## **Exercises**

- 1. A set  $\Omega$  is *pathwise connected* if any two points in  $\Omega$  can be joined by a piecewise smooth curve entirely contained in  $\Omega$ . We show that an open set  $\Omega$  is pathwise connected if and only if  $\Omega$  is connected.
  - (a) Suppose first that  $\Omega$  is open and pathwise connected, and that it can be written as a disjoint union of non-empty open sets  $\Omega = \Omega_1 \cup \Omega_2$ . Let  $w_1 \in \Omega_1$  and  $w_2 \in \Omega_2$  and let  $z : [0,1] \to \Omega$  be a curve with  $z(0) = w_1$  and  $z(1) = w_2$ . Let

$$t^* = \sup_{0 \le t \le 1} \{t : z(s) \in \Omega_1 \text{ for all } 0 \le s \le t\}.$$

Arrive at a contradiction by considering the point  $z(t^*)$ .

- (b) Conversely, suppose that  $\Omega$  is open and connected. Fix a point  $w \in \Omega$  and let  $\Omega_1 \subset \Omega$  denote the set of all points that can be joined to w by a curve contained in  $\Omega$ . Also, let  $\Omega_2 \subset \Omega$  denote the set of all points that cannot be joined to w by a curve in  $\Omega$ . Show that both  $\Omega_1$  and  $\Omega_2$  are open, disjoint and their union is  $\Omega$ . Conclude that  $\Omega = \Omega_1$ .
- 2. Let  $\Omega$  be an open set in  $\mathbb{C}$  and  $z \in \Omega$ . The connected component  $C_z$  of z is the set of all points in w that can be reached from z by a curve entirely contained in  $\Omega$ .
  - (a) Show that  $C_z$  is open and connected, and any two connected components are either disjoint or coincide.
  - (b) Show that  $\Omega$  can have only countably many distinct connected components.
  - (c) Prove that if  $\Omega$  is the complement of a compact set, then  $\Omega$  has only one unbounded component.
- 3. For a function  $f: \mathbb{C} \to \mathbb{C}$  and a curve  $\gamma$  in the complex plane define the integral with respect to  $\bar{z}$  as  $\int_{\gamma} f d\bar{z} = \overline{\int_{\gamma} \bar{f} dz}$ . From this the line integral with respect to x and y can be defined as

$$\int_{\gamma} f dx = \frac{1}{2} \left( \int_{\gamma} f dz + \int_{\gamma} f d\bar{z} \right)$$

$$\int_{\gamma} f dy = \frac{1}{2i} \left( \int_{\gamma} f dz - \int_{\gamma} f d\bar{z} \right)$$

Check that for f = u + iv

$$\int_{\gamma} f dz = \int_{\gamma} (u dx - v dy) + i \int_{\gamma} (u dy + v dx). \tag{0.1}$$

If we instead start by defining for any  $p, q : \mathbb{R}^2 \to \mathbb{R}$  and  $\gamma : [a, b] \to \mathbb{R}^2$  the line integral  $\int_{\gamma} p dx + q dy$  by

$$\int_{\gamma} pdx + qdy := \int_{a}^{b} p\left(x(t), y(t)\right) \cdot x'(t)dt + q\left(x(t), y(t)\right) \cdot y'(t)dt$$

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then show that the right hand side of (0.1) gives  $\int_{\gamma} f dz$ .

The integral with respect to the arc length is

$$\int_{\gamma} f ds = \int_{\gamma} f |dz| := \int_{\gamma} f(z(t))|z'(t)|dt$$

With  $f \equiv 1$  one gets the arc length. In this case  $\int_{-\gamma} f|dz| = \int_{\gamma} f|dz|$  and

$$\left| \int_{\gamma} f dz \right| \le \int_{\gamma} |f| \cdot |dz|.$$

Show the following **Theorem**: If p and q are (possibly complex valued) continuous functions in a region  $\Omega$ , then for any curve  $\gamma$  in  $\Omega$  the line integral  $\int_{\gamma} p dx + q dy$  depends only on the endpoints of  $\gamma$  if and only if there exists a function U(x,y) in  $\Omega$  with the partial derivatives  $\partial U/\partial x = p$ ,  $\partial U/\partial y = q$ .

