# **Complex Analysis Problems**

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# Tuesday 4<sup>th</sup> August, 2020

1	Topology and Functions of One Variable (8155a)	6
2	Several Variables (8155h)	6
3	Conformal Maps (8155c)	6
4	Integrals and Cauchy's Theorem (8155d)	6
	4.1 1	7
	4.2 2	7
	4.3 3	7
	4.4 4	7
	$4.5$ $5$ $\ldots$	7
	4.6 6	7
	4.7 7	8
	4.8 8	8
	4.9 9	8
	4.10 10	8
5	Liouville's Theorem, Power Series (8155e)	8
	5.1 1	8
	5.2 2	8
	5.3 3	9
	5.4 4	9
	5.5 5	9
	5.6 6	9
	5.7 7	9
	5.8 8	9
	5.9 9	10
	5.10 10	10
_	(01776)	4.0
6	Laurent Expansions and Singularities (8155f)	10
	6.1 1	10
	6.2 2	10
	6.3 3	10
	6.4 - 4	10

	6.5 5		11
	6.6 6		11
	6.7 7		11
	6.8 8		11
		•	
7	Residues (8155g)		11
	7.1 1		11
	7.2 2		11
	7.3 3		12
	7.4 4		12
	7.5 5		12
	7.6 6		12
	7.7 7		12
	7.8 8		12
	7.9 9		$\frac{12}{12}$
	7.10 10		13
	7.11 11		13
	7.12 12		13
	7.13 13		13
	7.10 10	•	10
8	Rouche's Theorem (8155h)		13
	8.1 1		13
	8.2 2		13
	8.3 3		13
	8.4 4		14
	8.5 5		14
	8.6 6		14
	8.7 7		14
	8.8 8		14
	8.9 9		14
	8.10 10		15
9	Schwarz Lemma and Reflection Principle (8155i)		15
10	) Carta a 2020 Hamanada 1		15
ΙU	Spring 2020 Homework 1		15 15
	10.1 1		
	10.2 2		15
			15 15
	10.4 4		
	10.5 5		16
	10.6 6		16
	10.7 7		16
	10.8 8		16
	10.9 9		16
	10.1010	•	17
	10 1111		17

11	Sprir	g 2020 Homework 2	17
	11.1	Stein And Shakarchi	. 17
		1.1.1 2.6.1	. 17
		1.1.2 2.6.2	. 18
		1.1.3 2.6.5	. 18
		1.1.4 2.6.6	. 19
		1.1.5 2.6.7	. 19
		1.1.6 2.6.8	. 19
		1.1.7 2.6.9	. 19
		1.1.8 2.6.10	. 19
		1.1.9 2.6.13	
		1.1.10 2.6.14	
		1.1.11 2.6.15	
	11.2	Additional Problems	
		1.2.1 1	
		1.2.2 2	
		1.2.3 3	_
		1.2.4 4	
		1.2.5 5	
		1.2.6 6	
		1.2.7 7	
		1.2.8 8	
		1.2.9 9 (Cauchy's Formula for Exterior Regions)	
		1.2.10 10	
		1.2.11 11	
		1.2.12 12	
		1.2.13 13	
		1.2.1010	. 44
12	Sprir	g 2020 Homework 3	22
		Stein and Shakarchi	. 22
		2.1.1 3.8.1	
		2.1.2 3.8.2	
		2.1.3 3.8.4	
		2.1.4 3.8.5	
		2.1.5 3.8.6	
		2.1.6 3.8.7	
		2.1.7 3.8.8	
		2.1.8 3.8.9	
		2.1.9 3.8.10	
		2.1.10 3.8.14	
		2.1.113.8.15	
		2.1.123.8.17	
		2.1.13 3.8.19	
	19 9	Problems From Tie	
	14.4	2.2.1 1	
		2.2.2 2	
		2.2.3 3	
		2.2.4 4	
		, , <u>, , , , , , , , , , , , , , , , , </u>	//

	$12.2.5 \ 5$ .							 		 	 		 						 27
	12.2.6 6 .							 		 	 		 						 27
	12.2.7 7.							 		 	 		 						 27
	12.2.8 8 .							 		 	 		 						 27
	12.2.9 9 .							 		 	 		 						 27
	12.2.1010							 		 	 		 						 27
					-					 		-			-		 -		 
13 Extr	a Questions	froi	m Ji	ngzh	i T	ie													28
13.1	Fall $2009$ .							 		 	 		 						 28
	13.1.1 ? .							 		 	 		 						 28
	13.1.2 ? .							 		 	 		 						 28
	13.1.3 ? .							 		 	 		 						 29
	13.1.4 ? .							 		 	 		 						 29
	13.1.5 ? .							 		 	 		 						 29
	13.1.6 ? .							 		 	 		 						 29
	13.1.7 ? .																		
	13.1.8 ? .																		
	13.1.9 ? .																		
	13.1.10?																		
	13.1.11? .																		
	13.1.12?																		
	13.1.13?																		
	13.1.14?																		
	13.1.15?																		
	13.1.16?																		
	13.1.17?																		
	13.1.18?																		
	13.1.19?																		
	13.1.20?																		
12.9																			
10.2	13.2.1 ? .																		
					-			 	-	 	 	-	 	-	 -	-	 -	-	
								 	-	 	 	-	 	-	 -				
	13.2.5 ? .																		
	13.2.6 ? .						-	 		 	 		 	-					 
	_																		
	-9:							 	-	 	 	-	 	-	 -				 
	_																		_
	13.2.13? .							 		 	 	•	 				 •		
	12 2 14 2																		2/

	3.2.15?	34
	3.2.16?	34
	3.2.17?	35
	3.2.18?	
	3.2.19?	
	3.2.20?	
13.3	Spring 2014	
10.0	3.3.1 ?	
	3.3.2 ?	
	3.3.3 ?	
	3.3.4 ?	
	3.3.5 ?	
	3.3.6 ?	
	3.3.7 ?	37
	3.3.8 ?	37
	3.3.9 ?	37
	3.3.10?	37
	3.3.11?	37
	3.3.12?	
13 4	Fall 2015	
10.1	3.4.1 ?	
	3.4.2 ?	
	3.4.3 ?	
	3.4.4 ?	
	3.4.5?	
	3.4.6 ?	
	3.4.7 ?	
	3.4.8 ?	_
	3.4.9 ?	
	3.4.10?	
	3.4.11?	40
	3.4.12?	40
	3.4.13?	40
	3.4.14?	40
	3.4.15?	40
	3.4.16?	41
	3.4.17?	41
	3.4.18?	
13.5	Spring 2015	
10.0	3.5.1 ?	
	3.5.2 ?	
	3.5.4 ?	
	3.5.5 ?	
	3.5.6 ?	
	3.5.7 ?	
	3.5.8 ?	
	3.5.9 ?	42

	13.5.10?				42
	13.5.11?				43
	13.5.12?				43
	13.5.13?				43
	13.5.14?				43
	13.5.15?				44
	13.5.16?				44
	13.5.17?				44
	13.5.18?				44
	13.5.19?				44
	13.5.20?				44
	13.5.21?				44
	13.5.22?				45
	13.5.23?				45
	13.5.24?				45
	13.5.25?				45
	13.5.26?				45
	13.5.27?				45
	13.5.28?				45
	13.5.29?				46
	13.5.30?				46
	13.5.31?				46
	13.5.32?				46
	13.5.33?				46
	13.5.34?				46
126	Fall 2016				47
13.0	13.6.1 ?				47
	13.6.2 ?	•	•	•	47
		-	-	-	
					47
	13.6.4 ?				48
	13.6.5 ?				48
	13.6.6 ?				48
	13.6.7 ?				48
	13.6.8 ?				48

- 1 Topology and Functions of One Variable (8155a)
- 2 Several Variables (8155h)
- 3 Conformal Maps (8155c)
- 4 Integrals and Cauchy's Theorem (8155d)

Some interesting problems: 3, 4, 9, 10.

## 4.1 1

Suppose  $f, g: [0,1] \longrightarrow \mathbb{R}$  where f is Riemann integrable and for  $x, y \in [0,1]$ ,

$$|g(x) - g(y)| \le |f(x) - f(y)|.$$

Prove that g is Riemann integrable.

## 4.2 2

State and prove Green's Theorem for rectangles.

Then use it to prove Cauchy's Theory for functions that are analytic in a rectangle.

### 4.3 3

Suppose  $\{f_n\}_{n\in\mathbb{N}}$  is a sequence of analytic functions on  $\mathbb{D}^{\circ} := \{z \in \mathbb{C} \mid |z| < 1\}.$ 

Show that if  $f_n \longrightarrow g$  for some  $g: \mathbb{D}^{\circ} \longrightarrow \mathbb{C}$  uniformly on every compact  $K \subset \mathbb{D}^{\circ}$ , then g is analytic on  $\mathbb{D}^{\circ}$ .

## 4.4 4

Suppose  $\{f_n\}_{n\in\mathbb{N}}$  is a sequence of entire functions where

- $f_n \longrightarrow g$  pointwise for some  $g: \mathbb{C} \longrightarrow \mathbb{C}$ .
- On every line segment in  $\mathbb{C}$ ,  $f_n \longrightarrow g$  uniformly.

Show that

- g is entire, and
- $f_n \longrightarrow g$  uniformly on every compact subset of  $\mathbb{C}$ .

### 4.5 5

Prove that there is no sequence of polynomials that uniformly converge to  $f(z) = \frac{1}{z}$  on  $S^1$ .

### 4.6 6

Suppose that  $f: \mathbb{R} \longrightarrow \mathbb{R}$  is a continuous function that vanishes outside of some finite interval. For each  $z \in \mathbb{C}$ , define

$$g(z) = \int_{-\infty}^{\infty} f(t)e^{-izt} dt.$$

Show that g is entire.

### 4.7 7

Suppose  $f:\mathbb{C}\longrightarrow\mathbb{C}$  is entire and

$$|f(z)| \le |z|^{\frac{1}{2}}$$
 when  $|z| > 10$ .

Prove that f is constant.

#### 4.8 8

Let  $\gamma$  be a smooth curve joining two distinct points  $a, b \in \mathbb{C}$ .

Prove that the function

$$f(z) \coloneqq \int_{\gamma} \frac{g(w)}{w - z} \, dw$$

is analytic in  $\mathbb{C} \setminus \gamma$ .

#### 4.9 9

Suppose that  $f: \mathbb{C} \longrightarrow \mathbb{C}$  is continuous everywhere and analytic on  $\mathbb{C} \setminus \mathbb{R}$  and prove that f is entire.

#### 4.10 10

Prove Liouville's theorem: suppose  $f: \mathbb{C} \longrightarrow \mathbb{C}$  is entire and bounded. Use Cauchy's formula to prove that  $f' \equiv 0$  and hence f is constant.

