

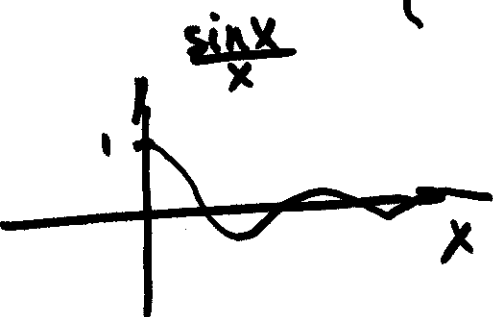
Singularities and residues.

$$f(z) = \frac{\sin z}{z} = \frac{1}{z} \left(z - \frac{z^3}{3!} + \frac{z^5}{5!} - \dots \right)$$

$$= 1 - \frac{z^2}{6} + \frac{z^4}{120} - \dots$$

$$f(z) = \begin{cases} \frac{\sin z}{z}, & z \neq 0 \\ 1, & z = 0 \end{cases}$$

Example of a removable singularity.



principal part residue

$$f(z) = \dots + \frac{c_{-n}}{(z-z_0)^n} + \frac{c_{-n+1}}{(z-z_0)^{n-1}} + \dots + \frac{c_{-1}}{z-z_0} + c_0$$

$$+ c_1(z-z_0) + c_2(z-z_0)^2 + \dots$$

$$\frac{\sin z}{z^3} = \frac{1}{z^2} - \frac{1}{6z} + \frac{z}{120} - \dots$$

pole of degree 2

$$\frac{\sin z}{z^2} = \frac{1}{z} - \frac{z}{6} + \frac{z^3}{120} - \dots$$

pole of degree 1 \equiv simple pole

The coefficient divided by z (multiplying z^{-1} or $(z-z_0)^{-1}$) is residue.

How to find $c_{-1} = \text{Res}(f(z), z_0)$

(22)

a) Simple pole

$$f(z) = \frac{c_{-1}}{z - z_0} + c_0 + c_1(z - z_0) + \dots$$

$$c_{-1} = (z - z_0) f(z) - c_0(z - z_0) - c_1(z - z_0)^2 - \dots$$

$$c_{-1} = \lim_{z \rightarrow z_0} (z - z_0) f(z) \quad (m=1)$$

$$f(z) = \frac{\sin z}{z^2} \quad z_0 = 0 - \text{singular point}$$

$$c_{-1} = \lim_{z \rightarrow 0} z \cdot \frac{\sin z}{z^2} = \lim_{z \rightarrow 0} \frac{\sin z}{z} = 1$$

$$\frac{\sin z}{z^2} = \frac{\textcircled{1}}{z} + \dots \quad c_{-1}$$

$$\text{Res}\left(\frac{\sin z}{z^2}, 0\right) = c_{-1} = 1$$

Example: $f(z) = \frac{2z}{(z^2+1)(2z-1)}$

$$z^2+1=0 \Rightarrow z^2=-1 \Rightarrow z=\pm i$$

$$2z-1=0 \Rightarrow 2z=1 \Rightarrow z=1/2$$

$$f(z) = \frac{2z}{z(z+i)(z-i)(z-1/2)} = \frac{2}{(z+i)(z-i)(z-1/2)}$$

$$= \frac{A}{z+i} + \frac{B}{z-i} + \frac{C}{z-1/2}$$

$f(z)$ has simple poles at $z=i, z=-i$
 $z = 1/2$

$$\begin{aligned}\text{Res}(f(z), i) &= \lim_{z \rightarrow i} \cancel{(z-i)} \frac{z}{(z+i)\cancel{(z-i)}(z-1/2)} \\ &= \frac{i}{2i(i-1/2)} = \frac{1}{2i-1} = \frac{-1-2i}{5}\end{aligned}$$

$$\begin{aligned}\text{Res}(f(z), -i) &= \lim_{z \rightarrow -i} \cancel{(z+i)} \frac{z}{(\cancel{z+i})(z-i)(z-1/2)} \\ &= \frac{+i}{+2i(-i-1/2)} = \frac{1}{-2i-1} = \frac{-1+2i}{5}\end{aligned}$$

$$\begin{aligned}\text{Res}(f(z), 1/2) &= \lim_{z \rightarrow 1/2} \cancel{(z-1/2)} \frac{z}{(z+i)(z-i)\cancel{(z-1/2)}} \\ &= \lim_{z \rightarrow 1/2} z / (z^2+1) = \frac{1/2}{\frac{1}{4}+1} = \frac{\frac{1}{2} \cdot 4}{5} = \frac{2}{5}\end{aligned}$$

