

Complex Variables

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These notes are not endorsed by the lecturers, and I have modified them (often significantly) after lectures. They are nowhere near accurate representations of what was actually lectured, and in particular, all errors are almost surely mine.¹

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¹This is how Dexter Chua describes his lecture notes from Cambridge. I could not have described mine in any better way.

1 Algebra

The set of complex numbers, \mathbb{C} forms a **field** with additive identity 0 and multiplicative identity 1.

Definition 1 (Multiplicative inverse). The multiplicative inverse of $z = x + iy \neq 0$ is given by

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

Definition 2 (Roots). n^{th} roots of a complex number $z = re^{i\theta}$ is given by

$$z^{1/n} := r^{1/n} e^{i \frac{\theta + 2k\pi}{n}}, \quad (k \in \langle n \rangle)$$

Definition 3 (Euler form).

$$e^{i\theta} := \cos \theta + i \sin \theta$$

where $\theta \in \mathbb{R}$.

2 Topology

Definition 4 (Open disk). An open disk centered at $z_0 \in \mathbb{C}$ and radius $R > 0$ is the set

$$B_R(z_0) = \{z \mid |z - z_0| < R\}$$

Definition 5 (ϵ -neighbourhood). An ϵ -neighbourhood of z_0 is the set ($\epsilon > 0$) $B_\epsilon(z_0)$.

Definition 6 (Deleted ϵ -neighbourhood). A deleted ϵ -neighbourhood of z_0 is the set ($\epsilon > 0$) $B_\epsilon(z_0) \setminus \{z_0\}$.

Definition 7 (Interior, exterior and boundary points). Let $S \subset \mathbb{C}$ and $z_0 \in \mathbb{C}$.

z_0 is an interior point of S if $\exists \epsilon > 0$ such that $B_\epsilon(z_0) \subset S$.

z_0 is an exterior point of S if $\exists \epsilon > 0$ such that $B_\epsilon(z_0) \cap S = \emptyset$.

z_0 is a boundary point of S if it is neither an interior point nor an exterior point.

Definition 8 (Open sets). A set is open if every element is an interior point of the set.

Definition 9 (Closed sets). A set is closed if it contains all its boundary points.

Definition 10 (Closure of a set). The union of the set and its boundary points.

Definition 11 (Connected set). $S \subset \mathbb{C}$ is connected if every $z_1, z_2 \in S$ can be joined by a finite sequence of line segments lying inside S .

Definition 12 (Domain). An open, connected set.

Definition 13 (Bounded set). $S \subset \mathbb{C}$ is bounded if $\exists R > 0$ such that

$$|z| < R, \forall z \in S$$

3 Differential calculus

3.1 Limits

Definition 14 (Limit). Let f be defined in some deleted ϵ -neighbourhood of z_0 . If $\forall \epsilon > 0, \exists \delta > 0$ such that

$$0 < |z - z_0| < \delta \implies |f(z) - w_0| < \epsilon$$

then we say

$$\lim_{z \rightarrow z_0} f(z) = w_0$$

Theorem 1 (Uniqueness of limit). Limit of a function at a point, if exists, is unique, i.e., if we find $w_1, w_2 \in \mathbb{C}$ that satisfy the condition for the limit of a function at some $z_0 \in \mathbb{C}$, then $w_1 = w_2$.

Theorem 2. $\lim_{z \rightarrow 0} \frac{\bar{z}}{z}$ does not exist.

Theorem 3 (Multivariable limits). Let $f(z) = f(x + iy) = u(x, y) + iv(x, y)$ and $z_0 = x_0 + iy_0$. $\lim_{z \rightarrow z_0} f(z)$ exists iff the multivariable limits

$$\lim_{(x,y) \rightarrow (x_0,y_0)} u(x, y), \quad \lim_{(x,y) \rightarrow (x_0,y_0)} v(x, y)$$

exist. If they exist,

$$\lim_{z \rightarrow z_0} f(z) = \left(\lim_{(x,y) \rightarrow (x_0,y_0)} u(x, y) \right) + i \left(\lim_{(x,y) \rightarrow (x_0,y_0)} v(x, y) \right)$$

3.2 Continuity

Definition 15 (Continuity). Let f be defined in some ϵ -neighbourhood of $z_0 \in \mathbb{C}$. f is said to be continuous at z_0 if

$$\lim_{z \rightarrow z_0} f(z) = f(z_0)$$

provided the limit exists.

