Complex Analysis Problem Set 3

D. Zack Garza

Tuesday $7^{\rm th}$ April, 2020

Contents

1	Prob	plems From Tie 2
	1.1	1
		1.1.1 Solution
	1.2	2
		1.2.1 Solution
	1.3	3
		1.3.1 Solution
	1.4	4
		1.4.1 Solution
	1.5	5
		1.5.1 Solution
	1.6	6
		1.6.1 Solution Part (a)
		1.6.2 Solution Part (b)
	1.7	7
		1.7.1 Solution
	1.8	8
		1.8.1 Solution (Rouche)
		1.8.2 Solution (Maximum Modulus Principle)
	1.9	9
		1.9.1 Solution
	1.10	10
		11
	1.12	
		1.12.1 Solution
	1.13	13
		14
		1.14.1 Solution
2	Stei	n and Shakarchi 15
	2.1	S&S 3.8.1
	2.2	S&S 3.8.2
	2.3	S&S 3.8.4
	2.4	S&S 3.8.5

2.5	S&S 3.8.6 .																			16
2.6	S&S 3.8.7 .																			16
2.7	S&S 3.8.8 .																			16
2.8	S&S 3.8.9 .																			17
2.9	S&S 3.8.10																			17
2.10	S&S 3.8.14																			17
2.11	S&S 3.8.15																			17
	2.11.1 a																			17
	2.11.2 b																			17
	2.11.3 c																			17
	2.11.4 d																			18
2.12	S&S 3.8.17																			18
	2.12.1 a																			18
	2.12.2 b																			18
2.13	S&S 3.8.19																			18
	2.13.1 a																	. .		18
	2.13.2 b																			18

1 Problems From Tie

1.1 1

Prove that if f has two Laurent series expansions,

$$f(z) = \sum c_n(z-a)^n$$
 and $f(z) = \sum c'_n(z-a)^n$

then $c_n = c'_n$.

1.1.1 Solution

By taking the difference of two such expansions, it suffices to show that if f is identically zero and $f(z) = \sum_{n=-\infty}^{\infty} c_n(z-a)^n$ about some point a, then $c_n = 0$ for all n.

Under this assumption, let $D_{\varepsilon}(a)$ be a disc about a and γ be any contoured contained in its interior. Then for each n, we can apply the formula

$$c_n = \frac{1}{2\pi i} \int_{\gamma} \frac{f(\xi)}{(\xi - a)^{n+1}} d\xi$$
$$= \frac{1}{2\pi i} \int_{\gamma} \frac{0}{(\xi - a)^{n+1}} d\xi \quad \text{by assumption}$$
$$= 0.$$

which shows that $c_n = 0$ for all n.

1 PROBLEMS FROM TIE

1.2 2

1.2 2

Find Laurent series expansions of

$$\frac{1}{1 - z^2} + \frac{1}{3 - z}$$

How many such expansions are there? In what domains are each valid?

1.2.1 Solution

Note that f has poles at z = -1, 1, 3, all with multiplicity 1, and so there are 3 regions to consider:

- 1. |z| < 1
- 2. 1 < |z| < 3
- 3. 3 < |z|.



Region 1: Take the following expansion:

$$\begin{split} f(z) &= \frac{1}{1 - z^2} + \frac{1}{3 - z} \\ &= \sum_{n \ge 0} z^{2n} + \frac{1}{3} \left(\frac{1}{1 - \frac{3}{z}} \right) \\ &= \sum_{n \ge 0} z^{2n} + \frac{1}{3} \sum_{n \ge 0} \left(\frac{1}{3} \right)^n z^n \\ &= \sum_{n \ge 0} z^{2n} + \sum_{n \ge 0} \left(\frac{1}{3} \right)^{n+1} z^n \end{split}$$

Noting $\left|z^2\right| < 1$ implies then |z| < 1, and that the first term converges for $\left|z^2\right| < 1$ and the second for $\left|\frac{z}{3}\right| < 1 \iff |z| < 3$, this expansion converges to f on the region |z| < 1.

