Complex Analysis

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October 22, 2024

Contents

1 Harmonic function

Definition 1.1 (Cauchy-Riemann equation)**.**

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \qquad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$$

Definition 1.2 (Harmonic function)**.** A function u is **harmonic** if it satisfied **Laplace equation** $\triangle u = 0$.

If two harmonic function u and v satisfies Cauchy-Riemann equations, then we say that v is **conjugate harmonic function of** $u \Rightarrow u$ is conjugate harmonic of $-v$.

1.1 Polynomial rational function

The polynomial $P(z) = \sum\limits_{j=0}^{n} a_j z^j$ is analytic in $\mathbb{C}$.

We will prove the fundamental theorem of algebra

Theorem 1.3 (Fundamental Theorem of Algebra)**.** *Every polynomial with degree $n > 0$ has at least one point.*

Theorem 1.4 (Gauss-Lucus theorem)**.** *The smallest convex polygon that contain the zeros of P also contains the zeros of P'.*

Proof. Only need to check.

We can get this equation.

$$\frac{P'(\alpha)}{P(\alpha)} = \sum_{j=1}^{n} \frac{1}{\alpha - \alpha_j} = 0 \Rightarrow \sum_{j=1}^{n} \frac{\overline{\alpha - \alpha_j}}{|\alpha - \alpha_j|^2}$$

Hence α is linearly represented by α_j. $\square$

Proposition 1.5. *Let P and Q be two polynomial with no common zeros. Then the rational function $R(z) = \dfrac{P(z)}{Q(z)}$ is analytic away from the zeros of Q.*
*The zeros of Q are called **poles** of R, and the **order of a pole** is equal to the order of the corresponding zero of Q.*

We often view R as a function from $\hat{\mathbb{C}}$ to $\hat{\mathbb{C}}$. $R_1(z) := R(\frac{1}{z})$.

If $R_1(0) = 0$, the order of the zero at ∞ (of R) is the order of the zero of $R_1(z)$ at $z = 0$.

If $R_1(0) = \infty$, the order of the pole at ∞ (of R) is the order of the pole of $R_1(z)$ at $z = 0$.

Suppose

$$R(z) = \frac{a_n z^n + \cdots + a_1 z + a_0}{b_m z^m + \cdots + b_1 z + b_0}, a_n \neq 0, b_m \neq 0$$

Then

$$R_1(z) = z^{m-n} \frac{a_0 z^n + \cdots + a_n}{b_0 z^m + \cdots + b_m}$$

By discussing m and n, we can infer the situation of $R(z)$ at ∞.
By adding the order of poles and zeros at ∞, we can get the following theorem.

Theorem 1.6. *The total number of zeros and poles of a rational function are the same.*

Remark 1.7. This common nnumber is called the **order of the rational function**.

Corollary 1.8. *Suppose a rational function R has order p. Then every equation $R(z) = a$ has exactly p roots.*

Proof. $\hat{R}(z) = R(z) - a$ has the same poles as R. □

A rational function of order 1 is a **linear fraction** $R(z) = \frac{az+b}{cz+d}, ad - bc \neq 0$
Such fraction is often called **Möbius transformation**

Every rational function has a representation by **partial fractions**.

- If R has a pole at ∞. Then we can write

$$R(z) = G(z) + H(z) \tag{$*$}$$

where G is a polynomial without constant term, and H is finite at ∞.

The degree of G is the order of the pole of R at ∞. G is called the **singular part** of R at ∞.

- Let the distinct finite poles of R be $\beta_1, \cdots, \beta_k$. Let $R_j(\psi) = R(\beta_j + \frac{1}{\psi})$. Then R_j is a rational function with a pole at ∞. As in $(*)$, we can write

$$R_j = G_j + H_j$$

with H_j finite at ∞. Then

$$R(z) = G_j(\frac{1}{z - \beta_j}) + H(\frac{1}{z - \beta_j})$$

with G_j is a polynomial in $\frac{1}{z-\beta_j}$ without constant term called the **singular point** of R at β_j.

- Let $F(z) = R(z) - G(z) - \sum\limits_{j=1}^{k} G_j(\frac{1}{z-\beta_j})$.

Then F is a rationnal function which can only have poles among β_j, ∞

Since by our construction, F is finite at every $\beta_j, 1 \leqslant j \leqslant k$ and ∞.

So F is a constant.

In particular, $R(z) = G(z) + \sum\limits_{j=1}^{k} G_j(\frac{1}{z-\beta_j}) + c$.

2 Power Series

Theorem 2.1 (Abel's theorem). *If* $\sum a_n$ *converges, then* $f(z) = \sum a_n z^n \to f(1)$ *as* $z \to 1$ *in such a way that* $\frac{|1-z|}{1-|z|}$ *remains bounded.*

3 Exponential, Trigonometric and logorithmic functions

3.1 Exponential and Trigonometric function

The **exponential function** is defined as the solution if the differential equation

$$\begin{cases} f'(z) = f(z) \\ f(0) = 1 \end{cases}$$

We denote $e^z = \exp z = \sum\limits_{n=0}^{\infty} \frac{z^n}{n!}$.

The **trigonometric function** are defined by

$$\cos z = \frac{e^{iz} + e^{-iz}}{2} \qquad \sin z = \frac{e^{iz} - e^{-iz}}{2i}$$

3.2 Logorithmic Functions

The **logorithmic function** ln is defined by $z = \ln w$ is a root of the equation $e^z = w$.

For $w \neq 0$, we write $z = x + iy$, then

$$e^{x+iy} = w \Leftrightarrow \begin{cases} e^x = |w| \\ e^{iy} = \dfrac{w}{|w|} \end{cases}$$

The first equation has a unique solution $x = \ln|w|$.

The second equation $e^{iy} = \dfrac{w}{|w|}$ has a unique solution $y_0 \in [0, 2\pi)$.

If we write $w = re^{i\theta}$, then $x = \ln w, y = \theta = \arg w$.

