

MA 205 -3

Complex integration:

Definite integrals:

Let $f: [a, b] \rightarrow \mathbb{C}$ be a piecewise continuous function.

$$f(t) = u(t) + i v(t)$$

$$\text{Define: } \int_a^b f(t) dt = \int_a^b u(t) dt + i \int_a^b v(t) dt$$

Basic properties:

$$1. \operatorname{Re} \int_a^b f(t) dt = \int_a^b \operatorname{Re} f(t) dt = \int_a^b u(t) dt$$

$$2. \quad \operatorname{Im} \int_a^b f(t) dt = \int_a^b \operatorname{Im} f(t) dt = \int_a^b v(t) dt.$$

$$3. \quad \int_a^b (c_1 f_1(t) + c_2 f_2(t)) dt = c_1 \int_a^b f_1(t) dt + c_2 \int_a^b f_2(t) dt.$$

for $c_1, c_2 \in \mathbb{C}$.

$$4. \quad \left| \int_a^b f(t) dt \right| \leq \int_a^b |f(t)| dt$$

Proof of 4: This inequality is clear if

$\int_a^b f(t) dt = 0$. Suppose $\int_a^b f(t) dt = w \neq 0 \in \mathbb{C}$.

Let $\theta = \operatorname{Arg}(w) = \operatorname{Arg}\left(\int_a^b f(t) dt\right)$.

$$\left| \int_a^b f(t) dt \right| = e^{-i\theta} \int_a^b f(t) dt = \int_a^b e^{-i\theta} f(t) dt.$$

On the other hand,

$$\begin{aligned} \left| \int_a^b f(t) dt \right| &= \operatorname{Re} \int_a^b e^{-i\theta} f(t) dt \\ &= \int_a^b \operatorname{Re}(e^{-i\theta} f(t)) dt \\ &\leq \int_a^b |e^{-i\theta} f(t)| dt \\ &= \int_a^b |f(t)| dt. \end{aligned}$$

Example: Suppose $\theta \in \mathbb{R}$ then show that

$$|e^{2\pi i\theta} - 1| \leq 2\pi |\theta|.$$

Solution: Let $f(t) = e^{i\theta t} : \theta, t \in \mathbb{R}.$

$$\text{Then } \left| \int_0^{2\pi} e^{i\theta t} dt \right| \leq \int_0^{2\pi} |e^{i\theta t}| dt = 2\pi.$$

on the other hand,

$$\left| \int_0^{2\pi} e^{i\theta t} dt \right| = \left| \frac{e^{i\theta t}}{i\theta} \right|_0^{2\pi} = \frac{|e^{2\pi i\theta} - 1|}{|\theta|}$$

$$\Rightarrow |e^{2\pi i\theta} - 1| \leq |\theta| \cdot 2\pi \quad : \theta \in \mathbb{R}$$

Length of curve

Recall from calculus the formula for the

length of a parameterised curve.

If γ is a smooth parameterised curve

$$\gamma = z(t) = (x(t), y(t)), \quad t \in [a, b],$$

then,

$$l(\gamma) = \int_a^b |\dot{z}(t)| dt = \int_a^b \sqrt{x'(t)^2 + y'(t)^2} \cdot dt$$

Contour integrals

We now consider the complex analogue of the line integrals from calculus.

Definition of a contour integral:

Consider a curve i.e., a continuous map $z: [a, b] \rightarrow \mathbb{C}$.

Let $z(t) = x(t) + iy(t)$.

So $x(t)$ & $y(t)$ are continuous functions.

We say the curve is smooth if $z(t)$

has continuous derivative $z'(t) \neq 0$

for all points along the curve.

A contour is a curve consisting of

a finite number of smooth curves

joined end to end. It is said to

be simple if $z(t)$ is one-one

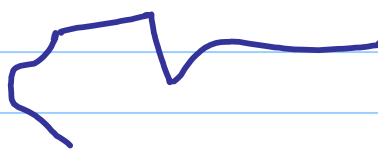
except possibly for the end points

a & b (i.e., the curve does not cross itself).