Example $f(z) = \frac{C_{-2}}{(z-z_0)^2} + \frac{C_{-1}}{z-z_0} + C_0 + \dots$ (24)

$$(z-z_0)^2 f(z) = C_{-2} + C_{-1}(z-z_0) + C_0(z-z_0)^2 + \dots$$

~~$(z-z_0) f(z)$~~ -

$$\frac{d}{dz} [(z-z_0)^2 f(z)] = C_{-1} + 2C_0(z-z_0) + \dots$$

$$C_{-1} = \lim_{z \rightarrow z_0} \frac{d}{dz} [(z-z_0)^2 f(z)] \quad \text{Pole of degree 2}$$

What if pole is of degree m ?

$$f(z) = \frac{C_{-m}}{(z-z_0)^m} + \frac{C_{-m+1}}{(z-z_0)^{m-1}} + \dots + \frac{C_{-1}}{z-z_0} + \dots$$

$$C_{-1} = \lim_{z \rightarrow z_0} \frac{1}{(m-1)!} \frac{d^{m-1}}{dz^{m-1}} [(z-z_0)^m f(z)]$$

$$(z-z_0)^m f(z) = C_{-m} + C_{-m+1}(z-z_0) + \dots + C_{-1}(z-z_0)^{m-1} + C_0(z-z_0)^m + \dots$$

$$\frac{d}{dz} (z-z_0)^m f(z) = C_{-m+1} + \dots + (m-1)C_{-1}(z-z_0)^{m-2} + \dots$$

$$\frac{d^2}{dz^2} (z-z_0)^m f(z) = \dots + (m-2)(m-1)C_{-1}(z-z_0)^{m-3} + \dots$$

$$C_{-1} = \lim_{z \rightarrow z_0} \frac{1}{(m-1)!} \frac{d^{m-1}}{dz^{m-1}} \left[(z-z_0)^m f(z) \right] \quad (25)$$

Example: $f(z) = \frac{e^z}{(z+1)^2}$

$z+1=0 \Rightarrow z=-1$ is a pole of degree 2.

$$C_{-1} = \text{Res}(f(z), -1) = \lim_{z \rightarrow -1} \frac{1}{(2-1)!} \frac{d}{dz} \left[\cancel{(z+1)^2} \frac{e^z}{\cancel{(z+1)^2}} \right] \quad m=2$$

$$= \lim_{z \rightarrow -1} \frac{d}{dz} e^z = \lim_{z \rightarrow -1} e^z = e^{-1}$$

Example: $f(z) = \frac{z^5}{(z+1)^4}$, $z+1=0$
 $z_0 = -1$

Pole of deg. $m=4$

$$C_{-1} = \text{Res}(f(z), -1) = \lim_{z \rightarrow -1} \left[\frac{1}{3!} \frac{d^3}{dz^3} z^5 \right]$$

$$= \frac{1}{6} (5z^4)''' = \frac{5}{6} (4z^3)' = \frac{10}{3} z^2 = 10z^2$$

as $z \rightarrow -1$

$$C_{-1} = 10 \cdot (-1)^2 = 10$$

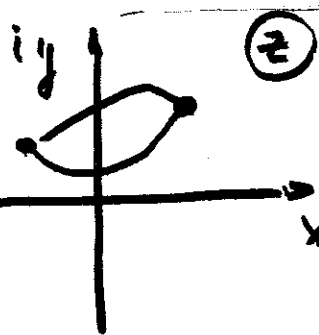
$f(z) = e^{1/z}$ $z=0$ is a singular point (26)

$$= 1 + \left(\frac{1}{z}\right) + \frac{1}{2!z^2} + \frac{1}{3!z^3} + \dots$$

$z=0$ is essential singularity.

$$\text{Res}(\text{~~f(z)~~, } e^{1/z}, 0) = 1$$

Contour integration in a complex plane



$$\underline{z = x(t) + i y(t)}$$

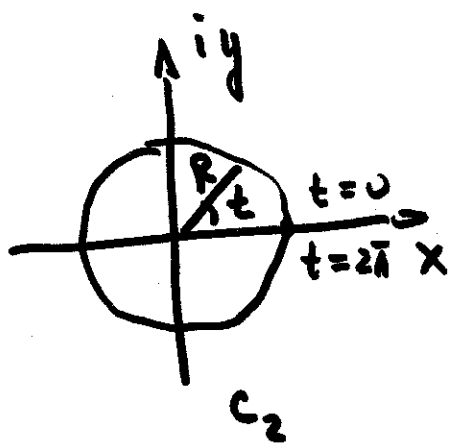
Real plane $y = x^2$: $\vec{r}(t) = \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} t \\ t^2 \end{pmatrix}$

