

Basic properties of complex numbers  $z = x + iy$  are not mentioned here. Based on the definition of the absolute value (norm) of the complex number:  $|z| = (x^2 + y^2)^{1/2}$ , two interesting properties are listed below:

1. Triangle inequality:  $|z_1 + z_2| \leq |z_1| + |z_2|$
2.  $|z_1 - z_2| \geq ||z_1| - |z_2||$

The first property can be verified by thinking of the complex number as a vector in  $\mathbb{R}^2$  with the real part and complex part being respectively the first and second coordinates. The second property can be proved as follows:

*Proof.* If we can show both  $|z_1 - z_2| \geq |z_1| - |z_2|$  and  $|z_1 - z_2| \geq |z_2| - |z_1|$ , then we are done. From the triangle inequality, we have:

$$\begin{aligned} |z_1| &= |z_2 + z_1 - z_2| \leq |z_2| + |z_1 - z_2| \Rightarrow |z_1| - |z_2| \leq |z_1 - z_2| \\ |z_2| &= |z_1 + z_2 - z_1| \leq |z_1| + |z_2 - z_1| \Rightarrow |z_2| - |z_1| \leq |z_2 - z_1| = |z_1 - z_2| \end{aligned}$$

□

Roughly speaking, for a complex function  $f : \mathbb{C} \rightarrow \mathbb{C}$ , if  $\frac{f(z+h)-f(z)}{h}$  converges as  $h \rightarrow 0$ , then we say  $f$  is holomorphic. Note that  $h$  can go to 0 from different directions, i.e., from the real axis, the complex axis, or many more. Being a holomorphic function in an open set  $\Omega$  enables a lot of miracle to happen, such as:

1. Contour integration: for closed paths, the contour integration of  $f$  equals 0, independent of the parametrization.
2. Regularity:  $f$  is differentiable infinitely many times, and it has a convergent power series (Taylor series expansion).
3. Analytic continuation: if  $f$  and  $g$  agree on a (possibly tiny) open subset of  $\Omega$ , then they agree on all  $\Omega$ .

Note that the complex space is complete, which implies that a sequence converges if and only if it is a Cauchy sequence.

We recall several basic properties of a set here.

**Definition 1. (Interior Point)**

For a set  $\Omega$ ,  $z \in \Omega$  is called the interior point if there exists  $r > 0$  such that the disk  $D_r(z) := \{w \in \mathbb{C} : |z - w| < r\}$  is contained in  $\Omega$ .

**Definition 2. (Open Set)**

A set  $\Omega$  is called open if every point in it is an interior point.

**Definition 3. (Closed Set)**

A set  $\Omega$  is called closed if its complement is an open set.

**Definition 4. (Connected Open Set)**

A open set  $\Omega$  is called connected if it is not possible to find two disjoint open set  $U_1$  and  $U_2$  such that  $\Omega = U_1 \cup U_2$ .

**Definition 5. (Region)**

A region is an open connected set.

Now, we properly define the holomorphic here.

**Definition 6. (Holomorphic Function)**

Let  $f$  be a complex function on an open set  $\Omega$ .  $f$  is holomorphic at the point  $z \in \Omega$  if  $\frac{f(z+h)-f(z)}{h}$  converges, as  $h$  converges to 0. Its limit is denoted as  $f'(z)$ .  $f$  is called a holomorphic function if it is holomorphic at every point in  $\Omega$ .

**Example 1.**  $f(z) = z$  is holomorphic because  $\frac{f(z+h)-f(z)}{h} = \frac{z+h-z}{h} = 1$

**Example 2.**  $f(z) = \bar{z}$  is not holomorphic because  $\frac{f(z+h)-f(z)}{h} = \frac{\bar{z}+\bar{h}-\bar{z}}{h} = \frac{\bar{h}}{h}$ . If  $h$  is real, then  $f'(z) = 1$ , but if  $h$  is imaginary,  $f'(z) = -1$ .

