MA 205: Complex Analysis Tutorial Solutions

Ishan Kapnadak

Autumn Semester 2021-22

Updated on: 2021-08-10

Contents

1	Week 1	2
2	Week 2	7

<u>Note</u>: Many of these solutions are either inspired by, or in some cases directly taken from Aryaman Maithani's <u>tutorial solutions</u> for last year's offering of this course.

§1. Week 1

3rd August, 2021

<u>Notation</u>: We use $\mathbb{C}[x]$ to denote the set of all polynomials in x with complex coefficients. $\mathbb{R}[x]$ is defined similarly.

1. Show that a real polynomial that is irreducible has degree at most two, i.e, if

$$f(x) = a_0 + a_1 x + \dots + a_n x^n, a_i \in \mathbb{R},$$

then there are non-constant real polynomials g and h such that f(x) = g(x)h(x) if $n \ge 3$. $(a_n \ne 0, \text{ of course})$

Solution. We consider two cases. First, suppose $f(x) \in \mathbb{R}[x]$ has a real root, x_0 , and let $h(x) := (x - x_0)$. Since $x_0 \in \mathbb{R}$, $h(x) \in \mathbb{R}[x]$. Moreover, we can write

$$f(x) = g(x)h(x)$$

for some $g(x) \in \mathbb{R}[x]$. (Why must g be a real polynomial?) Also, since $\deg f(x) \geq 3$ and $\deg h(x) = 1$, we have that $\deg g(x) \geq 2$. Thus, g and h are two non-constant real polynomials satisfying f(x) = g(x)h(x).

Now, suppose that f(x) has no real root. We may also view f(x) as a polynomial in $\mathbb{C}[x]$. By FTA, we know that f(x) has a complex root $x_0 \in \mathbb{C}$. By assumption, we have that $x_0 \notin \mathbb{R}$, and thus $x_0 \neq \overline{x_0}$.

Claim. $f(\overline{x_0}) = 0$.

Proof. We have

$$f(\overline{x_0}) = a_0 + a_1 \overline{x_0} + \dots + a_n (\overline{x_0})^n$$

$$= a_0 + a_1 \overline{x_0} + \dots + a_n \overline{x_0}^n$$

$$= \overline{a_0} + \overline{a_1} \overline{x_0} + \dots + \overline{a_n} \overline{x_0}^n$$

$$= \overline{f(x_0)}$$

$$= \overline{0}$$

$$= 0.$$

$$\downarrow \overline{z^n} = \overline{z}^n$$

$$\downarrow a_i \in \mathbb{R} \text{ and thus, } a_i = \overline{a_i}$$

$$\downarrow \overline{z_1 z_2 + z_3} = \overline{z_1} \overline{z_2} + \overline{z_3}$$

Thus, x_0 and $\overline{x_0}$ are two distinct roots of f(x). Define $g(x) := (x - x_0)(x - \overline{x_0})$. A priori, we have $g(x) \in \mathbb{C}[x]$. However, note that

$$(x - x_0)(x - \overline{x_0}) = x^2 - (2\Re x_0)x + |x_0|^2 \in \mathbb{R}[x].$$

Thus, g(x) is in fact a real polynomial. Since x_0 and $\overline{x_0}$ are distinct, we see that g(x) divides f(x) in $\mathbb{C}[x]$. (Why?) Thus,

$$f(x) = g(x)h(x)$$

for some $h(x) \in \mathbb{C}[x]$. Again, since f(x) and g(x) are both real polynomials, so is f = h(x). Moreover, since deg $f(x) \geq 3$ and deg g(x) = 2, we have deg $h(x) \geq 1$, and we are done.

2. Show that a non-constant polynomial $f(z_1, z_2)$ in complex variables z_1 and z_2 with complex coefficients, has infinitely many roots in \mathbb{C}^2 .

Solution. Before we prove this, we first prove the following useful Lemma.

Lemma. A complex polynomial of degree n has exactly n roots, counted with multiplicity. In particular, all nonzero complex polynomials have finitely many roots.

