Complex Analysis: Homework 8

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Problem 1. (page 161)

Find the poles and residues of the following functions

(a)
$$\frac{1}{z^2 + 5z + 6}$$

(b)
$$\frac{1}{(z^2-1)^2}$$

(c)
$$\frac{1}{\sin z}$$

(d)
$$\cot z$$

(e)
$$\frac{1}{\sin^2 z}$$

(f)
$$\frac{1}{z^m(1-z)^n}$$
 (m, n positive integers).

Proof.

(a) First note that the denominator factors as

$$x^4 + 5x^2 + 6 = (x^2 + 2)(x^2 + 3) = (x + i\sqrt{2})(x - i\sqrt{2})(x + i\sqrt{3})(x - i\sqrt{3})$$

Thus there are four poles:

$$-i\sqrt{2}$$
, $i\sqrt{2}$, $-i\sqrt{3}$, and $i\sqrt{3}$

Next, looking at B_1 in the expansion $f(z) = B_h(z-z_0)^{-h} + \ldots + B_1(z-z_0)^{-1} + \varphi(z)$ immediately yields

(i)
$$\operatorname{Res}_{z=-i\sqrt{2}} f(z) = \frac{1}{(-i\sqrt{2} - i\sqrt{2})((-i\sqrt{2})^2 + 3)} = \frac{-1}{2i\sqrt{2}}$$

(ii)
$$\operatorname{Res}_{z=i\sqrt{2}} f(z) = \frac{1}{(i\sqrt{2} + i\sqrt{2})((i\sqrt{2})^2 + 3)} = \frac{1}{2i\sqrt{2}}$$

(iii)
$$\operatorname{Res}_{z=-i\sqrt{3}} f(z) = \frac{1}{(-i\sqrt{3}-i\sqrt{3})((-i\sqrt{3})^2+2)} = \frac{1}{2i\sqrt{3}}$$

(iv)
$$\operatorname{Res}_{z=i\sqrt{3}} f(z) = \frac{1}{(i\sqrt{3} + i\sqrt{3})((i\sqrt{3})^2 + 2)} = \frac{-1}{2i\sqrt{2}}$$

(b) First note that the denominator factors as

$$(z^2 - 1)^2 = (z + 1)^2 (z - 1)^2$$

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so there are two poles of order 2: -1 and 1. Thus the resides are

(i)
$$\operatorname{Res}_{z=-1} f(z) = \frac{d}{dz} \left[\frac{1}{(z-1)^2} \right]_{z=-1} = \frac{1}{4}$$

(ii)
$$\operatorname{Res}_{z=1} f(z) = \frac{d}{dz} \left[\frac{1}{(z+1)^2} \right]_{z=1} = -\frac{1}{4}$$

(c) First note that $\sin z$ has zeros of order 1 precisely at $z=2\pi k$ for some $k\in\mathbb{N}$; therefore $1/\sin(z)$ has poles of order 1 when $z=2\pi k$. Thus the residue at each pole is

$$\lim_{z \to 2\pi k} \frac{(z - 2\pi k)}{\sin z} = \lim_{z \to 2\pi k} \frac{(z - 2\pi k)}{(z - 2\pi k) - (z - 2\pi k)^3 / 3! + \dots}$$
$$= \lim_{z \to 2\pi k} \frac{1}{1 - (z - 2\pi k)^2 / 3! + \dots}$$
$$= 1$$

(d) Note that $\cot z = \frac{\cos z}{\sin z}$ has the same poles as above, all of order 1: $z = 2\pi k$. Thus the residues at each pole are

$$\lim_{z \to 2\pi k} (z - 2\pi k)(\cot z) = \lim_{z \to 2\pi k} (z - 2\pi k) \frac{1 - (z - 2\pi k)^2 + \dots}{(z - 2\pi k) - (z - 2\pi k)^3 / 3! + \dots}$$
$$= \lim_{z \to 2\pi k} \frac{1 - (z - 2\pi k)^2 + \dots}{1 - (z - 2\pi k)^2 / 3! + \dots}$$
$$= 1$$

(e) Now the poles are at $z = 2\pi k$, but they are of order 2.

$$\frac{d}{dz} \left[\frac{1}{\sin^2 z} \right]_{z=2\pi k}$$

(f) Clearly this final function has a pole of order m at z = 0, and of n at z = 1. Because a curve around an isolated singularity z_0

$$\frac{1}{2\pi i} \int_{\gamma} f(z) \, dz = \operatorname{Res}_{z=z_0} f(z)$$

and

$$\frac{1}{(n-1)!} \frac{d^{n-1}}{dz^{n-1}} \left[\frac{1}{z^m} \right]_{z=1} = \frac{1}{2\pi i} \int_{\gamma} \frac{-z^{-m}}{(-1)^n (1-z)^n} dz$$

so

$$\operatorname{Res}_{z=1} f(z) = \frac{(-1)^n}{(n-1)!} \frac{d^{n-1}}{dz^{n-1}} \left[\frac{1}{z^m} \right]_{z=1} = \frac{(-1)^n \cdot (-m)(-m+1) \cdots (-m+n-2)}{(n-1)!}$$

