

MATH 27000 (Basic Complex Variables) Notes

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Weeks

1	Classifying Complex Functions	1
1.1	Holomorphic Functions	1
1.2	Harmonic Functions and Conformal Maps	6
1.3	Chapter I: Analysis in the Complex Plane	11
2	Consequences of Power Series	16
2.1	Office Hours	16
2.2	Power Series	16
2.3	Cauchy's Theorem	21
2.4	Office Hours	26
2.5	Chapter I: Analysis in the Complex Plane	27
3	Fundamental Theorems	30
3.1	Cauchy Integral Formula	30
3.2	Analytic Continuation and Removable Singularities	35
	References	39

List of Figures

1.1	The complex plane.	1
1.2	Integrating complex functions over real intervals.	8
1.3	Integrating complex functions over line segments in \mathbb{C}	8
1.4	Integrating complex functions over arbitrary paths in \mathbb{C}	8
1.5	Visualizing functions of $\mathbb{R}^2 \rightarrow \mathbb{R}^2$	9
1.6	Holomorphic maps preserve angles.	10
2.1	Continuous and zero closed-loop integrals implies integrable.	22
2.2	Star-shaped domain.	23
2.3	A triangle in a star-shaped domain.	23
2.4	Proving Goursat's lemma.	24
2.5	Dirichlet integral.	25
3.1	Practicing with the Cauchy Integral Theorem (1).	30
3.2	Practicing with the Cauchy Integral Theorem (2).	31
3.3	Homotopic paths.	32
3.4	A more general homotopy.	32
3.5	Bounded holomorphic functions integrate to zero on disk boundaries.	33

Week 1

Classifying Complex Functions

1.1 Holomorphic Functions

- 3/19:
- We begin by reviewing some properties of the **complex numbers**.
 - **Complex numbers**: The field of elements $z = x + iy$ where $x, y \in \mathbb{R}$ and $i^2 = -1$. Denoted by \mathbb{C} .

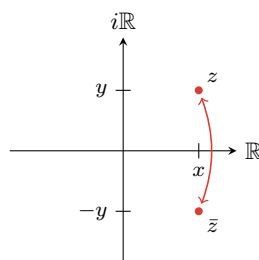


Figure 1.1: The complex plane.

- Can be visualized as a two-dimensional plane with the number z corresponding to the point (x, y) .
- **Real part**: The number x . Denoted by $\mathbf{Re} z$.
- **Imaginary part**: The number y . Denoted by $\mathbf{Im} z$.
- **Complex conjugate** (of z): The complex number defined as follows. Denoted by \bar{z} . Given by
$$\bar{z} := x - iy$$

- Now recall the definition of a *real* function that is **differentiable** at a point $x_0 \in \mathbb{R}$.
 - $f'(x_0)(x - x_0)$ is the “best linear approximation” of f near x_0 , where $\mathbf{f}'(\mathbf{x}_0)$ is also defined below.
- **Differentiable** ($f : \mathbb{R} \rightarrow \mathbb{R}$ at x_0): A function f for which the following limit exists. *Constraint*

$$\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0} =: f'(x_0)$$

- We now build up to defining a notion of complex differentiability.

- Observe that the constraint above is equivalent to the constraint

$$f(x) = f(x_0) + \underbrace{[f'(x_0) + e(x)]}_{\Delta(x)}(x - x_0)$$

where $e(x) \rightarrow 0$ as $x \rightarrow x_0$.

- Note that we are defining a new function $\Delta(x)$ above, with the property that $\Delta(x_0) = f'(x_0)$.

- **Holomorphic** (f at z_0): A function $f : \mathbb{C} \rightarrow \mathbb{C}$ for which the following limit exists. *Also known as **\mathbb{C} -differentiable**. Constraints*

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

where Δ is continuous at z_0 and $\Delta(z_0) = f'(z_0)$.

- It will turn out that this is the true definition of “holomorphic” / “ \mathbb{C} -differentiable” function, not just a naïve first pass.
- Properties of holomorphic functions: Let $U \subset \mathbb{C}$ be open.
 1. The holomorphic functions on U form a ring $\mathcal{O}(U)$.
 - Equivalently, the \mathbb{C} -differentiation operator is \mathbb{C} -linear.
 - Equivalently, if f, g are holomorphic, then $f + g$ and fg are holomorphic, too.
 - Equivalently (and most simply), we have the sum rule and the product rule (and the quotient rule if the function in the denominator is nonzero).
 2. We have the chain rule.
 3. Holomorphic implies continuous.
- Examples: Polynomials, rational functions $p(z)/q(z)$ (away from their **poles**).
- Non-example: Consider the function $f : \mathbb{C} \rightarrow \mathbb{C}$ defined by

$$z \mapsto \bar{z}$$

- Think-Pair-Share (TPS): Why?
- Notice that

$$f(0) = 0$$

$$f(t) = t$$

$$f(it) = -it$$

- Thus,

$$\Delta(t) = 1$$

$$\Delta(it) = -1$$

for all t .

- But this means that Δ can't be continuous!
- Yet f is clearly \mathbb{R} -differentiable! What gives?!
- Note that — viewing f as a mapping of $\mathbb{R}^2 \rightarrow \mathbb{R}^2$ — we have

$$Df = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$$

- The above example suggests that our definition of complex differentiability may have been too naïve, so we'll do some further investigations now.
- Observe that $\mathbb{C} \cong \mathbb{R}^2$ as \mathbb{R} -vector spaces.
- **Differentiable** ($f : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ at x_0): A function f for which there exists an \mathbb{R} -linear map $A : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ satisfying the following constraint. *Constraint*

$$\lim_{h \rightarrow 0} \frac{\|f(x_0 + h) - f(x_0) - Ah\|}{\|h\|} = 0$$

- We also denote A by Df .

