Complex Analysis

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Contents

1	The	Complex Numbers	5
	1.1	The Field of Complex Numbers	5
		The Complex Plane	
	1.3	The Extended Complex Numbers	10
		Topology of \mathbb{C} .	13
		Metric Spaces	
	2.2	Connectedness in \mathbb{C}	15
	2.3	Completeness in \mathbb{C}	17
	2.4	Compactness in \mathbb{C}	18

4 CONTENTS

Chapter 1

The Complex Numbers

1.1 The Field of Complex Numbers

Definition. We define the set of **complex numbers** to be the collection of all ordered pairs of real numbers $\mathbb{C} = \{(a, b) : a, b \in \mathbb{R}\}$ together with the binary operations + and \cdot of **complex addition**, and **complex multiplication**, respectively defined by the rules

$$(a,b) + (c,d) = (a+c,b+d)$$

 $(a,b)(c,d) = (ac-bd,bc+ad)$

Theorem 1.1.1. The set of complex numbers \mathbb{C} forms a field together with complex addition and complex multiplication.

Corollary. \mathbb{C} is a field extension of the real numbers \mathbb{R} .

Proof. The map $a \to (a,0)$ from $\mathbb{R} \to \mathbb{C}$ defines an imbedding of \mathbb{R} into \mathbb{C} .

Definition. We define the element i = (0,1) of \mathbb{C} so that $i^2 = -1$, and the polynomial $z^2 + 1$ has as root i. We write (a,b) = a + ib. If z = a + ib, we call a the **real part** of z, and b the **imaginary part** of z and write $\operatorname{Re} z = a$ and $\operatorname{Im} z = z$.

Definition. Let $z = a + ib \in \mathbb{C}$. We define the **norm** (or **modulus**) of z to be $||z|| = \sqrt{a^2 + b^2}$. We define the complex **conjugate** of z to be $\overline{z} = a - ib$.

Lemma 1.1.2. For every $z \in \mathbb{C}$, $||z||^2 = z\overline{z}$.

Proof. Let z=a+ib. Then $\overline{z}=a-ib$, and so $z\overline{z}=(a+ib)(a-ib)=a^2+b^2=(\sqrt{a^2+b^2})^2=\|z\|^2$.

Corollary. If $z \neq 0$, then $z^{-1} = \frac{1}{z} = \frac{\overline{z}}{\|z\|^2}$.

Proof. The relation follows from above, and it remains to show that it is indeed the inverse element. Notice that if $z \in \mathbb{C}$ is nonzero, then $z \frac{\overline{z}}{\|z\|^2} = \frac{z\overline{z}}{\|z\|^2} = \frac{\|z\|^2}{\|z\|^2} = 1$.

Example 1.1. (1) Let z = a + ib. Then we get that $\frac{1}{z} = \frac{\overline{z}}{\|z\|}$ has real part Re $\frac{1}{z} = \frac{a}{a^2 + b^2}$ and imaginary part Im $\frac{1}{z} = -\frac{b}{a^2 + b^2}$.

- (2) Let z = a + ib, and $c \in \mathbb{R}$. Then $\frac{z-c}{z+c} = \operatorname{Re} \frac{z-c}{z+c}$, so $\operatorname{Im} \frac{z-c}{z+c} = 0$.
- (3) Let z = a + ib, then $z^3 = a^3 3ab^2 + i(3a^2b b^3)$ So that Re $z^3 = a^3 3ab^2$ and Im $z = 3a^2b b^3$.
- $(4) \frac{3+i5}{1+i7} = \frac{19}{25} i\frac{18}{25}.$
- (5) $\left(-\frac{1}{2} + i\frac{\sqrt{3}}{2}\right)^3 = 1$, and hence $\left(-\frac{1}{2} + i\frac{\sqrt{3}}{2}\right)^6 = 1$.
- (6) Notice that $i^n = 1, i, -1, -i$ whenever $n \equiv 0 \mod 4$, $n \equiv 1 \mod 4$, $n \equiv 2 \mod 4$, and $n \equiv 3 \mod 4$. respectively.
- (7) $\|-2+i\| = \sqrt{5}$, and $\|(2+i)(4+i3)\| = \|5+i10\| = 5\sqrt{5}$.

Lemma 1.1.3. The following are true for all $z, w \in \mathbb{C}$.

- (1) Re $z = \frac{1}{2}(z + \overline{z})$ and Im $z = \frac{1}{2i}(z \overline{z})$.
- (2) $\overline{(z+w)} = \overline{z} + \overline{w} \text{ and } \overline{zw} = \overline{z} \overline{w}.$
- (3) $\|\overline{z}\| = \|z\|$.

Proof. Let z = a + ib and w = c + id. Then notice that

$$\frac{(a+ib) + (a-ib)}{2} = \frac{2a + (ib-ib)}{2} = \frac{2a}{2} = a = \text{Re } z$$

and

$$\frac{(a+ib) - (a-ib)}{2i} = \frac{(a-a) + 2ib}{2} = \frac{2ib}{2i} = b = \text{Im } z$$

Moreover

$$\overline{(a+ib) + (c+id)} = \overline{(a+c) + i(b+d)} = (a+c) - i(b+d) = (a-ib) + (c-id)$$

And

$$\overline{(a+ib)(c+id)} = \overline{(ac-bd) + i(bc+ad)} = (ac-bd) - i(bc+ad) = (a-ib)(c-id)$$

so that $\overline{z+w} = \overline{z} + \overline{w}$ and $\overline{zw} = \overline{z} \ \overline{w}$.

Now, we have that $||zw||^2 = (zw)\overline{zw} = (zw)(\overline{z} \overline{w}) = (z\overline{z})(w\overline{w}) = ||z||^2||w||^2$. Taking square roots, we get the result

$$||zw|| = ||z|| ||w||$$

Finally, notice that $||z||^2 = z\overline{z} = \overline{z} = \overline{z} = ||\overline{z}||$.

Corollary. The following are also true; provided $w \neq 0$.

