## Complex Analysis Lecture Notes

Hand written summary from lectures

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http://farhi.bakir.free.fr/home/index-fr.html

### Disclaimer

These notes were written in real-time during the lectures, this is not the final version, yet. so they may contain:

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## Chapter 1

## **Power Series**

#### Lecture 1

08:06 AM Mon, Sep 29 2025

**Definition 1.0.1 (Power Series)**: A power series is a formal series of the form  $\sum_{n=0}^{\infty} a_n z^n$ , where  $a_n \in \mathbb{C}$  for all  $n \in \mathbb{N}_0$ .

More generally, given  $z_0 \in \mathbb{C}$ , a power series centered at  $z_0$  is a formal series of the form:

$$\sum_{n=0}^{\infty} a_n (z-z_0)^n,$$

where  $a_n \in \mathbb{C} \quad (\forall n \in \mathbb{N}_0)$ 

#### Remark 🐿

The set of all complex power series (centered at 0) is denoted by  $\mathbb{C}[[z]]$ . More generally, given  $z_0 \in \mathbb{C}$ , the set of all complex power series centered at  $z_0$  is denoted by  $\mathbb{C}[[z-z_0]]$ .

## Operations on Formal Power Series:

Given  $z_0 \in \mathbb{C}$ , we equip  $\mathbb{C}[[z-z_0]]$ . with the following operations:

① **Additions:** For all  $(a_n)_{n\in\mathbb{N}_0}$ ,  $(b_n)_{n\in\mathbb{N}_0}\subset\mathbb{C}$ :

$$\sum_{n=0}^{\infty} a_n (z-z_0)^n + \sum_{n=0}^{\infty} b_n (z-z_0)^n = \sum_{n=0}^{\infty} (a_n + b_n) (z-z_0)^n.$$

2 Multiplication

$$\sum_{n=0}^{\infty} a_n (z - z_0)^n \times \sum_{n=0}^{\infty} b_n (z - z_0)^n = \sum_{n=0}^{\infty} c_n (z - z_0)^n,$$

where,  $c_n := \sum_{k=0}^n a_k b_{n-k}$  for all  $n \in \mathbb{N}_0$ . Also  $(c_n)_{n \in \mathbb{N}}$  is called the covolution of the two sequences  $(a_n)_{n \in \mathbb{N}_0}$  and  $(b_n)_{n \in \mathbb{N}_0}$ .

③ Scalar Multiplication: For all  $\lambda \in \mathbb{C}$ , and all  $(a_n)_{n \in \mathbb{N}_0} \subset \mathbb{C}$ :

$$\lambda \sum_{n=0}^{\infty} a_n (z-z_0)^n = \sum_{n=0}^{\infty} (\lambda a_n) (z-z_0)^n.$$

It's straightforward to verify that  $\mathbb{C}[[z-z_0]]$  equipped with these operations forms a commutative algebra over  $\mathbb{C}$ . The Multiplicative identity is the constant power series:

$$1 = 1 + 0 \cdot (z - z_0) + 0 \cdot (z - z_0)^2 + \dots$$

**Definition 1.0.2 (Domain of Convergence) :** The domain of convergence of a power series  $\sum_{n=0}^{\infty} a_n (z-z_0)^n$  is the set of all points  $z \in \mathbb{C}$  for which the series converge. The structure of this domain is very specific. Its a disk (possibly with some points in its boundary) centered at  $z_0$ .

**Proposition 1.0.1 (Abel's Lemma)**: Let  $\sum_{n=0}^{\infty} a_n (z-z_0)^n$  be a power series and let  $z_1 \in \mathbb{C} \setminus \{z_0\}$ . Suppose that the sequence  $\{a_n(z_1-z_0)^n\}_{n\in\mathbb{N}_0}$  is bounded. Then, the power series in question converges absolutely (so converges) for every  $z\in\mathbb{C}$ , such that:

$$|z-z_0|<|z_1-z_0|$$

*Proof.* By hypothesis,  $\exists M > 0$  such that  $\forall n \in \mathbb{N}_0$ :

$$|a_n(z_1-z_0)^n| \le M$$

Then, for all  $z \in \mathbb{C}$  such that  $|z - z_0| < |z_1 - z_0|$  we have:

$$|a_n(z - z_0)^n| = \underbrace{|a_n(z_1 - z_0)^n|}_{\leq M} \cdot \underbrace{\left|\frac{z - z_0}{z_1 - z_0}\right|^n}_{\leq 1}$$

$$\leq M \underbrace{\left|\frac{z - z_0}{z_1 - z_0}\right|^n}_{\leq 1}.$$

Since  $\left|\frac{z-z_0}{z_1-z_0}\right| < 1$  then the geometric series

$$\sum_{n=0}^{\infty} M \left| \frac{z - z_0}{z_1 - z_0} \right|^n \text{ Converges }.$$

Thus, the series  $\sum_{n=0}^{\infty} |a_n(z-z_0)^n|$  also converges, that is  $\sum_{n=0}^{\infty} a_n(z-z_0)^n$  is absolutely convergent.

Corollary 1.0.2: Let  $\sum_{n=0}^{\infty} a_n (z-z_0)^n$  be a power series which converges at some  $z=z_1 \in \mathbb{C} \setminus \{z_0\}$ . Then the power series in question converges absolutely (so converges), for every  $z \in \mathbb{C}$  such that:

 $\overset{\times}{z_0}$ 

$$|z - z_0| < |z - z_1|$$

*Proof.*  $\sum_{n=0}^{\infty} a_n (z_1 - z_0)^n$  converges implies that  $a_n (z - z_0)^n \to 0$  as  $n \to +\infty$ , which implies that the sequence  $\{a_n (z_1 - z_0)^n\}_{n \ge 0}$  is bounded. *Proposition 1.0.1* permits us to conclude the required result.

**Theorem 1.0.3 (Radius of Convergence) :** Let  $\sum_{n=0}^{\infty} a_n (z-z_0)^n$  be a power series. Then there exists a unique  $R \in [0, \infty]$ , called the radius of convergence with the following properties:

- ① The power series converges absolutely for every  $z \in \mathbb{C}$  satisfying  $|z z_0| < R$ .
- ② The power series diverges for every  $z \in \mathbb{C}$  satisfying  $|z z_0| > R$ . The disk  $D(z_0, R) = \{z \in \mathbb{C} : |z z_0| < R\}$  is called the disk of convergence.

