

Teorema Reziduurilor

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Rezumat

Aplicatii ale teoremei reziduurilor in calculul unor chestii interesante.
In prima parte avem introducere apoi exemple din x urmate de aplicatii
de tip y.

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1 Teorema Reziduurilor

Teorema 1. Fie functia $f \in \mathcal{H}(G)$, unde $G \subset \mathbb{C}$ multime deschisa. Notam cu ρ multimea tuturor punctelor singulare izolate ale lui f . Fie $\tilde{G} := G \cup S$, iar γ un contur in G omotop cu zero in \tilde{G}

$$\text{Atunci suma: } \sum_{z \in \tilde{G}} n(\gamma; z) \text{Rez}(f; z) \text{ este finita si}$$

$$\int_{\gamma} f(z) dz = 2\pi i \sum_{z \in \tilde{G}} n(\gamma; z) \text{Rez}(f; z)$$

Demonstrație. $\exists \varphi : [0; 1]^2 \mapsto G$ deformare continua, $k = \varphi([0; 1]^2) \subset \tilde{G}$ compact.

Fie

$$r := \frac{1}{2} d(k, \mathbb{C} \setminus \tilde{G})$$

$$D := \bigcup_{z \in k} \mathcal{U}(z; r)$$

$$k \subset D \subset \overline{D} \subset \tilde{G}$$

γ omotop cu 0 in D

$$\overline{D} \cap \rho \text{ finita} \implies \exists \{b_1, \dots, b_k\} = \overline{D} \cap \rho$$

Fie $\Pi_k(z)$ partea principala a dezvoltarii lui f in b_k

Deci, functia $g := f - \sum_{k=1}^n \Pi_k$ olomorfa mai putin in b_k admite o prelungire olomorfa g_1 la D .

$$\int_{\gamma} g = \int_{\gamma} g_1 = 0$$

$$g = g_1|_{D=\{b_1, \dots, b_k\}}$$

$$\implies \int_{\gamma} f = \sum_{k=1}^n \int_{\gamma} \Pi_k$$

Calculam

$$\int_{\gamma} \Pi_k, \text{ unde } \Pi_k(z) = \sum_{m=1}^{\infty} \frac{a^{(k)} - m}{(z - b_k)^m}$$

Seria este uniform convergenta pe \forall parte compacta din $\mathbb{C} \setminus \{b_a\} \implies$ uniform convergenta pe $\{\gamma\} \implies$ putem integra termen cu termen si

$$\int_{\gamma} \frac{d}{z - b_k} m = 0, \forall m > 1$$

Functia $\frac{1}{(z - b_n)^m}$ admite primitiva si $\int_{\gamma} \frac{dz}{z - b_k} = 2\pi i \cdot n(\gamma; b_n) \cdot a_{-1}^{(k)}$ deci

$$\int_{\gamma} f = 2\pi i \sum_{k=1}^n n(\gamma; b_k) \text{Rez}(f; b_n)$$

Trebuie sa mai aratam ca $\forall z_0 \in \tilde{G} \setminus (D \cap \rho): n(\gamma; z_0) \cdot \text{Rez}(f; z_0) = 0$
 Intr-adevar, daca pentru $z_0 \in \tilde{G} \setminus (D \cap \rho)$ avem $\text{Rez}(f; z_0) \neq 0 \implies z_0 \in \rho$,
 deci $z_0 \notin D$ si

$$n(\gamma; z_0) = \frac{1}{2\pi i} \int_{\gamma} \frac{d\xi}{\xi - z_0} = 0$$

caci $h(\xi) = \frac{1}{\xi - z_0}$ olomorfa pe D si γ omotop cu zero

$$\implies \int_{\gamma} f = 2\pi i \sum_{z \in \tilde{G}} n(\gamma; z) \cdot \text{Rez}(f; z)$$

□

2 Puncte singulare izolate

Definitie 1. Fie $G \subset \mathbb{C}$ multime deschisa si $f \in \mathcal{H}(G)$. Punctul $z_0 \in \mathbb{C}$ se numeste punct singular izolat pentru functia f daca $z_0 \notin G$, dar $\exists p > 0$ a.i $\dot{U}(z_0; p) \subset G \implies f \in \mathcal{H}(\dot{U}(z_0; p))$

Observatie 1. De exemplu functiile $\frac{\sin(z)}{z}$, $\frac{1}{z}$, $e^{\frac{1}{z}}$ au singularitati izolate in $z = 0$

