

1 Arithmetic and topology

Definition 1.1. Let $\mathbb{R}^2 = \{(x, y) \mid x, y \in \mathbb{R}\}$. Let us consider the following operations of addition and multiplication:

- Sum: given two $(a, b), (c, d) \in \mathbb{R}^2$ we define the sum “+” by components

$$(a, b) + (c, d) := (a + b, c + d). \quad (1)$$

- Product: given two $(a, b), (c, d) \in \mathbb{R}^2$ we define the product by

$$(a, b)(c, d) = (ac - bd, ad + bc). \quad (2)$$

We define the set \mathbb{C} as $(\mathbb{R}^2, +, \cdot)$.

Proposition 1.1. *The set \mathbb{C} of complex numbers is an abelian field.*

Proposition 1.2. *Let \mathbb{C} be defined in the second way. Then,*

1. \mathbb{C} is an abelian ring.
2. If we define f as

$$f : (\mathbb{C}, +, \cdot) \longrightarrow (\mathbb{R}^2, +, \cdot), \quad (x, y) \longmapsto x + yi, \quad (3)$$

then f is a morphism of rings.

3. The function f is, in fact, an isomorphism and \mathbb{C} is an abelian field.

Proposition 1.3. *The subset of \mathbb{C} generated by numbers of the form $\underline{x} = (x, 0)$ is isomorph to the set of real numbers.*

Theorem 1.4. \mathbb{C} is not an ordered field.

Definition 1.2. Let $z = a + bi \in \mathbb{C}$. We define the conjugate of z as

$$\bar{z} := a - bi. \quad (4)$$

Proposition 1.5. *For all $z, w \in \mathbb{C}$, we have:*

1. $\bar{\bar{z}} = z$.
2. $\overline{z + w} = \bar{z} + \bar{w}$.
3. $\overline{z\bar{w}} = \bar{z}w$.
4. $z\bar{z} \in \mathbb{R}$. In particular, if $z = a + bi$, then $z\bar{z} = a^2 + b^2$.
5. $z \in \mathbb{R} \Leftrightarrow z = \bar{z}$.
6. The inverse element of $z \in \mathbb{C}^*$ in multiplication is $z^{-1} = \bar{z}/(z\bar{z})$.

Definition 1.3. Let $z = a + bi \in \mathbb{C}$. We define the real part of z and imaginary part of z respectively as

$$\operatorname{Re}\{z\} := a, \quad \operatorname{Im}\{z\} := b. \quad (5)$$

Proposition 1.6. *Let $z \in \mathbb{C}$. Then,*

$$\operatorname{Re}\{z\} = \frac{z + \bar{z}}{2}, \quad \operatorname{Im}\{z\} = \frac{z - \bar{z}}{2i} \quad (6)$$

Proposition 1.7. *Let $z, w \in \mathbb{C}$ and the following distance function.*

$$\begin{aligned} \tilde{d} : \mathbb{C} \times \mathbb{C} &\longrightarrow \mathbb{R} \\ (z, w) &\longmapsto \tilde{d}(z, w) := |z - w| \end{aligned} \quad (7)$$

Then, (\mathbb{C}, \tilde{d}) is a metric space.

Definition 1.4. Let $z = a + bi \in \mathbb{C}$. We define the modulus of z as

$$|z| := \tilde{d}(z, 0), \quad (8)$$

which is equivalent to $\sqrt{z\bar{z}}$.

Definition 1.5. Let $r \in \mathbb{R}^+$ and $z_0 \in \mathbb{C}$. We define an open disc of radius r and center z_0 as follows

$$B_r(z_0) := \{z \in \mathbb{C} \mid |z - z_0| < r\}. \quad (9)$$

Definition 1.6. Let $r \in \mathbb{R}^+$ and $z_0 \in \mathbb{C}$. We define a punctured disc of radius r and center z_0 as follows

$$B_r^*(z_0) := \{z \in \mathbb{C} \mid 0 < |z - z_0| < r\}. \quad (10)$$

Definition 1.7. Let $r \in \mathbb{R}^+$ and $z_0 \in \mathbb{C}$. We define a closed disc of radius r and center z_0 as follows

$$\overline{B_r(z_0)} := \{z \in \mathbb{C} \mid |z - z_0| \leq r\}. \quad (11)$$

Definition 1.8. We denote by \mathbb{D} the unitary disc of center 0 and radius 1. Besides, we denote by $\mathbb{T} \subseteq \mathbb{C}$ the unitary circumference, that is,

$$\mathbb{T} := \{z \in \mathbb{C} \mid |z| = 1\}. \quad (12)$$

We also denote it by \mathbb{S}^1 .

Lemma 1.8. *The set $B = \{B_r(z_0) \mid r \in \mathbb{R}^+, z_0 \in \mathbb{R}^2\}$ is a basis of the topology of \mathbb{R}^2 as a metric space. The set $D = \{D_r(z_0) \mid r \in \mathbb{R}^+, z_0 \in \mathbb{C}\}$ is a basis of the topology of \mathbb{C} as a metric space.*

Proposition 1.9. *The sets \mathbb{C} and \mathbb{R}^2 with the topology of metric space are homeomorphs.*

Corollary 1.10. *There is a bijection between B and D , that is, between balls of \mathbb{R}^2 and discs of \mathbb{C} .*

Proposition 1.11. *Let $z, w \in \mathbb{C}$. Then,*

1. $|z| \geq 0$.
2. $|z| = 0 \Leftrightarrow z = 0$.
3. $-|z| \leq \operatorname{Re}\{z\} \leq |z|$ and $-|z| \leq \operatorname{Im}\{z\} \leq |z|$.
4. $|zw| = |z||w|$.
5. If $w \neq 0$, $|z/w| = |z|/|w|$.
6. $|z + w| \leq |z| + |w|$.
7. $|z + w| \geq ||z| - |w||$.
8. $|\operatorname{Re}\{zw\}| \leq |z||w|$ and $|\operatorname{Im}\{z\}| \leq |z||w|$.
9. $|z \pm w|^2 = |z|^2 + |w|^2 \pm 2\operatorname{Re}\{z\bar{w}\}$.
10. $|z^n| = |z|^n$.

Corollary 1.12. Let $z_1, \dots, z_n \in \mathbb{C}$. Then,

$$\left| \sum_{i=1}^n z_i \right| \leq \sum_{i=1}^n |z_i|, \quad |z_1 \cdots z_n| = |z_1| \cdots |z_n|, \quad |\operatorname{Re}\{z_1^{\operatorname{as}} \cdots z_n^{\operatorname{as}}\}| \leq |z_1| \cdots |z_n|. \quad (13)$$

Definition 1.9. Let $z \in \mathbb{C}^*$. We define the *argument* of z , denoted by $\arg z$, as the real number θ such that $z = |z|(\cos \theta + i \sin \theta)$. Let us observe that $\arg z$ is not a function but a multivalued application. We define the *principal argument* of z as

$$\operatorname{Arg} z := \theta_0 \in [0, 2\pi) \mid z = |z|(\cos \theta + i \sin \theta). \quad (14)$$

In general, to make θ to be unique, it is enough to impose it to belong to a certain semiopen interval of length 2π . Choosing the interval I is called by *taking a determination of the argument*.

Definition 1.10. Given a complex number z that we can express by $z = |z|(\cos \theta + i \sin \theta)$ for some $\theta \in \mathbb{R}$, we use the notation $r = |z|$ to write

$$z = r_\theta^z = r(\cos \theta + i \sin \theta) \quad (15)$$

or simply r_θ when it is obvious which complex number are we referring to. We call it *polar form* of z .

Proposition 1.13. Let $z \in \mathbb{C}$ and r_θ its polar form. Then,

$$z^n = (r^n)_{n\theta}. \quad (16)$$

Corollary 1.14 (De Moivre's Formula). Let $\theta \in \mathbb{R}$. Then,

$$(\cos \theta + i \sin \theta)^n = \cos(n\theta) + i \sin(n\theta). \quad (17)$$

Proposition 1.15. Let $z, w \in \mathbb{C}$. Then,

1. $\arg zw = \arg z + \arg w + 2\pi k$.
2. $\arg z^n = n \arg z + 2\pi k$.

Definition 1.11. We denote the complex numbers z generated by moving the point $z_0 = 1$ around \mathbb{T} a length t in a counter-clockwise direction by 1_t . In other words, 1_t are the complex numbers $z = \cos t + i \sin t$.

Proposition 1.16. Let $f : t \rightarrow 1_t$. Then, f is a morphism from $(\mathbb{R}, +)$ to (\mathbb{T}, \cdot) , with $\ker f = 2\pi\mathbb{Z}$.

Definition 1.12. Let $z \in \mathbb{C}$ and $n \in \mathbb{N}$. We say $w \in \mathbb{C}$ is an n -th root of z if and only if

$$w^n = z. \quad (18)$$

Theorem 1.17. Let $n \in \mathbb{N}^*$ and $z \in \mathbb{C}$. Then, there exist $w_1, \dots, w_n \in \mathbb{C}$ such that $w_i^n = z$ for all $i \in \{1, \dots, n\}$, and $w_i \neq w_j$ for all $i \neq j$. Besides, if $\omega \in \mathbb{C}$ satisfies $\omega^n = z$, then $\omega = w_k$ for some $k \in \{1, \dots, n\}$.

Theorem 1.18. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a continuous curve such that $\gamma(t) \neq 0 \forall t \in [a, b]$. Then, there exists a continuous determination ϕ of the argument of γ . Then, $\phi(t) + 2\pi k$ with $k \in \mathbb{Z}$ is the general expression of all the argument determinations of γ . If γ is differentiable, then ϕ is differentiable and $\phi' = \operatorname{Im}\{\gamma'/\gamma\}$.

Definition 1.13. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a regular curve. We define the *variation of the argument along*

$$\Delta_\gamma \arg := \operatorname{Im} \left\{ \int_a^b \frac{\gamma'(t)}{\gamma(t)} dt \right\}. \quad (19)$$

Definition 1.14. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a curve such that $\gamma(t) \neq 0 \forall t \in [a, b]$. Then, we define the *index of γ with respect to the origin* or *the number of revolutions of γ around the origin*

$$\operatorname{Ind}(\gamma, 0) := \frac{1}{2\pi} \Delta_\gamma \arg. \quad (20)$$

Proposition 1.19. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a piece-wise regular curve. Then,

$$\operatorname{Ind}(\gamma, 0) = \frac{1}{2\pi i} \int_a^b \frac{\gamma'(t)}{\gamma(t)} dt \quad (21)$$

Definition 1.15. Let γ be a closed curve and $z \notin \Gamma$. We define the *index of γ with respect to z* as

$$\operatorname{Ind}(\gamma, z) := \operatorname{Ind}(\gamma - z, 0). \quad (22)$$

Proposition 1.20. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a curve piece-wise of class $C^1([a, b])$. Then,

$$\operatorname{Ind}(\gamma, z) = \frac{1}{2\pi i} \int_a^b \frac{\gamma'(t)}{\gamma(t) - z} dt. \quad (23)$$

Proposition 1.21. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a piece-wise of class $C^1([a, b])$. Then, $\operatorname{Ind}(-\gamma, z) = -\operatorname{Ind}(\gamma, z)$.

2 Sequences and limits

Definition 2.1. A *sequence of complex numbers* is an application of the form

$$\begin{aligned} \mathbb{N}_{\geq m} &\rightarrow \mathbb{C} \\ n &\mapsto z_n \end{aligned} \quad (24)$$

We denote it by $\{z_n\}_{n=m}^\infty$

Definition 2.2. Let $\{z_n\}_{n=0}^\infty$ be a sequence. We say *the sequence has limit L* or *it converges to the limit L* if and only if

$$\forall \varepsilon \in \mathbb{R}^+ \exists n_0 \in \mathbb{N} \mid |z_n - L| < \varepsilon \forall n > n_0. \quad (25)$$

We denote it by

$$\lim_{n \rightarrow \infty} z_n = L, \quad \lim_{n \rightarrow \infty} \{z_n\}_{n=0}^\infty = L, \quad \{z_n\}_{n=0}^\infty \rightarrow L. \quad (26)$$

Theorem 2.1. Let $z_n = x_n + iy_n$ be the general term of a sequence $\{z_n\}_{n=0}^\infty$ and $L = L_x + iL_y \in \mathbb{C}$. Then,

$$\{z_n\}_{n=0}^\infty \rightarrow L \Leftrightarrow \{x_n\}_{n=0}^\infty \rightarrow L_x \wedge \{y_n\}_{n=0}^\infty \rightarrow L_y. \quad (27)$$

Definition 2.3. Let $\{z_n\}_{n=0}^{\infty}$ be a sequence. We say it *tends to infinity* and denote it by $\lim z_n = \infty$ if and only if

$$\forall k \in \mathbb{R}^+ \exists n_0 \in \mathbb{N} \mid |z_n| \geq k, \forall n > n_0. \quad (28)$$

Definition 2.4. Let $\{z_n\}_{n=0}^{\infty}$ be a sequence. We say it is a *Cauchy sequence* if and only if

$$\forall \varepsilon \in \mathbb{R}^+ \exists n_0 \in \mathbb{N} \mid |z_n - z_m| < \varepsilon, \forall n, m > n_0. \quad (29)$$

Theorem 2.2. Let $\{z_n\}_{n=0}^{\infty}$ be a convergent sequence. Then, it is a Cauchy sequence.

Theorem 2.3. Let $z_n = x_n + iy_n$ be the general term of a sequence $\{z_n\}_{n=0}^{\infty}$. Then,

$$\{z_n\}_{n=0}^{\infty} \text{ is a Cauchy sequence} \Leftrightarrow \{x_n\}_{n=0}^{\infty}, \{y_n\}_{n=0}^{\infty} \text{ are Cauchy sequences.} \quad (30)$$

Theorem 2.4. The field \mathbb{C} of complex numbers is complete.

Definition 2.5. The *Riemann sphere* is a one-dimensional complex manifold which is the one-point compactification of the extended complex numbers $\hat{\mathbb{C}} = \mathbb{C} \cup \{\infty\}$, together with two charts.

3 Functions

Definition 3.1. A *topology* is an ordered pair (X, τ) , where X is a set and τ a collection of subsets of X satisfying the following properties:

1. The empty set and X belong to τ .
2. Any arbitrary (finite or infinite) union of members of τ still belongs to τ .
3. The intersection of any finite number of members of τ still belongs to τ .

The elements of τ are called *open sets* and the collection τ is called the *topology on X* .

Definition 3.2. Let (X, d) be a metric space. A *topology on the metric space by the metric d* is the set τ of all open sets of M .

Definition 3.3. Let A be a subset of a metric space (M, d) and a a point in M . We say that a is an *interior point of A* if there is a ball $B_{(M, d)}(a, r) \subset A$.

Definition 3.4. Let A be a subset of a metric space (M, d) and a a point in M . We say that a is an *exterior point of A* if there is a ball such that $B_{(M, d)}(a, r) \cup A = \emptyset$.

Definition 3.5. Let A be a subset of a metric space (M, d) and a a point in M . We say that a is a *boundary point of A* if it is not interior or exterior or, which is equivalent, if every ball $B_{(M, d)}(a, r)$ contains elements of A and A^c .

Definition 3.6. Let A be a subset of a metric space (M, d) and a a point in M . We say that a is an *accumulation point of A* if every ball with center a contains points of A different to a . In other words, every punctured ball satisfies $B_{(M, d)}^*(a, r) \cup A \neq \emptyset$.

Definition 3.7. Let A be a subset of a metric space (M, d) . We define the *interior of A* as the set of all interior points of A , and we denote it by $\text{int}(A)$.

Definition 3.8. Let A be a subset of a metric space (M, d) . We define the *exterior of A* as the set of all exterior points of A , and we denote it by $\text{ext}(A)$.

Definition 3.9. Let A be a subset of a metric space (M, d) . We define the *boundary of A* as the set of all boundary points of A , and we denote it by ∂A .

Definition 3.10. Let A be a subset of a metric space (M, d) . We define the *closure of A* as the set of all accumulation points of A , and we denote it by \bar{A} .

Definition 3.11. Let (M, d) be a metric space and A a subset of M . We say A is an *open set* if it contains none of its boundary points, that is, if $\partial A \cap A = \emptyset$.

Definition 3.12. Let (M, d) be a metric space and A a subset of M . We say A is a *closed set* if it contains all its boundary points, that is, if $\partial A \subseteq A$.

Definition 3.13. Let (M, d) be a metric space and A a subset of M . We say A is a *bounded set* if there exist a point $a \in M$ and a positive real number r such that the ball $B_{(M, d)}(a, r)$ contains A .

Definition 3.14. Let (M, d) be a metric space and A a subset of M . We say A is a *compact set* if it is bounded and closed set.

Proposition 3.1. Let (M, d) be a metric space and A a subset of M . Then, A is open if and only if A^c is closed.

Definition 3.15. Let $\Omega \subseteq \mathbb{C}$ be a set. We say Ω is *connected* if and only if it cannot be represented as the union of two or more disjoint non-empty open subsets (in the topology of the subspace). More formally, Ω is connected if there are not two open sets $U, V \subseteq \mathbb{C}$ such that

$$U_1 = U \cap \Omega, \quad V_1 = V \cap \Omega, \quad U_1 \cap V_1 = \emptyset, \quad U_1 \cup V_1 = \Omega. \quad (31)$$

Otherwise, we say Ω is *disconnected*.

Definition 3.16. Let $\Omega \subseteq \mathbb{C}$ be a set. We say Ω is *simply connected* if and only if every circuit is homotopic in Ω to a point in Ω . Equivalently, Ω is simply connected if and only if every pair of curves with the same extremes are homotopic.

Definition 3.17. Let $\Omega \subseteq \mathbb{C}$ be a set. We say Ω is *convex* if and only if for all pair of point $a, b \in \Omega$, the segment defined by

$$[a, b] = \{z \mid z = (1 - t)a + tb, 0 \leq t \leq 1\} \quad (32)$$

is contained in Ω , that is, if every pair of points can be connected by a straight line that belongs to the set.

Definition 3.18. Let $\Omega \subseteq \mathbb{C}$ be a set. We say Ω is a *star-convex set* if and only if there exists $z_0 \in \mathbb{C}$ such that for all $z \in \Omega$ the segment $[z_0, z]$ is contained by Ω .

Definition 3.19. Let (\mathbb{M}, d) be a metric space and $S \subseteq \mathbb{M}$ a set. We say S is *path-connected* if every pair of points can be connected by a continuous path that belongs to the set.

Definition 3.20. Let $\Omega \subseteq \mathbb{C}$ be a set. We say Ω is a *region or domain* if and only if it is open, non-empty, and connected.

Definition 3.21. Let $\Omega \subseteq \mathbb{C}$ be a non-empty set. We say $\Omega_1 \subseteq \Omega$ is a *connected component* of Ω if and only if it is a maximal connected subset, that is, if $z_0 \in \Omega_1$ and W is a connected subset of \mathbb{C} that contains z_0 , then $W \subseteq \Omega_1$.

Definition 3.22. Let $D \subseteq \mathbb{C}$ be a set. We define a *complex function* f as the application

$$f : D \subseteq \mathbb{C} \longrightarrow \mathbb{C} \\ z \longmapsto w = f(z). \quad (33)$$

Definition 3.23. Let $f : \Omega \subseteq \mathbb{C} \longrightarrow \mathbb{C}$ be a function. We say it *tends to infinity at the point* z_0 and denote it by $\lim_{z \rightarrow z_0} f(z) = \infty$ if and only if

$$\forall k \in \mathbb{R}^+ \exists \delta(k) \in \mathbb{R}^+ \mid |z - z_0| < \delta \Rightarrow |f(z)| > k. \quad (34)$$

Definition 3.24. Let $f : \Omega \subseteq \mathbb{C} \longrightarrow \mathbb{C}$ be a function. We write $\lim_{z \rightarrow \infty} f(z) = L$ if and only if

$$\forall \varepsilon \in \mathbb{R}^+ \exists k(\varepsilon) \in \mathbb{R}^+ \mid |z| > k \Rightarrow |f(z) - L| < \varepsilon. \quad (35)$$

Proposition 3.2. Let $f_1, f_2 : \Omega \longrightarrow \mathbb{C}$ be two functions and z_0 a point such that $\lim_{z \rightarrow z_0} f_1 = w_1, \lim_{z \rightarrow z_0} f_2 = w_2$. Then,

1. $f_1 + f_2$ has also a limit and $\lim_{z \rightarrow z_0} f + g = w_1 + w_2$.
2. $f_1 f_2$ has also a limit and $\lim_{z \rightarrow z_0} f g = w_1 w_2$.
3. If $w_2 \neq 0$, then f/g has also a limit and $\lim_{z \rightarrow z_0} f/g = w_1/w_2$.
4. If $h(z)$ is a continuous function defined on a neighborhood of w_1 , then $\lim_{z \rightarrow z_0} h(f_1(z)) = h(w_1)$.

Definition 3.25. Let $f : \Omega \subseteq \mathbb{C} \longrightarrow \mathbb{C}$ be a function and $z_0 \in \Omega$. We say f is *continuous in* z_0 if and only if

$$\forall \varepsilon \in \mathbb{R}^+ \exists \delta \in \mathbb{R}^+ \mid |z - z_0| < \delta \Rightarrow |f(z) - f(z_0)| < \varepsilon. \quad (36)$$

Proposition 3.3. Let $f : \Omega \subseteq \mathbb{C} \longrightarrow \mathbb{C}$ be a function and $z_0 \in \Omega$. Then, $f = \operatorname{Re}\{f\} + i \operatorname{Im}\{f\}$ is continuous at z_0 if and only if $\operatorname{Re}\{f\}$ and $\operatorname{Im}\{f\}$ are continuous at z_0 .

Proposition 3.4. Let $f : \Omega \subseteq \mathbb{C} \longrightarrow \mathbb{C}$ be a function and $z_0 \in \Omega$. Then, f is continuous at z_0 if and only if for all sequence $\{z_n\}_{n=1}^\infty$ of Ω convergent at z_0 it is true that the sequence $\{f(z_n)\}_{n=1}^\infty$ converges to $f(z_0)$.

Proposition 3.5. Let $f, g : \Omega \subseteq \mathbb{C} \longrightarrow \mathbb{C}$ be two continuous function at a point $z_0 \in \mathbb{C}$ and $\lambda \in \mathbb{C}$. Then, λf , $f + g$, and fg are continuous at z_0 . The function f/g is continuous at z_0 if $g(z_0) \neq 0$.

Definition 3.26. For all $z \in \mathbb{C}$, we define the *complex exponential function* as the following series

$$e^z := \sum_{n=0}^{\infty} \frac{z^n}{n!}. \quad (37)$$

Proposition 3.6. The radius of convergence of e^z is infinite.

Proposition 3.7. $e^z = e^x$ for all $x \in \mathbb{R}$.

Proposition 3.8. $e^{z+w} = e^z e^w$ for all $z, w \in \mathbb{C}$.

Proposition 3.9. For all $z \in \mathbb{C}$ we have $e^z \neq 0$.

Proposition 3.10. The image of e^z is \mathbb{C}^* .

Proposition 3.11. The derivative of e^z is e^z .

Proposition 3.12. $\overline{e^z} = e^{\bar{z}}$.

Proposition 3.13. $|e^z| = e^{\operatorname{Re}\{z\}}$.

Proposition 3.14 (Euler's Formula). If $\theta \in \mathbb{R}$, then e^{xi} has modulus one and we have that

$$\boxed{e^{xi} = \cos x + i \sin x.} \quad (38)$$

Corollary 3.15. Let $z \in \mathbb{C}^*$. Then,

$$z = |z|e^{i\theta}, \quad (39)$$

with $\theta \in [0, 2\pi)$.

Proposition 3.16. The following function

$$\exp : (\mathbb{R}, +) \longrightarrow (\mathbb{C}^*, \cdot) \\ x \longmapsto e^{xi} \quad (40)$$

is a morphism of groups and its image is \mathbb{T} .

Proposition 3.17. The complex exponential function is a periodic function with period $2\pi i$.

Proposition 3.18. Let $a \in \mathbb{C}^*$. Then, $e^z = a$ has infinite solutions.

Proposition 3.19. The equation $e^z = 0$ does not have solutions.

Proposition 3.20. Let $y_0 \in \mathbb{C}$ be a numbers, $B := \{z \in \mathbb{C} \mid y_0 < \operatorname{Im}\{z\} < y_0 + 2\pi\}$ a set, and $f : B \longrightarrow \mathbb{C}^*$ be the exponential function. Then, f is bijective in B ?

Proposition 3.21. Let $x_0, y_0, m \in \mathbb{C}$ be two numbers with $m \neq 0$ and f the exponential function ?. Then,

1. f transforms the line $y = y_0$ to a line that starts at $z = 0$ and continues with an argument y_0 from the real positive axis.
2. f transforms the line $x = x_0$ to a circle centered at the origin and radius $r = e^{x_0}$.

3. f transforms the line $y = mx$ to the parametric curve $z = e^x e^{imx}$ (a spiral).

Definition 3.27. Let $z \in \mathbb{C}$ be a number. We define the complex trigonometric functions as

$$\cos z := \frac{e^{zi} + e^{-zi}}{2}, \quad (41)$$

$$\sin z := \frac{e^{zi} - e^{-zi}}{2i}, \quad (42)$$

$$\tan z := \frac{e^{zi} - e^{-zi}}{e^{zi} + e^{-zi}}. \quad (43)$$

Proposition 3.22. For all $z \in \mathbb{C}$,

$$\sin^2 z + \cos^2 z = 1. \quad (44)$$

Proposition 3.23. For all $z \in \mathbb{C}$,

$$\cos(-z) = \cos(z), \quad \sin(-z) = -\sin(z). \quad (45)$$

Proposition 3.24. For all $z, w \in \mathbb{C}$,

$$\cos(z \pm w) = \cos z \cos w \mp \sin z \sin w, \quad \sin(z \pm w) = \sin z \cos w \pm \cos z \sin w. \quad (46)$$

Proposition 3.25. The functions $\cos z, \sin z$ have period of 2π .

Proposition 3.26. Let $z_0 \in \mathbb{C}$. Then, z_0 is root of $\sin z$ ($\cos z$) if and only if it is a root of $\sin x$ ($\cos x$).

Definition 3.28. Let $z \in \mathbb{C}$ be a number. We define the complex hyperbolic functions as

$$\cosh z := \frac{e^z + e^{-z}}{2}, \quad (47)$$

$$\sinh z := \frac{e^z - e^{-z}}{2}, \quad (48)$$

$$\tanh z := \frac{e^z - e^{-z}}{e^z + e^{-z}}. \quad (49)$$

Proposition 3.27. For all $z \in \mathbb{C}$,

$$\cosh^2 z - \sinh^2 z = 1. \quad (50)$$

Proposition 3.28. For all $z \in \mathbb{C}$,

$$\cosh(-z) = \cosh(z), \quad \sinh(-z) = -\sinh(z). \quad (51)$$

Proposition 3.29. For all $z, w \in \mathbb{C}$,

$$\cosh(z \pm w) = \cosh z \cosh w \pm \sinh z \sinh w, \quad (52)$$

$$\sinh(z \pm w) = \sinh z \cosh w \pm \cosh z \sinh w. \quad (53)$$

Proposition 3.30. For all $z \in \mathbb{C}$,

$$\cosh z = \cos(iz), \quad \cos z = \cosh(iz) \quad (54)$$

$$\sinh z = -i \sin(iz), \quad \sin z = -i \sinh(iz) \quad (55)$$

Proposition 3.31. For all $z = x + iy \in \mathbb{C}$,

$$\cos(x + iy) = \cos x \cosh y - i \sin x \sinh y, \quad (56)$$

$$\sin(x + iy) = \sin x \cosh y + i \cos x \sinh y, \quad (57)$$

$$\tan(x + iy) = \frac{\sin(2x)}{\cos(2x) + \cosh(2y)} + i \frac{\sinh y}{\cos(2x) + \cosh(2y)}. \quad (58)$$

Proposition 3.32. For all $z = x + iy \in \mathbb{C}$,

$$\tanh(x + iy) = \frac{\sinh(2x)}{\cosh(2x) + \cos(2y)} + i \frac{\sin(2y)}{\cosh(2x) + \cos(2y)}. \quad (59)$$

Proposition 3.33. For all $z = x + iy$,

$$|\cos z| = \sqrt{\cosh^2 y - \sin^2 x} = \sqrt{\cos^2 x + \sinh^2 y}, \quad (60)$$

$$|\sin z| = \sqrt{\sinh^2 x + \sin^2 y} = \sqrt{\cosh^2 x - \cos^2 y}. \quad (61)$$

Corollary 3.34. For all $z = x + iy$,

$$|\sinh y| \leq |\cos z| \leq \cosh y, \quad |\sinh y| \leq |\sin z| \leq \cosh y. \quad (62)$$

Proposition 3.35. The roots of the function $\sinh z$ are of the form $z_n = n\pi$ and those for the function $\cosh z$ are of the form $w_n = (2n + 1)\pi/2i$.

