1. The complex plane and Riemann sphere

- $\mathbb{C}^* = \mathbb{C} \{0\}$
- $z_1z_2=0 \Longleftrightarrow z_1=0 \text{ or } z_2=0.$
- $|z| = \sqrt{z\overline{z}}$.
- $\operatorname{Re}(z) = (z + \overline{z}) / 2$, $\operatorname{Im}(z) = (z \overline{z}) / 2i$.
- $z^{-1} = \overline{z} / |z|^2$.
- **Principal value of arg**(z): in interval ($-\pi$, π], written Arg(z).
- $\arg(z_1 z_2) \equiv \arg(z_1) + \arg(z_2) \pmod{2\pi}$.
- $arg(1/z) = -arg(z) \pmod{2\pi}$.
- $\arg(\overline{z}) = -\arg(z) \pmod{2\pi}$.
- Multiplication by $z_1 = r_1 e^{i\theta_1}$ represents rotation by θ_1 followed by dilation by factor r_1 .
- Addition represents translation.
- Conjugation represents reflection in the real axis.
- Taking the real (imaginary) part represents projection onto the real (imaginary) axis.
- $|z_1z_2| = |z_1||z_2|$.
- $(\cos(\theta) + i\sin(\theta))^n = \cos(n\theta) + i\sin(n\theta)$.
- Triangle inequality: $|z_1 + z_2| \le |z_1| + |z_2|$.
- $|z| \ge 0$ and $|z| = 0 \iff z = 0$.
- $\max\{|\text{Re}(z)|, |\text{Im}(z)|\} \le |z| \le |\text{Re}(z)| + |\text{Im}(z)|.$
- Complex exponential function:

$$\exp(z) \coloneqq e^x(\cos(y) + i\sin(y))$$

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- $\forall z \in \mathbb{C}, e^z = 0.$
- $e^{z_1+z_2}=e^{z_1}e^{z_2}$.
- $e^z = 1 \iff z = 2\pi i k$ for some $k \in \mathbb{Z}$.
- $e^{-z} = 1 / e^z$.
- $|e^z| = e^{\operatorname{Re}(z)}$.
- $\forall k \in \mathbb{Z}, \exp(z) = \exp(z + 2k\pi i).$

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$$\sin(z) \coloneqq \frac{1}{2i} \big(e^{iz} - e^{-iz} \big), \quad \cos(z) \coloneqq \frac{1}{2} \big(e^{iz} + e^{-iz} \big)$$

$$\sinh(z) \coloneqq \frac{1}{2}(e^z + e^{-z}), \quad \cosh(z) \coloneqq \frac{1}{2}(e^z + e^{-z})$$

• For every $w \in \mathbb{C}^*$,

$$e^z = w = |w|e^{i\varphi}$$

has solutions

$$z = \log(|w|) + i(\varphi + 2k\pi), \quad k \in \mathbb{Z}$$

- Let $\theta_2-\theta_1=2\pi,$ let arg be the argument function in $(\theta_1,\theta_2].$ Then

$$\log(z) \coloneqq \log(|z|) + i\arg(z)$$

is a **branch of logarithm**. Jump discontinuity on **branch cut**, the ray $R_{\theta_1} = R_{\theta_2}$.

• Principal branch of log: where $\arg(z) = \operatorname{Arg}(z) \in (-\pi, \pi]$.

- $e^{\log(z)} = z$.
- Generally, $\log(zw) \neq \log(z) + \log(w)$.
- Generally, $\log(e^z) \neq z$.
- Given a branch of log, **power function** is

$$z^w := \exp(w \log(z))$$

- $\hat{\mathbb{C}} = C \cup \{\infty\}.$
- Unit sphere: $S^2 = \{(x,y,s) \in \mathbb{R}^3 : x^2 + y^2 + s^2 = 1\}$, north pole: $N = (0,0,1) \in S^2$. **Stereographic projection**: map that takes $v \in S^2 \{N\}$ to $x + iy \in \mathbb{C}$, where (x,y) is where the line from N through v intersects the (x,y)-plane.
- Stereographic projection formula:

$$P(x, y, s) = \frac{x}{1 - s} + \frac{iy}{1 - s}$$

North pole is mapped to ∞ .

- Inverse of stereographic projection found by intersection of line (from $z\in\mathbb{C}$ to N) and S^2
- Riemann sphere: unit sphere S^2 with stereographic projections from north and south pole.

2. Metric spaces

- Metric space: set X and metric function $d: X \times X \to \mathbb{R}_{\geq 0}$, for every $x, y, z \in X$
 - positivity: $d(x,y) \ge 0$ and $d(x,y) = 0 \iff x = y$
 - symmetry: d(x,y) = d(y,x)
 - triangle inequality: $d(x,y) \le d(x,z) + d(z,y)$
- **norm** on vector space V:
 - $\|v\| \ge 0$ and $\|v\| = 0 \Longleftrightarrow v = 0$
 - $\|\lambda v\| = |\lambda| \cdot \|v\|$
 - $\bullet \ \|v+w\| \leq \|v\| + \|w\|$
- $d(v,w) = \|v-w\|$ always defines a metric
- $d(v, w) = \sqrt{\langle v w, v w \rangle}$
- l_p norm:

$$\left\|x\right\|_p = \sqrt[p]{\sum_{i=1}^n \left|x_i\right|^p}$$

- Taxicab norm: l_1 norm
- $oldsymbol{l}_{\infty}$ norm (sup-norm): $\|x\|_{\infty} \coloneqq \max_{i=1,\dots,n} |x_i|$
- Riemannian (chordal) metric on $\widehat{\mathbb{C}}$: $d(z,w) = \|f(z) f(w)\|_2$ where $f: \widehat{\mathbb{C}} \to S^2$ is the inverse stereographic projection.
- Discrete metric:

$$d(x,y) \coloneqq \begin{cases} 0 \text{ if } x = y \\ 1 \text{ if } x \neq y \end{cases}$$

- Open ball of radius r centred at x: $B_r(x) \coloneqq \{y \in X : d(x,y) < r\}$

- Closed ball of radius r centred at $x: \overline{B}_r(x) := \{y \in X : d(x,y) \le r\}$
- $U \subseteq X$ open if $\forall x \in U, \exists \varepsilon > 0, B_{\varepsilon}(x) \subset U$
- $U \subseteq X$ closed if X U open
- **clopen**: open and closed, e.g. empty set and X
- Open balls are open
- Closed balls are closed
- Arbitrary unions of open sets are open
- Finite intersections of open sets are open
- · Finite unions of closed sets are closed
- · Arbitrary intersections of closed sets are closed
- Interior of $A: A^0 := \{x \in A : \text{for some open } U \subseteq A, x \in U\}$. It is the largest open set in A.
- **Closure of** *A*: complement of interior of complement:

 $\overline{A} := \{x \in X : U \cup A \neq \emptyset \text{ for every open set } U \text{ with } x \in U\} = X - (X - A)^0.$ It is the smallest closed set containing A.