It is clear from Definition 6 that  $f$  is holomorphic at a point  $z \in \Omega$  if and only if there exists a complex number  $a$  such that

$$f(z+h) - f(z) - ah = h\psi(h), \tag{1}$$

where  $\psi$  is a function defined for small  $h$  and  $\lim_{h \rightarrow 0} \psi(h) = 0$ . (1) can be used to show the following properties.

**Proposition 1.** *If  $f$  and  $g$  are holomorphic in  $\Omega$ , then*

1.  $f + g$  is holomorphic
2.  $fg$  is holomorphic
3.  $(f + g)' = f' + g'$
4.  $(fg)' = f'g + fg'$

The notion of complex differentiability differs significantly from the real differentiability. As seen from Example 2, if we interpret the complex function  $f(z) = \bar{z}$  as a real function with two coordinates, then  $f(z) = f(x, -y)$ , which is differentiable in the real sense. Now, we build the link between real and complex functions through the Cauchy-Riemann equation.

Suppose  $f$  is holomorphic at  $z_0 = x_0 + iy_0$ , and let  $h = h_1 + ih_2$ . Consider  $f(z) = f(x, y)$ . If  $h_1 = 0$ , we have

$$\lim_{h_2 \rightarrow 0} \frac{f(x_0, y_0 + h_2) - f(x_0, y_0)}{ih_2} = \frac{1}{i} \frac{\partial f}{\partial y}.$$

Similarly, if  $h_2 = 0$ , we have

$$\lim_{h_1 \rightarrow 0} \frac{f(x_0 + h_1, y_0) - f(x_0, y_0)}{h_1} = \frac{\partial f}{\partial x}.$$

Since  $f$  is holomorphic at  $z_0$ , we have the first Cauchy-Riemann equation as follows:

$$\frac{\partial f}{\partial x} = \frac{1}{i} \frac{\partial f}{\partial y}. \quad (2)$$

If we write the holomorphic function as  $f(z) = u(x, y) + iv(x, y)$ , then we have the following relation:

$$\begin{aligned} \frac{\partial u}{\partial x} &= \frac{\partial v}{\partial y} \\ \frac{\partial v}{\partial x} &= -\frac{\partial u}{\partial y}. \end{aligned} \quad (3)$$

We also have the following results from the Cauchy-Riemann equation

**Proposition 2.** *If  $f$  is holomorphic at  $z_0$ , then*

$$\frac{\partial f}{\partial \bar{z}}(z_0) = 0 \quad \text{and} \quad f'(z_0) = \frac{\partial f}{\partial z}(z_0) = 2 \frac{\partial u}{\partial z}(z_0) \quad (4)$$

*Proof.* For  $z = x + iy$ , we know  $x = \frac{1}{2}(z + \bar{z})$  and  $y = \frac{1}{2i}(z - \bar{z})$ . Then, we can define the following two differential operators

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

From (2), we have the desired result  $\frac{\partial f}{\partial \bar{z}}(z_0) = 0$ .

For the second result, first observe

$$\frac{\partial f}{\partial z}(z_0) = \frac{1}{2} \frac{\partial f}{\partial x}(z_0) + \frac{1}{2i} \frac{\partial f}{\partial y}(z_0) = \frac{\partial f}{\partial x}(z_0)$$

Then, using the operator  $\frac{\partial}{\partial \bar{z}}$  defined above, we have

$$\frac{\partial u}{\partial z}(z_0) = \frac{1}{2} \frac{\partial u}{\partial x}(z_0) + \frac{1}{2i} \frac{\partial u}{\partial y}(z_0) = \frac{1}{2} \left( \frac{\partial u}{\partial x}(z_0) + i \frac{\partial v}{\partial x}(z_0) \right) = \frac{1}{2} \frac{\partial f}{\partial x}(z_0),$$

which directly leads to the second result. □

So far, we have assumed  $f$  to be holomorphic and deduced the relation between its real and imaginary parts. In the next theorem, we show that the converse is also true, which completes the circle.

**Theorem 1.** Suppose the complex function  $f = u(x, y) + iv(x, y)$  is defined on an open set  $\Omega$ . If  $u$  and  $v$  are differentiable and satisfy the Cauchy-Riemann equation (3) on  $\Omega$ , then  $f$  is holomorphic on  $\Omega$ , and  $f'(z) = \partial f / \partial z$ .