Observatie 2. Daca z_0 este un punct singular izolat pentru $f \in \mathcal{H}(G)$, iar $p > 0$ a.i $\dot{U}(z_0; p) \subset G$, atunci f admite o dezvoltare in serie Laurent de forma

$$f(z) = \sum_{k=-\infty}^{\infty} a_k (z - z_0)^k, \quad z \in \dot{U}(z_0; p)$$

Coeficientul a_{-1} al termenului $(z - z_0)^{-1}$ se numeste reziduul functiei f in z_0 si se noteaza cu $a_{-1} = \text{Rez}(f; z_0)$

Definitie 2. Fie $G \subset \mathbb{C}$ multime deschisa, $f \in \mathcal{H}(G)$, iar z_0 punct singular izolat al functiei f . Spunem ca:

1. z_0 este punct eliminabil daca f se extinde olomorfla $\Omega \cup \{z_0\}$
2. z_0 este pol daca $\lim_{z \rightarrow z_0} f(z) = \infty$
3. z_0 este punct esential izolat daca \nexists limita a lui f in z_0
4. Un punct z este regular pentru f daca z este eliminabil pentru f sau f este derivabila in z

3 Calcularea reziduului intr-un pol

1. Daca z_0 este un pol de ordin k pentru f atunci

$$\text{Rez}(f; z_0) = \frac{1}{(k-1)!} \lim_{z \rightarrow z_0} [(z - z_0)^k f(z)]^{(k-1)}$$

2. In cazul unui punct singular esential reziduul se calculeaza cu ajutorul dezvoltarii in serie Laurent
3. Intr-un punct regular reziduul este 0

4 Aplicații ale teoriei reziduurilor la calculul unor integrale definite reale

Tipul 1 (1). Fie integrala $I = \int_0^{2\pi} R(\sin x, \cos x) \, dx$, unde $R(u, v)$ este o funcție rațională reală ce nu are poli pe cercul $u^2 + v^2 = 1$

$$\text{Atunci } \int_0^{2\pi} R(\sin x, \cos x) \, dx = 2\pi i \sum_{z \in \mathcal{U}(0;1)} \text{Rez}(f; z)$$

$$\text{unde } f(z) = \frac{1}{z} R\left(\frac{z - \frac{1}{z}}{2i}, \frac{z + \frac{1}{z}}{2}\right)$$

Demonstrație. Utilizând formulele lui Euler:

$$\cos x = \frac{e^{ix} + e^{-ix}}{2}, \sin x = \frac{e^{ix} - e^{-ix}}{2i}, x \in \mathbb{R}$$

și substituția $e^{ix} = z$, avem că

$$\begin{aligned} \int_0^{2\pi} R(\sin x, \cos x) \, dx &= \int_{\partial \mathcal{U}(0;1)} R\left(\frac{z - \frac{1}{z}}{2i}, \frac{z + \frac{1}{z}}{2}\right) \frac{dz}{iz} \implies \\ \int_0^{2\pi} R(\sin x, \cos x) \, dx &= -i \int_{\partial \mathcal{U}(0;1)} f(z) \, dz \xrightarrow{T. \text{Rez}} \\ &= \int_{\partial \mathcal{U}(0;1)} f(z) \, dz = 2\pi i \sum_{|z| < 1} \text{Rez}(f; z) \implies \\ \int_0^{2\pi} R(\sin x, \cos x) \, dx &= 2\pi \sum_{|z| < 1} \text{Rez}(f; z) \end{aligned}$$

□

Tipul 2. Fie R o funcție rațională reală, $R = P/Q$ unde P și Q polinoame de grad n , respectiv m , $Q(x) \neq 0 \quad \forall x \in \mathbb{R}$, $\lim_{z \rightarrow \infty} z f(z) = 0, (n \leq m - 2)$

Atunci

$$\int_{-\infty}^{\infty} R(x) \, dx = 2\pi i \sum_{\text{Im} z = 0} \text{Rez}(f; z)$$

Demonstrație. $\exists M, r_1 > 0$ a.i

$$\left| \frac{P(x)}{Q(x)} \right| \leq \frac{M}{|x|^2}, \quad |x| \geq r_1$$

$$\int_{r_1}^{\infty} \frac{1}{x^2} \, dx \text{ converge} \implies \int_{r_1}^{\infty} \frac{P(x)}{Q(x)} \, dx \text{ converge}$$

