

MATH 4065 HW 7

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Let C be centered at z_0 with radius R , and the interior disc be D .

We have that f is holomorphic in a region containing C and the interior of C , so we have that we can explicitly define $\gamma_s(\theta) = (z_0 + s(z - z_0)) + (1 - s)Re^{i\theta}$ for $s \in [0, 1]$ and z any point inside C . Then, for any given s , γ_s is the circle centered at $z + s(z - z_0)$, and in particular, we have that any point $\gamma_s(\theta)$ satisfies that

$$|\gamma_s(\theta) - z_0| = |s(z - z_0) + (1 - s)Re^{i\theta}| \leq s|z - z_0| + (1 - s)R$$

and since z is contained inside C , $|z - z_0| < R$, so $|\gamma_s(\theta) - z_0| \leq sR + (1 - s)R = R$ so γ_s is always contained inside of C for $s > 0$, and is C for $s = 0$, so we have that γ_s is always contained in the region where f is holomorphic. In particular, we have that we can consider Ω to be a disc slightly larger than C , containing C , which is then simply connected, and note that we have γ_s is contained in Ω for any $s \in [0, 1]$ so since each γ_s are homotopic to each other, we get that

$$\int_C \frac{f(w) - f(z)}{w - z} dw = \int_{\gamma_0} \frac{f(w) - f(z)}{w - z} dw = \int_{\gamma_{1-\epsilon}} \frac{f(w) - f(z)}{w - z} dw$$

where explicitly, $\gamma_{1-\epsilon}(\theta) = z - \epsilon(z - z_0) + \epsilon Re^{i\theta}$.

$$\int_{\gamma_{1-\epsilon}} \frac{f(w) - f(z)}{w - z} dw \leq 2\pi\epsilon \sup \left| \frac{f(w) - f(z)}{w - z} \right|$$

so in the limit,

$$\int_C \frac{f(w) - f(z)}{w - z} dw = \int_{\gamma_{1-\epsilon}} \frac{f(w) - f(z)}{w - z} dw \leq \lim_{\epsilon \rightarrow 0} 2\pi\epsilon \sup \left| \frac{f(w) - f(z)}{w - z} \right|$$

but as $\epsilon \rightarrow 0$, since $w = z + \epsilon(z - z_0) + \epsilon Re^{i\theta}$ for some θ , $w \rightarrow z$, so $\frac{f(w) - f(z)}{w - z} = f'(z)$ since f is holomorphic at $z \in D$, so $\lim_{\epsilon \rightarrow 0} 2\pi\epsilon \sup \left| \frac{f(w) - f(z)}{w - z} \right| = 0$.

Then,

$$\int_C \frac{f(w) - f(z)}{w - z} dw = 0 \implies \int_C \frac{f(w)}{w - z} dw = \int_C \frac{f(z)}{w - z} dw = f(z) \int_C \frac{dw}{w - z}$$

but we showed that this last integral, equivalent to $\int_{C-z} \frac{dw}{w}$, is just $2\pi i$, so we arrive at

$$f(z) = \frac{1}{2\pi i} \int_C \frac{f(w)}{w - z} dw$$

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I'll take the hint in the book (even admitting the hint given in the assignment which seems to just follow from Cauchy-Schwartz inequality, I don't see how the desired result follows) to use the mean value property, which follows from the Cauchy integral formula immediately anyway, since under the parameterization of $C = z + re^{i\theta}$,

$$f(z) = \frac{1}{2\pi i} \int_C \frac{f(w)}{w - z} dw = \frac{1}{2\pi i} \int_0^{2\pi} \frac{f(z + re^{i\theta})}{z + re^{i\theta} - z} ire^{i\theta} d\theta = \frac{1}{2\pi} \int_0^{2\pi} f(z + re^{i\theta}) d\theta$$

which then gives

$$|f(z)| = \left| \frac{1}{2\pi} \int_0^{2\pi} f(z + re^{i\theta}) d\theta \right| \leq \frac{1}{2\pi} \int_0^{2\pi} |f(z + re^{i\theta})| d\theta$$

so we have that in the context of the problem, we apply this to $f^2(z)$, such that

$$|f(z)|^2 = |f^2(z)| \leq \frac{1}{2\pi} \int_0^{2\pi} |f^2(z + re^{i\theta})| d\theta$$

and we multiply by r (so we can convert to rectangular coordinates) and integrate from $r = 0$ to $r = t$ to get that

$$\int_0^t |f(z)|^2 r dr \leq \frac{1}{2\pi} \int_0^t \int_0^{2\pi} |f^2(z + re^{i\theta})| r d\theta dr \implies \frac{t^2}{2} |f(z)|^2 \leq \frac{1}{2\pi} \iint_{D_t(z)} |f^2(z)| dx dy$$

which finally gives that

$$|f(z)|^2 \leq \frac{1}{t^2 \pi} \iint_{D_t(z)} |f(z)|^2 dx dy$$

for any disc $D_t(z)$ in which f is holomorphic. But then, we have that for any $z \in D_s$,

