

Cauchy's Theorem and Its Application

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Goursat's theorem

Theorem 1.1: If Ω is an open set in \mathbb{C} , and $T \subset \Omega$ a triangle whose interior is also contained in Ω , then

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

whenever f is holomorphic in Ω .

Corollary 1.2: If f is holomorphic in an open set Ω that contains a rectangle R and its interior, then

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

Local existence of primitives and Cauchy's theorem in a disc

Theorem 2.1: A holomorphic function in an open disc has a primitive in that disc.

Corollary 2.2: A holomorphic function f in an open disc Ω , $\gamma \subset \Omega$ is closed, then: $\int_\gamma f(z) dz = 0$

Theorem 2.2 (Cauchy's theorem for a disc): If f is holomorphic in a disc, then

$$\int_\gamma f(z) dz = 0$$

for any closed curve γ in that disc.

Proof. Since f has a primitive, we can apply Corollary 3.3 of Chapter 1 .

Corollary 2.3: Suppose f is holomorphic in an open set containing the circle C and its interior.

Then

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

Evaluation of some integrals

$$1. e^{-\pi\xi^2} = \int_{-\infty}^{\infty} e^{-\pi x^2} e^{-2\pi i x \xi} dx; \xi = 0 \Rightarrow 1 = \int_{-\infty}^{\infty} e^{-\pi x^2} dx$$

$$2. \int_0^{\infty} \frac{1-\cos x}{x^2} dx = \frac{\pi}{2}$$

Cauchy' s integral formulas

Theorem 4.1: Suppose f is holomorphic in an open set that contains the closure of a disc D .

If C denotes the boundary circle of this disc with the positive orientation, then:

$$f(z) = \frac{1}{2\pi i} \int_C \frac{f(\zeta)}{\zeta - z} d\zeta \quad \text{for any point } z \in D$$

$$4.1: \text{while } \zeta \in \Omega - \overline{D} : \int_C \frac{f(\zeta)}{\zeta - z} d\zeta = 0$$

Corollary 4.2: If f is holomorphic in an open set Ω , then f has infinitely many complex derivatives in Ω . Moreover, if $C \subset \Omega$ is a circle whose interior is also contained in Ω , then

$$f^{(n)}(z) = \frac{n!}{2\pi i} \int_C \frac{f(\zeta)}{(\zeta - z)^{n+1}} d\zeta$$

for all z in the interior of C .

Corollary 4.3(Cauchy inequalities): If f is holomorphic in an open set that contains the

closure of a disc D centered at z_0 and of radius R , then

$$|f^{(n)}(z_0)| \leq \frac{n! \|f\|_C}{R^n}$$

where $\|f\|_C = \sup_{z \in C} |f(z)|$ denotes the supremum of $|f|$ on the boundary circle C .

Theorem 4.4: Suppose f is holomorphic in an open set Ω . If D is a disc centered at z_0 and whose closure is contained in Ω , then f has a power series expansion at z_0

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

for all $z \in D$, and the coefficients are given by

$$a_n = \frac{f^{(n)}(z_0)}{n!} \quad \text{for all } n \geq 0.$$

Corollary 4.5 Liouville's theorem: If f is entire and bounded, then f is constant.