*Proof.* Define the set  $A \subset \mathbb{R}_{\geq 0}$  of nonegative real numbers for which the sequence  $\{|a_n| r^n\}_{n \in \mathbb{N}_0}$  is bounded.

$$A := \left\{ r \ge 0 : \sup_{n \in \mathbb{N}_0} |a_n| \, r^n < \infty \right\}$$

we have  $A \neq \emptyset$  because  $0 \in A$ . Define  $R := \sup A \in [0, \infty]$ , we now show that R has the stated properties.

- Let  $z \in D(z_0, R)$ . By definition of the supremum, there exists  $r \in A$ , (i.e.,  $|a_n| r^n$  is bounded) such that  $|z z_0| < r \le R$ . Since  $|z z_0| < r$  and  $\{|a_n| r^n\}_{n \ge 0}$  is bounded, then by Abel's lemma, we deduce that the series  $\sum_{n=0}^{\infty} a_n (z z_0)^n$  converges absolutely.
- ••② Let  $z \in \mathbb{C}$  such that  $|z z_0| > R$ , suppose for contradictions that the power series converges at z. Then by the *Corollary 1.0.2*, it would converge absolutely for any  $\omega$  with  $|\omega z_0| < |z z_0|$ . In particular, for any r such that:

$$R < r < |z - z_0|$$

the series would converge at points on the circle  $C(z_0, r)$ , implying  $r \in A$ . This contradicts the fact that  $R = \sup A$ . Therefore, the power series diverges.

#### → The Uniqueness of R:

If another  $R' \in [0, \infty]$  satisfies the same properties, a point z such that  $|z - z_0|$  lies between R and R' would lead to a contradiction regarding the convergence or divergence of the power series.  $\square$ 

## 1.1 Formulas for Calculating the Radius of Convergence

**Proposition 1.1.1 (Hadamard's Formula) :** Let  $\sum_{n=0}^{\infty} a_n (z-z_0)^n$  be a power series centered at  $z_0 \in \mathbb{C}$ . Denote by R its radius of convergence. Then:

$$\frac{1}{R} = \lim_{n \to \infty} \sup \sqrt[n]{|a_n|}$$

with the convention  $\frac{1}{0} = \infty$  and  $\frac{1}{\infty} = 0$ 

*Proof.* Let  $L := \lim_{n \to \infty} \sup |a_n|^{\frac{1}{n}} \in [0, \infty]$ . We must show that  $R = \frac{1}{L}$ . Let  $z \in \mathbb{C} \setminus \{z_0\}$ , we distinguish three cases:

••① If L = 0. In this case, we have:

$$0 \le \lim_{n \to \infty} \inf |a_n|^{\frac{1}{n}} \le \lim_{n \to \infty} \sup |a_n|^{\frac{1}{n}} = 0$$

Thus,  $\lim_{n\to\infty}\inf|a_n|^{\frac{1}{n}}=\lim_{n\to\infty}\sup|a_n|^{\frac{1}{n}}=0$ . This implies that  $\lim_{n\to\infty}|a_n|^{\frac{1}{n}}$  exists and equals to 0, so for all n sufficiently large, we have:

$$|a_n|^{\frac{1}{n}} < \frac{1}{2|z-z_0|};$$

That is,

$$|a_n(z-z_0)^n|<\frac{1}{2^n}.$$

Since the geometric series  $\sum_{n=1}^{\infty} \frac{1}{2^n}$  converges then the series  $\sum_{n=0}^{\infty} |a_n(z-z_0)^n|$  converges  $\forall z \in \mathbb{C}$ , thus  $R = +\infty = \frac{1}{L}$ 

• ② If  $L = +\infty$ , we have  $L = \lim_{n \to \infty} \sup |a_n|^{\frac{1}{n}} = +\infty$  is equivalent to the fact that the sequence  $\left\{|a_n|^{\frac{1}{n}}\right\}_{n \in \mathbb{N}}$  is bounded. Therefore, the sequence:

$$|a_n(z-z_0)^n|^{\frac{1}{n}} = |a_n|^{\frac{1}{n}} |z-z_0|$$

is also unbounded. This implies that  $|a_n(z-z_0)^n|$  is unbounded, thus  $|a_n(z-z_0)^n|$  does not converge to 0 as  $n \to \infty$ . Hence  $\sum_{n=0}^{\infty} a_n(z-z_0)^n$  diverges. Hence R=0.

**◆** ③ If  $L \in (0, \infty)$ . Let  $z \in \mathbb{C}$ . We consider two subcases:

• If  $|z-z_0| < \frac{1}{L}$ . Choose r such that  $|z-z_0| < r < \frac{1}{L}$ , thus  $L < \frac{1}{r}$ . By defintion of a  $\lim_{n\to\infty} \sup$ , for all n sufficiently large we have:

$$|a_n|^{\frac{1}{n}}<\frac{1}{r},$$

which implies that:

$$|a_n(z-z_0)^n| < \underbrace{\left(\frac{|z-z_0|}{r}\right)^n}_{<1}.$$

Since  $\left|\frac{z-z_0}{r}\right| < 1$ , the geometric series  $\sum_{n=0}^{\infty} \left|\frac{z-z_0}{r}\right|^n$  converges. By comparison, the power series  $\sum_{n=0}^{\infty} a_n (z-z_0)^n$  converges absolutely.

**2** If  $(|z-z_0| > \frac{1}{L})$ . In this case, we have:

$$\lim_{n \to \infty} \sup |a_n(z - z_0)^n|^{\frac{1}{n}} = \lim_{n \to \infty} \sup \left( |a_n|^{\frac{1}{n}} |z - z_0| \right)$$
$$= L |z - z_0| > 1$$

Thus,  $\{a_n(z-z_0)^n\}_{n\in\mathbb{N}}$  is unbounded, hence  $|a_n(z-z_0)^n|$  does not converge to zero as  $n\to\infty$ , implying that  $\sum_{n=0}^{\infty}a_n(z-z_0)^n$  diverges. Therefore:

$$R = \frac{1}{L}$$
.

Lecture 2

08:00 AM Mon, Oct 06 2025

**Proposition 1.1.2 (Ratio Test Formula) :** Let  $\sum_{n=0}^{\infty} a_n (z-z_0)^n$  be a power series. Suppose that the limit

$$\alpha = \lim_{n \to \infty} \left| \frac{a_n}{a_{n+1}} \right|$$

exists (i.e.,  $\in [0, \infty]$ ). Then the radius of convergence R of the power series in question is  $R = \alpha$ .