- Boundary of A: closure without interior: $\partial A \coloneqq \overline{A} A^0$
- Exterior of A: complement of closure: $A^e := X \overline{A} = (X A)^0$
- A is open $\iff \partial A \cap A = \emptyset \iff A = A^0$
- $A ext{ is closed} \iff \partial A \subseteq A \iff A = \overline{A}$
- For simple sets in \mathbb{R}^n or \mathbb{C}^n , closure (or interior) is obtained by replacing by replacing strict inequality with equality (or vice versa).
- Sequence $\{x_n\}$ converges to $x\in X$ if $\lim_{n\to\infty}d(x_n,x)=0$ or equivalently,

$$\forall \varepsilon>0, \exists N\in\mathbb{N}, \forall n>N, d(x_n,x)<\varepsilon$$

- Limits in the complex plane follow COLT rules
- $\{z_n\}$ converges iff $\{\operatorname{Re}(z_n)\}$ and $\{\operatorname{Im}(z_n)\}$ converge.
- $\lim_{n\to\infty} x_n = x \iff \forall$ open U with $x\in U, \exists N\in\mathbb{N}, \forall n>N, x_n\in U$
- $f:(X_1,d_1) \to (X_2,d_2)$ is continuous at $x_0 \in X_1$ if

$$\forall \varepsilon > 0, \exists \delta > 0, \forall x \in X_1, d_1(x, x_0) < \delta \Longrightarrow d_2(f(x), f(x_0)) < \varepsilon$$

- f is **continuous on** X_1 if continuous at every $x_0 \in X_1$
- Products, sums and quotients of real/complex continuous functions are continuous
- Compositions of continuous functions are continuous
- **Preimage**: $f^{-1}(U) := \{x \in X_1 : f(x) \in U\}$
- Properties of preimage:
 - $f^{-1}(A \cup B) = f^{-1}(A) \cup f^{-1}(B)$
 - $f^{-1}(A \cap B) = f^{-1}(A) \cap f^{-1}(B)$
- $f^{-1}(A-B)=f^{-1}(A)-f^{-1}(B)$ $f:X_1\to X_2$ continuous $\Longleftrightarrow f^{-1}(U)$ open in $X_1\forall$ open $U\subseteq X_2$

$$\Longleftrightarrow f^{-1}(F)$$
 closed in $X_1 \forall$ closed $F \subseteq X_2$

- $f: X_1 \to X_2$ continuous at $x \in X_1 \iff f^{-1}(U)$ open in $X_1 \forall$ open $U \subseteq X_2$ containing f(x)
- Non-empty $K \subseteq X$ compact if for every sequence $\{x_k\}$ in K, there exists a convergent subsequence $\{x_{n_k}\}$ with limit in K.

- If $\{x_k\}$ is a convergent sequence in X then every subsequence $\{x_{n_k}\}$ converges to the same limit.
- $F \subseteq X$ is closed iff every sequence in F converging in X also converges in F.
- Compact sets are closed
- Every closed subset of a compact set is compact
- $A \subseteq X$ bounded if for some R > 0, $x \in X$, $A \subseteq B_R(x)$
- · Compact sets are bounded
- Heine-Borel for \mathbb{C} : $K \subseteq \mathbb{C}$ is compact iff K is closed and bounded.
- $f: X \to Y$ is continuous at $x \in X$ iff

$$\lim_{n \to \infty} f(x_n) = f(x)$$

for every convergent sequence $\{x_n\}$ in X with $x_n \to x$.

• If $K \subseteq X$ is compact and $f: X \to Y$ is continuous, then f(K) is compact in Y.

3. Complex differentiation

• $f:U\to\mathbb{C}$ for open U is **complex differentiable at** $\boldsymbol{z_0}\in \boldsymbol{U}$ if

$$\lim_{z \to z_0} \frac{f(z) - f(z_0)}{z - z_0}$$

exists. Limit is the **derivative of** f **at** z_0 :

$$f'(z_0) = \lim_{h \to 0} \frac{f(z_0 + h) - f(z_0)}{h}$$

. $h \in \mathbb{C}$ so limit must exist from every direction.

- Complex differentiability at z_0 implies continuity at z_0 .
- Sums, products and quotients of complex differentiable functions are complex differentiable.
- Compositions of complex differentiable functions are complex differentiable.
- The product, quotient and chain rules hold for complex differentiable functions.
- Most non-constant purely real/imaginary functions are not complex differentiable.
- If f = u + iv is complex differentiable at z_0 then u_x, u_y, v_x, v_y exist at z_0 and satisfy Cauchy-Riemann equations:

$$u_x(z_0) = v_y(z_0), \quad u_y(z_0) = -v_x(z_0)$$

. Also,

$$f'(z_0)=u_x(z_0)+iv_x(z_0)$$

- Let $f: U \to \mathbb{C}$, U open, f = u + iv. If u_x, u_y, v_x, v_y exist and are continuous at z_0 and satisfy the Cauchy-Riemann equations at z_0 , then f is complex differentiable at z_0 .
- Let $U\subseteq C$ open, $f:U\to\mathbb{C}.$ f is **holomorphic on** U if f is complex differentiable at every $z_0\in U.$
- f is **holomorphic at** $z_0 \in U$ if f is complex differentiable on some $B_{\varepsilon}(z_0)$.
- Affine linear maps $z \to az + b$, $a \neq 0$ are holomorphic.

- Path (curve) from a to b: continuous function $\gamma:[0,1]\to\mathbb{C}$ with $\gamma(0)=a$ and $\gamma(1) = b$. Path **closed** if a = b.
- Smooth path: continuously differentiable.
- $U \subseteq \mathbb{C}$ path-connected if for every $a, b \in U$, there exists a path γ from a to b with $\gamma(t) \in U$ for every $t \in [0, 1]$.
- **Domain (region)**: open and path-connected.
- Chain rule: Let $U \subseteq \mathbb{C}$ open, $f: U \to \mathbb{C}$ holomoprhic, $\gamma: [0,1] \to U$ smooth path. Then

$$(f \circ \gamma)'(t_0) = f'(\gamma(t_0))\gamma'(t_0)$$

- Let D domain, $f: D \to \mathbb{C}$ holomorphic on D. If $\forall z \in D, f'(z) = 0$, or f is purely real/ imaginary, or f has constant real/imaginary part, or f has constant modulus, then f is constant on D.
- Let D domain, $f:D\to\mathbb{C}$ conformal at z_0 if f preserves angle and orientation of any two tangent vectors at z_0 . Equivalently, f preserves angle and orientation of any two smooth paths through z_0 . f conformal if conformal at every $z_0 \in D$.
- If f holomorphic, $f'(z_0) \neq 0$ then f conformal at z_0 .
- f transforms the tangent vector $\gamma'(t_0)$ by multiplying it by $f'(\gamma(t_0))$.
- If f is conformal at z_0 , then f is complex differentiable at z_0 and $f'(z_0) \neq 0$.
- f is conformal on domain D iff f is holomorphic on D and $\forall z \in D, f'(z) \neq 0$.
- Conformal maps map orthogonal grids in the (x, y)-plane to orthogonal grids. (Grids can be made of arbitrary smooth curves, not necessarily straight lines).
- For D and D' domains, $f: D \to D'$ is **biholomorphic** if f holomorphic, bijection and $f^{-1}: D' \to D$ holomorphic. f is a **biholomorphism**. D and D' are **biholomorphic** if such an f exists and write $f: D \sim_{\rightharpoonup} D'$
- Affine linear maps $z \to az + b$, $a \neq 0$, are biholomorphic from $\mathbb C$ to $\mathbb C$.
- For D domain, set of all biholomorphic maps from D to D forms a group under composition, called **automorphism group of** D, Aut(D).

