Complex Analysis: Homework 7

Martín Prado

September 29, 2024 Universidad de los Andes — Bogotá Colombia

Exercise 1.

Calculate the principal part at 0 of the functions

$$f(z) = \frac{(\sin z)^2}{\sin(z^2)}, \qquad g(z) = \frac{1 - z^2}{z(1 - \cos(z^2))}.$$

Solution Item (a)

Note: After working a little more on the problem, I think I found a way to calculate the limits in this problem without using Big O notation.

Let $f_1(z) = \sin(z)/z$ and $f_2(z) = \sin(z^2)/z^2$. In the first place,

$$\lim_{z \to 0} z f_1(z) = \lim_{z \to 0} \frac{z}{z} \sin(z) = 0,$$

so 0 is a removable singularity for f_1 , which is extended to the following holomorphic function (by uniqueness of the Taylor series expansion)

$$\tilde{f}_1 = \begin{cases} f_1(z) & z \neq 0, \\ 1 & z = 0. \end{cases} \qquad \tilde{f}_1(z) = 1 - \frac{z^2}{3!} + \frac{z^4}{5!} + \dots = \sum_{n=0}^{\infty} \frac{(-1)^n z^{2n}}{(2n+1)!}.$$

For a similar reason, $f_2(z) = f_1(z^2)$ has a removable singularity at 0, and by continuity of the map $z \mapsto z^2$, the continuous extension for f_2 is $\tilde{f}_2 = z \mapsto \tilde{f}_1(z^2)$. Finally,

$$\lim_{z \to 0} \frac{(f_1(z))^2}{f_2(z)} = \lim_{z \to 0} \frac{(\tilde{f}_1(z))^2}{\tilde{f}_2(z)} = \frac{(\tilde{f}_1(0))^2}{\tilde{f}_1(0^2)} = \frac{1^2}{1} = 1.$$

Therefore, the principal part of the function is 0.

Alternate Solution Item (a)

The Taylor series of $(\sin z)^2$ is by trigonometric identities,

$$(\sin z)^2 = \frac{1 - \cos(2z)}{2}$$

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

$$= z^2 - \frac{2^3 z^4}{4!} + \frac{2^5 z^6}{6!} + O(z^8)$$

The Taylor series of $\sin(z^2)$ is by substitution

$$\sin(z^2) = \sum_{n=0}^{\infty} \frac{(-1)^n z^{4n+1}}{(2n+1)!}$$
$$= z^2 - \frac{z^6}{3!} + \frac{z^{10}}{5!} + O(z^{14})$$

Then,

$$\lim_{z \to 0} \frac{(\sin z)^2}{\sin(z^2)} = \lim_{z \to 0} \frac{z^2 - \frac{2^3}{4!}z^4 + O(z^6)}{z^2 + O(z^6)}$$
$$= \lim_{z \to 0} \frac{1 + O(z^2)}{1 + O(z^4)} = 1.$$

Therefore, the principal part of the series is 0 because the series has a removable singularity at 0.

Solution Item (b)

Note: If found a very confortable way to calculate the principal part using Big-O notation. However, for the sake of this homework, I believe that this method requires further justifications. For now I'll define the notation as follows:

$$f(z) = O(g(z))$$
 as $z \to 0$

when there exists K > 0 and $\varepsilon > 0$ such that

$$|f(z)| \le M|h(z)|, \ \forall z \in B_{\varepsilon}(z).$$

Then, (using real analysis) for every series with the form $f(z) = \sum_{n=k}^{\infty} a_n z^n$,

$$f(z) = O(z^k),$$

and thus,

$$\lim_{z \to 0} a_0 + f(z) = a_0.$$

The Taylor series expansion of $z(1-\cos(z^2))$ is the following

$$z(1 - \cos(z^2)) = z \left(1 - \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} z^{2n} \right)$$
$$= \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(2n)!} z^{2n+1}$$
$$= \frac{1}{2!} z^5 - \frac{1}{4!} z^9 + O(z^{13}).$$

