

# Complex Analysis

Kexing Ying

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# 1 Complex Numbers

We recall some properties about the complex numbers  $\mathbb{C}$ .

From **Analysis II** we recall the topological properties of  $\mathbb{R}^2$ . As there exists a natural homeomorphism from  $\mathbb{R}^2$  to  $\mathbb{C}$ , we conclude that the complex numbers also has these properties.

**Proposition 1.** The set of complex numbers  $\mathbb{C}$  forms a metric space with the induced metric from the Pythagorean norm, that is, the metric

$$d : \mathbb{C} \times \mathbb{C} \rightarrow \mathbb{R} : (z, w) \mapsto |z - w|.$$

*Proof.* One can trivially show that the Pythagorean norm is a norm on  $\mathbb{C}$ , and hence, the induced metric is a metric on  $\mathbb{C}$ .  $\square$

**Theorem 1.** The complex numbers equipped with the distance as defined above is Lipschitz equivalent to  $\mathbb{R}^2$  equipped with Euclidean metric; so, they are also homeomorphic.

*Proof.* Trivial.  $\square$

**Corollary 1.1.** The complex numbers is complete and a subset of  $\mathbb{C}$  is compact if and only if  $\mathbb{C}$  is closed and bounded.

*Proof.* Follows from the Heine-Borel theorem and the fact that  $\mathbb{R}^2$  is complete.  $\square$

Certain definitions are also induced for the complex numbers by the fact that it is a metric space. We shall define them here again for referencing.

**Definition 1.1.** An open disk (ball) in  $\mathbb{C}$  centred at  $z_0 \in \mathbb{C}$  with radius  $r > 0$  is the set

$$D_r(z_0) := \{z \in \mathbb{C} \mid |z - z_0| < r\}.$$

The boundary of a disk is the set

$$C_r(z_0) := \{z \in \mathbb{C} \mid |z - z_0| = r\}.$$

Lastly, we write  $\mathbb{D} := D_1(0)$  for shorthand.

**Definition 1.2.** Let  $S \subseteq \mathbb{C}$  and  $z_0 \in S$ . We call  $z_0$  an interior point of  $S$  if and only if there exists some  $r > 0$  such that  $D_r(z_0) \subseteq S$ . We call the set of interior points of  $S$ ,  $S^\circ$  – the interior of  $S$  and we call  $S$  open if and only if every element of  $S$  is an interior point of  $S$ , i.e.  $S = S^\circ$ .

We see that the above definition for open is equivalent to that which is induced by the metric space.

**Definition 1.3.** Let  $S$  be a subset of  $\mathbb{C}$ , then

- $S$  is closed if and only if  $S^c$  is open, or, equivalently,  $S$  is closed if and only if for all convergent sequences  $(x_n) \subseteq S$ ,  $(x_n)$  converges in  $S$ .

- the closure of  $S$ ,  $\overline{S}$  is the smallest closed set containing  $S$ , or equivalently, the union of  $S$  and its limit points.
- the boundary of  $S$  is defined to be  $\partial S = \overline{S} \setminus S^\circ$ .
- if  $S$  is bounded, then the diameter of  $S$  is

$$\text{diam}(S) = \sup_{z, w \in S} |z - w|.$$

- $S$  is (path) connected if and only if for all  $z, w \in S$ , there exists some continuous function  $\gamma : [0, 1] \rightarrow S$  such that  $\gamma(0) = z$  and  $\gamma(1) = w$ .

We remark that there is no confusion regarding the definition of connectedness in  $\mathbb{C}$  since path-connectedness is a stronger notion than connectedness in arbitrary topological spaces while in  $\mathbb{R}^n$ , open sets are path-connected if they are connected, and so, by traversing the homeomorphism, an open set  $S \subseteq \mathbb{C}$  is connected if and only if it is path-connected.

As  $\mathbb{C}$  is complete the following proposition follows as compact sets in  $\mathbb{C}$  are closed and bounded.

**Proposition 2.** Let  $(S_n)$  be a sequence of non-empty decreasing subsets of  $\mathbb{C}$  such that  $\text{diam}(S_n) \rightarrow 0$  as  $n \rightarrow \infty$ , then there exists a unique point  $w \in \mathbb{C}$  such that  $w \in \bigcap_n S_n$ .

*Proof.* This result was previously proved for closed and bounded sets in arbitrary complete metric spaces and so, this result follows as an application of that.  $\square$

For good measure, let us also recall some lemmas from school regarding algebraic manipulations of the complex numbers.

**Theorem 2.** Let  $z_1 = r_1(\cos \theta_1 + i \sin \theta_1)$  and let  $z_2 = r_2(\cos \theta_2 + i \sin \theta_2)$ , then

$$z_1 z_2 = r_1 r_2 (\cos(\theta_1 + \theta_2) + i \sin(\theta_1 + \theta_2)).$$

**Corollary 2.1** (De Moivre's Formula). Let  $z = r(\cos \theta + i \sin \theta)$ , then

$$z^n = r^n (\cos n\theta + i \sin n\theta).$$

We note that the above implies  $\arg z_1 + \arg z_2 = \arg z_1 z_2$  but it is in general **not** true that  $\text{Arg } z_1 + \text{Arg } z_2 = \text{Arg } z_1 z_2$  where  $\text{Arg } z$  denote the principle argument of  $z$ .

## 2 Complex Functions

As with all spaces, we would like to study the properties of mappings between the complex numbers.

**Definition 2.1** (Mapping). Let  $\Omega_1, \Omega_2 \subseteq \mathbb{C}$ . Then,

$$f : \Omega_1 \rightarrow \Omega_2$$

is said to be a mapping from  $\Omega_1$  to  $\Omega_2$  if for any  $z = x + iy \in \Omega_1$ , there exists only one complex number  $w = u + iv$  such that  $w = f(z)$ .

In this case, we denote  $w = f(z) = u(x, y) + iv(x, y)$ .

We define a special mapping – the Möbius transformation.

**Definition 2.2** (The Möbius Transformation). The Möbius transformation is a mapping such that

$$w = f(z) = \frac{az + b}{cz + d},$$

for some  $a, b, c, d \in \mathbb{C}$  where  $cz + d \neq 0$  on the domain.

As the complex plane is a metric space, we again have the induces notion of continuity.

**Definition 2.3** (Continuity). Let  $f : \Omega_1 \rightarrow \Omega_2$  be some complex mapping and let  $z_0 \in \Omega_1$ . We say  $f$  is continuous at  $z_0$  if for every  $\epsilon > 0$  there exists some  $\delta > 0$  such that for all  $z \in \mathbb{C}$ ,  $|z - z_0| < \delta$ , we have  $|f(z) - f(z_0)| < \epsilon$ .

We say  $f$  is continuous on  $\Omega_1$  if it is continuous at every point in  $\Omega_1$ .

Since the complex plane is homeomorphic to the Euclidean space  $\mathbb{R}^2$ , one might think to establish a notion of derivative on  $\mathbb{C}$ . This is achieved, however, not through the definition on general Euclidean spaces, but through another definition.

**Definition 2.4** (Holomorphic). Let  $\Omega_1, \Omega_2 \subseteq \mathbb{C}$  be open sets and let  $f : \Omega_1 \rightarrow \Omega_2$ . Then we say  $f$  is holomorphic (differentiable) at some  $z_0 \in \Omega_1$  if the limit

$$\lim_{h \in \mathbb{C} \rightarrow 0} \frac{f(z_0 + h) - f(z_0)}{h}$$

exists. Here we restricts  $z_0 + h \in \Omega_1$  which is fine since  $\Omega_1$  is open, and hence, there exists some  $\delta > 0$  such that  $B_\delta(z_0) \subseteq \Omega_1$ . If  $f$  is holomorphic at  $z_0$  then we call the quotient its derivative and denote it by  $f'(z_0)$ .

Let  $S \subseteq \mathbb{C}$  be some complex set, then, we say  $f$  is holomorphic on  $S$  if

- $S$  is open and  $f$  is holomorphic on every point of  $S$ ;
- $S$  is closed and  $f$  is holomorphic on some open set containing  $S$ .

If  $f$  is holomorphic on  $\mathbb{C}$  itself then we say  $f$  is entire.

We note that we are allowed to make this definition as there exists a notion of division on  $\mathbb{C}$  while the same cannot be said for general Euclidean spaces.

The function  $f(z) = \bar{z}$  is not holomorphic. Indeed, the quotient

$$\frac{f(z_0 + h) - f(z_0)}{h} = \frac{\bar{h}}{h}$$

does not have a limit as  $h \rightarrow 0$  and so our claim.

**Proposition 3.** A function  $f$  is holomorphic at  $z_0 \in \Omega$  if and only if there exists a complex number  $a$  such that

$$f(z_0 + h) - f(z_0) - ah = o(h),$$

or equivalently (without the syntactic sugar),

$$f(z_0 + h) - f(z_0) - ah = h\psi(h)$$

where  $\psi : D_\epsilon(0) \rightarrow \mathbb{C}$  is a function such that  $\lim_{h \rightarrow 0} \psi(h) = 0$  for some  $\epsilon > 0$ .

*Proof.* Straight away, by dividing both side by  $h$ , we have

$$\frac{f(z_0 + h) - f(z_0)}{h} - a = \psi(h) \rightarrow 0$$

as  $h \rightarrow 0$ . □

By taking  $h \rightarrow 0$  on both sides of the equation, we have  $f(z) \rightarrow f(z_0)$  as  $z \rightarrow z_0$  and so, the following corollary.

**Corollary 2.2.** A holomorphic function  $f$  is continuous.

As one might imagine, the normal properties of derivatives hold for this definition as well.

**Proposition 4.** If  $f, g$  are holomorphic in  $\Omega$  then,

- $f + g$  is holomorphic in  $\Omega$  and  $(f + g)' = f' + g'$ ;
- $fg$  is holomorphic in  $\Omega$  and  $(fg)' = f'g + fg'$ ;
- if  $g(z_0) \neq 0$ , then  $f/g$  is holomorphic at  $z_0$  and  $(f/g)' = \frac{f'g + fg'}{g^2}$ ;

Moreover, if  $f : \Omega \rightarrow U$  and  $g : U \rightarrow \mathbb{C}$  are both holomorphic, the chain rule holds, that is

$$(g \circ f)'(z) = g'(f(z))f'(z).$$

*Proof.* Omitted. One can use the above proposition to make life easier. □

## 2.1 Cauchy-Riemann Equations

Consider the limit

$$f'(z_0) = \lim_{h=h_1+ih_2 \rightarrow 0} \frac{f(z_0+h) - f(z_0)}{h}.$$

Assuming that  $h = h_1$ , namely  $h_2 = 0$  and by writing,

$$f(z_0) = f(x_0 + iy_0) = u(x_0, y_0) + iv(x_0, y_0),$$

we have,

$$\begin{aligned} f'(z_0) &= \lim_{h \rightarrow 0} \frac{f(z_0+h) - f(z_0)}{h} \\ &= \lim_{h_1 \in \mathbb{R} \rightarrow 0} \frac{u(x_0 + h_1, y_0) + iv(x_0 + h_1, y_0) - u(x_0, y_0) - iv(x_0, y_0)}{h_1} \\ &= \frac{\partial u}{\partial x}(x_0, y_0) + i \frac{\partial v}{\partial x}(x_0, y_0) = u'_x(x_0, y_0) + iv'_x(x_0, y_0). \end{aligned}$$

Similarly, if we let  $g = ih_2$  by letting  $h_1 = 0$ , we have

$$f'(z_0) = \frac{1}{i} \frac{\partial u}{\partial y}(x_0, y_0) + \frac{\partial v}{\partial y}(x_0, y_0) = -iu'_y(x_0, y_0) + v'_y(x_0, y_0).$$

So, if  $f$  is holomorphic at  $z_0$ , then the two limit should agree, and hence

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}.$$

These two equations together are called the *Cauchy-Riemann equations*.

**Definition 2.5** (Cauchy-Riemann Equations). Let  $f(z) = u(x, y) + iv(x, y)$  be a mapping, then the Cauchy-Riemann equations are the system of equations

$$u'_x = v'_y; \quad u'_y = -v'_x.$$

With the Cauchy-Riemann equations, we have a necessary condition for a function to be holomorphic. As shown above, we have found that the conjugate function  $f = z \mapsto \bar{z}$  is not holomorphic, and we see that as well with its Cauchy-Riemann equations since  $u'_x = 1 \neq -1 = v'_y$ .

The Cauchy-Riemann equations links real and complex analysis in some sense. By defining the operators

$$\frac{\partial}{\partial z} = \frac{1}{2} \left( \frac{\partial}{\partial x} + \frac{1}{i} \frac{\partial}{\partial y} \right); \quad \frac{\partial}{\partial \bar{z}} = \frac{1}{2} \left( \frac{\partial}{\partial x} - \frac{1}{i} \frac{\partial}{\partial y} \right),$$

we have the following theorem.

**Theorem 3.** Let  $f = u + iv$ . If  $f$  is holomorphic at  $z_0$ , then

$$\frac{\partial f}{\partial \bar{z}}(z_0) = 0,$$

and

$$f'(z_0) = \frac{\partial f}{\partial z}(z_0) = 2 \frac{\partial u}{\partial z}(z_0).$$

*Proof.* Trivially follows by using the Cauchy-Riemann equations (except perhaps for showing  $f'(z_0) = \partial u / \partial z$  which follows since we can write  $f'(z_0) = u'_x(z_0) + i v'_x(z_0)$  and so, the result follows by rewriting with the Cauchy-Riemann equations).  $\square$

Similar to the necessary and sufficient conditions for the existence of derivatives for general Euclidean spaces, we would like a similar theorem for determining whether or not a complex valued function is holomorphic. This is achieved with the following theorem.

