

Notes on Complex Analysis

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Contents

1	Complex Numbers	2
1.1	Basic Algebraic Properties	2
1.1.1	Exercises	3
1.2	Triangle Inequality	3
1.2.1	polynomials	3
1.2.2	Exercises	4
1.3	Complex Conjugates	6
1.3.1	Exercises	6
1.4	De Moivre's Theorem	7
1.5	Roots of Complex Numbers	7
2	Inifinite Series, Products, and Integrals	8
2.1	Uniform Convergence	8

1 Complex Numbers

1.1 Basic Algebraic Properties

A handy thing to keep written down

$$z^{-1} = \left(\frac{a}{z^2 + b^2}, \frac{-b}{a^2 + y^2} \right)$$

The way to think about it is as if you wanted to find c and d such that

$$\frac{1}{a + bi} = c + di$$

The trick here is as follows

$$\frac{1}{a + bi} \left(\frac{a - bi}{a - bi} \right) = \frac{a - bi}{a^2 + b^2}$$

Also,

$$|z|^2 = z\bar{z} = (a + ib)(a - ib) = a^2 + b^2$$

The generalization of $|z|^2 = (\Re(z))^2 + (\Im(z))^2$ does hold!

Note that the product of two complex numbers is very different from the scalar or vector products done in vector spaces over the reals. This notion of a **bilinear form** is what is often used to distinguish between different algebras.

Also note that $z_1 < z_2$ has no meaning, so the order field properties we are used to from real numbers don't apply as such. However $|z_1| < |z_2|$ does make sense.

The distance between two points (x_1, y_1) and (x_2, y_2) is $|z_1 - z_2|$.

The complex numbers lying on a circle with center z_0 and radius R satisfy the equation

$$|z - z_0| = R$$

A wonderful example of this last interpretation is

$$|z - 3i| + |z + 3i| = |z - 3i| + |z - (-3i)| = 12$$

This equation represents the set of all points whose distance from the two set points, $F_1(0, 3)$ and $F_2(0, -3)$, is 12. This turns out to be the ellipse with foci $F_1(0, 3)$ and $F_2(0, -3)$. Kline has some great exercises to get you acquainted with Ellipses, parabolas, and hyperbolas.

1.1.1 Exercises

2.2

Some interesting properties

$$z + \bar{z} = (a + ib) + (a - ib) = 2a = 2\Re(z)$$

Similarly,

$$z - \bar{z} = (a + ib) - (a - ib) = 2ib = 2\Im(z)$$

Following the same mechanics,

$$\Re(iz) = \Re(i(a + ib)) = \Re(ai - b) = -\Im(z)$$

And

$$\Im(iz) = \Im(ai - b) = \Re(z)$$

1.2 Triangle Inequality

There is a brilliant example in this section, go read it!

The heart of the example is in noticing that the triangle inequality gives us an upper and a lower bound for the sum of two numbers. The upper bound comes from

$$|z_1 + z_2| \leq |z_1| + |z_2|$$

and the lower bound from

$$|z_1 - z_2| \geq ||z_1| - |z_2||$$

1.2.1 polynomials

If n is a positive integer, and if a_0, a_1, a_2, \dots are complex constants, where $a_n \neq 0$,

$$P(z) = a_0 + a_1z + a_2z^2 + \dots + a_nz^n$$

if a polynomial of degree n . For some positive number R , the reciprocal $1/P(z)$ satisfies the inequality

$$\left| \frac{1}{P(z)} \right| < \frac{2}{|a_n|R^n}$$

whenever $|z| > R$. Geometrically, this tells us that the modulus of the reciprocal $1/P(z)$ is bounded from above when z is exterior to the circle $|z| = R$.

The tricky bit of the argument for the above is given when the author's say "Now that a sufficiently large positive number R can be found such that each of the quotients on the right in inequality (9) is less than the number $|a_n|/(2n)$ when $|z| > R$..." What this means in practice is that when we have

$$|w| \leq \frac{|a_0|}{|z|^n} + \frac{|a_1|}{|z|^{n-1}} + \dots + \frac{|a_{n-1}|}{|z|}$$

We are actually dividing $|w||z|^n$ by R^n since $R^n \sim |z|^n$, and so Churchill is saying that we can find some z such that when we raise it to a power n and divide $|w||z|^n$ by it, that we will have all n terms on the right side of the inequality be less than the n -th term divided by n (go far out enough and there will be a z value that will make this truth).

The rest of the argument in the book is algebra.

1.2.2 Exercises

Ex 4

Verify $\sqrt{2}|z| \geq |\Re(z)| + |\Im(z)|$. Suggestion: reduce the above inequality to $(|x| - |y|)^2 \geq 0$.

This exercise is similar to one in Folland's advanced calculus, exercise 2 in section 1.1 Euclidean Spaces and Vectors (we do provide a solution for that example in the calculus doc).

