarrow z_0} g(z) = a_n \neq 0$, we have $|g(z)| \geq |a_n|/2$ whenever $|z - z_0| < r$. Thus let us take $U = D$.

Let us now show the uniqueness of n . Suppose $\exists n < m$ such that $f(z) = (z - z_0)^n g(z) = (z - z_0)^m h(z)$ where g and h are analytic in a neighborhood V of z_0 , with $g, h \neq 0$ in V . When $z \neq z_0$ with $z \in V$, $g(z) = (z - z_0)^{m-n} h(z)$. Thus, $g(z_0) = \lim_{z \rightarrow z_0} g(z) = \lim_{z \rightarrow z_0} (z - z_0)^{m-n} h(z) \equiv 0$. This is a contradiction, and thus n must be unique. \square

Theorem 2 (Characterization of a pole). Let z_0 be an isolated singularity of f . Then z_0 is a pole of $f(z)$ of order n :

1. iff $f(z) = g(z)/(z - z_0)^n$ where g is analytic and non-zero at z_0 .
2. iff

$$h(z) = \begin{cases} 1/f(z) & \text{if } z \neq z_0 \\ 0 & \text{if } z = z_0 \end{cases}$$

is analytic at z_0 and has a zero of order n at z_0 .

3. iff $|f(z)| \rightarrow \infty$ when $z \rightarrow z_0$

Proof. Let us attack the first claim. Suppose f has a pole of order n at z_0 . Then, using the expansion for poles above,

$$f(z) = \frac{a_{-n} + a_{-n+1}(z - z_0) + \dots + a_{-1}(z - z_0)^{n-1} + a_0(z - z_0)^n + \dots}{(z - z_0)^n} \equiv \frac{g(z)}{(z - z_0)^n}$$

It is clear that g is analytic at z_0 and does not vanish, and so we reach the result. Let us now prove the converse. If g is analytic at z_0 , and does not vanish, let us expand it into a power series about z_0 :

$$g(z) = b_0 + b_1(z - z_0) + \dots \text{ with } g(z_0) = b_0 \neq 0$$

Hence,

$$\begin{aligned} f(z) &= \frac{g(z)}{(z - z_0)^n} = \frac{b_0 + b_1(z - z_0) + \dots}{(z - z_0)^n} \\ &= \frac{b_0}{(z - z_0)^n} + \frac{b_1}{(z - z_0)^{n-1}} + \dots \end{aligned}$$

Thus f has a pole of order n at z_0 , and the first point is proved.

Let us now prove the second claim. Suppose f has a pole of order n at z_0 . Then by the first point, we can represent

$$f(z) = \frac{g(z)}{(z - z_0)^n}$$

where g is analytic and non-zero at z_0 . Take the function $M(z) = 1/g(z)$, which is also analytic at z_0 . Then,

$$\frac{1}{f(z)} = \frac{(z - z_0)^n}{g(z)} = (z - z_0)M(z)$$

is analytic at z_0 and has a zero of order n at z_0 . Conversely, if $1/f(z)$ has a zero of order n at z_0 , by the above theorem,

$$\frac{1}{f(z)} = (z - z_0)^n K(z)$$

for some K analytic at z_0 and $K(z_0) \neq 0$. Hence,

$$f(z) = \frac{1/K(z)}{(z - z_0)^n} \equiv \frac{g(z)}{(z - z_0)^n}$$

Here $g(z) = 1/K(z)$ is analytic at z_0 and $g(z_0) \neq 0$. Then, by the first point f has a pole of order n at z_0 .

Let us now prove the third point. If f has a pole of order n at z_0 then by the first point, $f(z) = g(z)/(z - z_0)^n$ for some g analytic and nonvanishing at z_0 . Thus,

$$|f(z)| = \frac{|g(z)|}{|z - z_0|^n} \rightarrow \infty.$$

Conversely, suppose that $f(z) \rightarrow \infty$ as $z \rightarrow z_0$. Obviously, $f(z) \neq 0$ for z near z_0 . Thus we can define $h(z) = 1/f(z)$, which is analytic around z_0 and $h(z) \rightarrow 0$ as $z \rightarrow z_0$. Hence, by the Riemann's theorem proved above, $h(z)$ must have a

removable singularity at z_0 and $h(z_0) = 0$. Since $h \neq 0$ in the neighborhood of z_0 , by the above theorem on zeroes, we can write $h(z) = (z - z_0)^n g(z)$ for some $n > 0$ and g analytic in a neighborhood V of z_0 and $g \neq 0$ in V . Now,

$$f(z) = \frac{1}{h(z)} = \frac{1/g(z)}{(z - z_0)^n}$$

By the first point, f has a pole of order n at z_0 , as $1/g(z)$ is analytic and non-zero in V . \square

We shall cover the topic of essential singularities next lecture.