mas541 homework

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Problem (1.1).

$$1 - \left| \frac{z - w}{1 - z\overline{w}} \right|^2 = 1 - \frac{(z - w)(\overline{z} - \overline{w})}{(1 - z\overline{w})(1 - \overline{z}w)}$$

$$= \frac{1 - \overline{z}w - z\overline{w} + |z|^2|w|^2 - |z|^2 - |w|^2 + z\overline{w} + \overline{z}w}{|1 - \overline{z}w|^2}$$

$$= \frac{(1 - |z|^2)(1 - |w|^2)}{|1 - \overline{z}w|^2}$$

Problem (1.2).

Let f = u + iv. $\partial f = \frac{1}{2} \left(\frac{\partial}{\partial x} - i \frac{\partial}{\partial y} \right) (u + iv)$. Then $\overline{\partial f} = \frac{1}{2} \left(\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right) (u - iv) = \overline{\partial f}$.

Problem (1.3).

If f is constant, then |f| is also constant. On the other hand, assume f = u + iv and $|f|^2 = u^2 + v^2$ is positive real number. (if it is zero, then f must be zero)

$$u^2 + v^2 = R > 0$$

Differentiate both sides of the equation above with x and y respectively, we can get $uu_x + vv_x = 0$, $uu_y + vv_y = 0$, $u_x = v_y$ and $u_y = -v_x$. By simple calculation we can get $u_x = u_y = v_x = v_y = 0$. Therefore u, v are constant.

Problem (1.4).

Note that $\int_{0}^{2\pi} e^{ik\theta} d\theta = \int_{0}^{2\pi} (\cos k\theta + i \sin k\theta) d\theta = 0$ for positive integer k. Therefore $\frac{1}{2\pi} \int_{0}^{2\pi} (z_0 + re^{i\theta})^j d\theta = \frac{1}{2\pi} \int_{0}^{2\pi} \sum_{k=0}^{j} {j \choose k} z_0^k (re^{i\theta})^{j-k} d\theta = z_0^j$. Similarly, we can get $\frac{1}{2\pi} \int_{0}^{2\pi} \overline{(z_0 + re^{i\theta})^j} d\theta = \bar{z_0}^j$.

Since u is polynomial, we can write it as $\sum_{l,k} a_{l,k} z^l \bar{z}^k$. By direct computation, we can get $\frac{1}{2\pi} \int_0^{2\pi} u \left(z_0 + re^{i\theta}\right) d\theta = \sum_{l,k} a_{l,k} z^l_0 \bar{z}_0^k = u(z_0)$.

Problem (1.5).

Let
$$f = u + iv$$
. $(g \circ f)_x = g_u u_x + g_v v_x$. Then

$$(g \circ f)_{xx} = (g_{uu}u_x + g_{uv}v_x) u_x + g_uu_{xx} + (g_{vu}u_x + g_{vv}v_x) v_x + g_vv_{xx}$$
$$(g \circ f)_{yy} = (g_{uu}u_y + g_{uv}v_y) u_y + g_uu_{yy} + (g_{vu}u_y + g_{vv}v_y) v_y + g_vv_{yy}$$

But we have Cauchy-Riemann equation and $g_{uu} + g_{vv} = 0$ and $g_{vu} = g_{uv}$. Also, since f is C^2 function, f is harmonic, $u_{xy} = u_{yx}$, and $v_{xy} = v_{yx}$. Using these equations, we can check that $(g \circ f)_{xx} + (g \circ f)_{yy} = 0$. Hence $(g \circ f)$ is a harmonic function.

Problem (2.1).

Let f = u + iv. Then $\bar{f}f' = ff' - 2ivf'$, where ff' is holomorphic. So, $\int_{\gamma} \bar{f}f'dz = \int_{\gamma} -2ivf'dz = \int_{\gamma} -2iv(u_x + iv_x)dz = \int_{\gamma} -2iv(v_y + iv_x)dz = -i\int_{\sigma}^{b} (2vv_y + 2ivv_y)(\gamma'_1 + i\gamma'_2)dt = \alpha$ where $\gamma = \gamma_1 + i\gamma_2$.

Therefore, real part of $\int_{\gamma} \bar{f} f' dz$ is equal to real part of α . And it is also equal to $-\int_a^b Im\left[(2vv_y+i2vv_x)(\gamma_1'+i\gamma_2')\right] dt = -\int_a^b (2vv_x\gamma_1'+2vv_y\gamma_2') dt = -\int_a^b \frac{d}{dt}(v^2\circ\gamma) dt = 0$ since γ is closed curve.

So, $\int_{\gamma} \bar{f} f' dz$ is purely imaginary.

Problem (2.2).

Let $f = -u_y$ and $g = u_x$. Then f, g are continuous on U. Since u is harmonic, $\frac{\partial f}{\partial y} = \frac{\partial g}{\partial x}$ on $U \setminus \{0\}$. So there is $v : U \to \mathbb{R}$ which is C^1 function and $v_x = f$, $v_y = g$ by lemma 2.5.3.

Let F = u + iv. Then F is C^1 function since u, v are C^1 . Since $v_x = f = -u_y$ and $v_y = g = u_x$, F satisfies Cauchy-Riemann equation on U. Thus F is holomorphic on U and real part of F is u.

Problem (2.3).

(a) For $z \notin [0,1]$, the map $w \mapsto \frac{1}{w-z}$ is holomorphic on $\mathbb{C} \setminus [0,1]$. Let $\gamma(t) = t$ for $t \in [0,1]$. Then $F(z) = \int_{\gamma} \frac{dw}{w-z} = \int_{0}^{1} \frac{1}{t-z} dt$ is well defined.