*Proof.* We use the d'Allembert rule for the series

$$\sum_{n=0}^{\infty} a_n (z - z_0)^n \qquad (z \in \mathbb{C} \setminus \{z_0\}).$$

Let  $z \in \mathbb{C} \setminus \{z_0\}$ . we have:

$$\lim_{n \to \infty} \left| \frac{a_{n+1}(z - z_0)^{n+1}}{a_n(z - z_0)^n} \right| = \lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right| \cdot |z - z_0|$$

$$= |z - z_0| \cdot \lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right|$$

$$= \frac{|z - z_0|}{a_n}$$

By the d'Allembert rule, we have:

 $\implies$  The series  $\sum_{n=0}^{\infty} a_n (z-z_0)^n$  converges if

$$\frac{|z-z_0|}{\alpha} < 1 \quad \text{i.e.} \quad |z-z_0| < \alpha.$$

 $\implies$  The series  $\sum_{n=0}^{\infty} a_n (z-z_0)^n$  diverges if

$$\frac{|z-z_0|}{\alpha} > 1 \quad \text{i.e.} \quad |z-z_0| > \alpha.$$

Hence  $R = \alpha$ .

**Example:** Determine the radius of convergence of the power series  $\sum_{n=0}^{\infty} \frac{z_n}{n!}$  where  $z_0 = 0$ .

1 st Method: (By Hadamard formula)

We must compute  $\lim_{n\to\infty} \sup\left(\frac{1}{n!}\right)^{\frac{1}{n}}$ . By the stirling formula, we have that:

$$n! \sim_{+\infty} n^n e^{-n} \sqrt{2\pi n}.$$

Thus we get:

$$(n!)^{\frac{1}{n}} \sim_{+\infty} ne^{-1} (2\pi n)^{\frac{1}{2n}}.$$

Thus

$$\left(\frac{1}{n!}\right)^{\frac{1}{n}} \sim_{+\infty} \frac{e}{n} (2\pi n)^{-\frac{1}{2n}} \to 0 \text{ as } n \to +\infty.$$

Thus  $R = \frac{1}{0} = +\infty$ .

This means that the power series  $\sum_{n=0}^{\infty} \frac{z^n}{n!}$  converges for all  $z \in \mathbb{C}$ .

## 2 <sup>nd</sup> METHOD:

We use Proposition 2 . we have:

$$\lim_{n \to \infty} \left| \frac{\frac{1}{n!}}{\frac{1}{(n+1)!}} \right| = \lim_{n \to \infty} \frac{(n+1)!}{n!}$$
$$= \lim_{n \to \infty} (n+1) = +\infty.$$

Thus  $R = +\infty$ 

## 1.2 Analytic Functions

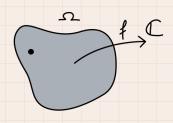
**Definition 1.2.1**: Let  $\Omega$  be a non empty open subset of  $\mathbb{C}$  and let  $z_0 \in \Omega$ .

Let  $f: \Omega \longrightarrow \mathbb{C}$  be a map. then:

1. f is said to be analytic at  $z_0$  if there exists r>0 and a complex sequence  $(a_n)_{n\in\mathbb{N}_0}$  such that  $D(z_0,r)\subset\Omega$  and:

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n \quad (\forall z \in D(z_0, r)).$$

2. f is said to be analytic on  $\Omega$  if its analytic at every point of  $\Omega$ .



#### Example:

1. Every complex polynomial is analytic on  $\mathbb{C}$ . Indeed, let  $P \in \mathbb{C}[\mathbb{Z}]$ , and  $z_0 \in \mathbb{C}$ . since

 $P(z+z_0) \in \mathbb{C}[\mathbb{Z}]$ , we can write:

$$P(z+z_0) = \sum_{n=0}^{d} a_n z^n \quad (d \in \mathbb{N}_0).$$

Substituting z by  $(z - z_0)$ , we get:

$$P(z) = \sum_{n=0}^{d} a_n (z - z_0)^n,$$

which is a power series centered at  $z_0$  with infinite randius of convergence. Thus, P is analytic at  $z_0$ . Since  $z_0$  was arbitrary, P is analytic on  $\mathbb{C}$ .

2. The function  $z \longrightarrow \frac{1}{z}$  is analytic on  $\mathbb{C}^* = \mathbb{C} \setminus \{0\}$ . Indeed, let  $z_0 \in \mathbb{C}^*$  arbitrary. For  $z \in D(z_0, |z_0|)$ , we have:

$$\left|\frac{z-z_0}{z_0}\right|<1.$$

We can write

$$\frac{1}{z} = \frac{1}{z_0 + (z - z_0)}$$

$$= \frac{1}{z_0} \cdot \frac{1}{1 + \frac{z - z_0}{z_0}}$$

$$= \frac{1}{z_0} \cdot \sum_{n=0}^{\infty} (-1)^n \left(\frac{z - z_0}{z_0}\right)^n$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n}{z_0^{n+1}} (z - z_0)^n,$$

which is a power series centered at  $z_0$ , valid on  $D(z_0,|z_0|)$ . Hence  $z \longrightarrow \frac{1}{z}$  is analytic at  $z_0$ . Since  $z_0 \in \mathbb{C}^*$  was arbitrary, then  $z \longrightarrow \frac{1}{z}$  is analytic on  $\mathbb{C}^*$ .

## 1.2.1 Properties of Analytic Functions

**Proposition 1.2.1**: Let  $\Omega$  be a non empty open subset of  $\mathbb{C}$  and let  $z_0 \in \Omega$ . If  $f,g:\Omega \longrightarrow \mathbb{C}$  are analytic at  $z_0$ , then the same is for (f+g) and  $(f\cdot g)$ . Moreover, if f and g are represented by power series with radii of convergence  $R_f$  and  $R_g$  respectively then (f+g) and  $(f\cdot g)$  are represented by power series with radii of convergence P and P are represented by power series with radii of convergence P and P are represented by power series with radii of convergence P and P are represented by power series with radii of convergence P and P are represented by power series with radii of convergence P and P are represented by power series with radii of convergence P and P are represented by power series with radii of convergence P and P are represented by power series with radii of convergence P and P are represented by power series with radii of convergence P and P are represented by power series with radii of convergence P and P are represented by power series with radii of convergence P and P are represented by power series with radii of convergence P and P are represented by power series with radii of convergence P and P are represented by power series with radii of convergence P and P are represented by power series with radii of convergence P are represented by P and P are represented by P are represented by P and P are represented by P and P are represented by P and P are represented by P are represented by P and P

Proof. Exercise.