Region 2: Take the following expansion:

$$\begin{split} f(z) &= \frac{1}{1 - z^2} + \frac{1}{3 - z} \\ &= -\frac{1}{z^2} \left(\frac{1}{1 - \frac{1}{z^2}} \right) - \frac{1}{3} \left(\frac{1}{1 - \frac{z}{3}} \right) \\ &= -\frac{1}{z^2} \sum_{n \ge 0} z^{-2n} + \sum_{n \ge 0} \left(\frac{1}{3} \right)^{n+1} z^n \\ &= -\sum_{n \ge 2} \frac{1}{z^{2n}} + \sum_{n \ge 0} \left(\frac{1}{3} \right)^{n+1} z^n \end{split}$$

By construction, the first term converges for $\left|\frac{1}{z^2}\right| < 1 \iff |z| > 1$ and the second for |z| < 3.

Region 3: Take the following expansion:

$$\begin{split} f(z) &= \frac{1}{1 - z^2} + \frac{1}{3 - z} \\ &= -\frac{1}{z^2} \left(\frac{1}{1 - \frac{1}{z^2}} \right) - \frac{1}{z} \left(\frac{1}{1 - \frac{3}{z}} \right) \\ &= -\frac{1}{z^2} \sum_{n \ge 0} \frac{1}{z^{2n}} - \frac{1}{z} \sum_{n \ge 0} 3^n \frac{1}{z^n} \\ &= -\sum_{n \ge 2} \frac{1}{z^{2n}} - \sum_{n \ge 1} \left(\frac{1}{3} \right)^{n-1} \frac{1}{z^n}. \end{split}$$

Note: in principle, terms could be collected here.

By construction, this converges on $\{|z|^2 > 1\} \bigcap \{|z| > 3\} = \{|z| > 3\}.$

1.3 3

Let P, Q be polynomials with no common zeros. Assume a is a root of Q. Find the principal part of P/Q at z=a in terms of P and Q if a is (1) a simple root, and (2) a double root.

1.3.1 Solution

We'll use the following definition: if $f: \mathbb{C} \longrightarrow \mathbb{C}$ is analytic with Laurent expansion $f(z) = \sum_{k=-\infty}^{\infty} c_k (z-a)^k$ at the point $a \in \mathbb{C}$, then the **principal part** of f at a is given by

$$\sum_{k=-1}^{-\infty} c_k (z-a)^k = c_{-1}(z-a)^{-1} + c_{-2}(z-a)^{-2} + \cdots$$

Without loss of generality (by performing polynomial long division if necessary), assume that $\deg P < \deg Q$. By the method used in the theorem that proves meromorphic functions are rational, if we let a_1, \dots, a_n be the finitely many zeros of Q(z), these are the finitely many poles of P(z)/Q(z), and we can write

$$\frac{P(z)}{Q(z)} := f(z) = P_{\infty}(z) + \sum_{i=1}^{n} P_{a_i}(z)$$

where $P_w(z)$ denotes the principal part of f at the point w.

Note that if w is a pole of order ℓ , we can explicitly write

$$P_w(z) = \frac{\alpha_1}{z - w} + \frac{\alpha_2}{(z - w)^2} + \dots + \frac{\alpha_\ell}{(z - w)^\ell}$$

for some constants $\alpha_i \in \mathbb{C}$, and thus the first equation expresses f in terms of its partial fraction decomposition.

Thus if a is a simple root of Q(z), it is a simple pole of f, and thus we have $P_a(z) = \frac{\alpha_1}{z-a}$, which consists of a single term. Since we can write $f(z) = P_{\infty}(z) + P_a(z) + \cdots$ where none of the remaining terms involve a, it follows by definition that $\alpha_1 = \text{Res}(f, a)$ and so

$$P_a(z) = \frac{\operatorname{Res}(f(z), a)}{z - a},$$

where we can use a known formula to express $\operatorname{Res}(f(z), a) = \frac{P(a)}{O'(a)}$.

