Complex Analysis

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1 De Moivre's Theorem

Using the property of exponentiation $(a^b)^c = a^{bc}$, we can see that $(e^{i\theta})^n = e^{in\theta}$. Using Euler's formula we can deduce that

$$(\cos(\theta) + i\sin(\theta))^n = \cos(n\theta) + i\sin(n\theta), \quad n \in \mathbb{Z}$$

2 Nth Roots of Units

We can extend De Moivre's Theorem for the integers powers or any complex number, rather than the ones on the unit circle (r = 1).

$$(r(\cos(\theta) + i\sin(\theta)))^n = r^n(\cos(n\theta) + i\sin(n\theta)), \quad n \in \mathbb{Z}$$

The nth roots of 1 are the solutions to

$$x^n = 1$$

for a given n. We might write 1 as a complex number

$$x^n = \cos(0) + i\sin(0)$$

Comparing this to our extended De Moivre's theorem

$$\cos(0) + i\sin(0) = r^n \left(\cos(n\theta) + i\sin(n\theta)\right)$$

We can see that

$$r^n = 1$$

$$n\theta=0$$

As long as $n \neq 0$

$$r = 1$$

$$\theta = 0$$

By plugging these values into

$$x^{n} = (r(\cos(\theta) + i\sin(\theta)))^{n}$$

we get that x = 1.

However we could also write 1 as

$$\cos(2k\pi) + i\sin(2k\pi), \quad k \in \mathbb{Z}$$

We would then get that

$$r^n = 1$$
$$n\theta = 2k\pi$$

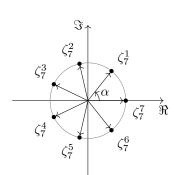
When solving for x again we get

$$x^{n} = (r(\cos(\theta) + i\sin(\theta)))^{n}$$
$$= \left(\cos\left(\frac{2k\pi}{n}\right) + i\sin\left(\frac{2k\pi}{n}\right)\right)^{n}$$

concluding that

$$x = \cos\left(\frac{2k\pi}{n}\right) + i\sin\left(\frac{2k\pi}{n}\right)$$

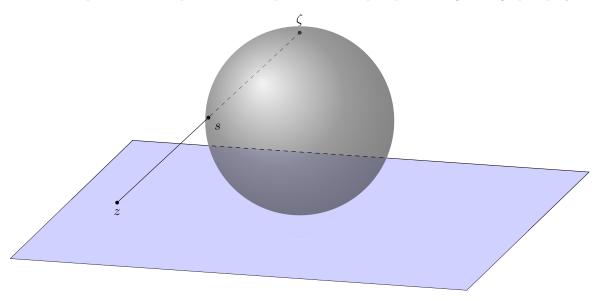
This gives us a solution for each k, however the solutions are redundant for $k \ge n$. In fact, the roots of unity of n are n distinct solutions (points on the unit circle).



The roots of units have the same angle $\alpha = \frac{2\pi}{n}$ between each other. The first root of unit counter-clockwise is denoted ζ_n because each subsequent root is a power of ζ_n . In this case, ζ_7 .

3 Riemann Spheres

A Riemann sphere is a unit sphere used to represent the complex plane using stereographic projection.



The Riemann sphere lays on the complex plane. A complex number is represented by the intersection between the sphere and a ray starting from the topmost point of the sphere and intersecting with the given complex number on the complex plane.

4 Subsets of the complex plane

4.1 Open Disk

An open disk $D_{\delta}(z_0)$ is the set of points with distance less than δ from z_0

$$D_{\delta}(z_0) = \{ z \in \mathbb{C} \, | \, |z - z_0| < \delta \}$$

4.2 Closed Disk

A closed open disk $D_{\delta}(z_0)$ is the set of points with distance less than or equal to δ from z_0

$$\overline{D_{\delta}(z_0)} = \{ z \in \mathbb{C} \mid |z - z_0| \le \delta \}$$

4.3 Circle

A circle $C_{\delta}(z_0)$ is the set of points with distance equal to δ from z_0

$$C_{\delta}(z_0) = \{ z \in \mathbb{C} \mid |z - z_0| = \delta \}$$

4.4 Interior point

z is an interior point of Ω iff there is an open disk at z whose point are in Ω

$$\exists D_{r>0}(z) \subset \Omega$$

4.5 Boundary point

z is a boundary point of Ω iff every open disk at z contains points both in Ω and not in Ω .

4.6 Exterior point

z is an exterior point of Ω iff it is not a boundary point of an interior point.

4.7 Accumulation points

z is an accumulation point or limit point of Ω if any $D_{\delta}(z)\setminus\{z\}$ always contains points of Ω . In order to always contain points of Ω , Ω must have an infinite amount of points, since δ can be as little as we want.

4.8 Open sets

A set Ω is called open if all points in Ω are interior points of Ω .