- Example: Consider the function $f : \mathbb{C} \rightarrow \mathbb{R}$ defined by

$$x + iy \mapsto x$$

- Differentiable with total derivative

$$Df = \begin{pmatrix} 1 & 0 \end{pmatrix}$$

- Observation: While $\mathbb{C} \cong \mathbb{R}^2$ as \mathbb{R} -vector spaces, as a \mathbb{C} -vector space, there is *additional* structure.
 - In particular, all “vectors” should commute with the “multiplication by i ” map $J : \mathbb{C} \rightarrow \mathbb{C}$ defined by any one of the following three maps.

$$z \mapsto iz \qquad x + iy \mapsto xi - y \qquad \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$$

- Exercise: In $(\operatorname{Re}, \operatorname{Im})$ coordinates, write down the matrix for “multiply by w ” for any $w \in \mathbb{C}$.

- Let $w = a + bi$ and let $v = x + iy$. Then

$$\begin{aligned} wv &= (a + bi)(x + iy) = ax - by + i(bx + ay) \\ &= \begin{pmatrix} ax - by \\ bx + ay \end{pmatrix} = \underbrace{\begin{pmatrix} a & -b \\ b & a \end{pmatrix}}_W \begin{pmatrix} x \\ y \end{pmatrix} \end{aligned}$$

- The matrix W above is the desired result.

- TPS: Is $f : \mathbb{C} \rightarrow \mathbb{C}$ defined as follows a complex linear map? Why not?

$$x + iy \mapsto \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = (x + y) + iy$$

- Among other properties, a complex linear map should satisfy

$$if(x + iy) = f[i(x + iy)]$$

for the scalar $i \in \mathbb{C}$.

- However, we have that

$$if(x + iy) = i[(x + y) + iy] = -y + i(x + y) \neq (x - y) + ix = f(-y + ix) = f[i(x + iy)]$$

- What about the following map?

$$A = \begin{pmatrix} 1 & 2 \\ -2 & 1 \end{pmatrix}$$

- A complex linear map should satisfy

$$A(v + w) = Av + Aw \qquad \lambda Av = A(\lambda v)$$

for all $v, w, \lambda \in \mathbb{C}$.

- Let $v, w \in \mathbb{C}$ be arbitrary. Then

$$\begin{aligned} A(v + w) &= \begin{pmatrix} 1 & 2 \\ -2 & 1 \end{pmatrix} \left[\begin{pmatrix} v_1 \\ v_2 \end{pmatrix} + \begin{pmatrix} w_1 \\ w_2 \end{pmatrix} \right] = \begin{pmatrix} (v_1 + w_1) + 2(v_2 + w_2) \\ -2(v_1 + w_1) + (v_2 + w_2) \end{pmatrix} \\ &= \begin{pmatrix} 1 & 2 \\ -2 & 1 \end{pmatrix} \begin{pmatrix} v_1 \\ v_2 \end{pmatrix} + \begin{pmatrix} 1 & 2 \\ -2 & 1 \end{pmatrix} \begin{pmatrix} w_1 \\ w_2 \end{pmatrix} = Av + Aw \end{aligned}$$

- Let $v, \lambda \in \mathbb{C}$. Then

$$\begin{aligned}
 \lambda Av &= (\lambda_1 + i\lambda_2) \cdot [(v_1 + 2v_2) + i(-2v_1 + v_2)] \\
 &= [\lambda_1(v_1 + 2v_2) - \lambda_2(-2v_1 + v_2)] + i[\lambda_2(v_1 + 2v_2) + \lambda_1(-2v_1 + v_2)] \\
 &= [(\lambda_1 v_1 - \lambda_2 v_2) + 2(\lambda_2 v_1 + \lambda_1 v_2)] + i[-2(\lambda_1 v_1 - \lambda_2 v_2) + (\lambda_2 v_1 + \lambda_1 v_2)] \\
 &= A[(\lambda_1 v_1 - \lambda_2 v_2) + i(\lambda_2 v_1 + \lambda_1 v_2)] \\
 &= A(\lambda v)
 \end{aligned}$$

- Therefore, since A satisfies the two properties, it is complex linear.

- Conclusion: To reiterate from the above, A must commute with J to be complex linear.
- Implication: Every \mathbb{C} -linear map of \mathbb{C} is just multiplication by a complex number.
 - This is a special case of the following more general result, which holds for any field K .

$$\text{Hom}_K(K, K) \cong K$$

- Now let's revisit differentiability.
- It turns out that a condition for \mathbb{C} -differentiability *equivalent* to the definition of “holomorphic” given above is that there exists a \mathbb{C} -linear map $A : \mathbb{C} \rightarrow \mathbb{C}$ such that

$$\lim_{h \rightarrow 0} \frac{\|f(x_0 + h) - f(x_0) - Ah\|}{\|h\|} = 0$$

- From the above discussion, we know that this A is just multiplication by some $w \in \mathbb{C}$.
- All of the values in the above norms are complex numbers, so *another* equivalent condition is

$$\lim_{z \rightarrow z_0} \frac{|f(z) - f(z_0) - w \cdot (z - z_0)|}{|z - z_0|} = 0$$

- This condition is wholly mathematically equivalent to our holomorphic definition,

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

- So when is an \mathbb{R} -differentiable function actually holomorphic?

