D1.1.1: Complex numbers

Let z=x+iy and w=a+ib where $x,y,a,b\in\mathbb{R}.$ Then z and w are complex numbers. Furthermore:

- 1. z = w iff x = a and y = b.
- 2. $\operatorname{Re}(z) := x$ and $\operatorname{Im}(z) := y$.
- 3. $|z| := \sqrt{x^2 + y^2}$
- 4. The **complex conjugate** of z is:

$$z^* := x - iy$$
.

5. Addition and multiplication:

$$(x+iy)+(a+ib) = (x+a)+i(y+b)$$

 $(x+iy)(a+ib) = (xa-yb)+i(xb+ya).$

6. $\mathbb{C} := \{x + iy : x, y \in \mathbb{R}\}$

with rule $i^2 = -1$.

L1.1.3

Let $u, w, z \in \mathbb{C}$ where z = x + iy. Then:

- 1. z + w = w + z and zw = wz.
- 2. u + (z + w) = (u + z) + w
- 3. u(zw) = (uz)w
- 4. u(z+w) = uz + uw
- 5. z + 0 = z and 1z = z.
- 6. $\exists (-z := -x + i(-y)): z + (-z) = 0.$
- 7. $\exists z^{-1} : zz^{-1} = 1$ where:

$$z^{-1} := \frac{x}{x^2 + y^2} + i \frac{-y}{x^2 + y^2}.$$

D1.1.5 and D1.1.7: Polar form

Let $z \in \mathbb{C}$ and z = x + iy. Then:

$$z = r(\cos\theta + i\sin\theta)$$
$$= re^{i\theta}$$

for $r = |z| = \sqrt{x^2 + y^2}$ and $\theta \in (-\pi, \pi]$ is given by $\tan \theta = y/x$.



L1.1.6

Let $\theta, \phi \in \mathbb{R}$ and $n \in \mathbb{Z}$. Then:

- 1. $e^{i(\theta+\phi)} = e^{i\theta}e^{i\phi}$
- 2. $e^{in\theta} = (e^{i\theta})^n$

due to de Moivre's formula:

$$\cos n\theta + i\sin n\theta = (\cos \theta + i\sin \theta)^n.$$

L1.1.9

Let $z, w \in \mathbb{C}$. Then:

- 1. |z| = 0 iff z = 0.
- $2. |\overline{z}| = |z|$
- 3. |zw| = |z||w|
- 4. $(z^*)^* = z$
- 5. $|z|^2 = zz^*$ and $|z^2| = |z|^2$.
- 6. $(z+w)^* = z^* + w^*$
- 7. $(zw)^* = z^*w^*$
- 8. $|\operatorname{Re}(z)| \le |z|$ and $|\operatorname{Im}(z)| \le |z|$.
- 9. $\operatorname{Re}(z) = \frac{1}{2}(z + z^*)$
- 10. $\text{Im}(z) = \frac{1}{2i}(z z^*).$

L1.1.10 - 11: Triangle inequalities

Let $z, w \in \mathbb{C}$. Then:

- 1. $|z+w| \le |z| + |w|$
- 2. $||z| |w|| \le |z w|$.

D1.1.12: Argument of z

The set of all arguments of z is:

$$\arg(z) := \{\theta : z = |z|e^{i\theta}\}$$
$$= \{\operatorname{Arg}(z) + 2\pi k : k \in \mathbb{Z}\}.$$

The principle argument of z satisfies $z = |z|e^{i\operatorname{Arg}(z)}$ with $-\pi < \operatorname{Arg}(z) \le \pi$.

$$\therefore \operatorname{Arg}(z) \equiv \operatorname{arg}(z) \mod 2\pi$$

Arg(z) is discontinuous on the negative real axis since $\forall x, \epsilon > 0; -x \pm i\epsilon \rightarrow x$:

$$\lim_{\epsilon \to 0} \operatorname{Arg}(-x \pm i\epsilon) = \pm \pi.$$

P1.1.14

Let $z, w \in \mathbb{C}$. Then:

- 1. arg(zw) = arg(z) + arg(w)
- 2. $\arg(z^*) = -\arg(z)$

for these are set operations.

D1.2.1: Open and closed ϵ -discs

Let $z_0 \in \mathbb{C}$ and $\epsilon > 0$.

1. An **open** ϵ -disc centred at z_0 is:

$$D_{\epsilon}(z_0) := \{ z \in \mathbb{C} : |z - z_0| < \epsilon \}.$$

2. A **closed** ϵ -disc centred at z_0 is:

$$\overline{D}_{\epsilon}(z_0) := \{ z \in \mathbb{C} : |z - z_0| \le \epsilon \}.$$

A **punctured** ϵ -disc centred at z_0 is:

$$D'_{\epsilon}(z_0) := \{ z \in \mathbb{C} : 0 < |z - z_0| < \epsilon \}.$$

D1.2.2: Open and closed sets

Let $U \subset \mathbb{C}$. Set U is **open** if:

$$\forall z_0 \in U; \exists \epsilon > 0 : D_{\epsilon}(z_0) \subseteq U.$$

Subset F is **closed** if $\mathbb{C} \setminus F$ is open.

A **neighbourhood** of point $z_0 \in \mathbb{C}$ is an open set that contains z_0 .

Remark

 \emptyset is vacuously open. Therefore \mathbb{C} is open and closed. A set like $D_2(0) \setminus D_1(0)$ is neither closed nor open.

The union and intersection of open sets is also an open set.

L1.2.3

Punctured disc $D'_{\epsilon}(z_0)$ is open.

D1.2.4: Limit points

Let $S \subseteq \mathbb{C}$. z_0 is a **limit point** of S if:

$$\forall \epsilon > 0; D'_{\epsilon}(z_0) \cap S \neq \emptyset.$$

The closure of S is set \overline{S} and contains S and all its limit points.

L1.2.6

Let $S \subseteq \mathbb{C}$. S is closed **iff** $S = \overline{S}$.

D1.2.7: Bounded sets

Let $S \subseteq \mathbb{C}$. Set S is bounded if:

$$\forall z \in S; \exists M > 0: |z| \le S.$$

D1.2.8: ϵ -N convergence

Let $\mathbb{N} = \{0, 1, 2, \dots\}.$

Let $(z_n)_{n\in\mathbb{N}}\subseteq\mathbb{C}$ be a sequence and $z\in\mathbb{C}$. Then $\lim_{n\to\infty}z_n=z$ if:

$$\forall \epsilon > 0; \exists N \in \mathbb{N} : \forall n \ge N$$

 $\implies |z_n - z| < \epsilon.$

L1.2.9

Let $z_n, z \in \mathbb{C}$ where $z_n = a_n + ib_n$.

