

Complex Analysis Notes

Lance Remigio

July 27, 2024

Contents

1	Preliminaries	7
1.1	Complex Numbers and the Complex Plane	7
1.1.1	Review of Complex Numbers	7
1.1.2	Notion of Length and Inequalities	7
1.1.3	Other Properties and Polar Form	8
1.1.4	Convergence	8
1.1.5	Sets in the complex plane	9
1.1.6	Functions on the Complex plane	10
1.1.7	Holomorphic Functions	11
1.1.8	Exercises	14

List of Theorems

1.1.1 Theorem ()	9
1.1.2 Theorem ()	10
1.1.3 Theorem ()	10
1.1.4 Theorem (Continuous Functions on Compact Sets)	11

Chapter 1

Preliminaries

1.1 Complex Numbers and the Complex Plane

1.1.1 Review of Complex Numbers

- A complex number takes the form $z = x + iy$ where $x, y \in \mathbb{R}$ and that $i^2 = -1$. We denote this set of numbers as \mathbb{C} .
- The **real** and **imaginary** part of z is defined as follows:

$$x = \Re(z) \text{ and } y = \Im(z).$$

- Real numbers like x have $\Im(x) = 0$, while numbers like y have $\Re(y) = 0$. In other words, y is said to be **purely imaginary**.
- Each complex number can be represented as a point in \mathbb{R}^2 with the x -axis representing the **real axis** and the y -axis representing the **imaginary axis**.
- The operations that are used with complex numbers works similarly to how we would treat real numbers; that is, they follow commutativity, associativity, and distributivity.
- The addition of two complex numbers works like adding two corresponding vectors in \mathbb{R}^2 where you add up each component.
- Multiplication of complex numbers produces a rotation (around the unit circle) and a dilation of said vector. This is seen using the polar form of a complex number.

1.1.2 Notion of Length and Inequalities

- The notion of length in \mathbb{R}^2 is also similar to the complex plane. For $z \in \mathbb{C}$ with $x, y \in \mathbb{R}$, we can see that the **absolute value** of a complex number $z = x + iy$ is

$$|z| = (x^2 + y^2)^{1/2}.$$

This is the distance from the origin to the point (x, y) .

- Like in \mathbb{R} , the triangle inequality for \mathbb{C} also holds:

$$|z + w| \leq |z| + |w| \text{ for all } z, w \in \mathbb{C}.$$

- Some other inequalities in \mathbb{C} include:

$$|\Re(z)| \leq |z| \text{ and } |\Im(z)| \leq |z|.$$

Furthermore, the reverse triangle inequality holds:

$$||z| - |w|| \leq |z - w|.$$

- The **complex conjugate** of $z = x + iy$ is defined by

$$\bar{z} = x - iy.$$

Geometrically, this is seen as a reflection of z over the real axis.

- Furthermore, we say that $z \in \mathbb{C}$ is a real number if and only if $z = \bar{z}$. On the other hand, we say that $z \in \mathbb{C}$ is purely imaginary if and only if $z = -\bar{z}$.

1.1.3 Other Properties and Polar Form

- On top of defining our real and imaginary parts of a complex number, it should be straightforward to prove that

$$\Re(z) = \frac{z + \bar{z}}{2} \text{ and } \Im(z) = \frac{z - \bar{z}}{2i}.$$

- We also see that $|z|^2 = z\bar{z}$ implies that

$$\frac{1}{z} = \frac{\bar{z}}{|z|^2}$$

whenever $z \neq 0$.

- The **polar form** of $z \in \mathbb{C}$ is

$$z = re^{-i\theta}$$

for $r > 0$ and $\theta \in \mathbb{R}$. We denote θ as the **argument** of z ; that is, $\theta = \arg(z)$. Note that θ is defined uniquely up to a multiple of 2π .

- Recall that

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

and that $|e^{i\theta}| = 1$ as well as $r = |z|$.

- Finally, with these properties, we can see that multiplying $z, w \in \mathbb{C}$ results in

$$zw = rse^{i(\theta+\varphi)}$$

where $z = re^{i\theta}$ and $w = se^{i\varphi}$. The rs corresponds to the dialation of zw and $\theta + \varphi$ corresponds to a rotation.

