"ML-bounds": M=Maximum, L=Length

Theorem

Suppose that f is continuous on a path γ of length L, and that $|f(z)| \leq M$ on γ . Then $|\int_{\gamma} f dz| \leq ML$

Proof.

$$\left| \int_{\gamma} f(z) dz \right| = \left| \int_{a}^{b} f(z(t)) z'(t) dt \right|$$

$$\leq \int_{a}^{b} |f(z(t))| |z'(t)| dt$$

$$\leq \int_{a}^{b} M|z'(t)| dt = ML$$

The second line is triangle inequality for integrals.

Applications of the ML-inequality

Why do ML-inequalities?

The ML-inequality will help prove two of our big theorems. We will take limits of paths where M or L are going to zero, and conclude the integral goes to zero.

"Toy" uses appear on exam

Example (From notes)

Let γ be a line segment lying with $D=\{z\in\mathbb{C}:|z|<1.$ Give an upper bound for

$$\int_{\gamma} \left(\frac{\operatorname{Re} z + z^2}{3 + \overline{z}} \right) dz$$

Section 8: Cauchy's Theorem

Theorem (Cauchy's Theorem)

Suppose the function f is analytic on a simply connected region D. Then $\int_{\gamma} f dz = 0$ for all contours γ in D.

Example

$$\int_{C_{0.1/2}} \frac{\sin(e^{3z}\cos(z))}{1+z^3} dz = 0$$

Example (Necessary to ask that D is simply connected)

The function 1/z is analytic on $\mathbb{C}\setminus\{0\}$. Letting $\gamma=e^{it}, 0\leq t\leq 2\pi$ we have

$$\int_{\gamma} \frac{1}{z} dz = 2\pi i$$

No Cauchy, because $\mathbb{C} \setminus \{0\}$ isn't simply connected.

The proof of Cauchy's Theorem

The proof of Cauchy's Theorem is hard

Because the hypotheses are so weak!

- ▶ We won't prove it
- ▶ Notes: Green's Theorem + Cauchy-Riemann would prove it
- ▶ But Green's theorem requires *continuous* partial derivatives; we only have that *f* has a derivative!

Proof is in the recommended textbooks...

Theorem (Green)

Let Δ be the region bounded by an anticlockwise contuous γ , and let f and g have continous partial derivatives. Then:

$$\int_{\gamma} f \, dx + g \, dy = \iint_{\Delta} \frac{\partial g}{\partial x} - \frac{\partial f}{\partial y} \, dx \, dy$$

A non-continuous derivative

Here's an example that shows that for *real* functions, the derivative of a function can be non-continuous:

Example

Let

$$f(x) = \begin{cases} x^2 \sin(1/x) & x \neq 0 \\ 0 & x = 0 \end{cases}$$

Then

$$f'(x) = \begin{cases} 2x\sin(1/x) - \cos(1/x) & x \neq 0 \\ 0 & x = 0 \end{cases}$$

exists at 0 but is not continuous there.