Then $\lim_{n\to\infty} z_n = z$ iff:

 $\operatorname{Re}(z) = \lim_{n \to \infty} a_n \text{ and } \operatorname{Im}(z) = \lim_{n \to \infty} b_n.$

L1.2.10

Let $S \subseteq \mathbb{C}$ and $z \in \mathbb{C}$. Then $z \in \overline{S}$ iff:

$$\exists z_n \in S : z = \lim_{n \to \infty} z_n.$$

D1.2.11: Cauchy sequences

 z_n is a Cauchy sequence if:

$$\forall \epsilon > 0; \exists N \in \mathbb{N} : \forall n, m \ge N$$

 $\implies |z_n - z_m| < \epsilon.$

L1.2.12

 z_n is convergent **iff** z_n is Cauchy.

D1.2.14: Bounded sequences

 z_n is bounded if:

$$\forall n \in \mathbb{N}; \exists M > 0: |z_n| \leq M.$$

L1.2.15: Bolzano-Weierstrass

Let z_n be a bounded sequence. Then:

$$\exists (z_{n_k})_{k,n_k \in \mathbb{N}} : \lim_{k \to \infty} z_{n_k} = z \in \mathbb{C}$$

or that z_n has a convergent subsequence.

A selection of a sequence is a subsequence.

D1.3.1: Bounded functions

Let $S \subseteq \mathbb{C}$ and $f: S \to \mathbb{C}$. Then f is a bounded function if:

$$\forall z \in S; \exists M > 0: |f(z)| \le M.$$

D1.3.2: ϵ - δ convergence

Let $S \subseteq \mathbb{C}$, $z_0 \in \overline{S}$, $f: S \to \mathbb{C}$ and $a_0 \in \mathbb{C}$. Then $\lim_{z \to z_0} f(z) = a_0$ if:

$$\forall z \in S; \forall \epsilon > 0; \exists \delta > 0 : 0 < |z - z_0| < \delta$$

$$\implies |f(z) - a_0| < \epsilon.$$

L1.3.3

Let $S \subseteq \mathbb{C}, z_0 \in \overline{S}, f : S \to \mathbb{C}$ and $a_0 \in \mathbb{C}$ where $z_0 = x_0 + iy_0$ and f = u + iv.

Then $\lim_{z\to z_0} f(z) = a_0$ iff:

$$\operatorname{Re}(a_0) = \lim_{\substack{x \to x_0 \\ y \to y_0}} u(x, y)$$

and

$$\operatorname{Im}(a_0) = \lim_{\substack{x \to x_0 \\ y \to y_0}} v(x, y).$$

L1.3.4

Let $S \subseteq \mathbb{C}, z_0 \in \overline{S}, f : S \to \mathbb{C}, a_0 \in \mathbb{C}$ and sequence $w_n \in S \setminus \{z_0\}$.

If $\lim_{z\to z_0} f(z) = a_0$ and $\lim_{n\to\infty} w_n = z_0$ then:

$$\lim_{n \to \infty} f(w_n) = a_0.$$

L1.3.5: Limit identities

Let $S \subseteq \mathbb{C}, z_0 \in \overline{S}$ and $a_0, b_0 \in \mathbb{C}$. Let $f, g : S \to \mathbb{C}$.

If $\lim_{z\to z_0} f(z) = a_0$ and $\lim_{z\to z_0} g(z) = b_0$ then:

- 1. $\lim_{z \to z_0} (f(z) + g(z)) = a_0 + b_0$
- 2. $\lim_{z \to z_0} (f(z)g(z)) = a_0 b_0$
- 3. $\lim_{z \to z_0} \left(\frac{f(z)}{g(z)} \right) = \frac{a_0}{b_0} \text{ if } b_0 \neq 0.$

D1.3.6: ϵ - δ continuity

Let $S \subseteq \mathbb{C}$, $f: S \to \mathbb{C}$ and $z_0 \in S$. Then f is continuous at z_0 if:

$$\forall z \in S; \forall \epsilon > 0; \exists \delta > 0 : |z - z_0| < \delta$$

$$\implies |f(z) - f(z_0)| < \epsilon.$$

L1.3.7

Let $f: \mathbb{C} \to \mathbb{C}$ with rule f = u + iv and $z_0 = x_0 + iy_0 \in \mathbb{C}$.

Then f is continuous at z_0 iff u and v are continuous at (x_0, y_0) .

L1.3.8

If $f, g: \mathbb{C} \to \mathbb{C}$ are continuous at z_0 then:

- 1. f + g is continuous at z_0 .
- 2. fg is continuous at z_0 .
- 3. f/g is continuous at z_0 . $(g \neq 0)$

D: Image and preimage

Let $f: X \to Y$ where $A \subseteq X$ and $B \subseteq Y$. The image of A is:

$$f(A) = \{ f(x) : x \in A \}$$

and the preimage of B is:

$$f^{-1}(B) = \{x : f(x) \in B\}.$$

L1.3.9

Let $U \subseteq \mathbb{C}$ be an open set. $f : \mathbb{C} \to \mathbb{C}$ is continuous **iff** $\forall U \subseteq \mathbb{C}$; $f^{-1}(U)$ is open for $f^{-1}(U) = \{z \in \mathbb{C} : f(z) \in U\}$.

L1.3.10

Let $f:S\to\mathbb{C}$ be continuous. Let $S\subseteq\mathbb{C}$ be closed and bounded.

Then f(S) is closed and bounded.

D1.4.1: Differentiability

Let $z_0 \in \mathbb{C}$ and U a neighbourhood of z_0 . Let $f: U \to \mathbb{C}$. Then f is differentiable at z_0 if the following limit exists:

$$f'(z_0) := \lim_{z \to z_0} \frac{f(z) - f(z_0)}{z - z_0}.$$

L1.4.3

Differentiability \implies continuity.

Let $z_0 \in \mathbb{C}$ and U a neighbourhood of z_0 . If $f: U \to \mathbb{C}$ is differentiable at z_0 then f is continuous at z_0 .

L1.4.4

Let $z_0 \in \mathbb{C}$ and U a neighbourhood of z_0 . Let $f, g : U \to \mathbb{C}$ be differentiable at z_0 . Then f+g, fg and f/g (where $g(z_0) \neq 0$) are all differentiable at z_0 .

