Homework 8

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MATH 103A — Complex Analysis — Spring 2022

Problem 8.1

(a) Let C denote the positively oriented boundary of the square whose sides lie along the lines $x=\pm 2$ and $y=\pm 2$. Compute

$$\int_C \frac{\cos z}{z(z^2+8)}$$

Solution. Let,

$$f(z) = \frac{\cos z}{z^2 + 8}$$

we have then that,

$$\int_C \frac{\cos z}{z(z^2+8)} dz = \int_C \frac{f(z)}{z-0} dz.$$

Let $z_0 = 0$. Since f(z) is holomorphic at all points on and interior to C and z_0 is in the interior of C, we have by Cauchy's Integral Formula that,

$$f(z_0) = \frac{1}{2\pi i} \int_C \frac{f(z)}{z - z_0} dz$$
$$\frac{1}{8} = \frac{1}{2\pi i} \int_C \frac{f(z)}{z - z_0} dz$$
$$\frac{\pi i}{4} = \int_C \frac{f(z)}{z - z_0} dz$$

therefore,

$$\int_C \frac{\cos z}{z(z^2+8)} = \frac{\pi i}{4}.$$

(b) Let C denote the circle centered at i of radius 2, positively oriented. Compute

$$\int_C \frac{1}{(z^2+4)^2}$$

Solution. Let us note that,

$$(z^2 + 4) = (z + 2i)(z - 2i).$$

Now let $f(z) = \frac{1}{z+2i}$, we can rewrite the given integral as,

$$\int_C \frac{1}{(z^2+4)^2} = \int_C \frac{1}{(z-2i)^2(2+2i)^2}$$
$$= \int_C \frac{f(z)}{(z-2i)^2} dz.$$

Let $z_0 = 2i$. As before, we know that f(z) is holomorphic at all points on and interior to C since the place it is not holomorphic is when z = -2i which is not in or part of the contour, and since z_0 is inside the contour, we can apply the generalization of Cauchy's Integral Formula to obtain,

$$f'(z_0) = \frac{1!}{2\pi i} \int_C \frac{f(z)}{(z - z_0)^2}$$
 (1)

We obtain the derivative of f to be,

$$f'(z) = -\frac{2}{(z+2i)^3}$$

which lets us calculate the LHS of (1) to be,

$$f'(2i) = -\frac{2}{(4i)^3} = \frac{2}{64i} = -\frac{i}{32}.$$

Solving the integral now in (1) we get,

$$-\frac{i}{32} = \frac{1}{2\pi i} \int_{C} \frac{f(z)}{(z - z_0)^2}$$
$$\frac{\pi}{16} = \int_{C} \frac{f(z)}{(z - z_0)^2}$$

therefore,

$$\int_C \frac{1}{(z^2+4)^2} = \frac{\pi}{16}.$$

Problem 8.2 Let C be the circle of radius 3, positively oriented, centered at the origin. Show that if

$$g(w) = \int_C \frac{2z^2 - z - 2}{z - w} dz, \quad |w| \neq 3,$$

then $g(2) = 8\pi i$. What is the value of g(w) when |w| > 3?

Solution. Let $f(z) = 2z^2 - z - 2$, we rewrite g now as,

$$g(w) = \int_C \frac{2z^2 - z - 2}{z - w} dz = \int_C \frac{f(z)}{z - w} dz$$

so evaluating at w = 2 we know 2 is in the interior of C, and f(z) is holomorphic on C, so we can applying Cauchy's Integral formula to obtain,

$$f(2) = \frac{1}{2\pi i} \int_{C} \frac{2z^{2} - z - 2}{z - 2} dz$$

$$4 = \frac{1}{2\pi i} \int_{C} \frac{2z^{2} - z - 2}{z - 2} dz$$

$$8\pi i = \int_{C} \frac{2z^{2} - z - 2}{z - 2} dz$$

We have that g(w) is holomorphic over C for |w| > 3, so by Cauchy-Goursat Theorem g(w) = 0 when |w| > 3.

Problem 8.3 Let C be the unit circle parametrised as $z(t) = e^{it}$, $-\pi \le t \le \pi$. First show that for any $a \in \mathbb{R}$,

$$\int_C \frac{e^{\alpha z}}{z} \, \mathrm{d}z = 2\pi \mathrm{i}$$

Then write this integral in terms of t, using the definition of a contour integral, to derive the integration formula

$$\int_0^{\pi} e^{a \cos t} \cos(a \sin t) dt = \pi.$$

Solution. Let $f(z) = e^{\alpha z}$, we can rewrite the above integral as,

$$\int_C \frac{e^{\alpha z}}{z} dz = \int_C \frac{f(z)}{z - 0} dz.$$

Let $z_0 = 0$, it is clear that z_0 is in the interior of C, and f(z) is holomorphic at all points on and interior to C. So, we can apply Cauchy's Integral Formula to obtain,

$$f(z_0) = \frac{1}{2\pi i} \int_C \frac{f(z)}{z - 0} dz$$

$$1 = \frac{1}{2\pi i} \int_C \frac{f(z)}{z - 0} dz$$

$$2\pi i = \int_C \frac{f(z)}{z - 0} dz$$

$$2\pi i = \int_C \frac{e^{\alpha z}}{z} dz, \quad \forall \alpha \in \mathbb{R}$$

as desired.

