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# COMPLEX ANALYSIS: A COMPLETE GUIDE

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COMPLEX ANALYSIS

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*Solo Pursuit of Learning*



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# **Part I**

## **Part 1**

# Chapter 1

## The Complex Plain and Basic Functions

### 1.1.0 Complex Numbers

The complex numbers,  $\mathbb{C}$ , consist of all formul sums  $z = x + iy$ , for  $x, y \in \mathbb{R}$ , where  $i^2 = -1$  is the root of  $x^2 + 1 = 0$ . Then, for multiplication we proceed by  $z \cdot w = (a + ib)(x + iy) = (ax - by) + i(xb + ay)$ .

Gauss concieved of  $\mathbb{C}$  as  $\mathbb{R}^2$  with a binary operation  $*$ , where  $(a, b) * (x, y) = (ax - by, xb + ay)$ . Then, we observe that  $(1, 0) * (a, b) = (a, b)$ , so  $(1, 0)$  acts as 1. Moreover,  $(0, 1) * (0, 1) = (-1, 0) = -(1, 0)$ .

The matrix model of  $\mathbb{C}$  is

$$\mathbb{C} = \left\{ \begin{bmatrix} a & -b \\ b & a \end{bmatrix} : a, b \in \mathbb{R} \right\}$$

In terms of extension fields, we can consider  $\mathbb{C}$  to be  $\mathbb{R}[x]/(x^2 + 1)$ .

**Definition 1.1.1.** If  $z = x + iy$ , with  $x, y \in \mathbb{R}$ , then we define  $\mathcal{R}e(z) = x$  and  $\mathcal{I}m(z) = y$ .

**Definition 1.1.2.** If  $z = x + iy$ , we define the conjugate of  $z$  to be  $\bar{z} = x - iy$ .

**Properties 1.1.3.** Let  $z, w \in \mathbb{C}$ .

- $\overline{z + w} = \bar{z} + \bar{w}$
- $\overline{zw} = \bar{z} \cdot \bar{w}$
- $\overline{\bar{z}} = z$
- $\bar{z} = 0$  if and only if  $z = 0$
- $\mathcal{R}e(z) = \frac{z + \bar{z}}{2}$
- $\mathcal{I}m(z) = \frac{z - \bar{z}}{2i} = \frac{i(\bar{z} - z)}{2}$

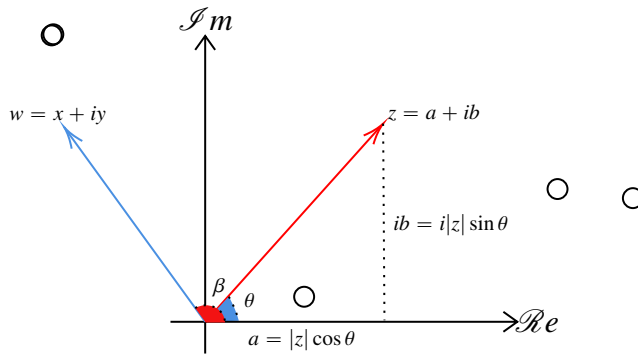
**Proposition 1.1.1.** If  $z \neq 0$ , then  $z^{-1} = \frac{\bar{z}}{z\bar{z}}$ .

**Definition 1.1.4.** Let  $z \in \mathbb{C}$ . Then the **modulus**,  $|\cdot|$  of  $z = a + ib$  (the norm), is the length of  $z$  as a vector:

$$|z| = \sqrt{a^2 + b^2} = \sqrt{z\bar{z}}$$

## Geometry of the Complex Numbers

The complex numbers,  $\mathbb{C} = \{a + ib : a, b \in \mathbb{R}\}$ , can be considered as a plane of points, or we can consider the complex numbers as vectors in the plane emanating from 0.



Noting this geometric picture, we can write  $z = |z| \cos \theta + i|z| \sin \theta = |z|(\cos \theta + i \sin \theta)$ . Suppose we had another complex number  $w = |w|(\cos \beta + i \sin \beta)$ . Then we observe that

$$\begin{aligned} zw &= |z||w|(\cos \theta + i \sin \theta)(\cos \beta + i \sin \beta) \\ &= |zw|(\cos \theta \cos \beta - \sin \theta \sin \beta + i(\sin \theta \cos \beta + \cos \theta \sin \beta)) \\ &= |zw|(\cos(\theta + \beta) + i \sin(\theta + \beta)) \end{aligned}$$

so complex multiplication aligns with angle addition in the plane.

**Definition 1.1.5.** Define **Euler's Formula**

$$e^{i\theta} = \cos \theta + i \sin \theta$$

From our above work we have that

$$zw = (|z|e^{i\theta})(|w|e^{i\beta}) = |zw|e^{i(\theta+\beta)}$$

so

$$e^{i\theta} e^{i\beta} = e^{i(\theta+\beta)}$$

The conjugate of  $e^{i\theta}$  is

$$\overline{e^{i\theta}} = \overline{\cos \theta + i \sin \theta} = \cos \theta - i \sin \theta = \cos(-\theta) + i \sin(-\theta) = e^{-i\theta}$$

**Proposition 1.1.2.**  $e^{i\theta} = e^{i\beta}$  if and only if  $\theta = \beta + 2\pi k$  for some  $k \in \mathbb{Z}$ .

Then we have that  $e^{i\theta} = e^{-i\theta}$  if and only if  $\theta = \pi k$  for some  $k \in \mathbb{Z}$ .

**Definition 1.1.6.** Let  $z \in \mathbb{C}$ . The argument of  $z = |z|e^{i\theta}$  is  $\arg(z) = \{\theta + 2\pi k : k \in \mathbb{Z}\}$ , and the principal argument of  $z$ ,  $\text{Arg}(z) = \theta_0$ , where  $z = |z|e^{i\theta_0}$  and  $\theta_0 \in (-\pi, \pi]$ .

**Example 1.1.1.** Consider  $z = -42 - 42i$ . Then  $|z| = 42\sqrt{2}$ , and  $\text{Arg}(z) = -\frac{3\pi}{4}$ , so  $z = 42\sqrt{2}e^{-i\frac{3\pi}{4}}$ , and  $\arg(z) = -\frac{3\pi}{4} + 2\pi\mathbb{Z}$ .

**Properties 1.1.7.** For  $z, w \in \mathbb{C}$ ,  $\arg(zw) = \arg(z) + \arg(w)$ , but  $\text{Arg}(zw) \neq \text{Arg}(z) + \text{Arg}(w)$ .

**Theorem 1.1.3** (DeMoivre's Theorem). For all  $n \in \mathbb{Z}$ ,

$$(e^{i\theta})^n = e^{in\theta}$$

*Proof.* We proceed by induction on  $n \in \mathbb{N}$ . If  $n = 1$  then  $(e^{i\theta})^1 = e^{i1\theta}$ , so the base case holds. Now, suppose that the claim holds for some  $n \geq 1$ . It follows that

$$\begin{aligned} (e^{i\theta})^{n+1} &= (e^{i\theta})^1 (e^{i\theta})^n \\ &= e^{i\theta} e^{in\theta} && \text{(by I.H)} \\ &= e^{i(\theta+n\theta)} \\ &= e^{i(n+1)\theta} \end{aligned}$$

completing the proof. ■

**Definition 1.1.8.** Suppose that  $n \in \mathbb{N}$ ,  $w, z \in \mathbb{C}$  such that  $z^n = w$ , then  $z$  is said to be an  $n$ th root of  $w$ . Moreover, the set of all  $n$ th roots is denoted  $w^{1/n} \neq \sqrt[n]{w}$ .