- Let $f : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ map $(x, y) \mapsto (g, h)$.
- Let

$$A = Df = \begin{pmatrix} g_x & g_y \\ h_x & h_y \end{pmatrix}$$

where the subscript notation views g , for instance, as $g(x, y)$ and denotes the partial derivative of g with respect to x .

- Let J (the “multiply by i ”) function be defined as above.
- Then the “commute with i ” condition is equivalent to

$$J^{-1}AJ = A$$

- Expanding the product on the left above in terms of g_x, g_y, h_x, h_y , we obtain

$$\begin{pmatrix} h_y & -h_x \\ -g_y & g_x \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \begin{pmatrix} g_x & g_y \\ h_x & h_y \end{pmatrix} \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} = \begin{pmatrix} g_x & g_y \\ h_x & h_y \end{pmatrix}$$

- This condition is equivalent to A satisfying the **Cauchy-Riemann equations**.

- **Cauchy-Riemann equations:** The following two equations, which identify when a complex function is holomorphic. *Also known as CR equations. Given by*

$$\begin{aligned}g_x &= h_y \\ g_y &= -h_x\end{aligned}$$

- These equations are satisfied when A is of the form

$$A = \begin{pmatrix} a & -b \\ b & a \end{pmatrix}$$

- So at this point, we can differentiate f with respect to z . But what if we want to differentiate it with respect to x and y (of $z = x + iy$)?

– We will need the following change of basis.

- Since $z = x + iy$ and $\bar{z} = x - iy$, we have

$$\begin{aligned}2x &= z + \bar{z} & 2iy &= z - \bar{z} \\ x &= \frac{1}{2}(z + \bar{z}) & y &= -\frac{i}{2}(z - \bar{z})\end{aligned}$$

- This tells us that

$$\frac{\partial x}{\partial z} = \frac{1}{2} \qquad \frac{\partial y}{\partial z} = -\frac{i}{2}$$

– We can now invoke the multivariable chain rule and simplify the resultant expression.

$$\frac{\partial f}{\partial z} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial z} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial z} = \frac{1}{2}(f_x - if_y)$$

- Note that once again, the subscript notation “ f_x ” means $\partial f / \partial x$.

– Note that we can also similarly work out that

$$\frac{\partial f}{\partial \bar{z}} = \frac{1}{2}(f_x + if_y)$$

- Observe in particular that

$$f_x = g_x + ih_x \qquad f_y = g_y + ih_y$$

- Thus, the CR equations ($g_x = h_y$ and $g_y = -h_x$) being satisfied is equivalent to

$$\frac{\partial f}{\partial \bar{z}} = \frac{1}{2}(f_x + if_y) = \frac{1}{2}[(g_x + ih_x) + i(g_y + ih_y)] = 0$$

- Note that $\partial f / \partial \bar{z}$ is not actually a derivative since f depends on z , not \bar{z} . Rather, we use “ $\partial f / \partial \bar{z}$ ” to denote the following operator applied to f .

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

- **Wirtinger derivatives:** The two differential operators defined as follows. *Denoted by $\partial / \partial z, \partial / \partial \bar{z}$. Given by*

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

- Theorem: The \mathbb{R} -differentiable function $f : U \rightarrow \mathbb{C}$ is holomorphic iff $\partial f / \partial \bar{z} = 0$. Moreover, if it is, then

$$f'(z_0) = \left. \frac{\partial f}{\partial z} \right|_{z_0}$$

1.2 Harmonic Functions and Conformal Maps

3/21:

- Tries to remember everyone's name and actually does a pretty good job!
- Has us all turn to our neighbor and meet them! I met Ryan.
- Review.
 - Naïve holomorphic definition: Typical derivative definition.
 - The map $z \mapsto \bar{z}$ is not holomorphic even though it is differential over the reals.
 - The reason this map is not holomorphic is that its matrix derivative is not complex linear. This means that it does not commute with the “multiply by i ” matrix, defined by

$$J = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$$

- Indeed, an *equivalent* definition to the naïve holomorphic one is: $f : \mathbb{C} \cong \mathbb{R}^2 \rightarrow \mathbb{R}^2$ is \mathbb{R} -differentiable at z_0 with $Df(z)$ is complex linear.
- Another equivalent one is the Cauchy-Riemann equation definition.
 - Let $f(z) = u(z) + iv(z)$ where $u, v : \mathbb{C} \rightarrow \mathbb{R}$.
 - Then f is holomorphic if $u_x = v_y$ and $v_x = -u_y$, or equivalently if $\partial f / \partial \bar{z} = 0$.
- The above comment motivates the definition of the operators

$$\begin{aligned} \frac{\partial}{\partial \bar{z}} &:= \frac{1}{2} \left(\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right) \\ \frac{\partial}{\partial z} &:= \frac{1}{2} \left(\frac{\partial}{\partial x} - i \frac{\partial}{\partial y} \right) \end{aligned}$$

- Note: Every \mathbb{C} -linear map is “multiply by w ” for some $w \in \mathbb{C}$.
- Note that we have not yet talked about continuity or related things.
- Note: Different books use different conventions.
 - “Holomorphic at a point” and “complex differentiable in a neighborhood of a point” may mean different things.
 - Example: Consider the function $f : \mathbb{C} \rightarrow \mathbb{C}$ defined by

$$x + iy \mapsto x^2 + iy^2$$

- Then

$$Df = \begin{pmatrix} 2x & 0 \\ 0 & 2y \end{pmatrix}$$

- Evidently, Df is not complex linear in general because we can pick x, y such that $2x \neq 2iy$.
- Thus, this function is not complex differentiable in general.
- However, it is complex differentiable at zero because here, $Df = 0$.
- Thus, this function is complex differentiable *at a point*, but not complex differentiable *in a neighborhood*.
- We will almost always be talking about functions that are complex differentiable *in a neighborhood* in this class.
- Example: $f(x + iy) = x^2 \mathbb{I}_{Q(x)} + iy^2 \mathbb{I}_{Q(y)}$ is complex differentiable in a neighborhood of the origin, but this is dumb. \mathbb{I} is the **indicator function**.
- Preview (we'll see this next Thursday): Holomorphic implies C^∞ .

