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proof of Cauchy residue theorem

Canonical name	ProofOfCauchyResidueTheorem
Date of creation	2013-03-22 13:42:04
Last modified on	2013-03-22 13:42:04
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Last modified by	paolini (1187)
Numerical id	7
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Entry type	Proof
Classification	msc 30E20

Being f holomorphic by Cauchy-Riemann equations the differential form $f(z) dz$ is closed. So by the lemma about closed differential forms on a simple connected domain we know that the integral $\int_C f(z) dz$ is equal to $\int_{C'} f(z) dz$ if C' is any curve which is homotopic to C . In particular we can consider a curve C' which turns around the points a_j along small circles and join these small circles with segments. Since the curve C' follows each segment two times with opposite orientation it is enough to sum the integrals of f around the small circles.

So letting $z = a_j + \rho e^{i\theta}$ be a parameterization of the curve around the point a_j , we have $dz = \rho i e^{i\theta} d\theta$ and hence

$$\begin{aligned} \int_C f(z) dz &= \int_{C'} f(z) dz = \sum_j \eta(C, a_j) \int_{\partial B_\rho(a_j)} f(z) dz \\ &= \sum_j \eta(C, a_j) \int_0^{2\pi} f(a_j + \rho e^{i\theta}) \rho i e^{i\theta} d\theta \end{aligned}$$

where $\rho > 0$ is chosen so small that the balls $B_\rho(a_j)$ are all disjoint and all contained in the domain U . So by linearity, it is enough to prove that for all j

$$i \int_0^{2\pi} f(a_j + \rho e^{i\theta}) \rho e^{i\theta} d\theta = 2\pi i \text{Res}(f, a_j).$$

Let now j be fixed and consider now the Laurent series for f in a_j :

$$f(z) = \sum_{k \in \mathbb{Z}} c_k (z - a_j)^k$$

so that $\text{Res}(f, a_j) = c_{-1}$. We have

$$\int_0^{2\pi} f(a_j + \rho e^{i\theta}) \rho e^{i\theta} d\theta = \sum_k \int_0^{2\pi} c_k (\rho e^{i\theta})^k \rho e^{i\theta} d\theta = \rho^{k+1} \sum_k c_k \int_0^{2\pi} e^{i(k+1)\theta} d\theta.$$

Notice now that if $k = -1$ we have

$$\rho^{k+1} c_k \int_0^{2\pi} e^{i(k+1)\theta} d\theta = c_{-1} \int_0^{2\pi} d\theta = 2\pi c_{-1} = 2\pi \text{Res}(f, a_j)$$

while for $k \neq -1$ we have

$$\int_0^{2\pi} e^{i(k+1)\theta} d\theta = \left[\frac{e^{i(k+1)\theta}}{i(k+1)} \right]_0^{2\pi} = 0.$$

Hence the result follows.