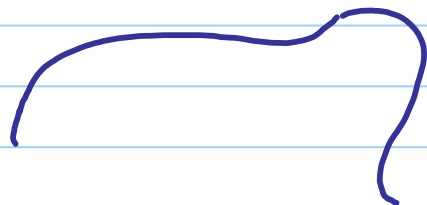
Further, it is said to be closed if the initial & final values of $z(t)$ at a & b respectively, are the same.

Examples:

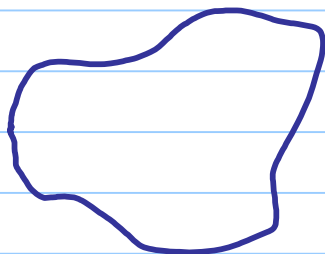
1. Contour :



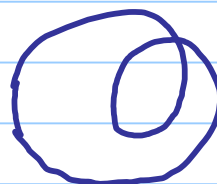
2. Simple contour, not closed :



3. Simple & closed contour :



4. Closed but not simple :



Let $f: \Omega \rightarrow \mathbb{C}$ be a complex function on a domain Ω and $C \subseteq \Omega$ be any contour with initial point z_0 & terminal point z . We say f is

integrable along the contour C & write:

$$\begin{aligned}\int_C f(z) dz &:= \int_a^b f(z(t)) \frac{dz(t)}{dt} \cdot dt \\ &= \int_a^b f(z(t)) \cdot z'(t) \cdot dt\end{aligned}$$

For $f(z) = u(x, y) + i v(x, y)$ &

$dz = dx + i dy$, we have

$$\begin{aligned}
 \int_C f(z) dz &= \int_C u dx - v dy + i \int_C u dy + v dx \\
 &= \int_a^b \left[u(x(t), y(t)) \frac{dx(t)}{dt} - v(x(t), y(t)) \cdot \frac{dy(t)}{dt} \right] dt \\
 &\quad + i \int_a^b \left[u(x(t), y(t)) \frac{dy(t)}{dt} + v(x(t), y(t)) \cdot \frac{dx(t)}{dt} \right] dt
 \end{aligned}$$

Chuk: The usual properties of real line integrals are carried through in their complex analogues.

1. $\int_C f(z) dz$ is independent of the parameterization of C .
2. $\int_{-C} f(z) dz = - \int_C f(z) dz$, where $-C$ is the opposite curve of C .

$$3. \quad \int_{C_1 \cup \dots \cup C_r} f(z) dz = \int_{C_1} f dz + \dots + \int_{C_r} f dz$$

where the C_i 's are suitably defined.

Example: Evaluate the integral $\int_C \frac{1}{z-z_0} dz$

C = a circle of any radius centered at z_0 , in the anti-clockwise direction.

Solution: C can be parameterized by:

$$z(t) = z_0 + r e^{it} \quad : 0 \leq t \leq 2\pi$$

where $r > 0$ is the radius.

The contour integral becomes;

$$\begin{aligned}\oint_C \frac{1}{z-z_0} dz &= \int_0^{2\pi} \frac{1}{z(t)-z_0} \cdot z'(t) dt \\ &= \int_0^{2\pi} \frac{1}{re^{it}} \cdot ire^{it} dt \\ &= 2\pi i\end{aligned}$$

Note: The value of the integral is independent of the radius r .

Path independence:

Example: let C_1 = the line segment with initial point -1 & final point i &

let C_2 = the arc of the unit circle

$\operatorname{Im} z \geq 0$ with initial point -1 &

final point i .

