

NATIONAL UNIVERSITY OF SINGAPORE
MATHEMATICS SOCIETY

PAST YEAR PAPER SOLUTIONS
with credits to Ho Chin Fung

MA3111 Complex Analysis I
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Question 1

- (a) (i) Let $z = x + iy$. Then

$$\begin{aligned} f(z) &= |z|^2 + i(\operatorname{Im} z)^4 + 6i\bar{z} \\ &= x^2 + y^2 + i(y^4) + 6i(x - iy) \\ &= x^2 + y^2 + 6y + i(y^4 + 6x). \end{aligned}$$

We have

$$\begin{aligned} u(x, y) &= x^2 + y^2 + 6y, & v(x, y) &= y^4 + 6x, \\ u_x &= 2x, & u_y &= 2y + 6, & v_x &= 6, & v_y &= 4y^3. \end{aligned}$$

Thus, u_x, x_y, v_x, v_y are continuous at all (x, y) .

To find the points where f is differentiable, we need to solve the CR equations.

$$\begin{cases} u_x = v_y, \\ u_y = -v_x. \end{cases} \Rightarrow \begin{cases} 2x = 4y^3, \\ 2y + 6 = -6. \end{cases} \Rightarrow \begin{cases} x = -432, \\ y = -6. \end{cases} \Rightarrow z = -432 - 6i.$$

Therefore, f is differentiable only at $z = -432 - 6i$.

At $z = -432 - 6i$,

$$\begin{aligned} f'(z) &= u_x + iv_x \\ &= 2(-432) + i(6) \\ &= -864 + 6i. \end{aligned}$$

- (ii) First, we shall establish that f is nowhere analytic. From the result of 1(a)(i), we have f is differentiable only at $z = -432 - 6i$. Since f is differentiable only at a finite number of points, f is nowhere analytic.

Now, suppose such a domain D and function F exist. Since F is differentiable everywhere in D , F is analytic in D . Then $F'(z) = f(z)$ is also analytic in D . This is a contradiction to the fact that f is nowhere analytic. Therefore, such a domain D and function F do not exist.

- (b) (i) Since g is an entire function, so is g' . Let $h(z) = \frac{g'(z)}{g(z)}$. Consider

$$0 \leq |g'(z)| < |g(z)| \Rightarrow g(z) \neq 0.$$

Thus, $h(z)$ is an entire function.

Next,

$$\begin{aligned} |g'(z)| &< |g(z)| \\ \left| \frac{g'(z)}{g(z)} \right| &< 1 \\ |h(z)| &< 1 \quad \forall z \in \mathbb{C} \end{aligned}$$

Therefore, $h(z)$ is a bounded function.

By Liouville's Theorem, there exists a complex constant α s.t.

$$h(z) \equiv \alpha \quad \forall z \in \mathbb{C}.$$

Since $|h(z)| < 1$, we have $|\alpha| < 1$.

We also have

$$\begin{aligned} \frac{g'(z)}{g(z)} &\equiv \alpha \\ g'(z) &= \alpha g(z) \quad \forall z \in \mathbb{C}. \end{aligned}$$

(ii) From $g'(z) = \alpha g(z)$, we have

$$g^{(n+1)}(z) = \alpha g^{(n)}(z).$$

Given that $g(0) = 1$, we have

$$\begin{aligned} g'(0) &= \alpha g(0) \\ &= \alpha \cdot 1 \\ &= \alpha. \end{aligned}$$

Next,

$$\begin{aligned} g''(z) &= \alpha g'(z) \\ g''(0) &= \alpha g'(0) \\ &= \alpha \cdot \alpha \\ &= \alpha^2. \end{aligned}$$

Proceed with induction, we have

$$g^{(n)}(0) = \alpha^n.$$

Therefore, the Maclaurin series of $g(z)$ become

$$g(z) = 1 + \alpha z + \frac{(\alpha z)^2}{2} + \frac{(\alpha z)^3}{3!} + \cdots + \frac{(\alpha z)^n}{n!} + \cdots.$$

This is also the Maclaurin series of $e^{\alpha z}$. Since Maclaurin series of an analytic function is unique, we can conclude that $g(z) = e^{\alpha z}$.