*Proof.* Since  $u$  and  $v$  are differentiable, we have

$$\begin{aligned} u(x + h_1, y + h_2) - u(x, y) &= \frac{\partial u}{\partial x} h_1 + \frac{\partial u}{\partial y} h_2 + |h| \psi_1(h) \\ v(x + h_1, y + h_2) - v(x, y) &= \frac{\partial v}{\partial x} h_1 + \frac{\partial v}{\partial y} h_2 + |h| \psi_2(h), \end{aligned}$$

where  $\psi_1(h), \psi_2(h) \rightarrow 0$  as  $|h| \rightarrow 0$ , and  $h = h_1 + ih_2$ . Using (3), we have:

$$\begin{aligned} f(z + h) - f(z) &= f(x + h_1 + iy + ih_2) - f(x + iy) \\ &= u(x + h_1, y + h_2) + iv(x + h_1, y + h_2) - u(x, y) - iv(x, y) \\ &= \frac{\partial u}{\partial x} h_1 + \frac{\partial u}{\partial y} h_2 + |h| \psi_1(h) + \frac{\partial v}{\partial x} h_1 + \frac{\partial v}{\partial y} h_2 + |h| \psi_2(h) \\ &= \left( \frac{\partial u}{\partial x} - i \frac{\partial u}{\partial y} \right) (h_1 + ih_2) + |h| \psi_1(h) + |h| \psi_2(h), \end{aligned}$$

which implies

$$\begin{aligned} \frac{f(z + h) - f(z)}{h} &= \left( \frac{\partial u}{\partial x} - i \frac{\partial u}{\partial y} \right) + \frac{|h| \psi_1(h) + |h| \psi_2(h)}{h} \\ &\rightarrow \left( \frac{\partial u}{\partial x} - i \frac{\partial u}{\partial y} \right) \\ &= 2 \frac{\partial u}{\partial z} \\ &= \frac{\partial f}{\partial z}. \end{aligned}$$

□

**Definition 7. (Power Series)**

A power series is an expansion of the form  $\sum_{n=0}^{\infty} a_n z^n$ .

**Definition 8. (Absolute Convergence)**

A power series is said to converge absolutely if  $\sum_{n=0}^{\infty} |a_n z^n|$  converges.

**Definition 9. (Analytic Function)**

We say that a function is analytic in an open set  $\Omega$  if it has a convergent power series expansion in  $\Omega$ .

We give the following result about the convergence of a power series without proof.

**Theorem 2. (Convergence of Power Series)**

Given a power series  $\sum_{n=0}^{\infty} a_n z^n$ , there exists  $0 \leq R \leq \infty$  such that:

1. If  $|z| < R$ , the series converges absolutely.
2. If  $|z| > R$ , the series diverges.

The radius of convergence  $R$  is given by the Hadmard's formula as follows:

$$\frac{1}{R} = \limsup_{n \rightarrow \infty} |a_n|^{1/n}. \quad (5)$$

Power series provide a very important class of analytic functions that are particularly simple to manipulate, as shown in the following theorem.

**Theorem 3.** The power series  $f(z) = \sum_{n=0}^{\infty} a_n z^n$  define a holomorphic function in its disk of convergence. The derivative of  $f$  is also a power series obtained by differentiating term by term, i.e.  $f'(z) = \sum_{n=0}^{\infty} n a_n z^{n-1}$ . Additionally,  $f'(z)$  has the same radius of convergence.

*Proof.* We aim to show the following:

$$\lim_{h \rightarrow 0} \left| \frac{f(z+h) - f(z)}{h} - g(z) \right| = 0,$$

where  $g(z) := \sum_{n=0}^{\infty} n a_n z^{n-1}$ . Only main steps are shown here. The intuition is to separate the infinite sum of  $f$  into a finite sum and a tail part, because the finite sum is essentially a polynomial, and its derivative is obtained by differentiating term by term.

