

Lesson 8

Contour integration

- Last lecture we talked about expansion in Taylor series:

$$f(z) = \sum_{k=0}^{\infty} \hat{f}_k z^k$$

- We also discussed analytic functions
- This lecture we will discuss contour integration
- This will show that analyticity in the unit circle is equivalent to having a Taylor series
- We will also look into Laurent series

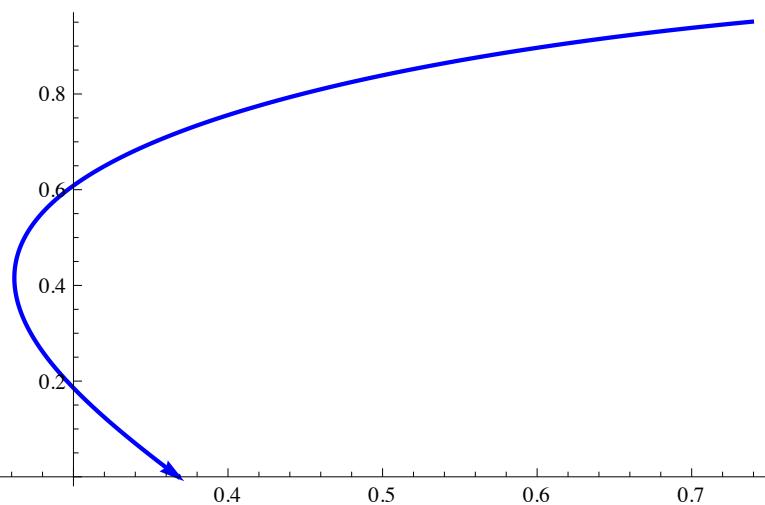
$$f(z) = \sum_{k=-\infty}^{\infty} \hat{f}_k z^k$$

Contour integration

- A *curve* in the complex plane is defined by a map from an interval $I = (a, b)$:

$$\Gamma = M(I) \quad \text{where} \quad M : I \rightarrow \mathbb{C}$$

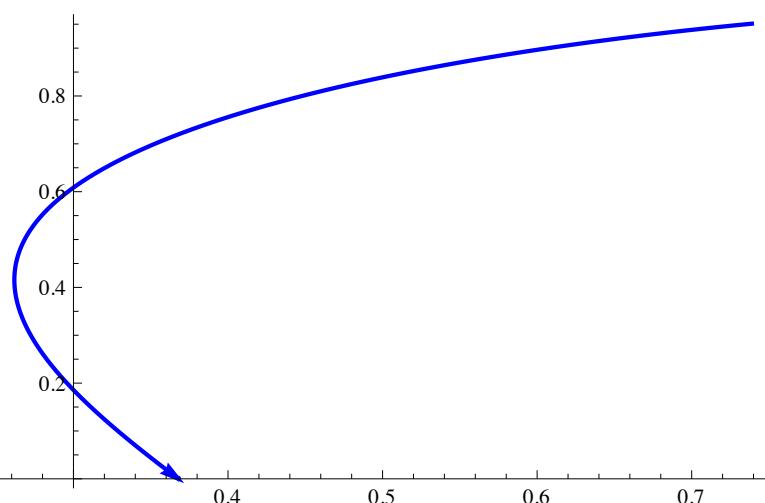
$$\Gamma =$$



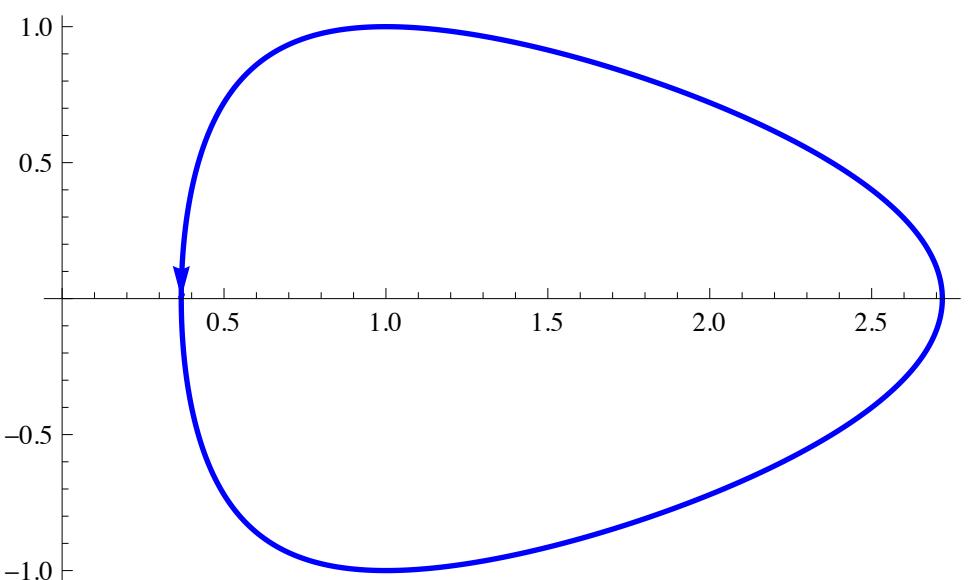
- A *curve* in the complex plane is defined by a map from an interval $I = (a, b)$:

$$\Gamma = M(I) \quad \text{where} \quad M : I \rightarrow \mathbb{C}$$

$$\Gamma =$$

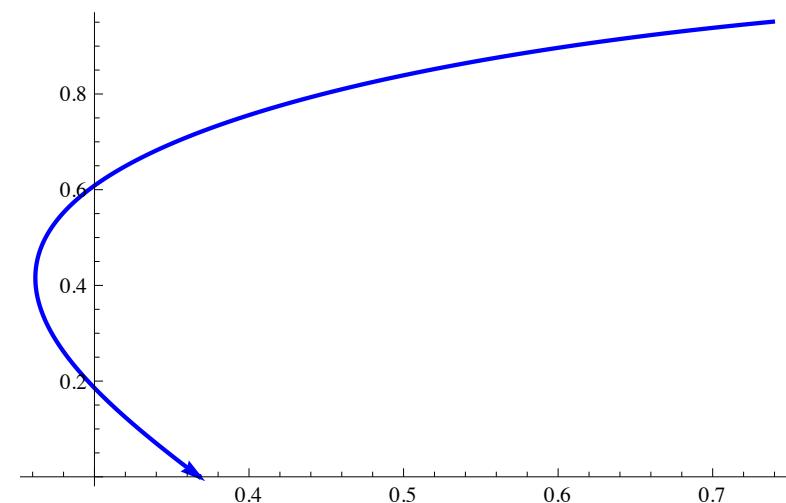


$$\Gamma =$$

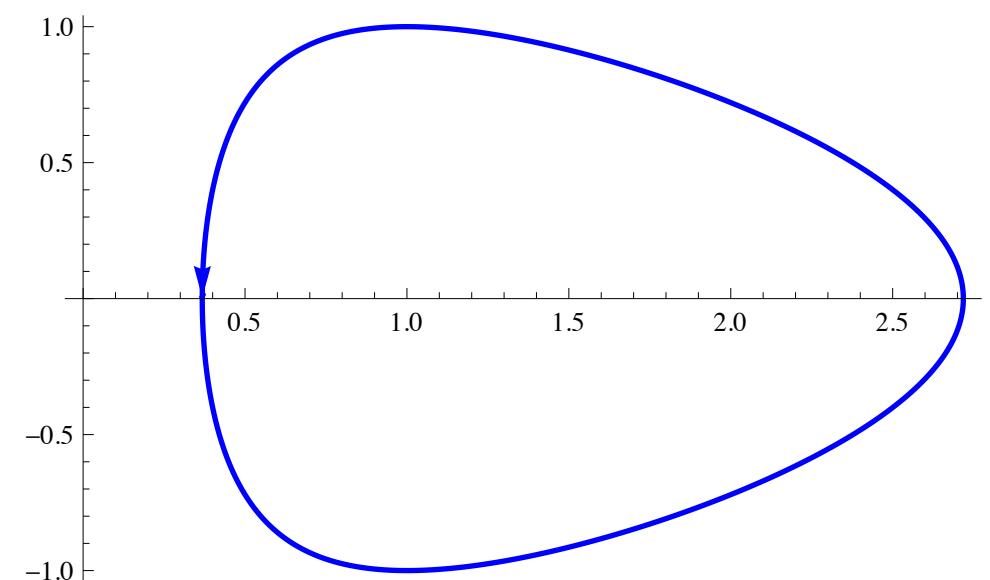


- A *curve* in the complex plane is defined by a map from an interval $I = (a, b)$:

$$\Gamma = M(I) \quad \text{where} \quad M : I \rightarrow \mathbb{C}$$

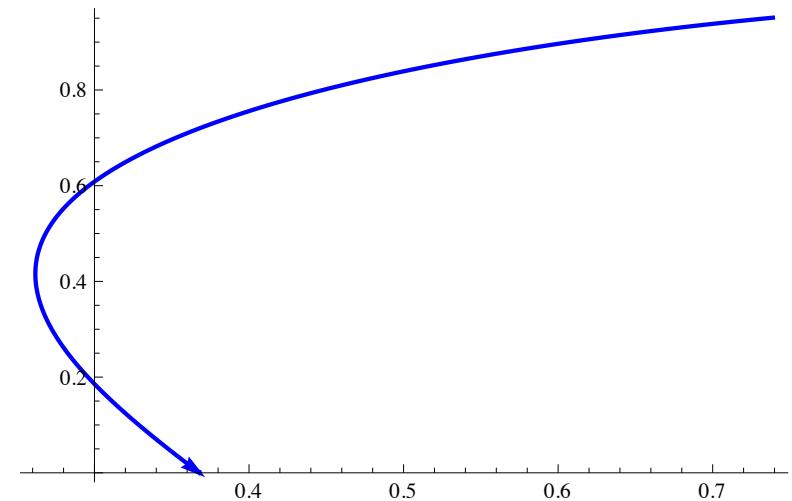


- A *Jordan curve* is a curve which is



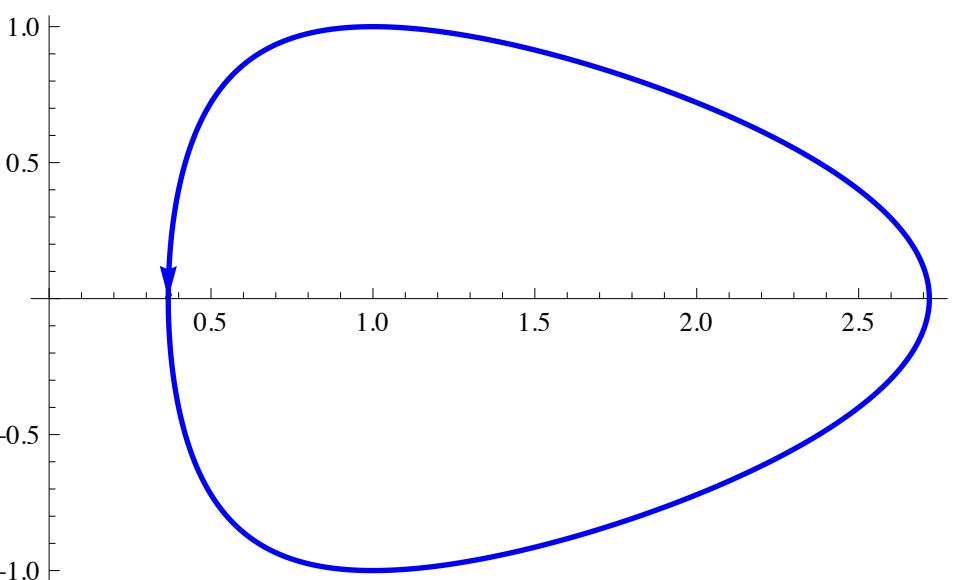
- A *curve* in the complex plane is defined by a map from an interval $I = (a, b)$:

$$\Gamma = M(I) \quad \text{where} \quad M : I \rightarrow \mathbb{C}$$



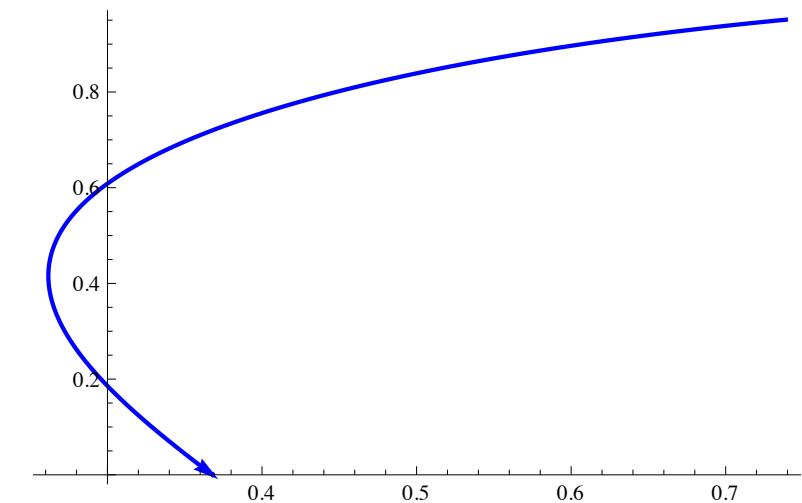
- A *Jordan curve* is a curve which is
 - **Closed:** it forms a loop $M(a) = M(b)$

$$\Gamma =$$

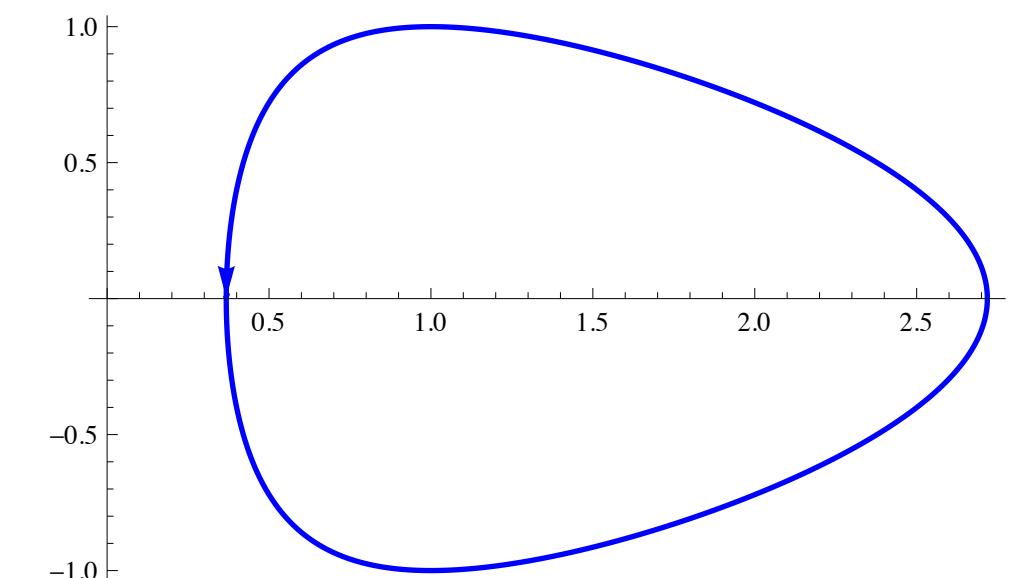


- A *curve* in the complex plane is defined by a map from an interval $I = (a, b)$:

$$\Gamma = M(I) \quad \text{where} \quad M : I \rightarrow \mathbb{C}$$



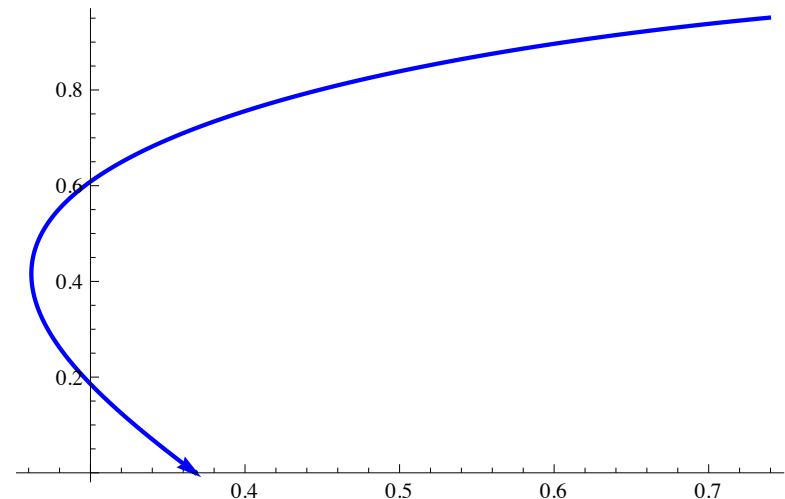
- A *Jordan curve* is a curve which is
 - **Closed:** it forms a loop $M(a) = M(b)$
 - **Simply connected:** it does not intersect itself (except at the endpoints)



- A *curve* in the complex plane is defined by a map from an interval $I = (a, b)$:

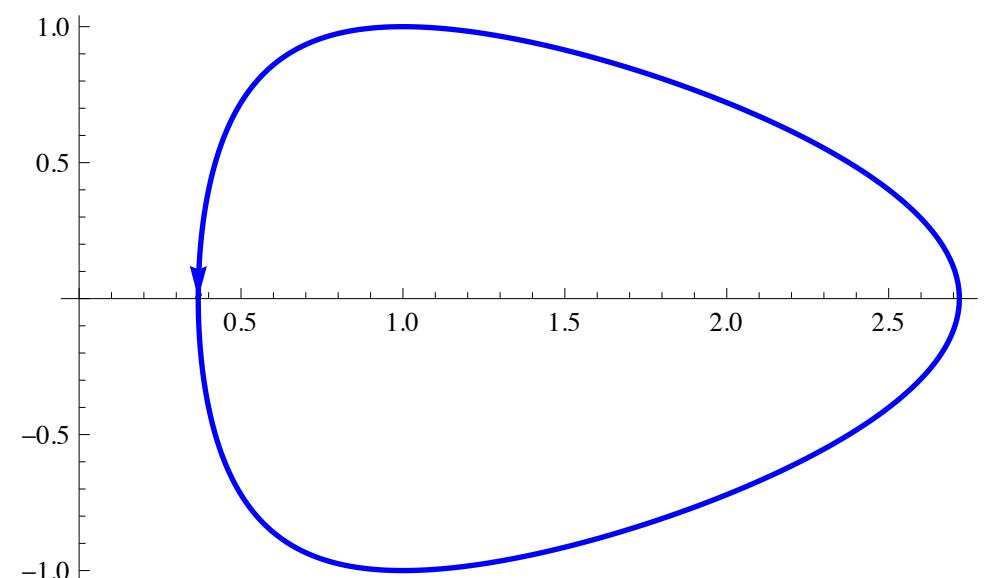
$$\Gamma = M(I) \quad \text{where} \quad M : I \rightarrow \mathbb{C}$$

$$\Gamma =$$



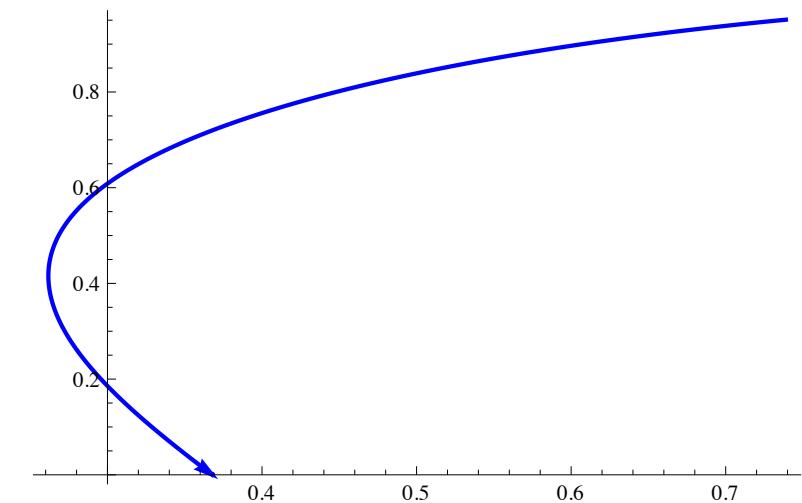
- A *Jordan curve* is a curve which is
 - **Closed:** it forms a loop $M(a) = M(b)$
 - **Simply connected:** it does not intersect itself (except at the endpoints)
 - **Oriented:** it has a left and right

$$\Gamma =$$

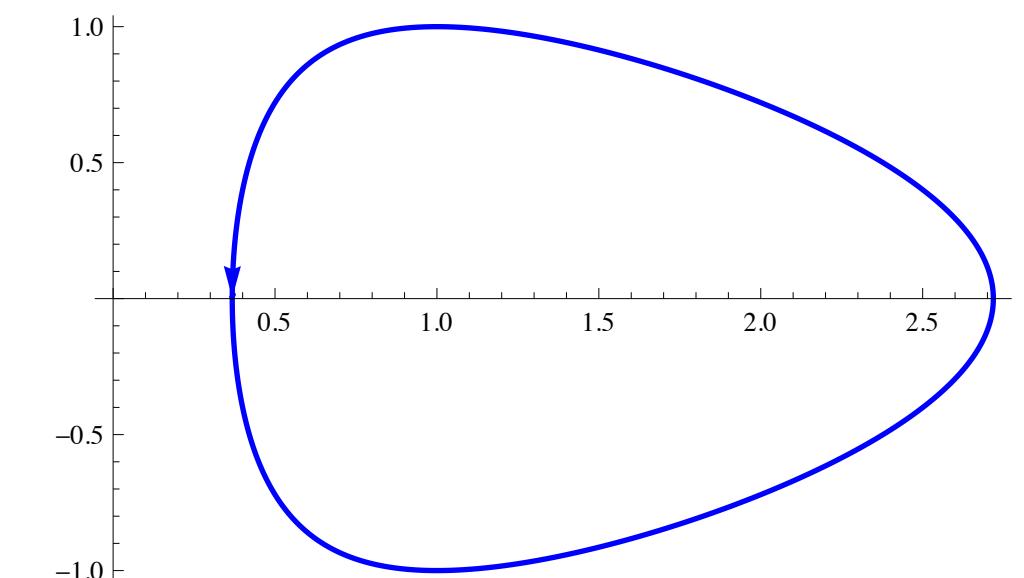


- A *curve* in the complex plane is defined by a map from an interval $I = (a, b)$:

$$\Gamma = M(I) \quad \text{where} \quad M : I \rightarrow \mathbb{C}$$

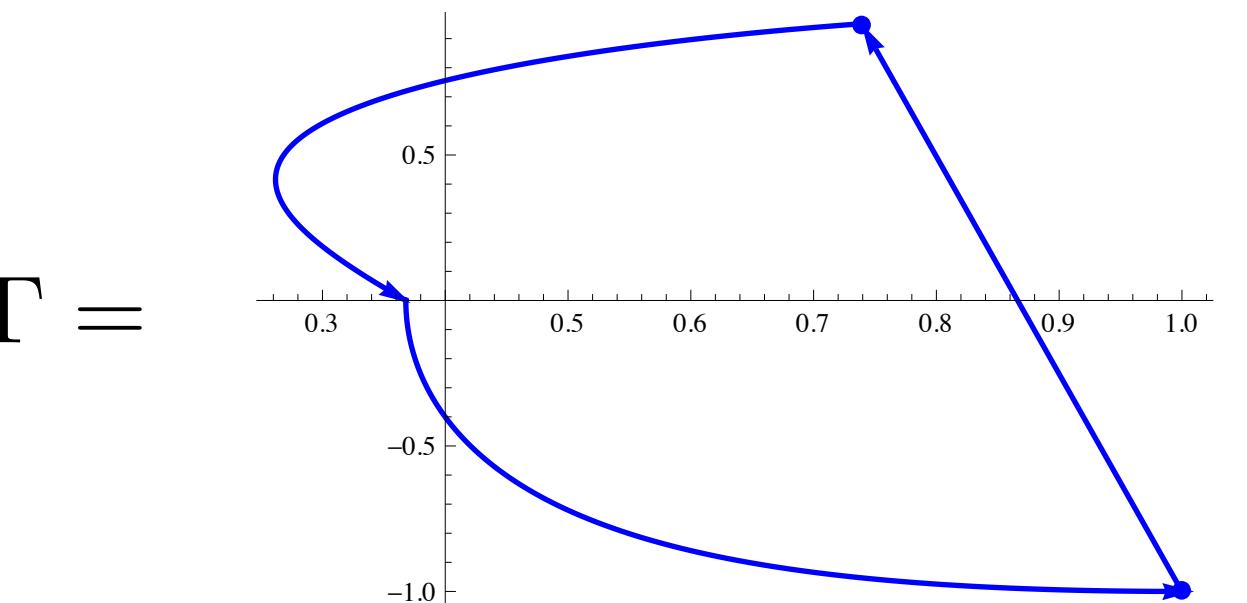


- A *Jordan curve* is a curve which is
 - **Closed:** it forms a loop $M(a) = M(b)$
 - **Simply connected:** it does not intersect itself (except at the endpoints)
 - **Oriented:** it has a left and right
 - **Sufficiently smooth:** M is continuously differentiable



- A *contour* in the complex plane is defined by a finite number of smooth curves
- A *Jordan contour* is a contour which is
 - Closed
 - Simply connected
 - Oriented
 - Sufficiently smooth: the contour is continuous and piecewise differentiable

Example



- Let $M \in C^1[I]$ define a curve $\Gamma = M(I)$
- Contour integration over the curve Γ is defined by

$$\int_{\Gamma} f(z) dz = \int_a^b f(M(x)) M'(x) dx$$

- Let $M \in C^1[I]$ define a curve $\Gamma = M(I)$
- Contour integration over the curve Γ is defined by

$$\int_{\Gamma} f(z) dz = \int_a^b f(M(x)) M'(x) dx$$

- Let $M_1, \dots, M_\ell \in C^1[I]$ define a contour

$$\Gamma = \Gamma_1 \cup \dots \cup \Gamma_\ell = M_1(I) \cup \dots \cup M_\ell(I)$$

- Contour integration over the contour Γ is defined piecewise:

$$\int_{\Gamma} f(z) dz = \int_{\Gamma_1} f(z) dz + \dots + \int_{\Gamma_\ell} f(z) dz$$

- Let $M \in C^1[I]$ define a curve $\Gamma = M(I)$
- Contour integration over the curve Γ is defined by

$$\int_{\Gamma} f(z) dz = \int_a^b f(M(x)) M'(x) dx$$

- Let $M_1, \dots, M_\ell \in C^1[I]$ define a contour

$$\Gamma = \Gamma_1 \cup \dots \cup \Gamma_\ell = M_1(I) \cup \dots \cup M_\ell(I)$$

- Contour integration over the contour Γ is defined piecewise:

$$\int_{\Gamma} f(z) dz = \int_{\Gamma_1} f(z) dz + \dots + \int_{\Gamma_\ell} f(z) dz$$

- When Γ is a Jordan contour, we denote

$$\oint_{\Gamma} f(z) dz = \int_{\Gamma} f(z) dz$$

- Now consider the curve Γ as lying in \mathbb{R}^2 : let $\Gamma = M(\mathbb{T})$ where

$$M(\theta) = (x(\theta), y(\theta))$$

for $x : \mathbb{T} \rightarrow \mathbb{R}$ and $y : \mathbb{T} \rightarrow \mathbb{R}$ so that $M : \rightarrow \mathbb{R}^2$

- Now consider the curve Γ as lying in \mathbb{R}^2 : let $\Gamma = M(\mathbb{T})$ where

$$M(\theta) = (x(\theta), y(\theta))$$

for $x : \mathbb{T} \rightarrow \mathbb{R}$ and $y : \mathbb{T} \rightarrow \mathbb{R}$ so that $M : \rightarrow \mathbb{R}^2$

- Recall: a *line integral* in \mathbb{R}^2 over the curve Γ is defined by

$$\oint_{\Gamma} (u(x, y) \, dx + v(x, y) \, dy) = \int_{-\pi}^{\pi} (u(M(\theta))x'(\theta) + v(M(\theta))y'(\theta)) \, d\theta$$

- Now consider the curve Γ as lying in \mathbb{R}^2 : let $\Gamma = M(\mathbb{T})$ where

$$M(\theta) = (x(\theta), y(\theta))$$

for $x : \mathbb{T} \rightarrow \mathbb{R}$ and $y : \mathbb{T} \rightarrow \mathbb{R}$ so that $M : \rightarrow \mathbb{R}^2$

- Recall: a *line integral* in \mathbb{R}^2 over the curve Γ is defined by

$$\oint_{\Gamma} (u(x, y) \, dx + v(x, y) \, dy) = \int_{-\pi}^{\pi} (u(M(\theta))x'(\theta) + v(M(\theta))y'(\theta)) \, d\theta$$

- We can thus recast complex contour integration as line integration for $f(z) = u(z) + iv(z)$:

$$\oint_{\Gamma} f(z) \, dz = \int_{-\pi}^{\pi} f(M(\theta))M'(\theta) \, d\theta$$

- Now consider the curve Γ as lying in \mathbb{R}^2 : let $\Gamma = M(\mathbb{T})$ where

$$M(\theta) = (x(\theta), y(\theta))$$

for $x : \mathbb{T} \rightarrow \mathbb{R}$ and $y : \mathbb{T} \rightarrow \mathbb{R}$ so that $M : \rightarrow \mathbb{R}^2$

- Recall: a *line integral* in \mathbb{R}^2 over the curve Γ is defined by

$$\oint_{\Gamma} (u(x, y) \, dx + v(x, y) \, dy) = \int_{-\pi}^{\pi} (u(M(\theta))x'(\theta) + v(M(\theta))y'(\theta)) \, d\theta$$

