

In this post, we first discuss two methods of how we can get new holomorphic functions out of old ones. The first method is via a parameter integral:

Proposition 1. *Suppose that we have a piecewise C^1 curve $\gamma : [a, b] \rightarrow \mathbb{C}$ and a continuous function $F : \text{im}(\gamma) \times U \rightarrow \mathbb{C}$ with $U \subset \mathbb{C}$ open. Suppose further that for every $w_0 \in \text{im}(\gamma)$ the function $z \mapsto F(w_0, z)$ on U is complex differentiable and that the function $(w, z) \mapsto \partial_z F(w, z)$ is continuous. Then the function*

$$G : U \rightarrow \mathbb{C}, z \mapsto \int_{\gamma} F(w, z) dw$$

is also complex differentiable with $G'(z) = \int_{\gamma} \partial_z F(w, z) dw$.

Proof. Let z be in U . Since F is continuous, we have that for every disc $D = D(0, r)$ with center zero for which $D + z \subset U$ is relatively compact, the function

$$\psi(w, h) := \begin{cases} F(w, z + h) - F(w, z)/h & \text{for } h \neq 0 \\ \partial_z F(w, z) & \text{for } h = 0 \end{cases}$$

is uniformly continuous on $\text{im}(\gamma) \times D$. So integrating $\psi(w, h)$ along γ and letting $h \rightarrow 0$, we get the assertion of our proposition. \square

As a second method we now show that we may get holomorphic functions out of locally uniformly convergent series of holomorphic functions:

Proposition 2. *Suppose we have a sequence $(f_n)_{n \geq 0}$ of holomorphic functions $U \subset \mathbb{C} \rightarrow \mathbb{C}$. Then, if the infinite series $\sum_{n=0}^{\infty} f_n$ converges locally uniformly on U to the function $f : U \rightarrow \mathbb{C}$, then f itself is holomorphic and we have that $f^{(n)}$ is given by the infinite series $\sum_{k=0}^{\infty} f_k^{(n)}$, which is also locally uniformly convergent.*

Proof. First note that since $f = \sum f_k$ is locally uniformly convergent and the f_k are in particular continuous, f must be continuous (proof is left to the reader). Let $D \subset U$ be a relatively compact disc of radius > 0 with positively oriented boundary ∂D , then (f_k) converges on D uniformly. By definition this means that given $\epsilon > 0$, there is an integer N such that

$$|f(z) - \sum_{k \leq m} f_k(z)| < \epsilon$$

for all $m \geq N$ and $z \in D$. Choosing $n \geq 0$ and letting

$$F_n(z) := \frac{n!}{2\pi i} \int_{\partial D} \frac{f(w)}{(w - z)^{n+1}} dw,$$

which is of course holomorphic on D by Proposition 1, then for every compact subset K of D and every z in K

$$\left| F_n(z) - \sum_{k \leq m} f_k^{(n)}(z) \right| \leq \frac{n!}{2\pi} \int_{\partial D} \left| \frac{f(w) - \sum_{k \leq m} f_k(w)}{(w-z)^{n+1}} \right| dw \leq C_n \cdot \epsilon,$$

where $C_n = n! \text{length}(\partial D) / 2\pi \text{dist}(K, \partial D)^{n+1} > 0$ with

$$\text{dist}(K, \partial D) := \inf\{|z_1 - z_2| : z_1 \in K, z_2 \in \partial D\} > 0$$

and where we have used Cauchy's integral formula for the n -th derivative of a holomorphic function. Now, since D, ϵ and K were chosen arbitrary, we see for all n that $F_n = \sum f_k^{(n)}$ locally uniformly, but since $F_0 = f$ by assumption, we have that f is holomorphic and that $F_n = f^{(n)}$ for all $n \geq 0$. \square

We will now look at complex power series. Given a point z_0 in the complex plane, then a *complex power series in z around z_0* is an infinite series

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

where the numbers a_n are in \mathbb{C} . Recall that for a sequence $(b_n)_{n \geq 0}$ of real numbers one defines the *limes superior*, written $\overline{\lim}_{n \geq 0} b_n$, to be

$$\lim_{n \rightarrow \infty} \sup_k \{b_k : k \geq n\}$$

which, being the limes of a monotonically decreasing sequence, is a unique element in $[-\infty, \infty]$. To f above we may associate a unique element R out of $[0, \infty]$ given by $R = 1/L$, where $L = \overline{\lim}_{n \geq 0} \sqrt[n]{|a_n|}$. R is called the *convergence radius* of f . Furthermore, the open disc $D = D(z_0, R)$ around z_0 of radius R will be called the *(open) disc of convergence* of f . The names we gave R and D are justified by the following well known result on power series:

Theorem 3. *Let $f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n$ be a complex power series with convergence radius R . Let further $D = D(z_0, R)$ be the disc of convergence of f . Then f converges absolutely and locally uniformly on D . It may converge at points on the boundary ∂D of D and it diverges outside the closure \overline{D} of D .*

Proof. (omitted) \square

Let us give two more facts about complex power series which we will use below:

Proposition 4. Let $f(z) = \sum a_n(z - z_0)^n$ be a complex power series. Then the following hold:

1. f restricted to its disc of convergence gives a holomorphic function.
2. Let $g(z) = \sum b_n(z - z_0)^n$ be a second complex power series, and assume that both f and g have a positive radius of convergence. Suppose further that for a sequence $(w_k)_{k \geq 0}$ of points in $\mathbb{C} - \{z_0\}$ which converges to z_0 we have $f(w_k) = g(w_k)$ for almost all $k \geq 0$, then $a_n = b_n$ for all $n \geq 0$.

