

# Math 423/823 Exercise Set 8

Due Thursday, April 21

29. [BC#4.52.10] Suppose that  $w = f(z)$  is an *entire* function, and there is a (real)  $A > 0$  so that for every  $z \in \mathbb{C}$  we have  $|f(z)| \leq A|z|$ . Show that there is a (complex)  $a$  so that  $f(z) = az$  for all  $z$ .

For any  $z_0$  we have, for  $|z - z_0| = R$ ,  $R = |z - z_0| \geq |z| - |z_0|$ , so  $|z| \leq |z_0| + R$ , so  $|f(z)| \leq A(|z_0| + R)$  for any  $R$ , and for any  $z$  on the circle of radius  $R$  centered at  $z_0$ , so  $|f(z)| \leq A(|z_0| + R)$  for any  $z$  on and inside of the circle (since it would lie on a circle of even smaller radius).

But then by Cauchy's Inequality,  $|f''(z_0)| \leq \frac{2A(|z_0| + R)}{R^2}$ , for any radius  $R$ ; letting  $R \rightarrow \infty$ , the expression on the righthand side of this inequality goes to 0, so  $|f''(z_0)| = 0$  for every  $z_0$ , so  $f''(z_0) = 0$ , so  $f''(z)$  is the zero function. So  $f''(z)$  is entire and its Taylor series centered at  $z = 0$  is the zero series. Integrating term-by-term, the power series for  $f'(z)$  is the constant series, so  $f'(z) = a$  for some constant  $a$ . Integrating this power series term-by-term, we find that  $f(z) = az + b$  for some constants  $a$  and  $b$ . But  $|b| = |f(0)| \leq A|0| = 0$ , so  $|b| = 0$ , so  $b = 0$ , so  $f(z) = az$  for some constant  $a$ , as desired.

30. [BC#5.62.4] Find the Laurent series expansions centered at  $z = 0$  for the function

$$f(z) = \frac{1}{z^2(1-z)} \quad \text{valid for (a) } 0 < |z| < 1, \text{ and (b) } 1 < |z| < \infty.$$

(a): For  $0 < |z| < 1$  we have  $\frac{1}{1-z} = \sum_{n=0}^{\infty} z^n$ ,

$$\text{so } f(z) = \frac{1}{z^2(1-z)} = \frac{1}{z^2} \frac{1}{(1-z)} = \frac{1}{z^2} \sum_{n=0}^{\infty} z^n = \sum_{n=0}^{\infty} z^{n-2} = \sum_{n=-2}^{\infty} z^n.$$

(b) For  $1 < |z| < \infty$  we have  $0 < \left|\frac{1}{z}\right| < 1$  and so  $f(z) = \frac{1}{z^3((1/z) - 1)} = -\frac{1}{z^3} \frac{1}{1 - (1/z)} = -\frac{1}{z^3} \sum_{n=0}^{\infty} \left(\frac{1}{z}\right)^n = \sum_{n=0}^{\infty} (-1)z^{-(n+3)} = \sum_{n=-\infty}^{-3} (-1)z^n.$

31. [BC#5.62.8] (a) If  $a$  is real and  $|a| < 1$ , show how to derive the Laurent series expansion

$$\frac{a}{z-a} = \sum_{n=1}^{\infty} \frac{a^n}{z^n} \quad \text{valid for } |a| < |z| < \infty.$$

- (b) Setting  $z = e^{i\theta}$  in the equation from (a), set the real and imaginary parts of each side equal to one another to show that

$$\sum_{n=1}^{\infty} a^n \cos n\theta = \frac{a \cos \theta - a^2}{1 - 2a \cos \theta + a^2} \quad \text{and} \quad \sum_{n=1}^{\infty} a^n \sin n\theta = \frac{a \sin \theta}{1 - 2a \cos \theta + a^2}$$

for any real  $a$  with  $|a| < 1$  and any real  $\theta$ .

