

Math H185 Homework 8

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Question 1

Where are the isolated singularities of the following functions? Classify them as "removable" "pole", or "essential" singularities.

- (a) $1/(z^2 + 4z + 3)$
- (b) $\sin(z)/(z^3 + z)$
- (c) $\cos(1/\sin(z))$
- (d) $e^{1/z}/\sin(z)$

Solution:

- (a) We have

$$\frac{1}{z^2 + 4z + 3} = \frac{1}{(z + 1)(z + 3)}$$

So the function has singularities at $z = -3$ and $z = -1$. At both singularities, the function blows up to infinity, so both of them are poles.

- (b) The function

$$f(z) = \frac{\sin(z)}{z^3 + z} = \frac{\sin(z)}{z(z^2 + 1)}$$

has singularities at $z = 0, i, -i$.

However, if we analytically continue $f(z)$ by writing $\sin(z)$ in terms of its power series expansion, the z in the denominator is cancelled. So, $z = 0$ is a removable singularity. The other singularities are poles since the function blows up to infinity.

- (c) Recall that

$$\cos(z) = \frac{e^{iz} + e^{-iz}}{2}$$

, so we have

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

So, the function has singularities everywhere $\sin(z) = 0$ i.e. for $z = 2n\pi, n \in \mathbb{Z}$. These singularities are all poles as the function blows up to infinity.

- (d) For

$$f(z) = \frac{e^{1/z}}{\sin(z)}$$

, we have isolated singularities at $z = 2\pi n, n \in \mathbb{Z}$. These singularities are poles.

Question 2

For the following functions, find the order of the pole at $z_0 = 0$, and then the residue.

(a) $f(z) = \frac{1-e^z}{z^3}$

(b) $f(z) = \frac{\sin(z^2)}{z^4}$

(c) $f(z) = \frac{1}{(2\cos(z)-2+z^2)^2}$

(d) $f(z) = \frac{z^2+1}{2z\cos(z)}$

Solution:

- (a) For this function, the pole at the origin has order zero because of the $1/z^3$ factor. We can rewrite the function as

$$\begin{aligned}\frac{1-e^z}{z^3} &= \frac{1}{z^3} \left[1 - \left(\sum_{k=0}^{\infty} \frac{z^k}{k!} \right) \right] \\ &= \frac{1}{z^3} \left[1 - \left(1 + z + \frac{z^2}{2!} + \cdots \right) \right] \\ &= \frac{1}{z^3} \left[- \sum_{k=1}^{\infty} \frac{z^k}{k!} \right] \\ &= \sum_{k=1}^{\infty} -\frac{z^{k-3}}{k!} \\ &= -\frac{z^{-2}}{1!} - \frac{z^{-1}}{2!} - \frac{z^0}{3!} - \frac{z^1}{4!} - \cdots \\ &= \frac{-1}{(z-0)^2} + \frac{(-1/2)}{(z-0)} - \sum_{j=0}^{\infty} \frac{z^j}{(j+3)!}\end{aligned}$$

and so we find the $\text{res}(f) = -1/2$.

- (b) Again, writing $f(z)$ in terms of the power series for $\sin(z^2)$, we have

$$f(z) = \frac{1}{z^2} - \frac{z^2}{3!} + \frac{z^5}{5!} \pm \cdots$$

so the pole at $z_0 = 0$ has order 2 and residue 0.

- (c) The expansion for $\cos(z)$ is

$$\cos(z) = 1 - \frac{z^2}{2} + \frac{z^4}{4!} \pm \cdots$$

So,

$$f(z) = \frac{1}{2 \left(1 - \frac{z^2}{2!} + \frac{z^4}{4!} \pm \cdots \right) - 2 + z^2}$$

There is no term of z to the first power that appears in the denominator anywhere so we must have residue equal to zero. The order of the pole at $z_0 = 0$ is four because that's the least degree of z in the denominator.

(d) We can find the residue of $f(z)$ at z_0 as

$$\lim_{z \rightarrow z_0} (z - z_0) f(z)$$

This gives us

$$\begin{aligned} \lim_{z \rightarrow z_0} (z - z_0) f(z) &= \lim_{z \rightarrow z_0} (z - 0) \cdot \left(\frac{z^2 + 1}{2z \cos(z)} \right) \\ &= \lim_{z \rightarrow 0} \frac{z^2 + 1}{2 \cos(z)} \\ &= \lim_{z \rightarrow 0} \frac{z^2}{2 \cos(z)} + \frac{1}{2 \cos(z)} \\ &= 0 + \frac{1}{2} \\ &= \frac{1}{2} \end{aligned}$$

So the residue of the pole at the origin is $1/2$. The pole has order 1 because when we expand $\cos(z)$ in $f(z)$ and simplify, there is a $1/z$ term.