**Hint:** For the only if part fix a point  $(x_0, y_0)$  and let  $U(x', y') = \int_{\gamma} p dx + q dy$  for any(?) curve  $\gamma$  which starts at  $(x_0, y_0)$  and ends at (x', y').

Thus  $\int_{\gamma} f(z)dz = \int_{\gamma} f(z)dx + i \int_{\gamma} f(z)dy$  is dependent only on the endpoints for any  $\gamma$  if there is a function F on  $\Omega$  such that

$$\frac{\partial F(z)}{\partial x} = f(z), \quad \frac{\partial F(z)}{\partial y} = if(z).$$

Conclude then that  $\int_{\gamma} f dz$  with f continuous, depends only on the endpoints of  $\gamma$  if and only if f is the derivative of a holomorphic function in  $\Omega$ . (note that we proved only one direction in class)

- 4. These calculations provide some insight into Cauchy's theorem
  - (a) Evaluate  $\int_{\gamma} z^n dz$  for all integers n. Here  $\gamma$  is any circle centered at the origin with positive orientation. What if  $\gamma$  is a circle not containing the origin?
  - (b) show that if |a| < r < |b| then

$$\int_{\gamma} \frac{dz}{(z-a)(z-b)} = \frac{2\pi i}{a-b},$$

where  $\gamma$  denotes the circle centered at the origin, of radius r, with the positive orientation.

- 5. Suppose that f is holomorphic in an open set  $\Omega$ . Prove that in any one of the following cases:
  - (a) Re(f) is constant;
  - (b) Im(f) is constant;
  - (c) |f| is constant;

one can conclude that f is constant.

- 6. Suppose f is continuous in a region  $\Omega$ . Prove that any two primitives of f (if they exist) differ by a constant.
- 7. [HW 1, due 5 Oct] Consider a holomorphic function f on a region  $\Omega$ . Let C be a circle inside  $\Omega$  whose interior is also contained in  $\Omega$ . Here is another way to show that  $\int_C f(z)dz = 0$ .

- (a) Consider any regular polygon  $P_n$  of n sides inscribed inside the circle. Argue that  $\int_{P_n} f(z)dz = 0$ .
- (b) Show that  $\lim_{n\to\infty} \int_{P_n} f(z)dz = \int_C f(z)dz$ .
- 8. The next few exercises show how complex integration can help us compute complicated real integrals.
  - (a) [HW 2, due Oct 11] Prove

$$\int_0^\infty \sin(x^2) dx = \int_0^\infty \cos(x^2) dx = \frac{\sqrt{2\pi}}{4}.$$

The integral  $\int_0^\infty$  is interpreted as  $\lim_{R\to\infty}\int_0^R$ . HINT: Integrate  $e^{-z^2}$  from 0 to R, then along the circular arc from R to  $Re^{i\pi/4}$ and then along the straight line from  $Re^{i\pi/4}$  to 0.

(b) Show  $\int_0^\infty \frac{\sin x}{x} = \frac{\pi}{2}$ .

HINT: The integral equals  $\frac{1}{2i} \int_{-\infty}^{\infty} \frac{e^{ix}-1}{x} dx$ . Use the indented semicircle.

(c) [HW 2, due Oct 11] Evaluate the integrals

$$\int_0^\infty e^{-ax}\cos(bx)dx \quad \text{and} \quad \int_0^\infty e^{-ax}\sin(bx)dx, \quad a > 0$$

by integrating  $e^{-Ax}$ ,  $A = \sqrt{a^2 + b^2}$ , over an appropriate sector with angle  $\omega$ , with  $\cos \omega = a/A$ .

- (d) Prove that for all  $\xi \in \mathbb{C}$  we have  $e^{-\pi \xi^2} = \int_{-\infty}^{\infty} e^{-\pi x^2} e^{2\pi i x \xi}$ .
- 9. Suppose f is continuously complex differentiable on  $\Omega$ , and  $T \subset \Omega$  is a triangle whose interior is also contained in  $\Omega$ . Apply Green's theorem to show that  $\int_T f(z)dz = 0$ . this provides a proof of Goursat's theorem under the additional assumption that f'is continuous.
- 10. Show that every non-constant polynomial  $P(z) = a_n z^n + a_{n-1} z^{n-1} + \cdots + a_0$  with complex coefficients has a root in  $\mathbb{C}$ . From this conclude that P(z) has n roots  $w_1, w_2, \cdots, w_n$  and  $P(z) = a_n(z - w_1)(z - w_2) \cdots (z - w_n)$ .