Question 2

(a) We have

$$\begin{aligned} 5 \cot z &= ie^{2iz} \\ 5 \cos z &= ie^{2iz} \sin z \\ 5 \left(\frac{e^{iz} + e^{-iz}}{2} \right) &= ie^{2iz} \left(\frac{e^{iz} - e^{-iz}}{2i} \right) \\ 5e^{iz} + 5e^{-iz} &= e^{3iz} - e^{iz} \\ e^{4iz} - 6e^{2iz} - 5 &= 0 \\ e^{2iz} &= \frac{6 \pm \sqrt{6^2 - 4(1)(-5)}}{2(1)} \\ &= 3 \pm \sqrt{14} \\ 2iz &= \ln(3 + \sqrt{14}) + i(2n\pi), \quad \ln(\sqrt{14} - 3) + i(2n+1)\pi, \quad n \in \mathbb{Z} \\ z &= n\pi + i \left(-\frac{\ln(3 + \sqrt{14})}{2} \right), \quad \frac{(2n+1)\pi}{2} + i \left(-\frac{\ln(\sqrt{14} - 3)}{2} \right), \quad n \in \mathbb{Z}. \end{aligned}$$

(b) We have $\gamma(t) = 2 + e^{it}$, $-\frac{\pi}{2} \leq t \leq \frac{\pi}{2}$.

Then

$$\begin{aligned}
 \int_{\gamma} [\bar{z} + (z-1)^5] dz &= \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} [\overline{\gamma(t)} + (\gamma(t)-1)^5](\gamma'(t)) dt \\
 &= \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} [2 + e^{-it} + (2 + e^{it} - 1)^5](ie^{it}) dt \\
 &= \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} 2ie^{it} + i + (e^{it} + 1)^5(ie^{it}) dt \\
 &= 2e^{it} + it + \frac{1}{6}(e^{it} + 1)^6 \Big|_{-\pi/2}^{\pi/2} \\
 &= 2i + i\left(\frac{\pi}{2}\right) + \frac{1}{6}(i+1)^6 - [2(-i) + i\left(-\frac{\pi}{2}\right) + \frac{1}{6}(-i+1)^6] \\
 &= 4i + i\pi + \frac{1}{6}((\sqrt{2}e^{i\pi/4})^6 - (\sqrt{2}e^{-i\pi/4})^6) \\
 &= 4i + i\pi + \frac{1}{6}(-8i - 8i) \\
 &= \left(\pi + \frac{4}{3}\right)i.
 \end{aligned}$$

(c) We define

$$\begin{aligned}
 S_1 &:= \left\{ k \mid -\frac{\pi}{4} < \arg(z_k) \leq \frac{\pi}{4} \right\} \\
 S_2 &:= \left\{ k \mid \frac{\pi}{4} < \arg(z_k) \leq \frac{3\pi}{4} \right\} \\
 S_3 &:= \left\{ k \mid \frac{3\pi}{4} < \arg(z_k) \leq \frac{5\pi}{4} \right\} \\
 S_4 &:= \left\{ k \mid \frac{5\pi}{4} < \arg(z_k) \leq \frac{7\pi}{4} \right\}.
 \end{aligned}$$

Then, $\{S_1, S_2, S_3, S_4\}$ is a partition of $\{1, 2, \dots, n\}$. By Pigeonhole Principle, there exist at least one S_i such that $|S_i| \geq \frac{n}{4}$. Consider the case where $|S_1| \geq \frac{n}{4}$.

We have

$$\begin{aligned}
 \cos(\arg(z_k)) &\geq \frac{1}{\sqrt{2}} \\
 \frac{\operatorname{Re}(z_k)}{|z_k|} &\geq \frac{1}{\sqrt{2}} \\
 \operatorname{Re}(z_k) &\geq \frac{1}{\sqrt{2}}.
 \end{aligned}$$

Then,

$$\begin{aligned}
 \left| \sum_{k \in S_1} z_k \right| &\geq \left| \operatorname{Re} \left(\sum_{k \in S_1} z_k \right) \right| = \left| \sum_{k \in S_1} \operatorname{Re}(z_k) \right| \\
 &\geq |S_1| \cdot \frac{1}{\sqrt{2}} \\
 &\geq \frac{n}{4} \cdot \frac{1}{\sqrt{2}} = \frac{n}{4\sqrt{2}}.
 \end{aligned}$$

The other cases where $|S_2| \geq \frac{n}{4}, |S_3| \geq \frac{n}{4}, |S_4| \geq \frac{n}{4}$ are similar.

