Complex Analysis Problem Set 3

D. Zack Garza

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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:

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

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

todo

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

It suffices to show that $z_0 = 0$ is neither a pole nor a removable singularity, i.e.

- 1. $\lim_{z \to z_0} f(z) \neq \infty$
- 2. |f(z)| is not bounded on any neighborhood $D_{\varepsilon}(z_0)$.

The first property follows because if f is analytic,

1.5 5

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

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 $f(z) = \log(1-z)/iz$, S^1 is 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

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

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 defined by F(0) = -i and F(z) = f(z) otherwise is holomorphic, making z = 0 removable.

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

1.7 7

Let 0 < a < 4 and evaluate

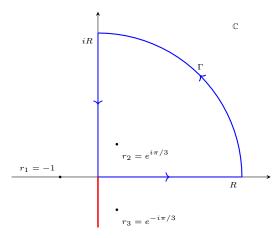
$$\int_0^\infty \frac{x^{\alpha - 1}}{1 + x^3} \ dx$$

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

$$\underset{z=r_{i}}{Res} = \frac{P(r_{i})}{Q'(r_{i})} = \frac{r_{i}^{\alpha-1}}{3r_{i}^{2}} = \frac{r_{i}^{\alpha-3}}{3}$$

We thus have

$$\operatorname{Res}_{z=r_2} f(z) = \frac{1}{3} e^{\frac{i\pi(\alpha-3)}{3}}$$

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

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 $\frac{1}{R^3+1} \stackrel{R \longrightarrow \infty}{\longrightarrow} 0$, and thus this contribution vanishes.

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

$$\int_{R}^{0} f(iy) \ dy = -\int_{0}^{R} \frac{(iy)^{\alpha - 1}}{(iy)^{3} + 1} \ dy$$
$$= -\frac{1}{i} \int_{0}^{R} \frac{t^{\alpha - 1}}{t^{3} + 1} \ dt \quad t = iz, \ dt = i \ dz$$
$$= iI,$$

which is i times the original integral.

We thus have

$$\operatorname{Res}_{z=r_2} f(z) = \int_{\Gamma} f = \int_{0}^{R} f + \int_{C_R} f + \int_{iR}^{0} f$$

$$\stackrel{R \longrightarrow \infty}{\longrightarrow} I + 0 + iI = (1+i)I,$$

and so

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

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 $g(z) = a_n z^n$. Noting that polynomials are entire, f, g are nonzero by assumption, and

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

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

$$\leq |a_{n-1}z^{n-1} + \dots + a_1z + a_0 + a_nz^n| + |a_nz^n| \quad \text{for } |z| > 1(?)$$

$$= |f| + |g|$$

the conditions of Rouche's theorem apply and f has precisely n roots.

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

8

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

9

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

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

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.

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:



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.
- $\Delta_{\gamma_1} \arg f(z) = 0$
- $\Delta_{\gamma_2} \arg f(z) = 2\pi$
- Δ_{γ_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 $|z| \le 1$,

$$\begin{aligned}
|-z^4 - 2z^3 + 2z| &\leq |z|^4 + 2|z|^3 + 2|z| \\
&\leq 1 + 2 + 2 \\
&= 5 \\
&< 10 \\
\implies f(z) &= 10 - (-z^4 - 2z^3 + 2z) > 0,
\end{aligned}$$

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

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

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.