$$|f(z)|^2 \leq \frac{1}{(r - s)^2 \pi} \iint_{D_{r-s}(z)} |f(z)|^2 dx dy$$

but we have that $D_{r-s}(z)$ must be contained inside of $D_r(z_0)$, since $|z - z_0| < s$ and for $w \in D_{r-s}(z)$, $|w - z| < r - s \implies |w - z_0| < s + r - s = r$, and since $|f(z)|^2$ is clearly nonnegative,

$$|f(z)|^2 \leq \frac{1}{(r-s)^2\pi} \iint_{D_{r-s}(z)} |f(z)|^2 dx dy \leq \frac{1}{(r-s)^2\pi} \iint_{D_r(z_0)} |f(z)|^2 dx dy$$

and taking the square root gives

$$|f(z)| \leq \frac{1}{(r-s)\sqrt{\pi}} \left(\iint_{D_r(z_0)} |f(z)|^2 dx dy \right)^{1/2} = C \|f\|_{L^2(D_r(z_0))}$$

so $C \|f\|_{L^2(D_r(z_0))}$ is an upper bound on $|f(z)|$ for $z \in D_s(z_0)$, so we get that

$$\sup_{z \in D_s(z_0)} |f(z)| = \|f\|_{L^\infty(U)} \leq C \|f\|_{L^2(D_r(z_0))}$$

as desired.

To show the second part, first we have that for any subset E of U , we have that

$$\iint_U |f(z)|^2 dx dy = \int_E |f(z)|^2 dz dy + \int_{U \setminus E} |f(z)|^2 dx dy$$

but both integrands on the RHS are nonnegative, so

$$\|f\|_{L^2(U)} \geq \|f\|_{L^2(E)}$$

Now pick any compact subset K of U . We will always have that the distance between K and $\mathbb{C} \setminus U$ is positive, since K is closed, and $\mathbb{C} \setminus U$ is the complement of an open set and thus closed as well, and the two sets have no overlap. Then, if the distance is 0, we must have that for any $n \in \mathbb{N}$, there are $z_n \in K$, $w_n \in \mathbb{C} \setminus U$, such that $|z_n - w_n| < \frac{1}{n}$. Then, since K is compact, we have that there is some convergent subsequence z_{n_m} such that $\{z_{n_m}\}_{m=1}^\infty$ converge to some point z of K . Then, we have that $|z - w_{n_m}| < |z - z_{n_m}| + |z_{n_m} - w_{n_m}| < |z - z_{n_m}| + \frac{1}{n_m}$. Then, since in the limit both terms in the RHS vanish, we get that z is a limit point on $\mathbb{C} \setminus U$, and so $z \in \mathbb{C} \setminus U$, a closed set. $\Rightarrow \Leftarrow$, so the distance is positive.

Now take $2d$ to be that distance, so $D_{2d}(z) \subset U$ for any $z \in K$; then, K is covered by a finite amount of these discs $D_d(z)$, such that $K \subset \bigcup_{i=1}^n D_d(z_i)$. Then, on each of these discs,

$$\|f\|_{L^\infty(D_d(z_i))} \leq C_i \|f\|_{L^2(D_{2d}(z_i))} \leq C \|f\|_{L^2(U)}$$

where $C = \sup C_i$ for any holomorphic function f .

Now, fix an $\epsilon > 0$. This gives that if for $m, n > N$, $\|f_n - f_m\|_{L^2(U)} < \epsilon$, then on K , with $z \in K$,

$$|f_n(z) - f_m(z)| \leq \sup_{z \in K} |f_n(z) - f_m(z)| = \|f_n - f_m\|_{L^\infty(K)} \leq C \|f_n - f_m\|_{L^2(U)} < C\epsilon$$

so we get uniform convergence of f_n on K since uniform Cauchy convergence and uniform convergence are equivalent in functions from $\mathbb{R}^n \rightarrow \mathbb{R}^m$. Then, by a theorem of Weierstrass from a chapter back, we get that since f_n are holomorphic, f_n converge to some holomorphic function in particular, which gives us what we want.

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We have that since f is holomorphic on the unit disc, which is clearly simply connected, so for $\gamma_\epsilon(\theta) = (1 - \epsilon)e^{i\theta}$ the circle centered at 0 with radius $1 - \epsilon$, for $\epsilon > 0$, $1 - \epsilon < 1$, so $\gamma_\epsilon \in \mathbb{D}$, and so

$$\int_{\gamma_\epsilon} f(z) dz = 0$$

but since the continuation to ∂D is continuous, we have that

$$\int_C f(z) dz = \lim_{\epsilon \rightarrow 0^+} \int_{\gamma_\epsilon} f(z) dz = \lim_{\epsilon \rightarrow 0^+} 0 = 0$$

but on the unit circle, $f(z) = 1/z$, so

$$\int_C f(z) dz = \int_C \frac{dz}{z} = 2\pi i$$

so $\Rightarrow \Leftarrow$, and f cannot exist.

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We know that $T(z) = \frac{z_0 - z}{1 - \overline{z_0}z}$ is a Blaschke factor, and thus (from the question in the first problem set) it is holomorphic on the unit disc and takes \mathbb{D} to \mathbb{D} bijectively.