Similarly, if now a is a root of multiplicity 2 of Q(z), a is a pole of order 2 of f and $P_a(z) = \frac{\alpha_1}{z-a} + \frac{\alpha_2}{(z-a)^2}$ with precisely two terms. Thus as before, $\alpha_1 = \text{Res}(f(z), a)$, and now $\alpha_2 = \text{Res}((z-a)f(z), a)$, and we have

$$P_a(z) = \frac{\text{Res}(f(z), a)}{z - a} + \frac{\text{Res}((z - a)f(z), a)}{(z - a)^2}.$$

1.4 4

Let f be non-constant, analytic in |z| > 0, where $f(z_n) = 0$ for infinitely many points z_n with $\lim_{n \to \infty} z_n = 0$.

Show that z = 0 is an essential singularity for f.

Example: $f(z) = \sin(1/z)$.

1.4.1 Solution

We first note that z=0 is in fact a singularity of f, since the zeros of analytic functions are isolated. The point z=0 can not be a pole because (by definition) this would force $\lim_{z \to 0} |f(z)| = \infty$. Explicitly, this would mean that for every R > 0, there would exist a $\delta > 0$ such that $z \in D_{\delta}(0) \Longrightarrow |f(z)| > R$.

However, since $z_n \longrightarrow 0$ and $f(z_n) = 0 < R$ for every n, every $D_{\delta}(0)$ contains a point z_N that violates this condition.

Similarly, z = 0 can not be removable, since the function

$$g(z) = \begin{cases} 0 & z = 0\\ f(z) & \text{otherwise} \end{cases}$$

defines an analytic continuation of f. However, it is a theorem that the zeros of an analytic function are isolated, whereas every neighborhood of z = 0 (which is a zero of g) contains infinitely many distinct zeros of the form z_n , a contradiction.

1.5 5

Show that if f is entire and $\lim_{z \to \infty} f(z) = \infty$, then f is a polynomial.

1.5.1 Solution

Since f is entire, it is analytic on \mathbb{C} , so there is an expansion $f(z) = \sum_{k=0}^{\infty} c_k z^k$ that converges to f everywhere. Let F(z) = f(1/z); then $\lim_{z \to 0} F(z) = \infty$ by assumption.

This also implies that since $z = \infty$ is a pole of f, the point z = 0 is a pole of F, say of order N.

However, we can expand $F(z) = \sum_{k=0}^{\infty} c_k \frac{1}{z^k}$. Since this is a Laurent expansion for F about z = 0,

which is a pole of order N, we must in fact have $F(z) = \sum_{k=0}^{N} c_k \frac{1}{z_k}$, i.e. there are only N terms in this expansion.

I PROBLEMS FROM TIE

6

This implies that $f(z) = \sum_{k=0}^{N} c_k z^k$, which has finitely many terms and is thus a polynomial.

1.6 6

a. Show that

$$\int_0^{2\pi} \log \left| 1 - e^{i\theta} \right| \, d\theta = 0$$

b. Show that this identity is equivalent to SS 3.8.9:

$$\int_0^1 \log(\sin(\pi x)) \ dx = -\log 2.$$

1.6.1 Solution Part (a)

Let I be the integral in question, then substituting $z = e^{i\theta}$ and $\frac{dz}{iz} = d\theta$ yields

$$I = \int_{S^1} \frac{\log|1-z|}{iz} \ dz := \Re\left(\int_{S^1} f(z) \ dz\right),$$

where

$$f(z) \coloneqq \frac{\log(1-z)}{iz},$$

 S^1 denotes the unit circle in \mathbb{C} , and since by definition

$$\log_{\mathbb{C}}(z) = \log_{\mathbb{R}}(|z|) + i\arg(z)$$

where the subscripts denote the complex and real logarithms respectively, we have

$$\log_{\mathbb{C}} |1 - z| = \Re(\log_{\mathbb{C}} (1 - z)).$$

So it suffices to show that $\int_{S^1} f(z) dz = 0$.