- $(1) \ \overline{\left(\frac{z}{w}\right)} = \frac{\overline{z}}{\overline{w}}.$
- (2) $\|\frac{z}{w}\| = \frac{\|z\|}{\|w\|}$

Corollary. If $z = z_1 + \cdots + z_n$, and $w = w_1 \dots w_n$, with $z_i, w_i \in \mathbb{C}$ for all $1 \le i \le n$, then

(1)
$$\overline{z} = \overline{z_1} + \cdots + \overline{z_n}$$
.

$$(2) ||w|| = ||w_1|| \dots ||w_n||.$$

Proof. We prove both results by induction on n. For n=2, we have already shown that $\overline{z} = \overline{z_1} + \overline{z_2}$ and $||w|| = ||w_1|| ||w_2||$. Now, for all $n \ge 2$, suppose that both

$$\overline{z} = \overline{z_1} + \dots + \overline{z_n}$$
$$||w|| = ||w_1|| \dots ||w_n||$$

Then let $z'=z+z_{n+1}$ and $w'=ww_{n+1}$ for $z_{n+1},w_{n+1}\in\mathbb{C}$. Then we have that

$$z' = z + z_{n+1} = z_1 + \dots + z_n + z_{n+1}$$

 $w' = ww_{n+1} = w_1 \dots w_n w_{n+1}$

so by the induction hypothesis, we have

$$\overline{z'} = \overline{(z+z_{n+1})} = \overline{z} + \overline{z_{n+1}} = \overline{z_1} + \dots + \overline{z_n} + \overline{z_{n+1}}$$

and that

$$||w'|| = ||ww_{n+1}|| = ||w|| ||w_{n+1}|| = ||w_1|| \dots ||w_n|| ||w_{n+1}||$$

which completes the proof.

Lemma 1.1.4. Let $z \in \mathbb{C}$. Then z is a real number if, and only if $z = \overline{z}$.

Proof. If z is real, then z = a + i0, for some $a \in \mathbb{R}$, and hence $\overline{z} = a - i0 = z$. COnversely, suppose that $z = \overline{z}$. Then we have

Re
$$z = \frac{1}{2}(z + \overline{z}) = \frac{1}{2}(z + z) = z$$

so z has only a real part, and hence must be a real number.

Lemma 1.1.5. The following are true for all $z, w \in \mathbb{C}$.

(1)
$$||z + w||^2 = ||z||^2 + 2\operatorname{Re} z\overline{w} + ||w||^2$$
.

(2)
$$||z - w||^2 = ||z||^2 - 2\operatorname{Re} z\overline{w} + ||w||^2$$
.

(3)
$$||z+w||^2 + ||z-w||^2 = 2(||z||^2 + ||w||^2).$$

Proof. We first notice that $||z+w||^2 = (z+w)\overline{(z+w)} = (z+w)(\overline{z}+\overline{w}) = z\overline{z}+z\overline{w}+w\overline{z}+w\overline{w} = ||z||^2+z\overline{w}+w\overline{z}+||w||^2$. Now, let z=a+ib and w=c+id. Then we have

$$(a+ib)(c-id) = (ac+bd) - i(ad-bc)$$
$$(c+id)(a-ib) = (ac+bd) + i(ad-bc)$$

so that $z\overline{w} + w\overline{z} = 2(ac + bd) = 2 \operatorname{Re} z\overline{w}$, and we are done. To get the identity for $||z - w||^2$, we simply replace w by -w, and use the above argument.

Now, we have that $||z+w||^2 = ||z^2|| + 2 \operatorname{Re} z\overline{w} + ||w||^2$, and $||z-w||^2 = ||z^2|| - 2 \operatorname{Re} z\overline{w} + ||w||^2$, so that adding them together, the terms $2 \operatorname{Re} z\overline{w}$ cancel out and we are left with

$$||z + w||^2 + ||z - w||^2 = 2(||z||^2 + ||w||^2)$$

Lemma 1.1.6. Let $R(z) \in \mathbb{C}(z)$ a rational function in z. Then if R has coefficients in \mathbb{R} , then $\overline{R(z)} = R(\overline{z})$.

Proof. We first observe the polynomial $f \in \mathbb{C}[z]$, of finite degree deg f = n, and of the form

$$f(z) = a_0 + a_1 z + \dots + a_n z^n$$

Then if f has all coefficients in \mathbb{R} ; i.e. $f \in \mathbb{R}[z]$, where $z \in \mathbb{C}$ is treated as indeterminant, then we have that since each $a_i \in \mathbb{R}$, then $\overline{a_i z^i} = \overline{a_i} \overline{z^i} = a_i \overline{z}^i$. So that

$$\overline{f(z)} = \overline{(a_0 + a_1 z + \dots + a_n z^n)} = a_0 + a_1 \overline{z} + \dots + a_n \overline{z}^n$$

which makes $\overline{f(z)} = f(\overline{z})$. Now, one can also extend f to a polynomial of infinite degree by taking $n \to \infty$, and the same holds.

Now, let $R(z) \in \mathbb{C}(z)$ a rational function. Recall that R(z) is of the form

$$R(z) = \frac{f(z)}{g(z)}$$
 with $g \neq 0$

for some polynomials $f,g\in\mathbb{C}[z]$. Then if R has all real coefficients, so do f and g, and hence we get

$$\overline{R(z)} = \frac{\overline{f(z)}}{\overline{g(z)}} = \frac{f(\overline{z})}{g(\overline{z})} = R(\overline{z})$$

which completes the proof.

1.2 The Complex Plane

Definition. We define the **complex plane** to be the space of points (x, y) of \mathbb{R}^2 for which z = x + iy.

Lemma 1.2.1. For every $z, w \in \mathbb{C} \|z + w\| \le \|z\| + \|w\|$.

Proof. Observe that $-\|z\| \le \operatorname{Re} z \le \|z\|$ for all $z \in \mathbb{C}$, so that $\operatorname{Re} z\overline{w} \le \|z\overline{w}\| = \|z\|\|w\|$. So we get

$$||z + w||^2 = ||z||^2 + \operatorname{Re} z\overline{w} + ||\overline{w}|| \le ||z||^2 + ||z|| ||w|| + ||\overline{w}|| = (||z|| + ||w||)^2$$

Taking square roots gives us the result.

Corollary. ||z + w|| = ||z|| + ||w|| if z = tw for some $t \ge 0$.

Corollary. If $z_1, ..., z_n \in \mathbb{C}$, then $||z_1 + ... + z_n|| \le ||z_1|| + ... + ||z_n||$.