 $\begin{array}{l} For\ z\notin [0,1],\ let\ d>0\ be\ distance\ between\ z\ and\ [0,1].\ For\ |h|<\frac{d}{2},\ consider\ \frac{F(z+h)-F(z)}{h}=\int_0^1\frac{1}{(t-z-h)(t-z)}dt.\ \ Then\ \left|\frac{1}{(t-z-h)(t-z)}-\frac{1}{(t-z)^2}\right|=\left|\frac{h}{(t-z)^2(t-z-h)}\right|\leq |h|\frac{2}{d^3}\ since\ |t-z|\geq d\ and\ |t-z-h|\geq \frac{d}{2}.\ \ Therefore,\ as\ |h|\to 0,\ integrand\ converges\ to\ \frac{1}{(t-z)^2}\ uniformly\ on\ t\in [0,1].\ \ So\ \lim_{h\to 0}\frac{F(z+h)-F(z)}{h}=\int_0^1\lim_{h\to 0}\frac{1}{(t-z-h)(t-z)}dt=\int_0^1\frac{1}{(t-z)^2}dt=F'(z). \end{array}$

By same reasoning, we get $F''(z) = \int_0^1 \frac{1}{(t-z)^3} dt$. From existence of F'', F' is continuous. Therefore F is C^1 function. Existence of complex derivative and C^1 implies F is holomorphic on $\mathbb{C} \setminus [0,1]$.

- (b) For $s \in (0,1)$, $F(s+i\varepsilon) = \int_0^1 \frac{1}{t-s-i\varepsilon} dt = \int_0^1 \frac{t-s+i\varepsilon}{(t-s)^2+\varepsilon^2} dt = \int_0^1 \frac{t-s}{(t-s)^2+\varepsilon^2} dt + i \int_0^1 \int_0^1 \frac{\varepsilon}{(t-s)^2+\varepsilon^2} dt$. Let $t-s = \varepsilon \tan \theta$. $\varepsilon \tan \theta_0 + s = 0$ and $\varepsilon \tan \theta_1 + s = 1$ for $-\frac{\pi}{2} < \theta_0, \theta_1 < \frac{\pi}{2}$. Then $\sec^2 \theta_0 = \frac{s^2}{\varepsilon^2} + 1$, $\sec^2 \theta_1 = \frac{(1-s)^2}{\varepsilon^2} + 1$, $\theta_0 = \tan^{-1} \left(\frac{-s}{\varepsilon}\right)$, and $\theta_1 = \tan^{-1} \left(\frac{1-s}{\varepsilon}\right)$.
 - Then $F(s+i\varepsilon) = \int_{\theta_0}^{\theta_1} \tan\theta d\theta + i \int_{\theta_0}^{\theta_1} d\theta = \log \left| \frac{\sec \theta_1}{\sec \theta_0} \right| + i (\theta_1 \theta_0)$. As $\varepsilon \downarrow 0$, $F(s+i\varepsilon)$ goes to $\frac{1-s}{s} + i\pi$ by simple calculation.

Similarly, $F(s-i\varepsilon)$ goes to $\frac{1-s}{s}-i\pi$ as $\varepsilon\downarrow 0$.

(c) Consider $F(-\varepsilon) = \int_0^1 \frac{1}{t+\varepsilon} dt = \log \frac{1+\varepsilon}{\varepsilon}$. It goes to ∞ as $\varepsilon \downarrow 0$. Consider $F(1+\varepsilon) = \int_0^1 \frac{1}{t-1-\varepsilon} dt = \log \frac{\varepsilon}{1+\varepsilon}$. It goes to $-\infty$ as $\varepsilon \downarrow 0$. Therefore, for s = 0, 1, $\lim_{z \notin [0,1] \to s} F(z)$ does not exists.

Problem (2.4).

First consider $p \equiv 0$. We can easily see that $\sup_{z \in C} |z^{-n}| = 1$ so desired value ≤ 1 .

Note that $|p(z)-z^{-n}|=|z^np(z)-1|$. Thus, $1=\frac{1}{2\pi i}\int_C \frac{z^np(z)-1}{z}dz \le \sup_{z\in C}|z^np(z)-1|$.

Those leads the conclusion.

Problem (2.5).

It is enough to show γ and μ are path homotopic. Definte $H(t,s)=(1-s)\gamma(t)+\frac{\gamma(t)}{|\gamma(t)|}s$. Then $H(t,1)=\mu(t)$ and $H(t,0)=\gamma(t)$ by reparametrization. And H is continuous because $\gamma(t)\neq 0$. Therefore H is path homotopy between γ and μ . Since line integration is invariant under path homotopy, we get $\int_{\gamma}F(\zeta)d\zeta=\int_{\mu}F(\zeta)d\zeta$.

Problem (3.1).

It suffices to show that $\int_{\gamma} f(z)dz = 0$ for rectangle γ whose edges are parallel to coordinate axes by Morera's theorem.

First, assume that γ intersects with [0,1] only finitely many points. Let p be such point. Then p must be on (wlog) left edge of γ . Let a+ib, a+ic be two vertices incident with left edge. (b>c) Let $\rho(t)=a+i(tc+(1-t)b)$. Consider $f\circ\rho$. It is continuous and equals to $\frac{\partial}{\partial t}F(\rho(t))$ except for $\gamma^{-1}(p)$ where F is antiderivative of f on $\mathbb{C}\setminus[0,1]$. Then lemma 2.3.1 says $f(\rho(t))=\frac{\partial}{\partial t}F(\rho(t))$ even for $\gamma^{-1}(p)$. Therefore $\int_{\rho}f(z)dz=F(a+ic)-F(a+ib)$. By using this result, we can easily calculate $\int_{\gamma}f(z)dz=0$.

Now, assume that (wlog) upper edge of γ intersects with [0,1]. Let $\gamma = \gamma_1 + \gamma_2 + \gamma_3 + \gamma_4$ which are upper edge, left edge, bottom edge, and right edge respectively, parametrized like ρ of above, positive oriented. Consider φ made by shrinking side edges of γ so that distance between of upper edges of φ and γ less than δ , while bottom edge is fixed. Also note that δ is chosen so that $d(z_0, z_1) < \delta$ implies $d(f(z_0), f(z_1)) < \varepsilon$.

$$\left| \int_{\gamma} f(z)dz - \int_{\varphi} f(z)dz \right| \le \left| \int_{\gamma_{2} - \varphi_{2}} f(z)dz + \int_{\gamma_{4} - \varphi_{4}} f(z)dz \right| + \left(\text{length of } \gamma_{1} \right) \varepsilon$$

And, second term of above goes to 0 as distance between φ_1 and γ_1 goes to 0 by continuity and result of first case. Actually $\int_{\varphi} f(z)dz = 0$ because φ does not intersect with [0,1]. Thus we have shown that $\int_{\gamma} f(z)dz = 0$.