HINT: Suppose not. Then note that  $P(z)^{-1}$  is entire.

- 11. HW 3 (Due Monday 25 October) Let f be a holomorphic function on the disc  $D_{R_0}$ centered at the origin and of radius  $R_0$ .
  - (a) Prove that whenever  $0 < R < R_0$  and |z| < R, then

$$f(z) = \frac{1}{2\pi} \int_0^{2\pi} f(Re^{i\phi}) \cdot Re\left(\frac{Re^{i\phi} + z}{Re^{i\phi} - z}\right) d\phi.$$

HINT: Note that if  $w = R^2/\bar{z}$ , then the integral of  $f(\zeta)/(\zeta - w)$  around the circle of radius R centered at the origin is 0. Use this, together with the Cauchy integral formula.

(b) Show that

$$Re\left(\frac{Re^{i\gamma}+r}{Re^{i\gamma}-r}\right) = \frac{R^2-r^2}{R^2-2Rr\cos\gamma+r^2}.$$

- 12. HW 3 (Due Monday 25 October) Say that a twice continuously differentiable real-valued function is harmonic if  $\Delta u(x,y) = 0$  where  $\Delta = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}$ .
  - (a) If f is holomorphic in an open set  $\Omega$ , then show that the real and imaginary parts of f are harmonic.
  - (b) Let u be a real-valued function defined on the unit disc  $\mathbb{D}$ . Suppose that u is twice continuously differentiable and harmonic.
    - i. Prove that there exists a holomorphic function f on  $\mathbb{D}$  such that Re(f) = u. Also show that the imaginary part of f is uniquely defined up to an additive (real) constant.

HINT: If there is such an f then  $f'(z) = 2\partial u/\partial z$ . Therefore, let  $g(z) = 2\partial u/\partial z$  and prove that g is holomorphic. Why can one find F with F' = g? Prove that Re(f) differs from u by a real constant.

ii. Deduce from this result, and the above exercise, the Poisson integral representation formula from the Cauchy integral formula: If u is harmonic in  $\mathbb D$  and continuous on its closure, then if  $z=re^{i\theta}$  one has

$$u(z) = \frac{1}{2\pi} \int_0^{2\pi} P_r(\theta - \phi) u(\phi) d\phi$$

where  $P_r(\gamma)$  is the Poisson kernel for the unit disc given by

$$P_r(\gamma) = \frac{1 - r^2}{1 - 2r\cos\gamma + r^2}.$$

13. Suppose f is an analytic function defined everywhere in  $\mathbb{C}$  and such that for each  $z_0 \in \mathbb{C}$  at least one coefficient in the expansion

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

is equal to 0. Prove that f is a polynomial.

HINT: Use the fact that  $c_n n! = f^{(n)}(z_0)$  and use a countability argument.

14. Let  $\Omega$  be a bounded open subset of  $\mathbb{C}$ , and  $\phi:\Omega\to\Omega$  a holomorphic function. Prove that if there exists a point  $z_0\in\Omega$  such that

$$\phi(z_0) = z_0$$
 and  $\phi'(z_0) = 1$ 

then  $\phi$  is linear.

HINT: Why can one assume that  $z_0 = 0$ ? Write  $\phi(z) = z + a_n z^n + O(z^{n+1})$  near 0, and prove that if  $\phi_k = \phi \circ \cdots \circ \phi$  (k times) then  $\phi_k(z) = z + k a_n z^n + O(z^{n+1})$ . Apply the Cauchy inequalities and let  $k \to \infty$  to conclude the proof.