Let  $z^n = w$ , where  $z = \rho e^{i\theta}$ . Then it follows that

$$\begin{aligned} (\rho e^{i\theta})^n &= w \\ \rho^n e^{in\theta} &= |w| e^{i\text{Arg}(w)} && \text{(by 1.1.3)} \end{aligned}$$

This gives the two equations  $\rho^n = |w|$  and  $e^{in\theta} = e^{i\text{Arg}(w)}$ , so  $\rho = \sqrt[n]{|w|}$ , and

$$\begin{aligned} n\theta &= \text{Arg}(w) + 2\pi k \\ \theta &= \frac{\text{Arg}(w)}{n} + \frac{2\pi k}{n} \end{aligned}$$

This gives the following result:

**Corollary 1.1.4.**

$$w^{1/n} = \left\{ \sqrt[n]{|w|} e^{i \frac{\text{Arg}(w)}{n}} e^{i \frac{2\pi k}{n}} : k \in \mathbb{Z} \right\}$$

**Definition 1.1.9.** If  $w = 1$ , we have that

$$1^{1/n} = \left\{ e^{i \frac{2\pi k}{n}} : k \in \mathbb{Z} \right\}$$

These are the  $n$ th roots of unity.

Then we observe that for any  $w \in \mathbb{C}$ ,

$$w^{1/n} = \sqrt[n]{|w|} e^{i \frac{\text{Arg}(w)}{n}} 1^{1/n}$$

**Example 1.1.2.** Consider the fourth roots of  $81i$ , so  $(81i)^{1/4}$ . Then we have that

$$\begin{aligned} (81i)^{1/4} &= \sqrt[4]{81} e^{i \frac{\pi}{8}} 1^{1/4} \\ &= 3e^{i \frac{\pi}{8}} \{1, i, -1, -i\} \end{aligned}$$

**Example 1.1.3.** Let  $w = \exp\left(\frac{2\pi i}{6}\right)$ . Then

$$1^{1/6} = \{z \in \mathbb{C} : z^6 = 1\} = \{w, w^2, w^3, w^4, w^5, w^6 = 1\}$$

Note  $w = e^{i\pi/3} = \cos(\pi/3) + i \sin(\pi/3) = \frac{1+i\sqrt{3}}{2}$ . Now, if we consider the polynomial  $f(z) = z^6 - 1$ , we now know six roots for this polynomial. Then we can factor

$$f(z) = \prod_{i=1}^6 (z - w^i)$$

In short, to solve  $z^n = \rho$ , we take the  $n$ th roots of  $\rho$ ,  $\rho^{1/n}$ .

**Example 1.1.4.** Consider  $z^2 + bz + c = 0$ . Then completing the square we obtain  $z \in \left\{ \frac{-b + (b^2 - 4c)^{1/2}}{2} \right\}$ , where

$$\left( \frac{b^2 - 4c}{2} \right)^{1/2} = \begin{cases} \sqrt{\left| \frac{b^2 - 4c}{2} \right|} & -\sqrt{\left| \frac{b^2 - 4c}{2} \right|} & \text{if } b^2 - 4c \geq 0 \\ \sqrt{\left| \frac{b^2 - 4c}{2} \right|} i & -\sqrt{\left| \frac{b^2 - 4c}{2} \right|} i & \text{if } b^2 - 4c < 0 \end{cases}$$

## 1.2.0 Local Inverses and Branch-cut

**Definition 1.2.1.** Let  $z, w \in \mathbb{C}$ , then the line segment from  $z$  to  $w$  is

$$[z, w] = \{z + t(w - z) : 0 \leq t \leq 1\}$$

where we also allow  $z$  or  $w$  to be plus or minus infinity.



**Definition 1.2.2.** The **negative slit plane**,  $\mathbb{C}^-$ , is defined by  $\mathbb{C}^- = \mathbb{C} \setminus (-\infty, 0]$ , and the **positive slit plane**,  $\mathbb{C}^+$ , is defined by  $\mathbb{C}^+ = \mathbb{C} \setminus [0, \infty)$ . In general, we define

$$C^\alpha = \mathbb{C} \setminus [0, e^{i\alpha}\infty)$$

to denote the exclusion of the ray along the  $\alpha$ th angle from the positive real axis.

**Question 1.2.1.** What is a function?

**Definition 1.2.3.** If  $f : S \rightarrow \mathbb{C}$  is a function, and  $U \subseteq S$ , then  $f|_U : U \rightarrow \mathbb{C}$  is defined by  $f|_U(z) = f(z)$  for all  $z \in U$ .

We may have the case that  $f$  is not injective (so it cannot be inverted). But, for a smart choice of  $U$ , we may have that  $f|_U$  is one-to-one, and hence invertible. Such a restriction is known as a **local inverse** for  $f$ .

Rigourously, a **branch cut** is a curve in the complex plane such that it is possible to define a single analytic branch (sheets of a multivalued function) of a multivalued function on the plane minus that curve. That is, a branch is a way of making the multivalued function single valued, and in the context of determining inverses a branch is a choice of inverse.

**Example 1.2.1.** For  $f(z) = z^n$ , then for  $U = \{z \in \mathbb{C} : -\frac{\pi}{n} < \text{Arg}(z) < \frac{\pi}{n}\}$ ,  $f|_U$  is invertible, and  $f|_U^{-1}$  is called the **principal branch**.  $f|_U^{-1}$  is a choice of the  $n$ th root of  $w \in \mathbb{C}^-$ .

**Definition 1.2.4.** The  **$\alpha$ -argument** for  $\alpha \in \mathbb{R}$  is denoted  $\text{Arg}_\alpha : \mathbb{C}^\times \rightarrow (\alpha, \alpha + 2\pi)$ . In particular, for each  $z \in \mathbb{C}^\times$  we define  $\text{Arg}_\alpha \in \arg(z)$  such that  $z \in (\alpha, \alpha + 2\pi)$

We can give branch cuts for the  $n$ th root function which delete the ray at standard angle  $\alpha$ . These correspond to local inverse functions  $f(z) = z^n$  restricted to  $\{z \in \mathbb{C}^\times : \arg(z) = (\alpha/n, (\alpha + 2\pi)/2) + 2\pi\mathbb{Z}\}$ .

