MAS341 2020 Spring Midterm

June 4, 2022

Problem 1

Prove that $\sum_{n=1}^{\infty} e^{-n^2} z^n$ is an entire function.

Proof

Let $f(z) = \sum_{n=1}^{\infty} e^{-n^2} z^n$. Let $L = \limsup_{n \to \infty} |e^{-n^2}|^{1/n}$. Since e^x is strictly increasing positive function and -n is strictly decreasing as n increases, $|e^{-n^2}|^{1/n} = e^{-n^2/n} = e^{-n}$ and $0 < e^{-(n+1)} < e^{-n}$ for every $n \in \mathbb{N}$. It implies $L = \limsup_{n \to \infty} |e^{-n^2}|^{1/n} = \lim_{n \to \infty} e^{-n} = 0$. By Theorem 2.8, the given power series f(z)converges everywhere in \mathbb{C} .

By Corollary 2.10, f(z) is infinitely differentiable its convergence domain. And since f(z) converges in \mathbb{C} , f(z) is infinitely differentiable in every point of \mathbb{C} . Thus f(z) is entire.

Find all entire functions f such that $f(n\pi) = 0$ for any $n \in \mathbb{Z}$ and $|f(x+iy)| \leq Ce^{|y|} < \infty$, $x, y \in \mathbb{R}$ for some C > 0.

Answer

$$\{z \mapsto K \sin z \mid K \in \mathbb{C}\}\$$

Proof

First of all, note that $f = K \sin$ for $K \in \mathbb{C}$ satisfies all conditions in the problem:

- \sin is entire. Thus $K \sin$ is also entire.
- $K\sin(n\pi) = K \cdot 0 = 0$ for every $n \in \mathbb{Z}$.
- Let $C = \max(1, 2|K|) > 0$. Then, for $x, y \in \mathbb{R}$,

$$|K\sin(x+iy)| = |K| \cdot \left| \frac{e^{-y}e^{ix} - e^{y}e^{-ix}}{2i} \right|$$

$$\leq |K| \cdot \left| e^{-y}e^{ix} - e^{y}e^{-ix} \right|$$

$$\leq |K| \cdot \left(\left| e^{-y}e^{ix} \right| + \left| e^{y}e^{-ix} \right| \right)$$

$$\leq |K| \cdot \left(\left| e^{-y} \right| + \left| e^{y} \right| \right)$$

$$= |K|(e^{y} + e^{-y}) \leq 2|K|e^{|y|} \leq Ce^{|y|}$$

Suppose that f is some function satisfies all conditions given in the problem: f is entire, $\forall n \in \mathbb{Z} : f(n\pi) = 0$, there is C > 0, which satisfies $\forall x, y \in \mathbb{R} : |f(x+iy)| \leq Ce^{|y|} < \infty$.

First of all, let's consider

$$\frac{f(z)}{\sin z}$$

It's well-defined only for $\mathbb{C}\backslash\pi\mathbb{Z}$, where $\sin z$ is non-zero. $(\pi\mathbb{Z} = \{\pi n \mid b \in \mathbb{Z}\})$ We know that $\sin z$ is expanded as the Taylor series:

$$\sin z = \sum_{k=0}^{\infty} (-1)^k \frac{z^{2k+1}}{(2k+1)!}$$
$$= z - \frac{z^3}{3!} + \frac{z^5}{5!} - \dots$$

And since $\sin(z - n\pi) = (-1)^n \sin(z)$ for $n \in \mathbb{Z}$ (: $\sin(z - n\pi) = (e^{i(z - n\pi)} - e^{-i(z - n\pi)})/(2i) = (e^{iz}e^{-n\pi i} - e^{-iz}e^{n\pi i})/(2i) = ((-1)^n e^{iz} - (-1)^n e^{-iz})/(2i) = (-1)^n (e^{iz} - e^{-iz})/(2i) = (-1)^n \sin z$

$$\sin z = (-1)^n \sin(z - n\pi)$$

$$= (-1)^n \sum_{k=0}^{\infty} (-1)^k \frac{(z - n\pi)^{2k+1}}{(2k+1)!}$$

$$= (-1)^n \left((z - n\pi) - \frac{(z - n\pi)^3}{3!} + \frac{(z - n\pi)^5}{5!} - \cdots \right)$$

Because f is entire, we can expand f as:

$$f(z) = \sum_{k=0}^{\infty} b_{n,k} (z - n\pi)^k$$

Since $f(0\pi) = f(0) = 0$, $b_{n,0} = 0$. Thus,

$$f(z) = \sum_{k=1}^{\infty} b_{n,k} (z - n\pi)^k$$

and,

Note that for an entire function ϕ , for every $a \in \mathbb{C}$,

$$\psi(z) = \begin{cases} \frac{\phi(z) - \phi(a)}{z - a} & (z \neq a) \\ \phi'(a) & (z = a) \end{cases}$$

is entire by Proposition 5.8, continuous and converges at every points. Thus,

$$\lim_{z \to n\pi} \frac{f(z)}{\sin z} = \lim_{z \to n\pi} \frac{\sum_{k=1}^{\infty} b_{n,k} (z - n\pi)^k}{(-1)^n \left((z - n\pi) - \frac{(z - n\pi)^3}{3!} + \frac{(z - n\pi)^5}{5!} - \cdots \right)}$$

$$= \lim_{z \to n\pi} \frac{\sum_{k=1}^{\infty} b_{n,k} (z - n\pi)^k}{z - n\pi}$$

$$= \lim_{z \to n\pi} \frac{\sum_{k=1}^{\infty} b_{n,k} (z - n\pi)^k}{(-1)^n \frac{(z - n\pi)^3 + \frac{(z - n\pi)^5}{5!} - \cdots}{z - n\pi}}$$

$$= \lim_{z \to n\pi} (-1)^n \frac{\sum_{k=1}^{\infty} b_{n,k} (z - n\pi)^{k-1}}{1 - \frac{(z - n\pi)^2}{3!} + \frac{(z - n\pi)^4}{5!} - \cdots}$$

$$= (-1)^n \frac{\lim_{z \to n\pi} \sum_{k=1}^{\infty} b_{n,k} (z - n\pi)^{k-1}}{\lim_{z \to n\pi} \left(1 - \frac{(z - n\pi)^2}{3!} + \frac{(z - n\pi)^4}{5!} - \cdots \right)}$$

$$= (-1)^n \frac{\sum_{k=1}^{\infty} b_{n,k} (z - n\pi)^{k-1}}{1 - \frac{(z - n\pi)^2}{3!} + \frac{(z - n\pi)^4}{5!} - \cdots}} = (-1)^n b_{n,1}$$

Thus, if we take

$$g(z) = \begin{cases} (-1)^n b_{n,1} & (z = n\pi \in \pi\mathbb{Z}) \\ f(z) / \sin z & (z \in \mathbb{C} \setminus \pi\mathbb{Z}) \end{cases}$$

g is continuous.

Since f, sin are entire and sin is non-zero at $\mathbb{C}\backslash\pi\mathbb{Z}$, g is analytic in $\mathbb{C}\backslash\pi\mathbb{Z}$. For each $n\pi\in\pi\mathbb{Z}$, we can take $D(n\pi;1/2)$, and $D(n\pi;1/2)\cap\{k\pi\}_{k\in\mathbb{Z}}=\{n\pi\}$ holds. Thus, g is analytic in $D(n\pi;1/2)$ exception $n\pi$. Let $L=\{x+iy\mid y=0,x\in[n\pi-1/4,n\pi+1/4]\}$. Then, g is continuous in \mathbb{C} , analytic in the open set $D(n\pi;1/2)$ except the line segment L. By Theorem 7.7, g is analytic in $D(n\pi;1/2)$. This implies that g is differentiable in each $n\pi\in\pi\mathbb{Z}$. Therefore, g is differentiable in $(\mathbb{C}\backslash\pi\mathbb{Z})\cup(\pi\mathbb{Z})=\mathbb{C}$, and g is entire.

Let's show that g is bounded.

Let z = x + iy where $x, y \in \mathbb{R}$,

$$|\sin(z)| = |\sin(x+iy)| = \frac{1}{2} |e^{ix-y} - e^{-ix+y}|$$

$$= \frac{1}{2} |e^{-y}e^{ix} - e^{y}e^{-ix}|$$

$$\geq \frac{1}{2} ||e^{-y}e^{ix}| - |e^{y}e^{-ix}||$$

$$\geq \frac{1}{2} |e^{-y} - e^{y}|$$

and, for $y \neq 0$,

$$\frac{1}{|\sin(z)|} \le \frac{2}{|e^{-y} - e^y|}$$

Suppose that $|y| \ge 1$. Note that $e^{-2|y|} \le e^{-2} \simeq 0.135 < 0.5$.

$$\frac{1}{|\sin(z)|} \leq \frac{2}{|e^{-y} - e^y|} = \frac{2}{e^{|y|} - e^{-|y|}} \leq \frac{2}{e^{|y|}(1 - e^{-2|y|})} \leq \frac{2}{e^{|y|}(1 - e^{-2})} \leq \frac{2}{0.5e^{|y|}} = 4e^{-|y|}$$

And,

$$|g(z)| = \left| \frac{f(x+iy)}{\sin(x+iy)} \right|$$
$$= |f(x+iy)| \left| \frac{1}{\sin(x+iy)} \right|$$
$$\leq Ce^{|y|} \cdot 4e^{-|y|} = 4C$$

and g(z) is bounded by 4C for $z \in \{x + iy \mid x, y \in \mathbb{R}, |y| \ge 1\}$.