L1.4.5: Chain rule

Let $z_0 \in \mathbb{C}$ and U a neighbourhood of z_0 . Let $g: U \to \mathbb{C}$ be such that g(U) is a neighbourhood of $g(z_0)$. Assume that g is differentiable at z_0 and f is differentiable at $g(z_0)$. Then $f \circ g$ is differentiable at z_0 :

$$(f \circ g)'(z_0) = f(g(z_0))g'(z_0).$$

T1.4.6: Cauchy-Riemann equations

Let $z_0 \in \mathbb{C}$ and U a neighbourhood of z_0 . Let $f: U \to \mathbb{C}$ be differentiable at z_0 . Let $z_0 = x_0 + iy_0$ and f = u + iv. Then:

$$\frac{\partial u}{\partial x}(x_0, y_0) = \frac{\partial v}{\partial y}(x_0, y_0)$$

$$\frac{\partial u}{\partial y}(x_0, y_0) = -\frac{\partial v}{\partial x}(x_0, y_0)$$

and are the Cauchy-Riemann equations.

T1.4.8

Let $z_0 \in \mathbb{C}$ and U a neighbourhood of z_0 for $z_0 = x_0 + iy_0$. Let $f: U \to \mathbb{C}$ where f = u + iv.

Assume that u and v have continuous first derivatives on a neighbourhood of (x_0, y_0) and also that they satisfy the Cauchy Riemann equations at (x_0, y_0) .

Then f is differentiable at z_0 .

D1.4.9: Holomorphic functions

f is **holomorphic** at z_0 if there exists a neighbourhood U of z_0 such that f is defined and differentiable.

D1.4.13: Harmonic equations

h(x,y) is harmonic if for $\forall (x,y) \in \mathbb{R}^2$ it satisfies Laplace's equation:

$$\frac{\partial^2 h}{\partial x^2}(x,y) + \frac{\partial^2 h}{\partial y^2}(x,y) = 0.$$

L1.4.14

Let u(x, y), v(x, y) be twice continuously differentiable and that f(x+iy) = u+iy is holomorphic on \mathbb{C} .

Then u and v are harmonic.

D1.4.15: Harmonic conjugates

Let $U \subseteq \mathbb{R}^2$ and $u: U \to \mathbb{R}$ be harmonic. Then harmonic function $v:U\to\mathbb{R}$ is a harmonic conjugate of u if complex function f = u + iv is holomorphic on U.

D1.5.1: Polynomial degree

Let $P: \mathbb{C} \to \mathbb{C}$ be a polynomial. The **degree** of P is the highest power of the variable in P, denoted as deg(P).

L1.5.2

Let $z_0 \in \mathbb{C}$. Let complex functions f and g be holomorphic at z_0 . Then f + g, fgand f/g ($g \neq 0$) are holomorphic at z_0 .

C1.5.3

Let $N \in \mathbb{N}$ and $a_0, \ldots, a_N \in \mathbb{C}$.

Let
$$P(z) = \sum_{n=0}^{N} a_n z^n$$
.
Then $P(z)$ is holomorphic on \mathbb{C} and:

$$P'(z_0) = \sum_{n=1}^{N} n a_n z_0^{n-1}.$$

L1.5.4

Let
$$P(z) = \sum_{n=0}^{N} a_n z^n$$
 where $a_i \in \mathbb{R}$ and $P(z_0) = 0$ for $z_0 \in \mathbb{C}$. Then $P(z_0^*) = 0$.

D1.5.5: Rational functions

Let $P, Q : \mathbb{C} \to \mathbb{C}$ be complex functions. Then $R: \{z \in \mathbb{C} : Q(z) \neq 0\} \to \mathbb{C}$ with R(z) = P(z)/Q(z) is a rational function.

L1.5.7

The rational function R(z) = P(z)/Q(z)is holomorphic on $\{z \in \mathbb{C} : Q(z) \neq 0\}$.

L1.5.8

Let $U \subseteq \mathbb{C}$ be open. Let g be holomorphic on U and f be holomorphic on g(U).

Then $f \circ g$ is holomorphic on U.

L1.5.10

Let $U \subseteq \mathbb{R}^2$ be open and $u, v : U \to \mathbb{R}$. u and v satisfy the Cauchy-Riemann equations iff $\overline{\partial} f = 0$, where f = u + ivwith map $f: U \to \mathbb{C}$.

Remark

$$\partial := \frac{1}{2} \left(\frac{\partial}{\partial x} - i \frac{\partial}{\partial y} \right)$$

$$\overline{\partial} := \frac{1}{2} \left(\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right)$$

D1.6.1: Exponential function

The complex exponential function is a function defined as $\exp : \mathbb{C} \to \mathbb{C}$ and rule:

$$\exp(z) := e^x(\cos y + i\sin y)$$

for z = x + iy and $|z| = e^x$.

P1.6.2

Let $z, w \in \mathbb{C}$.

- 1. $\exp(z)$ is holomorphic on \mathbb{C} .
- $2. \exp(z) = \exp'(z)$
- 3. $\exp(z+w) = \exp(z)\exp(w)$
- 4. $\exp(z + 2\pi i) = \exp(z)$

D1.6.6: Cosine and sine functions

$$\cos(z) := \frac{1}{2} \left(\exp(iz) + \exp(-iz) \right)$$
$$\sin(z) := \frac{1}{2i} \left(\exp(iz) - \exp(-iz) \right)$$

L1.6.7

Let $z \in \mathbb{C}$ where z = x + iy. Then:

- 1. cos(z) and sin(z) are holomorphic at z, with $\cos'(z) = -\sin(z)$ and $\sin'(z) = \cos(z)$.
- 2. $\cos^2(z) + \sin^2(z) = 1$
- $3. \cos(z + 2\pi) = \cos(z)$ $\sin(z + 2\pi) = \sin(z)$

L1.6.8

Let $z, w \in \mathbb{C}$. Then:

- 1. $\sin(z + \pi/2) = \cos(z)$
- $2. \sin(z+w)$ $= \sin(z)\cos(w) + \sin(w)\cos(z)$
- 3. $\cos(z+w)$ $= \cos(z)\cos(w) - \sin(z)\sin(w).$

L1.6.9

Let $z \in \mathbb{C}$ where z = x + iy. Then:

$$\sin(x+iy)$$

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

$$\cos(x+iy)$$

$$= \cos(x)\cosh(y) - i\sin(x)\sinh(y).$$

D1.6.11: Hyperbolic functions

$$\cosh(z) := \frac{1}{2} \left(\exp(z) + \exp(-z) \right)$$
$$\sinh(z) := \frac{1}{2} \left(\exp(z) - \exp(-z) \right)$$

L1.6.12

Let $z \in \mathbb{C}$. Then $\sinh(iz) = i\sin(z)$ and $\cosh(iz) = \cos(z)$.