By first, second case and Morera's thm, f is actually entire function.

Problem (3.2).

For 0 < r < 1, $|f^{(n)}(0)| \le \frac{n!}{r^n} \frac{1}{1-r}$ by using Cauchy estimate. $r^n(1-r)$ is maximized when $r = \frac{n}{n+1}$. So, when $r = \frac{n}{n+1}$, we get best estimate of $|f^{(n)}(0)|$.

Problem (3.3).

(a) Since K is compact subset of open set U, there is r > 0 such that for all $x \in K$, closure of D(x,r) is in U. Then, $|f(z)|^2 \le \frac{1}{2\pi} \left| \int_{\partial D(z,r)} \frac{f^2(w)}{w-z} dw \right| \le \frac{1}{2\pi} \int_0^{2\pi} |f^2(z+re^{i\theta})d\theta|$. By multiplying ρ both sides and integrating from 0 to r, we can get the following:

$$\begin{aligned} \frac{r^2}{2}|f(z)|^2 &\leq \frac{1}{2\pi} \int_0^r \int_0^{2\pi} \rho |f^2(z + re^{i\theta})| d\theta d\rho \\ &= \frac{1}{2\pi} \int_{\overline{D}(z,r)} |f|^2 dm \\ &= \frac{1}{2\pi} \int_{U} |f|^2 dm \end{aligned}$$

for all $z \in K$, where m is lebesgue measure, using Holder's inequality and polar coordinate integration.

Therefore $C = \frac{1}{r\sqrt{\pi}}$

(b) If f is identically zero, possible.

Else if f is constant, then $\int_{\mathbb{C}} |f| dm = \infty$ since measure of complex plane is ∞ .

Else, that is f is nonconstant entire function, then f must be unbounded. So, there is $\delta > 0$ such that $|f| \geq 1$ for all $|z| > \delta$. Then $\int_{\mathbb{C}} |f| dm \geq m (\{z : |z| > \delta\}) = \infty$.

Problem (3.4). (a) Since $\frac{z}{e^z-1}$ is bounded near 0, it has removable singularity at 0. So we can regard it as holomorphic function. Note that $e^z-1=0$ when z is integer multiple of $2\pi i$. So, given power series converges on unit disc. Now, multiply e^z-1 both sides. Since e^z-1 is entire and given power series converges absolutely on $\bar{D}(0,r)$ where 0 < r < 1, we can write $z = \sum_{n=0}^{\infty} \frac{B_n}{n!} z^n \sum_{n=1}^{\infty} \frac{1}{n!} z^n$. Since z is entire, coefficient of power series is unique. By comparing coefficients of both sides, we can get given recursion formula.

 $\lim_{z\to 0} \frac{z}{e^z-1} = 1 = B_0$. From this, by simple calculation, $B_1 = \frac{-1}{2}$, $B_2 = \frac{1}{6}$, and $B_3 = 0$.

Consider $-z = f(z) - f(-z) = \sum_{n=0}^{\infty} 2 \frac{B_{2n+1}}{(2n+1)!} z^{2n+1}$. This makes sense because f is holomorphic on unit disc. By comparing coefficient of this series, we can get $B_{2m+1} = 0$ for $m \ge 1$.

(b) We already notice that $e^z - 1$ is zero when z is integer multiple of $2\pi i$. But $\lim_{z \to 2k\pi i} \frac{z}{e^z - 1}$ is not bounded when $k \neq 0$. Therefore, $\frac{z}{e^z - 1}$ is holomorphic on $D(0, 2\pi)$ and is not holomorphic outside of that disc. Since power seriese representation of holomorphic function at P has radius of convergence at least d(P,U), we can say radius of convergence of the series is 2π .

Problem (3.5).

 $f' \ is \ holomorphic \ on \ unit \ disc. \ Let \ r = \sup_{z \in K} |z|. \ Since \ K \ is \ compact,$ $|f'| \leq M \ on \ K \ and \ r \ is \ positive \ but \ less \ than \ 1. \ Let \ \gamma(t) = tz^n \ which \ connects$ $origin \ and \ z^n. \ |f(z^n) - f(0)| = \left|\int_{\gamma} f' dz\right| \leq M \sup_{z \in K} |z|^n = Mr^n. \ Therefore,$ $|\sum_{n=1}^{\infty} f(z^n)| \leq \sum_{n=1}^{\infty} |f(z^n)| \leq \sum_{n=1}^{\infty} Mr^n < \infty \ because \ r \ is \ positive \ but \ less \ than \ 1.$

Problem (4.1).

Notice that f does not vanish on $\mathbb{C}\setminus\{0\}$. Therefore $g(z)=\frac{1}{f(z)}$ is holomorphic on $\mathbb{C}\setminus\{0\}$. Near 0, g is bounded since $\sqrt{|z|}$ goes to 0 as z goes to 0. This means g has removable singularity at 0 and therefore entire. But $g(z) \leq \sqrt{|z|}$, so g must be constant by Cauchy integral formula.

Then f must be constant also, and this is contradiction. Therefore there is no such holomorphic function.

Problem (4.2).

Let $g(z) = f(\frac{1}{z})$. Then $g \to 0$ as $z \to 0$. Therefore g is entire. Also, g(z)/z is entire since $\lim_{z\to 0} g(z)/z = g'(0)$ hence bounded near 0.

Now, consider given integral. Let $\zeta=e^{it}$ and $t=2\pi-s$. Then given integral is $\frac{1}{2\pi i}\int_0^{2\pi} \frac{f(e^{-is})}{e^{-is}-z} i e^{-is} ds = \frac{1}{2\pi i}\int_0^{2\pi} \frac{g(e^{is})}{e^{is}-e^{2is}z} i e^{is} ds = \frac{1}{2\pi i}\int_{|\zeta|=1}^{g(\zeta)} \frac{g(\zeta)}{\zeta z\left(\frac{1}{z}-w\right)} d\zeta$

Therefore given integral is equal to $\frac{1}{2\pi i} \int_{|\zeta|=1} \frac{h(\zeta)}{\frac{1}{z}-\zeta} d\zeta$ where $h(\zeta) = \frac{g(\zeta)}{\zeta z}$. Thus, it is equal to -g(1/z) = -f(z).

