Introductory Topics in Complex Analysis

- A Quick Guide -

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1 Contour Integrals

2 Modulus & Contours

Let $w \in C^0([a,b],\mathbb{C})$ then

$$\left| \int_{a}^{b} w(t) dt \right| \le \int_{a}^{b} |w(t)| dt. \tag{1}$$

Proof. This is essentially the triangle inequality.

add proof here

3 Bound on Modulus of Contour Integrals

Let C be a contour and let $f: \mathrm{Dom}(f) \to \mathbb{C}$ be piecewise continuous on C. If $|f(z)| \leq M \forall z \in \mathbb{C}$, then

$$\left| \int_{C} f(z) \, dz \right| \le M \mathcal{L}(C) \tag{2}$$

where $\mathcal{L}(C)$ is the arclength of C.

Proof. add proof here

4 TFAE

Let f be continuous on \mathcal{D} . The following are equivalent (TFAE):

- 1. f(z) has an antiderivative F(z) throughout \mathcal{D} .
- 2. Given any $z_1, z_2 \in \mathcal{D}$ and contours $C_1, C_2 \subset \mathcal{D}$ both going from z_1 to z_2 ,

$$\oint_{C_1} f(z) dz = \oint_{C_2} f(z) dz. \tag{3}$$

In other words, the integral is independent of contour.

3. Given any close contour $C \subset \mathcal{D}$,

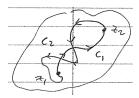
$$\int_C f(z) dz = 0. (4)$$

In the case that one (and hence every) condition is satisfied, we have that for any $z_1, z_2 \in \mathcal{D}$ and contour C from $z_1 \to z_2 \subset \mathcal{D}$,

$$\int_{C} f(z) dz = F(z_{2}) - F(z_{1})$$
(5)

where F's existence is guaranteed by (1).

Proof. (2 \iff 3) Suppose (2) is valid and let C be a closed contour in \mathcal{D} . Then C contains 2 points z_1, z_2 and we can divide C into 2 pieces $C_1 + C_2$ where $C_1 : z_1 \to z_2$ and $C_2 : z_2 \to z_1$.



Note that by reversing the direction of C_2 , we are both C_1 and $-C_2$ go from z_1 to z_2 and stay inside of \mathcal{D} . Thus,

$$\oint_C f \, dz = \int_{C_1} f \, dz - \int_{-C_2} f \, dz. \tag{6}$$

By (2), we have that

$$\int_{C_1} f \, dz = \int_{C_2} f \, dz. \tag{7}$$

This means

$$\oint_C f(z) dz = 0.$$
 (8)

So $(2) \implies (3)$.

Now, assume (3) is true and let $z_0, z_1 \in \mathcal{D}$. Let $C_1, C_2 \subset \mathcal{D}$ be contours going from z_0 to z_1 . We observe that $C := C_1 - C_2$ is a s.c.c. in \mathcal{D} . So by (3),

$$0 = \oint_C f \, dz = \int_{C_1 - C_2} f \, dz = \int_{C_1} f \, dz - \int_{C_2} f \, dz. \tag{9}$$



 $(1 \iff 2)$ Assume (1) is true. Let $z_0, z_1 \in \mathcal{D}$ and let C be a contour from $z_0 \to z_1$, i.e., $C: z(t) \in C([a,b],\mathbb{C})$ piecewise differentiable, $z(a) = z_0$ and $z(b) = z_1$. As F is an antiderivative of f, for all $t \in [a,b]$ for which z'(t) exists the chain rule gives

$$\frac{d}{dt}F(z(t)) = F'(z(t))z'(t) = f(z(t))z'(t).$$
(10)

So,

$$\oint_C f \, dz = \sum_{k=1}^n \int_{a_k}^{b_k} f(z(t))z'(t) \, dt = \sum_{k=1}^n \int_{a_k}^{b_k} \frac{d}{dt} F(z(t)) \, dt \tag{11}$$

where a_k, b_k are points at which z fails to be differentiable, $a_1 = a, b_n = b$. By the fundamental theorem of calculus,

$$\oint_C f \, dz = \sum_{k=1}^n \int_{a_k}^{b_k} \frac{d}{dt} F(z(t)) \, dt$$

$$= \sum_{k=1}^n F(z(b_k)) - F(z(a_k))$$

$$= F(b) - F(a) = F(z_1) - F(z_0). \tag{12}$$

So, given any 2 contours $C_1, C_2 \in \subset \mathcal{D}$ from $z_0 \to z_1$, we have

$$\int_{C_1} f \, dz = F(z_1) - F(z_0) = \int_{C_2} f \, dz. \tag{13}$$

Now, assume (2) is true. We need to construct an antiderivative F. Let $z_0 \in \mathcal{D}$ and define $F : \mathcal{D} \to \mathbb{C}$ by

$$F(z) = \int_{C_z} f(w) dw \tag{14}$$

where C_z is a contour from $z_0 \to z_1$. Since \mathcal{D} is a domain, it is a path connected, and so for each z, a path C_z exists. By (2) this is not dependent on the choice of contour C_z . So F is well-defined. We wish to show that F(z) is differentiable and its derivative is f.

Let $z\in\subset\mathcal{D}$ and choose $\epsilon>0.$ Given th continuity of f, let δ be chosen so that

1.

$$|f(w) - f(z)| < \frac{\epsilon}{2} \forall |w - z| < \delta \tag{15}$$

2. $\mathcal{B}_{\delta}(z) \subset \mathcal{D}$ (or \mathcal{D} is open.)