Then, if $u(z) = \operatorname{Re}(F(z))$ for some holomorphic function F as shown in class, we have that $u(T(z)) = \operatorname{Re}(F(T(z)))$, which is the real part of a holomorphic function and thus harmonic as shown both in earlier HW and in class.

Applying the mean value theorem for $u_0(z) = u(T(z))$, we get that

$$u_0(0) = \frac{1}{2\pi} \int_0^{2\pi} u_0(e^{i\theta}) d\theta = \frac{1}{2\pi} \int_0^{2\pi} u\left(\frac{z_0 - e^{i\theta}}{1 - \overline{z_0}e^{i\theta}}\right) d\theta$$

We now consider

$$e^{i\varphi} = \frac{z_0 - e^{i\theta}}{1 - \overline{z_0}e^{i\theta}}$$

which gives us

$$\begin{aligned} ie^{i\varphi} d\varphi &= \frac{(1 - \overline{z_0}e^{i\theta})(-ie^{i\theta}) - (z_0 - e^{i\theta})(-\overline{z_0}ie^{i\theta})}{(1 - \overline{z_0}e^{i\theta})^2} d\theta \\ &= -ie^{i\theta} \frac{1 - \overline{z_0}e^{i\theta} - |z_0|^2 + \overline{z_0}e^{i\theta}}{(1 - \overline{z_0}e^{i\theta})^2} d\theta \\ &= -ie^{i\theta} \frac{1 - |z_0|^2}{(1 - \overline{z_0}e^{i\theta})^2} d\theta \end{aligned}$$

We proved back in the first problem set that $T(T(z)) = z$, so we get that $e^{i\theta} = \frac{z_0 - e^{i\varphi}}{1 - \overline{z_0}e^{i\varphi}}$, giving us that

$$\begin{aligned}
d\varphi &= -e^{-i\varphi} \left(\frac{z_0 - e^{i\varphi}}{1 - \overline{z_0}e^{i\varphi}} \right) (1 - |z_0|^2) \left(1 - \overline{z_0} \frac{z_0 - e^{i\varphi}}{1 - \overline{z_0}e^{i\varphi}} \right)^{-2} d\theta \\
&= -e^{-i\varphi} \left(\frac{z_0 - e^{i\varphi}}{1 - \overline{z_0}e^{i\varphi}} \right) (d\theta 1 - |z_0|^2) \left(\frac{1 - |z_0|^2}{1 - \overline{z_0}e^{i\varphi}} \right)^{-2} d\theta \\
&= -e^{-i\varphi} \frac{(z_0 - e^{i\varphi})(1 - \overline{z_0}e^{i\varphi})}{1 - |z_0|^2} d\theta \\
&= \frac{(z_0 - e^{i\varphi})(\overline{z_0} - e^{-i\varphi})}{1 - |z_0|^2} d\theta \\
&= \frac{(z_0 - e^{i\varphi})(\overline{z_0} - e^{-i\varphi})}{1 - |z_0|^2} = \frac{|z_0 - e^{i\varphi}|^2}{1 - |z_0|^2} d\theta
\end{aligned}$$

which gives us in the integral that since $T(0) = \frac{z_0 - 0}{1 - \overline{z_0}0}$,

$$u(z_0) = u_0(0) = \frac{1}{2\pi} \int_0^{2\pi} u \left(\frac{z_0 - e^{i\theta}}{1 - \overline{z_0}e^{i\theta}} \right) d\theta = \frac{1}{2\pi} \int_0^{2\pi} \frac{1 - |z_0|^2}{|e^{i\varphi} - z_0|^2} u(e^{i\varphi}) d\varphi$$

as desired.

Now, if we take and rename the variable of integration back to θ and take $z_0 = re^{i\varphi}$, we have that

$$\begin{aligned}
\frac{1 - |z_0|^2}{|e^{i\theta} - z_0|^2} &= \frac{1 - |re^{i\varphi}|^2}{|e^{i\theta} - re^{i\varphi}|^2} \\
&= \frac{1 - r^2|e^{i\varphi}|^2}{|e^{i\theta} - re^{i\varphi}|^2} \\
&= \frac{1 - r^2}{|e^{i\theta} - re^{i\varphi}|^2}
\end{aligned}$$

In the denominator,

$$\begin{aligned}
|e^{i\theta} - re^{i\varphi}|^2 &= (e^{i\theta} - re^{i\varphi})(\overline{e^{i\theta} - re^{i\varphi}}) \\
&= (e^{i\theta} - re^{i\varphi})(e^{-i\theta} - re^{-i\varphi}) \\
&= 1 + r^2 - r(e^{i(\theta-\varphi)} + e^{i(\varphi-\theta)}) \\
&= 1 + r^2 - 2r \frac{e^{i(\theta-\varphi)} + e^{-i(\theta-\varphi)}}{2} \\
&= 1 + r^2 - 2r \cos(\theta - \varphi)
\end{aligned}$$

so we get that

$$\frac{1 - |z_0|^2}{|e^{i\theta} - z_0|^2} = \frac{1 - r^2}{1 - 2r \cos(\theta - \varphi) + r^2}$$

as desired.