1.1.4 Convergence

Definition 1.1.1 (Convergence in \mathbb{C}). A sequence $(z_n) \subset \mathbb{C}$ is said to **converge** to $w \in \mathbb{C}$ if

$$\lim_{n \rightarrow \infty} |z_n - w| = 0$$

and we write

$$w = \lim_{n \rightarrow \infty} z_n.$$

The two formulae above are equivalent to each other.

- In other words, (z_n) converges to w if and only if the corresponding sequence of points in the complex plane converges to the point that corresponds to w .

- We can check that $(z_n) \rightarrow w$ if and only if for $w = a + bi$, we have $(a_n) \rightarrow a$ and $(b_n) \rightarrow b$; that is, the real and imaginary parts of the sequence of complex numbers converges, respectively.

Definition 1.1.2 (Cauchy Sequence). A sequence (z_n) is said to be a **Cauchy sequence** if

$$|z_n - z_m| \rightarrow 0$$

as $n, m \rightarrow \infty$.

- In other words, given any $\varepsilon > 0$, there exists an integer $N > 0$ such that $|z_n - z_m| < \varepsilon$ whenever $n, m > N$.
- Similarly to how \mathbb{R} is complete and how all $z \in \mathbb{C}$ are made up of a tuple of real numbers in \mathbb{R}^2 , we see that if (z_n) is Cauchy, then every Cauchy complex sequence converges to a limit that is in \mathbb{C} .

Theorem 1.1.1. The set of complex numbers \mathbb{C} is complete.

1.1.5 Sets in the complex plane

- If $z_0 \in \mathbb{C}$ and $r > 0$, we denote the **open disc** $D_r(z_0)$ of radius r centered at z_0 to be the set

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

- If $z_0 \in \mathbb{C}$ and $r > 0$, we denote the **closed disc** $\overline{D}_r(z_0)$ of radius r centered at z_0 to be the set

$$\overline{D}_r(z_0) = \{z \in \mathbb{C} : |z - z_0| \leq r\}.$$

- The **boundary** of either a closed disc or an open disc is given by the set

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

- We denote the **unit disc** as the set

$$\mathbf{D} = \{z \in \mathbb{C} : |z| < 1\}.$$

- Given a set $\Omega \subset \mathbb{C}$, a point $z_0 \in \Omega$ is called an **interior point** of Ω if there exists $r > 0$ such that

$$D_r(z_0) \subset \Omega.$$

- A set Ω is **open** if every point in that set is an interior point of Ω .
- A point $z \in \mathbb{C}$ is said to be a **limit point** of the set Ω if there exists a sequence of points $z_n \in \Omega$ such that $z_n \neq z$ and $\lim_{n \rightarrow \infty} z_n = z$.
- The **boundary** of a set Ω is equal to its closure minus its interior, and is often denoted by $\partial\Omega$.
- A set Ω is **bounded** if there exists $M > 0$ such that $|z| < M$ whenever $z \in \Omega$; that is, Ω is contained in some large disc.

- If Ω is bounded, we define its **diameter** by

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

- A set Ω is said to be **compact** if it is closed and bounded.

Theorem 1.1.2. The set $\Omega \subset \mathbb{C}$ is compact if and only if every sequence $\{z_n\} \subset \Omega$ has a subsequence that converges to a point in Ω .

Theorem 1.1.3. A set Ω is compact if and only if every open covering of Ω contains a finite subcovering.

The next result will be used to prove Goursat's Theorem (in our study of complex function theory) in a later section.

Proposition 1.1.1. If $\Omega_1 \supset \Omega_2 \supset \cdots \supset \Omega_n \supset \cdots$ is a sequence of non-empty compact sets in \mathbb{C} with the property that

$$\text{diam}(\Omega_n) \rightarrow 0 \text{ as } n \rightarrow \infty,$$

there exists a unique point $w \in \mathbb{C}$ such that $w \in \Omega_n$ for all n .