Suppose that $|y| \leq 1$.

If $x = n\pi + \frac{\pi}{2}$ for $n \in \mathbb{N}$, $e^{ix} = -e^{-ix}$ because $(ix) - (-ix) = 2n\pi + \pi$, and

$$|\sin(z)| = \frac{1}{2} \left| e^{-y} e^{ix} - e^y e^{-ix} \right| = \frac{1}{2} \left| (e^{-y} + e^y) e^{ix} \right| = \frac{|e^{-y} + e^y|}{2} = \frac{e^{-y} + e^y}{2} \ge e^{-|y|}$$

And for this z,

$$|g(z)| = \frac{|f(z)|}{|\sin(z)|} \le \frac{Ce^{|y|}}{e^{-|y|}} = Ce^{2|y|} \le e^2C$$

If |y| = 1, as we shown above, g(z) is bounded by 4C.

Take $D_n = (\frac{\pi}{2} - n\pi, \frac{\pi}{2} + n\pi) \times (-1, 1)$ in the complex plane for $n \geq 2$. Since $(\frac{\pi}{2} - n\pi, \frac{\pi}{2} + n\pi), (-1, 1)$ are non-empty open interval, D_n is open and connected. Then, $z \in \partial D_n$ satisfies Re $z = \frac{\pi}{2} \pm n\pi$ or Im z = 1. Thus, $|g(z)| \leq \max(4C, e^2C) = e^2C$ for $z \in \partial D_n$. Let $M = \max_{z \in \partial D_n} |g(z)|$. (M exists because g and $|\cdot|$ are continuous, ∂D_n is non-empty, bounded, closed and compact, continuous image of compact set is compact, and a non-empty compact set has maximum.) Then, $M \leq e^2C$. Then, by Maximum-Modulus Theorem, every $z \in D_n$, |g(z)| cannot be a maximum of $\overline{D_n}$ and $|g(z)| \leq M \leq e^2C$.

Let $z = x + iy \in \mathbb{C}$ such that $|y| \le 1$. And let $n = 2 + \lceil \frac{|x|}{\pi} \rceil$. Then, $z \in D_n$ holds and $|g(z)| \le e^2 C$ as we shown above. Therefore, modulus of g is bounded by $e^2 C$ for $\{z = x + iy \mid x, y \in \mathbb{R}, |y| \le 1\}$.

Lastly, let $U = \max(4C, e^2C) = e^2C$. For z such that $|\text{Im } z| \ge 1$, $|g(z)| \le 4C \le U$. For z such that $|\text{Im } z| \le 1$, $|g(z)| \le e^2C \le U$. Thus, modulus of g is bounded by U in \mathbb{C} .

Because g is entire and bounded, by Liouville's Theorem, g is a constant. Let $K \in \mathbb{C}$ such that

$$g(z) = K$$

Then, for $z \notin \pi \mathbb{Z}$,

$$f(z) = K \sin z$$

Let $h(z)=f(z)-K\sin z$. Since $f(z)=K\sin z$ at $z\not\in\pi\mathbb{Z}$, h(z)=0 for $z\in[\frac{\pi}{4},\frac{3\pi}{4}]$. Since $[\frac{\pi}{4},\frac{3\pi}{4}]$ is compact, it has a limit point in \mathbb{C} , such as $\frac{\pi}{2}$. Since f and sin are entire, h is entire. Thus, by Uniqueness Theorem, $h(z)\equiv 0$ and $f(z)=K\sin z$ for $z\in\mathbb{C}$.

In conclusion, if f is entire, $\forall n \in \mathbb{Z} : f(n\pi) = 0$, and $\forall x, y \in \mathbb{R} : |f(x+iy)| \leq Ce^{|y|} < \infty$ for some fixed C > 0, $f = K \sin z$ for some $K \in \mathbb{R}$. It means, $\{z \mapsto K \sin z \mid K \in \mathbb{C}\}$ is a set consisting of all functions which satisfies every condition in the problem.

Let a power series $f = \sum_{n=1}^{\infty} a_n z^n$ be uniformly convergent on any compact subset of \mathbb{C} . Let C be a close curve in \mathbb{C} .

- (1) Prove that for any nonnegative integer n, $\int_C z^n dz = 0$.
- (2) Using the fact in (1), prove that $\int_C f(z)dz = 0$.

Proof of (1)

Let $n \in \mathbb{Z}^{\geq 0}$. Since z^n is an analytic polynomial, it's analytic everywhere in \mathbb{C} (i.e. entire). Thus, there are antiderivatives of z^n . For example, $\frac{1}{n+1}z^{n+1}$ is an entire function (: it's a analytic polynomial) and the derivative is z^n . Let $\sigma:[0,1] \to \mathbb{C}$ be a function of the closed curve C. Then, $\sigma(0) = \sigma(1)$ by closedness of C and,

$$\int_C z^n dz = \int_0^1 \sigma(t)^n \sigma'(t) dt$$

$$= \left[\frac{1}{n+1} \sigma(t)^{n+1} \right]_{t=0}^1 = \frac{1}{n+1} (\sigma(1)^{n+1} - \sigma(0)^{n+1}) = \frac{1}{n+1} (\sigma(0)^{n+1} - \sigma(0)^{n+1}) = 0$$

by Proposition 4.12.

Proof of (2)

Let $f_m(z) = \sum_{n=1}^m a_n z^n$. Because C is a closed curve in \mathbb{C} , there is a compact subset $D \subseteq \mathbb{C}$ such that $C \subseteq D \subsetneq \mathbb{C}$. (e.g. D = C : C is a closed curve implies that there is a continuous function $\sigma : [0,1] \to \mathbb{C}$ such that $C = \sigma([0,1])$. Since [0,1] is closed, bounded, and compact, the continuous image C of σ is also compact.) By the assumption in the problem, $f_m \to f$ uniformly in the compact domain D. Since each f_m is continuous (: it's a polynomial) and $f_m \to f$ uniformly in the compact set D, by Proposition 4.11,

$$\int_{C} f(z)dz = \lim_{m \to \infty} \int_{C} f_m(z)dz$$

holds. Note that,

$$\int_C f_m(z)dz = \int_C \sum_{n=1}^m a_n z^m dz$$
$$= \sum_{n=1}^m a_n \int_C z^m dz = \sum_{n=1}^m a_n \cdot 0 = 0$$

because we can reorder finite sum and integration, and because of the fact we proved in (1). Therefore,

$$\int_{C} f(z)dz = \lim_{m \to \infty} \int_{C} f_{m}(z)dz$$
$$= \lim_{m \to \infty} 0 = 0$$

Find all entire functions f which satisfies the property that for R, C > 0, and nonnegative integer n, $|f(z)| \ge \frac{C}{|z|^n}$ when $|z| \ge R$.

Note: Two constants R > 0, C > 0, and $n \in \mathbb{Z}^{\geq 0}$ are fixed.

Answer

$$\left\{z\mapsto s(z-t_1)\cdots(z-t_m)\mid m\in\mathbb{Z}^{\geq 0}; s\in\mathbb{C}\setminus\{0\}; t_1,\cdots,t_m\in D(0;R); |s|\geq \max_{|\zeta|=R}\left|\frac{C}{R^n(\zeta-t_1)\cdots(\zeta-t_n)}\right|\right\}$$

(for m = 0, $(z - t_1) \cdots (z - t_m) = 1$.)

Note that $\max_{|\zeta|=R} \left| \frac{C}{R^n(\zeta-t_1)\cdots(\zeta-t_n)} \right|$ exists, because $\{z\in\mathbb{C}\mid |z|=R\}$ is non-empty and compact $(\because \{z\in\mathbb{C}\mid |z|=R\})$ is bounded and closed), $\frac{C}{R^n(z-t_1)\cdots(z-t_n)}$ is continuous in $\{z\in\mathbb{C}\mid |z|=R\}$ $(\because t_1,\cdots,t_m\in D(0;R)$, each of $z-t_k$ is non-zero and analytic for $z\in\mathbb{C}$ such that |z|=R, $\frac{C}{R^n(z-t_1)\cdots(z-t_n)}$ is analytic and continuous in $\{z\in\mathbb{C}\mid |z|=R\}$), $|\cdot|$ is continuous, continuous image of compact set is compact, and non-empty compact set has maximum.

Proof

Let R > 0, C > 0, $n \in \mathbb{Z}^{\geq 0}$ be fixed.

Suppose that f is entire and $|f(z)| \ge \frac{C}{|z|^n}$ for every $z \in \mathbb{C}$ such that $|z| \ge R$.

First of all, $f \not\equiv 0$. (: If $f \equiv 0$, $0 = |f(R)| \ge \frac{C}{R^n} > 0$ and it's a contradiction.) Thus, let's assume that f is not zero.