Thus, for $w \neq 0$, we have

$$\ln w = \ln|w| + i \arg w$$

The function $\ln$ is actually not single-valued. But we can define a single-valued function Ln

We define

$$a^b = \exp(b \ln a)$$

We will prove Ln is analytic in $\mathbb{C} - (-\infty, 0]$ but not continuous in $(-\infty, 0]$.

Ln is the principle branch of the logithm.

4 Conformal Mappings

4.1 Connectedness

Theorem 4.1. *A nonempty open set in $\mathbb{C}$ is connected iff any two of its points can be joined by a polygon which lies in the set.(i.e. Connectedness is equivalent to Path Connectedness)*

An nonempty connected subsetis called a **region**

4.2 Compactness

Definition 4.2. A set X is **totally bounded** if $\forall \varepsilon > 0$, X can be covered by finitely many balls of radius ε

Theorem 4.3. *A set is compact iff it is complete and totally bounded.*

Theorem 4.4. *A subset $X \subset$ is compact iff exery infinite sequence of X has a limit point in X.*

4.3 Continuous Functions

Theorem 4.5. *Continous function maps connected space to connected space.*

Theorem 4.6. *Continous function maps compact space to compact space.*

4.4 Arcs and closed surves

The equation of an **arc** r in $\mathbb{C}$ can be represented by one of the terms

- $x = x(t), y = y(t)$, $\alpha \leqslant t \leqslant \beta$, x, y are continuous at t
- $z(t) = x(t) + iy(t)$, $\alpha \leqslant t \leqslant \beta$.
- the continous mapping $\gamma : [\alpha, \beta] \to \mathbb{C}$.

For a nondecreasing function $\varphi : [\alpha, \beta] \to [\alpha, \beta]$, $z = z(\varphi(t)), \alpha' \leqslant \tau \leqslant \beta'$ is **change of parameter** of $z(t)$.

The change is **reversible** iff φ is strictly increasing.

If γ is differentiable, then call γ a **curve**.

γ is **simple** , or a **Jordan curve**, if γ is injective.

γ is **closed curve** if $\gamma(0) = \gamma(1)$.

4.5 Analytic Functions in Regions

A function f is analytic on an arbitrary set A if it is the restriction to A of a function which is analytic in some open set containing A.

Theorem 4.7. *An analytic function in a region(i.e. open and connected) Ω whose derivative is 0 must reduce to a constant. The same hold if the real part, the imaginary part, the modulus, or the argument is constant.*

4.6 Conformal Mappings

Suppose $f : \Omega \to \mathbb{C}$ is analytic in Ω. $r_1 = z_1(t), r_2 = z_2(t)$, $\alpha \leqslant t \leqslant \beta$.

$z_0 = z_1(t_0) = z_2(t_0'), z_1'(t_0) \neq 0, z_2'(\hat{t_0}) \neq 0, \alpha < t_0, \hat{t_0} < \beta.$

$f'(z_0) \neq 0, w_1(t) = f(z_1(t_0)), w_2 = f(z_2(\hat{(t_0)}))$

$\Gamma_1 = \{w_1(t) | \alpha \leqslant t \leqslant \beta\}, \Gamma_2 = \{w_2(t) | \alpha \leqslant t \leqslant \beta\}$

Then

$$w_1'(t) = f'(z_1(t))z_1'(t)$$
$$w_2'(t) = f'(z_2(\hat{t}))z_2'(\hat{t})$$

$\Rightarrow$

$$w_1'(t_0) \neq 0, w_2'(t_0) \neq 0$$
$$\arg w_1'(t_0) = \arg f'(z_1(t_0))z_1'(t_0)$$
$$\arg w_2'(t_0) = \arg f'(z_2(\hat{t_0}))z_2'(\hat{t_0})$$

So the "angle" $\arg w_1'(t_0) - \arg w_2'(\hat{t_0} = \arg z_1(t_0) - \arg z_2(\hat{t_0})$ remains the same. Now we give the definition.

Definition 4.8. $w = f(z)$ is said to be **conformal** in Ω if f is analytic in Ω and $f'(z) \neq 0$ for $\forall z \in \Omega$.

Easy to prove that linear change of scale at z_0 is independent of the direction. *i.e.* $|f'(z_0)| = \lim\limits_{z \to z_0} \frac{\delta\sigma}{\delta s}$

4.7 Length and Area

The **length** of a differentiable arc γ with the equation $z(t) = x(t) + iy(t)$, $a \leqslant t \leqslant b$

$$L(\gamma) = \int_a^b \sqrt{(x'(t))^2 + (y'(t))^2}\mathrm{d}t = \int_a^b |z'(t)|\mathrm{d}t$$

For $\Gamma = f(\gamma)$ where f conformal mapping.

Then

$$L(\Gamma) = \int_a^b |f'(z(t))| \cdot |z'(t)|\mathrm{d}t$$

The **area** of $E \subset \mathbb{R}$ is $A(E) = \int\int_E \mathrm{d}x\mathrm{d}y$

Then by the differentiable functional transformation, the area $\hat{E} = f(E)$ is

$$A(\hat{E}) = \int\int_E |u_x v_y - u_y v_x|\mathrm{d}x\mathrm{d}y$$

If f is the conformal mapping of an open set containing E, then by Caucht-Riemann equation

$$A(\hat{E}) = \int\int_E |f'(z)|^2\mathrm{d}x\mathrm{d}y$$

5 Möbius Transformation

Recall that a **Möbius transformation** is a function of the form

$$w = s(z) = \frac{az+b}{cz+d}, \quad ad - bc \neq 0$$

Then it has an inverse $z = S^{-1}(w) = \dfrac{dw - b}{-cw + a}$.

We may define $S(\infty) = \lim\limits_{z\to\infty} S(z) = \frac{a}{c}$, $S(\frac{-d}{c}) = \infty$

With these definition, $S : \hat{\mathbb{C}} \to \hat{\mathbb{C}}$ is a topological mapping. Here one may use the chordal metric to define the topology.

$$S'(z) = \frac{ad - bc}{(cz + d)^2}$$

Then S is conformal in $\hat{\mathbb{C}} - \{-\frac{d}{c}, \infty\}$.