Proof. Let $f(x) \in \mathbb{C}[x]$ be a polynomial of degree n. We prove this via induction on n. When n = 1, $f(x) = a_0 + a_1 x$ for some $a_0, a_1 \in \mathbb{C}$ with $a_1 \neq 0$. We have

$$f(x) = 0$$

$$\iff a_0 + a_1 x = 0$$

$$\iff a_1 x = -a_0$$

$$\iff x = -\frac{a_0}{a_1}.$$

Thus, f(x) has exactly 1 root.

We now assume that an n-degree polynomial $g(x) \in \mathbb{C}[x]$ has exactly n roots (counted with multiplicity). Let $f(x) \in \mathbb{C}[x]$ have degree n+1. By FTA, f(x) has a root $x_0 \in \mathbb{C}$. We may thus write

$$f(x) = (x - x_0)g(x),$$

for some n-degree polynomial $g(x) \in \mathbb{C}[x]$. Now, we have

$$f(x) = 0 \iff x = x_0 \text{ or } g(x) = 0.$$

By assumption, the latter happens for exactly n values of x. Thus, f(x) has exactly n+1 roots counted with multiplicity. The second statement follows from the fact that any polynomial has finite degree.

Since $f(z_1, z_2)$ is non-constant at least one of z_1 or z_2 must "appear" in $f(z_1, z_2)$. Without loss of generality, suppose that z_2 appears in $f(z_1, z_2)$. We may write

$$f(z_1, z_2) = \sum_{k=0}^{n} f_k(z_1) \cdot z_2^k$$

where $n \geq 1$ and $f_k(z_1) \in \mathbb{C}[z_1]$. Moreover, $f_n \neq 0$, and thus, $f_n(z_1)$ has only finitely many roots (possibly zero). Thus, there are infinitely many $\alpha \in \mathbb{C}$ such that $f_n(\alpha) \neq 0$. Since, $n \geq 1$, we have that $f(\alpha, z_2) \in \mathbb{C}[z_2]$ is non-constant for all these

infinitely many α . By FTA, for each such α , there exists $\beta \in \mathbb{C}$ such that $f(\alpha, \beta) = 0$. Thus, there are infinitely many roots of $f(z_1, z_2)$ in \mathbb{C}^2 (since it contains all these pairs (α, β) as α takes on infinitely many values).

3. Show that the complex plane minus a countable set is path-connected.

Solution. Let $S \subset \mathbb{C}$ be countable. We must show that $\mathbb{C} \setminus S$ is path-connected. Let $z_1, z_2 \in \mathbb{C} \setminus S$ and $z_1 \neq z_2$. Let f be the line segment joining z_1 to z_2 , and let g be a semicircular arc joining z_1 to z_2 . For every $\lambda \in [0,1]$, we define

$$\sigma_{\lambda}(t) := \lambda f(t) + (1 - \lambda)g(t) \quad \forall t \in [0, 1]$$

- (a) σ_λ is a path in C,
 (b) σ_λ(0) = z₁ and σ_λ(1) = z₂ for all λ ∈ [0, 1], and
 (c) if λ₁ ≠ λ₂ and t ∈ (0, 1), then σ_{λ1}(t) ≠ σ_{λ2}(t).

Proof. We leave the proof for (a) and (b) as simple exercises. To show (c), we first note that for $t \in (0,1)$, $f(t) \neq g(t)$. Now, let $\lambda_1, \lambda_2 \in [0,1]$ with $\lambda_1 \neq \lambda_2$. Suppose $\sigma_{\lambda_1}(t) = \sigma_{\lambda_2}(t)$. We then have

$$\lambda_1 f(t) + (1 - \lambda_1) g(t) = \lambda_2 f(t) + (1 - \lambda_2) g(t)$$

$$\Longrightarrow (\lambda_1 - \lambda_2) f(t) = (\lambda_1 - \lambda_2) g(t).$$

Since $\lambda_1 \neq \lambda_2$, we get f(t) = g(t), a contradiction. Intuitively, this means that the images of all these paths are disjoint, barring the start and end points.