Proof. Assertion 1. follows directly from Proposition 2 where we let $f_n(z) = a_n(z - z_0)^n$. For assertion 2., note first that $\lim f(w_k) = f(z_0) = g(z_0) = \lim g(w_k)$, i.e. we have $a_0 = b_0$. Assuming now that $a_k = b_k$ for $k = 0, 1, 2, \dots, n$ for some $n \geq 0$, then the function

$$F(z) := \frac{f(z) - g(z)}{(z - z_0)^{n+1}}$$

is locally continuous around z_0 and we have $F(w_k) = 0$ for almost all k . So we have $\lim F(w_k) = 0$, i.e. $a_{n+1} = b_{n+1}$. By induction 2. follows. \square

Having introduced complex power series, we may now formulate another characterization of a function being holomorphic.

Theorem 5. A function $f : U \subset \mathbb{C} \rightarrow \mathbb{C}$ is holomorphic iff at every point z_0 in U and for every $R > 0$ such that the closure of $D(z_0, R)$ lies in U , we have that f restricted to $D(z_0, R)$ is a complex power series around z_0 with a convergence radius larger than R .

Proof. “ \Rightarrow ”: Suppose f is holomorphic, then by Corollary 3 of our last post, f is infinitely many times complex differentiable. So given z_0 in U , we may consider the (formal) power series

$$F(z) = \sum_{n=0}^{\infty} \frac{f^{(n)}(z_0)}{n!} (z - z_0)^n.$$

Using the integral representation of $f^{(n)}(z_0)/n!$ from Corollary 3, then for every $D = D(z_0, R)$ whose closure lies in U , we have

$$\left| \frac{f^{(n)}(z_0)}{n!} \right| = \left| \frac{1}{2\pi i} \int_{\partial D} \frac{f(z)}{(z - z_0)^{n+1}} dz \right| \leq \frac{1}{2\pi} \cdot 2\pi R \cdot C \cdot R^{-(n+1)} = C/R^n.$$

where $C = \sup_{z \in D} |f(z)|$. From this we get $\lim_{n \geq 0} \sqrt[n]{\left| \frac{f^{(n)}(z_0)}{n!} \right|} \leq 1/R$, using that for a positive constant c we have $\sqrt[n]{c} \rightarrow 1$ as $n \rightarrow \infty$. Since we may make

D a little larger by slightly increasing R and have that the closure still stays in U , we see that f restricted to D is a complex power series around z_0 with convergence radius greater than R .

“ \Leftarrow ”: Since at every point z_0 the function f a complex power series with positive convergence radius, it is holomorphic there. So f itself is holomorphic. \square

Let us now end this post with a remarkable fact about holomorphic functions. We say that an open subset G of \mathbb{C} is a *region* (“*Gebiet*” in german) iff it cannot be written as a union of two non-empty and disjoint open sets. Then the following holds:

Theorem 6. (*Analytic continuation*) *Given two holomorphic functions $f, g : G \subset \mathbb{C} \rightarrow \mathbb{C}$, where G is a region in \mathbb{C} . Suppose that $f(z) = g(z)$ on a sequence of distinct points with limit point in G . Then $f(z) = g(z)$ throughout G .*

Proof. Combining Theorem 5 and Proposition 4. (2.), we see that f and g agree on a small open disc $D \subset G$ of positive radius.

We let $U_1 := D$ and for $n \geq 1$ build the set U_{n+1} out of U_n as the union of all relatively compact open discs in G whose centers are in U_n . Then obviously for all $n \geq 1$ we have $U_n \subset U_{n+1} \subset G$, U_n is open and we have $f(z) = g(z)$ on U_n by using Theorem 5 and Proposition 4. (2.). We let V be the open subset $\bigcup_{n \geq 1} U_n$ of G and let $V' := G - V$. Suppose now there was a z_0 in V' which was a boundary point of V . Then we would have that very close to z_0 there was a point w_0 in one of the sets U_n for which a relatively compact disc in G with center w_0 existed which contained z_0 , i.e. then $z_0 \in U_{n+1} \subset V$, a contradiction. So V' contains no boundary point of V and must therefore be open since G is open. But since $G = V \cup V'$ is a region and $V \neq \emptyset$, we must have $V' = \emptyset$, which concludes our proof. \square