Proof. By induction on n.

Corollary. For all $z, w \in \mathbb{C}$, $||||z|| - ||w||| \le ||z - w||$.

Proof. We have that $||z|| \le ||z-w|| + ||w||$, and $||w|| \le ||z-w|| + ||z||$. So we get $||z|| - ||w|| \le ||z-w||$ and $-||z-w|| \le ||w|| - ||z||$, so that $||||z|| - ||w||| \le ||z-w||$.

Definition. We define the **polar form** of a complex number $z \in \mathbb{C}$ to be the polar coordinates (r, θ) where r = ||z|| and θ is the angle between the line segment from 0 to z and the positive real axis. We call r the **modulus** of z, and θ the **argument** of z. We write $\theta = \arg z$.

Lemma 1.2.2. Let $z = r_1 \cos \theta_1 + r_1 i \sin \theta_1$ and $w = r_2 \cos \theta_2 + r_2 i \sin \theta_2$. Then

$$zw = r_1 r_2 \cos(\theta_1 + \theta_2) + r_1 r_2 i \sin(\theta_1 + \theta_2)$$

so that $\arg zw = \arg z + \arg w$.

Proof. We multiply the expanded forms of z and w together and use the trigonometric identities to get the result.

Corollary. If $z_k = r_k \cos \theta_k + r_k i \sin \theta_k$, then

$$z_1 \dots z_n = (r_1 \dots r_n) \cos(\theta_1 + \dots + \theta_n) + (r_1 \dots r_n) i \sin(\theta_1 + \dots + \theta_n)$$

Proof. By induction on n.

Theorem 1.2.3 (DeMoivre's Theorem). For all integers $n \ge 0$, if $z = \cos \theta + i \sin \theta$, then

$$z^n = \cos n\theta + i \sin n\theta$$

Proof. We use the corollary to lemma 1.2.2 recursively on z^n .

Lemma 1.2.4. FOr each nonzero $a \in \mathbb{C}$, and integer $n \geq 2$, the polynomial $z^n - a$ has has roots all z of the form

$$z = ||a||^{\frac{1}{n}} \left(\cos \frac{\alpha + 2k\pi}{n} + i\sin \frac{\alpha + 2k\pi}{n}\right) \text{ for all } 0 \le k \le n - 1$$

where $a = ||a|| \cos \alpha + ||a|| i \sin \alpha$

Proof. Let $a = ||a|| \cos \alpha + ||a|| i \sin \alpha$. Then we have $z^n - a = 0$ has as solution

$$z' = ||a||^{\frac{1}{n}} \left(\cos \frac{\alpha + 2\pi}{n} + i \sin \frac{\alpha + 2\pi}{n}\right)$$

The rest of the solutions are obtained by noting that $(z')^n - a = 0$.

Definition. Let $a \in \mathbb{C}$ a nonzero complex number. We call the roots of the polynomial $z^n - a \in \mathbb{C}[z]$ the *n*-th roots of a. We call the roots of $z^n - 1 \in \mathbb{C}[z]$ the *n*-th roots of unity.

Example 1.2. The *n*-th roots of unity are all complex numbers of the form

$$z = \cos \frac{2k\pi}{n} + i\sin \frac{2k\pi}{n}$$
 for all $0 \le k \le n - 1$

Lemma 1.2.5. Let $L \subseteq \mathbb{C}$ a straight line in \mathbb{C} . Then $L = \{z \in \mathbb{C} : \text{Im } \frac{z-a}{b} = 0\}$, where z = a + tb for some $t \in \mathbb{R}$.

Proof. Let a be any point in L, and b the direction vector of L. Then if $z \in L$ z = a + tb for some $t \in \mathbb{R}$. Since $b \neq 0$, Im $\frac{z-a}{b} = 0$, since $t = \frac{z-a}{b}$, and $t \in \mathbb{R}$.

Corollary. Let $H_a=\{z\in\mathbb{C}:\operatorname{Im}\frac{z-a}{b}>0\}$ and $K_a=\{z\in\mathbb{C}:\operatorname{Im}\frac{z-a}{b}<0\}$. Then $H_a=a+H_0$ and $K_a=a-K_0$.

Proof. Suppose that ||b|| = 1, and let a = 0, then $H_0 = \{z \in \mathbb{C} : \operatorname{Im} \frac{z}{b} > 0\}$. Now, $b = \cos \beta + i \sin \beta$. If $z = r \cos \theta + ri \sin \theta$, then $\frac{z}{b} = r \cos (\theta - \beta) + ri \sin (\theta - \beta)$. So $z \in H_0$ if, and only if $\sin (\theta - \beta) > 0$; that is $\beta < \theta < \pi + \beta$, which makes H_0 the upper half plane about L.

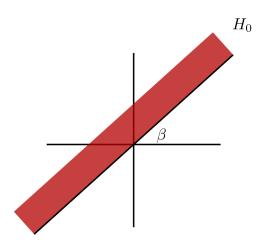


Figure 1.1:

Putting $H_a = \{z \in \mathbb{C} : \operatorname{Im} \frac{z-a}{b} > 0\}$, we get $H_a = a + H_0$. By similar reasoning, we get $K_a = a - K_0$, where $K_a = \{z \in \mathbb{C} : \operatorname{Im} \frac{z-a}{b} < 0\}$.

1.3 The Extended Complex Numbers

Definition. We define the **extended complex numbers** to be the set $\mathbb{C}_{\infty} = \mathbb{C} \cup \{\infty\}$.

Lemma 1.3.1. \mathbb{C}_{∞} is homeomorphic to the unit sphere S^2 of \mathbb{R}^3 .

Proof. Identify $\mathbb C$ with the plane $\mathbb R^2$ as a subset of $\mathbb R^3$. Then $\mathbb C$ cuts the sphere S^2 along the equator. Now, let N=(0,0,1) be the noth pole of S^2 . For $z\in\mathbb C$, let L_z the line passing through z and N, and hence cuts S^3 at exactly one point $Z\neq N$. If $\|z\|>1$, Z is in the northern hemisphere of S^2 , and if $\|z\|<1$, then Z is in the southern hemisphere. If $\|z\|=1$, then Z=z. Then notice that as $\|z\|\to\infty$, then $Z\to N$; and so identify N with ∞ in $\mathbb C_\infty$.