Since [0,1] is uncountable (we assume this without proof), and the images are disjoint (by claim (c)), we have that the set $\{\sigma_{\lambda} \mid \lambda \in [0,1]\}$ is uncountable. Since the set S is only countable, there exists some $\lambda_0 \in [0,1]$ such that $\sigma_{\lambda_0}(t) \notin S$ for all $t \in [0,1]$. In other words, σ_{λ_0} is a path in $\mathbb{C} \setminus S$ starting at z_1 and ending at z_2 . Since z_1, z_2 were arbitrary, we are done.

- 4. Check for real differentiability and holomorphicity:
 - (a) f(z) = c
 - (b) f(z) = z
 - (c) $f(z) = z^n, n \in \mathbb{Z}$
 - (d) $f(z) = \Re z$
 - (e) f(z) = |z|
 - (f) $f(z) = |z|^2$

(g) $f(z) = \overline{z}$

(h)
$$f(z) = \begin{cases} \frac{z}{\overline{z}} & \text{if } z \neq 0\\ 0 & \text{if } z = 0 \end{cases}$$

Solution. Some of these are trivial and hence omitted.

- (a) Real differentiable and holomorphic.
- (b) Real differentiable and holomorphic.
- (c) For $n \geq 0$, real differentiable and holomorphic. Since holomorphicity implies real differentiability, we only check for holomorphicity. Let $z_0 \in \mathbb{C}$ be arbitrary. We must check for the existence of the following limit:

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

For $z \neq z_0$, we know that

$$\frac{z^n - z_0^n}{z - z_0} = \sum_{k=0}^{n-1} z^k z_0^{n-1-k}.$$

Since the limit of the RHS exists as $z \to z_0$, we are done.

For n < 0, the function is defined on $\mathbb{C} \setminus \{0\}$. On $\mathbb{C} \setminus \{0\}$, f(z) is non-zero. Thus, $\frac{1}{f}$ is holomorphic on $\mathbb{C} \setminus \{0\}$ by the first case since $\frac{1}{f(z)} = z^{-n}$ and -n > 0. Thus, f(z) is holomorphic on $\mathbb{C} \setminus \{0\}$.

(d) Real differentiable but not holomorphic. We may write f as

$$f(x + \iota y) = x + 0\iota.$$

Thus, u(x,y) = x and v(x,y) = 0. f is clearly real differentiable since all the partial derivatives (of u and v) exist everywhere and are continuous. However, since $u_x(x_0, y_0) = 1$ and $v_y(x_0, y_0) = 0$ for all $(x_0, y_0) \in \mathbb{R}^2$, the CR equations do not hold. Hence, f is complex differentiable nowhere, and thus, not holomorphic.

(e) |z| is real differentiable precisely on $\mathbb{C} \setminus \{0\}$ and complex differentiable nowhere. We may write

$$f(x+\iota y) = \sqrt{x^2 + y^2} + 0\iota$$

giving us $u(x,y) = \sqrt{x^2 + y^2}$, and v(x,y) = 0. On $\mathbb{R}^2 \setminus \{(0,0)\}$, all partial derivatives exist and are continuous, whereas u_x and u_y fail to exist at (0,0). Thus, f(z) is real differentiable on $\mathbb{C} \setminus \{0\}$. Moreover, this shows that f(z) is not complex differentiable at 0 since it's not even real differentiable there. Everywhere else, $v_x = v_y = 0$, but at least one of u_x, u_y is non-zero, violating the CR equations. Thus, f(z) is complex differentiable nowhere.

(f) $|z|^2$ is real differentiable everywhere and complex differentiable precisely at 0. As a result, it is holomorphic nowhere. As before, we have $u(x,y) = x^2 + y^2$, and v(x,y) = 0. Since all partial derivatives exist everywhere and are continuous, f(z) is real differentiable everywhere. Note that

$$u_x(x,y) = 2x \quad u_y(x,y) = 2y$$
$$v_x(x,y) = 0 \quad v_y(x,y) = 0$$

Thus, the CR equations hold precisely at 0.