Parameterise them as

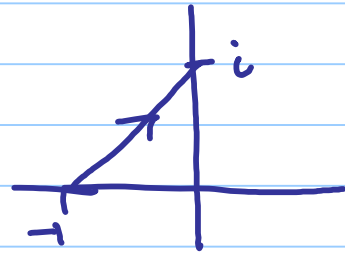
$$C_1 : z(t) = -1 + (1+i)t \quad ; \quad 0 \leq t \leq 1$$

$$= (-1+t) + it$$

$$C_2 : |z| = 1 \text{ \& } z = e^{i\theta}$$

Evaluate: $\int_{C_j} |z|^2 dz$ & $\int_{C_j} \frac{1}{z^2} dz$: $j=1,2$

1. $\int_{C_1} |z|^2 dz$



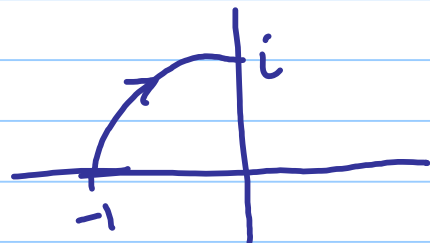
$$C_1 : z(t) = -1 + (1+i)t : 0 \leq t \leq 1$$

So $|z|^2 = (-1+t)^2 + t^2$ & $dz = (1+i) dt$

$$\int_{C_1} |z|^2 dz = \int_0^1 (2t^2 - 2t + 1)(1+i) dt$$

$$= \frac{2}{3} (1+i)$$

$\rightarrow \int_{C_2} |z|^2 dz$



$$C_2 : |z|=1, z = e^{i\theta} \quad \& \quad dz = ie^{i\theta} d\theta$$

The initial & final points of the path correspond to $\theta = \bar{\pi}$ & $\theta = \frac{\pi}{2}$ respectively.

The contour integral is:

$$\int_{\gamma} |z|^2 dz = \int_{\bar{\pi}}^{\frac{\pi}{2}} i e^{i\theta} d\theta = e^{i\theta} \Big|_{\bar{\pi}}^{\frac{\pi}{2}} = 1+i$$

So the results do not agree! That is, the value of this contour integral depends on the path of integration.

Note here that $|z|^2$ is not holomorphic for $z \neq (0,0)$. We will see later that

this explains the path dependence of the integral.

$$\text{C.W.} \rightarrow \int_C \frac{1}{z^2} dz$$

$$= \int_0^1 \frac{1+i}{[-1+(1+i)t]^2} dt = \frac{1}{-1+(1+i)t} \Big|_0^1 = \underline{\underline{-1+i}}$$

$$\int_C \frac{1}{z^2} dz = \int_{\pi}^{\pi/2} \frac{1}{e^{2i\theta}} i e^{i\theta} d\theta = \int_{\pi}^{\pi/2} i e^{-i\theta} d\theta$$

$$= -e^{-i\theta} \Big|_{\pi}^{\pi/2} = \underline{\underline{-1+i}}$$

check: Holomorphy of $\frac{1}{z^2}$!

Absolute value of a Complex integral

Let f & C be as earlier.

$$\text{Then } \left| \int_C f(z) dz \right| \leq M \cdot L$$

where $M =$ the upper bound of $|f(z)|$
along C

$L =$ length of the contour C .

$$\text{Proof: } \left| \int_C f(z) dz \right| = \left| \int_a^b f(z(t)) \cdot z'(t) dt \right|$$

$$\leq \int_a^b |f(z(t))| \cdot |z'(t)| dt$$

$$\leq \int_a^b M \cdot |z'(t)| dt$$

$$= M \cdot L$$

Path independence:

Under what conditions do we get

$$\int_{C_1} f(z) dz = \int_{C_2} f(z) dz$$

where C_1 & C_2 are contours in a domain Ω with same initial & final

points & $f(z)$ is piecewise continuous

inside Ω . We have seen that this

fails for $f(z) = |z|^2$ & will show that

it holds for $f(z) = \frac{1}{z^2}$. This is the

same as asking when does $\oint_C f(z) dz = 0$

any closed contour lying inside Ω .