## 5 Liouville's Theorem, Power Series (8155e)

#### 5.1 1

Suppose f is analytic on a region  $\Omega$  such that  $\mathbb{D} \subseteq \Omega \subseteq \mathbb{C}$  and  $f(z) = \sum_{n=0}^{\infty} a_n z^n$  is a power series with radius of convergence exactly 1.

- a. Give an example of such an f that converges at every point of  $S^1$ .
- b. Given an example of such an f which is analytic at 1 but  $\sum_{n=0}^{\infty} a_n$  diverges.
- c. Prove that f can not be analytic at every point of  $S^1$ .

## 5.2 2

Suppose f is entire and has Taylor series  $\sum a_n z^n$  about 0.

- a. Express  $a_n$  as a contour integral along the circle |z| = R.
- b. Apply (a) to show that the above Taylor series converges uniformly on every bounded subset of  $\mathbb{C}$ .
- c. Determine those functions f for which the above Taylor series converges uniformly on all of  $\mathbb{C}$ .

#### 5.3 3

Suppose D is a domain and f,g are analytic on D.

Prove that if fg = 0 on D, then either  $f \equiv 0$  or  $g \equiv 0$  on D.

#### 5.4 4

Suppose f is analytic on  $\mathbb{D}^{\circ}$ . Determine with proof which of the following are possible:

a. 
$$f\left(\frac{1}{n}\right) = (-1)^n$$
 for each  $n > 1$ .

b. 
$$f\left(\frac{1}{n}\right) = e^{-n}$$
 for each even integer  $n > 1$  while  $f\left(\frac{1}{n}\right) = 0$  for each odd integer  $n > 1$ .

c. 
$$f\left(\frac{1}{n^2}\right) = \frac{1}{n}$$
 for each integer  $n > 1$ .

d. 
$$f\left(\frac{1}{n}\right) = \frac{n-2}{n-1}$$
 for each integer  $n > 1$ .

#### 5.5 5

Prove the Fundamental Theorem of Algebra (using complex analysis).

#### 5.6 6

Find all entire functions that satisfy

$$|f(z)| > |z| \quad \forall z \in \mathbb{C}.$$

Prove this list is complete.

### 5.7 7

Suppose  $\sum_{n=0}^{\infty} a_n z^n$  converges for some  $z_0 \neq 0$ .

- a. Prove that the series converges absolutely for each z with  $|z| < |z|_0$ .
- b. Suppose  $0 < r < |z_0|$  and show that the series converges uniformly on  $|z| \le r$ .

### 5.8 8

Suppose f is entire and suppose that for some integer  $n \geq 1$ ,

$$\lim_{z \to \infty} \frac{f(z)}{z^n} = 0.$$

Prove that f is a polynomial of degree at most n-1.

### 5.9 9

Find all entire functions satisfying

$$|f(z)| \le |z|^{\frac{1}{2}}$$
 for  $|z| > 10$ .

## 5.10 10

Prove that the following series converges uniformly on the set  $\{z \mid \Im(z) < \ln 2\}$ :

$$\sum_{n=1}^{\infty} \frac{\sin(nz)}{2^n}.$$

## 6 Laurent Expansions and Singularities (8155f)

### 6.1 1

Find the Laurent expansion of

$$f(z) = \frac{z+1}{z(z-1)}$$

about z = 0 and z = 1 respectively.

## 6.2 2

Find the Laurent expansions about z = 0 of the following functions:

$$\exp\left(\frac{1}{z}\right)$$
  $\cos\left(\frac{1}{z}\right)$ .

### 6.3 3

Find the Laurent expansion of

$$f(z) = \frac{z+1}{z(z-1)^2}$$

about z = 0 and z = 1 respectively.

Hint: recall that power series can be differentiated.

#### 6.4 4

For the following functions, find the Laurent series about 0 and classify their singularities there:

$$\frac{\sin^2(z)}{z}$$

$$z \exp\left(\frac{1}{z^2}\right)$$

$$\frac{1}{z(4-z)}.$$

## 6.5 5

Find all entire functions with have poles at  $\infty$ .

### 6.6 6

Find all functions on the Riemann sphere that have a simple pole at z=2 and a double pole at  $z=\infty$ , but are analytic elsewhere.

### 6.7 7

Let f be entire, and discuss (with proofs and examples) the types of singularities f might have (removable, pole, or essential) at  $z = \infty$  in the following cases:

- 1. f has at most finitely many zeros in  $\mathbb{C}$ .
- 2. f has infinitely many zeros in  $\mathbb{C}$ .

### 6.8 8

Define

$$f(z) = \frac{\pi^2}{\sin^2(\pi z)}$$
$$g(z) = \sum_{n \in \mathbb{Z}} \frac{1}{(z-n)^2}.$$

- a. Show that f and g have the same singularities in  $\mathbb{C}$ .
- b. Show that f and g have the same singular parts at each of their singularities.
- c. Show that f, g each have period one and approach zero uniformly on  $0 \le x \le 1$  as  $|y| \longrightarrow \infty$ .
- d. Conclude that f = g.

## **7 Residues (8155g)**

### 7.1 1

Calculate

$$\int_0^\infty \frac{1}{(1+z)^2(z+9x^2)} \, dx.$$

### 7.2 2

Let a > 0 and calculate

$$\int_0^\infty \frac{x \sin(x)}{x^2 + a^2} \, dx.$$

## 7.3 3

Calculate

$$\int_0^\infty \frac{\sqrt{x}}{(x+1)^2} \, dx.$$

## 7.4 4

Calculate

$$\int_0^\infty \frac{\cos(x) - \cos(4x)}{x^2} \, dx.$$

## 7.5 5

Let a > 0 and calculate

$$\int_0^\infty \frac{x^2}{(x^2+a^2)^2} \, dx.$$

## 7.6 6

Calculate

$$\int_0^\infty \frac{\sin(x)}{x} \, dx.$$

## 7.7 7

Calculate

$$\int_0^\infty \frac{\sin(x)}{x(x^2+1)} \, dx.$$

## 7.8 8

Calculate

$$\int_0^\infty \frac{\sqrt{x}}{1+x^2} \, dx.$$

## 7.9 9

Calculate

$$\int_{-\infty}^{\infty} \frac{1+x^2}{1+x^4} \, dx.$$

#### 7.10 10

Let a > 0 and calculate

$$\int_0^\infty \frac{\cos(x)}{(x^2 + a^2)^2} \, dx.$$

### 7.11 11

Calculate

$$\int_0^\infty \frac{\sin^3(x)}{x^3} \, dx.$$

### 7.12 12

Let  $n \in \mathbb{Z}^{\geq 1}$  and  $0 < \theta < \pi$  and show that

$$\frac{1}{2\pi i} \int_{|z|=2} \frac{z^n}{1 - 3z\cos(\theta) + z^2} dz = \frac{\sin(n\theta)}{\sin(\theta)}.$$

## 7.13 13

Suppose a > b > 0 and calculate

$$\int_0^{2\pi} \frac{1}{(a+b\cos(\theta))^2} \, d\theta.$$

## 8 Rouche's Theorem (8155h)

## 8.1 1

Prove that for every  $n \in \mathbb{Z}^{\geq 0}$  the following polynomial has no roots in the open unit disc:

$$f_n(x) \coloneqq \sum_{k=0}^n \frac{z^k}{k!}.$$

Hint: check n = 1, 2 directly.

## 8.2 2

Assume that |b| < 1 and show that the following polynomial has exactly two roots (counting multiplicity) in |z| < 1:

$$f(z) \coloneqq z^3 + 3z^2 + bz + b^2.$$

#### 8.3 3

Let  $c \in \mathbb{C}$  with  $|c| < \frac{1}{3}$ . Show that on the open set  $\{z \in \mathbb{C} \mid \Re(z) < 1\}$ , the function  $f(z) := ce^z$  has exactly one fixed point.

### 8.4 4

How many roots does the following polynomial have in the open disc |z| < 1?

$$f(z) = z^7 - 4z^3 - 1.$$

### 8.5 5

Let  $n \in \mathbb{Z}^{\geq 0}$  and show that the equation

$$e^z = az^n$$

has n solutions in the open unit disc if |a| > e, and no solutions if  $|a| < \frac{1}{e}$ .

## 8.6 6

Let f be analytic in a domain D and fix  $z_0 \in D$  with  $w_0 := f(z_0)$ . Suppose  $z_0$  is a zero of  $f(z) - w_0$  with finite multiplicity m. Show that there exists  $\delta > 0$  and  $\varepsilon > 0$  such that for each w such that  $0 < |w - w_0| < \varepsilon$ , the equation f(z) - w = 0 has exactly m distinct solutions inside the disc  $|z - z_0| < \delta$ .

#### 8.7 7

For  $k = 1, 2, \dots, n$ , suppose  $|a_k| < 1$  and

$$f(z) := \left(\frac{z - a_1}{1 - \bar{a}_q z}\right) \left(\frac{z - a_2}{1 - \bar{a}_2 z}\right) \cdots \left(\frac{z - a_n}{1 - \bar{a}_n z}\right).$$

Show that f(z) = b has n solutions in |z| < 1.

### 8.8

For each  $n \in \mathbb{Z}^{\geq 1}$ , let

$$P_n(z) = 1 + z + \frac{1}{2!}z^2 + \dots + \frac{1}{n!}z^n.$$

Show that for sufficiently large n, the polynomial  $P_n$  has no zeros in |z| < 10, while the polynomial  $P_n(z) - 1$  has precisely 3 zeros there.

#### 8.9 9

Prove that

$$\max_{|z|=1} \left| a_0 + a_1 z + \dots + a_{n-1} z^{n-1} + z^n \right| \ge 1.$$

Hint: the first part of the problem asks for a statement of Rouche's theorem.

#### 8.10 10

Use Rouche's theorem to prove the Fundamental Theorem of Algebra.

## 9 Schwarz Lemma and Reflection Principle (8155i)

## 10 Spring 2020 Homework 1

#### 10.1 1

Geometrically describe the following subsets of  $\mathbb{C}$ :

- a. |z 1| = 1
- b. |z-1| = 2|z-2|
- c.  $1/z = \bar{z}$
- d.  $\Re(z) = 3$
- e.  $\Im(z) = a$  with  $a \in \mathbb{R}$ .
- f.  $\Re(z) > a$  with  $a \in \mathbb{R}$ .
- g. |z-1| < 2|z-2|

### 10.2 2

Prove the following inequality, and explain when equality holds:

$$|z + w| \ge ||z| - |w||$$
.

## 10.3 3

Prove that the following polynomial has its roots outside of the unit circle:

$$p(z) = z^3 + 2z + 4.$$

Hint: What is the maximum value of the modulus of the first two terms if  $|z| \leq 1$ ?

#### 10.4 4

a. Prove that if c > 0,

$$|w_1| = c|w_2| \implies |w_1 - c^2w_2| = c|w_1 - w_2|.$$

b. Prove that if c > 0 and  $c \neq 1$ , with  $z_1 \neq z_2$ , then the following equation represents a circle:

$$\left|\frac{z-z_1}{z-z_2}\right|=c.$$

Find its center and radius.