Theorem 4. Composition of continuous functions(at a point) is continuous(at that point).

Theorem 5. Continuous functions are bounded in open, bounded domains. Let $R \subset \mathbb{C}$ be open and bounded. If f is continuous in R , then f is bounded in R .

Theorem 6. Let f be continuous at z_0 . If $f(z_0) \neq 0, \exists \epsilon > 0$ such that

$$f(z) \neq 0, \forall z \in B_\epsilon(z_0)$$

3.3 Derivative

From now onwards, Ω represents an open subset of \mathbb{C} unless stated otherwise.

Definition 16 (Differentiability). $f : \Omega \rightarrow \mathbb{C}$ is differentiable at z_0 if

$$\lim_{z \rightarrow z_0} \frac{f(z) - f(z_0)}{z - z_0}$$

exists. This limit is denoted by $f'(z_0)$ and is called the derivative of f at z_0 . This is equivalent to

$$f'(z_0) = \lim_{\Delta z \rightarrow 0} \frac{f(z_0 + \Delta z) - f(z_0)}{\Delta z}$$

Example 1. Find the points where $f(z) = e^{\bar{z}}$ is differentiable.

Theorem 7. $f(z) = \bar{z}$ is not differentiable anywhere.

$f(z) = |z|^2$ is only differentiable at $z = 0$.

Theorem 8. Differentiability(at a point) \implies Continuity(at that point).

3.4 Cauchy-Riemann equations

Definition 17 (Cauchy-Riemann equations). Let $u : \mathbb{R}^2 \rightarrow \mathbb{R}, v : \mathbb{R}^2 \rightarrow \mathbb{R}$. The Cauchy-Riemann equations of u, v are given by

$$u_x = v_y$$

$$v_x = -u_y$$

provided the partial derivatives exist.

In polar coordinates, the equivalent set of equations are

$$ru_r = v_\theta$$

$$u_\theta = -rv_r$$

Theorem 9. If $f = u + iv$ is differentiable at $z_0 = x_0 + iy_0$, then u, v satisfy the Cauchy-Riemann(CR) equations at (x_0, y_0) .

Theorem 10. If f is differentiable in an open and connected set Ω such that $f'(z) = 0, \forall z \in \Omega$, then

$$f(z) = \text{constant}, \forall z \in \Omega$$

Theorem 11. $f = u + iv$ is differentiable at $z_0 = x_0 + iy_0$ if

1. The first-order partial derivatives of $u(x, y), v(x, y)$ exist in some neighbourhood of (x_0, y_0) .
2. These partial derivatives are continuous at (x_0, y_0) .
3. u, v satisfy the CR equations at (x_0, y_0) .

If these conditions are satisfied, we have

$$f'(z_0) = u_x(x_0, y_0) + iv_x(x_0, y_0)$$

Corollary 11.1. $f = u + iv$ is differentiable at $z_0 = r_0 e^{i\theta_0}$ if

1. The first-order partial derivatives of $u(r, \theta), v(r, \theta)$ exist in some neighbourhood of (r_0, θ_0) .
2. These partial derivatives are continuous at (r_0, θ_0) .
3. u, v satisfy the CR equations at (r_0, θ_0) .

If these conditions are satisfied, we have

$$f'(z_0) = e^{-i\theta_0}(u_r(r_0, \theta_0) + iv_r(r_0, \theta_0))$$

4 Analytic Functions

4.1 Analytic functions

Definition 18 (Analytic function). f is analytic at z_0 if it is differentiable in some neighbourhood of z_0 .

Definition 19 (Entire function). A function is entire if it is analytic everywhere in \mathbb{C} .

Definition 20 (Singular point). z_0 is a singular point of f if

1. f is not analytic at z_0
2. f is analytic in some deleted neighbourhood of z_0 .

Theorem 12. If f is analytic in Ω , then it is continuous in Ω .

Theorem 13 (Rational functions). A polynomial is an entire function. A rational function is analytic everywhere in its domain.

Theorem 14. If $f = u + iv$ is analytic at $z_0 = x_0 + iy_0$, then u, v have continuous, partial derivatives of all orders at (x_0, y_0) .