Define the following terms

$$\begin{aligned} S_N &:= \sum_{n=0}^N a_n z^n \\ E_N &:= \sum_{n=N+1}^{\infty} a_n z^n \\ S'_N &:= \sum_{n=0}^N n a_n z^{n-1}. \end{aligned}$$

Then,

$$\begin{aligned} \lim_{h \rightarrow 0} \left| \frac{f(z+h) - f(z)}{h} - g(z) \right| &= \lim_{h \rightarrow 0} \left| \frac{S_N(z+h) - S_N(z)}{h} + \frac{E_N(z+h) - E_N(z)}{h} + S'_N - S'_N - g(z) \right| \\ &\leq \lim_{h \rightarrow 0} \left\{ \left| \frac{S_N(z+h) - S_N(z)}{h} - S'_N \right| + \left| \frac{E_N(z+h) - E_N(z)}{h} \right| + |S'_N - g(z)| \right\}. \end{aligned}$$

The first term vanishes because polynomials are differentiable, and the derivative is obtained term by term. The last term vanishes because  $\lim_{N \rightarrow \infty} S'_N = g(z)$ . The second term also vanishes based on the following two facts

1.  $a^n - b^n = (a-b)(a^{n-1} + a^{n-2}b + a^{n-3}b^2 + \dots + ab^{n-1} + b^{n-1})$
2.  $\sum_{n=N+1}^{\infty} n a_n z^{n-1}$  is the tail of a convergence sequence and thus vanishes.

Finally,  $f'$  and  $f$  have the same radius of convergence from the Hadamard's formula and the fact that  $\lim_{n \rightarrow \infty} n^{1/n} = 1$ . □

Now, we change our focus to integration of complex functions along curves. First, we give several definitions

**Definition 10.** (*Primitive*)

A primitive of  $f$  on  $\Omega$  is a function  $F$  that is holomorphic on  $\Omega$  and such that  $F'(z) = f(z)$  for all  $z \in \Omega$ .

**Definition 11.** (*Parametrized Curve*)

A parametrized curve is a function  $z(t)$  which maps a closed interval  $[a, b] \subset \mathbb{R}$  to the complex plane.

The integral of  $f$  along a curve  $\gamma$  is then defined as

$$\int_{\gamma} f(z) dz := \int_a^b f(z(t)) z'(t) dt.$$

In order for this definition to make sense, one can also show that it is independent of the choice of the parametrization. By definition, the length of the smooth curve  $\gamma$  is

$$\text{length}(\gamma) = \int_a^b |z'(t)| dt.$$

We may then develop an useful bound, called the M-L bound, for the integration over curves:

$$\left| \int_{\gamma} f(z) dz \right| = \left| \int_a^b f(z(t)) z'(t) dt \right| \leq \int_a^b |f(z(t)) z'(t)| dt \leq \sup_{z \in \gamma} |f(z(t))| \int_a^b |z'(t)| dt = \sup_{z \in \gamma} |f(z(t))| \text{length}(\gamma). \quad (6)$$

Assuming  $f$  has a primitive, many useful results arise.

**Theorem 4.** If  $f$  has a primitive  $F$  in  $\Omega$ , and  $\gamma$  is a curve in  $\Omega$  that has end points  $w_1$  and  $w_2$ , then

$$\int_{\gamma} f(z) dz = F(w_1) - F(w_2)$$

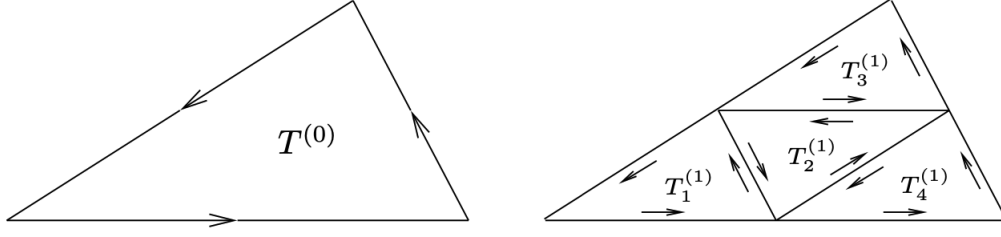


Figure 1: Bisecting triangle in the proof of Goursat's Theorem.