Hint: use part (a)

### 10.5 5

a. Let  $z, w \in \mathbb{C}$  with  $\bar{z}w \neq 1$ . Prove that

$$\left| \frac{w - z}{1 - \overline{w}z} \right| < 1 \quad \text{if } |z| < 1, \ |w| < 1$$

with equality when |z| = 1 or |w| = 1.

- b. Prove that for a fixed  $w \in \mathbb{D}$ , the mapping  $F: z \mapsto \frac{w-z}{1-\overline{w}z}$  satisfies
  - F maps  $\mathbb D$  to itself and is holomorphic.
  - F(0) = w and F(w) = 0.
  - |z| = 1 implies |F(z)| = 1.

#### 10.6 6

Use nth roots of unity to show that

$$2^{n-1}\sin\left(\frac{\pi}{n}\right)\sin\left(\frac{2\pi}{n}\right)\cdots\sin\left(\frac{(n-1)\pi}{n}\right) = n.$$

Hint:

$$1 - \cos(2\theta) = 2\sin^2(\theta)$$
$$2\sin(2\theta) = 2\sin(\theta)\cos(\theta).$$

### 10.7 7

Prove that  $f(z) = |z|^2$  has a derivative at z = 0 and nowhere else.

## 10.8 8

Let f(z) be analytic in a domain, and prove that f is constant if it satisfies any of the following conditions:

- a. |f(z)| is constant.
- b.  $\Re(f(z))$  is constant.
- c. arg(f(z)) is constant.
- d. f(z) is analytic.

How do you generalize (a) and (b)?

#### 10.9 9

Prove that if  $z \mapsto f(z)$  is analytic, then  $z \mapsto \overline{f(\overline{z})}$  is analytic.

### 10.10 10

a. Show that in polar coordinates, the Cauchy-Riemann equations take the form

$$\frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta}$$
 and  $\frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial u}{\partial \theta}$ .

b. Use (a) to show that the logarithm function, defined as

$$\log z = \log r + i\theta$$
 where  $z = re^{i\theta}$  with  $-\pi < \theta < \pi$ .

is holomorphic on the region  $r > 0, -\pi < \theta < \pi.$ 

Also show that this function is not continuous in r > 0.

### 10.11 11

Prove that the distinct complex numbers  $z_1, z_2, z_3$  are the vertices of an equilateral triangle if and only if

$$z_1^2 + z_2^2 + z_3^2 = z_1 z_2 + z_2 z_3 + z_3 z_1.$$

## 11 Spring 2020 Homework 2

Note on notation: I sometimes use  $f_x := \frac{\partial f}{\partial x}$  to denote partial derivatives, and  $\partial_z^n f$  as  $f^{(n)}(z)$ .

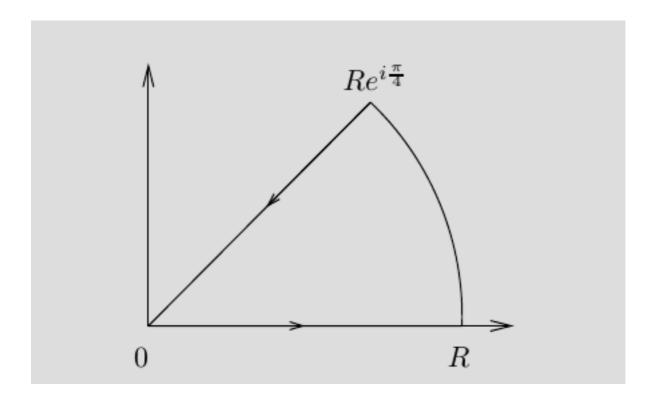
### 11.1 Stein And Shakarchi

#### 11.1.1 2.6.1

Show that

$$\int_0^\infty \sin\left(x^2\right) dx = \int_0^\infty \cos\left(x^2\right) dx = \frac{\sqrt{2\pi}}{4}.$$

Hint: integrate  $e^{-x^2}$  over the following contour, using the fact that  $\int_{-\infty}^{\infty} e^{-x^2} dx = \sqrt{\pi}$ :



### 11.1.2 2.6.2

Show that

$$\int_0^\infty \frac{\sin x}{x} dx = \frac{\pi}{2}.$$

Hint: use the fact that this integral equals  $\frac{1}{2i} \int_{-\infty}^{\infty} \frac{e^{ix} - 1}{x} dx$ , and integrate around an indented semicircle.

### 11.1.3 2.6.5

Suppose  $f \in C^1_{\mathbb{C}}(\Omega)$  and  $T \subset \Omega$  is a triangle with  $T^{\circ} \subset \Omega$ . Apply Green's theorem to show that  $\int_T f(z) \ dz = 0$ .

Assume that f' is continuous and prove Goursat's theorem.

Hint: Green's theorem states

$$\int_T F dx + G dy = \int_{T^{\circ}} \left( \frac{\partial G}{\partial x} - \frac{\partial F}{\partial y} \right) dx dy.$$

#### 11.1.4 2.6.6

Suppose that f is holomorphic on a punctured open set  $\Omega \setminus \{w_0\}$  and let  $T \subset \Omega$  be a triangle containing  $w_0$ . Prove that if f is bounded near  $w_0$ , then  $\int_T f(z) dz = 0$ .

#### 11.1.5 2.6.7

Suppose  $f: \mathbb{D} \longrightarrow \mathbb{C}$  is holomorphic and let  $d := \sup_{z,w \in \mathbb{D}} |f(z) - f(w)|$  be the diameter of the image of f. Show that  $2|f'(0)| \leq d$ , and that equality holds iff f is linear, so  $f(z) = a_1z + a_2$ .

Hint: 
$$2f'(0) = \frac{1}{2\pi i} \int_{|\xi| = r} \frac{f(\xi) - f(-\xi)}{\xi^2} d\xi$$
 whenever  $0 < r < 1$ .

#### 11.1.6 2.6.8

Suppose that f is holomorphic on the strip  $S = \{x + iy \mid x \in \mathbb{R}, -1 < y < 1\}$  with  $|f(z)| \le A(1+|z|)^{\nu}$  for  $\nu$  some fixed real number. Show that for all  $z \in S$ , for each integer  $n \ge 0$  there exists an  $A_n \ge 0$  such that  $|f^{(n)}(x)| \le A_n(1+|x|)^{\nu}$  for all  $x \in \mathbb{R}$ .

Hint: Use the Cauchy inequalities.

#### 11.1.7 2.6.9

Let  $\Omega \subset \mathbb{C}$  be open and bounded and  $\varphi : \Omega \longrightarrow \Omega$  holomorphic. Prove that if there exists a point  $z_0 \in \Omega$  such that  $\varphi(z_0) = z_0$  and  $\varphi'(z_0) = 1$ , then  $\varphi$  is linear.

Hint: assume  $z_0 = 0$  (explain why this can be done) and write  $\varphi(z) = z + a_n z^n + O(z^{n+1})$  near 0. Let  $\varphi_k = \varphi \circ \varphi \circ \cdots \circ \varphi$  and prove that  $\varphi_k(z) = z + k a_n z^n + O(z^{n+1})$ . Apply Cauchy's inequalities and let  $k \longrightarrow \infty$  to conclude.

#### 11.1.8 2.6.10

Can every continuous function on  $\overline{\mathbb{D}}$  be uniformly approximated by polynomials in the variable z?

Hint: compare to Weierstrass for the real interval.

#### 11.1.9 2.6.13

Suppose f is analytic, defined on all of  $\mathbb{C}$ , and for each  $z_0 \in \mathbb{C}$  there is at least one coefficient in the expansion  $f(z) = \sum_{n=0}^{\infty} c_n (z-z_0)^n$  is zero. Prove that f is a polynomial.

Hint: use the fact that  $c_n n! = f^{(n)}(z_0)$  and use a countability argument.

#### 11.1.10 2.6.14

Suppose that f is holomorphic in an open set containing  $\mathbb{D}$  except for a pole  $z_0 \in \partial \mathbb{D}$ . Let  $\sum_{n=0}^{\infty} a_n z^n$  be the power series expansion of f in  $\mathbb{D}$ , and show that  $\lim \frac{a_n}{a_{n+1}} = z_0$ .

#### 11.1.11 2.6.15

Suppose f is continuous and nonvanishing on  $\overline{\mathbb{D}}$ , and holomorphic in  $\mathbb{D}$ . Prove that if  $|z|=1 \Longrightarrow |f(z)|=1$ , then f is constant.

Hint: Extend f to all of  $\mathbb{C}$  by  $f(z) = 1/\overline{f(1/\overline{z})}$  for any |z| > 1, and argue as in the Schwarz reflection principle.

#### 11.2 Additional Problems

#### 11.2.1 1

Let  $a_n \neq 0$  and show that

$$\lim_{n \to \infty} \frac{|a_{n+1}|}{|a_n|} = L \implies \lim_{n \to \infty} |a_n|^{\frac{1}{n}} = L.$$

In particular, this shows that when applicable, the ratio test can be used to calculate the radius of convergence of a power series.

#### 11.2.2 2

Let f be a power series centered at the origin. Prove that f has a power series expansion about any point in its disc of convergence.

#### 11.2.3 3

Prove the following:

- a.  $\sum_{n} nz^{n}$  does not converge at any point of  $S^{1}$
- b.  $\sum_{n=1}^{\infty} \frac{z^n}{n^2}$  converges at every point of  $S^1$ .
- c.  $\sum_{n} \frac{z^n}{n}$  converges at every point of  $S^1$  except z = 1.

## 11.2.4 4

Without using Cauchy's integral formula, show that if |a| < r < |b|, then

$$\int_{\gamma} \frac{dz}{(z-\alpha)(z-\beta)} = \frac{2\pi i}{\alpha - \beta}$$

where  $\gamma$  denotes the circle centered at the origin of radius r with positive orientation.

#### 11.2.5 5

Assume f is continuous in the region  $\{x + iy \mid x \ge x_0, \ 0 \le y \le b\}$ , and the following limit exists independent of y:

$$\lim_{x \to +\infty} f(x + iy) = A.$$

Show that if  $\gamma_x := \{z = x + it \mid 0 \le t \le b\}$ , then

$$\lim_{x \longrightarrow +\infty} \int_{\gamma_x} f(z) \, dz = iAb.$$

#### 11.2.6 6

Show by example that there exists a function f(z) that is holomorphic on  $\{z \in \mathbb{C} \mid 0 < |z| < 1\}$  and for all r < 1,

$$\int_{|z|=r} f(z) \, dz = 0,$$

but f is not holomorphic at z = 0.

### 11.2.7 7

Let f be analytic on a region R and suppose  $f'(z_0) \neq 0$  for some  $z_0 \in R$ . Show that if C is a circle of sufficiently small radius centered at  $z_0$ , then

$$\frac{2\pi i}{f'(z_0)} = \int_C \frac{dz}{f(z) - f(z_0)}.$$

Hint: use the inverse function theorem.

