Complex Analysis

 ${\bf Martin~Azpillaga}$

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unit name

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Block I

Definitions

1. The field of complex numbers

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The field of complex numbers

Let:

$$\begin{array}{cccc}
+ : \mathbb{R}^2 \times \mathbb{R}^2 & \longrightarrow & \mathbb{R}^2 \\
((a,b),(c,d)) & \longmapsto & (a+c,b+d) \\
\cdot : \mathbb{R}^2 \times \mathbb{R}^2 & \longrightarrow & \mathbb{R}^2 \\
\cdot & ((a,b),(c,d)) & \longmapsto & (ac-bd,ad+bd)
\end{array}$$

We name the field of complex numbers to:

$$\cdot (\mathbb{R}^2, +, \cdot)$$

We denote:

$$\cdot (\mathbb{R}^2, +, \cdot) : \mathbb{C}$$

$$\cdot (0,1) \in \mathbb{C} : i$$

$$(a,b) \in \mathbb{C} : a+bi$$

$$\cdot \pi_1(\mathbb{C}) : Re$$

$$\cdot \pi_2(\mathbb{C}) : Im$$

Conjugation

We name complex conjugation to:

$$\begin{array}{cccc} f:\mathbb{C} & \longrightarrow & \mathbb{C} \\ (a,b) & \longmapsto & (a,-b) \end{array}$$

$$\cdot f((a,b)) : \overline{(a,b)}$$

Norm

We name complex norm to:

$$f: \mathbb{C} \longrightarrow \mathbb{R}$$

$$(a,b) \longmapsto \sqrt{a^2 + b^2}$$

We denote:

$$f((a,b)):|(a,b)|$$

Polar transformation

We name polar transformation to:

$$\begin{array}{cccc} \cdot & f : \mathbb{C} & \longrightarrow & \mathbb{R}^+ \times [0, 2\pi) \\ \cdot & (a, b) & \longmapsto & (\sqrt{|(a, b)|}, \arctan(\frac{b}{a})) \end{array}$$

We denote:

$$f((a,b)):(r,\theta)$$

Unit sphere projection

We name unit sphere projection to:

$$\begin{array}{cccc} \cdot & f : \mathbb{C} & \longrightarrow & S^1 \\ & z & \longmapsto & \frac{z}{|z|} \end{array}$$

$$\cdot f(z) : \pi(z)$$

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Roots of unity

Let:

$$\cdot z \in \mathbb{C}$$

Then, z is a root of unity if:

$$\cdot \exists n \in \mathbb{N} :$$

$$z^n = 1$$

We denote:

$$\cdot \{z \in \mathbb{C} \mid z \text{ root of unity }\} : S^1$$

Disk

Let:

$$p \in \mathbb{C}$$

$$r \in \mathbb{R}^+ \setminus \{0\}$$

We name Disk centered in p and radius ${\bf r}$ to:

$$\cdot \{ z \in \mathbb{C} \mid |z - p| < r \}$$

$$\cdot \{z \in \mathbb{C} \mid |z - p| < r\} : D^1$$

Component decomposition

Let:

$$f: \mathbb{C} \to \mathbb{C}$$

We name real component of f to:

$$\begin{array}{ccc}
 & f_{Re} : \mathbb{C} & \longrightarrow & \mathbb{R} \\
 & z & \longmapsto & Re(f(z))
\end{array}$$

We name imaginary component of f to:

$$f_{Im}: \mathbb{C} \longrightarrow \mathbb{R}$$

$$z \longmapsto Im(f(z))$$

We name component decomposition of f to:

$$f_{\mathbb{R}^2} : \mathbb{C} \longrightarrow \mathbb{R}^2 (x,y) \longmapsto (f_{Re}(x+yi), f_{Im}(x+yi))$$

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2. Holomorphic functions

Incremental quotient

Let:

$$\cdot \mathcal{U} \subset \mathbb{C}$$
 open

$$f: \mathcal{U} \to \mathbb{C}$$

$$\cdot p \in \mathcal{U}$$

We name incremental quotient of f in p to:

$$\cdot \lim_{z \to p} \frac{f(z) - f(p)}{z - p}$$

$$\cdot f'(p)$$

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Holomorphic function

Let:

$$\cdot \mathcal{U} \subset \mathbb{C}$$
 open

$$f: \mathcal{U} \to \mathbb{C}$$

$$\cdot p \in \mathcal{U}$$

Then, f is holomorphic over p if:

$$\cdot \exists f'(p)$$

Then, f is holomorphic over U if:

$$\cdot \forall p \in \mathcal{U}$$
:

$$\exists f'(p)$$

$$\{f: \mathcal{U} \to \mathbb{C} \mid f \text{ holomorphic over } \mathcal{U}\}: \mathcal{H}(\mathcal{U})$$

$$f \in \mathcal{H}(\mathbb{C}) : f \text{ entire}$$

Cauchy-Riemman equations

Let:

$$\begin{array}{ccc} \cdot u, v \, : \, \mathbb{R}^2 \to \mathbb{R} \\ \\ \cdot \begin{array}{ccc} f : \mathbb{R}^2 & \longrightarrow & \mathbb{R}^2 \\ (x, y) & \longmapsto & (u((x, y)), v((x, y))) \end{array}$$

Then, f is satisfies the Cauchy-Riemman equations if:

$$\exists u_x, u_y, v_x, v_y$$

$$u_x = v_y$$

$$\cdot u_y = -v_x$$

$$u_x + iv_x : f_x$$

$$u_y + iv_y : f_y$$

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Conformal

Let:

$$\cdot \mathcal{U} \subset \mathbb{C}$$
 open

$$f: \mathcal{U} \to \mathbb{C}$$

$$\cdot z \in \mathcal{U}$$

Then, f is conformal in z if:

$$\cdot \exists c \in \mathbb{C}$$
:

$$\forall \ I \subset \mathbb{R} \ \ , \ \ 0 \in I :$$

$$\forall \ \gamma \ : \ I \to \mathbb{R}^2 \quad \text{,,} \quad \gamma \ \text{differentiable} \land \gamma(0) = z \ \land \ \gamma'(0) \neq 0$$

0:

$$\frac{(f \circ \gamma)'(0)}{\gamma'(0)} = c$$

Then, f is conformal if:

$$\cdot \forall z \in \mathcal{U}$$
:

f conformal in z

Power series

Let:

$$\sum_{n>0} a_n f_n$$
 complex valued sequence

Then, $\sum_{n\geq 0} a_n f_n$ is a power series if:

 $\cdot \ \forall \ n \in \mathbb{N}$:

$$\begin{array}{ccc}
f_n : \mathbb{C} & \longrightarrow & \mathbb{C} \\
z & \longmapsto & (z-a)^n
\end{array}$$

Convergence radius

Let:

 $\cdot statements \\$

.