$x = \text{Real}(z)$, $y = \text{Im}(z)$
 $z = x(t) + i y(t)$

$x = t$
 $y = f(t) = x^2 = t^2$

$C_1: z(t) = t + i t^2 \quad -1 \leq t \leq 1$

connects: $z(-1) = -1 + i$ and
 $z(1) = 1 + i$



Real plane $x = R \cos t$
 $y = R \sin t$

complex plane:
 $z(t) = x(t) + i y(t)$

$= R \cos t + i R \sin t$

$= R (\cos t + i \sin t) = R e^{it}$

$0 \leq t \leq 2\pi$

$$\boxed{\int_a^b f(z(t)) \frac{dz}{dt} dt = \int_C f(z) dz}$$

Example: $f(z) = z^2$ $C_1: z(t) = t + it^2$

$$f(z) = (t + it^2)^2 = t^2 + 2it^3 - t^4 = 2it^3 + t^2 - t^4$$

$$\frac{dz}{dt} = 1 + 2it$$

$$\int_{C_1} f(z) dz = \int_{-1}^1 (t^2 - t^4 + 2it^3)(1 + 2it) dt$$

$$= \int_{-1}^1 (t^2 - t^4 + 2it^3 + 2it^3 - 2it^5 - 4t^4) dt$$

$$= \int_{-1}^1 (t^2 - 5t^4 + 4it^3 - 2it^5) dt$$

$$= \left[\frac{t^3}{3} - t^5 + it^4 - \frac{2it^6}{6} \right]_{-1}^1$$

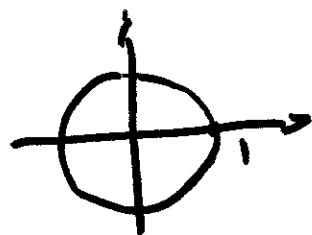
$$= \frac{1}{3} - 1 + i - \frac{i}{3} - \left(-\frac{1}{3} + 1 + i - \frac{i}{3} \right)$$

$$= \frac{2}{3} - 2 = \frac{2-6}{3} = -\frac{4}{3}$$

Example: $f(z) = z^2 = \cancel{t^2} \cancel{t^4} \cancel{2it^3} R^2 e^{2it}$
 $z = R e^{it}, \frac{dz}{dt} = iR e^{it}$

$$\oint_{C_2} f(z) dz = \int_0^{2\pi} R^2 e^{2it} \cdot iR e^{it} dt = iR^3 \int_0^{2\pi} e^{3it} dt$$

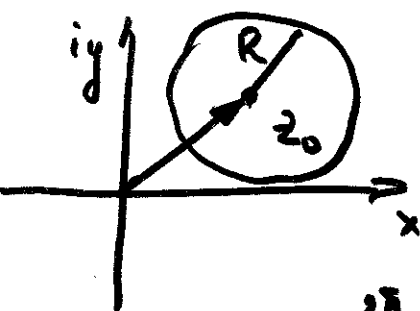
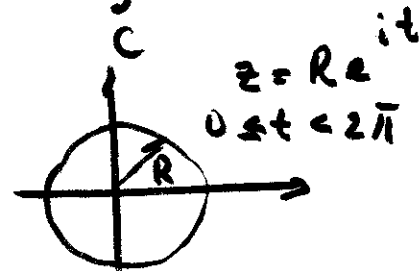
$$= iR^3 \left[\frac{e^{3it}}{3i} \right]_0^{2\pi} = \frac{R^3}{3} (e^{6i\pi} - e^0) = 0$$