- Today: Some more things about the Cauchy-Riemann equations and what we can get out of them.
- Let's begin with a consequence of the $\partial/\partial z$ and $\partial/\partial \bar{z}$ operators.
 - Compute (if $f \in C^2$):

$$\frac{\partial^2}{\partial z \partial \bar{z}} = \frac{1}{4} \underbrace{\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right)}_{\Delta} f_{xy} = f_{yx}$$

- Do we need this C^2 condition if holomorphic already implies C^∞ ?
 - No, but we haven't "learned" this yet. Once we prove this, no more talk of regularity!
 - Solutions to this, the Laplacian Δ (from physics), could be a good final project!
 - Look for solutions to $\Delta f = 0$.
 - Equivalently, look for f such that $f_{xx} + f_{yy} = 0$.
 - Observation: Any f holomorphic implies that $\Delta f = 0$ (since we apply $\partial/\partial \bar{z}$ to f first).
- **Harmonic** (function): A function $f : \mathbb{R}^2 \rightarrow \mathbb{C}$ such that $\Delta f = 0$.
- Since the differentiation operator is linear,

$$\Delta(u + iv) = \Delta u + i\Delta v$$

- Corollary: The real and imaginary parts of a C^2 holomorphic function are harmonic.
- So we know that f holomorphic implies u, v real-valued and harmonic. Can we go the other way?
 - We know that these functions have certain properties in terms of their partial derivatives, namely that they satisfy the Cauchy-Riemann equations.
- **Harmonic conjugates**: Two functions $u, v : \mathbb{R}^2 \rightarrow \mathbb{R}$ that satisfy the CR equations.
- Fact: Let u, v be two C^∞ harmonic conjugates. Then $f = u + iv$ is holomorphic
 - Easy to prove if you're not concerned about regularity.
- Is $v + iu$ holomorphic?
 - No, partials don't work out. We still get $v_x = -u_y$, but we also get $u_x = -v_y$.
 - However, $v - iu$ is holomorphic!
 - This just means that rotating by i gives us a new holomorphic function since

$$i \cdot (u + iv) = -v + iu$$

- Example: $u = x^2 - y^2$ is harmonic. Find a conjugate and find $f = u + iv$.^[1]
 - We have

$$\begin{aligned} v_y &= u_x = 2x \\ v_x &= -u_y = 2y \end{aligned}$$

- Thus,

$$v = 2xy + C$$

for some $C \in \mathbb{C}$

- Then we would have

$$f = u + iv = (x^2 - y^2) + i(2xy + C) = x^2 + 2xyi - y^2 + iC = (x + iy)^2 + iC = z^2 + iC$$

¹Calderon actually let us work this out in class!

- Let's now talk about integrating functions.
- Let $a, b \in \mathbb{R}$. Consider $f : \mathbb{C} \rightarrow \mathbb{C}$, not holomorphic but continuous. How do we take $\int_a^b f dz$?



Figure 1.2: Integrating complex functions over real intervals.

- What we do is just split the integral into real and imaginary parts.

$$\int_a^b f dz = \int_a^b u dt + i \int_a^b v dt$$

- This is how we integrate between reals in the complex plane.
- How do we integrate over more arbitrary points in the complex plane, e.g., $a\lambda$ and $b\lambda$?

Figure 1.3: Integrating complex functions over line segments in \mathbb{C} .

- We could take any path. Which one?
- Try over the line segment $\{t\lambda \mid t \in [a, b]\}$.
- Then we take

$$\int_{a\lambda}^{b\lambda} f(z) dz = \int_a^b f(\lambda t) \lambda dt$$

via the substitutions $z = t\lambda$ and $dz = \lambda dt$.

- This second integral, we can compute in the first way.
- Now what about integrating along an arbitrary curve $\gamma : [a, b] \rightarrow \mathbb{C}$, which we will say is piecewise C^1 ?

Figure 1.4: Integrating complex functions over arbitrary paths in \mathbb{C} .

- Note that $z_0 := \gamma(a)$ and $z_1 := \gamma(b)$.
- Define

$$\int_{\gamma} f dz = \int_a^b f(\gamma(t)) \cdot \gamma'(t) dt$$

- Where is the γ' coming from? Same place as before! It's just a change of variables: $z = \gamma(t)$ implies $dz = \gamma'(t) dt$.
- If we know differential forms, $f dz$ is just a complex-valued one-form. And the chain rule is just how we integrate one-forms.
- We'll do lots of basic practice of this in the completion problems on the PSet.
- Note: Whenever we do a path integral, we should ask if the parameterization matters. The parameterization does *not* matter.
- What do we need to compute integrals without having to take the limit of a sum over partitions? We need the fundamental theorem of calculus.
 - The FTC does indeed hold here, too, though we won't prove this.
- FTC: Suppose $F' = f$ on $U \subset \mathbb{C}$, and let γ be a **path** inside of U . Then

$$\int_{\gamma} f dz = F(\gamma(b)) - F(\gamma(a))$$

- Again, if we like differential forms, then note that we're just saying in the above equality that

$$\int_{\gamma} dF = \int_{\partial\gamma} F$$

- **Path:** A function from an interval of real numbers to a vector space. *Also known as **contour**. Denoted by γ .*
- Gives us a three-minute break from 10:17-10:20 in the middle of the class.
 - The fact that this guy actually teaches in accordance with accepted pedagogical standards is wild.
- How do we want to visualize holomorphic functions?
 - $f : \mathbb{C} \rightarrow \mathbb{C}$ is hard to graph because the set of points lives in \mathbb{R}^4 .
 - So we're out of luck if we want to do graphs.
 - Thus, we'll look at **mappings**.
- Example: Are we looking at the Mercator or Robinson map of the world?