**Theorem 4.** Suppose  $f = u + iv$  is a complex-valued function defined on some open set  $\Omega$ . If  $u, v$  are continuously differentiable and satisfy the Cauchy-Riemann equations on  $\Omega$ , then  $f$  is holomorphic on  $\Omega$  and

$$f'(z) = \frac{\partial f}{\partial z}(z).$$

The proof of this theorem is similar to the equivalent statement in  $\mathbb{R}^n$ , namely, a function is differentiable if and only if its partial derivatives are continuously differentiable and its derivative is the Jacobian.

*Proof.* Let  $h = h_1 + ih_2$ , then,

$$u(x + h_1, y + h_2) - u(x, y) = u'_x(x, y)h_1 + u'_y(x, y)h_2 + o(|h|),$$

and

$$v(x + h_1, y + h_2) - v(x, y) = v'_x(x, y)h_1 + v'_y(x, y)h_2 + o(|h|).$$

By the Cauchy-Riemann equations,

$$v'_x = -u'_y; \quad v'_y = u'_x,$$

we find that,

$$\begin{aligned} f(z + h) - f(z) &= u(x + h_1, y + h_2) + iv(x + h_1, y + h_2) - u(x, y) - iv(x, y) \\ &= (u(x + h_1, y + h_2) - u(x, y)) + i(v(x + h_1, y + h_2) - v(x, y)) \\ &= u'_x(x, y)h_1 + u'_y(x, y)h_2 + o(|h|) + i(v'_x(x, y)h_1 + v'_y(x, y)h_2 + o(|h|)) \\ &= u'_x h_1 + u'_y h_2 + i u'_x h_2 - i u'_y h_1 + o(|h|) \\ &= (u'_x - i u'_y)(h_1 + i h_2) + o(|h|). \end{aligned}$$

This gives us

$$f(z + h) - f(z) - (u'_x - i u'_y)h = o(|h|),$$

implying  $f$  is differentiable at  $z$  with derivative

$$f'(z) = u'_x - i u'_y = 2 \frac{\partial u}{\partial z} = \frac{\partial f}{\partial z}.$$

$\square$

Lastly, by transforming the complex numbers into their polar forms, we have the following Cauchy-Riemann equations,

$$u'_r = \frac{1}{r} v'_\theta; \quad v'_r = -\frac{1}{r} u'_\theta.$$

The derivation of this is completely mundane so is omitted here (see lecture slides). This form of Cauchy-Riemann equations can be useful when dealing with certain functions where the function is easier to deal with in polar coordinates.

## 2.2 Complex Exponentials

We recall the definition and properties of a complex power series.

**Definition 2.6.** A power series is an expansion of the form

$$\sum_{n=0}^{\infty} a_n z^n,$$

where  $a_n \in \mathbb{C}$  for all  $n \in \mathbb{N}$ .

We call the aforementioned power series convergent at some  $z \in \mathbb{C}$  if the partial sum  $S_N(z) = \sum_{n=0}^N a_n z^n$  has a limit in  $\mathbb{C}$ ,  $S(z) = \lim_{N \rightarrow \infty} S_N(z)$ . If that is the case we write  $\sum_{n=0}^{\infty} a_n z^n$ .

Furthermore, we define a power series  $\sum a_n z^n$  to be absolutely if  $\sum |a_n| |z|^n$  converges. As we have seen from last year, absolute convergence implies converges, and furthermore, if  $S(z) = \sum a_n z^n$  then  $\lim_{N \rightarrow \infty} S(z) - S_N(z) = 0$ .

**Theorem 5.** Given  $\sum a_n z^n$  be a power series, then there exists some  $R \in \mathbb{R}^+$  such that for all  $z \in \mathbb{C}$ , if  $|z| < R$  then the series converges absolutely and if  $|z| > R$  then the series diverges. Moreover,

$$\frac{1}{R} = \limsup_{n \rightarrow \infty} |a_n|^{1/n}.$$

The number  $R$  is called the radius of convergence and the domain  $D_R$  is referred as the disc of convergence.

*Proof.* See last year's notes. □

The power series provide us with an important class of holomorphic functions.

**Theorem 6.** The power series  $f(z) = \sum_{n=0}^{\infty} a_n z^n$  defines a holomorphic function in its disc of convergence. In fact the derivative of  $f$  is simply the sum of the derivative of its individual terms, that is,

$$f'(z) = \sum_{n=1}^{\infty} n a_n z^{n-1}.$$

Moreover,  $f$  has the same radius of convergence as  $f'$ .

*Proof.* We note that  $\sum_{n=1}^{\infty} a_n z^{n-1}$  and  $\sum_{n=1}^{\infty} n a_n z^{n-1}$  have the same radius of convergence by considering the above proposition. Indeed, if  $\sum_{n=1}^{\infty} a_n z^{n-1}$  has radius of convergence  $R$ , then  $R = (\limsup_{n \rightarrow \infty} |a_n|^{1/n})^{-1} = (\limsup_{n \rightarrow \infty} |n a_n|^{1/n})^{-1}$ , which is the radius of convergence of  $\sum_{n=1}^{\infty} n a_n z^{n-1}$ . Beware that we used the fact that

$$\lim_{n \rightarrow \infty} n^{1/n} = \lim_{n \rightarrow \infty} \exp\left(\frac{\log n}{n}\right) = 1.$$

Thus, it remains to show that  $f'(z) = \sum_{n=1}^{\infty} n a_n z^{n-1}$ .



Let  $R$  be the radius of convergence of  $f$ ,  $|z_0| < r < R$  and define  $g(z) = \sum_{n=1}^{\infty} n a_n z^{n-1}$  and,

$$S_N(z) = \sum_{n=0}^N a_n z^n; \quad E_N(z) = \sum_{n=N+1}^{\infty} a_n z^n.$$

Then, Wlog. assume  $|z_0 + h| < r$ , so

$$\begin{aligned} \frac{f(z_0 + h) - f(z_0)}{h} - g(z_0) &= \left( \frac{S_N(z_0 + h) - S_N(z_0)}{h} - S'_N(z_0) \right) \\ &\quad + (S'_N(z_0) - g(z_0)) + \left( \frac{E_N(z_0 + h) - E_N(z_0)}{h} \right), \end{aligned}$$

for arbitrary  $N \in \mathbb{N}$ . Thus, by taking  $N \rightarrow \infty, h \rightarrow 0$ , we see that the first two term of the right hand side vanished while further examination is required for the last term. Indeed, by the triangle inequality,

$$\left| \frac{E_N(z_0 + h) - E_N(z_0)}{h} \right| \leq \sum_{n=N+1}^{\infty} |a_n| \left| \frac{(z_0 + h)^n - z_0^n}{h} \right| \leq \sum_{n=N+1}^{\infty} |a_n| n r^{n-1},$$

where the last term tends to 0 as  $N \rightarrow \infty$ . Hence,

$$\frac{f(z_0 + h) - f(z_0)}{h} - g(z_0) \rightarrow 0,$$

as  $h \rightarrow 0$  and the result is complete.  $\square$

As the term-wise derivate of a power series is also a power series, the above theorem results in the following corollary.

**Corollary 6.1.** A power series is infinitely differentiable within its disc of convergence, and its higher derivatives are also power series obtained by term-wise differentiation.

This reason for this revision and seemingly digression from complex functions is because we would like to introduce complex exponentials. We recall from last year that we defined the exponential function as

$$\exp : \mathbb{R} \rightarrow \mathbb{R} : x \mapsto \sum_{n=0}^{\infty} \frac{x^n}{n!},$$

and we write  $e^x := \exp(x)$ . We define the complex exponential on top of this definition.

**Definition 2.7.** Given  $z = x + iy \in \mathbb{C}$ , we define the complex exponential,

$$e^z := e^x \cos y + i e^x \sin y.$$

As with the real exponential, the complex exponential has several nice properties.

**Proposition 5.** Let us denote  $e^{(\cdot)}$  for the complex exponential, then,

- if  $z = x + 0i$ , then  $e^z = e^x$ ;

- $e^{(\cdot)}$  is entire (holomorphic for all  $z \in \mathbb{C}$ );
- $\frac{\partial}{\partial z} e^z = e^z$ ;
- if  $g(z)$  is holomorphic, then  $\frac{\partial}{\partial z} e^{g(z)} = e^{g(z)} g'(z)$ ;
- $e^{z_1+z_2} = e^{z_1} e^{z_2}$ ;
- $|e^z| = e^x$ ;
- $(e^z)^n = e^{nz}$ ;
- $\arg e^z = y + 2\pi k$  for  $k = 0, \pm 1, \pm 2, \dots$ .

*Proof.* Straight forward either by definition or by the Cauchy-Riemann equations.  $\square$

From the definition of the complex exponential function, we define the complex trigonometric functions.

**Definition 2.8** (Complex Trigonometric Functions). For any  $z \in \mathbb{C}$ , we define

$$\sin z = \frac{1}{2i}(e^{iz} - e^{-iz}); \quad \cos z = \frac{1}{2}(e^{iz} + e^{-iz}).$$

To see why the trigonometric functions are extended in such a way, one can simply consider Euler's identity where we have

$$e^{i\theta} = \cos \theta + i \sin \theta; \quad e^{-i\theta} = \cos \theta - i \sin \theta,$$

for any  $\theta \in \mathbb{R}$ . Thus, by assuming  $\theta \in \mathbb{C}$ , and solving the system of equations, we have the definition of the complex trigonometric functions.

As the complex trigonometric functions are simply linear combinations of the complex exponential, we again get many nice properties for free.

**Proposition 6.** Let  $z = x + iy \in \mathbb{C}$ , then

- $\sin(\cdot)$  and  $\cos(\cdot)$  are entire functions;
- $\frac{\partial}{\partial z} \sin z = \cos z$  and  $\frac{\partial}{\partial z} \cos z = -\sin z$ ;
- $\sin^2 z + \cos^2 z = 1$ ;
- $\sin(z_1 \pm z_2) = \sin z_1 \cos z_2 \pm \cos z_1 \sin z_2$  and  $\cos(z_1 \pm z_2) = \cos z_1 \cos z_2 \mp \sin z_1 \sin z_2$ ;

Lastly, we define the complex logarithmic functions.

**Definition 2.9** (Complex Logarithm). Let  $z = r(\cos \theta + i \sin \theta) = re^{i\theta}$ , then

$$\log z = \log |z| + i \arg z = \log r + i(\theta + 2\pi k),$$

for  $k = 0, \pm 1, \pm 2, \dots$ .

Clearly,  $e^{\log z} = e^{\log r + i(\theta + 2\pi k)} = re^{i(\theta + 2\pi k)} = re^{i\theta} = z$  so it behaves as we would expect. However, as  $\log$  results in an infinite family of values, and so, is not a function. To account for this, we consider the principle logarithmic function.

**Definition 2.10** (Principle Logarithm). The principle logarithmic function is

$$\text{Log} : \mathbb{C} \rightarrow \mathbb{C} : z \mapsto \log |z| + i \text{Arg } z.$$

Again, we find that the complex logarithms behave as one might expect.

**Proposition 7.** Let  $z \in \mathbb{C}$ , then

- $\log(z_1 z_2) = \log z_1 + \log z_2$ ;
- the principle logarithm is holomorphic on  $\mathbb{C} \setminus (-\infty, 0]$ .

With these definitions in place, we may finally define complex powers.

**Definition 2.11.** For all  $\alpha \in \mathbb{C}$ , we define

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

as a multi-valued function and we define its principle value to be

$$z^\alpha = e^{\alpha \text{Log } z}.$$

**Proposition 8.** Let  $z, \alpha_1, \alpha_2 \in \mathbb{C}$ , then  $z^{\alpha_1 + \alpha_2} = z^{\alpha_1} z^{\alpha_2}$ .

*Proof.* Easy. □

We remark that the extension of the principle logarithm is rather arbitrary as we strict  $-\pi < \text{Arg } z \leq \pi$  such that we have restricted the domain of  $\text{Log}$  to  $\mathbb{C} \setminus (-\infty, 0]$ . Indeed, this is simply one of a family of “branches” of the logarithm, and we shall discuss this family later on.

## 3 Integration Along Curves

### 3.1 Parametrised Curves

As we shall study integration along curves in the next section, let us first look at parametrised curves.

**Definition 3.1** (Parametrised Curve). A parametrised curve is a function  $z : [a, b] \subseteq \mathbb{R} \rightarrow \mathbb{C}$ . We say that the parametrised curve is smooth if  $z'$  exists and is continuous on  $[a, b]$  and  $z'(t) \neq 0$  for all  $t \in [a, b]$ . At the points  $t = a$  and  $t = b$ , the derivative of  $z$  at  $t$  is defined to be the one-sided limits

$$z'(a) = \lim_{h \rightarrow 0, h > 0} \frac{z(a+h) - z(a)}{h}, \quad z'(b) = \lim_{h \rightarrow 0, h < 0} \frac{z(b+h) - z(b)}{h}.$$

Similarly, we say that the parameterised curve is piecewise smooth if  $z$  is continuous on  $[a, b]$  and there exist a finite number of points  $a = a_0 < a_1 < \dots < a_n = b$  such that  $z$  is smooth on  $[a_k, a_{k+1}]$ . In particular, the right-hand and the left-hand derivative of  $z$  at  $a_k$  need not to agree.

**Definition 3.2** (Equivalence of Parametrisations). Let  $z : [a, b] \rightarrow \mathbb{C}$  and  $\hat{z} : [c, d] \rightarrow \mathbb{C}$  be two parametrisations: Then, we say  $z$  is equivalent to  $\hat{z}$  if there exists a continuous bijective  $t : [c, d] \rightarrow [a, b]$  such that  $t' > 0$  on  $[c, d]$  and

$$\hat{z}(s) = z(t(s)),$$

for all  $s \in [c, d]$ .