15. [HW 4, Due Wednesday 3 November] This exercise shows that one cannot always extend a holomorphic function from a smaller set to a larger one (see the seciton on Schwarz reflection principle in Stein-Shakarchi for some cases in which one can extend). The following definition is needed. Let f be a function defined in the unit disc  $\mathbb{D}$ , with boundary circle C. A point w on C is said to be regular for f if there is an open neighbourhood U of w and an analytic function g on U, so that f = g on  $\mathbb{D} \cap U$ . A function f defined on  $\mathbb{D}$  cannot be continued analytically past the unit circle if no point of C is regular for f.

(a) Let

$$f(z) = \sum_{n=0}^{\infty} z^{2^n}$$
 for  $|z| < 1$ .

Notice that the radius of convergence of the above series is 1. Show that f cannot be continued analytically past the unit disc.

HINT: Suppose  $\theta = 2\pi p/2^k$ , whre p and k are positive integers. Let  $z = re^{i\theta}$ ; then  $|f(re^{i\theta})| \to \infty$  as  $r \to 1$ .

(b) Fix  $0 < \alpha < \infty$ . show that the analytic function f defined by

$$f(z) = \sum_{n=0}^{\infty} 2^{-n\alpha} z^{2^n}$$
 for  $|z| < 1$ 

extends continuously of the unit circle, but cannot be analytically continued past the unit circle.

16. [HW 4, Due Wednesday 3 November] Prove the converse to Runge's theorem: if K is a compact set whose complement is not connected, then there exists a function f holomorphic in a neighborhood of K which cannot be appromizated uniformly by polynomials on K.

HINT: Pick a point  $z_0$  in a bounded component of  $K^c$ , and let  $f(z) = 1/(z - z_0)$ . If f can be approximated uniformly by polynomials on K, show that there exists a polynomial p such that  $|(z - z_0)p(z) - 1| < 1$ . Use the maximum modulus principle (see below) to show that this inequality continues to hold for all z in the component of  $K^c$  that contains  $z_0$ . The maximum modulus principle (which we learn later) states that if h is a non-constant holomorphic function in a region  $\Omega$ , then |h| cannot attain a maximum in  $\Omega$ .

17. Using Euler's formula

$$\sin \pi z = \frac{e^{i\pi z} - e^{-i\pi z}}{2i}$$

show that the complex zeroes of  $\sin \pi z$  are exactly at the integers, and that they are each of order 1.

Calculate the residue of  $\frac{1}{\sin \pi z}$  at  $z = n \in \mathbf{Z}$ .

18. [HW 5, Due Monday 15 November] Evaluate the integral

$$\int_{-\infty}^{\infty} \frac{dx}{1 + x^4}.$$

19. [HW 5, Due Monday 15 November] Show that

$$\int_{-\infty}^{\infty} \frac{\cos x \, dx}{x^2 + a^2} = \frac{\pi e^{-a}}{a}, \quad \text{for all } a > 0.$$

20. [HW 5, Due Monday 15 November] Prove that

$$\int_0^{2\pi} \frac{d\theta}{(a+\cos\theta)^2} = \frac{2\pi a}{(a^2-1)^{3/2}}, \qquad \text{whenever } a>1.$$

21. (HW 6, Due Monday 22 November) Morera's theorem states that if f is continuous in  $\mathbb{C}$ , and  $\int_T f(z)dz = 0$  for all triangles T, then f is holomorphic in  $\mathbb{C}$ . We may ask if the conclusion still holds if we replace triangles by other sets.

(a) Suppose that f is continuous on  $\mathbb{C}$ , and

as well as

$$\int_C f(z)dz = 0 \tag{0.2}$$

for every circle C. Prove that f is holomorphic.

(b) More generally, let  $\Gamma$  be any toy contour, and  $\mathcal{F}$  the collection of all translates and dilates of  $\Gamma$ . Show that if f is continuous on  $\mathbb{C}$ , and

$$\int_{\gamma} f(z)dz = 0 \qquad \text{for all } \gamma \in \mathcal{F}$$

then f is holomorphic. In particular, Morera's theorem holds under the weaker assumption that  $\int_T f(z)dz = 0$  for all equilateral triangles.