(g) For $f(z) = \overline{z}$, we may write

$$f(x + \iota y) = x - \iota y,$$

which gives us u(x,y) = x and v(x,y) = -y. Since all partials exist everywhere and are continuous, f(z) is real differentiable everywhere. However, note that

$$u_x(x, y) = 1$$
 $u_y(x, y) = 0$
 $v_x(x, y) = 0$ $v_y(x, y) = -1$

Since $u_x(x,y) \neq v_y(x,y)$ for all $(x,y) \in \mathbb{R}^2$, we see that the CR equations do not hold anywhere and f(z) is complex differentiable nowhere.

(h) f is real differentiable precisely on $\mathbb{C} \setminus \{0\}$, and complex differentiable nowhere. We may multiply and divide by \overline{z} to obtain

$$u(x,y) = \frac{x^2 - y^2}{x^2 + y^2}$$
 and $v(x,y) = \frac{2xy}{x^2 + y^2}$

for $(x,y) \neq (0,0)$, and u(0,0) = v(0,0) = 0. Since u and v are not continuous at (0,0) (recall MA109), neither is f. Hence, f is neither real differentiable, nor complex differentiable at $0 \in \mathbb{C}$. At all other points, all partials exist and are continuous. Hence, f is real differentiable there. However, one may explicitly compute those partial derivatives and verify that the CR equations hold nowhere. Thus, f is complex differentiable nowhere.

§2. Week 2

10th August, 2021

1. If u(X,Y) and v(X,Y) are harmonic conjugates of each other, show that they are constant functions. (This is true iff u and v are defined on open, path-connected sets)

Solution. Since v is a harmonic conjugate of u, we have

$$u_X = v_Y$$
 and $u_Y = -v_X$.

Since we also have that u is a harmonic conjugate of v, we get

$$v_X = u_Y$$
 and $v_Y = -u_X$.

Note that the above equalities hold for each point in the domain. Thus, we have

$$u_X = u_Y = v_X = v_Y \equiv 0,$$

identically. Since the domain is connected, this implies that u and v are constant.

The following is another alternative.

Lemma. Let u be a harmonic function defined on an open, path connected set. Then, the harmonic conjugate of u is unique up to a constant.

Proof. Let v and v' be two harmonic conjugates of u. It suffices to show that (v-v') is a constant function. By definition, $u+\iota v$ and $u+\iota v'$ are both holomorphic, and hence satisfy the Cauchy-Riemann equations. Thus, we have

$$u_x = v_y, v_x = -u_y$$
 and $u_x = v'_y, v'_x = -u_y$.

It thus follows that

$$(v - v')_x = (v - v')_y \equiv 0,$$

identically. Since the domain is path-connected, this implies that (v-v') is constant.

Now, since v(X,Y) is a harmonic conjugate of u(X,Y), we have that -u(X,Y) is a harmonic conjugate of v(X,Y) (Why?). Since we also have that u(X,Y) is a harmonic conjugate of v(X,Y), it follows that u and -u differ only by a constant, and hence u must itself be constant. The same holds for v.

2. Show that $u = XY - 3X^2Y - Y^3$ is harmonic and find its harmonic conjugate.

Solution. Consider the function

$$f(Z) = \frac{1}{2}Z^2 + Z^3,$$

defined on \mathbb{C} . Writing $Z = X + \iota Y$, where $X, Y \in \mathbb{R}$, we see that the function u(X, Y) is the *imaginary* part of f(Z). Since f(Z) is holomorphic on \mathbb{C} , u is harmonic. Moreover, its harmonic conjugate is give by

$$v(X,Y) = -\Re f(Z) = \frac{1}{2}(Y^2 - X^2) + 3XY^2 - X^3.$$

Note that we require a minus sign since we obtained that u(X,Y) was the imaginary, and not the real, part of a holomorphic function.