Therefore,

$$g(z) = \frac{1 - z^2}{\frac{1}{2}z^5 + O(z^9)},$$

so it's clear that g(z) has a pole of order 5 at z=0. In fact, if

$$g(z) = \sum_{n=-5}^{\infty} a_n z^n,$$

then $a_{-5} = \lim_{z \to 0} z^5 g(z) = \lim_{z \to 0} \frac{1 - z^2}{\frac{1}{2} + O(z^4)} = 2$. Then, for the next coefficients

$$a_{-4} = \lim_{z \to 0} z^4 (g(z) - a_{-5}z^{-5})$$

$$= \lim_{z \to 0} z^4 (g(z) - 2z^{-5})$$

$$= \lim_{z \to 0} z^4 \frac{1 - z^2 - 2z^{-5}(\frac{1}{2!}z^5 + O(z^9))}{\frac{1}{2}z^5 + O(z^9)}$$

$$= \lim_{z \to 0} \frac{-z^2 + O(z^4)}{\frac{1}{2}z + O(z^5)} = 0,$$

$$a_{-3} = \lim_{z \to 0} z^{3} (g(z) - a_{-5}z^{-5} - a_{-4}z^{-4})$$

$$= \lim_{z \to 0} z^{3} (g(z) - 2z^{-5})$$

$$= \lim_{z \to 0} z^{3} \frac{1 - z^{2} - 2z^{-5} (\frac{1}{2!}z^{5} + O(z^{9}))}{\frac{1}{2}z^{5} + O(z^{9})}$$

$$= \lim_{z \to 0} \frac{-z^{2} + O(z^{4})}{\frac{1}{2}z^{2} + O(z^{4})} = -2,$$

$$a_{-2} = \lim_{z \to 0} z^2 (g(z) - a_{-5}z^{-5} - a_{-4}z^{-4} - a_{-3}z^{-3})$$

$$= \lim_{z \to 0} z^2 (g(z) - 2z^{-5} + 2z^{-3})$$

$$= \lim_{z \to 0} z^2 \frac{1 - z^2 + (-2z^{-5} + 2z^{-3})(\frac{1}{2!}z^5 - \frac{1}{4!}z^9 + O(z^{13}))}{\frac{1}{2}z^5 + O(z^9)}$$

$$= \lim_{z \to 0} \frac{1 - z^2 + (-1 + \frac{2}{4!}z^4 + O(z^8)) + (z^2 - \frac{2}{4!}z^6 + O(z^{10}))}{\frac{1}{2}z^3 + O(z^7)}$$

$$= \lim_{z \to 0} \frac{\frac{1}{12}z^4 + O(z^6)}{\frac{1}{2}z^3 + O(z^7)} = 0,$$

$$\begin{split} a_{-1} &= \lim_{z \to 0} z(g(z) - a_{-5}z^{-5} - a_{-4}z^{-4} - a_{-3}z^{-3} - a_{-2}z^{-2}) \\ &= \lim_{z \to 0} z(g(z) - 2z^{-5} + 2z^{-3}) \\ &= \lim_{z \to 0} z \frac{1 - z^2 + (-2z^{-5} + 2z^{-3})(\frac{1}{2!}z^5 - \frac{1}{4!}z^9 + O(z^{13}))}{\frac{1}{2}z^5 + O(z^9)} \\ &= \lim_{z \to 0} \frac{1 - z^2 + (-1 + \frac{2}{4!}z^4 + O(z^8)) + (z^2 - \frac{2}{4!}z^6 + O(z^{10}))}{\frac{1}{2}z^4 + O(z^8)} \\ &= \lim_{z \to 0} \frac{\frac{1}{12}z^4 + O(z^6)}{\frac{1}{3}z^4 + O(z^8)} = \frac{1}{6}. \end{split}$$

Finally, the principal part is

$$\frac{2}{z^5} - \frac{2}{z^3} + \frac{1}{6z}.$$

Exercise 2.