The requirement for  $t' > 0$  says precisely that the orientation is preserved, since as  $s$  travels from  $c$  to  $d$ ,  $t(s)$  travels from  $a$  to  $b$ .

Parametrising curves allows us more easily integrate functions along curves.

**Definition 3.3** (Complex Integration). Given a smooth curve  $\gamma \subseteq \mathbb{C}$  is parameterised by  $z : [a, b] \rightarrow \mathbb{C}$ , and  $f : \gamma \rightarrow \mathbb{C}$  is a continuous function, we define

$$\int_{\gamma} f(z) dz = \int_a^b f(z(t)) z'(t) dt.$$

In order for this definition to be meaningful, we must show that the integration along  $\gamma$  is independent from the parametrisation. That is, if  $\hat{z}$  is an equivalent parametrisation to  $z$ , then

$$\int_{\gamma} f(z) dz = \int_a^b f(z(t)) z'(t) dt = \int_c^d f(\hat{z}(t)) \hat{z}'(t) dt.$$

However, this is easy to see by the chain rule:

$$\int_c^d f(\hat{z}(s)) \hat{z}'(s) ds = \int_c^d f(z(t(s))) z'(t(s)) t'(s) ds = \int_a^b f(z(t)) z'(t) dt.$$

As one might expect, if  $\gamma \subseteq \mathbb{C}$  is a piecewise smooth curve and if  $z$  is a piecewise smooth parametrisation of  $\gamma$ , then

$$\int_{\gamma} f(z)dz = \sum_{k=0}^{n-1} \int_{a_k}^{a_{k+1}} f(z(t))z'(t)dt.$$

Intuitively, if we have a curve in space, it is obvious that we can reverse the orientation to obtain a new curve. We formalise this notion by defining  $\gamma^-$  for any curve  $\gamma$  such that  $\gamma$  and  $\gamma^-$  consists of the same points. Then, if  $z : [a, b] \rightarrow \mathbb{C}$  is any parametrisation of  $\gamma$ , there is a corresponding parametrisation of  $\gamma^-$  defined by

$$z^- : [a, b] \rightarrow \mathbb{C} : t \mapsto z(b + a - t).$$

**Definition 3.4** (Closed). A smooth or piecewise smooth curve is closed if  $z(a) = z(b)$  for any of its parametrisations  $z : [a, b] \rightarrow \mathbb{C}$ .

**Definition 3.5** (Simple). A smooth or piecewise smooth curve is simple if for all  $s, t \in [a, b]$ ,  $s \neq t$  implies  $z(s) \neq z(t)$  for any of its parametrisations  $z : [a, b] \rightarrow \mathbb{C}$ .

We see that a curve is simple if and only if all of its parametrisations are injective. Indeed, if  $z(x) = z(y)$ , then  $x = y$  by contrapositive.

**Definition 3.6** (Contour). A contour is a simple closed curve which is piecewise continuously differentiable.

Integration along curves satisfy some intuitive properties.

**Theorem 7.** Let  $f, g : \Omega \rightarrow \mathbb{C}$  be continuous,  $\alpha, \beta \in \mathbb{C}$ , and  $\gamma$  a curve in  $\mathbb{C}$  such that  $\gamma \subseteq \Omega$ , then

•

$$\int_{\gamma} (\alpha f(z) + \beta g(z))dz = \alpha \int_{\gamma} f(z)dz + \beta \int_{\gamma} g(z)dz;$$

• if  $\gamma^-$  is  $\gamma$  in the reverse orientation, then

$$\int_{\gamma} f(z)dz = - \int_{\gamma^-} f(z)dz;$$

• (ML-inequality)

$$\left| \int_{\gamma} f(z)dz \right| \leq \sup_{z \in \gamma} |f(z)| \cdot \text{length}(\gamma),$$

where  $\text{length}(\gamma) = \int_a^b |z'(t)|dt$  for some parametrisation of  $\gamma$ ,  $z : [a, b] \rightarrow \mathbb{C}$ .

**Remark.** For continuous  $f$ , we have  $f$  achieves the maximum, and so the supremum can be replaced by the maximum.

*Proof.* (Part 1) Linearity follows by the definition and results from last year.

(Part 2) Say we parametrise  $\gamma$  as  $z : [0, 1] \rightarrow \mathbb{C}$ , then  $\gamma^-$  can be parametrised as  $z^- : [0, 1] \rightarrow \mathbb{C} : x \mapsto z(1 - x)$ , and so

$$\int_{\gamma^-} f(z)dz = \int_0^1 f(z^-(t))z^-(t)dt = - \int_0^1 f(z(1 - t))z'(1 - t)dt.$$

By substituting  $u = 1 - t$ ,

$$- \int_0^1 f(z(1 - t))z'(1 - t)dt = \int_1^0 f(z(u))z'(u)du = - \int_0^1 f(z(u))z'(u)du = - \int_{\gamma} f(z)dz.$$

(Part 3) Follows readily as, if  $z : [a, b] \rightarrow \mathbb{C}$  is a parametrisation of  $\gamma$ , then,

$$\left| \int_{\gamma} f(z)dz \right| = \left| \int_a^b f(z(t))z'(t)dt \right| \leq \int_a^b |f(z(t))||z'(t)|dt \leq \sup_{z \in \gamma} |f(z)| \int_a^b |z'(t)|dt.$$

□

### 3.2 Primitive Functions and Cauchy's Theorem

**Definition 3.7** (Primitive). Let  $f : \Omega \rightarrow \mathbb{C}$  be some function, then the primitive of  $f$  on  $\Omega$  is a holomorphic function  $F : \Omega \rightarrow \mathbb{C}$  such that for all  $z \in \Omega$ ,  $F'(z) = f(z)$ .

We see that the definition of primitive is essentially that of the antiderivative for Euclidean function, and so, similar versions of the fundamental theorem of calculus applies.

**Theorem 8.** If a continuous function  $f : \Omega \rightarrow \mathbb{C}$  has a primitive  $F : \Omega \rightarrow \mathbb{C}$  on  $\Omega$  and  $\gamma$  is a curve in  $\Omega$  that begins at  $w_1$  and ends as  $w_2$ , then

$$\int_{\gamma} f(z)dz = F(w_1) - F(w_2).$$

*Proof.* If  $\gamma$  is smooth, then let  $z : [a, b] \rightarrow \mathbb{C}$  be a parametrisation of  $\gamma$ . Then

$$\int_{\gamma} f(z)dz = \int_a^b f(z(t))z'(t)dt = \int_a^b F'(z(t))z'(t)dt = \int_a^b \frac{d}{dt}F(z(t))dt = F(z(b)) - F(z(a)).$$

Since  $z$  is a parametrisation of  $\gamma$ , we have  $z(a) = w_1$  and  $z(b) = w_2$  and hence the result.

On the other hand, if  $\gamma$  is only piecewise smooth, we can parametrised the individual smooth curves resulting in telescoping sum, achieving the same result. □

While this theorem seems intuitive at first, upon closer examination, we see that while the left hand side is dependent on the curve  $\gamma$ , the right hand side is only dependent on the start and end point. Furthermore, if  $\gamma$  is closed, the above theorem will imply that the integral evaluates to zero.

**Corollary 8.1.** If  $\gamma$  is a closed curve in an open set  $\Omega \subseteq \mathbb{C}$ , and  $f : \Omega \rightarrow \mathbb{C}$  is continuous and has a primitive on  $\Omega$ , then

$$\oint_{\gamma} f(z)dz = 0.$$

This is not necessarily true for functions that does not have a primitive. Consider  $f(z) = 1/z$  over  $\gamma = C_1(0)$  the unit circle in the positive direction. We see that  $f$  does not have a primitive on  $\mathbb{C} \setminus \{0\}$  and indeed, if we parametrise  $\gamma$  by  $z : [0, 2\pi] \rightarrow \mathbb{C} : t \mapsto e^{it}$ , we have

$$\oint_{\gamma} f(z)dz = \int_0^{2\pi} \frac{ie^{it}}{e^{it}} dt = 2\pi i \neq 0.$$

**Corollary 8.2.** If  $f : \Omega \rightarrow \mathbb{C}$  is holomorphic on the open connected set  $\Omega$  with  $f' = 0$ , then  $f$  is a constant.

*Proof.* Suppose otherwise, then there exists  $w_1, w_2 \in \Omega$  such that  $f(w_1) \neq f(w_2)$ . So, as  $\Omega$  is (path)-connected, there exists some  $\gamma$  connecting from  $w_1$  to  $w_2$ . Now, as  $f$  is the primitive function to  $f' = 0$ , we have

$$0 = \int_{\gamma} 0 \, dz = \int_{\gamma} f'(z)dz = f(w_2) - f(w_1) \neq 0,$$

a contradiction. # □

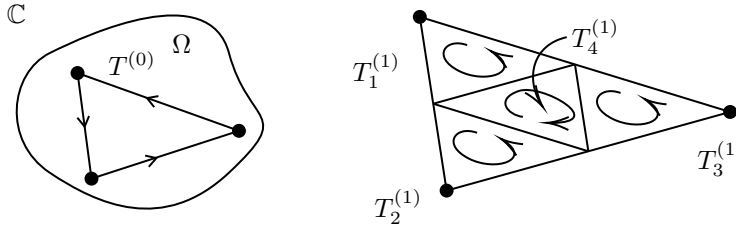
Let us now consider a similar but different result for holomorphic functions.

**Theorem 9** (Cauchy's Theorem for Triangles). Let  $\Omega \subseteq \mathbb{C}$  be an open set and let  $T \subseteq \Omega$  be a triangle whose interior is also contained in  $\Omega$ , then,

$$\oint_T f(z)dz = 0,$$

whenever  $f$  is holomorphic on  $\Omega$ .

*Proof.* Let  $T^{(0)}$  be our original triangle with some fixed orientation which we define to be positive and let  $d^{(0)}$  and  $p^{(0)}$  be the diameter and perimeter of  $T^{(0)}$  respectively. By dividing  $T^{(0)}$  as the diagram below demonstrates, we can introduce four triangles  $T_1^{(1)}, T_2^{(1)}, T_3^{(1)}$  and  $T_4^{(1)}$  all of which are similar to  $T^{(0)}$ .



Then,

$$\oint_{T^{(0)}} f(z)dz = \oint_{T_1^{(1)}} f(z)dz + \oint_{T_2^{(1)}} f(z)dz + \oint_{T_3^{(1)}} f(z)dz + \oint_{T_4^{(1)}} f(z)dz.$$

By choosing  $j$  such that  $\left| \oint_{T_j^{(1)}} f(z)dz \right|$  is the maximum among the four integrals, we have

$$\left| \oint_{T^{(0)}} f(z)dz \right| \leq 4 \left| \oint_{T_j^{(1)}} f(z)dz \right|.$$

Now, by renaming  $T_j^{(1)} = T^{(1)}$ , we observe that

$$d^{(1)} = \frac{1}{2}d^{(0)}; \quad p^{(1)} = \frac{1}{2}p^{(0)}.$$

So, by repeating this process, we obtain a sequence of triangles  $T^{(0)}, T^{(1)}, T^{(2)}, \dots, T^{(n)}, \dots$  such that

$$\left| \oint_{T^{(0)}} f(z)dz \right| \leq 4^n \left| \oint_{T^{(n)}} f(z)dz \right|,$$

and

$$d^{(n)} = 2^{-n}d^{(0)}; \quad p^{(n)} = 2^{-n}p^{(0)},$$

where  $d^{(n)}, p^{(n)}$  denote the diameter and perimeter of  $T^{(n)}$  respectively.

Now, by denoting  $\Omega^{(n)}$  be the closed region enclosed by  $T^n$  so that  $\partial\Omega^{(n)} = T^{(n)}$ , we have a sequence of nested nonempty compact sets  $\Omega^{(0)} \supseteq \Omega^{(1)} \supseteq \dots$  whose diameter tends to 0. So, due to results from metric spaces, there exists a unique point  $z_0$  belonging to  $\bigcap \Omega^{(n)}$ . Since  $f$  is holomorphic,

$$f(z) = f(z_0) + f'(z_0)(z - z_0) + (z - z_0)\psi(z)$$

where  $\psi$  is a function such that  $\psi(z) \rightarrow 0$  as  $z \rightarrow z_0$ .

Since  $f(z_0) + f'(z_0)(z - z_0)$  is simply a linear function, and thus has a primitive, integrating it over a closed curve will result in 0, and so,

$$\oint_{T^{(n)}} f(z)dz = \oint_{T^{(n)}} \psi(z)(z - z_0)dz.$$

Now as  $z_0 \in \bigcap \Omega^{(n)}$ ,  $|z - z_0| \leq d^{(n)}$ , and so, by ML-inequality,

$$\left| \oint_{T^{(n)}} f(z)dz \right| \leq \epsilon_n d^{(n)} p^{(n)},$$

where  $\epsilon := \sup_{z \in T^{(n)}} |\psi(z)| \rightarrow 0$  as  $n \rightarrow \infty$ . Therefore

$$\left| \oint_{T^{(0)}} f(z)dz \right| \leq 4^n \left| \oint_{T^{(n)}} f(z)dz \right| \leq \epsilon_n 4^n 2^{-n} d^{(0)} 2^{-n} p^{(0)} \rightarrow 0,$$

as  $n \rightarrow 0$ . □



From this theorem, we see that all curves whose shapes are polygons also satisfy Cauchy's theorem. That is, if  $\Omega \subseteq \mathbb{C}$  is an open set,  $\gamma \subseteq \Omega$  is a curve describing a polygon, and  $\Omega$  contains the interior of  $\gamma$ , then, if  $f$  is holomorphic on  $\Omega$ ,

$$\oint_{\gamma} f(z)dz = 0.$$

Indeed, this is true since we can partition any polygon into smaller triangles such that the values from the inner edges cancel, resulting in the total integral to become zero. In fact, a stronger statement is true – the integral of a holomorphic function over any piecewise  $C^1$  curve on a simply connected domain (which we will discuss in the next section) vanishes.