Then, *item* is a/an entity if:

 $\cdot conditions$

.

We denote:

 $\cdot property : notation$

.

Absolutely convergent

Let:

$$\cdot \sum c_n n[0]$$
 series

Then, $\sum c_n n[0]$ is absolutely convergent if:

$$\cdot \sum |c_n| n[0]$$
 convergent

Numeric series

Let:

$$\cdot (c_k)_{k \in \mathbb{N}}$$

Then, item is a/an entity if:

 $\cdot conditions$

.

We denote:

 $\cdot property : notation$

.

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Block II

Propositions

1. The field of complex numbers

introduction

go

2. Holomorphic functions

Cauchy-Riemman

Let:

$$f: \mathbb{R}^2 \to \mathbb{R}^2 \text{ satisfies CR}$$

Then, holds:

$$f_x = f'(z)$$

$$\cdot f_y = -if_y$$

$$\partial_{f(z)}z = 0$$

Demonstration:

$$f_x = u_x + iv_x = a + bi = f'(z)$$

$$f_y = i(a+ib) = if'(z)$$

$$f'(z) = -if_y$$

notation

tangent venctor

Let:

 $\cdot \gamma$ differentiable plane arc $\ \ \ \forall \ t \in I$:

$$\gamma'(t) \neq 0$$

Then, holds:

$$\cdot \gamma'(t)$$
 tangent to γ

Demonstration:

demonstration

arc images

Let:

$$f \in \mathcal{H}(\mathcal{U})$$

 $\cdot \gamma$ differentiable plane arc " $\gamma \subset \mathcal{U}$

$$\cdot \sigma = f(\gamma)$$

$$z_0 = \gamma(0)$$

Then, holds:

$$\cdot \, \sigma' = f'(\gamma) \gamma'$$

$$\cdot \gamma'(0) \neq 0 \to f'(z_0) \neq 0$$

$$\cdot \, \sigma'(0) = f'(z_0) \gamma'(0)$$

$$|\sigma'(0)| = |f'(z_0)||\gamma'(0)|$$

$$arg\sigma'(0) = arg\gamma'(0) + argf(z_0)$$

 \cdot f aplica una homotecia mas una rotacion constante a todos los vectores tangentes que salen de z0

Demonstration:

obvio

Holomorphic functions are conform

Let:

$$f: \mathcal{U} \to \mathbb{C}$$

.

Then, holds:

• fholomorph in
$$z \mid f'(z) \neq 0 \leftrightarrow f$$
 conform

Demonstration:

 \rightarrow):

already seen

←):

too hard

Convergence of complex series

Let:

$$\sum_{n>0} c_n$$
 complex series

Then, holds:

$$\cdot \sum_{n \geq 0} c_n \text{ convergent } \leftrightarrow \sum_{n \geq 0} Rec_n \text{ convergent } \land \sum Imc_n n[0] \text{ con-}$$

vergent

Demonstration:

demonstration

Absolutely convergent are convergent

Let:

$$\cdot \sum c_n n[0]$$
 absolutely convergent

Then, holds:

$$\cdot \sum c_n n[0]$$
 convergent

Demonstration:

$$S_k := \sum c_n n[0][k]$$

$$\forall m \in \mathbb{N} \quad || m < k :$$

$$|S_k - S_m| = |\sum c_n n[m+1][k]| \le \sum |c_n| n[m+1][k]$$

$$\le \sum |c_n| n[m+1] \stackrel{n}{\longrightarrow} 0$$

$$|S_k - S_m| \stackrel{n}{\longrightarrow} 0 \to (S_k)_k \text{ convergent } \to \sum c_n n[0] \text{ convergent}$$

gent

Series and norm

Let:

$$\cdot \sum c_n n[0]$$
 convergent

Then, holds:

$$\cdot |c_n| \stackrel{n}{\longrightarrow} 0$$

Demonstration:

$$\sum c_n n[0]$$
 convergent $\leftrightarrow (S_n)_n$ convergent \rightarrow Cauchy $|S_n - S_m| \xrightarrow{n} 0$ por n y m $\rightarrow |S_n - S_{n-1}| \xrightarrow{n} 0$ $\rightarrow |c_n| \xrightarrow{n} 0$

Root test

Let:

$$\sum_{n \geq 0} c_n \text{ real series}$$

$$\cdot l \in \mathbb{R} \quad \text{,,} \quad \overline{\lim_k} \ |c_k|^{\frac{1}{k}} = l$$

Then, holds:

$$\begin{split} \cdot \, l &> 1 \to \sum_{n \ge 0} \, c_n \notin \mathbb{R} \\ \cdot \, l &< 1 \to \sum_{n \ge 0} \, c_n \in \mathbb{R} \end{split}$$

Demonstration:

demonstration

Quotient test

Let:

Then, holds:

$$\cdot \ \exists \ l \in \mathbb{R} :$$

$$\lim_k \frac{c_{k+1}}{c_k} = l$$

$$\cdot \overline{\lim}_{c_k} |c_k|^{\frac{1}{k}} k = l$$

Power series theorem

Let:

$$\sum_{n>0} a_n c^n$$
 power series

Then, holds:

$$|z - a| < R \rightarrow \text{absolutely convergent}$$

$$|z - a| > R \rightarrow \text{divergent}$$

· convergent in
$$D(a,R)$$

$$f: \mathbb{C} \longrightarrow \mathbb{C}$$

$$z \longmapsto \sum_{n \geq 0} c_n (z - a)^n \in \mathcal{H}(D(a, R))$$

 $\cdot \forall z \in \mathbb{C}$:

$$f'(z) = \sum_{n>0} nc_n(z-a)^{n-1}$$
 convergent

· convergence radius of f' = convergence radius of f

Demonstration:

$$\forall z \in \mathbb{C} \quad ||z-a| < R:$$
 Root test over
$$\sum_{n \geq 0} |c_n||z-a|^n r limit (|c_n||z-a|^n)^{\frac{1}{n}} n = |z-a| r limit |c_n|^{\frac{1}{n}} n = \frac{|z-a|}{R} < 1 \text{ Root test } \rightarrow \text{ absolutely convergent}$$

$$\forall z \in \mathbb{C} \quad ||z-a| < R:$$

$$\forall \ \rho \in \mathbb{R} \quad ||z-a| < \rho < R :$$

$$\frac{1}{\rho} < \frac{1}{R}$$

$$rlimit|c_n|^{1/n}n = \frac{1}{R} \text{1 exists partial of } |c_n|^{1/n}$$

$$|c_n||z-a|^n > \frac{|z-a|^n}{c^n} \text{ no } \stackrel{n}{\longrightarrow} 0$$

General term test \rightarrow divergent

Power series theorem

Let:

.