#### 11.2.8 8

Assume two functions  $u, b : \mathbb{R}^2 \longrightarrow \mathbb{R}$  have continuous partial derivatives at  $(x_0, y_0)$ . Show that f := u + iv has derivative  $f'(z_0)$  at  $z_0 := x_0 + iy_0$  if and only if

$$\lim_{r \to 0} \frac{1}{\pi r^2} \int_{|z-z_0|=r} f(z) dz = 0.$$

### 11.2.9 9 (Cauchy's Formula for Exterior Regions)

Let  $\gamma$  be a piecewise smooth simple closed curve with interior  $\Omega_1$  and exterior  $\Omega_2$ . Assume f' exists in an open set containing  $\gamma$  and  $\Omega_2$  with  $\lim_{z \to \infty} f(z) = A$ . Show that

$$\frac{1}{2\pi i} \int_{\gamma} \frac{f(\xi)}{\xi - z} d\xi = \begin{cases} A, & \text{if } z \in \Omega_1 \\ -f(z) + A, & \text{if } z \in \Omega_2 \end{cases}.$$

#### 11.2.10 10

Let f(z) be bounded and analytic in  $\mathbb{C}$ . Let  $a \neq b$  be any fixed complex numbers. Show that the following limit exists:

$$\lim_{R \to \infty} \int_{|z|=R} \frac{f(z)}{(z-a)(z-b)} dz.$$

Use this to show that f(z) must be constant.

### 11.2.11 11

Suppose f(z) is entire and

$$\lim_{z \to \infty} \frac{f(z)}{z} = 0.$$

Show that f(z) is a constant.

#### 11.2.12 12

Let f be analytic in a domain D and  $\gamma$  be a closed curve in D. For any  $z_0 \in D$  not on  $\gamma$ , show that

$$\int_{\gamma} \frac{f'(z)}{(z - z_0)} dz = \int_{\gamma} \frac{f(z)}{(z - z_0)^2} dz.$$

Give a generalization of this result.

#### 11.2.13 13

Compute

$$\int_{|z|=1} \left(z + \frac{1}{z}\right)^{2n} \frac{dz}{z}$$

and use it to show that

$$\in_0^{2\pi} \cos^{2n}(\theta) d\theta = 2\pi \left( \frac{1 \cdot 3 \cdot 5 \cdots (2n-1)}{2 \cdot 4 \cdot 6 \cdots (2n)} \right).$$

## 12 Spring 2020 Homework 3

#### 12.1 Stein and Shakarchi

### 12.1.1 3.8.1

Use the following formula to show that the complex zeros of  $\sin(\pi z)$  are exactly the integers, and they are each of order 1:

$$\sin \pi z = \frac{e^{i\pi z} - e^{-i\pi z}}{2i}.$$

Calculate the residue of  $\frac{1}{\sin(\pi z)}$  at  $z = n \in \mathbb{Z}$ .

#### 12.1.2 3.8.2

Evaluate the integral

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

What are the poles of  $\frac{1}{1+z^4}$ ?

### 12.1.3 3.8.4

Show that

$$\int_{-\infty}^{\infty} \frac{x \sin x}{x^2 + a^2} dx = \pi e^{-a}, \quad \text{for all } a > 0.$$

### 12.1.4 3.8.5

Show that if  $\xi \in \mathbb{R}$ , then

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

#### 12.1.5 3.8.6

Show that

$$\int_{-\infty}^{\infty} \frac{dx}{(1+x^2)^{n+1}} = \frac{1 \cdot 3 \cdot 5 \cdots (2n-1)}{2 \cdot 4 \cdot 6 \cdots (2n)} \cdot \pi.$$

### 12.1.6 3.8.7

Show that

$$\int_0^{2\pi} \frac{d\theta}{(a + \cos \theta)^2} = \frac{2\pi a}{(a^2 - 1)^{3/2}}, \quad \text{whenever } a > 1.$$

## 12.1.7 3.8.8

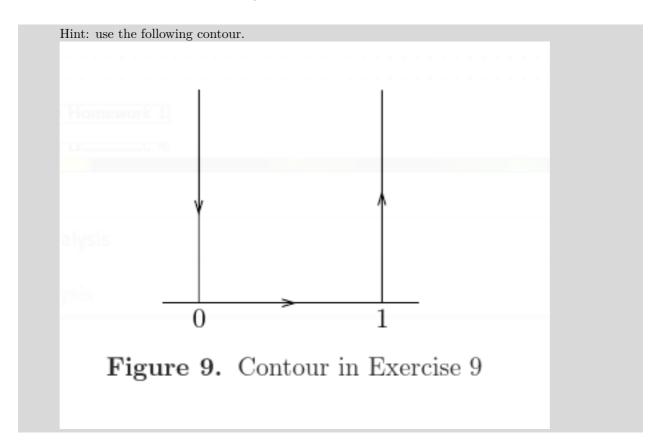
Show that if  $a, b \in \mathbb{R}$  with a > |b|, then

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

## 12.1.8 3.8.9

Show that

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



## 12.1.9 3.8.10

Show that if a > 0, then

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



#### 12.1.10 3.8.14

Prove that all entire functions that are injective are of the form f(z) = az + b with  $a, b \in \mathbb{C}$  and  $a \neq 0$ .

Hint: Apply the Casorati-Weierstrass theorem to f(1/z).

## 12.1.11 3.8.15

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

a. Prove that if f is an entire function that satisfies

$$\sup_{|z|=R} |f(z)| \le AR^k + B$$

for all R > 0, some integer  $k \ge 0$ , and some constants A, B > 0, then f is a polynomial of degree  $\le k$ .

- b. Show that if f is holomorphic in the unit disc, is bounded, and converges uniformly to zero in the sector  $\theta < \arg(z) < \varphi$  as  $|z| \longrightarrow 0$ , then  $f \equiv 0$ .
- c. Let  $w_1, \dots w_n$  be points on  $S^1 \subset \mathbb{C}$ . Prove that there exists a point  $z \in S^1$  such that the product of the distances from z to the points  $w_i$  is at least 1.

Conclude that there exists a point  $w \in S^1$  such that the product of the above distances is exactly 1.

d. Show that if the real part of an entire function is bounded, then f is constant.

#### 12.1.12 3.8.17

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

a. Show that if |f(z)| = 1 whenever |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. Conclude using the maximum modulus principle.

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

#### 12.1.13 3.8.19

Prove that maximum principle for harmonic functions, i.e.

- a. If u is a non-constant real-valued harmonic function in a region  $\Omega$ , then u can not attain a maximum or a minimum in  $\Omega$ .
- b. Suppose  $\Omega$  is a region with compact closure  $\overline{\Omega}$ . If u is harmonic in  $\Omega$  and continuous in  $\overline{\Omega}$ , then

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

Hint: to prove (a), assume u attains a local maximum at  $z_0$ . Let f be holomorphic near  $z_0$  with  $\Re(f) = u$ , and show that f is not an open map. Then (a) implies (b).

### 12.2 Problems From Tie

## 12.2.1 1

**Problem** 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  $c_n = c'_n$ .

#### 12.2.2 2

**Problem** 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?

### 12.2.3 3

**Problem** 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.

#### 12.2.4 4

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

### 12.2.5 5

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

### 12.2.6 6

#### **Problem**

a. Show (without using 3.8.9 in the S&S) that

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

b. Show that this identity is equivalent to S&S 3.8.9:

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

## 12.2.7 7

**Problem** Let 0 < a < 4 and evaluate

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

#### 12.2.8 8

**Problem** Prove the fundamental theorem of Algebra using

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

#### 12.2.9 9

**Problem** Let f be analytic in a region D and  $\gamma$  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.

#### 12.2.10 10

**Problem** For a > 0, evaluate

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

#### 12.2.11 11

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

#### 12.2.12 12

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

### 12.2.13 13

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

#### 12.2.14 14

**Problem** Let f be nonzero, analytic on a bounded region  $\Omega$  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  $\theta$ .

## 13 Extra Questions from Jingzhi Tie

#### 13.1 Fall 2009

### 13.1.1 ?

(1) Assume  $f(z) = \sum_{n=0}^{\infty} c_n z^n$  converges in |z| < R. Show that for r < R,

$$\frac{1}{2\pi} \int_0^{2\pi} |f(re^{i\theta})|^2 d\theta = \sum_{n=0}^{\infty} |c_n|^2 r^{2n} .$$

(2) Deduce Liouville's theorem from (1).

#### 13.1.2 ?

Let f be a continuous function in the region

$$D = \{z \mid |z| > R, 0 \le \arg z \le \theta\}$$
 where  $1 \le \theta \le 2\pi$ .

If there exists k such that  $\lim_{z \to \infty} z f(z) = k$  for z in the region D. Show that

$$\lim_{R' \to \infty} \int_L f(z) dz = i\theta k,$$

where L is the part of the circle |z| = R' which lies in the region D.

#### 13.1.3 ?

Suppose that f is an analytic function in the region D which contains the point a. Let

$$F(z) = z - a - qf(z)$$
, where q is a complex parameter.

- (1) Let  $K \subset D$  be a circle with the center at point a and also we assume that  $f(z) \neq 0$  for  $z \in K$ . Prove that the function F has one and only one zero z = w on the closed disc  $\overline{K}$  whose boundary is the circle K if  $|q| < \min_{z \in K} \frac{|z a|}{|f(z)|}$ .
- (2) Let G(z) be an analytic function on the disk  $\overline{K}$ . Apply the residue theorem to prove that  $\frac{G(w)}{F'(w)} = \frac{1}{2\pi i} \int_K \frac{G(z)}{F(z)} dz$ , where w is the zero from (1).
- (3) If  $z \in K$ , prove that the function  $\frac{1}{F(z)}$  can be represented as a convergent series with respect to q:  $\frac{1}{F(z)} = \sum_{n=0}^{\infty} \frac{(qf(z))^n}{(z-a)^{n+1}}$ .

#### 13.1.4 ?

Evaluate

$$\int_0^\infty \frac{x \sin x}{x^2 + a^2} \, dx.$$

#### 13.1.5 ?

Let f = u + iv be differentiable (i.e. f'(z) exists) with continuous partial derivatives at a point  $z = re^{i\theta}$ ,  $r \neq 0$ . Show that

$$\frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta}, \quad \frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial u}{\partial \theta}.$$

#### 13.1.6 ?

Show that  $\int_0^\infty \frac{x^{a-1}}{1+x^n} dx = \frac{\pi}{n \sin \frac{a\pi}{n}}$  using complex analysis, 0 < a < n. Here n is a positive integer.

#### 13.1.7 ?

For s > 0, the **gamma function** is defined by  $\Gamma(s) = \int_0^\infty e^{-t} t^{s-1} dt$ .

- 1. Show that the gamma function is analytic in the half-plane  $\Re(s) > 0$ , and is still given there by the integral formula above.
- 2. Apply the formula in the previous question to show that

$$\Gamma(s)\Gamma(1-s) = \frac{\pi}{\sin \pi s}.$$

Hint: You may need  $\Gamma(1-s) = t \int_0^\infty e^{-vt} (vt)^{-s} dv$  for t > 0.