*Proof.* The proof is quite straightforward. By definition,

$$\int_{\gamma} f(z)dz = \int_a^b f(z(t))z'(t)dt = \int_a^b F'(z(t))z'(t)dt = \int_a^b \frac{d}{dt}F(z(t))dt = F(z(b)) - F(z(a)) = F(w_1) - F(w_2).$$

□

Next, we state several corollaries from this theorem, the proofs of which are very simple, so they are omitted.

**Corollary 1.** *If  $\gamma$  is a closed curve in an open set  $\Omega$ , and  $f$  has a primitive in  $\Omega$ , then*

$$\int_{\gamma} f(z)dz = 0. \quad (7)$$

**Corollary 2.** *If  $f$  is holomorphic in a region  $\Omega$ , and  $f' = 0$ , then  $f$  is constant.*

**Corollary 3.** *If  $f$  has a primitive in  $\Omega$ , then the integral does not depend on the choice of the path.*

Corollary 1 gives us one direction, and we would like to show the converse, namely if we know that (7) for some types of curves  $\gamma$ , then a primitive for  $f$  exists. We start with the Goursat's theorem.

**Theorem 5. (Goursat)** *If  $f$  is holomorphic in an open set  $\Omega$ , and  $T \subset \Omega$  is a triangle whose interior is also contained in  $\Omega$ , then*

$$\int_T f(z)dz = 0.$$

*Proof.* The proof is based on this brilliant idea of recursively bisecting the triangle, as shown in Fig. 1. The subscript counts the number of triangles, and the superscript represents the iteration. Only main steps of the proof are shown here.

In the first iteration, we have:

$$\begin{aligned} \int_{T^{(0)}} f(z)dz &= \int_{T_1^{(1)}} f(z)dz + \int_{T_2^{(1)}} f(z)dz + \int_{T_3^{(1)}} f(z)dz + \int_{T_4^{(1)}} f(z)dz \\ &\leq 4 \int_{T_j^{(1)}} f(z)dz, \end{aligned}$$

for some  $j$  that gives the maximum integral value, and we name this triangle  $T^{(1)}$ . Repeating this process for  $k$  times, we obtain

$$\left| \int_{T^{(0)}} f(z)dz \right| \leq 4^k \left| \int_{T^{(k)}} f(z)dz \right|.$$

We may prove that there is a unique  $z_0$  in every triangle  $\{T^{(n)}\}_{n=1,\dots,k}$ . Since  $f$  is holomorphic at  $z_0$ , we have

$$f(z) = f(z_0) + f'(z_0)(z - z_0) + \psi(z - z_0)(z - z_0),$$

where  $\psi(z - z_0) \rightarrow 0$  as  $z \rightarrow z_0$ . The constant  $f(z_0)$  and  $f'(z_0)(z - z_0)$  has primitives, so they have zero integral value over the closed curve  $T^{(k)}$ . Finally,  $\left| \int_{T^{(k)}} f(z)dz \right|$  can be bounded by the M-L bound (6) and the following two facts:

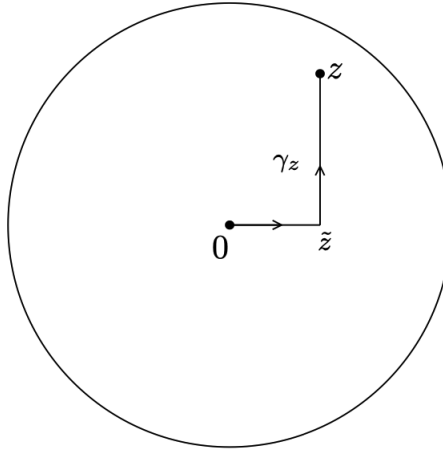


Figure 2: Open disk with the choice of curve  $\gamma_z$

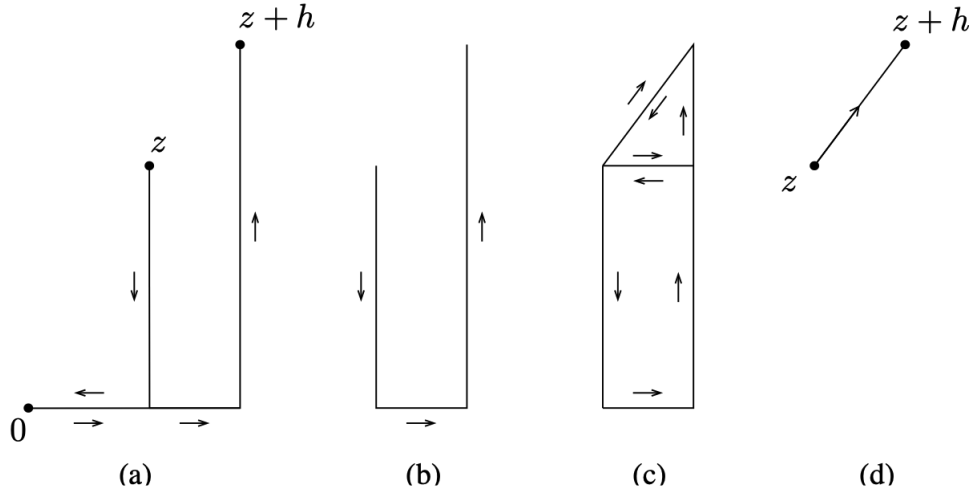


Figure 3: Relation between  $\gamma_z$  and  $\gamma_{z+h}$ .

1. perimeter of  $T^{(k)} = \frac{1}{2^k} \times$  perimeter of  $T^{(0)}$
2. diameter of  $T^{(k)} = \frac{1}{2^k} \times$  diameter of  $T^{(0)}$

Then, it is straightforward to show  $\lim_{k \rightarrow \infty} 4^k \left| \int_{T^{(k)}} f(z) dz \right| = 0$ , which completes the proof. □

Next, we prove the existence of primitive in a disk as a consequence of Goursat's Theorem.

**Theorem 6. (Local Existence of Primitives)**

*A holomorphic function in an open disk has a primitive in that disk.*

*Proof.* We only show main steps. Consider the open disk  $D$  centered at the origin, and choose a point  $z \in D$  at random. Constructing the curve  $\gamma_z$  as shown in Fig 2. Define

$$F(z) := \int_{\gamma_z} f(w) dw.$$

We claim that  $F(z)$  is holomorphic in the open disk  $D$  and  $F'(z) = f(z)$ , which means that  $F$  is the primitive of  $f$  in  $D$ . Now choose another point  $z + h \in D$ . Following the steps shown in Fig 3, which uses the Goursat's Theorem, we have

$$F(z + h) - F(z) = \int_{\gamma_{z+h}} f(w) dw - \int_{\gamma_z} f(w) dw = \int_{\eta} f(w) dw,$$

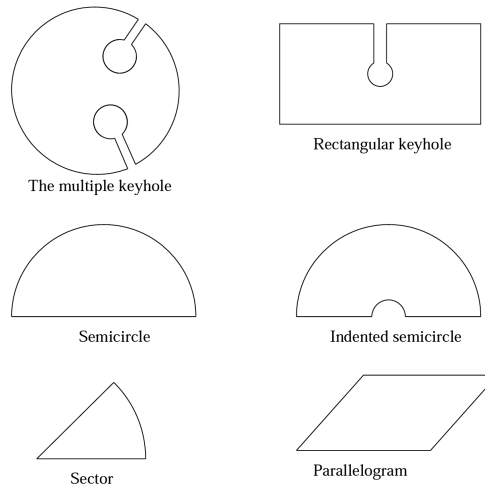


Figure 4: Examples of toy contours.

where  $\eta$  is the curve shown in Fig. 3(d). Since  $f$  is holomorphic in  $D$ , it is continuous at  $w$ . Then,  $f(w) = f(z) + \psi(w)$ , where  $\psi(w) \rightarrow 0$  as  $z \rightarrow w$ . With the fact that  $f(z)$  has a primitive and Theorem 4, we have

$$\lim_{h \rightarrow 0} \frac{F(z+h) - F(z)}{h} = f(z),$$

which completes the proof.  $\square$

This theorem says that locally, every holomorphic function has a primitive. Now, we can use the previous result to get