Let $M \subset \mathbb{C}$ be a finite set and let $f : \mathbb{C} \backslash M \to \mathbb{C}$ be holomorphic.

- (a) Show that $g(z) = z^{-2} f(z^{-1})$ is holomorphic at $B_{\varepsilon}(0) \setminus \{0\}$ for $\varepsilon > 0$ sufficiently small.
- (b) Show that $\operatorname{Res}_0 g = \sum_{c \in \mathbb{C}} \operatorname{Res}_c f$.
- (c) Calculate $\int_{\partial B_1(0)} \frac{5z^6 + 4}{2z^7 + 1} dz.$

Solution Item (a)

For some R > 0, $M \subset B_R(0)$, so it follows that f is holomorphic at $\mathbb{C}\setminus \overline{B_R(0)}$. Then, the map $z \mapsto f(z^{-1})$ and the map $z \mapsto z^{-2}$ are holomorphic at $B_{1/R}(0)\setminus\{0\}$. So finally, $g: z \mapsto z^{-2}f(z^{-1})$ is holomorphic at $B_{1/R}(0)\setminus\{0\}$.

Solution Item (b)

Let $\gamma(t) = (1/r) \cdot e^{it}$ for r > R. Then,

$$\operatorname{Res}_{0}g = \frac{1}{2\pi i} \int_{\gamma} g(z)dz$$

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

$$(u(z) = 1/z) = \frac{1}{2\pi i} \int_{u \circ \gamma} \frac{f(u)}{u^{2}} dz$$

$$(dz = -du/u^{2}) = \frac{1}{2\pi i} \int_{u \circ \gamma} -f(u) du.$$

Now, note that $u \circ \gamma(t) = re^{-it}$, so the orientation of the circle is inverted, and

$$\frac{1}{2\pi i} \int_{u \circ \gamma} -f(u) du = \frac{1}{2\pi i} \int_{-u \circ \gamma} f(u) du = \int_{\partial B_r(0)} f(z) dz.$$

Then, since $B_r(0) \supseteq B_R(0)$, and $B_R(0)$ contains all the singularities of f, it follows that

$$\frac{1}{2\pi i} \int_{u \circ \gamma} -f(u) du = \int_{\partial B_r(0)} f(z) dz$$

$$= \sum_{c \in B_r(0)} \operatorname{Res}_c f$$

$$= \sum_{c \in B_R(0)} \operatorname{Res}_c f$$

$$= \sum_{c \in \mathbb{C}} \operatorname{Res}_c f.$$

Solution Item (c)

Let

$$f(z) = \frac{5z^6 + 4}{2z^7 + 1},$$

and let,

$$g(z) = z^{-2}f(z^{-1})$$

$$= \frac{1}{z^2} \frac{5z^{-6} + 4}{2z^{-7} + 1}$$

$$= \frac{1}{z^2} \frac{4z^7 + 5z}{z^7 + 2}$$

$$= \frac{4z^6 + 5}{z^8 + 2z}.$$

Finally, since all the zeroes of $2z^7 + 1$ are in $\partial B_{2^{-1/7}}(0) \subset \operatorname{int}\partial B_1(0)$, it follows that

$$\frac{1}{2\pi i} \int_{\partial B_1(0)} \frac{5z^6 + 4}{2z^7 + 1} dz = \sum_{c \in \mathbb{C}} \operatorname{Res}_c f = \operatorname{Res}_0 g,$$

and

$$\operatorname{Res}_{0}g = \lim_{z \to 0} zg(z)$$

$$= \lim_{z \to 0} \frac{4z^{6} + 5}{z^{7} + 2} = \frac{5}{2},$$

$$\implies \int_{\partial B_{1}(0)} \frac{5z^{6} + 4}{2z^{7} + 1} dz = 5\pi i$$

Exercise 3.