For $|z| \geq R$, we obtain

$$|f(z)| \ge \frac{C}{|z|^n}$$

 $|z^{n+1}f(z)| = |z|^{n+1} \cdot |f(z)| \ge C|z|$

Then, if $|z|=r\geq R$, $|z^{n+1}f(z)|\geq C|z|=Cr$. Thus, $\lim_{|z|\to\infty}|z^{n+1}f(z)|\geq \lim_{|z|\to\infty}C|z|=\infty$. As f is entire and z^{n+1} is entire ($:z^{n+1}$ is an analytic polynomial since $n+1\geq 1$), $z^{n+1}f(z)$ is entire. By Theorem 6.11, $z^{n+1}f(z)$ is polynomial.

Since $z^{n+1}f(z)$ is a polynomial, let $z^{n+1}f(z) = \sum_{k=0}^{m'} a_k z^k$ where $m' \in \mathbb{Z}^{\geq 0}$ and $a_0, \dots, a_{m'} \in \mathbb{C}$ and $a_{m'} \neq 0$. (: we assumed that f is not a zero function.) Then, for $z \neq 0$, by dividing by z^{n+1} ,

$$f(z) = \sum_{k=0}^{m'} a_k z^{k-n-1}$$

But if one of a_0, \dots, a_n is non-zero, $\lim_{x \in \mathbb{R}, x \to 0} f(x)$ diverges. (: if a_j is non-zero with minimum index such that $j \leq n$, for x with enough small absolute value, $|f(x)| = |a_j x^{j-n-1}| + \epsilon(x)$ and $|f(x)| \to \infty$ as $x \to 0$.) Then, f(z) cannot be continuous, and cannot be entire. Thus, $a_0 = \dots = a_n = 0$.

Let's reindex f(z) as,

$$f(z) = \sum_{k=0}^{m} b_k z^k$$

where m = m' - n - 1, $b_k = a_{k+n+1}$ for each $k = 0, \dots, m$.

Because $b_m = a_{m'} \neq 0$, f(z) is degree m polynomials. By Fundamental Theorem of Algebra, f(z) has m roots in \mathbb{C} . Let t_1, \dots, t_m be roots of f(z) (allowing repetition). Then, $f(t_k) = 0$ for each $k = 1, \dots, m$. However, if $|t_k| \geq R$, $0 = |f(t_k)| \geq \frac{C}{|t_k|^n} > 0$ and it's a contradiction. Therefore, t_1, \dots, t_m must be in the open set D(0; R).

Let $s = b_m$. Then,

$$f(z) = s(z - t_1) \cdots (z - t_m)$$

(If m = 0, f(z) = s.)

Since $z - t_1, \dots, z - t_m$ are continuous and non-zero at z where |z| = R, $|\cdot|$ is continuous, $\{z \in \mathbb{C} \mid |z| = R\}$ is compact as closed and bounded, $M = \max_{|\zeta| = R} \frac{C}{R^n |\zeta - t_1| \cdots |\zeta - t_m|}$ exists. (: continuous image of compact set is compact and non-empty compact real-value set contains the maximum value.)

Because, for each $z \in \mathbb{C}$ such that |z| = R,

$$|s| \cdot |z - t_1| \cdots |z - t_m| = |s(z - t_1) \cdots (z - t_m)| = |f(z)| \ge \frac{C}{|z|^n} = CR^{-n}$$

and since $t_1, \dots, t_m \in D(0; R)$ and $|z| = R, |z - t_1|, \dots, |z - t_m|$ are non-zero, and,

$$|s| \ge \frac{C}{R^n|z - t_1| \cdots |z - t_m|}$$

Thus,

$$|s| \ge M = \max_{|\zeta|=R} \frac{C}{R^n |\zeta - t_1| \cdots |\zeta - t_m|}$$

In conclusion at this point, if f is entire, and $|f(z)| \ge \frac{C}{|z|^n}$ for every $z \in \mathbb{C}$ such that $|z| \ge R$, at least the below conditions are satisfied:

- $f(z) = s(z t_1) \cdots (z t_m)$ for some $m \in \mathbb{Z}^{\geq 0}$, $s \in \mathbb{C} \setminus \{0\}$, $t_1, \dots, t_m \in D(0; R)$.
- $|s| \ge \max_{|\zeta|=R} \frac{C}{R^n |\zeta t_1| \cdots |\zeta t_m|} = \max_{|\zeta|=R} \left| \frac{C}{R^n (\zeta t_1) \cdots (\zeta t_m)} \right|$

Conversely, let f be a function satisfying the above two conditions.

First, since f is a non-zero polynomial, f is entire.

Note that for $z \in \mathbb{C}$ such that $|z| \geq R$, $|z - t_k| \neq 0$ for each $k = 1, \dots, m$ because $|t_k| < R$. Also, for $z \in \mathbb{C}$ such that |z| = R,

$$\begin{split} |f(z)| &= |s| \cdot |z - t_1| \cdots |z - t_m| \\ &\geq \left(\max_{|\zeta| = R} \frac{C}{R^n |\zeta - t_1| \cdots |\zeta - t_m|} \right) \cdot |z - t_1| \cdots |z - t_m| \\ &\geq \frac{C}{R^n |z - t_1| \cdots |z - t_m|} \cdot |z - t_1| \cdots |z - t_m| \\ &= \frac{C}{R^n} = \frac{C}{|z|^n} \end{split}$$

Let $z\in\mathbb{C}$ such that |z|>R. Then, let $z_0=z\cdot\frac{R}{|z|}$. Note that $|z_0|=R$, and z_0 is the nearest point from z in $\partial D(0;R)$. For every $t\in D(0;R)$, $|z-t|>|z_0-t|$. (: Let $a=\overline{z}/|z|$. Then, multiplicating by a preserves modulus. Let z'=az=|z|, $z'_0=az_0=R$, t'=at=x+iy for some $x,y\in\mathbb{R}$. Then, $|z-t|=|z'-t'|=\sqrt{(|z|-x)^2+y^2}$ and $|z_0-t|=|z'_0-t'|=\sqrt{(R-x)^2+y^2}$. Since |z|>R, |z|-x>R-x and $|z-t|=\sqrt{(|z|-x)^2+y^2}>\sqrt{(R-x)^2+y^2}=|z_0-t|$.) Since $t_1,\cdots,t_m\in D(0;R)$, $|z-t_k|\geq |z_0-t_k|$ for each $k=1,\cdots,m$. Thus,

$$\begin{split} |f(z)| &= |s| \cdot |z - t_1| \cdots |z - t_m| \\ &\geq |s| \cdot |z_0 - t_1| \cdots |z_0 - t_m| \\ &\geq \left(\max_{|\zeta| = R} \frac{C}{R^n |\zeta - t_1| \cdots |\zeta - t_m|} \right) \cdot |z_0 - t_1| \cdots |z_0 - t_m| \\ &\geq \frac{C}{R^n |z_0 - t_1| \cdots |z_0 - t_m|} \cdot |z_0 - t_1| \cdots |z_0 - t_m| \\ &= \frac{C}{R^n} \geq \frac{C}{|z|^n} \end{split}$$

Therefore, for every $z\in\mathbb{C}$ such that $|z|\geq R,\, |f(z)|\geq \frac{C}{|z|^n}.$

The conclusion. Let $R>0,\ C>0,\ n\in\mathbb{Z}^{\geq 0}$ are fixed. If f is entire and $|f(z)|\geq \frac{C}{|z|^n}$ for every $z\in\mathbb{C}$ such that $|z|\geq R$, then, below holds:

•
$$f(z) = s(z - t_1) \cdots (z - t_m)$$
 for some $m \in \mathbb{Z}^{\geq 0}$, $s \in \mathbb{C} \setminus \{0\}$, $t_1, \cdots, t_m \in D(0; R)$.

•
$$|s| \ge \max_{|\zeta|=R} \frac{C}{R^n |\zeta - t_1| \cdots |\zeta - t_m|} = \max_{|\zeta|=R} \left| \frac{C}{R^n (\zeta - t_1) \cdots (\zeta - t_m)} \right|$$

Also, if f satisfies above two properties, f is entire and $|f(z)| \ge \frac{C}{|z|^n}$ for every $z \in \mathbb{C}$ such that $|z| \ge R$. Therefore,

$$\left\{z\mapsto s(z-t_1)\cdots(z-t_m)\mid m\in\mathbb{Z}^{\geq 0}; s\in\mathbb{C}\setminus\{0\}; t_1,\cdots,t_m\in D(0;R); |s|\geq \max_{|\zeta|=R}\left|\frac{C}{R^n(\zeta-t_1)\cdots(\zeta-t_n)}\right|\right\}$$

is a set consisting of all functions which satisfies all properties in the problem.

Find all entire functions f satisfies $\limsup_{|x+iy|\to\infty} |f(x+iy)| e^{x^3-3xy^2} < \infty$.

Answer

$$\{z \mapsto Ke^{-z^3} \mid K \in \mathbb{C}\}$$

Proof

Suppose that f is entire and $\limsup_{|x+iy|\to\infty} |f(x+iy)| e^{x^3-3xy^2} < \infty$. Let z = x + iy for $x, y \in \mathbb{R}$.

$$z^{3} = (x + iy)^{3} = x^{3} + 3ix^{2}y - 3xy^{2} - iy^{3} = (x^{3} - 3xy^{2}) + i(3x^{2}y - y^{3})$$

And Re $z^{3} = x^{3} - 3xy^{2}$.

