MATH 220A: Homework #9

Due on Dec 2, 2024 at 23:59pm $Professor\ Ebenfelt$

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Let G be a region and suppose that $f: G \to \mathbb{C}$ is analytic and $a \in G$ such that

$$|f(a)| \le |f(z)|$$

for all $z \in G$. Show that either f(a) = 0 or f is constant.

Proof. Suppose $f(a) \neq 0$. Consider $g(z) = \frac{1}{f(z)}$. Since g is analytic on G and $g(a) \geq g(z)$ for all $z \in G$, by the maximum modulus principle, g is constant, which also makes f a constant.

Let G be a region and let f and g be analytic functions on G such that

$$f(z)g(z) = 0$$

for all $z \in G$. Show that either $f \equiv 0$ or $g \equiv 0$.

Proof. If f is constant, then either $f \equiv 0$ or $g \equiv 0$ and we are done. Suppose f, g are not constants. There exists a $a \in G$ such that f(a) = 0. By Corollary 3.10, there is an R > 0 such that $B(a, R) \subset G$ and $f(z) \neq 0$ for all $z \in B(a, R) \setminus \{a\}$. That is, g(z) = 0 for all $z \in B(a, R) \setminus \{a\}$. But then the set $\{z \in G : g(z) = 0\}$ has a limit point at a, which implies that $g \equiv 0$ by theorem 3.7, contradiction.

Show that if γ and σ are closed rectifiable curves having the same initial points, then

(a) $n(\gamma; a) = -n(-\gamma; a)$ for every $a \notin \{\gamma\}$.

Proof. By proposition 1.17,

$$n(-\gamma;a) = \frac{1}{2\pi i} \int_{-\gamma} \frac{dz}{z-a} = -\frac{1}{2\pi i} \int_{\gamma} \frac{dz}{z-a} = -n(\gamma;a).$$

(b) $n(\gamma + \sigma; a) = n(\gamma; a) + n(\sigma; a)$ for every $a \notin \{\gamma\} \cup \{\sigma\}$.

Proof.

$$n(\gamma + \sigma; a) = \frac{1}{2\pi i} \int_{\gamma + \sigma} \frac{dz}{z - a}$$

$$= \frac{1}{2\pi i} \int_0^1 \frac{((\gamma + \sigma)(t))'}{(\gamma + \sigma)(t) - a} dt$$

$$= \frac{1}{2\pi i} \left(\int_0^{\frac{1}{2}} \frac{(\gamma(2t))'}{\gamma(2t) - a} dt + \int_{\frac{1}{2}}^1 \frac{(\sigma(2t - 1))'}{\sigma(2t - 1) - a} dt \right)$$

Since $\gamma(2t)$ on [0,1/2] is equivalent to $\gamma(t)$ on [0,1], and $\sigma(2t-1)$ on [1/2,1] is equivalent to $\sigma(t)$ on [0,1],

$$\int_0^{\frac12} \frac{(\gamma(2t))'}{\gamma(2t)-a}\,dt = \int_\gamma \frac{dz}{z-a}, \quad \int_{\frac12}^1 \frac{(\sigma(2t-1))'}{\sigma(2t-1)-a}\,dt = \int_\sigma \frac{dz}{z-a}.$$

The result now follows.

Let p(z) be a polynomial of degree n and let R > 0 be sufficiently large so that p never vanishes in $\{z : |z| \ge R\}$. If $\gamma(t) = Re^{it}$, $0 \le t \le 2\pi$, show that

$$\int_{\gamma} \frac{p'(z)}{p(z)} dz = 2\pi i n.$$

Proof. Define $q(t) = p(\gamma(t))$ for $t \in [0, 1]$. Then,

$$\int_{\gamma} \frac{p'(z)}{p(z)} dz = \int_0^1 \frac{p'(\gamma(t))\gamma'(t)}{p(\gamma(t))} dt = \int_0^1 \frac{q'(t)}{q(t)} dt.$$

Define

$$g(s) = \int_0^s \frac{q'(t)}{q(t)} dt.$$

Note that g(0) = 0, $g(1) = \int_{\gamma} \frac{p'(z)}{p(z)} dz$, and $g'(s) = \frac{q'(s)}{q(s)}$ for $s \in [0, 1]$. But this gives

$$\frac{d}{dt}e^{-g(t)}q(t) = e^{-g(t)}q'(t) - e^{-g(t)}g'(t)q(t) = e^{-g(t)}\left(q'(t) - \frac{q'(t)}{q(t)} \cdot q(t)\right) = 0,$$

so $e^{-g(t)}q(t)=e^{-g(1)}q(1)=q(0)=p(R)$ for all t. Since $\gamma(0)=\gamma(1)$, we have q(0)=q(1) and thus $e^{-g(1)}=1$. It now follows that $g(1)=2\pi ik$ for some $k\in\mathbb{Z}$.

Problem 5

Suppose $f: G \to \mathbb{C}$ is analytic and define $\varphi: G \times G \to \mathbb{C}$ by

$$\varphi(z, w) = \frac{f(z) - f(w)}{z - w}$$
 if $z \neq w$ and $\varphi(z, z) = f'(z)$.