Calculate the following integrals with complex analysis methods

(a)
$$\int_{-\infty}^{\infty} \frac{x^2}{x^4 + 6x^2 + 13} dx$$

(b)
$$\int_0^\infty \frac{\sqrt{x}}{x^2 + 1} dx$$

(c)
$$\int_0^\infty \frac{\sin x}{x} dx$$

Solution Item (a)

The difference of the degrees between the denominator and numerator is 2, so we can use the following method

$$\int_{-\infty}^{\infty} \frac{x^2}{x^4 + 6x^2 + 13} dx = 2\pi i \sum_{\text{Im}(z_0) > 0} \text{Res}_{z=z_0} \left(\frac{z^2}{z^4 + 6z^2 + 13} \right)$$

The function $z^4 + 6z^2 + 13$ has a zero with multiplicity 1 at

$$a = \sqrt[4]{13}\cos\left(\frac{1}{2}\left(\tan^{-1}\left(\frac{2}{3}\right) - \pi\right)\right) - i\sqrt[4]{13}\sin\left(\frac{1}{2}\left(\tan^{-1}\left(\frac{2}{3}\right) - \pi\right)\right)$$

It also has multiplicity 1 zeroes at $-\overline{a}$, \overline{a} , -a, but the only ones at the upper half plane are a and $-\overline{a}$.

Then,

$$\operatorname{Res}_{a} f(z) = \lim_{z \to a} (z - a) \frac{z^{2}}{(z - a)(z + a)(z - \overline{a})(z + \overline{a})}$$

$$= \frac{a^{2}}{2a(2i\operatorname{Im}(a))(2\operatorname{Re}(a))}$$

$$= \frac{-ia}{8\operatorname{Im}(a)\operatorname{Re}(a)}$$

$$\operatorname{Res}_{-\overline{a}} f(z) = \lim_{z \to -\overline{a}} (z + \overline{a}) \frac{z^{2}}{(z - a)(z + a)(z - \overline{a})(z + \overline{a})}$$

$$= \frac{\overline{a}^{2}}{(-2\operatorname{Re}(a))(-2i\operatorname{Im}(a))(-2\overline{a})}$$

 $= \frac{-i\overline{a}}{8\operatorname{Im}(a)\operatorname{Re}(a)}$

Finally,

$$\frac{1}{2\pi i} \int_{-\infty}^{\infty} \frac{x^2}{x^4 + 6x^2 + 13} dx = \operatorname{Res}_a f(z) + \operatorname{Res}_{-\overline{a}} f(z)$$

$$= \frac{-ia - i\overline{a}}{8\operatorname{Im}(a)\operatorname{Re}(a)}$$

$$= \frac{i(-2\operatorname{Re}(a))}{8\operatorname{Im}(a)\operatorname{Re}(a)}$$

$$= \frac{-i}{4\operatorname{Im}(a)}$$

$$= \frac{i}{4\sqrt[4]{13}\sin\left(\frac{1}{2}\left(\tan^{-1}\left(\frac{2}{3}\right) - \pi\right)\right)}$$

So it follows that

$$\int_{-\infty}^{\infty} \frac{x^2}{x^4 + 6x^2 + 13} dx = \frac{-2\pi}{4\sqrt[4]{13}\sin\left(\frac{1}{2}\left(\tan^{-1}\left(\frac{2}{3}\right) - \pi\right)\right)} \approx 0.8643$$



and this coincides with the real result

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Definite integral \int_{-\infty}^{\infty} \frac{x^2}{x^4 + 6\,x^2 + 13} \, dx = \frac{1}{2}\,\sqrt{\frac{1}{2}\,(\sqrt{13}\,-3)}\,\,\pi \approx 0.8643 Indefinite integral Approximate form \checkmark Step-by-step solution
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Solution Item (b)

This integral has the form $\int_0^\infty x^\alpha R(x)$ where $0 < \alpha = 1/2 < 1$ and $R(x) = O(x^{-2})$ without any poles at the origin. Therefore, by using the substitution $x = t^2$, dx = 2tdt, we obtain

$$\int_0^\infty x^\alpha R(x)dx = 2\int_0^\infty t^{2\alpha+1}R(t^2)dt$$
$$= \int_{-\infty}^\infty t^{2\alpha+1}R(t^2)dt$$
$$= \int_{-\infty}^\infty \frac{t^2}{t^4+1}dt$$