4. Mobius transformations

- $\operatorname{GL}_2(\mathbb{C}) \coloneqq \{A \in M_2(\mathbb{C}) : \det(A) \neq 0\}.$ Let $T = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \in \operatorname{GL}_2(\mathbb{C})$, then **Mobius transformation** is $M_T(z) = \infty$ if cz + d = 0,

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

Also

$$M_T(\infty) = egin{cases} rac{a}{c} & ext{if } c
eq 0 \ \infty & ext{if } c = 0 \end{cases}$$

So
$$M_T: \hat{\mathbb{C}} \to \hat{\mathbb{C}}$$
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So $M_T: \hat{\mathbb{C}} \to \hat{\mathbb{C}}.$ • Let $k^2 = \det(T)$ then

$$M_{rac{1}{k}T}(z)=rac{rac{az}{k}+rac{b}{k}}{rac{cz}{k}+rac{d}{k}}=rac{az+b}{cz+d}=M_T(z)$$

so any T can be scaled to $T'=\frac{1}{k}T$ so that $\det(T')=\det\left(\frac{1}{k}T\right)=\frac{1}{k^2}\det(T)=1$. • Cayley map: $M_T(z)=\frac{z-i}{z+i}$ where $T=\begin{bmatrix}1&-i\\1&i\end{bmatrix}$.

- Cayley map maps $\mathbb{H} \to \mathbb{D}$.
- Set of Mobius transformations forms group under composition:
 - $\begin{array}{l} \bullet \ \ M_{T_1} \circ M_{T_2} = M_{T_1 T_2}. \\ \bullet \ \ \left(M_T\right)^{-1} = M_{T^{-1}}. \end{array}$
- $M_T=\operatorname{Id} \Longleftrightarrow T=t\begin{bmatrix}1&0\\0&1\end{bmatrix}, t\in\mathbb{C}^*.$ Let $T=\begin{bmatrix}a&b\\c&d\end{bmatrix}\in\operatorname{GL}_2(\mathbb{C}).$ If $c=0,M_T$ is biholomorphic from $\hat{\mathbb{C}}$ to $\hat{\mathbb{C}}.$ If $c\neq 0,M_T$ is biholomorphic from $\mathbb{C}-\left\{-\frac{d}{c}\right\}$ to $\mathbb{C}-\left\{\frac{a}{c}\right\}.$ M_T conformal at every $z\in\mathbb{C}$ where $M_T(z)\neq\infty.$
- M_T is bijection from $\hat{\mathbb{C}}$ to $\hat{\mathbb{C}}$.
- z is **fixed point** of M_T if $M_T(z) = z$.
- If M_T is not identity map, then it has at most 2 fixed points in $\hat{\mathbb{C}}$. So if M_T has 3 fixed points in \mathbb{C} , it is identity map.
- Cross ratio of distinct $z_0, z_1, z_2, z_3 \in \mathbb{C}$:

$$(z_0,z_1;z_2,z_3) \coloneqq \frac{(z_0-z_2)(z_1-z_3)}{(z_0-z_3)(z_1-z_2)}$$

If some $z_i=\infty$ then same definition but remove all differences involving z_i , so

$$(\infty,z_1;z_2,z_3)\coloneqq\frac{(z_1-z_3)}{(z_1-z_2)}$$

• Three points theorem: Let $\{z_1, z_2, z_3\}$, $\{w_1, w_2, w_3\}$ be sets of distinct ordered points in $\hat{\mathbb{C}}$. Then exists unique Mobius transformation f such that $f(z_i)=w_i,\,i=1,2,3,$ given by $F^{-1} \circ G$, where

$$F(z) = (z, w_1; w_2, w_3), \quad G(z) = (z, z_1; z_2, z_3)$$

• Mobius transformations preserve cross ratio: For Mobius transformation f,

$$(f(z_0),f(z_1);f(z_2),f(z_3))=(z_0,z_1;z_2,z_3)$$

• Strategy to find Mobius transformation from how it acts on three points: since cross-ratio preserved, rearrange the equation

$$(f(z),w_1;w_2,w_3)=(z,z_1;z_2,z_3)\\$$

- Strategy to find image of domain D under M_T :
 - Find image of boundary: $M_T(\partial D)$.
 - Find image of point $z_0 \in D$ in interior: $M_T(z_0)$.
 - Image D' is domain bounded by $M_T(\partial D)$ and containing $M_T(z_0)$.
- Circline: circle or line.
- Mobius transformations map circlines in $\hat{\mathbb{C}}$ to circlines in $\hat{\mathbb{C}}$.
- Equations of circles and lines in \mathbb{C} :

$$\gamma z \overline{z} - \alpha \overline{z} - \overline{\alpha} z + \beta = 0$$

is equation of circle if $\gamma = 1$ and $|\alpha|^2 - \beta > 0$, and equation of line if $\gamma = 0$ and $\alpha \neq 0$. Also, any circle or line can be described by this equation.

- Circle uniquely determined by three points, line determined by two points, so to determine how Mobius transformation maps circle, check where three points on circle are mapped.
- Circles through N in S^2 correspond to lines in $\hat{\mathbb{C}}$. Circles not through N correspond to circles in $\hat{\mathbb{C}}$ (via stereographic projection).
- For domain D, Mob(D) is set of Mobius transformations that map D to D.
- H2H:

$$f \in \operatorname{Mob}(\mathbb{H}) \iff f = M_T, \quad T \in \operatorname{SL}_2(\mathbb{R}) := \{A \in M_2(\mathbb{R}) : \det(A) = 1\}$$

• D2D:

$$f\in \operatorname{Mob}(\mathbb{D}) \Longleftrightarrow f=M_T, \quad T\in \operatorname{SU}(1,1)\coloneqq \left\{A=\begin{bmatrix}\alpha & \beta\\ \overline{\beta} & \overline{\alpha}\end{bmatrix}: \alpha,\beta\in\mathbb{C}, \det(A)=1\right\}$$

- D2D*:
 - Every $f \in \text{Mob}(\mathbb{D})$ is of form

$$f(z) = e^{i\theta} \frac{z - z_0}{\overline{z_0}z - 1}$$

where $z_0 \in \mathbb{D}$ is unique point such that $f(z_0) = 0$.