Question 3

Suppose that f is holomorphic and has a pole of zero order m at z_0 . What is the order of the pole of the function $g(z) = f'(z)/f(z)$ at z_0 , and what is the residue?

Proof:

Since f is holomorphic on $\mathbb{C} \setminus \{z_0\}$, it is also analytic over $\mathbb{C} \setminus \{z_0\}$. As a result, we can express it as

$$f(z) = (z - z_0)^m h(z)$$

with some other analytic function $h(z)$.

Then,

$$\begin{aligned} g(z) &= \frac{f'(z)}{f(z)} \\ &= \frac{m(z - z_0)^{m-1} h(z) + (z - z_0)^m h'(z)}{(z - z_0)^m h(z)} \\ &= \frac{m}{(z - z_0)} + \frac{h'(z)}{h(z)}. \end{aligned}$$

So, the order of the pole of $g(z)$ at z_0 is 1 and the residue is m .

Question 4

Use the Residue Theorem to calculate

$$\int_{\partial B_3(0)} \frac{e^{iz}}{z^2(z-2)(z+5i)} dz$$

Proof:

The Residue theorem tells us that if f is holomorphic in a neighborhood of \overline{U} except for a finite set of isolated singularities then

$$\int_{\partial U} f(z)dz = 2\pi i \sum_j \text{Res}_{z_j}(f)$$

Thus, to calculate the integral

$$\int_{\partial B_3(0)} \frac{e^{iz}}{z^2(z-2)(z+5i)} dz$$

we find the residues of at the poles $z = 0, 2, -5i$.

$z_0 = 0$:

$$\frac{e^{iz}}{z^2(z-2)(z+5i)} = \frac{h(z)}{z^2}$$

where $h(z) = (e^{iz})/(z-2)(z+5i)$ is holomorphic at $z = 0$ so we can taylor expand it near $z = 0$ as

$$h(z) = A_0 + A_1(z-0) + A_2(z-0)^2 + \dots$$

So,

$$f(z) = \frac{A_0}{(z-0)^2} + \frac{A_1}{(z-0)^1} + \dots$$

where of course, $A_k = \frac{1}{k!} \cdot \left(\frac{d^k}{dz^k} h(z) \right) \Big|_{z=0}$.

So,

$$\begin{aligned} A_1 &= \frac{1}{1!} \cdot \frac{d}{dx} \left[\frac{e^{iz}}{(z-2)(z+5i)} \right] \Big|_{z=0} \\ &= \frac{e^{iz}i(z-2)(z+5i) - (2z-2+5i)e^{iz}}{((z-2)(z+5i))^2} \Big|_{z=0} \\ &= \frac{1 \cdot i \cdot (-2)(5i) - (-2+5i) \cdot 1}{(-10i)^2} \\ &= -\frac{3}{25} + \frac{1}{20}i \end{aligned}$$

$z_0 = 2$: Similarly, for $z_0 = 2$ we have

$$\frac{e^{iz}}{z^2(z-2)(z+5i)} = \frac{g(z)}{(z-2)}$$

where $g(z) = (e^{iz})/(z^2)(z+5i)$ is holomorphic at $z = 2$ and we taylor expand it around $z_0 = 2$ as

$$g(z) = B_0 + B_1(z-2) + B_2(z-2)^2 + \dots$$

So,

$$f(z) = \frac{B_0}{(z-2)} + B_1 + B_2 \cdot (z-2)^1 + \dots$$

Then, the residue at $z = 2$ is

$$\begin{aligned} B_0 &= g(2) \\ &= \frac{e^{2i}}{4 \cdot (2 + 5i)} \\ &= \frac{e^{2i}}{164} \cdot (8 - 10i) \end{aligned}$$

$z_0 = -5i$: By the exact same reasoning, since the pole at $-5i$ is a first order pole, the residue of $f(z)$ at $z = -5i$ is given by $h(-5i)$ where

$$h(z) = \frac{e^{iz}}{z^2(z - 2)}$$

This comes out to

$$\begin{aligned} h(-5i) &= \frac{e^{-5}}{(-5i)^2(2 - 5i)} \\ &= \frac{e^{-5}}{-25 \cdot (2 - 5i)} \end{aligned}$$

Therefore, the integral is equal to

$$\int_{\partial B_3(0)} \frac{e^{iz}}{z^2(z - 2)(z + 5i)} dz = 2\pi i \left[-\frac{3}{25} + \frac{1}{20}i + \frac{e^{2i}}{164} \cdot (8 - 10i) + \frac{e^{-5}}{-25 \cdot (2 - 5i)} \right]$$

[Come back to this question for simplification.]