The claim is that z = 0 is a removable singularity and thus f is holomorphic in the unit disc. The singularity is removable because we have

$$\lim_{z \to 0} f(z) = \lim_{z \to 0} \frac{\log(1-z)}{iz}$$

$$= \lim_{z \to 0} \frac{\frac{1}{1-z}}{i} \quad \text{by L'Hopital's}$$

$$= -i.$$

so the modified function

$$F(z) = \begin{cases} -i & z = 0\\ f(z) & \text{otherwise} \end{cases}$$

is holomorphic, making z = 0 removable.

Since f is also analytic, the Cauchy-Goursat theorem applies and $\int_{S^1} f = 0$.

1.6.2 Solution Part (b)

No clue how to relate these two!

1.7 7

Let 0 < a < 4 and evaluate

$$\int_0^\infty \frac{x^{\alpha - 1}}{1 + x^3} \ dx$$

1.7.1 Solution

Let I denote the integral in question. We will compute this using a closed contour and the residue theorem, so first note that

$$z^3 + 1 = (z+1)(z-e^{i\pi 3})(z-e^{-i\pi 3}) := (z-r_1)(z-r_2)(z-r_3).$$

Defining $z^{\alpha} = e^{\alpha \log z}$ for $\alpha \in \mathbb{R}$, we'll take the following contour Γ shown in blue along with a branch cut for the logarithm function indicated in red:



Letting

$$f(z) := \frac{z^{\alpha - 1}}{z^3 + 1} := \frac{P(z)}{Q(z)},$$

we find that only $z = r_2$ will contribute a term to $\int_{\Gamma} f$. Noting that each pole is simple of order 1, we have

Res
$$(f(z), z = r_i) = \frac{P(r_i)}{Q'(r_i)} = \frac{r_i^{\alpha - 1}}{3r_i^2} = \frac{r_i^{\alpha - 3}}{3}$$

We thus have

$$\operatorname{Res}(f(z), z = r_2) = \frac{1}{3} e^{\frac{i\pi(\alpha - 3)}{3}}$$
$$\implies \int_{\Gamma} f(z) \ dz = \frac{2\pi i}{3} e^{\frac{i\pi(\alpha - 3)}{3}}.$$

We can now compute the contributions to the integral along the semicircular arc and the portion along the imaginary axis.

Along the arc, Jordan's lemma applies since $\frac{1}{R^3+1} \xrightarrow{R \longrightarrow \infty} 0$, and thus this contribution vanishes.

Along the imaginary axis, we can make the following change of variables:

$$\int_{R}^{0} f(iy) \ dy = -\int_{0}^{R} \frac{(iy)^{\alpha - 1}}{(iy)^{3} + 1} \ dy$$

$$= -\frac{1}{i} \int_{0}^{R} \frac{t^{\alpha - 1}}{t^{3} + 1} \ dt \qquad (t = iz, \ dt = idz)$$

$$= iI,$$

which is i times the original integral.

We thus have

$$\operatorname{Res}(f(z), z = r_2) = \int_{\Gamma} f$$

$$= \int_{0}^{R} f + \int_{C_R} f + \int_{iR}^{0} f$$

$$\stackrel{R \longrightarrow \infty}{\longrightarrow} I + 0 + iI$$

$$= (1+i)I,$$

and so

$$I = \frac{\text{Res}(f(z), z = r_2)}{1+i} = \frac{2\pi i}{3(1+i)} e^{\frac{i\pi(\alpha-3)}{3}}.$$

Note: this seems to be wrong, because plugging in a = 1, 2, 3 doesn't result in a real value.

1.8 8

Prove the fundamental theorem of Algebra using

- a. Rouche's Theorem.
- b. The maximum modulus principle.

1.8.1 Solution (Rouche)

We want to show that every $f \in \mathbb{C}[x]$ has precisely n roots, and we'll use the follow formulation of Rouche's theorem:

Theorem 1.1(Rouche).

If f, g are holomorphic on $D(z_0)$ with $f, g \neq 0$ and |f - g| < |f| + |g| on $\partial D(z_0)$, then f and g has the same number of zeros within D.