- Every $f \in \text{Mob}(\mathbb{D})$ where f(0) = 0 is a rotation about 0.
- Strategy to find biholomorphic map between two domains: build up biholomorphic map from simpler known ones, e.g. Mobius transformations, Cayley map, translations.

5. Notions of convergence in complex analysis and power series

• For X and Y metric spaces, $\left\{f_n\right\}_{n\in\mathbb{N}}:X\to Y$ converges pointwise on X to f if

$$\forall x \in X, \forall \varepsilon > 0, \exists N \in \mathbb{N}, \forall n > n, \quad d_Y \Big(f_n(x), f(x) \Big) < \varepsilon$$

 $f(x) = \lim_{n \to \infty} f_n(x) \text{ is limit function}.$ • $\left\{f_n\right\}_{n \in \mathbb{N}}$ converges uniformly on X to f if

$$\forall \varepsilon > 0, \exists N \in \mathbb{N}, \forall n > N, \forall x \in X, \quad d_Y \Big(f_n(x), f(x) \Big) < \varepsilon$$

- Uniform convergence implies pointwise convergence.
- Uniform limits of continuous functions are continuous: let $\left\{f_n\right\}_{n\in\mathbb{N}}$ be all continuous on X and converge uniformly to f on X. Then f is continuous on X.
- Test for uniform convergence: let $\left\{f_n\right\}:X\to\mathbb{C}$ converge pointwise to f.
 - If $\forall x \in X, \left|f_n(x) f(x)\right| \leq s_n, \left\{s_n\right\}$ is sequence with $\lim_{n \to \infty} s_n = 0$, then $\left\{f_n\right\}$ converges uniformly to f on X.

- If for some sequence $\{x_n\}\subset X, \left|f_n(x_n)-f(x_n)\right|\geq c$ for some c>0, then f_n does not converge uniformly to f on X.
- Weierstrass M-test: Let $\left\{f_n\right\}:X o\mathbb{C}$ satisfy

$$\forall x \in X, \left|f_n(x)\right| \leq M_n, \quad \sum_{n=1}^{\infty} M_n < \infty$$

Then $\sum_{n=1}^\infty f_n$ converges uniformly to some f on X. • Let $\left\{f_n\right\}:[a,b]\to\mathbb{R}$ be continuous and converge uniformly to f on [a,b]. Then

$$\forall c \in [a,b], \quad \lim_{n \to \infty} \int_a^c f_n(x) \, \mathrm{d}x = \int_a^c f(x) \, \mathrm{d}x$$

- $\left\{f_n\right\}$ converges locally uniformly on X to f if $\forall x \in X$, exists open $U \subset X$ containing x such that $\left\{f_n\right\}$ converges uniformly to f on U.
- Let $\{f_n\}$ be continuous on X and converge locally uniformly to f on X. Then f is continuous on X.
- Local M-test: let $\left\{f_n\right\}:X\to\mathbb{C}$ be continuous, such that $\forall y\in X$, exists open $U\subset X$ containing y and $M_n > 0$ with

$$\forall x \in U, \left|f_n(x)\right| \leq M_n, \quad \sum_{n=1}^{\infty} M_n < \infty$$

Then $\sum_{n=1}^{\infty} f_n$ converges locally uniformly to continuous function on X.

Complex power series:

$$\sum_{n=0}^{\infty}a_{n}(z-c)^{n},\quad a_{n},c\in\mathbb{C}$$

- Either:
 - Series converges only for z = c (R = 0).
 - Series converges absolutely for $|z-c| < R \iff z \in B_R(c)$. R is **radius of convergence**, $B_R(c)$ is **disc of convergence** and diverges for |z-c|>R.
 - Series converges absolutely for all z ($R = \infty$).
- Power series with radius of convergence R converges absolutely on $B_r(c)$ for every 0 < r < R. So series is locally uniformly convergent (but not uniformly convergent) on disc of convergence.
- Term-by-term differentiation and integration preserve radius of convergence: let $\sum_{n=0}^{\infty} a_n (z-c)^n$ have radius of convergence R. Then formal derivative and antiderivative

$$\sum_{n=1}^{\infty} n a_n (z-c)^{n-1}, \quad \sum_{n=0}^{\infty} \frac{a_n}{n+1} (z-c)^{n+1}$$

have radius of convergence R.

• Power series can be differentiated term-by-term in disc of convergence: let $\sum_{n=0}^{\infty}a_n(z-c)^n$ have radius of convergence R and converge to $f:B_R(c)\to\mathbb{C}.$ Then fis holomorphic on $B_R(c)$ and

$$f'(z) = \sum_{n=1}^{\infty} na_n (z-c)^{n-1}$$

• Power series with R > 0 can be differentiated infinitely many times and

$$f^{(k)}(z) = \sum_{n=k}^{\infty} k! \binom{n}{k} a_n (z-c)^{n-k}$$

So $f^{(k)}(c) = k!a_k$.

• Power series can be integrated term-by-term in disc of convergence: power series with R>0 has holomorphic antiderivative $F:B_R(c)\to\mathbb{C}$ given by

$$F(z) = \sum_{n=0}^{\infty} \frac{a_n}{n+1} (z-c)^{n+1}$$

6. Complex integration over contours

• Let $f:[a,b]\to\mathbb{C}, f=u+iv$, then

$$\int_a^b f(t) dt = \int_a^b u(t) dt + i \int_a^b v(t) dt$$

• Let $f_1, f_2: [a, b] \to \mathbb{C}, c \in \mathbb{C}$, then

$$\int_a^b \left(f_1(t) + f_2(t) \right) \mathrm{d}t = \int_a^b f_1(t) \, \mathrm{d}t + \int_a^b f_2(t) \, \mathrm{d}t, \quad \int_a^b c f_1(t) \, \mathrm{d}t = c \int_a^b f_1(t) \, \mathrm{d}t$$

- Curve $\gamma:[a,b]\to\mathbb{C}$ is C^1 if **continuously differentiable** (derivative exists and is continuous).
- Integral of continuous $f:U o\mathbb{C}$ along curve $\gamma:[a,b] o U, \gamma\in C^1$:

$$\int_{\gamma} f(z) dz := \int_{a}^{b} f(\gamma(t))\gamma'(t) dt$$

• Let $f_1,f_2:[a,b]\to\mathbb{C},c\in\mathbb{C},$ then

$$\int_{\gamma} \left(f_1(z) + f_2(z) \right) \mathrm{d}z = \int_{\gamma} f_1(z) \, \mathrm{d}z + \int_a^b f_2(z) \, \mathrm{d}z, \quad \int_{\gamma} c f_1(z) \, \mathrm{d}z = c \int_{\gamma} f_1(z) \, \mathrm{d}z$$