## Square-Root Function

If we have  $z^2 = w$ , this is equivalent to  $(|z|e^{i\theta})^2 = |w|e^{i\beta}$ , so  $|z|^2 = |w|$  and  $e^{i2\theta} = e^{i\beta}$ . Then  $|z| = \sqrt{|w|}$ , and  $\theta = \frac{\beta}{2} + \pi k$  for  $k \in \mathbb{Z}$ . Then our solutions are

$$z = \sqrt{|w|}e^{i(\beta/2 + \pi k)} = \sqrt{|w|}e^{i\beta/2}e^{i\pi k} = \sqrt{|w|}e^{i\beta/2}\cos(\pi k)$$

Thus, in general

$$z = \sqrt{|w|}e^{i\text{Arg}(w)/2}(-1)^k = \pm \sqrt{|w|}e^{i\text{Arg}(w)/2}$$

and

$$w^{1/2} = \{\sqrt{|w|}e^{i\text{Arg}(w)/2}, -\sqrt{|w|}e^{i\text{Arg}(w)/2}\}$$

In general we have

$$w^{1/n} = \{\sqrt[n]{|w|}, \zeta \sqrt[n]{|w|}, \dots, \zeta^{n-1} \sqrt[n]{|w|}\}$$

where  $\sqrt[n]{w} = \sqrt[n]{|w|} \exp\left(\frac{i \operatorname{Arg}(w)}{n}\right)$  is the principal root, and  $\zeta = e^{\frac{2\pi i}{n}}$  is an  $n$ th root of unity. The principal root is the local inverse for the principal branch  $U = \{z : -\pi/n < \operatorname{Arg}(z) < \pi/n\}$ .

## 1.3.0 Complex Exponential

**Definition 1.3.1.** We define the complex exponential for  $z \in \mathbb{C}$  to be

$$e^z = e^{\operatorname{Re}(z)} e^{i \operatorname{Im}(z)} = e^{\operatorname{Re}(z)} (\cos(\operatorname{Im}(z)) + i \sin(\operatorname{Im}(z)))$$

**Properties 1.3.2.** Let  $z = x + iy, w = a + ib \in \mathbb{C}$ .

- $e^z e^w = e^{z+w}$
- $|e^{x+iy}| = |e^x| |e^{iy}| = e^x$ , which is never zero so the complex exponential is never zero. that is,
- $e^z \neq 0$  for all  $z \in \mathbb{C}$ .
- $\arg(e^z) = \arg(e^x e^{iy}) = y + 2\pi\mathbb{Z}$ .

### Failure to Inject

If  $e^{z_1} = e^{z_2}$ , then  $e^{x_1} e^{iy_1} = e^{x_2} e^{iy_2}$ , so  $x_1 = x_2$  and  $y_1 \in y_2 + 2\pi\mathbb{Z}$ . Thus,  $e^z$  has a  $2\pi i$ -periodicity;  $e^z = e^{z+2\pi i k}$  for  $k \in \mathbb{Z}$ . To make the complex exponential, we must restrict the domain to some horizontal strip of height at most  $2\pi$  (with endpoints not included). In particular, if we take  $U = \{x + iy : -\pi < y < \pi\}$  we obtain the branch  $\mathbb{C}^-$ , and branch cut  $(-\infty, 0]$ . Then, suppose we write  $e^z = w = |w| e^{i \operatorname{Arg}(w)}$ . Then a solution is  $e^x = |w|$ , and  $y = \operatorname{Arg}(w)$ . We can then define

$$\operatorname{Log}(w) = \ln |w| + i \operatorname{Arg}(w) = z = x + iy$$

for  $w \in \mathbb{C}^-$ , which is the branch cut to the multivalued log

$$\log(z) = \ln |z| + i \arg(z)$$

taking the restriction  $U$  in the range.

## 1.4.0 Sine, Cosine, Cosh, Sinh

Recall  $e^{i\theta} = \cos \theta + i \sin \theta$  and  $e^{-i\theta} = \cos \theta - i \sin \theta$ . Then we have that

$$e^{i\theta} + e^{-i\theta} = 2 \cos \theta$$

and

$$e^{i\theta} - e^{-i\theta} = 2i \sin \theta$$

Thus, we can obtain formulas for  $\sin$  and  $\cos$ ,  $\theta \in \mathbb{C}$ :

$$\cos \theta = \frac{e^{i\theta} + e^{-i\theta}}{2}$$

and

$$\sin \theta = \frac{e^{i\theta} - e^{-i\theta}}{2i}$$

Then we define:

**Definition 1.4.1.** We define the complex sine and cosine,  $z \in \mathbb{C}$ , by

$$\cos z = \frac{e^{iz} + e^{-iz}}{2} \quad (1.4.1)$$

and

$$\sin z = \frac{e^{iz} - e^{-iz}}{2i} \quad (1.4.2)$$

Observe that

$$e^x = \underbrace{\frac{1}{2}(e^x + e^{-x})}_{\cosh(x)} + \underbrace{\frac{1}{2}(e^x - e^{-x})}_{\sinh(x)}$$

**Definition 1.4.2.** We define the complex hyperbolic sine and hyperbolic cosine,  $z \in \mathbb{C}$ , by

$$\cosh z = \frac{e^z + e^{-z}}{2} \quad (1.4.3)$$

and

$$\sinh z = \frac{e^z - e^{-z}}{2} \quad (1.4.4)$$

Then we have the identities

$$\cosh z = \cos(iz), \sinh z = -i \sin(iz)$$

and

$$\cos(z) = \cosh(iz), \sin z = -i \sinh(iz)$$

## Complex Cosine is Not Bounded

Observe

$$\cos(z) = \cos(x + iy) = \frac{e^{ix-y} + e^{-ix+y}}{2} = \frac{e^{ix}e^{-y} + e^{-ix}e^y}{2}$$

Now, using angle formulas we have

$$\cos(z) = \cos(x + iy)$$

$$\begin{aligned} &= \cos(x) \cos(iy) - \sin(x) \sin(iy) \\ &= \cos(x) \cosh(y) - i \sin(x) \sinh(y) \end{aligned}$$

so

$$|\cos z|^2 = \cos^2 x \cosh^2 y + \sin^2 x \sinh^2 y = \cos^2 x + \sinh^2 y$$

so as  $\cosh$  and  $\sinh$  are unbounded, so is complex  $\cos$ .

**Claim 1.4.1.**

$$\begin{aligned} \cos(z + w) &= \cos(z) \cos(w) - \sin(z) \sin(w) \\ \sin(z + w) &= \sin(z) \cos(w) + \sin(w) \cos(z) \end{aligned}$$

and

$$\begin{aligned} \cosh(z + w) &= \sinh z \sinh w + \cosh z \cosh w \\ \sinh(z + w) &= \sinh z \cosh w + \cosh z \sinh w \end{aligned}$$

**Claim 1.4.2.**  $\cos^2 z + \sin^2 z = 1$

*Proof.* First, observe

$$\cos^2 z = \left[ \frac{1}{2}(e^{iz} + e^{-iz}) \right]^2 = \frac{1}{4}(e^{2iz} + 2 + e^{-2iz})$$

and

$$\sin^2 z = \left[ \frac{1}{2i}(e^{iz} - e^{-iz}) \right]^2 = \frac{-1}{4}(e^{2iz} - 2 + e^{-2iz})$$

Hence, indeed,  $\cos^2 z + \sin^2 z = 1$ . ■

## 1.5.0 Power Functions

**Definition 1.5.1.** Let  $\alpha \in \mathbb{C}$  be arbitrary. For  $z \in \mathbb{C}^\times$  we define the power function  $z^\alpha$  to be the multivalued function

$$z^\alpha = e^{\alpha \log z}$$

Thus, the values of  $z^\alpha$  are given by

$$\begin{aligned} z^\alpha &= e^{\alpha(\log |z| + i \arg(z))} \\ &= e^{\alpha \operatorname{Log}(z)} e^{2\pi i m}, m = 0, \pm 1, \pm 2, \dots \end{aligned}$$

Consequently, the various values of  $z^\alpha$  are obtained by multiplying the principal value  $e^{\alpha \operatorname{Log}|z|}$  by the integer power of  $e^{2\pi i \alpha}$ . Consequently, if  $\alpha$  is itself an integer  $e^{2\pi i \alpha} = 1$ , and the power function is single valued and equal to the principal value,  $e^{\alpha \operatorname{Log}|z|}$ . If  $\alpha = 1/n$ , for  $n \in \mathbb{N}$ , then the factor is precisely the  $n$ th roots of unity, and  $z^{1/n}$  are the  $n$ th roots of unity of  $z$ .

