Complex Analysis: Homework 9

Martín Prado

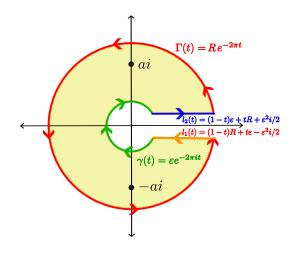
October 16, 2024 Universidad de los Andes — Bogotá Colombia

Exercise 1.

Let a > 0. Calculate the following integrals:

$$\int_0^\infty \frac{\sqrt{x}}{x^2 + a^2} \, dx, \qquad \int_0^\infty \frac{\sqrt{x}}{(x^2 + 4)^2} \, dx.$$

Solution



For both items of the exercise we are going to consider the following contour which consists of 4 paths. In the first place let $R, \varepsilon > 0$ such that $\pm ai \in B_R(0) \backslash B_{\varepsilon}(0)$ (for item (b) a = 4). Then, the closed path \mathcal{C} we're going to integrate over is the concatenation of 4 paths:

$$\mathcal{C} = \Gamma + l_1 + \gamma + l_2.$$

$$\Gamma(t) = Re^{2\pi it}, \quad l_1(t) = (1-t)R + t\varepsilon - \frac{\varepsilon^2 i}{2},$$

$$\gamma(t) = \varepsilon e^{-2\pi i t}, \quad l_2(t) = (1 - t)\varepsilon + tR + \frac{\varepsilon^2 i}{2}.$$

Of course, without giving much more detail the start and finish points of Γ and γ are defined in such way that allow \mathcal{C} to be the continuous closed curve as the left picture shows.

This is the outline for my solution:

•
$$\int_{\mathcal{C}} f(z)dz = \int_{\Gamma} f(z)dz + \int_{l_1} f(z)dz + \int_{\gamma} f(z)dz + \int_{l_2} f(z)dz$$
.

• In both items of this exercise, f has poles at $z = \pm ai$ and \mathcal{C} surrounds each pole exactly once, so by the residue theorem,

$$\int_{\mathcal{C}} f(z)dz = 2\pi i (\operatorname{Res}_f(ai) + \operatorname{Res}_f(ai)).$$

- Using $\left| \int_{\alpha} f(z) dz \right| \leq \operatorname{length}(\alpha) \cdot \max_{z \in \alpha} |f(z)|$, we can conclude that $\left| \int_{\Gamma} f(z) dz \right|$ and $\left| \int_{\gamma} f(z) dz \right|$ vanish when $R \to \infty$ and $\varepsilon \to 0$ respectively.
- I'm going to define $\sqrt{x} = \exp\left(\frac{1}{2}\log(z)\right)$, where the branch of log I'm considering is

$$\log(z) = \ln|z| + i\arg(z), \quad \arg(z) \in (0, 2\pi).$$

This branch is defined for $\mathbb{C}\setminus\{x\in\mathbb{R}\ :\ x\geq 0\}$.

• Using the previous remark, we are also showing that as $R \to \infty$ and $\varepsilon \to 0$, for both items:

$$\int_{\mathbb{R}^{2}} f(z)dz \to \int_{0}^{\infty} f(x)dx, \quad i = 1, 2.$$

In fact, after putting everything together, we are showing that:

$$\int_0^\infty f(x)dx = \frac{1}{2} \int_{\mathcal{C}} f(z)dz = \pi i (\operatorname{Res}_f(ai) + \operatorname{Res}_f(ai)).$$

Solution Item (a)

In this case, $f(z) = \frac{\sqrt{z}}{z^2 + a^2}$ with poles of order 1 in $\pm ai$. In the first place, remember that we've chosen R such that R > a, so in order to prove that $\left| \int_{\Gamma} f(z) dz \right| \to 0$ as $R \to \infty$, note that for $z \in \Gamma$, using the inverse triangle inequality

$$\frac{1}{|z^2 + a^2|} \le \frac{1}{|z^2| - |a^2|} = \frac{1}{R^2 - a^2}$$

$$\implies \left| \int_{\Gamma} f(z) dz \right| \le \underbrace{2\pi R}_{\le length(\Gamma)} \cdot \underbrace{\frac{R^{1/2}}{R^2 - a^2}}_{upper\ bound}$$

$$= 2\pi \frac{R^{3/2}}{R^2 - a^2}$$

$$\to 0, \quad R \to \infty.$$

Similarly,

Now, take into account that

$$\sqrt{z} = \exp\left(\frac{1}{2}\ln|z|\right) \cdot \exp\left(\frac{i}{2}\arg(z)\right)$$