Now, let z = x + iy and $Z = (x_1, x_2, x_3)$ a point on S^2 . Then $L_z = \{tN + (1-t)z : t \in \mathbb{R}\}$. Observe then that

$$L_z = \{((1-t)x, (1-t)y, t) : t \in \mathbb{R}\}\$$

Then we get

$$1 = (1 - t)^2 ||z||^2 + t^2$$

Taking $t \neq 1$ so that $z \neq \infty$

$$Z = \left(\frac{2x}{\|z\|^2 + 1}, \frac{2y}{\|z\|^2 + 1}, \frac{\|z\|^2 - 1}{\|z\|^2 + 1}\right)$$

additionally

$$Z = \left(\frac{z + \overline{z}}{\|z\|^2 + 1}, -i\frac{z - \overline{z}}{\|z\|^2 + 1}, \frac{\|z\|^2 - 1}{\|z\|^2 + 1}\right)$$

Taking $Z \neq N$ and $t = x_1$, we also get by definition of L_z , that

$$z = \frac{x_1 + ix_2}{1 - x_3}$$

Define now, the metric d on \mathbb{C}_{∞} by d(z, w) is the distance between the points $Z = (x_1, x_2, x_3)$ and $W = (y_1, y_2, y_3)$ on S^2 . Then we get

$$d(z, w) = \sqrt{(x_1 - y_1)^2 + (x_2 - y_2)^2 + (x_3 - y_3)^2}$$

Squaring both sides we ovserve tha

$$d(z, w) = 2 - 2(x_1y_1 + x_2y_2 + x_3y_3)$$

Using the previous derivations of the components of Z, we finally obtain

$$d(z, w) = \frac{z\|z - w\|}{\sqrt{(\|z\|^2 + 1)(\|w\|^2 + 1)}} \text{ for all } z, w \in \mathbb{C}$$

When $w = \infty$, we have

$$d(z,\infty) = \frac{z}{\sqrt{\|z\|^2 + 1}}$$

Then d is the required homeomorphism.

Definition. We call the correspondence between S^2 and \mathbb{C}_{∞} the **stereographic projection** of S^2 onto \mathbb{C}_{∞} .



Figure 1.2: The Extended Complex Numbers.

Chapter 2

The Topology of \mathbb{C} .

2.1 Metric Spaces

Definition. A metric space is a set X together with a map $d: X \times X \to \mathbb{R}$ such that for all $x, y, z \in X$

- (1) $d(x,y) \ge 0$ and d(x,y) = 0 if, and only if x = y.
- (2) d(x,y) = d(y,x).
- (3) $d(x,y) \le d(x,z) + d(z,y)$ (The Triangle Inequality).

We call d a **metric** on X. If $x \in X$, and r > 0, we define the **open ball** centered about x of radius r to be the set $B(x,r) = \{y \in X : d(x,y) < r\}$. We define the **closed ball** centered about x of radius r to be the set $\overline{B}(x,y) = \{y \in X : d(x,y) \le r\}$.

Example 2.1. (1) The metric d(x,y) = ||z - w|| makes \mathbb{R} and \mathbb{C} into metric spaces. In fact, d defines the norm on \mathbb{C} , i.e. ||z|| = d(z,0).

- (2) If X is a metric space with metric d, and YX, then d makes Y into a metric space.
- (3) Define d(x+iy,a+ib) = ||x-a|| + ||y-b||. Then (\mathbb{C},d) is a metric space. We call d the **taxicab metric**.
- (4) Define $d(x+iy,a+ib) = \max\{\|x-a\|,\|y-b\|\}$. Then (\mathbb{C},d) is a metric space. We call d the **square metric**.
- (5) Let X be any set, and define $d: X \times X \to \mathbb{R}$ by

$$d(x,y) = \begin{cases} 1, & \text{if } x \neq y \\ 0, & \text{if } x = y \end{cases}$$

Then d is a metric on X. Notice also that for any $\varepsilon > 0$, that $B(x, \varepsilon) = \{x\}$ if $\varepsilon \le 1$, and $B(x, \varepsilon) = X$ if $\varepsilon > 1$.

(6) Define d on \mathbb{R}^n by

$$d(x,y) = \sqrt{\sum_{i=1}^{n} (x_i - y_i)^2}$$

Then d is a metric on \mathbb{R}^n defining the general norm. That is ||x|| = d(x,0).

(7) Let S and let B(S) the set of all complex valued functions $f: S \to \mathbb{C}$ such that $||f||_{\infty} = \sup\{||f(s||): s \in S\}$ is finite. That is, B(S) is the set of all complex valued functions whose image is contained within a disk of finite radius. Define d on B(S) by $d(f,g) = ||f-g||_{\infty}$. Let $f,g,h \in B(S)$. Then

$$||f(s) - g(s)|| = ||(f(s) - h(s)) - (h(s) - g(s))|| \le ||f(s) - h(s)|| + ||h(s) - g(s)||$$

taking least upper bounds, we get

$$||f - g||_{\infty} \le ||f - h||_{\infty} + ||h - g||_{\infty}$$

Definition. Let X be a metric space together with metric d. We call a subset U of X **open** if there exists an $\varepsilon > 0$ for which $B(x, \varepsilon) \subseteq U$ for every $x \in U$.

Example 2.2. $U = \{z \in \mathbb{C} : a < \operatorname{Re} z < b\}$ is open in \mathbb{C} , but $U = \{z \in \mathbb{C} : \operatorname{Re} z < 0\}$ is not, as $B(0, \varepsilon) \notin U$ no matter how small we make ε .

Theorem 2.1.1. Let X be a metric space with metric d. Then X is a topological space whose open sets are those subsets of X containing ε -balls for every element, and for $\varepsilon > 0$.

Definition. We call a subset V of a metrix space (X, d) closed if $X \setminus V$ is open in X.

Lemma 2.1.2. If (X, d) is a metric space, then it is a topology by closed sets.

Definition. Let $A \subseteq X$ where X is a metric space. We define the **interior** of A to be the union of all open sets contained in A, and write int A. We define the **closure** of A to be the intersection of all closed sets containing A and write $\operatorname{cl} A$. We define the **boundry** of A to be $\partial A = \operatorname{cl} A \cap \operatorname{cl} (X \setminus A)$.