Theorem 15. $f = u + iv$ is analytic in a domain \mathcal{D} iff

1. The first-order partial derivatives of u, v exist in \mathcal{D} .
2. These partial derivatives are continuous in \mathcal{D} .
3. u, v satisfy the CR equations in \mathcal{D} .

4.2 Harmonic conjugates

Definition 21 (Laplace equation). Let $f : \mathbb{R}^2 \rightarrow \mathbb{R}$. The Laplacian of f at (x_0, y_0) is defined as

$$\frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2}$$

evaluated at (x_0, y_0) and is denoted by $\nabla^2 f(x_0, y_0)$ or $\Delta f(x_0, y_0)$.

The Laplace equation of f is given by

$$\Delta f = 0$$

Definition 22 (Harmonic function). $H : \mathbb{R}^2 \rightarrow \mathbb{R}$ is harmonic in a domain \mathcal{D} if

1. First and second order partial derivative of H exist in \mathcal{D} .
2. H satisfies Laplace equation in \mathcal{D} .

Theorem 16. If $f = u + iv$ is analytic in \mathcal{D} , then u, v are harmonic in \mathcal{D} .

Definition 23 (Harmonic conjugates). Let u, v be harmonic in \mathcal{D} . If they satisfy the CR equations in \mathcal{D} , v is called the harmonic conjugate of u in \mathcal{D} .

Theorem 17. Let $v(x, y)$ be a harmonic conjugate of $u(x, y)$. The set of all harmonic conjugates of u is given by

$$\{v(x, y) + k \mid k \in \mathbb{R}\}$$

Definition 24 (Level curve). Let $f : \mathbb{R}^2 \rightarrow \mathbb{R}$ be a multivariable function. $f(x, y) = c, c \in \mathbb{R}$ is called a level curve of f .

Example 2. Sketch the family of level curves of the real and imaginary parts of $f(z) = \frac{1}{z-1}$.

Theorem 18. If v is a harmonic conjugate of u , then their level curves always intersect orthogonally in the xy -plane.

Theorem 19. $f = u + iv$ is analytic in \mathcal{D} iff v is a harmonic conjugate of u in \mathcal{D} .

Example 3. Let $u(x, y) = 2x(1 - y)$, $v(x, y) = x^2 - y^2 + 2y$. Show that v is a harmonic conjugate of u .

Example 4. Let $u(x, y) = \cos x \cosh y$, $v(x, y) = -\sin x \sinh y$. Show that v is a harmonic conjugate of u . (*Hint: $\cos z$ is analytic, Definition 29*)

5 Important functions

5.1 Exponential

Definition 25 (Exponential function).

$$\exp(x + iy) := e^x e^{iy}$$

where e^x is the real exponential function.

Domain: \mathbb{C}

Range: $\mathbb{C} \setminus \{0\}$

Analytic: \mathbb{C}

5.2 Logarithm

Definition 26 (Logarithm multi-valued function). Let $z = re^{i\theta}$.

$$\log(z) := \ln r + i\theta$$

where \ln is the real logarithm function.

Domain: $\mathbb{C} \setminus \{0\}$

Range: \mathbb{C}

When we put in the restriction $-\pi < \theta \leq \pi$, we get the principle logarithm $\text{Log}(z)$.

Definition 27 (Branch of logarithm). As the complex logarithm is multi-valued, we often restrict θ to intervals of length 2π . These functions are called branches of the logarithm function. We have already defined the principle branch.

Theorem 20. A branch of the logarithm function is analytic in $\mathbb{C} \setminus \{x \in \mathbb{R} \mid x \leq 0\}$.

Corollary 20.1. $\text{Log}(z)$ is analytic if $-\pi < \text{Arg}(z) < \pi$.

Theorem 21. $\frac{d}{dz} \text{Log}(z) = \frac{1}{z}$, $-\pi < \text{Arg}(z) < \pi$

5.3 Power

Definition 28 (Power function).

$$z^c := \exp(c \log z)$$

This is also a multi-valued function and its branches are defined by the branch of the logarithm in the function.