(We can treat $C_1 \cup -C_2$ as a closed contour). This is answered by the following:

Cauchy's integral theorem:

Let $f(z) = u(x,y) + i v(x,y)$ be holomorphic on Ω inside a simple closed contour C

& let $f'(z)$ be continuous on Ω inside

C then $\oint_C f(z) dz = 0$

Proof: We use Green's Theorem: if two real functions $P(x,y)$ & $Q(x,y)$ have

continuous 1st order partial derivatives on

\mathcal{D} inside C then

$$\oint_C P dx + Q dy = \iint_{\Omega} (Q_x - P_y) dx dy$$

where Ω is a simply connected domain

bounded by C .

Suppose $f(z) = u(x,y) + iv(x,y)$, $z = x + iy$.

$$\text{Then } \oint_C f(z) dz = \oint_C u dx - v dy + i \oint_C v dx + u dy.$$

Now $f'(z)$ is continuous $\Rightarrow u$ & v have

continuous derivatives on \mathcal{D} inside C .

Green's Theorem \Rightarrow the 2 line integrals
can be transformed into double integrals:

$$\oint_C f(z) dz = \iint_R (-v_x - u_y) dx dy + i \iint_R (u_x - v_y) dx dy$$

C.R. equations $\Rightarrow u_x = v_y$ & $u_y = -v_x$.

Hence the integrands on the R.H.S are
both zero, proving the theorem.

Note Goursat in 1903 obtained the same
result without assuming continuity of
 $f'(z)$.

Goursat's Theorem:

If a function $f(z)$ is analytic throughout a simply connected domain Ω then for any simple closed contour C lying completely in Ω , we have:

$$\oint_C f(z) dz = 0$$

Corollary 1: Let $f(z)$ be analytic on a simply connected domain Ω . Suppose

$z_1, z_2 \in \Omega$ & C_1, C_2 are contours inside Ω joining z_1 to z_2 . Then,

$$\int_{C_1} f(z) dz = \int_{C_2} f(z) dz$$

i.e., the integral is independent of the path chosen & depends only on the end points.

Corollary 2: Fundamental Theorem of Calculus:

Let $f(z)$ be analytic on a simply connected domain Ω . Consider a fixed point $z_0 \in \Omega$. Then the function

$$F(z) := \int_{z_0}^z f(w) dw \quad \text{is well defined}$$

for any $z \in \Omega$. Further, $F'(z) = f(z)$ for $z \in \Omega$.

Proof: F is well defined by Corollary 1.

To show $F' = f$, consider

$$\frac{F(z + \Delta z) - F(z)}{\Delta z} - f(z) = \frac{1}{\Delta z} \int_z^{z + \Delta z} [f(w) - f(z)] dw$$

By Cauchy's Theorem, the last integral is

independent of the path joining z & $z + \Delta z$

so long as the path is completely inside Ω

We choose the path as the straight line

segment joining z & $z + \Delta z$ & choose

$|\Delta z|$ small enough so that it lies

completely in Ω (recall Ω is connected

& open!)

Hence

$$\left| \frac{F(z+\Delta z) - F(z)}{\Delta z} - f(z) \right| = \frac{1}{|\Delta z|} \left| \int_z^{z+\Delta z} [f(w) - f(z)] dw \right|$$

$$\leq \frac{1}{|\Delta z|} \int_z^{z+\Delta z} |f(w) - f(z)| dw$$

$$< \frac{|\Delta z|}{|\Delta z|} \cdot \varepsilon \quad \downarrow$$

(by continuity of $f(z)$, given $\varepsilon > 0 \exists \delta > 0$

such that $|f(w) - f(z)| < \varepsilon$ if $|w - z| < \delta$

for w in the straight line path).

That is,

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

That is, $F'(z) = f(z)$ for $z \in \Omega$

Hence F' is analytic on Ω . Further, for

any contour joining z_1, z_2 inside Ω ,

$$\int_{z_1}^{z_2} f(z) dz = \int_{z_0}^{z_2} f(w) dw - \int_{z_0}^{z_1} f(w) dw$$

$$= F(z_2) - F(z_1) \quad : z_1, z_2 \in \Omega$$

Note 1: Existence of such an antiderivative or

primitive for $f(t) = u(t) + i v(t) : a \leq t \leq b$

If such an f is continuous then

$$t \mapsto \int_a^t f(x) dx$$

is an antiderivative of f . If F is

any antiderivative of f on $[a, b]$, then

$$\int_r^s f(x) dx = F(s) - F(r), \text{ for } r, s \in [a, b].$$

The proof of the above follows by applying the Fundamental Theorem of Calculus for the reals to u & v .