**Theorem 10** (Local Existence of Primitives). A holomorphic function in an open disc has a primitive in that disc.

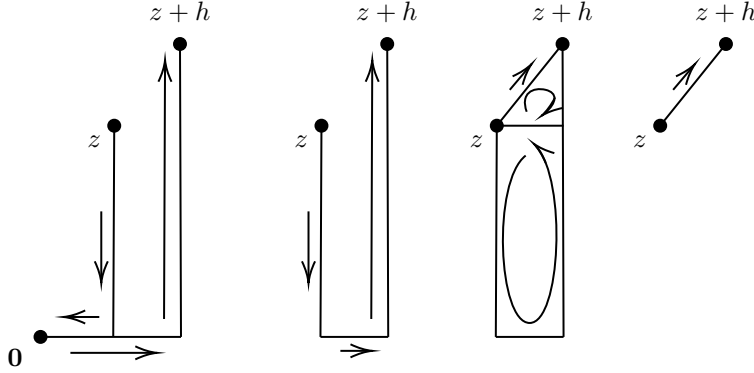
*Proof.* Wlog. let us assume that the disc  $D$  is centred at the origin. Then, for all  $z \in D$ , we consider the curve  $\gamma_z := [0, \operatorname{Re}(z)] \cup \{\operatorname{Re}(z) + ti \mid t \in [0, \operatorname{Im}(z)]\}$ , that is the right-angled curve connecting the origin with  $z$  following the real axis. Now, as  $\gamma_z$  is piecewise continuous, we may define

$$F(z) := \int_{\gamma_z} f(w)dw.$$

Consider the difference,

$$F(z+h) - F(z) = \int_{\gamma_{z+h}} f(w)dw - \int_{\gamma_z} f(w)dw,$$

by the diagram below, we find that the difference is in fact the integral along the straight line from  $z$  to  $z+h$ .



By denoting the straight line segment by  $\eta$ , we have

$$F(z+h) - F(z) = \int_{\eta} f(w)dw.$$

Now, as  $f$  is holomorphic at  $z$ , it is also continuous at  $z$ , and so  $f(w) = f(z) + \psi(w)$  for some function  $\psi$  where  $\psi(w) \rightarrow 0$  as  $w \rightarrow z$ . So,

$$F(z+h) - F(z) = \int_{\eta} f(z)dw + \int_{\eta} \psi(w)dw = f(z)h + \int_{\eta} \psi(w)dw.$$

Thus, by using the ML-inequality,

$$\left| \int_{\eta} \psi(w) dw \right| \leq |h| \sup_{w \in \eta} |\psi(w)|,$$

where the right hand side tends to 0 as  $w \rightarrow z$ . So,

$$\lim_{h \rightarrow 0} \frac{F(z+h) - F(z)}{h} = \lim_{h \rightarrow 0} \frac{f(z)h}{h} = f(z),$$

and hence,  $F$  is the primitive of  $f$ . □

A direct corollary of this is the following.

**Corollary 10.1** (Cauchy-Goursat Theorem for a Disk). If  $f$  is holomorphic on a disc  $D$ , then

$$\oint_{\gamma} f(z) dz = 0,$$

for all closed curve  $\gamma \subseteq D$ .

Similarly, the same can be said about a holomorphic function whose domain contains a disc. That is, if  $f$  is holomorphic on the open set  $\Omega$  which contains the circle  $C$  and its interior, then

$$\oint_C f(z) dz = 0.$$

To see why this is true, we see that, as  $\Omega$  is open, there exists a larger disk containing  $C$  which  $f$  is holomorphic on, and so, the result follows.

### 3.3 Homotopies

**Definition 3.8** (Homotopic). Let  $\gamma_0, \gamma_1$  be curves in  $\Omega \subseteq \mathbb{C}$  with common end-points, that is if  $\gamma_0$  and  $\gamma_1$  are two parametrisations defined on  $[a, b]$ , then  $\gamma_0(a) = \gamma_1(a) = \alpha$  and  $\gamma_0(b) = \gamma_1(b) = \beta$ . Then, we say  $\gamma_0$  and  $\gamma_1$  are homotopic in  $\Omega$ , if for all  $s \in [0, 1]$  there exists some curve  $\gamma_s \subseteq \Omega$  with parametrisation  $\gamma_s : [a, b] \rightarrow \Omega$  such that

$$\gamma_s(a) = \alpha; \quad \gamma_s(b) = \beta,$$

and for all  $t \in [a, b]$ ,

$$\gamma_s(t) \big|_{s=0} = \gamma_0(t); \quad \gamma_s(t) \big|_{s=1} = \gamma_1(t).$$

Moreover,  $\gamma_s(t)$  is jointly continuous with respect to  $s$  and  $t$ .

Homotopic curves forms an equivalence relations on the set of curves and processes some very “nice” properties.

**Proposition 9.** If  $\gamma_0$  and  $\gamma_1$  are two homotopic curves, and  $f : \Omega \rightarrow \mathbb{C}$  is holomorphic on the open set  $\Omega$ , then

$$\int_{\gamma_0} f(z) dz = \int_{\gamma_1} f(z) dz.$$

*Proof.* If  $\gamma_s(t)$  is the homotopy between  $\gamma_0$  and  $\gamma_1$ , then we can define the continuous function

$$F(s, t) : [0, 1] \times [a, b] \rightarrow \Omega : (s, t) \mapsto \gamma_s(t).$$

Since  $F$  is continuous, and by Heine-Borel  $[0, 1] \times [a, b]$  is compact, the image of  $F$  is also compact and we shall denote it by  $\mathcal{K} \subseteq \Omega$ .

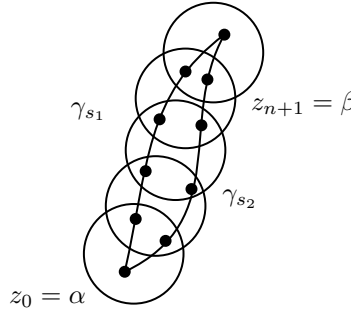
Now, since  $\Omega$  is open, for all  $p \in \mathcal{K}$ , there exists some  $\epsilon_p > 0$  such that  $D_{\epsilon_p}(p) \subseteq \Omega$ . Thus, we may construct the open cover  $\mathcal{C} := \{D_{\epsilon_p}(p) \mid p \in \mathcal{K}\}$ , and so, by compactness, we may find a finite subcover of  $\mathcal{C}$  allowing us to choose  $\epsilon > 0$  such that for all  $p \in \mathcal{K}$ ,  $D_{3\epsilon}(p) \subseteq \Omega$ .

Furthermore, as  $F$  is uniformly continuous, there exists some  $\delta$ , such that for all  $s_1, s_2 \in \Omega$ ,  $|s_1 - s_2| < \delta$ , then

$$\sup_{t \in [a, b]} |\gamma_{s_1}(t) - \gamma_{s_2}(t)| < \epsilon.$$

So, we may choose discs  $\{D_0, \dots, D_n\}$  of radius  $2\epsilon$  and points  $\{z_0, \dots, z_{n+1}\} \subseteq \gamma_{s_1}$  and  $\{w_0, \dots, w_{n+1}\} \subseteq \gamma_{s_2}$  such that  $\gamma_{s_1} \cup \gamma_{s_2} \subseteq \bigcup D_i$  and

$$z_i, z_{i+1}, w_i, w_{i+1} \in D_i.$$



Now, by the local existence of primitives, for each disc  $D_i$ , there exists some  $F_i$  such that  $F_i$  is the primitive of  $f$  on  $D_i$ . By observing that on  $D_i \cap D_{i+1}$ ,  $F_i$  and  $F_{i+1}$  are both primitives to  $f$ , they can only differ by a constant (on  $D_i \cap D_{i+1}$ ). So,

$$F_{i+1}(z_{i+1}) - F_i(z_{i+1}) = F_{i+1}(w_{i+1}) - F_i(w_{i+1}),$$

and hence,

$$\begin{aligned} \int_{\gamma_{s_1}} f(z) dz - \int_{\gamma_{s_2}} f(z) dz &= \sum_{i=0}^n (F_i(z_{i+1}) - F_i(z_i)) - \sum_{i=0}^n (F_i(w_{i+1}) - F_i(w_i)) \\ &= \sum_{i=0}^n (F_i(z_{i+1}) - F_i(w_{i+1}) - (F_i(z_i) - F_i(w_i))) \\ &= F_n(z_{n+1}) - F_n(w_{n+1}) - (F_0(z_0) - F_0(w_0)) \\ &= F_n(\beta) - F_n(\beta) - (F_0(\alpha) - F_0(\alpha)) = 0 \end{aligned}$$

Finally, by dividing the interval  $[0, 1]$  into subintervals with size less than  $\delta$ , we see that

$$\int_{\gamma_0} f(z) dz = \int_{\gamma_1} f(z) dz.$$

□

**Definition 3.9** (Simply Connected). An open set  $\Omega \subseteq \mathbb{C}$  is simply connected if any two pairs of curves with the same end points in  $\Omega$  are homotopic.

Straight away, we see that a disc is connected as given two curves in a disc  $\gamma_1, \gamma_2$ , we have to homotopy  $\gamma_s(t) = (1-s)\gamma_0(t) + s\gamma_1(t)$ . Furthermore, by the same argument we have any convex sets are also simply connected. On the other hand, we see that any sets which contains a hole is not simply connected.

As mentioned previously, the integral of a holomorphic function over any closed curve on a simply connected set vanishes. This follows straight way from the following theorem.

**Theorem 11.** Any holomorphic function in a simply connected domain has a primitive.

*Proof.* Suppose  $f : \Omega \rightarrow \mathbb{C}$  is holomorphic with the simply connected domain  $\Omega$ . Then, let us fix a point  $z_0 \in \Omega$  and define

$$F(z) = \int_{\gamma} f(w)dw,$$

where  $\gamma$  is any curve in  $\Omega$  joining  $z_0$  to  $z$ . We note that this definition is independent of the specific choice of  $\gamma$  since  $\Omega$  is simply connected. Consider,

$$F(z+h) - F(z) = \int_{\eta} f(w)dw,$$

where  $\eta$  is the straight line joining  $z$  and  $z+h$ . By the same argument as our proof for local existence of primitives, we find

$$\lim_{h \rightarrow 0} \frac{F(z+h) - F(z)}{h} = f(z),$$

implying  $F$  is the primitive of  $f$ . □

**Corollary 11.1** (Cauchy-Goursat Theorem). Let  $\Omega$  be a simply connected domain and  $f : \Omega \rightarrow \mathbb{C}$  be holomorphic on  $\Omega$ . Then, if  $\gamma$  is a closed, piecewise-smooth curve in  $\Omega$ ,

$$\oint_{\gamma} f(z)dz = 0.$$

*Proof.* Indeed, without using the existence of primitives, we see that we may partition  $\gamma$  into two curves with the same end points, and so, as  $\Omega$  is simply connected, they are also homotopic. Thus, the integral over these two curves result in the same value. Now, by reversing the orientation of one of these curves, we obtain our result. □

**Theorem 12** (Deformation Theorem). Let  $\gamma_1, \gamma_2 \subseteq \Omega$  be two simple, closed, piecewise-smooth curves with  $\gamma_2$  lying wholly inside  $\gamma_1$ . If  $f : \Omega \rightarrow \mathbb{C}$  is holomorphic in the domain containing the region between  $\gamma_1$  and  $\gamma_2$ , then

$$\oint_{\gamma_1} f(z)dz = \oint_{\gamma_2} f(z)dz.$$

*Proof.* We note that we cannot directly apply the Cauchy-Goursat theorem as  $f$  is not necessarily holomorphic in the region enclosed by  $\gamma_2$ . Instead, we construct a bridge between  $\gamma_1$  and  $\gamma_2$ .