For some $a, b \in \mathbb{R}$,

$$e^{a+ib} = e^a(\cos b + i\sin b)$$

and

$$|e^{a+ib}| = |e^a| \cdot |\cos b + i\sin b|$$
$$= |e^a|$$

And for $a \in \mathbb{R}$, since exponential function is always positive,

$$|e^a| = e^a$$

Because $x^3 - 3xy^2 \in \mathbb{R}$ and $3x^2y - y^3 \in \mathbb{R}$,

$$e^{x^3 - 3xy^2} = \left| e^{x^3 - 3xy^2} \right| = \left| e^{(x^3 - 3xy^2) + i(3x^2y - y^3)} \right| = \left| e^{z^3} \right|$$

And,

$$|f(x+iy)|e^{x^3-3xy^2} = |f(z)| \cdot |e^{z^3}| = |f(z)e^{z^3}|$$

Thus,

$$L = \limsup_{|z| \to \infty} \left| f(z)e^{z^3} \right|$$
$$= \lim_{|x+iy| \to \infty} |f(x+iy)| e^{x^3 - 3xy^2} < \infty$$

Because e^z , z^3 , f(z) are entire, $f(z)e^{z^3}$ is entire and continuous.

Because $L = \limsup_{|z| \to \infty} \left| f(z)e^{z^3} \right|$, for every $\epsilon > 0$, there is R > 0 which satisfies for every $z \in \mathbb{C}$ such that |z| > R, $\left| f(z)e^{z^3} \right| < L + \epsilon$. Let $\epsilon = 1$ and obtain R > 0 such that for every $z \in \mathbb{C}$ such that |z| > R, $\left| f(z)e^{z^3} \right| < L + 1$. Then, in $\{z \in \mathbb{C} \mid |z| > R\}$, $f(z)e^{z^3}$ is bounded by L + 1.

Let $S = \overline{D(0;R)}$. Since S is non-empty and compact $(\because S$ is bounded, closed), and $\left| f(z)e^{z^3} \right|$ is continuous $(\because f(z)e^{z^3}$ and $|\cdot|$ are continuous), $V = \left\{ \left| f(z)e^{z^3} \right| \mid z \in S \right\}$ is non-empty and compact set of real values. $(\because$ continuous image of compact set is compact.) Therefore, max V exists. Then, $f(z)e^{z^3}$ is bounded by max V in S.

Let $M=1+\max(\max V,L+1)$. Then, $\left|f(z)e^{z^3}\right|\leq \max V< M$ for $z\in S$ (i.e. $|z|\leq R$), and $\left|f(z)e^{z^3}\right|< L+1< M$ for $z\in \mathbb{C}\backslash S$ (i.e. |z|>R). Thus, for every $z\in \mathbb{C}, \left|f(z)e^{z^3}\right|< M$. In other words, $f(z)e^{z^3}$ is bounded in \mathbb{C} .

Since $f(z)e^{z^3}$ is entire and bounded, by Liouville's Theorem, $f(z)e^{z^3}$ is a constant function. In other words, there is $K \in \mathbb{C}$ such that $K = f(z)e^{z^3}$ for every $z \in \mathbb{C}$. Then, since e^{z^3} is nowhere zero, $f(z) = Ke^{-z^3}$. Therefore, if f is entire and $\limsup_{|x+iy|\to\infty} |f(x+iy)| e^{x^3-3xy^2} < \infty$, then f should be in a form of $f(z) = Ke^{-z^3}$ for some $K \in \mathbb{C}$.

Let $K \in \mathbb{C}$ and $f(z) = Ke^{-z^3}$. Since f is entire (: e^z and $-z^3$ are entire), it's enough to check that $\limsup_{|x+iy|\to\infty} |f(x+iy)| \, e^{x^3-3xy^2} < \infty$. As we shown above, for z=x+iy,

$$|f(x+iy)| e^{x^3 - 3xy^2} = |f(z)e^{z^3}|$$
$$= |Ke^{-z^3}e^{z^3}|$$
$$= |K|$$

Then,

$$\limsup_{|x+iy|\to\infty} |f(x+iy)| e^{x^3 - 3xy^2} = \limsup_{z\to\infty} |K|$$
$$= |K| < \infty$$

Thus, this f(z) satisfies $\limsup_{|x+iy|\to\infty} |f(x+iy)| e^{x^3-3xy^2} < \infty$.

In conclusion, $\{z \mapsto Ke^{-z^3} \mid K \in \mathbb{C}\}$ is a set consisting of all functions satisfying all properties

Let f = u + iv be an entire function. Prove that

$$\det \begin{pmatrix} u_{xx} & u_{xy} \\ u_{yx} & u_{yy} \end{pmatrix} = \det \begin{pmatrix} v_{xx} & v_{xy} \\ v_{yx} & v_{yy} \end{pmatrix} \le 0$$

Lemmata

Note that if f = u + iv is entire, $f_x = u_x + iv_x$, $f_y = u_y + iv_y$ exists by Proposition 3.1.

Lemma 1. Let f = u + iv be an entire function where $u, v : \mathbb{C} \to \mathbb{R}$. $f' = u_x + iv_x = v_y - iu_y$.

Proof. Because f is analytic, f' is equal to every directional derivation. Thus,

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

$$= \lim_{h \in \mathbb{R}, h \to 0} \frac{f(z+h) - f(z)}{h}$$

$$= \lim_{h \in \mathbb{R}, h \to 0} \frac{u(z+h) - u(z) + i(v(z+h) - v(z))}{h}$$

$$= u_x(z) + iv_x(z)$$

And by Cauchy-Riemann Equation, $f' = u_x + iv_x = v_y - iu_y$.

Lemma 2. Let f = u + iv be an entire function where $u, v : \mathbb{C} \to \mathbb{R}$. Then, at least $u, v \in C^2(\mathbb{C})$ (i.e. u, v are complex functions which have the second derivatives which are continuous).

Proof. Since f is entire, $f' = u_x + iv_x$. Also, derivative of entire function is entire. Thus, f' is entire. Then, $f'' = u_{xx} + iv_{xx}$. In the similar way, there is $f^{(3)}$ with f''_x and f''_y . Because $f''_x = u_{xxx} + iv_{xxx}$ and $f''_y = u_{xxy} + iv_{xxy}$, u_{xxx} , v_{xxx} , v_{xxx} , v_{xxy} , exists. It means u_{xx} and v_{xx} are differentiable and continuous.

Because Cauchy-Riemann Equation holds as $if'_x = f'_y$, we can take $f'' = v_{xy} - iu_{xy}$ instead of $u_{xx} + iv_{xx}$. Then, in the similar way, we can conclude that v_{xy} , u_{xy} are differentiable and continuous.

Also, using Cauchy-Riemann Equation, for $f' = v_y - iu_y$ instead of $u_x + iv_x$, by following above processes, we can conclude that $v_{yx}, u_{yx}, v_{yy}, u_{yy}$ are differentiable and continuous.

Thus, $u, v \in \mathcal{C}^2(\mathbb{C})$.

Proof

Note that,

$$\det\begin{pmatrix} u_{xx} & u_{xy} \\ u_{yx} & u_{yy} \end{pmatrix} = u_{xx}u_{yy} - u_{xy}u_{yx}, \quad \det\begin{pmatrix} v_{xx} & v_{xy} \\ v_{yx} & v_{yy} \end{pmatrix} = v_{xx}v_{yy} - v_{xy}v_{yx}$$

Since f is entire, $u_x = v_y$ and $u_y = -v_x$ by Cauchy-Riemann Equation. Thus,

$$u_{xx} = \frac{\partial u_x}{\partial x} = \frac{\partial v_y}{\partial x} = v_{yx}$$

$$u_{xy} = \frac{\partial u_x}{\partial y} = \frac{\partial v_y}{\partial y} = v_{yy}$$

$$u_{yx} = \frac{\partial u_y}{\partial x} = \frac{\partial (-v_x)}{\partial x} = -v_{xx}$$

$$u_{yy} = \frac{\partial u_y}{\partial y} = \frac{\partial (-v_x)}{\partial y} = -v_{xy}$$

Therefore,

$$\det \begin{pmatrix} u_{xx} & u_{xy} \\ u_{yx} & u_{yy} \end{pmatrix} = u_{xx}u_{yy} - u_{xy}u_{yx} = v_{yx}(-v_{xy}) - v_{yy}(-v_{xx})$$

$$= -v_{yx}v_{xy} + v_{yy}v_{xx} = v_{xx}v_{yy} - v_{xy}v_{yx} = \det \begin{pmatrix} v_{xx} & v_{xy} \\ v_{yx} & v_{yy} \end{pmatrix}$$

holds.

Lemma 2 shows that $u, v \in \mathcal{C}^2(\mathbb{C})$. It means, we can change the order of partial derivatives like:

$$u_{xy} = u_{yx}, v_{xy} = v_{yx}$$

Thus,

$$u_{xx}u_{yy} - u_{xy}u_{yx} = -v_{yx}v_{xy} - u_{xy}u_{yx}$$
$$= -v_{xy}^2 - u_{xy}^2$$

Since u and v are real-valued functions, $v_{xy}^2 \ge 0$ and $u_{xy}^2 \ge 0$. So $-v_{xy}^2 - u_{xy}^2 \le 0$. Therefore,

$$\det \begin{pmatrix} u_{xx} & u_{xy} \\ u_{yx} & u_{yy} \end{pmatrix} = \det \begin{pmatrix} v_{xx} & v_{xy} \\ v_{yx} & v_{yy} \end{pmatrix} = u_{xx}u_{yy} - u_{xy}u_{yx} = -v_{xy}^2 - u_{xy}^2 \le 0$$

Note: For $n \in \mathbb{N}$, $f^n = f \cdot \stackrel{n}{\cdots} \cdot f$. i.e. for $z \in \text{Dom}(f)$, $f^n(z) = f(z)^n$. Let $f : \mathbb{C} \to \mathbb{C}$ be a function. Prove that

- (1) f is entire if f^4 and f^7 are entire.
- (2) f is entire if f^2 is entire and f is continuous.