• $(-\gamma):[-b,-a]\to\mathbb{C}, (-\gamma)(t):=\gamma(-t)$, then

$$\int_{-\gamma} f(z) \, \mathrm{d}z = -\int_{\gamma} f(z) \, \mathrm{d}z$$

• Let $\varphi:[a',b']\to [a,b]$ be continuously differentiable, $\varphi(a')=a,$ $\varphi(b')=b,$ $\delta:[a',b']\to\mathbb{C},$ $\delta=\gamma\circ\varphi.$ Then

$$\int_{\gamma} f(z) \, \mathrm{d}z = \int_{\delta} f(z) \, \mathrm{d}z$$

• Let $\gamma:[a,b]\to\mathbb{C}, a=a_0< a_1<\dots< a_n=b, \gamma_i:[a_{i-1},a_i]\to\mathbb{C}$ be $C^1,\gamma_i(t)\coloneqq\gamma(t)$ for $t\in[a_{i-1},a_i]$. Then γ is **piecewise** C^1 **curve**, or **contour**.

$$\int_{\gamma} f(z) dz = \sum_{i=1}^{n} \int_{\gamma_i} f(z) dz$$

is a contour integral.

• Contour union: let $\gamma:[a,b]\to\mathbb{C}, \delta:[c,d]\to\mathbb{C}$, then

$$(\gamma \cup \delta): [a,b+d-c] \to \mathbb{C}, \quad (\gamma \cup \delta)(t) \coloneqq \begin{cases} \gamma(t) & \text{if } t \in [a,b] \\ \delta(t+c-b) & \text{if } t \in [b,b+d-c] \end{cases}$$

Then

$$\int_{\gamma \cup \delta} f(z) dz = \int_{\gamma} f(z) dz + \int_{\delta} f(z) dz$$

• Complex Fundamental Theorem of Calculus (FTC) Let $U \subseteq \mathbb{C}$ open, $F: U \to \mathbb{C}$ holomorphic with derivative $f, \gamma: [a, b] \to U$ contour. Then

$$\int_{\gamma} f(z) dz = F(\gamma(b)) - F(\gamma(a))$$

So if γ closed, then $\int_{\gamma}f(z)\,\mathrm{d}z=0.$ Also, if γ_1 and γ_2 have same endpoints, then

$$\int_{\gamma_1} f(z) \, \mathrm{d}z = \int_{\gamma_2} f(z) \, \mathrm{d}z$$

- If F' = f, F is antiderivative or primitive of f.
- **Length** of contour γ :

$$L(\gamma) \coloneqq \int_a^b |\gamma'(t)| \, \mathrm{d}t$$

• Estimation lemma: Let $f:U\to\mathbb{C}$ continuous, $\gamma:[a,b]\to U$ contour. Then

$$\left| \int_{\gamma} f(z) \, \mathrm{d}z \right| \le L(\gamma) \cdot \sup_{\gamma} |f|$$

where $\sup_{\gamma} |f| := \sup\{ |f(z)| : z \in \gamma \}$

• Converse to FTC: Let D domain, $f:D\to\mathbb{C}$ continuous, $\int_{\gamma}f(z)\,\mathrm{d}z=0$ for every closed contour $\gamma\in D$. Then exists holomorphic antiderivative $F:D\to\mathbb{C}$ (unique up to addition of constant) such that

$$F'(z)=f(z)$$

- Domain D starlike if for some $a_0 \in D$, for every $a_0 \neq b \in D$, straight line from a_0 to b contained in D.
- Cauchy's theorem for starlike domains: let D starlike domain, $f:D\to\mathbb{C}$ holomorphic, $\gamma\in D$ closed contour. Then

$$\int_{\gamma} f(z) \, \mathrm{d}z = 0$$

Same holds if f holomorphic on D-S, S finite set of points, and f continuous on D.

• Let U open, $f:U\to C$ holomorphic, $\Delta\in U$ be triangle. Then

$$\int_{\partial \Delta} f(z) \, \mathrm{d}z = 0$$

Same holds if f holomorphic on U-S, S finite set of points, and f continuous on U.

- By default, always use anti-clockwise parameterisation of contour.
- Let D starlike domain, $f:D\to\mathbb{C}$ continuous, $\int_{\partial\Delta}f(z)\,\mathrm{d}z=0$ for every triangle $\Delta\in D$. Then exists holomorphic $F:D\to\mathbb{C}$ such that F'=f.
- Cauchy's integral formula (CIF): let $B=B_r(a), f:B\to\mathbb{C}$ holomorphic. Then for every $w\in B, \rho$ such that $|w-a|<\rho< r,$

$$f(w) = \frac{1}{2\pi i} \int_{|z-a|=\rho} \frac{f(z)}{z-w} \,\mathrm{d}z$$

7. Features of holomorphic functions

• Cauchy-Taylor theorem: let $U \subseteq \mathbb{C}$ open, $f: U \to \mathbb{C}$ holomorphic, r > 0, $B_r(a) \subset U$. Then f is given by power series (**Taylor series of** f around a) that converges on $B_r(a)$:

$$f(z) = \sum_{n=0}^{\infty} c_n (z-a)^n, \quad z \in B_r(a)$$

where

$$c_n = \frac{1}{2\pi i} \int_{|z-a|=\rho} \frac{f(z)}{(z-a)^{n+1}} dz$$

for any $0 < \rho < r$.

- Function with Taylor series expansion on $B_r(a)$, r > 0, is **analytic at** a.
- Function analytic if analytic at every point in domain.
- Holomorphic \iff analytic.
- Cauchy's integral formula (CIF) for derivatives: let $B = B_r(a), f: B \to \mathbb{C}$ holomorphic. For every $0 < \rho < r$,

$$\int_{|z-a|=\rho} \frac{f(z)}{(z-a)^{n+1}} \, \mathrm{d}z = \frac{2\pi i}{n!} f^{(n)}(a)$$

• So f has Taylor series expansion on $B_r(a)$:

$$f(z) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (z - a)^n$$

• Equivalent of Cauchy-Taylor doesn't hold for real analysis, e.g.

$$f(x) = \begin{cases} e^{-\frac{1}{x}} & \text{if } x > 0\\ 0 & \text{if } x \le 0 \end{cases}$$

has derivatives of all orders and $f^{(n)}(0)=0$. But Taylor series around x=0 would be

$$f(x) = \sum_{n=0}^{\infty} c_n x^n, \quad x \in (0 - \varepsilon, 0 + \varepsilon)$$

for some $\varepsilon>0$. But then $c_n=\frac{f^{(n)}}{n!}=0$ but f isn't identically zero in any neighbourhood of the origin. So f doesn't have a Taylor series.