Example 2.3. We have int $\mathbb{Q}(i) = \emptyset$ and $\operatorname{cl} \mathbb{Q}(i) = \mathbb{C}$.

Lemma 2.1.3. Let X be a metric space and A, BX. Then the following are true

- (1) A is open if, and only if A = int A.
- (2) A is closed if, and only if $A = \operatorname{cl} A$.
- (3) int $A = X \setminus \operatorname{cl}(X \setminus A)$, $\operatorname{cl} A = X \setminus \operatorname{int}(X \setminus A)$, and $\partial A = \operatorname{cl} A \setminus \operatorname{int} A$.
- $(4) \operatorname{cl}(A \cup B) = \operatorname{cl} A \cup \operatorname{cl} B.$
- (5) $x_0 \in \text{int } A \text{ if, and only if there is an } \varepsilon > 0 \text{ for which } B(x_0, \varepsilon) \subseteq A.$
- (6) $x_0 \in \operatorname{cl} A$ if, and only if for every $\varepsilon > 0$, $B(x_0, \varepsilon) \cap A = \emptyset$.

Definition. A subset A of a metric space X is **dense** in X if $\operatorname{cl} A = X$.

Example 2.4. \mathbb{Q} is dense in \mathbb{R} , notice that $\operatorname{cl} \mathbb{Q} = \mathbb{R}$. Moreover, $\mathbb{Q}(i)$ is dense in \mathbb{C} .

2.2 Connectedness in \mathbb{C}

Definition. We say a metric space X is connected provided there are no disjoint nonempty open sets $A, B \subseteq X$ for which $X = A \cup B$.

Lemma 2.2.1. A metric space X is connected if its only closed and open sets are the emtpyset and itself.

Example 2.5. Consider the space $X = \{z \in \mathbb{C} : ||z|| < 1\} \cup \{z \in \mathbb{C} : ||z - 3|| < 1\}$. Let $A = \{z \in \mathbb{C} : ||z|| < 1\}$ and $B = \{z \in \mathbb{C} : ||z - 3|| < 1\}$. Then then both A and B are open in X. Moreover, A is also closed in X as $B = X \setminus A$. So X is not connected.

Lemma 2.2.2. A space $X \subseteq X$ is connected if, and only if it is an interval.

Proof. Suppose that X = [a, b], where $a, b \in \mathbb{R}$ and a < b. Let $A \subseteq X$ be open, with $a \in A$ and $b \in B$ and where $X \neq A$. Then there is an $\varepsilon > 0$ for which $[a, a + \varepsilon) \subseteq A$. Let $r = \sup \{ \varepsilon : [a, a + \varepsilon) \subseteq A \}$. If $a \le x < a + r$, putting h = a + (r - x) > 0 there is an $\varepsilon > 0$ for which $r - h < \varepsilon < r$ and $[a, a + \varepsilon) \subseteq A$. However, $a \le a + (r - h) < a + \varepsilon$ putting $x \in A$. So that $[a, a + r) \subseteq A$. Now, if $a + r \in A$, then by the openness of A, there is a $\delta > 0$ with $[a + r, a + r + \delta] \subseteq A$, which puts $[a + r, a + r + \delta) \subseteq A$. But that contradicts that r is a least upper boundl; so $a + r \notin A$.

Now, if A were closed, then $a+r \in B = X \setminus A$, which is open, so that there is a $\delta > 0$ such that $(a+r-\delta, a+r) \subseteq B$, which contradicts that $[a, a+r) \subseteq A$.

Remark. Note that the first part of this proof lacks the proof for the other types of intervals.

Definition. Let $z, w \in \mathbb{C}$. We define the **staight line segment** [z, w] from z to w to be the set

$$[z,w] = \{tw + (1-t)z : 0 \le t \le 1\}$$

A **polygon** from z to w is defined to be the set

$$P[z, w] = \bigcup_{k=1}^{n} [z_k, w_k]$$

where $z_1 = z$, $w_n = w$, and $z_{k+1} = w_k$ for all $1 \le k \le n-1$. When the endpoints of the polygon are understood, we may simply just write P, or we enumerate the points of P as $P = [z, z_2, \ldots, z_n, w]$.

Theorem 2.2.3. An open set U of \mathbb{C} is connected if, and only if for all $z, w \in U$, there exists a polygon P[z, w] from z to w contained in U.

Proof. Let $P[z,w] \subseteq U$ be the given polygon. Suppose that U were not connected. Then there exist disjoint nonempty open sets Z and W of U (as a subspace of $\mathbb C$) for which $U=Z\cup W$. Let $z\in Z$ and $w\in W$. Consider the case for when P[z,w]=[z,w]. Define $S=\{s\in [0,1]:sw+(1-s)z\in A\}$ and $T=\{s\in [0,1]:sw+(1-s)z\in B\}$. Then notice that S and T are disjoint, and that $S\cup T=[0,1]$. Moreover, they are open subsets of the interval $[0,1]\subseteq \mathbb R$; but [0,1] is connected in $\mathbb R$, which is a contradiction. Therefore U must be connected.

On the otherhand, let $w \in Z$ and let $P = [z, z_2, \dots z_n, w] \subseteq U$ SInce U is open, there is an $\varepsilon > 0$ such that $B(w, \varepsilon) \subseteq U$. Now, if $u \in B(w, \varepsilon)$, then $[w, u] \subseteq B(w, \varepsilon) \subseteq U$, so the polygon $Q = P \cup [w, u] \subseteq U$. Hence $B(w, \varepsilon) \subseteq Z$, which makes Z open. On the otherhand, consider $u \in U \setminus Z$, and let $\varepsilon > 0$ such that $B(u, \varepsilon) \subseteq U$. Then there is a $w \in Z \cap B(u, \varepsilon)$. Construct, then a polygon P[z, u] so that $B(u, \varepsilon) \cap Z$ is empty. That is, $B(u, \varepsilon) \subseteq U \setminus Z$ making $U \setminus Z$ open, and hence Z closed.

Corollary. If $U \subseteq \mathbb{C}$ is an open and connected set, then for all $z, w \in U$, there is a polygon P[z, w] in U made up of straight line segments parallel to either the real axis, or the imaginary axis.