It is important to note that the usual algebraic rules do not apply to power functions when they are multivalued.

To have the power function move continuously with  $z$  we make the branch cut  $[0, \infty)$ . Then we define a continuous branch on  $\mathbb{C}^+$  to be

$$w = r^\alpha e^{i\alpha\theta}, \text{ for } z = re^{i\theta}, 0 < \theta < 2\pi$$

At the top edge of the slit,  $\theta = 0$ , we have the usual power function  $r^\alpha = e^{\alpha \text{Log} r}$ . At the bottom of the slit,  $\theta = 2\pi$ , we have the function  $r^\alpha e^{2\pi i\alpha}$ . For a fixed  $r$ , as  $\theta$  ranges the values of  $w = r^\alpha e^{i\alpha\theta}$  move continuously. Thus, the values of this branch of  $z^\alpha$  on the bottom edge are  $e^{2\pi i\alpha}$  times the values at the top edge. This multiple,  $e^{2\pi i\alpha}$ , is called the **phase factor** of  $z^\alpha$  at  $z = 0$ .

For any other choice of branch,  $w = r^\alpha e^{i\alpha(\theta+2\pi m)}$ , the same phase factor is observed.

**Lemma 1.5.1** (Phase Change Lemma). *Let  $g(z)$  be a single-valued function that is defined and continuous near  $z_0$ . For any continuously varying branch of  $(z - z_0)^\alpha$  the function  $f(z) = (z - z_0)^\alpha g(z)$  is multiplied by the phase factor  $e^{2\pi i\alpha}$  when  $z$  traverses a complete circle about  $z_0$  in the positive direction.*

# Chapter 2

## Analytic Functions

### 2.1.0 Basic Analysis and Topology

**Definition 2.1.1.** A sequence of complex numbers is a function  $f : \mathbb{N} \rightarrow \mathbb{C}$ , where  $f(i) = a_i$  for each  $i \in \mathbb{N}$ . We often write this sequence as  $\{a_n\}_{n=1}^{\infty}$ .

**Definition 2.1.2.** We say a sequence  $\{a_n\}_{n=1}^{\infty}$  converges to a limit  $L \in \mathbb{C}$ ,  $a_n \rightarrow L$ , as  $n$  approaches infinity,  $n \rightarrow \infty$ , if for each  $\varepsilon > 0$ , there exists  $N \in \mathbb{N}$  such that for  $n \geq N$ ,  $|a_n - L| < \varepsilon$ . We also write

$$\lim_{n \rightarrow \infty} a_n = L$$

That is, if we pick a particular limiting value for the limit value, we can find a point past which the tail of the sequence is between limiting value and our limit.

**Definition 2.1.3.** A sequence  $\{a_n\}_{n=1}^{\infty} \subseteq \mathbb{C}$  is said to be bounded if there exists  $M \in \mathbb{R}$  such that for all  $n \in \mathbb{N}$ ,  $|a_n| < M$  (where  $|\cdot|$  is the modulus).

That is, all points in the sequence exist in an  $M$  radius disk of the origin in the complex plane.

**Example 2.1.1.** Consider a sequence  $a_n = (e^{ir})^n$ , where  $r \notin \mathbb{Q}$ . Then  $|a_n| = 1$ , for all  $n$ . Then  $\lim_{n \rightarrow \infty} |a_n| = 1$ , but the sequence itself does not converge in  $\mathbb{C}$ .

**Theorem 2.1.1.** Suppose  $s_n \rightarrow s$  and  $t_n \rightarrow t$  for sequences in  $\mathbb{C}$ . Then

- $s_n + t_n \rightarrow s + t$
- $cs_n \rightarrow cs$ , for all  $c \in \mathbb{C}$
- $s_nt_n \rightarrow st$
- $s_n/t_n \rightarrow s/t$ , provided  $t \neq 0$ .

We remark that the squeeze theorem only applies for real-sequences, as it relies on the ordering of the reals. Moreover, the theorem that “A bounded monotone sequence of real numbers converges” also does not hold, again due to ordering.

**Definition 2.1.4.** Let  $(a_n)$  be a sequence. Let  $n_1 < n_2 < n_3 < \dots$  be an increasing sequence of natural numbers. Then  $\{a_{n_k}\}_{k=1}^{\infty}$  is a subsequence of the sequence  $(a_n)$ .

**Example 2.1.2.** Consider the sequence  $(-1)^n$ . Then we have that

$$\limsup_{n \rightarrow \infty} (-1)^n = 1, \quad \text{and} \quad \liminf_{n \rightarrow \infty} (-1)^n = -1$$

**Theorem 2.1.2.** Suppose  $z_n = x_n + iy_n$  for real sequences  $x_n$  and  $y_n$ . Let  $z = x + iy \in \mathbb{C}$ . Then  $z_n \rightarrow z$  if and only if  $x_n \rightarrow x$  and  $y_n \rightarrow y$ .

*Proof.*  $\implies$ . Assume that  $z_n \rightarrow z$ . Hence, for each  $\varepsilon > 0$ , there exists  $N \in \mathbb{N}$  such that if  $n \geq N$  then  $|z_n - z| < \varepsilon$ . Consider  $|x_n - x|$ . Then observe that  $|x_n - x| = \sqrt{(x_n - x)^2} \leq \sqrt{(x_n - x)^2 + (y_n - y)^2} = |z_n - z| < \varepsilon$ , and similarly,  $|y_n - y| \leq |z_n - z| < \varepsilon$ . Hence,  $x_n \rightarrow x$  and  $y_n \rightarrow y$ , as desired.

$\impliedby$ . Now, suppose that  $x_n \rightarrow x$  and  $y_n \rightarrow y$ . Fix  $\varepsilon > 0$ . Then there exist  $N_1, N_2 \in \mathbb{N}$  such that  $n_1 \geq N_1$  and  $n_2 \geq N_2$  imply  $|x_{n_1} - x| < \varepsilon/2$  and  $|y_{n_2} - y| < \varepsilon/2$ . Let  $N = \max(N_1, N_2)$ . Then for all  $n \geq N$ ,

$$|z_n - z| \leq |x_n - x| + |i(y_n - y)| = |x_n - x| + |y_n - y| < \varepsilon/2 + \varepsilon/2 = \varepsilon$$

Hence, we conclude that  $z_n \rightarrow z$ , as desired. ■

**Definition 2.1.5.** A sequence  $\{z_n\}_{n=1}^{\infty}$  is said to be Cauchy if for every  $\varepsilon > 0$ , there exists  $N \in \mathbb{N}$  such that for all  $n, m \geq N$ ,

$$|z_n - z_m| < \varepsilon$$

Thus, the tail of a Cauchy sequence gets arbitrarily close as we go arbitrarily far.