**Theorem 7. (Cauchy's Theorem for a Disk)**

*If  $f$  is a holomorphic function in a disk, then*

$$\int_{\gamma} f(z) dz = 0, \quad (8)$$

*for every closed curve  $\gamma$  in that disk.*

*Proof.* Since  $f$  is a holomorphic function in a disk, by previous result,  $f$  has a primitive in that disk. Then, by Corollary 1, we have the desired result.  $\square$

**Corollary 4.** *If  $f$  is holomorphic in an open set that contains a circle  $C$  and its interior, then*

$$\int_C f(w) dw = 0.$$

*Proof.* We can slightly enlarge the disk with boundary circle  $C$  such that  $f$  is still holomorphic in it. Then, we can apply Cauchy's theorem to conclude the proof.  $\square$

Cauchy's theorem also works for other shapes of contour, based on the same argument for the disk as shown in Theorem 7. Some examples of the toy contour is shown in Fig. 4. The important point is that we can define without ambiguity the interior of a contour and construct the polygonal paths in a neighborhood of that contour and its interior, so that the primitive of the holomorphic function  $f$  can be defined unambiguously (based on the Goursat's Theorem). For more detail, see the discussion on page 39-41 in the book. We will use the keyhole contour to prove the following theorem. Loosely speaking, if we know the value of a function on the boundary of a circle, we know its value at every point inside the circle.

**Theorem 8. (Cauchy's Integral Formula)** *Suppose  $f$  is a holomorphic function in an open set that contains the closure of a disk  $D$ . If  $C$  is the boundary circle of this disk with the positive orientation, then*

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

*for every point  $z \in D$ .*

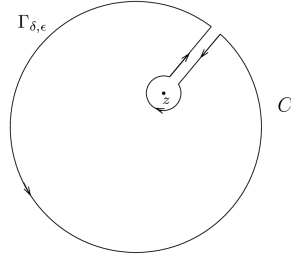


Figure 5: Keyhole contour  $\Gamma_{\delta,\epsilon}$ .

*Proof.* We only show main steps. The proof is based on the keyhole contour  $\Gamma$  (we omitted the subscript, since it is not relevant in this proof) in Fig. 5. Since  $f$  and  $\frac{1}{\zeta-z}$  are holomorphic functions, we know  $\frac{f(\zeta)}{\zeta-z}$  is holomorphic. Then, we have

$$\int_{\Gamma} \frac{f(\zeta)}{\zeta-z} d\zeta = \int_C \frac{f(\zeta)}{\zeta-z} d\zeta + \int_{C_\epsilon} \frac{f(\zeta)}{\zeta-z} d\zeta = 0,$$

where  $C_\epsilon$  represents the small circle with radius  $\epsilon$  in Fig. 5. We can parametrize  $C_\epsilon$  as follows:

$$\zeta(\theta) = z + \epsilon e^{i\theta}, \quad d\zeta = i\epsilon e^{i\theta} d\theta.$$

Then, it is straightforward to get the result. □

As a corollary, we obtain further integral formulas expressing the derivatives of  $f$  inside the disk in terms of the values of  $f$  on the boundary.

**Corollary 5.** *If  $f$  is holomorphic in an open set  $\Omega$ , then  $f$  has infinitely many complex derivatives in  $\Omega$ . Moreover, if  $C \subset \Omega$  is a circle whose interior is also contained in  $\Omega$ , then*

$$f^{(n)}(z) = \frac{n!}{2\pi i} \int_C \frac{f(\zeta)}{(\zeta-z)^{n+1}} d\zeta.$$

*Proof.* The proof is based on induction. Clearly, the formula holds for  $n = 0$ . Suppose it holds for  $n - 1$ , then we can show

$$f^{(n)}(z) = \lim_{h \rightarrow 0} \frac{f^{(n-1)}(z+h) - f^{(n-1)}(z)}{h},$$

by using the following fact:  $a^n - b^n = (a-b)(a^{n-1} + a^{n-2}b + a^{n-3}b^2 + \dots + ab^{n-1} + b^{n-1})$ . We omitted the following computation. □

We have proved in Theorem 3 that a power series is holomorphic in the interior of the disk of its convergence, now we show the converse.