By considering the slices, we see that the sum of the integrals of  $f$  over the top and bottom closed curves is simply

$$\oint_{\gamma_1} f(z)dz - \oint_{\gamma_2} f(z)dz.$$

However, as the region covered by the two curves are the same region between  $\gamma_1$  and  $\gamma_2$ ,  $f$  is holomorphic on the region enclosed by the two curves, and so, the integrals evaluates to zero by Cauchy-Goursat's theorem and hence,

$$\oint_{\gamma_1} f(z)dz - \oint_{\gamma_2} f(z)dz = 0.$$

□

The deformation theorem is very useful whenever we are able to restrict a difficult curve onto a simpler curve (such as a circle) and thus, have a easier time to parametrise the integral. As an example consider the following integral over the curve  $\gamma = \{z \in \mathbb{C} \mid |z - 1| = 2\}$ .

$$\oint_{\gamma} \frac{dz}{z^2 - 4} = \oint_{\gamma} \frac{dz}{(z - 2)(z + 2)} = \frac{1}{4} \oint_{\gamma} \frac{1}{z - 2} - \frac{1}{z + 2} dz.$$

Since  $\frac{1}{z+2}$  is holom orphic except at  $-2$  which is outside of  $\gamma$ , we have

$$\oint_{\gamma} \frac{dz}{z + 2} = 0.$$

On the other hand, to evaluate  $\frac{1}{z-2}$ , by the deformation theorem, we have

$$\oint_{\gamma} \frac{dz}{z - 2} = \oint_{\{|z-2|=1\}} \frac{dz}{z - 2} = \oint_{C_1(0)} \frac{dw}{w} = 2\pi i.$$

Thus,

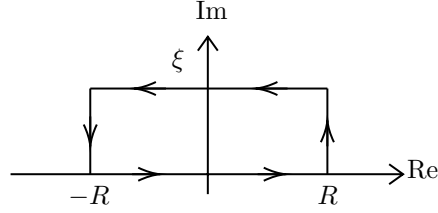
$$\oint_{\gamma} \frac{dz}{z^2 - 4} = i\frac{\pi}{2}.$$

As another example, consider that we would like to show for all  $\xi \in \mathbb{R}$ ,

$$e^{-\pi\xi^2} = \int_{-\infty}^{\infty} e^{-\pi x^2} e^{-2\pi i x \xi^2} dx.$$

Suppose  $\xi > 0$  (the argument for  $\xi < 0$  is similar) and let  $\gamma_R$  be the following curve as described in the diagram below for some  $R \in \mathbb{R}^+$ . As  $f(z) = e^{-\pi z^2}$  is entire, by the Cauchy-Goursat theorem, we have

$$\oint_{\gamma_R} f(z)dz = 0.$$



On the other hand, we have

$$\oint_{\gamma_R} f(z)dz = \int_{-R}^R f(x)dx + \int_0^\xi f(R + iy)dy + \int_R^{-R} f(x + i\xi)dx + \int_\xi^0 f(-R + iy)dy.$$

Consider

$$\begin{aligned} \left| \int_0^\xi f(R + iy)dy \right| &= \left| \int_0^\xi e^{-\pi(R+iy)^2} dy \right| = \left| \int_0^\xi e^{-\pi(R^2 - y^2 + 2iRy)} dy \right| \\ &= |e^{-\pi R^2}| \left| \int_0^\xi e^{\pi y^2} e^{-2i\pi Ry} dy \right| \leq e^{-\pi R^2} \int_0^\xi |e^{\pi y^2} e^{-2i\pi Ry}| dy \\ &= e^{-\pi R^2} \int_0^\xi |e^{\pi y^2}| dy \leq e^{-\pi R^2} \xi e^{\pi \xi^2} \end{aligned}$$

where the last inequality is due to the ML-inequality. So, the integral tends to 0 as  $R \rightarrow \infty$ . Similarly,  $\left| \int_\xi^0 f(-R + iy)dy \right| \rightarrow 0$  and so since  $\lim_{R \rightarrow \infty} \int_{-R}^R f(x)dx = 1$  (the standard Gaussian integral),

$$\begin{aligned} 0 &= \lim_{R \rightarrow \infty} \oint_{\gamma_R} f(z)dz = 1 + \lim_{R \rightarrow \infty} \int_R^{-R} f(x + i\xi)dx = 1 - \lim_{R \rightarrow \infty} \int_{-R}^R f(x + i\xi)dx \\ &= 1 - \int_{-\infty}^{\infty} e^{-\pi(x+i\xi)^2} dx = 1 - \int_{-\infty}^{\infty} e^{-\pi(x^2 + 2ix\xi - \xi^2)} dx = 1 - e^{\pi \xi^2} \int_{-\infty}^{\infty} e^{-\pi x^2} e^{-2\pi i x \xi} dx. \end{aligned}$$

So,

$$e^{-\pi \xi^2} = \int_{-\infty}^{\infty} e^{-\pi x^2} e^{-2\pi i x \xi} dx,$$

as required.

## 4 Cauchy's Integral Formula

Cauchy's integral formulae is an amazing theorem that relates the value of a holomorphic function with a special formula. Indeed, with the Cauchy's integral formula, it is possible to find the value of  $f$  at some point  $z_0$  just from the value of  $f$  on some neighbourhood. We shall in this chapter investigate Cauchy's integral formula and some of its applications.

**Theorem 13** (Cauchy's Integral Formula). Let  $f$  be holomorphic inside and on a simple, closed, piecewise-smooth curve  $\gamma$ . Then for any  $z_0$  interior to  $\gamma$ , we have

$$f(z_0) = \frac{1}{2\pi i} \oint_{\gamma} \frac{f(z)}{z - z_0} dz.$$

*Proof.* As  $z_0 \in \gamma^\circ$  where  $\gamma^\circ$  is open, there exists some  $r' > 0$  such that  $B_{r'}(z_0) \subseteq \gamma^\circ$ . Furthermore, as  $f$  is holomorphic at  $z_0$ , we have  $f$  is continuous at  $z_0$ . So by fixing  $\epsilon > 0$ , there exists some  $\delta > 0$ , such that the continuity criterion applies. So, by letting  $r < \min\{r', \delta\}$ ,  $C := C_r(z_0)$  is a closed curve fully inside of  $\gamma$  such that for all  $z \in D_r(z_0)$ ,

$$|f(z) - f(z_0)| < \epsilon.$$

So, by the deformation theorem, we have

$$\oint_{\gamma} \frac{f(z)}{z - z_0} dz = \oint_C \frac{f(z)}{z - z_0} dz.$$

Then,

$$\begin{aligned} \frac{1}{2\pi i} \oint_C \frac{f(z)}{z - z_0} dz &= \frac{f(z_0)}{2\pi i} \oint_C \frac{1}{z - z_0} dz + \frac{1}{2\pi i} \oint_C \frac{f(z) - f(z_0)}{z - z_0} dz \\ &= f(z_0) + \frac{1}{2\pi i} \oint_C \frac{f(z) - f(z_0)}{z - z_0} dz. \end{aligned}$$

Now, consider, by the ML-inequality,

$$\left| \frac{1}{2\pi i} \oint_C \frac{f(z) - f(z_0)}{z - z_0} dz \right| \leq \frac{1}{2\pi} \oint_C \left| \frac{f(z) - f(z_0)}{z - z_0} \right| dz \leq \frac{1}{2\pi} \oint_C \frac{\epsilon}{r} dz = \frac{1}{2\pi} \frac{\epsilon}{r} 2\pi r = \epsilon.$$

Since  $\epsilon$  was arbitrary,

$$\frac{1}{2\pi i} \oint_C \frac{f(z) - f(z_0)}{z - z_0} dz = 0$$

and hence the result.  $\square$

**Theorem 14** (Generalised Cauchy's Integral Formula). Let  $f$  be holomorphic in an open set  $\Omega$ , then  $f$  has infinitely differentiable in  $\Omega$ . Moreover, for a simple closed piecewise-smooth curve  $\gamma \subseteq \Omega$ , and for any  $z \in \gamma^\circ$ , we have

$$\frac{d^n f(z)}{dz^n} = \frac{n!}{2\pi i} \oint_{\gamma} \frac{f(\eta)}{(\eta - z)^{n+1}} d\eta.$$

*Proof.* Follows by induction on  $n$ .  $\square$

A corollary of the generalised Cauchy's integral formula is that, if  $f$  is holomorphic on  $\Omega$ , then so is  $f', f'', \dots$ .

## 4.1 Applications of the Cauchy's Integral Formula

The Cauchy's integral formula is used in many places in complex analysis, we shall take a look at some of its applications.

**Theorem 15** (Liouville's Theorem). If an entire function is bounded, then it is constant.

*Proof.* Suppose  $f$  is bounded by  $M \in \mathbb{R}$ , i.e. for all  $z \in \mathbb{C}$ ,  $|f(z)| \leq M$ . So, for all  $z_0 \in \mathbb{C}$ , by the generalised Cauchy's integral formula,

$$|f'(z_0)| = \left| \frac{1}{2\pi i} \oint_{C_r(z_0)} \frac{f(z)}{(z - z_0)^2} dz \right| \leq \frac{M}{r} \rightarrow 0,$$

as  $r \rightarrow \infty$ . So, for all  $z_0 \in \mathbb{C}$ ,  $f'(z_0) = 0$ , hence  $f$  is constant.  $\square$

Unexpectedly, Liouville's theorem results in the fundamental theorem of algebra.

**Theorem 16** (Fundamental Theorem of Algebra). Every complex polynomial of degree greater than zero has at least one root.

*Proof.* Suppose there exists some  $f \in \mathbb{C}[z]$  such that for all  $z \in \mathbb{C}$ ,  $f(z) \neq 0$ . Since  $f$  is a polynomial, it is entire, and so, as  $f(z) \neq 0$  for all  $z$ ,  $1/f$  is also entire. Furthermore,  $1/f$  is bounded since  $|1/f(z)| \rightarrow 0$  as  $|z| \rightarrow \infty$ , and so, there exists some  $R_1 > 0$  such that for all  $|z| > R_1$ ,  $|1/f(z)| < M_1$  for some  $M_1 \in \mathbb{R}$ . Moreover, since  $1/f$  is entire, it is continuous, and so, it is bounded on the compact set  $\{z \in \mathbb{C} \mid |z| \leq R_1\}$  by some  $M_2 \in \mathbb{R}$ . So,  $1/f$  is bounded by  $\max\{M_1, M_2\}$  and hence, by Liouville's theorem,  $1/f$  is a constant, and so is  $f$  since  $\deg f \neq 0$ .  $\square$

**Corollary 16.1.** Every polynomial  $f \in \mathbb{C}[z]$  of degree  $n$  has precisely  $n$  roots  $w_1, \dots, w_n$  such that

$$p(z) = \sum_{i=0}^n a_i z^i = a_n \prod_{i=1}^n (z - w_i).$$

*Proof.* By FTA, we know  $f$  has at least one root  $w_1$ , and so, we may factor  $f(z) = (z - w_1)g(z)$ , where  $g \in \mathbb{C}[z]$  and  $\deg g = n - 1$ . Thus, the result follows by induction.  $\square$

**Theorem 17** (Morera's Theorem). Suppose  $f$  is a continuous function in the open disc  $D$  such that for any triangle  $T \subseteq D$ ,

$$\oint_T f(z) dz = 0,$$

then  $f$  is holomorphic.

Straight away, we see that the theorem may be extended so its an if and only if statement since the reverse statement follows by Cauchy-Goursat's theorem.

*Proof.* We recall that, since  $f$  is continuous on a disk, it has a primitive on  $D$ ,  $F$  such that  $F' = f$ . Now, by the generalised Cauchy's integral formula, we have  $F$  is infinitely differentiable, and so  $f$  is holomorphic on  $D$ .  $\square$



**Theorem 18** (Taylor Expansion Theorem). Let  $f$  be holomorphic in an open set  $\Omega$  and let  $z_0 \in \Omega$ . Then,

$$f(z) = f(z_0) + f'(z_0)(z - z_0) + \frac{f''(z_0)}{2!}(z - z_0)^2 + \cdots,$$

for all  $z \in B_r(z_0)$  for some  $r > 0$  such that  $B_r(z_0) \subseteq \Omega$ .

We remark that we do not require  $f$  to be infinitely differentiable since this follows from the fact that  $f$  is holomorphic.

*Proof.* Let  $\gamma := \{\eta \mid |\eta - z_0| = r\} \subseteq \Omega$  and suppose  $z \in \gamma^\circ$ . Then, by Cauchy's integral formula,

$$\begin{aligned} f(z) &= \frac{1}{2\pi i} \oint_{\gamma} \frac{f(\eta)}{\eta - z} d\eta = \frac{1}{2\pi i} \oint_{\gamma} \frac{f(\eta)}{(\eta - z_0) - (z - z_0)} d\eta \\ &= \frac{1}{2\pi i} \oint_{\gamma} \frac{f(\eta)}{\eta - z_0} \frac{1}{1 - \frac{z - z_0}{\eta - z_0}} d\eta \\ &= \frac{1}{2\pi i} \oint_{\gamma} \frac{f(\eta)}{\eta - z_0} \left( \sum_{i=0}^{n-1} \left( \frac{z - z_0}{\eta - z_0} \right)^i + \frac{\left( \frac{z - z_0}{\eta - z_0} \right)^n}{1 - \frac{z - z_0}{\eta - z_0}} \right) d\eta \\ &= \frac{1}{2\pi i} \sum_{i=0}^{n-1} \oint_{\gamma} \frac{f(\eta)}{\eta - z_0} \left( \frac{z - z_0}{\eta - z_0} \right)^i d\eta + \frac{1}{2\pi i} \oint_{\gamma} \frac{f(\eta)}{\eta - z_0} \frac{\left( \frac{z - z_0}{\eta - z_0} \right)^n}{1 - \frac{z - z_0}{\eta - z_0}} d\eta \end{aligned}$$

So, by recalling the generalised Cauchy's integral formula, we have

$$f(z) = f(z_0) + f'(z_0)(z - z_0) + \cdots + \frac{f^{(n-1)}(z_0)}{(n-1)!}(z - z_0) + R_n,$$

where

$$R_n = \frac{(z - z_0)^n}{2\pi i} \oint_{\gamma} \frac{f(\eta)}{(\eta - z)(\eta - z_0)^n} d\eta.$$

Now, by defining  $M = \sup_{\eta \in \gamma^\circ} |f(\eta)|$ , by the ML-inequality,

$$|R_n| \leq \frac{|z - z_0|^n}{2\pi} \frac{M}{(r - |z - z_0|)r^n(2\pi r)} = \frac{rM}{r - |z - z_0|} \left( \frac{|z - z_0|}{r} \right)^n.$$

Since  $|z - z_0| < r$ , we have  $R_n \rightarrow 0$  as  $n \rightarrow \infty$ . □

As with real analysis, we call such an expansion of a function  $f$  the Taylor expansion of  $f$  and in the specific case that  $z_0 = 0$ , we call such an expansion the Maclaurin expansion of  $f$ .

## 4.2 Sequences of Holomorphic Functions

**Theorem 19.** If  $(f_n)_{n=1}^\infty$  is a sequence of holomorphic functions that converges uniformly to a function  $f$  in every compact subset of  $\Omega$ , then  $f$  is holomorphic on  $\Omega$ .