- We can thus recast complex contour integration as line integration for $f(z) = u(z) + iv(z)$:

$$\begin{aligned} \oint_{\Gamma} f(z) \, dz &= \int_{-\pi}^{\pi} f(M(\theta))M'(\theta) \, d\theta \\ &= \int_{-\pi}^{\pi} [u(M(\theta))x'(\theta) - v(M(\theta))y'(\theta) + i(u(M(\theta))y'(\theta) + v(M(\theta))x'(\theta))] \, d\theta \end{aligned}$$

- Now consider the curve Γ as lying in \mathbb{R}^2 : let $\Gamma = M(\mathbb{T})$ where

$$M(\theta) = (x(\theta), y(\theta))$$

for $x : \mathbb{T} \rightarrow \mathbb{R}$ and $y : \mathbb{T} \rightarrow \mathbb{R}$ so that $M : \rightarrow \mathbb{R}^2$

- Recall: a *line integral* in \mathbb{R}^2 over the curve Γ is defined by

$$\oint_{\Gamma} (u(x, y) dx + v(x, y) dy) = \int_{-\pi}^{\pi} (u(M(\theta))x'(\theta) + v(M(\theta))y'(\theta)) d\theta$$

- We can thus recast complex contour integration as line integration for $f(z) = u(z) + i v(z)$:

$$\begin{aligned} \oint_{\Gamma} f(z) dz &= \int_{-\pi}^{\pi} f(M(\theta)) M'(\theta) d\theta \\ &= \int_{-\pi}^{\pi} [u(M(\theta))x'(\theta) - v(M(\theta))y'(\theta) + i(u(M(\theta))y'(\theta) + v(M(\theta))x'(\theta))] d\theta \\ &= \oint_{\Gamma} (u dx - v dy) + i \oint_{\Gamma} (v dx + u dy) \end{aligned}$$

Theorem: (Green's theorem)

Suppose that u, v and their partial derivatives are continuous throughout a simply connected domain D , whose boundary is Γ , oriented in the positive way (the left-hand side of Γ is inside D). Then

$$\oint_{\Gamma} (u \, dx + v \, dy) = \iint_D \left(\frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} \right) \, dx \, dy$$

Theorem: if f is analytic in a domain D and $\Gamma \subset D$ is a Jordan contour oriented so that the interior of the contour lies in D , then

$$\oint_{\Gamma} f(z) dz = 0$$

Theorem: if f is analytic in a domain D and $\Gamma \subset D$ is a Jordan contour oriented so that the interior of the contour lies in D , then

$$\oint_{\Gamma} f(z) dz = 0$$

Proof:

- Restrict D to be inside Γ

Theorem: if f is analytic in a domain D and $\Gamma \subset D$ is a Jordan contour oriented so that the interior of the contour lies in D , then

$$\oint_{\Gamma} f(z) dz = 0$$

Proof:

- Restrict D to be inside Γ
- We have

$$\oint_{\Gamma} f(z) dz = \oint_{\Gamma} (u dx - v dy) + i \oint_{\Gamma} (v dx + u dy)$$

Theorem: if f is analytic in a domain D and $\Gamma \subset D$ is a Jordan contour oriented so that the interior of the contour lies in D , then

$$\oint_{\Gamma} f(z) dz = 0$$

Proof:

- Restrict D to be inside Γ
- We have

$$\begin{aligned}\oint_{\Gamma} f(z) dz &= \oint_{\Gamma} (u dx - v dy) + i \oint_{\Gamma} (v dx + u dy) \\ &= \iint_D (v_x + u_y) dx dy + i \iint_D (u_x - v_y) dx dy\end{aligned}$$

Theorem: if f is analytic in a domain D and $\Gamma \subset D$ is a Jordan contour oriented so that the interior of the contour lies in D , then

$$\oint_{\Gamma} f(z) dz = 0$$

Proof:

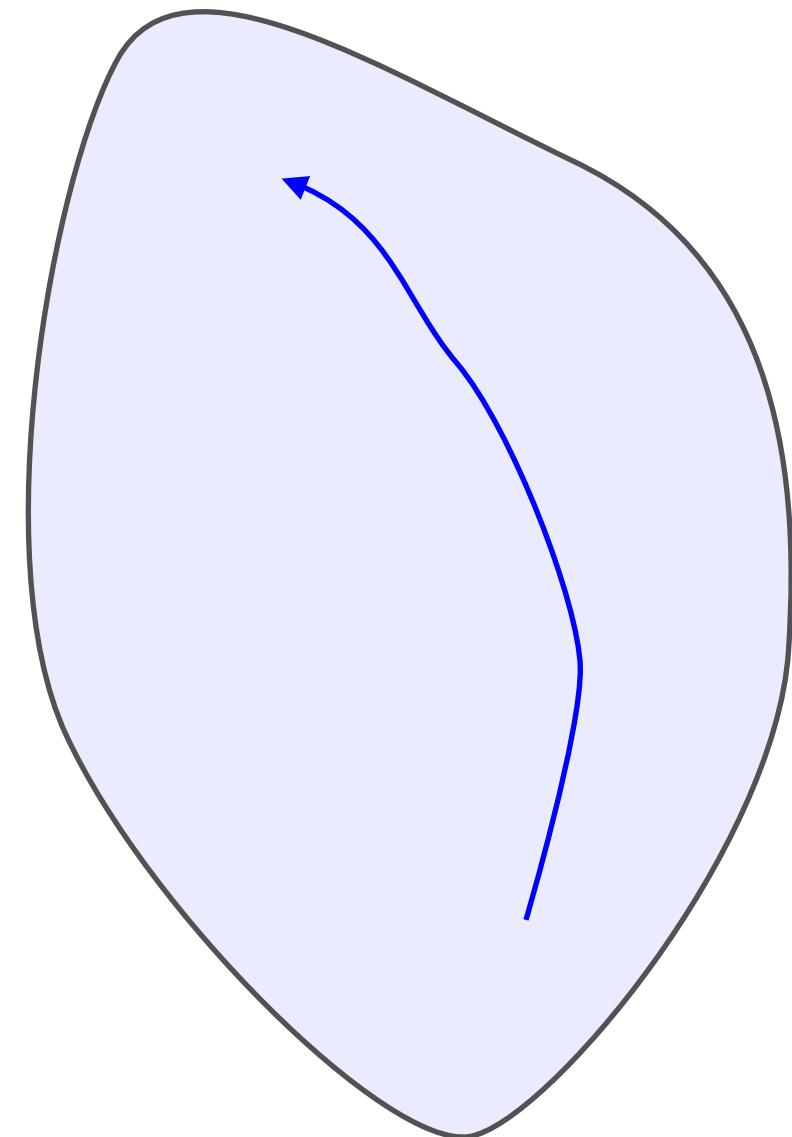
- Restrict D to be inside Γ
- We have

$$\begin{aligned}\oint_{\Gamma} f(z) dz &= \oint_{\Gamma} (u dx - v dy) + i \oint_{\Gamma} (v dx + u dy) \\ &= \iint_D (v_x + u_y) dx dy + i \iint_D (u_x - v_y) dx dy\end{aligned}$$

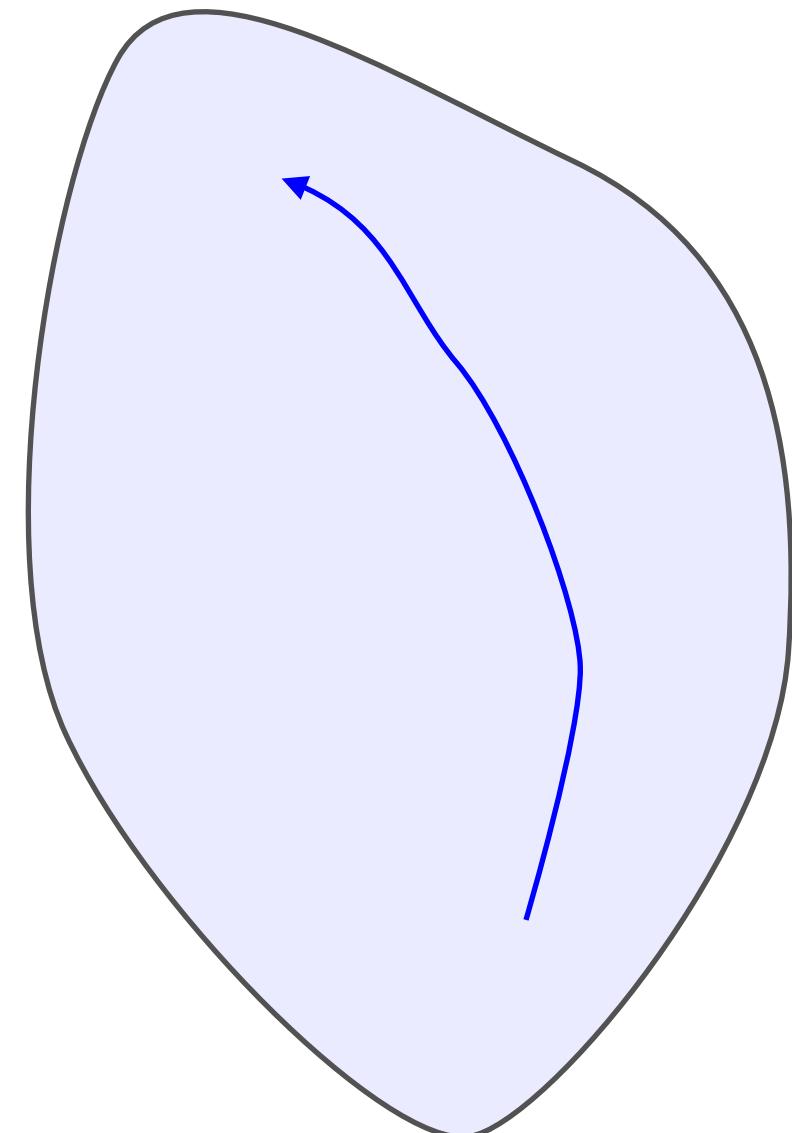
- These integrals are zero because the Cauchy–Riemann conditions are satisfied

Contour deformation

$$\int_{\Gamma} f \, dz$$

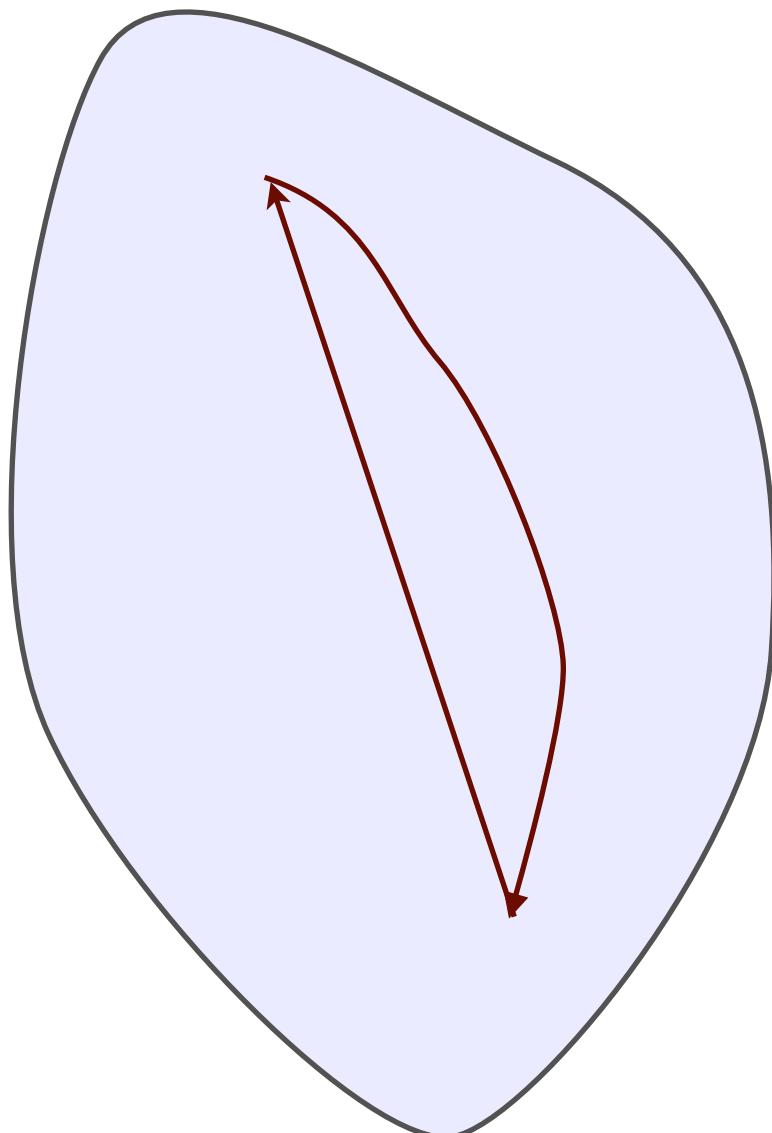


$$\int_{\Gamma} f \, dz$$

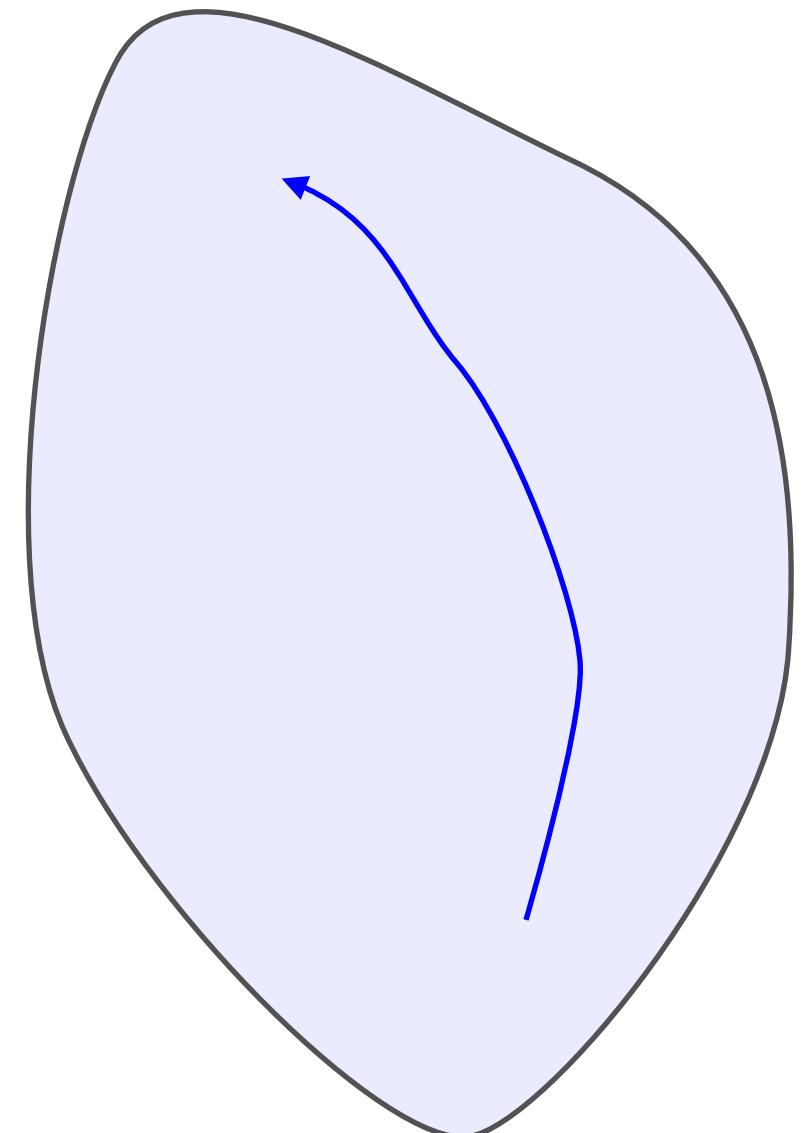


+

$$\oint_C f \, dz$$

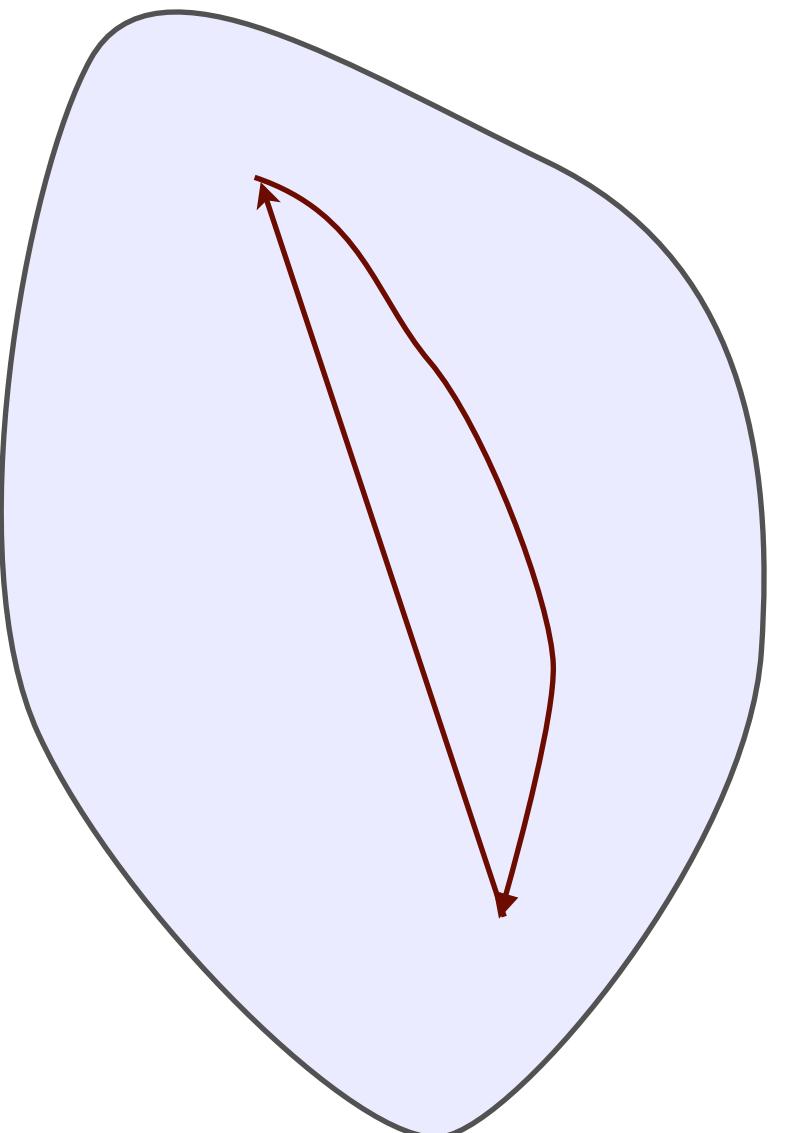


$$\int_{\Gamma} f \, dz$$

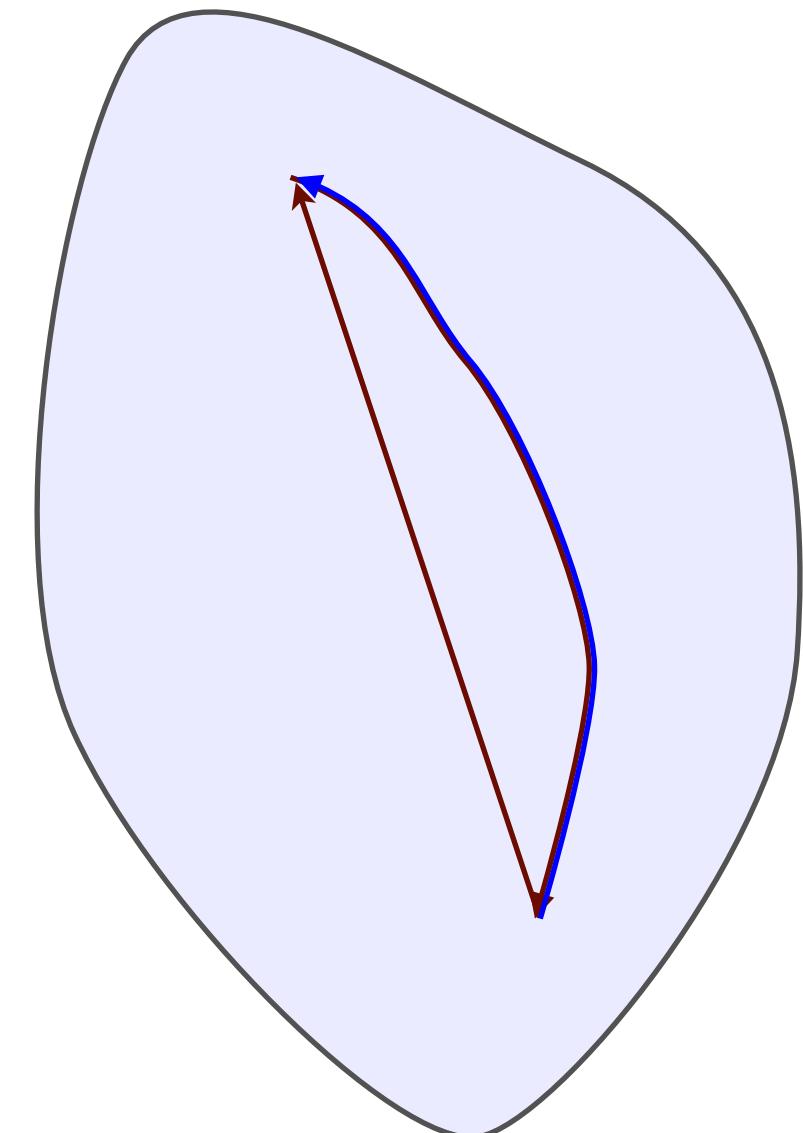


+

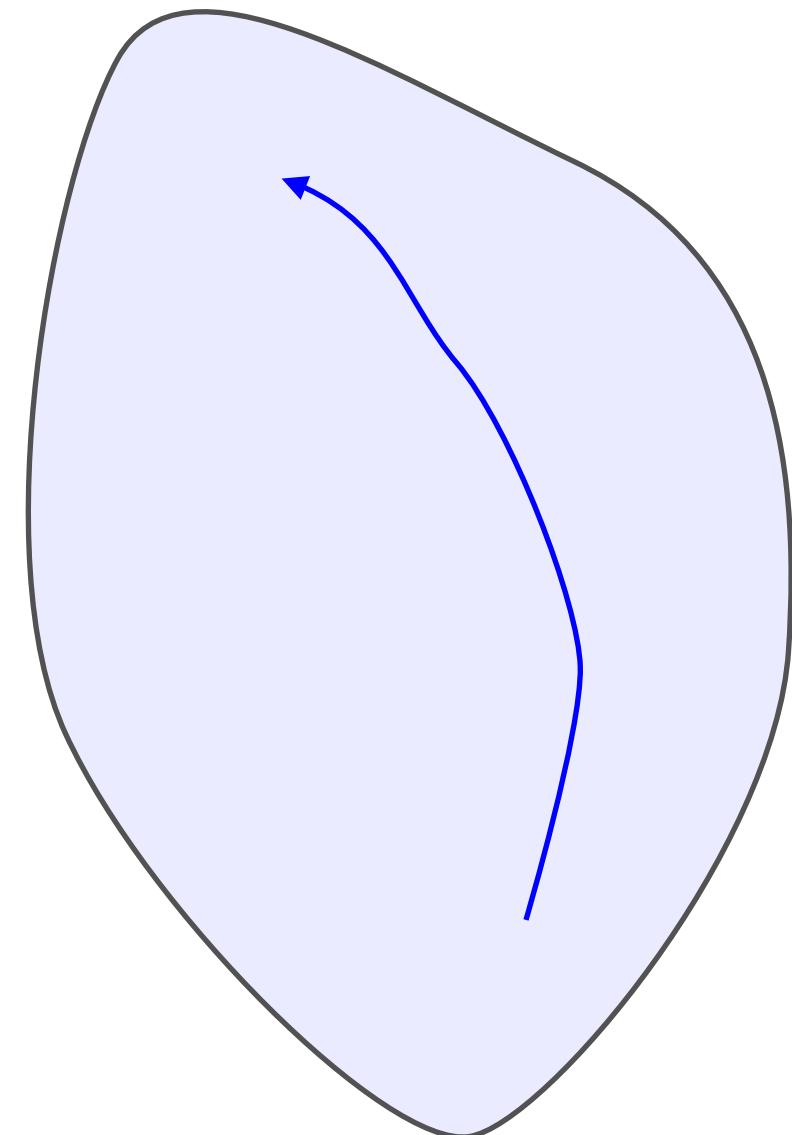
$$\oint_C f \, dz$$



=

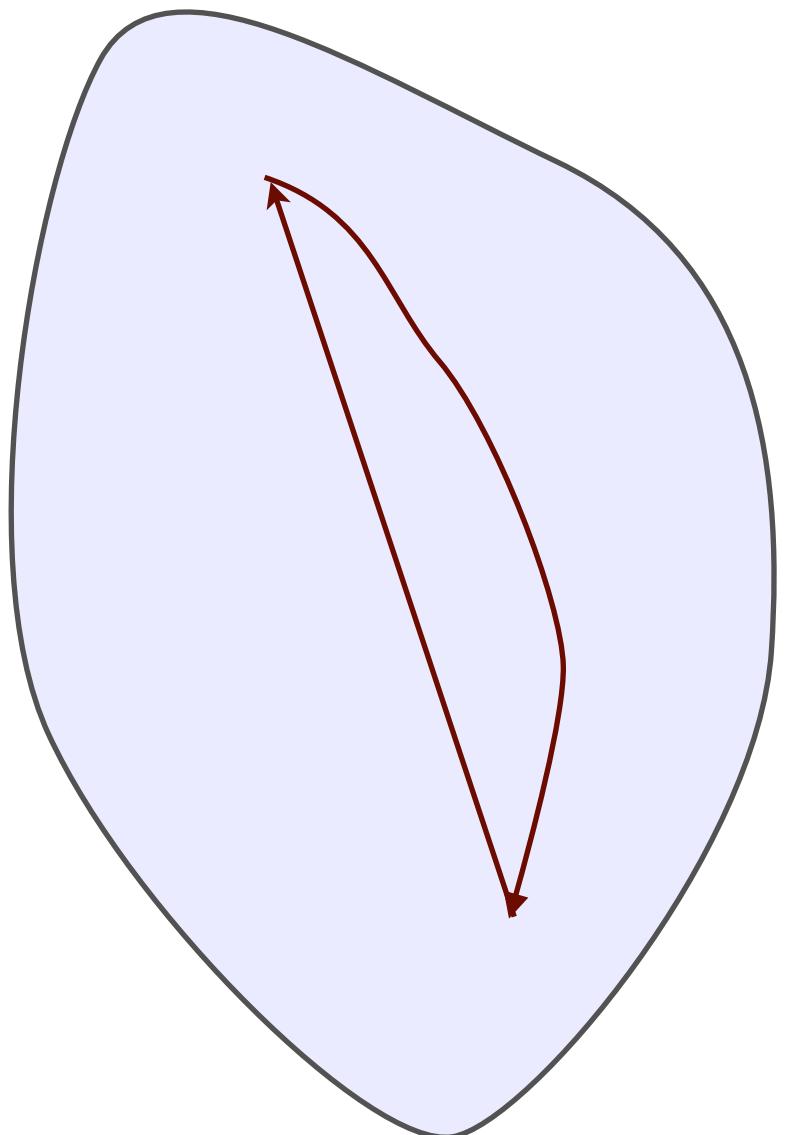


$$\int_{\Gamma} f \, dz$$



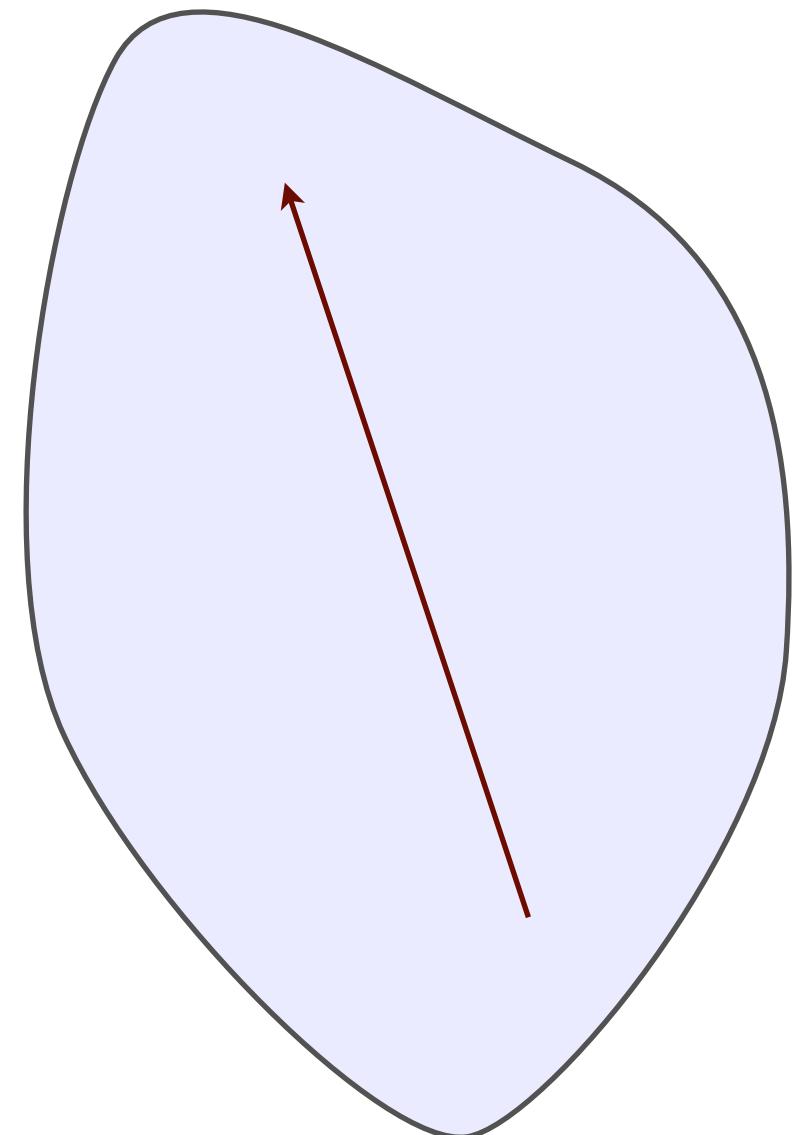
+

$$0 = \oint_C f \, dz$$



=

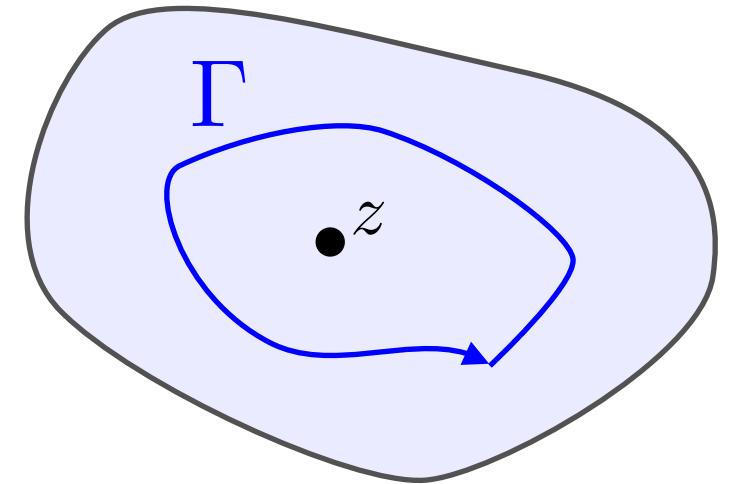
$$\int_L f \, dz$$



Theorem (*Cauchy's integral formula*): If $f(z)$ is analytic in a simply connected domain D and $\Gamma \subset D$ is a Jordan contour, then