Definition 3.29. Let $D \subseteq \mathbb{C}$ be a set. We define a *multivalued function* from D to \mathbb{C} as a subset of $D \times \mathbb{C}$ such that for every $z \in D$ there exists a number $y \in \mathbb{C}$ such that $(z, y) \in f$.

Definition 3.30. For $z \in \mathbb{C}^*$, we call the *natural logarithm* of z every number w such that $e^w = z$, that is,

$$\ln z := \{w \in \mathbb{C} \mid e^w = z\}. \quad (63)$$

Proposition 3.36. Given $z \in \mathbb{C}$ we can define $\ln z$ from the natural logarithm of a real number as

$$\ln z = \ln |z| + i \arg z = \ln |z| + i \operatorname{Arg} z + 2\pi ki. \quad (64)$$

Definition 3.31. We define the *principal natural logarithm* of z as the value defined by the principal argument of z , that is,

$$\operatorname{Log} z = \ln |z| + i \operatorname{Arg} z. \quad (65)$$

Definition 3.32. We define the *determination* I (with I being a semiopen interval) of the logarithm as

$$\log_I z := \ln |z| + i \arg_I z. \quad (66)$$

Definition 3.33. Let $E \subseteq \mathbb{C}^*$ be a connected set. We define the *continuous determination of the logarithm* in E as the continuous function $g : E \rightarrow \mathbb{C}$ such that $e^{g(z)} = z$. More generally, if $f : E \rightarrow \mathbb{C}$ is a function such that $f(z) \neq 0$ for all $z \in E$, then we define the *continuous determination of $\ln f$* as a function $g : E \rightarrow \mathbb{C}$ such that $e^{g(z)} = f(z)$.

Proposition 3.37. Let $z, w \in \mathbb{C}$ two numbers. Then,

$$1. \ln(zw) = \ln z + \ln w + 2\pi ki, \quad k \in \mathbb{Z}.$$

2. If we want to stay in the principal argument,

$$\ln(zw) = \begin{cases} \ln z + \ln w, & \text{if } \operatorname{Arg} z + \operatorname{Arg} w < 2\pi \\ \ln z + \ln w - 2\pi i, & \text{if } \operatorname{Arg} z + \operatorname{Arg} w \geq 2\pi \end{cases}. \quad (67)$$

3. SEARCH MORE PROPERTIES

Definition 3.34. Let $z \in \mathbb{C}$ be a number. We define the *complex trigonometric inverse functions* as

$$\arcsin z := -i \ln \left(iz + \sqrt{1 - z^2} \right), \quad (68)$$

$$\arccos z := -i \ln \left(z + \sqrt{z^2 - 1} \right), \quad (69)$$

$$\arctan z := -\frac{i}{2} \ln \frac{1 + iz}{1 - iz}. \quad (70)$$

Definition 3.35. Let $z \in \mathbb{C}$ be a number. We define the *complex hyperbolic inverse functions* as

$$\operatorname{arcsinh} z := \ln \left(z + \sqrt{1 + z^2} \right), \quad (71)$$

$$\operatorname{arccosh} z := \ln \left(z + \sqrt{z^2 - 1} \right), \quad (72)$$

$$\operatorname{artanh} z := \frac{1}{2} \ln \frac{1 + z}{1 - z}. \quad (73)$$

Definition 3.36. Let $z, a \in \mathbb{C}$ with $z \neq 0$. Then, we define the *complex power function* as

$$z^a := e^{a \ln z}. \quad (74)$$

If $E \subseteq \mathbb{C}^*$ is a connected set and $f : E \rightarrow \mathbb{C}$ a function such that $f(z) \neq 0$ for all $z \in E$, and $w \in \mathbb{C}$ a number, we define a *continuous determination of f^w* as a continuous function $g : E \rightarrow \mathbb{C}$ such that $g(z) \in [f(z)]^w$.

Proposition 3.38. If $a = \alpha + \beta i$ and $z = re^{\theta i}$, then

$$z^a = e^{\alpha \ln r - \beta(\theta + 2\pi k)} e^{(\beta \ln r + \alpha(\theta + 2\pi k))i}, \quad (75)$$

$$|z^a| = e^{\alpha \ln |z| - \beta(\arg z + 2\pi k)}, \quad \arg(z^a) = \beta \ln |z| + \alpha(\arg z + 2\pi k). \quad (76)$$

Proposition 3.39. Let $a, z \in \mathbb{C}$ be two numbers. Then,

1. If $a = n \in \mathbb{Z}$, the complex power is a function and

$$z^n = r^n e^{n\theta i}. \quad (77)$$

2. If $a = n/m \in \mathbb{Q}$, there are n values and

$$z^a = \sqrt[m]{r^n} e^{(\theta + 2\pi k)n/mi}. \quad (78)$$

3. If a is irrational, the norm is uniquely determined but the argument has infinite values.
4. If $a \in \mathbb{C} \setminus \mathbb{R}$, the argument is uniquely determined and the norm has infinite values.

Proposition 3.40. Let $z, w \in \mathbb{C}$. Then,

1. $(e^b)^a = e^{a(b + 2\pi ki)}$

Definition 3.37. A *Riemann surface* X is a connected complex 1-manifold.

Definition 3.38. We define a *sheet* as each of the complex planes of the Riemann surface.

Definition 3.39. We define a *cut* as the line (not necessarily straight) of union between sheets.

Definition 3.40. We define a *branch point* as a point where start or finish a cut.

4 Derivatives

Definition 4.1. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function and $z_0 \in \Omega$ an interior point. We define the *derivative of f at z_0* as

$$f'(z_0) := \lim_{z \rightarrow z_0} \frac{f(z) - f(z_0)}{z - z_0} = \lim_{h \rightarrow 0} \frac{f(z_0 + h) - f(z_0)}{h} \quad (79)$$

in case the limit exists. If f has derivative, we say f is *derivable at z_0* .

Definition 4.2. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function and $z_0 \in \mathbb{C}$ a point. We say f is *holomorphic at Ω* if and only if it is \mathbb{C} -derivable at every point of Ω . In that case, it is defined the function $f' : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ that associates each point z of Ω with $f'(z)$.

Definition 4.3. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function. We define the *domain of holomorphism* as the region where f is derivable. We say f is *entire* if and only if the domain of holomorphism is \mathbb{C} .

Definition 4.4. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function and $z_0 \in \mathbb{C}$ a point. We say f is *holomorphic at z_0* if and only if it is holomorphic at some neighborhood of z_0 .

Proposition 4.1. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function and $z_0 \in \mathbb{C}$ a point. If f is derivable at z_0 , then it is continuous at z_0 .

Theorem 4.2. Let $f, g : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be two functions and $z_0 \in \Omega$ a point. Then, the following statements are true.

1. If f is constant at Ω , then f is derivable at z_0 and $f'(z_0) = 0$.
2. If $f(z) = z$ in every point of Ω , then f is derivable at z_0 and $f'(z_0) = 1$.
3. If f, g are derivable at z_0 and $\alpha, \beta \in \mathbb{C}$, then $\alpha f + \beta g$ are derivable at z_0 and $(\alpha f + \beta g)'(z_0) = \alpha f'(z_0) + \beta g'(z_0)$.
4. If f, g are derivable at z_0 , then fg is derivable at z_0 and

$$(fg)'(z_0) = f'(z_0)g(z_0) + f(z_0)g'(z_0). \quad (80)$$

5. If f, g are derivable at z_0 and $g(z_0) \neq 0$, then f/g is derivable at z_0 and

$$\left(\frac{f}{g} \right)'(z_0) = \frac{f'(z_0)g(z_0) - f(z_0)g'(z_0)}{g(z_0)^2}. \quad (81)$$

Theorem 4.3. Let $f : \Omega_1 \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a derivable function at a point $z_0 \in \mathbb{C}$ and $g : \Omega_2 \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be another derivable function at a point $f(z_0) \in \Omega_2$. Then, $g \circ f$ is derivable at z_0 and

$$(g \circ f)'(z_0) = g'(f(z_0))f'(z_0). \quad (82)$$

Theorem 4.4. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ a function of class $C^1(\Omega)$ with Ω an open set, injective, and derivable at every point of Ω with non-zero derivative. Then,

1. $\Omega' = f(\Omega)$ is an open subset of \mathbb{C} .
2. The inverse function f^{-1} exist, it is well defined and it is derivable at Ω' .
3. If $z \in \Omega$ and $z' = f(z)$, then

$$(f^{-1})'(z') = \frac{1}{f'(z)}. \quad (83)$$

Proposition 4.5. A determination of $\ln z$ with $z \in \mathbb{C}$ is continuous except in a semiline.

Theorem 4.6. Let $\Omega \subseteq \mathbb{C}$ be an open set and $\phi \in C(\Omega)$, such that $e^{\phi(z)} = z$ for all $z \in \Omega$. Then, we have $\phi \in H(\Omega)$ and

$$\phi'(z) = \frac{1}{z}, \forall z \in \Omega. \quad (84)$$

Proposition 4.7. A determination of $\ln z$ with $z \in \mathbb{C}$ is holomorphic except in a semiline.

Proposition 4.8. Let $I = [\theta, \theta + 2\pi)$ a determination of the logarithm, $\ln_I z$. Then, $\ln_I z$ is holomorphic except in the semiline $L_\theta = \{re^{i\theta} \in \mathbb{C} \mid r \geq 0\}$.

Definition 4.5. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function. We say f is of class $C^1(\Omega)$ or simply $f \in C^1(\Omega)$ if and only if, using $f = u + iv$ with $u = \operatorname{Re}\{f\}, v = \operatorname{Im}\{f\}$, the partial derivatives of u and v as a two variable real functions exist and are continuous. In other words, $f \in C^1(\Omega)$ if and only if

$$\frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}, \frac{\partial v}{\partial x}, \frac{\partial v}{\partial y} \quad (85)$$

exist and are continuous.

Theorem 4.9 (Cauchy-Riemann conditions). Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function and $z_0 \in \Omega$ an interior point. Then, f is derivable at z_0 if and only if is differentiable at z_0 and $df(z_0)$ is \mathbb{C} -linear, that is,

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \quad \frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y}, \quad (86)$$

which are known as Cauchy-Riemann conditions.

Theorem 4.10. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function and $z_0 \in \Omega$ an interior point. If u, v satisfy the Cauchy-Riemann equation and their partial derivatives are continuous, then f is derivable.

Definition 4.6. We define the operators

$$\frac{\partial}{\partial z} := \frac{1}{2} \left(\frac{\partial}{\partial x} - i \frac{\partial}{\partial y} \right), \quad \frac{\partial}{\partial \bar{z}} := \frac{1}{2} \left(\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right), \quad (87)$$

that act over the functions such that the real and imaginary part u, v have partial derivatives.

Proposition 4.11. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ a function of class $C^1(\Omega)$. Then, for all $z_0 \in \Omega$

$$f(z_0 + h) = f(z_0) + \left(\frac{\partial f}{\partial z} \right)_{z_0} h + \left(\frac{\partial f}{\partial \bar{z}} \right)_{z_0} \bar{h} + o(|h|^2). \quad (88)$$

Theorem 4.12. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function and z_0 an interior point. Then, at z_0

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y} \Leftrightarrow \frac{\partial f}{\partial \bar{z}} = 0 \Leftrightarrow \frac{\partial f}{\partial x} = -i \frac{\partial f}{\partial y}. \quad (89)$$

Corollary 4.13.

$$\frac{\partial f}{\partial \theta} = ir \frac{\partial f}{\partial r}. \quad (90)$$

Proposition 4.14.

$$r = \sqrt{z\bar{z}}, \frac{\partial r}{\partial z} = \frac{\bar{z}}{2\sqrt{z\bar{z}}}, \quad \theta = -i \ln \frac{z}{\sqrt{z\bar{z}}}, \frac{\partial \theta}{\partial z} = -\frac{i}{2z}. \quad (91)$$

Corollary 4.15.

$$\frac{df}{dz} = e^{-i\theta} \frac{\partial f}{\partial r}. \quad (92)$$

5 Series

Definition 5.1. We say $\sum_{n=1}^{\infty} z_n$ converges if and only

if $S_n := \sum_{n=1}^N z_n$ has limit at $n \rightarrow \infty$.

Proposition 5.1. $\sum_{n=1}^{\infty} z_n$ converges if and only if

$$\sum_{n=1}^{\infty} a_n \text{ and } \sum_{n=1}^{\infty} b_n \text{ converge.}$$

Definition 5.2. We say $\sum_{n=1}^{\infty} z_n$ converges absolutely if

and only if $\sum_{n=1}^{\infty} |z_n|$ converges.

Proposition 5.2. $\sum_{n=1}^{\infty} |z_n|$ converges if and only if

$$\sum_{n=1}^{\infty} |a_n| \text{ and } \sum_{n=1}^{\infty} |b_n| \text{ converge.}$$

Proposition 5.3. 1. A series converges absolutely with sum S if and only if every rearrangement is convergent with the same sum S .

2. An absolutely convergent series can be summed by blocks in an arbitrary way.

Proposition 5.4. Let $\sum_n a_n, \sum_n b_n$ be two absolutely convergent series with sums A and B respectively.

Then, the series $\sum_k c_k$ with $c_k = \sum_{n=0}^k a_n b_{k-n}$ is absolutely convergent with sum AB .

Theorem 5.5 (Weierstrass M-test). If $|f_n(p)| < M_n$ for all $p \in X, n \geq 1$ and $\sum_{n=0}^{\infty} M_n < \infty$, then the series $\sum_{n=0}^{\infty} f_n(p)$ is uniformly convergent on X .

Lemma 5.6 (Abel's summation formula). Let $\{a_n\}_{n=0}^{\infty}, \{b_n\}_{n=0}^{\infty}$ be two sequences of complex numbers and $A_n = a_1 + \dots + a_n$. Then,

$$\sum_{k=1}^n a_k b_k = A_n b_{n+1} - \sum_{k=1}^n A_k (b_{k+1} - b_k). \quad (93)$$

Theorem 5.7 (Dirichlet's criteria). Let $\sum_{n=1}^{\infty} f_n(p) g_n(p)$ be a series where $f_n(p)$ are complex and $g_n(p)$ are real for all $p \in X, n \geq 1$. If we denote $F_n(p) = f_1(p) + \dots + f_n(p)$, there exists a constant M such that $|F_n(p)| \leq M$ for all $n \geq 1, p \in X$, $g_n(p)$ is monotonous decreasing and converges uniformly to zero on X , then the series $\sum_{n=1}^{\infty} f_n(p) g_n(p)$ is uniformly convergent on X .

Theorem 5.8 (Abel's criteria). Let $\sum_{n=1}^{\infty} f_n(p) g_n(p)$ be a series where $f_n(p), g_n(p)$ are complex. If $\sum_{n=1}^{\infty} f_n(p)$ is uniformly convergent on X and there exists a number $M \in \mathbb{R}^+$ such that for all $p \in X$

$$|g_1(p)| + \sum_{n=1}^{\infty} |g_n(p) - g_{n+1}(p)| \leq M, \quad (94)$$

then the series $\sum_{n=1}^{\infty} f_n(p) g_n(p)$ is uniformly convergent on X .

Definition 5.3. We define a *complex power series* as a series of the form

$$\sum_{n=0}^{\infty} a_n (z - z_0)^n, \quad a_n, z, z_0 \in \mathbb{C}. \quad (95)$$

We call the term a_n the n -th coefficient of the series. In case $a_n = 0 \forall n \leq m$, we will start the counting directly from m .

Definition 5.4. Let $\sum_{n=0}^{\infty} a_n (z - z_0)^n$ be a power series.

We define its *domain of convergence* as

$$E := \left\{ z \in \mathbb{C} \left| \sum_{n=0}^{\infty} a_n (z - z_0)^n \text{ converges} \right. \right\}. \quad (96)$$

Theorem 5.9. Let $\sum_{n=0}^{\infty} a_n (z - z_0)^n$ be a power series and $R = 1/\rho$, where $\rho = \limsup_n |a_n|^{1/n}$. Then, the series converges uniformly on the compacts of the open disc $D(z_0, R)$, converges absolutely at every point $z \in D$ and diverges outside \bar{D} . Hence, the set of converges E satisfies $D \subseteq E \subseteq \bar{D}$ and $D = \text{int} E$.

Definition 5.5. Radius of convergence.

Proposition 5.10. Let $\sum_{n=0}^{\infty} a_n (z - z_0)^n$ be a power series and $R = \lim_{n \rightarrow \infty} |a_n|/|a_{n+1}|$. If the limit exists, then R is the radius of convergence.

Theorem 5.11 (Cauchy-Hadamard Theorem). Let

$$S = \sum_{n=0}^{\infty} a_n (z - z_0)^n \quad (97)$$

be the following complex power series with $a_n, z_0 \in \mathbb{C}$ and $R \in [0, +\infty) \cup \{+\infty\}$ the radius of convergence. Then,

1. If $|z - z_0| < R$ then S converges. In fact, for all $r < R$ we have S converges uniformly at the disc $D_r(z_0)$.
2. If $|z - z_0| > R$ then S diverges.
3. The function $f(z) = S(z)$ is derivable at $D_R(z_0)$ and its formal derivative is

$$f'(z) = \sum_{n=0}^{\infty} n a_n (z - z_0)^{n-1}, \quad (98)$$

with the same radius of convergence.

Definition 5.6. Let $\sum_{n=0}^{\infty} a_n (z - z_0)^n$ be a series, $S = E \cap C(z_0, R)$ non empty, and $m > 1$ a real number. We define

$$S_m := \{z \in \mathbb{C} \mid |z - z_0| < R, d(z, S) \leq m(R - |z - a|)\}. \quad (99)$$

Definition 5.7 (Stolz angle). Let S be formed by one point w . We define the *Stolz angle* as the angle generated by the S_m .

Theorem 5.12 (Abel's theorem). Let $\sum_{n=0}^{\infty} a_n (z - z_0)^n$ be a series with S non empty and such that the series converges uniformly on it. Then, the series converges uniformly on S_m for all $m > 1$. In particular, the sum function is continuous on S_m and one has

$$\lim_{z \rightarrow w, z \in S_m} \sum_{n=0}^{\infty} a_n (z - z_0)^n = \sum_{n=0}^{\infty} a_n (w - z_0)^n, \quad w \in S. \quad (100)$$

Theorem 5.13. Let $\sum_{n=0}^{\infty} a_n (z - z_0)^n$ be a series with radius of convergence R . Then, $f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n$ is holomorphic on $D(a, R)$ and it has a derivative

$$f'(z) = \sum_{n=0}^{\infty} n a_n (z - z_0)^{n-1}, \quad \forall z \in D. \quad (101)$$

Proposition 5.14. Let $f : D(a, R) \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function. If there exists a power series $\sum_n a_n(z - z_0)^n$, convergent on D such that

$$f(z) = \sum_n a_n(z - z_0)^n, \quad |z - z_0| < R, \quad (102)$$

then the series is unique. In fact, f is infinitely holomorphic and the coefficients a_n are determined by f with the relation

$$a_n = \frac{f^{(n)}(z_0)}{n!}, \quad n \in \mathbb{N}. \quad (103)$$

Definition 5.8. Let $f : D(a, R) \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function. We say f admits a series expansion if and only if there exists a power series $\sum_n a_n(z - z_0)^n$, convergent on D such that

$$f(z) = \sum_n a_n(z - z_0)^n, \quad |z - z_0| < R. \quad (104)$$

Definition 5.9. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function with Ω an open set. We say f is analytic on Ω if and only if it admits locally a series expansion, that is, if for every point $z_0 \in \Omega$ there exists a disc $D(z_0, \delta)$ and a power series $\sum_{n=0}^{\infty} a_n(z - z_0)^n$ such that

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

Theorem 5.15. Let $f(z) = \sum_{n=0}^{\infty} a_n(z - z_0)^n$ on $D(z_0, R)$ and $w_0 \in D(z_0, R_0)$. Then, the series $\sum_{n=0}^{\infty} \frac{f^{(n)}(z_1)}{n!}(z - z_1)^n$ has a radius of convergence $R_1 \geq R_0 - |z_0 - z_1|$ and it satisfies

$$f(z) = \sum_{n=0}^{\infty} \frac{f^{(n)}(z_1)}{n!}(z - z_1)^n, \quad \text{if } |z - z_1| < R - |z_0 - z_1|. \quad (105)$$

Corollary 5.16. Let R be the radius of convergence of the function

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

Then f has as Taylor polynomial of degree m around z_0 the following one

$$P_{m,f,z_0}(z) = \sum_{n=0}^m a_n(z - z_0)^n, \quad a_n = \frac{f^{(n)}(z_0)}{n!}. \quad (106)$$

Proposition 5.17. Let $\emptyset \neq \Omega \subseteq \mathbb{C}$. Then,

1. Every connected component of Ω is a closed of Ω with a subspace topology.
2. Two connected components are the same or are disjoint.

3. Every connected of Ω is one and only one connected component.
4. Ω is the disjoint union of its connected components.

Proposition 5.18. Some examples

$$\frac{1}{1-z} = \sum_{n=0}^{\infty} z^n, \quad z \in D_1(0) \quad (107)$$

$$e^z = \sum_{n=0}^{\infty} \frac{z^n}{n!}, \quad z \in \mathbb{C} \quad (108)$$

$$\sin z = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} z^{2n+1}, \quad z \in \mathbb{C} \quad (109)$$

$$\cos z = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} z^{2n}, \quad z \in \mathbb{C} \quad (110)$$

$$\ln(1-z) = -\sum_{n=0}^{\infty} \frac{z^n}{n}, \quad z \in D_1(0) \quad (111)$$

6 Holomorphic functions

Definition 6.1. Let $I = [a, b] \subseteq \mathbb{R}$ be a closed interval. We define a *curve* as an application of the form

$$\begin{aligned} \gamma : I &\rightarrow \mathbb{C} \\ t &\mapsto \gamma_1(t) + i\gamma_2(t). \end{aligned} \quad (112)$$

Definition 6.2. Let $I = [a, b] \subseteq \mathbb{R}$ be a closed interval and $D \subseteq \mathbb{C}$ a domain. We define an *arc* as a continuous application of the form

$$\begin{aligned} \gamma : I &\rightarrow D \\ t &\mapsto \gamma_1(t) + i\gamma_2(t). \end{aligned} \quad (113)$$

Equivalently, we can say an arc is a curve restricted to some interval.

Definition 6.3. Let $\gamma : [a, b] \rightarrow D$ be an arc. We call $\gamma(a)$ and $\gamma(b)$ the *extremes* of γ . In particular, we call $\gamma(a)$ the *initial point* and $\gamma(b)$ the *final point*.

Definition 6.4. Let $\gamma : [a, b] \rightarrow D$ be an arc. We define the *route* or *graph* of γ as

$$\gamma^* := \{z \in D \mid z = \gamma(t), t \in I\}. \quad (114)$$

Definition 6.5. Let $\gamma : [a, b] \rightarrow D$ be an arc. We say γ is *closed* if and only if $\gamma(a) = \gamma(b)$.

Definition 6.6. Let $\gamma : [a, b] \rightarrow D$ be an arc. We say γ is *simple* if and only if there is no two numbers $t_1, t_2 \in (a, b)$ such that $\gamma(t_1) = \gamma(t_2)$. We also call it a *Jordan curve*, and if it is closed, a *circuit*.

Definition 6.7. Let $\gamma : [a, b] \rightarrow D$ be an arc. We say γ is *differentiable* if for al value $t_0 \in [a, b]$ there exists the limit

$$\gamma'(t_0) = \lim_{t \rightarrow t_0} \frac{\gamma(t) - \gamma(t_0)}{t - t_0}. \quad (115)$$

For $t_0 = a$ or $t_0 = b$ we consider the laterals limits from the right and from the left respectively.

Definition 6.8. Let $\gamma : [a, b] \rightarrow D$ be an arc. We say γ is of class C^1 if and only if γ' exists and is continuous at $[a, b]$.

Definition 6.9. Let $\gamma : [a, b] \rightarrow D$ be an arc. We say γ is regular or smooth if and only if it is differentiable and γ' never vanishes.

Definition 6.10. Let $\gamma : [a, b] \rightarrow D$ be an arc. We say γ is piece-wise of class C^1 if and only if γ' exists and is continuous in I except in a finite number of points where γ has lateral derivatives.

Definition 6.11. Let $\gamma : [a, b] \rightarrow D$ be an arc. We define the opposite arc as

$$\begin{aligned} -\gamma : [-b, -a] &\rightarrow \mathbb{C} \\ t &\mapsto \gamma(-t) \end{aligned} \quad (116)$$

Definition 6.12. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be an arc. We say $\Gamma(s), s \in [c, d] \subseteq \mathbb{R}$ has been obtained from $\gamma(t), t \in [a, b]$ by a change of parametrization if and only if the new parameter s and the original parameter t are related by a relation $t = \phi(s)$, where $\phi : [c, d] \rightarrow [a, b]$ is a homeomorphism that satisfies $\Gamma(s) = \gamma(\phi(s)) = (\gamma \circ \phi)(s)$. We call Γ the reparametrization of γ .

Definition 6.13. Let $\gamma_1 : I_1 \rightarrow \mathbb{C}$ and $\gamma_2 : I_2 \rightarrow \mathbb{C}$ be two arcs. We say they are equivalent if and only if there exists a bijective, monotone, and continuous function $\rho : I_2 \rightarrow I_1$ such that $\gamma_2 = \gamma_1 \circ \rho$. If ρ is an increasing function we say γ_1 and γ_2 have the same orientation; otherwise, we say γ_1 and γ_2 have opposite orientations.

Definition 6.14. Let $\gamma_1 : [a, b] \rightarrow \mathbb{C}$ and $\gamma_2 : [c, d] \rightarrow \mathbb{C}$ be two arcs such that $[a, b] \cap [c, d] = \emptyset$. We define the application $\gamma_1 \cup \gamma_2$ (sometimes denoted by $\gamma_1 + \gamma_2$) as

$$(\gamma_1 \cup \gamma_2)(t) := \begin{cases} \gamma_1(t), & \text{if } a \leq t \leq b \\ \gamma_2(t - b + c), & \text{if } b \leq t \leq b + d - c \end{cases} \quad (117)$$

We say γ_1, γ_2 can be joined/added or that there exists its union/sum if and only $\gamma_1(b) = \gamma_2(c)$. In this case $\gamma_1 + \gamma_2$ is an arc, and we call it the sum arc of γ_1 plus γ_2 .