Working backwards,

$$(\sqrt{2}|z|)^2 = 2|z|^2 = 2x^2 + 2y^2$$

Following the tip of the book, a thing to try is something like

$$(|\Re(z)| + |\Im(z)|)^2 = |x|^2 + |y|^2 + 2|x||y| = x^2 + y^2 + 2|x||y|$$

Then

$$\begin{aligned} (\sqrt{2}|z|)^2 - (|\Re(z)| + |\Im(z)|)^2 &= x^2 + y^2 - 2|x||y| \\ &= |x|^2 + |y|^2 - 2|x||y| \\ &= (|x| - |y|)^2 \geq 0 \end{aligned}$$

Ex 6

Using the fact that $|z_1 - z_2|$ is the distance between the points z_1 and z_2 , give a geometric argument that $|z - 1| = |z + i|$ represents the line through the origin whose slope is -1 .

This one is a very interesting case. $|z - 1|$ would correspond to the distance from a point z to the point 1 (the x-axis), $|z - i|$ would correspond to the distance from a point z to the point i (the y-axis). Since both are a unit from the origin, in their respective axis. The expression above then equates these two distances giving us a straightline that passes through the origin with a -1 slope.

Ex 7

Show that for R sufficiently large, the polynomial $P(z)$ satisfies

$$|P_n(z)| \leq 2|a_n||z|^n$$

whenever $|z| > R$. Suggestion: observe that there is a positive number R such that the modulus of each quotient in $|w| \leq |a_0|/|z|^n + |a_1|/|z|^{n-1} + \dots + |a_{n-1}|/|z|$ is less than $|a_n|/n$ when $|z| > R$.

In the argument in which the original inuequality was made, there was a step where we use the following $|a_n + w| \geq ||a_n| - |w||$ to come up with a lower bound. If we instead looked for an upper bound, we could look at

$$|a_n + w| \leq |a_n| + |w| < |a_n| + \frac{1}{2}|a_n| < 2|a_n|$$

The rest of the argument flows when we plug that into expression (10),

$$|P_n(z)| = |a_n + w||z|^n < 2|a_n||z|^n$$

Ex 8

Let $z_1 = x_1 + iy_1$ and $z_2 = x_2 + iy_2$. Use simple algebra to show that

$$|z_1 z_2| = |(x_1 + iy_1)(x_2 + iy_2)| = \sqrt{(x_1^2 + y_1^2)(x_2^2 + y_2^2)}$$

then point out how the identity $|z_1 z_2| = |z_1||z_2|$ follows.

The trick to the first part is to make use of $|z| = \sqrt{(\Re(z))^2 + (\Im(z))^2}$
First of,

$$(x_1 + iy_1)(x_2 + iy_2) = (x_1x_2 - y_1y_2) + i(x_1y_2 + x_2y_1)$$

From there, we can see that

$$\begin{aligned} \Re(z_1 z_2)^2 &= (x_1x_2 - y_1y_2)(x_1x_2 - y_1y_2) \\ &= (x_1x_2)^2 + (y_1y_2)^2 - 2(x_1x_2)(y_1y_2) \end{aligned}$$

and

$$\begin{aligned} \Im(z_1 z_2)^2 &= (x_1y_2 + x_2y_1)(x_1y_2 + x_2y_1) \\ &= (x_1y_2)^2 + (x_2y_1)^2 + 2(x_1x_2)(y_1y_2) \end{aligned}$$

It then follows that

$$\begin{aligned} |z_1 z_2| &= \sqrt{(x_1x_2)^2 + (y_1y_2)^2 - 2(x_1x_2)(y_1y_2) + (x_1y_2)^2 + (x_2y_1)^2 + 2(x_1x_2)(y_1y_2)} \\ &= \sqrt{(x_1x_2)^2 + (y_1y_2)^2 + (x_1y_2)^2 + (x_2y_1)^2} \\ &= \sqrt{(x_1^2 + y_1^2)(x_2^2 + y_2^2)} \end{aligned}$$

Since $|z| = \sqrt{x^2 + y^2}$, we can see how the above reordering is equivalent to

$$\begin{aligned} |z_1 z_2| &= \sqrt{(x_1^2 + y_1^2)(x_2^2 + y_2^2)} \\ &= \sqrt{x_1^2 + y_1^2} \sqrt{x_2^2 + y_2^2} \\ &= |z_1| |z_2| \end{aligned}$$

Ex 9

If we use the result from the previous exercise and assume have $z = z_1 = z_2$, we have

$$|z^2| = |z| |z| = |z|^2$$

We could use this as the base case for an induction argument ($n = 2$).