Question 5

(a) Find the residue of $f(z) = 1/\sin(z)$ at $z_0 = 0$ and use this to calculate

$$\int_{B_1(0)} \frac{1}{\sin(z)} dz$$

(b) Calculate

$$\int_{B_4(0)} \frac{1}{\sin(z)} dz$$

Proof:

(a) To find the residue of $1/\sin(z)$, we use the fact that the residue of f at a simple pole $a \in \mathbb{C}$ is equal to

$$\lim_{z \rightarrow a} (z - a)f(z)$$

So, we find the residue at $z_0 = 0$ to be

$$\begin{aligned} \lim_{z \rightarrow 0} (z - 0) \frac{1}{\sin(z)} &= \lim_{z \rightarrow 0} \frac{z}{\sin(z)} \\ &= \frac{\lim_{z \rightarrow 0} 1}{\lim_{z \rightarrow 0} \frac{\sin(z)}{z}} \end{aligned}$$

the limit in the denominator is known to equal 1, so

$$\lim_{z \rightarrow 0} \frac{z}{\sin(z)} = 1$$

Then, using the Residue Theorem,

$$\boxed{\int_{B_1(0)} \frac{1}{\sin(z)} dz = 2\pi i}$$

(b) We can be more general and find the residue at each pole of $\frac{1}{\sin(z)}$ i.e. at every $z = n\pi$, $n \in \mathbb{Z}$ as

$$\begin{aligned} \lim_{z \rightarrow n\pi} (z - n\pi) \frac{1}{\sin(z)} &= \lim_{z \rightarrow n\pi} \frac{1}{\cos(z)} \\ &= (-1)^n \end{aligned}$$

The poles of $f(z)$ that lie within $B_4(0)$ are $z_0 = -3\pi, -2\pi, -1\pi, 0, \pi, 2\pi, 3\pi$ Then, using the Residue Theorem,

$$\begin{aligned} \int_{B_4(0)} \frac{1}{\sin(z)} dz &= 2\pi i (-1 + 1 - 1 + 1 - 1 + 1 - 1) \\ \Rightarrow \int_{B_4(0)} \frac{1}{\sin(z)} dz &= 2\pi i \end{aligned}$$

Question 6

Calculate

$$\int_{-\infty}^{\infty} \frac{\sin^3(x)}{x^3} dx$$

Proof:

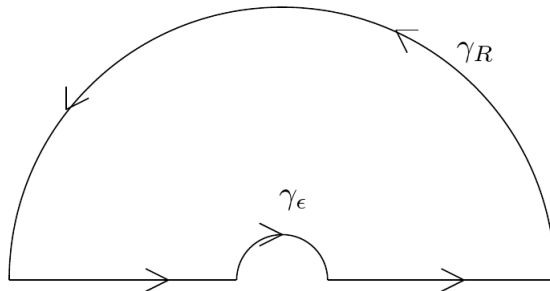
Motivated by the identity $\sin^3(x) = \frac{1}{4} (3 \sin(x) - \sin(3x))$ (which also holds for $x \in \mathbb{C}$), let's define the complex function

$$f(z) = \frac{1}{4} (3e^{iz} - e^{3iz})$$

Expanding this out,

$$\begin{aligned} f(z) &= \frac{1}{4} [3 \cdot (\cos(z) + i \sin(z)) - (\cos(3z) + i \sin(3z))] \\ \Rightarrow \operatorname{Im}(f(z)) &= \frac{1}{4} [3 \sin(z) - \sin(3z)] \\ \Rightarrow \operatorname{Im}(f(z)) &= \sin^3(z) \end{aligned}$$

Let's integrate this over the following contour Γ which excludes the origin:



Since $f(z)$ has no singularities in the region bounded by the contour Γ , Cauchy's theorem gives us

$$\begin{aligned} \int_{\Gamma} \frac{f(z)}{z^3} dz &= 0 \\ \Rightarrow \int_{-R}^{-\epsilon} \frac{f(z)}{z^3} dz + \int_{\gamma_{\epsilon}} \frac{f(z)}{z^3} dz + \int_{+\epsilon}^{+R} \frac{f(z)}{z^3} dz + \int_{\gamma_R} \frac{f(z)}{z^3} dz &= 0 \\ \Rightarrow \lim_{\epsilon \rightarrow 0, R \rightarrow \infty} \left(\int_{-R}^{-\epsilon} \frac{f(z)}{z^3} dz + \int_{\gamma_{\epsilon}} \frac{f(z)}{z^3} dz + \int_{+\epsilon}^{+R} \frac{f(z)}{z^3} dz + \int_{\gamma_R} \frac{f(z)}{z^3} dz \right) &= 0 \end{aligned}$$