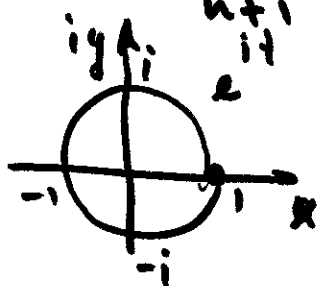
Cauchy's Theorem

(29)

$$\oint_C z^2 dz = 0$$



$$\begin{aligned} &= i R^{n+1} \int_0^{2\pi} e^{it(n+1)} dt = \frac{i R^{n+1}}{i(n+1)} e^{it(n+1)} \Big|_{t=0}^{t=2\pi} \\ &= \frac{R^{n+1}}{n+1} (e^{i(n+1)2\pi} - 1) = \frac{R^{n+1}}{n+1} (1 - 1) = 0. \end{aligned}$$



$$\begin{aligned} \oint_C f(z) dz &= \int_0^{2\pi} f(it) \frac{dz}{dt} dt = \oint_C \sum_{n=0}^{\infty} \frac{f^{(n)}(z_0)}{n!} (z-z_0)^n \\ &= \sum_{n=0}^{\infty} \frac{f^{(n)}(z_0)}{n!} \oint_C (z-z_0)^n dz = 0 \end{aligned}$$

Example, $\oint_C f(z) dz$, where

$f(z) = (z - z_0)^n$, $n \neq -1$, n integer
 C : a circle of radius R centered at z_0 .

$$z(t) = z_0 + R e^{it}$$

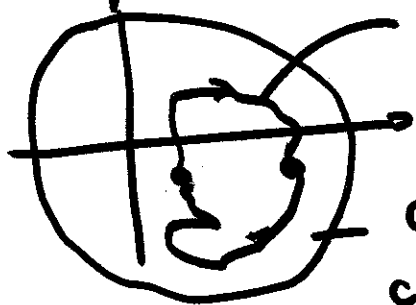
$$u = z - z_0 = R e^{it} \quad \frac{du}{dt} = \frac{dz}{dt} = i R e^{it}$$

$$\oint_C u^n du = \int_0^{2\pi} i R (R e^{it})^n e^{it} dt$$

Let $f(z)$ be analytic at z_0

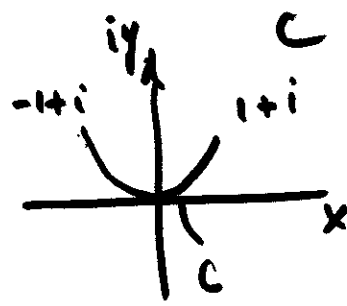
\Rightarrow CRC are satisfied $\Rightarrow f(z)$ is differentiable \Rightarrow infinitely many times \Rightarrow

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



analytic region (the region of convergence of Taylor series representation of $f(z)$)

$$\oint_C f(z) dz = 0$$



$$I = \int_C f(z) dz, \text{ where } f(z) = z^2$$

$$I = -\frac{4}{3}$$

$f(z) = z^2$ - analytic \Rightarrow sat. $C \subset RC$

$$\int_{-1+i}^{1+i} z^2 dz = \left. \frac{z^3}{3} \right|_{-1+i}^{1+i} = \frac{(1+i)^3 - (-1+i)^3}{3}$$

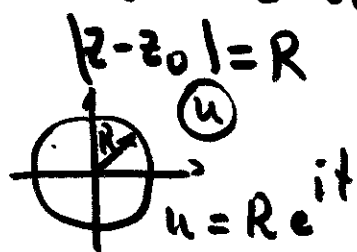
$$= \frac{[1 + 3i - 3 + i^3 - ((-1)^3 + 3i + 3 + i^3)]}{3}$$

$$(a+b)^3 = a^3 + 3a^2b + 3ab^2 + b^3$$

$$= \frac{1 + \cancel{3i} - 3 + \cancel{i^3} + 1 - \cancel{3i} - 3 - \cancel{i^3}}{3} = \boxed{\frac{-4}{3}}$$

Example. $\oint_C f(z) dz$, where $f(z) = \frac{1}{z - z_0}$

$$\oint \frac{dz}{z - z_0}$$



$$= \left\{ \begin{array}{l} u = z - z_0 \\ z = z_0 + R e^{it} \\ 0 \leq t < 2\pi \end{array} \right\}$$

$$|u| = R$$

$$= i \int_0^{2\pi} dt = 2\pi i \neq 0$$

$$\int \frac{du}{u} = \int_0^{2\pi} \frac{i R e^{it} dt}{R e^{it}}$$

Cauchy's integral formula

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$$f(z) = f(z_0) + f'(z_0)(z-z_0) + \frac{f''(z_0)}{2!}(z-z_0)^2 + \dots$$

$$\frac{f(z)}{z-z_0} = \frac{f(z_0)}{z-z_0} + f'(z_0) + \frac{f''(z_0)}{2!}(z-z_0) + \dots$$

$$\oint_C \frac{f(z)}{z-z_0} dz = \oint_C \frac{f(z_0)}{z-z_0} dz + \oint_C \dots$$