Using the parametrization of C we have that,

$$dz = ie^{it}dt$$

So, rewriting the integral in terms of t we have,

$$\int_{-\pi}^{\pi} \frac{e^{\alpha e^{it}}}{e^{it}} i e^{it} dt = \int_{-\pi}^{\pi} i e^{\alpha e^{it}} dt$$

Now we use Euler's Formula and some manipulation to obtain,

$$\begin{split} 2\pi i &= \int_{-\pi}^{\pi} i e^{\alpha e^{it}} \, dt = \int_{-\pi}^{\pi} i e^{\alpha (\cos t + i \sin t)} \, dt \\ &= i \int_{-\pi}^{\pi} e^{\alpha \cos t} e^{i \alpha \sin t} \, dt \\ &= i \int_{-\pi}^{\pi} e^{\alpha \cos t} (\cos (\alpha \sin t) + i \sin (\alpha \sin t)) \, dt \\ &= i \int_{-\pi}^{\pi} e^{\alpha \cos t} \cos (\alpha \sin t) + i e^{\alpha \cos t} \sin (\alpha \sin t) \, dt \\ &= i \int_{-\pi}^{\pi} e^{\alpha \cos t} \cos (\alpha \sin t) \, dt + i \int_{-\pi}^{\pi} i e^{\alpha \cos t} \sin (\alpha \sin t) \, dt \\ &= - \int_{-\pi}^{\pi} e^{\alpha \cos t} \sin (\alpha \sin t) \, dt + i \int_{-\pi}^{\pi} e^{\alpha \cos t} \cos (\alpha \sin t) \, dt. \end{split}$$

Comparing the real and imaginary parts we have that,

$$\int_{-\pi}^{\pi} e^{a \cos t} \cos(a \sin t) dt = 2\pi.$$

Now we know cos is an even function and that sin is odd, but in this case sin is being inputted into a cos, so the function we are integrating right above must be even as well. Which gives us,

$$\begin{split} \int_{-\pi}^{\pi} e^{a\cos t}\cos(a\sin t)\,dt &= 2\int_{0}^{\pi} e^{a\cos t}\cos(a\sin t)\,dt \\ 2\pi &= 2\int_{0}^{\pi} e^{a\cos t}\cos(a\sin t)\,dt \\ \pi &= \int_{0}^{\pi} e^{a\cos t}\cos(a\sin t)\,dt \end{split}$$

as desired.

Problem 8.4 Let f be an entire function such that there exists an M > 0 such that $Re(f(z)) \ge M$ for all $z \in \mathbb{C}$. Prove that f is constant.

Solution. Given that $Re(f(z)) \ge M$ that implies that $-Re(f(z)) \le -M$. We also know that f is entire so we have that $e^{-f(z)}$ is also entire. If we consider the modulus of this we get,

$$\left|e^{-f(z)}\right| = e^{-\operatorname{Re}(f(z))} \leqslant e^{-M}$$

so we can let $g(z) = e^{-f(z)}$, we see by above that is is bounded, so by Liouville's Theorem we have that is is constant, and by earlier homework we know g' must evaluate to 0, which gives us,

$$g'(z) = -e^{-f(z)}f'(z) = 0$$

which means that f'(z) is 0, but by Theorem 8.4 we have that f(z) must be constant, as desired. \Box

Problem 8.5 Let f be an entire function such that $|f(z)| \le A|z|$ for all z, where A is a fixed positive number. Show that $f(z) = \alpha z$, where α is a complex constant.

Solution. Let us apply Cauchy's Inequalities for n = 2 we get,

$$|f''(z_0)| \le \frac{2!}{R^2} \max_{z \in C_R(z_0)} |f(z)|.$$
 (2)

We know for any circle $C_R(z_0)$, that is a circle of radius R with center z_0 , that,

$$|z-z_0|=R$$

for all z on the circle $C_R(z_0)$, which then gives us,

$$-R \leq |z| - |z_0| \leq R \implies |z| \leq |z_0| + R$$

We are given that $|f(z)| \le A|z|$, using what we derived above we get,

$$|f(z)| \leqslant A |z| \leqslant A(|z_0| + R).$$

Now going back to (2) we have,

$$\left|f''(z_0)\right| \leqslant \frac{2!}{R^2} A(|z_0| + R) \to 0 \text{ as } R \to \infty$$

therefore $f''(z_0) = 0$. Now using a fact from homework 4 and the fact that z_0 was an arbitrary point on \mathbb{C} , we have $f(z) = \alpha z + \beta$. Now we consider when z = 0 we get,

$$|f(0)| \leqslant A |0| \implies -0 \leqslant f(0) \leqslant 0 \implies f(0) = 0$$

giving us,

$$\alpha \cdot 0 + \beta = 0 \implies \beta = 0.$$

Therefore $f(z) = \alpha z$ as desired.

Collaborators:

References:

• [Book(s): Title, Author]

• [Online: Link]

• [Notes: Link]

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