Lemmata

Lemma 3. Let $f : \mathbb{C} \to \mathbb{C}$ be functions. If f^m and f^n are entire for integers 0 < m < n, f^{n-m} is entire too.

Proof. If $f^m = 0$ or $f^n = 0$, then f = 0 because only 0 can be zero by powering by some integers. (If $z \neq 0$, then |z| > 0, $|z|^k > 0$ and $z^k \neq 0$ for $k \in \mathbb{N}$) Thus, in this case, f is entire.

If f^m is a constant $c \in \mathbb{C} \setminus \{0\}$, $f^n = f^m \cdot f^{n-m} = c \cdot f^{n-m}$ is entire. Thus f^{n-m} is entire.

Thus, let's consider that f^m is non-constant and f^n is non-zero.

Let

$$g(z) = \begin{cases} 0 & (f(z) = 0) \\ \frac{f^{n}(z)}{f^{m}(z)} & (f(z) \neq 0) \end{cases}$$

Note that this is well-defined, because if $f^m(z) = 0$ holds, $f(z)^m = 0$ and f(z) = 0. Also, $g(z) = f^{n-m}(z)$ because $g(z) = 0 = f(z)^{n-m}$ for $z \in \mathbb{C}$ such that f(z) = 0, and $g(z) = \frac{f(z)^n}{f(z)^m} = f(z)^{n-m}$ for $z \in \mathbb{C}$ such that $f(z) \neq 0$.

For $z_0 \in \mathbb{C}$ where $f(z_0) \neq 0$, g is differentiable at z_0 . Because $g(z_0) = \frac{f^n(z_0)}{f^m(z_0)}$, $f^m(z_0) \neq 0$ and f^n , f^m are entire.

Let $z_0 \in \mathbb{C}$ such that $f(z_0) = 0$. (Note that if f^n is a constant, there are no such case; because f^n is non-zero, if f^n is a constant, f^n is nowhere zero, and $0 \neq f(z_0)^n = 0^n = 0$ make a contradiction. Thus, if f^n is a constant, we can ignore this case. Also, let's assume that f^n is non-constant for this case.) Then, $f^n(z_0) = f^m(z_0) = 0$. In this case, since f^n and f^m are entire, there are $a_k, b_k \in \mathbb{C}$ such that:

$$f^{n}(z) = \sum_{k=0}^{\infty} a_{k}(z - z_{0})^{k}$$

$$f^{m}(z) = \sum_{k=0}^{\infty} b_{k}(z - z_{0})^{k}$$

If $a_0 \neq 0$, $0 = f_n(z_0) = a_0 \neq 0$ and it contradicts. Thus, $a_0 = 0$ holds, and $b_0 = 0$ also holds because of the same reason.

Because we assumed that f^n and f^m are non-constant, at least one a_j and b_k is non-zero for some $j,k\in\mathbb{N}$. Let $p\in\mathbb{N}$ be a minimum number which satisfies $a_p\neq 0$, and let $q\in\mathbb{N}$ be a minimum number which satisfies $b_q\neq 0$. Then, $a_0=\cdots=a_{p-1}=0$ and $b_0=\cdots=b_{q-1}=0$ holds. Let $c_k=a_{p+k},\,d_k=b_{q+k}$ for every $k\in\mathbb{Z}^{\geq 0}$. We can rewrite the power series of f^n and f^m as:

$$f^{n}(z) = (z - z_{0})^{p} \sum_{k=0}^{\infty} c_{k}(z - z_{0})^{k}$$

$$f^m(z) = (z - z_0)^q \sum_{k=0}^{\infty} d_k (z - z_0)^k$$

By assigning the above power series to f^{nm} , we obtain:

$$(z - z_0)^{pm} (\sum_{k=0}^{\infty} c_k (z - z_0)^k)^m = (f^n(z))^m$$

$$= f^{nm}(z)$$

$$= (f^m(z))^n = (z - z_0)^{qn} (\sum_{k=0}^{\infty} d_k (z - z_0)^k)^n$$

Since $c_0 \neq 0 \neq d_0$, and the non-zero coefficient lowest degree term of each of LHS and RHS are $c_0^m(z-z_0)^{pm}$ and $d_0^n(z-z_0)^{qn}$. So, $c_0^m=d_0^n$ and pm=qn. Then, because n>m,

$$p = \frac{pm}{m} = \frac{qn}{m} > \frac{qn}{n} = q$$

and since $p, q \in \mathbb{N}, p \ge q + 1$. Let $\phi_0 = f^n$

$$\phi_k(z) = \begin{cases} a_k & (z = z_0) \\ \frac{f^n(z)}{(z - z_0)^k} & (z \neq z_0) \end{cases}$$

for $k \in \{1, \dots, p\}$. Note that $\frac{f^n(z)}{(z-z_0)^k} = \frac{\phi_{k-1}(z)}{z-z_0} = \frac{\phi_{k-1}(z)-0}{z-z_0} = \frac{\phi_{k-1}(z)-\phi_{k-1}(z_0)}{z-z_0}$ for $z \neq z_0$. As $a_1 = \phi'_0(z_0) = (f^n)'(z_0)$, by Proposition 5.8, ϕ_1 is entire. And for $k \leq p$, we can repeat this since if $\phi_0, \dots, \phi_{k-1}$ are entire, $a_k = \phi'_{k-1}(z_0)$ and ϕ_k is entire by Proposition 5.8. It shows that $\phi_p(z) = \sum_{k=0}^{\infty} c_k(z-z_0)^k$ is entire. Since entire function is continuous,

$$\lim_{z \to z_0} \sum_{k=0}^{\infty} c_k (z - z_0)^k = c_0$$

In the same processes, we obtain

$$\lim_{z \to z_0} \sum_{k=0}^{\infty} d_k (z - z_0)^k = d_0$$

Thus,

$$\lim_{z \to z_0} \frac{g(z)}{z - z_0} = \lim_{z \to z_0} \frac{1}{z - z_0} \frac{(z - z_0)^p \sum_{k=0}^{\infty} c_k (z - z_0)^k}{(z - z_0)^q \sum_{k=0}^{\infty} d_k (z - z_0)^k}$$
$$= \lim_{z \to z_0} (z - z_0)^{p - q - 1} \frac{\sum_{k=0}^{\infty} c_k (z - z_0)^k}{\sum_{k=0}^{\infty} d_k (z - z_0)^k}$$

If p - q - 1 = 0,

$$\lim_{z \to z_0} \frac{g(z)}{z - z_0} = \lim_{z \to z_0} \frac{\sum_{k=0}^{\infty} c_k (z - z_0)^k}{\sum_{k=0}^{\infty} d_k (z - z_0)^k}$$
$$= \frac{c_0}{d_0}$$

Otherwise,

$$\lim_{z \to z_0} \frac{g(z)}{z - z_0} = \lim_{z \to z_0} (z - z_0)^{p - q - 1} \frac{\sum_{k=0}^{\infty} c_k (z - z_0)^k}{\sum_{k=0}^{\infty} d_k (z - z_0)^k}$$
$$= 0^{p - q - 1} \cdot \frac{c_0}{d_0}$$
$$= 0$$

Therefore,

$$\lim_{h \to 0} \frac{g(z_0 + h) - g(z_0)}{h} = \lim_{z \to z_0} \frac{g(z)}{z - z_0} = \begin{cases} c_0/d_0 & (p - q - 1 = 0) \\ 0 & (p - q - 1 \neq 0) \end{cases}$$

Thus, g is differentiable at z_0 where $f(z_0) = 0$.

Therefore, g is differentiable everywhere in \mathbb{C} , i.e. entire. Since $g = f^{n-m}$, f^{n-m} is entire.

Proof of (1)

Since f^7 and f^4 are entire, $f^3 = f^{7-4}$ is entire by Lemma 3. Since f^4 and f^3 are entire, $f = f^{4-3}$ is entire by Lemma 3.

Proof of (2)

Let f^2 be entire and f continuous.

If $f \equiv 0$, it's trivially entire. Thus let's assume that f is non-zero at some point. Then, there is some $z \in \mathbb{C}$ such that $f(z) \neq 0$, and $f(z)^2 \neq 0$ (Because $|f(z)^2| = |f(z)|^2 > 0$ for this z.) Therefore, f^2 is also non-zero at some point. (i.e. $f^2 \not\equiv 0$.)

