Math 655. Homework 3. Solutions

Problem 1. Let f be an analytic function on a connected open set $U \subset \mathbf{C}$.

- (1) Show that if f is real valued, then f is constant on U.
- (2) Show that if f has constant absolute value, then f is constant on U.

Solution. (1) If f = u + iv is real valued, then $v \equiv 0$ on U. The Cauchy-Riemann equations then imply that

$$u_x = v_y = 0 \qquad \text{and} \qquad u_y = -v_x = 0$$

on U. Therefore,

$$f' = u_x + iv_y = 0$$

and so f is constant because U is connected.

(2) If |f| is constant, then $u^2 + v^2$ is constant. If this constant is 0, we are done. Otherwise, differentiating $u^2 + v^2 = \text{const.}$ and using the Cauchy-Riemann equations we obtain the system

$$\begin{cases} u_x u - u_y v = 0 \\ u_x v + u_y u = 0 \end{cases}$$

Since the vectors (u(x,y), -v(x,y)) and (v(x,y), u(x,y)) are linearly independent at each point z = x + iy of U, the coefficients $u_x = u_y = 0$ everywhere on U. Therefore f is constant on U, as in (1).

Problem 2. Let f be analytic on C and real valued on |z|=1. Show that f is constant.

Solution. Let f = u + iv. Then v is identically 0 on |z| = 1, hence it is identically 0 on $|z| \le 1$, by the Maximum and Minimum principles. Because of Problem 2, f is constant on |z| < 1, and because of the Identity Theorem, f is constant on \mathbb{C} .

Problem 3. Let

$$f(z) = \int_{[1,z]} \frac{1}{w} \, dw$$

where [1, z] is the line segment from 1 to z in \mathbb{C} . Show that f is a well defined analytic function on $\mathbb{C} \setminus \{z = x + iy \mid x \le 0\}$, and compute its power series expansion centered at the point $z_0 = 1$.

Solution. Let $U = \mathbb{C} \setminus \{z = x + iy \mid x \leq 0\}$ and $z_0 \in U$. If h is sufficiently small in absolute value, then the triangle δ determined by the points 1, z_0 and $z_0 + h$ is contained in U. Since 1/z is analytic on U, Cauchy's formula for a Triangle implies that

$$\int_{\partial \triangle} \frac{1}{w} \, dw = 0$$

and so

$$f(z_0 + h) - f(z_0) = \int_{[z_0 + h, z_0]} \frac{1}{w} dw$$

Next

$$\left| \frac{f(z_0 + h) - f(z_0)}{h} - \frac{1}{z_0} \right| \leq \frac{1}{|h|} \int_{[z_0 + h, z_0]} \left| \frac{1}{w} - \frac{1}{z_0} \right| dw$$

$$\leq \max_{w \in [z_0 + h, z_0]} \frac{|w - z_0|}{|w z_0|}$$

which converges to 0 as $h \to 0$.

This shows that f'(z) = 1/z. The coefficients of the power series representation $\sum_n a_n(z-1)^n$ are

$$a_n = \frac{f^{(n)}(1)}{n!} = \frac{(-1)^n}{n}.$$

Problem 4. Show that if $P(z) = z^n + a_{n-1}z^{n-1} + \cdots + a_0$ is a polynomial of degree $n \ge 1$, then $|P(z)| \to \infty$ as $|z| \to \infty$. In fact, show that if $|z| \ge \max\{1, 2n|a_{n-1}|, \cdots, 2n|a_0|\}$, then $|P(z)| \ge |z|^n/2$.

Solution. Write

$$P(z) = z^n \left(1 + \frac{a_{n-1}}{z} + \dots + \frac{a_0}{z^n} \right),$$

and let

$$M = \max\{1, 2n|a_{n-1}|, \cdots, 2n|a_0|\}$$

If $|z| \ge M$, then $|z|^k \ge |z| \ge M$ for all k, and

$$\frac{|a_{n-k}|}{|z^k|} \le \frac{|a_{n-k}|}{|z|} \le \frac{|a_{n-k}|}{2n|a_{n-k}|} = \frac{1}{2n}.$$

Therefore

$$\left| \frac{a_{n-1}}{z} + \dots + \frac{a_0}{z^n} \right| \le n \frac{1}{n} = \frac{1}{2}$$

and so

$$|P(z)| \geq |z^n| \left| 1 + \frac{a_{n-1}}{z} + \dots + \frac{a_0}{z^n} \right|$$

$$\geq |z^n| \left(1 - \left| \frac{a_{n-1}}{z} + \dots + \frac{a_0}{z^n} \right| \right)$$

$$\geq \frac{|z^n|}{2}.$$

Problem 5. Let f be an entire function such that

$$|f(z)| \le A|z|^k$$

for all $z \in \mathbb{C}$, for some constant A and integer k. Show that f is a polynomial of degree max $\{0, k\}$.

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Solution. If $k \leq 0$, then f is bounded and therefore constant because of Liouville's theorem.

Assume thus that k>0. If $f(z)=\sum_{n=0}^\infty a_nz^n$ on ${\bf C}$, the Cauchy inequalities and the hypothesis $|f(z)|\leq A|z|^k$ imply that

$$|a_n| \le \frac{1}{r^n} \max_{|z|=r} |f(z)| \le \frac{Ar^k}{r^n}$$

for all r > 0. Therefore $a_n = 0$ if n > k.