**Corollary 1.2.2**: Let  $\Omega$  be a non empty open subset of  $\mathbb C$  and let  $f,g:\Omega\longrightarrow\mathbb C$ . If f and g are both analytic on  $\Omega$ , then the same is for (f+g) and  $(f\cdot g)$ .

**Proposition 1.2.3 (Analyticity**  $\Longrightarrow$  **Continuity)**: Let  $\Omega$  be a non empty open subset of  $\mathbb C$  and let  $z_0 \in \Omega$ . Let also  $f: \Omega \longrightarrow \mathbb C$  be a map. If f is analytic at  $z_0$  then f is continuous at  $z_0$ 

*Proof.* Suppose that f is analytic at  $z_0$  then there exists R > 0 and a complex sequence  $(a_n)_{n \in \mathbb{N}_0}$  such that  $D(z_0, R) \subset \Omega$  and:

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n \quad (\forall z \in D(z_0, R))$$

In particular,  $f(z_0) = a_0$ . Thus for all  $z \in D(z_0, R)$  we have:

$$f(z) - f(z_0) = \sum_{n=1}^{\infty} a_n (z - z_0)^n$$

$$= (z - z_0) \sum_{n=1}^{\infty} a_n (z - z_0)^{n-1}$$

$$= (z - z_0) \sum_{n=0}^{\infty} a_{n+1} (z - z_0)^n$$
 (1)

By the Hadamard formula, we see that the power series  $\sum_{n=0}^{\infty} a_{n+1}(z-z_0)^n$  has the same radius of convergence as the original power series  $\sum_{n=0}^{\infty} a_n(z-z_0)^n$ . Consequently, the power series  $\sum_{n=0}^{\infty} a_{n+1}(z-z_0)^n$  converges absolutely for  $|z-z_0| < R$ . Let  $r \in \mathbb{R}$  such that 0 < r < R. Then for all  $z \in D(z_0, r)$ , we have from (1) the estimate:

$$|f(z) - f(z_0)| = |z - z_0| \cdot \left| \sum_{n=0}^{\infty} a_{n+1} (z - z_0)^n \right|$$

$$\leq |z - z_0| \sum_{n=0}^{\infty} |a_{n+1}| |z - z_0|^n$$

$$\leq |z - z_0| \sum_{n=0}^{\infty} |a_{n+1}| \cdot r^n.$$

Taking the limit as  $z \to z_0$ , we conclude that  $\lim_{z \to z_0} f(z) = f(z_0)$ , so f is continuous at  $z_0$ .

**Corollary 1.2.4 (Immediate)**: Let  $\Omega$  be a non empty open subset of  $\mathbb{C}$  and  $f:\Omega\longrightarrow\mathbb{C}$ . If f is analytic on  $\Omega$ , then f is continuous on  $\Omega$ .

**Proposition 1.2.5 (Composition of Analytic functions)**: Let  $\Omega_1$  and  $\Omega_2$  be two nonempty open subsets of  $\mathbb C$  and let  $f:\Omega_1\longrightarrow\Omega_2$  and  $g:\Omega_2\longrightarrow\mathbb C$  be two maps. Let also  $z_0\in\Omega_1$ . If f is analytic at  $z_0$  and g is analytic at  $f(z_0)$ , then  $(g\circ f)$  is analytic at  $z_0$ .

Proof. Exercise

**Corollary 1.2.6** (Immediate): Let  $\Omega_1$  and  $\Omega_2$  be two nonempty open subsets of  $\mathbb{C}$  and let  $f:\Omega_1 \longrightarrow \Omega_2$  and  $g:\Omega_2 \longrightarrow \mathbb{C}$  be two maps. If f is analytic on  $\Omega_1$  and g is analytic on  $\Omega_2$  then  $(g \circ f)$  is analytic on  $\Omega_1$ .

**Proposition 1.2.7 (Quotient of Analytic Functions) :** Let  $\Omega$  be a nonempty open subsets of  $\mathbb{C}$  and let  $z_0 \in \Omega$ . Let also  $f,g:\Omega \longrightarrow \mathbb{C}$  be two functions which are both analytic at  $z_0$  and such that  $g(z_0) \neq 0$ . Then the function  $\frac{f}{g}$  is analytic at  $z_0$ .

*Proof.* Since  $g(z_0) \neq 0$  then the function  $h: w \longrightarrow \frac{1}{w}$  is analytic at  $g(z_0)$  (as seen in previous examples). Therefore, by *Proposition* 1.2.5, the function  $\frac{1}{g} = h \circ g$  is analytic at  $z_0$ . It then follows from *Proposition* 1.2.1 that the product  $f \cdot \left(\frac{1}{g}\right)$  is analytic at  $z_0$ .

Corollary 1.2.8 (Immediate): Let  $\Omega$  be a non empty open subset of  $\mathbb C$  and let  $f,g:\Omega\longrightarrow\mathbb C$  be two analytic functions on  $\Omega$  such that  $g(z)\neq 0$  for every  $z\in\Omega$ . Then the function  $\frac{f}{g}$  is analytic on  $\Omega$ .

**Example:** Every rational function is analytic on its domain of definition. This is because a rational function is a quotient of two polynomials, and polynomials are analytic on  $\mathbb{C}$ .

## 1.3 Power series define Analytic functions

**Theorem 1.3.1:** A power series with a positive radius of converges defines an analytic function on its disk of convergence.

*Proof.* Let  $\sum_{n=0}^{\infty} a_n (z-z_0)^n$  be a power series  $(z_0 \in \mathbb{C}, (a_n)_{n \in \mathbb{N}}) \subset \mathbb{C})$  with radius of convergence R > 0. Define the function f on the disk  $D(z_0, R)$  by:

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n.$$

We must show that f is analytic on  $D(z_0, R)$ . Let  $z_1 \in D(z_0, R)$  arbitrary. We will show that f is analytic at  $z_1$ . For  $z \in D(z_1, R - |z_1 - z_0|)$ , we have

$$|z - z_0| \stackrel{T.I}{\leq} \underbrace{|z - z_1|}_{< R - |z_1 - z_0|} + |z_1 - z_0| < R$$

Thus  $D(z_1, R - |z_1 - z_0|) \subset D(z_0, R)$ , so the power series  $\sum_{n=0}^{\infty} a_n (z - z_0)^n$  converges absolutely. so:

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n$$

$$= \sum_{n=0}^{\infty} a_n ((z - z_1) + (z_1 - z_0))^n$$

$$= \sum_{n=0}^{\infty} a_n \sum_{k=0}^n \binom{n}{k} (z - z_1)^k (z_1 - z_0)^{n-k}$$

$$= \sum_{k=0}^{\infty} \left(\sum_{n=k}^{\infty} a_k \binom{n}{k} (z_1 - z_0)^{n-k}\right) (z - z_1)^k$$

The interchange of summation is justified by the absolute convergence of the double series for  $z \in D(z_1, R - |z_1 - z_0|)$ . This express f(z) as a power series in  $(z - z_1)$  in the disk  $D(z_1, R - |z_1 - z_0|)$ , proving that f is analytic at  $z_1$ . Since  $z_1$  was arbitrary in  $D(z_0, R)$ , then f is analytic on  $D(z_0, R)$ .