We'll also use without proof the fact that the function $h(z) = z^n$ has precisely n zeros (counted with multiplicity).

Suppose $f(z) = a_n z^n + \cdots + a_1 z + a_0$ where $a_n \neq 0$ and define

$$g(z) \coloneqq a_n z^n$$
.

Noting that polynomials are entire, f, g are nonzero by assumption, and

$$|f - g| = |a_{n-1}z^{n-1} + \dots + a_1z + a_0|$$

$$= |a_{n-1}z^{n-1} + \dots + a_1z + a_0 + a_nz^n - a_nz^n|$$

$$\leq |a_{n-1}z^{n-1} + \dots + a_1z + a_0 + a_nz^n| + |-a_nz^n|$$
 by the triangle inequality, for $|z| > 1$ (?)
$$= |f| + |g|$$

the conditions of Rouche's theorem apply and f, g have the same number of roots. Since g has precisely n roots, f does as well.

1.8.2 Solution (Maximum Modulus Principle)

Toward a contradiction, suppose f is non-constant and has no zeros. Then g(z) := 1/f(z) is non-constant and holomorphic on \mathbb{C} .

Using the fact that $\lim_{z \to \infty} f(z) = \infty$ for any polynomial f, pick r large enough such that

$$z \in \mathbb{C} \setminus \overline{D_r}(0) \implies |f(z)| > |f(0)|$$

where $D_r(0)$ is an open disc of radius r about z=0. Then |g(z)|<|g(0)| for every such z.

Noting that $\overline{D_r}(0)$ is closed and bounded and thus compact by Heine-Borel, g attains a global maximum in the interior D_r° . But by the maximum modulus principle, this forces g to be constant, and since $g = \frac{1}{f}$, it must also be true that f is constant.

PROBLEMS FROM TIE

1.9 9

Let f be analytic in a region D and γ a rectifiable curve in D with interior in D. Prove that if f(z) is real for all $z \in \gamma$, then f is constant.

1.9.1 Solution

Since f is analytic in D (wlog assuming $0 \in D$ by translation), take its series expansion $f(z) = c_0 + c_1 z + \cdots$ for $z \in D$.

Without loss of generality, suppose that γ is not entirely contained in \mathbb{R} , so for $z \in \gamma$ we can write z = x + iy where $y \neq 0$.

Then

$$f(z) = f(x+iy)$$

$$= c_0 + c_1(x+iy) + \cdots$$

$$= c_0 + c_1x + ic_1y + \cdots \qquad \subset \mathbb{R} \text{ by assumption,}$$

and so we must have $c_1y=0 \implies c_1=0$. The same argument applies to further terms in the expansion, so we in fact have $c_i=0$ for every $i\geq 1$.

But this says $f(z) = c_0$ for an arbitrary z, i.e. f is constant.

1.10 10

For a > 0, evaluate

$$\int_0^{\pi/2} \frac{d\theta}{a + \sin^2 \theta}$$

1 PROBLEMS FROM TIE

11

We have

$$\begin{split} I &\coloneqq \int_0^{\pi/2} \frac{1}{1 + \sin^2(\theta)} \ d\theta \\ &= \int_{\gamma_1} \frac{1}{a + \left(\frac{z - z^{-1}}{2i}\right)^2} \frac{-i \ dz}{z} \quad \text{where } \gamma_1 \text{ is } \frac{1}{4} \text{ of the unit circle } S^1 \\ &= -i \int_{\gamma_1} \frac{1}{z} \left(\frac{1}{a + \left(-\frac{1}{4}\right)(z^2 - 2 + z^{-2})}\right) \ dz \\ &= 4i \int_{\gamma_1} \frac{1}{z} \left(\frac{1}{z^2 - (2 + 4a) + z^{-2}}\right) \ dz \\ &= 4i \int_{\gamma_1} \frac{z}{z^4 - (2 + 4a)z^2 + 1} \ dz \\ &= i \oint_{S^1} \frac{z}{z^4 - (2 + 4a)z^2 + 1} \ dz \\ &= \frac{i}{2} \oint_{2 \cdot S^1} \frac{1}{u^2 - (2 + 4a)u + 1} \ du \qquad \text{using } u = z^2, \frac{1}{2} \ du = z \ dz \\ &\coloneqq \frac{i}{2} \oint_{2 \cdot S^1} \frac{1}{f_a(u)} \ du \\ &= \frac{i}{2} \cdot 2\pi i \cdot \sum \operatorname{Res}_{u = r_i} \frac{1}{f_a(u)}, \end{split}$$

