Electronic Formulas and utilities

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October 12, 2019

Problem 6. a) Suppose an entire function f is bounded by M along |z| = R. Show that the coefficients C_k in its power series expansion about 0 satisfy

$$|C_k| \le \frac{M}{R^k}.$$

b) Suppose a polynomial is bounded by 1 in the unit disc. Show that all its coefficients are bounded by 1.

Solution Part a): Since f is an entire function it can be expressed as an infinite power series, i.e.

$$f(z) = \sum_{k=0}^{\infty} \frac{f^{(k)}(0)}{k!} z^k = \sum_{k=0}^{\infty} C_k z^k.$$

If we recall Cauchy's Integral we have

$$f(z) = \frac{1}{2\pi i} \int_{\mathcal{S}} \frac{f(w)}{w - z} \ dw,$$

carefully notice that $\frac{1}{w-z} = \frac{1}{w} \cdot \frac{1}{1-\frac{z}{w}}$ can be written as a geometric series. We have

$$\frac{1}{2\pi i} \int_{\gamma} \frac{f(w)}{w - z} dw = \frac{1}{2\pi i} \int_{\gamma} \left\{ \frac{f(w)}{w} \cdot \left(\frac{1}{1 - \frac{z}{w}} \right) \right\} dw$$

$$= \frac{1}{2\pi i} \int_{\gamma} \left\{ \frac{f(w)}{w} \cdot \left(1 + \frac{z}{w} + \frac{z^{2}}{w^{2}} + \frac{z^{3}}{w^{3}} + \cdots \right) \right\} dw$$

$$= \left(\frac{1}{2\pi i} \int_{\gamma} \frac{f(w)}{w} dw \right) z^{0} + \left(\frac{1}{2\pi i} \int_{\gamma} \frac{f(w)}{w^{2}} dw \right) z^{1} + \left(\frac{1}{2\pi i} \int_{\gamma} \frac{f(w)}{w^{3}} dw \right) z^{2} \cdots$$

Now take the modulus of C_k to get

$$|C_k| = \left| \frac{1}{2\pi i} \int_{\gamma} \frac{f(w)}{w^{k+1}} dw \right| \le \frac{1}{2\pi} \int_{\gamma} \frac{|f(w)|}{|w^{k+1}|} |dw| \le \frac{M}{2\pi} \int_{\gamma} \frac{|dw|}{|w^{k+1}|}$$

Then integrate along $\gamma(\theta) = Re^{i\theta}$ for $\theta \in [0, 2\pi]$ to get

$$|C_k| \le \frac{M}{2\pi} \int_0^{2\pi} \frac{|iRe^{i\theta} d\theta|}{|R^{k+1}e^{ik\theta}|} = \frac{M}{2\pi \cdot R^k} \int_0^{2\pi} d\theta = \frac{M}{R^k}.$$

Hence, $|C_k| \leq \frac{M}{R^k}$.