$w = z + \alpha$ is called a **parallel translation**.

$w = kz$ with $|k| = 1$ is a **rotation**.

$w = kz$ with $k > 0$ is a **homothetic transformation**.

$x = \frac{1}{z}$ is called an **inversion**.

Proposition 5.1. *Every Möbius transformation is a composition of the above four operations.*

5.1 Cross ratio

For three distinct points $z_2, z_3, z_4 \in \hat{\mathbb{C}}$,we can find a Möbius transformation S such that $S(z_2) = 0, S(z_3) = 1, S(z_4) = \infty$.

Lemma 5.2. *The Möbius transformation satisfying the above conditions is unique.*

The **cross ratio** (z_1, z_2, z_3, z_4) is the image z_1 under the Möbius transformation which maps z_2 to 1, z_3 to 0 and z_4 to ∞.

Theorem 5.3. *If $z_1, z_2, z_3, z_4 \in \hat{\mathbb{C}}$ are distinct, and T is any Möbius transformation, then $(Tz_1, Tz_2, Tz_3, Tz_4) = (z_1, z_2, z_3, z_4)$.*

Lemma 5.4. *Let T be a Möbius transformation, $T(\mathbb{R})$ is either a circle or a straight line.*

Theorem 5.5. *The cross ratio (z_1, z_2, z_3, z_4) is real iff the four points lie on a circle or a straight line.*

Remark 5.6. One may prove the theorem by elementary geometry

Theorem 5.7. *A Möbius transformation maps circles into circles.*

5.2 Symmetry

Suppose T is a Möbius transformation which maps $\hat{\mathbb{R}}$ onto a circle C.

z We say that $w = Tz$ and $w^* = T\bar{z}$ are **symmetric** w.r.t. C.

Remark 5.8. This definition is independent of T. Suppose S is another Möbius transformation which maps $\hat{\mathbb{R}}$ onto C, then $S^{-1}T$ maps $\hat{\mathbb{R}}$ to $\hat{\mathbb{R}}$, and this $S^{-1}w = S^{-1}Tz$ and $S^{-1}w^* = S^{-1}T\bar{z}$ are conjugate.

The points z and z^* are **symmetric w.r.t C through** z_1, z_2, z_3 iff $(z^*, z_1, z_2, z_3) = \overline{(z, z_1, z_2, z_3)}$.

This can be another definition.

Note that only the points on C are symmetric to themselves.

The mapping $z \mapsto z^*$ is 1-1 and is called **reflection** w.r.t. C.

5.2.1 geometric meaning of symmetry

Case1: C is a straight line. We may assume $z_3 = \infty$.

z, z^* are symmetric w.r.t. C if and only if

$$\frac{z^* - z_2}{z_1 - z_2} = \frac{\bar{z} - \bar{z}_2}{\bar{z}_1 - \bar{z}_2}$$

Then

$$|z^* - z_2| = |z - z_2|, \quad \forall z_2 \in C \text{ and } z_2 \neq \infty$$

$$\operatorname{Im} \frac{z^* - z_2}{z_1 - z_2} = \operatorname{Im} \frac{\bar{z} - \bar{z}_2}{\bar{z}_1 - \bar{z}_2}$$

So C is the bisecting normal of the segment between z and z^*.

Case2: C is the circle $|z - a| = R$.

Then for $\forall$ distinct $z_1, z_2, z_3 \in \mathbb{C}$, $\overline{(z, z_1, z_2, z_3)} = \overline{(z - a, z_1 - a, z_2 - a, z_3 - a)}$ $= (\bar{z} - \bar{a}, \bar{z}_1 - \bar{a}, \bar{z}_2 - \bar{a}, \bar{z}_3 - \bar{a}) = (\bar{z} - \bar{a}, \frac{R^2}{z_1 - a}, \frac{R^2}{z_2 - a}, \frac{R^2}{z_3 - a}) = (\frac{R^2}{\bar{z} - \bar{a}}, z_1 - a, z_2 -$

$a, z_3 - a)$
$= (\frac{R^2}{\bar{z} - \bar{a}}, z_1, z_2, z_3)$.
Then the symmetric point of z w.r.t. C is

$$z^* = \frac{R^2}{\bar{z} - \bar{a}} + a$$

or

$$(z^* - a)(\bar{z} - \bar{a}) = R^2$$

$\Rightarrow$

$$\begin{cases} |z^* - a| \cdot |z - a| = R^2 \\ \dfrac{z^* - a}{z - a} = \dfrac{(z^* - a)(\bar{z} - \bar{a})}{|z - a|^2} > 0 \end{cases}$$

Theorem 5.9 (The Symmetric principle)**.** *If a Möbius transformation maps a circle C_1 onto a circle C_2, then it transforms any pair of symmetric points w.r.t. C_1 into a pair of symmetric points w.r.t. C_2.*

Proof. Case1: $C_1 = \hat{\mathbb{R}}$. Let T be the Möbius transformation which maps $\hat{\mathbb{R}}$ onto C_2. $\forall z \in \mathbb{C}$, by definition, $w = Tz$ and $w^* = T\bar{z}$ are symmetric w.r.t. C_2.
Case2: C_1 is a general circle. Let $T : C_1 \to C_2$ and $S : \mathbb{R} \to C_2$ be Möbius transformation.