Then, holds:

$$\cdot PartII, III, IV$$

Demonstration:

Follow 3 steps

Step 1: Uniform convergence in compacts of D(a, R):

$$\begin{array}{ccc} g_n : \mathbb{C} & \longrightarrow & \mathbb{C} \\ z & \longmapsto & c_n(z-a)^n \end{array}$$

$$\forall \ \rho \in \mathbb{R} \ \ _{\square} \ \rho < R :$$

$$\forall\ z\in\overline{D(a,\rho)}:$$

$$|g_n(z)| = |c_n||z - a|^n \le |c_n|\rho^n$$

$$M_n := |c_n| \rho^n$$

$$rlimit(|c_n|\rho^n)^{1/n}n = \rho rlimit|c_n|^{1/n}n = \frac{\rho}{R} < 1$$

Root test
$$\rightarrow \sum_{n>0} M_n$$
 convergent

M-Weierstrass
$$\rightarrow \sum_{n>0} c_n(z-a)^n$$
 uniformly convergent

over compacts of $D(a, \rho)$

$$\sum_{n>0} c_n (z-a)^n \text{ uniformly convergent over compacts of } D(a,r)$$

$$f(z) := \sum_{n>0} g_n(z)$$

g uniformly convergent $\rightarrow f$ continuous

$$\tilde{f}(z) := \sum_{n \ge 1} n c_n (z - a)^{n-1}
\tilde{f}(z) = \sum_{n \ge 0} (n+1) c_{n+1} (z - a)^n
\frac{1}{R'} = r limit(n+1) |c_{n+1}|^{1/n} n = r limit(n+1)^{1/n} |c_{n+1}|^{1/n} n = r limit(|c_{n+1}|^{1/n+1})^{\frac{n+1}{n}} n = \frac{1}{R}$$

$$rttmtt(|c_{n+1}| ') ' n ' n =$$

$$R' = R$$

Step 3: III:

$$\tilde{f}$$
 well defined in $D(a,R)$

$$\forall z_0 \in D(a,R)$$
:

$$\left| \frac{f(z) - f(z_0)}{z - z_0} - \tilde{f}(z_0) \right| \stackrel{n}{\longrightarrow} 0$$
?

 $\forall n \in \mathbb{N}$:

$$S_n(z) := \sum_{k=0}^n f_k(z)$$

$$R_n(z) := \sum_{k \ge n+1} f_k(z)$$

$$f(z) = S_n(z) + R_n(z)$$

$$\tilde{f}(z) = \tilde{S}_n(z) + \tilde{R}_n(z)$$

$$R_n(z), \tilde{R_n}(z) \xrightarrow{n} 0$$

 $\forall \varepsilon \in \mathbb{R}^+$:

$$\left| \frac{f(z) - f(z_0)}{z - z_0} \right| = \left| \frac{S_n(z) - S_n(z_0)}{z - z_0} + \frac{R_n(z) - R_n(z_0)}{z - z_0} - \tilde{S}_n(z_0) - \tilde{R}_n(z_0) \right|$$

$$\forall \ \rho \in \mathbb{R} \quad _{\text{II}} \ |z_0 - a| < \rho < R :$$

$$\left|\tilde{R}_n(z_0)\right| \le \sum_{k>n+1} k|c_k|\rho^{k-1} < \frac{\varepsilon}{3}(n \ge n_1)$$

$$\left| \frac{R_n(z) - R_n(z_0)}{z - z_0} \right| \le \sum_{k \ge n+1} |c_k| \left| \frac{(z - a)^k - (z_0 - a)^k}{z - z_0} \right|$$

$$\frac{a^k - b^k}{a - b} = a^{k-1} - a^{k-2}b + \dots + b^{k-1}$$

$$\leq \sum_{k>n+1} |c_k|(|z-a|^{k-1}+|z-a|^{k-2}|z_0-a|+---+$$

$$|z_0 - a|^{k-1}$$

$$|z-a|, |z_0| < \rho$$

$$\leq \sum_{k>n+1} |c_k| k \rho^{k-1} < \frac{\varepsilon}{3} (n \geq n_1)$$

$$\left| \frac{S_n(z) - S_n(z_0)}{z - z_0} - \tilde{S}_n(z_0) \right| < \frac{\varepsilon}{3} (S_n' = \tilde{S}_n) (n \ge n_2)$$

 $\forall n \in \mathbb{N} \quad n \ge \max(n_1, n_2) :$

$$\left| \frac{f(z) - f(z_0)}{z - z_0} \right| < \varepsilon$$

functions associated to series are \mathcal{C}^{∞}

Let:

$$f(z) = \sum c_n(z-a)^n n[0]$$
 series

 $\cdot R$ radius of convergence of f

Then, holds:

$$f \in \mathcal{C}^{\infty} \text{ over } D(a, R)$$

$$\cdot \forall n \in \mathbb{N}$$
:

$$f^{n)} \in \mathcal{H}(D(a,R))$$

$$c_k = \frac{f^{k)}}{k!}$$

 \cdot series associated to f is unique

Demonstration:

$$f^{(k)}(z) = \sum n(n-1) - - (n-k+1)c_n(z-a)^{n-k}n[k]$$

$$f^{k)}(a) = k!c_k$$

$$c_k = \frac{f^{k)}(a)}{k!}$$

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Block III

Examples

1. Holomorphic functions

introduction

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go

2. Holomorphic functions

Conjugation

Let:

Then, \bar{a} is not holomorphic:

$$u_x = 1$$

$$u_y = 0$$

$$v_x = 0$$

$$v_y = -1$$

$$\forall z \in \mathbb{C}$$
:

 $-1 \neq 1 \rightarrow f$ not holomorphic in z

Quadratic norm

Let:

$$\begin{array}{cccc} . & f : \mathbb{C} & \longrightarrow & \mathbb{C} \\ & z & \longmapsto & |z|^2 \end{array}$$

 $\cdot f_{\mathbb{R}^2}$ component decomposition of f

Then, f is holomorphic in 0:

f differentiable in \mathbb{R}^2 polinomial

 $\forall z \in \mathbb{C}$:

$$u_x(x,y) = 2x$$

$$u_y(x,y) = 2y$$

$$v_x(x,y) = 0$$

$$v_y(x,y) = 0$$

$$u_x = v_y \leftrightarrow x = 0$$

$$u_y = -v_x \leftrightarrow y = 0$$

f holomorphic function in $z \leftrightarrow z = 0$

Non preserving angles function

Let:

$$f(z) = z^2$$

Then, f is conform in $\mathbb{R} \setminus \{0\}$:

$$f(\{(x,0) \in \mathbb{C} \mid x > 0\}) = \{(x,0) \in \mathbb{C} \mid x > 0\}$$

$$f(\{(x,0) \in \mathbb{C} \mid x < 0\}) = \{(x,0) \in \mathbb{C} \mid x > 0\}$$

$$ang(A,B) = \pi \neq 0 = ang(f(A), f(B))$$

Exponential

Let:

$$\cdot a : 0$$

$$\cdot c_n : \frac{1}{n}$$

Then, $\sum_{n>0} c_n(z-a)^n$ is convergent in D1:

$$\lim_{n} \frac{|c_{n}|}{|c_{n+1}|} = \lim_{n} \frac{n+1}{n} = 1 \to R = 1$$

 $CH \rightarrow D(0,1)$ convergent

$$\mathbb{C} \setminus D(0,1)$$
 divergent

$$f' = f$$

Geometric series

Let:

$$\cdot a : 0$$

$$\cdot c_n : 0$$

Then, $\sum z^n n[0]$ is convergent in \mathbb{D} :

$$R = \frac{c_n}{c_{n+1}} = 1$$
 Then, holds:

$$\cdot \sum z^n n[0] = \frac{1}{1-z}$$

$$\cdot \sum nz^{n-1}n[0] = \frac{1}{(1-z)^2}$$

$$\cdot \sum_{n+1}^{\infty} n[0] = -\log(1-z)$$

Demonstration:

$$\forall z \in \mathbb{D}$$
:

$$\sum z^n n[0]$$
 geometric series

$$\sum z^n n[0] = \frac{1}{1-z}$$

II differentiating

III integrating

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Series not centered in 0

Let:

$$\cdot a : i$$

$$\cdot c_n : \frac{n+1}{5^{n+1}}$$

Then, item is a/an entity:

$$\sum \frac{n(z-i)^{n-1}}{5^n} n[1]$$

$$= \frac{1}{5} \sum n \frac{z-i}{5}^{n-1} n[1] = \frac{1}{5} \sum n u^{n-1} n[1]$$

$$S(u) = \tilde{S}'(u)$$

$$\tilde{S}(u) = \frac{1}{5} \sum u^n n[1] = \frac{u}{5(1-u)}$$

$$S(u) = \frac{1}{5(1-u)^2}$$

$$S(z) = \frac{5}{(5+i-z)^2} \text{ over } D(i,5)$$

Radius of convergence without quotient test

Let:

$$\sum \frac{(-1)^n}{n(n+1)} (z-2)^{n(n+1)} n[1]$$

Then, R is a/an entity:

$$\lim_{c_{n+1}} c_n \nexists$$

$$\lim_{n} \frac{1}{n(n+1)}^{\frac{1}{n(n+1)}} = 1$$
ignore zeros

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Block IV

Problems

PROBLEMES D'ANÀLISI COMPLEXA 2n quadrimestre del curs 2013-2014.

Llista 1: Els nombres complexos

B.2. Si z=x+iy trobeu les parts real i imaginària de les expressions següents: (b) z(z+1) (c) $\frac{1}{z}$

(e) \sqrt{i} (g) $\sqrt{9i}$ (f) $\sqrt{-i}$ (h) $\sqrt{1+i}$

(d) $\frac{1}{z-3}$.

(d) -1 - i

B.1. Expresseu en la forma a + ib els següents nombres:

B.4. Trobeu la forma polar dels nombres següents i dibuixeu-los. (a) $3(1+\sqrt{3}i)$ (b) $2\sqrt{3}-2i$ (c) -2+2i

(a) (2+3i)(4+i) (c) $\frac{1}{4+i}$ (b) $(4+2i)^2$ (d) $\frac{i}{4+i}$

a) $\operatorname{Re}(z+w) = \operatorname{Re} z + \operatorname{Re} w$? b) $\operatorname{Re}(zw) = (\operatorname{Re} z)(\operatorname{Re} w)$?

c) $\operatorname{Re}(\frac{z}{w}) = \frac{\operatorname{Re} z}{\operatorname{Re} w}$?