Given a $\Delta z \in \mathbb{C}$ such that $\Delta z < \delta$, we consider a path $C_{z,\Delta z}$ defined by $w(t) = z + t\Delta z$, $t \in [0,1]$. We have that $C_z + C_{z,\Delta z}$ is a contour in \mathcal{D} from

 $z_0 \to z + \Delta z$. Then,

$$\frac{1}{\Delta z} \left(F(z + \Delta z) - F(z) \right) = \frac{1}{\Delta z} \left(\int_{C_z + C_{z, \Delta z}} f(w) \, dw - \int_{C_z} f(w) \, dw \right)$$

$$= \frac{1}{\Delta z} \int_{C_{z, \Delta z}} f(w) \, dw$$

$$= \frac{1}{\Delta z} \int_0^1 f(z + t\Delta z)(z + t\Delta z)' \, dt$$

$$= \int_0^1 f(z + t\Delta z) \, dt. \tag{16}$$

So, for $|\Delta z| < \delta$,

$$\left| \frac{F(z + \Delta z) - F(z)}{\Delta z} - f(z) \right| = \left| \int_0^1 f(z + t\Delta z) \, dt - f(z) \right|$$

$$= \left| \int_0^1 \left[f(z + t\Delta z) - f(z) \right] \, dt \right|$$

$$\leq \int_0^1 \left| f(z + t\Delta z) - f(z) \right| \, dt$$

$$\leq \int_0^1 \frac{\epsilon}{2} \, dt$$

$$\leq \frac{\epsilon}{2}$$

$$< \epsilon \qquad (17)$$

by choice of δ . So, we have shown that given $z \in \mathcal{D}$ and $\epsilon > 0$, there exists $\delta > 0$ such that

$$\left| \frac{F(z + \Delta z) - F(z)}{\Delta z} - f(z) \right| < \epsilon \tag{18}$$

whenever $|\Delta z| < \delta$. So, F is differentiable at z and F'(z) = f(z).

5 Cauchy-Goursat Theorem

Suppose that C is a simple closed contour and f is analytic on the interior of C and all points of C then

$$\oint_C f(z) dz = 0. \tag{19}$$

Proof. The proof involves slicing the interior of C into squares and partial squares. I won't try to reproduce it here.

6 Simply-connected domain

A domain \mathcal{D} is called simply-connected if every simple closed contour $C \subset \mathcal{D}$ contains only points of \mathcal{D} and its interior, i.e., every simple closed contour is contractible to a point.

7 Multiply-connected domain

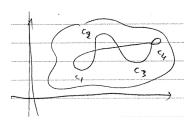
A multiply-connected domain \mathcal{D} is a dmain which is not simply-connected. (very imaginative)

8 Cauchy-Goursat Theorem for simply-connected domain

Let \mathcal{D} be a simply connected domain. f is analytic in \mathcal{D} . For all closed contour $C \subset \mathcal{D}$,

$$\oint_C f(z) dz = 0.$$
(20)

Proof. Notice that we C need not be simple. Consider the figure



Let C be a closed contour in \mathcal{D} with a finite number of self-intersections. Given that C only has n interactions, we can split C into a finite number m of simple closed contour C_j . Also, given \mathcal{D} is simply connected, the interior of each C_j lives in \mathcal{D} . By the previous theorem, we have

$$\oint_{C_j} f(z) dz = 0 \forall j = 1, 2, 3, \dots \implies \oint_C f(z) dz = \oint_{\sum C_j} f(z) dz = 0.$$
 (21)

9 Corollary to Cauchy-Goursat for simply-connected domain

If f is analytic on a simply connected domain in \mathcal{D} then f has an antiderivative F everywhere in \mathcal{D} .

Proof. TFAE.
$$\Box$$

10 Cauchy-Goursat Theorem for multiply-connected regions

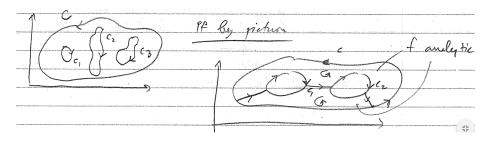
Suppose that

- 1. C is a s.c.c.(+).
- 2. C_j , j = 1, 2, ..., n are s.c.c.(-), all disjoint and all live in the interior of C.

If f is analytic on $C, C_j \forall j$ and the region between C, C_j (enclosed by C but outside of C_j) then

$$\oint_C f(z) dz + \sum_{j=1}^n \oint_{C_j} f(z) dz = 0.$$
(22)

Proof. The proof follows from the this figure

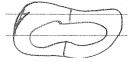


11 Principle of Path Deformation (Corollary to Cauchy-Goursat)

Let C_1 and C_2 be simple closed curves and C_2 encloses C_1 . Both are (+) oriented. Then if f is analytic on the region between C_1, C_2 then

$$\int_{C_1} f(z) dz = \int_{C_2} f(z) dz.$$
 (23)

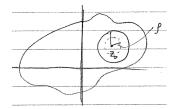
Proof. Consider the following suggestive figure:



12 Cauchy's Integral Formula

Let C be a s.c.c.(+) and let f be analytic on C and its interior. If z_0 lives interior to C then

$$f(z_0) = \frac{1}{2\pi i} \oint_C \frac{f(z)}{z - z_0} dz.$$
 (24)



Proof. Let $\delta < 1$ be small enough such that $|z - z_0| < \delta$ so that C encloses z. Since the quotient $f(z)/(z - z_0)$ is analytic in the region exterior to $\mathcal{B}_{\delta}(z_0)$ and interior to C, we have that

$$\oint_{C} \frac{f(z)}{z - z_{0}} dz = \oint_{C_{0}} \frac{f(z)}{z - z_{0}} dz \tag{25}$$

where $\rho < \delta$ and C_{ρ} is a (+) circle centered at z_0 of radius ρ . The equality is guaranteed by the principle of deformation of path.

Now, consider

$$\mathcal{E} = \frac{1}{2\pi i} \oint_{C} \frac{f(z)}{z - z_{0}} - f(z_{0})$$

$$= \frac{1}{2\pi i} \oint_{C_{\rho}} \frac{f(z)}{z - z_{0}} - \frac{f(z_{0})}{2\pi i} \oint_{C_{\rho}} \frac{1}{z - z_{0}} dz$$

$$= \frac{1}{2\pi i} \left(\oint_{C_{\rho}} \frac{f(z) - f(z_{0})}{z - z_{0}} dz \right). \tag{26}$$

Given that f(z) is continuous at $z_0, \forall \epsilon > 0, \exists \rho > 0$ s.t. $|f(z) - f(z_0)| < \epsilon$ whenever $|z - z_0| < 2\rho < \delta$. Since $|z - z_0| = \rho < 2\rho$ on C_ρ , we have

$$\left| \frac{f(z) - f(z_0)}{z - z_0} \right| = \frac{1}{\rho} |f(z) - f(z_0)| < \frac{\epsilon}{\rho} \text{ on } C_{\rho}.$$
 (27)