Analog

$$\int_{-\infty}^{-r_1} \frac{P(x)}{Q(x)} \, dx \text{ converge}$$

Dar $\frac{P}{Q}$ continuua pe $[-r_1, r_1] \implies \exists \int_{-r_1}^{r_1} \frac{P(x)}{Q(x)} dx$

$$\int_{-\infty}^0 \frac{P(x)}{Q(x)} dx \text{ si } \int_0^{\infty} \frac{P(x)}{Q(x)} dx \text{ converg } \implies \int_{-\infty}^{\infty} \frac{P(x)}{Q(x)} dx \text{ converge}$$

Fie $r > 0$ suficient de mare astfel incat toti polii lui f din semiplanul superior sa fie continuti in Ω_r , unde $\Omega_r = \{z \in \mathbb{C}: |z| < r, \text{ Im} z > 0\}$.

Fie $\gamma_r(t) = re^{\pi i t}$, $t \in [0; 1]$, $\gamma = [-r; r] \cup \gamma_r$.

Atunci $\gamma = \partial\Omega_r$, iar $(\gamma) = \Omega_r \xrightarrow{T.Rez}$

$$\int_{\gamma} f(z) dz = 2\pi i \sum_{z \in \Omega_r} Rez(f; z) = 2\pi i \sum_{Im z > 0} Rez(f; z) \quad (*)$$

Pe de alta parte

$$\int_{\gamma} f(z) dz = \int_{\gamma_r} f(z) dz + \int_{-r}^r f(x) dx \quad (**)$$

Din (*) si (**) trecand la limita \implies

$$2\pi i \sum_{Im z > 0} Rez(f; z) = \lim_{r \rightarrow \infty} \int_{\gamma_r} f(z) dz + \int_{-\infty}^{\infty} f(x) dx$$

$$\text{Dar, } \lim_{z \rightarrow \infty} z f(z) = 0 \implies \lim_{r \rightarrow \infty} \int_{\gamma_r} f(z) dz = 0$$

$$\implies \int_{-\infty}^{\infty} f(x) dx = 2\pi i \sum_{Im z > 0} Rez(f; z)$$

□

Tipul 3. Fie R o functie rationala reala de forma $R = \frac{P}{Q}$, $Q(x) \neq 0$, $x \in \mathbb{R}$, $\text{grad } Q > \text{grad } P + 1$ si $\lim_{|z| \rightarrow \infty} R(z) = 0$

Atunci

$$\int_{-\infty}^{\infty} R(x)e^{ix} dx \text{ converge si } \int_{-\infty}^{\infty} R(x)e^{ix} dx = 2\pi i \sum_{Im z > 0} Rez(f; z)$$

unde $f(z) = R(z)e^{iz}$.

Demonstrație. Fie $r > 0$ suficient de mare a.i. toti polii functiei f din semiplanul superior sa fie continuti in D , unde $D = \{z \in \mathbb{C}: |z| < r; \text{ Im } z > 0\}$

Fie $C = \partial D \implies C = [-r; r] \cup \gamma_r$

$$\xrightarrow{T.Rez} \int_C f(z) dz = 2\pi i \sum_{Im z > 0} Rez(f; z)$$

$$\text{Dar } \left. \int_C f(z) dz = \int_{-r}^r f(x) dx + \int_{\gamma_r} f(z) dz \right\} \xrightarrow{r \rightarrow \infty} \implies$$

$$\begin{aligned}
\Rightarrow 2\pi i \sum_{\text{Im } z > 0} \text{Rez}(f; z) &= \int_{-\infty}^{\infty} f(x) dx + \lim_{r \rightarrow \infty} \int_{\gamma_r} f(z) dz \\
&= \int_{-\infty}^{\infty} \frac{P(x)}{Q(x)} e^{ix} dx + \lim_{r \rightarrow \infty} \int_{\gamma_r} \frac{P(z)}{Q(z)} e^{iz} dz \\
g(z) &= \frac{P(z)}{Q(z)}
\end{aligned}$$

deci,

$$\lim_{z \rightarrow \infty} g(z) = 0 \xRightarrow{L.Jordan} \lim_{r \rightarrow \infty} \int_{\gamma_r} g(z) e^{iz} dz = 0$$

Asadar,

$$\int_{-\infty}^{\infty} \frac{P(x)}{Q(x)} e^{ix} dx = 2\pi i \sum_{\text{Im } z > 0} \text{Rez}(f; z)$$

□

Tipul 4. Fie integrala

$$I = \int_{-\infty}^{\infty} f(x) e^{i\alpha x} dx$$

unde $f = P/Q$, $Q(x) \neq 0$, $x \in \mathbb{R}$, $\text{grad } P = k$, $\text{grad } Q = p$, iar $p \geq k + 1$.
Daca $\alpha > 0$, atunci:

$$I = \int_{-\infty}^{\infty} f(x) e^{i\alpha x} dx = 2\pi i \sum_{\text{Im } z > 0} \text{Rez}(g; z)$$

, unde $g(z) = f(z) e^{i\alpha z}$.