Lecture 3

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**Example:** The power series  $\sum_{n=0}^{\infty} \frac{z^n}{n!}$  has radius of convergence  $R = +\infty$ . Therefore (by the previous Theorem), it defines an analytic function on the whole complex plane  $\mathbb{C}$ .

**Definition 1.3.1:** The analytic function on C defined by:

$$\exp(z) = e^z := \sum_{n=0}^{\infty} \frac{z^n}{n!}$$

is called the exponential function.

**Definition 1.3.2 (Entire function)**: A complex function  $f: \mathbb{C} \longrightarrow \mathbb{C}$  which is analytic on the whole complex plane  $\mathbb{C}$  is called an <u>entire function</u>.

## Example:

- ① Every complex polynomial is an entire function.
- ② The exponential function  $\exp(z)$  is an entire function.

## 1.3.1 Properties of the exponential function

**Proposition 1.3.2:** The exponential function defines the following properties:

①  $\forall z_1, z_2 \in \mathbb{C}$ , we have:

$$e^{z_1+z_2}=e^{z_1}\cdot e^{z_2}$$
 and  $e^{z_1-z_2}=\frac{e^{z_1}}{e^{z_2}}$ .

- ② for all  $z \in \mathbb{C}$ , we have  $e^z \neq 0$ .
- ③ (EULER'S FORMULA):  $\forall \theta \in \mathbb{R}$ , we have:

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

 $\textcircled{4} \ \forall z \in \mathbb{C}$ , we have:

$$e^z = 1 \iff z \in 2\pi i \mathbb{Z}.$$

More generally, for all  $z, z' \in \mathbb{C}$ , we have:

$$e^z = e^{z'} \iff z - z' \in 2\pi \mathbb{Z}.$$

So, the exponential function is periodic with period  $2\pi i$ .

Proof.

## •• ① $\forall z_1, z_2 \in \mathbb{C}$ , we have

$$e^{z_1} \cdot e^{z_2} = \sum_{k=0}^{+\infty} \frac{z_1^k}{k!} \cdot \sum_{\ell=0}^{+\infty} \frac{z_2^\ell}{\ell!}$$

$$= \sum_{k,\ell \in \mathbb{N}_0} \frac{z_1^k z_2^\ell}{k!\ell!}$$

$$= \sum_{n=0}^{+\infty} \left( \sum_{k,\ell \in \mathbb{N}_0, k+\ell=n} \frac{z_1^k z_2^\ell}{k!\ell!} \right)$$

$$= \sum_{n=0}^{+\infty} \left( \sum_{k=0}^{n} \frac{z_1^k z_2^{n-k}}{k!(n-k)!} \right)$$

$$= \sum_{n=0}^{+\infty} \frac{1}{n!} \left( \sum_{k=0}^{n} \frac{n!}{k!(n-k)!} z_1^k z_2^{n-k} \right)$$

$$= \sum_{n=0}^{+\infty} \frac{1}{n!} (z_1 + z_2)^n = e^{z_1 + z_2},$$

next, we have:

$$e^{z_1-z_2}\cdot e^{z_2}\stackrel{\text{by the first formula}}{=}e^{z_1-z_2+z_2}=e^{z_1}.$$

Hence  $e^{z_1-z_2}=\frac{e^{z_1}}{e^{z_2}}$ , as required.

•• ② For all  $z \in \mathbb{C}$ , we have:

$$e^{z} \cdot e^{-z} \stackrel{(1)}{=} e^{z-z} = e^{0} = 1.$$

Thus  $e^z \neq 0$ .

◆ ③ (EULER'S FORMULA).

For all  $\theta \in \mathbb{R}$ , we have:

$$e^{i\theta} = \sum_{n=0}^{+\infty} \frac{(i\theta)^n}{n!}$$

$$= \sum_{n\in\mathbb{N}_0, n \text{ is even}} i^n \frac{\theta^n}{n!}$$

$$= \sum_{n\in\mathbb{N}_0, n \text{ is even}} i^n \frac{\theta^n}{n!} + \sum_{n\in\mathbb{N}_0, n \text{ is odd}} i^n \frac{\theta^n}{n!}$$

$$= \sum_{k=0}^{+\infty} i^{2k} \frac{\theta^{2k}}{(2k)!} + \sum_{k=0}^{+\infty} i^{2k+1} \frac{\theta^{2k+1}}{(2k+1)!}$$

$$= \sum_{k=0}^{+\infty} (-1)^k \frac{\theta^{2k}}{(2k)!} + i \sum_{k=0}^{+\infty} (-1)^k \frac{\theta^{2k+1}}{(2k+1)!}$$

$$= \cos \theta + i \sin \theta,$$

as required.

•• 4 Let  $z \in \mathbb{C}$  and write

$$z = x + iy$$
  $(x, y \in \mathbb{R}).$ 

we have

$$e^z = e^{x+iy}$$

$$\stackrel{(1)}{=} e^x \cdot e^{iy}$$

$$\stackrel{(3)}{=} e^x(\cos y + i\sin y)$$

$$= e^x \cos y + ie^x \sin y.$$

Thus

$$e^{z} = 1 \iff \begin{cases} e^{x} \cos y = 1 \\ e^{x} \sin y = 0 \end{cases} \iff \begin{cases} \cos y = e^{-x} > 0 \\ \sin y = 0 \end{cases}$$
$$\iff \begin{cases} \exists k \in \mathbb{Z} : \quad y = 2\pi k \\ e^{-x} = \cos 2\pi k = 1 \end{cases} \iff \begin{cases} \exists k \in \mathbb{Z} : \quad y = 2\pi k \\ x = 0 \end{cases}$$

$$\iff \begin{cases} \exists k \in \mathbb{Z} : \quad y = 2\pi k \\ e^{-x} = \cos 2\pi k = 1 \end{cases} \iff \begin{cases} \exists k \in \mathbb{Z} : \quad y = 2\pi k \\ x = 0 \end{cases}$$

$$\iff z = 2\pi ki \qquad (k \in \mathbb{Z})$$

$$\iff z \in 2\pi \mathbb{Z},$$

as required.