Note 2: Jordan curve theorem :

Let C be a simple closed curve in \mathbb{R}^2 .

Then its complement $\mathbb{R}^2 \setminus C$ consists of exactly 2 connected components. One of these components is bounded (the interior) & the other is unbounded

(the exterior) & the curve C is the boundary of each component.

Example: let γ be a closed curve which goes round the point z_0 once in the counter clockwise direction. Evaluate $\int_{\gamma} \frac{dz}{z-z_0}$.

Solⁿ: let $C_r = \{z \in \mathbb{C} \mid |z-z_0| = r\}$.

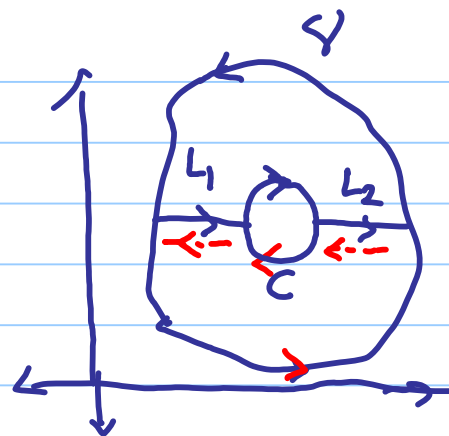
Choose r small enough so that $C_r \subseteq D$.

Consider the curve $\gamma \cup (-C)$.

Note that $f(z)$ is holomorphic in the region contained on & inside the curve-

Hence by Cauchy's theorem,

$$\int_{\gamma \cup -C} \frac{dz}{z-z_0} = 0 \text{ (why?)}$$



$$\text{i.e., } \int_{\gamma} \frac{dz}{z-z_0} = \int_C \frac{dz}{z-z_0} = 2\pi i$$

Theorem: Cauchy's integral formula (CIF):

Let f be holomorphic on & inside a simple closed curve γ (oriented positively).

If z_0 is in the interior of γ then

$$f(z_0) = \frac{1}{2\pi i} \int_{\gamma} \frac{f(z)}{z-z_0} dz.$$

Proof: We need to show that:

$$\int_{\gamma} \frac{f(z)}{z-z_0} dz = \int_{\gamma} \frac{f(z_0)}{z-z_0} dz$$

$$\left(\because \int_{\gamma} \frac{f(z)}{z-z_0} = 2\pi i f(z_0) \right)$$

i.e., to show that

$$\int_{\gamma} \frac{f(z) - f(z_0)}{z-z_0} = 0$$

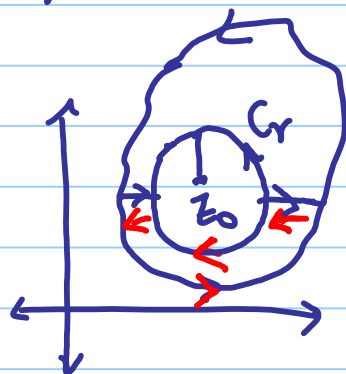
As f is continuous at z_0 , given $\varepsilon > 0 \exists$

