Problem 1:

Let $f \in \mathcal{O}(\mathbb{C})$. Then consider $\int_{|z|=2} \frac{f(z)}{z-1} dz$.

Note that $\{z: |z|=2\}$ is the boundary of the open disc of radius 2, and that 1 is a point in this disc. Thus, Cauchy's formula applies; $f(1)=1/(2\pi i)\int\limits_{|z|=2}^{f(z)}dz$, so $\int\limits_{|z|=2}^{f(z)}dz=2\pi i f(1)$.

Problem 2:

Let $f \in \mathcal{O}(\mathbb{C})$. Then consider $\int_{|z|=2} \frac{f(z)}{z^2-1} dz$.

Note that $\int_{|z|=2}^{f(z)} \frac{f(z)}{z^2-1} dz = \int_{|z|=2}^{f(z)} \frac{f(z)}{(z+1)(z-1)} dz$. Now, this function is holomorphic except at 1 and -1. Thus, Cauchy's Theorem applies: the integral of $\frac{f(z)}{z^2-1}$ over a closed loop not containing 1 or -1 is zero. Thus:

$$\int_{|z|=2} \frac{f(z)}{(z+1)(z-1)} dz = \int_{|z-1|=1} \frac{f(z)}{(z+1)(z-1)} dz + \int_{|z+1|=1} \frac{f(z)}{(z+1)(z-1)} dz$$

(This becomes clear given the following picture. Moreover, I freely use this sort of trick in future problems:)

Now, f/(z+1) is holomorphic except at -1, and f/(z-1) is holomorphic except at 1. So, we can apply Cauchy's Formula to the two integrals;

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

Problem 3:

If Ω is an open set, f is holomorphic on some open set containing Ω 's closure, and $w \notin \Omega$, then $\frac{f(z)}{z-w}$ is a product of two holomorphic functions and is thus holomorphic, so $\int\limits_{\partial\Omega} \frac{f(z)}{z-w} dz$ vanishes by Cauchy's Theorem.

Problem 4:

Let f be a holomorphic function on some open set, Ω . Let $c \in \Omega$. Then

$$\begin{split} \frac{df}{dz}(c) &= \frac{1}{2}(\frac{df}{dx}(c) - i\frac{df}{dy}(c)) \\ \frac{d}{d\overline{z}}\frac{df}{dz}(c) &= \frac{1}{2}\frac{d}{dx}[\frac{1}{2}(\frac{df}{dx}(c) - i\frac{df}{dy}(c))] + i\frac{d}{dy}[\frac{1}{2}(\frac{df}{dx}(c) - i\frac{df}{dy}(c))] \\ &= \frac{1}{4}[\frac{d^2}{dx^2}(c) - i\frac{d^2}{dxdy}(c) + i\frac{d^2}{dxdy}(c) + \frac{d^2}{dy^2}(c)] \\ &= \frac{1}{4}\Delta f \end{split}$$

To summarize, $\frac{d^2f}{dzd\overline{z}} = \frac{1}{4}\Delta f$.

(Note that we have freely used the symmetry of the second partial derivatives here.)

Problem 5:

Consider $\int_{|z|=2} z^n (z-1)^m dz$ with $n, m \in \mathbb{Z}$.

First, if $n \ge 0$ and $m \ge 0$, $z^n(z-1)^m$ is holomorphic; the integral is 0.

Next, if $n \ge 0$ and m < 0, then $f(z) = z^n$ is holomorphic. So, by Cauchy's Formula,

$$f^{-(m+1)}(1) = \frac{(-(m+1))!}{2\pi i} \int_{|z|=2} \frac{f(z)}{(z-1)^{-(m+1)+1}} dz$$

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

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

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

Next, if n < 0 and $m \ge 0$, then $f(z) = (z - 1)^m$ is holomorphic. So, by Cauchy's Formula,

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

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

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

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

Last, if n < 0 and m < 0, then $z^n(z-1)^m$ is holomorphic except at 0 and 1. So, $\int_{|z|=2}^{n} z^n(z-1)^m dz = \int_{|z|=1/2}^{n} z^n(z-1)^m dz + \int_{|z|=1/2}^{n} z^n(z-1)^m dz = \int_{|z|=1/2}^{n} z^n(z-1)^m dz + \int_{|z|=1/2}^{n} (z+1)^n z^m dz$.