### Trigonometric and hyperbolic functions

Definition 1.3.3 (Complex Trigonometric functions): We define the trigonometric functions cosine and sine by:

$$\cos z := \sum_{n=0}^{+\infty} (-1)^n \frac{z^{2n}}{(2n)!},$$
  

$$\sin z := \sum_{n=0}^{+\infty} (-1)^n \frac{z^{2n+1}}{(2n+1)!} \qquad (\forall z \in \mathbb{C}).$$

Clearly, these functions extend the real functions cos and sin. The power series defining cos and sin have infinite radius of convergence, thus (By a previous theorem) cos and sin are analytic on C; that is, cos and sin are entire functions.

#### Remark 🐿

We easily verify the extended Euler's formula:

$$e^{iz} = \cos z + i \sin z \qquad (\forall z \in \mathbb{C}).$$

From this formula, we derive:

$$\cos z = \frac{e^{iz} + e^{-iz}}{2},$$
 
$$\sin z = \frac{e^{iz} - e^{-iz}}{2i} \qquad (\forall z \in \mathbb{C}).$$

#### **Exercise**

Using property ① of *Proposition 1.3.2* and Euler's formula, show the following properties:

- ① The functions cos and sin are both  $2\pi$ -periodic.
- ② The set of zeros of  $z \mapsto \cos z$  is  $(\frac{\pi}{2} + \pi \mathbb{Z})$ , while the set of zeros of  $z \mapsto \sin z$  is  $\pi \mathbb{Z}$ .
- ③ For all  $z \in \mathbb{C}$ , we have

$$\cos^2 z + \sin^2 z = 1.$$

FOR EXAMPLE, FOR ③: By the Euler formula, we have for all  $z \in \mathbb{C}$ :

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

**Definition 1.3.4 (Complex hyperbolic functions):** We define the hyperbolic functions cosh and sinh by:

$$\cosh z := \sum_{n=0}^{+\infty} \frac{z^{2n}}{(2n)!} = \frac{e^z + e^{-z}}{2} = \cos(iz), 
\sinh z := \sum_{n=0}^{+\infty} \frac{z^{2n+1}}{(2n+1)!} = \frac{e^z - e^{-z}}{2} = -i\sin(iz) \qquad (\forall z \in \mathbb{C}).$$

Clearly, these definitions extend the real functions cosh and sinh. Like the trigonometric functions cos and sin, the hyperbolic functions cosh and sinh are also <u>entire functions</u>.

These functions are not bounded in C, when you replace  $x \leftarrow ix$ , you get  $\cos ix = \cosh x$ .

#### **Exercise**

Using the expressions of cosh and sinh in terms of cos and sin, verify the following properties:

- ① The functions cosh and sinh are both  $2\pi$ -periodic.
- ② The set of zeros of cosh is  $(\frac{\pi}{2}i + \pi i \mathbb{Z})$ , while the set of zeros of sinh is  $\pi i \mathbb{Z}$ .
- ③ For all  $z \in \mathbb{C}$ , we have

$$\cosh^2 z - \sinh^2 z = 1.$$

**Definition 1.3.5 (Further trigonometric and hyperbolic functions) :** We define the following functions:

$$\tan z := \frac{\sin z}{\cos z} \qquad \left( \forall z \in \mathbb{C} \setminus \left( \frac{\pi}{2} + \pi \mathbb{Z} \right) \right),$$

$$\cot z := \frac{\cos z}{\sin z} \qquad \left( \forall z \in \mathbb{C} \setminus \pi \mathbb{Z} \right),$$

$$\tanh z := \frac{\sinh z}{\cosh z} \qquad \left( \forall z \in \mathbb{C} \setminus \left( \frac{\pi}{2} i + \pi i \mathbb{Z} \right) \right),$$

$$\coth z := \frac{\cosh z}{\sinh z} \qquad \left( \forall z \in \mathbb{C} \setminus \pi i \mathbb{Z} \right).$$

This clearly extends the well-known real functions tan, cot, tanh, and coth. Note that each of these four functions is analytic in its domain of definition (according to the previous results on analytic functions).

## 1.4 Holomorph functions

**Definition 1.4.1**: Let  $\Omega$  be a nonempty open subset of  $\mathbb{C}$  and  $z_0$  be a point in  $\Omega$ . Let also  $f:\Omega\longrightarrow\mathbb{C}$  be a map.

• We say that f is holomorphic at  $z_0$  if the limit

$$\lim_{z \to z_0} \frac{f(z) - f(z_0)}{z - z_0}$$

exists and belong to  $\mathbb{C}$ . In this case, the limit is called the <u>derivative</u> of f at the point  $z_0$  and denoted by  $f'(z_0)$ .

• We say that f is holomorphic on  $\Omega$  if it is holomorphic at every point in  $\Omega$ .

In this case, the function

$$f': \Omega \longrightarrow \mathbb{C}$$
 $z \longmapsto f'(z)$ 

is called the derivative of f.

**Proposition 1.4.1 (Holomorphy of power series) :** Let  $z_0 \in \mathbb{C}$ ,  $(a_n)_{n \in \mathbb{N}_0} \subset \mathbb{C}$ , and S be the power series

$$S(z) = \sum_{n=0}^{+\infty} a_n (z - z_0)^n.$$

Suppose that *S* has a positive radius of convergence *R*. Then *S* is holomorphic on  $D(z_0, R)$  and we have for all  $z \in D(z_0, R)$ :

$$S'(z) = \sum_{n=0}^{+\infty} n a_n (z - z_0)^{n-1}$$
$$= \sum_{n=0}^{+\infty} (n+1) a_{n+1} (z - z_0)^n.$$