Suppose that $f(z_0) \neq 0$ at $z_0 \in \mathbb{C}$.

$$(f^2)'(z_0) = \lim_{z \to z_0} \frac{f(z)^2 - f(z_0)^2}{z - z_0}$$
$$= \lim_{z \to z_0} \frac{(f(z) + f(z_0))(f(z) - f(z_0))}{z - z_0}$$

converges. Also, because f is continuous and $f(z_0) \neq 0$,

$$\lim_{z \to z_0} \frac{1}{f(z) + f(z_0)} = \frac{1}{2f(z_0)}$$

converges. Thus,

$$\lim_{z \to z_0} \frac{f(z) - f(z_0)}{z - z_0} = \left(\lim_{z \to z_0} \frac{(f(z) + f(z_0))(f(z) - f(z_0))}{z - z_0}\right) \left(\lim_{z \to z_0} \frac{1}{f(z) + f(z_0)}\right)$$

$$= \frac{(f^2)'(z_0)}{2f(z_0)}$$

converges. Thus f is differentiable at every $z_0 \in \mathbb{C}$ where $f(z_0) \neq 0$.

Suppose that $f(z_0) = 0$. Then, there is $\rho > 0$ such that $f(z) \neq 0$ for every $z \in D(z_0; \rho) \setminus \{z_0\}$. (: If not, for every $n \in \mathbb{N}$, there is $z_n \in D(z_0; 1/n) \setminus \{z_0\}$ such that $f(z_n) = 0$. It implies $f(z_n)^2 = 0$ trivially. Then, $\{z_n\}_{n \in \mathbb{N}}$ is a subset of \mathbb{C} , where $f^2(z_n) = 0$, and it has a limit point, $z_0 = \lim_{n \to \infty} z_n$, which is in \mathbb{C} . Since f^2 is entire, by Uniqueness Theorem, $f^2 \equiv 0$. It's a contradiction because of our assumption that $f^2 \not\equiv 0$.) Let $D = D(z_0; \rho)$ and $L = \{x + iy \mid y = \text{Im } z_0, x \in [-\frac{\rho}{2} + \text{Re } z_0, \frac{\rho}{2} + \text{Re } z_0]\}$. As we proved that f is differentiable in every point $z \in \mathbb{C}$ where $f(z) \not= 0$ and every point $z \in D \setminus \{z_0\}$ satisfies $f(z) \not= 0$, f is analytic in D except the line segment L. By applying Theorem 7.7 with the continuity of f, f is analytic in D. Since $z_0 \in D$, f is differentiable at z_0 .

Therefore, f is differentiable at every point of \mathbb{C} . It means f is entire.

Find all analytic functions f on the closed unit disc in \mathbb{C} such that $|f(z)| \le 1$ for $|z| \le 1$, |f(z)| = 1 for |z| = 1, and f is injective.

Answer

$$\left\{z\mapsto \frac{Kz+\alpha}{1+\overline{\alpha}Kz}\mid \alpha\in\mathbb{D}; K\in\mathbb{C}; |K|=1\right\}$$

Proof

I'll denote $\mathbb{D} = D(0; 1)$.

Abstract: First, I'll show that the function of f restricted by \mathbb{D} is bijective and it's inverse is also analytic in \mathbb{D} . Then, using Blaschke Factor to make bijective analytic function g which satisfies every properties given in problem and g(0) = 0. Next, applying Schwarz's Lemma to g and g^{-1} and get g(z) = Kz for some $K \in \mathbb{C}$ such that |K| = 1. Finally, transform g(z) to f(z).

Before the proof, note that we learned about the Blaschke Factor: The Blaschke Factor for $\alpha \in \mathbb{D}$ is:

$$B_{\alpha}(z) = \frac{z - \alpha}{1 - \overline{\alpha}z}$$

As we proved in the lecture, it has below properties:

- B_{α} is analytic in \mathbb{D} .
- B_{α} maps $\mathbb{D} \mapsto \mathbb{D}$, $\partial \mathbb{D} \mapsto \partial \mathbb{D}$, $0 \mapsto -\alpha$, and $\alpha \mapsto 0$.
- B_{α} is bijective with its inverse $B_{\alpha}^{-1} = B_{-\alpha}$

Also, B_{α} is continuous in $\overline{\mathbb{D}}$ because for $z \in \overline{\mathbb{D}}$, the denominator of $B_{\alpha}(z)$, $1 - \overline{\alpha}z$ cannot be zero since $|\alpha| < 1$ and denominator and numerator of B_{α} are continuous (as linear polynomial).

Suppose that f is analytic in $\overline{\mathbb{D}}$, $\forall z \in \overline{\mathbb{D}} : |f(z)| \leq 1$, $\forall z \in \partial \mathbb{D} : |f(z)| = 1$ and f is injective.

First of all, note that f cannot be constant. Because, if f is a constant function, f(1) = f(-1) and it violates injectivity of f.

Also, note that f maps all elements of $\mathbb D$ into $\mathbb D$. Because, by Maximum-Modulus Theorem, every interier point of $\overline{\mathbb D}$ cannot has maximum modulus of f. Since f has maximum modulus, 1, at every points of $\partial \mathbb D$, |f(z)| < 1 for each element of $z \in \mathbb D$.

Let $h = f|_{\mathbb{D}}$, which is the function obtained from f by restricting the domain to \mathbb{D} . We will show that h is surjective.

Let t be an arbitrary element of \mathbb{D} . Then, we can take the Blaschke Factor of t. Let $F = B_t \circ f$. Then, F(t) = 0. Because $\overline{\mathbb{D}}$ is non-empty compact and |F| is continuous $(\because |\cdot|, f \text{ and } B_t \text{ are continuous in } \overline{\mathbb{D}})$, $S = |F|(\overline{\mathbb{D}}) = \{|F(z)| \mid z \in \overline{\mathbb{D}}\}$ is non-empty compact. Since S is a non-empty compact set of real values, S contains a minimum value. Let $v \in \overline{\mathbb{D}}$ and |F(v)| is minimum.

Suppose that $v \in \partial \mathbb{D}$. |f(v)| = 1 because of the property of f, and $|F(v)| = |B_t(f(v))| = 1$ because of the property of B_t . Thus, |F(v)| = 1 is the minimum value of S. Since the image of F is a subset of $\overline{\mathbb{D}}$, $s \leq 1$ for every $s \in S$. Then, $1 = |F(v)| \leq s \leq 1$ and s = 1 for every $s \in S$. In other words, for every $z \in \overline{\mathbb{D}}$, |F(z)| = 1. But it's a contradiction because $0 \in \mathbb{D}$, but $|F(0)| = |B_t(f(0))| = 1$ implies $f(0) \in \partial \mathbb{D}$ and $0 \in \partial \mathbb{D}$.

Thus, $v \in \mathbb{D}$. But in this case, v is a minimum point of the open connected set \mathbb{D} for the analytic function F. By Minimum-Modulus Theorem, |F(v)| = 0 and F(v) = 0. Because of the property of

 B_t , $F(v) = B_t(f(v)) = 0$ means f(v) = t. Therefore, for every $t \in \mathbb{D}$, there is $v \in \mathbb{D}$ such that f(v) = t. And this shows that h, obtained from f by restricting the domain to \mathbb{D} , is surjective.

Because h is injective (: f is injective) and surjective, there is an inverse function h^{-1} . What we next to check is h^{-1} is analytic in \mathbb{D} .

As Proposition 3.5, if h is differentiable at $z_1 = h^{-1}(z_0)$ and $h'(z_1) \neq 0$, then h^{-1} is differentiable at z_0 . Since h is analytic in \mathbb{D} (: f is analytic in $\overline{\mathbb{D}}$), we know that $h'(z_0)$ exists for every $z_0 \in \mathbb{D}$. Suppose that $Z = \{z \in \mathbb{D} \mid h'(z) = 0\}$ is non-empty. Let z_0 be any element of Z. If $(D(z_0; r) \cap$ $Z\setminus\{z_0\}\neq\emptyset$ for every r>0, it contradicts. (: If $(D(z_0;r)\cap Z)\setminus\{z_0\}\neq\emptyset$ for every r>0, z_0 is a limit point of Z. Then, since Z is a zero of h', by Uniqueness Theorem, $h' \equiv 0$ in \mathbb{D} . Then, h should be constant function in \mathbb{D} , but it's a contradiction because h(1/42) = h(0) violates the injectivity of h.) Therefore, there is r > 0 such that $D(z_0; r) \cap Z = \{z_0\}$. In other words, for $z \in D(z_0; r) \setminus \{z_0\}$, $h'(z) \neq 0$. Since h is analytic in \mathbb{D} , by Open Mapping Theorem, $T = h(D(z_0; r))$ is also open. Since $h(z_0)$ is an interier point of the open set T, take s>0 such that $D(h(z_0);s)\subseteq T$. Because h' is non-zero for every points of $D(z_0;r)\setminus\{z_0\}$, h^{-1} is differentiable at every points of $T\setminus\{h(z_0)\}$, and h^{-1} is differentiable at every points of $D(h(z_0);s)\setminus\{h(z_0)\}$. Let $L=\{x+iy\mid y=\text{Im }h(z_0),x=[-\frac{s}{2}+\text{Re }h(z_0),\frac{s}{2}+\text{Re }h(z_0)]\}$. Since h^{-1} is continuous in \mathbb{D} (: h is an open map because h is analytic in \mathbb{D} and because of Open Mapping Theorem. Since h is an inverse map of h^{-1} , inverse map of h^{-1} is an open map in \mathbb{D} . Thus, $(h^{-1})^{-1}$ maps open sets to open sets and it implies h^{-1} is continuous in \mathbb{D} .) and analytic in $D(h(z_0),s)$ except the line segment L (: h^{-1} is differentiable in the open set $D(h(z_0), s) \setminus L$), by Theorem 7.7, h^{-1} is analytic throughout $D(h(z_0), s)$. Then, since $h(z_0) \in D(h(z_0), s), h^{-1}$ is differentiable at $h(z_0)$. However, it's a contradiction because if h^{-1} is differentiable at $h(z_0)$, since h is differentiable at z_0 and,

$$0 = (h^{-1})'(h(z_0)) \cdot 0 = (h^{-1})'(h(z_0))h'(z_0) \neq (h^{-1} \circ h)'(z_0) = \mathrm{Id}_{\mathbb{D}}'(z_0) = 1$$

It violates Chain Rule. Thus, Z should be empty. And h' is nowhere zero and h^{-1} is analytic in \mathbb{D} .