Problem (4.3).

f maps $re^{i\theta}$ to $\sqrt{r}e^{i\left(\frac{\theta}{2}+k(z)\pi\right)}$ where $k(z) \in \mathbb{Z}$. To f be continuous, k(z) must be all even or all odd.

First assume that k(z) is all even. Then $f'(0) = \lim_{\mathbb{R} \ni h \to 0} \frac{f(h)}{h} = \lim_{\mathbb{R} \ni h \to 0} \frac{\sqrt{h}}{h} = \infty$, which is contradiction.

Similarly, if k(z) is all odd, f'(0) does not exist.

Therefore existence of such f leads $0 \notin U$.

Let ι be identity function of U. Since $z \notin U$, ι does not vanish on U, hence $1/\iota$ is holomorphic on U. Since U is hsc, $1/\iota$ has holomorphic antiderivative φ .

Now consider the derivative of $\iota(z)e^{-\varphi(z)}$. Simple calculation leads that it is equal to 0. Hence $\iota(z)=ce^{\varphi(z)}$ for some constant c. Therefore $\iota(z)=e^{\psi(z)}$ for some holomorphic ψ on U.

Take $f = e^{\frac{1}{2}\psi}$. Then f satisfies what we want.

Problem (4.4).

(a) Let γ_R be the contour used in example 4.6.5.

First, consider $\int_0^\infty \frac{1}{x^a(x+1)} dx$. To calculate this, take $f(z) = z^{-a}/(1+z)$ where $0 < arg(z) < 2\pi$. By residue thm, $2\pi i e^{-a\pi i} = \int_0^\infty \frac{1}{r^a(r+1)} dr \left(1 - e^{-2a\pi i}\right)$. Therefore $\int_0^\infty \frac{1}{x^a(x+1)} dx = \pi \csc(\pi a)$.

Now, $\int_{\gamma_R} \frac{\log z}{z^a(1+z)} dz = 2\pi i e^{-a\pi i} \pi i$ by residue thm. But as $R \to \infty$, that integral goes to $(1-e^{-2a\pi i}) \int_0^\infty \frac{\log r}{r^a(r+1)} dr - e^{-2a\pi i} \int_0^\infty \frac{2\pi i \log r}{r^a(r+1)} dr$. By simple calculation, the value we want is equal to $\frac{i\pi^2}{\sin(\pi a)} + \frac{\pi^2 e^{-a\pi i}}{\sin^2(\pi a)} = \frac{1}{2\pi i} \frac{1}{\sin^2(\pi a)} = \frac{1}{2\pi i} \frac{1}{\sin^2(\pi a)} \frac{1}{\sin^2(\pi a$

 $\frac{\pi^2 \cos(\pi a)}{\sin^2(\pi a)}$

(b) Consider $f(z) = \frac{\pi \cot(\pi z)}{(z+\alpha)^2}$ and $\Gamma_n = \text{square centered at origin, each edges}$ is parallel to real or imaginary axis, length of edge is 2n + 1.

Then $\int_{\Gamma_n} f(z)dz$ goes to 0 as $n \to \infty$ by considering modulus of f(z), and index of Γ_n at each singularities is 1, and residues are $\frac{1}{(k+\alpha)^2}$ at z=kand $-\frac{\pi^2}{\sin^2(\pi\alpha)^2}$ at $z=-\alpha$.

Above calculation leads the conclusion.

Problem (4.5).

Note that $f: \hat{\mathbb{C}} \to \hat{\mathbb{C}}$ is holomorphic iff f is meromorphic on $\hat{\mathbb{C}}$.

(a) First consider 'if' part. Let f be rational function. We already knows that rational function is meromorphic on entire complex plane. So, we need to show that rational function is meromorphic at ∞ .

Let $f(z) = \frac{(z-Q_1)^{m_1}\cdots(z-Q_l)^{m_l}}{(z-P_1)^{n_1}\cdots(z-P_k)^{n_k}}$. Since f has finitely many pole in complex plane, we can choose M > 0 so that f has no pole on $\{z : |z| > M\}$. For $0 < |w| < \frac{1}{M}$, consider g(w) = f(1/w). Then g is holomorphic.

Let $\sum_i n_i = N$ and $\sum_j m_j = M$. If M = N, $g \to 1$ as $z \to 0$. If M > N, $g \rightarrow 0$ as $z \rightarrow 0$. If $M < N, g \rightarrow \infty$ if $z \rightarrow 0$. Hence g is meromorphic near 0, which means that f is meromorphic at ∞ .

Second, consider 'only if' part. Either f has a pole or removable singularity at ∞ , f has finitely many poles in complex plane. So f(z)(z- $(P_1)^{n_1} \cdots (z - P_k)^{n_k} = F(z)$ is entire where n_i is order of pole P_i .

Consider F(1/z) = g(z) for $z \neq 0$. As $z \to 0$, $g \to \infty$ or α for some $\alpha \in$ \mathbb{C} by simple calculation. Therefore F has a pole or removable singularity $at \infty$.

If F has removable singularity at ∞ , F must be bounded, hence constant by Liouville's thm.

If F has a pole at ∞ , F must be polynomial since its modulus diverges. In both cases, F must be rational function.

(b) Note that $z \mapsto \frac{az+b}{cz+d}$ for $ad-bc \neq 0$ is biholomorphic function of Riemann sphere. Also note that biholomorphic function of \mathbb{C} must have a form of $\alpha z + \beta$ for $\alpha \neq 0$ by fundamental thm of algebra.

Now consider biholomorphic f on Riemann sphere. Let $f(\infty) = b$ and $\varphi_b(z) = \frac{-\bar{b}-1}{z-b}$. Then $\varphi_b \circ f$ is biholomorphic function of Riemann sphere, which maps $\infty \to \infty$. Therefore $\varphi_b \circ f$ is biholomorphic function of complex plane hence $\varphi_b(f(z)) = \alpha z + \beta$. Then $f(z) = \frac{-b\alpha z - b\beta + 1}{-\alpha z - \beta - \bar{b}}$, which is linear frational transformation.

Problem (5.1).