Definition 6.15. We define the segment of extremes $z_1, z_2 \in \mathbb{C}$ as the arc defined by the expression

$$\begin{aligned} [z_1, z_2] : [0, 1] &\rightarrow \mathbb{C} \\ t &\mapsto (1 - t)z_1 + tz_2 \end{aligned} \quad (118)$$

Definition 6.16. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function. We say f is polygonal if and only if can be expressed as a finite union of segments, that is, if there exist a natural number n and points $\{z_0, \dots, z_n\}$ such that

$$p = [z_0, z_1] \cup \dots \cup [z_{n-1}, z_n]. \quad (119)$$

Definition 6.17. Let $\gamma : [a, b] \rightarrow D$ be an arc with a, b finite. We say γ is a basic curve if and only if $\gamma \in C^1((a, b)) \cap C([a, b])$ and there exist $\lim_{t \rightarrow a^+} \gamma'(t), \lim_{t \rightarrow b^-} \gamma'(t)$.

Definition 6.18. A path is a function $\gamma : [a, b] \rightarrow \mathbb{C}$ such that there exist basic curves $\gamma_j : [a_j, b_j] \rightarrow \mathbb{C}, j \in \{1, \dots, k\}$ such that $\gamma = \gamma_1 + \dots + \gamma_k$ and therefore $\gamma_j(b_j) = \gamma_{j+1}(a_{j+1})$ and $a = a_1, b = a_k$.

Definition 6.19. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a continuous curve and $a_1, \dots, a_l \in \mathbb{R}$ such that $a = a_0 \leq \dots \leq a_l \leq b = a_{l+1}$. We say γ is piece-wise differentiable if and only if

$$\gamma \in C^1 \left(\bigcup_{j=0}^l (\alpha_j, \alpha_{j+1}) \right),$$

$$\forall j \in \{0, \dots, l+1\} \exists \lim_{t \rightarrow a_j^+} \gamma'(t) \text{ (except if } j = l+1), \lim_{t \rightarrow a_j^-} \gamma'(t) \text{ (except if } j = 0)$$

Equivalently, we can think about a piece-wise differentiable curve as a differentiable path.

Theorem 6.1. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function of class $C^1(\Omega)$ with Ω an open set and $\phi : I \rightarrow \Omega$ a basic curve. Then, $\psi = f \circ \phi$ is a basic curve (hence a derivable curve) and its real derivative is

$$\psi'(t) = f'(\phi(t))\phi'(t). \quad (120)$$

Definition 6.20. Let $\gamma_1, \gamma_2 : [0, 1] \rightarrow \mathbb{C}$ be two curves. We say γ_1, γ_2 are homotopic if and only if there exists a continuous function $h(t, s) : [0, 1] \times [0, 1] \rightarrow \mathbb{C}$ such that

1. $h(t, 0) = \gamma_1(t), t \in [0, 1]$.
2. $h(t, 1) = \gamma_2(t), t \in [0, 1]$.
3. $h(0, s) = \gamma_1(0) = \gamma_2(0), s \in [0, 1]$.
4. $h(1, s) = \gamma_1(1) = \gamma_2(1), s \in [0, 1]$.

Definition 6.21. Let $\gamma_1, \gamma_2 : [0, 1] \rightarrow \mathbb{C}$ be two circuits. We say γ_1, γ_2 are homotopic if and only if there exists a continuous function $h(t, s) : [0, 1] \times [0, 1] \rightarrow \mathbb{C}$ such that

1. $h(t, 0) = \gamma_1(t), t \in [0, 1]$.
2. $h(t, 1) = \gamma_2(t), t \in [0, 1]$.
3. $h(0, s) = h(1, s), s \in [0, 1]$.

Definition 6.22. Let $f : [a, b] \rightarrow \mathbb{C}$ be a function with the notation $f = u + iv$. We define the integral of f as

$$\int_a^b f(t) dt := \int_a^b u(t) dt + i \int_a^b v(t) dt. \quad (121)$$

Proposition 6.2. Let $f, g : [a, b] \rightarrow \mathbb{C}$ be two integrable functions and $\lambda, \mu \in \mathbb{C}$ two numbers. Then,

$$\int_a^b \lambda f + \mu g dt = \lambda \int_a^b f dt + \mu \int_a^b g dt. \quad (122)$$

Proposition 6.3. Let $f : [a, b] \rightarrow \mathbb{C}$ be an integrable function. Then,

$$\left| \int_a^b f(t) dt \right| \leq \int_a^b |f(t)| dt. \quad (123)$$

Definition 6.23. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a curve of class $C^1([a, b])$ and $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ a continuous function in $\Gamma \subseteq \Omega$. Then, we define the *line integral of f over γ* as

$$\int_{\gamma} f(z) dz := \int_a^b f(\gamma(t)) \gamma'(t) dt. \quad (124)$$

Proposition 6.4. The previous definition is well defined.

Proposition 6.5. If we use the notation $f = u + iv$ and $\gamma = x + iy$, then the integral has the form

$$\int_{\gamma} f = \int_a^b u \frac{dx}{dt} + v \frac{dy}{dt} dt + i \int_a^b v \frac{dx}{dt} + u \frac{dy}{dt} dt. \quad (125)$$

Definition 6.24. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a curve of class $C^1([a, b])$ and $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ a continuous function in $\Gamma \subseteq \Omega$. Then, we define the *line integral of f over γ with respect the differential of length* as

$$\int_{\gamma} f(z) ds := \int_{\gamma} f(z) |dz| = \int_a^b f(\gamma(t)) |\gamma'(t)| dt. \quad (126)$$

Theorem 6.6. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a curve of class $C^1([a, b])$, $f, g : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ two functions, and $\lambda, \mu \in \mathbb{C}$ two numbers. Then,

$$\int_{\gamma} \lambda f + \mu g dz = \lambda \int_{\gamma} f dz + \mu \int_{\gamma} g dz. \quad (127)$$

Theorem 6.7. Let γ_1, γ_2 be two equivalent curves of the same orientation and of class C^1 on their respective domains and $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ a continuous function in $\Gamma_1, \Gamma_2 \subseteq \Omega$. Then,

$$\int_{\gamma_1} f(z) dz = \int_{\gamma_2} f(z) dz. \quad (128)$$

Proposition 6.8. Let $\gamma_1, \dots, \gamma_n$ be n curves of class C^1 on their respective domains and $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ a continuous function in $\Gamma_1, \dots, \Gamma_n \subseteq \Omega$. If we define $\gamma = \gamma_1 + \dots + \gamma_n$, then

$$\int_{\gamma} f(z) dz = \sum_{i=1}^n \int_{\gamma_i} f(z) dz. \quad (129)$$

Proposition 6.9. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a curve of class $C^1([a, b])$ and $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ a continuous function in $\Gamma \subseteq \Omega$. Then,

$$\left| \int_{\gamma} f(z) dz \right| \leq \int_{\gamma} |f| ds. \quad (130)$$

Corollary 6.10. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a curve of class $C^1([a, b])$ and $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ a continuous function in $\Gamma \subseteq \Omega$. If $|f(z)| \leq M$ for all $z \in \Gamma$, then,

$$\left| \int_{\gamma} f(z) dz \right| \leq ML(\gamma). \quad (131)$$

Proposition 6.11. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a curve of class $C^1([a, b])$ and $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ a continuous function in $\Gamma \subseteq \Omega$. Then,

$$\text{Ind}(\gamma, z) = \frac{1}{2\pi i} \int_{\gamma} \frac{1}{w - z} dw. \quad (132)$$

Proposition 6.12. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a curve of class $C^1([a, b])$ and $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ a continuous function in $\Gamma \subseteq \Omega$. Then,

$$|\text{Ind}(\gamma, z)| \leq \frac{1}{2\pi} \frac{L(\gamma)}{|z - \Gamma|}. \quad (133)$$

Proposition 6.13. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a curve of class $C^1([a, b])$ and $\{f_n\}_{n=0}^{\infty}$ a sequence of continuous functions on Γ such that $\sum_{n=0}^{\infty} f_n$ converges uniformly on Γ . Then, $\sum_{n=0}^{\infty} \int_{\gamma} f_n dz$ converges and

$$\int_{\gamma} \sum_{n=0}^{\infty} f_n(z) dz = \sum_{n=0}^{\infty} \int_{\gamma} f_n(z) dz. \quad (134)$$

Definition 6.25. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function. We say f has a *primitive on Ω* if and only if there exists a function $F : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ such that $F' = f \forall z \in \Omega$.

Definition 6.26. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function. We say f has a *local primitive on D* if and only if for all z there exists a neighborhood where f has a primitive.

Theorem 6.14 (Fundamental theorem of complex calculus). Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function with Ω a domain. Then, the line integral of f is independent on the path on Ω if and only if f has an holomorphic primitive F such that $F' = f$ on Ω . In that case,

$$\int_{\gamma} f(z) dz = F(\gamma(b)) - F(\gamma(a)). \quad (135)$$

Theorem 6.15. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a continuous function on a star domain $S \subseteq \Omega$. Then, f has an holomorphic primitive F on S if and only if

$$\int_{\partial \Delta} f(z) dz = 0 \quad (136)$$

for all triangle $\Delta \subseteq \Omega$.

Proposition 6.16. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function with no roots on a domain $D \subseteq \Omega$. Then, there is a determination of the logarithm of f on D if and only if f'/f has an holomorphic primitive on D .

Proposition 6.17. Let $K \subseteq \mathbb{C}$ be a compact set. Then,

1. If $\alpha \in V_\infty$, then the non-bounded component of $\mathbb{C} \setminus K$, then there exists a determination of $\log(z - \alpha)$ in a neighborhood of K .
2. If α, β belong to the same bounded component of $\mathbb{C} \setminus K$, then there exists a determination of $\log\left(\frac{z-\alpha}{z-\beta}\right)$ in a neighborhood of K .

Theorem 6.18 (Green's theorem). Let $\Omega \subseteq \mathbb{C}$ be a bounded domain with piece-wise regular and positively oriented boundary. Let $\mathbf{F} = (P, Q)$ be a vector field with P, Q being differentiable functions on a neighborhood of $\bar{\Omega}$ such that $\partial_x P - \partial_y Q$ is continuous on $\bar{\Omega}$. Then,

$$\int_{\partial\Omega} \langle \mathbf{F}, ds \rangle_I = \int_{\partial\Omega} P dx + Q dy = \iint_{\Omega} \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} dx dy. \quad (137)$$

Theorem 6.19 (Cauchy's integral theorem). Let Ω be a bounded domain with piece-wise regular and positively oriented boundary and $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ an holomorphic function in a neighborhood of $\bar{\Omega}$. Then,

$$\int_{\partial\Omega} f(z) dz = 0. \quad (138)$$

Corollary 6.20. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function in a domain $D \subseteq \Omega$. Then, f has a local primitive on D . If D is a star domain, f has a global holomorphic primitive.

Corollary 6.21. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function with no roots in a domain $D \subseteq \Omega$. Then, f has a local determination of the logarithm on D . If D is a star domain, f has a global determination of the logarithm.

Theorem 6.22 (Cauchy's integral theorem for homotopic curves). Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function with Ω a domain and γ_1, γ_2 two homotopic curves such that $\Gamma_1, \Gamma_2 \subseteq \Omega$. Then,

$$\int_{\gamma_1} f(z) dz = \int_{\gamma_2} f(z) dz. \quad (139)$$

Theorem 6.23 (Cauchy's general integral theorem). Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a regular function on Ω except a finite numbers of points where f is continuous. If γ is a constant curve, then

$$\oint_{\gamma} f(z) dz = 0. \quad (140)$$

Theorem 6.24 (Morera's theorem). Let f be a continuous function in a region Ω . If

$$\oint_{\gamma} f(z) dz = 0 \quad (141)$$

for all simple and closed curve γ such that $\Gamma \subseteq \Omega$, then f is analytic on Ω .

Theorem 6.25. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a differentiable function on a domain D . Then, $f = u + iv$ is holomorphic if and only if the field $\bar{f} = (u, -v)$ is locally conservative and locally solenoidal.

Definition 6.27. Let $\mathbf{F} : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a differentiable vector field on a domain $D \subseteq \mathbb{R}^n$. We say the field is *holomorphic* if and only if is locally conservative and locally solenoidal, that is, it satisfies

$$\frac{\partial F_i}{\partial x_j} = \frac{\partial F_j}{\partial x_i}, \quad \forall i, j; \quad \operatorname{div} \mathbf{F} = \sum_{i=1}^n \frac{\partial F_i}{\partial x_i} = 0, \quad \text{on } D. \quad (142)$$

Definition 6.28. Let $\Phi : \mathbb{R}^n \rightarrow \mathbb{R}$ be a scalar field two times differentiable on an open set $\Omega \subseteq \mathbb{R}^n$. We say the field is *harmonic* if and only if $\nabla^2 \Phi = 0$ on Ω .

Theorem 6.26. Holomorphic vector fields are the fields that are locally the gradient of an harmonic function. Holomorphic functions are the functions f that, locally, satisfy $\bar{f} = \Phi_x + i\Phi_y$ with Φ harmonic.

Definition 6.29. Let u be an harmonic real function on a domain $\Omega \subseteq \mathbb{C}$. We say a differentiable function \tilde{u} on Ω is the *harmonic conjugate* of u if and only if $d\tilde{u} = d^*u$, that is, if the function $f = u + i\tilde{u}$ is holomorphic on Ω .

Theorem 6.27. Let u be an harmonic real function on a domain $\Omega \subseteq \mathbb{C}$ and $f = \nabla u$. Then, u has an harmonic conjugate on Ω , \tilde{u} , if and only if f has an holomorphic primitive F on Ω . In that case, $F = u + i\tilde{u}$.

Proposition 6.28. Let u be an harmonic function on a domain Ω . Then, it has an harmonic conjugate if and only if the closed form d^*u is exact on Ω , that is, if $\int_{\gamma} d^*u = 0$ for all closed curve γ such that $\Gamma \subseteq \Omega$, condition that is always locally completed. If Ω is a star domain, every harmonic function on Ω has a harmonic conjugate function on Ω .

7 Local properties of holomorphic functions

Lemma 7.1. Let $a \in \mathbb{C}$ be a number and $f = 1/|z - a|$. Then, f is Lebesgue-integrable on every subset of \mathbb{C} of finite measure.

Theorem 7.2 (Cauchy-Green formula). Let $\Omega \subseteq \mathbb{C}$ be a bounded domain with piece-wise regular and positively oriented boundary, and f a differentiable function on a neighborhood of $\bar{\Omega}$ such that $\bar{\partial}f$ is continuous on $\bar{\Omega}$. Then, for all $z_0 \in \Omega$,

$$f(z_0) = \frac{1}{2\pi i} \int_{\partial\Omega} \frac{f(z)}{z - z_0} dz - \frac{1}{\pi} \int_{\Omega} \frac{\bar{\partial}f(z)}{z - z_0} dm(z). \quad (143)$$

Corollary 7.3 (Cauchy's integral formula). Let $\Omega \subseteq \mathbb{C}$ be a bounded domain with piece-wise regular and positively oriented boundary, and f an holomorphic function on a neighborhood of $\bar{\Omega}$. Then,

$$f(z_0) = \frac{1}{2\pi i} \int_{\partial\Omega} \frac{f(z)}{z - z_0} dz. \quad (144)$$

Corollary 7.4. Let f be a differentiable function on \mathbb{C} with compact support and $\bar{\partial}f$ continuous on \mathbb{C} . Then,

$$f(z_0) = -\frac{1}{\pi} \int_{\Omega} \frac{\bar{\partial}f(z)}{z - z_0} dm(z). \quad (145)$$

Proposition 7.5. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function and γ a piece-wise regular and positively oriented curve such that $\Gamma \subseteq \Omega$. Then,

$$\text{Ind}(\gamma, z_0)f(z_0) = \frac{1}{2\pi i} \oint_{\gamma} \frac{f(z)}{z - z_0} dz. \quad (146)$$

Corollary 7.6. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function and γ_1, γ_2 two homotopic, piece-wise regular, and positively oriented curves such that $\Gamma_1, \Gamma_2 \subseteq \Omega$. Then,

$$f(z_0) = \frac{1}{2\pi i} \oint_{\gamma_1} \frac{f(z)}{z - z_0} dz - \frac{1}{2\pi i} \oint_{\gamma_2} \frac{f(z)}{z - z_0} dz. \quad (147)$$

Theorem 7.7. Let f be an holomorphic function on a disc $D(z_0, R)$. Then, there exists a power series $\sum_{n=0}^{\infty} a_n(z - z_0)^n$ with radius of convergence greater or equal to R such that

$$f(z) = \sum_{n=0}^{\infty} a_n(z - z_0)^n, \forall z \in D(z_0, R). \quad (148)$$

Theorem 7.8. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function with Ω an open set. Then, f is holomorphic on Ω if and only if f is analytic on Ω . More precisely, every holomorphic function f on Ω is indefinitely holomorphic on Ω , and for all $z_0 \in \Omega$ the Taylor expansion

$$f(z) = \sum_{n=0}^{\infty} \frac{f^{(n)}(z_0)}{n!} (z - z_0)^n \quad (149)$$

is valid on the greatest disc centered at z_0 and contained on Ω , which is $D(z_0, \delta(z_0))$, where $\delta(z_0) = \inf\{|z_0 - w|, w \notin \Omega\}$.

Theorem 7.9. The assignation $f \rightarrow \left(\frac{f^{(n)}(0)}{n!} \right)_{n=0}^{\infty}$ is a bijection between the space of entire functions and the space formed by the sequences $\{a_n\}_{n=0}^{\infty}$ such that the series $\sum_{n=0}^{\infty} a_n z^n$ has an infinite radius of convergence, that is, $\lim_{n \rightarrow \infty} |a_n|^{1/n} = 0$.

Theorem 7.10 (Morera's theorem). Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function of class $C(\Omega)$ with Ω an open set. Then, f is holomorphic on Ω if and only if

$$\int_{\partial \Delta} f(z) dz = 0 \quad (150)$$

for all triangle $\Delta \subseteq \Omega$.

Theorem 7.11. Let f be a function continuous on an open set Ω and holomorphic on $\Omega \setminus E$, where E is a finite collection of points and segments. Then, f is holomorphic on Ω .

Proposition 7.12. Let f be a function and Ω a bounded domain with piece-wise regular and positively oriented boundary. If f is holomorphic on a neighborhood of $\bar{\Omega}$, then

$$f^{(n)}(z_0) = \frac{n!}{2\pi i} \int_{\partial \Omega} \frac{f(z)}{(z - z_0)^{n+1}} dz. \quad (151)$$

Proposition 7.13. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function and γ a piece-wise regular and positively oriented curve such that $\Gamma \subseteq \Omega$. Then,

$$\text{Ind}(\gamma, z_0)f^{(n)}(z_0) = \frac{n!}{2\pi i} \oint_{\gamma} \frac{f(z)}{(z - z_0)^{n+1}} dz. \quad (152)$$

Lemma 7.14. let $\Omega \subseteq \mathbb{C}$ be a domain, $f \in H(\Omega)$ a function, and $z_0 \in \Omega$ a number. Then, the following statements are equivalent.

1. $f^{(n)}(z_0) = 0$ for all $n \in \mathbb{N}$.
2. $f(z) = 0$ for all z in a neighborhood of z_0 .
3. f is identically null on Ω .

Definition 7.1. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function and z_0 a number. We say z_0 is a zero of order n of f if and only if $f^{(k)}(z_0) = 0$ for all $0 \leq k \leq n$. We call k the order of z_0 as a zero of f .

Proposition 7.15. The zeros of finite order of an holomorphic function are isolated points.

Proposition 7.16. All the zeros of a non null analytic function are isolated points and of finite order.

Definition 7.2. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function with Ω a domain. Then, we denote the set of zeros of f as

$$Z(f) := \{w \in \Omega \mid f(w) = 0\}. \quad (153)$$

Theorem 7.17. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function with Ω a domain such that $f \not\equiv 0$. Then, $Z(f) \subseteq \Omega$ is a closed set without accumulation points. In particular, $Z(f)$ is a finite or countable set and on every compact of Ω there is a finite number of zeros of f .

Theorem 7.18 (Principle of analytic continuation). Let f, g be two holomorphic functions on a domain $\Omega \subseteq \mathbb{C}$. Then, $f(z) = g(z)$ for all $z \in \Omega$ if and only if they satisfy one of the following conditions.

1. There exists a point $w \in \Omega$ such that $f^{(n)}(w) = g^{(n)}(w)$ for all $n \in \mathbb{N}$, that is, $|f(z) - g(z)| = o(|z - a|^n)$, if $z \rightarrow a$, for all $n \in \mathbb{N}$.
2. There exists a set $\Psi \subseteq \Omega$ that contains an accumulation point on Ω and $f(z) = g(z)$ for all $z \in \Psi$.
3. There exists an open set $\Psi \subseteq \Omega$ such that $f(z) = g(z)$ for all $z \in \Psi$.

Theorem 7.19 (Schwarz reflection principle). *Let $\Omega \subseteq \mathbb{C}$ be a symmetric domain and $f \in H(\overline{\Omega})$ such that $f(x) \in \mathbb{R}$ for all $x \in \Omega \cap \mathbb{R}$. Then, $f(\bar{z}) = \overline{f(z)}$ for all $z \in \Omega$.*

Theorem 7.20. *Every analytic function $f : \mathbb{R} \rightarrow \mathbb{C}$ is the restriction on \mathbb{R} of an holomorphic function $F : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ defined in a symmetric domain Ω , that is, $\mathbb{R} \subseteq \Omega$ and $f = F|_{\mathbb{R}}$.*

Theorem 7.21. *Let f, g be two analytic functions on a domain $\Omega \subseteq \mathbb{R}^2$. Then, $f(x, y) = g(x, y)$ for all $(x, y) \in \Omega$ if and only if they satisfy one of the following conditions.*

1. *There exists a point $(x_0, y_0) \in \Omega$ such that*

$$\frac{\partial^{n+m} f}{\partial x^n \partial y^m}(x_0, y_0) = \frac{\partial^{n+m} g}{\partial x^n \partial y^m}(x_0, y_0) \quad (154)$$

for all $n, m \in \mathbb{N}$, that is, $|f(x, y) - g(x, y)| = o\left(\sqrt{(x - x_0)^2 + (y - y_0)^2}\right)$, if $(x, y) \rightarrow (x_0, y_0)$ for all $n \in \mathbb{N}$.

2. *There exists an open set Ψ such that $f(x, y) = g(x, y)$ for all $(x, y) \in \Psi$.*

Theorem 7.22 (Maximum modulus principle). *Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function with Ω a domain. If f is not constant, then $|f|$ does not have any local maxima on Ω .*

Corollary 7.23. *Let $\Omega \subseteq \mathbb{C}$ be a bounded domain and f an holomorphic function on a neighborhood of $\bar{\Omega}$ or, more generally, $f \in C(\bar{\Omega}) \cap H(\Omega)$. Let M be the maxima of $|f|$ on $\partial\Omega$. Then, one has*

$$|f(z)| \leq M, \quad \text{for all } z \in \Omega. \quad (155)$$

In other words, $\max_{\bar{\Omega}} |f| = \max_{\partial\Omega} |f|$.

Theorem 7.24 (Cauchy's inequality). *Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function on a neighborhood of the disc $\bar{D}(z_0, R)$ and $|f(z)| \leq M$ for $z \in C(z_0, R)$. Then,*

$$|f^{(n)}(z_0)| \leq M \frac{n!}{R^n}. \quad (156)$$

Corollary 7.25. *Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function with Ω a domain such that $|f(z)| \leq M, z \in \Omega$. Then,*

$$|f^{(n)}(z)| \leq M \frac{n!}{d(z, U^c)^n}, \quad z \in U, n \in \mathbb{N}. \quad (157)$$

Theorem 7.26 (Liouville's theorem). *Let f be a bounded entire function. Then, f is constant. Also, a function u harmonic and bounded on \mathbb{C} is constant.*

Theorem 7.27 (Fundamental theorem of algebra). *Let $P(<) = a_0 + a_1 z + \dots + a_n z^n$ be a polynomial of degree n of complex coefficients and $n \geq 1$. Then, P has exactly n roots $\alpha_1, \dots, \alpha_n \in \mathbb{C}$ (some of which can be counted with their multiplicity) and*

$$P(z) = a_n \prod_{i=1}^n (z - \alpha_i). \quad (158)$$

8 Isolated singularities of holomorphic functions

Definition 8.1. We say f has an isolated singularity at z_0 if and only if f is holomorphic on $D_r^*(z_0)$ for some $r \in \mathbb{R}^+$. We say the singularity is *removable* if and only if f can be extended to an holomorphic function on $D_r(z_0)$.

Definition 8.2. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function on a disc $D_r^*(z_0)$. We say f has a pole of order k at z_0 if and only if there exist $\alpha \in \mathbb{C}, k \in \mathbb{N}_{\geq 1}$ such that $f(z) \propto \alpha(z - z_0)^k$ when $z \rightarrow z_0$. We call k the *multiplicity of the pole* or *order of the pole*.

Definition 8.3. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function with Ω a domain. We say f is *meromorphic* on Ω if and only if there exists a set $A \subseteq \Omega$, discrete and closed on Ω , such that f is defined and holomorphic on $\Omega \setminus A$ and has a pole on every point $z \in A$.

Proposition 8.1. *f has a pole of order k at z_0 if and only if there exists an holomorphic function $g(z)$ in a neighborhood of z_0 such that $g(z_0) \neq 0$ and*

$$f(z) = \frac{g(z)}{(z - z_0)^k}. \quad (159)$$

Proposition 8.2. *Let f, g be two holomorphic functions on a neighborhood of a point z_0 . Then,*

1. *If f has a zero of order p at z_0 , then $1/f$ has a pole of order p at z_0 .*
2. *If f has a pole of order n at z_0 , then $1/f$ has a zero of order n at z_0 .*
3. *If f has a zero of order n at z_0 and g has a pole of order p , then fg has a pole of order $p - n$ if $p - n > 0$ and a zero of order $n - p$ if $p - n < 0$.*

Theorem 8.3. *Every holomorphic function on an annulus admits a Laurent expansion.*

Proposition 8.4. *Let f be an holomorphic function on an annulus $C(z_0, R_2, R_1)$. If f has an isolated singularity at z_0 , then its Laurent expansion is uniquely determined by*

$$f(z) = \sum_{n=-\infty}^{\infty} a_n (z - z_0)^n, \quad a_n = \frac{1}{2\pi i} \int_{C(z_0, r)} \frac{f(z)}{(z - z_0)^{n+1}} dz, \quad (160)$$

where a_n is independent of $r, r \in (R_2, R_1)$.