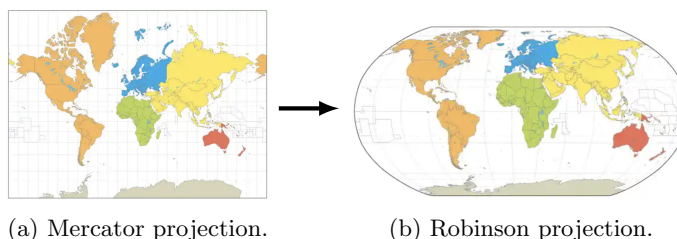


Figure 1.5: Visualizing functions of $\mathbb{R}^2 \rightarrow \mathbb{R}^2$.

- What do these mappings do to the lines of latitude and longitude?
- This is a mapping of $\mathbb{R}^2 \rightarrow \mathbb{R}^2$ that stretches and distorts! By drawing grid lines, we can see what it does to \mathbb{R}^2 .

- Now recall that f holomorphic implies Df looks like

$$\begin{pmatrix} a & -b \\ b & a \end{pmatrix}$$

- What's nice about these matrices is they can always be factored into rotation and scaling matrices.

$$\begin{pmatrix} a & -b \\ b & a \end{pmatrix} = \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix} \begin{pmatrix} \lambda & 0 \\ 0 & \lambda \end{pmatrix} \quad (\lambda, \theta \in \mathbb{R})$$

- This means that

$$f'(z_0) = w = re^{i\theta} \in \mathbb{C}$$

since multiplication by complex numbers also just rotates and scales!

- This means that if $z' = r'e^{i\theta'}$, then $w \cdot z' = r \cdot r'e^{i(\theta+\theta')}$.
- This also means that we may have rotation and scaling but no shearing. Formally, we have the following lemma.

- **Argument** (of $z \in \mathbb{C}$): The angle θ such that $z = re^{i\theta}$ for some $r \in \mathbb{R}$. Denoted by $\arg(z)$.
- **Lemma:** Suppose two curves γ, δ intersect at a point $z \in \mathbb{C}$. Let $f : \mathbb{C} \rightarrow \mathbb{C}$ be holomorphic. Then

$$\angle_z(\gamma, \delta) = \angle_{f(z)}(f(\gamma), f(\delta))$$

i.e., f preserves angles.

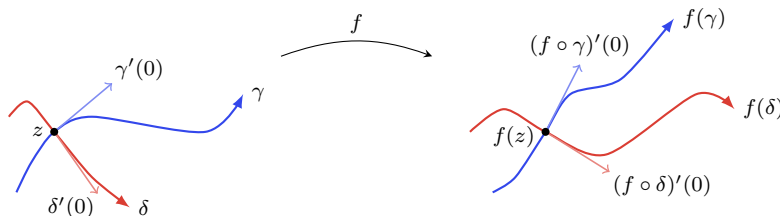


Figure 1.6: Holomorphic maps preserve angles.

Proof. To consider the angle between two curves analytically, let's look at the tangent vectors to the two curves, for example at z . Now while we often think of $\gamma'(0)$ as a *matrix*, remember that we've proven that all of these matrices are equivalent to complex numbers. In particular, since $\gamma : \mathbb{R} \rightarrow \mathbb{R}^2 \cong \mathbb{C}$, the total derivative will just be a vector. This vector may easily be represented as a complex number $re^{i\theta}$ in polar coordinates. Similarly, $\delta'(0)$ can be thought of as a complex number $r'e^{i\theta'}$. Thus, dividing these quantities gives us the angle $\theta - \theta'$ between the two vectors, which we can isolate using the argument function.

Doing the same to the curves at $f(z)$ yields

$$\begin{aligned} \angle_{f(z)}(f(\gamma), f(\delta)) &= \arg \left[\frac{(f \circ \gamma)'(0)}{(f \circ \delta)'(0)} \right] \\ &= \arg \left[\frac{f'(\gamma(0)) \cdot \gamma'(0)}{f'(\delta(0)) \cdot \delta'(0)} \right] \\ &= \arg \left[\frac{f'(z) \cdot \gamma'(0)}{f'(z) \cdot \delta'(0)} \right] \\ &= \arg \left[\frac{\gamma'(0)}{\delta'(0)} \right] \\ &= \angle_z(\gamma, \delta) \end{aligned}$$

as desired. □

- Calderon gave us 5 minutes to try to compute this ourselves with the hint: Use the chain rule!
 $\angle_z(\gamma, \delta) = \arg(\gamma'(0) \cdot [\delta'(0)]^{-1})$.
- **Conformal** (map): A function $f : U \rightarrow V$, where $U, V \subset \mathbb{C}$, that satisfies the following two constraints.
Constraints
 1. f is a diffeomorphism.
 2. f preserves angles.
- **Diffeomorphism**: A homeomorphism for which f, f^{-1} are differentiable.
- **Biholomorphic** (map): A function $f : U \rightarrow V$ that is bijective, holomorphic, and for which f^{-1} is holomorphic.
- Theorem/observation: Biholomorphic iff conformal.