$\mathbb{C}$  is a complete metric space, so the Cauchy sequences are precisely the convergent sequences.

**Definition 2.1.6.** An open disk of radius  $\varepsilon > 0$  centered at  $z_0 \in \mathbb{C}$  is defined to be

$$D_\varepsilon(z_0) := \{z \in \mathbb{C} : |z - z_0| < \varepsilon\}$$

**Definition 2.1.7.** Let  $S \subseteq \mathbb{C}$  and  $z_0 \in S$ . Then  $z_0$  is an interior point if there exists  $\varepsilon > 0$  such that  $D_\varepsilon(z_0) \subseteq S$ .

We say that  $S$  is an open set in  $\mathbb{C}$  if each point in  $S$  is an interior point.

**Definition 2.1.8.** We say that  $S \subseteq \mathbb{C}$  is a closed set if and only if  $\mathbb{C} \setminus S$  is open.

**Example 2.1.3.** Consider the half-plane  $S = \{z \in \mathbb{C} : \Im m(z) \geq 1\}$ . This is not a closed set as all points on the boundary ( $\Im m(z) = 1$ ) are not interior.

**Definition 2.1.9.** Let  $S \subseteq \mathbb{C}$  and  $z_0 \in \mathbb{C}$ . Then  $z_0$  is said to be a limit/accumulation point of  $S$  if for every  $\varepsilon > 0$ ,  $D_\varepsilon^*(z_0) \cap S \neq \emptyset$ .

That is, neighborhoods of limit points always intersect the set in a point different from the limit point.

**Definition 2.1.10.** Let  $f : S \rightarrow \mathbb{C}$  be a complex function,  $S \subseteq \mathbb{C}$ . Suppose  $z_0 \in \mathbb{C}$  is a limit point of  $S$ . Then we say that  $f(z) \rightarrow L$ , for  $L \in \mathbb{C}$ , if and only if for every  $\varepsilon > 0$ , there exists  $\delta > 0$  such that if  $0 < |z - z_0| < \delta$ , then  $|f(z) - L| < \varepsilon$ .

Equivalently, the functional limit converges to  $L$  if and only if for every  $\varepsilon > 0$ , there exists  $\delta > 0$  such that

$$f(D_\delta^*(z_0) \cap S) \subseteq D_\varepsilon(L)$$

**Theorem 2.1.3.** Let  $f : S \rightarrow \mathbb{C}$  and  $g : U \rightarrow \mathbb{C}$  be complex functions such that  $\lim_{z \rightarrow z_0} f(z) = L$  and  $\lim_{z \rightarrow z_0} g(z) = M$  for some  $L, M \in \mathbb{C}$ . Let  $c \in \mathbb{C}$ . Then

- $\lim_{z \rightarrow z_0} (f(z) + g(z)) = L + M$
- $\lim_{z \rightarrow z_0} cf(z) = cL$
- $\lim_{z \rightarrow z_0} f(z)g(z) = LM$
- $\lim_{z \rightarrow z_0} f(z)/g(z) = L/M$ , provided  $M \neq 0$ .

**Definition 2.1.11.** We say that  $f : S \rightarrow \mathbb{C}$  is continuous at  $z_0 \in S$  if and only if  $\lim_{z \rightarrow z_0} f(z) = f(z_0)$ .

**Theorem 2.1.4.** Let  $f : S \rightarrow \mathbb{C}$ . Then  $\lim_{z \rightarrow z_0} f(z) = L$  if and only if for all sequences  $z_n$  such that  $z_n \rightarrow z_0$ ,  $\lim_{n \rightarrow \infty} f(z_n) = L$ .

**Definition 2.1.12.** A subset  $S \subseteq \mathbb{C}$  is connected if and only if there exists no  $A, B \subseteq \mathbb{C}$  non-empty such that  $S = A \cup B$  and  $\bar{A} \cap B = \emptyset$  and  $A \cap \bar{B} = \emptyset$ .

Noting that connected and path-connected subsets are equivalent in  $\mathbb{C}$ , we formulate (path) connectedness in another way as follows:

**Definition 2.1.13.** A polygonal chain  $P$  is a curve composed of a finite number of connected line segments. That is, there exist  $z_0, z_1, \dots, z_n \in \mathbb{C}$  such that

$$P = [z_0, z_1] \cup [z_1, z_2] \cup \dots \cup [z_{n-1}, z_n]$$

**Definition 2.1.14.** A subset  $U \subseteq \mathbb{C}$  is (path) connected if and only if for each  $p, q \in U$ , there exists a polygonal chain  $\gamma$  which begins at  $p$  and terminates at  $q$ , and  $\gamma \subseteq U$ .



**Definition 2.1.15.** A subset  $D \subseteq \mathbb{C}$  is called a **domain** if  $D$  is both open and connected.

**Definition 2.1.16.** A **region** is a domain paired with some or all of its topological boundary.

**Definition 2.1.17.** Let  $U \subseteq \mathbb{C}$ . Then  $U^\circ$  denotes the **interior** of  $U$ , and is the set of all interior points in  $U$ .

**Definition 2.1.18.** A set  $U \subseteq \mathbb{C}$  is **compact** if and only if (Heine-Borel)  $U$  is closed and bounded.

**Definition 2.1.19.** A set  $U \subseteq \mathbb{C}$  is said to be **star-shaped** at a point  $z_0 \in \mathbb{C}$  if  $z_0 \in U$ , and for any  $z \in U$  we have  $[z_0, z] \subseteq U$ .

Star-shaped implies simply connected: every closed curve in the region can be continuously deformed to a point.

**Example 2.1.4.** The slit complex plane  $\mathbb{C}^- = \mathbb{C} \setminus (-\infty, 0]$  is star shaped, with any point along  $(0, \infty)$  serving as a star center. In particular, consider the star center 1. Then, let  $z \in \mathbb{C}^-$  and consider  $[1, z] = \{1 + t(z - 1) : 0 \leq t \leq 1\}$ . Then, for each  $a + ib \in [1, z]$  we have  $a + ib = 1 + t(x + iy - 1) = 1 + (x - 1)t + iyt$  for some  $t \in [0, 1]$ . For  $z \in (0, \infty)$  we have that  $y = 0$ , and  $x - 1 > -1$ , so  $(x - 1)t > -1t > -1$ , so  $a + ib = a > 0$ . On the other hand, if  $z \in \mathbb{C}^-$  with  $y \neq 0$ , then  $a + ib \notin (-\infty, 0]$  for all  $t > 0$ , and by construction  $a + ib = 1$  for  $t = 0$ , which is again not in  $(-\infty, 0]$ . Thus,  $[1, z] \cap (-\infty, 0] = \emptyset$  for all  $z \in \mathbb{C}^-$ , as claimed.

**Theorem 2.1.5.** If  $h : D \subseteq \mathbb{R}^2 \rightarrow \mathbb{R}^2$  is continuously differentiable on  $D$  and  $\nabla h = \vec{0}$  on  $D$ , then  $h$  is constant on  $D$ .