Definition. Let X be a metric space. We call a subset $C \subset X$ a **connected component** if it is maximally connected in X.

Example 2.6. (1) A and B in example 2.5 are connected components.

(2) Let $X = \{\frac{1}{k} : k \in \mathbb{Z}^+\} \cup \{0\}$. Then every connected component is a point of x, and vise versa; with, the exception of 0.

Lemma 2.2.4. Let X be a metric space with $x_0 \in X$. If $\{D_j\}$ is a collection of connected subsets of X, such that $x_0 \in D_j$, then the union $D = \bigcup D_j$ is connected.

Proof. Let $A \subseteq D$, which is a metric space, for which A is both open and closed, and nonempty. Then $A \cap D_j$ is open and closed for all j. Now, since D_j is connected, either $A \cap D_j =$, or $A \cap D_j = D_j$. Since A is nonempty, we must have the latter case. Then there exists at least one index k for which $A \cap D_k = D_k$. Then if $x_0 \in A$, $x_0 \in A \cap D_k$ so that $x_0 \in D_k$ making $A \cap D_j = D_j$ for all j or $D_j \subseteq A$. In either case, we get D = A.

Theorem 2.2.5. The connected components of a metric space partition the space.

Proof. Let \mathcal{D} the collection of all connected subsets of X containing a point $x_0 \in X$. Then \mathcal{D} is nonempty by definition, and by hypothesis, we have that $C = \bigcup D_j$ is connected, and that $x_0 \in C$.

Now, suppose that $C \subseteq D$ for some connected st D. Then $x_0 \in D$ so that $D \in \mathcal{D}$, and hence $D \subseteq C$. This makes C = D, and hence C is a connected component of X. This then implies that $X = \bigcup C_j$ where $\{C_j\}$ is the collection of connected components of X.

Now, consider $\{C_j\}$, and suppose that for distinct components C_1 and C_2 , that there is an $x_0 \in C_1C_2$. Then $x_0 \in C_1$, and $x_0 \in C_2$ so that $C_1 = C_1 \cup C_2 = C_2$, which is a contradiction. Therefore the connected components are pairwise disjoint.

Lemma 2.2.6. If X is a connected metric space with $A \subseteq X$, and $A \subseteq B \subseteq \operatorname{cl} A$, then B is also connected.

Corollary. Connected components of a metric space are closed.

Theorem 2.2.7. If U is open in \mathbb{C} , then U has countably many connected components; each of which is open.

Proof. Let $C \subseteq U$ a connected component, with $x_0 \in C$. Since U is open, there is an $\varepsilon > 0$ for which $B(x_0, \varepsilon) \subseteq U$. Then $B(x_0, \varepsilon) \cup C$ is connected so that $B(x_0, \varepsilon) \cup C = C$, so that $B(x_0, \varepsilon) \subseteq C$. This makes each C open.

Now, let $S = \{a + ib \in \mathbb{Q}(i) : a + ib \in U\}$. Then S is countable by the density of $\mathbb{Q}(i)$ in \mathbb{C} , and each connected component of U contains a point of S. This implies there are countably many such components.

2.3 Completeness in \mathbb{C}

Definition. We say a sequence $\{x_n\}$ of points of a metric space X converges to a point $x \in X$ if for every $\varepsilon > 0$, there is and $N \in \mathbb{Z}^+$ for which

$$d(x, x_n) < \varepsilon$$
 whenever $n \ge N$

If $\{x_n\}$ converges to x, we write $\{x_n\} \to x$, or $\lim x_n = x$.

Lemma 2.3.1. Let X be a metric space. A set $V \subseteq X$ is closed if, and only if for every sequece $\{x_n\}$ of points in V, $\{x_n\}$ converges to a point $x \in V$.

Proof. If V is closed, and $\{x_n\} \to x$, then for every $\varepsilon > 0$ and $x_n \in B(x,\varepsilon)$, we get that $B(x,\varepsilon) \cap V \neq \emptyset$ so that $x \in \operatorname{cl} F = F$.

Conversly, suppose that V is not closed. Then there exists a point $x_0 \in \operatorname{cl} V \setminus V$. Then we get that for every $\varepsilon > 0$, the set $B(x_0, \varepsilon) \cap F \neq \emptyset$ so that for all $n \in \mathbb{Z}^+$, there is an $x_n \in B(x_0, \frac{1}{n}) \cap F$. This makes $d(x_0, x_n) < \frac{1}{n}$, so that $\{x_n\} \to x_0$. Since $x_0 F$, the condition fails.

Definition. We call a point $x \in X$ of a metric space X a **limit point** of a subset $A \subseteq X$ if there exists a sequence of points $\{x_n\}$ in A such that $\{x_n\} \to x$.

Example 2.7. Consider \mathbb{C} and let $A = [0,1] \cup \{i\}$. Then each point of [0,1] is a limit point of A, but i is not a limit point of A.

Lemma 2.3.2. A subset of a metric space is closed if, and only if it contains all its limit points. Moreover, if A is a subset of a metric space X, then $\operatorname{cl} A = A \cup A'$, where A' is the collection of all limit points of A.

Definition. We call a sequence $\{x_n\}$ of points of a metric space **Cauchy** if for every $\varepsilon > 0$ there is an $N \in \mathbb{Z}^+$ for which

$$d(x_m, x_m) < \varepsilon$$
 for all $m, n \ge N$

If X is a metric space in which every Cauchy sequence converges in to a point in X, then we say X is **complete**.

Theorem 2.3.3. The field \mathbb{C} of complex numbers is complete.

Proof. Let $\{z_n\}$ a Cauchy sequence of complex numbers with $z_n = x_n + iy_n$. Then the sequences $\{x_n\}$ and $\{y_n\}$ are Cauchy in \mathbb{R} . Since \mathbb{R} is a complete metric space, we observe that there exist $x, y \in \mathbb{R}$ for which $\{x_n\} \to x$ and $\{y_n\} \to y$. This makes $\{z_n\} \to z$ with $z = x + iy \in \mathbb{C}$.

Definition. Let X be a metric space and $A \subseteq X$. We define the **diameter** of A to be the least upper bound:

$$\operatorname{diam} A = \sup \left\{ d(x, y) : x, y \in A \right\}$$

of all distances of points in A.