$$f(z) = \frac{1}{2\pi i} \oint_{\Gamma} \frac{f(t)}{t - z} dt$$

for all z in the interior of Γ



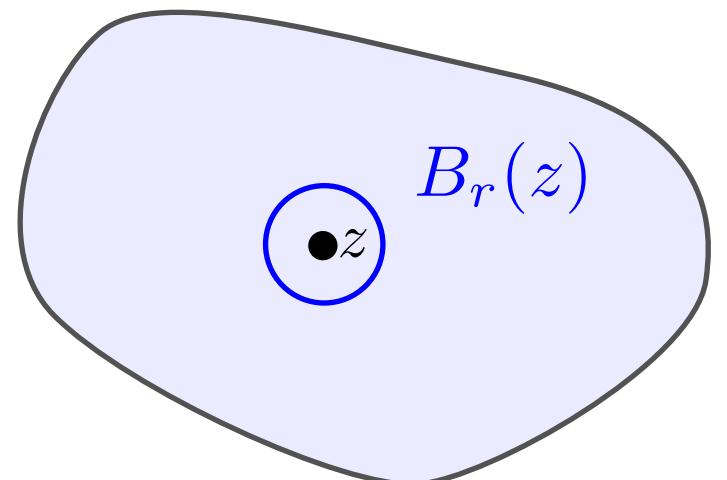
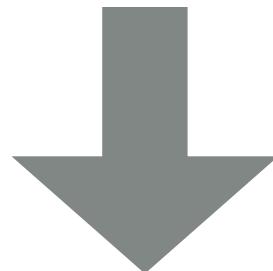
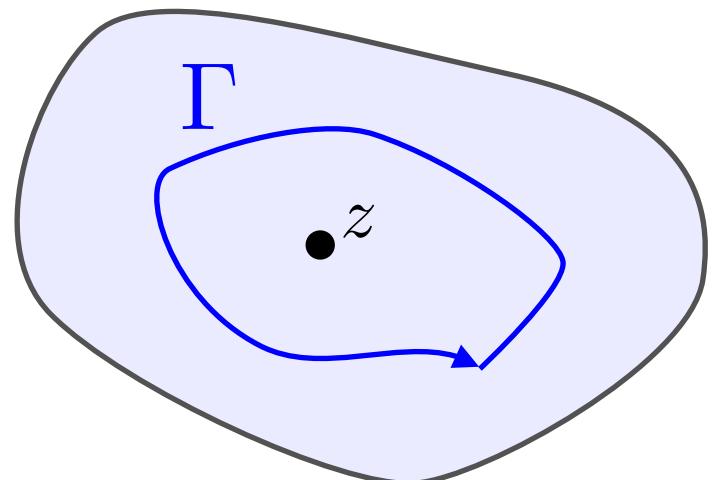
Theorem (*Cauchy's integral formula*): If $f(z)$ is analytic in a simply connected domain D and $\Gamma \subset D$ is a Jordan contour, then

$$f(z) = \frac{1}{2\pi i} \oint_{\Gamma} \frac{f(t)}{t - z} dt$$

for all z in the interior of Γ

Proof:

- Deform Γ to be a small circle of radius r $B_r(z)$ surrounding z



Theorem (*Cauchy's integral formula*): If $f(z)$ is analytic in a simply connected domain D and $\Gamma \subset D$ is a Jordan contour, then

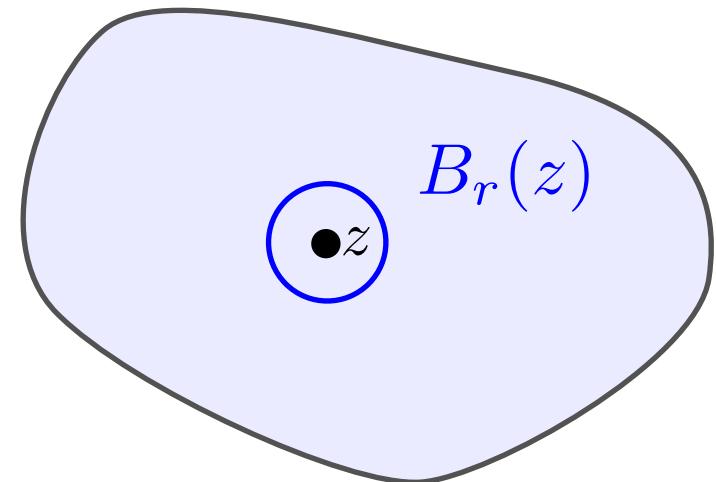
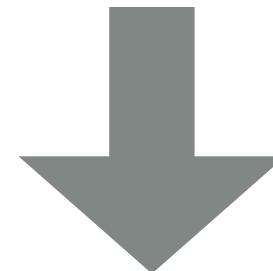
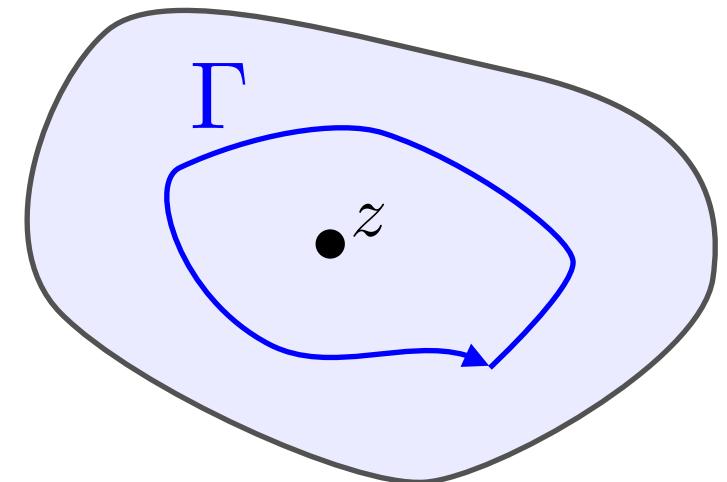
$$f(z) = \frac{1}{2\pi i} \oint_{\Gamma} \frac{f(t)}{t - z} dt$$

for all z in the interior of Γ

Proof:

- Deform Γ to be a small circle of radius r $B_r(z)$ surrounding z
- Thus

$$\frac{1}{2\pi i} \oint_{\Gamma} \frac{f(t)}{t - z} dt = \frac{f(z)}{2\pi i} \oint_{B_r(z)} \frac{1}{t - z} dt + \frac{1}{2\pi i} \oint_{B_r(z)} \frac{f(t) - f(z)}{t - z} dt$$



Theorem (*Cauchy's integral formula*): If $f(z)$ is analytic in a simply connected domain D and $\Gamma \subset D$ is a Jordan contour, then

$$f(z) = \frac{1}{2\pi i} \oint_{\Gamma} \frac{f(t)}{t - z} dt$$

for all z in the interior of Γ

Proof:

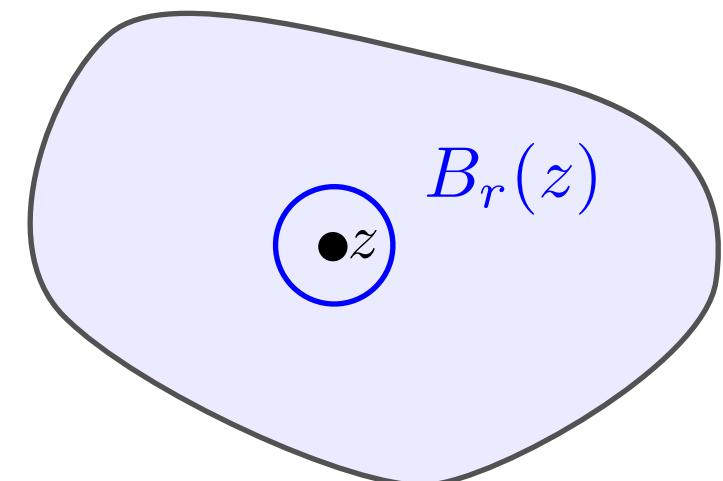
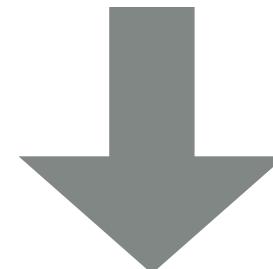
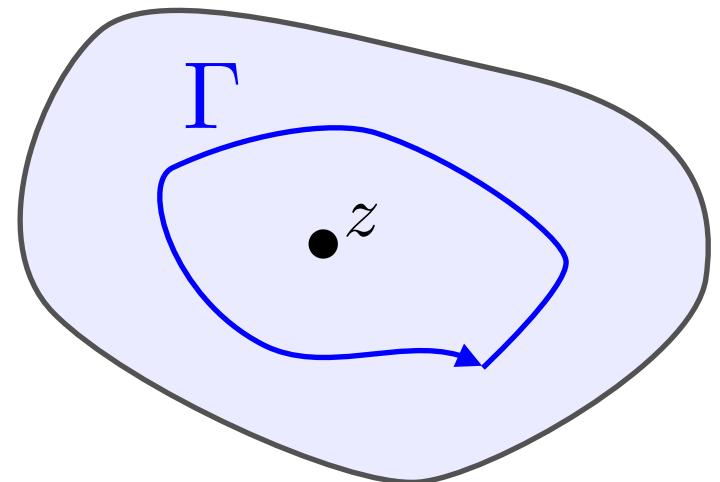
- Deform Γ to be a small circle of radius r $B_r(z)$ surrounding z
- Thus

$$\frac{1}{2\pi i} \oint_{\Gamma} \frac{f(t)}{t - z} dt = \frac{f(z)}{2\pi i} \oint_{B_r(z)} \frac{1}{t - z} dt + \frac{1}{2\pi i} \oint_{B_r(z)} \frac{f(t) - f(z)}{t - z} dt$$

We find that

$$(w = t - z)$$

$$\frac{1}{2\pi i} \oint_{B_r(z)} \frac{1}{t - z} dt = \frac{1}{2\pi i} \oint_{B_r(0)} \frac{1}{w} dw$$



Theorem (*Cauchy's integral formula*): If $f(z)$ is analytic in a simply connected domain D and $\Gamma \subset D$ is a Jordan contour, then

$$f(z) = \frac{1}{2\pi i} \oint_{\Gamma} \frac{f(t)}{t - z} dt$$

for all z in the interior of Γ

Proof:

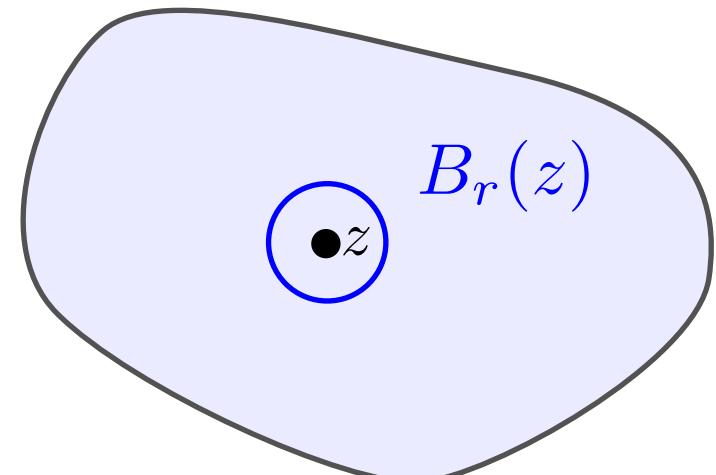
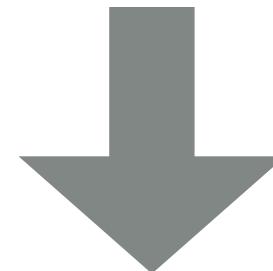
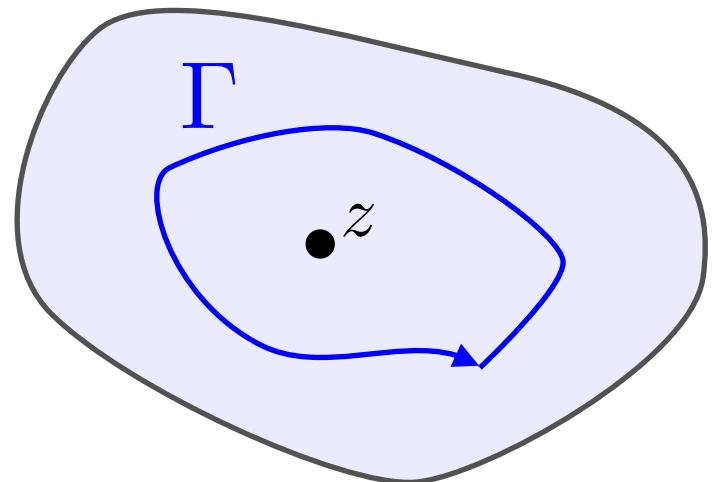
- Deform Γ to be a small circle of radius r $B_r(z)$ surrounding z
- Thus

$$\frac{1}{2\pi i} \oint_{\Gamma} \frac{f(t)}{t - z} dt = \frac{f(z)}{2\pi i} \oint_{B_r(z)} \frac{1}{t - z} dt + \frac{1}{2\pi i} \oint_{B_r(z)} \frac{f(t) - f(z)}{t - z} dt$$

We find that

$$\frac{1}{2\pi i} \oint_{B_r(z)} \frac{1}{t - z} dt = \frac{1}{2\pi i} \oint_{B_r(0)} \frac{1}{w} dw = \frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{re^{i\theta}}{re^{i\theta}} d\theta = 1$$

- Because f is continuous at z , the second integral vanishes



Corollary: If $f(z)$ is analytic, then it is infinitely differentiable. In particular, if it is analytic in a simply connected domain D and $\Gamma \subset D$ is a Jordan contour, then

$$f^{(\lambda)}(z) = \frac{\lambda!}{2\pi i} \oint_{\Gamma} \frac{f(t)}{(t-z)^{\lambda+1}} dt$$

for all z in the interior of Γ

Corollary: If $f(z)$ is analytic, then it is infinitely differentiable. In particular, if it is analytic in a simply connected domain D and $\Gamma \subset D$ is a Jordan contour, then

$$f^{(\lambda)}(z) = \frac{\lambda!}{2\pi i} \oint_{\Gamma} \frac{f(t)}{(t-z)^{\lambda+1}} dt$$

for all z in the interior of Γ

Proof:

•

$$\frac{f(t)}{t-z}$$

is continuously differentiable on Γ

Corollary: If $f(z)$ is analytic, then it is infinitely differentiable. In particular, if it is analytic in a simply connected domain D and $\Gamma \subset D$ is a Jordan contour, then

$$f^{(\lambda)}(z) = \frac{\lambda!}{2\pi i} \oint_{\Gamma} \frac{f(t)}{(t-z)^{\lambda+1}} dt$$

for all z in the interior of Γ

Proof:

-

$$\frac{f(t)}{t-z}$$

is continuously differentiable on Γ

- Therefore, we can interchange derivatives and integrals:

$$f'(z) = \frac{d}{dz} \frac{1}{2\pi i} \int_{\Gamma} \frac{f(t)}{t-z} dt = \frac{1}{2\pi i} \int_{\Gamma} f(t) \frac{d}{dz} \frac{1}{t-z} dt$$

Corollary: If $f(z)$ is analytic, then it is infinitely differentiable. In particular, if it is analytic in a simply connected domain D and $\Gamma \subset D$ is a Jordan contour, then

$$f^{(\lambda)}(z) = \frac{\lambda!}{2\pi i} \oint_{\Gamma} \frac{f(t)}{(t-z)^{\lambda+1}} dt$$

for all z in the interior of Γ

Proof:

-

$$\frac{f(t)}{t-z}$$

is continuously differentiable on Γ

- Therefore, we can interchange derivatives and integrals:

$$\begin{aligned} f'(z) &= \frac{d}{dz} \frac{1}{2\pi i} \int_{\Gamma} \frac{f(t)}{t-z} dt = \frac{1}{2\pi i} \int_{\Gamma} f(t) \frac{d}{dz} \frac{1}{t-z} dt \\ &= \frac{1}{2\pi i} \int_{\Gamma} f(t) \frac{1}{(t-z)^2} dt \end{aligned}$$

- The corollary follows by induction

Remark:

- We have assumed in the Cauchy–Riemann conditions that, for $f(x+iy) = u(x, y) + iv(x, y)$,

$$u_x, u_y, v_x, v_y$$

are continuous

- This condition can be omitted
- All the theorems on analytic functions, including the preceding theorem, can be adapted to not assume that they are continuous
- The (adapted) preceding theorem then shows that f is in fact infinitely differentiable
- Therefore, the partial derivate u_x, u_y, v_x, v_y are continuous

$$u_x, u_y, v_x, v_y$$

are continuous

- This condition can be omitted
- All the theorems on analytic functions, including the preceding theorem, can be adapted to not assume that they are continuous
- The (adapted) preceding theorem then shows that f is in fact infinitely differentiable
- Therefore, the partial derivate u_x, u_y, v_x, v_y are continuous

Useful properties of analytic functions

Lemma: Suppose f is analytic in the disk $z + R\mathbb{D}$ and $|f|$ is bounded by M in $z + R\mathbb{U}$. Then

$$|f^{(\lambda)}(z)| \leq \frac{\lambda!M}{R^\lambda}$$

Lemma: Suppose f is analytic in the disk $z + R\mathbb{D}$ and $|f|$ is bounded by M in $z + R\mathbb{U}$. Then

$$|f^{(\lambda)}(z)| \leq \frac{\lambda!M}{R^\lambda}$$

Proof:

$$|f^{(\lambda)}(z)| = \frac{\lambda!}{2\pi} \left| \oint_{z+R\mathbb{U}} \frac{f(t)}{(t-z)^{\lambda+1}} dt \right|$$

Lemma: Suppose f is analytic in the disk $z + R\mathbb{D}$ and $|f|$ is bounded by M in $z + R\mathbb{U}$. Then

$$|f^{(\lambda)}(z)| \leq \frac{\lambda!M}{R^\lambda}$$

Proof:

$$\begin{aligned} |f^{(\lambda)}(z)| &= \frac{\lambda!}{2\pi} \left| \oint_{z+R\mathbb{U}} \frac{f(t)}{(t-z)^{\lambda+1}} dt \right| \\ &\leq \frac{\lambda!}{2\pi} \oint_{z+R\mathbb{U}} |f(t)| \left| \frac{1}{(t-z)^{\lambda+1}} \right| |dt| \end{aligned}$$

Lemma: Suppose f is analytic in the disk $z + R\mathbb{D}$ and $|f|$ is bounded by M in $z + R\mathbb{U}$. Then

$$|f^{(\lambda)}(z)| \leq \frac{\lambda!M}{R^\lambda}$$

Proof:

$$\begin{aligned} |f^{(\lambda)}(z)| &= \frac{\lambda!}{2\pi} \left| \oint_{z+R\mathbb{U}} \frac{f(t)}{(t-z)^{\lambda+1}} dt \right| \\ &\leq \frac{\lambda!}{2\pi} \oint_{z+R\mathbb{U}} |f(t)| \left| \frac{1}{(t-z)^{\lambda+1}} \right| |dt| \\ &\leq \frac{\lambda!M}{2\pi R^{\lambda+1}} \oint_{R\mathbb{U}} |dt| = \frac{\lambda!M}{2\pi R^{\lambda+1}} \int_{-\pi}^{\pi} |Re^{i\theta}| d\theta \end{aligned}$$

Lemma: Suppose f is analytic in the disk $z + R\mathbb{D}$ and $|f|$ is bounded by M in $z + R\mathbb{U}$. Then

$$|f^{(\lambda)}(z)| \leq \frac{\lambda!M}{R^\lambda}$$

Proof:

$$\begin{aligned} |f^{(\lambda)}(z)| &= \frac{\lambda!}{2\pi} \left| \oint_{z+R\mathbb{U}} \frac{f(t)}{(t-z)^{\lambda+1}} dt \right| \\ &\leq \frac{\lambda!}{2\pi} \oint_{z+R\mathbb{U}} |f(t)| \left| \frac{1}{(t-z)^{\lambda+1}} \right| |dt| \\ &\leq \frac{\lambda!M}{2\pi R^{\lambda+1}} \oint_{R\mathbb{U}} |dt| = \frac{\lambda!M}{2\pi R^{\lambda+1}} \int_{-\pi}^{\pi} |Re^{i\theta}| d\theta \\ &= \frac{\lambda!M}{R^\lambda} \end{aligned}$$

Theorem (Liouville): Suppose f is analytic everywhere in \mathbb{C} and bounded. Then f is constant.

Proof:

- Let $f(z) \leq M$ everywhere
- For every R we have

$$|f'(z)| \leq \frac{M}{R}$$

- Letting $R \rightarrow \infty$ shows that $f'(z) = 0$

Theorem (Maximum principles):

- (i): Suppose f is analytic in an open set D . Then $|f(z)|$ cannot have a maximum in D unless $f(z)$ is constant.
- (ii): If D is bounded and $|f(z)|$ is continuous on the boundary ∂D , then $|f(z)|$ takes its maximum on ∂D

Theorem (Maximum principles):

(i): Suppose f is analytic in an open set D . Then $|f(z)|$ cannot have a maximum in D unless $f(z)$ is constant.

(ii): If D is bounded and $|f(z)|$ is continuous on the boundary ∂D , then $|f(z)|$ takes its maximum on ∂D .

Proof

- Suppose f attains a maximum at a point $z_0 \in D$, so that there is a circle $z_0 + R\mathbb{U}$ satisfying $f(t) \leq f(z_0)$ for all $t \in z_0 + R\mathbb{U}$

Theorem (Maximum principles):

- (i): Suppose f is analytic in an open set D . Then $|f(z)|$ cannot have a maximum in D unless $f(z)$ is constant.
- (ii): If D is bounded and $|f(z)|$ is continuous on the boundary ∂D , then $|f(z)|$ takes its maximum on ∂D

Proof

- Suppose f attains a maximum at a point $z_0 \in D$, so that there is a circle $z_0 + R\mathbb{U}$ satisfying $f(t) \leq f(z_0)$ for all $t \in z_0 + R\mathbb{U}$
- We have

$$|f(z_0)| = \left| \frac{1}{2\pi i} \oint_{z_0 + R\mathbb{U}} \frac{f(t)}{t - z_0} dt \right| = \frac{1}{2\pi} \int_0^{2\pi} |f(z_0 + re^{i\theta})| d\theta$$

Theorem (Maximum principles):

- (i): Suppose f is analytic in an open set D . Then $|f(z)|$ cannot have a maximum in D unless $f(z)$ is constant.
- (ii): If D is bounded and $|f(z)|$ is continuous on the boundary ∂D , then $|f(z)|$ takes its maximum on ∂D

Proof

- Suppose f attains a maximum at a point $z_0 \in D$, so that there is a circle $z_0 + R\mathbb{U}$ satisfying $f(t) \leq f(z_0)$ for all $t \in z_0 + R\mathbb{U}$
- We have

$$\begin{aligned}|f(z_0)| &= \left| \frac{1}{2\pi i} \oint_{z_0 + R\mathbb{U}} \frac{f(t)}{t - z_0} dt \right| = \frac{1}{2\pi} \int_0^{2\pi} |f(z_0 + r e^{i\theta})| d\theta \\ &\leq \frac{1}{2\pi} \int_0^{2\pi} |f(z_0)| d\theta = |f(z_0)|\end{aligned}$$

Theorem (Maximum principles):

(i): Suppose f is analytic in an open set D . Then $|f(z)|$ cannot have a maximum in D unless $f(z)$ is constant.

(ii): If D is bounded and $|f(z)|$ is continuous on the boundary ∂D , then $|f(z)|$ takes its maximum on ∂D .

Proof

- Suppose f attains a maximum at a point $z_0 \in D$, so that there is a circle $z_0 + R\mathbb{U}$ satisfying $f(t) \leq f(z_0)$ for all $t \in z_0 + R\mathbb{U}$
- We have

$$\begin{aligned} |f(z_0)| &= \left| \frac{1}{2\pi i} \oint_{z_0 + R\mathbb{U}} \frac{f(t)}{t - z_0} dt \right| = \frac{1}{2\pi} \int_0^{2\pi} |f(z_0 + re^{i\theta})| d\theta \\ &\leq \frac{1}{2\pi} \int_0^{2\pi} |f(z_0)| d\theta = |f(z_0)| \end{aligned}$$

- But suppose the inequality $|f(z_0 + re^{i\theta})| < |f(z_0)|$ is strict for some θ
 - By continuity it is strict for some interval

Theorem (Maximum principles):

(i): Suppose f is analytic in an open set D . Then $|f(z)|$ cannot have a maximum in D unless $f(z)$ is constant.

(ii): If D is bounded and $|f(z)|$ is continuous on the boundary ∂D , then $|f(z)|$ takes its maximum on ∂D .

Proof

- Suppose f attains a maximum at a point $z_0 \in D$, so that there is a circle $z_0 + R\mathbb{U}$ satisfying $f(t) \leq f(z_0)$ for all $t \in z_0 + R\mathbb{U}$
- We have

$$\begin{aligned}|f(z_0)| &= \left| \frac{1}{2\pi i} \oint_{z_0 + R\mathbb{U}} \frac{f(t)}{t - z_0} dt \right| = \frac{1}{2\pi} \int_0^{2\pi} |f(z_0 + re^{i\theta})| d\theta \\ &\leq \frac{1}{2\pi} \int_0^{2\pi} |f(z_0)| d\theta = |f(z_0)|\end{aligned}$$

- But suppose the inequality $|f(z_0 + re^{i\theta})| < |f(z_0)|$ is strict for some θ
 - By continuity it is strict for some interval
- Then we have a contradiction:

$$|f(z_0)| = \left| \frac{1}{2\pi i} \oint_{z_0 + R\mathbb{U}} \frac{f(t)}{t - z_0} dt \right| = \frac{1}{2\pi} \int_0^{2\pi} |f(z_0 + re^{i\theta})| d\theta$$

Theorem (Maximum principles):

(i): Suppose f is analytic in an open set D . Then $|f(z)|$ cannot have a maximum in D unless $f(z)$ is constant.

(ii): If D is bounded and $|f(z)|$ is continuous on the boundary ∂D , then $|f(z)|$ takes its maximum on ∂D .

Proof

- Suppose f attains a maximum at a point $z_0 \in D$, so that there is a circle $z_0 + R\mathbb{U}$ satisfying $f(t) \leq f(z_0)$ for all $t \in z_0 + R\mathbb{U}$
- We have

$$\begin{aligned}|f(z_0)| &= \left| \frac{1}{2\pi i} \oint_{z_0 + R\mathbb{U}} \frac{f(t)}{t - z_0} dt \right| = \frac{1}{2\pi} \int_0^{2\pi} |f(z_0 + r e^{i\theta})| d\theta \\ &\leq \frac{1}{2\pi} \int_0^{2\pi} |f(z_0)| d\theta = |f(z_0)|\end{aligned}$$

- But suppose the inequality $|f(z_0 + r e^{i\theta})| < |f(z_0)|$ is strict for some θ
 - By continuity it is strict for some interval
- Then we have a contradiction:

$$\begin{aligned}|f(z_0)| &= \left| \frac{1}{2\pi i} \oint_{z_0 + R\mathbb{U}} \frac{f(t)}{t - z_0} dt \right| = \frac{1}{2\pi} \int_0^{2\pi} |f(z_0 + r e^{i\theta})| d\theta \\ &< \frac{1}{2\pi} \int_0^{2\pi} |f(z_0)| d\theta = |f(z_0)|\end{aligned}$$

(i). Suppose f is analytic in an open set D . Then $|f(z)|$ cannot have a maximum in D unless $f(z)$ is constant.