Definition 8.4. Let $f \in H(D_\epsilon^*(z_0))$ be an holomorphic function with a Laurent expansion $\sum_{n=-\infty}^{\infty} a_n (z - z_0)^n$ around z_0 . We define the *residue of f at z_0* as

$$\text{Res}(f, z_0) := a_{-1} = \frac{1}{2\pi i} \int_{C(z_0, r)} f(z) dz. \quad (161)$$

Theorem 8.5. Let $\Omega \subseteq \mathbb{C}$ be a bounded domain with piece-wise regular and positively oriented boundary. Let Ψ be an open set such that $\bar{\Omega} \subseteq \Psi$, $X \subseteq \Psi$ a closed set formed by isolated points (the accumulation points of X , if there are, must be in $\partial\Psi$) such that $X \cap \partial\Omega = \emptyset$, and f an holomorphic function on the open set $\Psi \setminus X$. Then,

$$\frac{1}{2\pi i} \int_{\partial\Omega} f(z) dz = \sum_{w \in X \cap \Omega} \text{Res}(f, w). \quad (162)$$

Theorem 8.6. For a general curve,

$$\frac{1}{2\pi i} \int_{\gamma} f(z) dz = \sum_{i=1}^n \text{Ind}(\gamma, z_i) \text{Res}(f, z_i). \quad (163)$$

Proposition 8.7. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function on a neighborhood of z_0 with z_0 a pole. Then,

1. If z_0 is a removable singularity, $\text{Res}(f, z_0) = 0$.

2. If z_0 is a simple singularity,

$$\text{Res}(f, z_0) = \lim_{z \rightarrow z_0} (z - z_0) f(z). \quad (164)$$

3. If z_0 is a singularity of order k ,

$$\text{Res}(f, z_0) = \lim_{z \rightarrow z_0} \frac{1}{(k-1)!} \frac{d^{k-1}}{dz^{k-1}} [(z - z_0)^k f(z)]. \quad (165)$$

4. If z_0 is an essential singularity, the residue a_{-1} must be obtained directly from the Laurent series.

Proposition 8.8. If $f = g/h$, with f, g holomorphic in a neighborhood of z_0 , $g(z_0) \neq 0$, $h(z_0) = 0$, $h'(z_0) \neq 0$, then

$$\text{Res}(f, z_0) = \frac{g(z_0)}{h'(z_0)}. \quad (166)$$

Proposition 8.9. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a meromorphic function in a neighborhood of $z_0 \in \mathbb{C}$. If we denote $f(z) = (z - z_0)^m g(z)$ with $w \in \mathbb{Z}^*$ (depending on the sign z_0 can be a zero or a pole), then z_0 is a single singularity of f'/f and $\text{Res}(f'/f, z_0) = m$.

Proposition 8.10. Let $f(z) = g(\frac{1}{z-z_0})$ be a function with $g(w)$ an entire function that admits an expansion $g(w) = \sum_{n=0}^{\infty} b_n w^n$. If g is not a polynomial, then f has an essential singularity at z_0 and $\text{Res}(f, z_0) = g'(0) = b_1$.

Proposition 8.11. Let f be a function with a simple pole at z_0 and g an holomorphic function in a neighborhood of z_0 . Then, fg has a simple singularity at z_0 and $\text{Res}(fg, z_0) = g(z_0) \text{Res}(f, z_0)$.

Definition 8.5. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function. We say f is holomorphic at infinity if and only if $g(w) = f(1/w)$ is holomorphic at the origin.

Proposition 8.12. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function on $D_\epsilon^*(\infty)$. Then,

$$\text{Res}(f, \infty) = -a_{-1} = -\frac{1}{2\pi i} \int_{C(z_0, r)} f(z) dz. \quad (167)$$

Proposition 8.13. Let f be a meromorphic function on the Riemann sphere. Then, f is a rational function. Besides, if X is the set formed by the poles of F and the infinite point, then X is finite and

$$\sum_{w \in X} \text{Res}(f, w) = 0 \Leftrightarrow \text{Res}(f, \infty) = - \sum_{w \in X \setminus \{\infty\}} \text{Res}(f, w). \quad (168)$$

Theorem 8.14. Let Ω be a bounded domain with a piece-wise regular and positively oriented boundary. Let Ψ be an open set such that $\bar{\Omega} \subseteq \Psi$, f a meromorphic function on Ψ and h an holomorphic function on Ψ . Let $\{a_j\}$ be the zeros of f on Ψ and n_j the multiplicities of a_j , and let $\{b_j\}$ be the poles of f on Ψ and m_j the multiplicities of b_j . If there is no zeros or poles on $\partial\Omega$, then

$$\frac{1}{2\pi i} \int_{\partial\Omega} h(z) \frac{f'(z)}{f(z)} dz = \sum_{a_j \in \Omega} h(a_j) n_j - \sum_{b_j \in \Omega} h(b_j) m_j. \quad (169)$$

Corollary 8.15. Let Ω be a bounded domain with a piece-wise regular and positively oriented boundary and f a meromorphic function on a neighborhood of $\bar{\Omega}$ that does not have zeros or poles on $\partial\Omega$. Let N the total number of zeros of f on Ω and P the total number of poles on Ω (counting multiplicities). If we denote $\Gamma = f(\partial\Omega)$, then

$$\text{Ind}(\Gamma, 0) = \frac{1}{2\pi i} \int_{\partial\Omega} \frac{f'(z)}{f(z)} dz = N - P. \quad (170)$$

Proposition 8.16. If P is a rational function,

$$\int_0^{2\pi} P(\cos \theta, \sin \theta) d\theta = 2\pi \sum_{|\alpha| < 1} \text{Res} \left(\frac{1}{z} P \left(\frac{1}{2} \left(z + \frac{1}{z} \right), \frac{1}{2i} \left(z - \frac{1}{z} \right) \right) \right) \quad (171)$$

Proposition 8.17. Let g be a meromorphic function in a neighborhood of $\Omega = \{z \in \mathbb{C} \mid \text{Im}\{z\} \geq 0\}$ with a finite number of poles on $\Psi = \{z \in \mathbb{C} \mid \text{Im}\{z\} > 0\}$. If $|f(z)| = o(|z|^{-1})$ or, in other words, $\lim_{|z| \rightarrow \infty} |z| |f(z)| = 0$, then

$$\int_{-\infty}^{\infty} f(x) dx = 2\pi i \sum_{\text{Im}\{\alpha\} > 0} \text{Res}(f(z), \alpha). \quad (172)$$

Proposition 8.18. Let g be a meromorphic function in a neighborhood of $\Omega = \{z \in \mathbb{C} \mid \text{Im}\{z\} \geq 0\}$ with a finite number of poles on $\Psi = \{z \in \mathbb{C} \mid \text{Im}\{z\} > 0\}$. If $\lim_{|z| \rightarrow \infty} f(z) = 0$, then the principal value of

$$\int_{-\infty}^{\infty} f(x) e^{ix} dx \text{ exists and} \quad \text{P.V.} \int_{-\infty}^{\infty} f(x) e^{ix} dx = 2\pi i \sum_{\alpha \in \Psi} \text{Res}(f(z) e^{iz}, \alpha). \quad (173)$$

Proposition 8.19. Let g be a meromorphic function in a neighborhood of $\Omega = \{z \in \mathbb{C} \mid \operatorname{Im}\{z\} \geq 0\}$ with a finite number of poles on $\Psi = \{z \in \mathbb{C} \mid \operatorname{Im}\{z\} > 0\}$ and a finite number of simple poles on \mathbb{R} . If $\lim_{|z| \rightarrow \infty} f(z) = 0$, then the principal value of $\int_{-\infty}^{\infty} f(x)e^{ix} dx$ exists and

$$\text{P.V.} \int_{-\infty}^{\infty} f(x)e^{ix} dx = \quad (174)$$

$$2\pi i \sum_{\alpha \in \Psi} \operatorname{Res}(f(z)e^{iz}, \alpha) + \pi i \sum_{\beta \in \mathbb{R}} \operatorname{Res}(f, \beta). \quad (175)$$

Proposition 8.20. Let $P = R/Q$ be a rational function such that $\deg Q \geq \deg P + 1$ and without poles on $[0, \infty)$. If $\alpha \in (0, 1)$,

$$\int_0^{\infty} \frac{P(x)}{x^\alpha} dx = \frac{2\pi i}{1 - e^{2\pi i \alpha}} \sum_{p \in [0, \infty)} \operatorname{Res}\left(\frac{P(z)}{z^\alpha}, p\right). \quad (176)$$

Proposition 8.21. If $0 < 1 + \alpha < n \in \mathbb{N}$, then

$$\int_0^{\infty} \frac{x^\alpha}{1 + x^n} dx = \frac{\pi}{n} \frac{1}{\sin[\pi(\alpha + 1)/n]}. \quad (177)$$

9 Homology

10 Harmonic functions

Theorem 10.1. Let $f \in H(\Omega), C^1(\Omega)$ be a function. If $f = u + iv$, then u, v are harmonic functions on Ω .

11 Conforming representation

12 Riemann theorem

13 Runge theorem

14 Zeros of holomorphic functions

Theorem 14.1 (Weierstrass Factorization Theorem). content...

15 Fourier transform

Definition 15.1. Let $f \in L^1(\mathbb{R})$ be a function and $\xi \in \mathbb{R}$ a number. We define the *Fourier transform* of f at the point ξ as

$$\hat{f}(\xi) := \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} f(x)e^{-i\xi x} dx. \quad (178)$$

Proposition 15.1. Let $f \in L^1(\mathbb{R})$ be a function. Then, the application

$$\begin{aligned} \mathcal{F}\{f\} : \mathbb{R} &\longrightarrow \mathbb{C} \\ \xi &\longmapsto \hat{f}(\xi) \end{aligned} \quad (179)$$

is a well defined application.

Definition 15.2. Let $\{f_n\}_{n \in \mathbb{N}} \subseteq L^p(\mathbb{R})$ and $f \in L^p(\mathbb{R})$ with $1 \leq p \leq \infty$. We say the functions f_n converge to f with a norm $\|\cdot\|_p$ or converge in $L^p(\mathbb{R})$ if and only if

$$\lim_{n \rightarrow \infty} \|f_n - f\|_p = 0. \quad (180)$$

Theorem 15.2. Let $f \in L^1(\mathbb{R})$ be a function. Then, the following statements are true.

1. The Fourier transform of f satisfies

$$\mathcal{F}\{f\} \in L^\infty(\mathbb{R}), \quad \|\mathcal{F}\{f\}\|_\infty \leq \frac{1}{\sqrt{2\pi}} \|f\|_1. \quad (181)$$

2. $\mathcal{F}\{f\}$ is \mathbb{C} linear, that is, for all $\alpha, \beta \in \mathbb{C}$ and $f, g \in L^1(\mathbb{R})$,

$$\mathcal{F}\{\alpha f + \beta g\} = \alpha \mathcal{F}\{f\} + \beta \mathcal{F}\{g\}. \quad (182)$$

3. If $g(x) = \bar{f}(x)$, then for all $\xi \in \mathbb{R}$

$$\hat{g}(\xi) = \overline{\hat{f}(-\xi)}. \quad (183)$$

4. If $g(x) = g(\lambda x)$ and $\lambda \in \mathbb{R}$, then for all $\xi \in \mathbb{R}$

$$\hat{g}(\xi) = \frac{1}{|\lambda|} \hat{f}\left(\frac{\xi}{\lambda}\right). \quad (184)$$

5. If $g(x) = f(x - a)$ with $a \in \mathbb{R}$, then for all $\xi \in \mathbb{R}$

$$\hat{g}(\xi) = e^{-ia\xi} \hat{f}(\xi). \quad (185)$$

6. If $g(x) = e^{iax} f(x)$ with $\alpha \in \mathbb{R}$, then for all $\xi \in \mathbb{R}$

$$\hat{g}(\xi) = \hat{f}(\xi - a) \quad (186)$$

7. If $\{f_n\}_{n \in \mathbb{N}} \subseteq L^1(\mathbb{R})$, $f \in L^1(\mathbb{R})$ and $f_n \rightarrow f$ in $L^1(\mathbb{R})$ when $n \rightarrow \infty$, then $\mathcal{F}\{f_n\} \rightarrow \mathcal{F}\{f\}$ uniformly in \mathbb{R} .

8. The Fourier transform $\mathcal{F}\{f\}$ is a continuous function in \mathbb{R} , $\mathcal{F}\{f\} \in C(\mathbb{R})$.

Proposition 15.3. Let $f \in L^1(\mathbb{R})$ be a function such that there exists its derivative $f' \in L^1(\mathbb{R})$ and $\lim_{|x| \rightarrow \infty} |f(x)| = 0$. Then,

$$\hat{f}'(\xi) = i\xi \hat{f}(\xi). \quad (187)$$

Corollary 15.4. Let $f \in L^1(\mathbb{R})$ be a function such that there exists its n -th derivative $f^{(n)} \in L^1(\mathbb{R})$ and $\lim_{|x| \rightarrow \infty} |f(x)| = 0$. Then,

$$\widehat{f^{(n)}}(\xi) = (i\xi)^n \hat{f}(\xi). \quad (188)$$

Definition 15.3. Let $f : I \subseteq \mathbb{R} \longrightarrow \mathbb{C}$ be a function. We define the support of f as

$$\operatorname{supp} f := \overline{\{x \in I \mid f(x) \neq 0\}}. \quad (189)$$

Definition 15.4. We define the set $\mathcal{D}(\mathbb{R})$ as

$$\mathcal{D}(\mathbb{R}) := \{\varphi \in C^\infty(\mathbb{R}) \mid \text{supp } \varphi \text{ compact}\} \subseteq L^1(\mathbb{R}). \quad (190)$$

Theorem 15.5. Let $f \in L^1(\mathbb{R})$ be a function. Then, there exists a sequence of functions $\phi_n \in \mathcal{D}(\mathbb{R})$ such that

$$\lim_{h \rightarrow \infty} \int_{\mathbb{R}} |f - \phi_n| dx = 0, \quad (191)$$

that is, we have convergence of ϕ_n to f with norm $\|\cdot\|_1$.

Proposition 15.6. Let $f \in L^1(\mathbb{R})$ be a function. Then, $\hat{f} \in C(\mathbb{R})$.

Proposition 15.7. Let $f \in L^1(\mathbb{R})$ be a function. Then, $|\hat{f}(\xi)| \leq \|f\|_1$.

Theorem 15.8. Let $f \in L^1(\mathbb{R})$ be a function. Then,

$$\lim_{|x| \rightarrow \infty} \hat{f}(x) = 0. \quad (192)$$

Theorem 15.9. The application Fourier transform goes from $L^1(\mathbb{R})$ to $C_0(\mathbb{R})$, that is, $\mathcal{F}\{f\} : L^1(\mathbb{R}) \rightarrow C_0(\mathbb{R})$.

Definition 15.5. We define the Schwartz space as

$$S(\mathbb{R}) := \{f : \mathbb{R} \rightarrow \mathbb{C} \mid f \in C^\infty(\mathbb{R}) \wedge \forall n, m \in \mathbb{N} \exists c_{n,m} < \infty \text{ such that } (1 + |x|)^m \cdot |D^n f(x)| \leq c_{n,m}, \forall x \in \mathbb{R}\}.$$

Proposition 15.10. Let $f, g \in S(\mathbb{R})$ be two functions, $\lambda \in \mathbb{C}$ a number, and $P : \mathbb{R} \rightarrow \mathbb{C}$ a polynomial of complex coefficients. Then,

1. $f + g \in S(\mathbb{R})$.
2. $\lambda f \in S(\mathbb{R})$.
3. $fg \in S(\mathbb{R})$.
4. $Pf \in S(\mathbb{R})$.

Theorem 15.11. Let $I, J \subseteq \mathbb{R}$ be two intervals with I compact and J open. Let $f : I \times J \rightarrow \mathbb{R}$ be a function such that

1. $f(\cdot, \lambda)$ is Riemann-integrable in I for all $\lambda \in J$,
2. $f(x, \cdot)$ is derivable in J for all $x \in I$.

If $\partial_\lambda f$ is continuous in $I \times J$, then

1. $\partial_\lambda f(\cdot, \lambda)$ is Riemann-integrable for all $\lambda \in J$.

2. $F(\lambda) = \int_I f(x, \lambda) dx$ is derivable with continuous derivative in J for all $\lambda \in J$ and it satisfies the rule of derivation over the integral sign.

$$F'(\lambda) = \frac{d}{d\lambda} \int_I f(x, \lambda_0) dx = \int_I \frac{\partial f}{\partial \lambda}(x, \lambda_0) dx, \forall \lambda_0 \in J. \quad (193)$$

Proposition 15.12. Let $f \in S(\mathbb{R})$. Then,

$$1. S(\mathbb{R}) \subseteq L^1(\mathbb{R}).$$

$$2. \widehat{x f}(\xi) = (i D_\xi \hat{f})(\xi) \text{ for all } \xi \in \mathbb{R}.$$

Corollary 15.13. Let $f \in s(\mathbb{R})$. Then,

$$\widehat{x^n f}(\xi) = (i^n D^n \hat{f})(\xi), \forall n \in \mathbb{N}. \quad (194)$$

Proposition 15.14. The Fourier transform \mathcal{F} restricted to $S(\mathbb{R})$ is an automorphism, that is, if $f \in S(\mathbb{R})$ then $\mathcal{F}\{f\} = \hat{f} \in S(\mathbb{R})$.

Lemma 15.15. If $G(x) = e^{-x^2/2}$, then $\hat{G}(\xi) = e^{-\xi^2/2}$. We observe hence that G is a fixed point of \mathcal{F} .

Lemma 15.16. If $f, g \in S(\mathbb{R})$, then

$$\int_{\mathbb{R}} f(\xi) \hat{g}(\xi) d\xi = \int_{\mathbb{R}} \hat{f}(\tau) g(\tau) d\tau. \quad (195)$$

Lemma 15.17. Let $f, g \in S(\mathbb{R})$ and $\lambda \in \mathbb{R}$. Then,

1. $g(\lambda x) \hat{f}(x)$ converges to $g(0) \hat{f}(x)$ uniformly in \mathbb{R} when $\lambda \rightarrow \infty$.
2. $f(\lambda x) \hat{g}(x)$ converges to $f(0) \hat{g}(x)$ uniformly in \mathbb{R} when $\lambda \rightarrow \infty$.

Lemma 15.18. Let $f, g \in s(\mathbb{R})$. Then,

$$f(0) \int_{\mathbb{R}} \hat{g}(\xi) d\xi = g(0) \int_{\mathbb{R}} \hat{f}(\xi) d\xi. \quad (196)$$

Lemma 15.19. Let $f \in s(\mathbb{R})$ be a function. Then,

$$f(0) = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} \hat{f}(\xi) d\xi. \quad (197)$$

Corollary 15.20 (Inversion formula). Let $f \in S(\mathbb{R})$. Then

$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} \hat{f}(\xi) e^{ix\xi} d\xi, \forall x \in \mathbb{R}. \quad (198)$$

Theorem 15.21 (Inversion of \mathcal{F} in $S(\mathbb{R})$). Let $\mathcal{F} : S(\mathbb{R}) \rightarrow S(\mathbb{R})$, defined by $\mathcal{F}\{f\} = \hat{f}$ with $\hat{f} \in s(\mathbb{R})$. Then, \mathcal{F} is an linear isomorphism in the vector space $S(\mathbb{R})$ and $\mathcal{F}^4 = \text{Id}$. In particular, $\mathcal{F}^{-1} = \mathcal{F}^3$ and if $f \in S(\mathbb{R})$, then

$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} \mathcal{F}\{f\}(\xi) e^{ix\xi} d\xi = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} \hat{f} e^{ix\xi} d\xi. \quad (199)$$

In fact, \mathcal{F} is an homomorphism (its inverse is continuous) if we consider $S(\mathbb{R})$ as the metric space $(S(\mathbb{R}), \|\cdot\|_{n,m})$.

Theorem 15.22 (Inversion of \mathcal{F} for discontinuities). Let f be a absolutely Riemann-integrable function in \mathbb{R} with f and f' piece-wise continuous. Then,

$$\frac{f(x^-) + f(x^+)}{2} = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} \hat{f} e^{ix\xi} d\xi. \quad (200)$$

Definition 15.6. Let f be a Riemann-integrable function in \mathbb{R} . We define the *Fourier transform of cosine kind* as

$$\hat{f}_c(\xi) := \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \cos(\xi x) f(x) dx = \sqrt{\frac{2}{\pi}} \int_0^{\infty} \cos(\xi x) f_e(x) dx \quad (201)$$

and the *Fourier transform of sine kind* as

$$\hat{f}_s(\xi) := \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \sin(\xi x) f(x) dx = \sqrt{\frac{2}{\pi}} \int_0^{\infty} \sin(\xi x) f_o(x) dx. \quad (202)$$

Proposition 15.23. Let \hat{f}_c, \hat{f}_s be the Fourier transform of cosine and sine kinds of f . Then, $\hat{f}_c(\xi)$ is even, $\hat{f}_s(\xi)$ is odd, and $\hat{f}(\xi) = \hat{f}_c(\xi) - i\hat{f}_s(\xi)$.

Theorem 15.24. Let f be a absolutely Riemann-integrable function in \mathbb{R} with f and f' piece-wise continuous. Then,

$$\frac{f_e(x^-) + f_e(x^+)}{2} = \sqrt{\frac{2}{\pi}} \int_0^{\infty} \hat{f}_c \cos(\xi x) d\xi, \quad (203)$$

$$\frac{f_o(x^-) + f_o(x^+)}{2} = \sqrt{\frac{2}{\pi}} \int_0^{\infty} \hat{f}_s \sin(\xi x) d\xi. \quad (204)$$

Theorem 15.25 (Tonelli's Theorem). Let $f : I \times J \rightarrow \mathbb{R}^2$ two functions with $I, J \subseteq \mathbb{R}$ such that $f(x, y) \geq 0$ for all $(x, y) \in I \times J$. Then,

$$\int_{I \times J} f dx dy = \int_I \int_J f(x, y) dy dx = \int_J \int_I f(x, y) dx dy. \quad (205)$$

Besides, if these integrals are finite, then $f \in L^1(\mathbb{R})$.

Corollary 15.26. Let $f, g \in L^1(\mathbb{R})$. Then, $F(x, t) = f(t)g(x-t) \in L^1(\mathbb{R}^2)$.

Definition 15.7. Let $f, g \in L^1(\mathbb{R})$ two function. We define the *convolution of f and g* as

$$(f * g) : \mathbb{R} \rightarrow \mathbb{C} \\ x \mapsto \int_{\mathbb{R}} f(t)g(x-t) dt, \quad (206)$$

which is from $L^1(\mathbb{R})$.

Proposition 15.27. Let $f, g \in L^1(\mathbb{R})$ be two functions. Then $\widehat{f * g} = \sqrt{2\pi} \hat{f} \hat{g}$.

Proposition 15.28. Let $f \in L^1(\mathbb{R})$ be a function and $g = f^2$. Then,

$$\hat{g}(\xi) = \frac{1}{\sqrt{2\pi}} \hat{f} * \hat{f} = \frac{1}{2\pi} \int_{\mathbb{R}} \hat{f}(t) \hat{f}(\xi - t) dt. \quad (207)$$

Theorem 15.29. Let $f \in L^p(\mathbb{R}), 1 \leq p \leq +\infty$ and $\phi \in S(\mathbb{R})$. Then, $f * \phi \in C^\infty(\mathbb{R})$.

Theorem 15.30. Let $f \in L^p(\mathbb{R}), 1 \leq p < +\infty$ with $\text{supp } f$ compact and $\phi \in D(\mathbb{R})$. Then, $f * \phi \in D(\mathbb{R})$ and $\text{supp } \{f * \phi\} \subseteq \text{supp } f + \text{supp } \phi$.

Definition 15.8. We say the functions $\phi_\epsilon : \mathbb{R} \rightarrow \mathbb{R}$ continuous in a compact support are an *approximation of the unity* if and only if

1. $\phi_\epsilon \geq 0$ for all ϵ .
2. $\int_{\mathbb{R}} \phi_\epsilon(x) dx = 1$.
3. For all $\delta > 0$ it is satisfied that

$$\lim_{\epsilon \rightarrow 0} \left\{ \sup_{|t| > \delta} \phi_\epsilon(t) \right\} = 0. \quad (208)$$

Theorem 15.31. Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be a continuous function with compact support $\{\phi_\epsilon\}$ approximation of the unity. Then, when $\epsilon \rightarrow 0$ $f * \phi_\epsilon$ converges uniformly in \mathbb{R} to f .

Corollary 15.32. Let $f : \mathbb{R} \rightarrow \mathbb{C}$ be a continuous function with compact support $\{\phi_\epsilon\}$ approximation of the unity. Then, when $\epsilon \rightarrow 0$ $f * \phi_\epsilon$ converges uniformly in \mathbb{R} to f .

Theorem 15.33 (Weierstrass polynomial approximation). Let $f : [a, b] \rightarrow \mathbb{R}$ be a continuous function. Then, there exist polynomials P_n with $n \in \mathbb{N}$ such that P_n converge uniformly to f in $[a, b]$.

Theorem 15.34. Let $f \in L^p(\mathbb{R})$ be a function. Then, there exists a sequence of function $f_n \in D(\mathbb{R})$ of the form $f_n \rightarrow f$ with norm $\|\cdot\|_p$ (that is, convergence in L^p), and if $f \in C^k(\mathbb{R})$ with $k \geq 0$, then

$$\lim_{n \rightarrow \infty} \|f_n - f\|_{C^k(\mathbb{R})} = 0, \quad (209)$$

with $\|f\|_{C^k(\mathbb{R})} = \max_{0 \leq l \leq k} (\sup_{x \in \mathbb{R}} |D^l f(x)|)$ being a norm.

Lemma 15.35. Let $f \in L^1(\mathbb{R})$ be a function such that for all $\phi \in S(\mathbb{R})$ it is satisfied that $\int_{\mathbb{R}} f(x)\phi(x) dx = 0$.

Then, $f \equiv 0$.

Corollary 15.36. The Fourier transform \mathcal{F} is injective since $\mathcal{F}\{f\} = \hat{f} = 0 \Leftrightarrow f = 0$ in $L^1(\mathbb{R})$ (the zero function class) and \mathcal{F} is a linear application.

Theorem 15.37 (Inversion theorem in $L^1(\mathbb{R})$). Let $f \in L^1(\mathbb{R})$ be a function such that $\hat{f} \in L^1(\mathbb{R})$. Then,

$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} \hat{f}(\xi) e^{ix\xi} d\xi, \forall x \in \mathbb{R}. \quad (210)$$

16 Fourier transform 2

Theorem 16.1 (Parseval formula). Let $f, g \in S(\mathbb{R}) \subseteq L^2(\mathbb{R})$ be two functions. Then,

$$\int_{\mathbb{R}} f(x) \overline{g(x)} dx = \int_{\mathbb{R}} \hat{f}(\xi) \overline{\hat{g}(\xi)} d\xi. \quad (211)$$

Theorem 16.2 (Plancherel Theorem). Let $f \in S(\mathbb{R}) \subseteq L^2(\mathbb{R})$ be a function. Then,

$$\int_{\mathbb{R}} |f(x)|^2 dx = \int_{\mathbb{R}} |\hat{f}(\xi)|^2 d\xi, \quad (212)$$

that is, $\|f\|_2 = \|\hat{f}\|_2$ and \mathcal{F} is an isometry between vector spaces.

Definition 16.1. Let $f \in S(\mathbb{R})$ be a function. We define the following quantities

$$E(f) := \int_{\mathbb{R}} |f(x)|^2 dx, \quad (213)$$

$$\sigma(f)^2 := \int_{\mathbb{R}} |xf(x)|^2 dx. \quad (214)$$

Theorem 16.3. Let $f \in S(\mathbb{R})$ be a function. Then,

$$\sigma(f)\sigma(\hat{f}) \geq \frac{E(f)}{2}. \quad (215)$$

17 Multidimensional fourier transform

Theorem 17.1. For several variables

$$\mathcal{F}\{f(x_1, \dots, x_n)\} = \frac{1}{(2\pi)^{n/2}} \int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} f(x_1, \dots, x_n) e^{-i(x_1\xi_1 + \dots + x_n\xi_n)} d\mathbf{x} \quad (216)$$

or simpler,

$$\mathcal{F}\{f(\mathbf{x})\} = \frac{1}{(2\pi)^{n/2}} \int_{\mathbb{R}^n} f(\mathbf{x}) e^{-i\langle \mathbf{x}, \boldsymbol{\xi} \rangle} d\mathbf{x}. \quad (217)$$

18 Arithmetic and topology

Definition 18.1. Let $\mathbb{R}^2 = \{(x, y) \mid x, y \in \mathbb{R}\}$. Let us consider the following operations of addition and multiplication:

- Sum: given two $(a, b), (c, d) \in \mathbb{R}^2$ we define the sum “+” by components

$$(a, b) + (c, d) := (a + c, b + d). \quad (218)$$

- Product: given two $(a, b), (c, d) \in \mathbb{R}^2$ we define the product by

$$(a, b)(c, d) = (ac - bd, ad + bc). \quad (219)$$

We define the set \mathbb{C} as $(\mathbb{R}^2, +, \cdot)$.