Theorem 2.3.4 (Cantor's theorem). A metric space X is complete if, and only if for every decreasing sequence $\{F_n\}$ of nonempty closed sets, with diam $F_n \to 0$ for all n, then the intersection

$$F = \bigcap F_n$$

consists of a single point.

Proof. Suppose that X is complete. Let $\{F_n\}$ a sequence of closed sets such that

- (1) $F_{n+1} \subseteq F_n$; i.e. $\{F_n\}$ is a decreasing sequence.
- (2) $\lim \operatorname{diam} F_n \to 0$.

Let $x_n \in F_n$. If $n, m \ge N$ then $x_m, x_n \in F_N$ so that $d(x_m, x_n) \le \text{diam } F_n$ by definition. By hypothesis, choose an N large enough such that $\text{diam } F_N < \varepsilon$ for some $\varepsilon > 0$. This makes the sequence $\{x_n\}$ Cauchy. Then by the completeness of X $\{x_n\} \to x$ for some $x \in X$. Since $x_n \in F_n$ for all $n \ge N$, we get that $F_n \subseteq F_N$ and hence $x \in F_N$ which puts

$$x \in F = \bigcap F_n$$

Now, if $y \in F$, then $x, y \in F_n$ for all n which gives $d(x, y) \leq \operatorname{diam} F_n \to 0$. So d(x, y) = 0 which makes x = y and so $F = \{x\}$.

Conversely, let $\{x_n\}$ be Cauchy in X, and take $F_n = \operatorname{cl}\{x_n, x_{n+1}, \dots\}$. Then $F_{n+1} \subseteq F_n$, making $\{F_n\}$ decreasing sequence. If $\varepsilon > 0$, choose an N > 0 such that $d(x_m, x_n) < \varepsilon$ for any $m, n \geq N$. Then diam $F_n \leq \varepsilon$. By hypothesis, there is an $x_0 \in X$ such that $F = \bigcap F_n = \{x_0\}$. Moreover, $x_0 \in F_n$ so that $d(x_0, x_m) \leq \operatorname{diam} F_n \to 0$, which puts $\{x_n\} \to x \in X$ which makes X complete.

Lemma 2.3.5. If X is a complete metric space, and $Y \subseteq X$, then Y is complete if, and only if Y is closed in X.

Proof. Suppose that Y is complete and let y a limit point of Y. Then there exists a sequence $\{y_n\}$ of points of Y for which $\{y_n\} \to y$. This makes $\{y_n\}$ Cauchy, and so $\{y_n\} \to x_0 \in Y$. It follows that $y = x_0$, so that $Y' \subseteq Y$ and hence Y is closed.

2.4 Compactness in \mathbb{C}

Definition. Let X be a metric space. We say an collection $\{U_n\}$ of open sets of X covers a subset K of X if $K \subseteq \bigcup U_n$. We call $\{U_n\}$ an **open cover** of K. We call K compact if every open cover of K has a finite open subcover.

Lemma 2.4.1. If K is compact in a metric space X, then K is closed. Moreover, if $F \subseteq K$ is closed, then F is also compact.

Proof. Certainly, we have $K \subseteq \operatorname{cl} K$. Now, let $x_0 \in \operatorname{cl} K$, then $B(x_0, \varepsilon) \cap K$ is nonempty for every $\varepsilon > 0$. Let $G_n = X \setminus \overline{B}(x_0, \frac{1}{n})$, and suppose that $x_0 \notin K$. Then each G_n is open in X, and $K \subseteq \bigcup G_n$. Since K is compact, then ther is an $m \in \mathbb{Z}^+$ for which $K \subseteq \bigcup_{n=1}^m G_n$. Notice, however that $G_1 \subseteq G_2 \subseteq \cdots \subseteq G_m \subseteq \cdots$ so that $K \subseteq G_m = X \setminus \overline{B}(x_0, \frac{1}{m})$, so that $B(x_0, \frac{1}{n}) \cap K = \emptyset$; a contradiction! Therefore $x_0 \in K$ and $K = \operatorname{cl} K$.

Definition. Let X be a set. We say a collection $\{F_n\}$ of subsets of X has the **finite intersection property** (**FIP**) if the intersection of any finite subcollection of $\{F_n\}$ is nonempty.

Lemma 2.4.2. A set K of a metric space X is compact if, and only if for every collection of closed sets $\{F_n\}$ satisfying the finite intersection property, the intersection

$$F = \bigcap F_n$$

is nonempty.

Proof. Let K be compact in X, and $\{F_n\}$ a collection of closed sets of X with the FIP. Suppose that $F = \bigcap F_n = \emptyset$. Now, take $\mathcal{G} = \{X \setminus F_n\}$ the collecton of open sets. Then observe that

$$\bigcup X \backslash F_n = X \backslash \bigcap F_n = X \backslash F = X$$

by hypothesis. SInce $K \subseteq K$, \mathcal{G} covers K, and since K is compact, there is a finite subcover $\{X \setminus F_i\}_{i=1}^n$ of K. That is

$$K \subseteq \bigcup_{i=1}^{n} X \backslash F_i = X \backslash \bigcap_{i=1}^{n} F_i \subseteq X$$

since $\bigcap_{i=1}^n F_i \neq \emptyset$. But then $\bigcap_{i=1}^n F_i \subseteq X \setminus K$, and since $F_i \subseteq K$ for all $1 \leq i \leq n$, this makes $\bigcap_{i=1}^n F_i =$; a contradiction!

Corollary. Compact metric spaces are complete.

Corollary. If X is compact, then every infinite set in X has a limit point in X.

Proof. Let $S \subseteq X$ infinite, and suppose the set of all limit points of S in X, S', is empty. Consider the sequence $\{a_n\}$ of distinct points of S, and take $F_n = \{a_n, a_{n+1}, \ldots\}$. Then F_n has no limit points in X so that $F'_n = \emptyset$. Then $F'_n \subseteq F_n$ so that F_n is closed. Thus $\{F_n\}$ has the finite intersection property. But since $a_1 \neq \ldots \neq a_n \neq$, we get $\bigcap F_n = \emptyset$; which contradicts the above. Therefore S' is nonempty.

Definition. We call a metric space **sequentially compact** if every sequence of point in the space has a convergent subsequence.