So,

$$|\mathcal{E}| \le \frac{1}{2\pi} \frac{\epsilon}{\rho} \mathcal{L}(C_{\rho}) = \epsilon.$$
 (28)

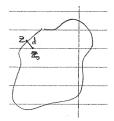
So, given any $\epsilon > 0$, $|\mathcal{E}| \leq \epsilon$. This says that

$$\frac{1}{2\pi i} \oint_C \frac{f(z)}{z - z_0} dz = f(z_0). \tag{29}$$

13 Cauchy's Integral Formula for First-Order Derivative

Let C s.c.c.(+) and let f be analytic on the interior of C and on C. Then if $z_0 \in \text{int}(C)$ then

$$f'(z_0) = \frac{1}{2\pi i} \oint_C \frac{f(z)}{(z - z_0)^2} dz.$$
 (30)



Proof. Let $M = \max |f(z)|$ where $z \in C$. Given $z_0 \in \operatorname{int}(C)$, let $d = \min |z - z_0| > 0$ where $z \in C$. Let $h = \Delta z$ is such that $|h| = |\Delta z| < d$. Using Cauchy's integral formula,

$$f(z_0) = \frac{1}{2\pi i} \oint_C \frac{f(z)}{z - z_0} dz.$$
 (31)

Because |h| < d, $z_0 + h \in int(C)$. So,

$$f(z_0 + h) = \frac{1}{2\pi i} \oint_C \frac{f(z)}{z - (z_0 + h)} dz.$$
 (32)

Now, observe that

$$\mathcal{E} = \frac{f(z_0 + h) - f(z_0)}{h} - \frac{1}{2\pi i} \oint_C \frac{f(z)}{(z - z_0)^2} dz$$

$$= \frac{1}{h} \frac{1}{2\pi i} \oint_C \frac{f(z)}{z - (z_0 + h)} dz - \frac{1}{h} \frac{1}{2\pi i} \oint_C \frac{f(z)}{z - z_0} dz - \frac{1}{2\pi i} \oint_C \frac{f(z)}{(z - z_0)^2} dz$$

$$= \dots$$

$$= \frac{1}{2\pi i} \oint_C \frac{f(z)}{(z - z_0)^2} \frac{h}{z - (z_0 + h)} dz$$
(33)

for all $z \in \text{int}(C)$, $d \leq |z - z_0|$. So,

$$\frac{1}{|z - z_0|^2} \le \frac{1}{d^2}. (34)$$

Also, $0 \le d - |h| \le |z - (z_0 + h)| \forall |h| < d$. So for all $z \in C$, whenever |h| < d,

$$\left| \frac{f(z)}{(z - z_0)^2} \frac{h}{z - (z_0 + h)} \right| \le \frac{M|h|}{d^2(d - |h|)}. \tag{35}$$

So, whenever |h| < d, we have

$$|\mathcal{E}| \le \frac{1}{2\pi} \frac{M|h|}{d^2(d-|h|)} \mathcal{L}(C) = \frac{M|h|}{2\pi d^2(d-|h|)} \mathcal{L}(C).$$
 (36)

Let $\epsilon > 0$ be given and choose

$$\delta = \min \left[\frac{d}{2}, \frac{\pi d^3}{M \mathcal{L}(C)} \right] \tag{37}$$

then whenever $|h| < \delta \le \frac{d}{2} < d$,

$$\frac{1}{d-|h|} \le \frac{1}{d/2}.\tag{38}$$

With this,

$$\mathcal{E} \le \frac{M|h|}{2\pi d^3/2} \mathcal{L}(C) < \frac{M\mathcal{L}(C)}{\pi d^3} \frac{\pi d^3 \epsilon}{M\mathcal{L}(C)} = \epsilon. \tag{39}$$

So,

$$f'(z_0) = \lim_{h \to 0} \frac{f(z_0 + h) - f(z_0)}{h} = \frac{1}{2\pi i} \oint_C \frac{f(z)}{(z - z_0)^2} dz.$$
 (40)

14 Cauchy's Integral Formula for Higher-Order Derivatives

Let C be s.c.c.(+) and f analytic on C and its interior. Then $\forall z_0 \in \text{int}(C)$, and $n \in \mathbb{N}$, f is n-times differentiable at z_0 and

$$f^{(n)}(z_0) = \frac{n!}{2\pi i} \oint_C \frac{f(z)}{(z - z_0)^{n+1}} dz.$$
 (41)

15 Analyticity of Derivatives

If f is analytic at z_0 then f has derivatives of all orders which are also analytic at z_0 .

Proof. We simply applying the preceding theorem. \Box

16 Analyticity of Derivatives on a Domain

If \mathcal{D} is a domain and f is analytic on \mathcal{D} then f has derivatives of all orders and each derivative is analytic on \mathcal{D} . This means f is infinitely differentiable on \mathcal{D} .

17 Infinite Differentiability

Let f(z) = u(x,y) + iv(x,y) be analytic at $z_0 = (x_0, y_0)$. Then u, v have continuous partial derivatives of all orders at z_0 . Further, if f = u + iv is analytic on \mathcal{D} , then u, v are infinitely differentiable in \mathcal{D} , i.e., $u, v \in C^{\infty}(\mathcal{D})$.

Proof. The proof follows from Cauchy-Riemann theorem and equations. \Box

18 Hörmander's Theorem

If u is harmonic in a domain \mathcal{D} then u is smooth $\iff u \in C^{\infty}(\mathcal{D})$.

Proof. If u is harmonic then u has a harmonic conjugate v. Then f = u + iv is analytic, etc.

19 Morera's Theorem

Let f be continuous on \mathcal{D} . If for all closed $C \subset \mathcal{D}$,

$$\oint_C f(z) dz = 0, \tag{42}$$

then f is analytic on \mathcal{D} .

Proof. The proof follows from TFAE. By TFAE, f has an antiderivative F throughout \mathcal{D} . But F is analytic because f' = F. This means F's derivatives are analytic throughout \mathcal{D} as well. So, f is analytic throughout \mathcal{D} .