*Proof.* Let  $\gamma : [t_0, t_1] \rightarrow D$  be a polygonal chain in  $D$ , with  $\gamma(t_0) = p$  and  $\gamma(t_1) = q$ . Then

$$\frac{d}{dt}(h(\gamma(t))) = \nabla h(\gamma(t)) \cdot \frac{d\gamma}{dt} = 0$$

since the gradient is zero in  $D$ . Then by properties of single variable differentiable functions,  $h(\gamma(t))$  is constant so  $h(p) = h(\gamma(t_0)) = h(\gamma(t_1)) = h(q)$ . But this is true for all  $p, q \in D$ , so  $h$  is constant. ■

## 2.2.0 Analytic Functions

**Definition 2.2.1.** Let  $f : S \rightarrow \mathbb{C}$ . If the limit

$$\lim_{z \rightarrow z_0} \left( \frac{f(z) - f(z_0)}{z - z_0} \right)$$

exists, we say  $f$  is **complex differentiable** at  $z_0$ , and we denote

$$f'(z_0) = \lim_{z \rightarrow z_0} \left( \frac{f(z) - f(z_0)}{z - z_0} \right)$$

Futhermore, the mapping  $z \mapsto f'(z)$  is the complex derivative of  $f$ .

**Example 2.2.1.** Consider  $f(z) = 2z^2 - 1$ . Then

$$\lim_{z \rightarrow z_0} \left( \frac{f(z) - f(z_0)}{z - z_0} \right) = \lim_{z \rightarrow z_0} \left( \frac{2z^2 - 1 - (2z_0^2 - 1)}{z - z_0} \right) = 2 \lim_{z \rightarrow z_0} \left( \frac{(z - z_0)(z + z_0)}{z - z_0} \right) = 2 \cdot 2z_0 = 4z_0$$

### Theorem 1 (Caratheodory Theorem).

Let  $f : D \subseteq \mathbb{C} \rightarrow \mathbb{C}$  be a function  $a \in D$ , a limit point. Then  $f$  is complex differentiable at  $a$  if and only if there exists a function  $\phi : D \rightarrow \mathbb{C}$  such that

1.  $\phi$  is continuous at  $a$
2.  $f(z) - f(a) = \phi(z)(z - a)$  for all  $z \in D$ .

*Proof.*  $\implies$ . Suppose  $f : D \subseteq \mathbb{C} \rightarrow \mathbb{C}$  is complex differentiable at  $a$ . Construct  $\phi(z) = \frac{f(z) - f(a)}{z - a}$  for  $z \neq a$  and  $\phi(a) = f'(a)$ . Then, observe that

$$\lim_{z \rightarrow a} \phi(z) = \lim_{z \rightarrow a} \left( \frac{f(z) - f(a)}{z - a} \right) = f'(a)$$

so  $\phi$  is continuous at  $a$ . Next, for  $z \neq a$  we have by definition that  $f(z) - f(a) = \phi(z)(z - a)$ . At  $z = a$  we just have  $0 = 0$ , so this also holds.

$\impliedby$ . By 2. we have that  $\phi(z) = \frac{f(z) - f(a)}{z - a}$  for  $z \neq a$ , so by continuity  $\phi(a) = f'(a)$ , so  $f'$  is complex differentiable at  $a$ . ■

**Theorem 2.2.1.** If  $f : S \rightarrow \mathbb{C}$  is complex differentiable at  $a \in \mathbb{C}$ , then that implies that  $f$  is continuous at  $z = a$ .

*Proof.* By Theorem 1, there exists  $\phi : S \rightarrow \mathbb{C}$ , where  $a \in S$ , and  $f(z) = f(a) + \phi(z)(z - a)$ . Then,

$$\lim_{z \rightarrow a} f(z) = \lim_{z \rightarrow a} (f(a) + \phi(z)(z - a)) = f(a) + \phi(a)(a - a) = f(a)$$

which implies that  $f$  is continuous at  $a$ , as desired. ■

Assume that  $f, g$  are complex differentiable at  $z = a$ . Then there exist  $\phi_f, \phi_g$  such that  $f(z) = f(a) + (z - a)\phi_f(z)$  and  $g(z) = g(a) + (z - a)\phi_g(z)$  for some domain of  $a$ . Then, observe that

$$f(z)g(z) = f(a)g(a) + (z - a)[\phi_f(z)g(a) + \phi_g(z)f(a) + (z - a)\phi_f(z)\phi_g(z)]$$

We claim  $\phi_{fg}(z) = \phi_f(z)g(a) + \phi_g(z)f(a) + (z - a)\phi_f(z)\phi_g(z)$ . By continuity of the component functions  $\phi_{fg}(z)$  is continuous at  $a$ . Hence,  $f(z)g(z)$  is differentiable and

$$(fg)'(a) = f'(a)g(a) + f(a)g'(a)$$

**Theorem 2.2.2.** Suppose that  $g$  is complex differentiable at  $a$ , and that  $f$  is complex differentiable at  $g(a)$ .

*Proof.* Suppose  $g'(a)$  and  $f'(g(a))$  exist. Also, let  $g(z) = g(a) + (z - a)\phi_g(z)$ , and  $f(w) = f(g(a)) + (w - g(a))\psi_f(w)$ . Simply compose, set  $w = g(z)$ . Then

$$\begin{aligned} f(g(z)) &= f(g(a)) + (g(z) - g(a))\psi_f(g(z)) \\ &= f(g(a)) + (z - a)\phi_g(z)\psi_f(g(z)) \end{aligned}$$

Then by continuity of  $\phi_g$  and  $\psi_f$  we have that  $(f \circ g)'(a) = f'(g(a))g'(a)$ , completing the proof. Moreover,  $\phi_g(z)\psi_f(g(z)) = \phi_{f \circ g}(z)$ . ■

**Theorem 2.2.3.** Suppose that  $f$  and  $g$  are complex differentiable at  $a$ , and  $c \in \mathbb{C}$ . Then

- $(f + g)'(a) = f'(a) + g'(a)$
- $(cf)'(a) = cf'(a)$
- $(fg)'(a) = f'(a)g(a) + f(a)g'(a)$
- $(f/g)'(a) = (f'(a)g(a) - f(a)g'(a))/(g(a))^2$  provided  $g(a) \neq 0$ .

## 2.3.0 The Cauchy Riemann Equations

**Theorem 2.3.1.** If  $f(z) = u(z) + iv(z)$  is a complex valued function of a complex variable,  $u$  and  $v$  real valued functions of a complex variable, and

1.  $u$  and  $v$  are continuously differentiable on an open set containing  $z_0$
2.  $u_x(z_0) = v_y(z_0)$  and  $u_y(z_0) = -v_x(z_0)$

Then  $f'(z_0) = u_x(z_0) + iv_x(z_0)$  is complex differentiable.

**Definition 2.3.1.**  $g : \mathbb{R}^2 \rightarrow \mathbb{R}$  is continuously differentiable on  $U \subseteq \mathbb{R}^2$  if  $g_x$  and  $g_y$  exist and are continuous on  $U$ .