Note that the above method required us to intelligently guess the function f(Z). However, if this is difficult to observe, we have the following 'standard' way of solving this problem. Some simple calculations give us

$$u_{XX}(X_0, Y_0) = 6Y_0$$
 and $u_{YY}(X_0, Y_0) = -6Y_0$,

which gives us that $u_{XX} + u_{YY} \equiv 0$, verifying that u is harmonic. Note that $u_X = v_Y$, giving us $v_Y = Y + 6XY$. Integrating with respect to Y gives us

$$v = \frac{1}{2}Y^2 + 3XY^2 + g(X)$$

for some function g. We also have the relation $v_X = -u_Y$. Computing each individually gives us

$$3Y^2 + q'(X) = -X - 3X^2 + 3Y^2.$$

Thus, up to a constant, we get

$$g(X) = -\frac{1}{2}X^2 - X^3.$$

Finally, we get

$$v = \frac{1}{2}Y^2 + 3XY^2 - \frac{1}{2}X^2 - X^3.$$

3. Find the radius of convergence of the following power series:

- (a) $\sum_{n=0}^{\infty} nz^n,$
- (b) $\sum_{p \text{ prime}} z^p$,
- (c) $\sum_{n=0}^{\infty} \frac{n!}{n^n} z^n.$

Solution. We shall use the ratio test in the first and third parts, and the root test in the second part.

(a) Note that we have

$$\alpha = \lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \to \infty} \left| \frac{n+1}{n} \right| = 1$$

and thus,

$$R = \alpha^{-1} = 1.$$

(b) We may rewrite the series as

$$\sum_{n=1}^{\infty} a_n z^n,$$

where

$$a_n := \begin{cases} 0 & n \text{ is not a prime,} \\ 1 & n \text{ is a prime.} \end{cases}$$

Since there are infinitely many primes, given any $n \in \mathbb{N}$, there exists $m \geq n$ with $a_m = 1$. Thus, we clearly have

$$\limsup_{n \to \infty} \sqrt[n]{|a_n|} = 1.$$

Thus, the root test gives us

$$R = \alpha^{-1} = 1.$$

(c) We have

$$a_n = \frac{n!}{n^n}.$$

Thus,

$$\alpha = \lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right| = \frac{(n+1)!}{n!} \cdot \frac{n^n}{(n+1)^{n+1}}$$
$$= \lim_{n \to \infty} \left(1 + \frac{1}{n} \right)^{-n}$$
$$= \frac{1}{e}.$$

Since the above limit exists, we may apply the ratio test to get

$$R = \alpha^{-1} = e.$$

4. Show that L > 1 in the ratio test (Lecture 3 slides) does not necessarily imply that the series is divergent.

Solution. Consider the sequence (a_n) defined by

$$a_{2n} = \frac{1}{n^2}$$
 and $a_{2n-1} = \frac{1}{n^3}$

Since $\sum n^{-2}$ and $\sum n^{-3}$ converge (via the integral test), we have that $\sum a_n$ converges. However, note that

$$L = \limsup_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right| \ge \limsup_{n \to \infty} \left| \frac{a_{2n}}{a_{2n-1}} \right| = \limsup_{n \to \infty} n = \infty.$$

Thus L > 1 clearly, but the series is convergent. Hence, we have showed that even $L = \infty$ is not sufficient to conclude the divergence of a series.

5. Construct an infinitely differentiable function $f: \mathbb{R} \to \mathbb{R}$ which is non-zero but vanishes outside a bounded set. Show that there are no holomorphic functions which satisfy this property.