Let $P(z)=z^n+a_{n-1}z^{n-1}+\cdots+a_0$ and assume that P(z)=0 has no solution. Then by the argument principle, $\frac{1}{2\pi i}\int_{\partial D(Q,R)}\frac{P'(\zeta)}{P(\zeta)}d\zeta=0$ for all R>0. That integral is equal to $\frac{1}{2\pi i}\int_0^{2\pi}\frac{P'(Q+Re^{i\theta})}{P(Q+Re^{i\theta})}Rie^{i\theta}d\theta$. But, as $R\to\infty$, integrand of above goes to in uniformly on $0\le\theta\le 2\pi$. Therefore, the integral above goes to n>0 which is the degree of P. It is contradiction. Thus P(z)=0 has at least one solution in complex plane.

Problem (5.2).

Assume the existence of such f. Since f is bounded near 0, Riemann removable singularity theorem says that f can be extended to the function which is holomorphic on entire unit disc.

If modulus of f(0) is equal to 1 or 2, then image of the unit disc under f is not open which contradicts to the open mapping theorem. So $f(0) \in \{w: 1 < |w| < 2\}$.

Since f is surjective function of the punctured unit disc onto the annulus, we can find $w \neq 0$ such that f(0) = f(w). Choose two disjoint neighborhood U_w, U_0 of w, 0 respectively. Then by the open mapping theorem, $f(U_w)$ and $f(U_0)$ are open and $f(0) \in f(U_w) \cap f(U_0)$. Since $f(U_w) \cap f(U_0)$ is open, we can choose small neighborhood of f(0) contained in the previous set. And therefore we can choose $f(0) \neq \alpha \in f(U_w) \cap f(U_0)$. This cannot be happen since f is injective.

Thus there is no such f.

Problem (5.3).

(a) Choose $R > \lambda$, and choose n so large that $\lambda - 1 \ge 1/n$. Then $\bar{D}(R, R - \frac{1}{n}) \subset Right \ half \ plane$.

Then for $\zeta \in \partial D(R, R-1/n)$, $|e^{-\zeta}| < 1 \le \lambda - 1/n \le |\zeta - \lambda|$. Put $f(z) = e^{-z} + z - \lambda$ and $g(z) = z - \lambda$. Then by above and Rouche's theorem, f and g has same zero on D(R, R-1/n). But any $z \in Right$ half plane must be inside of D(R, R-1/n) for some large R and n. This means f and g have same zero on the right half plane.

But g(z) = 0 has unique solution. Therefore $e^{-z} + z - \lambda = 0$ has unique solution on the right half plane.

(b) Fix $z' \in U$. Note that $U \setminus \{z'\}$ is still a domain. Let $g_k(z) = f_k(z) - f_k(z')$ for $z \in U \setminus \{z'\}$. Since f_j is an injective holomorphic function on U, g_k does not vanish on $U \setminus \{z'\}$. Uniform convergence of f_j on compact subsets of U implies uniform convergence of g_k on compact subsets of $U \setminus \{z'\}$. Since g_k is nonvanishing function, by Hurwitz's theorem, $\lim_{k \to \infty} g_k(z) = f(z) - f(z')$ does not vanish or identically zero.

If it is identically zero on $U \setminus \{z'\}$, then f must be constant function on U. If it is nonvanishing on $U \setminus \{z'\}$, then f(z'') = f(z') implies z'' = z'. Thus f must be injective.

Problem (5.4).

It seems to be solved by the maximum modulus principle (or theorem), but I don't know where to start.

Problem (5.5).

For $z \in S$, $|\varphi(z)| = \left|\frac{e^{2\pi zi}-1}{e^{2\pi zi}+1}\right|$, and the real part of $e^{2\pi zi} > 0$ because $z \in S$. Then it is clear that $|\varphi(z)| < 1$. Also $\varphi(0) = 0$.

Therefore $\varphi \circ f: D \to D$ is holomorphic and it fixes the origin. Then Schwarz's lemma says $|\varphi'(0)f'(0)| \leq 1$. But $\varphi'(0) = \pi$. Therefore $|f'(0)| \leq 1/\pi$. The equality holds only if $\varphi(f(z)) = wz$ for some |w| = 1.

Problem (9.1).

First, by considering the Maclaurine series of $\cos z$, $\cos \sqrt{z}$ is an entire function. Now, note that $\cos z = \frac{e^{iz} + e^{-iz}}{2}$, so modulus of $\cos \sqrt{z}$ is bounded by $e^{|z|/2}$. Therefore $\lambda(\cos \sqrt{z}) \le 1/2$. Since genus is nonnegative integer bounded by order, the genus of $\cos \sqrt{z}$ must be 0.

Now consider $f(z) = \sin^2 z$. Its zero set is $\{k\pi\}$ where k is an integer. Note that the smallest nonnegative integer p satisfying $\sum_{k\neq 0} |k\pi|^{-p-1}$ is 1. Therefore the rank of f is 1. Since $f(z) = \frac{e^{2iz} + e^{-2iz} - 2}{-4}$, its modulus is bounded by $e^{2|z|}$. Thus $\lambda(f) \leq 1$. But we know the relation : $1 = rank \leq genus \leq order \leq 1$. Therefore the genus of $\sin^2 z$ is one.

Now consider $g(z)=\sin z^2$. The zero set of g is $\{\sqrt{k\pi}\}$ where k is an integer. Note that the smallest nonnegative integer p satisfying $\sum 2|\sqrt{k\pi}|^{-p-1}$ is 2. Therefore the rank of g is 2. Since $g(z)=\frac{e^{iz^2}-e^{-iz^2}}{2i}$, its modulus is bounded by $e^{|z|^2}$. Thus $\lambda(g)\leq 2$. So, $2=rank\leq genus\leq order\leq 2$.

Problem (9.2).

It is well known fact that $\left\{e^{in\sqrt{2}\pi}:n\in\mathbb{N}\right\}$ is dense in S^1 . Let $a_n=\frac{2^n-1}{2^n}e^{in\sqrt{2}\pi}$. Then every point on S^1 is accumulation point of $\left\{a_n\right\}_{n=1}^{\infty}$. Note that $\sum 1-|a_n|=\sum 2^{-n}<\infty$. Therefore the corresponding Blaschke product $B(z)=\prod_n-\frac{a_n}{|a_n|}B_{a_n}(z)$ is holomorphic on the unit disc D and vanishes on $\left\{a_n\right\}_{n=1}^{\infty}$ exactly. But, if $w\in\partial D$, then w is accumulation point of the zero set of B. Thus if w is regular, then extension of B on small neighborhood of w is identically zero, which is contradiction. So B is the desired one.