**Example 2.3.1.** Suppose  $f(z) = z^2$ . Then  $f(x + iy) = x^2 - y^2 + i2xy$ , and let  $u(z) = x^2 - y^2$  and  $v(z) = 2xy$ . Then  $u_x(z) = 2x$ ,  $u_y(z) = -2y$ ,  $v_x = 2y$ ,  $v_y = 2x$ , so the partials are continuously differentiable. Moreover,  $u_x = v_y$  and  $u_y = -v_x$ , so the Cauchy Riemann equations hold and  $f'(z) = 2x + i2y = 2z$ .

**Example 2.3.2.** Suppose  $f(z) = e^z$ . Then  $f(x + iy) = e^{x+iy} = e^x e^{iy} = e^x \cos y + ie^x \sin y$ . Let  $u(z) = e^x \cos y$  and  $v(z) = e^x \sin y$ . Then  $u_x(z) = e^x \cos y$ ,  $u_y(z) = -e^x \sin y$ ,  $v_x(z) = e^x \sin y$ ,  $v_y(z) = e^x \cos y$ . Thus, the partial derivatives are continuous on  $\mathbb{C}$ , and  $u_x = v_y$  and  $u_y = -v_x$ , so  $f'(z) = u_x(z) + iv_x(z) = u(z) + iv(z) = f(z)$ .

**Example 2.3.3.** Consider  $f(z) = \bar{z} = x - iy$ . Then  $u = x$  and  $v = -y$ . Now, observe  $u_x = 1 \neq -1 = v_y$ , so  $f(z)$  is nowhere complex differentiable.

**Example 2.3.4.** Consider  $f(z) = \cos(z) = \cos(x + iy) = \cos(x)\cos(iy) - \sin(x)\sin(iy) = \cos(x)\cosh(y) - i\sin(x)\sinh(y)$ . Then  $u = \cos(x)\cosh(y)$  and  $v = -\sin(x)\sinh(y)$ . Now,  $u_x = -\sin(x)\cosh(y)$ ,  $u_y = \cos(x)\sinh(y)$ ,  $v_x = -\cos(x)\sinh(y)$ ,  $v_y = -\sin(x)\cosh(y)$ . Thus, the partials are continuous and  $u_x = v_y$  and  $u_y = -v_x$ , so the Cauchy-Reimman equations hold and  $f'(z) = -\sin(x)\cosh(y) - i\cos(x)\sinh(y) = -\sin(x)\cos(iy) - \cos(x)\sin(iy) = -\sin(x + iy)$ .

**Definition 2.3.2.** A function  $f : D \rightarrow \mathbb{C}$  is **holomorphic** on the domain  $D$  if and only if  $f$  is complex differentiable at each point in  $D$ .

**Definition 2.3.3.** A function  $f : D \rightarrow \mathbb{C}$  is **holomorphic** at a point  $z_0 \in D$  if there exists some open disk  $D_r(z_0)$  such that  $f|_{D_r(z_0)}$  is holomorphic.

## Real Differentiability

If we identify  $\mathbb{C} = \mathbb{R}^2$ , then  $f : \mathbb{C} \rightarrow \mathbb{C}$  naturally is associated with  $f : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ .

**Definition 2.3.4.** If  $F : U \subseteq \mathbb{R}^2 \rightarrow \mathbb{R}^2$  has a linear transformation  $L : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  such that

$$\lim_{h \rightarrow \vec{0}} \left( \frac{F(p+h) - F(p) - L(h)}{\|h\|} \right) = 0$$

then  $F$  is **real-differentiable** at  $p \in \mathbb{R}^2$ , and we denote  $dF_p = L$ . Moreover, the standard matrix for the differential, where  $F = F(u, v)$ , is

$$[dF_p] = J_F(p) = \begin{bmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{bmatrix} = \left[ \begin{array}{c|c} \frac{\partial F}{\partial x} & \frac{\partial F}{\partial y} \end{array} \right]$$

**Example 2.3.5.** Let  $F(x, y) = (x, -y)$ , then  $J_F(p) = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$

**Definition 2.3.5.**  $F(u, v) : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  is continuously differentiable at  $z_0 = (x_0, y_0)$  if  $u_x, u_y, v_x, v_y$  are all continuous near  $z_0$ .

**Definition 2.3.6.** If  $F$  is continuously differentiable at  $z_0 \in \mathbb{R}^2$ , then  $F$  is differentiable at  $z_0$ .

*Proof.* Assume  $F = (u, v)$  is continuously differentiable with  $dF = (du, dv)$  and we can focus on  $u$ . We wish to show that

$$\lim_{h \rightarrow \vec{0}} \left( \frac{u(p+h) - u(p) - L(h)}{\|h\|} \right) = 0$$

Let  $L(h) = \nabla u(p) \cdot h = h_1 u_x(p) + h_2 u_y(p)$ . Observe that

$$\begin{aligned} u(p+h) - u(p) &= u(p + h_1 e_1 + h_2 e_2) - u(p) \\ * &= u(p + h_1 e_1 + h_2 e_2) - u(p + h_1 e_1) + u(p + h_1 e_1) - u(p) \\ &= u(p_1 + h_1, p_2 + h_2) - u(p_1 + h_1, p_2) + u(p_1 - \\ &= h_2 u_y(p_1 + h_1, c_2) + h_1 u_x(c_1, p_2) \end{aligned}$$

where the last equality is by the Mean Value Theorem. Then it follows that

$$\lim_{h \rightarrow \vec{0}} \left( \frac{u(p+h) - u(p) - L(h)}{\|h\|} \right) = \lim_{h \rightarrow \vec{0}} \left( \frac{h_2 u_y(p_1 + h_1, c_2) + h_1 u_x(c_1, p_2) - h_1 u_x(p) - h_2 u_y(p)}{\|h\|} \right)$$

where as  $h \rightarrow \vec{0}$ ,  $c_1$  and  $c_2$  go to  $p_1$  and  $p_2$ , respective, so by continuity of the partial derivatives this limit goes to zero. The same holds for  $v$ , so  $F$  is differentiable. ■

In our convention we write  $F(u, v) = u + iv$ , so we have  $e_1 = 1$  and  $e_2 = i$ . Now, note that  $F(x, y) = (x, -y) = x - iy = \bar{z}$ , so  $F$  would be nowhere complex differentiable.

## Cauchy Reimman Equations Sketch

Suppose  $f$  is complex differentiable at  $z_0$ , so by Theorem 1 we have  $f(z_0 + h) - f(z_0) = \phi(z_0 + h)h$ . Then, I claim for  $f : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ ,  $df_{z_0}(h) = f'(z_0)h$ , shifting between  $\mathbb{C}$  and  $\mathbb{R}^2$ . For  $h \neq 0$  we have

$$\begin{aligned} \frac{f(z_0 + h) - f(z_0) - f'(z_0)h}{|h|} &= \frac{\phi(z_0 + h)h - f'(z_0)h}{|h|} \\ &= \frac{h}{|h|} (\phi(z_0 + h) - f'(z_0)) \\ &\leq \frac{|h|}{|h|} (\phi(z_0 + h) - f'(z_0)) = 0 \end{aligned}$$

so  $f$  is real differentiable at  $z_0$  with  $df_{z_0}(h) = f'(z_0)h$ . Let  $f'(z_0) = a + ib$ . Then

$$f'(z_0)h = ah_1 - bh_2 + i(ah_2 + bh_1) = \begin{bmatrix} a & -b \\ b & a \end{bmatrix} \begin{bmatrix} h_1 & h_2 \end{bmatrix}$$

So in particular

$$df_{z_0} = \begin{bmatrix} u_x & u_y \\ v_x & v_y \end{bmatrix} = \begin{bmatrix} a & -b \\ b & a \end{bmatrix}$$

so we attain the Cauchy Reimman equations  $u_x = v_y$  and  $u_y = -v_x$ . Reversing this argument we attain that if a function is continuously real-differentiable and satisfies the Cauchy Reimman equations, then the function is complex differentiable.