Question 3

- (a) Let $f(x, y) = u(x, y) + iv(x, y)$ be an entire function whose imaginary part v is given by

$$v(x, y) = 2y(x + 1) + e^{-y} \sin x, \quad (x, y) \in \mathbb{R}.$$

Then

$$\begin{aligned} u_x &= v_y \\ &= 2(x + 1) - e^{-y} \sin x. \end{aligned}$$

$$\begin{aligned} u_y &= -v_x \\ &= -(2y + e^{-y} \cos x) \\ &= -2y - e^{-y} \cos x. \end{aligned}$$

$$\begin{aligned} u(x, y) &= \int u_y dy \\ &= -y^2 + e^{-y} \cos x + \phi(x). \end{aligned}$$

Differentiate w.r.t x , we have

$$\begin{aligned} u_x &= -e^{-y} \sin x + \phi'(x) \\ 2(x + 1) - e^{-y} \sin x &= -e^{-y} \sin x + \phi'(x) \\ \phi'(x) &= 2(x + 1) \\ \phi(x) &= x^2 + 2x + c, \quad c \in \mathbb{R}. \\ \therefore u(x, y) &= x^2 - y^2 + 2x + e^{-y} \cos x + c, \quad c \in \mathbb{R}. \end{aligned}$$

Therefore, $f(x, y) = x^2 - y^2 + 2x + e^{-y} \cos x + i(2y(x + 1) + e^{-y} \sin x)$ is an entire function whose imaginary part v is as given.

- (b) Let $g(z) = \frac{f(z)}{(z-i)(z-2i)^2}$.
 g has singular points at $z_0 = i, 2i$, which are inside γ .
 By CRT, we have

$$\int_{\gamma} g(z) dz = 2\pi i \left(\operatorname{Res}_{z=i} g(z) + \operatorname{Res}_{z=2i} g(z) \right).$$

Near the point $z_0 = i$, we can write

$$g(z) = \frac{f(z)/(z-2i)^2}{z-i} = \frac{\phi(z)}{z-i},$$

where $\phi(z) = f(z)/(z-2i)^2$ is analytic at $z_0 = i$.

Thus,

$$\begin{aligned} \operatorname{Res}_{z=i} g(z) &= \phi(i) \\ &= f(i)/(i-2i)^2 \\ &= 5/(-i)^2 \\ &= -5. \end{aligned}$$

Near the point $z_0 = 2i$, we can write

$$g(z) = \frac{f(z)/(z-i)}{(z-2i)^2} = \frac{\phi(z)}{(z-2i)^2},$$

where $\phi(z) = f(z)/(z-i)$ is analytic at $z_0 = 2i$.

Next,

$$\phi'(z) = \frac{f'(z)(z-i) - f(z)(1)}{(z-i)^2}.$$

Thus,

$$\begin{aligned} \operatorname{Res}_{z=2i} g(z) &= \frac{\phi'(2i)}{1!} \\ &= \frac{f'(2i)(2i-i) - f(2i)(1)}{(2i-i)^2} \\ &= \frac{(3i)(i) - 4(1)}{i^2} \\ &= \frac{-3-4}{-1} \\ &= 7. \end{aligned}$$

Therefore,

$$\begin{aligned} \int_{\gamma} \frac{f(z)}{(z-i)(z-2i)^2} dz &= \int_{\gamma} g(z) dz \\ &= 2\pi i (\operatorname{Res}_{z=i} g(z) + \operatorname{Res}_{z=2i} g(z)) \\ &= 2\pi i (-5 + 7) \\ &= 4\pi i. \end{aligned}$$

(c) The function g is analytic on the annulus $0 < |z| < \infty$.

Thus, by Laurent's Theorem, we have

$$g(z) = \sum_{n=0}^{\infty} a_n z^n + \sum_{n=1}^{\infty} \frac{b_n}{z^n}, \quad 0 < |z| < \infty.$$

For $r > 0$, let C_r be the positively oriented circle $|z| = r$.