Proof. Follows straight from the definitions and the lemma we just proved. □

- Calderon shows us an [applet](#).
 - We can use the applet to help with the PSet, but we still do have to submit actual proofs.
 - Allows you to visually see the lemma for instance.
 - Example: Under $z \mapsto z^2$, the sector of radius 2 and argument $\pi/4$ goes to the sector of radius $2^2 = 4$ and argument $\pi/2$.

1.3 Chapter I: Analysis in the Complex Plane

From Fischer and Lieb (2012).

- 3/19:
- The preface only contains comments and instructions for an instructor planning to use this textbook for a course.
 - The chapter begins with two paragraphs.
 - The first discusses topic covered in the chapter.
 - The second gives some historical background on these topics.

Section I.0: Notations and Basic Concepts

- Goal: Review the fundamental topological and analytical concepts of real analysis.
- Defines the **complex numbers**, **complex plane**, and **complex conjugate**.
- **Absolute value** (of z): The Euclidean distance of z from zero. *Also known as modulus. Denoted by $|z|$. Given by*

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

- **Imaginary unit**. Denoted by i .
- Relating the modulus and complex conjugate.

$$|z| = \sqrt{z\bar{z}}$$

- **Open disk** (of radius ε and center z_0): The set defined as follows. *Also known as ε -neighborhood (of z_0). Denoted by $D_\varepsilon(z_0)$, $U_\varepsilon(z_0)$. Given by*

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

- **Unit disk:** The set defined as follows. *Denoted by \mathbb{D} . Given by*

$$\mathbb{D} := D_1(0)$$

- **Unit circle:** The set defined as follows. *Denoted by \mathbb{S} . Given by*

$$\mathbb{S} := \{z \in \mathbb{C} : |z| = 1\}$$

- **Upper half plane:** The set defined as follows. *Denoted by \mathbb{H} . Given by*

$$\mathbb{H} := \{z \in \mathbb{C} : \text{Im } z > 0\}$$

- **\mathbb{C}^* :** The set defined as follows. *Given by*

$$\mathbb{C}^* := \mathbb{C} \setminus \{0\}$$

3/21:

- **Neighborhood** (of z_0): A set U which contains an ε -neighborhood.
- **Open** (set): A set that is a neighborhood of each of its points.
- **Closed** (set): A complement of an open set.
- **Interior** (of M): The largest open set contained in M . *Denoted by \mathring{M} .*
- **Closure** (of M): The smallest closed set containing M . *Denoted by \overline{M} .*
- **Topological boundary** (of M): The set defined as follows. *Also known as **boundary**. Denoted by ∂M . Given by*

$$\partial M := \overline{M} \setminus \mathring{M}$$

- **Relatively open** (set in M): The intersection of an open set U with an arbitrary set M . *Also known as **open** (set in M).*
- **Relatively closed** (set in M): The intersection of a closed set U with an arbitrary set M . *Also known as **closed** (set in M).*

4/4:

- Fischer and Lieb (2012) define **convergent series** and their **limits** in the usual way.
 - Sum, product, and reciprocal rules stated.
- **Accumulation point** (of $M \subset \mathbb{C}$): A point $z_0 \in \mathbb{C}$ for which there is a sequence $\{z_n\} \subset M \setminus \{z_0\}$ with $\lim z_n = z_0$.
- **Bounded** (set): A set K for which $|z| \leq R$ for some R and all $z \in K$.
- **Compact** (set): A closed, bounded set.
 - Each sequence in a compact set contains convergent subsequences with limit in the set.
- **Relatively compact** (set in V): A set U for which \overline{U} is a compact subset of V . *Denoted by $U \subset\subset V$.*
- Definition of a **complex-valued function**.
- **Continuous** (function at z_0): A function $f : U \rightarrow \mathbb{C}$ such that for each neighborhood M of $w_0 = f(z_0)$, there is a neighborhood N of z_0 with $f(U \cap N) \subset M$; equivalently, the following holds true for all convergent sequences $\{z_n\} \subset U$.

$$f\left(\lim_{n \rightarrow \infty} z_n\right) = \lim_{n \rightarrow \infty} f(z_n)$$
- **Real part** (of $f : U \rightarrow \mathbb{C}$): The real-valued function g such that $f = g + ih$.

- **Imaginary part** (of $f : U \rightarrow \mathbb{C}$): The complex-valued function h such that $f = g + ih$.
- Continuity results.
 - f is continuous iff its real and imaginary parts are.
 - The **composition** of continuous functions is continuous.
 - Example of a continuous function: Any polynomial in z, \bar{z} , i.e., any function of the form

$$f(z) = \sum_{j,k=0}^N a_{jk} z^j \bar{z}^k$$

- **Path**: A continuous map from a closed finite interval into the complex plane. *Denoted by $\gamma : [a, b] \rightarrow \mathbb{C}$.*
 - We say that γ **connects** its **initial point** and **end point**.
- **Trace** (of a path): The image set $\gamma([a, b])$. *Denoted by $\text{tr } \gamma$.*
- **Initial point** (of a path): The point $\gamma(a)$.
- **End point** (of a path): The point $\gamma(b)$.
- **Connected** (set): A set U for which any two points of U can be connected by a path whose trace lies in U . *Also known as **pathwise connected**.*
- **Domain**: A connected open set.
 - “An open set U is a domain if and only if no decomposition of U into disjoint nonempty subsets exists” (Fischer & Lieb, 2012, p. 3).
- Images of compact (resp. connected) sets under continuous functions are again compact (resp. connected).
- Images of open (resp. closed) sets under continuous functions are *not necessarily* open (resp. closed).
- Preimages of open (resp. closed) sets under continuous functions are again open (resp. closed).
- Note that the above definitions make sense in higher-dimensional vector spaces upon replacing the absolute value with the **Euclidean norm**.