(a) z^2

B.3. És cert que

			()	()	
B.5. Sigui $(x + iy)/(x - iy) = a + ib$. Proveu que $a^2 + b^2 = 1$.					
	B.6. Proveu que si $p(z)$ és un polinomi amb coeficients reals i z és un zero de p l també ho és.				
	В.7.	Descriviu els conjunts del pla que sa	ls conjunts del pla que satisfan (recordeu que $\mathbb{C}^* = \mathbb{C} \setminus \{0\}.$)		
		(a) $\operatorname{Im} \frac{z-a}{z} = 0, a \in \mathbb{C}^*$ (b) $ z $	$=\operatorname{Re}z+1$	(c) $ z-2 > z-3 $	
	SOL. B.1. a) $5 + 14i$; b) $12 + 16i$; c) $4/17 - i/17$; d) $1/17 + 4i/17$; e) $\pm \sqrt{2}/2(1+i)$; f) $\pm \sqrt{2}/2(1-i)$; g) $\pm 3\sqrt{2}/2(1+i)$; h) $\pm 2^{1/4}(\cos(\pi/8) + i\sin(\pi/8))$. B.2 a) $x^2 - y^2 + 2ixy$; b) $x^2 - y^2 + x + i(y + 2xy)$; c) $(x - iy)/(x^2 + y^2)$; d) $(x - 3 - iy)/((x - 3)^2 + y^2)$. B.3 a) si. b) no. c) no. B.4 a) $6(\cos(\pi/3) + i\sin(\pi/3))$; b) $4(\cos(\pi/6) - i\sin(\pi/6))$; c) $2\sqrt{2}(\cos(\pi/4) + i\sin(\pi/4))$; d) $\sqrt{2}(\cos(3\pi/4))$. B.6 Conjugueu tot el polinomi. B.7 a) Recta que passa per 0 i a; b) Paràbola horitzontal $x = (1/2)(y^2 - 1)$; c) $\{\text{Re } z > 3/2\}$.				
1.	. Expresseu en la forma $a+ib$ els següents nombres:				
	(a) (b)	$ \frac{1}{i} \qquad (c) \frac{1}{2+i} + \frac{1}{2-i} \frac{1+i}{1-i} \qquad (d) \frac{1}{2+i} + \frac{4-2i}{3+i} $	(e) $\left(\frac{2+i}{3-2i}\right)^2$ (f) $(1+i)^{100} + (1-i)^{100}$		
2.	Si z =	$= x + iy$ on $x, y \in \mathbb{R}$, trobeu les parts	real i imaginària de:		

PROBLEMES D'ANLISI COMPLEXA 2n quadrimestre del curs 2013-2014

Llista 2: Funcions de variable complexa i equacions de Cauchy-Riemann

- **B.1.** Trobeu els punts on la funció f és derivable (en el sentit complex), en els següents casos, i calcula'n la derivada.
 - (a) $\cos |z|^2$

(c) e^{iz}

(e) $\frac{1}{(z-1)^2(z^2+2)}$

(b) $|z|^4$

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

 $\textbf{Solució:} \hspace{0.1cm} \textbf{(a)} \hspace{0.2cm} \emptyset; \hspace{0.1cm} \textbf{(b)} \hspace{0.2cm} \emptyset \hspace{0.1cm} ; \hspace{0.1cm} \textbf{(c)} \hspace{0.2cm} \mathbb{C}; \hspace{0.1cm} f'(z) = ie^{iz}; \hspace{0.1cm} \textbf{(d)} \hspace{0.2cm} \mathbb{C} \hspace{0.1cm} \setminus \hspace{0.1cm} \{0\}; \hspace{0.1cm} f'(z) = 1 - |\frac{1}{z^2}; \hspace{0.1cm} \textbf{(e)} \hspace{0.1cm} \mathbb{C} \hspace{0.1cm} \setminus \hspace{0.1cm} \{1, \pm \sqrt{2}i\}; \hspace{0.1cm} \textbf{(f)} \hspace{0.1cm} \mathbb{C} \hspace{0.1cm} \setminus \hspace{0.1cm} \{0\}; \hspace{0.1cm} f'(z) = 1 - |\frac{1}{z^2}; \hspace{0.1cm} \textbf{(e)} \hspace{0.1cm} \mathbb{C} \hspace{0.1cm} \setminus \hspace{0.1cm} \{1, \pm \sqrt{2}i\}; \hspace{0.1cm} \textbf{(f)} \hspace{0.1cm} \mathbb{C} \hspace{0.1cm} \setminus \hspace{0.1cm} \{1, \pm \sqrt{2}i\}; \hspace{0.1cm} \textbf{(f)} \hspace{0.1cm} \mathbb{C} \hspace{0.1cm} \setminus \hspace{0.1cm} \{1, \pm \sqrt{2}i\}; \hspace{0.1cm} \textbf{(f)} \hspace{0.1cm} \mathbb{C} \hspace{0.1cm} \setminus \hspace{0.1cm} \{1, \pm \sqrt{2}i\}; \hspace{0.1cm} \textbf{(f)} \hspace{0.1cm} \mathbb{C} \hspace{0.1cm} \setminus \hspace{0.1cm} \{1, \pm \sqrt{2}i\}; \hspace{0.1cm} \textbf{(f)} \hspace{0.1cm} \mathbb{C} \hspace{0.1cm} \setminus \hspace{0.1cm} \{1, \pm \sqrt{2}i\}; \hspace{0.1cm} \textbf{(f)} \hspace{0.1cm} \mathbb{C} \hspace{0.1cm} \setminus \hspace{0.1cm} \{1, \pm \sqrt{2}i\}; \hspace{0.1cm} \textbf{(f)} \hspace{0.1cm} \mathbb{C} \hspace{0.1cm} \setminus \hspace{0.1cm} \{1, \pm \sqrt{2}i\}; \hspace{0.1cm} \textbf{(f)} \hspace{0.1cm} \mathbb{C} \hspace{0.1cm} \setminus \hspace{0.1cm} \{1, \pm \sqrt{2}i\}; \hspace{0.1cm} \textbf{(f)} \hspace{0.1cm} \mathbb{C} \hspace{0.1cm} \setminus \hspace{0.1cm} \{1, \pm \sqrt{2}i\}; \hspace{0.1cm} \textbf{(f)} \hspace{0.1cm} \mathbb{C} \hspace{0.1cm} \setminus \hspace{0.1cm} \{1, \pm \sqrt{2}i\}; \hspace{0.1cm} \mathbb{C} \hspace{0.1cm} \setminus \hspace{0.1cm} \mathbb{C} \hspace{0.1cm} \setminus \hspace{0.1cm} \{1, \pm \sqrt{2}i\}; \hspace{0.1cm} \mathbb{C} \hspace{0.1cm} \setminus \hspace{0.1cm} \mathbb{C} \hspace{0.1cm} \setminus \hspace{0.1cm} \mathbb{C} \hspace{0.1cm} \setminus \hspace{0.1cm} \mathbb{C} \hspace{0.1cm} \setminus \hspace{0.1cm} \mathbb{C} \hspace{0.1cm} \setminus$

- B.2. Determineu si aquestes funcions poden ser la part real d'una funció holomorfa, i en cas que ho siguin calculeu la part imaginària.
 - (a) $e^x \cos y$
- (b) $x^3 + 6xy^2$
- (c) $\log(x^2 + y^2)$

Solució: (a) $e^x \sin y$; $f(z) = e^z$; (b) No ho és; (c) $2\arctan(y/x)$; $(f(z) = \log(z^2)$.