Suppose w, w^* are symmetric w.r.t. C_1. Then there exists z *s.t.* $w = Sz, w^* = S\bar{z}$.
Then we can find $Tw = TSz, Tw^* = TS\bar{z}$ are symmetric w.r.t. C_2 since $TS : \hat{\mathbb{R}} \to C_2$ ∎

Remark 5.10. (1). The Möbius transformation from C_1 to C_2 satisfies $z_1 \mapsto$

$w, z_2 \mapsto w_2, z_3 \mapsto w_3$ where $z_1, z_2, z_3 \in C_1, w_1, w_2, w_3 \in C_2$ is given by

$$(w, w_1, w_2, w_3) = (z, z_1, z_2, z_3,)$$

(2). The Möbius transformation from C_1 to C_2 satisfies $z_1 \mapsto w_1$, $z_2 \mapsto w_2$ where $z_1 \in C_1, z_2 \notin C_1, w_1 \in C_2, w_2 \notin C_2$ is given by

$$(w, w_1, w_2, w_2^*) = (z, z_1, z_2, z_2^*)$$

5.3 Steiner Circles

For $S(z) = \dfrac{az+b}{cz+d}$, $S'(z) = \frac{ad-bc}{(cz+d)^2}$.

A point $z \notin$ a circle C is said to on the **right(left,resp.)** of C if $\operatorname{Im}(z, z_1, z_2, z_3) > 0$($\operatorname{Im}(z, z_1, z_2, z_3) < 0$)

Remark 5.11.

(1). This agrees with everyday use since $(i, 1, 0, \infty) = i$

(2). This distinct between left and right is the same for all triples, while the meaning may be reversed.

(If $C = \hat{\mathbb{R}}$, then $(z, z_1, z_2, z_3) = \dfrac{az+b}{cz+d}$ with $a, b, c, d \in \mathbb{R} \Rightarrow \operatorname{Im}(z, z_1, z_2, z_3) = \dfrac{ad-bc}{|cz+d|^2} \operatorname{Im}(z)$)

(3). We can define an absolute positive orientation of all finite circles by requiring that ∞ should be lie to the right of the oriented circles.

Consider a Möbius transformation of the form

$$w = k \cdot \frac{z-a}{z-b}$$

Here, $z = a \mapsto w = 0, z = b \mapsto w = \infty$.

Then circles through a, b maps to straight line through $0, \infty$.

The concentric circle about the origin, $|w| = \rho$, correspond to circles with the equation

$$\left|\frac{z-a}{z-b}\right| = \frac{\rho}{|k|}$$

These are the circles of **Apollonius** with limit points a and b.

Denote by C_1 the circles through a, b and C_2 the circles of Apollonius with these limit points. The configuration formed by all the circles C_1 and C_2 is called the **Steiner circles**(or **circular net**)

Theorem 5.12.

(a) There is exactly one C_1 and one C_2 through each point in $\hat{\mathbb{C}}\backslash\{a, b\}$

(b) Every C_1 meets every C_2 under right angle.

(c) Reflection in a C_1 transforms every C_2 into itself and every C_1 into another C_1.

(d) The limit points a, b are symmetric w.r.t. each C_2, but not w.r.t. other circles.

Proof. If the limit points are $0, \infty$, those properties are trivial in the w-plane. The general case follows since all properties are invariant under Möbius transformations. □

6 Elementary Conformal mapping

Example 6.1. $w = z^\alpha$ where $\alpha > 0$.

Let $S(u_1, u_2)$ with $0 < \varphi_2 - \varphi_1 \leqslant 2\pi$ be $\{z \in \mathbb{C} : z \neq 0, \varphi_1 < \arg(z) < \varphi_2\}$ where $\arg(z)$ can be chosen as any value of it.

Then $S(\varphi_1, \varphi_2)$ is a region.

In this region, a unique value of $w = z^\alpha$ is defined by $\arg w = \alpha \arg z$.

This function is analytic with $\dfrac{\mathrm{d}w}{\mathrm{d}z} = \alpha \dfrac{w}{z}$.

This function is $1-1$ only if $\alpha(\varphi_2 - \varphi_1) \leqslant 2\pi$.

Example 6.2. $w = e^z$ maps $\{z \in \mathbb{C} : -\dfrac{\pi}{2} < \mathrm{Im}(z) < \dfrac{\pi}{2}\}$ onto $\{w \in \mathbb{C} : \mathrm{Re}(w) > 0\}$

Example 6.3. $w = \dfrac{z-1}{z+1}$ maps $\{z \in \mathbb{C} : \mathrm{Re}(z) > 0\}$ onto $\{ww \in \mathbb{C} : |w| < 1\}$

Example 6.4.

$$\mathbb{C}\backslash[-1,1] \xrightarrow{z_1 = \frac{z+1}{z-1}} \mathbb{C}\backslash(-\infty, 0] \xrightarrow{z_2 = \sqrt{z_1}} \{\mathrm{Re}(z_2) > 0\} \xrightarrow{w = \frac{z_2 - 1}{z_2 + 1}} \{w \in \mathbb{C} : |w| < 1\} \tag{6.1}$$

6.1 Elementary Riemann surfaces

Example 6.5. $w = z^n$, $n \in \mathbb{Z}_+$ and $n > 1$.

There is a 1-1 correspondence between each angle $\dfrac{(k-1)2\pi}{n} < \arg z < \dfrac{k \cdot 2\pi}{n}, k = 1, 2, \cdots, n$ and while w-plane except for the positive real axis.

Example 6.6. $w = e^z$. This function maps each parallel strip $(k-1)2\pi < \mathrm{Im}\, z < k \cdot 2\pi, k \in \mathbb{Z}$ onto a sheet with a cut along the positive axis.

