

Remark: As a general rule, I use the following conventions:

$$U(z_0, r) = \{z \in \mathbb{C} \mid |z - z_0| < r\}$$

$$B(z_0, r) = \{z \in \mathbb{C} \mid |z - z_0| \leq r\}$$

$$S(z_0, r) = \{z \in \mathbb{C} \mid |z - z_0| = r\}$$

Problem (Problem 1): Let $U \subseteq \mathbb{C}$ be a bounded region, $f: \bar{U} \rightarrow \mathbb{C}$ continuous such that $f|_U$ is holomorphic. Suppose f is nonvanishing in U , and that there exists $c > 0$ such that $|f(z)| = c$ for all $z \in \partial U$. Prove that there exists some $\theta \in \mathbb{R}$ such that $f(z) = ce^{i\theta}$ for all $z \in \bar{U}$.

Solution: Since f is holomorphic on the connected, bounded, open set U , it follows from the maximum modulus principle that for all $z \in U$, we have $|f(z)| \leq |f(w)|$ for all $w \in \partial U$. In particular, we must have $|f(z)| \leq c$ for all $z \in U$. Since $|f(z)| \neq 0$ for all $z \in U$, it follows that $\frac{1}{|f(z)|} \geq \frac{1}{c}$ for all $z \in U$. Yet, at the same time, since $\frac{1}{f(z)}$ is holomorphic, we must have $\frac{1}{|f(z)|} \leq \frac{1}{|f(w)|}$ for all $w \in \partial U$, meaning that $\frac{1}{|f(z)|} \leq \frac{1}{c}$, so that $\frac{1}{|f(z)|} = \frac{1}{c}$, or that $|f(z)| = c$ for all $z \in U$.

In particular, for all $z \in U$, we have $|f(z)| \geq |f(w)|$ for all $w \in \partial U$, the maximum modulus principle gives that f is constant. Since $|f(z)| = c$, we thus have $f(z) = ce^{i\theta}$ for some $\theta \in \mathbb{R}$.

Problem (Problem 2): For $0 < r < R$, let $A(z_0, r, R) = \{z \in \mathbb{C} \mid r < |z - z_0| < R\}$. Suppose that there exists a continuous $f: \bar{A}(z_0, r, R) \rightarrow \mathbb{C}$ such that $f|_{A(z_0, r, R)}$ is holomorphic, and that there exist constants C_r and C_R in \mathbb{R} such that $\operatorname{Re}(f(z)) = C_r$ on $S(z_0, r)$, and $\operatorname{Re}(f(z)) = C_R$ on $S(z_0, R)$. Show that $C_r = C_R$, and that f is constant for all $z \in \bar{A}(z_0, r, R)$.

Solution: Without loss of generality, since we may take $g(z) = f(z - z_0)$, we may assume that $z_0 = 0$, so that we let $u(x, y): \bar{A}(0, r, R) \rightarrow \mathbb{R}$ be given by $u(x, y) = \operatorname{Re}(f(x - x_0 + i(y - y_0)))$. Since u is the real part of a holomorphic function, u is necessarily harmonic, so by the extended maximum modulus principle, u takes on its maximum on either $S(0, r)$ or $S(0, R)$. In other words, it is the case that the maximum for u is either C_r or C_R .

Now, consider the function

$$w(x, y) = u(x, y) - C_r - (C_R - C_r) \frac{\ln(x^2 + y^2) - \ln(r^2)}{\ln(R^2) - \ln(r^2)}.$$

We start by verifying that w is harmonic. Towards this end, since Laplace's equation is linear, we only need to evaluate the expression of \ln , as we already know that u satisfies Laplace's equation. This gives

$$\begin{aligned} \frac{\partial w}{\partial x} &= -\frac{C_R - C_r}{\ln(R^2) - \ln(r^2)} \frac{2x}{x^2 + y^2} \\ \frac{\partial^2 w}{\partial x^2} &= -\frac{C_R - C_r}{\ln(R^2) - \ln(r^2)} \left(\frac{2}{x^2 + y^2} - 2x \left(\frac{2x}{(x^2 + y^2)^2} \right) \right) \\ &= -\frac{C_R - C_r}{\ln(R^2) - \ln(r^2)} \frac{2y^2 - 2x^2}{(x^2 + y^2)^2} \\ \frac{\partial^2 w}{\partial y^2} &= -\frac{C_R - C_r}{\ln(R^2) - \ln(r^2)} \frac{2x^2 - 2y^2}{(x^2 + y^2)^2}, \end{aligned}$$

which means that the sum is zero, and thus w is harmonic. In particular, it also satisfies the extended maximum modulus principle, meaning that w attains its maxima and minima on the boundary of the annulus. Yet, since w equals 0 on both the outer circle and inner circle of the annulus, it follows that w is identically zero.