Domain: $\mathbb{C} \setminus \{0\}$

Range: $\mathbb{C} \setminus \{0\}$

Analytic: Any branch is analytic in its domain

Theorem 22. $\frac{d}{dz} z^c = cz^{c-1}$

5.4 Trigonometric

Definition 29 (Cosine function).

$$\cos(z) := \frac{e^{iz} + e^{-iz}}{2}$$

Domain: \mathbb{C}

Range: \mathbb{C}

Analytic: \mathbb{C}

Definition 30 (Sine function).

$$\sin(z) := \frac{e^{iz} - e^{-iz}}{2}$$

Domain: \mathbb{C}
Range: \mathbb{C}
Analytic: \mathbb{C}

Using these, we may define \tan , \sec , cosec . These are analytic in their domains. The complex trigonometric functions satisfy most of the relations satisfied by the real trigonometric functions.

5.5 Hyperbolic

Definition 31 (Hyperbolic cosine function).

$$\cosh(z) := \frac{e^z + e^{-z}}{2}$$

Domain: \mathbb{C}
Range: \mathbb{C}
Analytic: \mathbb{C}

Definition 32 (Hyperbolic sine function).

$$\sinh(z) := \frac{e^z - e^{-z}}{2}$$

Domain: \mathbb{C}
Range: \mathbb{C}
Analytic: \mathbb{C}

Using these, we may define \tanh , sech , cosech . These are analytic in their domains. The complex hyperbolic functions satisfy most of the relations satisfied by the real hyperbolic functions.

6 Integral calculus

6.1 Fundamental Theorem of Calculus

Definition 33. Let $f : [a, b] \rightarrow \mathbb{C}$ such that $f(t) = u(t) + iv(t)$.

$$\int_a^b f(t) dt := \int_a^b u(t) dt + i \int_a^b v(t) dt$$

Theorem 23.

$$\left| \int_a^b f(t) dt \right| \leq \int_a^b |f(t)| dt$$

Example 5. Let $x \in [-1, 1], \theta \in \mathbb{R}, n \in \mathbb{N} \cup \{0\}$. Show that

$$\left| \frac{1}{\pi} \int_0^\pi (x + i\sqrt{1-x^2} \cos \theta)^n d\theta \right| \leq 1$$

Theorem 24 (Fundamental Theorem of Calculus).

1. Let $f : [a, b] \rightarrow \mathbb{C}$ be a continuous function.

$$F(x) = \int_a^x f(t) dt \implies F'(x) = f(x), \forall x \in [a, b]$$

2. Let $f : [a, b] \rightarrow \mathbb{C}$ be a continuous function.

$$F'(t) = f(t), \forall t \in [a, b] \implies \int_a^b f(t) dt = F(b) - F(a)$$

Example 6. Evaluate (using a complex-valued function)

$$\int_0^\pi e^{2t} \cos t dt$$

6.2 Arcs and Contours

Definition 34 (Arc). Let $z : [a, b] \rightarrow \mathbb{C}$. The set

$$C = \{z(t) \mid a \leq t \leq b\}$$

is called an arc in \mathbb{C} .

C is a **simple arc** in $[a, b]$ if $\forall t_1, t_2 \in [a, b]$,

$$t_1 \neq t_2 \implies z(t_1) \neq z(t_2)$$

C is a simple, closed arc or a **Jordan curve** in $[a, b]$ if

1. C is simple in (a, b) .
2. $z(a) = z(b)$

C is a **differentiable arc** if z is continuously differentiable in $[a, b]$.

C is a **smooth arc** if it is differentiable and $z'(t) \neq 0, \forall t \in [a, b]$.

Definition 35 (Orientation of arc). Let C be an arc as defined earlier. If $z(t)$ moves in the counter-clockwise direction in the complex plane as t increases, C is said to be positively oriented. Otherwise, it is negatively oriented.

Definition 36 (Reparameterization). Let C be the arc

$$C : z(t), t \in [a, b]$$

Let $\varphi : [c, d] \rightarrow [a, b]$ be a continuously differentiable, strictly increasing bijective mapping such that

$$t = \varphi(s)$$

We get a reparametrization of C

$$C : Z(s), s \in [c, d]$$

where $Z(s) = z(\varphi(s))$.

Definition 37 (Length of arc). Let $C : z(t), t \in [a, b]$ be a differentiable arc.

$$\text{length}(C) := \int_a^b |z'(t)| dt$$

Definition 38 (Contour). A piecewise smooth curve.