Then, note that for $z \in l_2$, arg(z) converges to 0 because every point in l_2 approaches to the real line from above. Therefore,

$$\int_{l_2} \frac{\sqrt{z}}{z^2 + a^2} dz = \int_{l_2} \frac{\exp\left(\frac{1}{2}\ln|z|\right) \exp\left(\frac{1}{2}\arg(z)\right)}{z^2 + a^2} dz$$

$$\to \int_0^\infty \frac{\exp\left(\frac{1}{2}\ln|z|\right) \exp\left(0\right)}{z^2 + a^2} dz$$

$$= \int_0^\infty \frac{\sqrt{x}}{x^2 + a^2} dx.$$

On the other hand for $z \in l_1$, arg(z) converges to 2π because every point in l_1 approaches to the real line from below. Therefore,

$$\int_{l_1} \frac{\sqrt{z}}{z^2 + a^2} dz = \int_{l_1} \frac{\exp\left(\frac{1}{2}\ln|z|\right) \exp\left(\frac{1}{2}\arg(z)\right)}{z^2 + a^2} dz$$

$$\to -\int_0^\infty \frac{\exp\left(\frac{1}{2}\ln|z|\right) \exp\left(\pi i\right)}{z^2 + a^2} dz$$

$$= \int_0^\infty \frac{\sqrt{x}}{x^2 + a^2} dx.$$

Finally,

$$\operatorname{Res}_{f}(ai) = \lim_{z \to ai} (z - ai) \frac{\sqrt{z}}{(z - a_{i})(z + ai)} = \frac{\sqrt{a}(1 + i)\sqrt{2}^{-1}}{2ai},$$

$$\operatorname{Res}_{f}(-ai) = \lim_{z \to -ai} (z + ai) \frac{\sqrt{z}}{(z - a_{i})(z + ai)} = \frac{\sqrt{a}(-1 + i)\sqrt{2}^{-1}}{-2ai}.$$

Thus,

$$\int_0^\infty \frac{\sqrt{x}}{x^2 + a^2} \, dx = \frac{\pi i \sqrt{a} \sqrt{2}^{-1}}{2ai} (1 + i + 1 - i) = \frac{\pi}{\sqrt{2a}}.$$

Solution Item (b)

In this case, $f(z) = \frac{\sqrt{z}}{(z^2+a^2)^2}$ with poles of order 2 at $\pm ai$ where a=2. Using the exact same argument from the previous item,

$$\frac{1}{|(z^{2} + a^{2})^{2}|} \leq \frac{1}{|z^{4}| - 2|a||z^{2}| - |a^{2}|} = \frac{1}{R^{4} - 2aR^{2} - a^{2}}$$

$$\implies \left| \int_{\Gamma} f(z)dz \right| \leq \underbrace{\frac{2\pi R}{\sum_{l \in ngth(\Gamma)}} \cdot \underbrace{\frac{R^{1/2}}{R^{4} - 2aR^{2} - a^{2}}}_{upper \ bound}}$$

$$= 2\pi \frac{R^{3/2}}{R^{4} - 2aR^{2} - a^{2}}$$

$$\to 0, \quad R \to \infty.$$

For γ :

For l_2 , as $\varepsilon \to 0$, $\arg(z) \to 0$, so

$$\int_{l_2} \frac{\sqrt{z}}{(z^2 + a^2)^2} dz \to \int_0^\infty \frac{\exp\left(\frac{1}{2}\ln|z|\right) \exp\left(0\right)}{(z^2 + a^2)^2} dz = \int_0^\infty \frac{\sqrt{x}}{(x^2 + a^2)^2} dx.$$

For l_1 , as $\varepsilon \to 0$, $\arg(z) \to 2\pi$, so

$$\int_{l_1} \frac{\sqrt{z}}{(z^2 + a^2)^2} dz \to -\int_0^\infty \frac{\exp\left(\frac{1}{2}\ln|z|\right) \exp\left(\pi i\right)}{(z^2 + a^2)^2} dz = \int_0^\infty \frac{\sqrt{x}}{(x^2 + a^2)^2} dx.$$