D1.7.1: Logarithm function

Let $z \neq 0 \in \mathbb{C}$. Then:

$$\log(z) := \{ w \in \mathbb{C} : z = \exp(w) \}$$

and is the complex **natural** logarithm.

L1.7.3

Let $z, w \in \mathbb{C}$ be nonzero. Then:

- 1. $\log(z) = \{ \ln |z| + i \operatorname{Arg}(z) + i 2\pi k \}$
- $2. \log(zw) = \log(z) + \log(w)$
- 3. $\log(1/z) = -\log(z)$

where $k \in \mathbb{Z}$ and $\ln(x)$ denotes the real valued natural logarithm of x.

D1.7.5: Principle branch of $\log z$

The principle branch of the logarithm function is defined as:

$$Log : \mathbb{C} \setminus \{0\} \to \mathbb{C};$$

$$Log(z) := ln |z| + iArg(z)$$

and is discontinuous on the negative real axis since $\forall x, \epsilon > 0; -x \pm i\epsilon \rightarrow x$ yet:

$$\lim_{\epsilon \to 0} \text{Log}(-x \pm i\epsilon) = \ln|z| \pm i\pi.$$

i.e. the limit on the axis does not exist.

D1.7.7: Branch cuts

A branch cut $L \subset \mathbb{C}$ is removed so that we may define a holomorphic branch of a multivalued function on $\mathbb{C} \setminus L$.

The half-line from z_0 at angle ϕ is:

$$L_{z_0,\phi} = \{ z \in \mathbb{C} : z = z_0 + re^{i\phi}; r \ge 0 \}$$

and $D_{z_0,\phi} = \mathbb{C} \setminus L_{z_0,\phi}$.

D1.7.9

Let $\phi \in \mathbb{R}$. Then:

$$\phi < \operatorname{Arg}_{\phi}(z) \le \phi + 2\pi$$

$$\operatorname{Log}_{\phi}(z) := \ln|z| + i\operatorname{Arg}_{\phi}(z).$$

L1.7.10

Branch $Log_{\phi}(z)$ is holomorphic on $D_{0,\phi}$:

$$\forall z \in D_{0,\phi}; \frac{\mathrm{d}}{\mathrm{d}z} \left[\mathrm{Log}_{\phi}(z) \right] = \frac{1}{z}.$$

L1.7.11

Let $\phi \in \mathbb{R}$, $U \subseteq \mathbb{C}$ be open and $g: U \to \mathbb{C}$ be holomorphic on U. Then $\operatorname{Log}_{\phi}(g(z))$ is holomorphic on $U \cap g^{-1}(D_{\phi})$.

D1.8.1: α -th power of z

Let $z, \alpha \in \mathbb{C}$. Then the α -th power of z is: $z^{\alpha} := \{\exp(\alpha w) : w \in \log(z)\}$ for $z \neq 0$.

T1.8.4

Let $\alpha, z \neq 0 \in \mathbb{C}$.

- 1. If $\alpha \in \mathbb{Z}$ there is one value of z^{α} .
- 2. If $\alpha = p/q \in \mathbb{Q}$ for p, q are coprime then there are q values of z^{α} .
- 3. If α is irrational or complex then there are infinite values of z^{α} .

D1.8.5: Roots of unity

Let q be a positive integer. Then:

$$1^{1/q} = 1, \omega, \dots, \omega^{q-1}; \omega := \exp(2\pi i/q)$$

are the q roots of unity.

D1.8.7: Principle branch of z^{α}

Let $z \in D$ such that Log(z) is defined. Then the principle branch of z^{α} is:

$$z^{\alpha} := \exp(\alpha \operatorname{Log}(z)).$$

L1.8.8

Let $\alpha, \beta, z \in \mathbb{C}$ for $z \neq 0$. Then:

$$z^{\alpha}z^{\beta} = z^{\alpha+\beta}$$
.

L1.8.9

A branch of z^{α} is holomorphic on D_{ϕ} and:

$$\forall z \in D_{\phi}; (z^{\alpha})' = \alpha z^{\alpha - 1}.$$

D2.1.1: Conformal maps

Let $U \subseteq \mathbb{C}$ be open and let $f: U \to \mathbb{C}$. f is **conformal** if it preserves angles.

i.e. that the angle between tangent lines must remain invariant under mapping.

T2.1.2

Let $U \subseteq \mathbb{C}$ be open and let $f: U \to \mathbb{C}$ be a holomorphic function. Define $T \subseteq U$:

$$T = \{ z_0 \in U : f'(z_0) \neq 0 \}.$$

Then f preserves angles at every $z_0 \in T$. i.e. f is a conformal mapping on T.

D2.2.1: Möbius transformations

f is a Möbius transformation if:

$$f(z) = \frac{az+b}{cz+d}$$
 where $a,b,c,d \in \mathbb{C}$,

 $ad \neq bc$ and normalisation ad - bc = 1.

L2.2.3

Define $M := \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ with det(M) = 1 to be associated with the following:

$$f_M(z) = \frac{az+b}{cz+d}.$$

Then $f_{M^{-1}} = f_M^{-1}$ and:

$$f_{M_1 M_2} = f_{M_1} \circ f_{M_2}.$$

D2.3.1: Extended complex plane

The extended complex plane is the set:

$$\widetilde{\mathbb{C}} = \mathbb{C} \cup \{\infty\}$$

such that for all $a, b \neq 0 \in \mathbb{C}$:

$$a+\infty=\infty,\ b\cdot\infty=\infty,$$

$$\frac{b}{0} = \infty$$
 and $\frac{b}{\infty} = 0$.

D2.3.2.1: Riemann spheres

The Riemann sphere is the unit sphere S^2 in \mathbb{R}^3 defined by:

$$S^{2} = \{(X, Y, Z) \in \mathbb{R}^{3} : X^{2} + Y^{2} + Z^{2} = 1\}$$

with north pole N := (0, 0, 1).

D2.3.2.2: Stereographic projections

Let $\phi: \widetilde{\mathbb{C}} \to S^2$ be a bijective mapping such that points $z \in \widetilde{\mathbb{C}}$ and $\phi(z), N \in S^2$ are **colinear**. Then from calculation:

$$\phi(z) = \left(\frac{2x}{|z|^2 + 1}, \frac{2y}{|z|^2 + 1}, \frac{|z|^2 - 1}{|z|^2 + 1}\right)$$

$$\lim_{|z| \to \infty} \phi(z) = N$$

where we denote z = x + iy = (x, y, 0).