- Holomorphic functions have infinitely many derivatives: let $U \subseteq \mathbb{C}$ open, $f: U \to \mathbb{C}$ holomorphic. Then f has derivatives of all orders on U which are all holomorphic.
- Morera's theorem: let D domain, $f:D\to\mathbb{C}$ continuous. If for every closed contour γ in D.

$$\int_{\gamma} f(z) \, \mathrm{d}z = 0$$

then f holomorphic.

- $f: \mathbb{C} \to \mathbb{C}$ entire if holomorphic on \mathbb{C} .
- $f: \mathbb{C} \to \mathbb{C}$ bounded if for some M > 0, $|f(z)| \leq M$ for every $z \in \mathbb{C}$.
- Liouville's theorem: every bounded entire function is constant.
- Fundamental theorem of algebra: every non-constant polynomial with complex coefficients has complex root.
- Local maximum modulus principle: let $f: B_r(a) \to \mathbb{C}$ holomorphic. If

$$\forall z \in B_r(a), |f(z)| \le |f(a)|$$

then f constant on $B_r(a)$.

• Maximum modulus principle: let D domain, $f:D\to\mathbb{C}$ holomorphic. If for some $a\in D$,

$$\forall z \in D, |f(z)| \leq |f(a)|$$

then f constant on D.

- If $U \subset \mathbb{C}$ path-connected and open, then not possible to write $U = U_1 \cup U_2$, where U_1, U_2 disjoint, open, non-empty. So domains are connected.
- $f: B_r(a) \to \mathbb{C}$ has **zero of order** m **at** a if for some m > 0, exists holomorphic $h: B_r(a) \to \mathbb{C}$ such that $f(z) = (z-a)^m h(z)$, $h(a) \neq 0$.
- f has zero of order m at a iff

$$f(a) = f^{(1)}(a) = \cdots = f^{(m-1)}(a) = 0$$

and $f^{(m)}(a) \neq 0$.

• Principle of isolated zeros: let $f:B_r(a)\to\mathbb{C}$ holomorphic, $f\neq 0$. Then for some $0<\rho\leq r,$

$$\forall z \in B_{\rho}(a) - \{a\}, \quad f(z) \neq 0$$

Holds for f(a) = 0, i.e. zeros of holomorphic functions are isolated.

• Uniqueness of analytic continuation theorem: let $D' \subset D$ non-empty domains, $f: D' \to \mathbb{C}$ holomorphic. Then exists at most one holomorphic $g: D \to \mathbb{C}$ such that

$$\forall z \in D', \quad f(z) = g(z)$$

If g exists, it is **analytic continuation of** f **to** D.

- Let D domain, $f,g:D\to\mathbb{C}$ holomorphic, $B_r(a)\subset D.$ If f(z)=g(z) on $B_r(a)$ then f(z)=g(z) on D.
- Let $S \subset C$, $w \in S$.
 - w isolated point of S if for some $\varepsilon > 0$, $B_{\varepsilon}(w) \cap S = \{w\}$.
 - w non-isolated point of S if $\forall \varepsilon > 0$, exists $w \neq z \in S$ such that $z \in B_{\varepsilon}(w)$.
- Let $f, g: D \to \mathbb{C}$ holomorphic on domain D. If $S := \{z \in D: f(z) = g(z)\}$ contains non-isolated point, then f(z) = g(z) on D.
- Let $D \subseteq \mathbb{C}$ domain, $u: D \to \mathbb{R}$ harmonic if has continuous second order partial derivatives and satisfies **Laplace's equation**:

$$u_{xx} + u_{yy} = 0$$

- Let $f = u + iv : D \to \mathbb{C}$ holomorphic on domain D. Then u and v harmonic.
- Existence of harmonic conjugates theorem: let D starlike domain, $u:D\to\mathbb{R}$ harmonic. Then exists harmonic $v:D\to\mathbb{R}$ such that f=u+iv holomorphic on D. v is harmonic conjugate of u, unique up to addition of real constant. Note: condition of D being starlike is removed when Cauchy's theorem is proved in generality.
- Let $f: D \to \mathbb{C}$ holomorphic on domain D. Then f has holomorphic antiderivative on D.
- **Dirichlet problem**: let $D \subseteq \mathbb{C}$ domain with closure \overline{D} , boundary ∂D , $g : \partial D \to \mathbb{R}$ continuous. Find continuous $\mu : \overline{D} \to \mathbb{R}$ such that μ harmonic on D and $\mu = g$ on ∂D .
- Let $f=u+iv:D\to\mathbb{C}$ holomorphic on domain D,μ harmonic on f(D). Then $\tilde{\mu}:=\mu\circ f$ harmonic on D.

8. General form of Cauchy's theorem and C.I.F.

• Let curve $\gamma:[a,b]\to\mathbb{C}$, $\gamma(t)=w+r(t)e^{i\theta(t)}$, $w\in\mathbb{C}$, $r,\theta:[a,b]\to\mathbb{R}$, piecewise C^1 , r(t)>0. Winding number (index) of γ around w is

$$I(\gamma;w)\coloneqq\frac{\theta(b)-\theta(a)}{2\pi}$$

• Let contour $\gamma:[a,b]\to\mathbb{C}, w\in\mathbb{C}, w\notin\gamma$. Then exists $r,\theta:[a,b]\to\mathbb{R}$ piecewise C^1 , r(t)>0 such that

$$\gamma(t) = w + r(t)e^{i\theta(t)}$$

- . Here, $r(t) = |\gamma(t) w|$.
- Let $\gamma:[a,b]\to\mathbb{C}$ closed contour, $w\notin\gamma.$ Then

$$I(\gamma; w) = rac{1}{2\pi i} \int_{\gamma} rac{1}{z - w} \,\mathrm{d}z$$

- Let D starlike domain, γ closed contour in D. If $w \notin D$, then $I(\gamma; w) = 0$.
- Let $U \subseteq \mathbb{C}$ open.
 - Closed contour γ in U homologous to zero in U if $I(\gamma; w) = 0$ for every $w \notin U$.
 - U is simply connected if every closed contour in U homologous to zero in U.
- Cycle: finite collection of closed contours in U, denoted as formal sum

$$\Gamma \coloneqq \gamma_1 + \dots + \gamma_n$$

w does not lie in Γ if $w \notin \gamma_i$ for all i. Define

$$I(\Gamma;w)\coloneqq \sum_{i=1}^n I\Big(\gamma_i;w\Big)$$

and

$$\int_{\Gamma} f(z) \, \mathrm{d}z \coloneqq \sum_{i=1}^{n} \int_{\gamma_{i}} f(z) \, \mathrm{d}z$$

 Γ homologous to zero in U if $I(\Gamma; w) = 0$ for every $w \notin U$.