20 Cauchy's Inequality

Let f be analytic on and inside a (+) circle C with center z_0 and radius R. Let $M_R = \max[|f(z)|], z \in C_R$. Then $\forall n \in \mathbb{N}$,

$$\left| f^{(n)}(z_0) \right| \le \frac{n! M_R}{R^n}. \tag{43}$$

Proof. This follows from Cauchy's integral formula and the triangle inequality:

$$\left| f^{(n)}(z_0) \right| = \left| \frac{n!}{2\pi i} \oint_{C_R} \frac{f(z)}{(z - z_0)^{n+1}} dz \right|
\leq \frac{n!}{2\pi} \frac{M_R}{R^{n+1}} (2\pi R)
= \frac{n! M_R}{R^n}.$$
(44)

21 Liouville's Theorem

If f is bounded and entire and f is constant.

Proof. Let $M \ge 0$ for which $|f(z)| \le M \forall z \in \mathbb{C}$. Given any $z_0 \in \mathbb{C}$, f is analytic on every neighborhood of z_0 and so $\forall R > 0$,

$$|f'(z_0)| \le \frac{1!M_R}{R} \tag{45}$$

where $M_R = \max |f(z)| \le M$ where $z \in C_R(z_0)$. So, for any $z_0 \in \mathbb{C}, R > 0$,

$$|f'(z_0)| \le \frac{M}{R}.\tag{46}$$

This shows $f'(z_0) = 0 \forall z_0 \in \mathbb{C}$. So, f is constant because \mathbb{C} is a domain. \square

22 The Fundamental Theorem of Algebra

If P(z) is a non constant polynomial, i.e.,

$$P(z) = a_0 + a_1 z^1 + \dots + a_n z^n \tag{47}$$

where $a_n \neq 0, n = \deg(P)$, then $\exists z_0 \in \mathbb{C}$ at which $P(z_0) = 0$.

Proof. Let

$$w = \frac{a_0}{z^n} + \frac{a_1}{z^{n-1}} + \dots + \frac{a_{n-1}}{z}$$
 (48)

and note that

$$P(z) = (w + a_n)z^n. (49)$$

We observe that z^k from $k \in \{1, 2, 3, ...\}$ has $1/z^k \to 0$ has $z \to \infty$. So, given $\epsilon = |a_n|/2$, there exists R > 0 for which

$$|w| \le \frac{|a_n|}{2} \forall |z| > R. \tag{50}$$

So, for |z| > R,

$$|w + a_n| \ge ||w| - |a_n|| = |a_n| - |w| \ge \frac{|a_n|}{2}.$$
 (51)

So,

$$\left| \frac{1}{P(z)} \right| = \frac{1}{|w + a_n||z^n|} \le \frac{2}{|a_n|} \frac{1}{|z^n|} \le \frac{2}{|a_n|} \frac{1}{R^n}$$
 (52)

where |z| > R. Now, suppose that $P(z) \neq 0 \forall z \in \mathbb{C}$ to get a contradiction. Since P(z) is never vanishes, f(z) = 1/P(z) is entire. Since, in particular, f(z)

is continuous, it is bounded on all closed bounded set. So, $\exists M > 0$ such that $|f(z)| \leq M \forall z, |z| \leq R$. So, by what we've just shown

$$\left| \frac{1}{P(z)} \right| \le \max \left[M, \frac{2}{|a_n|R^n} \right]. \tag{53}$$

So, we have f(z) is bounded and entire. By Liouville's theorem, 1/P(z) must be constant. This is a contradiction.

23 Corollary to The Fundamental Theorem of Algebra

If P(z) has degree n, then there exists $c \in \mathbb{C}$ and $z_1, z_2, \ldots, z_n \in \mathbb{C}$ such that

$$P(z) = c(z - z_1) \dots (z - z_n).$$
 (54)

24 The Maximum Modulus Principle 1

Suppose that an analytic function f has |f(z)| maximized at z_0 in some nbh $\mathcal{B}_{\epsilon}(z_0)$ for some $\epsilon > 0$. Then f(z) is constant on $\mathcal{B}_{\epsilon}(z_0)$.

Proof. Take $0 < \rho < \epsilon$ and by invoking Cauchy's integral formula, we have

$$f(z_0) = \frac{1}{2\pi i} \oint_{C_\rho} \frac{f(z)}{z - z_0} dz$$

$$= \frac{1}{2\pi i} \int_0^{2\pi} \frac{f(z_0 + \rho e^{it})}{z_0 + \rho e^{it} - z_0} i\rho e^{it} dt$$

$$= \frac{1}{2\pi} \int_0^{2\pi} f(z_0 + \rho e^{it}) dt.$$
(55)

So

$$|f(z_0)| = \frac{1}{2\pi} \left| \int_0^{2\pi} f(z_0 + \rho e^{it}) dt \right|$$

$$\leq \frac{1}{2\pi} \int_0^{2\pi} \underbrace{\left| f(z_0 + \rho e^{it}) \right|}_{\leq |f(z_0)|} dt$$

$$\leq \frac{1}{2\pi} \int_0^{2\pi} |f(z_0)| dt = |f(z_0)|. \tag{56}$$

This says

$$|f(z_0)| = \frac{1}{2\pi} \int_0^{2\pi} |f(z_0 + \rho e^{it})| dt$$
 (57)

so

$$\frac{1}{2\pi} \int_0^{2\pi} \underbrace{|f(z_0)| - |f(z_0 + \rho e^{it})|}_{>0} dt.$$
 (58)

This says $\forall t \in [0, 2\pi]$ and $\forall \rho < \epsilon$

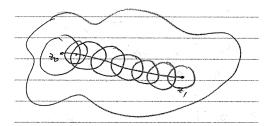
$$|f(z_0)| = |f(z_0 + \rho e^{it})|.$$
 (59)

This is true for all $\rho < \epsilon$, so $|f(z)| = |f(z_0)|$ for all $z \in \mathcal{B}_{\epsilon}(z_0)$.

25 The Maximum Modulus Principle 2

Let f be analytic and non-constant on a domain \mathcal{D} (open and connected), then |f(z)| cannot be maximized in \mathcal{D} .

Proof. Assume to reach a contradiction that f is maximized at $z_0 \in \mathcal{D}$. Let $z_1 \in \mathcal{D}$ be arbitrary. Then by the following figure



we get a contradiction, using the maximum modulus principle 1, as desired.

