

Contour Integration Cheat Sheet

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Definition 1 (Residue) Assume that f has an isolated singularity at z_0 . The residue of f at z_0 , denoted $\text{Res}[f, z_0]$ is the coefficient a_{-1} of $(z - z_0)^{-1}$ in the Laurent expansion of f at z_0 :

$$f(z) = \sum_{n=-\infty}^{\infty} a_n (z - z_0)^n, 0 < |z - z_0| < \rho$$

Theorem 1 (The Residue Theorem) Let D be a bounded set with a piecewise smooth boundary oriented in the counterclockwise direction. Assume that f is analytic on $\text{int } D$ except at singularities $z_1, z_2, \dots, z_m \in \text{int } D$. Then

$$\int_{\partial D} f(z) dz = 2\pi i \sum_{j=1}^m \text{Res}[f(z), z_j]$$

Strategies for finding residues 2-4 on this list straight from in 7.1 of *Complex Analysis* by Gamelin.

1. Partial Fractions decomposition
2. If $f(z)$ has a simple pole at z_0 , then

$$\text{Res}[f(z), z_0] = \lim_{z \rightarrow z_0} (z - z_0) f(z)$$

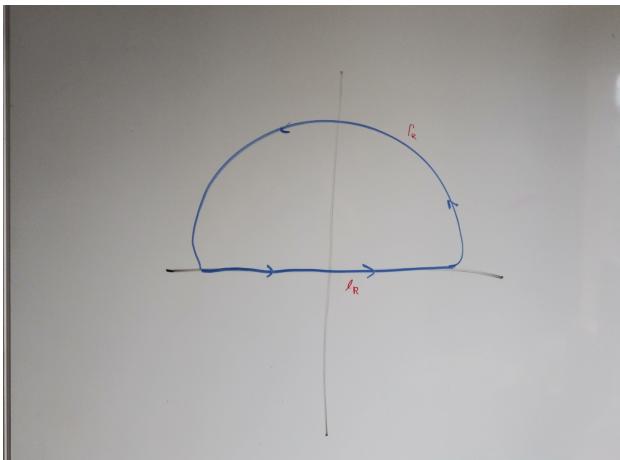
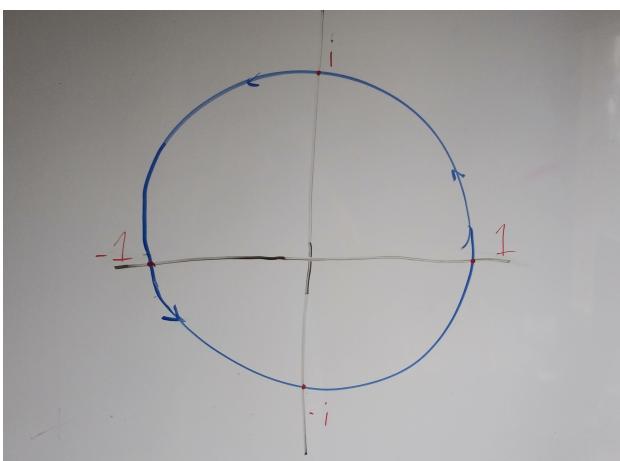
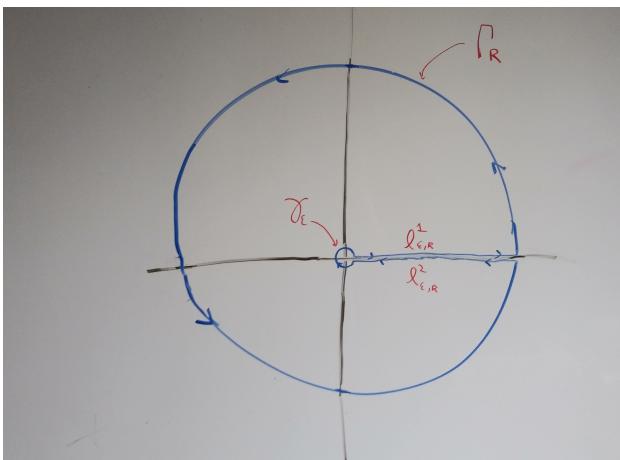
3. If $f(z)$ has a double pole at z_0 , then