The stereographic projection is the inverse mapping $\psi: S^2 \to \widetilde{\mathbb{C}}$ of ϕ where:

$$\psi(X,Y,Z) = \begin{cases} \frac{X+iY}{1-Z} & (X,Y,Z) \neq N \\ \infty & (X,Y,Z) = N \end{cases}$$

since we define $\phi(\infty) := N$.

L2.3.4

Stereographic projections maps a circle to a **circline**. (i.e. circle or line)

D2.4.1

- 1. Translations: f(z) = z + b where $b \in \mathbb{C}$.
- 2. Rotations: f(z) = az where $a = e^{i\theta}$ and $a \in \mathbb{C}$.
- 3. **Dilations**: f(z) = rz where $r > 0 \in \mathbb{R}$.
- 4. Inversions: f(z) = 1/z.

T2.4.2

Let f be a Möbius transformation.

Then f consists of a **finite composition** of translations, rotations, dilations and inversions **iff**:

$$f(\infty) \neq \infty$$

i.e. f does not fix the point at infinity.

C2.4.3

If f is a Möbius transformation then it maps circlines to circlines.

L2.5.1

Let f be a Möbius transformation and let $z_2, z_3, z_4 \in \widetilde{\mathbb{C}}$ be distinct points such that $f(z_2) = z_2, f(z_3) = z_3$ and $f(z_4) = z_4$.

Then f(z) = z. (identity transformation)

T2.5.2

Given distinct points $z_2, z_3, z_4 \in \mathbb{C}$ there exists a <u>unique</u> Möbius transformation f:

$$f(z_2) = 1$$
, $f(z_3) = 0$ and $f(z_4) = \infty$.

Explicitly this mapping is given by:

$$f(z) = \frac{z_2 - z_4}{z_2 - z_3} \frac{z - z_3}{z - z_4}.$$

C2.5.3

Let $z_2, z_3, z_4, w_2, w_3, w_4 \in \widetilde{\mathbb{C}}$ be distinct points. Then there is a unique Möbius transformation f such that:

$$f(z_2) = w_3$$
, $f(z_3) = w_3$ and $f(z_4) = w_4$.

D2.5.4: Cross ratios

Let $z_1, z_2, z_3, z_4 \in \widetilde{\mathbb{C}}$ be distinct points and let f be a Möbius transformation that maps $(z_2, z_3, z_4) \mapsto (1, 0, \infty)$.

Then the **cross ratio** is defined as:

$$[z_1, z_2, z_3, z_4] := f(z_1).$$

T2.5.6

Let $z_1, z_2, z_3, z_4 \in \mathbb{C}$ be distinct and let f be a Möbius transformation. Then:

$$[f(z_1), f(z_2), f(z_3), f(z_4)] = [z_1, z_2, z_3, z_4].$$

D3.1.1: Integrable functions

Let $f:[a,b]\to\mathbb{C}; f=u+iv$. Then f is **integrable** if u(t) and v(t) are integrable.

$$\therefore \int_{a}^{b} f := \int_{a}^{b} u + i \int_{a}^{b} v \in \mathbb{C}.$$

f is integrable if it is continuous.

L3.1.2

Let $f, g: [a, b] \to \mathbb{C}$ be integrable and $\alpha, \beta \in \mathbb{C}$. Then:

1.
$$\int_a^b \alpha f + \beta g = \alpha \int_a^b f + \beta \int_a^b g$$

2. Let f = F' be continuous and that $F: [a, b] \to \mathbb{C}$. Then:

$$\int_{a}^{b} f(t)dt = F(b) - F(a).$$

$$3. \ \left| \int_a^b f(t) \mathrm{d}t \right| \le \int_a^b |f(t)| \mathrm{d}t.$$

D3.2.1: Contours

A contour $\Gamma \subset \mathbb{C}$ is a curve that connects z_0 to $z_1 \in \mathbb{C}$. We define $\Gamma = \operatorname{im}(\gamma)$ where:

$$\gamma: [t_0, t_1] \to \mathbb{C}; \gamma(t_0) = z_0 \text{ and } \gamma(t_1) = z_1.$$

Contour Γ is **regular** if its first derivative is continuous and $\gamma'(t) \neq 0$ for $\forall t$.

D3.2.3: Contour integrals

Let Γ be a regular curve connecting points z_0 and z_1 . Let $f:\Gamma\to\mathbb{C}$ be continuous. Then the integral of f along Γ is:

$$\int_{\Gamma} f(z) dz = \int_{t_0}^{t_1} f(\gamma(t)) \gamma'(t) dt.$$

Let there exist $\gamma_i : [t_0^i, t_1^i] \to \mathbb{C}$ such that $\gamma_i(t_0^1) = z_0$, $\gamma_i(t_1^i) = \gamma_{i+1}(t_0^{i+1})$ and $\gamma_n(t_1^n) = z_1$ where $\Gamma_i = \operatorname{im}(\gamma_i)$. Then:

$$\int_{\Gamma} f(z) dz = \sum_{i=1}^{n} \int_{\Gamma_{i}} f(z) dz.$$

D3.2.7: Contour arclengths

The **arclength** of a regular curve Γ is:

$$\ell(\Gamma) = \int_{t_0}^{t_1} |\gamma'(t)| dt$$
$$= \int_{t_0}^{t_1} \sqrt{x'(t)^2 + y'(t)^2} dt.$$

If Γ is the arc of a circle with radius r traced by an angle θ then $\ell(\Gamma) = r\theta$.

L3.2.9: M-L lemma

Let Γ be regular and let $f:\Gamma\to\mathbb{C}$ be a continuous function. Then:

$$\left| \int_{\Gamma} f(z) dz \right| \leq \max_{z \in \Gamma} |f(z)| \ell(\Gamma).$$

D3.3.1: Domains

Set D is a **domain** if it is **open** and every two points in D is connected by a contour that is fully contained in D.

L3.3.2

Let D be a domain and let $u: D \to \mathbb{R}$ be differentiable, where $u'_x = u'_y = 0$ on D. Then u(x, y) is constant on D.

D3.3.3: Antiderivatives

Let D be a domain and let $f: D \to \mathbb{C}$ be continuous. f has an antiderivative on D if $\exists F: D \to \mathbb{C}: \forall z \in D; F'(z) = f(z)$.

T3.3.5: FTC

Let D be a domain and let continuous $f: D \to \mathbb{C}$ have an antiderivative F on D. If contour $\Gamma \subset D$ connects z_0 to z_1 :

$$\int_{\Gamma} f(z) \mathrm{d}z = F(z_1) - F(z_0).$$

C3.3.6

Let f be holomorphic on domain D and f'(z) = 0 for $\forall z \in D$. Then f is constant.

D3.3.7: Closed contours

 Γ is **closed** if its endpoints are the same.

