Homework 2

Instructions:References such as III.2.7 refer to Problem 7 in Section 2 of Chapter III in Conway's book. If you use results from books including Conway's, please be explicit about what results you are using. Reminder: Exam I will be from 6:30 to 10:30 on Thursday, February 15 in Room 40 of Schaeffer Hall.

Homework 3 is due in your Dropbox folder by 11:59, Sunday, February 19.

Working on this homework will help you with Exam I, so please don't put it off until after the exam.

- 1. Problem IV.2.4
 - (a) By Abel's transform, let $\{a_n\}, \{b_n\}$ be two sequences, and $B_k = \sum_{i=1}^k b_i$. Then

$$\sum_{k=1}^{n} a_k b_k = a_n B_n - \sum_{k=1}^{n-1} (a_{k+1} - a_k) B_k.$$

Hence for each fixed n, denote $\sum_{k=1}^{n} a_k$ by A_n

$$C_n = \lim_{r \to 1^-} \sum_{k=1}^n a_k r^k = r^n A_n - \sum_{k=1}^{n-1} r^k (r-1) A_k.$$

Since $\sum a_n(z-a)^n$ have radius of convergence 1.

$$\lim_{r \to 1^{-}} \sum_{n=1}^{\infty} a_n r^n < \infty,$$

then we can change the order of limits:

$$\lim_{r \to 1^{-}} \lim_{n \to \infty} \sum_{k=1}^{n} a_k r^k = \lim_{n \to \infty} \lim_{r \to 1^{-}} \sum_{k=1}^{n} a_k r^k = \lim_{n \to \infty} A_n$$

since each A_k is a finite number, which comes from $\sum a_n$ converges to A. Hence,

$$\lim_{r \to 1^{-}} \sum_{n=1}^{\infty} a_n r^n = \lim_{n \to \infty} A_n = A.$$

(b) Consider $a_n = \frac{(-1)^{n+1}}{n}$, then by Proposition III.1.4,

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

Hence the series $\sum a_n(z-a)^n$ have radius of convergence 1. Since the series $\sum a_n$ is a Leibniz series, then it converges to $A < \infty$.

Now consider the function $f(z) = \log z$, it is analytic on |z-1| < 1, and it has power series expansion

$$f(z) = \sum_{n=0}^{\infty} b_n (z-1)^n,$$

where $b_n = \frac{1}{n!} f^{(n)}(1) = \frac{(-1)^{n-1}}{n} (n \ge 1)$, and $b_0 = 0$. By this we can find $a_i = b_i$ for each $i \ge 0$, thus

$$\sum a_n = f(2) = \log 2$$

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2. Problem IV.2.6

Sol. In the region where $f(z) = \sqrt{z}$ is analytic,

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

where

$$a_n = \frac{1}{n!}f^{(n)}(1) = \frac{(-1)^{(n-1)}}{n!}\frac{(2n-3)!!}{2^n}(n \ge 1), \ a_0 = 1.$$

and since

$$\lim_{n \to \infty} \left| \frac{a_n}{a_{n+1}} \right| = \lim_{n \to \infty} \frac{2n+2}{2n-1} = 1,$$

we know the radius of convergence is 1

3. Problem IV.2.9

(a) Let $f(z) = e^z - e^{-z}$, then by Corollary 2.13,

$$f^{(n-1)}(0) = \frac{(n-1)!}{2\pi i} \int_{\gamma} \frac{e^z - e^{-z}}{z^n} dz = 1 + (-1)^n.$$

Thus

$$\int_{\gamma} \frac{e^z - e^{-z}}{z^n} dz = \frac{2\pi i}{(n-1)!} (1 + (-1)^n).$$

(b) Let f(z) = 1, then

$$f^{(n-1)}(\frac{1}{2}) = \frac{(n-1)!}{2\pi i} \int_{\gamma} \frac{1}{(z - \frac{1}{2})^n} dz = \begin{cases} 1, n = 1\\ 0, n \ge 2 \end{cases}$$

Thus

$$\int_{\gamma} \frac{1}{(z - \frac{1}{2})^n} dz = \begin{cases} 2\pi i, n = 1\\ 0, n \ge 2 \end{cases}$$

(c) First, we have

$$\frac{1}{z^2+1} = \frac{1}{2i} \left(\frac{1}{z-i} - \frac{1}{z+i} \right).$$

Then let f(z) = 1 = g(z), then

$$1 = f(i) = \frac{1}{2\pi i} \int_{\mathcal{X}} \frac{1}{z - i} dz = g(-i) = \frac{1}{2\pi i} \int_{\mathcal{X}} \frac{1}{z + i} dz.$$