26 Convergence of Series

Consider a sequence $\{z_n\} = (z_0, z_1, \dots)$ of complex numbers. Write $\{z_n\} \in \mathbb{C}$. We say that the sequence converges if $\exists z \in \mathbb{C}$ for which the following holds: $\forall \epsilon > 0, \exists N = N_{\epsilon} \in \mathbb{N} \text{ s.t.}$

$$|z - z_n| < \epsilon \,\forall n \ge N. \tag{60}$$

In this sense, we also say that $\{z_n\}$ converges to z and call z the limit of the sequence:

$$z = \lim_{n \to \infty} z_n. \tag{61}$$

27 Real and Imaginary parts of a convergent sequence

Let $z_n = x_n + iy_n$ be a sequence, then $z_n \to z = x + iy$ if and only if $x_n \to x$ and $y_n \to y$ in the sense of real numbers.

28 Cauchy sequences

A sequence $\{z_n\}$ is called a Cauchy sequence if $\forall \epsilon > 0, \exists N \in \mathbb{N}$ such that

$$|z_n - z_m| < \epsilon \,\forall n, m \ge N. \tag{62}$$

29 Cauchy and Convergence

A sequence is convergent if and only if it is Cauchy.

30 Series

Consider a sequence $\{z_n\}_{n=0}^{\infty}$ and the series formed with the sequential elements as its terms:

$$\sum_{k=0}^{\infty} z_k = z_0 + z_1 + z_2 + \dots \tag{63}$$

where, a priori, we don't assume they add to anything. This series convergences if $\{S_N\}$ where

$$S_N = \sum_{n=0}^{N} z_k \tag{64}$$

is a convergent sequence, i.e.,

$$S = \lim_{N \to \infty} S_N \tag{65}$$

exists.

31 Convergence of Series

32 Taylor's Theorem

Let f(z) be analytic on a disk $\mathcal{B}_{R_0}(z_0)$, then for any $z \in \mathcal{B}_{R_0}(z_0)$,

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n = \sum_{n=0}^{\infty} \frac{f^{(n)}(z_0)}{n!} (z - z_0)^n.$$
 (66)

Remarks:

- 1. In particular, the series $\sum_{n=0}^{\infty} \frac{f^{(n)}(z_0)}{n!} (z-z_0)^n$ converges.
- 2. The sum is f.
- 3. For real functions $h : \mathbb{R} \to \mathbb{R}$. If h is differentiable on an open set containing x_0 , it might not be twice differentiable.
- 4. For infinitely differentiable functions, now the series makes sense, but we might have h being representable by a Taylor series that is infinitely differentiable, but not equal to its Maclaurin series. For example:

$$h(x) = \begin{cases} e^{-1/x^2} & x \neq 0 \\ 0 & x = 0 \end{cases}$$
 (67)

Proof. Without loss of generality, assume that $z_0 = 0$ and consider $\mathcal{B}_{R_0}(z_0)$ on which f is analytic. Let $z \in \mathcal{B}_{R_0}(z_0)$. Let $|z_0| < |z| < R_0$, and define a s.c.c.(+) C centered at $z_0 = 0$ of radius R_0 . Since z lives in the interior of C, Cauchy integral formula says

$$f(z) = \frac{1}{2\pi i} \oint_C \frac{f(w)}{w - z} dw. \tag{68}$$

Since $w \neq 0$, we write

$$\frac{1}{w-z} = \frac{1}{w} \frac{1}{1-z/w} = \sum_{n=0}^{N} \frac{z^n}{w^{n+1}} + \frac{1}{w-z} \left(\frac{z}{w}\right)^{N+1},\tag{69}$$

which is made possible by the fact that

$$\frac{1}{1-a} = \frac{1-a^{N+1}}{1-a} + \frac{a^{N+1}}{1-a} = \sum_{n=0}^{N} a^n + \frac{a^{N+1}}{1-a}.$$
 (70)

Next, by Cauchy's derivative formula,

$$f^{(n)}(0) = \frac{n!}{2\pi i} \oint_C \frac{f(w)}{(w-0)^{n+1}} dw.$$
 (71)

So we have

$$a_n = \frac{f^{(n)}(0)}{n!} = \frac{1}{2\pi i} \oint_C \frac{f(w)}{(w-0)^{n+1}} dw.$$
 (72)

Next, let the error be

$$\rho_{N} = f(z) - \sum_{n=0}^{N} a_{n} z^{n}
= \frac{1}{2\pi i} \oint_{C} \frac{f(w)}{w - z} dw - \sum_{n=0}^{N} \frac{f^{(n)}(0)}{n!} = \frac{1}{2\pi i} \oint_{C} \frac{f(w)}{(w - 0)^{n+1}} z^{n} dw
= \frac{1}{2\pi i} \oint_{C} f(w) \left[\frac{1}{w - z} - \sum_{n=0}^{N} \frac{z^{n}}{w^{n+1}} \right] dw
= \frac{1}{2\pi i} \oint_{C} f(w) \frac{(z/w)^{N+1}}{w - z} dw.$$
(73)

Set

$$d = \min|w - z| \quad z \in C \tag{74}$$

and

$$M = \max |f(z)| \quad z \in \mathcal{B}_{R_0}(z_0 = 0)$$
 (75)

then

$$|\rho_N| = \frac{1}{2\pi} \left| \oint_C f(w) \frac{(z/w)^{N+1}}{w-z} dw \right|$$

$$\leq \frac{1}{2\pi} \frac{|z/w|^{N+1}}{d} M \mathcal{L}(C)$$

$$= \frac{M|z/w|^{N+1}}{d} r_0$$
(76)

So, we have shown that given $z \in \mathcal{B}_{R_0}(0), \, \exists |z| < r_0 < R_0$ for which

$$|\rho_N| \le M \frac{|z|^{N+1}}{d \cdot r_0^N} = \left(\frac{M|z|}{d}\right) \left(\frac{|z|}{r_0}\right)^N \forall N \in \mathbb{N}. \tag{77}$$

Since we've chosen $|z| < r_0 < R_0$, $|z|/r_0 < 1$. Given $\epsilon > 0$, $\exists N_0 \in \mathbb{N}$ for which $\forall N \geq N_0$,

$$\left(\frac{|z|}{r_0}\right)^N < \frac{\epsilon d}{M|z|}.$$
(78)

So, for all $N \geq N_0$,

$$|\rho_N| \le \frac{M|z|}{d} \left(\frac{|z|}{r_0}\right)^N < \epsilon.$$
 (79)

