Examinable Definitions in SF2745 Advanced Complex Analysis

Gustaf Bjurstam bjurstam@kth.se

Definition 1. Identify \mathbb{C} with the plane $\{(x,y,0):x,y\in\mathbb{R}\}\subset\mathbb{R}^3$. The **stereographic projection** of z=x+iy is the unique point on the unit sphere intersecting the line defined by the two points (x,y,0) and (0,0,1). Let $\pi:\mathbb{C}\to\mathbb{S}^2$ be the function which maps $z\in\mathbb{C}$ to its stereographic projection $z^*\in\mathbb{S}^2$. We then have

$$\pi(x+iy) = \left(\frac{2x}{x^2+y^2+1}, \frac{2y}{x^2+y^2+1}, \frac{x^2+y^2-1}{x^2+y^2+1}\right).$$

Definition 2. The formal power series $f(z) = \sum_{n\geq 0} a_n (z-z_0)^n$ is called a **convergent power series centered at** z_0 if there is an r>0 such that the series converges for all z such that $|z-z_0| < r$. The largest possible such r is called the **radius of convergence** of the series.

Definition 3. A function f is **analytic at** z_0 if f has a power series expansion valid in a neighbourhood of z_0 .

Definition 4. A **region** is a connected open set.

Definition 5. The **mean-value property** for analytic functions f states that, if f is analytic at z_0 and the radius of convergence is $r_0 > 0$, then $f(z_0) = \frac{1}{2\pi} \int_0^{2\pi} f(z_0 + re^{it}) dt$ for all $r < r_0$.

Definition 6. We say that f is **locally conformal** if it preserves angles (including direction) between curves.

Definition 7. Let $\zeta \in \partial \mathbb{D}$, if $\sum_{n\geq 0} a_z \zeta^n$ converges, and if Γ is any Stoltz angle at ζ , then we have **non-tangential convergence** if

$$\lim_{z \in \Gamma \to \zeta} \sum_{n \ge 0} a_n z^n = \sum_{n \ge 0} a_z \zeta^n.$$

Definition 8 (Curve integral). If $\gamma:[a,b]\to\mathbb{C}$ is a piecewise continuously differentialbe curve, and if f is a complex valued function defined on (the image of) γ , then

$$\int_{\gamma} f(z) dz \equiv \int_{a}^{b} f(\gamma(t)) \gamma'(t) dt.$$
 (1)

Definition 9. If $\gamma:[a,b]\to\mathbb{C}$ is a piecewise continuously differentialbe curve, then the **length** of γ is defined to be $\ell(\gamma)=|\gamma|\int_{\gamma}|dz|=\int_a^b|\gamma'(t)|\,dt$.

Definition 10. A complex-valued function is said to be **holomorphic** on an open set U if

$$f'(z) = \lim_{w \to z} \frac{f(w) - f(z)}{w - z}$$

exists for all $z \in U$ and is continuous on U. A function f is said to be holomorphic on a set S if it is holomorphic on an open set $U \supset S$.

Definition 11. If γ is a cycle, then the index or winding number of γ about a is

$$n(\gamma, a) = \frac{1}{2\pi i} \int_{\gamma} \frac{d\zeta}{\zeta - a},$$

for $a \notin \gamma$.

Definition 12. Closed curves γ_1 and γ_2 are **homologous** in a region Ω if $n(\gamma_1 - \gamma_2, a) = 0$ for all $a \notin \Omega$, an we then write $\gamma_1 \sim \gamma_2$.

Definition 13 (Classification of singularities). If f has an isolated singularity at b, and $f(z) = \sum_{n \in \mathbb{Z}} a_n (z-b)^n$ sufficiently close to b, then we say that

- (a) b is a removeable singularity if $a_n = 0$ for n < 0,
- (b) b is a zero of order $n_0 > 0$ if for $n < n_0$ we have $a_n = 0$,
- (c) b is a **pole of order** $n_0 > 0$ if for $n < -n_0$ $a_n = 0$, and
- (d) b is an essential singularity if for any $n_0 > 0$ there is $n < -n_0$ such that $a_n \neq 0$.