So to sum up at this point, for $h = f|_{\mathbb{D}}$, $h : \mathbb{D} \to \mathbb{D}$ is bijective, continuous and analytic in \mathbb{D} and so is $h^{-1} : \mathbb{D} \to \mathbb{D}$.

Next, we will show that $B_q \circ h$ is a linear function for some $q \in \mathbb{D}$.

Let $\alpha = h(0)$. Then, let $g : \mathbb{D} \to \mathbb{D}$ such that $g = B_{\alpha} \circ h$. Because of the properties of h and B_{α} ,

- g is analytic in \mathbb{D} .
- g is continuous in \mathbb{D} .
- g is bijective in \mathbb{D} .
- $g(0) = B_{\alpha}(h(0)) = B_{\alpha}(\alpha) = 0.$
- g maps every element of $\mathbb D$ into $\mathbb D$. It's because B_{α} and h are automorphisms of $\mathbb D$. Thus, |g(z)| < 1.
- g' is nowhere zero in \mathbb{D} , and g^{-1} is continuous and analytic in \mathbb{D} . Because g is a bijective function in $\mathbb{D} \to \mathbb{D}$, we can show this continuity and differentiability in \mathbb{D} in exactly same way to show that h^{-1} is analytic in \mathbb{D} above.
- $g^{-1}(0) = 0$ and $g^{-1}(z) < 1$ for every $z \in \mathbb{D}$. It's because g is an automorphism of \mathbb{D} and because of above properties.

Since g and g^{-1} are analytic in the unit disc \mathbb{D} , $g \ll 1$, $g^{-1} \ll 1$, $g(0) = g^{-1}(0) = 0$, we can apply Schwarz's Lemma to g and g^{-1} .

By applying Schwarz's Lemma to g^{-1} , we obtain $|(g^{-1})'(0)| \leq 1$ and,

$$\frac{1}{|g'(0)|} = \left| (g^{-1})'(g(0)) \right| = \left| (g^{-1})'(0) \right| \le 1$$
$$|g'(0)| \ge 1$$

And by applying Schwarz's Lemma to g, we obtain

$$|g'(0)| \le 1$$

By combining above two inequalities, we obtain

$$|q'(0)| = 1$$

and by Schwarz's Lemma, there is some $K \in \mathbb{C}$ such that |K| = 1 and

$$g(z) = Kz$$

Because $B_{-\alpha} = B_{\alpha}^{-1}$,

$$h(z) = B_{-\alpha}(B_{\alpha}(h(z)))$$

$$= B_{-\alpha}(g(z))$$

$$= B_{-\alpha}(Kz)$$

$$= \frac{Kz - (-\alpha)}{1 - (\overline{-\alpha})Kz}$$

$$= \frac{Kz + \alpha}{1 + \overline{\alpha}Kz} \cdots (*)$$

Because $\alpha = h(0) \in \mathbb{D}$ (i.e. $|\alpha| < 1$) and |K| = 1, $|\overline{\alpha}Kz| < 1$ for $z \in \overline{\mathbb{D}}$. Thus, for every $z \in \overline{\mathbb{D}}$, $1 + \overline{\alpha}Kz \neq 0$. Also, since the numerator and denominator of (*) are entire as linear polynomial, (*) is analytic in $\overline{\mathbb{D}}$. Since h(z) = f(z) for every $z \in \mathbb{D}$ and h is analytic, by Uniqueness Theorem,

$$f(z) = \frac{Kz + \alpha}{1 + \overline{\alpha}Kz}$$

for $\alpha = h(0) = f(0), |K| = 1.$

Let $K \in \mathbb{C}$ such that |K| = 1 and $\alpha \in \mathbb{D}$. And let $f(z) = B_{-\alpha}(Kz) = \frac{Kz + \alpha}{1 + \overline{\alpha}Kz}$. First, as we shown above, the numerator and denominator of f(z) are entire as linear polynomial and $1 + \overline{\alpha}Kz$ cannot be zero for every $z \in \overline{\mathbb{D}}$ because $|\alpha| < 1$. Thus f(z) is entire.

And let $g = B_{\alpha} \circ f$. Then,

$$g(z) = B_{\alpha}(f(z))$$

$$= B_{-\alpha}(B_{\alpha}(Kz))$$

$$= Kz$$

Since Kz is a linear polynomial as |K| = 1 > 0, Kz is bijective, and g(z) is bijective since $B_{\alpha}, B_{-\alpha}, Kz$ are bijective. For $|z| \leq 1$, $|g(z)| = |K| \cdot |z| = 1 \cdot |z| = |z| \leq 1$. In other words, since B_{α} is a bijection which maps $\overline{\mathbb{D}}$ to $\overline{\mathbb{D}}$, $|f(z)| \leq 1$ for $|z| \leq 1$. Also, for |z| = 1, $|g(z)| = |K| \cdot |z| = |z| = 1$, and since B_{α} is a bijection which maps $\partial \mathbb{D}$ to $\partial \mathbb{D}$, |f(z)| = 1 for |z| = 1. Thus, the $f(z) = \frac{Kz + \alpha}{1 + \overline{\alpha}Kz}$ satisfies all condition given in the problem.

In conclusion. The set consisting of all analytic functions f on the closed unit disc in $\mathbb C$ such that $|f(z)| \le 1$ for $|z| \le 1$, |f(z)| = 1 for |z| = 1, and f is injective is:

$$\left\{z\mapsto \frac{Kz+\alpha}{1+\overline{\alpha}Kz}\mid \alpha\in\mathbb{D}; K\in\mathbb{C}; |K|=1\right\}$$

Let h be a continuous function on the boundary of the unit disc in \mathbb{C} . Let C be a curve given by $C = C(\theta) = e^{i\theta}, \ 0 \le \theta \le 2\pi.$ For $z \in \mathbb{C}$ with $|z| \ne 1$, we define

$$f(z) = \frac{1}{2\pi i} \int_C \frac{h(\zeta)}{\zeta - z} d\zeta$$

- (1) Prove that f is analytic in $\mathbb{C}\backslash C$.
- (2) Prove or disprove that for each $z_0 \in \mathbb{C}$ with $|z_0| = 1$, $\lim_{|z| < 1, z \to z_0} f(z) = h(z_0)$.

Lemmata

Lemma 4. Let $R \subseteq \mathbb{C}$ be a closed rectangle, which does not contains 0. Then,

$$\int_{\partial R} \frac{1}{z} dz = 0$$

Proof. Let $R = [a, b] \times [c, d]$ in \mathbb{C} for some $a, b, c, d \in \mathbb{R}$, a < b and c < d. (If a = b or c = d, $\int_{\partial R} \frac{1}{z} dz$ is just an integration following a line segment forward and backward. Thus it's trivially $\widetilde{0.}$) First, since R is non-empty, closed, bounded and compact, and modulus $|\cdot|$ is continuous, (1) First, since it is non-empty, closed, bounded and compact, and modulas $|\cdot|$ is commada, $\{|z| \mid z \in R\}$ has minimum. Let $r = \min\{|z| \mid z \in R\}$. Since $0 \notin R$, r > 0 and $|z| \ge r > 0$ for every $z \in R$. Then, let $t = \frac{r}{2\sqrt{2}}$. And split R into, $R_{jk} = [a_{j-1}, a_j] \times [c_{k-1}, c_k]$ in $\mathbb C$ where $a = a_0 < a_1 < \cdots < a_{n-1} < a_n = b$, $c = c_0 < c_1 < \cdots < c_{m-1} < c_m = d$, $a_k = a_{k-1} + t$ for integer 0 < k < m and n, m is an integer such that $b \le a + nt < b + t$ o $<\kappa < n, c_k = c_{k-1} + t$ for integer 0 < k < m and n, m is an integer such that $b \le a + nt < b + t$ and $d \le c + mt < d + t$. $(n = \lceil \frac{b-a}{t} \rceil, m = \lceil \frac{d-c}{t} \rceil)$ Then let $N_{jk} = D(\frac{(a_{j-1}+a_j)+i(c_{k-1}+c_k)}{2};t)$. N_{jk} is a open neighborhood which containing R_{jk} . In this case, every N_{jk} does not contains 0. (: N_{jk} contains R_{jk} . For every $x \in R_{jk}, |x| > r = 2\sqrt{2}t$. Because $|y| \ge |x| - |x - y|$ every $y \in N_{jk}, |y| \ge |x| - |x - y| \ge 2\sqrt{2}t - 2t > 0$ and |y| > 0. Thus $y \ne 0$ for every $y \in N_{jk}$.) $\frac{1}{z}$ is differentiable in $\mathbb{C}\setminus\{0\}$. (: For $z = x + iy \ne 0$, $\frac{\partial}{\partial x} \frac{1}{x + iy} = \frac{-1}{(x + iy)^2} = -z^{-2}$ and $\frac{\partial}{\partial y} \frac{1}{x + iy} = \frac{-i}{(x + iy)^2} = -iz^{-2}$ They are continuous in some neighborhood of z and Cauchy-Riemann Equation, $i\frac{\partial}{\partial x} \frac{1}{x + iy} = -iz^{-2} = \frac{\partial}{\partial y} \frac{1}{x + iy}$ holds.) Therefore, $\frac{1}{z}$ is analytic in the open set $\mathbb{C}\setminus\{0\}$, and analytic in each $R_{jk} \subseteq \mathbb{C}\setminus\{0\}$.