[HINT (for part (a)): As a first step, assume that f is twice real differentiable, and write  $f(z) = f(z_0) + a(z - z_0) + b(\overline{z - z_0}) + O(|z - z_0|^2)$  for z near  $z_0$ . Integrate this expression over small circles around  $z_0$  to conclude  $\partial f/\partial \overline{z} = b = 0$  at  $z_0$ . Alternatively, suppose only that f is differentiable and apply Green's theorem to conclude that the real and imaginary parts of f satisfy the Cauchy-Riemann equations. In general, let  $\phi(w) = \phi(x,y)$  (when w = x + iy) denote a smooth function with  $0 \le \phi(w) \le 1$ , and  $\int_{\mathbb{R}^2} \phi(w) dV(w) = 1$ , wehre dV(w) = dxdy, and  $\int$  denotes the usual integral of a function of two variables in  $\mathbb{R}^2$ . For each  $\epsilon > 0$ , let  $\phi_{\epsilon}(z) = \epsilon^{-2}\phi(\epsilon^{-1}z)$ ,

$$f_{\epsilon}(z) = \int_{\mathbb{R}^2} f(z-w)\phi_{\epsilon}(w)dV(w),$$

where the integral denotes the usual integral of functions of two variables, with dV(w) the area element of  $\mathbb{R}^2$ . Then  $f_{\epsilon}$  is smooth, satisfies condition (0.2), and  $f_{\epsilon} \to f$  uniformly on any compact subset of  $\mathbb{C}$ .

22. [HW 7, due Saturday Dec 4] Suppose f(z) is holomorphic in a punctured disc  $D_r(z_0) - \{z_0\}$ . Suppose also that

$$|f(z)| \le A|z - z_0|^{-1 + \epsilon}$$

for some  $\epsilon > 0$ , and all z near  $z_0$ . Show that the singularity of f at  $z_0$  is removable.

- 23. Use the Cauchy inequalities or the maximum modulus principle to solve the following problems.
  - (a) Prove that if f is an entire function that satisfies

$$\sup_{|z|=R} |f(z)| \le AR^k + B$$

for all R > 0, and for some integer  $k \ge 0$  and some constants A, B > 0, then f is a polynomial of degree  $\le k$ .

- (b) Show that if f is holomorphic in the unit disc, is bounded, and converges uniformly to zero in the sector  $\theta < argz < \phi$  as  $|z| \to 1$ , then f = 0.
- (c) Let  $w_1, w_2, \dots w_n$  be points on the unit circle in the complex plane. Prove that there exists a point z on the unit circle such that the product of the distances from z to the points  $w_j, 1 \leq j \leq n$ , is at least 1. Conclude that there exists a point w on the unit circle such that the product of the distances from w to the points  $w_j, 1 \leq j \leq n$ , is exactly equal to 1.

- (d) Show that if the real part of an entire function f is bounded, then f is constant.
- 24. [HW 7, due Saturday Dec 4] Suppose f and g are holomorphic in a region containing the disc  $\{|z| \le 1\}$ . Suppose that f has a simple zero at z = 0 and vanishes nowhere else in  $\{|z| \le 1\}$ . Let

$$f_{\epsilon}(z) = f(z) + \epsilon g(z).$$

Show that if  $\epsilon$  is sufficiently small, then

- (a)  $f_{\epsilon}(z)$  has a uniques zero in  $\{|z| \leq 1\}$ , and
- (b) If  $z_{\epsilon}$  is this zero, the mapping  $\epsilon \mapsto z_{\epsilon}$  is continuous.
- 25. Give another proof of the Cauchy integral formula

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

using homotopy of curves.

HINT: Deform the circle C to a small circle centered at z, and note that the quotient  $(f(\zeta) - f(z))/(\zeta - z)$  is bounded.

- 26. Prove the maximum principle for harmonic functions, that is:
  - (a) If u is a non-constant real-valued harmonic function in a region  $\Omega$ , then u cannot attain a maximum (or minimum) in  $\Omega$ .
  - (b) Suppose that  $\Omega$  is a region with compact closure  $\bar{\Omega}$ . If u is harmonic in  $\Omega$  and continuous in  $\bar{\Omega}$ , then

$$\sup_{z \in \Omega} |u(z)| \le \sup_{z \in \bar{\Omega} - \Omega} |u(z)|.$$

HINT: To prove the first part, assume that u attains a local maximum at  $z_0$ . Let f be holomorphic near  $z_0$  with u = Re(f), and show that f is not open.