Let f be an entire function. Let $M(r) = \sup_{|z|=r} |f(z)|$. Before #3 and #4, we need the followings:

$$\limsup_{r \to \infty} \frac{\log \log M(r)}{\log r} = \lambda$$

$$\limsup_{n \to \infty} \frac{n \log n}{-\log |a_n|} = \lambda$$

where a_n is the *n*-th Maclaurine coefficient of f.

For the first formula, let $\rho < a = \limsup \frac{\log \log M(r)}{\log r}$. Then there is $r_n \uparrow \infty$ such that $\rho < \frac{\log \log M(r_n)}{\log r_n}$. Then $M(r_n) > \exp(r_n^{\rho})$ which says $\lambda \geq \rho$. Since ρ is arbitrary, we can deduce that $\lambda \geq a$.

For the other direction, let $\rho < \lambda$. Then there is increasing sequence $r_n \uparrow \infty$ such that $M(r_n) > \exp(r_n^{\rho})$. Thus $\log \log M(r_n)/\log r_n \ge \rho$ which leads $a \ge \rho$. Since $\rho \le \lambda$ is arbitrary, $a \ge \lambda$.

For the second formula, let $\mu = \limsup_n \frac{n \log n}{-\log |a_n|}$. If $\mu = \infty$, then $\lambda \leq \mu$ directly. So assume $\mu < \infty$ and $\varepsilon > 0$. Then $0 \leq \frac{n \log n}{-\log |a_n|} \leq \mu + \varepsilon$ for $n \geq N$. By simple calculation, $|a_n| \leq n^{-n/(\mu+\varepsilon)}$. Thus $M(r) \leq \sum |a_n| r^n \leq \sum_{n < (2r)^{\mu+\varepsilon}} () + \sum_{n > (2r)^{\mu+\varepsilon}} () = S_1 + S_2$.

$$S_1 \le r^{(2r)^{\mu+\varepsilon}} \sum_n n^{-n/(\mu+\varepsilon)}$$

$$= O(r^{(2r)^{\mu+\varepsilon}} = O(\exp((2r)^{\mu+\varepsilon} \log r))$$

$$= O(\exp(r^{\mu+2\varepsilon}))$$

And $n^{-1/(\mu+\varepsilon)}r \leq 1/2$ yields $S_2 \leq 1$. Thus $M(r) = O(\exp(r^{\mu+2\varepsilon}))$, which implies $\lambda \leq \mu + 2\varepsilon$. By letting $\varepsilon \downarrow 0$, we get $\lambda \leq \mu$.

For the other direction, let $0 < \tau < \mu$. Then $\tau \le \frac{n \log n}{-\log |a_n|}$ for infinitely many n which goes to ∞ . For those n, $\log |a_n| \ge \frac{-n \log n}{\tau}$. By cauchy's thm, we know that $|a_n| \le M(r)r^{-n}$. So,

$$\log M(r) \ge \log |a_n| + n \log r$$

$$\ge n \left(\log r - \frac{\log n}{\tau} \right)$$

By taking $r_n = (en)^{1/\tau}$, $\log M(r_n) \ge n/\tau = r_n^{\tau}/(e\tau)$. So

$$\frac{\log\log M(r_n)}{\log r_n} \ge \frac{\tau\log r_n - \log e\tau}{\log r_n}$$

thus $\limsup \geq \tau$. Since τ is arbitrary, we get $\lambda \geq \mu$ by the first formula.

Problem (9.3).

If $\sum a_n z^n$ is an entire function, then its order is determined by $\limsup_{n\to\infty} \frac{n\log n}{-\log|a_n|}$.

(a) First represent f as the Maclaurine series. Let a_n be its n-th coefficient.

But $\limsup_n \frac{n \log n}{-\log n - \log |a_n|} = \limsup_n \frac{n \log n}{-\log |a_n|}$. So the order of f and f' are same.

(b) Note that $\log E_n(z) = z^{n+1}/(n+1) + z^{n+2}/(n+2) + \cdots$ by power series. Also, $\log |z| \le |\log z| = |\log |z| + i \arg(z)|$. So $\log |E_n(z)| \le |z|^{n+1}/(1 - |z|)$ for |z| < 1.

By definition of E_n , it is also clear that $\log |E_n| \leq \log |E_{n-1}| + |z|^n$. Now we claim that $\log |E_n| \leq (2n+1)|z|^{n+1}$. This can be done by the following:

$$\log |E_n| \le |z| \log |E_n| + |z|^{n+1}$$

$$\le |z| (\log |E_{n-1}| + |z|^n) + |z|^{n+1}$$

$$\le |z| (2n|z|^n) + |z|^{n+1}$$

for |z| < 1 and induction. The case when $|z| \ge 1$ can be done by using the part of above.

Now put $n = \mu = \text{genus}$. Let P be the canonical product of given entire function with rate μ . Then $\log |P| \leq (2\mu + 1)|z|^{\mu+1} \sum_n |a_n|^{-\mu-1}$. Since $f = cz^m e^g P$ where the degree of g is less or equal to μ , the order of f is thus determined by P. The above inequality implies $\lambda(f) \leq \mu + 1$.

(c) Let a_n be a sequence of zeros of f. Since we know that the order of f and f' are same, $\lambda(f) \leq 1$. Thus $\sum_n |a_n|^{-1-1} < \infty$. But $\sum_n (\sqrt{n})^{-1-1} \leq \sum_n |a_n|^{-1-1} < \infty$ which is contradiction. Therefore f must be constant, so f(z) = 0 for every z.

Problem (9.4).

Let a_n be n-th coefficient of g. Then $\limsup_{n\to\infty} |a_n|^{1/n} = 0$ so the radius of convergence is ∞ , thus g is an entire function.

By Stirling's formula, $\log(n!) = n \log n - n + O(\log n)$. Therefore $\frac{n \log n}{\log(n!)} \to 1$ as $n \to \infty$.