#### 13.1.8 ?

Apply Rouché's Theorem to prove the Fundamental Theorem of Algebra: If

$$P_n(z) = a_0 + a_1 z + \dots + a_{n-1} z^{n-1} + a_n z^n \quad (a_n \neq 0)$$

is a polynomial of degree n, then it has n zeros in  $\mathbb{C}$ .

#### 13.1.9 ?

Suppose f is entire and there exist A, R > 0 and natural number N such that

$$|f(z)| \ge A|z|^N$$
 for  $|z| \ge R$ .

Show that (i) f is a polynomial and (ii) the degree of f is at least N.

#### 13.1.10 ?

Let  $f: \mathbb{C} \to \mathbb{C}$  be an injective analytic (also called *univalent*) function. Show that there exist complex numbers  $a \neq 0$  and b such that f(z) = az + b.

#### 13.1.11 ?

Let g be analytic for  $|z| \le 1$  and |g(z)| < 1 for |z| = 1.

- 1. Show that g has a unique fixed point in |z| < 1.
- 2. What happens if we replace |g(z)| < 1 with  $|g(z)| \le 1$  for |z| = 1? Give an example if (a) is not true or give an proof if (a) is still true.
- 3. What happens if we simply assume that f is analytic for |z| < 1 and |f(z)| < 1 for |z| < 1? Suppose that  $f(z) \not\equiv z$ . Can f have more than one fixed point in |z| < 1?

Hint: The map  $\psi_{\alpha}(z) = \frac{\alpha - z}{1 - \bar{\alpha}z}$  may be useful.

#### 13.1.12 ?

Find a conformal map from  $D = \{z: |z| < 1, |z - 1/2| > 1/2\}$  to the unit disk  $\Delta = \{z: |z| < 1\}$ .

## 13.1.13 ?

Let f(z) be entire and assume values of f(z) lie outside a bounded open set  $\Omega$ . Show without using Picard's theorems that f(z) is a constant.

## 13.1.14 ?

(1) Assume  $f(z) = \sum_{n=0}^{\infty} c_n z^n$  converges in |z| < R. Show that for r < R,

$$\frac{1}{2\pi} \int_0^{2\pi} |f(re^{i\theta})|^2 d\theta = \sum_{n=0}^{\infty} |c_n|^2 r^{2n} .$$

(2) Deduce Liouville's theorem from (1).

#### 13.1.15 ?

Let f(z) be entire and assume that  $f(z) \leq M|z|^2$  outside some disk for some constant M. Show that f(z) is a polynomial in z of degree  $\leq 2$ .

#### 13.1.16 ?

Let  $a_n(z)$  be an analytic sequence in a domain D such that  $\sum_{n=0}^{\infty} |a_n(z)|$  converges uniformly on bounded and closed sub-regions of D. Show that  $\sum_{n=0}^{\infty} |a'_n(z)|$  converges uniformly on bounded and closed sub-regions of D.

### 13.1.17 ?

Let f(z) be analytic in an open set  $\Omega$  except possibly at a point  $z_0$  inside  $\Omega$ . Show that if f(z) is bounded in near  $z_0$ , then  $\int_{\Omega} f(z)dz = 0$  for all triangles  $\Delta$  in  $\Omega$ .

#### 13.1.18 ?

Assume f is continuous in the region:  $0 < |z - a| \le R$ ,  $0 \le \arg(z - a) \le \beta_0$   $(0 < \beta_0 \le 2\pi)$  and the limit  $\lim_{z \to a} (z - a) f(z) = A$  exists. Show that

$$\lim_{r \to 0} \int_{\gamma_r} f(z) dz = iA\beta_0 ,$$

where  $\gamma_r := \{ z \mid z = a + re^{it}, \ 0 \le t \le \beta_0 \}.$ 

### 13.1.19 ?

Show that  $f(z) = z^2$  is uniformly continuous in any open disk |z| < R, where R > 0 is fixed, but it is not uniformly continuous on  $\mathbb{C}$ .

#### 13.1.20 ?

(1) Show that the function u = u(x, y) given by

$$u(x,y) = \frac{e^{ny} - e^{-ny}}{2n^2} \sin nx$$
 for  $n \in \mathbb{N}$ 

is the solution on  $D = \{(x,y) | x^2 + y^2 < 1\}$  of the Cauchy problem for the Laplace equation

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \quad u(x,0) = 0, \quad \frac{\partial u}{\partial y}(x,0) = \frac{\sin nx}{n}.$$

(2) Show that there exist points  $(x,y) \in D$  such that  $\limsup_{n \to \infty} |u(x,y)| = \infty$ .

#### 13.2 Fall 2011

#### 13.2.1 ?

(1) Assume  $f(z) = \sum_{n=0}^{\infty} c_n z^n$  converges in |z| < R. Show that for r < R,

$$\frac{1}{2\pi} \int_0^{2\pi} |f(re^{i\theta})|^2 d\theta = \sum_{n=0}^{\infty} |c_n|^2 r^{2n} .$$

(2) Deduce Liouville's theorem from (1).

#### 13.2.2 ?

Let f be a continuous function in the region

$$D = \{z \mid |z| > R, 0 \le \arg Z \le \theta\} \quad \text{where} \quad 0 \le \theta \le 2\pi.$$

If there exists k such that  $\lim_{z \to \infty} z f(z) = k$  for z in the region D. Show that

$$\lim_{R' \to \infty} \int_L f(z) dz = i\theta k,$$

where L is the part of the circle |z| = R' which lies in the region D.

#### 13.2.3 ?

Suppose that f is an analytic function in the region D which contains the point a. Let

$$F(z) = z - a - qf(z)$$
, where q is a complex parameter.

- (1) Let  $K \subset D$  be a circle with the center at point a and also we assume that  $f(z) \neq 0$  for  $z \in K$ . Prove that the function F has one and only one zero z = w on the closed disc  $\overline{K}$  whose boundary is the circle K if  $|q| < \min_{z \in K} \frac{|z - a|}{|f(z)|}$ .
- (2) Let G(z) be an analytic function on the disk  $\overline{K}$ . Apply the residue theorem to prove that  $\frac{G(w)}{F'(w)} = \frac{1}{2\pi i} \int_K \frac{G(z)}{F(z)} dz$ , where w is the zero from (1).
- (3) If  $z \in K$ , prove that the function  $\frac{1}{F(z)}$  can be represented as a convergent series with respect to q:  $\frac{1}{F(z)} = \sum_{n=0}^{\infty} \frac{(qf(z))^n}{(z-a)^{n+1}}$ .

#### 13.2.4 ?

Evaluate  $\int_0^\infty \frac{x \sin x}{x^2 + a^2} dx$ .

### 13.2.5 ?

Let f = u + iv be differentiable (i.e. f'(z) exists) with continuous partial derivatives at a point  $z = re^{i\theta}$ ,  $r \neq 0$ . Show that

$$\frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta}, \quad \frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial u}{\partial \theta}.$$

#### 13.2.6 ?

Show that  $\int_0^\infty \frac{x^{a-1}}{1+x^n} dx = \frac{\pi}{n \sin \frac{a\pi}{n}}$  using complex analysis, 0 < a < n. Here n is a positive integer.

#### 13.2.7 ?

For s > 0, the **gamma function** is defined by  $\Gamma(s) = \int_0^\infty e^{-t} t^{s-1} dt$ .

- 1. Show that the gamma function is analytic in the half-plane  $\Re(s) > 0$ , and is still given there by the integral formula above.
- 2. Apply the formula in the previous question to show that

$$\Gamma(s)\Gamma(1-s) = \frac{\pi}{\sin \pi s}.$$

Hint: You may need 
$$\Gamma(1-s) = t \int_0^\infty e^{-vt} (vt)^{-s} dv$$
 for  $t > 0$ .

#### 13.2.8 ?

Apply Rouché's Theorem to prove the Fundamental Theorem of Algebra: If

$$P_n(z) = a_0 + a_1 z + \dots + a_{n-1} z^{n-1} + a_n z^n \quad (a_n \neq 0)$$

is a polynomial of degree n, then it has n zeros in  $\mathbb{C}$ .

#### 13.2.9 ?

Suppose f is entire and there exist A, R > 0 and natural number N such that

$$|f(z)| \ge A|z|^N$$
 for  $|z| \ge R$ .

Show that (i) f is a polynomial and (ii) the degree of f is at least N.

#### 13.2.10 ?

Let  $f: \mathbb{C} \to \mathbb{C}$  be an injective analytic (also called univalent) function. Show that there exist complex numbers  $a \neq 0$  and b such that f(z) = az + b.

#### 13.2.11 ?

Let g be analytic for  $|z| \le 1$  and |g(z)| < 1 for |z| = 1.

- Show that g has a unique fixed point in |z| < 1.
- What happens if we replace |g(z)| < 1 with  $|g(z)| \le 1$  for |z| = 1? Give an example if (a) is not true or give an proof if (a) is still true.
- What happens if we simply assume that f is analytic for |z| < 1 and |f(z)| < 1 for |z| < 1? Suppose that  $f(z) \not\equiv z$ . Can f have more than one fixed point in |z| < 1?

Hint: The map  $\psi_{\alpha}(z) = \frac{\alpha - z}{1 - \bar{\alpha}z}$  may be useful.

### 13.2.12 ?

Find a conformal map from  $D = \{z : |z| < 1, |z - 1/2| > 1/2\}$  to the unit disk  $\Delta = \{z : |z| < 1\}$ .

#### 13.2.13 ?

Let f(z) be entire and assume values of f(z) lie outside a bounded open set  $\Omega$ . Show without using Picard's theorems that f(z) is a constant.

#### 13.2.14 ?

Let f(z) be entire and assume values of f(z) lie outside a bounded open set  $\Omega$ . Show without using Picard's theorems that f(z) is a constant.

#### 13.2.15 ?

(1) Assume  $f(z) = \sum_{n=0}^{\infty} c_n z^n$  converges in |z| < R. Show that for r < R,

$$\frac{1}{2\pi} \int_0^{2\pi} |f(re^{i\theta})|^2 d\theta = \sum_{n=0}^{\infty} |c_n|^2 r^{2n} .$$

(2) Deduce Liouville's theorem from (1).

#### 13.2.16 ?

Let f(z) be entire and assume that  $f(z) \leq M|z|^2$  outside some disk for some constant M. Show that f(z) is a polynomial in z of degree  $\leq 2$ .

#### 13.2.17 ?

Let  $a_n(z)$  be an analytic sequence in a domain D such that  $\sum_{n=0}^{\infty} |a_n(z)|$  converges uniformly on bounded and closed sub-regions of D. Show that  $\sum_{n=0}^{\infty} |a'_n(z)|$  converges uniformly on bounded and closed sub-regions of D.