Therefore, since

$$\operatorname{Res}_f(ai) = \lim_{z \to ai} \frac{d}{dz} \frac{\sqrt{z}(z - ai)^2}{(z - a_i)^2 (z + ai)^2} = \lim_{z \to ai} \frac{ai - 3z}{2\sqrt{z}(z + ai)^3} = \frac{ai - 3ai}{2\sqrt{ai}(2ai)^3} = \frac{(ai)^{-5/2}}{8},$$

$$\operatorname{Res}_{f}(-ai) = \lim_{z \to -ai} \frac{d}{dz} \frac{\sqrt{z(z+ai)^{2}}}{(z-a_{i})^{2}(z+ai)^{2}} = \lim_{z \to -ai} \frac{-ai-3z}{2\sqrt{z(z-ai)^{3}}} = \frac{-ai+3ai}{2\sqrt{-ai}(-2ai)^{3}} = \frac{(-ai)^{-5/2}}{8},$$

it follows that

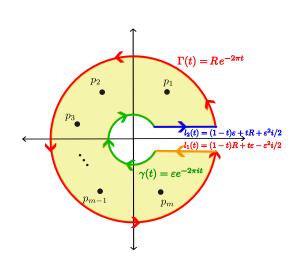
$$\int_0^\infty \frac{\sqrt{x}}{(x^2 + a^2)^2} dx = \pi i \left(\frac{(ai)^{-5/2}}{8} + \frac{(-ai)^{-5/2}}{8} \right) = \frac{\pi}{4\sqrt{2a^5}} = \frac{\pi}{32}.$$

Exercise 2.

Let P,Q be polynomials with $Q(x) \neq 0$ for every $x \geq 0$ and $\deg Q \geq 2 + \deg P$ and let $F = \frac{P}{Q}$. Express $\int_0^\infty F(x)dx$ in terms of the residues of $\log(\cdot)F(\cdot)$ where \log is the branch of the complex logarithm defined in $\mathbb{C}\setminus\{r\in\mathbb{R}\ :\ r\geq 0\}$.

Solution

We use the exact same outline for the previous exercise. We use the same contour with the same log branch. The only difference is that this time we choose R and ε for the contour to surround all the zeroes $\{p_1, \ldots, p_m\}$ of Q exactly once



$$\mathcal{C} = \Gamma + l_1 + \gamma + l_2.$$

$$\Gamma(t) = Re^{-2\pi t} \qquad \Gamma(t) = Re^{2\pi it}, \quad l_1(t) = (1-t)R + t\varepsilon - \frac{\varepsilon^2 i}{2},$$

$$\gamma(t) = \varepsilon e^{-2\pi i t}, \quad l_2(t) = (1-t)\varepsilon + tR + \frac{\varepsilon^2 i}{2}.$$

Also,

$$\log(z) = \ln|z| + i\arg(z), \quad \arg(z) \in (0, 2\pi).$$

So we want to prove that as $R \to \infty$ and $\varepsilon \to 0$,

$$2\pi i \sum_{z \in \mathbb{C} \setminus \mathbb{R} \ge 0} \operatorname{Res}_{\log(\cdot)F(\cdot)}(z) = \int_{\mathcal{C}} \frac{\log(z)P(z)}{Q(z)} dz = -2\pi i \int_{0}^{\infty} \frac{P(x)}{Q(x)} dx.$$

Using real analysis, we can get the following bound: $|F(z)| \le K \frac{1}{R^2}$ for some K > 0 and $z \in \Gamma$. Also, $|\log(z)| = |\ln|z| + i \arg(z)| \le \ln|R| + 2\pi$. Therefore,

$$\left| \int_{\Gamma} F(z) dz \right| \leq \underbrace{2\pi R}_{\leq length(\Gamma)} \cdot \underbrace{\frac{K(\ln R + 2\pi)}{R^2}}_{upper\ bound}$$
$$\to 0, \quad R \to \infty.$$