- **B.3.** Sigui f una funció holomorfa en un obert $\Omega \subset \mathbb{C}$ i $z_0 \in \Omega$ tal que $f'(z_0) \neq 0$. Quin angle formen les corbes $\operatorname{Re} f(z) = \operatorname{Re} f(z_0)$ i $\operatorname{Im} f(z) = \operatorname{Im} f(z_0)$ en un punt z_0 ? Solució: $\pi/2$.
- 1. Trobeu els punts on la funció f és derivable (en el sentit complex), en els següents casos:
 - (a) f(z) = |z|

- (d) $f(z) = z + z\bar{z}$
- (b) $\cosh x \cos y + i \sinh x \sin y$
- (c) $f(z) = \operatorname{Re} z$

- (e) $f(z) = \operatorname{Im} e^{\overline{z}} + i \operatorname{Re} e^{z}$
- 2. Sigui $\Omega \subset \mathbb{C}$ un obert, $z_0 \in \Omega$ i $f: \Omega \to \mathbb{C}$ una funció.
 - a) Identificant \mathbb{R}^2 amb \mathbb{C} de la forma habitual, demostreu que si f és diferenciable en z_0 , llavors

$$Df(z_0)(z) = \frac{\partial f}{\partial z}(z_0) \cdot z + \frac{\partial f}{\partial \overline{z}}(z_0) \cdot \overline{z} \qquad (z \in \mathbb{C}),$$

on

$$\frac{\partial f}{\partial z} = \frac{1}{2} \left(\frac{\partial f}{\partial x} - i \frac{\partial f}{\partial y} \right), \ \ \frac{\partial f}{\partial \overline{z}} = \frac{1}{2} \left(\frac{\partial f}{\partial x} + i \frac{\partial f}{\partial y} \right).$$

- b) Proveu que f és holomorfa en Ω si, i només si, f és diferenciable i $\frac{\partial f}{\partial \overline{z}}=0$ en Ω . En tal cas, $f'=\frac{\partial f}{\partial z}$.
- 3. Demostreu que si f és diferenciable en un obert de \mathbb{C} , llavors

$$\frac{\overline{\partial f}}{\partial z} = \frac{\partial \overline{f}}{\partial \overline{z}} \quad \text{i} \quad \frac{\overline{\partial f}}{\partial \overline{z}} = \frac{\partial \overline{f}}{\partial z}.$$

1. The field of complex numbers

introduction

IV Problems 49

entity

Let:

 $\cdot statements \\$

.

Then, item is a/an entity if:

 $\cdot conditions$

.

We denote:

 $\cdot property : notation$

•

2. Holomorphic functions

IV Problems 51

3. Cauchy-Riemman

Let:

$$f \in \mathcal{H}(\mathbb{C})$$
 , $Ref + Imf = c_a$

Show that:

$$\cdot \exists a' \in \mathbb{C} :$$

$$f = c_{a'}$$

Demonstration:

u,v real components of f

$$u(x,y) + v(x,y) = a$$

differentiate respect x and y

$$u_x + v_x = 0$$

$$u_y + v_y = 0$$

fholomorphic $\rightarrow f$ CR

$$u_x - u_y = 0$$

$$u_y + u_x = 0$$

$$u_x, u_y, v_x, v_y = 0$$

$$\exists a_1 \in \mathbb{R}$$
:

$$u = c_{a_1}$$

$$\exists a_2 \in \mathbb{R}$$
:

$$v = c_{a_2}$$

$$f = c_{(a_1, a_2)} \tag{51}$$

B.2 a)

Let:

$$u: \mathbb{R}^2 \longrightarrow \mathbb{R}^2$$
$$(x,y) \longmapsto \exp(y)\cos(x)$$

Show that:

$$\cdot \exists f \in \mathcal{H}(\mathbb{C}) :$$

u real component of f

Demonstration:

lab
$$1 \rightarrow u_{xx} + v_{yy} = 0$$

 $u_x = \exp(x)\cos(y)$
 $u_{xx} = \exp(x)\cos(y)$
 $u_y = -\exp(x)\sin(y)$
 $u_{yy} = -\exp(x)\cos(y)$
ok

Calculate v using CR

$$v_y = u_x = \exp(x)\cos(y)$$

$$v(x,y) = \int_{\mathbb{C}} \exp(x)\sin(y)dy = \exp(x)\sin(y) + \phi(x)$$

$$v_x = \partial_v x = \exp(x)\sin(y) + \phi'(x)$$

$$-u_y = \exp(x)\sin(y) + \phi'(x)$$

$$CR \to \phi'(x) = 0$$

$$\forall c \in \mathbb{R} :$$

$$\phi(x) = c \text{ ok}$$
 52
 $v(x, y) = \exp(x) \sin(y)$

IV Problems 53

Preservation of angles

Let:

$$\cdot \gamma_1, \gamma_2$$
 plane arcs $\eta_1 \gamma_1(0) = \gamma_2(0)$

Then, holds:

· angle of
$$\gamma_1'(0)$$
 and $\gamma_2'(0)$ = angle $\sigma_1'(0), \sigma_2'(0)$

Demonstration:

rotations and homotecies let angles invariant

54 0 unit name

Block V

Tasks

1. 1st laboratory

Existence of holomorphic functions

Let:

$$f \in \mathcal{H}(\mathbb{D})$$

Study:

$$\cdot \exists f \in \mathcal{H}(\mathbb{D}) :$$

$$\forall n \in \mathbb{N} \quad n \geq 2$$
:

$$a) f(\pm \frac{1}{n}) = \frac{1}{2n+1}$$

$$b) f(\pm \frac{1}{n}) = \frac{1}{n^2}$$

$$c) |f(\frac{1}{n})| = \frac{1}{\log(n+1)}$$

$$d) |f(\frac{1}{n})| = \frac{n}{n+1}$$

Demonstration:

$$E_{1} := \left\{ +\frac{1}{n} + 0i \in \mathbb{C} \mid n \in \mathbb{N} \right\}$$

$$E_{2} := \left\{ -\frac{1}{n} + 0i \in \mathbb{C} \mid n \in \mathbb{N} \right\}$$

$$\lim_{E_{1}} \frac{f(z) - f(0)}{z - 0} = \lim_{n} \frac{f(\frac{1}{n})}{\frac{1}{n}} - \frac{f(0)}{\frac{1}{n}} = \frac{1}{2} - \lim_{n} \frac{f(0)}{\frac{1}{n}}$$

$$\lim_{E_{1}} \frac{f(z) - f(0)}{z - 0} \begin{cases} = \frac{1}{2} & f(0) = 0 \\ \notin \mathbb{C} & f(0) \neq 0 \end{cases}$$

$$\operatorname{Case} f(0) = 0:$$

$$\lim_{E_{2}} \frac{f(z) - f(0)}{z - 0} = \lim_{n} \frac{f(-\frac{1}{n})}{-\frac{1}{n}} = -\frac{1}{2} \neq \lim_{E_{1}} \frac{f(z) - f(0)}{z - 0}$$

$$\nexists f \in \mathcal{H}(0)$$
 , f satisfies a)