Demonstrație. Observam ca $\exists \int_{-\infty}^{\infty} f(x) e^{i\alpha x} dx$ si este convergenta. Intr-adevar, pentru ca $p \geq k + 1 \Rightarrow \lim_{z \rightarrow \infty} f(z) = 0$. Dar $f'(z) = \frac{h(z)}{Q^2(z)}$, unde h este un polinom de grad cel mult $k + p - 1$.

Fie x_0 zeroul lui h de modul maxim $\Rightarrow f'(x)$ are semn constant pentru $x > |x_0| \Rightarrow f(x)$ monotona pentru $x > |x_0|$.

Fie $x_1, x_2 \in \mathbb{R}$ cu $x_2 > x_1 > |x_0|$

$$\begin{aligned}
\text{Cum } \lim_{z \rightarrow \infty} f(z) = 0 &\Rightarrow \text{fie } f > 0 \text{ si } \lim_{x \rightarrow \infty} f(x) = 0^+, x > |x_0| \\
&\text{fie } f < 0 \text{ si } \lim_{x \rightarrow \infty} f(x) = 0^-, x > |x_0|
\end{aligned}$$

Aplicand a doua teorema de medie din calculul integral $\Rightarrow \exists \xi \in (x_1; x_2)$ a.i.

$$\begin{aligned}
\int_{x_1}^{x_2} f(x) \cos \alpha x dx &= f(x_1) \int_{x_1}^{\xi} \cos \alpha t dt + f(x_2) \int_{\xi}^{x_2} \cos \alpha t dt \\
\Rightarrow \left| \int_{x_1}^{x_2} f(x) \cos \alpha x dx \right| &\leq \frac{2}{\alpha} |f(x_1)| + \frac{2}{\alpha} |f(x_2)|
\end{aligned}$$

Stiind ca $\lim_{z \rightarrow \infty} f(z) = 0 \implies \forall \epsilon > 0 \quad \exists \delta(\epsilon) > 0$ a.i. $|f(x)| < \frac{\epsilon \alpha}{4} x > \delta(\epsilon)$

Deci,

$$\left| \int_{x_1}^{x_2} f(x) \cos \alpha x \, dx \right| \leq \frac{2}{\alpha} [|f(x_1)| + |f(x_2)|] < \epsilon,$$

$$x_2 > x_1 > \max\{|x_0|, \delta(\epsilon)\} \implies \int_0^\infty f(x) \cos \alpha x \, dx \text{ converge}$$

Analog \exists si converge

$$\begin{aligned} & \int_0^\infty f(x) \sin \alpha x \, dx \\ \implies & \int_0^\infty f(x) e^{i\alpha x} \, dx \end{aligned}$$

este deasemenea convergenta.

Fie $\Omega_r = \{z \in \mathbb{C} : |z| < r; \operatorname{Im} z > 0\}$ ce contine toti polii functiei g din semiplanul superior

$$\xrightarrow{T.Rez} \int_{\partial\Omega_r} g(z) \, dz = 2\pi i \sum_{z \in \Omega_r} \operatorname{Rez}(g; z) = 2\pi i \sum_{\operatorname{Im} z > 0} \operatorname{Rez}(g; z)$$

Dar

$$\int_{\partial\Omega_r} g(z) \, dz = \int_{-r}^r f(x) e^{i\alpha x} \, dx + \int_{\gamma_r} g(z) \, dz$$

$$\xrightarrow{L.Jordan} \lim_{r \rightarrow \infty} \int_{\gamma_r} g(z) \, dz = 0$$

$$\xrightarrow{r \rightarrow \infty} \int_{-\infty}^\infty f(x) e^{i\alpha x} \, dx = 2\pi i \sum_{\operatorname{Im} z > 0} \operatorname{Rez}(g; z)$$

□