*Proof.* For simplicity, suppose without loss of generality that  $z_0 = 0$ . First, remark that by using the Hadamard formula, the power series

$$\sum_{n=1}^{+\infty} n a_n z^{n-1} = \sum_{n=0}^{+\infty} (n+1) a_{n+1} z^n$$

has the same radius of convergence R as S. It follows that  $\sum_{n=1}^{+\infty} n a_n z^{n-1}$  is absolutely convergent on D(0,R); That is, for all 0 < r < R, the series  $\sum_{n=1}^{+\infty} n |a_n| r^{n-1}$  converges. Now, let  $z_1 \in D(0,R)$  be arbitrary and show that S is holomorphic at  $z_1$ . Choose  $r \in \mathbb{R}$  such that  $|z_1| < r < R$ . For all  $z \in D(0,r) \setminus \{z_1\}$ , we have

$$\frac{S(z) - S(z_1)}{z - z_1} = \frac{\sum_{n=0}^{+\infty} a_n z^n - \sum_{n=0}^{+\infty} a_n z_1^n}{z - z_1}$$

$$= \sum_{n=0}^{+\infty} a_n \frac{z^n - z_1^n}{z - z_1}$$

$$= \sum_{n=1}^{+\infty} a_n \sum_{k=0}^{n-1} z^k z_1^{n-1-k}$$

$$= \sum_{n=1}^{+\infty} a_n \sum_{k=0}^{n-1} z^k z_1^{n-1-k} \qquad (*).$$

Next, we show that this last series of functions converges normally on  $D(0,r)\setminus\{z_1\}$ . For  $z\in$ 

 $D(0,r)\setminus\{z_1\}$ , we have:

$$\begin{vmatrix} a_n \sum_{k=0}^{n-1} z^k z_1^{n-1-k} \\ \le |a_n| \sum_{k=0}^{n-1} \underbrace{|z|^k}_{< r} \underbrace{|z_1|^{n-1-k}}_{< r}$$

$$\le |a_n| \sum_{k=0}^{n-1} r^{n-1}$$

$$= n |a_n| r^{n-1}$$
 (independent on z).

Since the series  $\sum_{n=1}^{+\infty} n |a_n| r^{n-1}$  converges (as explained at the beginning of this of this proof) then the series of function  $\sum_{n=1}^{+\infty} a_n \sum_{k=0}^{n-1} z^k z_1^{n-1-k}$  converges normally (no uniformally) on  $D(0,r) \setminus \{z_1\}$ . Therefore, we can interchange the limit as  $z \to z_1$  and the summation for computing

 $\lim_{z\to z_1}\sum_{n=1}^{+\infty}\sum_{k=0}^{n-1}z^kz_1^{n-1-k}$ . Doing so, we get according to (\*);

$$\lim_{z \to z_1} \frac{S(z) - S(z_1)}{z - z_1} = \sum_{n=1}^{+\infty} \lim_{z \to z_1} a_n \sum_{k=0}^{n-1} z^k z_1^{n-1-k}$$

$$= \sum_{n=1}^{+\infty} a_n \sum_{k=0}^{n-1} z_1^k z_1^{n-1-k}$$

$$= \sum_{n=1}^{+\infty} n a_n z_1^{n-1} \in \mathbb{C}.$$

Hence S is holomorphic at  $z_1$  and we have

$$S'(z_1) = \sum_{n=1}^{+\infty} n a_n z_1^{n-1}$$
$$= \sum_{n=0}^{+\infty} (n+1) a_{n+1} z_1^n.$$

Since  $z_1$  is arbitrary in D(0, R) then S is holomorphic on D(0, R) and we have for all  $z \in D(0, R)$ :

$$S'(z) = \sum_{n \ge 1} n a_n z^{n-1} = \sum_{n=0}^{+\infty} (n+1) a_{n+1} z^n.$$

Lecture 4

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Corollary 1.4.2 (Infinite differentiability of power series) : Let  $z_0 \in \mathbb{C}$ ,  $(a_n)_{n \in \mathbb{N}_0} \subset \mathbb{C}$ , and S be the power series

$$S(z) := \sum_{n=0}^{+\infty} a_n (z - z_0)^n.$$

Suppose that *S* has a positive radius of convergence *R*. Then *S* is infinitely  $\mathbb{C}$ —differentiable

on  $D(z_0, R)$  and we have for all  $k \in \mathbb{N}_0$  and all  $z \in D(z_0, R)$ :

$$S^{(k)}(z) = \sum_{n=k}^{+\infty} n(n-1)\dots(n-k+1)a_n(z-z_0)^{n-k}$$

$$= \sum_{n=0}^{+\infty} (n+k)(n+k-1)\dots(n+1)a_{n+k}(z-z_0)^n$$

$$= \sum_{n=0}^{+\infty} \frac{(n+k)!}{n!} a_{n+k}(z-z_0)^n.$$

In particular, we have for all  $k \in \mathbb{N}_0$ :

$$S^{(k)}(z_0) = k! a_k.$$

Corollary 1.4.3 (Analytic functions are  $\mathbb{C}$ -infinitely differentiable): Let  $\Omega$  be a nonempty open subset of  $\mathbb{C}$  and  $z_0 \in \Omega$ . Let also  $f: \Omega \longrightarrow \mathbb{C}$  be a map.

① If f is analytic at  $z_0$  then f is infinitely  $\mathbb{C}$ -differentiable (no holomorphic) on some neighborhood of  $z_0$  and we have in that neighborhood:

$$f(z) = \sum_{n=0}^{+\infty} \frac{f^{(n)}(z_0)}{n!} (z - z_0)^n$$

### TAYLOR'S FORMULA

② If f is analytic on  $\Omega$  then f is infinitely  $\mathbb{C}$ -differentiable (so holomorphic) on  $\Omega$ .

*Proof.* Represent f by a power series in S in a neighborhood of  $z_0$  and apply Corollary 3.

Remark @

Analytic  $\implies$  holomorphic

② CAUCHY (1825):

 $f_n$  holomorphic + f' is continuous  $\implies f$  is analytic.

3 GOURSAT (1900):

f is holomorphic  $\implies f$  is analytic.

**Definition 1.4.2**: Let  $\Omega$  be a nonempty open subset of  $\mathbb C$  and  $f:\Omega\longrightarrow\mathbb C$  be a map. An antiderivative of f is a holomorphic function  $F:\Omega\longrightarrow\mathbb C$  such that F'=f.

**Proposition 1.4.4 (Existence of Local antiderivatives)**: Let  $\Omega$  be a nonempty open subset of  $\mathbb C$  and  $z_0 \in \Omega$ . Let also  $f:\Omega \longrightarrow \mathbb C$  be a map. If f is analytic at  $z_0$  then f admits an antiderivative in a neighborhood of  $z_0$ . Precisely,  $\exists r>0$  and  $F:D(z_0,r)\longrightarrow \mathbb C$  analytic such that F'(z)=f(z) for all  $z\in D(z_0,r)$ .