Lemma 2.4.3 (Lebesgue's Covering Lemma). If X is a sequentially compact metric space, and \mathcal{G} is an open cover of X, then there is an $\varepsilon > 0$ such that if $x \in X$ there is a $G \in \mathcal{G}$ with $B(x, \varepsilon) \subseteq G$.

Proof. Suppose by contradiction that for every open cover \mathcal{G} of X there is no ε for which the statement holds. Then for every $n \in \mathbb{Z}^+$, there is an $x_n \in X$ for which $B(x_n, \frac{1}{n}) \not\subseteq G$. Now, since X is sequentially compact, there is a point $x_0 \in X$ and s subsequence $\{x_{n_k}\}$ of a sequence $\{x_n\}$ for which $\{x_{n_k}\} \to x_0$. Let $G_0 \in \mathcal{G}$ such that $x_0 \in G_0$. Choose $\varepsilon > 0$ such that $n_k \geq N$ and $n_k > \frac{1}{\varepsilon}$. Let $y \in B(x_{n_k}, \frac{1}{n_k})$. Then $d(x_0, y) \leq d(x_0, x_{n_k}) + d(x_{n_k}, y) < \frac{\varepsilon}{2} + \frac{1}{n_k} < \varepsilon$. So that $B(x_{n_k}, \frac{1}{n_k}) \subseteq B(x_0, \varepsilon)$. But that contradicts our choice of $\{x_{n_k}\}$.

Definition. We say a subset K of a metric space X is **totally bounded** if for any $\varepsilon > 0$ there exist a sequence $\{x_n\}$ of points of X for which $K = \bigcup_{k=1}^n B(x_k, \varepsilon)$.

Theorem 2.4.4. The following are equivalent in every metric space X.

- (1) X is compact.
- (2) Every infinite set of X has a limit point in X.
- (3) X is sequentially compact.
- (4) X is complete, and totally bounded.

Proof. We have that if X is compact, then every infinite set of X has their limit points in X, by the above corollary.

Suppose every infinite set of X has a limit point in X. Let $\{x_n\}$ a sequence, and suppose without loss of generality, that all the points are distinct. Then $\{x_n\}$ has a limit point x_0 . Then there exist an $x_{n_1} \in B(x_0, 1)$. Similarly, there is an $n_2 > n_1$ with $x_{n_2} \in B(x_0, \frac{1}{2})$. Continuing in this manner, we get for some $n_k > n_{k-1}$, that $x_{n_k} \in B(x_0, \frac{1}{k})$, so that $\{x_{n_k}\} \to x_0$; and so X is sequentially compact.

Suppose now that X is sequentially compact, and let $\{x_n\}$ be a Cauchy sequence. By the sequential compactness of $\{x_n\}$, it has a convergent subsequence, which makes X complete. Now, let $\varepsilon > 0$ and fix $x_1 \in X$. If $X = B(x_1, \varepsilon)$, we are done. Otherwise, choose an $x_2 \in X \setminus B(x_1, \varepsilon)$. If $X = B(x_1, \varepsilon) \cup B(x_2, \varepsilon)$ we are done. Otherwise, continuing in this manner, we find a sequence $\{x_n\}$ of points with $x_{n+1} \in X \setminus \bigcup_{k=1}^n B(x_k, \varepsilon)$. Which implies for $m \neq n$, that $d(x_m, x_n) \geq \varepsilon > 0$. Contradictiong that X is sequentially compact. So we have that X must be totally bounded.

Conversely, suppose that X is complete and totally bounded. Let $\{x_n\}$ a sequence of distint points. Then there is a $y_1 \in X$ and a subsequence $\{x_n^{(1)}\}$ of $\{x_n\}$ for which $\{x_n^{(1)}\}\subseteq B(y_1,1)$. There also exists a $y_2\in X$ and s a subsequence $\{x_n^{(2)}\}$ of $\{x_n^{(1)}\}$ such that $\{x_n^{(2)}\}\subseteq B(y_2,\frac{1}{2})$. Continuing in this manner, for all $k\geq 2$, there is a $y_k\in X$ and a subsequence $\{x_n^{(k)}\}$ of $\{x_n^{(k-1)}\}$ for which $\{x_n^{(k)}\}\subseteq B(y_k,\frac{1}{k})$. Take $K_k\operatorname{cl}\{x_n^{(k)}\}$. Then

$$\operatorname{diam} F_k \le \frac{1}{k}$$

and $\{F_k\}$ is a decreasing collection of closed sets. Thus the intersection $F = \{x_0\}$ is a single point. So $x_0 \in F_k$, so that

 $d(x_0, x_n^{(k)}) \leq F_k \leq \frac{1}{k}$ so that $\{x_n^{(k)}\} \to x_0$, making X sequentially compact.

Finally, if X is sequentially compact, and \mathcal{G} is an open cover of X, then there exists an $\varepsilon > 0$ such that for every $x \in X$, there is a $G \in \mathcal{G}$, with $B(x,\varepsilon) \subseteq G$. Hence there is a sequence $\{x_n\}$ of points of X for which $X = \bigcup B(x_n,\varepsilon)$ (i.e. X is totally bounded). Then there is a $G_n \in \mathcal{G}$ for all $1 \le k \le n$ for which $B(x_k,\varepsilon) \subseteq G_k$. So tghat $X = \bigcup G_k$ which makes X compact.

Theorem 2.4.5 (Heine-Borel). A subset K of \mathbb{R}^n is compact if, and only if it is closed and bounded.

Proof. Suppose that K is compact, then K is closed by lemma 2.4.1, and K is also totally bounded, which makes K bounded. So K is closed and bounded in \mathbb{R}^n .

Conversely, suppose that K is closed and bounded. Then there are sequences $\{a_k\}_{k=1}$ and $\{b_k\}_{k=1}^n$ for which $K \subseteq [a_1,b_1] \times [a_n,b_n]$. Now, since \mathbb{R}^n is complete, and K is closed, K is also complete. Hence it remains to show that K is totally bounded. Let $\varepsilon > 0$, and write K as the union of n-dimensional rectangles of diameters less than ε . Then $K \subseteq \bigcup_{k=1}^m B(x_k,\varepsilon)$ where x_k is contained in one of the rectangles, for all $1 \le k \le m$. This makes K totally bounded, and therefore, compact.

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