L3.3.9: Path independence

Let $f: D \to \mathbb{C}$ be continuous where D is a domain. The following are equivalent:

- 1. f has an antiderivative on D.
- 2. For all **closed** contours $\Gamma \subset D$:

$$\oint_{\Gamma} f(z) \mathrm{d}z = 0.$$

3. Integrals are independent of path, regardless of contour chosen in D.

D3.4.1: Loops

 Γ is **simple** if it has no self intersections except at the endpoints.

Loops are simple and \underline{closed} contours.

T3.4.2: Jordan curve theorem

Let Γ be a loop in \mathbb{C} . Then Γ defines the following two regions:

- 1. bounded interior: $Int(\Gamma)$
- 2. unbounded exterior: $Ext(\Gamma)$

where $\mathbb{C} = \operatorname{Int}(\Gamma) \cup \Gamma \cup \operatorname{Ext}(\Gamma)$.

D3.4.4: Positively oriented loops

Loop Γ is **positively oriented** if $Int(\Gamma)$ is always remain on the left hand side when traversing its parametrisation.

D3.4.6: Simply connected domains

Domain D is simply connected if:

for all loops
$$\Gamma \subset D$$
; Int $(\Gamma) \subseteq D$.

T3.4.8: Cauchy integral theorem

Let Γ be a **loop**. Let f be holomorphic inside and on contour Γ . Then:

$$\int_{\Gamma} f(z) \mathrm{d}z = 0.$$

C3.4.9

Let D be a simply connected domain and let f be holomorphic on D. Then f has an antiderivative on D.

T3.4.11

Consider loop Γ and point $z_0 \notin \Gamma$. Then:

$$\int_{\Gamma} \frac{1}{z - z_0} dz = \begin{cases} 2\pi i & z_0 \in \text{Int}(\Gamma) \\ 0 & \text{otherwise.} \end{cases}$$

T3.4.12: Deformation theorem

Let f be holomorphic on loops Γ_1, Γ_2 and $(\operatorname{Int}(\Gamma_1) \setminus \operatorname{Int}(\Gamma_2)) \cup (\operatorname{Int}(\Gamma_2) \setminus \operatorname{Int}(\Gamma_1))$.

Then
$$\int_{\Gamma_1} f(z) dz = \int_{\Gamma_2} f(z) dz$$
.

T3.5.1: Cauchy integral formula

Let Γ be a loop. Let $z_0 \in \operatorname{Int}(\Gamma)$ and let f be holomorphic on $\Gamma \cup \operatorname{Int}(\Gamma)$. Then:

$$f(z_0) = \frac{1}{2\pi i} \int_{\Gamma} \frac{f(z)}{z - z_0} dz.$$

T3.5.3

Let Γ be a contour on domain D. Let $g: D \to \mathbb{C}$ be continuous on Γ . Then the following $G: D \setminus \Gamma \to \mathbb{C}$ is holomorphic:

$$G(z) = \int_{\Gamma} \frac{g(w)}{(w-z)^n} dw$$

$$G'(z) = n \int_{\Gamma} \frac{g(w)}{(w-z)^{n+1}} dw$$

given $n \in \{1, 2, ... \}$.

C3.5.5: Infinite differentiability

Let f be holomorphic on domain D. Then f is infinitely differentiable on D and all its derivatives are holomorphic on D.

T3.5.6

Consider loop Γ . Let f be holomorphic on $\Gamma \cup \operatorname{Int}(\Gamma)$ and let $z \in \Gamma$. Then f is infinitely differentiable at z and:

$$f^{(n)}(z_0) = \frac{n!}{2\pi i} \int_{\Gamma} \frac{f(w)}{(w - z_0)^{n+1}} dw$$

where $n \in \mathbb{N}$.

T3.5.12

Let D be a domain. Let $f: D \to \mathbb{C}$ be continuous and that for all loops $\Gamma \subset D$:

$$\int_{\Gamma} f(z) \mathrm{d}z = 0.$$

Then f is holomorphic on D.

T3.6.1

Let D be a domain. Let $z_0 \in D$, R > 0 and $\overline{D_R}(z_0) \subseteq D$. Consider holomorphic function f on D such that:

$$\exists M > 0; \forall z \in D : |f(z)| \le M.$$

Then for all $n \in \mathbb{N}$:

$$|f^{(n)}(z_0)| \le \frac{n!M}{R^n}.$$

T3.6.2: Liouville's theorem

f is constant **iff** f is holomorphic **and** bounded on \mathbb{C} .

T3.6.3: FTA

Every complex polynomial has a root.

T3.7.1

Let f be holomorphic on domain D. Let $z_0 \in D$, R > 0 and $\overline{D_R}(z_0) \subseteq D$. Then:

$$f(z_0) = \frac{1}{2\pi} \int_0^{2\pi} f(z_0 + R\exp(it)) dt.$$

T3.7.5: Maximum modulus

Let function f be holomorphic on domain D. Let $\exists M > 0 : \forall z \in D; |f(z)| \leq M$, or that f is also bounded.

If there exists $z_0 \in D$ such that $|f(z_0)|$ is maximised then f is constant on D.

D4.1.1: Infinite series

L4.1.4

L4.1.8: Comparison test

L4.1.9

L4.1.11: Ratio test

D4.1.12: Pointwise convergence

D4.1.14: Uniform convergence

L4.1.17

L4.1.19: Weierstrass M-test

L4.1.21

L4.1.22

T4.1.23

T4.2.2: Power series

Let $(a_n)_{n\in\mathbb{N}}\subset\mathbb{C}$ be a complex sequence. Then a **power series** is an infinite series of the following form:

$$\sum_{j=0}^{\infty} a_j (z - z_0)^j$$

with complex coefficients $a_j \in \mathbb{C}$. There also exists $R \in [0, \infty) \cup \{\infty\}$ such that:

- 1. The series converges on $D_R(z_0)$.
- 2. The series converges uniformly on $\overline{D}_r(z_0)$ for $\forall r \in [0, R)$.
- 3. The series diverges on $\mathbb{C} \setminus \overline{D}_R(z_0)$.

and is the radius of convergence of the power series. Further if there exists $M \in \mathbb{R}$ such that:

$$\lim_{j \to \infty} \left| \frac{a_j}{a_{j+1}} \right| = M$$

then R = M. (T4.2.4)

T4.2.6

Let f have a power series expansion with radius of convergence R:

$$f(z) = \sum_{j=0}^{\infty} a_j (z - z_0)^j.$$

Then f is holomorphic on $D_R(z_0)$.