Proposition 18.1. The set \mathbb{C} of complex numbers is an abelian field.

Proposition 18.2. Let \mathbb{C} be defined in the second way. Then,

1. \mathbb{C} is an abelian ring.

2. If we define f as

$$f : (\mathbb{C}, +, \cdot) \longrightarrow (\mathbb{R}^2, +, \cdot), \quad (x, y) \longmapsto x + yi, \quad (220)$$

then f is a morphism of rings.

3. The function f is, in fact, an isomorphism and \mathbb{C} is an abelian field.

Proposition 18.3. The subset of \mathbb{C} generated by numbers of the form $\underline{x} = (x, 0)$ is isomorph to the set of real numbers.

Theorem 18.4. \mathbb{C} is not an ordered field.

Definition 18.2. Let $z = a + bi \in \mathbb{C}$. We define the conjugate of z as

$$\bar{z} := a - bi. \quad (221)$$

Proposition 18.5. For all $z, w \in \mathbb{C}$, we have:

1. $\bar{\bar{z}} = z$.
2. $\overline{z + w} = \bar{z} + \bar{w}$.
3. $\overline{z\bar{w}} = \bar{z}w$.
4. $z\bar{z} \in \mathbb{R}$. In particular, if $z = a + bi$, then $z\bar{z} = a^2 + b^2$.
5. $z \in \mathbb{R} \Leftrightarrow z = \bar{z}$.

Definition 18.3. Let $z = a + bi \in \mathbb{C}$. We define the real part of z and imaginary part of z respectively as

$$\operatorname{Re}\{z\} := a, \quad \operatorname{Im}\{z\} := b. \quad (222)$$

Proposition 18.6. Let $z \in \mathbb{C}$. Then,

$$\operatorname{Re}\{z\} = \frac{z + \bar{z}}{2}, \quad \operatorname{Im}\{z\} = \frac{z - \bar{z}}{2i} \quad (223)$$

Proposition 18.7. Let $z, w \in \mathbb{C}$ and the following distance function.

$$\tilde{d} : \mathbb{C} \times \mathbb{C} \longrightarrow \mathbb{R} \quad (z, w) \longmapsto \tilde{d}(z, w) := |z - w| \quad (224)$$

Then, (\mathbb{C}, \tilde{d}) is a metric space.

Definition 18.4. Let $z = a + bi \in \mathbb{C}$. We define the modulus of z as

$$|z| := \tilde{d}(z, 0), \quad (225)$$

which is equivalent to $\sqrt{z\bar{z}}$.

Definition 18.5. Let $r \in \mathbb{R}^+$ and $z_0 \in \mathbb{C}$. We define an open disc of radius r and center z_0 as follows

$$B_r(z_0) := \{z \in \mathbb{C} \mid |z - z_0| < r\}. \quad (226)$$

Definition 18.6. Let $r \in \mathbb{R}^+$ and $z_0 \in \mathbb{C}$. We define a punctured disc of radius r and center z_0 as follows

$$B_r^*(z_0) := \{z \in \mathbb{C} \mid 0 < |z - z_0| < r\}. \quad (227)$$

Definition 18.7. Let $r \in \mathbb{R}^+$ and $z_0 \in \mathbb{C}$. We define a closed disc of radius r and center z_0 as follows

$$\overline{B_r(z_0)} := \{z \in \mathbb{C} \mid |z - z_0| \leq r\}. \quad (228)$$

Definition 18.8. We denote by \mathbb{D} the unitary disc of center 0 and radius 1. Besides, we denote by $\mathbb{T} \subseteq \mathbb{C}$ the unitary circumference, that is,

$$\mathbb{T} := \{z \in \mathbb{C} \mid |z| = 1\}. \quad (229)$$

We also denote it by \mathbb{S}^1 .

Lemma 18.8. The set $B = \{B_r(z_0) \mid r \in \mathbb{R}^+, z_0 \in \mathbb{R}^2\}$ is a basis of the topology of \mathbb{R}^2 as a metric space. The set $D = \{D_r(z_0) \mid r \in \mathbb{R}^+, z_0 \in \mathbb{C}\}$ is a basis of the topology of \mathbb{C} as a metric space.

Proposition 18.9. The sets \mathbb{C} and \mathbb{R}^2 with the topology of metric space are homeomorphs.

Corollary 18.10. There is a bijection between B and D , that is, between balls of \mathbb{R}^2 and discs of \mathbb{C} .

Proposition 18.11. Let $z, w \in \mathbb{C}$. Then,

1. $|z| \geq 0$.
2. $|z| = 0 \Leftrightarrow z = 0$.
3. $-|z| \leq \operatorname{Re}\{z\} \leq |z|$ and $-|z| \leq \operatorname{Im}\{z\} \leq |z|$.
4. $|zw| = |z||w|$.
5. If $w \neq 0$, $|z/w| = |z|/|w|$.
6. $|z + w| \leq |z| + |w|$.
7. $|z + w| \geq ||z| - |w||$.
8. $|\operatorname{Re}\{zw\}| \leq |z||w|$ and $|\operatorname{Im}\{z\}| \leq |z||w|$.
9. $|z \pm w|^2 = |z|^2 + |w|^2 \pm 2\operatorname{Re}\{z\bar{w}\}$.
10. $|z^n| = |z|^n$.

Corollary 18.12. Let $z_1, \dots, z_n \in \mathbb{C}$. Then,

$$\left| \sum_{i=1}^n z_i \right| \leq \sum_{i=1}^n |z_i|, \quad |z_1 \cdots z_n| = |z_1| \cdots |z_n|, \quad |\operatorname{Re}\{z_1 \cdots z_n\}| \leq |z_1| \cdots |z_n|. \quad (230)$$

Definition 18.9. Let $z \in \mathbb{C}^*$. We define the *argument* of z , denoted by $\arg z$, as the real number θ such that $z = |z|(\cos \theta + i \sin \theta)$. Let us observe that $\arg z$ is not a function but a multivalued application. We define the *principal argument* of z as

$$\operatorname{Arg} z := \theta_0 \in [0, 2\pi) \mid z = |z|(\cos \theta + i \sin \theta). \quad (231)$$

In general, to make θ to be unique, it is enough to impose it to belong to a certain semiopen interval of length 2π . Choosing the interval I is called by *taking a determination of the argument*.

Definition 18.10. Given a complex number z that we can express by $z = |z|(\cos \theta + i \sin \theta)$ for some $\theta \in \mathbb{R}$, we use the notation $r = |z|$ to write

$$z = r_\theta^z = r(\cos \theta + i \sin \theta) \quad (232)$$

or simply r_θ when it is obvious which complex number are we referring to. We call it *polar form* of z .

Proposition 18.13. Let $z \in \mathbb{C}$ and r_θ its polar form. Then,

$$z^n = (r^n)_{n\theta}. \quad (233)$$

Corollary 18.14 (De Moivre's Formula). Let $\theta \in \mathbb{R}$. Then,

$$(\cos \theta + i \sin \theta)^n = \cos(n\theta) + i \sin(n\theta). \quad (234)$$

Proposition 18.15. Let $z, w \in \mathbb{C}$. Then,

1. $\arg zw = \arg z + \arg w + 2\pi k$.
2. $\arg z^n = n \arg z + 2\pi k$.

Definition 18.11. We denote the complex numbers z generated by moving the point $z_0 = 1$ around \mathbb{T} a length t in a counter-clockwise direction by 1_t . In other words, 1_t are the complex numbers $z = \cos t + i \sin t$.

Proposition 18.16. Let $f : t \rightarrow 1_t$. Then, f is a morphism from $(\mathbb{R}, +)$ to (\mathbb{T}, \cdot) , with $\ker f = 2\pi\mathbb{Z}$.

Definition 18.12. Let $z \in \mathbb{C}$ and $n \in \mathbb{N}$. We say $w \in \mathbb{C}$ is an n -th root of z if and only if

$$w^n = z. \quad (235)$$

Theorem 18.17. Let $n \in \mathbb{N}^*$ and $z \in \mathbb{C}$. Then, there exist $w_1, \dots, w_n \in \mathbb{C}$ such that $w_i^n = z$ for all $i \in \{1, \dots, n\}$, and $w_i \neq w_j$ for all $i \neq j$. Besides, if $\omega \in \mathbb{C}$ satisfies $\omega^n = z$, then $\omega = w_k$ for some $k \in \{1, \dots, n\}$.

Theorem 18.18. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a continuous curve such that $\gamma(t) \neq 0 \forall t \in [a, b]$. Then, there exists a continuous determination ϕ of the argument of γ . Then, $\phi(t) + 2\pi k$ with $k \in \mathbb{Z}$ is the general expression of all the argument determinations of γ . If γ is differentiable, then ϕ is differentiable and $\phi' = \operatorname{Im}\{\gamma'/\gamma\}$.

Definition 18.13. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a regular curve. We define the *variation of the argument along γ* as

$$\Delta_\gamma \arg := \operatorname{Im} \left\{ \int_a^b \frac{\gamma'(t)}{\gamma(t)} dt \right\}. \quad (236)$$

Definition 18.14. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a curve such that $\gamma(t) \neq 0 \forall t \in [a, b]$. Then, we define the *index of γ with respect to the origin* or the *number of revolutions of γ around the origin*

$$\operatorname{Ind}(\gamma, 0) := \frac{1}{2\pi} \Delta_\gamma \arg. \quad (237)$$

Proposition 18.19. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a piece-wise regular curve. Then,

$$\text{Ind}(\gamma, 0) = \frac{1}{2\pi i} \int_a^b \frac{\gamma'(t)}{\gamma(t)} dt \quad (238)$$

Definition 18.15. Let γ be a closed curve and $z \notin \Gamma$. We define the *index of γ with respect to z* as

$$\text{Ind}(\gamma, z) := \text{Ind}(\gamma - z, 0). \quad (239)$$

Proposition 18.20. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a curve piece-wise of class $C^1([a, b])$. Then,

$$\text{Ind}(\gamma, z) = \frac{1}{2\pi i} \int_a^b \frac{\gamma'(t)}{\gamma(t) - z} dt. \quad (240)$$

Proposition 18.21. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a piece-wise of class $C^1([a, b])$. Then, $\text{Ind}(-\gamma, z) = -\text{Ind}(\gamma, z)$.

19 Sequences and limits

Definition 19.1. A *sequence of complex numbers* is an application of the form

$$\begin{aligned} \mathbb{N}_{\geq m} &\longrightarrow \mathbb{C} \\ n &\longmapsto z_n \end{aligned} \quad (241)$$

We denote it by $\{z_n\}_{n=m}^{\infty}$

Definition 19.2. Let $\{z_n\}_{n=0}^{\infty}$ be a sequence. We say *the sequence has limit L or it converges to the limit L* if and only if

$$\forall \varepsilon \in \mathbb{R}^+ \exists n_0 \in \mathbb{N} \mid |z_n - L| < \varepsilon \forall n > n_0. \quad (242)$$

We denote it by

$$\lim_{h \rightarrow \infty} z_n = L, \quad \lim_{n \rightarrow \infty} \{z_n\}_{n=0}^{\infty} = L, \quad \{z_n\}_{n=0}^{\infty} \rightarrow L. \quad (243)$$

Theorem 19.1. Let $z_n = z_n + iy_n$ be the general term of a sequence $\{z_n\}_{n=0}^{\infty}$ and $L = L_x + iL_y \in \mathbb{C}$. Then,

$$\{z_n\}_{n=0}^{\infty} \rightarrow L \Leftrightarrow \{x_n\}_{n=0}^{\infty} \rightarrow L_x \wedge \{y_n\}_{n=0}^{\infty} \rightarrow L_y. \quad (244)$$

Definition 19.3. Let $\{z_n\}_{n=0}^{\infty}$ be a sequence. We say *it tends to infinity* and denote it by $\lim z_n = \infty$ if and only if

$$\forall k \in \mathbb{R}^+ \exists n_0 \in \mathbb{N} \mid |z_n| \geq k, \forall n > n_0. \quad (245)$$

Definition 19.4. Let $\{z_n\}_{n=0}^{\infty}$ be a sequence. We say it is a *Cauchy sequence* if and only if

$$\forall \varepsilon \in \mathbb{R}^+ \exists n_0 \in \mathbb{N} \mid |z_n - z_m| < \varepsilon, \forall n, m > n_0. \quad (246)$$

Theorem 19.2. Let $\{z_n\}_{n=0}^{\infty}$ be a convergent sequence. Then, it is a Cauchy sequence.

Theorem 19.3. Let $z_n = x_n + iy_n$ be the general term of a sequence $\{z_n\}_{n=0}^{\infty}$. Then,

$$\{z_n\}_{n=0}^{\infty} \text{ is a Cauchy sequence} \Leftrightarrow \{x_n\}_{n=0}^{\infty}, \{y_n\}_{n=0}^{\infty} \text{ are Cauchy sequences} \quad (247)$$

Theorem 19.4. The field \mathbb{C} of complex numbers is complete.

Definition 19.5. The *Riemann sphere* is a one-dimensional complex manifold which is the one-point compactification of the extended complex numbers $\hat{\mathbb{C}} = \mathbb{C} \cup \{\infty\}$, together with two charts.

20 Functions

Definition 20.1. A *topology* is an ordered pair (X, τ) , where X is a set and τ a collection of subsets of X satisfying the following properties:

1. The empty set and X belong to τ .
2. Any arbitrary (finite or infinite) union of members of τ still belongs to τ .
3. The intersection of any finite number of members of τ still belongs to τ .

The elements of τ are called *open sets* and the collection τ is called the *topology on X* .

Definition 20.2. Let (X, d) be a metric space. A *topology on the metric space by the metric d* is the set τ of all open sets of M .

Definition 20.3. Let A be a subset of a metric space (M, d) and a a point in M . We say that a is an *interior point of A* if there is a ball $B_{(M, d)}(a, r) \subset A$.

Definition 20.4. Let A be a subset of a metric space (M, d) and a a point in M . We say that a is an *exterior point of A* if there is a ball such that $B_{(M, d)}(a, r) \cap A = \emptyset$.

Definition 20.5. Let A be a subset of a metric space (M, d) and a a point in M . We say that a is a *boundary point of A* if it is not interior or exterior or, which is equivalent, if every ball $B_{(M, d)}(a, r)$ contains elements of A and A^c .

Definition 20.6. Let A be a subset of a metric space (M, d) and a a point in M . We say that a is an *accumulation point of A* if every ball with center a contains points of A different to a . In other words, every punctured ball satisfies $B_{(M, d)}^*(a, r) \cap A \neq \emptyset$.

Definition 20.7. Let A be a subset of a metric space (M, d) . We define *the interior of A* as the set of all interior points of A , and we denote it by $\text{int}(A)$.

Definition 20.8. Let A be a subset of a metric space (M, d) . We define *the exterior of A* as the set of all exterior points of A , and we denote it by $\text{ext}(A)$.

Definition 20.9. Let A be a subset of a metric space (M, d) . We define *the boundary of A* as the set of all boundary points of A , and we denote it by ∂A .

Definition 20.10. Let A be a subset of a metric space (\mathbb{M}, d) . We define *the closure of A* as the set of all accumulation points of A , and we denote it by \bar{A} .

Definition 20.11. Let (\mathbb{M}, d) be a metric space and A a subset of \mathbb{M} . We say A is *an open set* if it contains none of its boundary points, that is, if $\partial A \cap A = \emptyset$.

Definition 20.12. Let (\mathbb{M}, d) be a metric space and A a subset of \mathbb{M} . We say A is *a closed set* if it contains all its boundary points, that is, if $\partial A \subseteq A$.

Definition 20.13. Let (\mathbb{M}, d) be a metric space and A a subset of \mathbb{M} . We say A is *a bounded set* if there exist a point $a \in \mathbb{M}$ and a positive real number r such that the ball $B_{(\mathbb{M}, d)}(a, r)$ contains A .

Definition 20.14. Let (\mathbb{M}, d) be a metric space and A a subset of \mathbb{M} . We say A is *a compact set* if it is bounded and closed set.

Proposition 20.1. Let (\mathbb{M}, d) be a metric space and A a subset of \mathbb{M} . Then, A is open if and only if A^c is closed.

Definition 20.15. Let $\Omega \subseteq \mathbb{C}$ be a set. We say Ω is *connected* if and only if it cannot be represented as the union of two or more disjoint non-empty open subsets (in the topology of the subspace). More formally, Ω is connected if there are not two open sets $U, V \subseteq \mathbb{C}$ such that

$$U_1 = U \cap \Omega, \quad V_1 = V \cap \Omega, \quad U_1 \cap V_1 = \emptyset, \quad U_1 \cup V_1 = \Omega. \quad (248)$$

Otherwise, we say Ω is *disconnected*.

Definition 20.16. Let $\Omega \subseteq \mathbb{C}$ be a set. We say Ω is *simply connected* if and only if every circuit is homotopic in Ω to a point in Ω . Equivalently, Ω is simply connected if and only if every pair of curves with the same extremes are homotopic.

Definition 20.17. Let $\Omega \subseteq \mathbb{C}$ be a set. We say Ω is *convex* if and only if for all pair of point $a, b \in \Omega$, the segment defined by

$$[a, b] = \{z \mid z = (1 - t)a + tb, 0 \leq t \leq 1\} \quad (249)$$

is contained in Ω , that is, if every pair of points can be connected by a straight line that belongs to the set.

Definition 20.18. Let $\Omega \subseteq \mathbb{C}$ be a set. We say Ω is *a star-convex set* if and only if there exists $z_0 \in \mathbb{C}$ such that for all $z \in \Omega$ the segment $[z_0, z]$ is contained by Ω .

Definition 20.19. Let (\mathbb{M}, d) be a metric space and $S \subseteq \mathbb{M}$ a set. We say S is *path-connected* if every pair of points can be connected by a continuous path that belongs to the set.

Definition 20.20. Let $\Omega \subseteq \mathbb{C}$ be a set. We say Ω is *a region or domain* if and only if it is open, non-empty, and connected.

Definition 20.21. Let $\Omega \subseteq \mathbb{C}$ be a non-empty set. We say $\Omega_1 \subseteq \Omega$ is *a connected component of Ω* if and only if it is a maximal connected subset, that is, if $z_0 \in \Omega_1$ and W is a connected subset of \mathbb{C} that contains z_0 , then $W \subseteq \Omega_1$.

Definition 20.22. Let $D \subseteq \mathbb{C}$ be a set. We define a *complex function f* as the application

$$f : D \subseteq \mathbb{C} \longrightarrow \mathbb{C} \\ z \longmapsto w = f(z). \quad (250)$$

Definition 20.23. Let $f : \Omega \subseteq \mathbb{C} \longrightarrow \mathbb{C}$ be a function. We say it *tends to infinity at the point z_0* and denote it by $\lim_{z \rightarrow z_0} f(z) = \infty$ if and only if

$$\forall k \in \mathbb{R}^+ \exists \delta(k) \in \mathbb{R}^+ \mid |z - z_0| < \delta \Rightarrow |f(z)| > k. \quad (251)$$

Definition 20.24. Let $f : \Omega \subseteq \mathbb{C} \longrightarrow \mathbb{C}$ be a function. We write $\lim_{z \rightarrow \infty} f(z) = L$ if and only if

$$\forall \varepsilon \in \mathbb{R}^+ \exists k(\varepsilon) \in \mathbb{R}^+ \mid |z| > k \Rightarrow |f(z) - L| < \varepsilon. \quad (252)$$

Proposition 20.2. Let $f_1, f_2 : \Omega \longrightarrow \mathbb{C}$ be two functions and z_0 a point such that $\lim_{z \rightarrow z_0} f_1 = w_1, \lim_{z \rightarrow z_0} f_2 = w_2$. Then,

1. $f_1 + f_2$ has also a limit and $\lim_{z \rightarrow z_0} f + g = w_1 + w_2$.
2. $f_1 f_2$ has also a limit and $\lim_{z \rightarrow z_0} f g = w_1 w_2$.
3. If $w_2 \neq 0$, then f/g has also a limit and $\lim_{z \rightarrow z_0} f/g = w_1/w_2$.

Proposition 20.3. Let $h(z)$ is a continuous function defined on a neighborhood of w_1 , then $\lim_{z \rightarrow z_0} h(f_1(z)) = h(w_1)$.

Definition 20.25. Let $f : \Omega \subseteq \mathbb{C} \longrightarrow \mathbb{C}$ be a function and $z_0 \in \Omega$. We say f is *continuous in z_0* if and only if

$$\forall \varepsilon \in \mathbb{R}^+ \exists \delta \in \mathbb{R}^+ \mid |z - z_0| < \delta \Rightarrow |f(z) - f(z_0)| < \varepsilon. \quad (253)$$

Proposition 20.3. Let $f : \Omega \subseteq \mathbb{C} \longrightarrow \mathbb{C}$ be a function and $z_0 \in \Omega$. Then, $f = \text{Re}\{f\} + i \text{Im}\{f\}$ is continuous at z_0 if and only if $\text{Re}\{f\}$ and $\text{Im}\{f\}$ are continuous at z_0 .

Proposition 20.4. Let $f : \Omega \subseteq \mathbb{C} \longrightarrow \mathbb{C}$ be a function and $z_0 \in \Omega$. Then, f is continuous at z_0 if and only if for all sequence $\{z_n\}_{n=1}^{\infty}$ of Ω convergent at z_0 it is true that the sequence $\{f(z_n)\}_{n=1}^{\infty}$ converges to $f(z_0)$.

Proposition 20.5. Let $f, g : \Omega \subseteq \mathbb{C} \longrightarrow \mathbb{C}$ be two continuous function at a point $z_0 \in \mathbb{C}$ and $\lambda \in \mathbb{C}$. Then, $\lambda f, f + g$, and $f g$ are continuous at z_0 . The function f/g is continuous at z_0 if $g(z_0) \neq 0$.

Definition 20.26. For all $z \in \mathbb{C}$, we define the *complex exponential function* as the following series

$$e^z := \sum_{n=0}^{\infty} \frac{z^n}{n!}. \quad (254)$$

Proposition 20.6. The radius of convergence of e^z is infinite.

Proposition 20.7. $e^z = e^x$ for all $x \in \mathbb{R}$.

Proposition 20.8. $e^{z+w} = e^z e^w$ for all $z, w \in \mathbb{C}$.

Proposition 20.9. For all $z \in \mathbb{C}$ we have $e^z \neq 0$.

Proposition 20.10. The image of e^z is \mathbb{C}^* .

Proposition 20.11. The derivative of e^z is e^z .

Proposition 20.12. $\overline{e^z} = e^{\bar{z}}$.

Proposition 20.13. $|e^z| = e^{\operatorname{Re}\{z\}}$.

Proposition 20.14 (Euler's Formula). If $\theta \in \mathbb{R}$, then e^{xi} has modulus one and we have that

$$\boxed{e^{xi} = \cos x + i \sin x.} \quad (255)$$

Corollary 20.15. Let $z \in \mathbb{C}^*$. Then,

$$z = |z|e^{i\theta}, \quad (256)$$

with $\theta \in [0, 2\pi)$.

Proposition 20.16. The following function

$$\begin{aligned} \exp : (\mathbb{R}, +) &\longrightarrow (\mathbb{C}^*, \cdot) \\ x &\longmapsto e^{xi} \end{aligned} \quad (257)$$

is a morphism of groups and its image is \mathbb{T} .

Proposition 20.17. The complex exponential function is a periodic function with period $2\pi i$.

Proposition 20.18. Let $a \in \mathbb{C}^*$. Then, $e^z = a$ has infinite solutions.

Proposition 20.19. The equation $e^z = 0$ does not have solutions.

Proposition 20.20. Let $y_0 \in \mathbb{C}$ be a numbers, $B := \{z \in \mathbb{C} \mid y_0 < \operatorname{Im}\{z\} < y_0 + 2\pi\}$ a set, and $f : B \longrightarrow \mathbb{C}^*$ be the exponential function. Then, f is bijective in B ?.

Proposition 20.21. Let $x_0, y_0, m \in \mathbb{C}$ be two numbers with $m \neq 0$ and f the exponential function ?. Then,

1. f transforms the line $y = y_0$ to a line that starts at $z = 0$ and continues with an argument y_0 from the real positive axis.
2. f transforms the line $x = x_0$ to a circle centered at the origin and radius $r = e^{x_0}$.
3. f transforms the line $y = mx$ to the parametric curve $z = e^x e^{imx}$ (a spiral).

Definition 20.27. Let $z \in \mathbb{C}$ be a number. We define the complex trigonometric functions as

$$\cos z := \frac{e^{zi} + e^{-zi}}{2}, \quad (258)$$

$$\sin z := \frac{e^{zi} - e^{-zi}}{2i}, \quad (259)$$

$$\tan z := \frac{e^{zi} - e^{-zi}}{e^{zi} + e^{-zi}}. \quad (260)$$

Proposition 20.22. For all $z \in \mathbb{C}$,

$$\sin^2 z + \cos^2 z = 1. \quad (261)$$

Proposition 20.23. For all $z \in \mathbb{C}$,

$$\cos(-z) = \cos(z), \quad \sin(-z) = -\sin(z). \quad (262)$$

Proposition 20.24. For all $z, w \in \mathbb{C}$,

$$\cos(z \pm w) = \cos z \cos w \mp \sin z \sin w, \quad \sin(z \pm w) = \sin z \cos w \pm \cos z \sin w. \quad (263)$$

Proposition 20.25. The functions $\cos z, \sin z$ have period of 2π .

Proposition 20.26. Let $z_0 \in \mathbb{C}$. Then, z_0 is root of $\sin z$ ($\cos z$) if and only if it is a root of $\sin x$ ($\cos x$).

Definition 20.28. Let $z \in \mathbb{C}$ be a number. We define the complex hyperbolic functions as

$$\cosh z := \frac{e^z + e^{-z}}{2}, \quad (264)$$

$$\sinh z := \frac{e^z - e^{-z}}{2}, \quad (265)$$

$$\tanh z := \frac{e^z - e^{-z}}{e^z + e^{-z}}. \quad (266)$$

Proposition 20.27. For all $z \in \mathbb{C}$,

$$\cosh^2 z - \sinh^2 z = 1. \quad (267)$$

Proposition 20.28. For all $z \in \mathbb{C}$,

$$\cosh(-z) = \cosh(z), \quad \sinh(-z) = -\sinh(z). \quad (268)$$

Proposition 20.29. For all $z, w \in \mathbb{C}$,

$$\cosh(z \pm w) = \cosh z \cosh w \pm \sinh z \sinh w, \quad (269)$$

$$\sinh(z \pm w) = \sinh z \cosh w \pm \cosh z \sinh w. \quad (270)$$

Proposition 20.30. For all $z \in \mathbb{C}$,

$$\cosh z = \cos(iz), \quad \cos z = \cosh(iz) \quad (271)$$

$$\sinh z = -i \sin(iz), \quad \sin z = -i \sinh(iz) \quad (272)$$

Proposition 20.31. For all $z = x + iy \in \mathbb{C}$,

$$\cos(x + iy) = \cos x \cosh y - i \sin x \sinh y, \quad (273)$$

$$\sin(x + iy) = \sin x \cosh y + i \cos x \sinh y, \quad (274)$$

$$\tan(x + iy) = \frac{\sin(2x)}{\cos(2x) + \cosh(2y)} + i \frac{\sinh y}{\cos(2x) + \cosh(2y)}. \quad (275)$$

Proposition 20.32. For all $z = x + iy \in \mathbb{C}$,

$$\tanh(x + iy) = \frac{\sinh(2x)}{\cosh(2x) + \cos(2y)} + i \frac{\sin(2y)}{\cosh(2x) + \cos(2y)}. \quad (276)$$

Proposition 20.33. For all $z = x + iy$,

$$|\cos z| = \sqrt{\cosh^2 y - \sin^2 x} = \sqrt{\cos^2 x + \sinh^2 y}, \quad (277)$$

$$|\sin z| = \sqrt{\sinh^2 x + \sin^2 y} = \sqrt{\cosh^2 x - \cos^2 y}. \quad (278)$$

Corollary 20.34. For all $z = x + iy$,

$$|\sinh y| \leq |\cos z| \leq \cosh y, \quad |\sinh y| \leq |\sin z| \leq \cosh y. \quad (279)$$

Proposition 20.35. The roots of the function $\sinh z$ are of the form $z_n = n\pi$ and those for the function $\cosh z$ are of the form $w_n = (2n + 1)\pi/2i$.