Thus,

$$f(z) = \lim_{N \to \infty} S_N = \lim_{N \to \infty} \sum_{n=0}^{N} a_n z^n = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} z^n.$$
 (80)

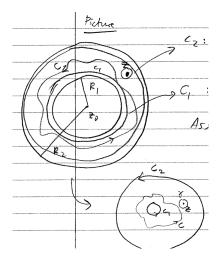
33 Laurent's Theorem

Let f be analytic on a region \mathcal{D} defined by $R_1 < |z - z_0| < R_2$, and let a simple closed contour C endowed with a positive orientation in this annulus be given. Then, for each $z \in \mathcal{D}$,

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n + \sum_{n=1}^{\infty} \frac{b_n}{(z - z_0)^{-n+1}}$$
(81)

where

$$a_n = \frac{1}{2\pi i} \oint_C \frac{f(z)}{(z - z_0)^{n+1}} dz \quad b_n = \frac{1}{2\pi i} \oint_C \frac{f(z)}{(z - z_0)^{-n+1}} dz.$$
 (82)



Proof. Without loss of generality, assume $z_0 = 0$. Let C_1, C_2 , s.c.c.(+) be given such that C_2 encloses C_1, z, C ; C encloses C_1 , and the exterior of C_1 contains z, C. Also, let γ be a s.c.c.(+) around z, exterior to C_1 but interior to C_2 . An appeal to Cauchy-Goursat for multiply-connected domain shows that

$$\oint_{C_2} \frac{f(s)}{s-z} \, ds - \oint_{C_1} \frac{f(s)}{s-z} \, ds - \oint_{C_{\gamma}} \frac{f(s)}{s-z} \, ds = 0. \tag{83}$$

Next, by Cauchy integral formula,

$$f(z) = \frac{1}{2\pi i} \oint_{C_{\gamma}} \frac{f(s)}{s - z} ds$$

$$= \oint_{C_{2}} \frac{f(s)}{s - z} ds - \oint_{C_{1}} \frac{f(s)}{s - z} ds$$

$$= \oint_{C_{2}} \frac{f(s)}{s - z} ds + \oint_{C_{1}} \frac{f(s)}{z - s} ds. \tag{84}$$

For the first integral, we can make the following replacement

$$\frac{1}{s-z} = \frac{1}{s} \left(\frac{1}{1-z/s} \right)
= \sum_{n=0}^{N-1} \frac{z^n}{s^{n+1}} + \frac{1}{s-z} \left(\frac{z}{s} \right)^N.$$
(85)

For the second integral, we can make the following replacement (interchanging the role of s and z)

$$\frac{1}{z-s} = \frac{1}{z} \left(\frac{1}{1-s/z} \right)$$

$$= \sum_{n=0}^{N-1} \frac{s^n}{z^{n+1}} + \frac{1}{z-s} \left(\frac{s}{z} \right)^N$$

$$= \sum_{n=1}^{N} \frac{s^{n-1}}{z^n} + \frac{1}{z-s} \left(\frac{s}{z} \right)^N$$

$$= \sum_{n=1}^{N} \frac{z^{-n}}{s^{-n+1}} + \frac{1}{z-s} \left(\frac{s}{z} \right)^N.$$
(86)

And so we have

$$f(z) = \frac{1}{2\pi i} \oint_{C_2} f(s) \left[\sum_{n=0}^{N-1} \frac{z^n}{s^{n+1}} + \frac{1}{s-z} \left(\frac{z}{s} \right)^N \right] z^n dz$$

$$+ \frac{1}{2\pi i} \oint_{C_1} f(s) \left[\sum_{n=1}^N \frac{z^{-n}}{s^{-n+1}} + \frac{1}{z-s} \left(\frac{s}{z} \right)^N \right] z^{-n} dz$$

$$= \sum_{n=0}^{N-1} \underbrace{\left[\frac{1}{2\pi i} \oint_{C_2} \frac{f(s)}{s^{n+1}} ds \right] z^n + \sum_{n=1}^N \underbrace{\left[\frac{1}{2\pi i} \oint_{C_1} \frac{f(s)}{s^{-n+1}} ds \right] z^{-n} + \rho_N + \sigma_N}_{\beta_n}$$
(87)

where

$$\rho_N = \frac{1}{2\pi i} \oint_{C_2} \frac{f(s)}{s - z} \left(\frac{z}{s}\right)^N ds \tag{88}$$

$$\sigma_N = \frac{1}{2\pi i} \oint_{C_L} \frac{f(s)}{z - s} \left(\frac{s}{z}\right)^N ds. \tag{89}$$

Now, on C_2 ,

$$\frac{1}{|s-z|} \le \frac{1}{R_2 - R},\tag{90}$$

and on C_1 ,

$$\frac{1}{|z-s|} \le \frac{1}{R-R_1},\tag{91}$$

where R = |z|, $R_1 < R < R_2$. Setting $M = \max |f(s)|$ where $s \in C_1 \cap C_2$, by triangle inequality, we have that

$$|\rho_N| = \frac{1}{2\pi} \left| \oint_{C_2} \frac{f(s)}{s - z} \left(\frac{z}{s} \right)^N ds \right| \le \frac{1}{2\pi} \frac{M}{R_2 - R} \left(\frac{R}{R_2} \right)^N 2\pi R_2 = \frac{M}{1 - R/R_2} \left(\frac{R}{R_2} \right)^N. \tag{92}$$

Similarly,

$$|\sigma_N| \le \frac{M}{1 - R_1/R} \left(\frac{R_1}{R}\right)^N. \tag{93}$$

We see that $\rho_N \to 0$, $\sigma \to 0$ as $N \to \infty$. It follows (with ϵ 's and N's similar to those in the proof of Taylor's theorem) that

$$f(z) = \sum_{n=0}^{\infty} \alpha_n z^n + \sum_{n=1}^{\infty} \beta_n z^{-n}.$$
 (94)

And by corollary to Cauchy-Goursat for multiply-connected regions,

$$\alpha_n = \frac{1}{2\pi i} \int_C (\) \, ds = a_n$$

$$\beta_n = \frac{1}{2\pi i} \int_C (\) \, ds = b_n \tag{95}$$

for all n.