By this and Cauchy's Formula, we have, by letting $f(z) = (z+1)^n$ and $g(z) = (z-1)^m$,

$$\int_{|z|=2} z^{n} (z-1)^{m} dz = \int_{|z|=1/2} z^{n} (z-1)^{m} dz + \int_{|z|=1/2} (z+1)^{n} z^{m} dz$$

$$= \int_{|z|=1/2} \frac{g(z)}{z^{-n}} dz + \int_{|z|=1/2} \frac{f(z)}{z^{-m}} dz$$

$$= 2\pi i \left[\frac{g^{(-(n+1))}(0)}{(-(n+1))!} + \frac{f^{(-(m+1))}(0)}{(-(m+1))!} \right]$$

$$= 2\pi i \left[\frac{(-1)^{m} \frac{(-(m+n+1))!}{(-(m+1))!}}{(-(n+1))!} + \frac{(-1)^{-(n+1)} \frac{(-(m+n+1))!}{(-(n+1))!}}{(-(m+1))!} \right]$$

So in each case, we have a formula for the integral; the problem is satisfied.

Problem 6:

Let $g(z) = \overline{z}$ for all z : |z| = 1. Consider

$$\int_{|z|=1}^{\infty} g(z)dz = \int_{|z|=1}^{\infty} \overline{z}dz$$

$$= \int_{0}^{2\pi} (\cos(t) - i\sin(t))(-\sin(t) + i\cos(t))dt$$

$$= \int_{0}^{2\pi} \sin(t)\cos(t) - \sin(t)\cos(t) + i[\sin^{2}(t) + \cos^{2}(t)]dt$$

$$= \int_{0}^{2\pi} idt$$

$$= 2\pi i$$

That is, Cauchy's Theorem would fail if g was holomorphic; g cannot be holomorphic on any open disk containing the set $\{z : |z| = 1\}$, let alone \mathbb{C} !

Problem 7:

Let $f \in \mathcal{O}(\mathbb{C})$, with $|f(z)| \leq A + B|z|^n$ for some fixed $A, B \in \mathbb{R}$, $n \in \mathbb{N}$, and for all $z \in \mathbb{C}$.

Then for all $z \in \mathbb{C}$, $r > 0 \in \mathbb{R}$, $k \in \mathbb{N}$, we have $|f^{(k)}(z)| \leq k! \frac{\sup(f(B(z,r)))}{r^k}$.

So $|f^{(k)}(z)| \le k! \frac{A + B(|z| + r)^n}{r^k}$.

So $\left|f^{(n+1)}(z)\right| \leq (n+1)! \frac{A+B(|z|+r)^n}{r^{n+1}}$. By taking a limit as $r \to \infty$, we see that $\left|f^{(n+1)}(z)\right| = 0$ for all $z \in \mathbb{C}$. That is, the n + 1th derivative of f is identically 0; f is a polynomial of degree at most n+1.

Problem 8:

Let $S \subset \mathbb{C}$ be an arbitrary set, $U \subset \mathbb{C}$ be open, and $K \in C(S \times U)$ be such that for all $s \in S$, $f_s(w) = K(s, w)$ is holomorphic on U.

Then $\frac{\partial K(s,w)}{\partial w} = f'_s(w)$. Because f_s is holomorphic on $U, f'_s(w)$ is continuous (if this isn't clear, consider that Cauchy's Formula implies that f is infinitely differentiable...and thus, each derivative is differentiable, and thus continuous). So, $\frac{\partial K(s,w)}{\partial w}$ is continuous for fixed s. Next, let $s_n \to s$, with each $s_n, s \in S$. Then f_{s_n} converges to f_s uniformly;

By Weierstrauss' theorem, this means that f'_{s_n} converges to f'(s) uniformly. That is, $\frac{\partial K(s,w)}{\partial w}$ is continuous for fixed w. So $\frac{\partial K(s,w)}{\partial w}$ is continuous with either variable fixed; it is continuous.