- Closed curve $\gamma : [a, b] \to \mathbb{C}$ simple if for any $t_1 < t_2$, $\gamma(t_1) = \gamma(t_2) \Longrightarrow t_1 = a$ and $t_2 = b$ (no self-crossing or backtracking).
- **Jordan curve theorem**: Let γ closed curve. Then $\mathbb{C} \gamma$ is disjoint union of two domains, exactly one of which is bounded. Bounded domain is **interior** of γ , $D_{\gamma}^{\mathrm{int}}$. Unbounded domain is **exterior**, $D_{\gamma}^{\mathrm{ext}}$. w lies inside γ if $w \in D_{\gamma}^{\mathrm{int}}$ and outside γ if $w \in D_{\gamma}^{\mathrm{ext}}$.
- Let γ simple closed contour. Then possible to put orientation on γ such that $\forall w \in \mathbb{C} \gamma$,

$$I(\gamma; w) = \begin{cases} 1 \text{ if } w \in D_{\gamma}^{\text{int}} \\ 0 \text{ if } w \in D_{\gamma}^{\text{ext}} \end{cases}$$

Then γ is **positively oriented** (interior always on left of curve - anticlockwise).

- Let D domain, $f: D \to \mathbb{C}$ holomorphic, Γ cycle in D, homologous to zero in D.
 - General form of Cauchy's theorem:

$$\int_{\Gamma} f(z) \, \mathrm{d}z = 0$$

• General form of CIF:

$$\forall w \in D - \Gamma, \quad \int_{\Gamma} \frac{f(z)}{z - w} \, \mathrm{d}z = 2\pi i I(\Gamma; w) f(w)$$

- For simple closed curve γ , f holomorphic on $D_{\gamma}^{\mathrm{int}} \cup \gamma$ if exists domain D such that $D_{\gamma}^{\mathrm{int}} \cup \gamma \subset D$ and f holomorphic on D.
- Let γ simple closed curve and f holomorphic on $D_{\gamma}^{\mathrm{int}} \cup \gamma$.
 - Cauchy's theorem for simple closed curves:

$$\int_{\gamma} f(z) \, \mathrm{d}z = 0$$

CIF for simple closed contours:

$$orall w \in D_{\gamma}^{\mathrm{int}}, \quad \int_{\gamma} rac{f(z)}{z-w} \, \mathrm{d}z = 2\pi i f(w)$$

9. Holomorphic functions on punctured domains

• Laurent series:

$$\sum_{n=-\infty}^{\infty} c_n (z-a)^n$$

Principal part: $\sum_{n=-\infty}^{-1} c_n (z-a)^n$. Analytic part: $\sum_{n=0}^{\infty} c_n (z-a)^n$.

- Laurent series converges at z iff principal and analytic parts converge at z.
- Annulus centre a, internal/external radii r and R:

$$A_{r,R}(a) \coloneqq \{z \in \mathbb{C} : r < |z-a| < R\}$$

- If Laurent series isn't power series ($c_n \neq 0$ for some n < 0) then either:
 - It never converges or
 - Exists $0 \le r < R \le \infty$ such that it converges on $A_{r,R}(a)$ and diverges for |z-a| < r or |z-a| > R. $A_{r,R}(a)$ is **annulus of convergence**.
- If Laurent series has annulus of convergence $A_{r,R}(a)$ then it converges uniformly on any A_{ρ_1,ρ_2} with $r<\rho_1<\rho_2< R$. So it converges locally uniformly on $A_{r,R}(a)$ so represents holomorphic function on $A_{r,R}(a)$.
- If Laurent series has annulus of convergence containing $A_{r,R}(a)$, then c_n are unique and given by, for any $\rho \in (r,R)$

$$c_n = \frac{1}{2\pi i} \int_{|z-a|=\rho} \frac{f(z)}{(z-a)^{n+1}} dz$$

So Laurent series in $A_{r,R}(a)$ unique.

• Holomorphic functions on annuli have Laurent series: let $f:A_{r,R}(a)\to\mathbb{C}$ holomorphic, then exist unique $c_n\in\mathbb{C}$ such that

$$\forall z \in A_{r,R}(a), \quad f(z) = \sum_{n=-\infty}^{\infty} c_n (z-a)^n$$

and annulus of convergence of Laurent series contains $A_{r,R}(a)$. Series is **Laurent series** of f on A.

- Punctured ball: $B_R^*(a) \coloneqq B_R(a) \{a\} = A_{0,R}(a)$.
- If f holomorphic on $B_R^*(a)$, f has isolated singularity at a.
- Types of isolated singularity:
 - f has **removable singularity** at z = a if $c_n = 0$ for all $n \le -1$ (principal part is zero).
 - f has **pole of order** k at z = a if $c_{-k} \neq 0$ and $c_n = 0$ for all n < -k.
 - f has **essential singularity** at z=a if exist infinitely many n<0 such that $c_n\neq 0$.
- $f: B_R^*(a) \to \mathbb{C}$ has removable singularity at z = a iff f extends to holomorphic function on $B_R(a)$.
- Let $f: B_R^*(a) \to \mathbb{C}$ holomorphic, R > 0. Then f has removable singularity at z = a iff

$$\lim_{z \to a} (z - a) f(z) = 0$$

- Riemann extension theorem: Let $f: B_R^*(a) \to \mathbb{C}$ holomorphic and bounded, then f has removable singularity at z = a.
- Let $f: B_R^*(a) \to \mathbb{C}$ holomorphic. The following are equivalent:

- f has pole of order k at z = a.
- $f(z) = (z-a)^{-k} g(z), g: B_R(a) \to \mathbb{C}$ holomorphic, $g(a) \neq 0$.
- Exists $0 < r \le R$ and $h: B_r(a) \to \mathbb{C}$ holomorphic with zero of order k at z=a such that f(z)=1 / h(z) for $z \in B_r^*(a)$.
- Let $f: B_R^*(a) \to \mathbb{C}$ holomorphic. Then f has pole at z=a iff

$$\lim_{z \to a} |f(z)| = \infty$$

• Casorati-Weierstrass theorem: let $f:B_R^*(a)\to\mathbb{C}$ holomorphic with essential singularity at z=a. Then

$$\forall w \in \mathbb{C}, \forall 0 < r < R, \forall \varepsilon > 0, \exists z \in B_r^*(a), \quad f(z) \in B_{\varepsilon}(w)$$

• Big Picard theorem: let $f: B_R^*(a) \to \mathbb{C}$ holomorphic with essential singularity at z = a. Then for some $b \in \mathbb{C}$,

$$\forall 0 < r < R, \quad \mathbb{C} - \{b\} \subseteq f(B_r^*(a))$$

10. Cauchy's residue theorem

- f meromorphic on domain D if f holomorphic on D-S, $S\subset D$ has no non-isolated points and f has pole at every $s\in S$.
- f meromorphe on $D_{\gamma}^{\mathrm{in}} \cup \gamma$ if exists domain D containing $D_{\gamma}^{\mathrm{in}} \cup \gamma$ and f meromorphic on D.
- Let f meromorphic on domain D with pole at a, with Laurent series

$$f(z) = \sum_{n=-k}^{\infty} c_n (z-a)^n$$

Residue of f at a is

$$\mathrm{Res}_{z=a}(f)\coloneqq c_{-1}$$

• Cauchy's residue theorem: Let f meromorphic on $D_{\gamma}^{\mathrm{in}} \cup \gamma$, γ positively oriented simple closed contour, f has no poles on γ and finite number of poles inside γ , $\{a_1,...,a_m\}$. Then

$$\int_{\gamma} f(z) \, \mathrm{d}z = 2\pi i \sum_{j=1}^{m} \mathrm{Res}_{z=a_{j}}(f)$$