34 More results about series

Consider a power series

$$S(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n,$$
 (96)

- 1. If S(z) converges at some $z_1 \neq z_0$ the S(z) converges on $\mathcal{B}_R(z_0)$ where $|z_0 z_1| \leq R$.
- 2. The series converges uniformly and absolutely on every ball \mathcal{B} properly contained in $\mathcal{B}_R(z_0)$.
- 3. On $\mathcal{B}_{R}(z_{0})$, S(z) is analytic, $S'(z) = \sum_{n=1}^{\infty} n a_{n} (z z_{0})^{n-1}$.

4. If C is a s.c.c.(+) and g is continuous on C and $C \subset \mathcal{B}_R(z_0)$ then

$$\oint_C fg \, dz = \sum_{n=0}^{\infty} \oint_C a_n g(z) (z - z_0)^n \, dz \tag{97}$$

5. Uniqueness of Laurent series: If $S(z) = \sum_{n \in \mathbb{Z}} c_n (z - z_0)^n$ converges on an annulus $R_1 \leq |z - z_0| \leq R_2$ then this is precisely the Laurent series of S at z_0 .

35 Residues

For C a s.c.c.(+), let f have singularities at z_1, z_2, \ldots, z_n enclosed by C. Then all the z_k 's are isolated singularities, and there exist punctured disks $\mathcal{B}_1, \mathcal{B}_2, \ldots, \mathcal{B}_n$ inside C which are on-overlapping whose centers contains z_k 's, respectively.

Next, suppose that f has an isolated singularity at z_0 . Then f has a Laurent series expansion on an annulus $0 < |z - z_0| < R$ with

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n + \sum_{n=1}^{\infty} \frac{b_n}{(z - z_0)^n}.$$
 (98)

Further, for any s.c.c.(+) C_k ,

$$b_n = \frac{1}{2\pi i} \oint_{C_h} \frac{f(z)}{(z - z_0)^{-n+1}} dz \forall n = 1, 2, 3, \dots$$
 (99)

In particular,

$$b_1 = \frac{1}{2\pi i} \oint_{C_k} f(z) \, dz. \tag{100}$$

We shall call this coefficient of $1/(z-z_0)$ in the Laurent series expansion the residue of f at z_0 , denoted

$$b_1 := \operatorname{Res}_{z=z_0} f(z). \tag{101}$$

This gives us a way to compute integrals by finding Laurent series expansions.

36 The Residue Theorem

Let C be a s.c.c.(+) and suppose that f is analytic on C and the interior to C except at a finite number of points z_1, z_2, \ldots, z_n , all enclosed by C. Then

$$\oint_C f(z) dz = 2\pi i \sum_{k=1}^n \operatorname{Res}_{z=z_k} f(z).$$
(102)

Proof. Take C_1, C_2, \ldots, C_n to be non-intersecting s.c.c.(+) inside C where each enclosed only the singular point z_k , respectively. Then f is analytic on $Int(C) \setminus \cup^n IntC_k$. By Cauchy-Goursat for multiply-connected region,

$$\oint_{C} f(z) dz = \sum_{k=1}^{n} \oint_{C_{k}} f(z) dz.$$
 (103)

But for each k, we also have

$$\oint_{C_k} f(z) dz = 2\pi i \operatorname{Res}_{z=z_k} f(z).$$
(104)

So,

$$\oint_C f(z) dz = 2\pi i \sum_{k=1}^n \operatorname{Res}_{z=z_k} f(z).$$
(105)

37 Classification of Singularities

If the principal part of the Laurent series expansion of f is identically zero then z_0 is said to be a removable singularity.

If z_0 is an isolated removable singularity for f for $z \neq z_0$ but $0 < |z - z_0| < R$, then

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n + 0.$$
 (106)

At $z = z_0$, the left-hand side is a_0 . So if we define

$$f_{ext}(z) = \begin{cases} f(z) & 0 < |z - z_0| < R \\ a_0 & z = z_0 \end{cases}$$
 (107)

then

$$f_{ext}(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n$$
 (108)

for all z such that $|z - z_0| < R$. This is called an extension of f. We note that $f_{ext}(z)$ is analytic on $\mathcal{B}_R(z_0)$. We have just removed the removable singularity.

When the principal part of f is nonzero and contains a finite number of summands

$$\sum_{n=1}^{\infty} \frac{b_n}{(z-z_0)^n} = \frac{b_1}{(z-z_0)} + \dots \frac{b_m}{(z-z_0)^m}$$
 (109)

and $b_k \neq 0 \forall k \geq m+1$ then z_0 is a pole of order m for f. When $m=1, z_0$ is called a simple pole.

If the principal part of f is identically zero, then z_0 is a removable singularity for f, because f can be extended via its valid Taylor-Laurent series expansion to an analytic function on $\mathcal{B}_R(z_0)$.

 z_0 is said to be an essential singularity of f it it is not removable or a pole, i.e., the principle part of the Laurent series of f contains an infinite number of non-zero terms.

38 Residues with Φ theorem

Let z_0 be an isolated singularity of f. Then z_0 is a pole or order m if and only if \exists a function $\phi(z)$ which is non zero at z_0 , analytic at z_0 and for which

$$f(z) = \frac{\phi(z)}{(z - z_0)^m}$$
 (110)

for $z \in a$ nbh of z_0 . In this case,

$$\operatorname{Res}_{z=z_0} f(z) = \frac{\phi^{(m-1)}(z_0)}{(m-1)!}.$$
(111)

Proof. (\rightarrow) Suppose that

$$f(z) = \frac{\phi(z)}{(z - z_0)^m}$$
 (112)

where $\phi(z)$ is analytic at z_0 and $\phi(z_0) \neq 0$. Then we have that $\phi(z)$ has a valid Taylor series expansion in $\mathcal{B}_R(z_0)$:

$$\phi(z) = \sum_{n=0}^{\infty} \frac{\phi^{(n)}(z_0)}{n!} (z - z_0)^n.$$
 (113)