(ii): If D is bounded and $|f(z)|$ is continuous on the boundary ∂D , then $|f(z)|$ takes its maximum on ∂D

Proof

- Suppose f attains a maximum at a point $z_0 \in D$, so that there is a circle $z_0 + R\mathbb{U}$ satisfying $f(t) \leq f(z_0)$ for all $t \in z_0 + R\mathbb{U}$
- We have

$$\begin{aligned} |f(z_0)| &= \left| \frac{1}{2\pi i} \oint_{z_0 + R\mathbb{U}} \frac{f(t)}{t - z_0} dt \right| = \frac{1}{2\pi} \int_0^{2\pi} |f(z_0 + re^{i\theta})| d\theta \\ &\leq \frac{1}{2\pi} \int_0^{2\pi} |f(z_0)| d\theta = |f(z_0)| \end{aligned}$$

- But suppose the inequality $|f(z_0 + re^{i\theta})| < |f(z_0)|$ is strict for some θ
 - By continuity it is strict for some interval
- Then we have a contradiction:

$$\begin{aligned} |f(z_0)| &= \left| \frac{1}{2\pi i} \oint_{z_0 + R\mathbb{U}} \frac{f(t)}{t - z_0} dt \right| = \frac{1}{2\pi} \int_0^{2\pi} |f(z_0 + re^{i\theta})| d\theta \\ &< \frac{1}{2\pi} \int_0^{2\pi} |f(z_0)| d\theta = |f(z_0)| \end{aligned}$$

- Part (ii) follows since a continuous function on a bounded domain must achieve its maximum

Examples

- $|e^z| = |e^x e^{iy}| = e^x$ is maximized at the furthest right point in D
- $\left|\frac{1}{z}\right| = \frac{1}{|z|}$ is maximized at $z = 0$ since it is not analytic there. Otherwise it is maximized at the smallest point in D

Taylor series revisited

Theorem (Liouville): Suppose f is analytic in the closed unit disk \mathbb{D} and is *sufficiently smooth* on the unit circle \mathbb{U} . Then f has a Taylor series at zero that converges inside \mathbb{D} .

Proof:

- The Taylor series at zero is

$$\sum_{k=0}^{\infty} \frac{f^{(k)}(0)}{k!} z^k$$

- Each of the coefficients is precisely the Fourier coefficients:

$$\frac{f^{(k)}(0)}{k!} = \frac{1}{2\pi i} \oint_{\mathbb{U}} \frac{f(t)}{t^{k+1}} dt = \hat{f}_k$$

- The smoothness of f on \mathbb{U} tells us that coefficients decay, and hence the Taylor series has radius of convergence at least one

Theorem: Suppose $f(z)$ is analytic in a disk of radius $\rho > 1$. Then its Taylor series decays like

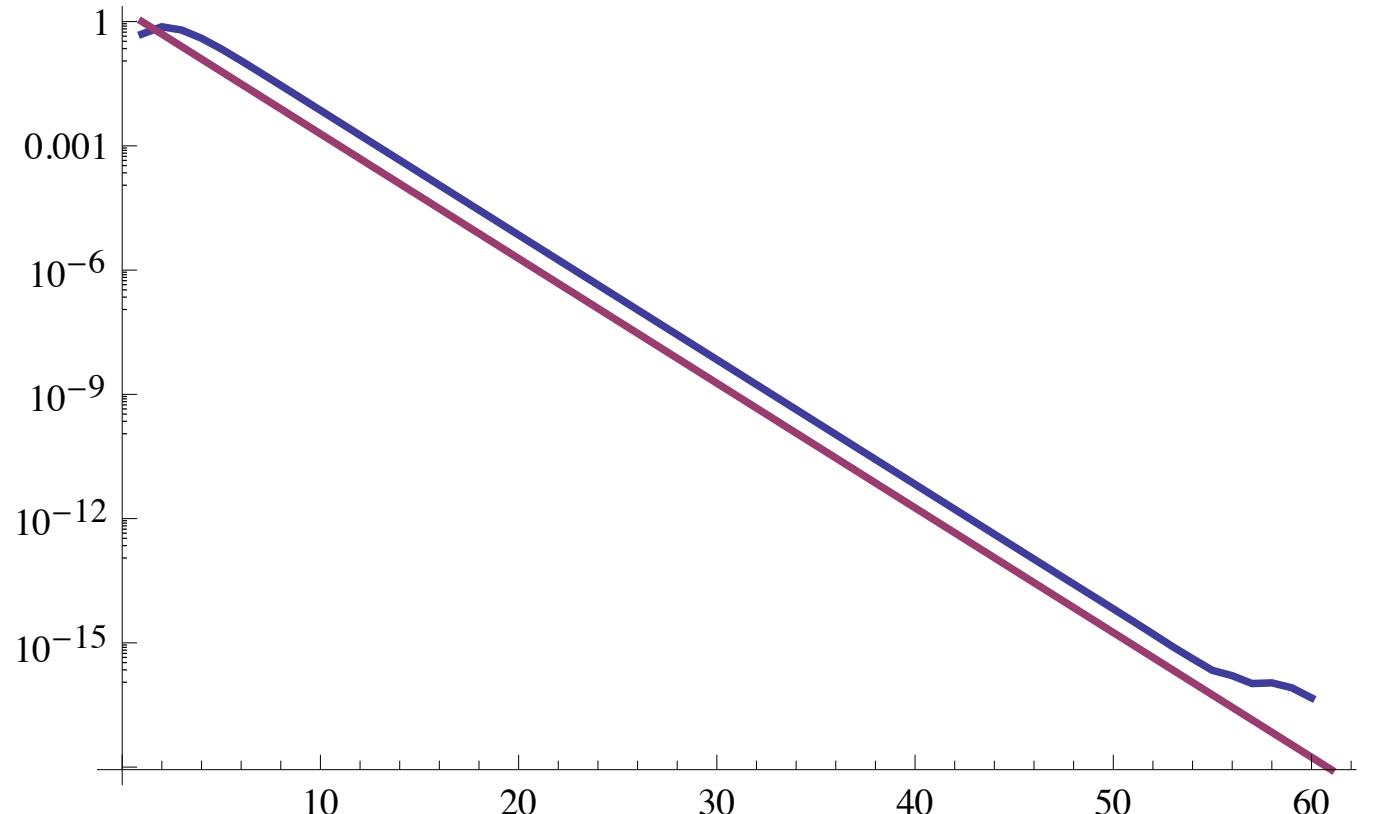
$$\hat{f}_k = \mathcal{O}(\rho^{-k})$$

Proof:

- Let M denote the maximum of f in $\rho\mathbb{D}$
- We have

$$\left| \hat{f}_k \right| \leq \left| \frac{f^{(k)}(0)}{k!} \right| \leq \frac{M}{\rho^k}$$

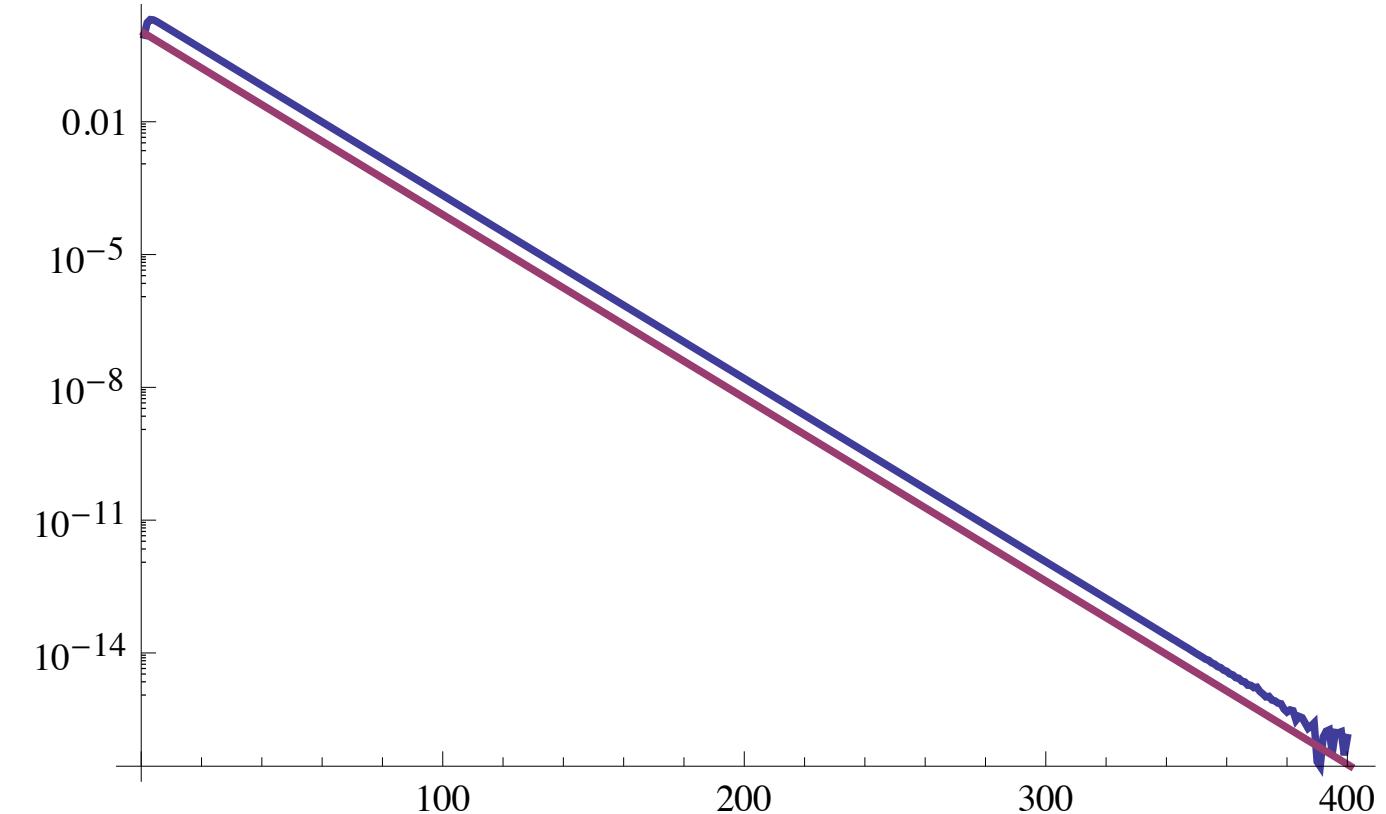
$$\frac{e^z}{z - 2}$$



Taylor coefficients

$$2^{-k}$$

$$\frac{e^z}{z - 1.1}$$



Taylor coefficients

$$1.1^{-k}$$

Theorem: The error in the approximate Taylor series is maximized on the unit circle.

Proof: The error term

$$f(z) - \sum_{k=0}^n \langle e^{ik\theta}, f \rangle_m z^k$$

is analytic, hence its maximum is on the boundary

Analyticity at infinity

- We have defined analyticity everywhere except at ∞
- We call $f(z)$ analytic at infinity if

$$f\left(\frac{1}{z}\right)$$

is analytic at zero

- Examples: $1, \frac{1}{z}, \frac{1}{z^2}, \frac{z+1}{z-1}, e^{1/z}$
- We thus say f is analytic in a domain D containing ∞ if it is analytic at every finite point of D and analytic at ∞
- An important example is analyticity outside the unit circle

- If f is analytic everywhere outside the unit disk including at infinity, $f(1/z)$ is analytic inside the unit disk
- Thus we can expand it in a Taylor series

$$f(1/z) = \sum_{k=0}^{\infty} c_k z^k$$

- In other words,

$$f(z) = \sum_{k=-\infty}^0 c_{-k} z^k$$

which converges outside the unit circle

- Thus $c_{-k} = \hat{f}_k$.

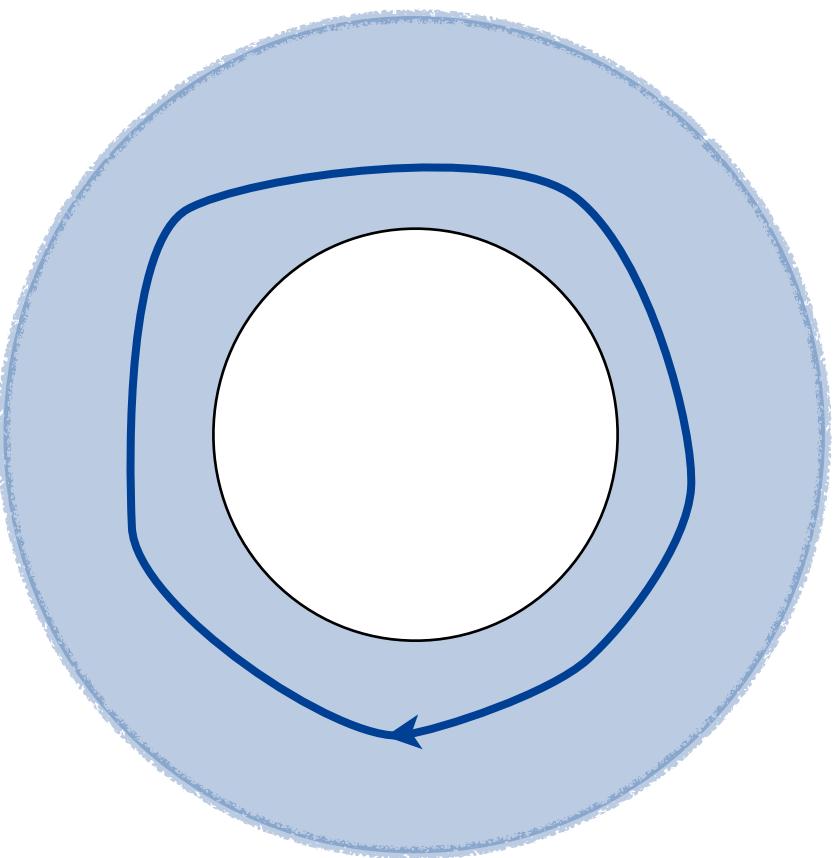
Theorem: The only functions that are analytic everywhere in \mathbb{C} , including at ∞ , are constant.

Proof:

- Because $f(z)$ is analytic inside the unit circle, $\hat{f}_k = 0$ for $k > 0$
- Because $f(z)$ is analytic outside the unit circle, $\hat{f}_k = 0$ for $k < 0$
- Thus $f(z) = \hat{f}_0$

Lemma: Suppose f is analytic in a domain D containing infinity so that $1/D$ is simply connected, and Γ is a curve in D . If $f(z) = \mathcal{O}(z^{-2})$ then

$$\oint_{\Gamma} f(z) dz = 0$$



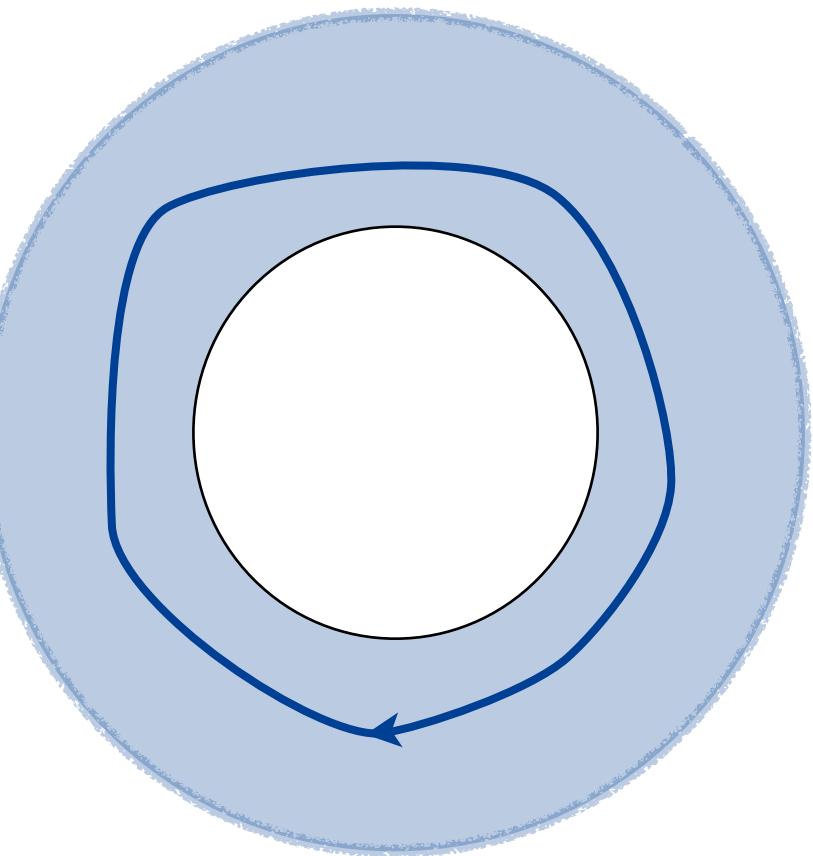
Lemma: Suppose f is analytic in a domain D containing infinity so that $1/D$ is simply connected, and Γ is a curve in D . If $f(z) = \mathcal{O}(z^{-2})$ then

$$\oint_{\Gamma} f(z) dz = 0$$

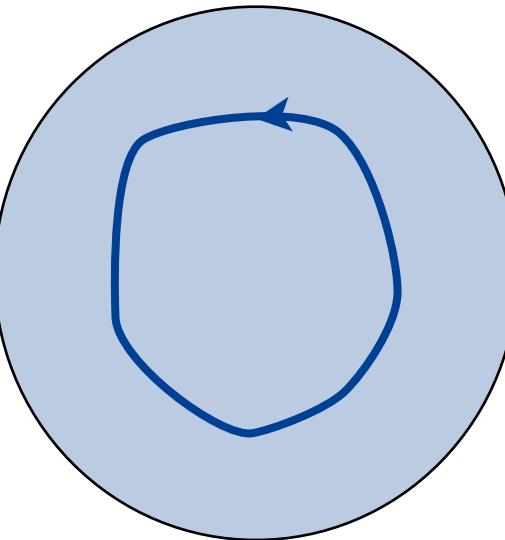
Proof:

- Note that

$$\oint_{\Gamma} f(z) dz = \oint_{1/\Gamma} \frac{f(1/\zeta)}{\zeta^2} d\zeta$$



$$\downarrow \quad \zeta = \frac{1}{z}$$



Lemma: Suppose f is analytic in a domain D containing infinity so that $1/D$ is simply connected, and Γ is a curve in D . If $f(z) = \mathcal{O}(z^{-2})$ then

$$\oint_{\Gamma} f(z) dz = 0$$

Proof:

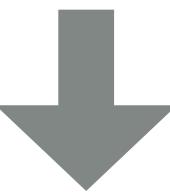
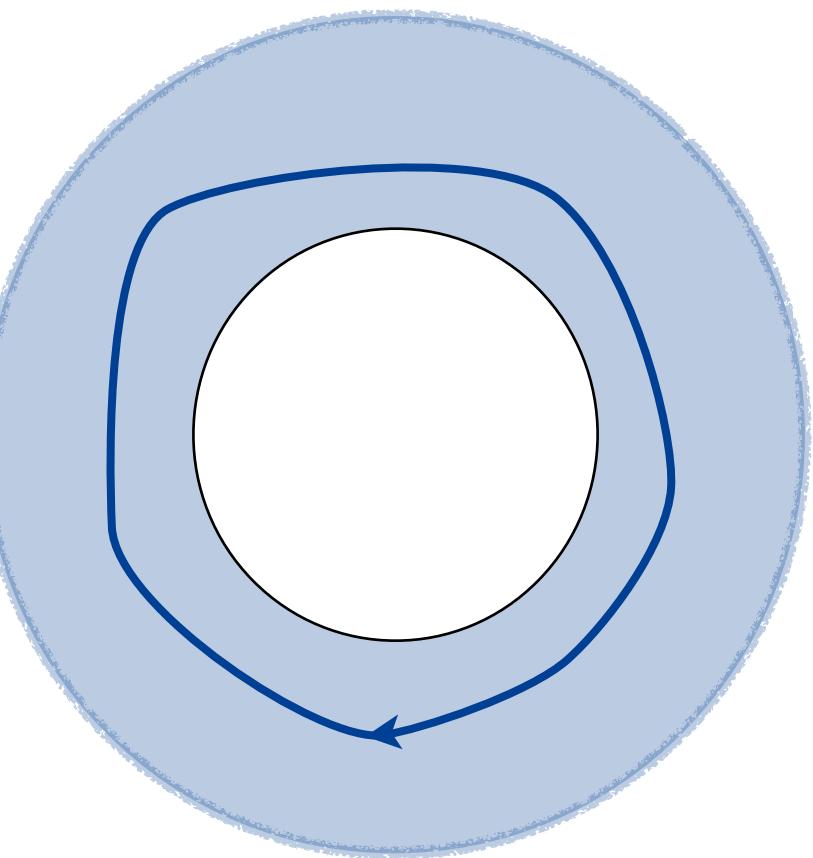
- Note that

$$\oint_{\Gamma} f(z) dz = \oint_{1/\Gamma} \frac{f(1/\zeta)}{\zeta^2} d\zeta$$

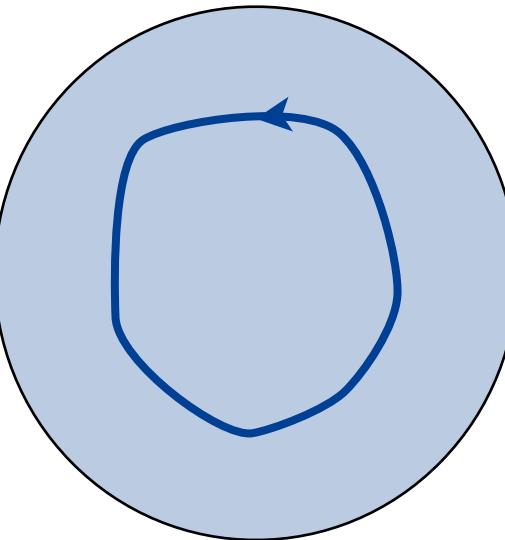
- We know that $f(1/\zeta) = \mathcal{O}(\zeta^2)$
- Therefore

$$\frac{f(1/\zeta)}{\zeta^2} = \sum_{k=0}^{\infty} \hat{f}_{-k} \zeta^{k-2}$$

converges



$$\zeta = \frac{1}{z}$$



Lemma: Suppose f is analytic in a domain D containing infinity so that $1/D$ is simply connected, and Γ is a curve in D . If $f(z) = \mathcal{O}(z^{-2})$ then

$$\oint_{\Gamma} f(z) dz = 0$$

Proof:

- Note that

$$\oint_{\Gamma} f(z) dz = \oint_{1/\Gamma} \frac{f(1/\zeta)}{\zeta^2} d\zeta$$

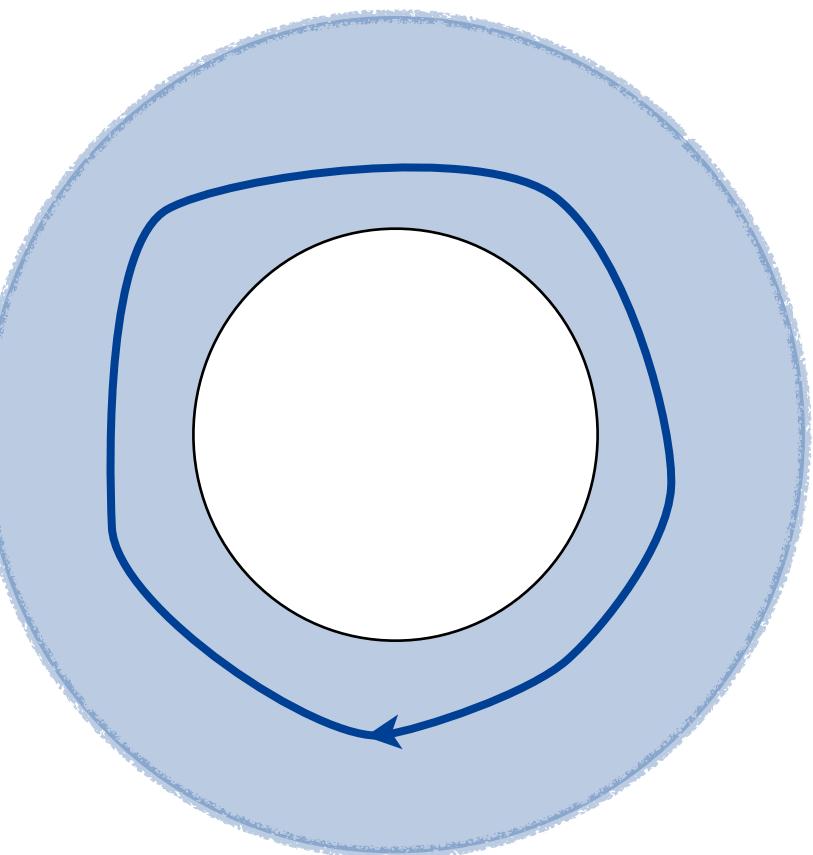
- We know that $f(1/\zeta) = \mathcal{O}(\zeta^2)$
- Therefore

$$\frac{f(1/\zeta)}{\zeta^2} = \sum_{k=0}^{\infty} \hat{f}_{-k} \zeta^{k-2}$$

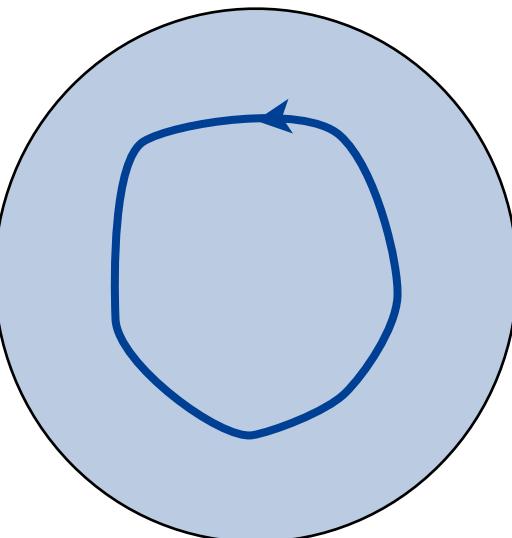
converges

- In other words, it is analytic in the unit disk, and

$$\oint_{\Gamma} \frac{f(1/\zeta)}{\zeta^2} d\zeta = 0$$



$$\zeta = \frac{1}{z}$$



Corollary:

$$\oint_{\mathbb{U}} \frac{t^k}{t - z} dt = 0$$

if $k \geq 0$ and z is outside the unit circle or $k < 0$ and z is inside the unit circle

Corollary:

$$\oint_{\mathbb{U}} \frac{t^k}{t - z} dt = 0$$

if $k \geq 0$ and z is outside the unit circle or $k < 0$ and z is inside the unit circle

Proof:

- For $k \geq 0$ and z outside the unit circle,

$$\frac{t^k}{t - z}$$

is analytic inside the unit circle, hence the integral is zero

Corollary:

$$\oint_{\mathbb{U}} \frac{t^k}{t - z} dt = 0$$

if $k \geq 0$ and z is outside the unit circle or $k < 0$ and z is inside the unit circle

Proof:

- For $k \geq 0$ and z outside the unit circle,

$$\frac{t^k}{t - z}$$

is analytic inside the unit circle, hence the integral is zero

- For $k < 0$ and z inside the unit circle,

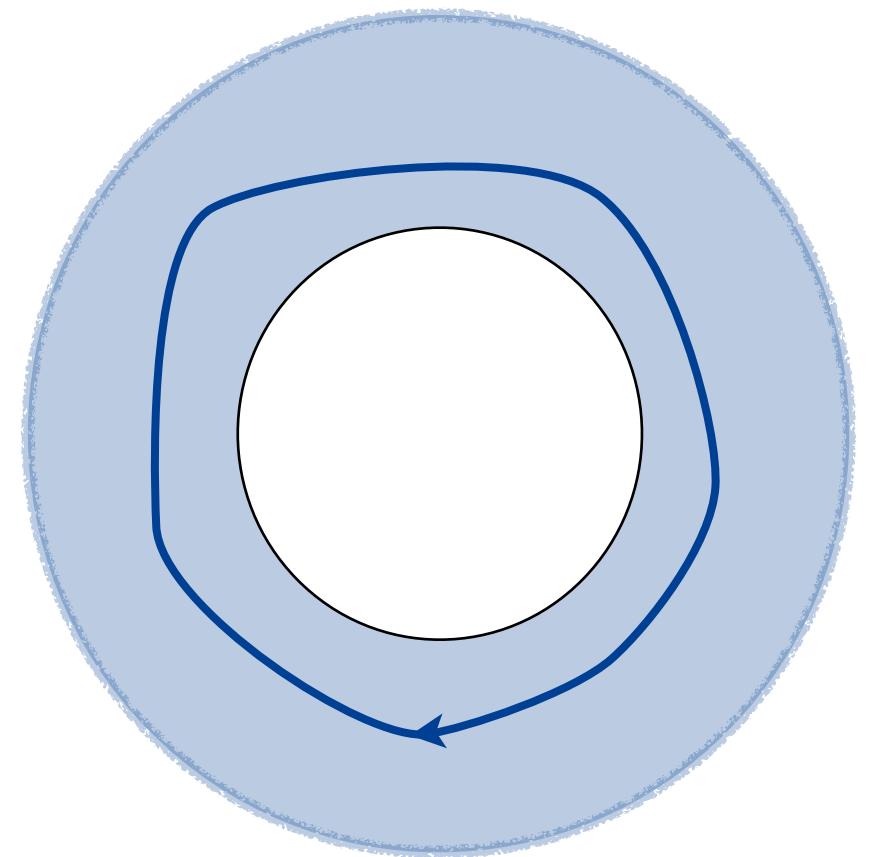
$$\frac{t^k}{t - z}$$

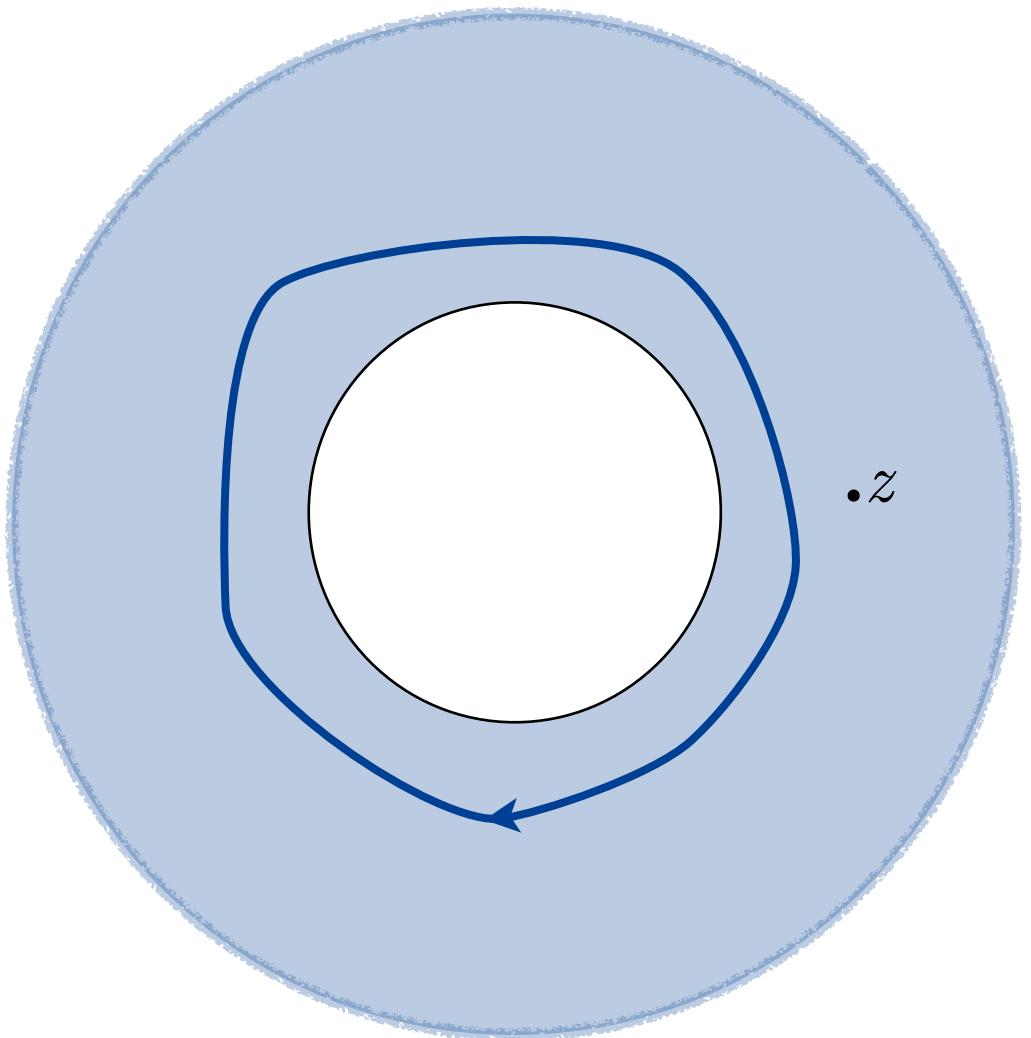
is analytic outside the unit circle and behaves like $\mathcal{O}(t^{k-1}) = \mathcal{O}(t^{-2})$, hence the integral is also zero

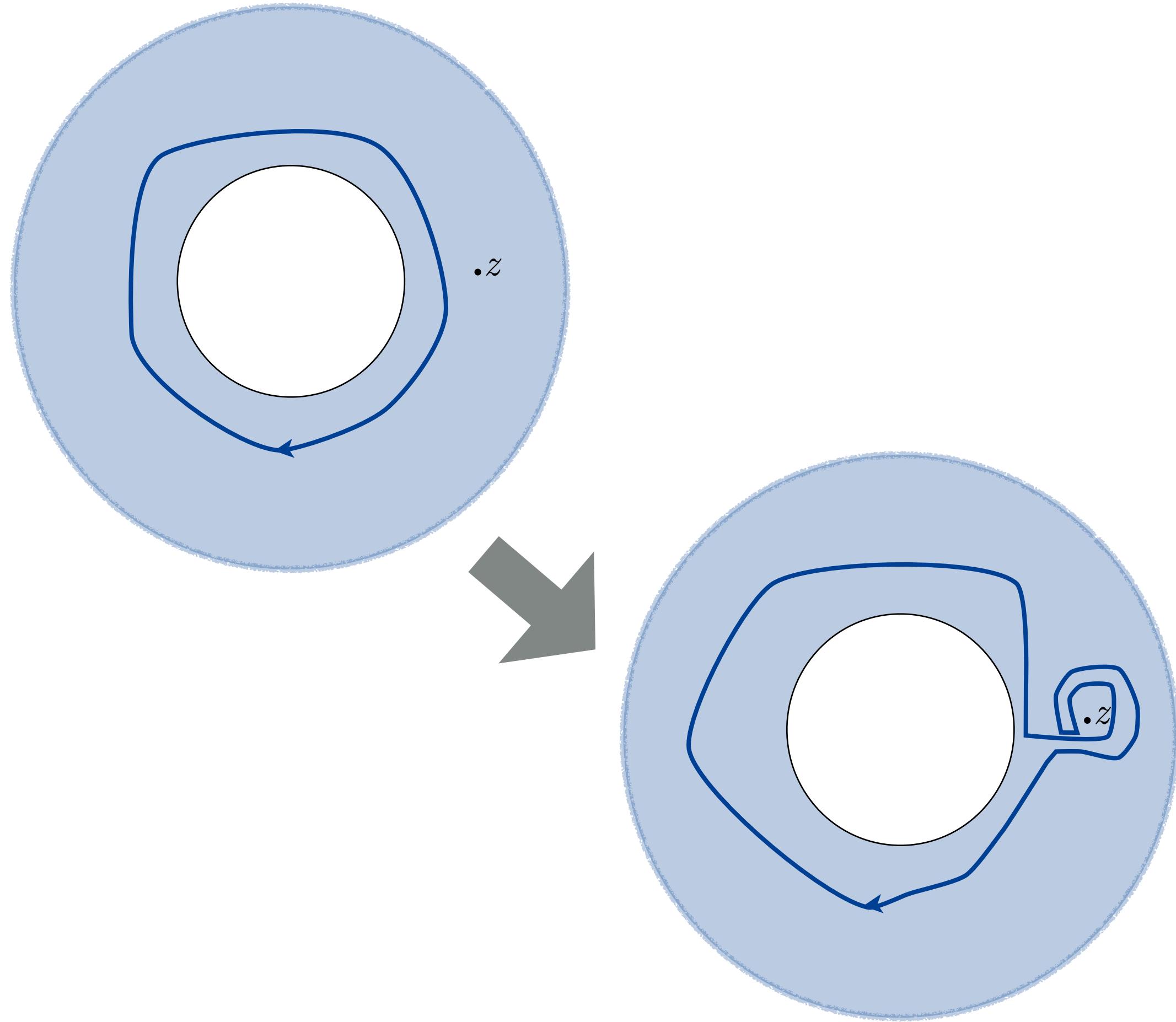
Lemma: Suppose f is analytic in a domain D containing infinity so that $1/D$ is simply connected, and Γ is a curve in D . If $f(z) = \mathcal{O}(z^{-2})$ then

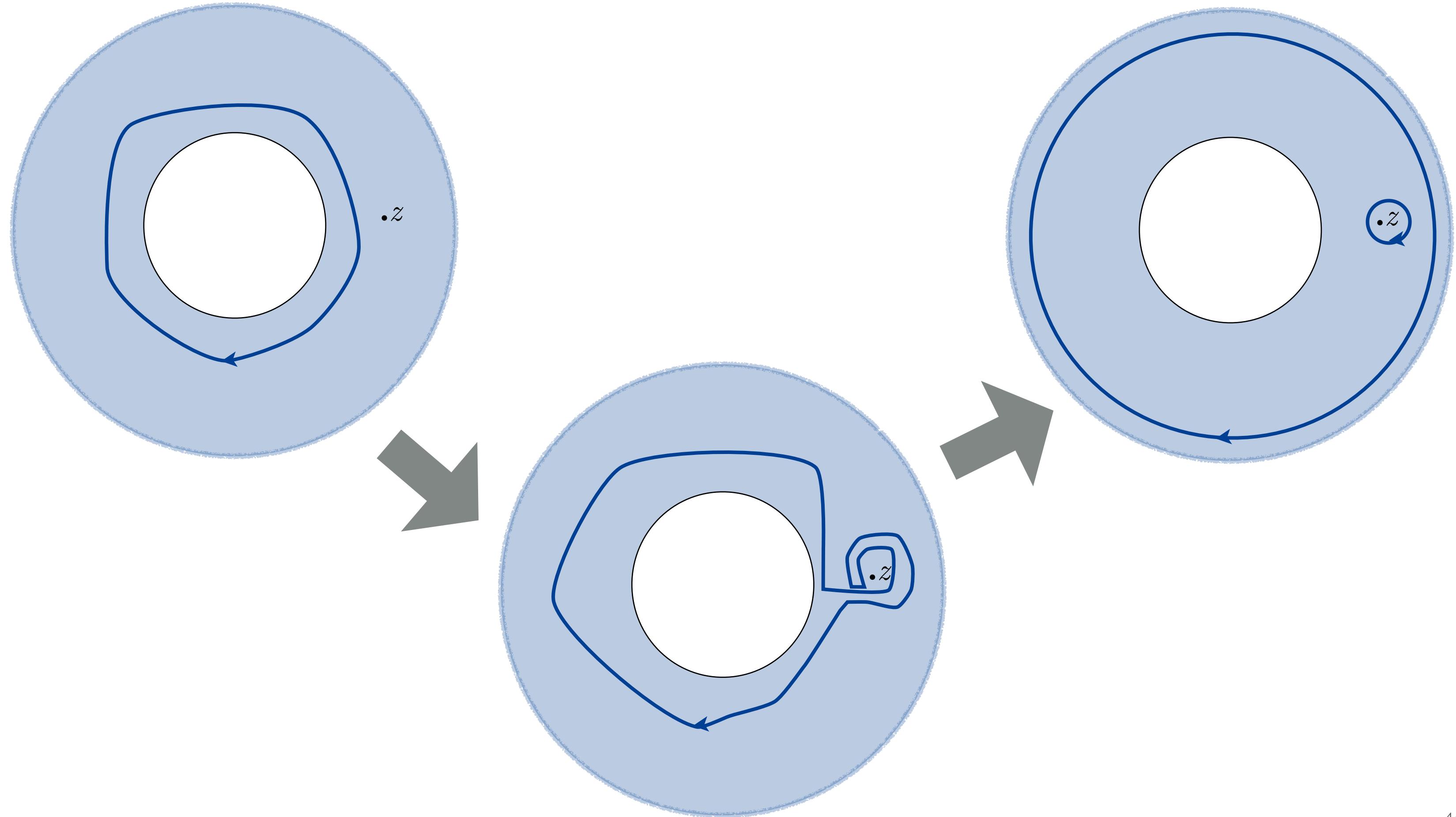
$$f(z) = \frac{1}{2\pi i} \oint_{\Gamma} \frac{f(t)}{t - z} dt$$

when Γ is oriented with the interior of the contour inside D



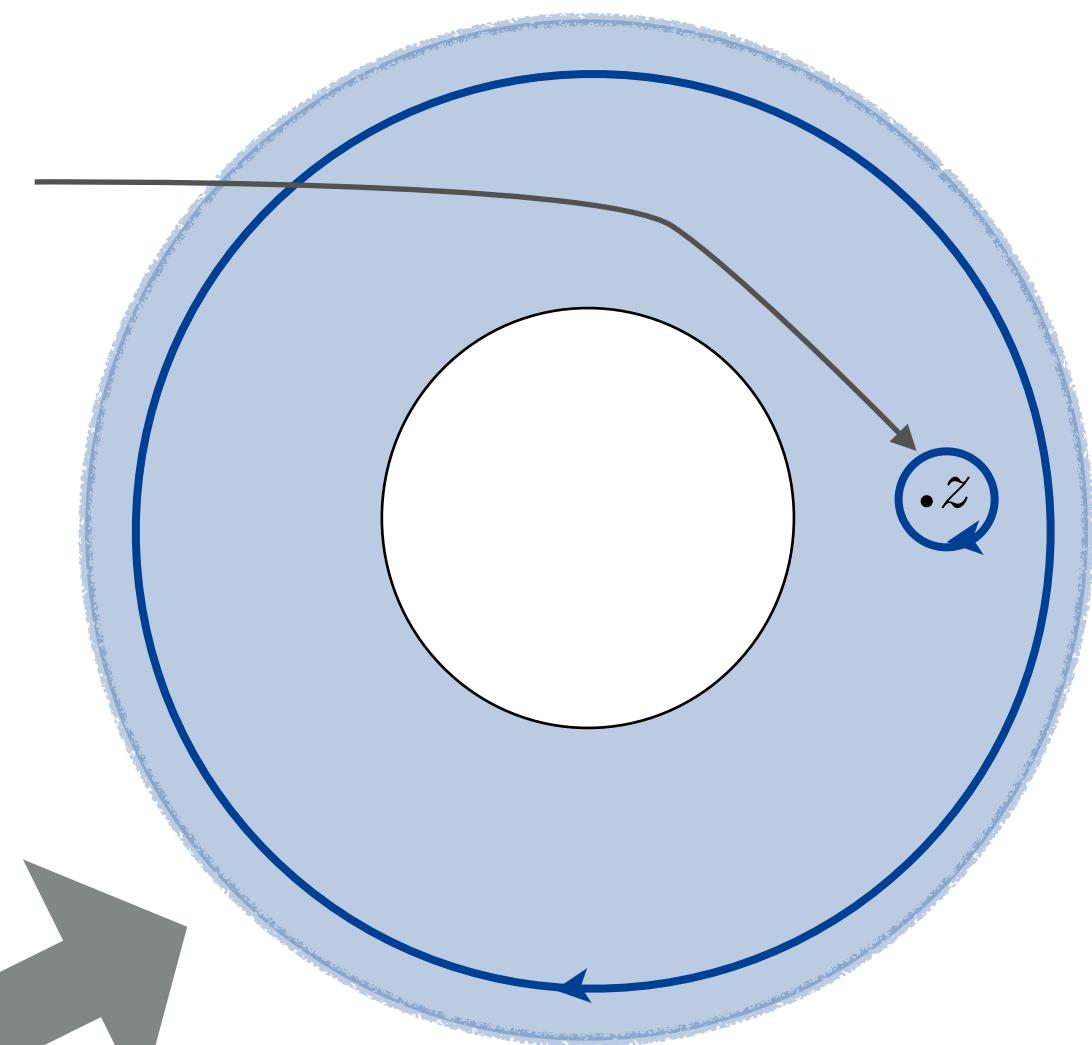
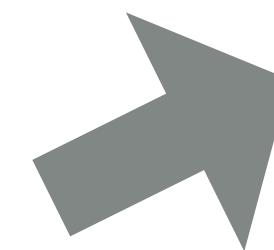
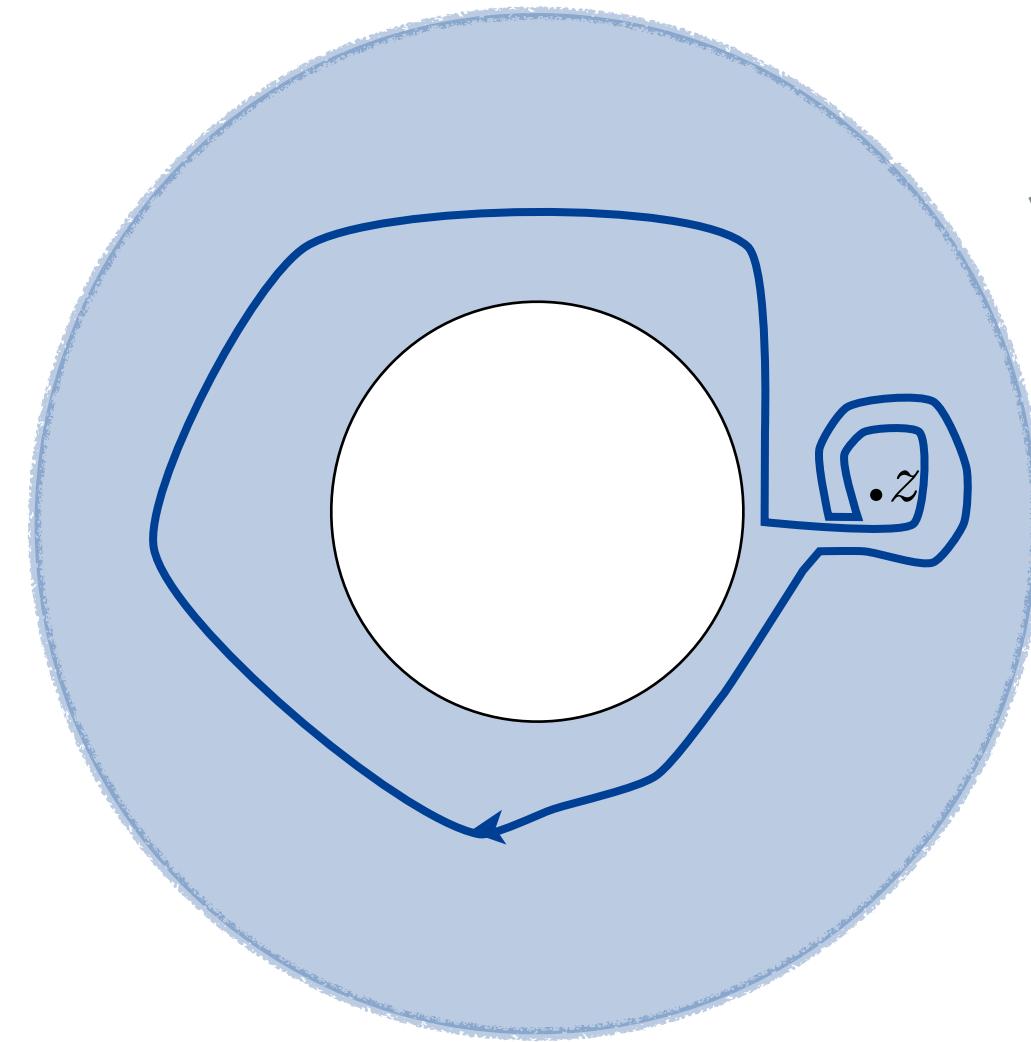
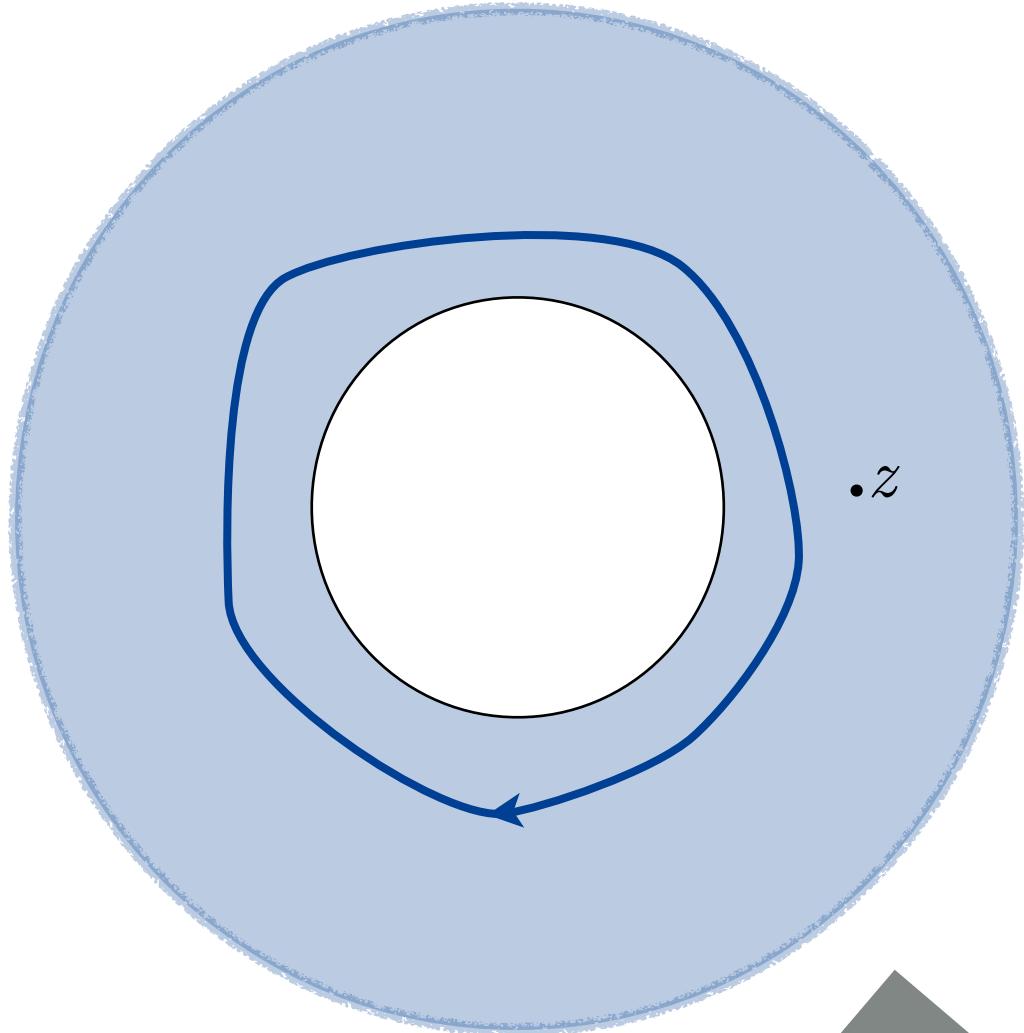






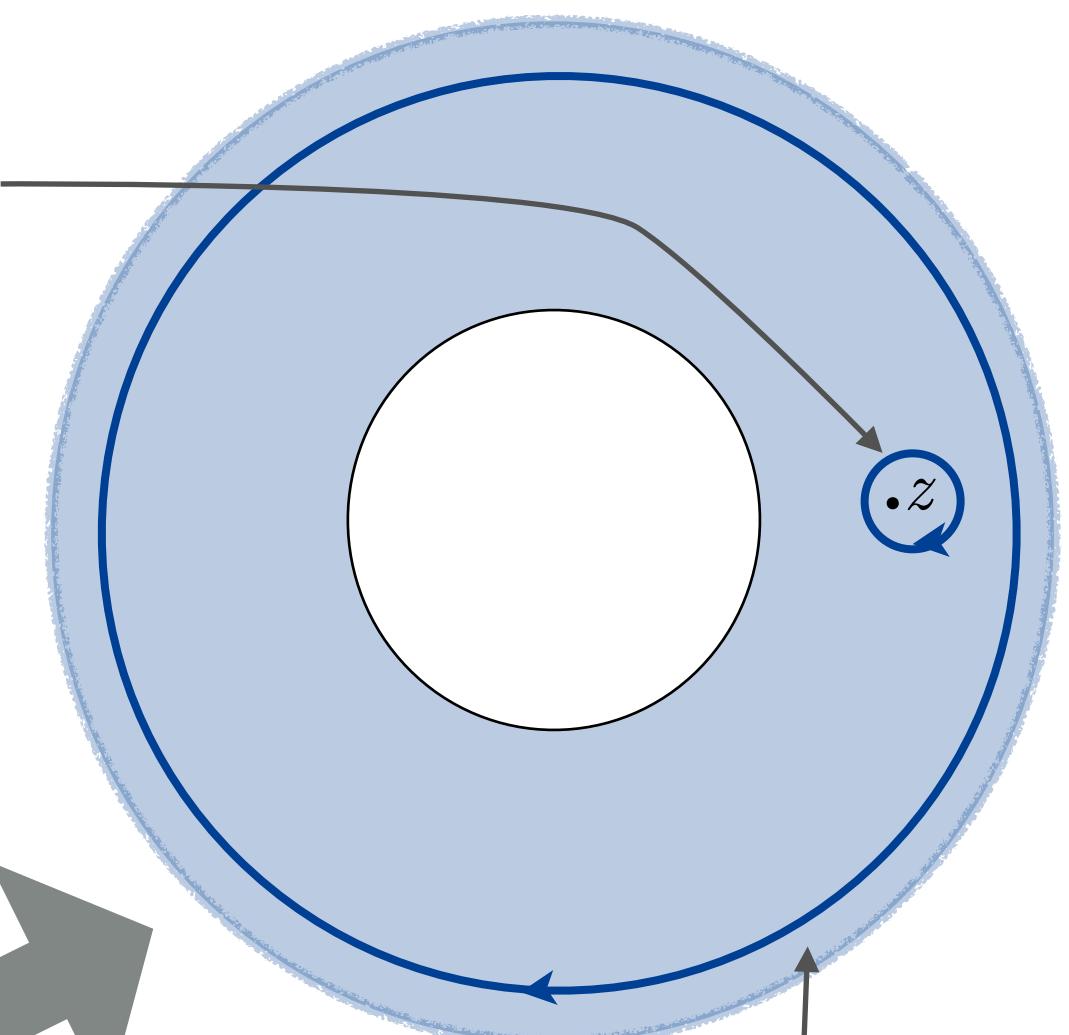
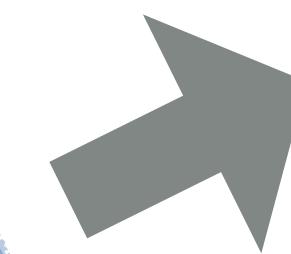
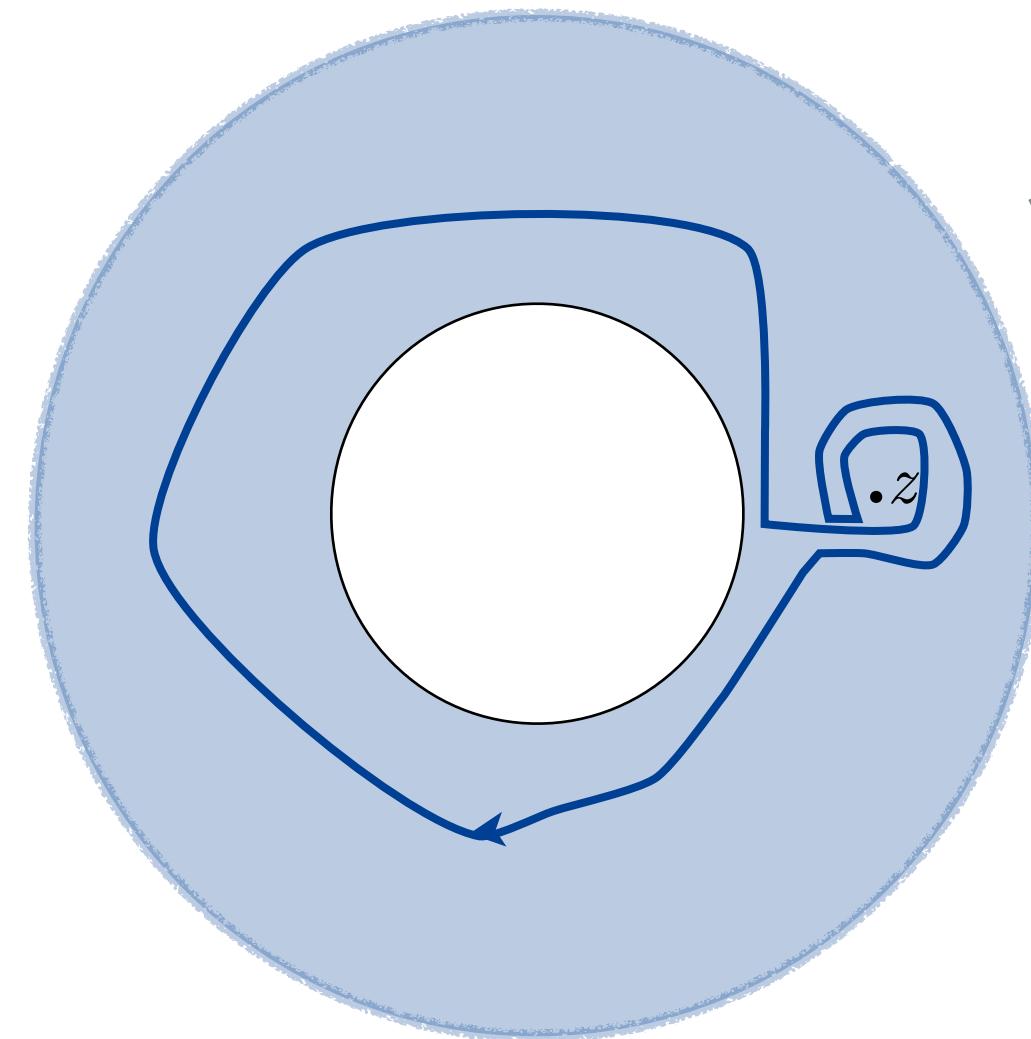
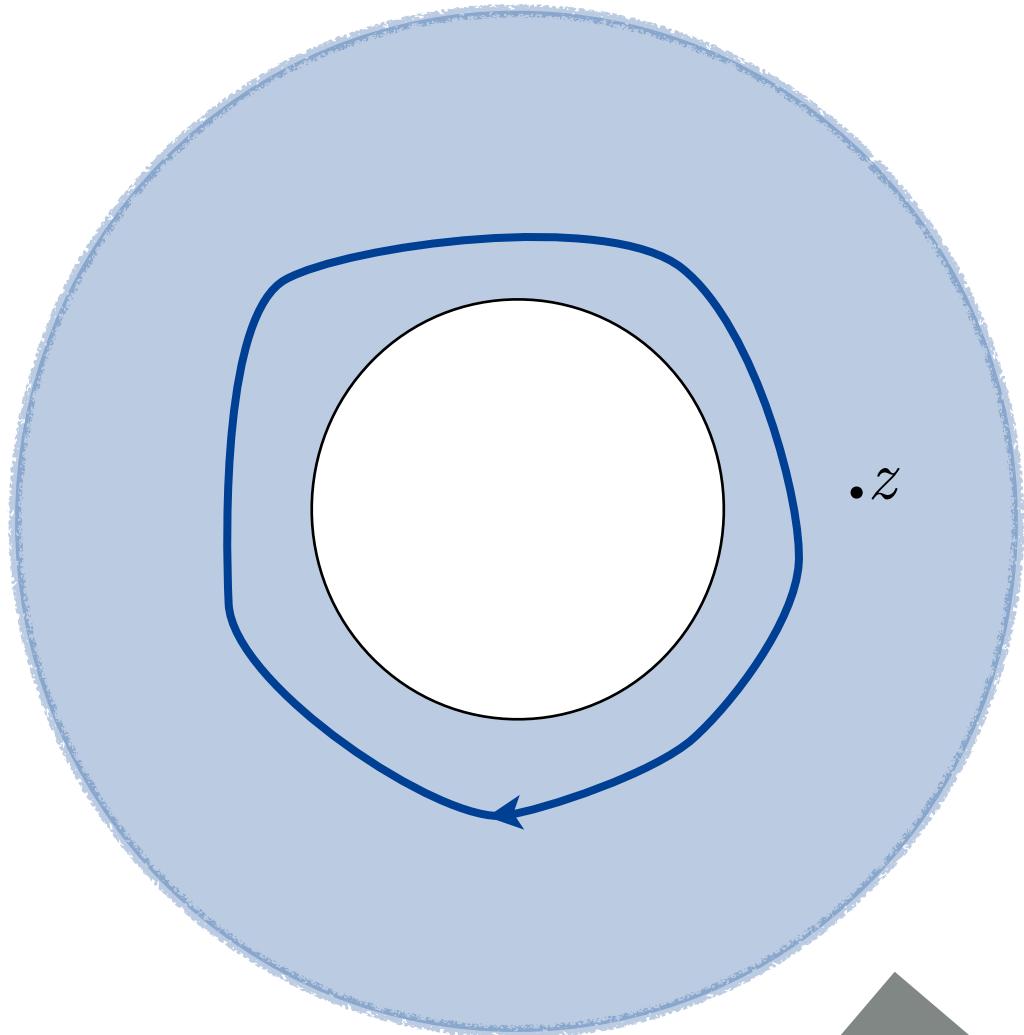
After switching orientations:

$$-\frac{1}{2\pi i} \oint_{B_r(z)} \frac{f(t)}{t-z} dt = -f(z)$$



After switching orientations:

$$-\frac{1}{2\pi i} \oint_{B_r(z)} \frac{f(t)}{t-z} dt = -f(z)$$



Zero due to
analyticity

Laurent series

- Suppose f is smooth on the unit circle but **neither** analytic everywhere inside or outside the unit disk
 - Examples: $e^{1/z} + z$ and $\frac{z+2}{z}$
- Then we know for sure that it cannot be represented by a Taylor series
- However, we can still expand in **Fourier series**

$$f(e^{i\theta}) = \sum_{k=-\infty}^{\infty} \hat{f}_k e^{ik\theta}$$

- This leads to ***Laurent series*** on the unit circle

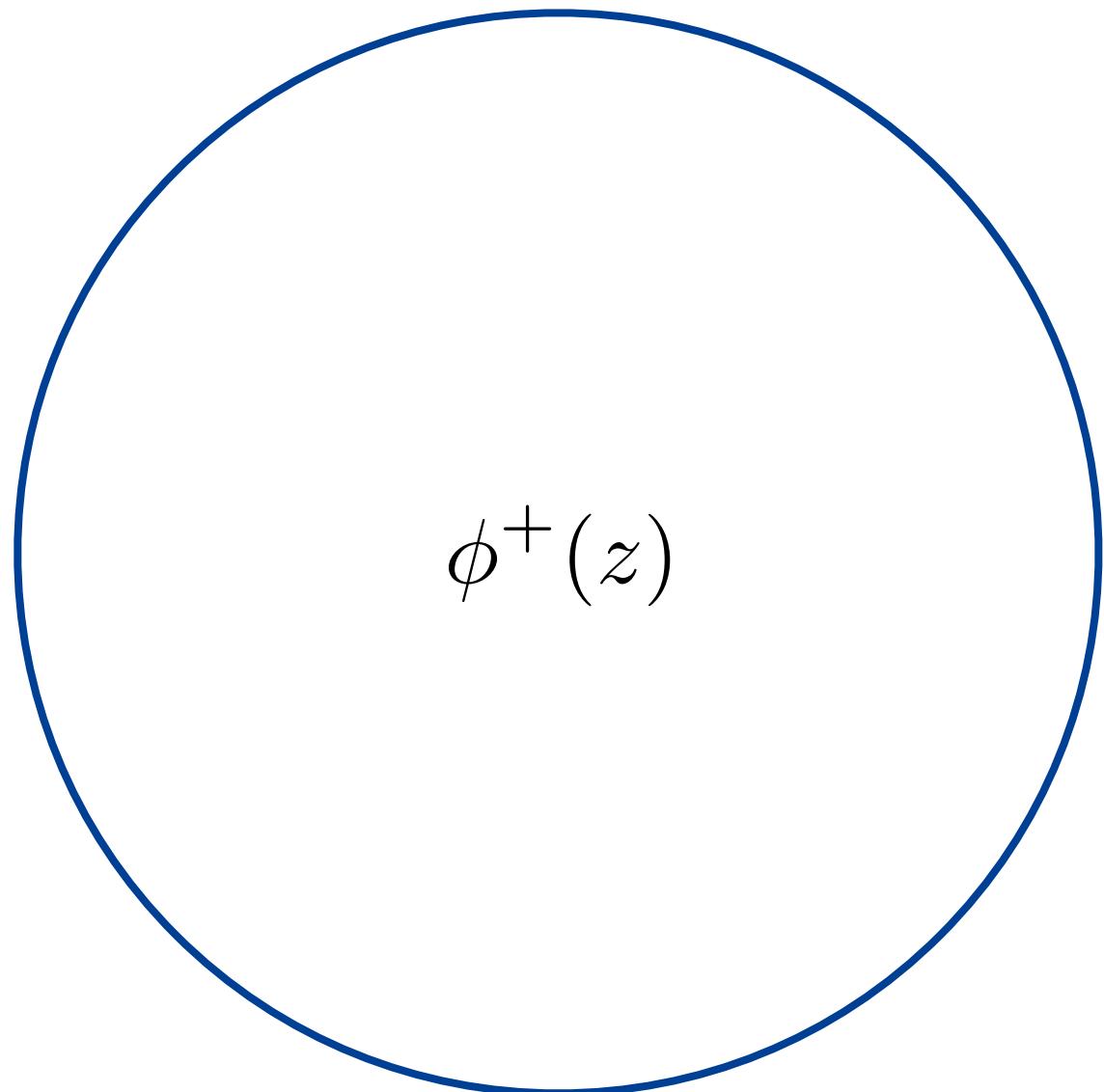
$$f(z) = \sum_{k=-\infty}^{\infty} \hat{f}_k z^k$$

- We will see that this can be used to decompose f into a function ϕ^+ analytic inside the unit circle and ϕ^- analytic outside the unit circle such that

$$\phi^+(z) + \phi^-(z) = f(z)$$

for z on the unit circle

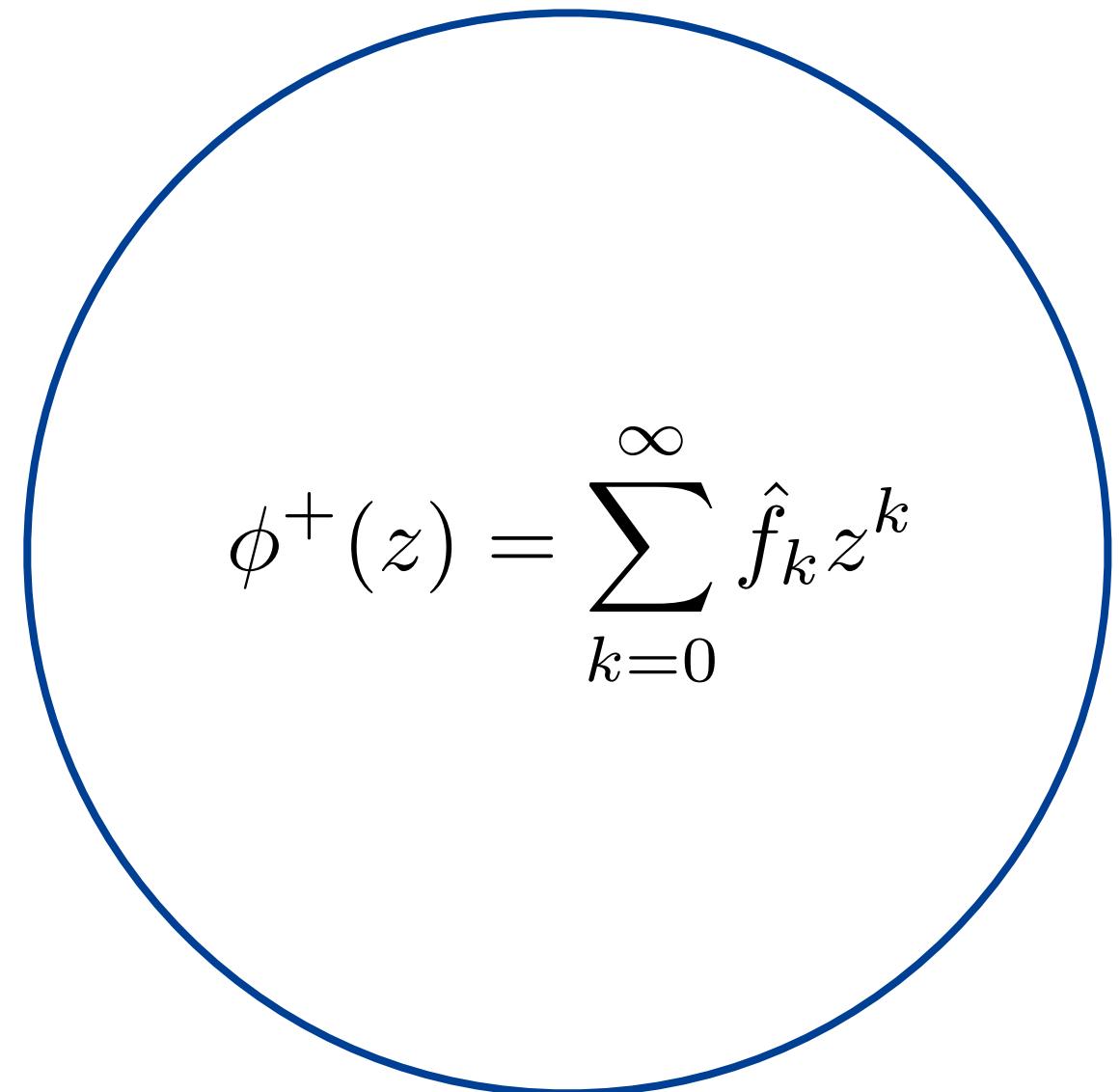
$$\phi^+(z) + \phi^-(z) = f(z)$$



$$\phi^+(z)$$

$$\phi^-(z)$$

$$\phi^+(z) + \phi^-(z) = f(z)$$


$$\phi^+(z) = \sum_{k=0}^{\infty} \hat{f}_k z^k$$

$$\phi^-(z) = \sum_{k=-\infty}^{-1} \hat{f}_k z^k$$

$$\phi^+(z) + \phi^-(z) = f(z)$$

We now show

$$\phi^+(z) = \frac{1}{2\pi i} \oint \frac{f(t)}{t - z} dt$$

$$\phi^-(z) = -\frac{1}{2\pi i} \oint \frac{f(t)}{t - z} dt$$

Theorem: For f sufficiently smooth,

$$\phi^+(z) = \frac{1}{2\pi i} \oint \frac{f(t)}{t-z} dt$$

and

$$\phi^-(z) = -\frac{1}{2\pi i} \oint \frac{f(t)}{t-z} dt$$

Theorem: For f sufficiently smooth,

$$\phi^+(z) = \frac{1}{2\pi i} \oint \frac{f(t)}{t-z} dt$$

and

$$\phi^-(z) = -\frac{1}{2\pi i} \oint \frac{f(t)}{t-z} dt$$

Proof:

- For $|z| < 0$ we have

$$\frac{1}{2\pi i} \oint \frac{f(t)}{t-z} dt = \frac{1}{2\pi i} \sum_{k=-\infty}^{\infty} \hat{f}_k \oint \frac{t^k}{t-z} dt$$

Theorem: For f sufficiently smooth,

$$\phi^+(z) = \frac{1}{2\pi i} \oint \frac{f(t)}{t-z} dt$$

and

$$\phi^-(z) = -\frac{1}{2\pi i} \oint \frac{f(t)}{t-z} dt$$

Proof:

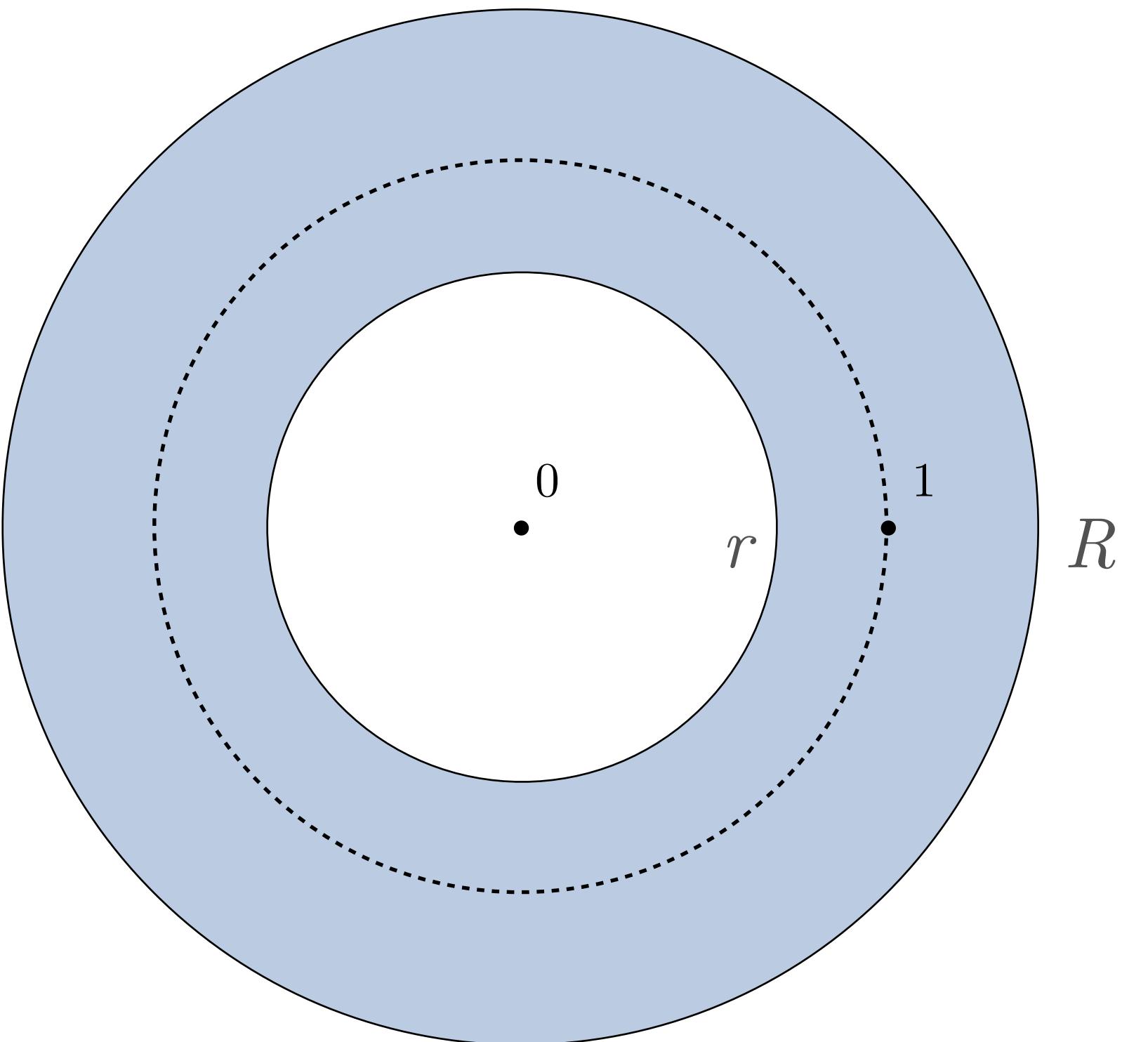
- For $|z| < 0$ we have

$$\begin{aligned} \frac{1}{2\pi i} \oint \frac{f(t)}{t-z} dt &= \frac{1}{2\pi i} \sum_{k=-\infty}^{\infty} \hat{f}_k \oint \frac{t^k}{t-z} dt \\ &= \frac{1}{2\pi i} \sum_{k=0}^{\infty} \hat{f}_k \oint \frac{t^k}{t-z} dt = \frac{1}{2\pi i} \oint \frac{\phi^+(z)}{t-z} dt \\ &= \phi^+(z) \end{aligned}$$

- Similar logic shows the formula for $\phi^-(z)$.

Analyticity in an ellipse

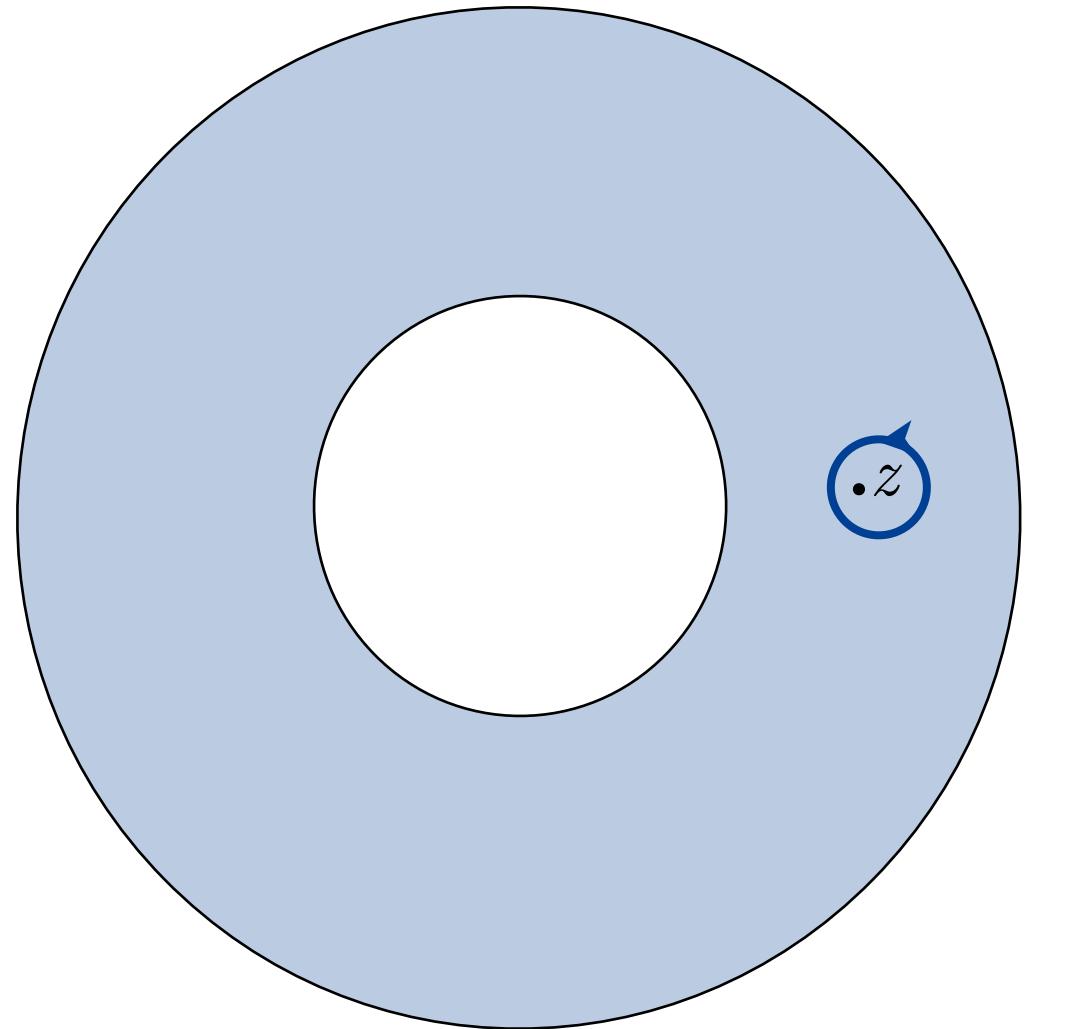
- Suppose f is analytic in an annulus A



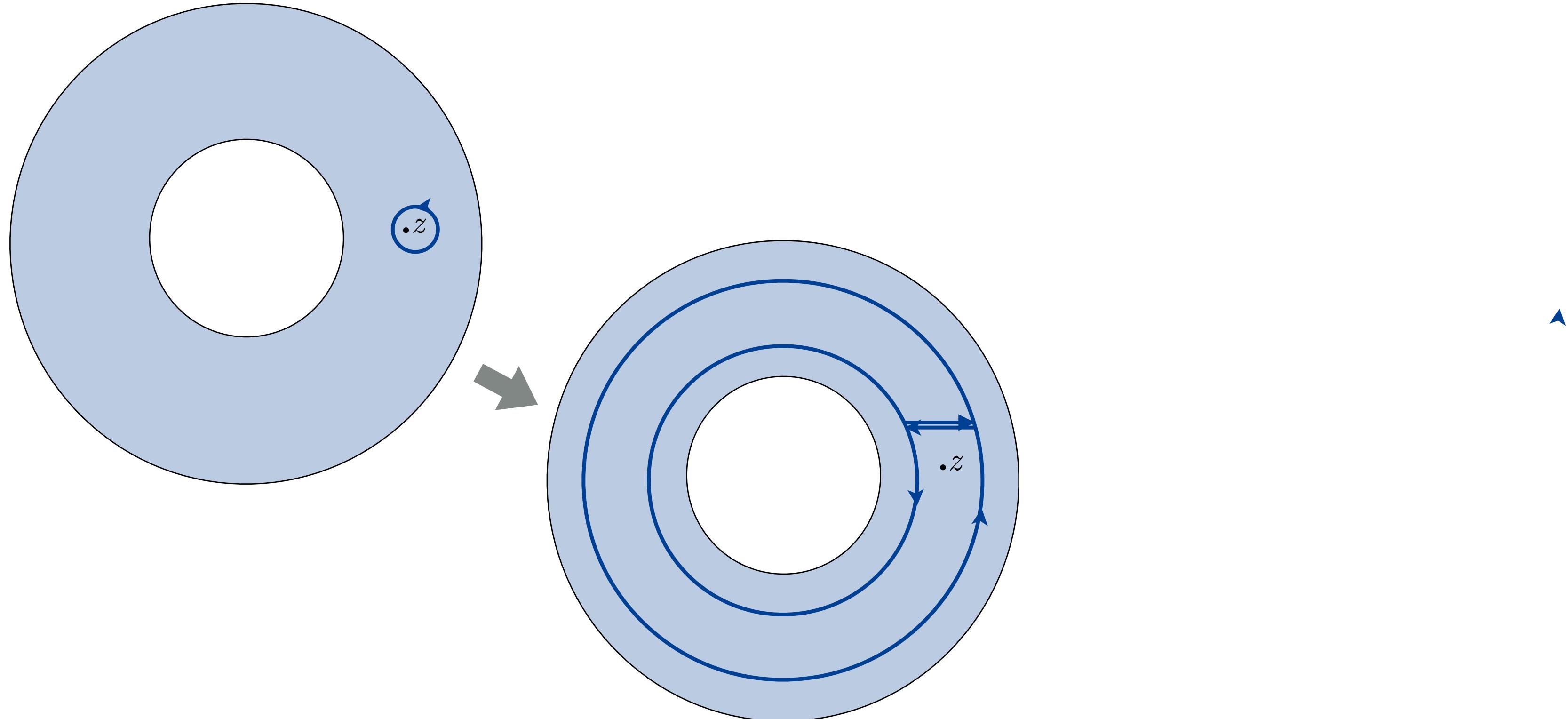
- We will show for all z in A

$$\begin{aligned} f(z) &= \phi^+(z) + \phi^-(z) \\ &= \sum_{k=-\infty}^{\infty} \hat{f}_k z^k \end{aligned}$$

$$f(z) = \frac{1}{2\pi i} \oint_{B_r(z)} \frac{f(t)}{t - z} dt$$

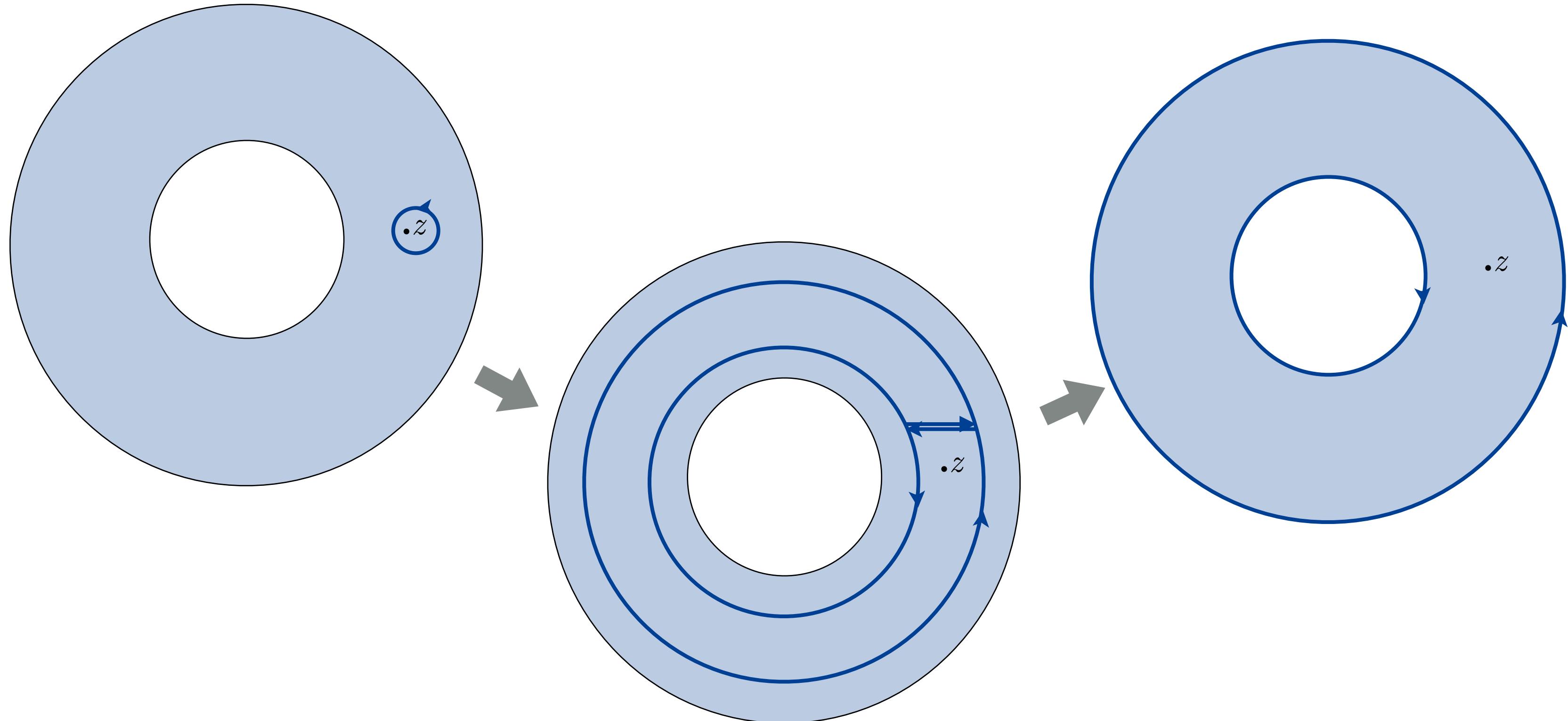


$$f(z) = \frac{1}{2\pi i} \oint_{B_r(z)} \frac{f(t)}{t - z} dt$$



$$f(z) = \frac{1}{2\pi i} \oint_{B_r(z)} \frac{f(t)}{t-z} dt$$

$$= \frac{1}{2\pi i} \oint_{R\mathbb{U}} \frac{f(t)}{t-z} dt - \frac{1}{2\pi i} \oint_{r\mathbb{U}} \frac{f(t)}{t-z} dt$$