Now, note that since $Q(0) \neq 0$, it follows that if $Q(z) = q_z z^m + \cdots + q_0$, then $q_0 \neq 0$. Then,

for $z \in \gamma$, the inverse triangle inequality states that

$$|Q(z)| \ge |z||q_m z^{m-1} + \dots + q_1| - q_1$$

 $\implies |Q(z)| \ge O(\varepsilon) - q_0, \text{ as } \varepsilon \to 0$

Since $\lim_{x\to 0} x \ln x = 0$, we conclude that

$$\left| \int_{\gamma} F(z) dz \right| \leq \underbrace{2\pi\varepsilon}_{\leq \operatorname{length}(\gamma)} \cdot \underbrace{\frac{(\ln \varepsilon + 2\pi) |P(z)|}{|Q(z)|}}_{\operatorname{upper bound}}$$

$$\to \underbrace{\lim_{\varepsilon \to 0} \varepsilon \ln \varepsilon}_{0 - q_0} = 0, \quad \varepsilon \to 0.$$

For l_2 , as $\varepsilon \to 0$, $\arg(z) \to 0$, so

$$\int_{l_2} \frac{\log(z)P(z)}{Q(z)} dz \to \int_0^\infty \frac{(\ln|z|+0)P(z)}{Q(z)} dz = \int_0^\infty \frac{\ln(x)P(x)}{Q(x)} dx.$$

For l_1 , as $\varepsilon \to 0$, $\arg(z) \to 2\pi$, so

$$\int_{l_1} \frac{\log(z)P(z)}{Q(z)} dz dz \rightarrow \int_{\infty}^0 \frac{(\ln|z|+2\pi)P(z)}{Q(z)} dz = -\int_0^{\infty} \frac{\ln(x)P(x)}{Q(x)} dx - 2\pi i \int_0^{\infty} \frac{P(x)}{Q(x)} dx.$$

Finally,

$$\begin{split} \int_{\mathcal{C}} \frac{\log(z)P(z)}{Q(z)} dz &= \int_0^\infty \frac{\ln(x)P(x)}{Q(x)} dx - \int_0^\infty \frac{\ln(x)P(x)}{Q(x)} dx - 2\pi i \int_0^\infty \frac{P(x)}{Q(x)} dx \\ &= -2\pi i \int_0^\infty \frac{P(x)}{Q(x)} dx. \end{split}$$

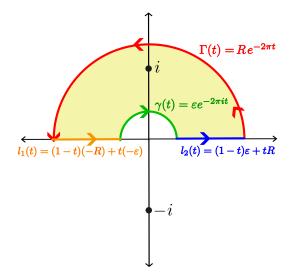
Then, it follows that

$$\int_0^\infty \frac{P(x)}{Q(x)} dx = \sum_{z \in \mathbb{C} \backslash \mathbb{R}^{\geq 0}} \mathop{\mathrm{Res}}_{\log(\cdot) F(\cdot)}(z).$$

Exercise 3.

Show that
$$\int_0^\infty \frac{\ln x}{1+x^2} dx = 0.$$

Solution



Similarly to the first exercise. Let $R, \varepsilon > 0$ such that $\pm i \in B_R(0) \backslash B_{\varepsilon}(0) \cap \{z \in C : \text{Im}(z) \geq 0\}$. Then, the closed path \mathcal{C} we're going to integrate over is the concatenation of 4 paths:

$$\mathcal{C} = \Gamma + l_1 + \gamma + l_2.$$

$$\Gamma(t) = Re^{\pi it}, \quad l_1(t) = (1-t)(-R) + t(-\varepsilon),$$

$$\gamma(t) = \varepsilon e^{-\pi it}, \quad l_2(t) = (1-t)\varepsilon + tR.$$

In this case I can say that, for each curve, $t \in [0, 1]$.

Now we are going to use a similar idea to exercise 1,

$$\int_{\mathcal{C}} f(z)dz = \int_{\Gamma} f(z)dz + \int_{l_1} f(z)dz + \int_{\gamma} f(z)dz + \int_{l_2} f(z)dz.$$

However, in this case we're going to use the branch of $\log = \ln |\cdot| + i \arg(\cdot)$ defined on $\mathbb{C}\setminus\{-ix: x\geq 0\}$ $(\arg(z)\in(-\frac{\pi}{2},\frac{3\pi}{2}))$. Note that for $z\in\Gamma$ and $z\in\gamma$, $\arg(z)\leq\pi$. Therefore, we can use this bound

$$\left| \int_{\Gamma} \frac{\ln|z| + i \arg(z)}{z^2 + 1} \right| \le \underbrace{\pi R}_{length(\Gamma)} \underbrace{\frac{\ln R + \pi}{R^2 - 1}}_{upper\ bound} \to 0, \quad \text{as } R \to \infty.$$