$\delta > 0$ such that

$$|z - z_0| < \delta \Rightarrow |f(z) - f(z_0)| < \varepsilon$$

Choose $r < \delta$ so such that

$$C_r = \{z \mid |z - z_0| = r\} \subseteq \text{Int}(\delta).$$



Apply Cauchy's theorem to $\gamma \cup (C_r)$

to get:

$$\int_{\gamma} \frac{f(z) - f(z_0)}{z - z_0} dz = \int_{C_r} \frac{f(z) - f(z_0)}{z - z_0} dz$$

$$\text{Now } \left| \int_{C_r} \frac{f(z) - f(z_0)}{z - z_0} dz \right| \leq \int_{C_r} \frac{|f(z) - f(z_0)|}{|z - z_0|} \cdot dz$$

$$< \frac{\varepsilon}{r} 2\pi r$$

$$= 2\pi \varepsilon$$

$$\text{That is, } \left| \int_{C_r} \frac{f(z) - f(z_0)}{z - z_0} \cdot dz \right| = 0$$

as it can be made arbitrarily small

Note: The above theorem says the value of f at any interior point is gotten by averaging on the boundary.

Examples: Evaluate:

1.
$$\int_{|z|=2} \frac{e^z dz}{(z+1)(z-3)^2}$$

2.
$$\int_{|z|=6} \frac{dz}{z^3-1}$$

3.
$$\int_{|z|=3} \frac{\cos \pi z}{z^2-1} dz$$

4. Let k be a real constant. Show that

$$\int_0^{2\pi} e^{k \cos \theta} \cdot \sin(k \sin \theta) d\theta = 0 \quad \&$$

$$\int_0^{2\pi} e^{k \cos \theta} \cos(k \sin \theta) d\theta = 2\pi$$

Solutions:

1. Let $f(z) = \frac{e^z}{(z-3)^2}$. So by CIF,

$$\int_{|z|=2} \frac{f(z)}{z+1} dz = 2\pi i f(-1) = \frac{\pi i}{8e}$$

2. $\int_{|z|=6} \frac{dz}{z^3-1} = 2\pi i \left[\frac{1}{(1-\omega)(1-\omega^2)} + \frac{1}{(\omega+1)(\omega-\omega^2)} + \frac{1}{(\omega^2-\omega)(\omega^2-1)} \right]$

$$= 0 \quad : \quad \omega^3=1, \omega \neq 1$$

3. $\int_{|z|=3} \frac{\cos \pi z}{z^2-1} dz = \frac{1}{2} \int_{|z|=3} \left[\frac{\cos \pi z}{z-1} - \frac{\cos \pi z}{z+1} \right] dz$

$$= 0$$

alternatively,

$$\int_{|z|=3} \frac{\cos \pi z}{z^2 - 1} dz = \int_{|z-1|=\varepsilon} \frac{\frac{\cos \pi z}{z+1}}{z-1} \cdot dz$$

$$= \int_{|z+1|=\varepsilon} \frac{\frac{\cos \pi z}{z-1}}{z-1} \cdot dz$$

$$= 0$$

4. Apply CIF to $\oint_{|z|=1} \frac{e^{kz}}{z} \cdot dz$; $k \in \mathbb{R}$

$$= (2\pi i) e^{k \cdot 0}$$

$$= 2\pi i$$

On the other hand,

$$2\pi i = \oint_{|z|=1} \frac{e^{kz}}{z} \cdot dz$$

$$= \int_0^{2\pi} \frac{e^{k(\cos\theta + i\sin\theta)}}{e^{i\theta}} i \cdot e^{i\theta} d\theta$$

$$= i \int_0^{2\pi} e^{k\cos\theta} [\cos(k\sin\theta) + i\sin(k\sin\theta)] d\theta.$$

Equating the real & imaginary parts
gives the answer.

We next take derivatives in the CIF
to show that

holomorphic \Rightarrow analytic.

Let f be holomorphic at z_0 , i.e. f is
holomorphic in a neighbourhood of z_0 ,
say f is holomorphic in $B_R(z_0)$ for
some $R > 0$. Let γ be a circle of
radius $r < R$ centered at z_0 .

By CIF, we have

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

for any z such that $|z - z_0| < r$.

Note w lies on γ , so $|w - z_0| = r$.