Thus, we have

$$u(x, y) = C_r + (C_R - C_r) \frac{\ln(x^2 + y^2) - \ln(r^2)}{\ln(R^2) - \ln(r^2)}.$$

Yet, this implies that

$$\operatorname{Re}(f(z)) = C_r + \frac{C_R - C_r}{\ln(R^2) - \ln(r^2)} \left(\ln(|z|^2) - \ln(r^2) \right).$$

Aside: In the solution, we use the Wirtinger derivative $\frac{\partial}{\partial \bar{z}}$. To capture exactly what this means, we recall that the Cauchy–Riemann equations say that if $f(x + iy) = u(x, y) + iv(x, y)$, then

$$\begin{aligned} \frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} &= 0 \\ \frac{\partial u}{\partial y} + \frac{\partial v}{\partial x} &= 0. \end{aligned}$$

Now, if $z = x + iy$, then $\bar{z} = x - iy$, meaning that

$$\begin{aligned} \frac{\partial}{\partial x} &= \frac{\partial}{\partial z} \frac{\partial z}{\partial x} + \frac{\partial}{\partial \bar{z}} \frac{\partial \bar{z}}{\partial x} \\ &= \frac{\partial}{\partial z} + \frac{\partial}{\partial \bar{z}} \\ \frac{\partial}{\partial y} &= \frac{\partial}{\partial z} \frac{\partial z}{\partial y} + \frac{\partial}{\partial \bar{z}} \frac{\partial \bar{z}}{\partial y} \\ &= i \frac{\partial}{\partial z} - i \frac{\partial}{\partial \bar{z}} \end{aligned}$$

meaning

$$i \frac{\partial}{\partial y} = -\frac{\partial}{\partial z} + \frac{\partial}{\partial \bar{z}}.$$

By solving for $\frac{\partial}{\partial z}$ and $\frac{\partial}{\partial \bar{z}}$, we get

$$\begin{aligned} \frac{\partial}{\partial z} &= \frac{1}{2} \left(\frac{\partial}{\partial x} - i \frac{\partial}{\partial y} \right) \\ \frac{\partial}{\partial \bar{z}} &= \frac{1}{2} \left(\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right). \end{aligned}$$

Then, by applying $\frac{\partial}{\partial \bar{z}}$ to $f(x + iy) = u(x, y) + iv(x, y)$, we get

$$\begin{aligned} \frac{\partial f}{\partial \bar{z}} &= \frac{1}{2} \left(\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right) (u(x, y) + iv(x, y)) \\ &= \frac{1}{2} \left(\frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} + i \left(\frac{\partial u}{\partial y} + \frac{\partial v}{\partial x} \right) \right). \end{aligned}$$

Therefore, this expression equals zero precisely when f satisfies the Cauchy–Riemann equations, hence when f is holomorphic.

Since f is holomorphic, we must have

$$\begin{aligned} 0 &= \frac{\partial f}{\partial \bar{z}} \\ &= \frac{\partial \operatorname{Re}(f)}{\partial \bar{z}} + i \frac{\partial \operatorname{Im}(f)}{\partial \bar{z}} \\ &= \frac{C_R - C_r}{\ln(R^2) - \ln(r^2)} \left(\frac{z}{|z|} \right)^2 + i \frac{\partial \operatorname{Im}(f)}{\partial \bar{z}} \end{aligned}$$

for all $z \in A(0, r, R)$. In particular, this must also hold for $z = \operatorname{Re}(z)$, so that

$$0 = \frac{C_R - C_r}{\ln(R^2) - \ln(r^2)} + i \frac{\partial \operatorname{Im}(f)}{\partial \bar{z}}.$$

Now, since $\bar{z} = \text{Re}(z)$, it follows that

$$0 = \frac{C_R - C_r}{\ln(R^2) - \ln(r^2)} + i \frac{\partial v}{\partial x},$$

where $f(x + iy) = u(x, y) + iv(x, y)$. Yet, since the first term in this equation is purely real, and $i \frac{\partial v}{\partial x}$ is purely imaginary, it follows that both terms must be equal to zero, so that $C_R = C_r$.

This means we may take $u(x, y) = C$ for some C such that $f(z) = C + iv(x, y)$. Thus, by Cauchy–Riemann, we must have

$$\begin{aligned} \frac{\partial v}{\partial x} &= 0 \\ \frac{\partial v}{\partial y} &= 0, \end{aligned}$$

so that $v(x, y)$ is constant, and thus f is constant.