 $\frac{n \log n}{-\log a_n} = \frac{n \log n}{\alpha \log(n!)} \to 1/\alpha$ as $n \to \infty$. Therefore the order of g is $1/\alpha$.

Problem (9.5).

By considering the Maclaurine series of $\sin z$, $\sin \sqrt{z}/\sqrt{z}$ is holomorphic by the Riemann removable singularity theorem. And by simple calculation, its order is bigger than 0 and smaller or equal to 1/2.

Now, consider $f(z)=\sin z/z$. Since the order of f is finite and f is entire, it can omit at most one complex number. If f omit the value c, then f(z)-c is nonvanishing, so $f(z)-c=\exp(g(z))$. But the degree of g must be 0 or 1 since the order of f is less or equal to 1. If the degree of g is zero, then f(z)-c is constant which is contradiction. So we can say that $f(z)-c=\exp(az+b)$. But, as $|z|\to\infty$, $\left|\frac{f(z)-c}{\exp(az+b)}\right|\to 0$ which is contradiction because it must be equal to 1. Therefore, we can conclude that f(z) assumes every complex value.

Let $c \in \mathbb{C}$ be given. Then the solution of f(z) = c exists, say α . Then α^2 is a solution of $f(\sqrt{z}) = c$. Therefore c is in the image of $f(\sqrt{z})$, which is entire of nonintegral finite order. Thus there are infinitely many solutions of $f(\sqrt{z}) = c$, say w_1, w_2, \cdots . Then $\sqrt{w_1}, \sqrt{w_2}, \cdots$ are the infinite solutions of f(z) = c.

Problem (10.1).

(a) Let $\cos z = g(z)$. $g'(z) = -\sin z$ hence $g'(\pi/2) = -1 \neq 0$. Note that $g(\pi/2) = 0$. So, by theorem 5.2.2, there are $\delta, \varepsilon > 0$ such that each $q \in D(0,\varepsilon)$ has unique inverse image under g, and the inverse image of q lies in $D(\pi/2,\delta)$. It is well known that $f: q \mapsto g^{-1}(q)$ on $D(0,\varepsilon)$ is holomorphic.

Therefore, we have the function element (f,U). Uniqueness $(up \ to \ \varepsilon)$ follows from the uniqueness of inverse image of g on $D(0,\varepsilon)$.

(b) Let α be any complex number. $\cos w = \alpha$ can be rewritten as $t^2 - 2\alpha t + 1 = 0$ for $t = e^{iw}$. The former equation has order 2 solution when $\alpha = \pm 1$, and otherwise, has simple two solutions. Thus, when $\alpha \neq \pm 1$, by choosing one of two solutions, we can apply theorem 5.2.2 again. So we can find function element of $\arccos(f, U)$ where U is a disc centered at α , whose preimage under $g(z) = \cos z$ contains one of two solutions as described before.

Now, let $\Delta \subset \mathbb{C} \setminus \{-1,1\}$ be a disc, where g^{-1} is well defined and holomorphic. Then (f,Δ) is a function element of arccos. Let $D=g^{-1}(\Delta)$. Then g is a conformal mapping of D onto Δ .

When $\Delta \cap \Delta' \neq \emptyset$, we can find corresponding D, D' which intersects. Then, by letting f be the inverse of $g|_D$, we can get the function element (f, Δ) . Since g has unique inverse on $D \cap D'$, f = f' on $\Delta \cap \Delta'$. Thus $(f, \Delta), (f', \Delta')$ are direct analytic continuation. This process may be continued.

Let γ be a path from the origin to $\alpha \in \mathbb{C} \setminus \{-1,1\}$. From the origin, we can apply the above procedure along γ . Then, by using compactness of the image of γ , we can cover the image by finite chain of Δ_i such that (f_i, Δ_i) is a direct analytic continuation of (f_{i-1}, Δ_{i-1}) .

It says that (f, U) from (a) admits unrestricted continuation in $\mathbb{C}\setminus\{-1, 1\}$.

(c) If $z_0 = \pm 1$, then $\sin h(z_0) = 0$. By chain rule, $-\sin h(z)h'(z) = 1$. Putting $z = z_0$ leads contradiction. So $z_0 \neq \pm 1$.

Now, let (f, U) be that of (a) and note that for given $\Delta \subset \mathbb{C} \setminus \{-1, 1\}$ which is a disc centered at α , there are exactly two function elements by

solving the equation $\cos w = \alpha$. Let $\gamma_1, \gamma_2, \gamma_3$ be curves where the index of $\gamma_1 - \gamma_2$ at 1 is ± 1 but 0 at -1, and the inndex of $\gamma_1 - \gamma_3$ at -1 is ∓ 1 but 0 at 1.

Then (h, Δ) can be achieved by analytic continuation along one of γ_i 's. Because, if not, (f, U) defines global \arccos on $\mathbb{C} \setminus \{-1, 1\}$ which is impossible.

Impossibility follows from this observation: Let $\delta(t) = 1 + \varepsilon e^{2\pi i t}$. Analytic continuation of (f, U) along δ leads another function element defined on U which is a disc centered at the origin. In fact, this observation leads the conclusion: given (h, Δ) is a member of equivalence class determined by (f, U).

Problem (10.2).

(a) Let u = s + t, v = t/s. Then the integral must be:

$$\int_{0}^{\infty} \int_{0}^{\infty} \frac{v^{z-1}}{1+v} e^{-u} du dv = \int_{0}^{\infty} \frac{v^{z-1}}{v+1} dv$$

Since 0 < 1 - z < 1, by calculating residue (similar to #4 (a) of hw4), we can get $= \pi/\sin \pi (1-z) = \pi/\sin \pi z$.

From holomorphy of $\Gamma(z)\Gamma(1-z)$, $\pi/\sin \pi z$ on $\mathbb{C} \setminus \mathbb{Z}$, they are same by the identity theorem.