27. Prove that all entire functions that are also injetive take the form f(z) = az + b with  $a, b \in \mathbb{C}$ , and  $a \neq 0$ .

HINT: Apply the Casorati-Weierstrass theorem to f(1/z).

28. Let f be non-constant and holomorphic in an open set containing the closed unit disc. Show that if |f(z)| = 1 whenever |z| = 1, then the image of f contains the unit disc.

HINT: One must show that  $f(z) = w_0$  has a root for every  $w_0 \in \mathbb{D}$ . To do this, it suffices to show that f(z) = 0 has a root (why?). Use the maximum modulus principle to conclude.

29. [HW 8, due Dec 13] This exercise is borrowed from Chapter 4, Section 2 of Ahlfors. You can consult that section. There is no need to prove parts (a) and (d) below since the proofs are already there in the book.

For a curve  $\gamma$  define

$$n(\gamma, a) = \frac{1}{2\pi i} \int_{\gamma} \frac{dz}{z - a}$$

to be the index of the point a with respect to the curve  $\gamma$ . It is also called the winding number of  $\gamma$  with respect to a.

(a) (Lemma 1:) If the piecewise differentiable closed (not necessarily simple) curve  $\gamma$  does not pass through the point a, then the value of the integral

$$\int_{\gamma} \frac{dz}{z - a}$$

is a multiple of  $2\pi i$ . In particular  $n(\gamma, a)$  is an integer. For example if  $\gamma$  goes around the circle  $C_r(0)$  twice then  $n(\gamma,0)=2$  (the number of times  $\gamma$  winds around 0 is 2.)

Look at the proof in Ahlfors, no need to reproduce it here.

- (b) Show that if  $\gamma$  lies inside of a circle then  $n(\gamma, a) = 0$  for all points a outside of
- (c) Show that as a function of a the index  $n(\gamma, a)$  is constant in each of the regions determined by  $\gamma$ , and zero in the unbounded region.
- (d) (Lemma 2:) Let  $z_1, z_2$  be two points on a closed curve  $\gamma$  which does not pass through the origin. Denote the subarc from  $z_1$  to  $z_2$  in the direction of the curve by  $\gamma_1$ , and the subarc from  $z_2$  to  $z_1$  by  $\gamma_2$ . Suppose that  $z_1$  lies in the lower half plane and  $z_2$  in the upper half plane. If  $\gamma_1$  does not meet the negative real axis and  $\gamma_2$  does not meet the positive real axis, then  $n(\gamma,0)=1$ .
  - Look at the proof in Ahlfors, no need to reproduce it here.
- (e) Give an alternate proof of Lemma 1 by dividing  $\gamma$  into a finite number of subarcs such that there exists a single-valued branch of  $\arg(z-a)$  on each subarc. Pay particular attention to the compactness argument that is needed to prove the existence of such a subdivision.
- (f) It is possible to define  $n(\gamma, a)$  for any continuous closed curve  $\gamma$  that does not pass through a, whether piecewise differentiable or not. For this purpose  $\gamma$ is divided into subarcs  $\gamma_1, \gamma_2, \cdots, \gamma_n$ , each contained in a circular disc that does not include a. Let  $\sigma_k$  be the directed line segment from the initial to the terminal point of  $\gamma_k$ , and set  $\sigma = \sigma_1 + \cdots + \sigma_n$ . We define  $n(\gamma, a)$  to be the value  $n(\sigma, a)$ . To justify the definition, prove the following.
  - i. The result is independent of the subdivisions.
  - ii. If  $\gamma$  is piecewise differentiable the new definition is equivalent to the old.
  - iii. The properties (b) and (c) continue to hold.
- (g) The Jordan curve theorem asserts that every Jordan curve in the plane determines exactly two regions. The notion of winding number leads to a quick proof of one part of the theorem, namely that the complement of a Jordan curve  $\gamma$ has at least two components. This will be so if there exists a point a with  $n(\gamma, a) \neq 0$ .