Then for each $n \geq 1$,

$$\begin{aligned} a_n &= \frac{1}{2\pi i} \int_{C_r} \frac{g(z)}{(z-0)^{n+1}} dz \\ &= \frac{1}{2\pi i} \int_{C_r} \frac{g(z)}{z^{n+1}} dz. \end{aligned}$$

Next we apply ML-inequality. $L = 2\pi r$. For all $z \in C_r$,

$$\begin{aligned} \left| \frac{g(z)}{z^{n+1}} \right| &\leq \frac{|\operatorname{Log} z|}{|z|^{n+1}} \\ &= \frac{|\ln |z| + i \operatorname{Arg} z|}{|z|^{n+1}} \\ &= \frac{|\ln r + i \operatorname{Arg} z|}{r^{n+1}} \\ &\leq \frac{\sqrt{(\ln r)^2 + \pi^2}}{r^{n+1}}. \end{aligned}$$

Thus by ML-inequality, we have

$$\begin{aligned} |a_n| &= \left| \frac{1}{2\pi i} \int_{C_r} \frac{g(z)}{z^{n+1}} dz \right| \\ &\leq \frac{1}{2\pi} \cdot \frac{\sqrt{(\ln r)^2 + \pi^2}}{r^{n+1}} \cdot 2\pi r \\ &= \frac{\sqrt{(\ln r)^2 + \pi^2}}{r^n}. \end{aligned}$$

Letting $r \rightarrow \infty$, we have

$$\begin{aligned} |a_n| &\leq \lim_{r \rightarrow \infty} \frac{\sqrt{(\ln r)^2 + \pi^2}}{r^n} \\ &= 0. \end{aligned}$$

Therefore, $a_n = 0$ for each $n \geq 1$.

Similarly, for $n \geq 1$,

$$\begin{aligned} |b_n| &= \left| \frac{1}{2\pi} \int_{C_r} \frac{g(z)}{z^{-n+1}} dz \right| \\ &\leq r^n \sqrt{(\ln r)^2 + \pi^2} \rightarrow 0 \text{ as } r \rightarrow 0. \end{aligned}$$

Therefore, $b_n = 0$ for each $n \geq 1$.

Thus, $g(z) = a_0$ for all $z \in \mathbb{C} \setminus \{0\}$. i.e., g is a constant function.

At $z = 1$, we have

$$\begin{aligned} |g(1)| &\leq |\text{Log} 1| \\ |a_0| &\leq 0 \\ \Rightarrow a_0 &= 0. \end{aligned}$$

Thus, $g(z) \equiv 0$ for all $z \in \mathbb{C} \setminus \{0\}$. Therefore, $g(i) = 0$.

Question 4

- (a) (i) Let $\frac{7z+5}{(2z+3)(z-4)} = \frac{A}{2z+3} + \frac{B}{z-4}$.
Then

$$\begin{aligned} 7z + 5 &= A(z - 4) + B(2z + 3) \\ \Rightarrow \begin{cases} 7 = A + 2B, \\ 5 = 3B - 4A. \end{cases} &\Rightarrow \begin{cases} A = 1, \\ B = 3. \end{cases} \end{aligned}$$

Thus,

$$\frac{7z + 5}{(2z + 3)(z - 4)} = \frac{1}{2z + 3} + \frac{3}{z - 4}.$$

Next,

$$\begin{aligned} \frac{1}{2z + 3} &= \frac{1}{2z} \cdot \frac{1}{1 + \frac{3}{2z}} \\ &= \frac{1}{2z} \cdot \sum_{n=0}^{\infty} (-1)^n \left(\frac{3}{2z} \right)^n, \quad \left| \frac{3}{2z} \right| < 1 \\ &= \sum_{n=0}^{\infty} \frac{(-3)^n}{(2z)^{n+1}}, \quad \left| \frac{2z}{3} \right| > 1 \\ &= \sum_{n=0}^{\infty} \frac{(-3)^n}{2^{n+1} \cdot z^{n+1}}, \quad |z| > \frac{3}{2}. \end{aligned}$$

Similarly, we have

$$\begin{aligned}\frac{3}{z-4} &= -\frac{3}{4} \cdot \frac{1}{1-\frac{z}{4}} \\ &= -\frac{3}{4} \sum_{n=0}^{\infty} \left(\frac{z}{4}\right)^n, \quad \left|\frac{z}{4}\right| < 1 \\ &= \sum_{n=0}^{\infty} \left(-\frac{3}{4^{n+1}}\right) z^n, \quad |z| < 4.\end{aligned}$$