#### 13.2.18 ?

Let f(z) be analytic in an open set  $\Omega$  except possibly at a point  $z_0$  inside  $\Omega$ . Show that if f(z) is bounded in near  $z_0$ , then  $\int_{\Delta} f(z)dz = 0$  for all triangles  $\Delta$  in  $\Omega$ .

#### 13.2.19 ?

Assume f is continuous in the region:  $0 < |z - a| \le R$ ,  $0 \le \arg(z - a) \le \beta_0$   $(0 < \beta_0 \le 2\pi)$  and the limit  $\lim_{z \to a} (z - a) f(z) = A$  exists. Show that

$$\lim_{r \to 0} \int_{\gamma_r} f(z) dz = iA\beta_0 ,$$

where  $\gamma_r := \{ z \mid z = a + re^{it}, \ 0 \le t \le \beta_0 \}.$ 

#### 13.2.20 ?

Show that  $f(z) = z^2$  is uniformly continuous in any open disk |z| < R, where R > 0 is fixed, but it is not uniformly continuous on  $\mathbb{C}$ .

(1) Show that the function u = u(x, y) given by

$$u(x,y) = \frac{e^{ny} - e^{-ny}}{2n^2} \sin nx$$
 for  $n \in \mathbb{N}$ 

is the solution on  $D = \{(x,y) | x^2 + y^2 < 1\}$  of the Cauchy problem for the Laplace equation

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \quad u(x,0) = 0, \quad \frac{\partial u}{\partial y}(x,0) = \frac{\sin nx}{n}.$$

(2) Show that there exist points  $(x,y) \in D$  such that  $\limsup_{n \to \infty} |u(x,y)| = \infty$ .

#### 13.3 Spring 2014

#### 13.3.1 ?

The question provides some insight into Cauchy's theorem. Solve the problem without using the Cauchy theorem.

1. Evaluate the integral  $\int_{\gamma} z^n dz$  for all integers n. Here  $\gamma$  is any circle centered at the origin with the positive (counterclockwise) orientation.

- 2. Same question as (a), but with  $\gamma$  any circle not containing the origin.
- 3. Show that if |a| < r < |b|, then  $\int_{\gamma} \frac{dz}{(z-a)(z-b)} dz = \frac{2\pi i}{a-b}$ . Here  $\gamma$  denotes the circle centered at the origin, of radius r, with the positive orientation.

#### 13.3.2 ?

(1) Assume the infinite series  $\sum_{n=0}^{\infty} c_n z^n$  converges in |z| < R and let f(z) be the limit. Show that for r < R,

$$\frac{1}{2\pi} \int_0^{2\pi} |f(re^{i\theta})|^2 d\theta = \sum_{n=0}^{\infty} |c_n|^2 r^{2n} .$$

(2) Deduce Liouville's theorem from (1). Liouville's theorem: If f(z) is entire and bounded, then f is constant.

#### 13.3.3 ?

Let f be a continuous function in the region

$$D = \{z \mid |z| > R, 0 \le \arg Z \le \theta\}$$
 where  $0 \le \theta \le 2\pi$ .

If there exists k such that  $\lim_{z \to \infty} z f(z) = k$  for z in the region D. Show that

$$\lim_{R' \to \infty} \int_L f(z) dz = i\theta k,$$

where L is the part of the circle |z| = R' which lies in the region D.

### 13.3.4 ?

Evaluate  $\int_0^\infty \frac{x \sin x}{x^2 + a^2} dx$ .

### 13.3.5 ?

Let f = u + iv be differentiable (i.e. f'(z) exists) with continuous partial derivatives at a point  $z = re^{i\theta}$ ,  $r \neq 0$ . Show that

$$\frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta}, \quad \frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial u}{\partial \theta}.$$

### 13.3.6 ?

Show that  $\int_0^\infty \frac{x^{a-1}}{1+x^n} dx = \frac{\pi}{n \sin \frac{a\pi}{n}}$  using complex analysis, 0 < a < n. Here n is a positive integer.

#### 13.3.7 ?

For s > 0, the **gamma function** is defined by  $\Gamma(s) = \int_0^\infty e^{-t} t^{s-1} dt$ .

- Show that the gamma function is analytic in the half-plane  $\Re(s) > 0$ , and is still given there by the integral formula above.
- Apply the formula in the previous question to show that

$$\Gamma(s)\Gamma(1-s) = \frac{\pi}{\sin \pi s}.$$

Hint: You may need 
$$\Gamma(1-s) = t \int_0^\infty e^{-vt} (vt)^{-s} dv$$
 for  $t > 0$ .

## 13.3.8 ?

Apply Rouché's Theorem to prove the Fundamental Theorem of Algebra: If

$$P_n(z) = a_0 + a_1 z + \dots + a_{n-1} z^{n-1} + a_n z^n \quad (a_n \neq 0)$$

is a polynomial of degree n, then it has n zeros in C.

#### 13.3.9 ?

Suppose f is entire and there exist A, R > 0 and natural number N such that

$$|f(z)| \ge A|z|^N$$
 for  $|z| \ge R$ .

Show that (i) f is a polynomial and (ii) the degree of f is at least N.

### 13.3.10 ?

Let  $f: \mathbb{C} \to \mathbb{C}$  be an injective analytic (also called univalent) function. Show that there exist complex numbers  $a \neq 0$  and b such that f(z) = az + b.

## 13.3.11 ?

Let g be analytic for  $|z| \le 1$  and |g(z)| < 1 for |z| = 1.

- Show that g has a unique fixed point in |z| < 1.
- What happens if we replace |g(z)| < 1 with  $|g(z)| \le 1$  for |z| = 1? Give an example if (a) is not true or give an proof if (a) is still true.
- What happens if we simply assume that f is analytic for |z| < 1 and |f(z)| < 1 for |z| < 1? Suppose that  $f(z) \not\equiv z$ . Can f have more than one fixed point in |z| < 1?

Hint: The map 
$$\psi_{\alpha}(z) = \frac{\alpha - z}{1 - \bar{\alpha}z}$$
 may be useful.

#### 13.3.12 ?

Find a conformal map from  $D=\{z:\ |z|<1,\ |z-1/2|>1/2\}$  to the unit disk  $\Delta=\{z:\ |z|<1\}.$ 

## 13.4 Fall 2015

## 13.4.1 ?

Let  $a_n \neq 0$  and assume that  $\lim_{n \to \infty} \frac{|a_{n+1}|}{|a_n|} = L$ . Show that  $\lim_{n \to \infty} \sqrt[n]{|a_n|} = L$ . In particular, this shows that when applicable, the ratio test can be used to calculate the radius of convergence of a power series.

#### 13.4.2 ?

(a) Let z, w be complex numbers, such that  $\bar{z}w \neq 1$ . Prove that

$$\left| \frac{w - z}{1 - \overline{w}z} \right| < 1 \quad \text{if } |z| < 1 \text{ and } |w| < 1,$$

and also that

$$\left| \frac{w-z}{1-\overline{w}z} \right| = 1$$
 if  $|z| = 1$  or  $|w| = 1$ .

(b) Prove that for fixed w in the unit disk  $\mathbb{D}$ , the mapping

$$F: z \mapsto \frac{w-z}{1-\overline{w}z}$$

satisfies the following conditions:

- (c) F maps  $\mathbb{D}$  to itself and is holomorphic.
- (ii) F interchanges 0 and w, namely, F(0) = w and F(w) = 0.
- (iii) |F(z)| = 1 if |z| = 1.
- (iv)  $F: \mathbb{D} \mapsto \mathbb{D}$  is bijective.

Hint: Calculate  $F \circ F$ .

## 13.4.3 ?

Use n-th roots of unity (i.e. solutions of  $z^n - 1 = 0$ ) to show that

$$2^{n-1}\sin\frac{\pi}{n}\sin\frac{2\pi}{n}\cdots\sin\frac{(n-1)\pi}{n}=n.$$

Hint:  $1 - \cos 2\theta = 2\sin^2 \theta$ ,  $\sin 2\theta = 2\sin \theta \cos \theta$ .

(a) Show that in polar coordinates, the Cauchy-Riemann equations take the form

$$\frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta}$$
 and  $\frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial u}{\partial \theta}$ 

(b) Use these equations to show that the logarithm function defined by

$$\log z = \log r + i\theta$$
 where  $z = re^{i\theta}$  with  $-\pi < \theta < \pi$ 

is a holomorphic function in the region r > 0,  $-\pi < \theta < \pi$ . Also show that  $\log z$  defined above is not continuous in r > 0.

#### 13.4.4 ?

Assume f is continuous in the region:  $x \ge x_0$ ,  $0 \le y \le b$  and the limit

$$\lim_{x \to +\infty} f(x + iy) = A$$

exists uniformly with respect to y (independent of y). Show that

$$\lim_{x \to +\infty} \int_{\gamma_x} f(z) dz = iAb ,$$

where  $\gamma_x := \{ z \mid z = x + it, \ 0 \le t \le b \}.$ 

#### 13.4.5 ?

(Cauchy's formula for "exterior" region) Let  $\gamma$  be piecewise smooth simple closed curve with interior  $\Omega_1$  and exterior  $\Omega_2$ . Assume f'(z) exists in an open set containing  $\gamma$  and  $\Omega_2$  and  $\lim_{z\to\infty} f(z) = A$ . Show that

$$\frac{1}{2\pi i} \int_{\gamma} \frac{f(\xi)}{\xi - z} d\xi = \begin{cases} A, & \text{if } z \in \Omega_1, \\ -f(z) + A, & \text{if } z \in \Omega_2 \end{cases}$$

## 13.4.6 ?

Let f(z) be bounded and analytic in  $\mathbb{C}$ . Let  $a \neq b$  be any fixed complex numbers. Show that the following limit exists

$$\lim_{R \to \infty} \int_{|z|=R} \frac{f(z)}{(z-a)(z-b)} dz.$$

Use this to show that f(z) must be a constant (Liouville's theorem).

#### 13.4.7 ?

Prove by justifying all steps that for all  $\xi \in \mathbb{C}$  we have  $e^{-\pi \xi^2} = \int_{-\infty}^{\infty} e^{-\pi x^2} e^{2\pi i x \xi} dx$ .

Hint: You may use that fact in Example 1 on p. 42 of the textbook without proof, i.e., you may assume the above is true for real values of  $\xi$ .

#### 13.4.8 ?

Suppose that f is holomorphic in an open set containing the closed unit disc, except for a pole at  $z_0$  on the unit circle. Let denote the power series in the open disc. Show that (1)  $c_n \neq 0$  for all large enough n's, and (2)  $\lim_{n\to\infty} \frac{c_n}{c_{n+1}} = z_0$ .

## 13.4.9 ?

Let f(z) be a non-constant analytic function in |z| > 0 such that  $f(z_n) = 0$  for infinite many points  $z_n$  with  $\lim_{n \to \infty} z_n = 0$ . Show that z = 0 is an essential singularity for f(z). (An example of such a function is  $f(z) = \sin(1/z)$ .)