Then, by Theorem 6.2, 6.3,

$$\int_{\partial R_{ik}} \frac{1}{z} dz = 0$$

holds.

Since $\{R_{jk}\}_{1 \leq j \leq n, 1 \leq k \leq m}$ is a set of splitted rectangles of R,

$$\int_{\partial R} \frac{1}{z} dz = \sum_{j=1}^{n} \sum_{k=1}^{m} \int_{\partial R_{jk}} \frac{1}{z} dz = \sum_{j=1}^{n} \sum_{k=1}^{m} 0 = 0$$

Lemma 5. If D(c;r) does not contain $0, \frac{1}{z}$ has an antiderivative in D(c;r).

Proof. Take $F(z)=\int_{c}^{z}\frac{1}{\zeta}d\zeta$. Then as the proof of Theorem 4.15 applying Lemma 4 as Retangle Theorem, we can show that $F'(z) = \frac{1}{z}$.

Lemma 6. Let $C: \sigma(t) = c + r \cdot e^{i\theta}$ where $t \in [0, 2\pi], c \in \mathbb{C}, r > 0, |c| < r$. Then,

$$\int_C \frac{1}{z} dz = 2\pi i$$

Proof. In this case, C is a circle centered at c with radius r and |0 - c| = |c| < r. Thus, by Lemma 5.4,

 $\int_C \frac{dz}{z} = 2\pi i$

Proof of (1)

Let $D_1 = \{z \in \mathbb{C} \mid |z| > 1\}$ and $D_2 = \{z \in \mathbb{C} \mid |z| < 1\}$. Since $C = \{z \in \mathbb{C} \mid |z| = 1\}$, $D_1 \sqcup D_2 = \mathbb{C} \setminus C$. Also, both of D_1 and D_2 are regions (open, connected).

First, note that f(z) is continuous in $\mathbb{C}\backslash C$ because it's an integration of continuous function. (:: h is continuous on C and $\zeta - z$ cannot be 0 for $z \in C$ because if not, $\zeta = z$ but $1 = |\zeta| = |z| \neq 1$.)

Let $\Gamma \subseteq D_1$ be a boundary of a closed rectangle R in D_1 . Because $R \subseteq D_1$, for every points x of R, |x| > 1. Thus, for any $\zeta \in \mathbb{C}$ such that $|\zeta| = 1$, $\zeta - x \neq 0$ for every $x \in R$. (If not, $\zeta = x$ for some x, but it contradicts since $1 = |\zeta| = |x| > 1$) It implies that $\zeta - R$ does not contains 0. Since f is continuous in D_1 , f is Riemann-integrable and it's integration is continuous. Thus $\int_{\Gamma} \int_{C} \frac{h(\zeta)}{\zeta - z} d\zeta dz$ converges and we can change the order of integrations. Therefore, by Lemma 4,

$$\begin{split} \int_{\Gamma} \frac{1}{2\pi i} \int_{C} \frac{h(\zeta)}{\zeta - z} d\zeta dz &= \frac{1}{2\pi i} \int_{\Gamma} \int_{C} \frac{h(\zeta)}{\zeta - z} dz d\zeta \\ &= \frac{1}{2\pi i} \int_{C} \int_{\Gamma} \frac{h(\zeta)}{\zeta - z} dz d\zeta \\ &= \frac{1}{2\pi i} \int_{C} h(\zeta) \int_{\Gamma} \frac{1}{\zeta - z} dz d\zeta \\ &= \frac{1}{2\pi i} \int_{C} h(\zeta) \left(- \int_{\zeta - \Gamma} \frac{1}{z} dz \right) d\zeta \\ &= \frac{1}{2\pi i} \int_{C} h(\zeta) \left(- \int_{\partial(\zeta - R)} \frac{1}{z} dz \right) d\zeta \\ &= \frac{1}{2\pi i} \int_{C} h(\zeta) \cdot 0 d\zeta = \frac{1}{2\pi i} \int_{C} 0 d\zeta = \frac{1}{2\pi i} \cdot 0 = 0 \end{split}$$

Thus, by Morera's Theorem, f is analytic on D_1 .

Let Γ be a closed rectangle R in D_2 . Because $R \subseteq D_2$, every point $x \in R$ satisfies |x| < 1. Then, for every $\zeta \in \mathbb{C}$ such that $|\zeta| = 1$, $0 \notin \zeta - R$. (If not, there is some $x \in R$ such that $\zeta - x = 0$, but in this case, $\zeta = x$ and $1 = |\zeta| = |x| < 1$. It's a contradiction.) Then, as above,

$$\int_{\Gamma} \frac{1}{2\pi i} \int_{C} \frac{h(\zeta)}{\zeta - z} d\zeta dz = \frac{1}{2\pi i} \int_{\Gamma} \int_{C} \frac{h(\zeta)}{\zeta - z} dz d\zeta$$

$$= \frac{1}{2\pi i} \int_{C} \int_{\Gamma} \frac{h(\zeta)}{\zeta - z} dz d\zeta$$

$$= \frac{1}{2\pi i} \int_{C} h(\zeta) \int_{\Gamma} \frac{1}{\zeta - z} dz d\zeta$$

$$= \frac{1}{2\pi i} \int_{C} h(\zeta) \left(-\int_{\zeta - \Gamma} \frac{1}{z} dz \right) d\zeta$$

$$= \frac{1}{2\pi i} \int_{C} h(\zeta) \left(-\int_{\partial(\zeta - R)} \frac{1}{z} dz \right) d\zeta$$

$$= \frac{1}{2\pi i} \int_{C} h(\zeta) \cdot 0 d\zeta = \frac{1}{2\pi i} \int_{C} 0 d\zeta = \frac{1}{2\pi i} \cdot 0 = 0$$

Thus, by Morera's Theorem, f is analytic on D_2 , too. In conclusion, f is analytic in $\mathbb{C}\backslash C = D_1 \sqcup D_2$ by Morera's Theorem.

Answer of (2)

Let h(z) = 1/z. It's obvious that h is continuous in $C = \partial D(0; 1)$ since z is a continuous as polynomial and $z \neq 0$ for $z \in \mathbb{C} \setminus \{0\}$. Then, for |z| < 1,

$$f(z) = \frac{1}{2\pi i} \int_C \frac{h(\zeta)}{\zeta - z} d\zeta$$

$$= \frac{1}{2\pi i} \int_C \frac{1}{\zeta(\zeta - z)} d\zeta$$

$$= \frac{1}{2\pi i} \int_C \frac{-1}{z\zeta} + \frac{1}{z(\zeta - z)} d\zeta$$

$$= \frac{1}{2\pi i} \frac{1}{z} \int_C \frac{-1}{\zeta} + \frac{1}{\zeta - z} d\zeta$$

$$= \frac{1}{2\pi i} \frac{1}{z} \left(\int_C \frac{-1}{\zeta} d\zeta + \int_C \frac{1}{\zeta - z} d\zeta \right)$$

$$= \frac{1}{2\pi i} \frac{1}{z} \left(\int_C \frac{-1}{\zeta} d\zeta + \int_{C - z} \frac{1}{\zeta} d\zeta \right)$$

Beceause C is a boundary of D(0;1), C-z is a boundary of D(-z;1). And since |-z-0| < 1, D(-z;1) contains 0. Also D(0;1) contains 0 trivially. Thus, by Lemma 6,

$$\int_C \frac{1}{\zeta} d\zeta = 2\pi i = \int_{C-z} \frac{1}{\zeta} d\zeta$$

And,

$$f(z) = \frac{1}{2\pi i} \frac{1}{z} \left(\int_C \frac{-1}{\zeta} d\zeta + \int_{C-z} \frac{1}{\zeta} d\zeta \right)$$
$$= \frac{1}{2\pi i} \frac{1}{z} \left(-2\pi i + 2\pi i \right)$$
$$= \frac{1}{2\pi i} \frac{1}{z} \cdot 0$$
$$= 0$$

Therefore, f(z) = 0 for h(z) = 1/z and |z| < 1. Then,

$$\lim_{x \to 1^{-}} f(x) = \lim_{x \to 1^{-}} 0 = 0 \neq 1 = h(1)$$

So, h(z) = 1/z is a counterexample of the problem (2).