Therefore,

$$\frac{7z+5}{(2z+3)(z-4)} = \sum_{n=0}^{\infty} \frac{(-3)^n}{2^{n+1} \cdot z^{n+1}} + \sum_{n=0}^{\infty} \left(-\frac{3}{4^{n+1}}\right) z^n, \quad \frac{3}{2} < |z| < 4.$$

(ii) Let

$$\begin{aligned}f(z) &= \frac{7z+5}{(2z+3)(z-4)} \\ &= \sum_{n=0}^{\infty} \frac{(-3)^n}{2^{n+1} \cdot z^{n+1}} + \sum_{n=0}^{\infty} \left(-\frac{3}{4^{n+1}}\right) z^n, \quad \frac{3}{2} < |z| < 4.\end{aligned}$$

γ is positively orientated and lies inside the annular domain $\frac{3}{2} < |z| < 4$.
So, we have

$$\begin{aligned}\int_{\gamma} \frac{(z^6+8)(7z+5)}{z^4(2z+3)(z-4)} dz &= \int_{\gamma} f(z) \left(\frac{z^6+8}{z^4}\right) dz \\ &= \int_{\gamma} f(z)(z-0)^{3-1} dz + 8 \int_{\gamma} \frac{f(z)}{(z-0)^{3+1}} dz \\ &= 2\pi i(b_3) + 8 \cdot 2\pi i(a_3) \\ &= 2\pi i \left(\frac{(-3)^2}{2^{2+1}}\right) + 16\pi i \left(-\frac{3}{4^{3+1}}\right) \\ &= \pi i \left(2 \left(\frac{9}{8}\right) + 16 \left(-\frac{3}{256}\right)\right) \\ &= \frac{33}{16} \pi i.\end{aligned}$$

(b) Recall that

$$P.V. \int_{-\infty}^{\infty} \frac{\sin(3x+1)}{x^2-6x+34} dx = \lim_{R \rightarrow +\infty} \int_{-R}^R \frac{\sin(3x+1)}{x^2-6x+34} dx.$$

The integrand is $\frac{\sin(3x+1)}{x^2-6x+34}$. Thus we let

$$f(z) = \frac{e^{i(3z+1)}}{z^2-6z+34}.$$

Then f has singular points at

$$z^2-6z+34=0 \Leftrightarrow z=3+5i, \quad 3-5i.$$

For $R > |3 + 5i|$, consider the semi-circular arc C_R given by $C_R(t) = Re^{it}$, $0 \leq t \leq \pi$.
By Cauchy's Residue Theorem,

$$\int_{[-R,R]} f(x)dx + \int_{C_R} f(z)dz = 2\pi i \operatorname{Res}_{z=3+5i} f(z). \quad (1)$$

Write

$$f(z) = \frac{e^{i(3z+1)}}{z^2 - 6z + 34} = \frac{p(z)}{q(z)},$$

where $p(z) = e^{i(3z+1)}$ and $q(z) = z^2 - 6z + 34$ are analytic at $3 + 5i$ with $q'(z) = 2z - 6$.
Observe that $q(3 + 5i) = 0$ and $q'(3 + 5i) = 2(3 + 5i) - 6 = 10i \neq 0$. Thus

$$\begin{aligned} \operatorname{Res}_{z=3+5i} f(z) &= \frac{p(3+5i)}{q'(3+5i)} \\ &= \frac{e^{-15+10i}}{10i}. \end{aligned}$$

Together with (1), it follows that

$$\int_{-R}^R f(x)dx + \int_{C_R} f(z)dz = 2\pi i \cdot \frac{e^{-15+10i}}{10i} = \frac{\pi}{5} e^{-15+10i}. \quad (2)$$

Next, we apply ML-inequality to $\int_{C_R} f(z)dz$.