Definition 20.29. Let $D \subseteq \mathbb{C}$ be a set. We define a multivalued function from D to \mathbb{C} as a subset of $D \times \mathbb{C}$ such that for every $z \in D$ there exists a number $y \in \mathbb{C}$ such that $(z, y) \in f$.

Definition 20.30. For $z \in \mathbb{C}^*$, we call the *natural logarithm* of z every number w such that $e^w = z$, that is,

$$\ln z := \{w \in \mathbb{C} \mid e^w = z\}. \quad (280)$$

Proposition 20.36. Given $z \in \mathbb{C}$ we can define $\ln z$ from the natural logarithm of a real number as

$$\ln z = \ln |z| + i \arg z = \ln |z| + i \operatorname{Arg} z + 2\pi ki. \quad (281)$$

Definition 20.31. We define the *principal natural logarithm* of z as the value defined by the principal argument of z , that is,

$$\operatorname{Log} z = \ln |z| + i \operatorname{Arg} z. \quad (282)$$

Definition 20.32. We define the *determination I* (with I being a semiopen interval) of the logarithm as

$$\log_I z := \ln |z| + i \arg_I z. \quad (283)$$

Definition 20.33. Let $E \subseteq \mathbb{C}^*$ be a connected set. We define the *continuous determination of the logarithm in E* as the continuous function $g : E \rightarrow \mathbb{C}$ such that $e^{g(z)} = z$. More generally, if $f : E \rightarrow \mathbb{C}$ is a function such that $f(z) \neq 0$ for all $z \in E$, then we define the *continuous determination of $\ln f$* as a function $g : E \rightarrow \mathbb{C}$ such that $e^{g(z)} = f(z)$.

Proposition 20.37. Let $z, w \in \mathbb{C}$ two numbers. Then,

1. $\ln(zw) = \ln z + \ln w + 2\pi ki, k \in \mathbb{Z}$.
2. If we want to stay in the principal argument,

$$\ln(zw) = \begin{cases} \ln z + \ln w, & \text{if } \operatorname{Arg} z + \operatorname{Arg} w < 2\pi \\ \ln z + \ln w - 2\pi i, & \text{if } \operatorname{Arg} z + \operatorname{Arg} w \geq 2\pi \end{cases} \quad (284)$$

3. SEARCH MORE PROPERTIES

Definition 20.34. Let $z \in \mathbb{C}$ be a number. We define the *complex trigonometric inverse functions* as

$$\arcsin z := -i \ln \left(iz + \sqrt{1 - z^2} \right), \quad (285)$$

$$\arccos z := -i \ln \left(z + \sqrt{z^2 - 1} \right), \quad (286)$$

$$\arctan z := -\frac{i}{2} \ln \frac{1 + iz}{1 - iz}. \quad (287)$$

Definition 20.35. Let $z \in \mathbb{C}$ be a number. We define the *complex hyperbolic inverse functions* as

$$\operatorname{arcsinh} z := \ln \left(z + \sqrt{1 + z^2} \right), \quad (288)$$

$$\operatorname{arccosh} z := \ln \left(z + \sqrt{z^2 - 1} \right), \quad (289)$$

$$\operatorname{arctanh} z := \frac{1}{2} \ln \frac{1 + z}{1 - z}. \quad (290)$$

Definition 20.36. Let $z, a \in \mathbb{C}$ with $z \neq 0$. Then, we define the *complex power function* as

$$z^a := e^{a \ln z}. \quad (291)$$

If $E \subseteq \mathbb{C}^*$ is a connected set and $f : E \rightarrow \mathbb{C}$ a functions such that $f(z) \neq 0$ for all $z \in E$, and $w \in \mathbb{C}$ a number, we define a *continuous determination of f^w* as a continuous function $g : E \rightarrow \mathbb{C}$ such that $g(z) \in [f(z)]^w$.

Proposition 20.38. If $a = \alpha + \beta i$ and $z = re^{\theta i}$, then

$$z^a = e^{\alpha \ln r - \beta(\theta + 2\pi k)} e^{(\beta \ln r + \alpha(\theta + 2\pi k))i}, \quad (292)$$

$$|z^a| = e^{\alpha \ln |z| - \beta(\arg z + 2\pi k)}, \quad \arg(z^a) = \beta \ln |z| + \alpha(\arg z + 2\pi k) \quad (293)$$

Proposition 20.39. Let $a, z \in \mathbb{C}$ be two numbers. Then,

1. If $a = n \in \mathbb{Z}$, the complex power is a function and

$$z^n = r^n e^{n\theta i}. \quad (294)$$

2. If $a = n/m \in \mathbb{Q}$, there are n values and

$$z^a = \sqrt[n]{r^n} e^{(\theta + 2\pi k)n/mi}. \quad (295)$$

3. If a is irrational, the norm is uniquely determined but the argument has infinite values.

4. If $a \in \mathbb{C} \setminus \mathbb{R}$, the argument is uniquely determined and the norm has infinite values.

Proposition 20.40. Let $z, w \in \mathbb{C}$. Then,

$$(e^b)^a = e^{a(b + 2\pi ki)}$$

Definition 20.37. A *Riemann surface* X is a connected complex 1-manifold.

Definition 20.38. We define a *sheet* as each of the complex planes of the Riemann surface.

Definition 20.39. We define a *cut* as the line (not necessarily straight) of union between sheets.

Definition 20.40. We define a *branch point* as a point where start or finish a cut.

21 Derivatives

Definition 21.1. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function and $z_0 \in \Omega$ an interior point. We define the *derivative of f at z_0* as

$$f'(z_0) := \lim_{z \rightarrow z_0} \frac{f(z) - f(z_0)}{z - z_0} = \lim_{h \rightarrow 0} \frac{f(z_0 + h) - f(z_0)}{h} \quad (296)$$

in case the limit exists. If f has derivative, we say f is *derivable at z_0* .

Definition 21.2. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function and $z_0 \in \mathbb{C}$ a point. We say f is *holomorphic at Ω* if and only if it is \mathbb{C} -derivable at every point of Ω . In that case, it is defined the function $f' : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ that associates each point z of Ω with $f'(z)$.

Definition 21.3. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function. We define the *domain of holomorphism* as the region where f is derivable. We say f is *entire* if and only if the domain of holomorphism is \mathbb{C} .

Definition 21.4. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function and $z_0 \in \mathbb{C}$ a point. We say f is *holomorphic at z_0* if and only if it is holomorphic at some neighborhood of z_0 .

Proposition 21.1. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function and $z_0 \in \mathbb{C}$ a point. If f is derivable at z_0 , then it is continuous at z_0 .

Theorem 21.2. Let $f, g : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be two functions and $z_0 \in \Omega$ a point. Then, the following statements are true.

1. If f is constant at Ω , then f is derivable at z_0 and $f'(z_0) = 0$.
2. If $f(z) = z$ in every point of Ω , then f is derivable at z_0 and $f'(z_0) = 1$.
3. If f, g are derivable at z_0 and $\alpha, \beta \in \mathbb{C}$, then $\alpha f + \beta g$ are derivable at z_0 and $(\alpha f + \beta g)'(z_0) = \alpha f'(z_0) + \beta g'(z_0)$.
4. If f, g are derivable at z_0 , then fg is derivable at z_0 and

$$(fg)'(z_0) = f'(z_0)g(z_0) + f(z_0)g'(z_0). \quad (297)$$

5. If f, g are derivable at z_0 and $g(z_0) \neq 0$, then f/g is derivable at z_0 and

$$\left(\frac{f}{g}\right)'(z_0) = \frac{f'(z_0)g(z_0) - f(z_0)g'(z_0)}{g(z_0)^2}. \quad (298)$$

Theorem 21.3. Let $f : \Omega_1 \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a derivable function at a point $z_0 \in \mathbb{C}$ and $g : \Omega_2 \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be another derivable function at a point $f(z_0) \in \Omega_2$. Then, $g \circ f$ is derivable at z_0 and

$$(g \circ f)'(z_0) = g'(f(z_0))f'(z_0). \quad (299)$$

Theorem 21.4. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ a function of class $C^1(\Omega)$ with Ω an open set, injective, and derivable at every point of Ω with non-zero derivative. Then,

1. $\Omega' = f(\Omega)$ is an open subset of \mathbb{C} .
2. The inverse function f^{-1} exist, it is well defined and it is derivable at Ω' .
3. If $z \in \Omega$ and $z' = f(z)$, then

$$(f^{-1})'(z') = \frac{1}{f'(z)}. \quad (300)$$

Proposition 21.5. A determination of $\ln z$ with $z \in \mathbb{C}$ is continuous except in a semiline.

Theorem 21.6. Let $\Omega \subseteq \mathbb{C}$ be an open set and $\phi \in C(\Omega)$, such that $e^{\phi(z)} = z$ for all $z \in \Omega$. Then, we have $\phi \in H(\Omega)$ and

$$\phi'(z) = \frac{1}{z}, \forall z \in \Omega. \quad (301)$$

Proposition 21.7. A determination of $\ln z$ with $z \in \mathbb{C}$ is holomorphic except in a semiline.

Proposition 21.8. Let $I = [\theta, \theta + 2\pi)$ a determination of the logarithm, $\ln_I z$. Then, $\ln_I z$ is holomorphic except in the semiline $L_\theta = \{re^{i\theta} \in \mathbb{C} \mid r \geq 0\}$.

Definition 21.5. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function. We say f is of class $C^1(\Omega)$ or simply $f \in C^1(\Omega)$ if and only if, using $f = u + iv$ with $u = \operatorname{Re}\{f\}, v = \operatorname{Im}\{f\}$, the partial derivatives of u and v as a two variable real functions exist and are continuous. In other words, $f \in C^1(\Omega)$ if and only if

$$\frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}, \frac{\partial v}{\partial x}, \frac{\partial v}{\partial y} \quad (302)$$

exist and are continuous.

Theorem 21.9 (Cauchy-Riemann conditions). Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function and $z_0 \in \Omega$ an interior point. Then, f is derivable at z_0 if and only if is differentiable at z_0 and $df(z_0)$ is \mathbb{C} -linear, that is,

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \quad \frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y}, \quad (303)$$

which are known as *Cauchy-Riemann conditions*.

Theorem 21.10. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function and $z_0 \in \Omega$ an interior point. If u, v satisfy the Cauchy-Riemann equation and their partial derivatives are continuous, then f is derivable.

Definition 21.6. We define the operators

$$\frac{\partial}{\partial z} := \frac{1}{2} \left(\frac{\partial}{\partial x} - i \frac{\partial}{\partial y} \right), \quad \frac{\partial}{\partial \bar{z}} := \frac{1}{2} \left(\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right), \quad (304)$$

that act over the functions such that the real and imaginary part u, v have partial derivatives.

Proposition 21.11. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ a function of class $C^1(\Omega)$. Then, for all $z_0 \in \Omega$

$$f(z_0 + h) = f(z_0) + \left(\frac{\partial f}{\partial z} \right)_{z_0} h + \left(\frac{\partial f}{\partial \bar{z}} \right)_{z_0} \bar{h} + o(|h|^2). \quad (305)$$

Theorem 21.12. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function and z_0 an interior point. Then, at z_0

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y} \Leftrightarrow \frac{\partial f}{\partial \bar{z}} = 0 \Leftrightarrow \frac{\partial f}{\partial x} = -i \frac{\partial f}{\partial y}. \quad (306)$$

Corollary 21.13.

$$\frac{\partial f}{\partial \theta} = ir \frac{\partial f}{\partial r}. \quad (307)$$

Proposition 21.14.

$$r = \sqrt{z\bar{z}}, \frac{\partial r}{\partial z} = \frac{\bar{z}}{2\sqrt{z\bar{z}}}, \quad \theta = -i \ln \frac{z}{\sqrt{z\bar{z}}}, \frac{\partial \theta}{\partial z} = -\frac{i}{2z}. \quad (308)$$

Corollary 21.15.

$$\frac{df}{dz} = e^{-i\theta} \frac{\partial f}{\partial r}. \quad (309)$$

22 Series

Definition 22.1. We say $\sum_{n=1}^{\infty} z_n$ converges if and only

if $S_n := \sum_{n=1}^N z_n$ has limit at $n \rightarrow \infty$.

Proposition 22.1. $\sum_{n=1}^{\infty} z_n$ converges if and only if

$\sum_{n=1}^{\infty} a_n$ and $\sum_{n=1}^{\infty} b_n$ converge.

Definition 22.2. We say $\sum_{n=1}^{\infty} z_n$ converges absolutely

if and only if $\sum_{n=1}^{\infty} |z_n|$ converges.

Proposition 22.2. $\sum_{n=1}^{\infty} |z_n|$ converges if and only if

$\sum_{n=1}^{\infty} |a_n|$ and $\sum_{n=1}^{\infty} |b_n|$ converge.

Proposition 22.3. 1. A series converges absolutely with sum S if and only if every rearrangement is convergent with the same sum S .

2. An absolutely convergent series can be summed by blocks in an arbitrary way.

Proposition 22.4. Let $\sum_n a_n, \sum_n b_n$ be two absolutely convergent series with sums A and B respectively.

Then, the series $\sum_k c_k$ with $c_k = \sum_{n=0}^k a_n b_{k-n}$ is absolutely convergent with sum AB .

Theorem 22.5 (Weierstrass M-test). If $|f_n(p)| < M_n$ for all $p \in X, n \geq 1$ and $\sum_{n=0}^{\infty} M_n < \infty$, then the series

$\sum_{n=0}^{\infty} f_n(p)$ is uniformly convergent on X .

Lemma 22.6 (Abel's summation formula). Let $\{a_n\}_{n=0}^{\infty}, \{b_n\}_{n=0}^{\infty}$ be two sequences of complex numbers and $A_n = a_1 + \dots + a_n$. Then,

$$\sum_{k=1}^n a_k b_k = A_n b_{n+1} - \sum_{k=1}^n A_k (b_{k+1} - b_k). \quad (310)$$

Theorem 22.7 (Dirichlet's criteria). Let $\sum_{n=1}^{\infty} f_n(p) g_n(p)$ be a series where $f_n(p)$ are complex and $g_n(p)$ are real for all $p \in X, n \geq 1$. If we denote $F_n(p) = f_1(p) + \dots + f_n(p)$, there exists a constant M such that $|F_n(p)| \leq M$ for all $n \geq 1, p \in X$, $g_n(p)$ is monotonous decreasing and converges uniformly to zero on X , then the series $\sum_{n=1}^{\infty} f_n(p) g_n(p)$ is uniformly convergent on X .

Theorem 22.8 (Abel's criteria). Let $\sum_{n=1}^{\infty} f_n(p) g_n(p)$ be a series where $f_n(p), g_n(p)$ are complex. If $\sum_{n=1}^{\infty} f_n(p)$ is uniformly convergent on X and there exists a number $M \in \mathbb{R}^+$ such that for all $p \in X$

$$|g_1(p)| + \sum_{n=1}^{\infty} |g_n(p) - g_{n+1}(p)| \leq M, \quad (311)$$

then the series $\sum_{n=1}^{\infty} f_n(p) g_n(p)$ is uniformly convergent on X .

Definition 22.3. We define a complex power series as a series of the form

$$\sum_{n=0}^{\infty} a_n (z - z_0)^n, \quad a_n, z, z_0 \in \mathbb{C}. \quad (312)$$

We call the term a_n the n -th coefficient of the series. In case $a_n = 0 \forall n \leq m$, we will start the counting directly from m .

Definition 22.4. Let $\sum_{n=0}^{\infty} a_n (z - z_0)^n$ be a power series. We define its domain of convergence as

$$E := \left\{ z \in \mathbb{C} \mid \sum_{n=0}^{\infty} a_n (z - z_0)^n \text{ converges} \right\}. \quad (313)$$

Theorem 22.9. Let $\sum_n a_n (z - z_0)^n$ be a power series and $R = 1/\rho$, where $\rho = \limsup_n |a_n|^{1/n}$. Then, the series converges uniformly on the compacts of the open disc $D(z_0, R)$, converges absolutely at every point $z \in D$ and diverges outside \bar{D} . Hence, the set of converges E satisfies $D \subseteq E \subseteq \bar{D}$ and $D = \text{int} E$.

Definition 22.5. Radius of convergence.

Proposition 22.10. Let $\sum_n a_n(z - z_0)^n$ be a power series and $R = \lim_{n \rightarrow \infty} |a_n|/|a_{n+1}|$. If the limit exists, then R is the radius of convergence.

Theorem 22.11 (Cauchy-Hadamard Theorem). Let

$$S = \sum_{n=0}^{\infty} a_n(z - z_0)^n \quad (314)$$

be the following complex power series with $a_n, z_0 \in \mathbb{C}$ and $R \in [0, +\infty) \cup \{+\infty\}$ the radius of convergence. Then,

1. If $|z - z_0| < R$ then S converges. In fact, for all $r < R$ we have S converges uniformly at the disc $\overline{D_r(z_0)}$.
2. If $|z - z_0| > R$ then S diverges.
3. The function $f(z) = S(z)$ is derivable at $D_R(z_0)$ and its formal derivative is

$$f'(z) = \sum_{n=0}^{\infty} n a_n(z - z_0)^{n-1}, \quad (315)$$

with the same radius of convergence.

Definition 22.6. Let $\sum_n a_n(z - z_0)^n$ be a series, $S = E \cap C(z_0, R)$ non empty, and $m > 1$ a real number. We define

$$S_m := \{z \in \mathbb{C} \mid |z - z_0| < R, d(z, S) \leq m(R - |z - a|)\}. \quad (316)$$

Definition 22.7 (Stolz angle). Let S be formed by one point w . We define the *Stolz angle* as the angle generated by the S_m .

Theorem 22.12 (Abel's theorem). Let $\sum_n a_n(z - z_0)^n$ be a series with S non empty and such that the series converges uniformly on it. Then, the series converges uniformly on S_m for all $m > 1$. In particular, the sum function is continuous on S_m and one has

$$\lim_{z \rightarrow w, z \in S_m} \sum_n a_n(z - z_0)^n = \sum_n a_n(w - z_0)^n, \quad w \in S. \quad (317)$$

Theorem 22.13. Let $\sum_n a_n(z - z_0)^n$ be a series with radius of convergence R . Then, $f(z) = \sum_n a_n(z - z_0)^n$ is holomorphic on $D(a, R)$ and it has a derivative

$$f'(z) = \sum_n n a_n(z - z_0)^{n-1}, \quad \forall z \in D. \quad (318)$$

Proposition 22.14. Let $f : D(a, R) \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function. If there exists a power series $\sum_n a_n(z - z_0)^n$, convergent on D such that

$$f(z) = \sum_n a_n(z - z_0)^n, \quad |z - z_0| < R, \quad (319)$$

then the series is unique. In fact, f is infinitely holomorphic and the coefficients a_n are determined by f with the relation

$$a_n = \frac{f^{(n)}(z_0)}{n!}, \quad n \in \mathbb{N}. \quad (320)$$

Definition 22.8. Let $f : D(a, R) \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function. We say f admits a series expansion if and only if there exists a power series $\sum_n a_n(z - z_0)^n$, convergent on D such that

$$f(z) = \sum_n a_n(z - z_0)^n, \quad |z - z_0| < R. \quad (321)$$

Definition 22.9. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function with Ω an open set. We say f is analytic on Ω if and only if it admits locally a series expansion, that is, if for every point $z_0 \in \Omega$ there exists a disc $D(z_0, \delta)$ and a power series $\sum_{n=0}^{\infty} a_n(z - z_0)^n$ such that

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

Theorem 22.15. Let $f(z) = \sum_{n=0}^{\infty} a_n(z - z_0)^n$ on $D(z_0, R)$ and $w_0 \in D(z_0, R_0)$. Then, the series $\sum_{n=0}^{\infty} \frac{f^{(n)}(z_1)}{n!} (z - z_1)^n$ has a radius of convergence $R_1 \geq R_0 - |z_0 - z_1|$ and it satisfies

$$f(z) = \sum_{n=0}^{\infty} \frac{f^{(n)}(z_1)}{n!} (z - z_1)^n, \quad \text{if } |z - z_1| < R - |z_0 - z_1|. \quad (322)$$

Corollary 22.16. Let R be the radius of convergence of the function

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

Then f has as Taylor polynomial of degree m around $w \in S$ the following one

$$P_{m,f,z_0}(z) = \sum_{n=0}^m a_n(z - z_0)^n, \quad a_n = \frac{f^{(n)}(z_0)}{n!}. \quad (323)$$

Proposition 22.17. Let $\emptyset \neq \Omega \subseteq \mathbb{C}$. Then,

1. Every connected component of Ω is a closed of Ω with a subspace topology.
2. Two connected components are the same or are disjoint.
3. Every connected of Ω is one and only one connected component.
4. Ω is the disjoint union of its connected components.

Proposition 22.18. *Some examples*

$$\frac{1}{1-z} = \sum_{n=0}^{\infty} z^n, \quad z \in D_1(0) \quad (324)$$

$$e^z = \sum_{n=0}^{\infty} \frac{z^n}{n!}, \quad z \in \mathbb{C} \quad (325)$$

$$\sin z = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} z^{2n+1}, \quad z \in \mathbb{C} \quad (326)$$

$$\cos z = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} z^{2n}, \quad z \in \mathbb{C} \quad (327)$$

$$\ln(1-z) = -\sum_{n=0}^{\infty} \frac{z^n}{n}, \quad z \in D_1(0) \quad (328)$$

23 Holomorphic functions

Definition 23.1. Let $I = [a, b] \subseteq \mathbb{R}$ be a closed interval. We define a *curve* as an application of the form

$$\begin{aligned} \gamma : I &\longrightarrow \mathbb{C} \\ t &\longmapsto \gamma_1(t) + i\gamma_2(t) \end{aligned} \quad (329)$$

Definition 23.2. Let $I = [a, b] \subseteq \mathbb{R}$ be a closed interval and $D \subseteq \mathbb{C}$ a domain. We define an *arc* as a continuous application of the form

$$\begin{aligned} \gamma : I &\longrightarrow D \\ t &\longmapsto \gamma_1(t) + i\gamma_2(t) \end{aligned} \quad (330)$$

Equivalently, we can say an arc is a curve restricted to some interval.

Definition 23.3. Let $\gamma : [a, b] \longrightarrow D$ be an arc. We call $\gamma(a)$ and $\gamma(b)$ *the extremes of γ* . In particular, we call $\gamma(a)$ the *initial point* and $\gamma(b)$ the *final point*.

Definition 23.4. Let $\gamma : [a, b] \longrightarrow D$ be an arc. We define the *route or graph of γ* as

$$\gamma^* := \{z \in D \mid z = \gamma(t), t \in I\}. \quad (331)$$

Definition 23.5. Let $\gamma : [a, b] \longrightarrow D$ be an arc. We say γ is *closed* if and only if $\gamma(a) = \gamma(b)$.

Definition 23.6. Let $\gamma : [a, b] \longrightarrow D$ be an arc. We say γ is *simple* if and only if there is no two numbers $t_1, t_2 \in (a, b)$ such that $\gamma(t_1) = \gamma(t_2)$. We also call it a *Jordan curve*, and if it is closed, a *circuit*.

Definition 23.7. Let $\gamma : [a, b] \longrightarrow D$ be an arc. We say γ is *differentiable* if for all value $t_0 \in [a, b]$ there exists the limit

$$\gamma'(t_0) = \lim_{t \rightarrow t_0} \frac{\gamma(t) - \gamma(t_0)}{t - t_0}. \quad (332)$$

For $t_0 = a$ or $t_0 = b$ we consider the lateral limits from the right and from the left respectively.

Definition 23.8. Let $\gamma : [a, b] \longrightarrow D$ be an arc. We say γ is of class C^1 if and only if γ' exists and is continuous at $[a, b]$.

Definition 23.9. Let $\gamma : [a, b] \longrightarrow D$ be an arc. We say γ is *regular or smooth* if and only if it is differentiable and γ' never vanishes.

Definition 23.10. Let $\gamma : [a, b] \longrightarrow D$ be an arc. We say γ is *piece-wise of class C^1* if and only if γ' exists and is continuous in I except in a finite number of points where γ has lateral derivatives.

Definition 23.11. Let $\gamma : [a, b] \longrightarrow D$ be an arc. We define the *opposite arc* as

$$\begin{aligned} -\gamma : [-b, -a] &\longrightarrow \mathbb{C} \\ t &\longmapsto \gamma(-t) \end{aligned} \quad (333)$$

Definition 23.12. Let $\gamma : [a, b] \longrightarrow \mathbb{C}$ be an arc. We say $\Gamma(s), s \in [c, d] \subseteq \mathbb{R}$ has been obtained from $\gamma(t), t \in [a, b]$ by a *change of parametrization* if and only if the new parameter s and the original parameter t are related by a relation $t = \phi(s)$, where $\phi : [c, d] \longrightarrow [a, b]$ is an homeomorphism that satisfies $\Gamma(s) = \gamma(\phi(s)) = (\gamma \circ \phi)(s)$. We call Γ the *reparametrization of γ* .

Definition 23.13. Let $\gamma_1 : I_1 \longrightarrow \mathbb{C}$ and $\gamma_2 : I_2 \longrightarrow \mathbb{C}$ be two arcs. We say they are *equivalent* if and only if there exists a bijective, monotone, and continuous function $\rho : I_2 \longrightarrow I_1$ such that $\gamma_2 = \gamma_1 \circ \rho$. If ρ is an increasing function we say γ_1 and γ_2 have the *same orientation*; otherwise, we say γ_1 and γ_2 have *opposite orientations*.

Definition 23.14. Let $\gamma_1 : [a, b] \longrightarrow \mathbb{C}$ and $\gamma_2 : [c, d] \longrightarrow \mathbb{C}$ be two arcs such that $[a, b] \cap [c, d] = \emptyset$. We define the application $\gamma_1 \cup \gamma_2$ (sometimes denoted by $\gamma_1 + \gamma_2$) as

$$(\gamma_1 \cup \gamma_2)(t) := \begin{cases} \gamma_1(t), & \text{if } a \leq t \leq b \\ \gamma_2(t - b + c), & \text{if } b \leq t \leq b + d - c \end{cases} \quad (334)$$

We say γ_1, γ_2 can be joined/added or that there exists its union/sum if and only if $\gamma_1(b) = \gamma_2(c)$. In this case $\gamma_1 + \gamma_2$ is an arc, and we call it *the sum arc of γ_1 plus γ_2* .