- **Simple pole**: pole of order 1.
- Rules for calculating residues:
 - Linear combinations: $\operatorname{Res}_{z=a}(Af+Bg)=A\operatorname{Res}_{z=a}(f)+B\operatorname{Res}_{z=a}(g).$
 - Cover up rule for poles of order 1: if z = a is pole of order 1,

$$\mathrm{Res}_{z=a}(f) = \lim_{z \to a} (z-a) f(z)$$

• Simple zero on denominator: if f(z) = g(z) / h(z), g, h holomorphic at $a, g(a) \neq 0$, z = a is zero of order 1 of h, then

$$\operatorname{Res}_{z=a}(f) = \frac{g(a)}{h'(a)}$$

• Poles of higher orders: if $f(z)=g(z) \, / \, (z-a)^k, \, k>0, \, g$ holomorphic at a, then

$$Res_{z=a}(f) = \frac{g^{(k-1)}(a)}{(k-1)!}$$

• To calculate

$$\int_0^{2\pi} F(\sin(\theta), \cos(\theta)) \, \mathrm{d}\theta$$

where F is rational function, use change of variable $z = e^{i\theta}$, and use

$$\int_0^{2\pi} F(\sin(\theta),\cos(\theta))\,\mathrm{d}\theta = \int_{|z|=1} F\!\left(\frac{z-z^{-1}}{2i},\frac{z+z^{-1}}{2}\right) \frac{\mathrm{d}z}{iz}$$

• To calculate

$$\lim_{R \to \infty} \int_{-R}^{R} \frac{p(x)}{q(x)} \, \mathrm{d}x$$

where $\deg(q) \geq \deg(p) + 2$ and q has no real roots, integrate $f(z) = p(z) \, / \, q(z)$ over $\gamma_R = L_R \cup C_R$ where R greater than maximum modulus of roots of q. Use e.g. Estimation Lemma or Jordan's lemma to show $\lim_{R \to \infty} \int_{C_P} f(z) \, \mathrm{d}z = 0$.

$$\int_{-\infty}^{\infty} f(x) dx = \lim_{r \to \infty} \int_{0}^{r} f(x) dx + \lim_{s \to \infty} \int_{-s}^{0} f(x) dx$$

• Cauchy principal value of $\int_{-\infty}^{\infty} f(x) dx$:

$$P. V. \int_{-\infty}^{\infty} f(x) dx = \lim_{r \to \infty} \int_{-r}^{r} f(x) dx$$

- If f even, $P.\,V.\int_{-\infty}^{\infty}f(x)\,\mathrm{d}x=\int_{-\infty}^{\infty}f(x)\,\mathrm{d}x$
- Jordan's lemma: let f holomorphic on $D=\{z\in\mathbb{C}:|z|>r\}$ for some r>0, zf(z) bounded on D. Then for every $\alpha>0$,

$$\lim_{R \to \infty} \int_{C_R} f(z) e^{i\alpha z} \, \mathrm{d}z = 0$$

where $C_R = Re^{i\theta}, \theta \in [0, \pi]$.

• To calculate

$$P. V. \int_{-\infty}^{\infty} f(x) \sin(\alpha x) dx$$
 or $P. V. \int_{-\infty}^{\infty} f(x) \cos(\alpha x) dx$

where f meromorphic in $\mathbb C$ with no real poles and f satisfies Jordan's lemma, calculate integral

$$\int_{\gamma_{\rm R}} f(z) e^{i\alpha z} \, \mathrm{d}z$$

with CRT, where $\gamma_{_{R}}=L_{R}\cup C_{R}.$ Then use

$$\int_{L_R} f(z) e^{i\alpha z} \, \mathrm{d}z = \int_{-R}^R f(x) \mathrm{cos}(\alpha x) \, \mathrm{d}x + i \int_{-R}^R f(x) \mathrm{sin}(\alpha x) \, \mathrm{d}x$$

and equate real/imaginary parts. Use Jordan's lemma to show $\lim_{R\to\infty}\int_{C_R}f(z)e^{i\alpha z}\,\mathrm{d}z=0.$

• Indentation lemma: Let g meromorphic on $\mathbb C$ with simple pole at 0, $C_{\varepsilon}(\theta)=\varepsilon e^{i\theta}, \theta\in[0,\pi].$ Then

$$\lim_{\varepsilon \to 0} \int_{C_{\varepsilon}} g(z) \, \mathrm{d}z = \pi i \mathrm{Res}_{z=0}(g)$$

• To calculate

$$\int_{-\infty}^{\infty} f(x) \, \mathrm{d}x$$

where f has simple pole at z=0, let $\gamma_{\rho,R}=L_2\cup\left(-C_\rho\right)\cup L_1\cup C_R$ where L_2 is line from -R to $-\rho$, L_1 is line from ρ to R. Take $\rho\to 0$ and $R\to\infty$, use indentation lemma and Jordan's lemma. **Note**: may have to choose appropriate branch cut so that f holomorphic on D.

• Let f meromorphic with zero or pole order k>0 at a. Then $f' \ / \ f$ has simple pole at a and

$$\operatorname{Res}_{z=a}(f' \, / \, f) = \begin{cases} k & \text{if f has zero at } z=a \\ -k & \text{if f has pole at } z=a \end{cases}$$

• Argument principle: let γ positively oriented simple closed contour, f meromorphic on $D_{\gamma}^{\rm int} \cup \gamma$, f has no zeros or poles on γ , Z_f be number of zeros of f in $D_{\gamma}^{\rm int}$ (counted with multiplicity), P_f be number of poles of f in $D_{\gamma}^{\rm int}$ (counted with multiplicity). Then

$$rac{1}{2\pi i}\int_{\gamma}rac{f'(z)}{f(z)}\,\mathrm{d}z=Z_f-P_f=Iig(\Gamma_f;0ig),\quad \Gamma_f=f\circ\gamma$$

(Counted with multiplicity means zero/pole of order k counts k times).

- Rouche's theorem: let γ simple closed contour, f,g holomorphic on $D_{\gamma}^{\mathrm{int}} \cup \gamma$, with

$$\forall z \in \gamma, |f(z) - g(z)| < |g(z)|$$

Then f and g have same number of zeros (counted with multiplicity) inside γ .

• Open mapping theorem: let f holomorphic, non-constant on domain D. Then if $U \subset D$ open, f(U) is open.