## 13.4.10 ?

Let f be entire and suppose that  $\lim_{z\to\infty} f(z) = \infty$ . Show that f is a polynomial.

# 13.4.11 ?

Expand the following functions into Laurent series in the indicated regions:

(a) 
$$f(z) = \frac{z^2 - 1}{(z+2)(z+3)}$$
,  $2 < |z| < 3$ ,  $3 < |z| < +\infty$ .

(b) 
$$f(z) = \sin \frac{z}{1-z}$$
,  $0 < |z-1| < +\infty$ 

## 13.4.12 ?

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

## 13.4.13 ?

Find the number of roots of  $z^4 - 6z + 3 = 0$  in |z| < 1 and 1 < |z| < 2 respectively.

## 13.4.14 ?

Prove that  $z^4 + 2z^3 - 2z + 10 = 0$  has exactly one root in each open quadrant.

## 13.4.15 ?

(1) Let  $f(z) \in H(\mathbb{D})$ , Re(f(z)) > 0, f(0) = a > 0. Show that

$$\left| \frac{f(z) - a}{f(z) + a} \right| \le |z|, \quad |f'(0)| \le 2a.$$

(2) Show that the above is still true if Re(f(z)) > 0 is replaced with  $Re(f(z)) \ge 0$ .

### 13.4.16 ?

Assume f(z) is analytic in  $\mathbb{D}$  and f(0) = 0 and is not a rotation (i.e.  $f(z) \neq e^{i\theta}z$ ). Show that  $\sum_{n=1}^{\infty} f^n(z)$  converges uniformly to an analytic function on compact subsets of  $\mathbb{D}$ , where  $f^{n+1}(z) = f(f^n(z))$ .

#### 13.4.17 ?

Let  $f(z) = \sum_{n=0}^{\infty} c_n z^n$  be analytic and one-to-one in |z| < 1. For 0 < r < 1, let  $D_r$  be the disk |z| < r. Show that the area of  $f(D_r)$  is finite and is given by

$$S = \pi \sum_{n=1}^{\infty} n|c_n|^2 r^{2n}.$$

(Note that in general the area of  $f(D_1)$  is infinite.)

### 13.4.18 ?

Let  $f(z) = \sum_{n=-\infty}^{\infty} c_n z^n$  be analytic and one-to-one in  $r_0 < |z| < R_0$ . For  $r_0 < r < R < R_0$ , let D(r,R) be the annulus r < |z| < R. Show that the area of f(D(r,R)) is finite and is given by

$$S = \pi \sum_{n = -\infty}^{\infty} n |c_n|^2 (R^{2n} - r^{2n}).$$

### 13.5 Spring 2015

# 13.5.1 ?

Let  $a_n(z)$  be an analytic sequence in a domain D such that  $\sum_{n=0}^{\infty} |a_n(z)|$  converges uniformly on bounded and closed sub-regions of D. Show that  $\sum_{n=0}^{\infty} |a'_n(z)|$  converges uniformly on bounded and closed sub-regions of D.

#### 13.5.2 ?

Let  $f_n, f$  be analytic functions on the unit disk  $\mathbb{D}$ . Show that the following are equivalent.

- (i)  $f_n(z)$  converges to f(z) uniformly on compact subsets in  $\mathbb{D}$ .
- (ii)  $\int_{|z|=r} |f_n(z) f(z)| |dz|$  converges to 0 if 0 < r < 1.

## 13.5.3 ?

Let f and g be non-zero analytic functions on a region  $\Omega$ . Assume |f(z)| = |g(z)| for all z in  $\Omega$ . Show that  $f(z) = e^{i\theta}g(z)$  in  $\Omega$  for some  $0 \le \theta < 2\pi$ .

#### 13.5.4 ?

Suppose f is analytic in an open set containing the unit disc  $\mathbb{D}$  and |f(z)|=1 when |z|=1. Show that either  $f(z)=e^{i\theta}$  for some  $\theta\in\mathbb{R}$  or there are finite number of  $z_k\in\mathbb{D},\,k\leq n$  and  $\theta\in\mathbb{R}$  such that  $f(z)=e^{i\theta}\prod_{k=1}^n\frac{z-z_k}{1-\bar{z}_kz}$ .

Also cf. Stein et al, 1.4.7, 3.8.17

#### 13.5.5 ?

- (1) Let p(z) be a polynomial, R > 0 any positive number, and  $m \ge 1$  an integer. Let  $M_R = \sup\{|z^m p(z) 1| : |z| = R\}$ . Show that  $M_R > 1$ .
- (2) Let  $m \ge 1$  be an integer and  $K = \{z \in \mathbb{C} : r \le |z| \le R\}$  where r < R. Show (i) using (1) as well as, (ii) without using (1) that there exists a positive number  $\varepsilon_0 > 0$  such that for each polynomial p(z),

$$\sup\{|p(z) - z^{-m}| : z \in K\} \ge \varepsilon_0.$$

#### 13.5.6 ?

Let  $f(z) = \frac{1}{z} + \frac{1}{z^2 - 1}$ . Find all the Laurent series of f and describe the largest annuli in which these series are valid.

## 13.5.7 ?

Suppose f is entire and there exist A, R > 0 and natural number N such that  $|f(z)| \le A|z|^N$  for  $|z| \ge R$ . Show that (i) f is a polynomial and (ii) the degree of f is at most N.

### 13.5.8 ?

Suppose f is entire and there exist A, R > 0 and natural number N such that  $|f(z)| \ge A|z|^N$  for  $|z| \ge R$ . Show that (i) f is a polynomial and (ii) the degree of f is at least N.

#### 13.5.9 ?

- (1) Explicitly write down an example of a non-zero analytic function in |z| < 1 which has infinitely zeros in |z| < 1.
- (2) Why does not the phenomenon in (1) contradict the uniqueness theorem?

#### 13.5.10 ?

- (1) Assume u is harmonic on open set O and  $z_n$  is a sequence in O such that  $u(z_n) = 0$  and  $\lim z_n \in O$ . Prove or disprove that u is identically zero. What if O is a region?
- (2) Assume u is harmonic on open set O and u(z) = 0 on a disc in O. Prove or disprove that u is identically zero. What if O is a region?

(3) Formulate and prove a Schwarz reflection principle for harmonic functions

cf. Theorem 5.6 on p.60 of Stein et al.

Hint: Verify the mean value property for your new function obtained by Schwarz reflection principle.

#### 13.5.11 ?

Let f be holomorphic in a neighborhood of  $D_r(z_0)$ . Show that for any s < r, there exists a constant c > 0 such that

$$||f||_{(\infty,s)} \le c||f||_{(1,r)},$$

where 
$$|f||_{(\infty,s)} = \sup_{z \in D_s(z_0)} |f(z)|$$
 and  $||f||_{(1,r)} = \int_{D_r(z_0)} |f(z)| dx dy$ .

Note: Exercise 3.8.20 on p.107 in Stein et al is a straightforward consequence of this stronger result using the integral form of the Cauchy-Schwarz inequality in real analysis.

### 13.5.12 ?

- (1) Let f be analytic in  $\Omega: 0 < |z-a| < r$  except at a sequence of poles  $a_n \in \Omega$  with  $\lim_{n \to \infty} a_n = a$ . Show that for any  $w \in \mathbb{C}$ , there exists a sequence  $z_n \in \Omega$  such that  $\lim_{n \to \infty} f(z_n) = w$ .
- (2) Explain the similarity and difference between the above assertion and the Weierstrass-Casorati theorem.

#### 13.5.13 ?

Compute the following integrals.

$$i \int_{0}^{\infty} \frac{1}{(1+x^{n})^{2}} dx, \ n \ge 1 \ (ii) \int_{0}^{\infty} \frac{\cos x}{(x^{2}+a^{2})^{2}} dx, \ a \in \mathbb{R} \ (iii) \int_{0}^{\pi} \frac{1}{a+\sin\theta} d\theta, \ a > 1$$

$$iv \int_{0}^{\frac{\pi}{2}} \frac{d\theta}{a+\sin^{2}\theta}, \ a > 0. \ (v) \int_{|z|=2}^{\infty} \frac{1}{(z^{5}-1)(z-3)} dz \ (v) \int_{-\infty}^{\infty} \frac{\sin \pi a}{\cosh \pi x + \cos \pi a} e^{-ix\xi} dx, \ 0 < a < 1,$$

$$\xi \in \mathbb{R} \ (vi) \int_{|z|=1}^{\infty} \cot^{2} z \, dz.$$

### 13.5.14 ?

Compute the following integrals.

$$\begin{split} i & \int_0^\infty \frac{\sin x}{x} \, dx \text{ (ii) } \int_0^\infty (\frac{\sin x}{x})^2 \, dx \text{ (iii) } \int_0^\infty \frac{x^{a-1}}{(1+x)^2} \, dx, \, 0 < a < 2 \\ i & \int_0^\infty \frac{\cos ax - \cos bx}{x^2} \, dx, \, a, b > 0 \text{ (ii) } \int_0^\infty \frac{x^{a-1}}{1+x^n} \, dx, \, 0 < a < n \\ iii & \int_0^\infty \frac{\log x}{1+x^n} \, dx, \, n \ge 2 \text{ (iv) } \int_0^\infty \frac{\log x}{(1+x^2)^2} \, dx \text{ (v) } \int_0^\pi \log |1-a\sin\theta| d\theta, \, a \in \mathbb{C} \end{split}$$

#### 13.5.15 ?

Let 0 < r < 1. Show that polynomials  $P_n(z) = 1 + 2z + 3z^2 + \cdots + nz^{n-1}$  have no zeros in |z| < r for all sufficiently large n's.

#### 13.5.16 ?

Let f be an analytic function on a region  $\Omega$ . Show that f is a constant if there is a simple closed curve  $\gamma$  in  $\Omega$  such that its image  $f(\gamma)$  is contained in the real axis.

### 13.5.17 ?

- (1) Show that  $\frac{\pi^2}{\sin^2 \pi z}$  and  $g(z) = \sum_{n=-\infty}^{\infty} \frac{1}{(z-n)^2}$  have the same principal part at each integer point.
- (2) Show that  $h(z) = \frac{\pi^2}{\sin^2 \pi z} g(z)$  is bounded on  $\mathbb{C}$  and conclude that  $\frac{\pi^2}{\sin^2 \pi z} = \sum_{n=-\infty}^{\infty} \frac{1}{(z-n)^2}$ .

## 13.5.18 ?

Let f(z) be an analytic function on  $\mathbb{C}\setminus\{z_0\}$ , where  $z_0$  is a fixed point. Assume that f(z) is bijective from  $\mathbb{C}\setminus\{z_0\}$  onto its image, and that f(z) is bounded outside  $D_r(z_0)$ , where r is some fixed positive number. Show that there exist  $a, b, c, d \in \mathbb{C}$  with  $ad - bc \neq 0$ ,  $c \neq 0$  such that  $f(z) = \frac{az + b}{cz + d}$ .