Problem (Problem 3): Let $f: \mathbb{C} \rightarrow \mathbb{C}$ be an entire function such that

$$\sup_{M_1, M_2 \geq 0} \int_{-M_2}^{M_2} \int_{-M_1}^{M_1} |f(x + iy)| \, dx \, dy$$

is finite. Show that $f(z) = 0$ for all $z \in \mathbb{C}$.

Solution: Letting $(x_0, y_0) \in \mathbb{R}^2$, we observe that for any $r > 0$, we have

$$\begin{aligned} |f(x_0 + iy_0)| &\leq \frac{1}{2\pi} \int_0^{2\pi} |f(x_0 + r \cos(\theta), y_0 + r \sin(\theta))| \, d\theta \\ &= \frac{1}{2\pi r} \int_0^r \int_0^{2\pi} |f(x_0 + r \cos(\theta), y_0 + r \sin(\theta))| \, d\theta \, dr. \end{aligned}$$

We observe that there is a closed square containing the closed disk $B(z_0, r)$ given by the set of all $z \in \mathbb{C}$ such that $|\text{Re}(z) - \text{Re}(z_0)| \leq r$ and $|\text{Im}(z) - \text{Im}(z_0)| \leq r$. Since the double integral is evaluating over a positive function, the integral over this square is larger than the integral over the corresponding disk, so that we have

$$\begin{aligned} \frac{1}{2\pi r} \int_0^r \int_0^{2\pi} |f(x_0 + r \cos(\theta), y_0 + r \sin(\theta))| \, d\theta \, dr &\leq \frac{1}{2\pi r} \int_{y_0-r}^{y_0+r} \int_{x_0-r}^{x_0+r} |f(x, y)| \, dx \, dy \\ &\leq \frac{1}{2\pi r} \sup_{M_1, M_2 \geq 0} \int_{-M_2}^{M_2} \int_{-M_1}^{M_1} |f(x, y)| \, dx \, dy. \end{aligned}$$

Since the quantity in the supremum is finite, f is entire, and r was arbitrary, it follows that we may take the limit as $r \rightarrow \infty$, so that $f(x_0 + iy_0) = 0$. Since x_0 and y_0 are arbitrary, this thus holds for all $z \in \mathbb{C}$, so $f \equiv 0$.

Problem (Problem 4): Let $U \subseteq \mathbb{C}$ be a region, and let $f: U \rightarrow \mathbb{C}$ be a holomorphic function. Show that if $u(x, y) = |f(x + iy)|$ is a harmonic function, then f is constant.

Solution: Suppose $f(z_0) = 0$ for some $z_0 \in U$, meaning $u(x_0, y_0) = 0$. Then, if $r > 0$ is such that $B(z_0, r) \subseteq U$, we have

$$0 = \frac{1}{2\pi} \int_0^{2\pi} |f(z_0 + re^{i\theta})| \, d\theta,$$

and since $|f(z)| \geq 0$ for all z , it follows that $f \equiv 0$ on $B(z_0, r)$ as f is necessarily constant on $B(z_0, r)$ by the maximum modulus principle, so by the identity theorem, this holds for all $z \in U$.

Now, we suppose that f never equals zero on U . Write

$$f(x + iy) = a(x, y) + ib(x, y)$$

$$u(x, y) = \sqrt{(a(x, y))^2 + (b(x, y))^2},$$

where a and b are harmonic, and notice that this means a , b , and $\sqrt{a^2 + b^2}$ are all nonvanishing on U . Computing