We note that this is not necessarily true for real variables, that is, the uniform limit of continuously differentiable functions need not be differentiable. Indeed, by the Weierstrass approximation theorem, every continuous function is the uniform limit of some sequences of polynomials, however, we can easily construct a non-differentiable continuous function.

*Proof.* Let  $D$  be any disc whose closure is contained in  $\Omega$  and  $T$  any triangle in  $D$ . Then, since each  $f_n$  is holomorphic, Cauchy-Goursat's theorem implies

$$\oint_T f_n(z) dz = 0,$$

for all  $n$ . Furthermore, as  $f_n \rightarrow f$  uniformly in the closure  $D$ , so  $f$  is continuous and

$$\oint_T f_n(z) dz = \oint_T f(z) dz,$$

and so

$$\oint_T f(z) dz = 0,$$

hence, by Morera's theorem, we find that  $f$  is holomorphic in  $D$ . Since  $D$  was chosen arbitrarily,  $f$  is holomorphic on  $\Omega$ .  $\square$

**Corollary 19.1.** If  $(f_n)_{n=1}^\infty$  is a sequence of holomorphic functions on  $\Omega$  such that

$$F(z) = \sum_{n=1}^\infty f_n(z)$$

converges uniformly for all compact subsets of  $\Omega$ , then  $F$  is also holomorphic on  $\Omega$ .

**Proposition 10.** Let  $(f_n)_{n=1}^\infty$  be a sequence of holomorphic functions that converges uniformly to  $f$  in every compact subset of  $\Omega$ . Then the sequence  $(f'_n)_{n=1}^\infty$  converges to  $f'$  on every compact subset of  $\Omega$ .

*Proof.* Let  $U \subseteq \Omega$  such that  $\overline{U} \subseteq \Omega$  and for all  $\delta > 0$ , we define  $U_\delta$  such that

$$U_\delta := \{z \in U \mid \overline{B_\delta(z)} \subseteq U\}.$$

Then, by the previous theorem, it suffices to show  $(f'_n)_{n=1}^\infty$  converges uniformly to  $f'$  on  $\overline{U_\delta}$ . For any holomorphic function  $F$  on  $U_\delta$  we have,

$$|F'(z)| = \left| \frac{1}{2\pi i} \oint_{|\eta-z|=\delta} \frac{F(\eta)}{(\eta-z)^2} d\eta \right| \leq \frac{1}{2\pi} \max_{\eta \in U} |F(\eta)| \frac{1}{\delta^2} 2\pi\delta \leq \frac{1}{\delta} \max_{\eta \in U} |F(\eta)|,$$

by the generalised Cauchy's integral formula. Applying this inequality to  $F = f_n - f$  completes the proof.  $\square$

Using corollary 19.1, we may consider the integral of a holomorphic function as the limit of its Riemann sums, and so show that the integral of a holomorphic function is holomorphic.

**Theorem 20.** Let  $F(z, s)$  be a function defined for  $(z, s) \in \Omega \times [0, 1]$  where  $\Omega \subseteq \mathbb{C}$  is open. Suppose  $F$  is holomorphic in  $\Omega$  with respect to  $s$  and is continuous on  $\Omega \times [0, 1]$ . Then, the function  $f$  defined on  $\Omega$  by

$$f(z) = \int_0^1 F(z, s) ds,$$

is holomorphic.

*Proof.* Define  $f_n$  for the  $n$ -th Riemann sum of  $f$ , that is

$$f_n(z) := \frac{1}{n} \sum_{k=1}^n F(z, k/n).$$

By the construction  $f_n$  is holomorphic in  $\Omega$  and so, it suffices to show that  $f_n \rightarrow f$  uniformly on any compact  $D \subseteq \Omega$ . Since  $F(z, s)$  is continuous, it is uniformly continuous on  $D$  and so,  $f_n$  is uniformly continuous on  $D$ . Thus, for all  $\epsilon > 0$ , there exists some  $\delta > 0$ , for all  $a, b \in D$ , if  $|a - b| < \delta$  then

$$\sup_{z \in D} |F(z, a) - F(z, b)| < \epsilon.$$

So, choosing  $n > 1/\delta$ , for all  $z \in D$ , we have

$$\begin{aligned} |f_n(z) - f(z)| &= \left| \sum_{k=1}^n \int_{(k-1)/n}^{k/n} F(z, k/n) - F(z, s) ds \right| \\ &\leq \sum_{k=1}^n \int_{(k-1)/n}^{k/n} |F(z, k/n) - F(z, s)| ds < \sum_{k=1}^n \frac{\epsilon}{n} = \epsilon. \end{aligned}$$

Thus,  $f_n \rightarrow f$  uniformly on  $D$  and so,  $f$  is holomorphic.  $\square$

### 4.3 Schwarz Reflection Principle

Before moving on, we will in this short section deal with a simple extension problem for holomorphic functions. From this, we discover the Schwarz Reflection principle which allows one to extend a holomorphic function to a larger domain.

**Definition 4.1** (Symmetric Domain). A complex set  $\Omega \subseteq \mathbb{C}$  is a symmetric domain if

$$z \in \Omega \iff \bar{z} \in \Omega,$$

and we denote  $\Omega^+ := \{z \in \Omega \mid \text{Im} z > 0\}$ ,  $\Omega^- := \{z \in \Omega \mid \text{Im} z < 0\}$  and  $I := \{z \in \Omega \mid \text{Im} z = 0\} = \Omega \cap \mathbb{R}$  so that

$$\Omega = \Omega^+ \sqcup \Omega^- \sqcup I.$$

**Theorem 21** (Symmetry Principle). If  $f^+$  and  $f^-$  are holomorphic functions in  $\Omega^+$  and  $\Omega^-$  respectively and both functions extends continuously to  $I$  such that

$$f^+(x) = f^-(x),$$

for all  $x \in I$ , then the function defined as

$$f(z) = \begin{cases} f^+(z), & z \in \Omega^+ \sqcup I, \\ f^-(z), & z \in \Omega^-, \end{cases}$$

is holomorphic in  $\Omega$ .

*Proof.* It suffices to show that  $f$  is holomorphic on  $I$  since, by construction, it is holomorphic on  $\Omega^+ \cup \Omega^-$ . For any  $x \in I$ , let  $D$  be a disc centred at  $x$  contained in  $\Omega$ , then, by Morera's theorem, it suffices to show

$$\oint_T f(z) dz = 0,$$

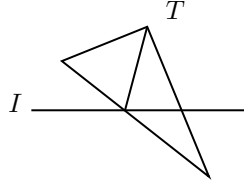
for any triangle  $T$  contained in  $D$ . If  $T \cap I = \emptyset$ , then the result is trivial, and so, suppose first that one side of  $T$  is contained in  $I$  while the rest is contained in (Wlog.)  $\Omega^+$ . Now, by defining  $T_\epsilon := T + \epsilon$  for some  $\epsilon > 0$ , we have  $T_\epsilon \subseteq \Omega^+$ , and so,

$$\oint_{T_\epsilon} f(z) dz = 0.$$

Thus, by taking  $\epsilon \rightarrow 0$ , by continuity, we have

$$\oint_T f(z) dz = 0.$$

By consulting the following diagram,



we see that every triangle  $T$  which  $T \cap I \neq \emptyset$  can be decomposed as the three smaller triangles which is covered by the previous cases. We conclude that  $f$  is holomorphic in  $D$  by Morera's theorem.  $\square$

**Theorem 22** (Schwarz Reflection Principle). Suppose that  $f$  is a holomorphic function in  $\Omega^+$  that extends continuously to  $I$  such that  $f$  is real-valued on  $I$ . Then, there exists a function  $F$  holomorphic on  $\Omega$  such that  $F|_{\Omega^+} = f$ .

*Proof.* Define  $F$  on  $\Omega^-$  by  $F(z) = \overline{f(\bar{z})}$  for all  $z \in \Omega^-$ . Then to show that  $F$  is holomorphic in  $\Omega^-$ , we note that for all  $z, z_0 \in \Omega^-$ , the  $\bar{z}, \bar{z}_0 \in \Omega^+$ , and hence, by Taylor expansion, we have

$$f(\bar{z}) = \sum_{n=0}^{\infty} a_n (\bar{z} - \bar{z}_0)^n.$$

Thus,

$$F(z) = \overline{f(\bar{z})} = \sum_{n=0}^{\infty} \bar{a}_n (z - z_0)^n,$$

so  $F$  is holomorphic on  $\Omega^-$ . With that, the result follows by the symmetry principle.  $\square$

## 4.4 Complex Logarithm

We return to consider the logarithm as a single-valued function. As we have seen, to define the complex logarithm, we had to restrict the set which it is defined. Indeed, the definition we have seen thus far – the principle logarithm, restricted the domain to  $\mathbb{C} \setminus (-\infty, 0]$ . This choice of restriction, however, is rather arbitrary, and as we shall see now, the principle logarithm is simply one of many choices of a *branch* of the logarithm.

**Theorem 23.** Suppose  $\Omega$  is simply connected with  $1 \in \Omega$  and  $0 \notin \Omega$ . Then, in  $\Omega$  there is a branch of the logarithm  $F(z) = \log_\Omega(z)$  so that,

- $F$  is holomorphic in  $\Omega$ ;
- $e^{F(z)} = z$  for all  $z \in \Omega$ ;
- $F(r) = \log r$  whenever  $r \in \mathbb{R}$  and sufficiently close to 1.

In other words, each branch  $\log_\Omega$  is an extension of the standard logarithm defined for positive numbers.

*Proof.* We construct  $F$  as a primitive of the function  $z \mapsto \frac{1}{z}$ . Since  $0 \notin \Omega$ , the function  $f(z) = 1/z$  is holomorphic in  $\Omega$  and so, we may define

$$\log_\Omega(z) = F(z) = \int_\gamma f(z)dz,$$

where  $\gamma$  is any curve connecting 1 to  $z$ . Since  $\Omega$  is simply connected, this definition does not depend on the path chosen and thus, this definition is well-defined. Now,  $F$  is holomorphic on  $\Omega$  as it is the integral of a holomorphic function, and so, part 1 is established.

For part 2, by rearranging, we see that it suffices to show  $ze^{-F(z)} = 1$  for all  $z \in \Omega$ . Consider,

$$\frac{d}{dz} \left( ze^{-F(z)} \right) = e^{-F(z)} - zF'(z)e^{-F(z)} = (1 - z \cdot 1/z)e^{-F(z)} = 0,$$

and so  $ze^{-F(z)}$  is a constant. Thus, as  $F(1) = 0$ , we have  $ze^{-F(z)}|_{z=1} = 1$ , and so  $ze^{-F(z)} = 1$  for all  $z$ .  $\square$

## 5 Meromorphic Functions

A meromorphic function on some domain  $\Omega$  is a holomorphic function except at some isolated points in  $\Omega$ . Meromorphic functions are useful in that they are nicely behaved as, it turns out, they can be written as a ratio between two holomorphic functions.

### 5.1 Laurent Series

Let us first consider an important expansion which shall aid us throughout this chapter.

**Definition 5.1** (Laurent Series). A series

$$f(z) := \sum_{-\infty}^{\infty} a_n (z - z_0)^n$$

is called a Laurent series for  $f$  at  $z_0$  whenever the series converges.

**Theorem 24** (Laurent Expansion Theorem). Let  $f$  be holomorphic in the annulus  $D := \{z \mid r < |z - z_0| < R\}$  for some  $z_0 \in \mathbb{C}$ ,  $r, R \in \mathbb{R}^+$ . Then,  $f$  can be expressed as

$$f(z) = \sum_{-\infty}^{\infty} a_n (z - z_0)^n,$$

where

$$a_n := \frac{1}{2\pi i} \oint_{\gamma} \frac{f(\eta)}{(\eta - z_0)^{n+1}} d\eta,$$

and  $\gamma$  is any simple, closed, piecewise-smooth curve in  $D$  that contains  $z_0$  in its interior.

We note that we consider an annulus rather than a disk since as  $z \rightarrow z_0$ , the negative terms diverge to  $+\infty$ . This allows us to consider the Laurent expansion despite the presence of singularities since we can simply centre the expansion such that the singularity is contained in  $\{z \mid |z - z_0| < r\}$ .

*Proof.* Wlog. assume  $z_0 = 0$  and define

$$\gamma_1 := \{z \mid |z| < R' < R\} \text{ and } \gamma_2 := \{z \mid |z| > r' > r\}$$

such that  $z \in D' := \{z \mid r' < |z| < R\}$ . Then,

$$f(z) = \frac{1}{2\pi i} \oint_{\gamma_1} \frac{f(\eta)}{\eta - z} d\eta - \oint_{\gamma_2} \frac{f(\eta)}{\eta - z} d\eta := I_1 - I_2.$$

(This is the case since we may appropriate cuts between  $\gamma_1$  and  $\gamma_2$ ) Furthermore, if  $\eta \in \gamma_1$ , then  $|\eta| > |z|$  and so  $|z/\eta| < 1$ , hence,

$$I_1 = \frac{1}{2\pi i} \oint_{\gamma_1} \frac{f(\eta)}{\eta - z} d\eta = \frac{1}{2\pi i} \oint_{\gamma_1} \frac{f(\eta)}{\eta(1 - z/\eta)} d\eta = \frac{1}{2\pi i} \sum_{n=0}^{\infty} \oint_{\gamma_1} \frac{f(\eta)}{\eta^{n+1}} d\eta z^n$$

where the last equality is due to the geometric series.