## 13.5.19 ?

Assume f(z) is analytic in  $\mathbb{D}: |z| < 1$  and f(0) = 0 and is not a rotation (i.e.  $f(z) \neq e^{i\theta}z$ ). Show that  $\sum_{n=1}^{\infty} f^n(z)$  converges uniformly to an analytic function on compact subsets of  $\mathbb{D}$ , where  $f^{n+1}(z) = f(f^n(z))$ .

### 13.5.20 ?

Let f be a non-constant analytic function on  $\mathbb{D}$  with  $f(\mathbb{D}) \subseteq \mathbb{D}$ . Use  $\psi_a(f(z))$  (where a = f(0),  $\psi_a(z) = \frac{a-z}{1-\bar{a}z}$ ) to prove that  $\frac{|f(0)|-|z|}{1+|f(0)||z|} \le |f(z)| \le \frac{|f(0)|+|z|}{1-|f(0)||z|}$ .

#### 13.5.21 ?

Find a conformal map

- 1. from  $\{z: |z-1/2| > 1/2, \operatorname{Re}(z) > 0\}$  to  $\mathbb{H}$
- 2. from  $\{z: |z-1/2| > 1/2, |z| < 1\}$  to  $\mathbb{D}$
- 3. from the intersection of the disk  $|z+i| < \sqrt{2}$  with  $\mathbb H$  to  $\mathbb D$ .

4. from  $\mathbb{D}\setminus[a,1)$  to  $\mathbb{D}\setminus[0,1)$  (0 < a < 1).

Short solution possible using Blaschke factor

5. from  $\{z: |z| < 1, \text{Re}(z) > 0\} \setminus (0, 1/2]$  to  $\mathbb{H}$ .

### 13.5.22 ?

Let C and C' be two circles and let  $z_1 \in C$ ,  $z_2 \notin C$ ,  $z_1' \in C'$ ,  $z_2' \notin C'$ . Show that there is a unique fractional linear transformation f with f(C) = C' and  $f(z_1) = z_1'$ ,  $f(z_2) = z_2'$ .

### 13.5.23 ?

Assume  $f_n \in H(\Omega)$  is a sequence of holomorphic functions on the region  $\Omega$  that are uniformly bounded on compact subsets and  $f \in H(\Omega)$  is such that the set  $\{z \in \Omega : \lim_{n \to \infty} f_n(z) = f(z)\}$  has a limit point in  $\Omega$ . Show that  $f_n$  converges to f uniformly on compact subsets of  $\Omega$ .

## 13.5.24 ?

Let  $\psi_{\alpha}(z) = \frac{\alpha - z}{1 - \overline{\alpha}z}$  with  $|\alpha| < 1$  and  $\mathbb{D} = \{z : |z| < 1\}$ . Prove that

• 
$$\frac{1}{\pi} \iint_{\mathbb{D}} |\psi_{\alpha}'|^2 dx dy = 1.$$

• 
$$\frac{1}{\pi} \iint_{\mathbb{D}} |\psi'_{\alpha}| dx dy = \frac{1 - |\alpha|^2}{|\alpha|^2} \log \frac{1}{1 - |\alpha|^2}.$$

## 13.5.25 ?

Prove that  $f(z) = -\frac{1}{2}\left(z + \frac{1}{z}\right)$  is a conformal map from half disc  $\{z = x + iy : |z| < 1, y > 0\}$  to upper half plane  $\mathbb{H} = \{z = x + iy : y > 0\}$ .

#### 13.5.26 ?

Let  $\Omega$  be a simply connected open set and let  $\gamma$  be a simple closed contour in  $\Omega$  and enclosing a bounded region U anticlockwise. Let  $f: \Omega \longrightarrow \mathbb{C}$  be a holomorphic function and  $|f(z)| \leq M$  for all  $z \in \gamma$ . Prove that  $|f(z)| \leq M$  for all  $z \in U$ .

### 13.5.27 ?

Compute the following integrals. (i)  $\int_0^\infty \frac{x^{a-1}}{1+x^n} dx$ , 0 < a < n (ii)  $\int_0^\infty \frac{\log x}{(1+x^2)^2} dx$ 

## 13.5.28 ?

Let 0 < r < 1. Show that polynomials  $P_n(z) = 1 + 2z + 3z^2 + \cdots + nz^{n-1}$  have no zeros in |z| < r for all sufficiently large n's.

### 13.5.29 ?

Let f be holomorphic in a neighborhood of  $D_r(z_0)$ . Show that for any s < r, there exists a constant c > 0 such that

$$||f||_{(\infty,s)} \le c||f||_{(1,r)},$$

where  $||f||_{(\infty,s)} = \sup_{z \in D_s(z_0)} |f(z)|$  and  $||f||_{(1,r)} = \int_{D_r(z_0)} |f(z)| dx dy$ .

# 13.5.30 ?

Let  $\psi_{\alpha}(z) = \frac{\alpha - z}{1 - \bar{\alpha}z}$  with  $|\alpha| < 1$  and  $\mathbb{D} = \{z : |z| < 1\}$ . Prove that

• 
$$\frac{1}{\pi} \iint_{\mathbb{D}} |\psi_{\alpha}'|^2 dx dy = 1.$$

• 
$$\frac{1}{\pi} \iint_{\mathbb{D}} |\psi'_{\alpha}| dx dy = \frac{1 - |\alpha|^2}{|\alpha|^2} \log \frac{1}{1 - |\alpha|^2}.$$

Prove that  $f(z) = -\frac{1}{2}\left(z + \frac{1}{z}\right)$  is a conformal map from half disc  $\{z = x + iy : |z| < 1, y > 0\}$  to upper half plane  $\mathbb{H} = \{z = x + iy : y > 0\}$ .

### 13.5.31 ?

Let  $\Omega$  be a simply connected open set and let  $\gamma$  be a simple closed contour in  $\Omega$  and enclosing a bounded region U anticlockwise. Let  $f: \Omega \longrightarrow \mathbb{C}$  be a holomorphic function and  $|f(z)| \leq M$  for all  $z \in \gamma$ . Prove that  $|f(z)| \leq M$  for all  $z \in U$ .

#### 13.5.32 ?

Compute the following integrals. (i)  $\int_0^\infty \frac{x^{a-1}}{1+x^n} dx$ , 0 < a < n (ii)  $\int_0^\infty \frac{\log x}{(1+x^2)^2} dx$ 

# 13.5.33 ?

Let 0 < r < 1. Show that polynomials  $P_n(z) = 1 + 2z + 3z^2 + \cdots + nz^{n-1}$  have no zeros in |z| < r for all sufficiently large n's.

### 13.5.34 ?

Let f be holomorphic in a neighborhood of  $D_r(z_0)$ . Show that for any s < r, there exists a constant c > 0 such that

$$||f||_{(\infty,s)} \le c||f||_{(1,r)},$$

where  $||f||_{(\infty,s)} = \sup_{z \in D_s(z_0)} |f(z)|$  and  $||f||_{(1,r)} = \int_{D_r(z_0)} |f(z)| dx dy$ .

# 13.6 Fall 2016

### 13.6.1 ?

Let u(x,y) be harmonic and have continuous partial derivatives of order three in an open disc of radius R > 0.

(a) Let two points (a, b), (x, y) in this disk be given. Show that the following integral is independent of the path in this disk joining these points:

$$v(x,y) = \int_{a,b}^{x,y} \left(-\frac{\partial u}{\partial y}dx + \frac{\partial u}{\partial x}dy\right).$$

(b)

- (i) Prove that u(x,y) + iv(x,y) is an analytic function in this disc.
- (ii) Prove that v(x, y) is harmonic in this disc.

### 13.6.2 ?

- (a) f(z) = u(x, y) + iv(x, y) be analytic in a domain  $D \subset \mathbb{C}$ . Let  $z_0 = (x_0, y_0)$  be a point in D which is in the intersection of the curves  $u(x, y) = c_1$  and  $v(x, y) = c_2$ , where  $c_1$  and  $c_2$  are constants. Suppose that  $f'(z_0) \neq 0$ . Prove that the lines tangent to these curves at  $z_0$  are perpendicular.
- (b) Let  $f(z) = z^2$  be defined in  $\mathbb{C}$ .
- (c) Describe the level curves of Re(f) and of Im(f).
- (ii) What are the angles of intersections between the level curves Re(f) = 0 and Im(f)? Is your answer in agreement with part a) of this question?

## 13.6.3 ?

(a)  $f: D \to \mathbb{C}$  be a continuous function, where  $D \subset \mathbb{C}$  is a domain.Let  $\alpha: [a, b] \to D$  be a smooth curve. Give a precise definition of the *complex line integral* 

$$\int_{\alpha} f$$
.

(b) Assume that there exists a constant M such that  $|f(\tau)| \leq M$  for all  $\tau \in \text{Image}(\alpha)$ . Prove that

$$\left| \int_{\alpha} f \right| \leq M \times \operatorname{length}(\alpha).$$

(c) Let  $C_R$  be the circle |z| = R, described in the counterclockwise direction, where R > 1. Provide an upper bound for  $|\int_{C_R} \frac{\log(z)}{z^2}|$ , which depends only on R and other constants.

## 13.6.4 ?

(a) Let Let  $f: \mathbb{C} \to \mathbb{C}$  be an entire function. Assume the existence of a non-negative integer m, and of positive constants L and R, such that for all z with |z| > R the inequality

$$|f(z)| \le L|z|^m$$

holds. Prove that f is a polynomial of degree  $\leq m$ .

(b) Let  $f:\mathbb{C}\to\mathbb{C}$  be an entire function. Suppose that there exists a real number M such that for all  $z\in\mathbb{C}$ 

$$\operatorname{Re}(f) \leq M$$
.

Prove that f must be a constant.

### 13.6.5 ?

Prove that all the roots of the complex polynomial

$$z^7 - 5z^3 + 12 = 0$$

lie between the circles |z| = 1 and |z| = 2.

### 13.6.6 ?

(a) Let F be an analytic function inside and on a simple closed curve C, except for a pole of order  $m \ge 1$  at z=a inside C. Prove that

$$\frac{1}{2\pi i} \oint_C F(\tau) d\tau = \lim_{\tau \to a} \frac{d^{m-1}}{d\tau^{m-1}} ((\tau - a)^m F(\tau)).$$

(b) Evaluate

$$\oint_C \frac{e^{\tau}}{(\tau^2 + \pi^2)^2} d\tau$$

where C is the circle |z| = 4.

### 13.6.7 ?

Find the conformal map that takes the upper half-plane comformally onto the half-strip  $\{w = x + iy : -\pi/2 < x < \pi/2 \ y > 0\}$ .

#### 13.6.8 ?

Compute the integral  $\int_{-\infty}^{\infty} \frac{e^{-2\pi i x \xi}}{\cosh \pi x} dx$  where  $\cosh z = \frac{e^z + e^{-z}}{2}$ .