$$\begin{aligned} \frac{\partial u}{\partial x} &= \frac{\partial u}{\partial a} \frac{\partial a}{\partial x} + \frac{\partial u}{\partial b} \frac{\partial b}{\partial x} \\ &= \frac{1}{\sqrt{a^2 + b^2}} \left(a \frac{\partial a}{\partial x} + b \frac{\partial b}{\partial x} \right) \\ \frac{\partial u}{\partial y} &= \frac{\partial u}{\partial a} \frac{\partial a}{\partial y} + \frac{\partial u}{\partial b} \frac{\partial b}{\partial y} \\ &= \frac{1}{\sqrt{a^2 + b^2}} \left(a \frac{\partial a}{\partial y} + b \frac{\partial b}{\partial y} \right) \\ \frac{\partial^2 u}{\partial x^2} &= \frac{\partial}{\partial x} \left(\frac{1}{\sqrt{a^2 + b^2}} \left(a \frac{\partial a}{\partial x} + b \frac{\partial b}{\partial x} \right) \right) \\ &= \left(a \frac{\partial a}{\partial x} + b \frac{\partial b}{\partial x} \right) \frac{\partial}{\partial x} \left(\frac{1}{\sqrt{a^2 + b^2}} \right) + \frac{1}{\sqrt{a^2 + b^2}} \left(\left(\frac{\partial a}{\partial x} \right)^2 + a \frac{\partial^2 a}{\partial x^2} + \left(\frac{\partial b}{\partial x} \right)^2 + b \frac{\partial^2 b}{\partial x^2} \right) \\ &= -\frac{1}{(a^2 + b^2)^{3/2}} \left(a \frac{\partial a}{\partial x} + b \frac{\partial b}{\partial x} \right)^2 + \frac{1}{\sqrt{a^2 + b^2}} \left(\left(\frac{\partial a}{\partial x} \right)^2 + \left(\frac{\partial b}{\partial x} \right)^2 + a \frac{\partial^2 a}{\partial x^2} + b \frac{\partial^2 b}{\partial x^2} \right). \end{aligned}$$

Similarly,

$$\frac{\partial^2 u}{\partial y^2} = -\frac{1}{(a^2 + b^2)^{3/2}} \left(a \frac{\partial a}{\partial y} + b \frac{\partial b}{\partial y} \right)^2 + \frac{1}{\sqrt{a^2 + b^2}} \left(\left(\frac{\partial a}{\partial y} \right)^2 + \left(\frac{\partial b}{\partial y} \right)^2 + a \frac{\partial^2 a}{\partial y^2} + b \frac{\partial^2 b}{\partial y^2} \right).$$

Since u is harmonic, as are a and b , this gives the sum

$$0 = -\frac{1}{(a^2 + b^2)^{3/2}} \left(\left(a \frac{\partial a}{\partial y} + b \frac{\partial b}{\partial y} \right)^2 + \left(a \frac{\partial a}{\partial x} + b \frac{\partial b}{\partial x} \right)^2 \right) + \frac{1}{\sqrt{a^2 + b^2}} \left(\left(\frac{\partial a}{\partial y} \right)^2 + \left(\frac{\partial b}{\partial y} \right)^2 + \left(\frac{\partial a}{\partial x} \right)^2 + \left(\frac{\partial b}{\partial x} \right)^2 \right).$$

Focusing on the first term, we use the Cauchy–Riemann equations to take $\frac{\partial b}{\partial x} = -\frac{\partial a}{\partial y}$ and $\frac{\partial b}{\partial y} = \frac{\partial a}{\partial x}$, giving

$$-\frac{1}{(a^2 + b^2)^{3/2}} \left(\left(a \frac{\partial a}{\partial y} + b \frac{\partial b}{\partial y} \right)^2 + \left(a \frac{\partial a}{\partial x} + b \frac{\partial b}{\partial x} \right)^2 \right) = -\frac{1}{\sqrt{a^2 + b^2}} \left(\left(\frac{\partial a}{\partial x} \right)^2 + \left(\frac{\partial a}{\partial y} \right)^2 \right),$$

so that

$$0 = \frac{1}{\sqrt{a^2 + b^2}} \left(\left(\frac{\partial b}{\partial x} \right)^2 + \left(\frac{\partial b}{\partial y} \right)^2 \right).$$

Since, by our assumption, $a^2 + b^2 \neq 0$ anywhere, it follows that we must have

$$\left(\frac{\partial b}{\partial x} \right)^2 + \left(\frac{\partial b}{\partial y} \right)^2 = 0,$$

which only holds when both $\frac{\partial b}{\partial x}$ and $\frac{\partial b}{\partial y}$ are equal to zero, implying that b is constant; similarly, by Cauchy–Riemann, this means a is also constant, so f is constant.

Problem (Problem 5): Let $U \subseteq \mathbb{C}$ be a region, and let $f: U \rightarrow \mathbb{C}$ be a holomorphic function. Suppose there exist positive integers $m, n \in \mathbb{N}$ such that $f(z)^m = \overline{f(z)}^n$ for all $z \in U$. Show that f is constant.

Solution: Multiplying both sides by $f(z)^n$, we get

$$f(z)^{m+n} = |f(z)|^{2n}.$$

Therefore, $f(z)^{m+n}$ is a holomorphic function mapping U to a subset of \mathbb{R} . By the open mapping theorem, $f(z)^{m+n}$ is necessarily constant, implying that f is constant.