**Theorem 2.3.2.** *If  $f = (u, v) = u + iv$  is real differentiable on a domain  $D$  and  $u_x = v_y, u_y = -v_x$  at  $z_0 \in D$ , then  $f'(z_0) = u_x(z_0) + iv_x(z_0)$ .*

*Proof.* Let  $u_x(z_0) = a$  and  $v_x(z_0) = b$ . Then

$$df_{z_0} = \begin{bmatrix} u_x(z_0) & u_y(z_0) \\ v_x(z_0) & v_y(z_0) \end{bmatrix} = \begin{bmatrix} a & -b \\ b & a \end{bmatrix}$$

We have

$$df_{z_0}h = \begin{bmatrix} a & -b \\ b & a \end{bmatrix} \begin{bmatrix} h_1 \\ h_2 \end{bmatrix}$$

$$\begin{aligned}
 &= \begin{bmatrix} ah_1 - bh_2 \\ bh_1 + ah_2 \end{bmatrix} \\
 &= (ah_1 - bh_2) + i(bh_1 + ah_2) = (a + ib)(h_1 + ih_2) = (a + ib)h
 \end{aligned}$$

We claim that  $f'(z_0) = a + ib$ . Observe

$$\lim_{h \rightarrow 0} \left( \frac{f(z_0 + h) - f(z_0) - (a + ib)h}{h} \right) = 0$$

Moreover, since  $\lim_{h \rightarrow 0} \frac{(a+ib)h}{h} = a + ib$ , so by algebraic properties of limits we have that

$$\lim_{h \rightarrow 0} \left( \frac{f(z_0 + h) - f(z_0)}{h} \right) = a + ib = u_x(z_0) + iv_x(z_0)$$

■

Then, we can write

$$\boxed{\frac{df}{dz} = f'(z) = \frac{\partial f}{\partial x} = -i \frac{\partial f}{\partial y}}$$

for a holomorphic function on some domain.

## 2.4.0 Analytic Functions (cont.)

**Definition 2.4.1.** If  $f : \mathbb{C} \rightarrow \mathbb{C}$  and  $f$  is holomorphic on  $\mathbb{C}$ , then  $f$  is entire. We say  $f \in \mathcal{O}(\mathbb{C})$ . If  $f$  is holomorphic on  $D$ , we write  $f \in \mathcal{O}(D)$ .

**Theorem 2.4.1.** If  $f \in \mathcal{O}(D)$  and  $f = \mathcal{R}e(f)$ , then  $f$  is constant.

*Proof.* First, this implies  $f(z) = u(z)$ . Then  $\nabla u = \langle u_x, u_y \rangle$  and  $\nabla v = \langle v_x, v_y \rangle$ . But  $v = 0$ , so  $\nabla v = \vec{0}$ , and  $u_x = v_y, u_y = -v_x$  by the Cauchy Riemman equations so  $\nabla u = \vec{0}$ . Thus, we have that  $u$  and  $v$  are constant, so  $f$  is constant by Theorem 2.1.5. ■

If  $f = (u, v)$  is continuously differentiable at  $(a, b)$ , then for  $(h_1, h_2)$  near  $(a, b)$  we have that

$$f(a + h_1, b + h_2) \approx f(a, b) + J_f(a, b) \begin{bmatrix} h_1 \\ h_2 \end{bmatrix}$$

Assume the cauchy riemann equations hold. Then

$$J_f(a, b) = \begin{bmatrix} a & -b \\ b & a \end{bmatrix} = \sqrt{a^2 + b^2} \begin{bmatrix} a/\sqrt{a^2 + b^2} & -b/\sqrt{a^2 + b^2} \\ b/\sqrt{a^2 + b^2} & a/\sqrt{a^2 + b^2} \end{bmatrix}$$

where the matrix on the right,  $R$ , is orthogonal ( $RR^T = I$ ), and the term in front is a dilation. Hence, at an infinitesimal level changes in holomorphic functions correspond to rotations and dilations. Also, observe that  $\det(J_f(z_0)) = a^2 + b^2 = |f'(z_0)|^2$ .

**Theorem 2.4.2.**  $f'(z_0) \neq 0$  if and only if  $\det(J_f(z_0)) \neq 0$ , for  $f$  complex differentiable at  $z_0$ .

**Theorem 2.4.3.** Of  $f(z)$  is analytic on a domain  $D$ ,  $z_0 \in D$ , and  $f'(z_0) \neq 0$ . Then there exists  $\varepsilon > 0$  such that  $D_\varepsilon(z_0) \subseteq D$  such that  $f|_{D_\varepsilon(z_0)}$  is injective, the image  $V = f(D_\varepsilon(z_0))$  is open and the inverse function  $f^{-1} : V \rightarrow U$  is analytic and satisfies

$$(f^{-1})'(f(z)) = 1/f'(z) \quad \text{for } z \in D_\varepsilon(z_0)$$

**Example 2.4.1.** Let  $\text{Log}(z) = w$ , so  $e^w = z$ . Then  $e^w \frac{dw}{dz} = 1$ , so  $\frac{d}{dz}(\text{Log}(z)) = 1/z$  in  $\mathbb{C}^-$ . In general, this can be extended to arbitrary branches and slit complex plains such that the function is single valued and continuous.

**Example 2.4.2.** Consider the power function on a particular branch:

$$\begin{aligned} \frac{d}{dz}(z^c) &= \frac{d}{dz}(e^{c\text{Log}(z)}) = e^{c\text{Log}(z)} \frac{d}{dz}(c\text{Log}(z)) \\ &= e^{c\text{Log}(z)} \frac{c}{z} = ce^{c\text{Log}(z)} e^{-\text{Log}(z)} \\ &= ce^{(c-1)\text{Log}(z)} = cz^{c-1} \end{aligned}$$

on the domain of  $\mathbb{C}$  for which the particular branch of the log is holomorphic.

## **Chapter 3**

# **Line Integrals and Harmonic Functions**



## **Chapter 4**

# **Complex Integration and Analyticity**

# **Chapter 5**

## **Power Series**

## **Chapter 6**

# **Laurent Series and Isolated Singularities**

## **Chapter 7**

### **The Residue Calculus**

## **Part II**

### **Part 2**

## **Chapter 8**

# **The Logarithmic Integral**

## **Chapter 9**

# **Conformal Mapping**

## **Part III**

### **Part 3**



## **Chapter 10**

### **Approximation Theorems**

# **Chapter 11**

## **Special Functions**

# **Appendices**