**Theorem 9.** *Suppose  $f$  is holomorphic in an open set  $\Omega$  that contains a disk  $D$  centered at  $z_0$  and its interior. Then,  $f$  has a power series expansion at  $z_0$*

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

where

$$a_n = \frac{f^{(n)}(z_0)}{n!}.$$

*Proof.* From Cauchy's integral formula,

$$\begin{aligned} f(z) &= \frac{1}{2\pi i} \int_C \frac{f(\zeta)}{\zeta-z} d\zeta = \frac{1}{2\pi i} \int_C \frac{f(\zeta)}{\zeta-z+z_0-z_0} d\zeta \\ &= \frac{1}{2\pi i} \int_C \frac{f(\zeta)}{(\zeta-z_0)(1-\frac{z-z_0}{\zeta-z_0})} d\zeta. \end{aligned}$$

Note  $|\frac{z-z_0}{\zeta-z_0}| < 1$ , and we can apply geometric series expansion to  $\frac{1}{1-\frac{z-z_0}{\zeta-z_0}}$  as



$$\frac{1}{1 - \frac{z-z_0}{\zeta-z_0}} = \sum_{n=0}^{\infty} \left(\frac{z-z_0}{\zeta-z_0}\right)^n.$$

The result then easily follows.  $\square$

Next, we show the analytic continuation result, which was mentioned as one of the motivating points at the very beginning. Roughly speaking, a holomorphic function is determined if we know its value in an appropriate arbitrarily small subset.

**Theorem 10.** *Suppose  $f$  is a holomorphic function in a region (connected and open set)  $\Omega$  that vanishes on a sequence of distinct points with a limit point in  $\Omega$ , then  $f$  is identically 0.*

*Proof.* Let the function  $f$  vanishes at a sequence of points  $\{w_n\}_{n=0}^{\infty}$ , and the sequence converges to  $z_0 \in \Omega$ . We first show that  $f$  vanishes on all point in a small disk centered at  $z_0$ . From Theorem 9,

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

for all  $z$  in the small disk. Suppose that  $f(z)$  is not identically 0, then let  $a_m$  be the first non-zero coefficient in the power series. Then, we have

$$f(z) = a_m(z - z_0)^m + \sum_{n=m+1}^{\infty} a_n(z - z_0)^n = a_m(z - z_0)^m(1 + g(z - z_0)),$$

where  $g \rightarrow 0$  as  $z \rightarrow z_0$ . Now take a vanishing point  $w_k \neq z_0$  in that disk, we have

$$f(w_k) = a_m(w_k - z_0)^m(1 + g(w_k - z_0)) \neq 0,$$

but this raises a contradiction, because  $f(w_k) = 0$  by the choice of  $w_k$ . We just proved that the value of  $f$  on a small disk around  $z_0$  is identically 0.

Now, we spread this disk to the entire  $\Omega$ . Define  $U := \text{int}\{z \in \Omega : f(z) = 0\}$ .  $U$  is open by definition. If  $\{z_n\}_{n=0}^{\infty}$  is a sequence of point in  $U$  with limit  $z$ , then  $f(z_n) = 0$ . By continuity,  $f(z) = 0$ , implying that  $z \in U$ . It shows that  $U$  is also closed. Now, define a set  $V$  to be the complement of  $U$ . We have  $U$  and  $V$  are disjoint open sets that separate  $\Omega$ . Since  $\Omega$  is connected, either  $U$  or  $V$  has to be empty. We showed in the first part of this proof that  $z_0 \in U$ , so  $V$  has to be empty. We have  $U = \Omega$ , which completes the proof.  $\square$

**Corollary 6.** *If  $f$  and  $g$  are holomorphic in a region  $\Omega$ , and  $f(z) = g(z)$  for a sequence of distinct points which has the limit also in  $\Omega$ , then  $f$  and  $g$  agree on all  $\Omega$ .*

*Proof.* It is a direct consequence of the previous theorem.  $\square$