We may assume that Re(z) > 0 on  $\gamma$ , and that there are points  $z_1, z_2 \in \gamma$  with  $Imz_1 < 0$ ,  $Imz_2 > 0$ . These points may be chosen so that there are no other points of  $\gamma$  on the line segments from 0 to  $z_1$  and from 0 to  $z_2$ . Let  $\gamma_1$  and  $\gamma_2$ be the arcs of  $\gamma$  from  $z_1$  to  $z_2$  (excluding the end points).

Let  $\sigma_1$  be the closed curve that consists of the line segment from 0 to  $z_1$  followed by  $\gamma_1$  and the segment from  $z_2$  to 0, and let  $\sigma_2$  be constructed in the same way with  $\gamma_2$  in the place of  $\gamma_1$ . Then  $\sigma_1 - \sigma_2 = \pm \gamma$ .

The positive real axis intersects both  $\gamma_1$  and  $\gamma_2$  (why?). Choose the notation so that the intersection  $x_2$  farthest to the right is with  $\gamma_2$ . Prove the following

- i.  $n(\sigma_1, x_2) = 0$ , hence  $n(\sigma_1, z) = 0$  for  $z \in \gamma_2$ .
- ii.  $n(\sigma_1, x) = n(\sigma_2, x) = 1$  for small x > 0 (see Lemma 2).
- iii. the first intersection  $x_1$  of the positive real axis with  $\gamma$  lies on  $\gamma_1$ .
- iv.  $n(\sigma_2, x_1) = 1$ , hence  $n(\sigma_2, z) = 1$  for  $z \in \gamma_1$ .
- v. there exists a segment of the positive real axis with one end point on  $\gamma_1$ , the other on  $\gamma_2$ , and no other points on  $\gamma$ . The points x between the end points satisfy  $n(\gamma, x) = \pm 1$ .
- 30. [HW 9, due Dec 24] Let t > 0 be given and fixed, and define F(z) by

$$F(z) = \prod_{n=1}^{\infty} (1 - e^{-2\pi nt} e^{2\pi i z}).$$

- (a) Show that the product defines an entire function of z.
- (b) Show that  $|F(z)| \leq Ae^{a|z|^2}$ , hence F is of order 2.
- (c) F vanishes exactly when z=-int+m for  $n\geq 1$  and n,m integers. Then, if  $z_n$  is an enumeration of these zeros we have

$$\sum \frac{1}{|z_n|^2} = \infty \quad \text{but} \quad \sum \frac{1}{|z_n|^{2+\epsilon}} < \infty.$$

HINT: To prove (b), write  $F(z) = F_1(z)F_2(z)$  where

$$F_1(z) = \prod_{n=1}^{N} (1 - e^{-2\pi nt} e^{2\pi i z})$$
 and  $F_1(z) = \prod_{n=N+1}^{\infty} (1 - e^{-2\pi nt} e^{2\pi i z})$ .

Choose  $N \approx c|z|$  for c appropriately large.

31. [HW 9, due Dec 24] The pseudo-hyperbolic distance between two points  $z, w \in \mathbb{D}$  is defined by

$$\rho(z,w) = \left| \frac{z - w}{1 - \bar{w}z} \right|.$$

(a) Prove that if  $f: \mathbb{D} \to \mathbb{D}$  is holomorphic, then

$$\rho(f(z), f(w)) \le \rho(z, w)$$
 for all  $z, w \in \mathbb{D}$ . (0.3)

Moreover, prove that if f is an automorphism of  $\mathbb D$  then f preserves the pseudo-hyperbolic distance

$$\rho(f(z), f(w)) = \rho(z, w)$$
 for all  $z, w \in \mathbb{D}$ .

HINT: Consider the automorphism  $\psi_{\alpha}(z) = (z - \alpha)/(1 - \bar{\alpha}z)$  and apply the Schwarz lemma to  $\psi_{f(w)} \circ f \circ \psi_w^{-1}$ .

(b) Prove that if  $f: \mathbb{D} \to \mathbb{D}$  is holomorphic then

$$\frac{|f'(z)|}{1-|f(z)|^2} \le \frac{1}{1-|z|^2} \quad \text{for all } z \in \mathbb{D}.$$

HINT: Take  $w \to z$  in (0.3)