7 Complex Integration

7.1 Fundamental Theorems

7.1.1 Line integral and rectifiable arcs

Let $f(t) = u(t) + iv(t)$ be a complex-valued defined on $t \in [a, b] \subset \mathbb{R}$ where u, v are real-valued functions. If f is continuous on $[a, b]$, we may define the **integral**

$$\int_a^b f(t)\mathrm{d}t := \int_a^b u(t)\mathrm{d}t + i\int_a^b v(t)\mathrm{d}t$$

Let γ br a piecewise differential arc in $\mathbb{C}$ with the equation $z = z(t), a \leqslant t \leqslant b$. If f is continuous on γ, then $f(z(t))$ is conitnuous on $[a, b]$, and we define

$$\int_\gamma f(z)\mathrm{d}z = \int_a^b f(z(t))z'(t)\mathrm{d}t \tag{7.1}$$

The integral defined in 7.1 is independent of the parametrization of γ. Suppose that anther parrametrization of γ is $\gamma : (\alpha, \beta) \to \mathbb{C}, \tau \mapsto z(t(\tau))$, where $t : (\alpha, \beta) \to (a, b), \tau \mapsto t(\tau)$ is piecewise differentiable. Then we have

$$\int_a^b f(z(t))z'(t)\mathrm{d}t = \int_\alpha^\beta f(z(t(\tau)))z'(t(\tau))t'(\tau)\mathrm{d}t = \int_\alpha^\beta f(z(t(\tau)))\frac{\mathrm{d}z(t(\tau))}{\mathrm{d}\tau}\mathrm{d}\tau \tag{7.2}$$

For an arc γ with equation $z = z(t), a \leqslant t \leqslant b$, we define $-\gamma$ by $z = z(-t), -b \leqslant t \leqslant a$.

Then we have

$$\begin{aligned}\int_{-\gamma} f(z)\mathrm{d}z &= \int_{-b}^{-a} f(z(-t))\frac{\mathrm{d}z(-t)}{\mathrm{d}t}\mathrm{d}t \\ &= -\int_{-a}^{-b} f(z(-t))z'(-t)\mathrm{d}t \\ &= -\int_a^b f(z(\tau))z'(\tau)\mathrm{d}\tau \\ &= -\int_\gamma f(z)\mathrm{d}z\end{aligned}$$

So we have those properties:

Proposition 7.1.

(a) $\displaystyle\int_{-\gamma} f(z)\mathrm{d}z = -\int_\gamma \mathrm{d}z$

(b) *Let f and g be two continuous functions on the piecewise differentiable arc γ, then*

$$\int_\gamma (\lambda_1 f + \lambda_2 g)\mathrm{d}z = \lambda_1 \int_\gamma f\mathrm{d}z + \lambda_2 \int_\gamma g\mathrm{d}z, \forall \lambda_1, \lambda_2 \in \mathbb{C}$$

(c) *If γ can be subdivided into two pieces differentiable arcs γ_1 and γ_2, and f is continuous on γ_1 , then*

$$\int_\gamma f\mathrm{d}z = \int_{\gamma_1} f\mathrm{d}z + \int_{\gamma_2} f\mathrm{d}z$$

(d) (c) *implies that the integral of a closed curve doesn't depend on the starting point on the curve*

Example 7.2. Evaluate $\displaystyle\int_\gamma \frac{1}{z-a}\mathrm{d}z$ where γ is the circle centered at $a \in \mathbb{C}$ with radius R.

Let $z = z(t) = a + Re^{it}$. Then the integral is $2\pi i$

7.1.2 The fundamental theorem of Calculus for integrals in $\mathbb{C}$

The line integral w.r.t. $\bar{z}$ is defined by

$$\int_\gamma f(z)\overline{\mathrm{d}z} = \overline{\int_\gamma \overline{f(z)}\mathrm{d}z}$$

With this notation, line integrals w.r.t. $x = \mathrm{Re}(z)$ and $y = \mathrm{Im}(z)$ can be defined by

$$\int_\gamma f(z)\mathrm{d}x = \frac{1}{2}[\int_\gamma f(z)\mathrm{d}z + \int_\gamma f(z)\overline{\mathrm{d}z}]$$

$$\int_\gamma f(z)\mathrm{d}y = \frac{1}{2i}[\int_\gamma f(z)\mathrm{d}z - \int_\gamma f(z)\overline{\mathrm{d}z}]$$

if we write $f(z) = \mu + i\nu$, we have

$$\int_\gamma f(z)\mathrm{d}z = \int_\gamma f(z)\mathrm{d}x + i\int_\gamma f(z)\mathrm{d}y = \int_\gamma (\mu\mathrm{d}x - \nu\mathrm{d}y) + i\int_\gamma (\nu\mathrm{d}x + \mu\mathrm{d}y)$$

Remark 7.3. It is followed by the intuition. We can view the integration as the multiplication between f and $\mathrm{d}z$.

The integral w.r.t. **arc length** is defined by

$$\int_\gamma f(z)|\mathrm{d}z| = \int_a^b f(z(t))|z'(t)|\mathrm{d}t$$

This integral is again independent of the parametrization. It is easy to check

$$\int_{-\gamma} f(z)|\mathrm{d}z| = \int_\gamma f(z)|\mathrm{d}z|$$

Now we define **length** of a curve γ: $L(\gamma) = \int_\gamma |\mathrm{d}z|$

We have the inequality:

$$\left|\int_\gamma f\mathrm{d}z\right| \leqslant \int_\gamma |f|\cdot|\mathrm{d}z| \leqslant L(\gamma)\cdot\sup_{z\leqslant\gamma}|f(z)|$$

The length of an arc γ ($z = z(t)$) can also be defined as the least upper bound of all sums

$$\sum_{i=1}^n |z(t_i) - z(t_{i-1})|$$

where $a = t_0 < t_1 < \cdots < t_n = b$ If this least upper bound is finite, we say that the arc is **rectifiable**

It is easy to show that piecewise differentiable arcs are rectifiable.