Section I.1: Holomorphic Functions

4/5:

- Definition of **holomorphic**.
- Examples and nonexamples of holomorphic functions: Constant, identity, and complex conjugate functions.
- Further comments on the complex conjugate function.
 - It’s everywhere continuous but nowhere complex differentiable.
 - It’s very hard to find real examples of such functions, but we found a complex example like that!
- For the basic properties of complex differentiation (e.g., holomorphic implies continuous, sum and product rules), the proofs are symmetric to the real ones.
- $\mathcal{O}(U)$ is a ring, but it is more technically a \mathbb{C} -algebra.
- **Chain rule**: If $f : U \rightarrow V$ and $g : V \rightarrow \mathbb{C}$ are mappings of open subsets of \mathbb{C} that are holomorphic at $z_0 \in U$ and $f(z_0) = w_0 \in V$, respectively, then $g \circ f : U \rightarrow \mathbb{C}$ is holomorphic at z_0 and

$$(g \circ f)'(z_0) = g'(w_0)f'(z_0)$$

- Definition of **biholomorphic**.
- Fischer and Lieb (2012) prove some elementary properties of complex functions in places with nonzero derivatives (e.g., locally one-to-one).
 - This leads into the **complex inverse function theorem**.
 - Preview: This leads to the result that “bijective holomorphic maps are biholomorphic,” i.e., if we have a bijective holomorphic map, we don’t also need to prove that f^{-1} is holomorphic (Fischer & Lieb, 2012, p. 6).

Section I.2: Real and Complex Differentiability

- Definition of \mathbb{R}^2 -differentiable function.
- Definition of **Wirtinger derivatives**.
 - Fischer and Lieb (2012) arrive here from a slightly different angle than in class.
- Fischer and Lieb (2012) prove the $\partial f / \partial \bar{z} = 0$ condition.
- **Cauchy-Riemann operator**: The differential operator defined as follows. *Denoted by $\partial / \partial \bar{z}$. Given by*

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

- “In requiring that a function be complex differentiable we thus simultaneously require that a certain partial differential equation be satisfied. In other words, *holomorphic functions are the differentiable solutions of the Cauchy-Riemann equation*” given as follows (Fischer & Lieb, 2012, p. 9).

$$\frac{\partial f}{\partial \bar{z}}(z) = 0$$

- **Laplace operator**: The real differential operator defined as follows. *Also known as **Laplacian**. Denoted by Δ . Given by*

$$\Delta := \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}$$

- As a real differential operator,

$$\Delta \bar{f} = \overline{\Delta f}$$
- More on this operator in Section VII.6.
- Definition of a **harmonic function**, the **Cauchy-Riemann equations** (in real form).
- On the CR equations: “The gradients and, consequently, the equipotential lines of g and h are thus perpendicular to one another at all points where the gradients do not vanish” (Fischer & Lieb, 2012, p. 10).
- We now investigate a special case of the chain rule for the Wirtinger derivatives.
- Lemma 2.4: Let $f : U \rightarrow \mathbb{C}$ be a real differentiable function defined on an open set $U \subset \mathbb{C}$ and let $w : [a, b] \rightarrow U$ be a differentiable map (i.e., a differentiable path in U). Then for all $t \in [a, b]$,

$$\frac{\partial}{\partial t}(f \circ w)(t) = \begin{pmatrix} f_z(w(t)) & f_{\bar{z}}(w(t)) \end{pmatrix} \begin{pmatrix} \dot{w}(t) \\ \dot{\bar{w}}(t) \end{pmatrix} = f_z(w(t))\dot{w}(t) + f_{\bar{z}}(w(t))\dot{\bar{w}}(t)$$

Here we denote $\partial w / \partial t$ by \dot{w} and use matrix multiplication.

Proof. Left to the reader. □

- **Complex linear map:** A map $l : \mathbb{C} \rightarrow \mathbb{C}$ characterized by the following. *Constraints*

1. $l(z + w) = l(z) + l(w)$;
2. $l(rz) = rl(z)$;

for $z, w, r \in \mathbb{C}$.

- Every complex linear map is of the form

$$w = l(z) = az$$

for a unique $a \in \mathbb{C}$.

- **Real linear map:** A map $l : \mathbb{C} \rightarrow \mathbb{C}$ characterized by the following. *Constraints*

1. $l(z + w) = l(z) + l(w)$;
2. $l(rz) = rl(z)$;

for $z, w \in \mathbb{C}$ and $r \in \mathbb{R}$.

- Every real linear map is of the form

$$w = l(z) = az + b\bar{z} = \begin{pmatrix} a & b \end{pmatrix} \begin{pmatrix} z \\ \bar{z} \end{pmatrix}$$

for a unique pair $\begin{pmatrix} a & b \end{pmatrix} \in \mathbb{C}^2$.

- Implication: l is complex linear iff $b = 0$.

- **Tangent map** (of f at z_0): The real linear map from $\mathbb{C} \rightarrow \mathbb{C}$ determined by the vector $(f_z(z_0) \ f_{\bar{z}}(z_0))$.
- Proposition: f is holomorphic at z_0 iff its tangent map at z_0 is complex linear.
- Fischer and Lieb (2012) discuss angle preservation, per Figure 1.6.