To write $f(z)$ as a power series in

$z - z_0$, consider

$$\frac{1}{w - z} = \frac{1}{w - z_0} \cdot \frac{w - z_0}{w - z}$$

$$= \frac{1}{w - z_0} \cdot \frac{1}{1 - \left(\frac{z - z_0}{w - z_0} \right)}$$

$$= \frac{1}{w - z_0} \left[1 + \frac{z - z_0}{w - z_0} + \left(\frac{z - z_0}{w - z_0} \right)^2 + \dots \right]$$

$$: \text{ as } \left| \frac{z - z_0}{w - z_0} \right| < 1$$

Substituting this in the CIF, we get

$$\begin{aligned}
f(z) &= \frac{1}{2\pi i} \int_{\gamma} \frac{f(w)}{w-z} dw \\
&= \frac{1}{2\pi i} \int_{\gamma} \frac{f(w)}{w-z_0} \left[1 + \left(\frac{z-z_0}{w-z_0} \right) + \left(\frac{z-z_0}{w-z_0} \right)^2 + \dots \right] dw \\
&= \left[\frac{1}{2\pi i} \int_{\gamma} \frac{f(w)}{w-z_0} dw \right] + \left[\frac{1}{2\pi i} \int_{\gamma} \frac{f(w)}{(w-z_0)^2} dw \right] (z-z_0) \\
&\quad + \left[\frac{1}{2\pi i} \int_{\gamma} \frac{f(w)}{(w-z_0)^3} dw \right] (z-z_0)^2 + \dots
\end{aligned}$$

{ Note: the interchange of integration & sum is justified because the series converges uniformly. \rightarrow check }

$$= \sum_{n=0}^{\infty} a_n (z-z_0)^n \quad : \quad \text{for } |z-z_0| < r$$

where,

$$a_n = \frac{1}{2\pi i} \int_{|w-z_0|=r} \frac{f(w)}{(w-z_0)^{n+1}} dw$$

Hence if f is holomorphic in $B_R(z_0)$

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

$$\text{where, } a_n = \frac{1}{2\pi i} \int_{|w-z_0|=r} \frac{f(w)}{(w-z_0)^{n+1}} dw$$

for any $r < R$.

Since the power series converges to

$f(z)$ in $B_r(z_0)$, the radius of

convergence is at least r .

We also know that $a_n = \frac{f^{(n)}(z_0)}{n!}$

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

In particular, a_n does not depend on r .

Any $r < R$ gives the same a_n .

Thus radius of convergence is at least R .

Thus

holomorphic \Rightarrow analytic \Rightarrow infinitely
differentiable.

Cauchy's estimate:

Suppose $f: \Omega \rightarrow \mathbb{C}$ is holomorphic &

$\{z \mid |z - z_0| \leq r\} \subseteq \Omega$. Then we have,

$$f^{(n)}(z_0) = \frac{n!}{2\pi i} \int_{\gamma} \frac{f(z)}{(z - z_0)^{n+1}} \cdot dz$$

where $\gamma = \{z \mid |z - z_0| = r\}$.

Now suppose f is holomorphic in $B_R(z_0)$

& suppose f is bounded by $M > 0$ there.

for each $r < R$ we get

$$|f^{(n)}(z_0)| \leq \left(\frac{n!}{2\pi}\right) \cdot \frac{M}{r^{n+1}} \cdot 2\pi r = \frac{n! \cdot M}{r^n}$$

(use the arc length bound proved earlier).

As this inequality is true for every

$r < R$, we get

$$|f^n(z_0)| \leq \frac{n! M}{R^n}$$

This is called Cauchy's estimate.

Liouville's theorem — revisited

A bounded entire function is a constant.

Proof: Suppose $|f(z)| \leq M \quad \forall z \in \mathbb{C}$.

To show f is a constant function,

we will show that $f' = 0$.

By Cauchy's estimate,

$$|f'(z)| \leq \frac{M}{R}$$

if f is holomorphic in a disc

with center z & radius R . As

f is entire R may be chosen to be

as large as we require. This implies

$|f'(z)|$ can be made arbitrarily

small. Hence $f'(z) = 0$ for every $z \in \mathbb{C}$.

That is, f is a constant.