Definition 14. If f is analytic in a region Ω , except for at isolated poles in Ω , we say that f is meromorphic in Ω .

Definition 15. A linear fractional transformation, LFT, is a map of the form

$$T(z) = \frac{az+b}{cz+d}.$$

Definition 16. The Cayley transform is the map $C(z) = \frac{z-i}{z+i}$, and maps the upper half plane to the unit disc.

Definition 17. The **principal branch** of the logarithm is the one which takes arguments in $(-\pi, \pi)$. We may also take $\log(-1) = \pi i$.

Definition 18. The **Joukovski map** is the function $w(z) = \frac{1}{2} \left(z + \frac{1}{z}\right)$.

Definition 19. A function $u: \Omega \to \mathbb{R}$ is called **harmonic** on the region $\Omega \subset \mathbb{C}$ if, for each $z \in \Omega$, there is $r_z > 0$ such that, for all $r < r_z$

$$u(z) = \frac{1}{2\pi} \int_0^{2\pi} u(z + re^{it}) dt.$$

That is, u satisfies the mean value property.

Definition 20. A function $u: \Omega \to [-\infty, \infty)$ is called **subharmonic** on the region $\Omega \subset \mathbb{C}$ if, for each $z \in \Omega$, there is $r_z > 0$ such that, for all $r < r_z$

$$u(z) \le \frac{1}{2\pi} \int_0^{2\pi} u(z + re^{it}) dt.$$

That is, u satisfies the mean value inequality.

Definition 21. The **Poisson kernel** is given by

$$P_z(t) = \frac{1}{2\pi} \frac{1 - |z|^2}{|e^{it} - z|^2},$$

and $u = PI(g) \equiv \int P_z(t)g(e^{it})dt$ is the **Poisson integral of** g.

Definition 22. The kernel given by $f_z(t) = \frac{e^{it}+z}{e^{it}-z}$ is called the **Herglotz kernel**, the **Herglotz integral** is the function $\frac{1}{2\pi} \int f_z(t) u(e^{it}) dt$. When u is harmonic on \mathbb{D} , then the Herglotz integral is the unique analyte function with real part u and imaginary part 0 at z = 0.

Definition 23. If u is harmonic on a region Ω , then a **harmonic conjugate of** u is any function v such that u + iv is analytic on Ω .

Definition 24. Let I=(0,1). An open analytic arc γ contained in the boundary of a region Ω is called a **one-sided arc** if there exists a function g which is one-to-one and analytic in a neighbourhood N of I, with $g(I)=\gamma$, and $g(N\cap \mathbb{H})\subset \Omega$ and $g(N\setminus \overline{\mathbb{H}})\subset \mathbb{C}\setminus \Omega$. If $g(N\setminus I)\subset \Omega$ then γ is called a **two-sided arc**.

Definition 25. If f is analytic in $\{z: 0 < |z-a| < \delta\}$ for some $\delta > 0$, then the **residue of** f at a, is the coefficient of $\frac{1}{z-a}$ in the Laurent series expansion of f about z=a.

Definition 26. A familily \mathcal{F} of function on a region $\Omega \subset \mathbb{C}$ is said to be **normal on** Ω provided every sequence $\{f_n\} \subset \mathcal{F}$ contains a subsequence which converges uniformly on compact subsets of Ω .

Definition 27. A family of functions \mathcal{F} defined on a set $E \subset \mathbb{C}$ is

- (a) **equicontinuous at** $w \in E$ if for each $\varepsilon > 0$ there exists $\delta > 0$ such that if $z \in E$ and $|z w| < \delta$, then $|f(z) f(w)| < \varepsilon$ for all $f \in \mathcal{F}$;
- (b) equicontinuous on E if it is equicontinuous at each $w \in E$;
- (c) uniformly equicontinuous on E if for each $\varepsilon > 0$ there exists $\delta > 0$ such that if $z, w \in E$ and $|z w| < \delta$, then $|f(z) f(w)| < \varepsilon$ for all $f \in \mathcal{F}$.