Also, $\lim_{x\to 0} x \ln(x) = 0$, and thus,

$$\left| \int_{\gamma} \frac{\ln|z| + i \arg(z)}{z^2 + 1} \right| \le \underbrace{\pi \varepsilon}_{length(\Gamma)} \underbrace{\frac{\ln \varepsilon + \pi}{\varepsilon^2 - 1}}_{upper\ bound} \to 0, \quad \text{as } \varepsilon \to 0.$$

Now, for the line integrals, it's clear for l_2 that

$$\int_{l_2} \frac{\log(z)}{z^2 + 1} = \int_{\varepsilon}^{R} \frac{\ln x}{x^2 + 1} dx \to \int_{0}^{\infty} \frac{\ln x}{x^2 + 1} dx, \quad \text{as } \varepsilon \to 0 \text{ and } R \to \infty.$$

For $z \in l_1$ note that $\arg(z) = \pi$. Then, we make a substitution: z = -u to obtain,

$$\int_{l_1} \frac{\log(z)}{z^2 + 1} = \int_{-R}^{-\varepsilon} \frac{\ln z + i \arg(z)}{z^2 + 1} dz$$

$$= \int_{R}^{\varepsilon} \frac{-\ln(-u) + i\pi}{(-u)^2 + 1} du$$

$$= \int_{\varepsilon}^{R} \frac{\ln u + \ln(-1)^{-1} + i\pi}{u^2 + 1} du$$

$$\to \int_{0}^{\infty} \frac{\ln x}{x^2 + 1} dx + \int_{0}^{\infty} \frac{\pi i}{x^2 + 1} dx, \quad \text{as } \varepsilon \to 0 \text{ and } R \to \infty.$$

Using the substitution $x = \tan(u)$ we obtain $\int \frac{1}{x^2 + 1} dx = \arctan(x)$. Then, since $\lim_{x \to \infty} \arctan(x) = \frac{\pi}{2}$ and $\arctan(0) = 0$,

$$\int_0^\infty \frac{\pi i}{x^2 + 1} dx = \frac{\pi^2 i}{2}.$$

Finally, using residue theorem. The contour C surrounds i exactly once, and thus,

$$2\pi i \cdot \text{Res}_f(i) = \int_{\mathcal{C}} \frac{\log z}{z^2 + 1} dz = 2 \int_0^{\infty} \frac{\ln(x)}{x^2 + 1} dx + \frac{\pi^2 i}{2}.$$

and since z = i is a simple pole

$$\operatorname{Res}_{f}(i) = \lim_{z \to i} (z - i) \frac{\log(z)}{(z - i)(z + i)} = \frac{\log(i)}{2i} = \frac{\pi i/2}{2i}$$

$$\implies \int_0^\infty \frac{\ln(x)}{x^2 + 1} dx = \pi i (\operatorname{Res}_f(i)) - \frac{\pi^2 i}{4} = \frac{\pi^2 i}{4} - \frac{\pi^2 i}{4} = 0.$$

Exercise 4.

Let $\gamma:[0,1]\to\mathbb{C}$ be a path, and let $(f_t,U_t)_{t\in[0,1]}$ be an analytic continuation along γ . For $t\in[0,1]$, let R(t) be the radius of convergence of the Taylor series of f_t centered at $\gamma(t)$. Prove that either $R(t)=\infty$ for all t, or that $R:[0,1]\to(0,\infty)$ is continuous.

Solution:

For the sake of contradiction assume that $R(t) < \infty$ and that there exists a discontinuity of R at t_0 . Then, define the Taylor series of f_{t_0} centered at $\gamma(t_0)$

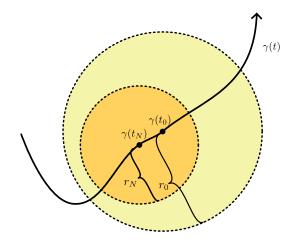
$$f_{t_0}(z) = \sum_{n=0}^{\infty} a_n (z - \gamma(t_0))^n.$$

Since t_0 is a discontinuity, there exists $\{t_n\}_{n=1}^{\infty} \subset [0,1]$ such that $\lim_n t_n = t_0$, but the limit for $r_n = R(t_n)$ doesn't coincide with r_0 :

$$\lim_{n} \underbrace{R(t_n)}_{r_n} =: r \neq r_0 := R(t_0).$$

There are 2 possible scenarios:

• If $r < r_0$, then fix $0 < \varepsilon \le r_0 - r$, let $N_1 \in \mathbb{N}$ such that $|\gamma(t_n) - \gamma(t_0)| < \varepsilon/4$ for every $n \ge N_1$ and let $N_2 \in \mathbb{N}$ such that $|r - r_n| < \varepsilon/4$ for every $n \ge N_2$.