In particular:

$$\nexists f \in \mathcal{H}(\mathbb{D})$$
 , f satisfies a)

b):

$$\begin{array}{ccc} f:\mathbb{C} & \longrightarrow & \mathbb{C} \\ z & \longmapsto & z^2 \end{array}$$

 $\forall n \in \mathbb{N} , n \geq 2$:

$$f(\pm \frac{1}{n}) = \frac{1}{n^2}$$

f satisfies b)

$$\bar{f}: \mathbb{R}^2 \longrightarrow \mathbb{R}^2$$

 $(x,y) \longmapsto (u(x,y),v(x,y)) = (x^2 - y^2, 2xy)$

 $\bar{f} \in \operatorname{Pol}(\mathbb{R}^2) \to \bar{f}$ differentiable in \mathbb{R}^2

$$\forall (x,y) \in \mathbb{R}^2$$
:

$$\partial_x u(x,y) = 2x = \partial_y v(x,y)$$

$$\partial_y u(x,y) = -2y = -\partial_x v(x,y)$$

f satisfies CR

$$\therefore$$
) $f \in \mathcal{H}(\mathbb{R}^2)$

In particular:

$$f \in \mathcal{H}(\mathbb{D})$$

c):

Suppose $\exists f \in \mathcal{H}(\mathbb{D})$, f satisfies c)

$$f \in \mathcal{C}^0(\mathbb{D}) \to f(0) = f(\lim_n \frac{1}{n}) = \lim_n f(\frac{1}{n}) = 0$$

$$\left| \lim_{E_1} \frac{f(z) - f(0)}{z - 0} \right| = \lim_{n} \frac{\left| f\left(\frac{1}{n}\right) \right|}{\frac{1}{n}} \notin \mathbb{C}$$

$$f \notin \mathcal{H}(0) \text{ absurd}$$

$$d)$$
:

$$\begin{array}{ccc} f: \mathbb{C} & \longrightarrow & \mathbb{C} \\ z & \longmapsto & \frac{1}{z+1} \end{array}$$

 $\forall n \in \mathbb{N} , n \geq 2$:

$$\left| f\left(\frac{1}{n}\right) \right| = \frac{1}{\frac{1}{n}+1} = \frac{n}{n+1}$$

f satisfies d)

$$\begin{array}{ccc} \bar{f}:\mathbb{R}^2 & \longrightarrow & \mathbb{R}^2 \\ (x,y) & \longmapsto & (u(x,y),v(x,y)) = \left(\frac{x+1}{(x+1)^2+y^2},\frac{-y}{(x+1)^2-y^2}\right) \end{array}$$

 $\bar{f} \in \operatorname{Rat}(\mathbb{R}^2) \wedge \forall (x,y) \in \mathbb{R}^2$:

$$(x+1)^2 + y^2 \neq 0$$

 \bar{f} differentiable in \mathbb{R}^2

$$\forall (x,y) \in \mathbb{R}^2$$
:

$$\partial_x u(x,y) = \frac{y^2 - (x+1)^2}{((x+1)^2 + y^2)^2} = \partial_y v(x,y)$$

$$\partial_y u(x,y) = \frac{-2y(x+1)}{((x+1)^2+y^2)^2} = -\partial_x v(x,y)$$

f satisfies CR

$$\therefore$$
) $f \in \mathcal{H}(\mathbb{R}^2)$

In particular:

$$f \in \mathcal{H}(\mathbb{D})$$

Constant tests

Let:

$$\Omega \subset \mathbb{C}$$
 region

$$f \in \mathcal{H}(\Omega)$$

Then, holds:

$$f_{Re} = 0 \lor f_{Im} = 0 \to f \in \mathrm{Cst}(\Omega)$$

$$|f| \in \mathrm{Cst}(\Omega) \to f \in \mathrm{Cst}(\Omega)$$

 $\cdot\operatorname{Im} f \text{ circumference} \to f \in \operatorname{Cst}$

Demonstration:

$$f_{Re} = 0 \vee f_{Im} = 0$$
:

$$u := f_{Re}$$

$$v := f_{Im}$$

$$f \in \mathcal{H}(\Omega) \to f$$
 satisfies CR in Ω

$$\partial_x u = \partial_y v = 0$$

$$\partial_u u = -\partial_x v = 0$$

Null diferential test:

$$\Omega \text{ connex } \rightarrow u, v \in \text{Cst}$$

$$u, v \in \text{Cst} \rightarrow f \in \text{Cst}$$

$$|f| \in \mathrm{Cst}(\Omega)$$
:

$$|f|: \mathbb{R}^2 \longrightarrow \mathbb{R}$$

 $(x,y) \longmapsto \sqrt{u(x,y)^2 + v(x,y)^2}$

$$|f| \in \text{Cst} \to \exists \ a \in \mathbb{R} :$$

$$\sqrt{u(x,y)^2 + v(x,y)^2} = a$$

$$u(x,y)^2 + v(x,y)^2 = a^2$$

$$2\partial_x u(x,y) + 2\partial_x v(x,y) = 0$$

$$2\partial_y u(x,y) + 2\partial_y v(x,y) = 0$$

$$f \in \mathcal{H}(\Omega) \to f \text{ satisfies CR in } \Omega$$

$$2\partial_y v(x,y) + 2\partial_x v(x,y) = 0$$

$$-2\partial_x v(x,y) + 2\partial_y v(x,y) = 0$$

$$+: 4\partial_y v(x,y) = 0 \to \partial_y v(x,y) = 0$$

$$-: 4\partial_x v(x,y) = 0 \to \partial_x v(x,y) = 0$$
Null differential test:
$$\Omega \text{ connex } \to u, v \in \text{Cst}$$