The integral of a continuous function f on a rectifiable arc may be defined as

$$\int_\gamma f(z)\mathrm{d}z = \lim\sum_{k=1}^n f(z(\psi_k))[z(t_k) - z(t_{k-1})]$$

Theorem 7.4. *Let $\Omega \subset \mathbb{C}$ be a region, and P, Q two (possibly complex-valued) functions that are continuous on Ω, γ closed curve. The integral $\int_\gamma p(x,y)\mathrm{d}x + Q(x,y)\mathrm{d}y$ depends only on the end point of γ iff there exists a function $U(x,y)$ on Ω with $\dfrac{\partial U}{\partial x} = P, \dfrac{\partial U}{\partial y} = Q$.*

Proof. "$\Leftarrow$": If such a U exists, then

$$\int_\gamma P\mathrm{d}x + Q\mathrm{d}y = \int_\gamma \frac{\partial U}{\partial x}\mathrm{d}x + \frac{\partial U}{\partial y}\mathrm{d}y = \int_\gamma \frac{\mathrm{d}U}{\mathrm{d}t}\mathrm{d}t = U(\gamma(b)) - U(\gamma(a))$$

"$\Rightarrow$": Fix a point $(x_0, y_0) \in \Omega$. We define $U(x,y) = \int_\gamma P\mathrm{d}x + Q\mathrm{d}y$ where γ is any curve between (x_0, y_0) and (x,y). Easy to check that it is true. $\square$

Theorem 7.5 (Fundamental theorem of Calculus for integrals on $\mathbb{C}$)**.** *Let f be continuous on a region Ω containing γ. $\int_\gamma f\mathrm{d}z$ depends on the endpoints iff f is the derivative of an analytic function F in Ω.*

Remark 7.6. We will prove $\displaystyle\int_\gamma f\mathrm{d}z = F(\omega_2) - F(\omega_1)$ where γ begins at ω_1 and ends at ω_2.

Proof. Transform the line integration into the composition of two real integration.

$\square$

Corollary 7.7. *If F is analytic on Ω with $F' = f$, and γ is a closed curve in Ω, then $\int_\gamma f\mathrm{d}z = 0$. Conversely if f is continuous on Ω and $\int_\gamma f\mathrm{d}z = 0$ for any closed curve in Ω, then f is the derivartive of an analytic function F in Ω.*

7.1.3 Cauchy's theorem for a rectangle

There is some notes in this section:

R is the rectangle in $\mathbb{C}$, $R = \{x + iy \in \mathbb{C} : a \leqslant x \leqslant b, c \leqslant y \leqslant d\}$. And ∂R is boundary curve oriented in the counterclockwise direction.

Theorem 7.8 (Cauch's theorem for a rectangle). *If f is analytic on an open set which contains R, then* $\displaystyle\int_{\partial R} f(z)\mathrm{d}z = 0$

Proof. For $\forall$ rectangle $\tilde{R}$ inside R, we define $Z(\tilde{R}) = \displaystyle\int_{\partial\tilde{R}} f(z)\mathrm{d}z$. Then $Z(R) = Z(R_1) + Z(R_2)$ if R is divided into Z_1, Z_2.

Since we can divide R into four equal rectangles, and find a rectangle with $|Z(R^{(1)})| \geqslant \frac{1}{4}|Z(R)|$. Then repeat the above steps and we obetain a sequence of nested rectangles $R \supset R^{(1)} \supset \cdots$ with the property

$$Z(R^{(n)}) \geqslant \frac{1}{4}|Z(R^{(n-1)})| \geqslant \cdots \geqslant \frac{1}{4^n} Z(R) \tag{7.3}$$

$\forall \delta > 0, \exists n \in \mathbb{N} \quad s.t. \; R^{(n)} \subset \{z \in \mathbb{C} : |z - z_0| < \delta\}, \forall n \geqslant N$, where z_0 is the limit of $R^{(n)}$ as $n \to \infty$.

f is analytic in $R \Rightarrow \forall \varepsilon, \exists \delta > 0 \quad s.t.$

$$\left| \frac{f(z) - f(z_0)}{z - z_0} - f'(z_0) \right| < \varepsilon, \forall z \text{ with } |z - z_0| < \delta \tag{7.4}$$

We assume that δ satisfies both conditions. We have

$$Z(R^{(n)}) = \int_{\partial R^{(n)}} f(z)\mathrm{d}z = \int_{\partial R^{(n)}} [f(z) - f(z_0) - (z - z_0)f'(z_0)]\mathrm{d}z$$

$$\Rightarrow |Z(R^{(n)})| \leqslant \varepsilon \int_{\partial R^{(n)}} |z - z_0|\mathrm{d}z \text{ by 7.4}$$

Let d_n be the length of diagonal of $R^{(n)}$, L_n be the length of its perimeter. Then $|z - z_0| \leqslant d_n, \forall z \in \partial R^{(n)}$.

$\Rightarrow |Z(R^{(n)})| \leqslant \varepsilon d_n L_n = \varepsilon \dfrac{D}{2^n} \cdot \dfrac{L}{2^n}$ where D, L are the diameter and perimeter of R.

$\Rightarrow |Z(R)| \overset{7.3}{\leqslant} 4^n |Z(R^{(n)})| \leqslant \varepsilon DL \Rightarrow Z(R) = 0$ since ε is arbitary. $\square$

We will next prove the following stronger theorem:

Theorem 7.9 (stronger version of Cauchy's theorem for a rectangle). *Let f be analytic on $R' = R \backslash \{\psi_1, \cdots, \psi_m\}, m \in \mathbb{N}$. If $\lim\limits_{z \to \psi_j} (z - \psi_j) f(z) = 0, \forall 1 \leqslant j \leqslant m$, then $\displaystyle\int_{\partial R} f(z) \mathrm{d}z = 0$.*

Proof. WLOG, we may assume f is not analytic at only one point $\psi \in R$. If we put psi into a small rectangle S_0, then the previous theorem tells us $\int_{\partial R} f(z)\mathrm{d}z = \int_{\partial S_0} f(z)\mathrm{d}z$.

$\forall \varepsilon > 0$, we may choose S_0 small enough such that $|f(z)| \leqslant \dfrac{\varepsilon}{|z-\varepsilon}$, $\forall z \in \partial S_0$

$\Rightarrow |\displaystyle\int_{\partial R} f(z)\mathrm{d}z \leqslant \varepsilon \int_{\partial S_0} \frac{|\mathrm{d}z|}{|z-\psi|} \leqslant \varepsilon \frac{1}{\frac{l}{2}} \cdot 4l = 8\varepsilon$

$\Rightarrow \int_{\partial R} f(z)\mathrm{d}z = 0$ since ε is arbitrary. □

7.1.4 Cauchy's Theorem for a disk

$\Delta := \{z \in \mathbb{C} : |z - z_0| < R\}$ where $R > 0$.