Over γ_R , we have $\left| \frac{1}{z^3} \right| = \frac{1}{R^3}$. Now,

$$\left| \int_{\gamma_R} \frac{f(z)}{z^3} dz \right| \leq \int_{\gamma_R} \left| \frac{f(z)}{z^3} \right| dz = \int_{\gamma_R} \frac{|f(z)|}{R^3} dz$$

In the $R \rightarrow \infty$, we have $\int_{\gamma_R} \frac{|f(z)|}{R^3} dz \rightarrow 0$. Thus, $\left| \int_{\gamma_R} \frac{f(z)}{z^3} dz \right| \rightarrow 0$ which means

$$\lim_{R \rightarrow \infty} \int_{\gamma_R} \frac{f(z)}{z^3} dz = 0$$

Now, the function

$$\frac{f(z)}{z^3} = \frac{1}{z^3} \cdot \frac{1}{4} (3e^{iz} - e^{3iz})$$

can be expanded using the Taylor series expansion for the exponential.

$$\begin{aligned} \frac{f(z)}{z^3} &= \frac{1}{4z^3} \left[(3-1) + z(3i-3i) + z^2 \left(3\frac{i^2}{2} - \frac{(3i)^2}{2} \right) + \dots \right] \\ &= \frac{1}{4z^3} \cdot [3z^2 + \dots] \\ &= \frac{(3/4)}{z} + \dots \end{aligned}$$

Therefore, the function $f(z)/z^3$ has a first order pole at the origin and its residue there is $3/4$. Now, in the $\epsilon \rightarrow 0$ limit. we have

$$\begin{aligned} \lim_{\epsilon \rightarrow 0} \int_{\gamma_{\epsilon}} \frac{f(z)}{z^3} dz &= \lim_{\epsilon \rightarrow 0} \int_{C_{\epsilon}} \frac{f(z)}{z^3} dz \\ &= \frac{1}{2} \cdot \left(-2\pi i \text{Res}_0 \left(\frac{f(z)}{z^3} \right) \right) \\ &= -\pi i \frac{3}{4} \\ &= -\frac{3}{4} \pi i \end{aligned}$$

where C_{ϵ} is the circle (reverse orientation) around the origin with radius ϵ , rather than just the half circle we've considered. This allows us to apply the Residue theorem.

So,

$$\begin{aligned}
& \lim_{\epsilon \rightarrow 0, R \rightarrow \infty} \left(\int_{-R}^{\epsilon} \frac{f(z)}{z^3} dz + \int_{+\epsilon}^{+R} \frac{f(z)}{z^3} dz + \int_{\gamma_{\epsilon}} \frac{f(z)}{z^3} dz \right) = 0 \\
& \Rightarrow \int_{-\infty}^{\infty} \frac{f(x)}{x^3} dx - \frac{3}{2}\pi i = 0 \quad (\text{Where the first integral is just over the real line}) \\
& \Rightarrow \int_{-\infty}^{\infty} \underbrace{\frac{(3 \cos(x) - \cos(3x))}{4}}_{\text{Re}(f(z))} \cdot \frac{1}{x^3} dx + i \int_{-\infty}^{\infty} \frac{\sin^3(x)}{x^3} dx = \frac{3}{4}\pi i
\end{aligned}$$

The first integral vanishes because it's an odd function being integrated over an interval symmetric about the origin.

Therefore,

$$\boxed{\int_{-\infty}^{\infty} \frac{\sin^3(x)}{x^3} dx = \frac{3}{4}\pi}$$

Question 7

Suppose $f(z)$ is holomorphic in a punctured disc $D_r(z_0) \setminus \{z_0\}$. Suppose also that

$$|f(z)| \leq A |z - z_0|^{-1+\epsilon}$$

for some $\epsilon > 0$, and all z near z_0 . Show that the singularity of f at z_0 is removable.

Proof:

We have $f(z)$ such that

$$|f(z)| \leq A |z - z_0|^{-1+\epsilon}$$

near z_0 .

Now if z_0 is a pole of f , then we can write $f(z) = \frac{h(z)}{(z - z_0)^k}$ for z near z_0 , $k \geq 1$, and $h(z) \neq 0$ near z_0 . So,

$$\left| \frac{h(z)}{(z - z_0)^k} \right| \leq A |z - z_0|^{-1+\epsilon}$$

or equivalently,

$$|h(z)| \leq A |z - z_0|^{k-1+\epsilon}$$

In order for this to be true for arbitrary ϵ , we would require $h(z_0) = 0$, which is a contradiction. Thus, z_0 must be a removable singularity of f .