Contours in \mathbb{C} are analogous to intervals in \mathbb{R} , in a sense that we will integrate functions along contours.

The **negative of a contour** is defined as

$$C : z(t), t \in [a, b]$$

$$-C : z(-t), -t \in [-b, -a]$$

6.3 Contour integral

Definition 39 (Contour integral). Let

$$f : \Omega \rightarrow \mathbb{C}$$

$$C : z(t), t \in [a, b]$$

$f(z(t))$ be a piecewise continuous function of t .

$$\int_C f(z) dz := \int_a^b f(z(t)) z'(t) dt$$

Theorem 25.

$$\begin{aligned} \int_{C_1+C_2} f(z) dz &= \int_{C_1} f(z) dz + \int_{C_2} f(z) dz \\ \int_{-C} f(z) dz &= - \int_C f(z) dz \end{aligned}$$

Example 7. Let C be the contour consisting of the semicircle $e^{i\theta}, \theta \in [0, \pi]$ along with the part of the real axis $x, x \in [-1, 1]$. Let

$$f(z) = f(re^{i\theta}) = \sqrt{r}e^{i\frac{\theta}{2}} \quad (r > 0, -\frac{\pi}{2} < \theta < \frac{3\pi}{2})$$

Find $\int_C f(z) dz$. (Hint: Set $f(0) = 0$)

Theorem 26 (Bound of a contour integral). Let

$$f : \Omega \rightarrow \mathbb{C}$$

$C : z(t), t \in [a, b]$ be a contour of length L

$f(z(t))$ be a piecewise continuous function of t , i.e. it has an upper bound (Theorem 5) $M > 0$ in $[a, b]$. We have,

$$\left| \int_C f(z) dz \right| \leq ML$$

Example 8. Let C be the right-triangle formed by the two axes and the line segment joining -4 and $3i$, oriented anticlockwise. Show that

$$\left| \int_C (e^z - \bar{z}) dz \right| \leq 60$$

Example 9. Let C be the circle $|z| = R, R > 1$, oriented anticlockwise. Show that

$$\left| \int_C \frac{\text{Log}(z)}{z^2} dz \right| < 2\pi \left(\frac{\pi + \ln R}{R} \right)$$

6.4 Antiderivative

Definition 40 (Antiderivative). Let f and F be defined in Ω such that

$$F'(z) = f(z), \forall z \in \Omega$$

F is called the anti-derivative of f in Ω .

Theorem 27. Antiderivatives, if exist, are analytic.

Theorem 28. If F_1, F_2 are antiderivatives of f in Ω , $\exists k \in \mathbb{C}$ such that

$$F_2(z) = F_1(z) + k, \forall z \in \Omega$$

Theorem 29. Let f be a continuous function defined on Ω . The following statements are equivalent:

- f has an antiderivative F in Ω .
- Let C_1, C_2 be two contours in Ω with the same end-points z_1, z_2 and same orientation $z_1 \rightarrow z_2$.

$$\int_{C_1} f(z) dz = \int_{C_2} f(z) dz$$

In fact, this integral is equal to $F(z_2) - F(z_1)$.

- If C is a closed contour in Ω ,

$$\int_C f(z) dz = 0$$

Example 10. Let C be the unit circle centered at 0 and $f(z) = \frac{1}{z}$. Show that f does not have an antiderivative in its domain.

Can we find an antiderivative of f in some open subset of its domain? (Hint: Theorem 21)

Example 11. Let C be any simple contour with end-points $-3, 3$ lying below the real axis, oriented $-3 \rightarrow 3$.

$$f(z) = \exp\left(\frac{1}{2} \log z\right) \quad (0 < \arg z < 2\pi)$$

Find $\int_C f(z) dz$.

7 Cauchy's Theorem

7.1 Cauchy's Theorem

Definition 41 (Simply-connected domain). A domain \mathcal{D} is simply-connected if every simple, closed contour within it encloses only points in \mathcal{D} .

Theorem 30. If C is a simple, closed contour, the set of points inside C form a simply-connected domain.