Theorem:

$$|\hat{f}_k| = \mathcal{O}(R^{-k})$$

for $k > 0$ and

$$|\hat{f}_k| = \mathcal{O}(r^{-k})$$

for $k < 0$

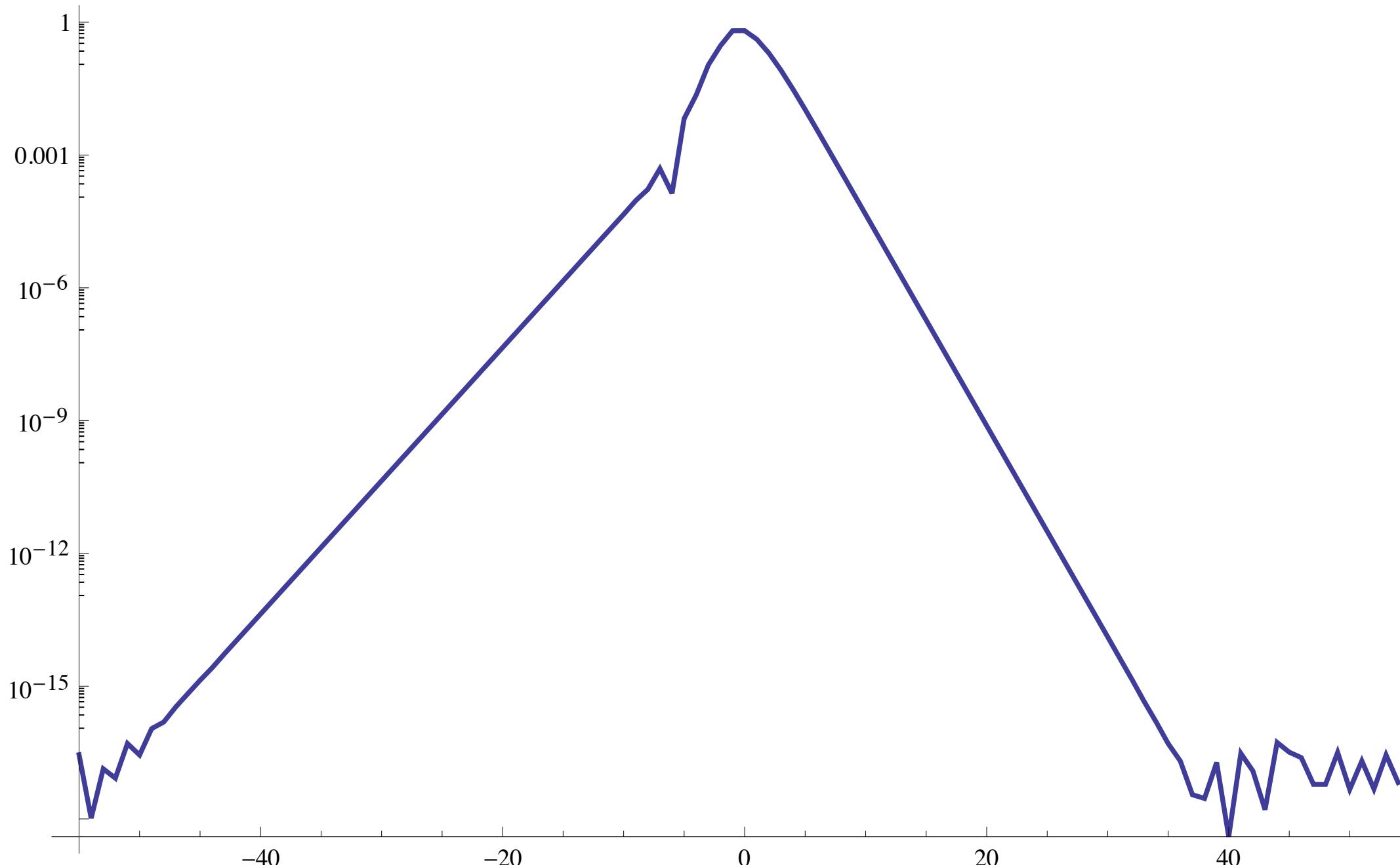
Proof: Let M denote the maximum of f . We have

$$|\hat{f}_k| = \left| \frac{1}{2\pi i} \int_{\mathbb{U}} f(z) z^{-k-1} dz \right| = \frac{1}{2\pi} \left| \int_{R\mathbb{U}} f(z) z^{-k-1} dz \right| \leq MR^{-k}$$

Similarly,

$$|\hat{f}_k| = \frac{1}{2\pi} \left| \int_{r\mathbb{U}} f(z) z^{-k-1} dz \right| \leq Mr^{-k}$$

Computed Laurent coefficients for $f(z) = \frac{e^{z+1/z}}{(z + 1/2)(z - 3)}$



- We analytically continue ϕ^+ by defining it as

$$\phi^+(z) = \frac{1}{2\pi i} \oint_{R\mathbb{U}} \frac{f(t)}{t-z} dt$$

- By deforming back to the unit circle, this equals $\phi^+(z)$ inside the unit circle

- We analytically continue ϕ^+ by defining it as

$$\phi^+(z) = \frac{1}{2\pi i} \oint_{R\mathbb{U}} \frac{f(t)}{t-z} dt$$

- By deforming back to the unit circle, this equals $\phi^+(z)$ inside the unit circle
- Similarly, we obtain

$$\phi^-(z) = -\frac{1}{2\pi i} \oint_{r\mathbb{U}} \frac{f(t)}{t-z} dt$$

- Thus for $z \in A$

$$\phi^+(z) + \phi^-(z) = f(z)$$

- We analytically continue ϕ^+ by defining it as

$$\phi^+(z) = \frac{1}{2\pi i} \oint_{R\mathbb{U}} \frac{f(t)}{t-z} dt$$

- By deforming back to the unit circle, this equals $\phi^+(z)$ inside the unit circle
- Similarly, we obtain

$$\phi^-(z) = -\frac{1}{2\pi i} \oint_{r\mathbb{U}} \frac{f(t)}{t-z} dt$$

- Thus for $z \in A$

$$\phi^+(z) + \phi^-(z) = f(z)$$

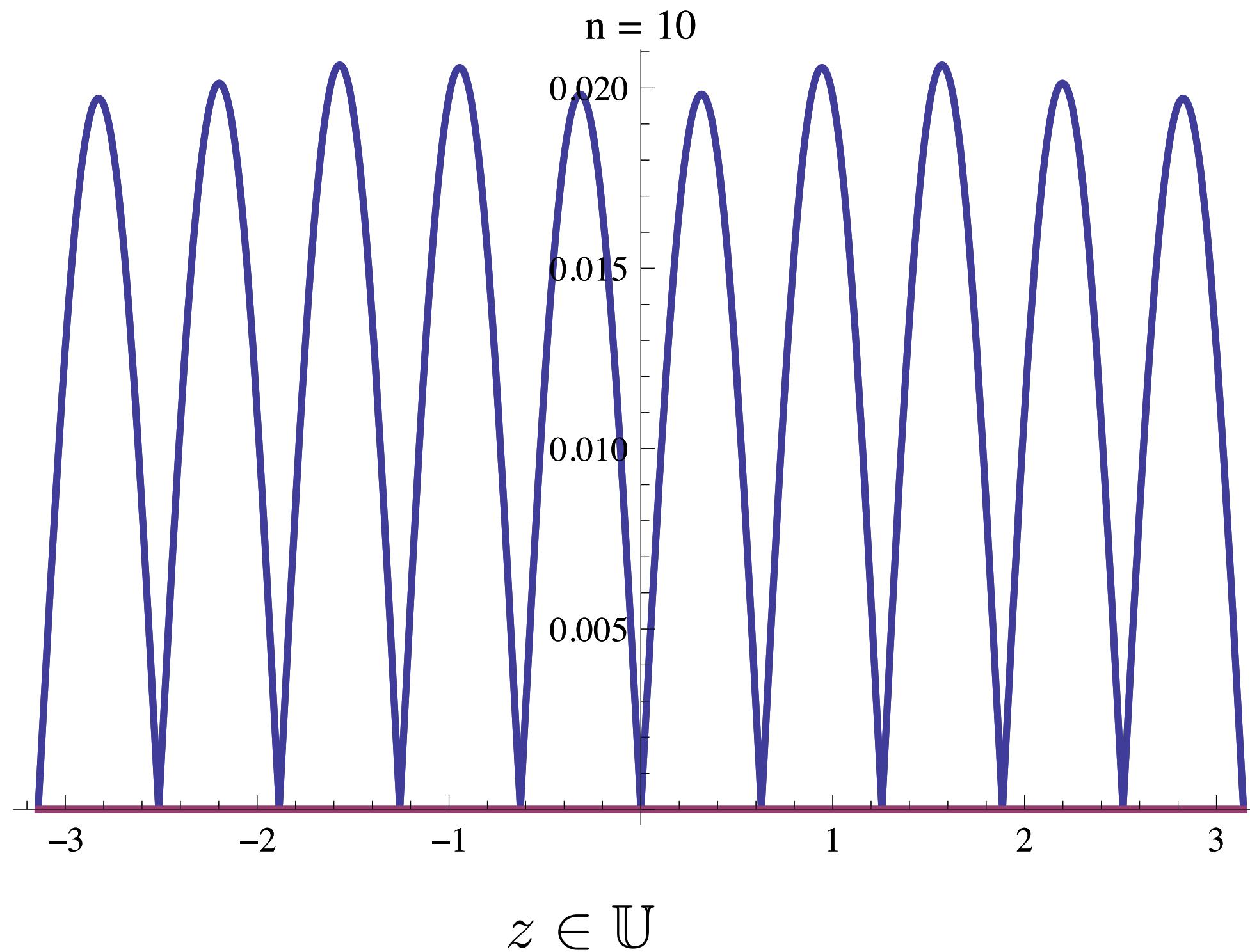
- Furthermore, the radius of convergence of ϕ^+ is R (Why?), hence for $z \in A$

$$\phi^+(z) = \sum_{k=0}^{\infty} \hat{f}_k z^k$$

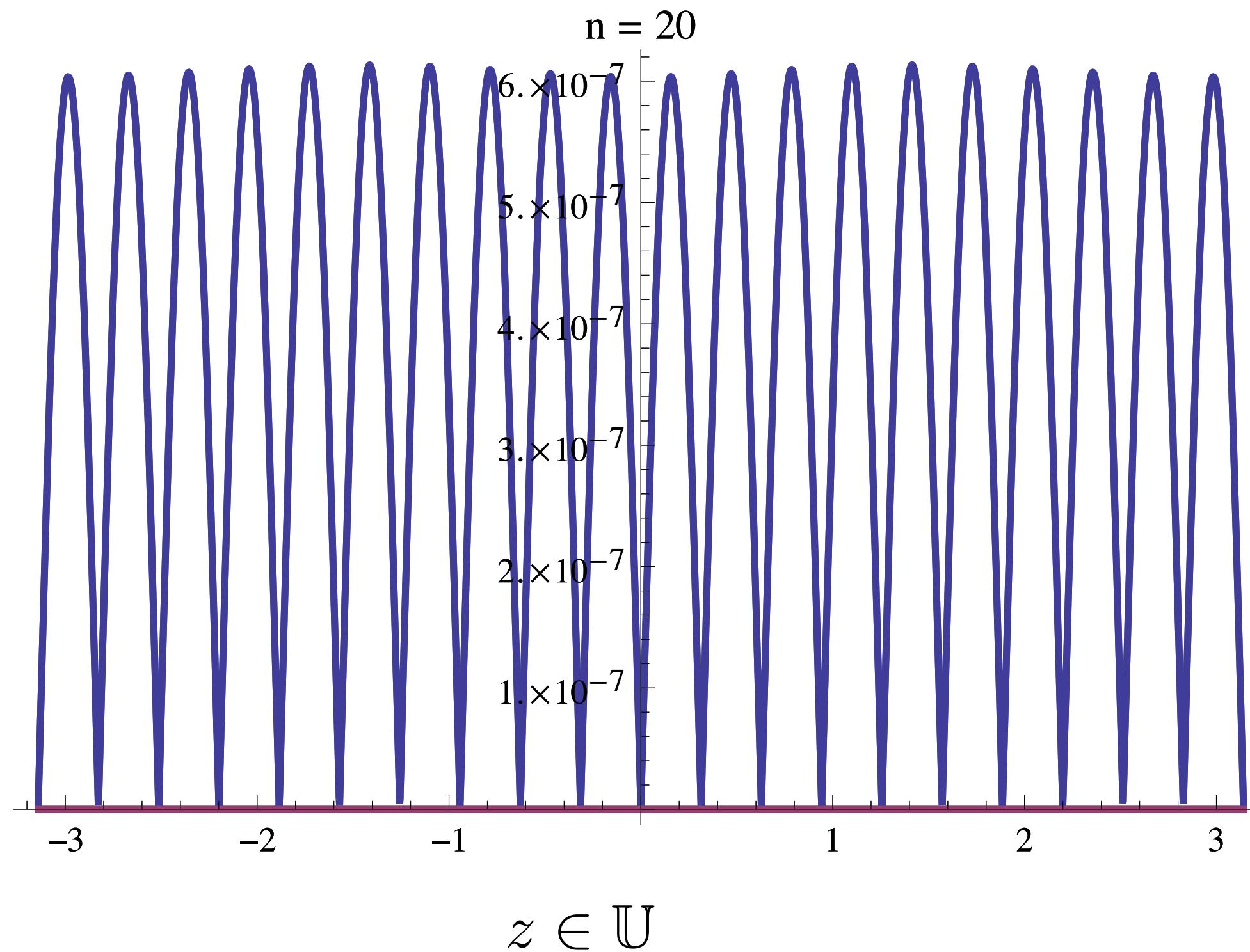
- Similarly,

$$\phi^-(z) = \sum_{k=-\infty}^{-1} \hat{f}_k z^k$$

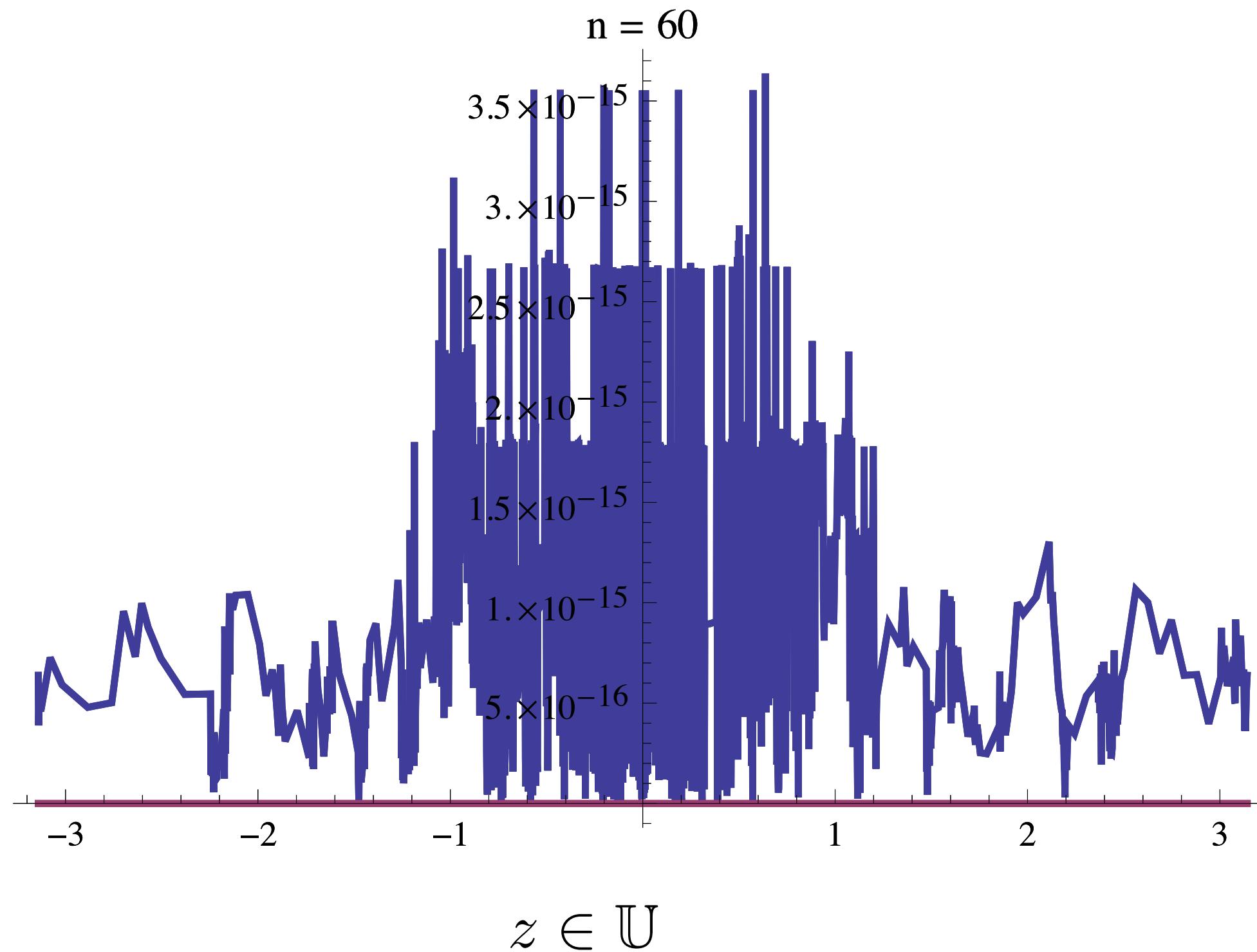
Error in approximating $f(z) = e^{z+1/z}$ by approximate Fourier series



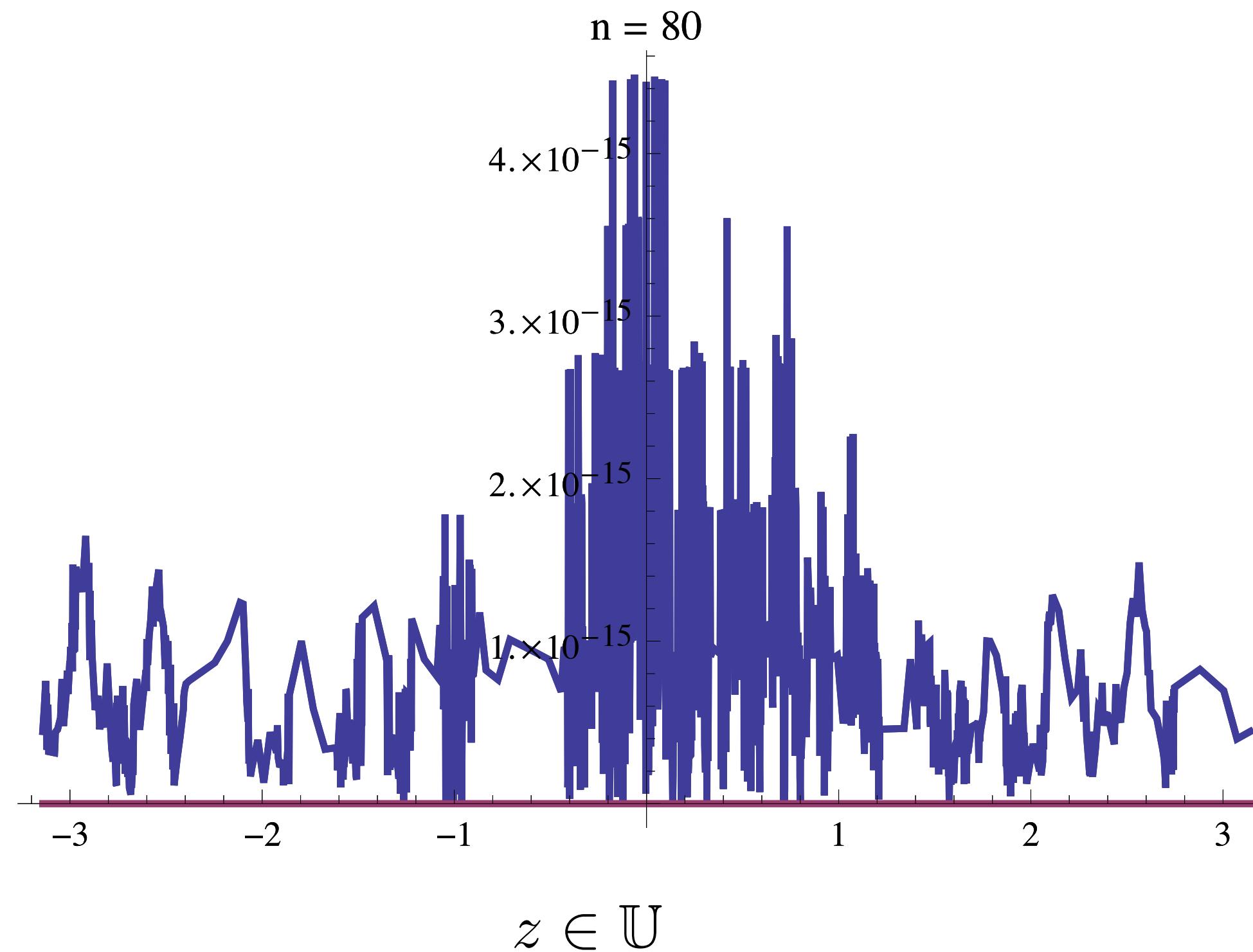
Error in approximating $f(z) = e^{z+1/z}$ by approximate Fourier series



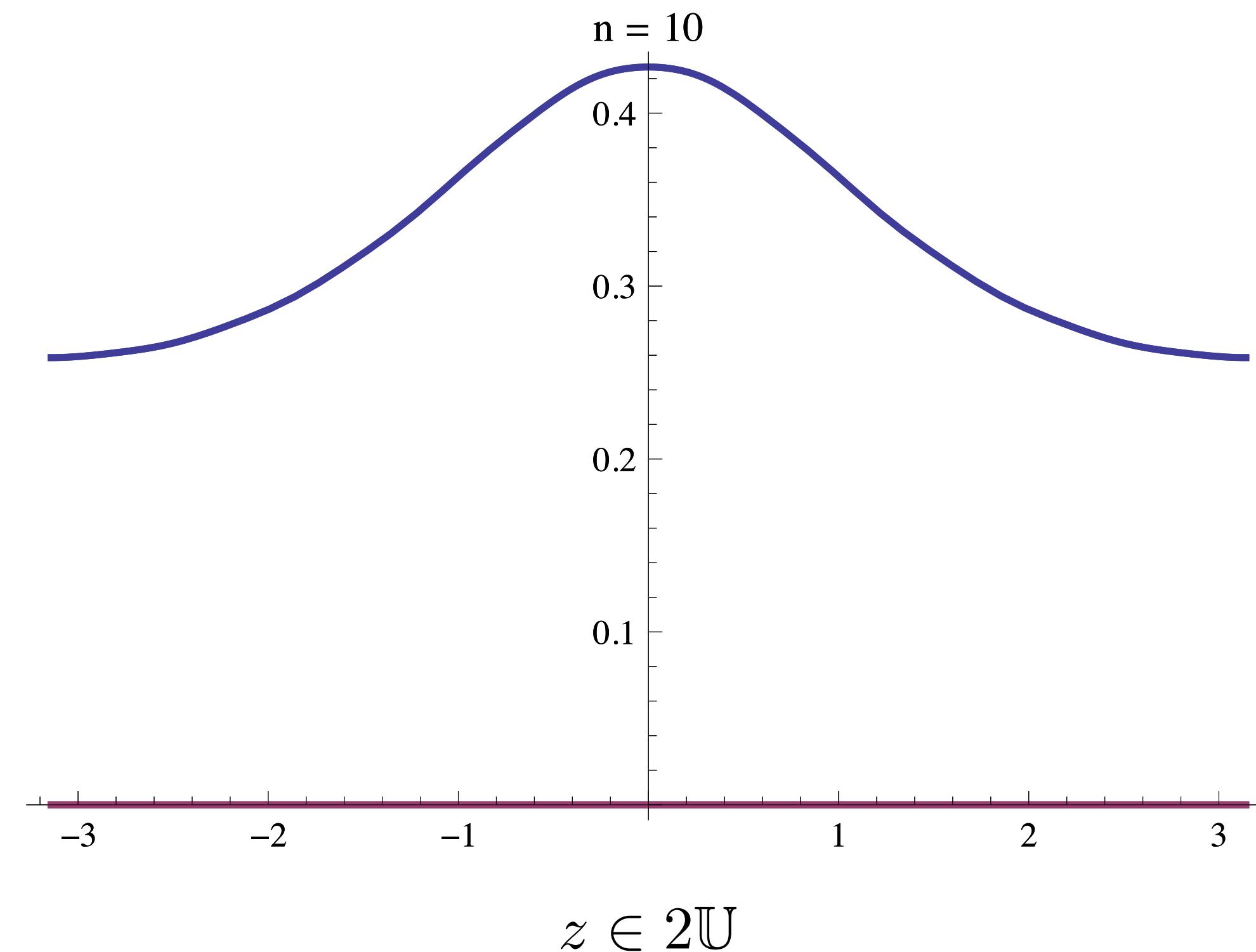
Error in approximating $f(z) = e^{z+1/z}$ by approximate Fourier series



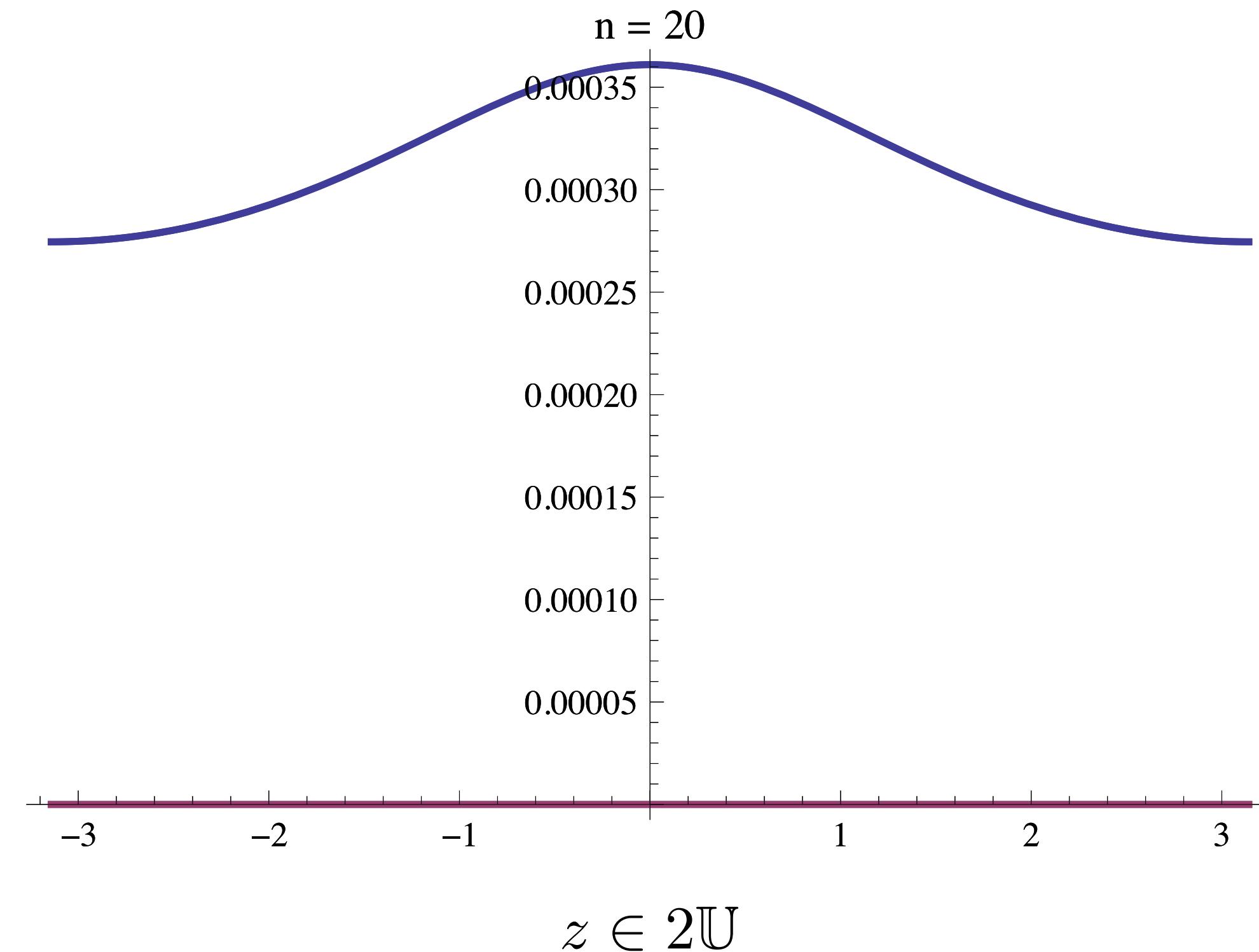
Error in approximating $f(z) = e^{z+1/z}$ by approximate Fourier series