T4.3.2: Taylor series

Let f be holomorphic on $D_R(z_0)$ where R > 0. Then the **Taylor series** for f centred at z_0 defined as:

$$\sum_{j=0}^{\infty} \frac{f^{(j)}(z_0)}{j!} (z - z_0)^j$$

converges to $\underline{f}(z)$ for all $z \in D_R(z_0)$ and uniformly on $\overline{D}_r(z_0)$ for all $r \in [0, R)$.

The Taylor development is *unique*.

D4.3.4: Analytic functions

Let U be open and $f: U \to \mathbb{C}$. Then f is **analytic** on U if for all $z \in U$, f can be written as a *convergent power series* valid on some disc centred at z.

P4.3.8

Let f be holomorphic on $D_R(z_0)$ where R > 0. Then $\forall z \in D_R(z_0)$:

$$f'(z) = \sum_{i=0}^{\infty} \frac{f^{(j+1)}(z_0)}{j!} (z - z_0)^j.$$

L4.3.9

Let R > 0, let f, g be holomorphic on $D_R(z_0)$ and let $\alpha, \beta \in \mathbb{C}$. Then:

1. The Taylor series for $\alpha f + \beta g$ valid on $D_R(z_0)$ and centred at z_0 is:

$$\sum_{j=0}^{\infty} \frac{\alpha f^{(j)}(z_0) + \beta g^{(j)}(z_0)}{j!} (z - z_0)^j.$$

2. The Taylor series for fg valid on $D_R(z_0)$ and centred at z_0 is:

$$\sum_{j=0}^{\infty} \frac{\psi_j}{j!} (z - z_0)^j$$

$$\psi_j = \sum_{k=0}^{j} {j \choose k} f^{(k)}(z_0) g^{(j-k)}(z_0).$$

D4.4.3: Annuluses

Let $r, R \in [0, \infty) \cup \{\infty\}$. Then we define the **annulus** centred at z_0 as:

$$A_{r,R}(z_0) = \{ z \in \mathbb{C} : r < |z - z_0| < R \}$$

$$\overline{A}_{r,R}(z_0) = \{ z \in \mathbb{C} : r < |z - z_0| < R \}.$$

T4.4.4: Laurent series

Let f be holomorphic on $A_{r,R}(z_0)$ where $0 \le r < R \le \infty$. Then f can be written as a **Laurent series** centred at z_0 :

$$\sum_{j=-\infty}^{\infty} a_j (z-z_0)^j$$

which converges to f(z) on $A_{r,R}(z_0)$ and uniformly on $\overline{A}_{r_1,R_1}(z_0)$; $\forall r_1,R_1 \in (r,R)$.

Given loop $\Gamma \subset A_{r,R}(z_0)$ and $z_0 \in \operatorname{Int}(\Gamma)$:

$$a_j = \frac{1}{2\pi i} \int_{\Gamma} \frac{f(z)}{(z - z_0)^{j+1}} dz.$$

The Laurent development is unique.

D4.5.1: Singularities of f

Let D be a domain, let $z_0 \in \mathbb{C}$ and let $f: D \to \mathbb{C}$. If f is *not* holomorphic at point z_0 then z_0 is a **singularity** of f.

 z_0 is an **isolated singularity** if $\exists R > 0$ such that f is holomorphic on $D'_R(z_0)$.

D4.5.3: Zeros of f

Let U be a neighbourhood of z_0 and let f be holomorphic on U. z_0 is a **zero** of f if $f(z_0) = 0$. z_0 is a zero of order m if:

$$\exists m \in \mathbb{Z}_{>0} : f(z_0) = \dots = f^{(m-1)}(z_0) = 0$$

but $f^{(m)}(z_0) \neq 0$. A **simple zero** is a zero of order 1. An **isolated zero** z_0 is if $\exists R > 0 : f(z) \neq 0$ for all $z \in D'_R(z_0)$.

P4.5.4

Let U be a neighbourhood of z_0 and let f be holomorphic on U. Let z_0 be a zero of *finite* order. Then z_0 is isolated.

C4.5.5

Let U be a neighbourhood of z_0 and let f be holomorphic on U. Let there exist sequence $(z_n)_{n\in\mathbb{N}}\subset U$ such that $z_n\to z_0$ and $f(z_n)=0$.

Then f is zero on a disc centred at z_0 .

C4.5.6

Let z_0 be a singularity of rational function f = P/Q. Then z_0 is isolated.

D4.5.7

Let f be holomorphic on $D'_R(z_0)$ where R > 0 and z_0 an isolated singularity. Then f has a Laurent expansion centred at z_0 which is valid on $A_{0,R}(z_0)$:

$$f(z) = \sum_{j=-\infty}^{\infty} a_j (z - z_0)^j.$$

Furthermore we define that:

- 1. z_0 is a removable singularity if $a_j = 0$ for all j < 0.
- 2. z_0 is a **pole** of order m if $a_j = 0$ for j < -m and $a_{-m} \neq 0$.
- 3. z_0 is an **essential singularity** if $a_j \neq 0$ for infinitely many j < 0.

T4.5.8

Let f be holomorphic on $D'_R(z_0)$ where R > 0 and z_0 a removable singularity. Then $f(z_0)$ can be redefined so that f is holomorphic at z_0 .

L4.5.12

Let f, g be holomorphic at z_0 . Let z_0 be a zero of g of order m. Then:

- 1. If z_0 is not a zero of f then f/g has a pole of order m at z_0 .
- 2. If z_0 is a zero of order k of f and that m > k then f/g has a pole of order m k at z_0 . Otherwise f/g has a removable singularity at z_0 .

D4.6.1: Analytic continuations

Let $D \subseteq \tilde{D}$ be domains. Let $f: D \to \mathbb{C}$ be holomorphic. A holomorphic function $F: \tilde{D} \to \mathbb{C}$ is an **analytic continuation** of f if F(z) = f(z) for $\forall z \in D$.

T4.6.4: Identity theorem

Let D be a domain. Let f be holomorphic on D and let $z_0 \in D$. Assume that:

$$\exists R > 0 : \forall z \in D_R(z_0); f(z) = 0.$$

Then f(z) = 0 for all $z \in D$.