Prove that φ is continuous and for each fixed $w, z \mapsto \varphi(z, w)$ is analytic.

Proof. Fix $z_0, w_0 \in G$. Suppose $z_0 \neq w_0$. Since f is continuous, and z - w is nonzero and continuous, varphi is continuous. Suppose $z_0 = w_0$. Pick $\epsilon > 0$. Since f is analytic, there exists a $\delta_1 > 0$ such that $|w - z_0| < \delta_1$ implies

$$|f'(w) - f'(z_0)| < \epsilon/2.$$

Since f' exists, there exists $\delta_2 > 0$ such that for all $z, w \in G$,

$$\left| \frac{f(z) - f(w)}{z - w} - f'(w) \right| < \epsilon/2 \tag{1}$$

whenever $|z-w|<\delta_2$. Put $\delta\in(0,\min(\delta_1,\delta_2/2))$. Note that for all $z,w\in B_\delta(z_0),\,|z-w|<2\delta\le\delta_2$. Hence,

$$\left| \frac{f(z) - f(w)}{z - w} - f'(z) \right| \le \left| \frac{f(z) - f(w)}{z - w} - f'(w) \right| + |f'(w) - f'(z_0)| < \epsilon$$

for all $z, w \in B_{\delta}(z_0)$, $z \neq w$. Thus, φ is continuous at (z_0, z_0) .

We now show that for each fixed $w, z \mapsto \varphi(z, w)$ is analytic. If $z \neq w, \varphi'(z, w) = \frac{f'(z)}{z - w}$ is continuous. Suppose z = w. We need to show that

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

exists and is continuous. Consider the power series expansion of f at z.

$$f(x) = f(z) + f'(z)(x - z) + \frac{f''(z)}{2!}(x - z)^2 + \cdots$$

But then

$$\lim_{x \to z} \frac{\frac{f(x) - f(z)}{x - z} - f'(z)}{x - z} = \lim_{x \to z} \frac{\left[f'(z) + \frac{f''(z)}{2!}(x - z) + \cdots\right] - f'(z)}{x - z} \tag{2}$$

$$= \lim_{x \to z} \frac{f''(z)}{2!} + \frac{f^{(3)}(z)}{3!}(x-z) + \dots = \frac{f''(z)}{2!}.$$
 (3)

The result now follows from the analyticity of f.

Problem 6

Give the details of the proof of Theorem 5.6: Let G be an open subset of the plane and $f: G \to \mathbb{C}$ an analytic function. If $\gamma_1, \ldots, \gamma_m$ are closed rectifiable curves in G such that

$$n(\gamma_1; w) + \cdots + n(\gamma_m; w) = 0$$
 for all $w \in \mathbb{C} - G$,

then for $a \in G - \{\gamma\}$

$$f(a)\sum_{k=1}^{m}n(\gamma_k;a) = \sum_{k=1}^{m}\frac{1}{2\pi i}\int_{\gamma_k}\frac{f(z)}{z-a}\,dz.$$

Proof. We continue from the textbook. By assumption $H \cup G = \mathbb{C}$. Since $n(\gamma_1; w) + \cdots + n(\gamma_m; w)$ is integer valued and continuous, H is open. Define

$$g(z) = \sum_{k=1}^{m} \int_{\gamma_i} \varphi(z, w) \, dw,$$

if $z \in G$ and

$$g(z) = \sum_{k=1}^{m} \int_{\gamma_i} \frac{f(w)}{w - z} dw,$$

if $z \in H$. By the proof of Theorem 5.4, $\int_{\gamma_i} \frac{dw}{w-z}$ is well defined for all i and $z \in G \cap H$, and so g is well defined for $z \in G \cap H$. Following the same argument as in the proof of Theorem 5.4, g is entire as it is a finite sum of entire functions. By Theorem 4.4, H contains a neighborhood of ∞ in \mathbb{C}_{∞} . Since f is bounded on $\{\gamma\}$ and $\lim_{z\to\infty}(w-z)^{-1}=0$ uniformly for $w\in\{\gamma\}$,

$$\lim_{z \to \infty} g(z) = \sum_{k=1}^{m} \int_{\gamma_i} \lim_{z \to \infty} \frac{f(w)}{w - z} dw = 0.$$

Hence there exists R > 0 such that $|g(z)| \le 1$ for all $|z| \ge R$. Since g is bounded on $\overline{B}_R(0)$ it follows that g is a bounded entire function and hence constant by Liouville's Theorem. But then $\lim_{z\to\infty} g(z) = 0$ so $g \equiv 0$. Hence, for $a \in G \setminus \{\gamma\}$,

$$0 = \sum_{k=1}^{m} \int_{\gamma_i} \frac{f(w) - f(a)}{w - a} dw = \sum_{k=1}^{m} \int_{\gamma_i} \frac{f(w)}{w - a} dw - f(a) \sum_{k=1}^{m} \int_{\gamma_i} \frac{dw}{w - a},$$

and the result now follows from the definition of $n(\gamma_i; a)$.