(b) Note that $\Gamma(z) = \int_0^1 e^{-t}t^{z-1}dt + \int_1^\infty e^{-t}t^{z-1}dt = S_1 + S_2$. Then $|S_2| \le \int_1^\infty e^{-t}t^{s-1}dt$ where s = Re(z). When $s \ge 1/2$, take $s \le n \le s+1$. For such n, $|S_2| \le \int_1^\infty e^{-t}t^ndt = \Gamma(n+1) = n! \le n^n = e^{n\log n} \le e^{(s+1)\log(s+1)}$. Since $|\sin \pi z| \le e^{|z|}$, $|\frac{\sin \pi z}{\pi}\Gamma(z)| \le e^{C|z|\log|z|}$.

 $|S_1| \leq |\int_0^1 \sum_{n=0}^\infty t^{n+s-1} (-1)^n / n! dt| = |\sum_{n=0}^\infty \frac{(-1)^n}{n!(n+s)}|$. But, the last term is bounded by constant if $s \geq 1/2$.

Thus the result holds for $Re(z) = s \ge 1/2$.

(c) First, (a) says that $1/\Gamma$ is entire and has simple zeros at nonnegative integers. Then (b) says that the order of entire function $1/\Gamma$ is 1. Thus

the Hadamard factorization theorem implies:

$$\frac{1}{\Gamma(z)} = e^{Az+B} z \prod_{n=1}^{\infty} \left(1 + \frac{z}{n}\right) e^{\frac{-z}{n}}$$

Note that B=0 by considering $z\Gamma(z)=\Gamma(z+1)\to 1$ as $z\to 0$. Next, by putting z=1,

$$\begin{split} e^{-A} &= \Pi_{n=1}^{\infty} \left(1 + 1/n \right) e^{\frac{-1}{n}} \\ &= \exp(\sum_{n=1}^{\infty} \left(\log(1 + \frac{1}{n}) - \frac{1}{n} \right) \\ &= \lim_{N \to \infty} \exp\left(\sum_{n=1}^{N} (\log(1 + 1/n) - 1/n \right) \\ &= \lim_{N \to \infty} \exp\left(-\sum_{n=1}^{N} 1/n + \log N + \log(1 + 1/N) \right) \\ &= e^{-\gamma} \end{split}$$

Problem (10.3).

Every element of Γ can be expressed as finite product of $\mu, \omega, \mu^{-1}, \omega^{-1}$. So, we'll use the induction on the length of $f \in \Gamma$.

First, for length 1 f, the assertion trivially holds. Let length of f be n. Then,

$$\mu \circ f(z) = \frac{az+b}{(2a+c)z+2b+d}$$

where a, d are odds and b, c are evens. Thus $\mu \circ f$ satisfies the assertion. Also,

$$\omega \circ f(z) = \frac{(a+c)z + b + d}{cz + d}$$

so $\omega \circ f$ satisfies the assertion.

Similarly, for the inverses of μ, ω , we can check the assertion. Therefore, the assertion holds by induction.

Problem (10.4).

(a) Since f is doubly periodic, it is sufficient to show that the residue of f at the origin is zero. Let

$$\gamma_1(t) = \frac{1}{2}it$$

$$\gamma_2(t) = -t + i\frac{1}{2}$$

$$\gamma_3(t) = -\frac{1}{2} - it$$

$$\gamma_4(t) = t - i\frac{1}{2}$$

where $-1/2 \le t \le 1/2$. Then by adjoining the above paths, we get the curve γ whose image is the square centered at the origin.

Now, integrate f along γ . Then

$$\int_{\gamma} f = \sum_{i=1}^{4} \int_{\gamma_i} f$$

But we can easily check that integral of f along γ_i and γ_{i+2} are cancelled by its double periodicity (i = 1, 2). Thus $\int_{\gamma} f = 0$. Therefore, by the residue theorem, $Res_0(f) = 0$. This completes the proof.

(b) Let α be any complex number. Let Λ be the integer lattice.

If $\inf_{z\in\mathbb{C}\backslash\Lambda}|\wp(z)-\alpha|=\varepsilon>0$, then $1/(\wp(z)-\alpha)$ is bounded by $1/\varepsilon$ on $z\in\mathbb{C}\backslash\Lambda$. For $z\in\Lambda$, $1/(\wp(z)-\alpha)=0$ so by the Riemann removable singularity theorem, $1/(\wp(z)-\alpha)$ is entire but bounded. So it must be constant which is contradiction. Thus, infimum of $|\wp(z)-\alpha|$ over $\mathbb{C}\backslash\Lambda$ equals to 0 for any complex number α .

Let $\{z_n\}_{n=1}^{\infty}$ be a sequence such that $|\wp(z_n) - \alpha| \to 0$ as $n \to \infty$. Since $\wp(z)$ is doubly periodic, by translating each z_n appropriately, we can regard $\{z_n\}$ as a sequence contained in the (closed) unit square whose vertices are (0,0), (0,1), (1,0), (1,1).

Then $\{z_n\}$ is contained in compact set, so it has convergent subsequence $\{z_{n_k}\}$. But z_{n_k} cannot be converges to the vertices described above. Because $\wp(z) - \alpha = \infty$ at those vertices. So z_{n_k} must converges to an-

other points of the unit square described above. Then, by continuity, $|\wp(z) - \alpha| = 0$ for some $z \in [the unit square except the vertices].$

It leads surjectiveness of \wp .

Problem (10.5).

(a) Fix t and consider the following equation of z:

$$\wp(z) = \gamma(t)$$

This equation always has a solution since range of \wp is \mathbb{C} . Let α be a solution of the above equation. Then $\wp'(\alpha) \neq 0$. So, (holomorphic) inverse function theorem can be applied. From z_0 , we can analytically continue this function to $\gamma(1)$ along γ (detail: same as problem 1). Then $\Gamma: t \mapsto \wp^{-1}(\gamma(t))$ is what we want.

Uniqueness directly follows from construction. Since $\wp(z) = \gamma(t)$ has simple solution thus \wp is locally invertible.

(b) By definition of line integral,

$$\int_{\gamma} \frac{dw}{\sqrt{4w^3 - C_1 w + C_2}} = \int_0^1 \frac{\gamma'(t)}{\sqrt{4\gamma(t)^3 - C_1 \gamma(t) + C_2}} dt$$

$$= \int_0^1 \frac{\wp'(\Gamma(t))\Gamma'(t)}{\wp'(\Gamma(t))} dt$$

$$= \int_0^1 \Gamma'(t) dt$$

$$= \Gamma(1) - \Gamma(0).$$