It follows that since the difference between the degrees of the denominator and numerator is two,

$$\int_0^\infty \frac{\sqrt{x}}{x^2 + 1} dx = \sum_{\text{Im}(z_0) > 0} \text{Res}_{z = z_0} \left(\frac{z^2}{z^4 + 1} \right)$$

The polynomial $z^4 + 1$ has a root of multiplicity 1 at

$$a = \frac{1+i}{\sqrt{2}}$$

and also has roots at $-a, \overline{a}, -\overline{a}$, from which only a and $-\overline{a}$ are in the upper half plane. Using the same logic as the previous item (because it's the exact same case only changing

the value of a),

$$\operatorname{Res}_{a} f(z) = \lim_{z \to a} (z - a) \frac{z^{2}}{(z - a)(z + a)(z - \overline{a})(z + \overline{a})}$$
$$= \frac{-ia}{8\operatorname{Im}(a)\operatorname{Re}(a)}$$

$$\operatorname{Res}_{-\overline{a}} f(z) = \lim_{z \to -\overline{a}} (z + \overline{a}) \frac{z^2}{(z - a)(z + a)(z - \overline{a})(z + \overline{a})}$$
$$= \frac{-i\overline{a}}{8\operatorname{Im}(a)\operatorname{Re}(a)}$$

So finally,

$$\frac{1}{2\pi i} \int_{-\infty}^{\infty} \frac{t^2}{t^4 + 1} dt = \operatorname{Res}_a f(z) + \operatorname{Res}_{-\overline{a}} f(z)$$

$$= \frac{-ia - i\overline{a}}{8\operatorname{Im}(a)\operatorname{Re}(a)}$$

$$= \frac{i(-2\operatorname{Re}(a))}{8\operatorname{Im}(a)\operatorname{Re}(a)}$$

$$= \frac{-i}{4\operatorname{Im}(a)}$$

$$= \frac{-i}{4\sqrt{2}},$$

and thus,

$$\int_0^\infty \frac{\sqrt{x}}{x^2 + 1} dx = 2 \int_{-\infty}^\infty \frac{t^2}{t^4 + 1} dt = \frac{\pi}{\sqrt{2}},$$

which coincides with the real result



Solution Item (c)

We have that

$$\int_0^\infty \frac{\sin x}{x} dx = \int_0^\infty \frac{e^{ix} - e^{-ix}}{2ix} dx$$

$$= \int_0^\infty \frac{e^{ix}}{2ix} dx - \int_0^\infty \frac{e^{-ix}}{2ix} dx$$

$$= \int_0^\infty \frac{e^{ix}}{2ix} dx + \int_{-\infty}^0 \frac{e^{ix}}{2ix} dx$$

$$= \int_{-\infty}^\infty \frac{e^{ix}}{2ix} dx$$

We have a simple pole at x=0 and $R(\infty)=0$, so we can apply the following formula

$$\int_{-\infty}^{\infty} \frac{e^{ix}}{x} dx = \int_{-\infty}^{\infty} R(x)e^{ix} dx$$

$$= 2\pi i \sum_{\text{Im}(z_0)>0} \text{Res}_{z=z_0} R(z)e^{iz} + \pi i \sum_{\text{Im}(z_0)=0} \text{Res}_{z=z_0} R(z)e^{iz}$$

$$= \pi i \text{Res}_{z=0} \frac{e^{iz}}{z} = \pi i.$$

Finally,

$$\int_0^\infty \frac{\sin x}{x} dx = \frac{1}{2i} \int_{-\infty}^\infty \frac{e^{ix}}{x} dx = \frac{\pi}{2}$$



Exercise 4.