Definition 23.15. We define the *segment of extremes* $z_1, z_2 \in \mathbb{C}$ as the arc defined by the expression

$$\begin{aligned} [z_1, z_2] : [0, 1] &\longrightarrow \mathbb{C} \\ t &\longmapsto (1-t)z_1 + tz_2 \end{aligned} \quad (335)$$

Definition 23.16. Let $f : \Omega \subseteq \mathbb{C} \longrightarrow \mathbb{C}$ be a function. We say f is *polygonal* if and only if can be expressed as a finite union of segments, that is, if there exist a natural number n and points $\{z_0, \dots, z_n\}$ such that

$$p = [z_0, z_1] \cup \dots \cup [z_{n-1}, z_n]. \quad (336)$$

Definition 23.17. Let $\gamma : [a, b] \longrightarrow D$ be an arc with a, b finite. We say γ is a *basic curve* if and only if $\gamma \in C^1((a, b)) \cap C([a, b])$ and there exist $\lim_{t \rightarrow a^+} \gamma'(t), \lim_{t \rightarrow b^-} \gamma'(t)$.

Definition 23.18. A *path* is a function $\gamma : [a, b] \longrightarrow \mathbb{C}$ such that there exist basic curves $\gamma_j : [a_j, b_j] \longrightarrow \mathbb{C}, j \in \{1, \dots, k\}$ such that $\gamma = \gamma_1 + \dots + \gamma_k$ and therefore $\gamma_j(b_j) = \gamma_{j+1}(a_{j+1})$ and $a = a_1, b = a_k$.

Definition 23.19. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a continuous curve and $a_1, \dots, a_l \in \mathbb{R}$ such that $a = a_0 \leq \dots \leq a_l \leq b = a_{l+1}$. We say γ is *piece-wise differentiable* if and only if

$$\gamma \in C^1 \left(\bigcup_{j=0}^l (\alpha_j, \alpha_{j+1}) \right),$$

$\forall j \in \{0, \dots, l+1\} \exists \lim_{t \rightarrow a_j^+} \gamma'(t)$ (except if $j = l+1$), $\lim_{t \rightarrow a_j^-} \gamma'(t)$

Equivalently, we can think about a piece-wise differentiable curve as a differentiable path.

Theorem 23.1. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function of class $C^1(\Omega)$ with Ω an open set and $\phi : I \rightarrow \Omega$ a basic curve. Then, $\psi = f \circ \phi$ is a basic curve (hence a derivable curve) and its real derivative is

$$\psi'(t) = f'(\phi(t))\phi'(t). \quad (337)$$

Definition 23.20. Let $\gamma_1, \gamma_2 : [0, 1] \rightarrow \mathbb{C}$ be two curves. We say γ_1, γ_2 are *homotopic* if and only if there exists a continuous function $h(t, s) : [0, 1] \times [0, 1] \rightarrow \mathbb{C}$ such that

1. $h(t, 0) = \gamma_1(t), t \in [0, 1]$.
2. $h(t, 1) = \gamma_2(t), t \in [0, 1]$.
3. $h(0, s) = \gamma_1(0) = \gamma_2(0), s \in [0, 1]$.
4. $h(1, s) = \gamma_1(1) = \gamma_2(1), s \in [0, 1]$.

Definition 23.21. Let $\gamma_1, \gamma_2 : [0, 1] \rightarrow \mathbb{C}$ be two circuits. We say γ_1, γ_2 are *homotopic* if and only if there exists a continuous function $h(t, s) : [0, 1] \times [0, 1] \rightarrow \mathbb{C}$ such that

1. $h(t, 0) = \gamma_1(t), t \in [0, 1]$.
2. $h(t, 1) = \gamma_2(t), t \in [0, 1]$.
3. $h(0, s) = h(1, s), s \in [0, 1]$.

Definition 23.22. Let $f : [a, b] \rightarrow \mathbb{C}$ be a function with the notation $f = u + iv$. We define the integral of f as

$$\int_a^b f(t) dt := \int_a^b u(t) dt + i \int_a^b v(t) dt. \quad (338)$$

Proposition 23.2. Let $f, g : [a, b] \rightarrow \mathbb{C}$ be two integrable functions and $\lambda, \mu \in \mathbb{C}$ two numbers. Then,

$$\int_a^b \lambda f + \mu g dt = \lambda \int_a^b f dt + \mu \int_a^b g dt. \quad (339)$$

Proposition 23.3. Let $f : [a, b] \rightarrow \mathbb{C}$ be an integrable function. Then,

$$\left| \int_a^b f(t) dt \right| \leq \int_a^b |f(t)| dt. \quad (340)$$

Definition 23.23. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a curve of class $C^1([a, b])$ and $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ a continuous function in $\Gamma \subseteq \Omega$. Then, we define the *line integral of f over γ* as

$$\int_{\gamma} f(z) dz := \int_a^b f(\gamma(t))\gamma'(t) dt. \quad (341)$$

Proposition 23.4. The previous definition is well defined.

Proposition 23.5. If we use the notation $f = u + iv$ and $\gamma = x + iy$, then the integral has the form

$$\int_{\gamma} f = \int_a^b u \frac{dx}{dt} + v \frac{dy}{dt} dt + i \int_a^b v \frac{dx}{dt} + u \frac{dy}{dt} dt. \quad (342)$$

Definition 23.24. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a curve of class $C^1([a, b])$ and $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ a continuous function in $\Gamma \subseteq \Omega$. Then, we define the *line integral of f over γ with respect the differential of length* as

$$\int_{\gamma} f(z) ds := \int_{\gamma} f(z) |dz| = \int_a^b f(\gamma(t)) |\gamma'(t)| dt. \quad (343)$$

Theorem 23.6. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a curve of class $C^1([a, b])$, $f, g : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ two functions, and $\lambda, \mu \in \mathbb{C}$ two numbers. Then,

$$\int_{\gamma} \lambda f + \mu g dz = \lambda \int_{\gamma} f dz + \mu \int_{\gamma} g dz. \quad (344)$$

Theorem 23.7. Let γ_1, γ_2 be two equivalent curves of the same orientation and of class C^1 on their respective domains and $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ a continuous function in $\Gamma_1, \Gamma_2 \subseteq \Omega$. Then,

$$\int_{\gamma_1} f(z) dz = \int_{\gamma_2} f(z) dz. \quad (345)$$

Proposition 23.8. Let $\gamma_1, \dots, \gamma_n$ be n curves of class C^1 on their respective domains and $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ a continuous function in $\Gamma_1, \dots, \Gamma_n \subseteq \Omega$. If we define $\gamma = \gamma_1 + \dots + \gamma_n$, then

$$\int_{\gamma} f(z) dz = \sum_{i=1}^n \int_{\gamma_i} f(z) dz. \quad (346)$$

Proposition 23.9. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a curve of class $C^1([a, b])$ and $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ a continuous function in $\Gamma \subseteq \Omega$. Then,

$$\left| \int_{\gamma} f(z) dz \right| \leq \int_{\gamma} |f| ds. \quad (347)$$

Corollary 23.10. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a curve of class $C^1([a, b])$ and $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ a continuous function in $\Gamma \subseteq \Omega$. If $|f(z)| \leq M$ for all $z \in \Gamma$, then,

$$\left| \int_{\gamma} f(z) dz \right| \leq ML(\gamma). \quad (348)$$

Proposition 23.11. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a curve of class $C^1([a, b])$ and $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ a continuous function in $\Gamma \subseteq \Omega$. Then,

$$\text{Ind}(\gamma, z) = \frac{1}{2\pi i} \int_{\gamma} \frac{1}{w - z} dw. \quad (349)$$

Proposition 23.12. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a curve of class $C^1([a, b])$ and $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ a continuous function in $\Gamma \subseteq \Omega$. Then,

$$|\text{Ind}(\gamma, z)| \leq \frac{1}{2\pi} \frac{L(\gamma)}{|z - \Gamma|}. \quad (350)$$

Proposition 23.13. Let $\gamma : [a, b] \rightarrow \mathbb{C}$ be a curve of class $C^1([a, b])$ and $\{f_n\}_{n=0}^{\infty}$ a sequence of continuous functions on Γ such that $\sum_{n=0}^{\infty} f_n$ converges uniformly on Γ . Then, $\sum_{n=0}^{\infty} \int_{\gamma} f_n dz$ converges and

$$\int_{\gamma} \sum_{n=0}^{\infty} f_n(z) dz = \sum_{n=0}^{\infty} \int_{\gamma} f_n(z) dz. \quad (351)$$

Definition 23.25. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function. We say f has a *primitive* on Ω if and only if there exists a function $F : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ such that $F' = f \forall z \in \Omega$.

Definition 23.26. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function. We say f has a *local primitive* on D if and only if for all z there exists a neighborhood where f has a primitive.

Theorem 23.14 (Fundamental theorem of complex calculus). Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function with Ω a domain. Then, the line integral of f is independent on the path on Ω if and only if f has an holomorphic primitive F such that $F' = f$ on Ω . In that case,

$$\int_{\gamma} f(z) dz = F(\gamma(b)) - F(\gamma(a)). \quad (352)$$

Theorem 23.15. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a continuous function on a star domain $S \subseteq \Omega$. Then, f has an holomorphic primitive F on S if and only if

$$\int_{\partial \Delta} f(z) dz = 0 \quad (353)$$

for all triangle $\Delta \subseteq \Omega$.

Proposition 23.16. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function with no roots on a domain $D \subseteq \Omega$. Then, there is a determination of the logarithm of f on D if and only if f'/f has an holomorphic primitive on D .

Proposition 23.17. Let $K \subseteq \mathbb{C}$ be a compact set. Then,

1. If $\alpha \in V_{\infty}$, then the non-bounded component of $\mathbb{C} \setminus K$, then there exists a determination of $\log(z - \alpha)$ in a neighborhood of K .
2. If α, β belong to the same bounded component of $\mathbb{C} \setminus K$, then there exists a determination of $\log\left(\frac{z - \alpha}{z - \beta}\right)$ in a neighborhood of K .

Theorem 23.18 (Green's theorem). Let $\Omega \subseteq \mathbb{C}$ be a bounded domain with piece-wise regular and positively oriented boundary. Let $\mathbf{F} = (P, Q)$ be a vector field with P, Q being differentiable functions on a neighborhood of $\bar{\Omega}$ such that $\partial_x P - \partial_y Q$ is continuous on $\bar{\Omega}$. Then,

$$\int_{\partial \Omega} \langle \mathbf{F}, ds \rangle_I = \int_{\partial \Omega} P dx + Q dy = \iint_{\Omega} \frac{\partial Q}{\partial x} - \frac{\partial Q}{\partial y} dx dy. \quad (354)$$

Theorem 23.19 (Cauchy's integral theorem). Let Ω be a bounded domain with piece-wise regular and positively oriented boundary and $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ an holomorphic function in a neighborhood of $\bar{\Omega}$. Then,

$$\int_{\partial \Omega} f(z) dz = 0. \quad (355)$$

Corollary 23.20. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function in a domain $D \subseteq \Omega$. Then, f has a local primitive on D . If D is a star domain, f has a global holomorphic primitive.

Corollary 23.21. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function with no roots in a domain $D \subseteq \Omega$. Then, f has a local determination of the logarithm on D . If D is a star domain, f has a global determination of the logarithm.

Theorem 23.22 (Cauchy's integral theorem for homotopic curves). Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function with Ω a domain and γ_1, γ_2 two homotopic curves such that $\Gamma_1, \Gamma_2 \subseteq \Omega$. Then,

$$\int_{\gamma_1} f(z) dz = \int_{\gamma_2} f(z) dz. \quad (356)$$

Theorem 23.23 (Cauchy's general integral theorem). Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a regular function on Ω except a finite numbers of points where f is continuous. If γ is a constant curve, then

$$\oint_{\gamma} f(z) dz = 0. \quad (357)$$

Theorem 23.24 (Morera's theorem). Let f be a continuous function in a region Ω . If

$$\oint_{\gamma} f(z) dz = 0 \quad (358)$$

for all simple and closed curve γ such that $\Gamma \subseteq \Omega$, then f is analytic on Ω .

Theorem 23.25. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a differentiable function on a domain D . Then, $f = u + iv$ is holomorphic if and only if the field $\bar{f} = (u, -v)$ is locally conservative and locally solenoidal.

Definition 23.27. Let $\mathbf{F} : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a differentiable vector field on a domain $D \subseteq \mathbb{R}^n$. We say the field is *holomorphic* if and only if it is locally conservative and locally solenoidal, that is, it satisfies

$$\frac{\partial F_i}{\partial x_j} = \frac{\partial F_j}{\partial x_i}, \quad \forall i, j; \quad \operatorname{div} \mathbf{F} = \sum_{i=1}^n \frac{\partial F_i}{\partial x_i} = 0, \quad \text{on } D. \quad (359)$$

Definition 23.28. Let $\Phi : \mathbb{R}^n \rightarrow \mathbb{R}$ be a scalar field two times differentiable on an open set $\Omega \subseteq \mathbb{R}^n$. We say the field is *harmonic* if and only if $\nabla^2 \Phi = 0$ on Ω .

Theorem 23.26. Holomorphic vector fields are the fields that are locally the gradient of an harmonic function. Holomorphic functions are the functions f that, locally, satisfy $f = \Phi_x + i\Phi_y$ with Φ harmonic.

Definition 23.29. Let u be an harmonic real function on a domain $\Omega \subseteq \mathbb{C}$. We say a differentiable function \tilde{u} on Ω is the *harmonic conjugate* of u if and only if $d\tilde{u} = d^*u$, that is, if the function $f = u + i\tilde{u}$ is holomorphic on Ω .

Theorem 23.27. Let u be an harmonic real function on a domain $\Omega \subseteq \mathbb{C}$ and $f = \nabla u$. Then, u is has an harmonic conjugate on Ω , \tilde{u} , if and only if f has an holomorphic primitive F on Ω . In that case, $F = u + i\tilde{u}$.

Proposition 23.28. Let u be an harmonic function on a domain Ω . Then, it has an harmonic conjugate if and only if the closed form d^*u is exact on Ω , that is, if $\int_\gamma d^*u = 0$ for all closed curve γ such that $\Gamma \subseteq \Omega$, condition that is always locally completed. If Ω is a star domain, every harmonic function on Ω has a harmonic conjugate function on Ω .

24 Local properties of holomorphic functions

Lemma 24.1. Let $a \in \mathbb{C}$ be a number and $f = 1/|z - a|$. Then, f is Lebesgue-integrable on every subset of \mathbb{C} of finite measure.

Theorem 24.2 (Cauchy-Green formula). Let $\Omega \subseteq \mathbb{C}$ be a bounded domain with piece-wise regular and positively oriented boundary, and f a differentiable function on a neighborhood of $\bar{\Omega}$ such that $\bar{\partial}f$ is continuous on $\bar{\Omega}$. Then, for all $z_0 \in \Omega$,

$$f(z_0) = \frac{1}{2\pi i} \int_{\partial\Omega} \frac{f(z)}{z - z_0} dz - \frac{1}{\pi} \int_{\Omega} \frac{\bar{\partial}f(z)}{z - z_0} dm(z). \quad (360)$$

Corollary 24.3 (Cauchy's integral formula). Let $\Omega \subseteq \mathbb{C}$ be a bounded domain with piece-wise regular and positively oriented boundary, and f an holomorphic function on a neighborhood of $\bar{\Omega}$. Then,

$$f(z_0) = \frac{1}{2\pi i} \int_{\partial\Omega} \frac{f(z)}{z - z_0} dz. \quad (361)$$

Corollary 24.4. Let f be a differentiable function on \mathbb{C} with compact support and $\bar{\partial}f$ continuous on \mathbb{C} . Then,

$$f(z_0) = -\frac{1}{\pi} \int_{\Omega} \frac{\bar{\partial}f(z)}{z - z_0} dm(z). \quad (362)$$

Proposition 24.5. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function and γ a piece-wise regular and positively oriented curve such that $\Gamma \subseteq \Omega$. Then,

$$\operatorname{Ind}(\gamma, z_0) f(z_0) = \frac{1}{2\pi i} \oint_{\gamma} \frac{f(z)}{z - z_0} dz. \quad (363)$$

Corollary 24.6. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function and γ_1, γ_2 two homotopic, piece-wise regular, and positively oriented curves such that $\Gamma_1, \Gamma_2 \subseteq \Omega$. Then,

$$f(z_0) = \frac{1}{2\pi i} \oint_{\gamma_1} \frac{f(z)}{z - z_0} dz - \frac{1}{2\pi i} \oint_{\gamma_2} \frac{f(z)}{z - z_0} dz. \quad (364)$$

Theorem 24.7. Let f be an holomorphic function on a disc $D(z_0, R)$. Then, there exists a power series $\sum_{n=0}^{\infty} a_n(z - z_0)^n$ with radius of convergence greater or equal to R such that

$$f(z) = \sum_{n=0}^{\infty} a_n(z - z_0)^n, \quad \forall z \in D(z_0, R). \quad (365)$$

Theorem 24.8. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function with Ω an open set. Then, f is holomorphic on Ω if and only if f is analytic on Ω . More precisely, every holomorphic function f on Ω is indefinitely holomorphic on Ω , and for all $z_0 \in \Omega$ the Taylor expansion

$$f(z) = \sum_{n=0}^{\infty} \frac{f^{(n)}(z_0)}{n!} (z - z_0)^n \quad (366)$$

is valid on the greatest disc centered at z_0 and contained on Ω , which is $D(z_0, \delta(z_0))$, where $\delta(z_0) = \inf\{|z_0 - w|, w \notin \Omega\}$.

Theorem 24.9. The assignation $f \rightarrow \left(\frac{f^{(n)}(0)}{n!}\right)_{n=0}^{\infty}$ is a bijection between the space of entire functions and the space formed by the sequences $\{a_n\}_{n=0}^{\infty}$ such that the series $\sum_{n=0}^{\infty} a_n z^n$ has an infinite radius of convergence, that is, $\lim_{n \rightarrow \infty} |a_n|^{1/n} = 0$.

Theorem 24.10 (Morera's theorem). Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function of class $C(\Omega)$ with Ω an open set. Then, f is holomorphic on Ω if and only if

$$\int_{\partial\Delta} f(z) dz = 0 \quad (367)$$

for all triangle $\Delta \subseteq \Omega$.

Theorem 24.11. Let f be a function continuous on an open set Ω and holomorphic on $\Omega \setminus E$, where E is a finite collection of points and segments. Then, f is holomorphic on Ω .

Proposition 24.12. Let f be a function and Ω a bounded domain with piece-wise regular and positively oriented boundary. If f is holomorphic on a neighborhood of $\bar{\Omega}$, then

$$f^{(n)}(z_0) = \frac{n!}{2\pi i} \int_{\partial\Omega} \frac{f(z)}{(z - z_0)^{n+1}} dz. \quad (368)$$

Proposition 24.13. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function and γ a piece-wise regular and positively oriented curve such that $\Gamma \subseteq \Omega$. Then,

$$\text{Ind}(\gamma, z_0) f^{(n)}(z_0) = \frac{n!}{2\pi i} \oint_{\gamma} \frac{f(z)}{(z - z_0)^{n+1}} dz. \quad (369)$$

Lemma 24.14. let $\Omega \subseteq \mathbb{C}$ be a domain, $f \in H(\Omega)$ a function, and $z_0 \in \Omega$ a number. Then, the following statements are equivalent.

1. $f^{(n)}(z_0) = 0$ for all $n \in \mathbb{N}$.
2. $f(z) = 0$ for all z in a neighborhood of z_0 .
3. f is identically null on Ω .

Definition 24.1. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function and z_0 a number. We say z_0 is a zero of order n of f if and only if $f^{(k)}(z_0) = 0$ for all $0 \leq k \leq n$. We call k the order of z_0 as a zero of f .

Proposition 24.15. The zeros of finite order of an holomorphic function are isolated points.

Proposition 24.16. All the zeros of an non null analytic function are isolated points and of finite order.

Definition 24.2. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function with Ω a domain. Then, we denote the set of zeros of f as

$$Z(f) := \{w \in \Omega \mid f(w) = 0\}. \quad (370)$$

Theorem 24.17. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function with Ω a domain such that $f \not\equiv 0$. Then, $Z(f) \subseteq \Omega$ is a closed set without accumulation points. In particular, $Z(f)$ is a finite or countable set and on every compact of Ω there is a finite number of zeros of f .

Theorem 24.18 (Principle of analytic continuation). Let f, g be two holomorphic functions on a domain $\Omega \subseteq \mathbb{C}$. Then, $f(z) = g(z)$ for all $z \in \Omega$ if and only if they satisfy one of the following conditions.

1. There exists a point $w \in \Omega$ such that $f^{(n)}(w) = g^{(n)}(w)$ for all $n \in \mathbb{N}$, that is, $|f(z) - g(z)| = o(|z - w|^n)$, if $z \rightarrow w$, for all $n \in \mathbb{N}$.
2. There exists a set $\Psi \subseteq \Omega$ that contains an accumulation point on Ω and $f(z) = g(z)$ for all $z \in \Psi$.
3. There exists an open set $\Psi \subseteq \Omega$ such that $f(z) = g(z)$ for all $z \in \Psi$.

Theorem 24.19 (Schwarz reflection principle). Let $\Omega \subseteq \mathbb{C}$ be a symmetric domain and $f \in H(\Omega)$ such that $f(x) \in \mathbb{R}$ for all $x \in \Omega \cap \mathbb{R}$. Then, $f(\bar{z}) = \overline{f(z)}$ for all $z \in \Omega$.

Theorem 24.20. Every analytic function $f : \mathbb{R} \rightarrow \mathbb{C}$ is the restriction on \mathbb{R} of an holomorphic function $F : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ defined in a symmetric domain Ω , that is, $\mathbb{R} \subseteq \Omega$ and $f = F|_{\mathbb{R}}$.

Theorem 24.21. Let f, g be two analytic functions on a domain $\Omega \subseteq \mathbb{R}^2$. Then, $f(x, y) = g(x, y)$ for all $(x, y) \in \Omega$ if and only if they satisfy one of the following conditions.

1. There exists a point $(x_0, y_0) \in \Omega$ such that

$$\frac{\partial^{n+m} f}{\partial x^n \partial y^m}(x_0, y_0) = \frac{\partial^{n+m} g}{\partial x^n \partial y^m}(x_0, y_0) \quad (371)$$

for all $n, m \in \mathbb{N}$, that is, $|f(x, y) - g(x, y)| = o\left(\sqrt{(x - x_0)^2 + (y - y_0)^2}\right)$, if $(x, y) \rightarrow (x_0, y_0)$ for all $n \in \mathbb{N}$.

2. There exists an open set Ψ such that $f(x, y) = g(x, y)$ for all $(x, y) \in \Psi$.

Theorem 24.22 (Maximum modulus principle). Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function with Ω a domain. If f is not constant, then $|f|$ does not have any local maxima on Ω .

Corollary 24.23. Let $\Omega \subseteq \mathbb{C}$ be a bounded domain and f an holomorphic function on a neighborhood of $\bar{\Omega}$ or, more generally, $f \in C(\bar{\Omega}) \cap H(\Omega)$. Let M be the maxima of $|f|$ on $\partial\Omega$. Then, one has

$$|f(z)| \leq M, \quad \text{for all } z \in \Omega. \quad (372)$$

In other words, $\max_{\bar{\Omega}} |f| = \max_{\partial\Omega} |f|$.

Theorem 24.24 (Cauchy's inequality). Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function on a neighborhood of the disc $\bar{D}(z_0, R)$ and $|f(z)| \leq M$ for $z \in C(z_0, R)$. Then,

$$|f^{(n)}(z_0)| \leq M \frac{n!}{R^n}. \quad (373)$$

Corollary 24.25. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function with Ω a domain such that $|f(z)| \leq M, z \in \Omega$. Then,

$$|f^{(n)}(z)| \leq M \frac{n!}{d(z, U^c)^n}, \quad z \in U, n \in \mathbb{N}. \quad (374)$$

Theorem 24.26 (Liouville's theorem). Let f be a bounded entire function. Then, f is constant. Also, a function u harmonic and bounded on \mathbb{C} is constant.

Theorem 24.27 (Fundamental theorem of algebra). Let $P(<) = a_0 + a_1 z + \dots + a_n z^n$ be a polynomial of degree n of complex coefficients and $n \geq 1$. Then, P has exactly n roots $\alpha_1, \dots, \alpha_n \in \mathbb{C}$ (some of which can be counted with their multiplicity) and

$$P(z) = a_n \prod_{i=1}^n (z - \alpha_i). \quad (375)$$

25 Isolated singularities of holomorphic functions

Definition 25.1. We say f has an isolated singularity at z_0 if and only if f is holomorphic on $D_r^*(z_0)$ for some $r \in \mathbb{R}^+$. We say the singularity is removable if and only if f can be extended to an holomorphic function on $D_r(z_0)$.

Definition 25.2. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function on a disc $D_r^*(z_0)$. We say f has a pole of order k at z_0 if and only if there exist $\alpha \in \mathbb{C}, k \in \mathbb{N}_{\geq 1}$ such that $f(z) \propto \alpha(z - z_0)^k$ when $z \rightarrow z_0$. We call k the multiplicity of the pole or order of the pole.

Definition 25.3. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function with Ω a domain. We say f is meromorphic on Ω if and only if there exists a set $A \subseteq \Omega$, discrete and closed on Ω , such that f is defined and holomorphic on $\Omega \setminus A$ and has a pole on every point $z \in A$.

Proposition 25.1. f has a pole of order k at z_0 if and only if there exists an holomorphic function $g(z)$ in a neighborhood of z_0 such that $g(z_0) \neq 0$ and

$$f(z) = \frac{g(z)}{(z - z_0)^k}. \quad (376)$$

Proposition 25.2. Let f, g be two holomorphic functions on a neighborhood of a point z_0 . Then,

1. If f has a zero of order p at z_0 , then $1/f$ has a pole of order p at z_0 .
2. If f has a pole of order n at z_0 , then $1/f$ has a zero of order n at z_0 .
3. If f has a zero of order n at z_0 and g has a pole of order p , then fg has a pole of order $p - n$ if $p - n > 0$ and a zero of order $n - p$ if $p - n < 0$.

Theorem 25.3. Every holomorphic function on an annulus admits a Laurent expansion.

Proposition 25.4. Let f be an holomorphic function on an annulus $C(z_0, R_2, R_1)$. If f has an isolated singularity at z_0 , then its Laurent expansion is uniquely determined by

$$f(z) = \sum_{n=-\infty}^{\infty} a_n(z - z_0)^n, \quad a_n = \frac{1}{2\pi i} \int_{C(z_0, r)} \frac{f(z)}{(z - z_0)^{n+1}} dz, \quad (377)$$

where a_n is independent of r , $r \in (R_2, R_1)$.