Definition 28. A family \mathcal{F} of continuous functions is said to be **locally bounded** on Ω if for each $w \in \Omega$ there is a $\delta > 0$ and $M < \infty$ so that if $|z - w| < \delta$ then |f(z)| < M for all $f \in \mathcal{F}$.

Definition 29. Suppose f is meromorphic in a region Ω , with a pole of order M at $b \in \Omega$. Then the singular part of f at b is $S_b(z) = \sum_{k=-M}^{-1} c_k(z-b)^k$, where $\sum_{k\in\mathbb{Z}} c_k(z-b)^k$ is the Laurent series for f at b.

Definition 30. Let $C(\partial\Omega)$ denote the set of continuous functions on the boundary in \mathbb{C}^* of a region Ω . The **Dirichlet problem** on Ω for a function $f \in C(\partial\Omega)$ is to find a harmonic function f on f that is continuous on f and equal to f on f.

Definition 31. A family \mathcal{F} of subharmonic functions on a region Ω is called a **Perron** family if it satisfies

- (i) if $v_1, v_2 \in \mathcal{F}$ then $\max(v_1, v_2) \in \mathcal{F}$,
- (ii) if $v \in \mathcal{F}$ and D is a disc with $\overline{D} \subset \Omega$, and if $v > -\infty$ on ∂D , then $v_D \in \mathcal{F}$, and
- (iii) for each $z \in \Omega$, there exists $v \in \mathcal{F}$ such that $v(z) > -\infty$.

Remark. For a subharmonic function v and a disc D centered at c and of radius r, v_D is defined by $v_D(z) = \frac{1}{2\pi} \int_0^{2\pi} \frac{1-|z-c|^2/r^2}{|e^{it}-(z-c)/r|^2} v(c+re^{it}) dt$.

Definition 32. If $\Omega \subset \mathbb{C}^*$ is a region, and if f is a real-valued function on $\partial\Omega$ with $|f| \leq M < \infty$ on $\partial\Omega$, set

$$\mathcal{F}_f = \{v \text{ subharmonic on } \Omega : \limsup_{z \in \Omega \to \zeta} v(z) \leq f(\zeta), \text{ for all } \zeta \in \partial \Omega\}.$$

Then $u_f(z) \equiv \sup_{u \in \mathcal{F}_f} u(z)$ is harmonic in Ω . The function u_f is called the **Perron solution** to the **Dirichlet problem** on Ω for the function f.

Definition 33. If $\Omega \subset \mathbb{C}^*$ is a region and if $\zeta_0 \in \partial \Omega$ then b is called a **local barrier at** ζ_0 for the region Ω provided

- (i) b is defined and is subharmonic on $\Omega \cap D$ for some open disc D containing ζ_0 ,
- (ii) b(z) < 0 for $z \in \Omega \cap D$, and
- (iii) $\lim_{z \in \Omega \to \zeta_0} b(z) = 0$.

Definition 34. If there exist a local barrier at $\zeta_0 \in \partial \Omega$ then ζ_0 is called a **regular point** of $\partial \Omega$. Otherwise ζ_0 is called an **irregular point** of $\partial \Omega$. If every $\zeta \in \partial \Omega$ is a regular point, then Ω is called a **regular region**.

Definition 35. If $\gamma:[0,1]\to\mathbb{C}$ is a curve, and if f_0 is analytic in a neighbourhood of $\gamma(0)$, then an **analytic continuation of** f_0 **along** γ is a finite sequence f_1,\ldots,f_n of functions where $0=t_0< t_1<\cdots< t_{n+1}=1$ is a partition of [0,1] and f_j is defined and analytic in a neighbourhood of $\gamma([t_j,t_{j+1}]),\ j=0,\ldots,n$ such that $f_j=f_{j+1}$ in a neighbourhood of $\gamma(t_{j+1}),\ j=0,\ldots,n-1$.