C4.6.5

Let f, g be holomorphic on domain D and let $z_0 \in D$. Let $\exists R > 0$ such that f(z) = g(z) for all $z \in D_R(z_0)$. Then:

$$\forall z \in D; f(z) = g(z).$$

C4.6.7

Let f be holomorphic on domain D and let $z_0 \in D$. Let $\exists (z_n)_{n \in \mathbb{N}} \subset \mathbb{C}$ such that $z_n \to z_0$ and $f(z_n) = 0$. Then:

$$\forall z \in D; f(z) = 0.$$

C4.6.8

Let f, g be holomorphic on domain D and let $z_0 \in D$. Let $\exists (z_n)_{n \in \mathbb{N}} \subset \mathbb{C}$ such that $z_n \to z_0$ and $f(z_n) = g(z_n)$. Then:

$$\forall z \in D; f(z) = g(z).$$

T5.1.1

Let f be holomorphic on $D'_R(z_0)$ where R > 0 and z_0 is an *isolated singularity*. Given loop $\Gamma \subset D'_R(z_0)$ with $z_0 \in \text{Int}(\Gamma)$:

$$\int_{\Gamma} f(z) \mathrm{d}z = 2\pi i a_{-1}$$

where a_{-1} is the Laurent expansion of f centred at z_0 and convergent on $D'_R(z_0)$.

D5.1.2: Residues of f

Let f be holomorphic on $D'_R(z_0)$ where R > 0 and z_0 is an *isolated singularity*. Then the **residue** of f at z_0 is:

$$Res(f, z_0) := a_{-1}$$

where a_{-1} is the coefficient of the Laurent series of f valid on $D'_R(z_0)$.

L5.1.4

Let f be holomorphic on $D'_R(z_0)$ where R > 0 and z_0 is a *removable* singularity. Then $\text{Res}(f, z_0) = 0$.

L5.1.5

Let f be holomorphic on $D'_R(z_0)$ where R > 0 and z_0 a pole of order m. Then:

Res
$$(f, z_0)$$
 = $\lim_{z \to z_0} \frac{d^{m-1}}{dz^{m-1}} \left[\frac{(z - z_0)^m f(z)}{(m-1)!} \right]$

L5.1.7

Let g, h be holomorphic on $D'_R(z_0)$ where R > 0. Let z_0 be a simple zero of h but $g(z_0) \neq 0$. Let f = g/h. Then:

Res
$$(f, z_0) = \frac{g(z_0)}{h'(z_0)}$$
.

T5.1.10: Cauchy residue theorem

Let Γ be a loop. If f is holomorphic on Γ and $\operatorname{Int}(\Gamma)$ except for a *finite* number of isolated singularities $z_1, \ldots, z_k \in \operatorname{Int}(\Gamma)$:

$$\int_{\Gamma} f(z) dz = 2\pi i \sum_{j=1}^{k} \text{Res}(f, z_j).$$

D5.2.1: Meromorphic functions

Let D be a domain. f is **meromorphic** on D if $\forall z \in D$, f has a pole of finite order at z or f is holomorphic at z.

L5.2.2

Let Γ be a loop in domain D and let f be meromorphic on D for f is not identically zero. Then f has a finite number of poles and zeros on the interior of Γ .

D5.2.3

Let Γ be a loop. Let f be meromorphic on $\operatorname{Int}(\Gamma)$ with zeros w_1, \ldots, w_l and poles z_1, \ldots, z_k in $\operatorname{Int}(\Gamma)$. Then:

$$N_0(f) := \sum_{j=1}^{l} (\text{order of zero } w_j)$$

$$N_{\infty}(f) := \sum_{j=1}^{k} (\text{order of pole } z_j).$$

T5.2.5: Argument principle

Let Γ be a loop. Consider meromorphic f on $\operatorname{Int}(\Gamma)$ which is also holomorphic and nonzero on Γ . Then:

$$\frac{1}{2\pi i} \int_{\Gamma} \frac{f'(z)}{f(z)} dz = N_0(f) - N_{\infty}(f).$$

T5.2.7: Rouché's theorem

Let Γ be a loop. Let f, g be holomorphic on $\operatorname{Int}(\Gamma) \cup \Gamma$. Assume that $\forall z \in \Gamma$:

$$|f(z) - g(z)| < |f(z)|.$$

Then $N_0(f) = N_0(g)$.

T5.2.14: Open mapping theorem

Let f be non-constant and holomorphic on domain D. Then f(D) is open.

L5.4.5: Jordan's lemma

Let P and Q be polynomials such that $deg(Q) \ge deg(P) + 1$. Consider rational function P/Q and let $a \ne 0 \in \mathbb{R}$. Then:

if
$$a > 0$$
; $\lim_{R \to \infty} \int_{C_R^+} \exp(iaz) \frac{P(z)}{Q(z)} dz = 0$

if
$$a < 0$$
; $\lim_{R \to \infty} \int_{C_R^-} \exp(iaz) \frac{P(z)}{Q(z)} dz = 0$

for C_R^+ and C_R^- are semicircular contours traversed from R to -R in the upper and lower half planes respectively.

D5.5.1: Improper integrals

Let $c \in (a, b)$ and $f : [a, b] \setminus \{c\} \to \mathbb{R}$ be continuous. Then:

$$\int_{a}^{c} f(x) dx = \lim_{r \downarrow 0} \int_{a}^{c-r} f(x) dx$$
$$\int_{c}^{b} f(x) dx = \lim_{s \downarrow 0} \int_{c+s}^{b} f(x) dx$$
$$\int_{a}^{b} f(x) dx = \lim_{r \downarrow 0} \int_{a}^{c-r} f(x) dx$$
$$+ \lim_{s \downarrow 0} \int_{c+s}^{b} f(x) dx$$

where $r \downarrow 0$ indicates that $r \rightarrow 0$ through the positive values only.

D5.5.2: Principle value of integrals

Let $c \in \mathbb{R}$ and that $f : \mathbb{R} \setminus \{c\} \to \mathbb{R}$ is continuous. Then the **principle value** of an integral is defined as:

p.v.
$$\int_{-\infty}^{\infty} f(x) dx$$
$$= \lim_{\substack{R \to \infty \\ r, 10}} \left(\int_{-R}^{c-r} f(x) dx + \int_{c+r}^{R} f(x) dx \right)$$

if the two limits exist independently.

L5.5.3

Let f be meromorphic on domain D with simple pole at $z = c \in D$. Let S_r be a circular arc with parametrisation:

$$\gamma(\theta) = c + r \exp(i\theta)$$

where $0 \le \theta_0 \le \theta \le \theta_1 \le 2\pi$. Then:

$$\lim_{r\downarrow 0} \int_{S_r} f(z) dz = i(\theta_1 - \theta_0) \operatorname{Res}(f, c).$$

L5.6.3

Let $0 \le k \le n$ be integers. Let Γ be a loop where $0 \in \text{Int}(\Gamma)$. Then:

$$\binom{n}{k} = \frac{n!}{k!(n-k)!}$$
$$= \frac{1}{2\pi i} \int_{\Gamma} \frac{(1+z)^n}{z^{k+1}} dz.$$