Theorem 31 (Cauchy). Let f be analytic in a simply-connected domain \mathcal{D} . For any simple, closed contour $C \subset \mathcal{D}$,

$$\int_C f(z) = 0$$

Example 12. Let C be the unit circle. Find

$$\int_C z|z|^4 dz$$

Corollary 31.1. If f is analytic in a simply-connected domain \mathcal{D} , it has an antiderivative in \mathcal{D} . (Theorem 29) Let F be the antiderivative of f in \mathcal{D} and C be any contour in \mathcal{D} with endpoints z_1, z_2 and orientation $z_1 \rightarrow z_2$.

$$\int_C f(z) dz = F(z_2) - F(z_1)$$

Corollary 31.2. If f is analytic on and inside a simple, closed contour C ,

$$\int_C f(z) dz = 0$$

7.2 Cauchy's Integral Formula

Theorem 32 (Cauchy's integral formula). Let f be analytic inside and on a simple, closed, positive contour C . If z_0 is a point inside C ,

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

Hence, the value of the function inside C is completely defined by its value on C .

Example 13. Let C be the square whose sides lie along $x = \pm 2, y = \pm 2$, oriented anticlockwise. Find

$$\int_C \frac{\cos z}{z(z^2 + 8)} dz$$

Example 14. Let C be the circle $|z| = 3$, oriented anticlockwise.

$$g(z) = \int_C \frac{2s^2 - s - 2}{s - z} dz$$

Find $g(2)$ and $g(4)$.

Corollary 32.1 (Gauss' mean value theorem). Let f be analytic in $B_r(z_0)$.

$$f(z_0) = \frac{1}{2\pi} \int_0^{2\pi} f(z_0 + re^{i\theta}) d\theta$$

Lemma 32.1. Let f be analytic inside and on a simple, closed, positive contour C . If z_0 is a point inside C , f is infinitely differentiable at z_0 . The n^{th} derivative of f at z_0 is given by

$$f^n(z_0) = \frac{n!}{2\pi i} \int_C \frac{f(z)}{(z - z_0)^{n+1}} dz \quad (n = 1, 2, \dots)$$

Example 15. Let C be the circle $|z - i| = 2$, oriented anticlockwise. Find

$$\int_C \frac{dz}{(z^2 + 4)^2}$$

(Hint: $z^2 + 4 = (z + 2i)(z - 2i)$)

Theorem 33. If f is analytic at z_0 then its derivatives of all orders exist and are analytic at z_0 .

Corollary 33.1. Theorem 14

7.3 Morera's Theorem

Theorem 34 (Morera). Let f be continuous in Ω and C be a closed contour in Ω .

$$\int_C f(z) dz = 0, \forall C \implies f \text{ is analytic in } \Omega$$

Theorem 35. Let \mathcal{D} be a simply-connected domain and f be continuous in \mathcal{D} . Let C represent a closed contour in \mathcal{D} .

$$\int_C f(z) dz = 0, \forall C \iff f \text{ is analytic in } \Omega$$

7.4 Cauchy's Inequality

Theorem 36 (Cauchy's inequality). Let

$$D_R(z_0) = \{z \mid |z - z_0| \leq R\}$$

$$C_R(z_0) = \{z \mid |z - z_0| = R\}$$

f is an analytic function in $D_R(z_0)$ such that M_R is the maximum value of $|f(z)|$ on $C_R(z_0)$.

$$|f^n(z_0)| \leq \frac{n! M_R}{R^n} \quad (n = 1, 2, \dots)$$

Example 16. f is an entire function such that

$$|f(z)| \leq A|z|, \forall z \in \mathbb{C} \quad (A \in \mathbb{R})$$

Show that $f(z) = az, a \in \mathbb{C}$.

Lemma 36.1 (Liouville). A bounded, entire function is a constant function.

7.5 Fundamental Theorem of Algebra

Theorem 37 (Fundamental theorem of algebra). Every non-constant polynomial has at least one zero.

7.6 Maximum modulus principle

Theorem 38 (Maximum modulus principle). If f is a non-constant, analytic function in \mathcal{D} , $|f(z)|$ has no maximum value in \mathcal{D} .

Corollary 38.1. Let f be a non-constant, analytic function in a bounded domain Ω such that it is continuous on $\overline{\Omega}$ (closure of Ω , Definition 10). The maximum value of $|f(z)|$ in $\overline{\Omega}$ exists and lies on the boundary of Ω .