$$\oint_C \frac{f(z)}{z-z_0} dz = f(z_0) \oint_C \frac{dz}{z-z_0} + \underbrace{\oint_C \dots}_{\Rightarrow 0}$$

$$= 2\pi i f(z_0)$$

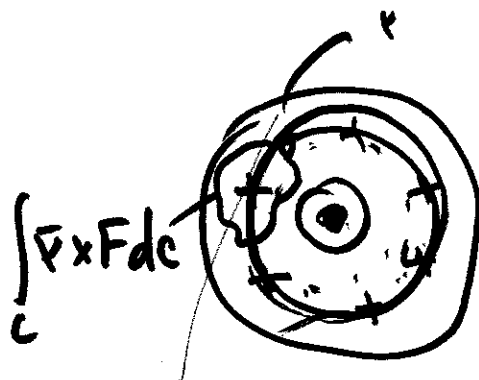
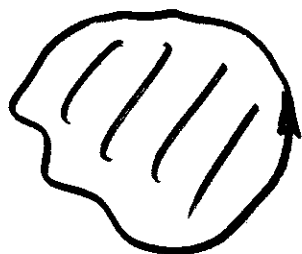
$$= 2\pi i C_{-1} = 2\pi i \operatorname{Res}\left(\frac{f(z)}{z-z_0}, z_0\right)$$

$$\boxed{\oint_C \frac{f(z)}{z-z_0} dz = 2\pi i f(z_0)}$$

$$\frac{f(z)}{(z-z_0)^{n+1}} = \frac{f(z_0)}{(z-z_0)^{n+1}} + \frac{f'(z_0)}{(z-z_0)^n} + \dots + \frac{f^{(n)}(z_0)}{n!(z-z_0)} + \dots$$

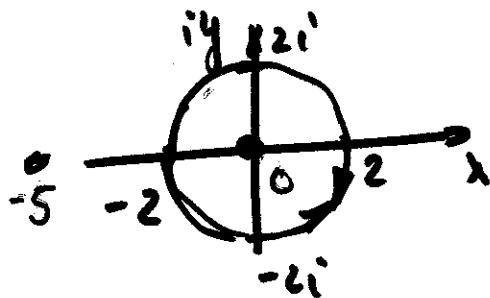
$$\oint_C \frac{f(z) dz}{(z-z_0)^{n+1}} = 2\pi i \frac{f^{(n)}(z_0)}{n!}$$

CIF



Example:

$$I = \oint_{|z|=2} \frac{\cos z}{(z+5)z} dz$$



a) $z_0 = 0$
 $n+1=1 \Rightarrow n=0$
 $f(z) = \frac{\cos z}{z+5}$

b) $z_0 = -5$
 $n+1=1 \Rightarrow n=0$
 $f(z) = \frac{\cos z}{z}$

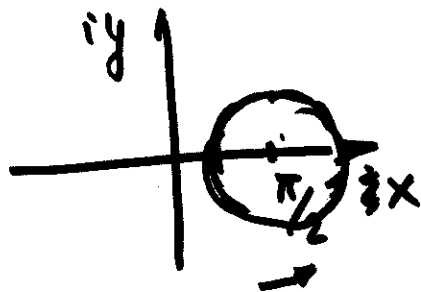
$$I = \frac{2\pi i}{0!} \frac{\cos 0}{(0+5)} = \frac{2\pi i \cdot 1}{1 \cdot 5} = \frac{2\pi i}{5}$$

~~$$= -I = 2\pi i \frac{\cos(-5)}{-5} = -\frac{2\pi i \cos 5}{5}$$~~

$$\cos z = \frac{e^{iz} + e^{-iz}}{2} \quad \left. \vphantom{\cos z} \right\} z = iy \}$$

$$= \frac{e^{i(iy)} + e^{-i(iy)}}{2} = \frac{e^{-y} + e^y}{2}$$

Example: $I = \oint_C \frac{\cos(2z) dz}{(z - \pi/2)^5}$



$$z_0 = \pi/2$$

$$n = 4$$

$$f(z) = \cos(2z)$$

$$I = \frac{2\pi i}{4!} \cos^{(4)}(2z) = \frac{2\pi i}{4!} 2^4 \cos(2z) \Big|_{z=\pi/2}$$

$$= \frac{2 \cdot 16 \pi i \cos(\pi)}{24} = \boxed{-\frac{4}{3} \pi i}$$