where $2 \cdot S^1$ denotes the contour wrapping around the unit circle twice and r_i denote the poles contained in the region bounded by S^1 . We can now compute the last integral by the residue theorem

Factor the denominator as

$$f_a(u) = u^2 - (2+4a)u + 1 = (u-r_1)(u-r_2)$$

where the r_i are given by $(1+2a) \pm 4\sqrt{a^2+a}$ using the quadratic formula. We can then write a partial fraction decomposition

$$\frac{1}{f_a(u)} := \frac{1}{u^2 - (2+4a)u + 1}$$

$$= \frac{1}{(u-r_1)(u-r_2)}$$

$$= \frac{A}{u-r_1} + \frac{B}{u-r_2}$$

$$= \frac{\text{Res}_{u=r_1} 1/f(u)}{u-r_1} + \frac{\text{Res}_{u=r_2} 1/f(u)}{u-r_2}$$

$$= \frac{1/f'(r_1)}{u-r_1} + \frac{1/f'(r_2)}{u-r_2}$$

$$= -\frac{1}{8\sqrt{a^2 + a}(u-r_1)} + \frac{1}{8\sqrt{a^2 + a}(u-r_2)}.$$

Since $|r_2| = \left| (1+2a) + 4\sqrt{a^2+a} \right| > 1$, we find that the only relevant pole inside of S^1 is r_1 . Reading

off the residue from the above decomposition, we thus have

$$I = \frac{i}{2} \cdot 2\pi i \cdot \sum \operatorname{Res}_{u=r_i} \frac{1}{f_a(u)}$$
$$= -\pi \cdot \operatorname{Res}_{u=r_1} \frac{1}{f_a(u)}$$
$$= \frac{\pi}{8\sqrt{a^2 + a}}.$$

Note: I know I'm off by a constant here at least, since a=1 should reduce to $\pi/2\sqrt{2}$.

1.11 11

Find the number of roots of $p(z) = 4z^4 - 6z + 3$ in |z| < 1 and 1 < |z| < 2 respectively.

For |z| < 1, take f(z) = -6z and $g(z) = z^4 + 3$, noting that f + g = p. Using the maximum modulus principal, we know that the max/mins of f, g occur on |z| = 1, on which we have

$$|g(z)| = 4 < 6 = |f(z)|,$$

so Rouche's theorem applies and both p and f have the same number of zeros. Since f clearly has **one** zero, p has one zero in this region.

Now consider |z| < 2 and set $f(z) = z^4$ and g(z) = -6z + 3. By a similar argument, we have

$$|a(z)| = 15 < 16 = |f|$$

on |z|=2, and thus f and p have the same number of zeros in this region. Since f has **four** zeros here, so does p.

Thus p has 4-1=3 zeros on $1 \le |z| \le 2$.

1.12 12

Prove that $z^4 + 2z^3 - 2z + 10$ has exactly one root in each open quadrant.

1.12.1 Solution

Let $f(z) = z^4 + 2z^3 - 2z + 10$, and consider the following contour:

Image

By the argument principle, we have

$$\Delta_{\Gamma} \arg f(z) = 2\pi (Z - P),$$

where Z is the number of zeros of f in the region Ω enclosed by Γ and P is the number of poles in Ω . Since polynomials are holomorphic on \mathbb{C} , by the argument principle it suffices to show that

- \bullet f does not have any roots on the real or imaginary axes
- f does not vanish on Γ , and
- $\Delta_{\Gamma} \arg f(z) = 1$, where Δ_{Γ} denotes the total change in the argument of f over Γ .