$$u, v \in \text{Cst} \to f \in \text{Cst}$$

Im(f) circumference:

$$\exists (x_0, y_0) \in \mathbb{R}^2, r \in \mathbb{R}^+ :$$

$$\operatorname{Im}(f) = C_r(x_0, y_0)$$

$$\bar{f} : \mathbb{R}^2 \longrightarrow C_r(x_0, y_0)$$

$$(x, y) \longmapsto (r \cos(x - x_0), r \sin(y - y_0))$$

$$\forall (x, y) \in \Omega :$$

$$|\bar{f}|(x, y) = \sqrt{r^2(\cos^2(x - x_0) + \sin^2(y - y_0)} = r$$

$$|f| \in \operatorname{Cst} \to f \operatorname{Cst}$$

Real part of holomorphic functions

Let:

$$\cdot \Omega \subset \mathbb{R}^2$$
 region
$$\cdot u \in \mathcal{C}^2(\Omega) \quad , \quad \exists \ f \in \mathcal{H}(\Omega) :$$

$$f_{Re} = u$$

Show that:

$$\cdot \partial_{xx} u + \partial_{yy} u = 0$$

Study:

$$\exists f \in \mathcal{H}(\Omega) :$$

$$a) f_{Re}(x,y) = x^2 + y^2$$

$$b) f_{Re}(x,y) = x(x+1) - y^2$$

$$c) \forall \alpha \in \mathbb{R} :$$

$$f_{Re} = y^3 + \alpha x^2 y \wedge \Omega = \mathbb{C}$$

Demonstration:

$$\partial_{xx}u + \partial_{yy}u = 0:$$

$$u := f_{Re}, v := f_{Im}$$

$$f \in \mathcal{H}(\Omega) \to f \text{ satisfies CR in } \Omega$$

$$\partial_{x}u = \partial_{y}v \to \partial_{xx}u = \partial_{xy}v$$

$$\partial_{y}u = -\partial_{x}v \to \partial_{yy}u = -\partial_{xy}v$$

$$\therefore) \partial_{xx}u + \partial_{yy}u = 0$$

$$f_{Re}(x,y) = x^2 + y^2:$$

$$\partial_{xx}u + \partial_{yy}u = 4 \neq 0$$

$$\nexists f \in \mathcal{H}(\Omega) \quad \text{m} \quad f_{Re}(x,y) = x^2 + y^2$$

$$f_{Re}(x,y) = x(x+1) - y^2:$$

$$\bar{f} : \Omega \longrightarrow \mathbb{R}^2$$

$$(x,y) \longmapsto (u(x,y),v(x,y)) = (x(x+1) - y^2, 2xy + y)$$

$$\bar{f} \in \text{Pol} \rightarrow \bar{f} \text{ differentiable in } \Omega$$

$$\forall (x,y) \in \Omega:$$

$$\partial_x u(x,y) = 2x + 1 = \partial_y v(x,y)$$

$$\partial_y u(x,y) = -2y = -\partial_x v(x,y)$$

$$f \text{ satisfies CR in } \Omega$$

$$f \in \mathcal{H}(\Omega) \land f_{Re} = u$$

$$f_{Re}(x,y) = y^3 + \alpha x^2 y:$$

$$f \text{ has to satisfy CR in } \mathbb{C}:$$

$$\forall (x,y) \in \mathbb{R}^2:$$

$$\partial_y v(x,y) = \partial_x u(x,y) = 2\alpha xy$$

$$\partial_x v(x,y) = -\partial_y u(x,y) = -3y^2 - \alpha x^2$$

$$v(x,y) = \alpha xy^2 + c(x)$$

$$v(x,y) = -3xy^2 - \frac{\alpha}{3}x^3 + c(y)$$

$$\alpha = -3, c(x) = x^3, c(y) = 0$$

$$v(x,y) = -3xy^2 + x^3$$

2. 2nd laboratory

Power series

Study:

$$\sum_{n>1} n(n+1)z^n$$

Demonstration:

Naming:

R radius of convergence of the series

 $\forall n \in \mathbb{N}$:

$$c_n := n(n+1)$$

Convergence domain:

$$\lim_{n} \frac{c_n}{c_{n+1}} = \lim_{n} \frac{n(n+1)}{(n+1)(n+1)} = 1$$

Quotient test:

$$R^{-1} = \overline{\lim_{n}} |c_n|^{\frac{1}{n}} = 1 \to R = 1$$

Cauchy-Hadamard theorem:

$$\sum_{n\geq 1} n(n+1)z^n \text{ convergent over } \mathbb{D}$$

$$\sum_{n\geq 1} n(n+1)z^n \text{ divergent over } \mathbb{C} \setminus \overline{\mathbb{D}}$$

 $\forall K \subset \mathbb{D}$, K compact :

$$\sum_{n>1} n(n+1)z^n \text{ uniformly convergent over } K$$

Define

$$\begin{array}{ccc} f: \mathbb{D} & \longrightarrow & \mathbb{C} \\ z & \longmapsto & z \sum_{n \geq 1} n(n+1) z^{n-1} \end{array}$$

Sum:

$$\begin{array}{ccc} g: \mathbb{D} & \longrightarrow & \mathbb{C} \\ z & \longmapsto & \sum_{n \geq 1} n(n+1)z^{n-1} \end{array}$$

UCI theorem:

$$\int_{0}^{z} g(t)dt = \sum_{n\geq 1} (n+1)z^{n}
h : \mathbb{D} \longrightarrow \mathbb{C}
z \longmapsto \sum_{n\geq 1} (n+1)z^{n}
\int_{0}^{z} h(t)dt = \sum_{n\geq 1} z^{n+1} = \sum_{n\geq 0} z^{n} = \frac{1}{1-z}
h(z) = \partial_{z} \frac{1}{1-z} = \frac{1}{(1-z)^{2}}
g(z) = \partial_{z} h(z) = \frac{2}{(1-z)^{3}}
f(z) = \frac{2z}{(1-z)^{3}}$$

Application:

In particular:

$$\sum_{n>1} (-1)^n \frac{n(n+1)}{2^n} = f(-\frac{1}{2}) = \frac{-2^3}{3^3}$$