Theorem 7.10 (Cauchy's Theorem for a disk). *If f is analytic in an open disk Δ, then $\int_\gamma f(z)\mathrm{d}z = 0$ for closed curve γ in Δ.*

Proof. Suppose the center of Δ is $z_0 = x_0 + iy_0$, $z = x + iy$. We define

$$F(z) = \int_\gamma f(z)\mathrm{d}z$$

where γ is the horizotal line segment from z_0 to (x, y_0) added with vertical line segment from (x, y_0) to z. We have

$$\frac{\partial F}{\partial y} = \lim_{\delta y \to 0} \frac{F(x, y+\delta y) - F(x,y)}{\delta y} = \lim_{\delta y \to 0} \frac{1}{\delta y} \int_{\delta\gamma} f(z)\mathrm{d}z = if(z) \tag{7.5}$$

By Cauchy' thm on rectangles, one has $F(z) = -\int_{\tilde{\gamma}} f(z)\mathrm{d}z$, where $\tilde{\gamma}$ is the vertical line segment from z_0 to (x_0, y) added with horizontal line segment from (x_0, y) to

z.

Similarly, $\dfrac{\partial F}{\partial x} = f(z)$.

$\Rightarrow \frac{\partial F}{\partial x} = -i\frac{\partial F}{\partial y} \Rightarrow F$ is analytic in Δ with derivative f.

By Fundamental Theorem 7.5 of Calulus $\Rightarrow \int_\gamma f(z)\mathrm{d}z = 0$ for $\forall$ closed curve in Δ. $\square$

Here is a stronger version.

Theorem 7.11 (stronger version of Cauchy's Theorem for a disk)**.** *Let f be analytic in a region $\Delta' = \Delta \backslash \{\psi_1, \cdots, \psi_m\}$ with $m \in \mathbb{N}$. If f satisfies $\lim\limits_{z \to \psi_j} (z - \psi_j) f(z) = 0, \forall 1 \leqslant j \leqslant m$, then $\displaystyle\int_\gamma f(z)\mathrm{d}z = 0, \forall \gamma$ closed in Δ'*

Proof. It is similar to the above proof.

For the case no ψ_j lies on $x = x_0$ and $y = y_0$, we can find a similar curve γ with last segment is a vertical one. Let $F(z) = \int_\gamma f(z)\mathrm{d}z$. And continue the process of proof of the previous theorem.

For the case that $\exists\ \psi_j$ lies on the lines $x = x_0, y = y_0$, we actually can move the center to another point *s.t.* no ψ_j lies on the lines $x = x_0', y = y_0'$. $\square$

7.2 Cauchy's integral formula

7.2.1 Index of a point with resect to a closed curve

Lemma 7.12. *If the piecewise differentiable closed curve γ does not pass through $z \in \mathbb{C}$, then the value of the integral $\int_\gamma \frac{\mathrm{d}\zeta}{\zeta - z}$ is a multiple of $2\pi i$.*

Proof. $\gamma : \zeta = \zeta(t), \alpha \leqslant t \leqslant \beta$. $h(t) = \int_\alpha^t \frac{\zeta'(x)}{\zeta(s) - z}\mathrm{d}s$.

$z \in \gamma \Rightarrow h$ is defined and continuous on $[\alpha, \beta]$. For all t *s.t.* $\zeta'(t)$ is continuous, we have

$$h'(t) = \frac{\zeta'(t)}{\zeta(t) - z} \Rightarrow \frac{\mathrm{d}}{\mathrm{d}t}\left[e^{-h(t)}(\zeta(t) - z)\right] = 0$$

So $e^{-h(t)}(\zeta(t)-z)$ is constant on $[\alpha,\beta]$.

Then $e^{h(t)} = \dfrac{\zeta(t)-z}{\zeta(\alpha)-z} \Rightarrow e^{h(\beta)} = 1 \Rightarrow h(\beta) \in \{2k\pi i : k \in \mathbb{Z}\}$. □

The **index of the point** z w.r.t. the closed curve γ is the number

$$n(\gamma, z) = \frac{1}{2\pi i}\int_{\gamma} \frac{\mathrm{d}\zeta}{\zeta - z}$$

n is also called the **winding number**.

Theorem 7.13. *Let γ be a piecewise differentiable closed curve. The function $z \mapsto n(\gamma, z)$ is constant on each connected set of $\mathbb{C}\backslash\gamma$, and zero if this set is unbounded.*

Proof. Define $f : \mathbb{C}\backslash\gamma \to \gamma, z \mapsto n(\gamma, z) = \dfrac{1}{2\pi i}\displaystyle\int_{\gamma}\frac{\mathrm{d}\zeta}{\zeta - z}$.

Then

$$|f(z) - f(z_0)| = \frac{1}{2\pi}\left|\int_{\gamma}\frac{z - z_0}{(\zeta - z)(\zeta - z_0)}\mathrm{d}\zeta\right| \leqslant \frac{|z - z_0|}{2\pi}\int_{\gamma}\frac{1}{|\zeta - z|\cdot|\zeta - z_0|}|\mathrm{d}\zeta|$$

$\Rightarrow f$ is continuous on each open connected set of $\mathbb{C}\backslash\gamma$. Let Ω be any open connected set of $\mathbb{C}\backslash\gamma$. We have $f(\Omega)$ is connected $\xRightarrow{f(\Omega)\subset\mathbb{Z}}$ $f(\Omega)$ contains at most one point $\Rightarrow f$ is constant on Ω.