It will follow by symmetry that f has exactly one root in each quadrant.

Claim 1.2.

- f has no roots on the coordinate axes.
- $\Delta_{\gamma_1} \arg f(z) = 0$
- $\Delta_{\gamma_2} \arg f(z) = 2\pi$
- $\Delta_{\gamma_3} \arg f(z) = 0$

Given the claim, we would have

$$\Delta_{\Gamma} \arg f(z) = 2\pi = 2\pi (Z - 0) \implies Z = 1,$$

which is what we wanted to show.

Proof of Claim:

 γ_2 : For $R \gg 0$, we have $f(z) \sim z^4$. Along γ_2 , the argument of z ranges from 0 to $\frac{\pi}{2}$, and thus the argument of z^4 ranges from 0 to $4 \cdot \frac{\pi}{2} = 2\pi$.

 γ_1 : By cases, for $z \in \mathbb{R}$,

• If |z| > 1, then $z^3 > z$ and so

$$f(z) = (z^{4} + 10) + (2z^{3} - 2z)$$

$$> (z^{4} + 10) + (2z - 2z)$$

$$= z^{4} + 10$$

$$> 0.$$

so f is strictly positive and does not change argument on $(\pm 1, \pm \infty)$ or $i \cdot (\pm 1, \pm \infty)$.

• If $|z| \le 1$,

$$\left| -z^4 - 2z^3 + 2z \right| \le |z|^4 + 2|z|^3 + 2|z|$$

$$\le 1 + 2 + 2$$

$$= 5$$

$$< 10$$

$$\implies f(z) = 10 - (-z^4 - 2z^3 + 2z) > 0,$$

so f is strictly positive and does not change argument $(0, \pm 1)$ or $i \cdot (0, \pm 1)$.

1.13 13

Prove that for a > 0, $z \tan z - a$ has only real roots.

1.14 14

Let f be nonzero, analytic on a bounded region Ω and continuous on its closure $\overline{\Omega}$. Show that if $|f(z)| \equiv M$ is constant for $z \in \partial \Omega$, then $f(z) \equiv Me^{i\theta}$ for some real constant θ .

1.14.1 Solution

By the maximum modulus principle applied to f in $\overline{\Omega}$, we know that $\max |f| = M$. Similarly, the maximum modulus principle applied to $\frac{1}{f}$ in $\overline{\Omega}^c$ since f is nonzero in Ω , and we can conclude that $\min |f| = M$ as well. Thus |f| = M is constant on $\overline{\Omega}$.

So consider the function g(z) = |f(z)|; from the above observation, we find that $g(\overline{\Omega}) = \{M\}$. Letting S_M be the circle of radius M, this implies that $f(\Omega) \subseteq S_M$. In particular, $S_M \subset \mathbb{C}$ is a closed set.

However, by the open mapping theorem, $f(\Omega) \subset \mathbb{C}$ must be an open set. A basis for the topology on \mathbb{C} is given by open discs, so in particular, the open sets of \mathbb{C} have real dimension either zero or two. Since S_M has real dimension 1, $f(\Omega)$ must have dimension zero and is thus a collection of points. Since f is continuous, the image can only be one point, i.e. $f(\Omega) = \{pt\} \in S_M$. So f is constant.

2 Stein and Shakarchi

2.1 S&S 3.8.1

Using Euler's formula

$$\sin(\pi z) = \frac{1}{2i} (e^{i\pi z} - e^{-i\pi z})$$

show that the complex zeros of $\sin(\pi z)$ are exactly the integers, each of order one. Calculate the residue of $\frac{1}{\sin(\pi z)}$ at $z = n \in \mathbb{Z}$.

2.2 S&S 3.8.2

Evaluate the integral

$$\int_{\mathbb{R}} \frac{dx}{1+x^4}$$

What are the poles of the integrand?