4.9 Closed sets

A set Ω is closed if every accumulation point of Ω is in Ω .

4.10 Bounded Set

A set Ω is bounded iff

$$\exists M > 0 \mid \Omega \subset D_M(0)$$

In other words there must exist an M > 0 such that $\forall z \in \Omega : |z| < M$

4.11 Connected Set

An open set Ω is connected if it cannot be written as $\Omega = \Omega_1 \cup \Omega_2$ where $\Omega_1 \cap \Omega_2 = \emptyset$. In other words any two points in Ω must be connectable by a continuous curve where all the points of the curve are also in Ω .

5 Differentiability

5.1 Derivative

Let f(z) be a complex-valued function of a complex value which can be written as f(x+iy) = u(x,y) + iv(x,y). Then

$$f'(z) = \lim_{\Delta z \to 0} \frac{f(z_0 + \Delta z) - f(z)}{\Delta z}$$

Note that Δz can approach 0 from infinite directions. For the derivative to exist, the answer should not depend on how Δz tends to 0.

5.2 Cauchy-Riemann Equations

Let us write $\Delta z = \Delta x + i \Delta y$.

We now compute f'(z) by approaching z from the horizontal direction $(\Delta y = 0)$.

$$f'(z_0) = \lim_{\Delta x \to 0} \frac{f(z + \Delta x) - f(z)}{\Delta x}$$

$$= \lim_{\Delta x \to 0} \frac{f(x + \Delta x + iy) - f(x + iy)}{\Delta x}$$

$$= \lim_{\Delta x \to 0} \frac{(u(x + \Delta x, y) + iv(x + \Delta x, y)) - (u(x, y) + iv(x, y))}{\Delta x}$$

$$= \lim_{\Delta x \to 0} \frac{u(x + \Delta x, y) - u(x, y)}{\Delta x} + i \frac{v(x + \Delta x, y) - v(x, y)}{\Delta x}$$

$$= \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x}$$

We now compute f'(z) by approaching z from the vertical direction $(\Delta x = 0)$.

$$f'(z_0) = \lim_{\Delta y \to 0} \frac{f(z + \Delta y) - f(z)}{i\Delta y}$$

$$= \lim_{\Delta y \to 0} \frac{f(x + iy + i\Delta y) - f(x + iy)}{i\Delta y}$$

$$= \lim_{\Delta y \to 0} \frac{(u(x, y + \Delta y) + iv(x, y + \Delta y)) - (u(x, y) + iv(x, y))}{i\Delta y}$$

$$= \lim_{\Delta y \to 0} \frac{u(x, y + \Delta y) - u(x, y)}{i\Delta y} + i \frac{v(x, y + \Delta y) - v(x, y)}{i\Delta y}$$

$$= \frac{\partial v}{\partial y} - i \frac{\partial u}{\partial y}$$

We have found two different representations of f'(z) in terms of the partial derivatives of u and v.

$$f'(z) = \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} = \frac{\partial v}{\partial y} - i \frac{\partial u}{\partial y}$$

From this equality we can derive the Cauchy-Riemann equations.

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

Thus, if f' exists at the point z the Cauchy-Riemann equations must hold at that point.

5.3 Sufficient condition

A complex function f(z) is differentiable at a point z iff

- 1. The Cauchy-Riemann equations hold at z.
- 2. $\frac{\partial u}{\partial x}, \frac{\partial v}{\partial y}, \frac{\partial u}{\partial y}$ and $\frac{\partial v}{\partial x}$ are continuous.

6 Holomorphic functions

6.1 Definition

A function is holomorphic in Ω if it is complex differentiable in a neighbourhood of each point of Ω . In complex analysis, the holomorphic and analytic properties are equivalent.

6.2 Sufficient condition for analytic functions

A function f(z) is analytic in a region Ω if it is differentable in a neighborhood of every point in Ω .

6.3 Entire functions

A function f(z) is entire if it is analytic on the complete complex plane \mathbb{C} .

7 Complex integration

7.1 Complex integrals

Let f(t) be a complex-valued function of a real parameter t. Then we can decompose f into its real and imaginary parts

$$\int_{a}^{b} f(t) dt = \int_{a}^{b} u(t) dt + i \int_{a}^{b} v(t) dt$$

7.2 Contour integrals

Let f(z) be a complex-valued function of a complex parameter z. When computing a definite integral we need a way to go from z_0 to z_1 .

$$\int_{z_0}^{z_1} f(z) \, dz$$

In order to compute this we need a continuous parametrised curve $z:[t_0;t_1]\to\mathbb{C}$ such that $z(t_0)=z_0$ and $z(t_1)=z_1$. Let Γ be a smooth curve from z_0 to z_1 , then

$$\int_{\Gamma} f(z) [z] = \int_{t_0}^{t_1} f(z(t)) z'(t) dt$$