- (a) Let γ be a closed curve in $\mathbb{C}\setminus\{0\}$. Let $n\in\mathbb{N}$ and $p:\mathbb{C}\to\mathbb{C},\ p(z)=z^n$. Show that $\operatorname{ind}_{p\circ\gamma}(0)=n\operatorname{ind}_{\gamma}(0)$.
- (b) Let $U \subset \mathbb{C}$ be open and connected, $c \in U$ and γ be a closed curve in $U \setminus \{c\}$ such that $\operatorname{int}(\gamma) \subset D$. Para a biholomorphic function $f: U \to f(U)$ show that

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

Solution Part (a)

Without restriction, let $\gamma:[0,2\pi]\to\mathbb{C}\setminus\{0\}$. Then, by the argument principle,

$$\operatorname{ind}_{p \circ \gamma}(0) = \frac{1}{2\pi i} \int_0^{2\pi} \frac{(p \circ \gamma)'(t)}{p \circ \gamma(t)} dt$$
$$= \frac{1}{2\pi i} \int_0^{2\pi} \frac{\gamma'(t)(p' \circ \gamma)(t)}{p \circ \gamma(t)} dt$$
$$= \frac{1}{2\pi i} \int_{\gamma} \frac{p'(z)}{p(z)} dz$$
$$= \sum_{i=1}^n \operatorname{ind}_{\gamma}(a_i); \qquad p(a_i) = 0.$$

Since 0 is a zero of multiplicity n for p, it follows that $a_1 = \cdots = a_n = 0$, and thus,

$$\operatorname{ind}_{p \circ \gamma}(0) = n \cdot \operatorname{ind}_{\gamma}(0).$$

Solution Part (b)

For every $c \in U$, c is the only element in $f^{-1}(\{f(c)\})$. Therefore, for the function g(z) = f(z) - f(c), c is the unique solution for the equation g(z) = 0. So by following similar steps as the previous item,

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

$$= \frac{1}{2\pi i} \int_0^{2\pi} \frac{(g \circ \gamma)'(t)}{g \circ \gamma(t)} dt$$

$$= \frac{1}{2\pi i} \int_0^{2\pi} \frac{\gamma'(t)(g' \circ \gamma)(t)}{g \circ \gamma(t)} dt$$

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

$$= \sum_{i=1}^n \operatorname{ind}_{\gamma}(a_i); \qquad g(a_i) = 0$$

$$= \operatorname{ind}_{\gamma}(c).$$

Exercise 5.

Let $f: \mathbb{C} \to \mathbb{C}$ be a holomorphic function. Suppose that for every $a \in \mathbb{C}$, at least one coefficient in the Taylor series of f in a is vanished. Show that f is a polynomial

Solution:

We previously proved that the set of zeroes of a non-zero holomorphic function is discrete and closed, so it has to be countable (because uncountable sets have accumulation points in \mathbb{R}^n).

Now assume for the sake of contradiction that f is not a polynomial, so the k-th derivative $f^{(k)}$ is always non-zero, and thus, has a countable set of zeroes. So it follows that $(f^{(k)})^{-1}(\{0\})$ is a countable set, and thus,

$$\bigcup_{k=0}^{\infty} (f^{(k)})^{-1}(\{0\}) \text{ is countable too.}$$

Also note that since for every $a \in \mathbb{C}$ there exists $n \in \mathbb{N}$ such that $a_n = 0$ for the series

$$f(z) = \sum_{k=0}^{\infty} a_k (z - a)^k,$$

so it follows that for such n, $f^{(n)}(a) = 0$, and thus, for every $a \in \mathbb{C}$

$$a \in (f^{(n)})^{-1}(\{0\}) \subset \bigcup_{k=0}^{\infty} (f^{(k)})^{-1}(\{0\})$$

$$\implies \mathbb{C} \subset \bigcup_{k=0}^{\infty} (f^{(k)})^{-1}(\{0\}),$$

but that would imply that $\mathbb{C} = \mathbb{R} \times \mathbb{R}$ is countable, which is false.