2.3 S&S 3.8.4

Show that

$$\int_{\mathbb{R}} \frac{x \sin x}{x^2 + a^2} = \frac{\pi e^{-a}}{a} \quad a > 0$$

2.4 S&S 3.8.5

Show that for $\xi \in \mathbb{R}$,

$$\int_{\mathbb{R}} \frac{e^{2\pi i x \xi}}{(1+x^2)^2} = \frac{\pi}{2} (1 + 2\pi |\xi|) e^{-2\pi |\xi|}$$

2.5 S&S 3.8.6

Show that

$$\int_{\mathbb{R}} \frac{dx}{(1+x^2)^{n+1}} = \frac{1 \cdot 3 \cdot \dots \cdot (2n-1)\pi}{2 \cdot 4 \cdot \dots \cdot (2n)}$$

2.6 S&S 3.8.7

Show that for a > 1,

$$\int_0^{2\pi} \frac{d\theta}{(a + \cos \theta)^2} = \frac{2\pi a}{(a^2 - 1)^{3/2}}$$

2.7 S&S 3.8.8

Show that if $a, b \in \mathbb{R}$ with a > |b| then

$$\int_0^{2\pi} \frac{d\theta}{a + b\cos\theta} = \frac{2\pi a}{\sqrt{a^2 - b^2}}$$

2.8 S&S 3.8.9

Show that

$$\int_0^1 \log(\sin \pi x) \ dx = -\log 2$$

2.9 S&S 3.8.10

Show that if a > 0

$$\int_0^\infty \frac{\log x}{x^2 + a^2} \ dx = \frac{\pi \log a}{2a}$$

2.10 S&S 3.8.14

Prove that if f is entire and injective, then f(z) = az + b with $a, b \in \mathbb{C}$ with $a \neq 0$. Hint: apply the Casorati-Weierstrass theorem to f(1/z).

2.11 S&S 3.8.15

Use the Cauchy inequalities or the maximum modulus principle to solve the following problems:

2.11.1 a

If f is entire and for all R > 0, there are constants A, B > 0 such that $\sup_{|z|=R} |f(z)| \le AR^k + B$, then f is a polynomial of degree less than k.

2.11.2 b

Show that if f is holomorphic on the unit disk, is bounded, and converges to zero uniformly in the sector $\theta \le \arg z \le \phi$ as $|z| \longrightarrow 1$, then $f \equiv 0$.

2.11.3 c

Let w_1, \dots, w_n be points on $S^1 \subset \mathbb{C}$. Show that there exists a point $z \in S^1$ such that

$$\prod_{i=1}^{n} |z - w_i| \ge 1.$$

Conclude that there exists a point $w \in S^1$ such that

$$\prod_{i=1}^{n} |w - w_i| = 1.$$

2.11.4 d

Show that if f is entire and $\Re(f)$ is bounded, then f is constant.

2.12 S&S 3.8.17

Let f be non-constant, and holomorphic in an open set containing the open unit disc.

2.12.1 a

Show that $|z|=1 \implies |f(z)|=1$, then the image of f contains the unit disc.

Hint: Show that $f(z) = w_0$ has a root for every $w_0 \in \mathbb{D}$, for which it suffices to show that f(z) = 0 has a root, then use the maximum modulus principle.

2.12.2 b

Show that if $|z| \ge 1 \implies |f(z)| = 1$ and there exists a point $z_0 \in \mathbb{D}$ such that $|f(z_0)| < 1$, then the image of f contains the unit disc.

2.13 S&S 3.8.19

Prove the maximum modulus principle for harmonic functions; i.e.,

2.13.1 a

If u is a non-constant real-valued harmonic function on Ω , then u can not attain its extrema on Ω .

2.13.2 b

Suppose Ω has compact closure $\overline{\Omega}$, then if u is harmonic on Ω and continuous on $\overline{\Omega}$, then

$$\sup_{z\in\Omega}|u(z)|\leq \sup_{z\in\overline{\Omega}-\Omega}|u(z)|$$

Hint: to prove (a), assume that u attains a local maximum at z_0 , and let f be holomorphic near z_0 with $u = \Re(f)$, then show that f is not open. Part (b) is a direct consequence.