Hence

$$\int_{\gamma}\frac{1}{z^2+1}dz=\frac{1}{2i}(\int_{\gamma}\frac{dz}{z-i}-\int_{\gamma}\frac{dz}{z+i})=0.$$

(d) Let $f(z) = \sin z$, then f is analytic on \mathbb{C} .

$$f(0) = \frac{1}{2\pi i} \int_{\gamma} \frac{\sin z}{z} dz = 0.$$

Hence

$$\int_{\gamma} \frac{\sin z}{z} dz = 0.$$

(e) Let $f(z) = z^{1/m}$, then

$$f^{(m-1)}(1) = \frac{(m-1)!}{2\pi i} \int_{\gamma} \frac{z^{1/m}}{(z-1)^m} dz = \prod_{i=0}^{m-1} (\frac{1}{m} - i).$$

Hence

$$\int_{\gamma} \frac{z^{1/m}}{(z-1)^m} dz = \frac{2\pi i}{(m-1)!} \prod_{i=0}^{m-1} (\frac{1}{m} - i).$$

4. Problem IV.2.11

First,

$$f(z) = \frac{1}{2i}\log(\frac{1+iz}{1-iz}) = \frac{1}{2i}(\log(1+iz) - \log(1-iz)).$$

We know $\log(z)$ is analytic on $\mathbb{C} \setminus l$, where l is a line starting from the origin. Thus f is analytic on $\mathbb{C} \setminus l\{z_1, z_2\}$, where $z_1 = -i$, $z_2 = i$. Hence l : Re(z) = 0.

On a branch of f,

$$\tan f(z) = \frac{1}{i} \frac{e^{if(z)} - e^{-if(z)}}{e^{if(z)} + e^{-if(z)}}$$

Since

$$e^{if(z)} = e^{\frac{1}{2}\log(\frac{1+iz}{1-iz})} = (\frac{1+iz}{1-iz})^{1/2},$$

we have

$$\tan f(z) = \frac{1}{i} \frac{\left(\frac{1+iz}{1-iz}\right)^{1/2} - \left(\frac{1+iz}{1-iz}\right)^{-1/2}}{\left(\frac{1+iz}{1-iz}\right)^{1/2} + \left(\frac{1+iz}{1-iz}\right)^{-1/2}} = \frac{1}{i} \frac{2iz}{2} = z.$$

When |z| < 1, f(z) is analytic. Hence by Theorem 2.8

$$\log(1+iz) - \log(1-iz) = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{((1+iz)-1)^n}{n} - \sum_{n=1}^{\infty} (-1)^{n-1} \frac{((1-iz)-1)^n}{n}$$
$$= \sum_{n=1}^{\infty} (-1)^{n-1} \frac{(iz)^n}{n} - \sum_{n=1}^{\infty} (-1)^{n-1} \frac{(-iz)^n}{n} = 2i \sum_{n=0}^{\infty} (-1)^n \frac{z^{2n+1}}{2n+1}.$$

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

5. Problem IV.3.3

Sol. The only function is $f(z) = \exp(z)$.

First, it is clear that $f(z) = \exp(z)$ is a solution. Now suppose there is another function g, s.t. $g(x) = \exp(x), \forall x \in \mathbb{R}$, then for each point $x_0 \in \mathbb{R}$, let $\{x_n\} = \{x_0 + \frac{1}{n}\}$, then $f(x_i) = g(x_i)$ for each i, and $\{x_n\} \to x_0$. Hence, x_0 is a limit point of the set $\{f = g\}$, thus by Corollary 3.8, f = g on \mathbb{C} .

6. Problem IV.3.6

Proof. If f(a) = 0, then the proposition holds. Now suppose $f(a) \neq 0$, hence |f(a)| > 0. Let $g(z) = \frac{1}{f(z)}$, then since f is analytic, g is analytic in G. Hence $|g(a)| = \left|\frac{1}{f(a)}\right| = \frac{1}{|f(a)|} \geq |g(z)|$ for each $z \in G$. Then by Maximum Modulus Thm, g is constant, which means f is constant.

- 7. Problem IV.4. 2
- 8. Problem IV. 4.3
- 9. Problem IV.5.7
- 10. Problem IV.5.9