Then for our hypothesis, we assume that $|z^m| = |z|^m$, when $n = m$, so it must also hold for $n = m + 1$,

$$|z^{m+1}| = |z^m z| = |z^m| |z| = |z|^m |z| = |z|^{m+1}$$

1.3 Complex Conjugates

1.3.1 Exercises

Ex 4

Show that,

$$\overline{z^2} = \bar{z}^2$$

Note that

$$\begin{aligned} \overline{z^2} &= \overline{z z} \\ &= \bar{z} \bar{z} \\ &= \bar{z}^2 \end{aligned}$$

Ex 10

Show that,

1. z is real if and only if $z = \bar{z}$
2. z is either real or pure imaginary if and only if $\bar{z}^2 = z^2$

To see the why for the first one, note that if $z = x + iy = x - iy = \bar{z}$, then $(x, y) = (x, -y)$. Saying that $x = x$ leads us to a tautology, so no issue there, but $y = -y$ leads us to say that z must be real.

Using a similar argument,

$$\bar{z}^2 = \overline{z^2} = \overline{x^2 - y^2 + 2ixy} = x^2 - y^2 + 2ixy$$

The last step has $xy = -xy$, so this must be zero. And this happens when z is either real or pure imaginary.

Ex 13

Show that the equation $|z - z_0| = R$ of a circle, centered at z_0 with radius R can be written as

$$|z|^2 - 2\Re(z\bar{z}_0) + |z_0|^2 = R^2$$

To see why, note that

$$\begin{aligned} |z - z_0|^2 &= (z - z_0)(\bar{z} - \bar{z}_0) \\ &= (z - z_0)(\bar{z} - \bar{z}_0) \\ &= z\bar{z} - z\bar{z}_0 - z_0\bar{z} + z_0\bar{z}_0 \\ &= |z|^2 - (z\bar{z}_0 + \bar{z}z_0) + |z_0|^2 \\ &= |z|^2 - 2\Re(z\bar{z}_0) + |z_0|^2 \end{aligned}$$

Ex 14

Show that the hyperbola $x^2 - y^2 = 1$ can be rewritten as $z^2 - \bar{z}^2 = 2$.

Well, $z^2 = (x + iy)(x + iy) = x^2 + 2ixy - y^2$. And we already saw that $\bar{z}^2 = \overline{z^2}$, so $\bar{z}^2 = x^2 - 2ixy - y^2$. From there the answer follows.

1.4 De Moivre's Theorem

$$(a + ib)^n = [r(\cos \theta + i \sin \theta)]^n = r^n(\cos n\theta + i \sin n\theta)$$

$$r = |z| = \sqrt{a^2 + b^2}$$

$$\theta = \tan^{-1} \frac{y}{x}$$

De Moivre's Theorem

1.5 Roots of Complex Numbers

n th roots: for any positive integer n , the n th distinct roots of $(a + ib)^n = r^n(\cos nx + i \sin nx)$ are

$$r^{\frac{1}{n}} \left[\cos \frac{x + 2\pi k}{n} + i \sin \frac{x + 2\pi k}{n} \right]$$

for $k = 0, 1, \dots, n - 1$.

2 Infinite Series, Products, and Integrals

2.1 Uniform Convergence

Note: when we speak of uniform convergence, the interval can be closed or open. Titchmarsh just uses (a, b) to cover the general case.

The more general case for the first test of uniform Convergence we see is stated as follows:

The series $\sum u_n(x)$ is uniformly convergent ($\forall \epsilon > 0$, we can find $n_0 \geq N$ depending on ϵ but not on x , such that $|s(x) - s| < \epsilon$, for every $n \geq n_0$ for every value in (a, b)) if $|u_n(x)| \leq v_n(x)$, and $\sum v_n(x)$ is uniformly convergent.

If we try to make an argument by contradicton and assume that $\sum u_n(x)$ is not uniformly convergent, then the series could still converge but it could be the case that as x approaches some point on the interval (a, b) , n_0 may become infinitely large. Additionally, the series could just be a divergent series. Either way it means we are not able to find an n_0 such that $|s(x) - s| < \epsilon$ for any $n \geq n_0$, for any $\epsilon > 0$ and for any $x \in (a, b)$. This means that

$$|u_{n+1}(x) + u_{n+2}(x) + \dots|$$

keeps on changing as n or x change.

Since,

$$|u_{n+1}(x) + u_{n+2}(x) + \dots| \leq |u_{n+1}(x)| + |u_{n+2}(x)| + \dots$$

Then any $v_n(x)$ such that $v_{n+1}(x) \geq |u_{n+1}(x)|$ would also grow indefinitely and thus lead to a contradicton.

Examples

A proof to see why $\sum_{n=0} x^n$ is uniformly convergent in $c \in [a, b]$ when $-1 < a < b < 1$ can be seen by comparing the exercise 2.5.3 from Abbott.

The trigonometric series $\sum_{n=1} \frac{\cos nx}{n^2}$ is convergent anywhere because $-1 \leq \cos x \leq 1$ so $|\frac{\cos nx}{n^2}|$ behaves like a convergent p-series.

Similarly the Dirichlet series $\sum_{n=1} n^{-s} = \sum_{n=1} \frac{1}{n^s}$ is uniformly convergent in $x \in [a, b]$ if $1 < a < b$ because its absolute value is equal to a convergent p series. The sum is referred to as the Riemann zeta function $\zeta(s)$.