*Proof.* Suppose that f is analytic at  $z_0$ . then  $\exists r > 0$ ,  $\exists (a_n)_{n \in \mathbb{N}_0} \subset \mathbb{C}$  such that for all  $z \in D(z_0, r)$ :

$$f(z) = \sum_{n=0}^{+\infty} a_n (z - z_0)^n.$$

Define  $F: D(z_0, r) \longrightarrow \mathbb{C}$  by

$$F(z) = \sum_{n=0}^{+\infty} \frac{a_n}{n+1} (z-z_0)^{n+1} = \sum_{n=1}^{+\infty} \frac{a_{n-1}}{n} (z-z_0)^n \qquad (\forall z \in D(z_0, r)).$$

The Hadamard formula shows that this last power series has the name radius of convergence as the original power series  $\sum_{n=0}^{+\infty} a_n (z-z_0)^n$  representing f (which is  $\geq r$ ). Consequently, F is well-defined on  $D(z_0,r)$ , and by the previous results, F is even analytic on  $D(z_0,r)$  so holomorphic on  $D(z_0,r)$  and for all  $z \in D(z_0,r)$ :

$$F'(z) = \sum_{n=1}^{+\infty} \frac{a_{n-1}}{n} n(z - z_0)^{n-1}$$
$$= \sum_{n=1}^{+\infty} a_{n-1} (z - z_0)^{n-1}$$
$$= \sum_{n=0}^{+\infty} a_n (z - z_0)^n = f(z).$$

Thus, *F* is an antiderivative of *f* on  $D(z_0, r)$ , completing the proof.

#### Remark @

The rules of differentiation for analytic/holomorphic functions are the same as those of real-valued functions. For example:

$$(fg)' = f'g + fg'$$
$$(f \circ g) = g' \cdot (f' \circ g).$$

On the other hand, the derivatives of known elementary functions, such that  $z \rightarrow e^z$ ,

 $z \rightarrow \cos z$ ,  $z \rightarrow \sin z$ , etc are the same as in the real case. For example:

$$(e^z)' = e^z \qquad (\forall z \in \mathbb{C})$$
  
 $(\sin z)' = \cos z \qquad (\forall z \in \mathbb{C})$ 

Proof.

$$e^z = \sum_{n=0}^{+\infty} \frac{z^n}{n!} \qquad R = +\infty.$$

$$(e^{z})' = \sum_{n=1}^{+\infty} \frac{n}{n!} z^{n-1}$$
$$= \sum_{n=1}^{+\infty} \frac{z^{n-1}}{(n-1)!}$$
$$= \sum_{n=0}^{+\infty} \frac{z^{n}}{n!} = e^{z}.$$

## 1.5 The Cauchy-Riemann equations

**Theorem 1.5.1 (Cauchy-Riemann equations)**: Let  $\Omega$  be a nonempty open subset of  $\mathbb{C}$ ,  $z_0 = x_0 + iy_0$  with  $(x_0, y_0 \in \mathbb{C})$  a point in  $\Omega$ , and  $f : \Omega \longrightarrow \mathbb{C}$  be a map. Let  $P : Ref : \Omega \longrightarrow \mathbb{R}$  and  $Q : Imf : \Omega \longrightarrow \mathbb{R}$  so that

$$f(z) = P(x,y) + iQ(x,y).$$

for all  $z=x+iy\in\Omega$ , with  $x,y\in\mathbb{R}$  then f is holomorphic at  $z_0$  if and only if P and Q are differentiable at  $(x_0,y_0)$  and satisfy the following Cauchy-Riemann equations at  $(x_0,y_0)$ :

$$\begin{cases} \frac{\partial P}{\partial x}(x_0, y_0) = \frac{\partial Q}{\partial y}(x_0, y_0) \\ \frac{\partial P}{\partial y}(x_0, y_0) = -\frac{\partial Q}{\partial x}(x_0, y_0) \end{cases}$$

Proof.

$$(\Longrightarrow)$$

Suppose that f in holomorphic at  $z_0$ . Then for  $h = u + iv \quad (u, v \in \mathbb{R})$ , sufficiently small, we have:

$$f(z_0 + h) = f(z_0) + \cosh + o(h),$$

with  $c = c_1 + ic_2 \in \mathbb{C}$   $(c_1, c_2 \in \mathbb{R})$ . expanding this, we find:

$$P(x_0 + u, y_0 + v) + iQ(x_0 + u, y_0 + v) = P(x_0, y_0) + iQ(x_0, y_0) + (c_1 + ic_2)(u + iv) + o(u, v).$$

Identifying real and imaginary parts gives:

$$P(x_0 + u, y_0 + v) = P(x_0, y_0) + c_1 u - c_2 v + o(u, v),$$

$$Q(x_0 + u, y_0 + r) = Q(x_0, y_0) + c_2 u + c_1 v + o(u, v).$$

$$\frac{\partial P}{\partial x}(x_0,y_0)=c_1,\quad \frac{\partial P}{\partial y}(x_0,y_0)=-c_2,\quad \frac{\partial Q}{\partial x}(x_0,y_0)=c_2,\quad \frac{\partial Q}{\partial y}(x_0,y_0)=c_1.$$

Thus, *P* and *Q* indeed satisfying the the Cauchy-Riemann condition at  $(x_0, y_0)$ .

$$(\Leftarrow )$$

Conversly, suppose that P and Q are differentiable at  $(x_0, y_0)$  and satisfy the Cauchy-Riemann conditions at this point. Set

$$c_1 := \frac{\partial P}{\partial x}(x_0, y_0) = \frac{\partial Q}{\partial y}(x_0, y_0) \in \mathbb{R}$$

$$c_2 := \frac{\partial Q}{\partial x}(x_0, y_0) = -\frac{\partial f}{\partial y}(x_0, y_0) \in \mathbb{R}$$

By hypothesis, for  $(u, v) \in \mathbb{R}^2$  sufficiently small, we have:

$$P(x_0 + u, y_0 + v) = P(x_0 + y_0) + c_1 u - c_2 v + o(u, v)$$

$$Q(x_0 + u, y_0 + v) = Q(x_0, y_0) + c_2 u + c_1 v + o(u, v).$$

Then, setting h = u + iv:

$$f(z_0 + h) = P(x_0 + u, y_0 + v) + iQ(x_0 + u, y_0 + v)$$

$$= P(x_0, y_0) + iQ(x_0, y_0) + \underbrace{(c_1 + ic_2)}_{c}(u + iv) + o(u, v)$$

$$= f(z_0) + ch + o(h),$$

with  $c = c_1 + ic_2$ . This shows that f is holomorphic at  $z_0$ . The theorem is proved.