Definition 36. A Riemann surface is a connected Hausdorff space W, together with a collection of open subsets $U_{\alpha} \subset W$ and functions $z_{\alpha} : U_{\alpha} \to \mathbb{C}$ such that

- (i) $W = \bigcup U_{\alpha}$,
- (ii) z_{α} is a homeomorphism of U_{α} onto \mathbb{D} , and
- (iii) if $U_{\alpha} \cap U_{\beta} \neq \emptyset$ then $z_{\beta} \circ z_{\alpha}^{-1}$ is analytic on $z_{\alpha}(U_{\alpha} \cap U_{\beta})$.

The functions z_{α} are called **coordinate functions or maps** and the sets U_{α} are called **coordinate charts or discs**. Functions of the form $z_{\beta} \circ z_{\alpha}^{-1}$ are called **transition maps**.

Definition 37. Let W be a Riemann surface with charts (U_{α}, z_{α}) . Fix some $b \in W$. Let $[\gamma]$ be the equivalence class of curves homotopic to a curve $\gamma \subset W$. Let

$$W^* = \Big\{ [\gamma] : \gamma(0) = b \Big\}.$$

Define $\pi: W^* \to W$ by $[\gamma] \mapsto \gamma(1)$. Let U_{α} be a chart at $c \in W$, γ be curve in W from b to c, and let

$$U_{\alpha}^* = \left\{ \left[\gamma \sigma_d \right] : d \in U_{\alpha} \right\}$$

where σ_d is a curve in U_{α} from c to d. Define $z_{\alpha}^*: U_{\alpha}^* \to \mathbb{D}$ by $z_{\alpha}^* = z_{\alpha} \circ \pi$. Give W^* a topology by declaring each U_{α}^* open. Then W^* is a Riemann surface with charts $(U_{\alpha}^*, z_{\alpha}^*)$ called the **universal covering surface of** W and π is called the **universal covering map**.

Definition 38. If σ is a closed curve in W such that $\sigma(0) = \sigma(1) = b \in W$, then $M_{[\sigma]}: W^* \to W^*$ defined by $M_{[\sigma]}([\gamma]) = [\sigma\gamma]$ is called a **deck transformation**. The deck transformations form a group under composition, this group is called **the fundamental group of** W **at** b.

Definition 39. If W_1 and W_2 are Riemann surfaces, then $f: W_1 \to W_2$ is said to be **analytic** if $w_\beta \circ f \circ z_\alpha^{-1}$ is analytic for each coordinate function z_α on W_1 and w_β on W_2 , wherever it is defined.

Definition 40. Let W be a Riemann surface and fix some $p_0 \in W$. Let $z : U \to \mathbb{D}$ be a coordinate function such that $z(p_0) = 0$. Let \mathcal{F}_{p_0} be the collection of subharmonic functions v on $W \setminus \{p_0\}$ satisfying v = 0 on $W \setminus K$ for some compact proper subset of W, and $\limsup_{p\to p_0} (v(p) + \log |z(p)|) < \infty$. Then F_{p_0} is a Perron family on $W \setminus \{p_0\}$. Set $g_w(p, p_0) = \sup\{v(p) : v \in \mathcal{F}_{p_0}\}$, then by Harnack's theorem we have two cases

- (i) $g_W(p, p_0)$ is harmonic in $W \setminus \{p_0\}$, or
- (ii) $g_W(p, p_0) = +\infty$ for all $p \in W \setminus \{p_0\}$.

In the first case we say that g_W is Green's function on W with pole at p_0 , and in the second case Green's function with pole at p_0 does not exist on W.