Complex Analysis: Homework 2

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Problem 5. (page 37)

Discuss the uniform convergence of the series

$$\sum_{n=1}^{\infty} \frac{x}{n(1+nx^2)}$$

for real values of x.

Proof.

Problem 3. (page 41)

Find the radius of convergence of the following power series:

(a)
$$\sum n^p z^n$$

(b)
$$\sum \frac{z^n}{n!}$$

(c)
$$\sum n!z^n$$

(d)
$$\sum q^{n^2} z^n$$
 where $|q| < 1$

(e)
$$\sum z^{n!}$$

Proof. (a) By Hadamard's formula, let

$$\frac{1}{R} = \limsup_{n \to \infty} |n^p|^{1/n} = \limsup_{n \to \infty} |n^p|^{1/n} = \limsup_{n \to \infty} n^{p/n} = 1$$

So the radius of convergence is R=1.

(b) Let N be an arbitrarily large integer, then by Hadamard's formula,

$$\frac{1}{R} = \limsup_{n \to \infty} \left(\frac{1}{n!}\right)^{1/n} < \limsup_{n \to \infty} \left(\frac{1}{N^n}\right)^{1/n} = \frac{1}{N}.$$

Because R > N for all N, the radius of convergence is ∞ .

(c) Let N be an arbitrarily large integer, then by Hadamard's formula,

$$\frac{1}{R} = \limsup_{n \to \infty} (n!)^{1/n} > \limsup_{n \to \infty} (N^n)^{1/n} = N.$$

Because R < 1/N for all N, the radius of convergence is 0.

(d) By Hadamard's formula, let

$$\frac{1}{R} = \limsup_{n \to \infty} (q^{n^2})^{1/n} = \limsup_{n \to \infty} q^n = 0 \text{ for } |q| < 1.$$

Thus the radius of convergence is ∞ .

(e) Notice that $|z^{n!}| \ge |z^n|$ for $|z| \ge 1$, and $|z^{n!}| \le |z^n|$ for |z| < 1.

$$\left| \sum z^{n!} \right| \le \left| \sum z^n \right| < \infty \text{ for } |z| < 1$$
$$\left| \sum z^{n!} \right| \ge \left| \sum z^n \right| = \infty \text{ for } |z| \ge 1$$

Thus the radius of convergence is 0.

Problem 8. (page 41)

For what values of z is

$$\sum_{n=0}^{\infty} \left(\frac{z}{1+z} \right)^n$$

convergent?

Proof. The sum $\sum_{n=0}^{\infty} w^n$ is convergent for |w| < 1. The sum in the problem is convergent when

$$\left|\frac{z}{1+z}\right|<1\Longrightarrow |z|<|1+z|.$$

Letting z = a + bi, and comparing the squares of the absolute values:

$$a^{2} + b^{2} < (1+a)^{2} + b^{2}$$

$$a^{2} < 1 + 2a + a^{2}$$

$$-2a < 1$$

$$a > -1/2$$

Thus the sum converges when Re(z) > -1/2.

Problem 3. (page 44)

Use the addition formulas to separate $\cos(x+iy)$ and $\sin(x+iy)$ in real and imaginary parts.

Proof. First note the identites of sin and cos with purely imaginary inputs:

$$\cos(iy) = 1 - \frac{i^2y^2}{2!} + \frac{i^4y^4}{4!} - \dots = 1 + \frac{y^2}{2!} + \frac{y^4}{4!} + \dots = \cosh(y)$$

$$\sin(iy) = iy - \frac{i^3y^2}{3!} + \frac{i^5y^5}{5!} - \dots = i(y + \frac{y^3}{3!} + \frac{y^5}{5!} + \dots) = i\sinh(y)$$

Then using the addition formulas

$$\cos(a+b) = \cos(a)\cos(b) - \sin(a)\sin(b) \text{ and}$$

$$\sin(a+b) = \cos(a)\sin(b) + \sin(a)\cos(b),$$

it is clear that

$$\cos(x+iy) = \cos(x)\cosh(y) + i\sin(x)\sinh(y) \text{ and } \sin(x+iy) = \sin(x)\cosh(y) + i\cos(x)\sinh(y).$$

Problem 4. (page 44)

Show that

$$|\cos z|^2 = \sinh^2 y + \cos^2 x = \cosh^2 y - \sin^2 x = \frac{1}{2}(\cosh 2y + \cos 2x)$$

and

$$|\sin z|^2 = \sinh^2 y + \sin^2 x = \cosh^2 y - \cos^2 x = \frac{1}{2}(\cosh 2y - \cos 2x)$$

Proof. Starting with the proof of cos. From the above problem

$$\cos(z) = \cos(x)\cosh(y) + i\sin(x)\sinh(y)$$

so the square of the absolute value of $\cos(z)$ is

$$|\cos z|^2 = (\cos(x)\cosh(y))^2 + (\sin(x)\sinh(y))^2$$

$$= (\cos(x)\cosh(y))^2 + (\sin(x)\sinh(y))^2 + (\cos(x)\sinh(y))^2 - (\cos(x)\sinh(y))^2$$

$$= \sinh^2(y)(\sin^2(x) + \cos^2(x)) + \cos^2(x)(\cosh^2(y) - \sinh^2(y))$$

$$= \sinh^2(y) + \cos^2(x)$$

$$\begin{split} |\cos z|^2 &= (\cos(x)\cosh(y))^2 + (\sin(x)\sinh(y))^2 \\ &= (\cos(x)\cosh(y))^2 + (\sin(x)\sinh(y))^2 + (\sin(x)\cosh(y))^2 - (\sin(x)\cosh(y))^2 \\ &= \cosh^2(y)(\sin^2(x) + \cos^2(x)) + \sin^2(x)(\sinh^2(y) - \cosh^2(y)) \\ &= \cosh^2(y) - \sin^2(x) \end{split}$$

Problem 6. (page 47) Determine all values of

- (a) 2^i ,
- (b) i^i ,
- (c) $(-1)^{2i}$.

Proof.

Problem 7. (page 47) Determine the real and imaginary parts of z^z .	
Proof.	

Problem ?. (page ?)

Proof. \Box

Problem ?. (page ?)

Proof. \Box

Problem ?. (page ?)

Proof. \Box