On the other hand, for all  $\eta \in \gamma_2$ ,  $|\eta| < |z|$  and so

$$-I_2 = -\frac{1}{2\pi i} \oint_{\gamma_2} \frac{f(\eta)}{\eta - z} d\eta = \frac{1}{2\pi i} \oint_{\gamma_2} \frac{f(\eta)}{z(1 - \eta/z)} d\eta = \frac{1}{2\pi i} \sum_{n=0}^{\infty} \frac{1}{z^n} \oint_{\gamma_2} f(\eta) \eta^n d\eta.$$

Thus, by replacing parameters with  $-k := n + 1$ , we have

$$-I_2 = \frac{1}{2\pi i} \sum_{k=-\infty}^{-1} \oint_{\gamma_2} \frac{f(\eta)}{\eta^{k+1}} d\eta z^k.$$

With that, putting these two integrals we have

$$f(z) = \sum_{n=-\infty}^{\infty} a_n z^n,$$

with

$$a_n = \frac{1}{2\pi i} \oint_{\gamma_1} \frac{f(\eta)}{\eta^{n+1}} d\eta,$$

for non-negative  $n$  and

$$a_n = \frac{1}{2\pi i} \oint_{\gamma_2} \frac{f(\eta)}{\eta^{n+1}} d\eta,$$

for negative  $n$ . Hence, the result follows by the deformation theorem.  $\square$

## 5.2 Poles and Zeros

**Definition 5.2** (Zeros). We say a holomorphic function  $f : \Omega \rightarrow \mathbb{C}$  has a zero of order  $m$  at  $z_0 \in \mathbb{C}$  is

$$f^{(k)}(z_0) = 0,$$

for all  $k = 0, 1, \dots, m-1$ , and  $f^{(m)}(z_0) \neq 0$ .

**Proposition 11.** A holomorphic function  $f$  has a zero of order  $m$  at  $z_0$  if and only if it can be written in the form

$$f(z) = (z - z_0)^m g(z),$$

for some  $g$  holomorphic at  $z_0$  and  $g(z_0) \neq 0$ .

*Proof.* We see that the reverse direction is true straight away, so let us consider the forward direction. Suppose  $f$  has a zero of order  $m$  at  $z_0$ , then, since  $f$  is holomorphic, we may write  $f$  as a Taylor expansion centred at  $z_0$ . Indeed, by the definition of zeros, we have the first  $m$  Taylor expansion terms vanishing while the remaining terms all contain  $(z - z_0)^m$ . By factoring this outside the sum, we have the required decomposition.  $\square$

While this proposition seems to be rather obvious, it has some striking consequences.

**Corollary 24.1.** The zeros of a non-constant holomorphic function are isolated, i.e. every zero has a neighbourhood inside of which it is the only zero.

*Proof.* If  $z_0$  is a zero of order  $m$  of  $f$ , then  $f(z) = (z - z_0)^m g(z)$  where  $g$  is holomorphic at  $z_0$  and  $g(z_0) \neq 0$ . Then,  $g$  is continuous at  $z_0$  and therefore, there exists a neighbourhood around  $z_0$  in which  $g(z) \neq 0$ . Thus, on this neighbourhood  $f(z) = (z - z_0)^m g(z) \neq 0$  except at  $z_0$ .  $\square$

**Definition 5.3** (Singularity). A point  $z_0$  is called a singularity of a complex function  $f$  if  $f$  is not holomorphic at  $z_0$  but for every neighbourhood of  $z_0 - U$ , there exists some  $z \in U$  such that  $f$  is holomorphic at  $z$ .

**Definition 5.4** (Isolated). A singularity  $z_0$  of  $f$  is said to be isolated if there exists a neighbourhood of  $z_0$  on which  $z_0$  is the only singularity of  $f$ .

**Definition 5.5.** Let  $z_0$  be an isolated singularity of the holomorphic function  $f$  on some domain. Then, if

$$f(z) = \sum_{n=-\infty}^{\infty} a_n (z - z_0)^n$$

is the Laurent expansion of  $f$  which is valid in some annulus  $0 < |z - z_0| < R$ ,

- if  $a_n = 0$  for all  $n < 0$ , then  $z_0$  is called a removable singularity;
- if  $a_n = 0$  for all  $n < -m$  where  $m \in \mathbb{Z}^+$  is fixed with  $a_{-m} \neq 0$ , then  $z_0$  is called a pole of order  $m$ ;
- if  $a_n \neq 0$  for infinitely many  $n \in \mathbb{Z}^-$ ,  $z_0$  is called an essential singularity.

**Proposition 12.** A function  $f$  has a pole of order  $m$  at  $z_0$  if and only if it can be written in the form

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

where  $g$  is holomorphic at  $z_0$  and  $g(z_0) \neq 0$ .

*Proof.* If  $g$  is holomorphic at  $z_0$  and  $g(z_0) \neq 0$ , then for some  $R > 0$ ,

$$g(z) = a_0 + a_1(z - z_0) + \cdots,$$

for all  $z \in B_R(z_0)$  by Taylor expansion where  $a_0 = g(z_0) \neq 0$ . Then

$$f(z) = \frac{a_0}{(z - z_0)^m} + \frac{a_1}{(z - z_0)^{m-1}} + \cdots,$$

for all  $z \in B_R(z_0) \setminus \{z_0\}$  and so  $z_0$  is a pole of order  $m$ .

Conversely, if  $f$  has a pole of order  $m$  at  $z_0$ , then the Laurent expansion of  $f$  is

$$f(z) = \frac{a_{-m}}{(z - z_0)^m} + \frac{a_{-m+1}}{(z - z_0)^{m-1}} + \cdots = \frac{1}{(z - z_0)^m} (a_{-m} + a_{-m+1}(z - z_0) + \cdots),$$

which is a power series. Thus by defining

$$g(z) = a_{-m} + a_{-m+1}(z - z_0) + \cdots,$$

we have the required function.  $\square$



### 5.3 Residue Theory

**Definition 5.6** (Residue). Let  $f$  be some complex function with the Laurent expansion at  $z_0$

$$f(z) = \sum_{-\infty}^{\infty} a_n(z - z_0)^n,$$

for  $z \in B_R(z_0) \setminus \{z_0\}$ . Then, the residue of  $f$  at  $z_0$  is

$$\text{Res}[f, z_0] = a_{-1}.$$

**Proposition 13.** Let  $\gamma \subseteq \{z \mid 0 < |z - z_0| < R\}$  be a simple, closed, piecewise-smooth curve such that  $z_0 \in \gamma^\circ$ . Then

$$\text{Res}[f, z_0] = \frac{1}{2\pi i} \oint_{\gamma} f(z) dz.$$

*Proof.* Let  $0 < r < R$ . Then, by the deformation theorem, we obtain

$$\begin{aligned} \frac{1}{2\pi i} \oint_{\gamma} f(z) dz &= \frac{1}{2\pi i} \oint_{|z-z_0|=r} f(z) dz = \frac{1}{2\pi i} \oint_{|z-z_0|=r} \sum_{-\infty}^{\infty} a_n(z - z_0)^n dz \\ &= \frac{1}{2\pi i} \sum_{-\infty}^{\infty} \int_0^{2\pi} a_n r^n e^{in\theta} i r e^{i\theta} d\theta = a_{-1}, \end{aligned}$$

where we parametrised  $z = r e^{i\theta} + z_0$ . □

**Proposition 14.** Let  $f$  be a holomorphic function inside and on a simple, closed piecewise-smooth curve  $\gamma$  except at the singularities  $z_1, \dots, z_n$  in its interior. Then

$$\oint_{\gamma} f(z) dz = 2\pi i \sum_{j=1}^n \text{Res}[f, z_j].$$

*Proof.* By the deformation theorem, the integral equals to the sum of curves surrounded each of the singularities. Thus,

$$\oint_{\gamma} f(z) dz = \sum_{j=1}^n \oint_{\gamma_j} f(z) dz,$$

for appropriate  $\gamma_j$ . Hence, the result follows by the previous proposition. □

This result allows us to evaluate complicated integrals. As an example, consider the following integral,

$$\oint_{|z|=1} e^{1/z} dz.$$

Clearly,

$$e^{1/z} = 1 + \frac{1}{z} + \frac{1}{2!z^2} + \frac{1}{3!z^3} + \dots,$$

and so,  $\text{Res}[e^{1/z}, 0] = 1$  and hence,  $2\pi i = \oint_{|z|=1} e^{1/z} dz$ .

While this result is powerful, it is not always easy to compute the Laurent coefficients explicitly. In this case, we may employ the following method. Suppose  $f$  has a pole of order  $m$  at  $z_0$  and let  $g(z) = (z - z_0)^m f(z)$ . Then if  $m = 1$ , we have

$$g(z) = a_{-1} + a_0(z - z_0) + \cdots,$$

and so,

$$\text{Res}[f, z_0] = a_{-1} = \lim_{z \rightarrow z_0} g(z) = \lim_{z \rightarrow z_0} (z - z_0) f(z).$$

Similarly, if  $m > 1$ , we may simply derivate  $g$ ,  $m - 1$ -times resulting in  $a_{-1}$  being the first coefficient, allowing us to apply the same argument, i.e.

$$\text{Res}[f, z_0] = \lim_{z \rightarrow z_0} \frac{1}{(m-1)!} \frac{d^{m-1}}{dz^{m-1}} ((z - z_0)^m f(z)).$$

**Theorem 25** (Principle of the Argument). Let  $f$  be holomorphic in an open set  $\Omega$  for a finite number of poles and let  $\gamma$  be simple, closed, piecewise-smooth curve in  $\Omega$  that does not pass through any poles or zeros of  $f$ . Then

$$\oint_{\gamma} \frac{f'(z)}{f(z)} dz = 2\pi i(N - P),$$

where  $N$  and  $P$  are the sums of the orders of the zeros and poles of  $f$  inside  $\gamma$  respectively.

The name of this theorem follows from the fact that

$$\frac{f'(z)}{f(z)} = \frac{d}{dz} \log(f(z)),$$

and so,

$$\oint_{\gamma} \frac{f'(z)}{f(z)} dz = \oint_{\gamma} \frac{d}{dz} \log(f(z)) dz = i\Delta \arg f(z).$$

*Proof.* If  $z_1$  is a zero of order  $n$ , then  $f(z) = (z - z_1)^n g(z)$  for some  $g$  holomorphic at  $z_1$  and  $g(z_1) \neq 0$ . Consequently,

$$f'(z) = n(z - z_1)^{n-1} g(z) + (z - z_1)^n g'(z)$$

and

$$\frac{f'(z)}{f(z)} = \frac{n}{z - z_1} + \frac{g'(z)}{g(z)}.$$

Since  $g(z_1) \neq 0$ , there exists some neighbourhood  $B_r(0)$ , such that on which  $g \neq 0$  and hence,  $g'(z)/g(z)$  is holomorphic on  $\{z \mid |z - z_1| < r\}$  and we have

$$\oint_{|z - z_1| < r} \frac{f'(z)}{f(z)} dz = \oint_{|z - z_1| < r} \frac{n}{z - z_1} dz + \oint_{|z - z_1| < r} \frac{g'(z)}{g(z)} dz = 2\pi i n.$$

Now, if  $z_2$  is a pole of order  $p$ , then  $f(z) = g(z)/(z - z_2)^p$  for some  $g$  holomorphic at  $z_2$  and  $g(z_2) \neq 0$ . Consequently,

$$f'(z) = \frac{-pg(z)}{(z - z_2)^{p+1}} + \frac{g'(z)}{(z - z_2)^p},$$

and

$$\frac{f'(z)}{f(z)} = \frac{-p}{z - z_2} + \frac{g'(z)}{g(z)}.$$

By the same argument,  $g'/g$  is holomorphic in a neighbourhood of  $z_2$ , and thus, again,

$$\oint_{|z-z_2|<r} \frac{f'(z)}{f(z)} dz = \oint_{|z-z_2|<r} \frac{-p}{z - z_2} dz + \oint_{|z-z_2|<r} \frac{g'(z)}{g(z)} dz = -2\pi ip.$$

Thus, by the deformation theorem, the result follows.  $\square$

**Theorem 26** (Rouche's Theorem). Let  $f, g$  be holomorphic in an open set  $\Omega$  and let  $\gamma \subseteq \Omega$  be a simple, closed, piecewise-smooth curve. If  $|g(z)| < |f(z)|$  for all  $z \in \gamma$ , then the sums of the orders of the zeros of  $f + g$  and  $f$  inside  $\gamma$  are the same.

*Proof.* Consider the homotopy  $f_t(z) = f(z) + tg(z)$  for  $t \in [0, 1]$ . Suppose we let  $n(t)$  be the number of zeros of  $f_t$  inside  $\gamma$  counted with multiplicities. Then inequality  $|f| > |g|$  implies that,  $f_t$  has no zeros on  $\gamma$  and hence,

$$F_t(z) := \frac{f'_t(z)}{f_t(z)}$$

has no poles on  $\gamma$ . Therefore, the argument principle implies

$$n(t) = \frac{1}{2\pi i} \oint_{\gamma} F_t(z) dz = \oint_{\gamma} \frac{f'_t(z)}{f_t(z)} dz.$$

Thus, since  $n(t) \in \mathbb{Z}$ , it suffices to show that  $n$  is continuous. Indeed, since  $|f| > |g|$ , we obtain that there exists some  $\delta > 0$  such that  $|f_t| = |f + tg| \geq |f| - t|g| > \delta$  for all  $t \in [0, 1]$ . So, for any  $t_1, t_2 \in [0, 1]$ , we have

$$\begin{aligned} |n(t_2) - n(t_1)| &= \left| \frac{1}{2\pi i} \oint_{\gamma} \left( \frac{f'(z) + t_2 g'(z)}{f(z) + t_2 g(z)} - \frac{f'(z) + t_1 g'(z)}{f(z) + t_1 g(z)} \right) dz \right| \\ &\leq \frac{1}{2\pi} \max_{z \in \gamma} \left| \frac{(t_2 - t_1)(f(z)g'(z) - f'(z)g(z))}{(f(z) + t_2 g(z))(f(z) + t_1 g(z))} \right| \cdot \text{length } \gamma, \\ &\leq \frac{C}{\delta^2} |t_2 - t_1| \end{aligned}$$

where  $C = \max_{z \in \gamma} |f(z)g'(z) - f'(z)g(z)|$ . Thus,  $n$  is continuous (in fact Lipschitz continuous) and the result follows by the intermediate value theorem.  $\square$

**Definition 5.7** (Open Mapping). A mapping is said to be open if it maps open sets to open sets.

**Theorem 27** (Open Mapping Theorem). If  $f$  is holomorphic and non-constant in an open set  $\Omega \subseteq \mathbb{C}$ , then  $f$  is open.