Then, define $N = \max(N_1, N_2)$ and note that for every $y \in B_{r_N}(\gamma(t_N))$,

$$|y - \gamma(t_0)| = |y - \gamma(t_N) + \gamma(t_N) - \gamma(t_0)|$$

$$\leq |y - \gamma(t_N)| + |\gamma(t_N) - \gamma(t_0)|$$

$$< r_N + \frac{\varepsilon}{4}$$

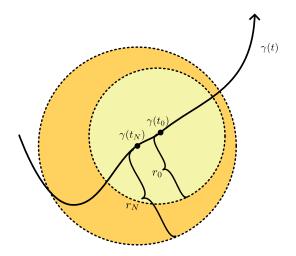
$$<^{(\star)} r + \frac{\varepsilon}{2}$$

$$\leq r_0 - \frac{\varepsilon}{2} \leq r_0.$$

(*): If $r_N > r$, then use $r_N \le r + \varepsilon/4$, else, for the case $r_N \le r \le r + \varepsilon/4$ the inequality is still true.

Therefore, $y \in B_{r_0}(\gamma(t_0))$. Now, using Identity theorem, we can conclude that the Taylor series of f_N can be extended to $B_{r_N+\varepsilon/2}(\gamma(t_N)) \subset B_{r_0}(\gamma(t_0))$ meaning r_N is not the actual radius of convergence of f_N .

• If $r > r_0$, then the principle is similar, fix $0 < \varepsilon \le r - r_0$, let $N_1 \in \mathbb{N}$ such that $|\gamma(t_n) - \gamma(t_0)| < \varepsilon/4$ for every $n \ge N_1$ and let $N_2 \in \mathbb{N}$ such that $|r - r_n| < \varepsilon/4$ for every $n \ge N_2$



Then, define $N = \max(N_1, N_2)$ and note that for every $y \in B_{r_0}(\gamma(t_0))$,

$$|y - \gamma(t_N)| = |y - \gamma(t_0) + \gamma(t_0) - \gamma(t_N)|$$

$$\leq |y - \gamma(t_0)| + |\gamma(t_0) - \gamma(t_N)|$$

$$< r_0 + \frac{\varepsilon}{4}$$

$$\leq (r - \varepsilon) + \frac{\varepsilon}{4}$$

$$<^{(\star)} r_N - \frac{\varepsilon}{2} \leq r_N.$$

Again, this implies we can extend f_{t_0} to the ball $B_{r_0+\varepsilon/2}(\gamma(t_0))$ implying that $r_0 = R(t_0)$ is not the actual convergence radius at $\gamma(t_0)$.

Exercise 5.

Let $U \subset \mathbb{C} \setminus \{0\}$ be an open set, and suppose there exists a path in U such that $\operatorname{ind}_{\gamma}(0) = 1$. Prove that there is no holomorphic n-th root in U for $n \geq 2$.

Solution

Let f(z) = z and $n \ge 2$ such that there exists a holomorphic function g that satisfies for every $z \in U$ the equation

$$g^n(z) = f(z) = z.$$

Then, note that for every path in U, by the Argument Principle,

$$\operatorname{ind}_{\gamma}(0) = \operatorname{ind}_{\gamma \circ f}(0)$$

$$= \frac{1}{2\pi i} \int_{\gamma} \frac{f'(z)}{f(z)} dz$$

$$= \frac{1}{2\pi i} \int_{\gamma} \frac{ng'(z)g^{n-1}(z)}{g^{n}(z)}$$

$$= n \cdot \underbrace{\frac{1}{2\pi i} \int_{\gamma} \frac{g'(z)}{g(z)}}_{\in \mathbb{Z}} = nk, \quad k \in \mathbb{Z}.$$

Finally, we proved that $\operatorname{ind}_{\gamma}(0) \neq 0$ because $n \geq 2$.