Proof. Choose a point $z_n \in \Omega_n$ for each n . Since we have sequence of non-empty compact sets in \mathbb{C} such that $\text{diam}(\Omega_n) \rightarrow 0$ as $n \rightarrow \infty$, we have that (z_n) is Cauchy. Thus, $(z_n) \rightarrow w$ and that $w \in \Omega_n$ since each Ω_n for all n is closed. To prove uniqueness, suppose w' is another point that satisfies the same properties as w such that $w \neq w'$. Then this would violate our assumption that $\text{diam}(\Omega_n) \rightarrow 0$ because we would have $|w - w'| > 0$. Thus, we must have $w = w'$, proving that w is unique. ■

- We say that an open set $\Omega \subset \mathbb{C}$ is **connected** if it is not possible to find two disjoint non-empty open sets Ω_1 and Ω_2 such that

$$\Omega = \Omega_1 \cup \Omega_2.$$

- A connected open set in \mathbb{C} is called a **region**.
- A closed set F is connected if one cannot write $F = F_1 \cup F_2$ where F_1 and F_2 are disjoint non-empty closed sets.

1.1.6 Functions on the Complex plane

Continuous Functions

Definition 1.1.3 (Continuity). Let f be a function defined on a set $\Omega \subset \mathbb{C}$. We say that f is **continuous** at the point $z_0 \in \Omega$ if for every $\varepsilon > 0$, there exists $\delta > 0$ such that whenever $z \in \Omega$ and $|z - z_0| < \delta$, then

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

Definition 1.1.4 (Sequential Definition of Continuity). The function f is said to be continuous on Ω if for every $(z_n) \subset \Omega$ such that $\lim z_n = z_0$, then $\lim f(z_n) = f(z_0)$.

- Recall that sums of continuous and products of continuous functions are continuous.

- A complex function is continuous if and only if the corresponding real and imaginary parts of f is continuous.

Definition 1.1.5 (Maximums/Minimums of Complex Functions). We say that f attains a **maximum** at the point $z_0 \in \Omega$ if

$$|f(z)| \leq |f(z_0)| \quad \text{for all } z \in \Omega,$$

with the inequality reversed for the definition of a **minimum**.

Theorem 1.1.4 (Continuous Functions on Compact Sets). A continuous function on a compact set Ω is bounded and attains a maximum and minimum on Ω .

1.1.7 Holomorphic Functions

Definition 1.1.6 (Holomorphic at a point). Let $\Omega \subset \mathbb{C}$ be an open set and f is a complex-valued function on Ω . The function f is **holomorphic at the point** $z_0 \in \Omega$ if the quotient

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

converges to a limit when $h \rightarrow 0$. When this limit exists, we denote

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

as the derivative of f at z_0 .

Note that we're assuming that $h \in \mathbb{C}$ and that $h \neq 0$ with $z_0 + h \in \Omega$, so that the quotient is well-defined.

Note that h is a complex number that may approach 0 from any direction.

Definition 1.1.7 (Holomorphic on a subset of \mathbb{C}). • The function f is said to be **holomorphic on Ω** if f is holomorphic at every point of Ω .

- If C is a closed subset of \mathbb{C} , we say that f **holomorphic on \mathbb{C}** .
- If C is an open subset, then we say f is **entire**.

- Holomorphic functions have nicer properties than differentiable functions of real variable.
- Differentiability of complex functions imply infinite differentiability.
- Every holomorphic function is analytic; that is, we can power series expansion at every point.
- This is much nicer than real-valued functions, which often have more restrictive properties.

Proposition 1.1.2. A function f is holomorphic at $z_0 \in \Omega$ if and only if there exists $a \in \mathbb{C}$ such that

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

where ψ is a function defined for all h and $\lim_{h \rightarrow 0} \psi(h) = 0$.

Proposition 1.1.3. If f and g are holomorphic in Ω , then:

- (i) $f + g$ is holomorphic in Ω and $(f + g)' = f' + g'$.
- (ii) fg is holomorphic in Ω and $(fg)' = f'g + fg'$.
- (iii) 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 holomorphic, the chain rule holds

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

Complex-valued Functions as Mappings

- Notion of complex differentiability is significantly more different than real differentiability of two variables.
- The existence of the real derivative does not necessarily guarantee that f will be holomorphic.

Proposition 1.1.4. If f is holomorphic at z_0 , then

$$\frac{\partial f}{\partial \bar{z}}(z_0) = 0 \quad \text{and} \quad f'(z_0) = \frac{\partial f}{\partial z}(z_0) = 2 \frac{\partial u}{\partial z}(z_0).$$

Also, if we write $F(x, y) = f(z)$, then F is differentiable in the sense of real variables, and

$$\det J_F(x_0, y_0) = |f'(z_0)|^2.$$

Integration along Curves

Definition 1.1.8 (Parametrization). • We call a **parametrized curve** as a function $z(t)$ that maps a closed interval $[a, b] \subset \mathbb{R}$ to \mathbb{C}^2 .