*Proof.* Since a set is open if and only if it is locally open, we shall show that for all  $w_0 \in \text{Im} f$ , there exists a neighbourhood of  $w_0$  also contained in  $\text{Im} f$ .

Let  $w_0$  belong to the image of  $f$  such that  $f(z_0) = w_0$  and suppose  $w$  is some number near  $w_0$ . Defining  $g(z) := f(z) - w$  we can write

$$g(z) = (f(z) - w_0) + (w_0 - w) = F(z) + G(z).$$

Choosing  $\delta > 0$  such that  $\{z \mid |z - z_0| \leq \delta\}$  is contained in  $\Omega$  and  $f(z) \neq w_0$  for  $|z - z_0| = \delta$ . Then, by selecting  $\epsilon > 0$  such that  $|f(z) - w_0| \geq \epsilon$  on the circle  $|z - z_0| = \delta$ , for all  $|w - w_0| < \epsilon$ , we have  $|F(z)| > |G(z)|$ , and hence, by Rouché's theorem, we conclude that  $g = F + G$  has only one zero inside  $C_\delta$  since  $F$  has only one. Thus, there exists uniquely  $z \in \Omega$  such that  $g(z) = f(z) - w = 0$ , and so  $w \in f(\Omega)$ .  $\square$

**Theorem 28** (Maximum Modulus Principle). If  $f$  is a non-constant holomorphic function on an open set  $\Omega \subseteq \mathbb{C}$ , then  $|f|$  cannot attain a maximum in  $\Omega$ .

*Proof.* Suppose  $f$  attained a maximum at  $z_0 \in \Omega$ . Since  $f$  is holomorphic and non-constant, it is an open mapping, and thus, if  $z_0 \in D \subseteq \Omega$  is open,  $f(D)$  is an open set containing  $f(z_0)$ . But then, there exists  $z \in D$  such that  $|f(z)| > |f(z_0)|$ , contradicting the maximality of  $f(z_0)$ .  $\square$

**Corollary 28.1.** Suppose  $f : \bar{\Omega} \rightarrow \mathbb{C}$  is continuous on  $\bar{\Omega}$  and holomorphic on  $\Omega$  where  $\Omega \subseteq \mathbb{C}$  is open and  $\bar{\Omega}$  is compact (equivalently, it is bounded). Then,

$$\sup_{z \in \Omega} |f(z)| \leq \sup_{z \in \bar{\Omega} \setminus \Omega} |f(z)|.$$

## 6 More on Complex Valued Functions

### 6.1 Harmonic Functions

**Definition 6.1** (Harmonic Function). Let  $\phi = \phi(x, y)$ ,  $x, y \in \mathbb{R}^2$  be a real function of two variables. It is said to be harmonic in an open set  $\Omega \subseteq \mathbb{R}^n$  if

$$\Delta\phi(x, y) := \frac{\partial^2\phi}{\partial x^2} + \frac{\partial^2\phi}{\partial y^2} = \phi''_{xx} + \phi''_{yy} = 0.$$

We usually refer  $\Delta$  as the Laplace operator.

**Proposition 15.** Let  $f(x) = u(x, y) + iv(x, y)$  be holomorphic in an open set  $\Omega$ . Then  $u, v$  are harmonic function in  $\Omega$ .

*Proof.* Since  $f = u + iv$  is holomorphic it is infinitely differentiable. In particular, the functions  $u, v$  have continuous second derivatives that allows us to change the order of the second derivatives. Thus, by the Cauchy-Riemann equations to obtain,

$$u''_{xx} = (u'_x)'_x = (v'_y)'_x = (v'_x)'_y = (-u'_y)'_y = -u''_{yy}.$$

Therefore,

$$u''_{xx} + u''_{yy} = 0,$$

and hence  $\Delta u = 0$  and so, its harmonic. Similar argument shows that  $v$  is also harmonic.  $\square$

**Theorem 29** (Harmonic Conjugate). Let  $u$  be harmonic in an open disc  $D \subseteq \mathbb{C}$ . Then, there exists some harmonic function  $v$ , such that  $f := u + iv$  is holomorphic. In this case,  $v$  is called a harmonic conjugate of  $u$ .

*Proof.* Fix  $R > 0$  such that  $D = D_R$  and let  $(x, y) \in D_R$ ,  $\gamma = \gamma_1 \cup \gamma_2$  where

$$\gamma_1 := \{(t, s) \mid t \in (0, x), s = 0\},$$

$$\gamma_2 := \{(t, s) \mid t = x, s = (0, y)\}.$$

Then, we construct  $v$  such that

$$v(x, y) = \int_{\gamma} \left( -\frac{\partial u}{\partial y} dt + \frac{\partial u}{\partial x} ds \right).$$

Using  $u''_{xx} = -u''_{yy}$ , we obtain

$$v'_x(x, y) = -u'_y(x, 0) + \int_0^y \frac{\partial^2 u(x, s)}{\partial x^2} ds = -u'_y(x, 0) + \int_0^y \frac{\partial^2 u(x, s)}{\partial s^2} ds.$$

So, by FTC, we have the above equals  $-u'_y(x, y)$ . Now, differentiating with respect to  $x$ , we find

$$v'(x, y) = \frac{\partial}{\partial y} \left( \int_{\gamma} \left( -\frac{\partial u}{\partial y} dt + \frac{\partial u}{\partial x} ds \right) \right) = u'_x(x, y).$$

Hence, by the Cauchy-Riemann equations are satisfied and  $f$  is holomorphic.  $\square$

**Proposition 16.** Let  $f = u + iv$  be holomorphic on an open connected set  $\Omega \subseteq \mathbb{C}$ . Consider the two curves

$$u(x, y) = C \text{ and } v(x, y) = K,$$

where  $C, K$  are constants. Assuming the curves intersect at  $(x_0, y_0)$  and  $f'(z_0) \neq 0$  at  $z_0 = x_0 + iy_0$ . Then, the curves are orthogonal with respect to one another, i.e.  $\nabla u \cdot \nabla v = 0$ .

*Proof.* Clearly,  $u, v$  satisfies the Cauchy-Riemann equations, and so

$$\nabla u \cdot \nabla v = u'_x v'_x + u'_y v'_y = v'_y v'_x - v'_y v'_x = 0.$$

□

## 6.2 Conformal Mappings

Let us consider a smooth curve  $\gamma \subseteq \mathbb{C}$  parametrised by  $z(t) = x(t) + iy(t)$  for  $t \in [a, b]$ . For each  $t_0 \in [a, b]$ , we define the direction vector

$$L_{t_0} = \{(z(t_0) + tz'(t_0)) \mid t \in \mathbb{R}\}.$$

Consider now two curves  $\gamma_1$  and  $\gamma_2$  parametrised by the functions  $z_1, z_2$  intersecting at  $t = 0$ , namely  $z_1(0) = z_2(0)$ . Then we define the angle between the two curves to be the angle between the tangents, that is

$$\arg z'_2(0) - \arg z'_1(0).$$

We have the following result.

**Theorem 30** (Angle Preservation Theorem). Let  $f$  be holomorphic on an open subset  $\Omega \subseteq \mathbb{C}$ . Suppose that two curves  $\gamma_1, \gamma_2$  are lying in  $\Omega$  parametrised by  $z_1, z_2$  respectively. Assuming  $z_0 = z_1(0) = z_2(0)$  is their intersection point and  $z'_1(0), z'_2(0)$  and  $f'(z_0)$  are all non-zero. Then, the angle between the curves  $(z_1, z_2)$  and  $(f(z_1), f(z_2))$  at  $t = 0$  satisfy,

$$\arg z'_2(t) - \arg z'_1(t) \big|_{t=0} = \arg(f(z_2(t)))' - \arg(f(z_1(t)))' \big|_{t=0} \pmod{2\pi}.$$

*Proof.* The proof of this is rather straight forward. Indeed, we have

$$\frac{(f(z_1(t)))'}{(f(z_2(t)))'} \big|_{t=0} = \frac{f'(z_1(0))z'_1(0)}{f'(z_2(0))z'_2(0)} = \frac{f'(z_0)z'_1(0)}{f'(z_0)z'_2(0)} = \frac{z'_1(0)}{z'_2(0)}.$$

Thus, the result follows by writing  $z = re^{i\theta}$ . □

We remark that the condition  $f'(z_0) \neq 0$  is essential. By considering the holomorphic function  $z \mapsto z^2$  and let  $z_0 = 0$ . Then, clearly,  $f(z_0) = 0$  while any other complex number with non-zero argument doubles their argument under the function. Thus, in the case the angle is not preserved.

Furthermore, we see that this theorem implies that the orientation is also preserved. In general, preservation of angle does not imply the orientation is preserved. Indeed, if we consider  $z \mapsto \bar{z}$ , we have a (nonholomorphic) function which preserves angle but not orientation.

**Definition 6.2** (Conformal Mapping). We say a complex function  $f$  is conformal in an open set  $\Omega \subseteq \mathbb{C}$  if it is holomorphic in  $\Omega$  and if  $f'(z) \neq 0$  for all  $z \in \Omega$ .

**Definition 6.3** (Local Injection). A holomorphic function  $f$  is a local injection on an open set  $\Omega \subseteq \mathbb{C}$  if for any  $z_0 \in \Omega$ , there exists some

$$D := \{z \mid |z - z_0| < r\} \subseteq \Omega,$$

such that  $f|_D$  is injective.

**Proposition 17.** Let  $f : \Omega \rightarrow \mathbb{C}$  be holomorphic and a local injection, then  $f'(z) \neq 0$  for all  $z \in \Omega$ .

*Proof.* Suppose there exists some  $z_0 \in \Omega$  such that  $f'(z_0) = 0$ . Then, for some sufficiently small  $r > 0$ , there is  $\overline{D_r(z_0)} \subseteq \Omega$  such that

$$f(z) - f(z_0) = a(z - z_0)^k + g(z),$$

for some  $a \neq 0$ ,  $k \geq 2$ ,  $g = O(|z - z_0|^{k+1})$ , for all  $z \in D_r$ . For sufficiently small  $w_r \neq 0$ , let us write

$$f(z) - f(z_0) - w = F(z) + G(z),$$

where  $F(z) = a(z - z_0)^k - w$  and  $G(z) = g(z)$ . If  $r > 0$  and  $|w|$  small enough, then we have  $|G(z)| < |F(z)|$  for all  $z \in D_r(z_0)$ , and so, by Rouché's theorem implies that  $f(z) - f(z_0) - w$  has at least two zeros in  $D_r(z_0)$ .

Now since the zeros of the holomorphic function are isolated and  $f'(z_0) = 0$ , then for a sufficiently small  $r$ , it follows  $f'(z) \neq 0$  for  $z \neq z_0$ . Therefore the roots of  $f(z) - f(z_0) - w$  are distinct. But this violates the injective assumption. Hence  $f' \neq 0$ .  $\square$

**Proposition 18.** The inverse of a conformal mapping is holomorphic.

*Proof.* Let  $g := f^{-1}$  denote the inverse of  $f$  on its range  $V$ . Suppose  $w_0 \in V$  and  $w$  is sufficiently close to  $w_0$ . Assuming  $w = f(z)$  and  $w_0 = f(z_0)$  with  $w \neq w_0$ , we find

$$\frac{g(w) - g(w_0)}{w - w_0} = \frac{1}{\frac{w - w_0}{g(w) - g(w_0)}} = \frac{1}{\frac{f(z) - f(z_0)}{z - z_0}}.$$

Since  $f'(z_0) \neq 0$ , letting  $z \rightarrow z_0$  allows us to conclude  $g$  is holomorphic at  $w_0$  and  $g'(w_0) = 1/f'(g(w_0))$ .  $\square$

**Definition 6.4** (Möbius Transformation). A Möbius transformation (also known as a bilinear transformation) is a map

$$f(z) = \frac{az + b}{cz + d},$$

for some  $a, b, c, d \in \mathbb{C}$  and  $ad - bc \neq 0$ .

The condition  $ad - bc = 0$  is necessary since if otherwise, the transformation is a constant, and hence is no longer a conformal mapping.

It is clear that a Möbius transformation is holomorphic except at the simple pole  $z = -d/c$  and it has derivative

$$f'(z) = \frac{ad - bc}{(cz + d)^2}.$$

Clearly,  $f' \neq 0$ , we have  $f$  is conformal throughout  $\mathbb{C} \setminus \{-d/c\}$ .

**Proposition 19.** The inverse of a Möbius transformation is a Möbius transformation and the composition of Möbius transformations is also a Möbius transformation.

*Proof.* Easy check. □

The Möbius transformations can be classified.

**Definition 6.5.** A Möbius transformation is of type

- (M1) if it is in the form  $z \mapsto az$ ;
- (M2) if it is in the form  $z \mapsto z + b$ ;
- (M3) if it is in the form  $z \mapsto z^{-1}$ .

**Proposition 20.** Every Möbius transformation is a composition of transformations of type (M1), (M2), and (M3).