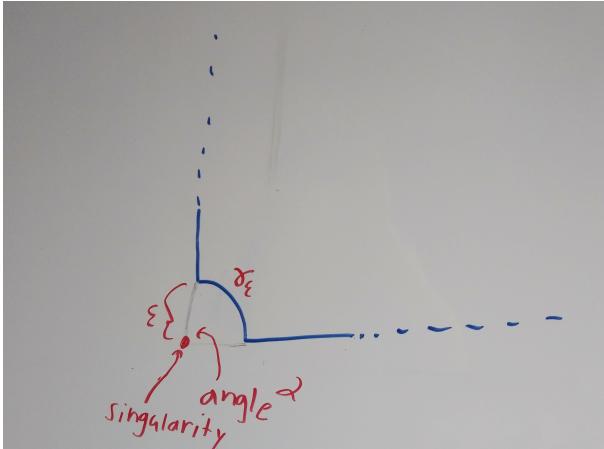
$$\text{Res}[f(z), z_0] = \lim_{z \rightarrow z_0} \frac{d}{dz} ((z - z_0)^2 f(z))$$

4. If f, g are analytic and g has a simple zero at z_0 , then

$$\text{Res}\left[\frac{f(z)}{g(z)}, z_0\right] = \frac{f(z_0)}{g'(z_0)}$$

Exercise 1 Prove 2-4 above.

Contour	Uses
 <p>Semicircle Contour limits: $R \rightarrow \infty$</p>	<ul style="list-style-type: none"> integral from $-\infty$ to ∞ $P(x)/Q(x)$ for Q, P polynomials with $\deg Q \geq \deg P + 2$ $P(x)/Q(x)R(\sin(x), \cos(x))$ for P, Q, R polynomials with $\deg Q \geq \deg P + 1$ <ul style="list-style-type: none"> If in the previous bullet $\deg Q = \deg P + 1$, use Jordan's Lemma: <p>Lemma 1 (Jordan's Lemma) Let Γ_R be the semicircle of radius R in the upper half plane. Then</p> $\int_{\Gamma_R} e^{iz} dz < \pi$
 <p>Unit Circle Contour</p>	<ul style="list-style-type: none"> integral from 0 to 2π for rational functions of $\sin \theta, \cos \theta$ Goal: turn into an integral of rational functions around unit circle. Use the substitutions $\sin(z) = (e^{iz} - e^{-iz})/2i, \cos(z) = (e^{iz} + e^{-iz})/2$
 <p>Keyhole Contour limits: $\epsilon \rightarrow 0, R \rightarrow \infty$, integrating along $\ell_{\epsilon,R}^1, \ell_{\epsilon,R}^2$ is implicitly a limit as well</p>	<ul style="list-style-type: none"> integral from 0 to infinity, denominator a polynomial in $P(x)$ for integrand with a branch cut, typically z^a or $\log(z)$ the integrand will assume different values on either side of the branch In order for the integrand to have the right form on either side of the branch, irreducible factors of P should be $(x-a)$ for real a. One may first need to perform a change of variable if this is not the case

Contour	Uses
 <p>small arc angle α, also called a “contour indented at z_0” limits: $\epsilon \rightarrow 0$</p>	<ul style="list-style-type: none"> When integrating through a singularity on the real line and that singularity is a simple pole <p>Theorem 2 (Fractional Residue Theorem) <i>Let z_0 be a simple pole of f and let C_ϵ be the arc of angle α (in radians) of radius ϵ. Then</i></p> $\lim_{\epsilon \rightarrow 0} \int_{C_\epsilon} f(z) dz = \alpha i \operatorname{Res}[f(z), z_0]$

References: This cheat-sheet summarizes 7.1-7.5 and 7.7 of *Complex Analysis* by Gamelin. All theorem statements are from this text as well. Look in the textbook for proofs, worked examples, and more information.