

Preliminaries to Complex Analysis

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(C): $C \sim R^2$: algebra + geometry + analysis + topology

there are multiply, addition, conjugation and module in \mathbb{C} ;

$$z = x + iy = re^{i\theta} = \begin{pmatrix} x & -y \\ y & x \end{pmatrix}$$

algebra

the relationship between vector , complex and linear transformation:

$$z = x + iy \rightarrow \begin{pmatrix} x \\ y \end{pmatrix} \rightarrow \begin{pmatrix} x & -y \\ y & x \end{pmatrix} : i(x + iy) = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} -y \\ x \end{pmatrix} = -y + ix$$

$$r \rightarrow \begin{pmatrix} r & 0 \\ 0 & r \end{pmatrix} \quad e^{i\theta} \rightarrow \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix}$$

$$\text{Generraly: } f : C \rightarrow Gl_2(R) \cup O; s.t. f(x + iy) = \begin{pmatrix} x & -y \\ y & x \end{pmatrix} \text{ C operate on itself.}$$

topology

$$D_r(z_0) = \{z \mid |z - z_0| < r\}; \overline{D_r}(z_0) = \{z \mid |z - z_0| \leq r\}; C_r(z_0) = \{z \mid |z - z_0| = r\}$$

$$\Omega \subset C : \text{diam}(\Omega) = \sup_{z, w \in \Omega} |z - w|$$

1. interior point: $\exists r > 0, \text{ s.t. } D_r(z_0) \subset \Omega$

2. open set: every point is interior point.

3. closed set: $C - \Omega$ is open.

4. limit point: $\exists \{z_n\}_{n=1}^{\infty}, z_n \neq z_0, \lim_{n \rightarrow \infty} z_n = z_0$

5. closure of Ω is the union of Ω and its limit points

6. the boundary $\partial\Omega = \{z \mid \forall r > 0, D_r(z) \cap \Omega \neq \emptyset; D_r(z) \cap (C - \Omega) \neq \emptyset\}$

7. Ω closed $\iff \Omega = \overline{\Omega}$

8. compact = closed + boundary: $\left\{ \begin{array}{l} 1. \text{for every sequence } \{z_n\}, \text{ there exists a subsequence } \{z_{n_k}\} \text{ that} \\ \text{converges to a point in } \Omega \\ 2. \text{every open covering has a finite subcovering} \end{array} \right.$

9. $\Omega_1 \subset \Omega_2 \cdots \Omega_n \subset \cdots, \text{diam}(\Omega_n) \rightarrow 0; \rightarrow \exists! z \in \omega_n, \forall n$

10. connected: it is impossible to find two disjoint non-empty open set Ω_1 and Ω_2 s.t. $\Omega_1 \cup \Omega_2 = \Omega$

11. path connected: for any two points in Ω , there is a path connected them.

12. a connected open set is called region.

analysis

Continues Function $f: \Omega \rightarrow C$;

Complex Differentiable Function = Holomorphic Function

f is Holomorphic $\iff \lim_{h \rightarrow 0} \frac{f(z+h) - f(z)}{h}$ converges, called $f'(z)$

for complex function, the First-order Differentiability \iff n-order Differentiable.

Theorem 1.1: f is Holomorphic iff f is real-Differentiable and maintain C-R-Eq

(Def): $F = f : \Omega \subset \mathbb{C} \rightarrow \mathbb{C}$, $f(z) = f(x+iy) = F(x, y) = u(x, y) + iv(x, y) = (u(x, y), v(x, y))^T$

$P_0(x_0, y_0)$, $H = (h_1, h_2) = h_1 + ih_2$

then F is said to be differentiable at P_0 if there exists a linear transformation

$J : \mathbb{R}^2 \rightarrow \mathbb{R}^2$;

s.t. $\lim_{|H| \rightarrow 0} \frac{|F(P_0+H)-F(P_0)-JH|}{|H|} = 0 \iff F(P_0 + H) - F(P_0) = JH + H\psi(H); \psi(H) = o(H)$

then J is called the derivative of F at P_0 , if F is differentiable, the partial derivative of u and

v exists, the J is the Jacobian matrix: $J = J_F = \begin{pmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{pmatrix}$

Chuchy-Riemann-Equationa

assume $f=F$ is Holomorphic, and then $\frac{\partial f}{\partial z} \stackrel{h=h_1+h_2}{=} \begin{cases} \lim_{h_1 \rightarrow 0} \frac{f(x_0+h_1, Y_0)-f(x_0, y_0)}{h_1} & h_2 = 0 \\ \lim_{h_2 \rightarrow 0} \frac{f(x_0, Y_0+h_2)-f(x_0, y_0)}{h_2} & h_1 = 0 \end{cases}$

thus $\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}$ and $\frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$

define : $\frac{\partial}{\partial z} = \frac{1}{2}(\frac{\partial}{\partial x} + \frac{1}{i}\frac{\partial}{\partial y})$ $\frac{\partial}{\partial \bar{z}} = \frac{1}{2}(\frac{\partial}{\partial x} - \frac{1}{i}\frac{\partial}{\partial y})$

If f is Holomorphic at $P_0 \Rightarrow \frac{\partial f}{\partial \bar{z}} = 0$ and $f'(z_0) = \frac{\partial f}{\partial z}(z_0) = 2\frac{\partial u}{\partial z}$ and $\det J_f(P_0) = |f'(z_0)|^2$

with C-R-Eq, $J_F(x_0, y_0) = \begin{pmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{pmatrix} = \begin{pmatrix} \frac{\partial u}{\partial x} & -\frac{\partial v}{\partial x} \\ \frac{\partial v}{\partial x} & \frac{\partial u}{\partial x} \end{pmatrix} = \frac{\partial u}{\partial x} + i\frac{\partial v}{\partial x} = f_x(x_0, y_0)$