Solution. We saw in the lectures that the function $g: \mathbb{R} \to \mathbb{R}$ defined as

$$g(x) = \begin{cases} 0 & x \le 0, \\ e^{-1/x} & x > 0 \end{cases}$$

is infinitely differentiable. Using this function, we construct $f: \mathbb{R} \to \mathbb{R}$ as follows:

$$f(x) := g(x)g(1-x).$$

f is clearly infinitely differentiable. Moreover, f(x) = 0 if $x \le 0$ or $x \ge 1$. Thus, f vanishes outside the bounded set (0,1). It remains to show that f is non-zero. Indeed, we have that

$$f\left(\frac{1}{2}\right) = \left(g\left(\frac{1}{2}\right)\right)^2 = e^{-4} \neq 0.$$

Suppose $f: \mathbb{C} \to \mathbb{C}$ be a holomorphic function which vanishes outside some bounded set K. We now show that f is identically zero. For this, recall the Identity Theorem:

Theorem

Let $\Omega \subset \mathbb{C}$ be a domain. If $f \colon \Omega \to \mathbb{C}$ is analytic, then either f is identically zero, or the zeros of f form a discrete set.

Although the above theorem is for analytic functions, we shall show later in the course that holomorphic functions are indeed analytic. Since the set K is bounded, there exists M > 0 such that

$$|z| < M$$
 for all $z \in K$.

Choosing the point $z_0 = M + 2$, we see that f vanishes in a neighbourhood of radius 1 around z_0 . Since \mathbb{C} is open and path-connected (and hence a domain), and since any open disc is not discrete, we conclude from the above theorem that f must be identically zero on \mathbb{C} .

6. Show that $\exp: \mathbb{C} \to \mathbb{C}^{\times}$ is onto.

Solution. Let $z_0 \in \mathbb{C}^{\times}$. It suffices to show that $\exp(z) = z_0$ for some $z \in \mathbb{C}$. Since z_0 is non-zero, $r := |z_0| \neq 0$. Thus,

$$w := \frac{z_0}{r}$$

has modulus 1. Thus,

$$w = x_0 + \iota y_0$$

for some $(x_0, y_0) \in \mathbb{R}^2$ satisfying $x_0^2 + y_0^2 = 1$. Hence, $x_0 = \cos \theta$ and $y_0 = \sin \theta$ for some $\theta \in [0, 2\pi)$. We now define

$$z := \log(r) + \iota \theta$$

where the above log is the real-valued log. Thus, we have

$$\exp(z) = \exp(\log(r) + \iota \theta) = \exp(\log(r)) \cdot \exp(\iota \theta)$$
$$= r \cdot (\cos \theta + \iota \sin \theta)$$
$$= r \cdot w = z_0.$$

Thus, $\exp \colon \mathbb{C} \to \mathbb{C}^{\times}$ is onto.

7. Show that $\sin, \cos: \mathbb{C} \to \mathbb{C}$ are surjective. (In particular, note the difference with real sine and real cosine which were bounded by 1).

Solution. We prove that cos is surjective. A similar method works for sin. Recall that

$$\cos(z) = \frac{1}{2} \left(e^{\iota z} + e^{-\iota z} \right).$$

Let $z_0 \in \mathbb{C}$. As before, it suffices to show that $\cos(z) = z_0$ for some $z \in \mathbb{C}$. Consider the quadratic equation

$$\frac{1}{2}\left(t + \frac{1}{t}\right) = z_0 \qquad (\dagger)$$

Rearranging this gives us

$$t^2 - 2z_0t + 1 = 0.$$

Since the above is a (non-constant) complex polynomial, it has a complex root t_0 (by FTA). Moreover, note that $t_0 \neq 0$. By the previous question, there exists $z' \in \mathbb{C}$ satisfying $e^{z'} = t_0$. Considering $z = z'/\iota$, we see that $e^{\iota z} = t_0$. Plugging $t_0 = e^{\iota z}$ in (†) gives us

$$\cos(z) = z_0,$$

as desired. \Box

8. Show that for any complex number z, $\cos^2(z) + \sin^2(z) = 1$.

Solution. Consider the function $f\colon \mathbb{C} \to \mathbb{C}$ defined as

$$f(z) = \cos^2(z) + \sin^2(z) - 1.$$

Note that f is holomorphic, and hence analytic. Since f vanishes on \mathbb{R} and \mathbb{R} is not discrete, f must vanish everywhere, by the Identity Theorem.