With this, we can write f(z) as

$$f(z) = \frac{1}{(z - z_0)^m} \sum_{n=0}^{\infty} \frac{\phi^{(n)}(z_0)}{n!} (z - z_0)^n$$

$$= \sum_{n=0}^{\infty} \frac{\phi^{(n)}(z_0)}{n!} (z - z_0)^{n-m}$$

$$= \sum_{n=0}^{m-1} \frac{\phi^{(n)}(z_0)}{n!} (z - z_0)^{n-m} + (\text{Taylor})$$

$$= \sum_{k=1}^{m} \frac{\phi^{(n-k)}(z_0)}{(m-k)!} (z - z_0)^k + (\text{Taylor}), \quad (k = m - n).$$
(114)

And so z_0 is a pole of order m, since $\phi^{(0)}(z_0) \neq 0$. And of course, we get for free

$$\operatorname{Res}_{z=z_0} f(z) = \frac{\phi^{(m-1)}(z_0)}{(m-1)!}.$$
(115)

 (\leftarrow) Conversely, assume that f has a pole at z_0 or order m. Then

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n + \sum_{n=1}^{\infty} \frac{b_n}{(z - z_0)^n} + 0 \dots$$

$$= \frac{1}{(z - z_0)^m} \left[\sum_{n=0}^{\infty} a_n (z - z_0)^{n+m} + \sum_{n=1}^{\infty} \frac{b_n}{(z - z_0)^{n-m}} \right]$$

$$:= \frac{\phi(z)}{(z - z_0)^m}$$
(116)

where $\phi(z)$ is defined to be the expression in the square brackets. With this, we see that $\phi(z)$ is analytic at z_0 and $\phi(z_0) = 0 + b_m \neq 0$ by hypothesis.

39 Residues with p-q theorem

Let p, q be analytic at z_0 . If $p(z_0) \neq 0, q'(z_0) \neq 0$, and $p'(z_0) = 0$ then

$$f(z) = \frac{p(z)}{q(z)} \tag{117}$$

has a simple pole of z_0 and

$$\operatorname{Res}_{z=z_0} f(z) = \operatorname{Res}_{z=z_0} \frac{p(z)}{q(z)} = \frac{p(z_0)}{q'(z_0)}.$$
 (118)

Proof. hello

40 What happens near singularities?

If z_0 is a pole of order m for f, then

$$\lim_{z \to z_0} f(z) = \infty. \tag{119}$$

41 Removable singularity - Boundedness - Analyticity (RBA)

If z_0 is a removable singularity for f then f is bounded and analytic on a punctured nbh of z_0 .

42 The converse of RBA

Let f be analytic on $0 < |z - z_0| < \delta$ for some $\delta > 0$. If f is also bounded on $0 < |z - z_0| < \delta$, then if z_0 is a singularity for f, it must be removable.

Proof. By assumption, f has a Laurent series representation of the form

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n + \sum_{n=1}^{\infty} \frac{b_n}{(z - z_0)^n}$$
 (120)

where b_n in particular is given by

$$b_n = \frac{1}{2\pi i} \oint_C \frac{f(z)}{(z - z_0)^{-n+1}} dz$$
 (121)

where C is a s.c.c.(+) in the annulus of the analyticity. In particular, if $0 < \rho < \delta$, and $C_{\rho} := \{z, |z - z_0| = \rho\}$, (+) then

$$|b_n| = \left| \frac{1}{2\pi i} \oint_{C_\rho} \frac{f(z)}{(z - z_0)^{-n+1}} dz \right|$$
 (122)

and if M is such that $f(z) \leq M \forall 0 < |z - z_0| < \delta$ then

$$|b_n| \le \frac{1}{2\pi} \frac{M}{\rho^{-n+1}} 2\pi \rho = M \rho^n.$$
 (123)

Since this is valid $\forall \rho < \delta$, we must have that $b_n = 0 \forall n$.

43 Casorati-Weierstrass Theorem

Let f have an essential singularity at z_0 . Then $\forall w_0 \in \mathbb{C}$ and $\epsilon > 0$,

$$|f(z) - w_0| < \epsilon \tag{124}$$

for some $z \in \mathcal{B}_{\delta}(z_0) \forall \delta 0$.

- \iff f is arbitrarily close to every complex number on every nbh of z_0 .
- $\iff \forall \delta > 0, f(\mathcal{B}_{\delta}(z_0) \setminus \{z_0\}) \text{ is dense on } \mathbb{C}.$
- \iff f gets close to every single point in a ball for any ball.
- \iff If z_0 is an essential singularity for f then f attains, except for at most one value, every complex number an infinite number of time on every nbh of z_0 .

Proof. Assume to reach a contradiction that $\exists w_0 \in \mathbb{C}, \epsilon, \delta > 0$ s.t.

$$|f(z) - w_0| \ge \epsilon \forall 0 < |z - z_0| < \delta, \tag{125}$$

i.e., f does not get close to some value w_0 in some nbh of z_0 of radius δ . Then, consider

$$g(z) = \frac{1}{f(z) - w_0} \tag{126}$$

which is bounded and analytic on the punctured disk $0 < |z - z_0| < \delta$. At worst, z_0 is a removable singularity for g. Also note that g(z) is not identically zero since f is not constant (as f has a singularity). With this,

$$g(z) = \sum_{k=0}^{\infty} a_k (z - z_0)^k, \tag{127}$$

which allows us to extend g to z_0 . Let $m = \min(k = 0, 1, 2, ...)$ such that $a_k \neq 0$, which exists because $g \neq 0$. Then

$$g(z) = (z - z_0)^m \sum_{k=0}^{\infty} a_k (z - z_0)^{k-m} = (z - z_0)^m \sum_{k=0}^{\infty} a_{k+m} (z - z_0)^k.$$
 (128)

Call the sum h(z), which $h(z_0) = a_m \neq 0$. So, in $\mathcal{B}_{\delta}(z_0) \setminus \{z_0\}$, we have

$$f(z) = w_0 + \frac{1}{g(z)}. (129)$$

If $g(z_0) \neq 0 \iff m = 0$, then this formula allows s to extend f to z_0 , which is then analytic, which makes z_0 a removable singularity. This is a contradiction. If $g(z_0) = 0$, then because $m \geq 1$ (by definition) and

$$f(z) = w_0 + \frac{1}{g(z)} = \frac{w_0 g(z) + 1}{(z - z_0)^m h(z)} := \frac{\phi(z)}{(z - z_0)^m}.$$
 (130)

We see that $\phi(z_0) \neq 0$, and $\phi(z)$ is analytic. So, z_0 is a pole of order m of f. This is also a contradiction.