Definition 25.4. Let $f \in H(D_\epsilon^*(z_0))$ be an holomorphic function with a Laurent expansion $\sum_{n=-\infty}^{\infty} a_n(z - z_0)^n$ around z_0 . We define the residue of f at z_0 as

$$\text{Res}(f, z_0) := a_{-1} = \frac{1}{2\pi i} \int_{C(z_0, r)} f(z) dz. \quad (378)$$

Theorem 25.5. Let $\Omega \subseteq \mathbb{C}$ be a bounded domain with piece-wise regular and positively oriented boundary. Let Ψ be an open set such that $\bar{\Omega} \subseteq \Psi$, $X \subseteq \Psi$ a closed set formed by isolated points (the accumulation points of X , if there are, must be in $\partial\Psi$) such that $X \cap \partial\Omega = \emptyset$, and f an holomorphic function on the open set $\Psi \setminus X$. Then,

$$\frac{1}{2\pi i} \int_{\partial\Omega} f(z) dz = \sum_{w \in X \cap \Omega} \text{Res}(f, w). \quad (379)$$

Theorem 25.6. For a general curve,

$$\frac{1}{2\pi i} \int_{\gamma} f(z) dz = \sum_{i=1}^n \text{Ind}(\gamma, z_i) \text{Res}(f, z_i). \quad (380)$$

Proposition 25.7. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function on a neighborhood of z_0 with z_0 a pole. Then,

1. If z_0 is a removable singularity, $\text{Res}(f, z_0) = 0$.

2. If z_0 is a simple singularity,

$$\text{Res}(f, z_0) = \lim_{z \rightarrow z_0} (z - z_0) f(z). \quad (381)$$

3. If z_0 is a singularity of order k ,

$$\text{Res}(f, z_0) = \lim_{z \rightarrow z_0} \frac{1}{(k-1)!} \frac{d^{k-1}}{dz^{k-1}} [(z - z_0)^k f(z)]. \quad (382)$$

4. If z_0 is an essential singularity, the residue a_{-1} must be obtained directly from the Laurent series.

Proposition 25.8. If $f = g/h$, with f, g holomorphic in a neighborhood of z_0 , $g(z_0) \neq 0, h(z_0) = 0, h'(z_0) \neq 0$, then

$$\text{Res}(f, z_0) = \frac{g(z_0)}{h'(z_0)}. \quad (383)$$

Proposition 25.9. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a meromorphic function in a neighborhood of $z_0 \in \mathbb{C}$. If we denote $f(z) = (z - z_0)^m g(z)$ with $w \in \mathbb{Z}^*$ (depending on the sign z_0 can be a zero or a pole), then z_0 is a simple singularity of f'/f and $\text{Res}(f'/f, z_0) = m$.

Proposition 25.10. Let $f(z) = g(\frac{1}{z - z_0})$ be a function with $g(w)$ an entire function that admits an expansion $g(w) = \sum_{n=0}^{\infty} b_n w^n$. If g is not a polynomial, then f has an essential singularity at z_0 and $\text{Res}(f, z_0) = g'(0) =$

Proposition 25.11. Let f be a function with a simple pole at z_0 and g an holomorphic function in a neighborhood of z_0 . Then, fg has a simple singularity at z_0 and $\text{Res}(fg, z_0) = g(z_0) \text{Res}(f, z_0)$.

Definition 25.5. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be a function. We say f is holomorphic at infinity if and only if $g(w) = f(1/w)$ is holomorphic at the origin.

Proposition 25.12. Let $f : \Omega \subseteq \mathbb{C} \rightarrow \mathbb{C}$ be an holomorphic function on $D_\epsilon^*(\infty)$. Then,

$$\text{Res}(f, \infty) = -a_{-1} = -\frac{1}{2\pi i} \int_{C(z_0, r)} f(z) dz. \quad (384)$$

Proposition 25.13. Let f be a meromorphic function on the Riemann sphere. Then, f is a rational function. Besides, if X is the set formed by the poles of F and the infinite point, then X is finite and

$$\sum_{w \in X} \text{Res}(f, w) = 0 \Leftrightarrow \text{Res}(f, \infty) = - \sum_{w \in X \setminus \{\infty\}} \text{Res}(f, w). 0, \text{ then the principal value of } \int_{-\infty}^{\infty} f(x)e^{ix} dx \text{ exists and} \quad (385)$$

Theorem 25.14. Let Ω be a bounded domain with a piece-wise regular and positively oriented boundary. Let Ψ be an open set such that $\bar{\Omega} \subseteq \Psi$, f a meromorphic function on Ψ and h an holomorphic function on Ψ . Let $\{a_j\}$ be the zeros of f on Ψ and n_j the multiplicities of a_j , and let $\{b_j\}$ be the poles of f on Ψ and m_j the multiplicities of b_j . If there is no zeros or poles on $\partial\Omega$, then

$$\frac{1}{2\pi i} \int_{\partial\Omega} h(z) \frac{f'(z)}{f(z)} dz = \sum_{a_j \in \Omega} h(a_j) n_j - \sum_{b_j \in \Omega} h(b_j) m_j. \quad (386)$$

Corollary 25.15. Let Ω be a bounded domain with a piece-wise regular and positively oriented boundary and f a meromorphic function on a neighborhood of $\bar{\Omega}$ that does not have zeros or poles on $\partial\Omega$. Let N the total number of zeros of f on Ω and P the total number of poles on Ω (counting multiplicities). If we denote $\Gamma = f(\partial\Omega)$, then

$$\text{Ind}(\Gamma, 0) = \frac{1}{2\pi i} \int_{\partial\Omega} \frac{f'(z)}{f(z)} dz = N - P. \quad (387)$$

Proposition 25.16. If P is a rational function,

$$\int_0^{2\pi} P(\cos \theta, \sin \theta) d\theta = 2\pi \sum_{|\alpha| < 1} \text{Res} \left(\frac{1}{z} P \left(\frac{1}{2} \left(z + \frac{1}{z} \right), \frac{1}{2i} \left(z - \frac{1}{z} \right) \right), \alpha \right). \quad (388)$$

Proposition 25.17. Let g be a meromorphic function in a neighborhood of $\Omega = \{z \in \mathbb{C} \mid \text{Im}\{z\} \geq 0\}$ with a finite number of poles on $\Psi = \{z \in \mathbb{C} \mid \text{Im}\{z\} > 0\}$. If $|f(z)| = o(|z|^{-1})$ or, in other words, $\lim_{|z| \rightarrow \infty} |z||f(z)| = 0$, then

$$\int_{-\infty}^{\infty} f(x) dx = 2\pi i \sum_{\text{Im}\{\alpha\} > 0} \text{Res}(f(z), \alpha). \quad (389)$$

Proposition 25.18. Let g be a meromorphic function in a neighborhood of $\Omega = \{z \in \mathbb{C} \mid \text{Im}\{z\} \geq 0\}$ with a finite number of poles on $\Psi = \{z \in \mathbb{C} \mid \text{Im}\{z\} > 0\}$. If $\lim_{|z| \rightarrow \infty} f(z) = 0$, then the principal value of

$$\int_{-\infty}^{\infty} f(x)e^{ix} dx \text{ exists and}$$

$$\text{P.V.} \int_{-\infty}^{\infty} f(x)e^{ix} dx = 2\pi i \sum_{\alpha \in \Psi} \text{Res}(f(z)e^{iz}, \alpha). \quad (390)$$

Proposition 25.19. Let g be a meromorphic function in a neighborhood of $\Omega = \{z \in \mathbb{C} \mid \text{Im}\{z\} \geq 0\}$ with a finite number of poles on $\Psi = \{z \in \mathbb{C} \mid \text{Im}\{z\} > 0\}$ and a finite number of simple poles on \mathbb{R} . If $\lim_{|z| \rightarrow \infty} f(z) =$

$$\text{P.V.} \int_{-\infty}^{\infty} f(x)e^{ix} dx = \quad (391)$$

$$2\pi i \sum_{\alpha \in \Psi} \text{Res}(f(z)e^{iz}, \alpha) + \pi i \sum_{\beta \in \mathbb{R}} \text{Res}(f, \beta). \quad (392)$$

Proposition 25.20. Let $P = R/Q$ be a rational function such that $\deg Q \geq \deg P + 1$ and without poles on $[0, \infty)$. If $\alpha \in (0, 1)$,

$$\int_0^{\infty} \frac{P(x)}{x^\alpha} dx = \frac{2\pi i}{1 - e^{2\pi i \alpha}} \sum_{p \in [0, \infty)} \text{Res} \left(\frac{P(z)}{z^\alpha}, p \right). \quad (393)$$

Proposition 25.21. If $0 < 1 + \alpha < n \in \mathbb{N}$, then

$$\int_0^{\infty} \frac{x^\alpha}{1 + x^n} dx = \frac{\pi}{n} \frac{1}{\sin[\pi(\alpha + 1)/n]}. \quad (394)$$

26 Homology

27 Harmonic functions

Theorem 27.1. Let $f \in H(\Omega), C^1(\Omega)$ be a function. If $f = u + iv$, then u, v are harmonic functions on Ω .

28 Conforming representation

29 Riemann theorem

30 Runge theorem

31 Zeros of holomorphic functions

Theorem 31.1 (Weierstrass Factorization Theorem). content...

32 Fourier transform

Definition 32.1. Let $f \in L^1(\mathbb{R})$ be a function and $\xi \in \mathbb{R}$ a number. We define the Fourier transform of f at the point ξ as

$$\hat{f}(\xi) := \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} f(x)e^{-i\xi x} dx. \quad (395)$$

Proposition 32.1. Let $f \in L^1(\mathbb{R})$ be a function. Then, the application

$$\begin{aligned}\mathcal{F}\{f\} : \mathbb{R} &\longrightarrow \mathbb{C} \\ \xi &\longmapsto \hat{f}(\xi)\end{aligned}\quad (396)$$

is a well defined application.

Definition 32.2. Let $\{f_n\}_{n \in \mathbb{N}} \subseteq L^p(\mathbb{R})$ and $f \in L^p(\mathbb{R})$ with $1 \leq p \leq \infty$. We say the functions f_n converge to f with a norm $\|\cdot\|_p$ or converge in $L^p(\mathbb{R})$ if and only if

$$\lim_{n \rightarrow \infty} \|f_n - f\|_p = 0. \quad (397)$$

Theorem 32.2. Let $f \in L^1(\mathbb{R})$ be a function. Then, the following statements are true.

1. The Fourier transform of f satisfies

$$\mathcal{F}\{f\} \in L^\infty(\mathbb{R}), \quad \|\mathcal{F}\{f\}\|_\infty \leq \frac{1}{\sqrt{2\pi}} \|f\|_1. \quad (398)$$

2. $\mathcal{F}\{f\}$ is \mathbb{C} linear, that is, for all $\alpha, \beta \in \mathbb{C}$ and $f, g \in L^1(\mathbb{R})$,

$$\mathcal{F}\{\alpha f + \beta g\} = \alpha \mathcal{F}\{f\} + \beta \mathcal{F}\{g\}. \quad (399)$$

3. If $g(x) = \bar{f}(x)$, then for all $\xi \in \mathbb{R}$

$$\hat{g}(\xi) = \overline{\hat{f}(-\xi)}. \quad (400)$$

4. If $g(x) = g(\lambda x)$ and $\lambda \in \mathbb{R}$, then for all $\xi \in \mathbb{R}$

$$\hat{g}(\xi) = \frac{1}{|\lambda|} \hat{f}\left(\frac{\xi}{\lambda}\right). \quad (401)$$

5. If $g(x) = f(x - a)$ with $a \in \mathbb{R}$, then for all $\xi \in \mathbb{R}$

$$\hat{g}(\xi) = e^{-ia\xi} \hat{f}(\xi). \quad (402)$$

6. If $g(x) = e^{iax} f(x)$ with $\alpha \in \mathbb{R}$, then for all $\xi \in \mathbb{R}$

$$\hat{g}(\xi) = \hat{f}(\xi - a) \quad (403)$$

7. If $\{f_n\}_{n \in \mathbb{N}} \subseteq L^1(\mathbb{R})$, $f \in L^1(\mathbb{R})$ and $f_n \rightarrow f$ in $L^1(\mathbb{R})$ when $n \rightarrow \infty$, then $\mathcal{F}\{f_n\} \rightarrow \mathcal{F}\{f\}$ uniformly in \mathbb{R} .

8. The Fourier transform $\mathcal{F}\{f\}$ is a continuous function in \mathbb{R} , $\mathcal{F}\{f\} \in C(\mathbb{R})$.

Proposition 32.3. Let $f \in L^1(\mathbb{R})$ be a function such that there exists its derivative $f' \in L^1(\mathbb{R})$ and $\lim_{|x| \rightarrow \infty} |f(x)| = 0$. Then,

$$\hat{f}'(\xi) = i\xi \hat{f}(\xi). \quad (404)$$

Corollary 32.4. Let $f \in L^1(\mathbb{R})$ be a function such that there exists its n -th derivative $f^{(n)} \in L^1(\mathbb{R})$ and $\lim_{|x| \rightarrow \infty} |f(x)| = 0$. Then,

$$\widehat{f^{(n)}}(\xi) = (i\xi)^n \hat{f}(\xi). \quad (405)$$

Definition 32.3. Let $f : I \subseteq \mathbb{R} \longrightarrow \mathbb{C}$ be a function. We define the support of f as

$$\text{supp } f := \overline{\{x \in I \mid f(x) \neq 0\}}. \quad (406)$$

Definition 32.4. We define the set $\mathcal{D}(\mathbb{R})$ as

$$\mathcal{D}(\mathbb{R}) := \{\varphi \in C^\infty(\mathbb{R}) \mid \text{supp } \varphi \text{ compact}\} \subseteq L^1(\mathbb{R}). \quad (407)$$

Theorem 32.5. Let $f \in L^1(\mathbb{R})$ be a function. Then, there exists a sequence of functions $\phi_n \in \mathcal{D}(\mathbb{R})$ such that

$$\lim_{h \rightarrow \infty} \int_{\mathbb{R}} |f - \phi_n| dx = 0, \quad (408)$$

that is, we have convergence of ϕ_n to f with norm $\|\cdot\|_1$.

Proposition 32.6. Let $f \in L^1(\mathbb{R})$ be a function. Then, $\hat{f} \in C(\mathbb{R})$.

Proposition 32.7. Let $f \in L^1(\mathbb{R})$ be a function. Then, $|\hat{f}(\xi)| \leq \|f\|_1$.

Theorem 32.8. Let $f \in L^1(\mathbb{R})$ be a function. Then,

$$\lim_{|x| \rightarrow \infty} \hat{f}(x) = 0. \quad (409)$$

Theorem 32.9. The application Fourier transform goes from $L^1(\mathbb{R})$ to $C_0(\mathbb{R})$, that is, $\mathcal{F}\{f\} : L^1(\mathbb{R}) \longrightarrow C_0(\mathbb{R})$.

Definition 32.5. We define the Schwartz space as

$$S(\mathbb{R}) := \{f : \mathbb{R} \longrightarrow \mathbb{C} \mid f \in C^\infty(\mathbb{R}) \wedge \forall n, m \in \mathbb{N} \exists c_{n,m} < \infty \text{ such that } (1 + |x|)^m \cdot |D^n f(x)| \leq c_{n,m}, \forall x \in \mathbb{R}\}.$$

Proposition 32.10. Let $f, g \in S(\mathbb{R})$ be two functions, $\lambda \in \mathbb{C}$ a number, and $P : \mathbb{R} \longrightarrow \mathbb{C}$ a polynomial of complex coefficients. Then,

1. $f + g \in S(\mathbb{R})$.
2. $\lambda f \in S(\mathbb{R})$.
3. $fg \in S(\mathbb{R})$.
4. $Pf \in S(\mathbb{R})$.

Theorem 32.11. Let $I, J \subseteq \mathbb{R}$ be two intervals with I compact and J open. Let $f : I \times J \longrightarrow \mathbb{R}$ be a function such that

1. $f(\cdot, \lambda)$ is Riemann-integrable in I for all $\lambda \in J$,
2. $f(x, \cdot)$ is derivable in J for all $x \in I$.

If $\partial_\lambda f$ is continuous in $I \times J$, then

1. $\partial_\lambda f(\cdot, \lambda)$ is Riemann-integrable for all $\lambda \in J$.

2. $F(\lambda) = \int_I f(x, \lambda) dx$ is derivable with continuous derivative in J for all $\lambda \in J$ and it satisfies the rule of derivation over the integral sign.

$$F'(\lambda) = \frac{d}{d\lambda} \int_I f(x, \lambda_0) dx = \int_I \frac{\partial f}{\partial \lambda}(x, \lambda_0) dx, \forall \lambda_0 \in J \quad (410)$$

Proposition 32.12. Let $f \in S(\mathbb{R})$. Then,

1. $S(\mathbb{R}) \subseteq L^1(\mathbb{R})$.
2. $\widehat{xf}(\xi) = (iD_\xi \hat{f})(\xi)$ for all $\xi \in \mathbb{R}$.

Corollary 32.13. Let $f \in s(\mathbb{R})$. Then,

$$\widehat{x^n f}(\xi) = (i^n D_\xi^n \hat{f})(\xi), \forall n \in \mathbb{N}. \quad (411)$$

Proposition 32.14. The Fourier transform \mathcal{F} restricted to $S(\mathbb{R})$ is an automorphism, that is, if $f \in S(\mathbb{R})$ then $\mathcal{F}\{f\} = \hat{f} \in S(\mathbb{R})$.

Lemma 32.15. If $G(x) = e^{-x^2/2}$, then $\hat{G}(\xi) = e^{-\xi^2/2}$. We observe hence that G is a fixed point of \mathcal{F} .

Lemma 32.16. If $f, g \in S(\mathbb{R})$, then

$$\int_{\mathbb{R}} f(\xi) \hat{g}(\xi) d\xi = \int_{\mathbb{R}} \hat{f}(\tau) g(\tau) d\tau. \quad (412)$$

Lemma 32.17. Let $f, g \in S(\mathbb{R})$ and $\lambda \in \mathbb{R}$. Then,

1. $g(\lambda x) \hat{f}(x)$ converges to $g(0) \hat{f}(x)$ uniformly in \mathbb{R} when $\lambda \rightarrow \infty$.
2. $f(\lambda x) \hat{g}(x)$ converges to $f(0) \hat{g}(x)$ uniformly in \mathbb{R} when $\lambda \rightarrow \infty$.

Lemma 32.18. Let $f, g \in s(\mathbb{R})$. Then,

$$f(0) \int_{\mathbb{R}} \hat{g}(\xi) d\xi = g(0) \int_{\mathbb{R}} \hat{f}(\xi) d\xi. \quad (413)$$

Lemma 32.19. Let $f \in s(\mathbb{R})$ be a function. Then,

$$f(0) = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} \hat{f}(\xi) d\xi. \quad (414)$$

Corollary 32.20 (Inversion formula). Let $f \in S(\mathbb{R})$. Then

$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} \hat{f}(\xi) e^{ix\xi} d\xi, \forall x \in \mathbb{R}. \quad (415)$$

Theorem 32.21 (Inversion of \mathcal{F} in $S(\mathbb{R})$). Let $\mathcal{F} : S(\mathbb{R}) \rightarrow S(\mathbb{R})$, defined by $\mathcal{F}\{f\} = \hat{f}$ with $\hat{f} \in s(\mathbb{R})$. Then, \mathcal{F} is an linear isomorphism in the vector space $S(\mathbb{R})$ and $\mathcal{F}^4 = Id$. In particular, $\mathcal{F}^{-1} = \mathcal{F}^3$ and if $f \in S(\mathbb{R})$, then

$$\boxed{f(x) = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} \mathcal{F}\{f\}(\xi) e^{ix\xi} d\xi = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} \hat{f} e^{ix\xi} d\xi.} \quad (416)$$

In fact, \mathcal{F} is an homomorphism (its inverse is continuous) if we consider $S(\mathbb{R})$ as the metric space $(S(\mathbb{R}), \|\cdot\|_{n,m})$.

Theorem 32.22 (Inversion of \mathcal{F} for discontinuities). Let f be a absolutely Riemann-integrable function in \mathbb{R} with f and f' piece-wise continuous. Then,

$$\frac{f(x^-) + f(x^+)}{2} = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} \hat{f} e^{ix\xi} d\xi. \quad (417)$$

Definition 32.6. Let f be a Riemann-integrable function in \mathbb{R} . We define the *Fourier transform of cosine kind* as

$$\hat{f}_c(\xi) := \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \cos(\xi x) f(x) dx = \sqrt{\frac{2}{\pi}} \int_0^{\infty} \cos(\xi x) f_e(x) dx, \quad (418)$$

and the *Fourier transform of sine kind* as

$$\hat{f}_s(\xi) := \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \sin(\xi x) f(x) dx = \sqrt{\frac{2}{\pi}} \int_0^{\infty} \sin(\xi x) f_o(x) dx. \quad (419)$$

Proposition 32.23. Let \hat{f}_c, \hat{f}_s be the Fourier transform of cosine and sine kinds of f . Then, $\hat{f}_c(\xi)$ is even, $\hat{f}_s(\xi)$ is odd, and $\hat{f}(\xi) = \hat{f}_c(\xi) - i\hat{f}_s(\xi)$.

Theorem 32.24. Let f be a absolutely Riemann-integrable function in \mathbb{R} with f and f' piece-wise continuous. Then,

$$\frac{f_e(x^-) + f_e(x^+)}{2} = \sqrt{\frac{2}{\pi}} \int_0^{\infty} \hat{f}_c \cos(\xi x) d\xi, \quad (420)$$

$$\frac{f_o(x^-) + f_o(x^+)}{2} = \sqrt{\frac{2}{\pi}} \int_0^{\infty} \hat{f}_s \sin(\xi x) d\xi. \quad (421)$$

Theorem 32.25 (Tonelli's Theorem). Let $f : I \times J \rightarrow \mathbb{R}^2$ two functions with $I, J \subseteq \mathbb{R}$ such that $f(x, y) \geq 0$ for all $(x, y) \in I \times J$. Then,

$$\int_{I \times J} f dx dy = \int_I \int_J f(x, y) dy dx = \int_J \int_I f(x, y) dx dy. \quad (422)$$

Besides, if these integrals are finite, then $f \in L^1(\mathbb{R})$.

Corollary 32.26. Let $f, g \in L^1(\mathbb{R})$. Then, $F(x, t) = f(t)g(x-t) \in L^1(\mathbb{R}^2)$.

Definition 32.7. Let $f, g \in L^1(\mathbb{R})$ two function. We define the *convolution* of f and g as

$$(f * g) : \mathbb{R} \rightarrow \mathbb{C} \\ x \mapsto \int_{\mathbb{R}} f(t)g(x-t) dt, \quad (423)$$

which is from $L^1(\mathbb{R})$.

Proposition 32.27. Let $f, g \in L^1(\mathbb{R})$ be two functions. Then $\widehat{f * g} = \sqrt{2\pi} \hat{f} \hat{g}$.

Proposition 32.28. Let $f \in L^1(\mathbb{R})$ be a function and $g = f^2$. Then,

$$\hat{g}(\xi) = \frac{1}{\sqrt{2\pi}} \hat{f} * \hat{f} = \frac{1}{2\pi} \int_{\mathbb{R}} \hat{f}(t) \hat{f}(\xi - t) dt. \quad (424)$$

Theorem 32.29. Let $f \in L^p(\mathbb{R})$, $1 \leq p \leq +\infty$ and $\phi \in S(\mathbb{R})$. Then, $f * \phi \in C^\infty(\mathbb{R})$.

Theorem 32.30. Let $f \in L^p(\mathbb{R})$, $1 \leq p < +\infty$ with $\text{supp } f$ compact and $\phi \in D(\mathbb{R})$. Then, $f * \phi \in D(\mathbb{R})$ and $\text{supp } \{f * \phi\} \subseteq \text{supp } f + \text{supp } \phi$.

Definition 32.8. We say the functions $\phi_\epsilon : \mathbb{R} \rightarrow \mathbb{R}$ continuous in a compact support are an approximation of the unity if and only if

1. $\phi_\epsilon \geq 0$ for all ϵ .
2. $\int_{\mathbb{R}} \phi_\epsilon(x) dx = 1$.

3. For all $\delta > 0$ it is satisfied that

$$\lim_{\epsilon \rightarrow 0} \left\{ \sup_{|t| > \delta} \phi_\epsilon(t) \right\} = 0. \quad (425)$$

Theorem 32.31. Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be a continuous function with compact support $\{\phi_\epsilon\}$ approximation of the unity. Then, when $\epsilon \rightarrow 0$ $f * \phi_\epsilon$ converges uniformly in \mathbb{R} to f .

Corollary 32.32. Let $f : \mathbb{R} \rightarrow \mathbb{C}$ be a continuous function with compact support $\{\phi_\epsilon\}$ approximation of the unity. Then, when $\epsilon \rightarrow 0$ $f * \phi_\epsilon$ converges uniformly in \mathbb{R} to f .

Theorem 32.33 (Weierstrass polynomial approximation). Let $f : [a, b] \rightarrow \mathbb{R}$ be a continuous function. Then, there exist polynomials P_n with $n \in \mathbb{N}$ such that P_n converge uniformly to f in $[a, b]$.

Theorem 32.34. Let $f \in L^p(\mathbb{R})$ be a function. Then, there exists a sequence of function $f_n \in D(\mathbb{R})$ of the form $f_n \rightarrow f$ with norm $\|\cdot\|_p$ (that is, convergence in L^p), and if $f \in C^k(\mathbb{R})$ with $k \geq 0$, then

$$\lim_{n \rightarrow \infty} \|f_n - f\|_{C^k(\mathbb{R})} = 0, \quad (426)$$

with $\|f\|_{C^k(\mathbb{R})} = \max_{0 \leq l \leq k} (\sup_{x \in \mathbb{R}} |D^l f(x)|)$ being a norm.

Lemma 32.35. Let $f \in L^1(\mathbb{R})$ be a function such that for all $\phi \in S(\mathbb{R})$ it is satisfied that $\int_{\mathbb{R}} f(x)\phi(x) dx = 0$.

Then, $f \equiv 0$.

Corollary 32.36. The Fourier transform \mathcal{F} is injective since $\mathcal{F}\{f\} = \hat{f} = 0 \Leftrightarrow f = 0$ in $L^1(\mathbb{R})$ (the zero function class) and \mathcal{F} is a linear application.

Theorem 32.37 (Inversion theorem in $L^1(\mathbb{R})$). Let $f \in L^1(\mathbb{R})$ be a function such that $\hat{f} \in L^1(\mathbb{R})$. Then,

$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} \hat{f}(\xi) e^{ix\xi} d\xi, \quad \forall x \in \mathbb{R}. \quad (427)$$

33 Fourier transform 2

Theorem 33.1 (Parseval formula). Let $f, g \in S(\mathbb{R}) \subseteq L^2(\mathbb{R})$ be two functions. Then,

$$\int_{\mathbb{R}} f(x) \overline{g(x)} dx = \int_{\mathbb{R}} \hat{f}(\xi) \overline{\hat{g}(\xi)} d\xi. \quad (428)$$

Theorem 33.2 (Plancherel Theorem). Let $f \in S(\mathbb{R}) \subseteq L^2(\mathbb{R})$ be a function. Then,

$$\int_{\mathbb{R}} |f(x)|^2 dx = \int_{\mathbb{R}} |\hat{f}(\xi)|^2 d\xi, \quad (429)$$

that is, $\|f\|_2 = \|\hat{f}\|_2$ and \mathcal{F} is an isometry between vector spaces.

Definition 33.1. Let $f \in S(\mathbb{R})$ be a function. We define the following quantities

$$E(f) := \int_{\mathbb{R}} |f(x)|^2 dx, \quad (430)$$

$$\sigma(f)^2 := \int_{\mathbb{R}} |xf(x)|^2 dx. \quad (431)$$

Theorem 33.3. Let $f \in S(\mathbb{R})$ be a function. Then,

$$\sigma(f)\sigma(\hat{f}) \geq \frac{E(f)}{2}. \quad (432)$$

34 Multidimensional fourier transform

Theorem 34.1. For several variables

$$\mathcal{F}\{f(x_1, \dots, x_n)\} = \frac{1}{(2\pi)^{n/2}} \int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} f(x_1, \dots, x_n) e^{-i(x_1\xi_1 + \dots + x_n\xi_n)} d\xi_1 \dots d\xi_n \quad (433)$$

or simpler,

$$\mathcal{F}\{f(\mathbf{x})\} = \frac{1}{(2\pi)^{n/2}} \int_{\mathbb{R}^n} f(\mathbf{x}) e^{-i\langle \mathbf{x}, \boldsymbol{\xi} \rangle} d\hat{\mathbf{x}}. \quad (434)$$