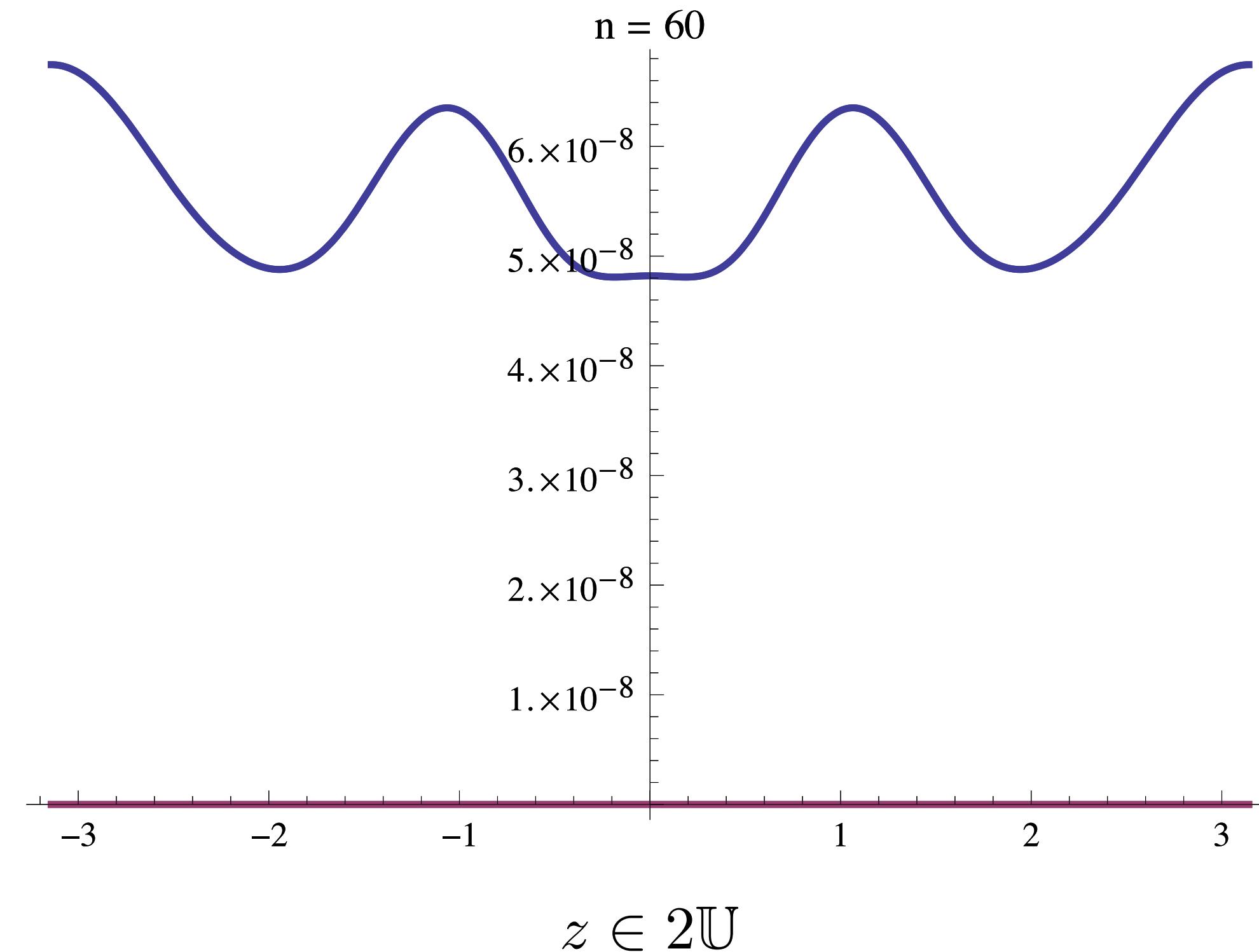
Error in approximating $f(z) = e^{z+1/z}$ by approximate Fourier series



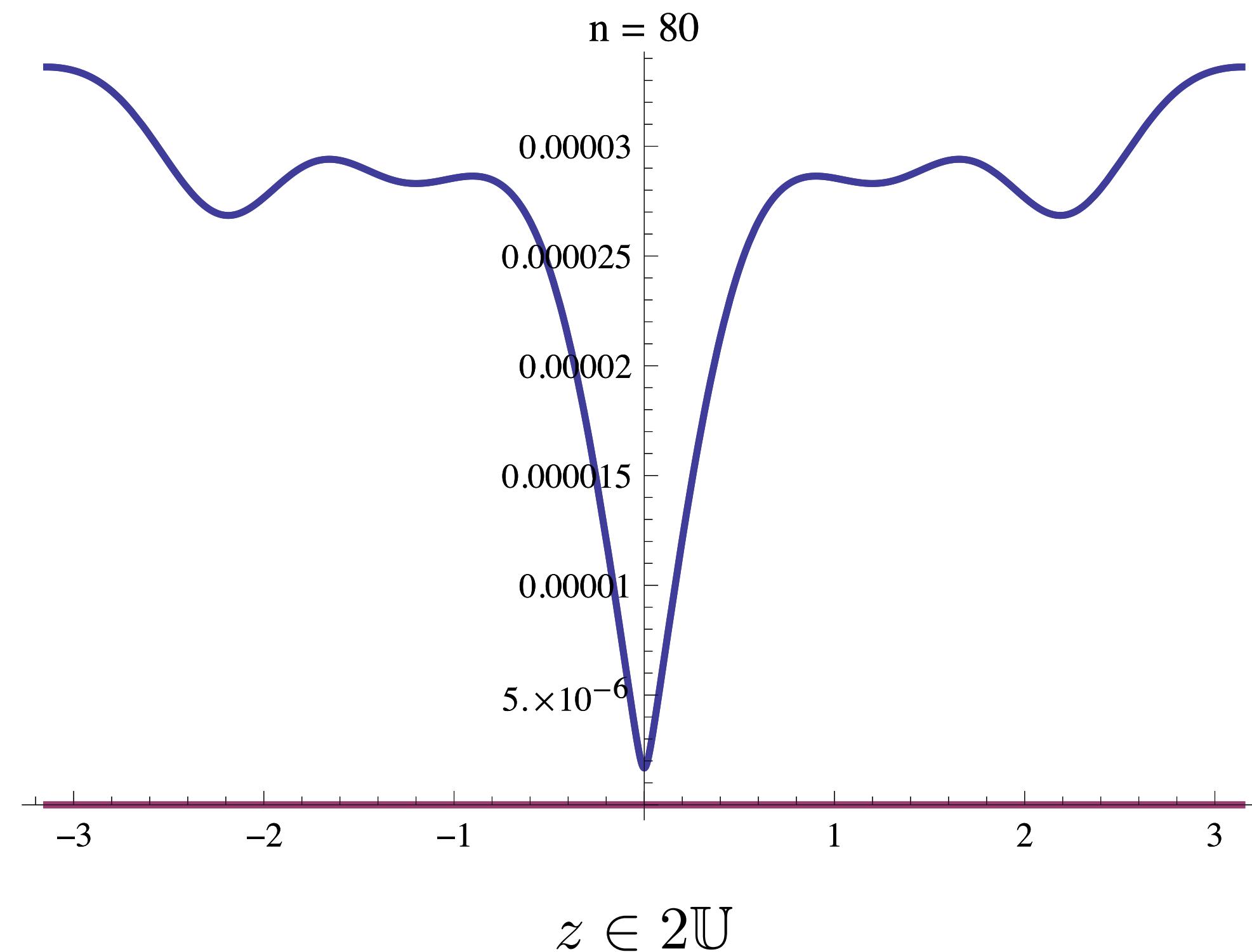
Error in approximating $f(z) = e^{z+1/z}$ by approximate Fourier series



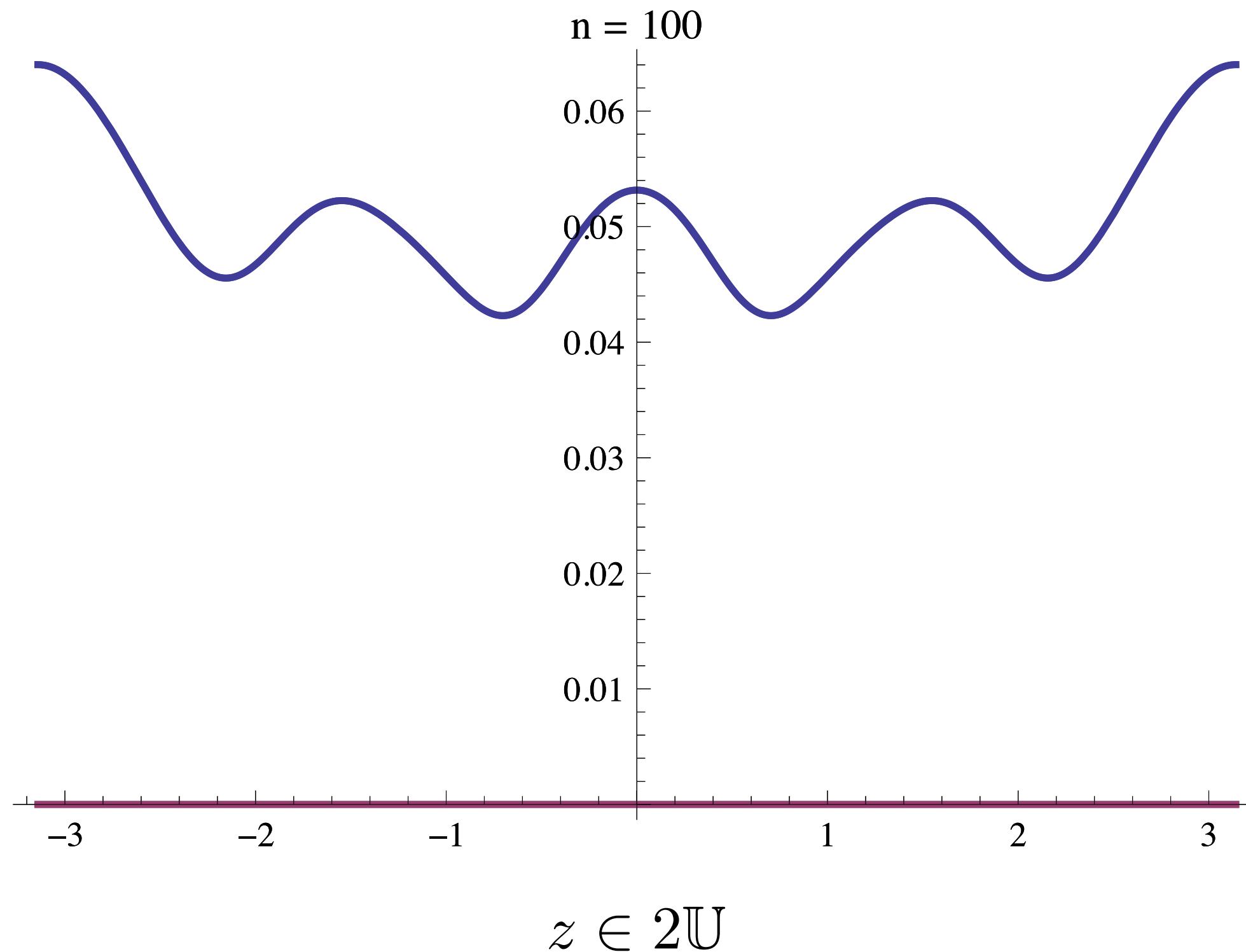
Error in approximating $f(z) = e^{z+1/z}$ by approximate Fourier series



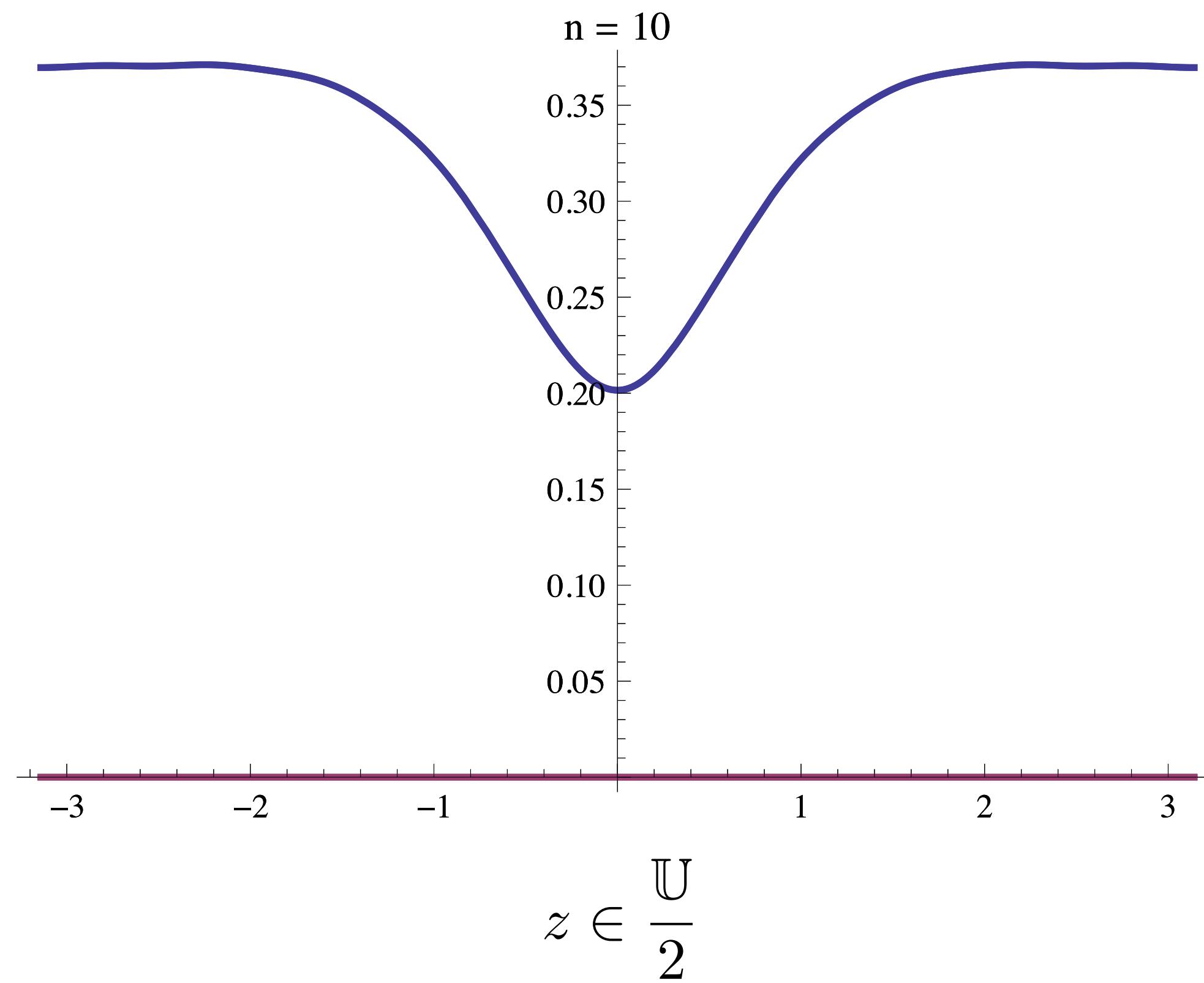
Error in approximating $f(z) = e^{z+1/z}$ by approximate Fourier series



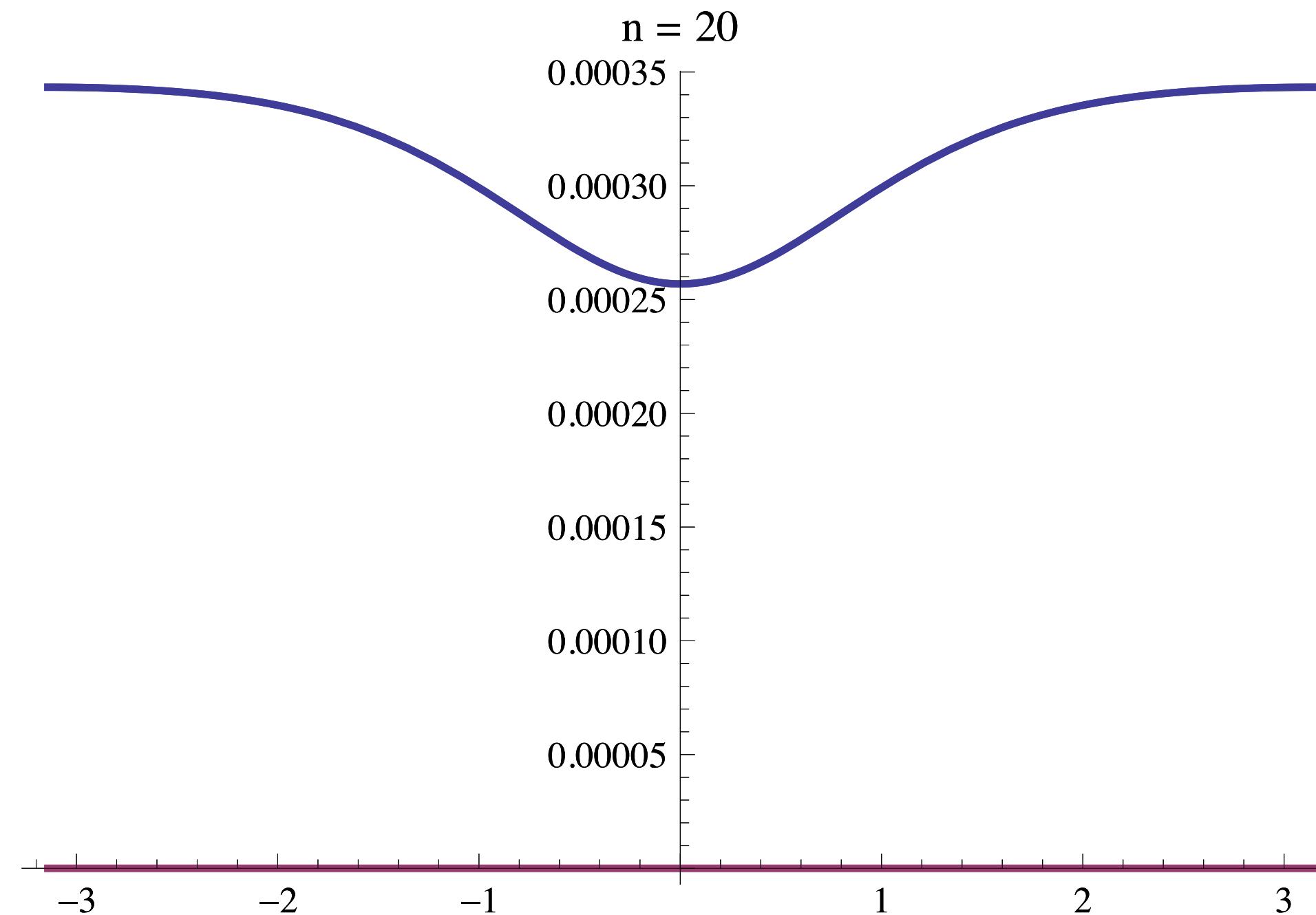
Error in approximating $f(z) = e^{z+1/z}$ by approximate Fourier series



Error in approximating $f(z) = e^{z+1/z}$ by approximate Fourier series

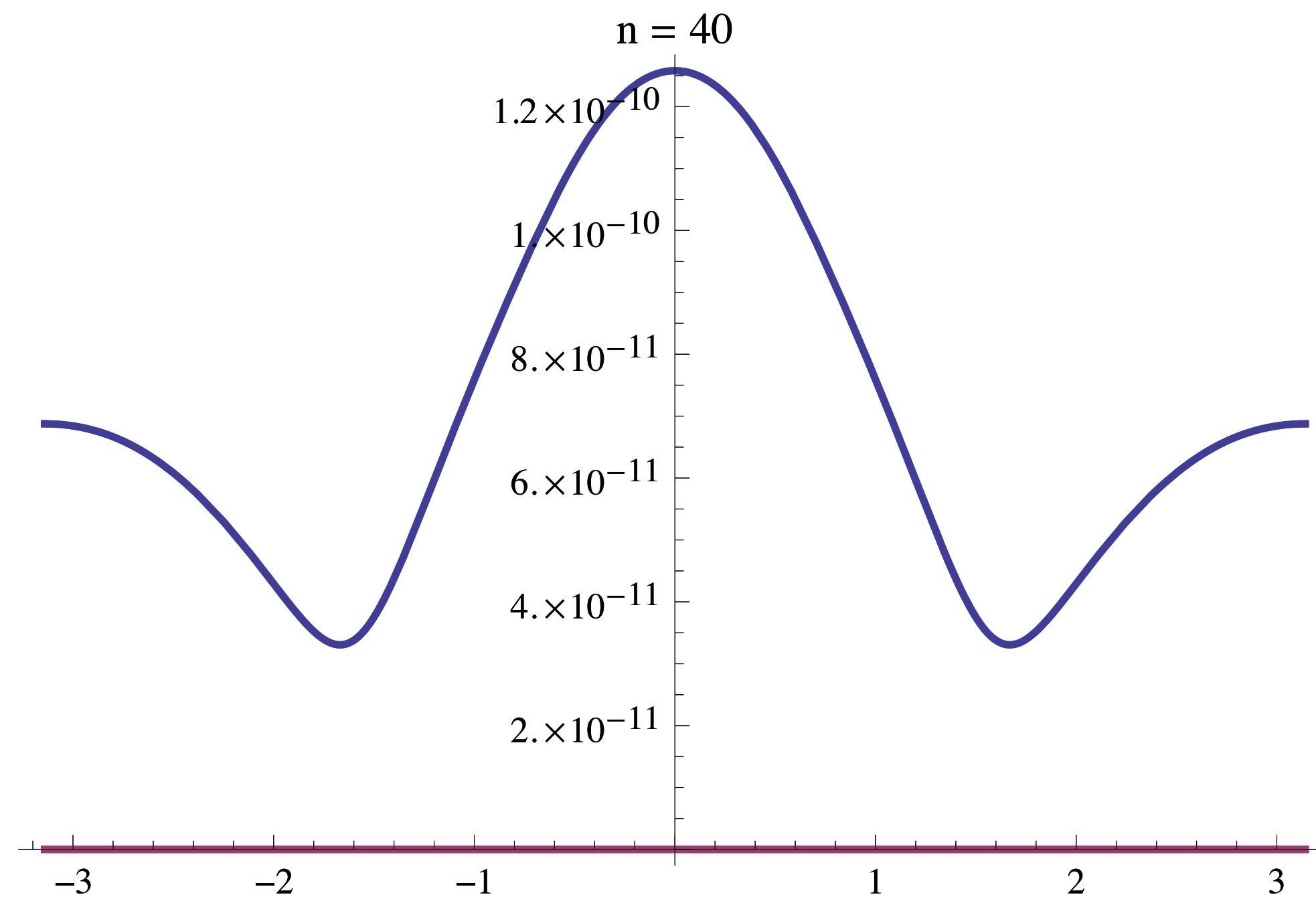


Error in approximating $f(z) = e^{z+1/z}$ by approximate Fourier series



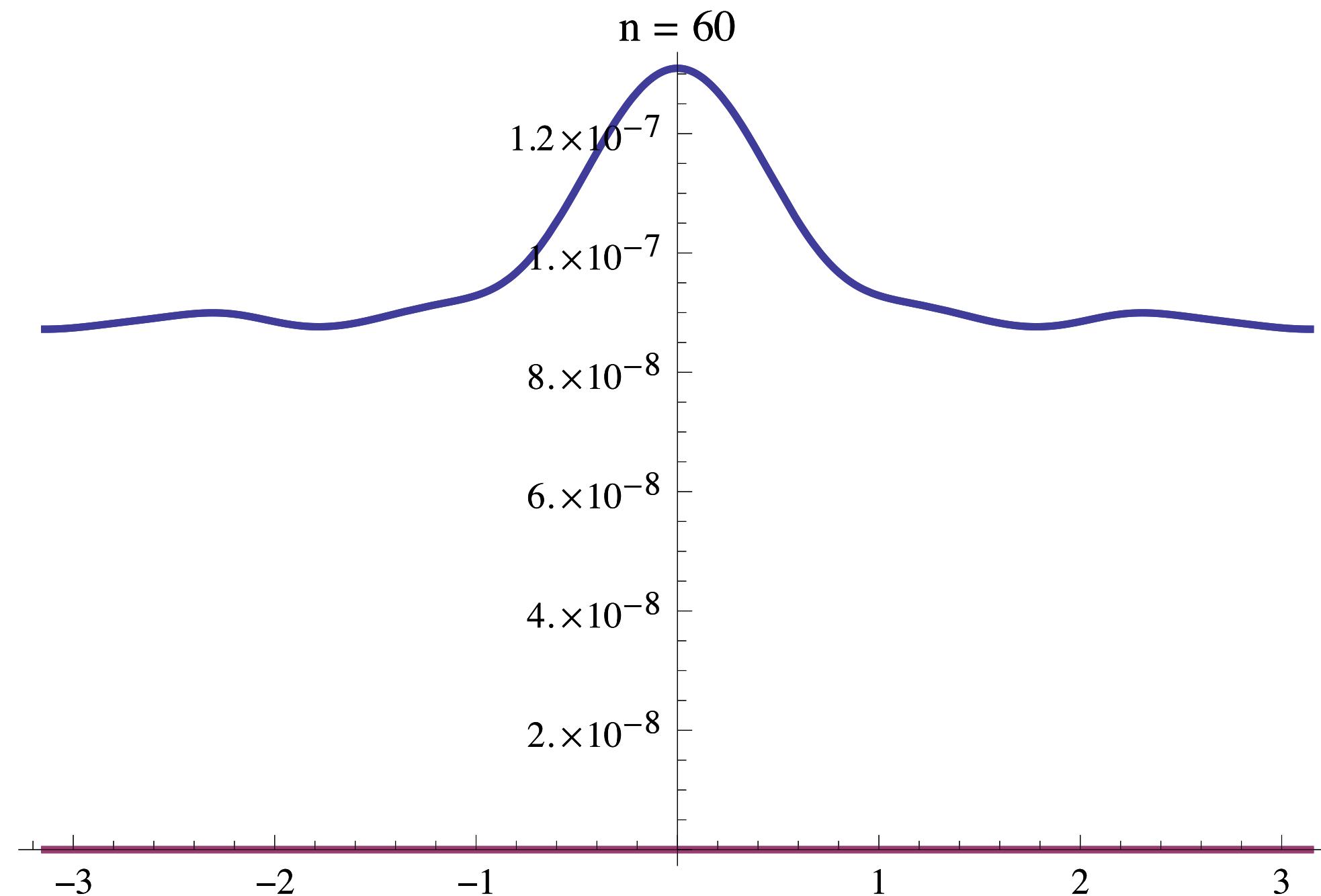
$$z \in \frac{\mathbb{U}}{2}$$

Error in approximating $f(z) = e^{z+1/z}$ by approximate Fourier series



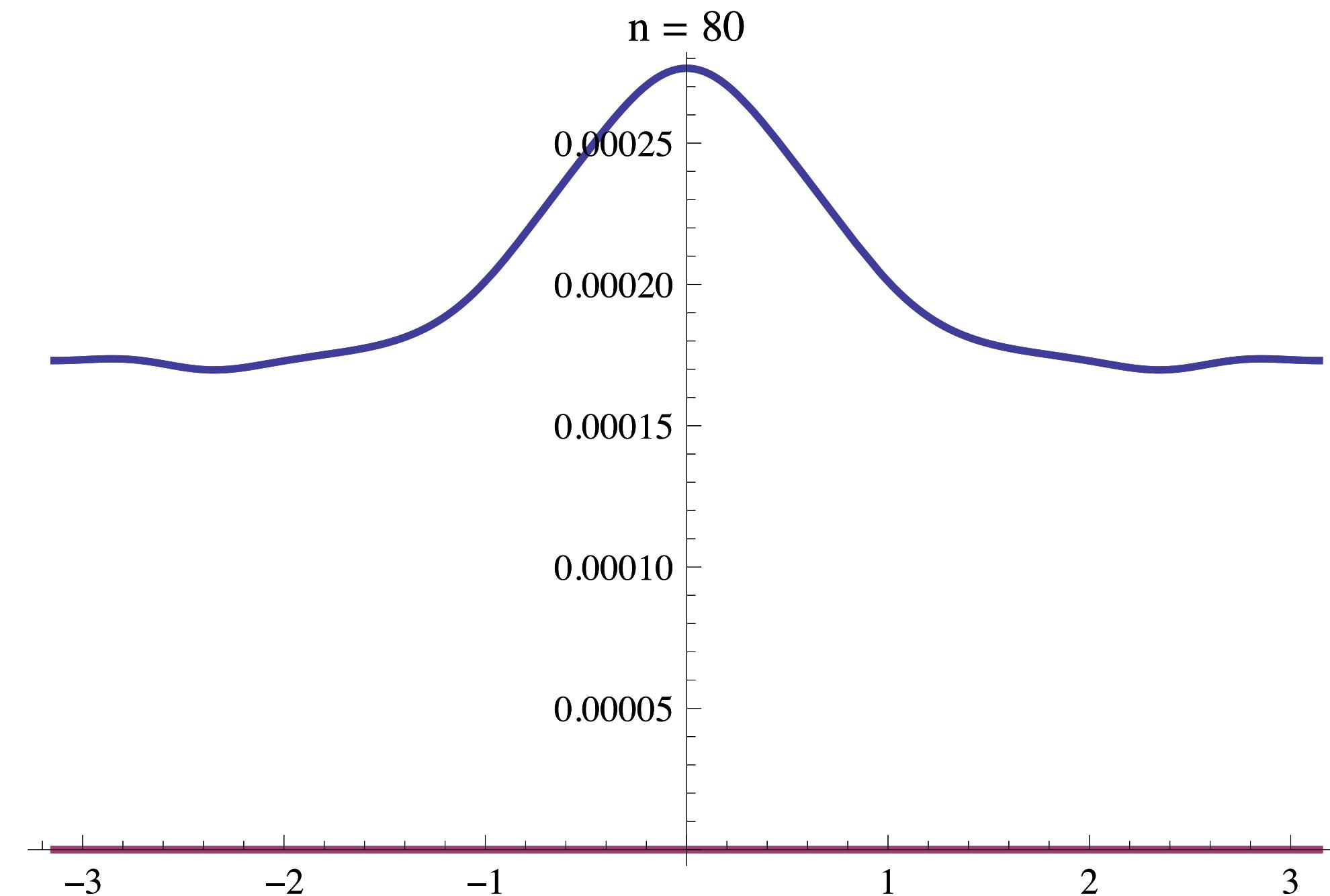
$$z \in \frac{\mathbb{U}}{2}$$

Error in approximating $f(z) = e^{z+1/z}$ by approximate Fourier series



$$z \in \frac{\mathbb{U}}{2}$$

Error in approximating $f(z) = e^{z+1/z}$ by approximate Fourier series



$$z \in \frac{\mathbb{U}}{2}$$

Error in approximating $f(z) = e^{z+1/z}$ by approximate Fourier series