First, we have $L = \frac{1}{2} \cdot (2\pi R) = \pi R$. For $z = x + iy \in C_R$,

$$\begin{aligned} |f(z)| &= \left| \frac{e^{i(3z+1)}}{z^2 - 6z + 34} \right| = \frac{|e^{i(3(x+iy)+1)}|}{|z^2 - 6z + 34|} \\ &= \frac{|e^{-3y+i(3x+1)}|}{|z^2 - 6z + 34|} \\ &= \frac{e^{-3y}}{|z^2 - (6z - 34)|} \\ &\leq \frac{e^{-3 \cdot 0}}{|z^2| - |6z - 34|} \\ &\leq \frac{1}{|z^2| - (|6z| + |34|)} \\ &= \frac{1}{R^2 - 6R - 34} = M. \end{aligned}$$

Thus by ML-inequality,

$$\begin{aligned} 0 \leq \left| \int_{C_R} f(z)dz \right| &\leq ML \\ &= \frac{1}{R^2 - 6R - 34} \cdot \pi R \longrightarrow 0 \quad \text{as } R \rightarrow +\infty. \end{aligned}$$

Thus by squeeze theorem, we have

$$\begin{aligned} \lim_{R \rightarrow +\infty} \left| \int_{C_R} f(z)dz \right| &= 0 \\ \Rightarrow \lim_{R \rightarrow +\infty} \int_{C_R} f(z)dz &= 0. \end{aligned}$$

Letting $R \rightarrow +\infty$ in (2), we have

$$\begin{aligned} \lim_{R \rightarrow +\infty} \int_{-R}^R f(x) dx + \lim_{R \rightarrow +\infty} \int_{C_R} f(z) dz &= \frac{\pi}{5} e^{-15+10i} \\ \implies \lim_{R \rightarrow +\infty} \int_{-R}^R \frac{e^{i(3x+1)}}{x^2 - 6x + 34} dx + 0 &= \frac{\pi}{5} e^{-15} e^{10i} \\ \implies \lim_{R \rightarrow +\infty} \int_{-R}^R \frac{\cos(3x+1) + i \sin(3x+1)}{x^2 - 6x + 34} dx &= \frac{\pi}{5} e^{-15} (\cos 10 + i \sin 10). \end{aligned}$$

Equating the imaginary parts on both sides, we get

$$\begin{aligned} \lim_{R \rightarrow +\infty} \int_{-R}^R \frac{\sin(3x+1)}{x^2 - 6x + 34} dx &= \frac{\pi}{5} e^{-15} \sin 10 \\ \therefore P.V. \int_{-\infty}^{\infty} \frac{\sin(3x+1)}{x^2 - 6x + 34} dx &= \frac{\pi}{5} e^{-15} \sin 10. \end{aligned}$$

Question 5

- (a) Let $f(z) = (z^2 - 2iz) \sin \frac{1}{z-i}$.

The integrand $f(z) = (z^2 - 2iz) \sin \frac{1}{z-i}$ has singular point at $z = i$. By the CRT,

$$\int_{\gamma} f(z) dz = 2\pi i \operatorname{Res}_{z=i} f(z).$$

Using standard power series for $\sin z$, we have,

$$\begin{aligned} f(z) &= (z^2 - 2iz) \sum_{n=0}^{\infty} \frac{(-1)^n \left(\frac{1}{z-i}\right)^{2n+1}}{(2n+1)!}, \quad \left| \frac{1}{z-i} \right| < \infty \\ &= ((z-i)^2 + 1) \left(\frac{1}{z-i} - \frac{1}{3!} \cdot \frac{1}{(z-i)^3} + \frac{1}{5!} \cdot \frac{1}{(z-i)^5} + \dots \right) \\ &= \dots + \left(1 \cdot \left(-\frac{1}{6}\right) + 1 \cdot 1 \right) \frac{1}{z-i} + \dots, \quad 0 < |z-i| < \infty. \end{aligned}$$

Thus, $\operatorname{Res}_{z=i} f(z) = \frac{5}{6}$.

Therefore,

$$\begin{aligned} \int_{\gamma} (z^2 - 2iz) \sin \frac{1}{z-i} dz &= 2\pi i \cdot \frac{5}{6} \\ &= \frac{5\pi i}{3}. \end{aligned}$$

- (b) Given that

$$\lim_{n \rightarrow \infty} F\left(\frac{1}{n}\right) = 1+i \quad \text{and} \quad \lim_{n \rightarrow \infty} F\left(\frac{1}{n}\right) = 1-i.$$

Observe that both sequences $\left\{\frac{1}{n}\right\}$ and $\left\{\frac{i}{n}\right\}$ approach 0 as $n \rightarrow \infty$.