(a): This is roughly the same as the previous problem; if  $|a| < |z| < \infty$  then  $0 < |\frac{a}{z}| < 1$ .

$$\text{Then: } \frac{a}{z-a} = \frac{a}{z(1-(a/z))} = \frac{a}{z} \frac{1}{1-(a/z)} = \frac{a}{z} \sum_{n=0}^{\infty} \left(\frac{a}{z}\right)^n = \sum_{n=1}^{\infty} \left(\frac{a}{z}\right)^n = \sum_{n=1}^{\infty} \frac{a^n}{z^n}.$$

(b): Setting  $z = e^{i\theta} = \cos \theta + i \sin \theta$ , then  $|z| = 1$  so for  $|a| < 1$  we have  $|a| < |z| < \infty$  so the results of part (a) apply. Then we have  $1/z = \bar{z} = \cos \theta - i \sin \theta$ , so

$$\begin{aligned} \frac{a}{z-a} &= \frac{a}{(\cos \theta + i \sin \theta) - a} = \frac{a}{(\cos \theta - a) + i \sin \theta} \\ &= \frac{a[(\cos \theta - a) - i \sin \theta]}{[(\cos \theta - a) + i \sin \theta][(\cos \theta - a) - i \sin \theta]} = \frac{a[(\cos \theta - a) - i \sin \theta]}{[(\cos \theta - a)^2 + (\sin \theta)^2]} \\ &= \frac{a[(\cos \theta - a) - i \sin \theta]}{a^2 - 2a \cos \theta + 1} = \frac{a(\cos \theta - a)}{a^2 - 2a \cos \theta + 1} - i \frac{a \sin \theta}{a^2 - 2a \cos \theta + 1} \\ &= \frac{a(\cos \theta - a)}{a^2 - 2a \cos \theta + 1} - i \frac{a \sin \theta}{a^2 - 2a \cos \theta + 1} \end{aligned}$$

But setting  $z = e^{i\theta}$ , we have  $z^{-n} = e^{-in\theta} = \cos(n\theta) - i \sin(n\theta)$ , so

$$\sum_{n=1}^{\infty} \frac{a^n}{z^n} = \sum_{n=1}^{\infty} a^n z^{-n} = \sum_{n=1}^{\infty} a^n \cos(n\theta) - i \sin(n\theta) = \sum_{n=1}^{\infty} a^n \cos(n\theta) - i \sum_{n=1}^{\infty} a^n \sin(n\theta)$$

provided both of these last series converge, which they do, absolutely, by comparison

with the series  $\sum_{n=1}^{\infty} a^n$ .

So equating the real and imaginary parts of these two expressions, we have

$$\sum_{n=1}^{\infty} a^n \cos(n\theta) = \frac{a(\cos \theta - a)}{a^2 - 2a \cos \theta + 1} \text{ and } \sum_{n=1}^{\infty} a^n \sin(n\theta) = \frac{a \sin \theta}{a^2 - 2a \cos \theta + 1}, \text{ as desired.}$$

32. [BC#6.71.2(part)] Use the Residue Theorem to evaluate the integral

$$\int_C z^2 e^{\frac{1}{z}} dz,$$

where  $C(t) = 3e^{it}$ ,  $0 \leq t \leq 2\pi$ .

$f(z) = z^2 e^{\frac{1}{z}}$  is analytic everywhere except at  $z = 0$ , since  $e^z$  and  $z^2$  are entire. Since 0 lies inside of the circle  $C$ , by the Residue Theorem we have

$$\int_C z^2 e^{\frac{1}{z}} dz = (2\pi i) \text{Res}_{z=0} f(z).$$

But since  $e^z = \sum_{n=0}^{\infty} \frac{1}{n!} z^n$  for all  $z$ ,  $e^{1/z} = \sum_{n=0}^{\infty} \frac{1}{n!} z^{-n} = \sum_{n=-\infty}^0 \frac{1}{|n|!} z^n$ , so  $f(z) =$

$z^2 \sum_{n=-\infty}^0 \frac{1}{|n|!} z^n = \sum_{n=-\infty}^0 \frac{1}{|n|!} z^{n+2} = \sum_{n=-\infty}^2 \frac{1}{|n-2|!} z^n$  is the Laurent series for  $f(z)$  for  $0 < |z| < \infty$ .

So  $\text{Res}_{z=0} f(z) =$  the coefficient of  $z^{-1}$  in this series expansion  $= \frac{1}{3!} = \frac{1}{6}$ , so

$$\int_C z^2 e^{\frac{1}{z}} dz = (2\pi i)/6 = \pi i/3.$$