If $|z|$ is sufficient large, $\exists$ a disk of radius R, $B(0,R)$, *s.t.* $\gamma \subset B(0,R)$ but $z \notin B(0,R)$. Cauchy's theorem for a disk 7.10 tells us that $f(z) = n(\gamma, z) = 0$. So it is zero if this set is unbounded. □

Lemma 7.14. *Let z_1, z_2 be two points on a closed curve γ and $0 \notin \gamma$.*

Suppose z_1 in the lower half space and z_2 in upper half space. If $\gamma_1 \cap \{(x,0) : x \leqslant 0\} = \varnothing$, and $\gamma_2 \cap \{(x,0) : x \geqslant 0\} = \varnothing$, then $n(\gamma, 0) = 1$.

Remark 7.15. One method to prove this lemma is to create two segment from z_i to the point in the unit circle. By divide the curve into two parts, we can easily remove the part of previous curve by using the theorem 7.13, since 0 is in the unbounded set.

In this proof, we can find that Theorem 7.13 is such powerful that we can change any curve to a more simple curve easily!

7.2.2 Cauchy's integral formula

Theorem 7.16 (Cauch's integral formula). *Suppose that f is analytic in an open disk $\triangle$, and let γ be a closed curve in $\triangle$. For $\forall z \notin \gamma$,*

$$n(\gamma, z)f(z) = \frac{1}{2\pi i}\int_\gamma \frac{f(\zeta)}{\zeta - z}\mathrm{d}\zeta$$

where $n(\gamma, z)$ is the index of z w.r.t. γ.

Proof. If $z \notin \triangle$, The both sides of the equation is 0.

So we may assume $z \in \triangle$ and $z \notin \gamma$. Define $F : \triangle\backslash\{z\} \to \mathbb{C}, \zeta \mapsto \dfrac{f(\zeta) - f(z)}{\zeta - z}$.

Then F is analytic in $\triangle\backslash\{z\}$, and $\lim\limits_{\zeta\to z}(\zeta - z)F(zeta)$.

By Cauchy's Theorem 7.9 $\Rightarrow \int_\gamma F(\zeta)\mathrm{d}\zeta = 0 \Rightarrow \displaystyle\int_\gamma \frac{f(\zeta)}{\zeta - z}\mathrm{d}\zeta = f(z)\int_\gamma \frac{1}{\zeta - z}\mathrm{d}\zeta =$ $f(z) \cdot 2\pi i \cdot n(\gamma, z)$ □

Remark 7.17. This proof let us find that for a good-enough function, its integral over a closed curve is a constant.

The theorem still holds if f is analytic except at a finite number of ζ_j *s.t.*

$$\lim_{\zeta\to\zeta_j}(\zeta - \zeta_j)f(\zeta) = 0$$

and $z \neq \zeta_j$ for each j, since Cauchy's theorem is still applicable.

Theorem 7.18 (The mean value property for analytic functions). *f is analytic in a* *region Ω which contain $\overline{B(z,R)}$. Then*

$$f(z) = \frac{1}{2\pi}\int_0^{2\pi} f(z + Re^{i\theta})\mathrm{d}t$$

Proof. The previous theorem 7.16 $\Rightarrow$

$$f(z) = \frac{1}{2\pi i}\int_{|\zeta - z| = R} \frac{f(\zeta)}{\zeta - z}\mathrm{d}\zeta \xlongequal{\zeta = z + Re^{it}} \frac{1}{2\pi}\int_0^{2\pi} f(z + Re^{it})\mathrm{d}t$$

□

If f is analytic in an open disk $\triangle$, and γ is a closed curve in $\triangle$. And $n(\gamma, z) = 1$. Then

$$f(z) = \frac{1}{2\pi i}\int_\gamma \frac{f(\zeta)}{\zeta - z}\mathrm{d}\zeta$$

This is usually referred to as **Cauchy's integral formula**

7.2.3 Higher derivatives

Lemma 7.19. *Let $\Omega \subset \mathbb{C}$ be a region and γ be an arc in Ω. If φ is continuous on γ, then the function*

$$F_n(z) := \int_\gamma \frac{\varphi(\zeta)}{(\zeta - z)^n}\mathrm{d}\zeta$$

is analytic in each of the regions $\Omega\backslash\gamma$, and its derivative is $F_n'(z) = nF_{n+1}(z)$

Proof. We prove it by induction.

The lemma is true if $n = 0$: $F_0(z) = \int_\gamma \varphi(\zeta)\mathrm{d}\zeta$ and $F_0'(z) = 0 = 0 \cdot F_1(z)$.

We suppose that the lemma holds for $n - 1$ with $n \in \mathbb{N}$: $\forall$ contoinuous φ on γ, F_{n-1} is analytic in $\Omega\backslash\gamma$ and $F_{n-1}'(z) = (n-1)F_n(z), \forall z \in \Omega\backslash\gamma$.

Fix $z_0 \in \Omega\backslash\gamma$. For $\forall z \in B(z_0, \frac{\delta}{2})$, with $B(z_0, \delta) \subset \Omega\backslash\gamma$, we have $|\zeta - z| > \frac{delta}{2}$, $\forall \zeta \in \gamma$.

For $\forall$ continuous φ on γ,

$$
\begin{aligned}
F_n(z) - F_n(z_0) &= \int_\gamma \frac{\varphi(\zeta)(\zeta - z + z - z_0)}{(\zeta - z)^n(\zeta - z_0)}\mathrm{d}\zeta - \int_\gamma \frac{\varphi(\zeta)}{(\zeta - z_0)^n}\mathrm{d}\zeta \\
&= \left[\int_\gamma \frac{\varphi(\zeta)}{(\zeta - z)^{n-1}(\zeta - z_0)}\mathrm{d}\zeta - \int_\gamma \frac{\varphi(\zeta)}{(\zeta - z_0)^{n-1}(\zeta - z)}\mathrm{d}\zeta\right] \\
&+ (z - z_0)\int_\gamma \frac{\varphi(\zeta)\mathrm{d}\zeta}{(\zeta - z)^n(\zeta - z_0)}
\end{aligned}
$$

Let $\psi(\zeta) = \dfrac{\psi(\zeta)}{\zeta - z_0}$, which is continuous except γ.

Using the induction condition to ψ, we can finish the proof. $\square$

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List of Theorems