However,

$$\lim_{n \rightarrow \infty} F\left(\frac{1}{n}\right) = 1+i \neq 1-i = \lim_{n \rightarrow \infty} F\left(\frac{1}{n}\right).$$

Thus, $\lim_{z \rightarrow 0} F(z)$ does not exist. Since $\lim_{z \rightarrow 0} F(z)$ is neither a finite number nor infinity, the singular point at $z = 0$ is neither a removable singular point nor a pole.

Therefore, F has an essential singular point at $z = 0$.

(c) Consider the function $f(g(z))$. We have

$$\begin{aligned} f(g(z_0)) &= f(w_0) \\ &= 0. \end{aligned}$$

$$\begin{aligned} (f(g(z_0)))' &= f'(g(z_0)) \cdot g'(z_0) \\ &= f'(w_0) \cdot g'(z_0) \\ &= 0 \cdot g'(z_0) \\ &= 0. \end{aligned}$$

$$\begin{aligned} (f(g(z_0)))'' &= f''(g(z_0)) \cdot g'(z_0) \cdot g'(z_0) + f'(g(z_0)) \cdot g''(z_0) \\ &= f''(w_0) \cdot (g'(z_0))^2 + f'(w_0)g''(z_0) \\ &= f''(w_0) \cdot (g'(z_0))^2 + 0 \cdot g''(z_0) \\ &= f''(w_0) \cdot (g'(z_0))^2 \neq 0. \end{aligned}$$

Therefore, $f(g(z))$ has a zero of order 2 at $z = z_0$. Clearly, $z - z_0$ has a zero of order 1 at $z = z_0$.

So, $h(z) = \frac{z - z_0}{f(g(z))}$ has a simple pole at $z = z_0$.

Then, $\exists R > 0$ s.t.

$$h(z) = \frac{\phi(z)}{z - z_0}, \quad 0 < |z - z_0| < R,$$

where $\phi(z)$ is analytic at $z = z_0$ and $\phi(z_0) \neq 0$.

Thus, $\text{Res}_{z=z_0} h(z)$ is just $\phi(z_0)$.

Next,

$$\begin{aligned} \frac{z - z_0}{f(g(z))} = h(z) &= \frac{\phi(z)}{z - z_0} \\ \Rightarrow \frac{1}{\phi(z)} &= \frac{f(g(z))}{(z - z_0)^2} \end{aligned}$$

Performing Taylor's expansion on $f(g(z))$ at $z = z_0$, we have

$$\begin{aligned} f(g(z)) &= f(g(z_0)) + \frac{1}{1!}(f(g(z_0)))'(z - z_0) + \frac{1}{2!}(f(g(z_0)))''(z - z_0)^2 + \frac{1}{3!}(f(g(z_0)))'''(z - z_0)^3 + \dots \\ &= 0 + 0 \cdot (z - z_0) + \frac{1}{2}f''(w_0) \cdot (g'(z_0))^2 \cdot (z - z_0)^2 + \frac{1}{6}(f(g(z_0)))''' \cdot (z - z_0)^3 + \dots \\ &= \frac{1}{2}f''(w_0) \cdot (g'(z_0))^2 \cdot (z - z_0)^2 + \frac{1}{6}(f(g(z_0)))''' \cdot (z - z_0)^3 + \dots \end{aligned}$$

Then, we have

$$\begin{aligned} \frac{1}{\phi(z)} &= \frac{\frac{1}{2}f''(w_0) \cdot (g'(z_0))^2 \cdot (z - z_0)^2 + \frac{1}{6}(f(g(z_0)))''' \cdot (z - z_0)^3 + \dots}{(z - z_0)^2} \\ &= \frac{1}{2}f''(w_0) \cdot (g'(z_0))^2 + \frac{1}{6}(f(g(z_0)))''' \cdot (z - z_0) + \dots \\ \frac{1}{\phi(z_0)} &= \frac{1}{2}f''(w_0) \cdot (g'(z_0))^2 + \frac{1}{6}(f(g(z_0)))''' \cdot 0 + \dots \\ &= \frac{1}{2}f''(w_0) \cdot (g'(z_0))^2 \\ \phi(z_0) &= \frac{2}{f''(w_0) \cdot (g'(z_0))^2} \\ \text{Res}_{z=z_0} h(z) &= \frac{2}{f''(w_0) \cdot (g'(z_0))^2}. \end{aligned}$$