The other residue falls similarly

$$\operatorname{Res}_{z=0} f(z) = \frac{1}{(m-1)!} \frac{d^{m-1}}{dz^{m-1}} \left[\frac{1}{(1-z)^n} \right]_{z=0} = \frac{(-n)(-n+1)\cdots(-n+m-2)}{(m-1)!}.$$

Problem 3. (page 161)

Evaluate the following integrals by the method of residues:

(b)
$$\int_0^\infty \frac{x^2 dx}{x^4 + 5x^2 + 6}$$

(g)
$$\int_0^\infty \frac{x^{1/3}}{1+x^2} dx$$

(h)
$$\int_0^\infty (1+x^2)^{-1} \log x \, dx$$

(i)
$$\int_0^\infty \log(1+x^2) \frac{dx}{x^{1+\alpha}}$$
 $(0 < \alpha < 2)$.

Proof.

(b) Because the integral is even, we can exploit that

$$\int_0^\infty \frac{x^2 dx}{x^4 + 5x^2 + 6} = \frac{1}{2} \int_{-\infty}^\infty \frac{x^2 dx}{x^4 + 5x^2 + 6}$$

First note that the denominator $x^4 + 5x^2 + 6 = (x^2 + 2)(x^2 + 3)$ has no real roots. Now integrating the complex function over Γ_R , the semicircle of radius R in the upper half plane centered at the origin gives

$$\int_0^\infty \frac{x^2 dx}{x^4 + 5x^2 + 6} = \frac{1}{2} \left(\lim_{R \to \infty} \int_{\Gamma_R} \frac{z^2 dz}{z^4 + 5z^2 + 6} - \int_0^\pi \frac{(Re^{it})^2}{(Re^{it})^4 + 5(Re^{it})^2 + 6} \cdot ie^{it} dt \right)$$

where the final integral vanishes in the limit and the integral over Γ is given by

$$\int_{0}^{\infty} \frac{x^{2} dx}{x^{4} + 5x^{2} + 6} = \frac{1}{2} \cdot 2\pi i (\operatorname{Res}_{z=i\sqrt{2}} f(z) + \operatorname{Res}_{z=i\sqrt{3}} f(z))$$

$$= \frac{1}{2} \cdot 2\pi i \left(\frac{(i\sqrt{2})^{2}}{-2i\sqrt{2}} - \frac{i\sqrt{3})^{2}}{2i\sqrt{3}} \right)$$

$$= \frac{\pi}{2} \left(\sqrt{3} - \sqrt{2} \right)$$

using the residues calculated by a similar method to Problem 1(a).

(g) Here we want to avoid the branch cut at $\theta = 2\pi/3$, we will perform the substitution $x = t^2$ transforming the integral into

$$2\int_0^\infty \frac{t^{5/3}}{1+t^4} dt$$

and choosing the branch of $t^{2/3}$ whose argument lies between $-\pi/3$ and π . By Ahlfors argument,

$$\int_{-\infty}^{\infty} \frac{t^{5/3}}{1+t^4} dt = (1 - e^{2\pi i/3}) \int_{0}^{\infty} \frac{t^{5/3}}{1+t^4} dt$$

On the first integral, we can use the techniq from part (b), and take the residues from the poles in the upper half plane (which are $z=e^{\pi i/4}$ and $z=e^{3\pi i/4}$). These are simple enough to compute as

$$\frac{(e^{\pi i/4})^{5/3}}{(e^{\pi i/4} - e^{3\pi i/4})(e^{\pi i/4} - e^{5\pi i/4})(e^{\pi i/4} - e^{7\pi i/4})} \text{ and } \frac{(e^{3\pi i/4})^{5/3}}{(e^{3\pi i/4} - e^{\pi i/4})(e^{3\pi i/4} - e^{5\pi i/4})(e^{3\pi i/4} - e^{7\pi i/4})}.$$

Therefore

$$\int_0^\infty \frac{t^{5/3}}{1+t^4} dt = \frac{1}{1-e^{2\pi i/3}} \left(\sum_{u>0} \text{Res}_{z=z_0} f(z) \right)$$

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where the residues are the two long fractions above.

(h) Here we will integrate over the boundary of the half annulus in the upper half plane, with

$$\Gamma_1 = [\epsilon, R] \tag{1}$$

$$\Gamma_2 = \{Re^{it} : t \in [0, \pi]\}$$
 (2)

$$\Gamma_3 = [-\epsilon, R] \tag{3}$$

$$\Gamma_{3} = [-\epsilon, h]$$

$$\Gamma_{4} = \{\epsilon e^{-it} : t \in [0, \pi]\}$$

$$\tag{4}$$

and choosing the branch cut of log to be the negative imaginary axis, so that $\log z = \log |x| + i \arg z$ where $-\pi/2 < \arg z < 3\pi/2$.