- We say that a parametrized curve is **smooth** if $z'(t)$ exists and is continuous on $[a, b]$, and $z'(t) \neq 0$ for $t \in [a, b]$.
- At the endpoints $t = a$ and $t = b$, the quantities $z'(a)$ and $z'(b)$ are **left-handed derivative/right-handed derivative**; that is,

$$z'(a) = \lim_{h \rightarrow 0} \frac{z(a+h) - z(a)}{h} \quad \text{and} \quad z'(b) = \lim_{h \rightarrow 0} \frac{z(b+h) - z(b)}{h}$$

with the limit in $z'(a)$ approaching for values $h > 0$ and the limit in $z'(b)$ approaching for values $h < 0$.

- We say that the parametrized curve is **piecewise-smooth** if z is continuous on $[a, b]$,

and if there exists points

$$a = a_0 < a_1 < \cdots < a_n = b,$$

where $z(t)$ is smooth in the intervals $[a_k, a_{k+1}]$.

Definition 1.1.9. • The family of parametrizations that are equivalent to $z(t)$ determines a **smooth curve** $\gamma \subset \mathbb{C}$; that is, the image of $[a, b]$ under z with the orientation given by z as t travels from a to b .

- The points $z(a)$ and $z(b)$ are called the **end-points** of the curve and are independent on the parametrization. Since γ carries an orientation, it is natural to say that γ begins at $z(a)$ and ends at $z(b)$.
- We call a smooth or piecewise-smooth curve **closed** if $z(a) = z(b)$ for any parametrization.
- We call a piecewise-smooth curve **simple** if it is **NOT** self-intersecting; that is, $z(t) \neq z(s)$ unless $s = t$.

- We call curves that are closed to begin with simple whenever $z(t) \neq z(s)$ unless $s = t$ or that $s = a$ and $t = b$.
- The endpoints of a curve are independent of parametrization.
- We will call any piecewise-smooth curve as a **curve**.

Definition 1.1.10 (Orientation). • The **positive orientation** (counterclockwise) is the one that is given by the standard parametrization

$$z(t) = z_0 + re^{it}, \quad \text{where } t \in [0, 2\pi].$$

- On the other hand, the **negative orientation** (clockwise) is give by

$$z(t) = z_0 + re^{-it}, \quad \text{where } t \in [0, 2\pi].$$

Proposition 1.1.5. Integration of continuous functions over curves satisfies the following properties:

- (i) It is linear, that is, if $\alpha, \beta \in \mathbb{C}$, then

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

- (ii) If γ^- is γ with the reverse orientation, then

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

(iii) One has the inequality

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

1.1.8 Exercises

1. Suppose U and V are open sets in the complex plane. Prove that if $f : U \rightarrow V$ and $g : V \rightarrow \mathbb{C}$ are two functions that are differentiable (in the real sense, that is, as functions of the two real variables x and y), and $h = g \circ f$, then

$$\frac{\partial h}{\partial z} = \frac{\partial g}{\partial z} \frac{\partial f}{\partial z} + \frac{\partial g}{\partial \bar{z}} \frac{\partial \bar{f}}{\partial z}$$

and

$$\frac{\partial h}{\partial \bar{z}} = \frac{\partial g}{\partial z} \frac{\partial f}{\partial \bar{z}} + \frac{\partial g}{\partial \bar{z}} \frac{\partial \bar{f}}{\partial \bar{z}}.$$

This is the complex version of the chain rule.

Proof. ■

2. Show that in polar coordinates, the Cauchy-Riemann equations take the form

$$\frac{\partial u}{\partial x} = \frac{1}{r} \frac{\partial v}{\partial \theta} \quad \text{and} \quad \frac{1}{r} \frac{\partial u}{\partial \theta} = -\frac{\partial v}{\partial x}.$$

Use these equations to show that the logarithm function defined by

$$\log z = \log r + i\theta \quad \text{where } z = re^{i\theta} \text{ with } -\pi < \theta < \pi$$

is holomorphic in the region $r > 0$ and $-\pi < \theta < \pi$.

Proof. ■