Week 2

Consequences of Power Series

2.1 Office Hours

- 3/25:
- What exactly are the Wirtinger derivatives?
 - The $\partial/\partial z$ and $\partial/\partial \bar{z}$ operators.
 - The initial definition of holomorphic is accurate. It's naïve, but it works out.
 - Noney: Non example.
 - As in, we have some examples of holomorphic functions and then we have an example of a function that is *not* holomorphic.
 - TPS: Think Pair Share.
 - Met Panteleymon and helped him with partial fractions!
 - The Δ notation does mean the same Laplacian as $\vec{\nabla}^2$ from Quantum Mechanics.
 - Calderon is not related to Calderón; he was Argentinian, Calderon is half-Filipino and has no accent on his name. Both Spanish colonies but that's it.
 - We can do all of the problems except Problem 1 at this point.
 - For this, though, we can just look up the definition of the complex sine function.
 - We basically just need to know what $\sin(i)$ is and what sine looks like along the imaginary axis.

2.2 Power Series

- 3/26:
- Recall: We already know that...
 - Polynomials are elements of $\mathcal{O}(\mathbb{C})$;
 - Rational functions $P(z)/Q(z)$ are elements of $\mathcal{O}(\mathbb{C} \setminus V(Q))$.
 - **Affine algebraic set:** The set of solutions in an algebraically closed field K of a system of polynomial equations with coefficients in K . *Also known as* **variety**. *Denoted by* $V(f_1, \dots, f_n)$.
 - Today, we want to determine how the other elementary functions behave over the complex numbers.
 - Other functions we want: \exp , \log , \sin , \cos .
 - We will do \log later, but all the others today.

- **Exponential function:** The complex function defined as follows. Denoted by e^z , $\exp(z)$. Given by

$$e^z = \exp(z) := \sum_{k=0}^{\infty} \frac{z^k}{k!}$$

- Naïvely, this power series is just be a polynomial $P(z) \in \mathcal{O}(\mathbb{C})$.
- More rigorously, however, we must specify which kind of convergence we mean for the power series.
 - As one example, we could say that for all z ,

$$e^z = P(z) = \lim_{N \rightarrow \infty} \sum_{k=0}^N \frac{z^k}{k!}$$

- This would be **pointwise convergence**.

– But there's an issue: Pointwise convergence of functions doesn't preserve anything, e.g., continuity.

- **Pointwise** (convergent $\{f_n\}$): A sequence of functions $f_n : \mathbb{C} \rightarrow \mathbb{C}$ such that for all $z \in \mathbb{C}$, we have $f_n(z) \rightarrow f(z)$.
- TPS: Come up with an example of a sequence of continuous functions $\{f_n\}$ that converges pointwise to f , such that the f_n are all...
 1. Continuous but f is not;
 - $f_n(x) = \arctan(nx)$.
 - Converges to the sign function $f(x) = \operatorname{sgn}(x)$.
 2. Odd but f is not;
 3. Differentiable but f is not.
 - These last two cases were not discussed in class.

- We now recall a few definitions and lemmas from real analysis.

- **Locally uniformly** (convergent $\{f_n\}$): A sequence of functions $f_n : U \rightarrow \mathbb{C}$ and a function $f : U \rightarrow \mathbb{C}$ such that for all compact $K \subset U$,

$$\sup_{z \in K} |f_n(z) - f(z)| \rightarrow 0$$

- Lemma: If $f_n \rightarrow f$ locally uniformly and the f_n are continuous (or integrable), then so is f .
 - This lemma is *not* true if we sub in “differentiable!”
 - See the Stone-Weierstrass theorem for suitable constraint.

- Thus, to resolve the original question, we mean that $P_N(z) \rightarrow \exp(z)$ locally uniformly.

- Aside: Which functions have power series?

– Remember Taylor polynomials from Calc II? **Taylor's theorem** tells us which ones converge.

- **Taylor's theorem:** If $f : \mathbb{R} \rightarrow \mathbb{R}$ is C^{k+1} and $P_\alpha^k(x)$ is the k^{th} Taylor polynomial about $\alpha \in \mathbb{R}$, then for all $\beta \in \mathbb{R}$, there exists some $x \in (\alpha, \beta)$ such that

$$f(\beta) - P_\alpha^k(\beta) = \frac{(\beta - \alpha)^{k+1}}{(k+1)!} f^{(k+1)}(x)$$

- Essentially a version of the mean value theorem (MVT) for higher-order derivatives.
- We can use the term of the right side of the equals sign above to get a bound on the error of the Taylor polynomial.

- **Analytic** (function): A function $f : \mathbb{R} \rightarrow \mathbb{R}$ for which the Taylor polynomials converge (locally uniformly) to f .
- Non example: The C^∞ function $f : \mathbb{R} \rightarrow \mathbb{R}$

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

- An excellent exercise in real analysis is to check that for all k , the Taylor polynomial about 0 is 0.
- If we take the Taylor polynomial at some point farther from zero, the polynomial will approximate f well up until zero, but then it will “hit a wall.”
 - The point is that f is decaying more rapidly toward 0 than any polynomial possibly could, so the polynomial just thinks it’s seeing 0.
- **Absolutely** (locally uniformly convergent power series): A power series $P(z) = \sum_{k=0}^{\infty} a_k z^k$ for which $A_N : \mathbb{C} \rightarrow \mathbb{R}$ locally uniformly converges, where

$$A_N(z) := \sum_{k=0}^N |a_k z^k|$$

- Absolute local uniform convergence allows you to reorder the terms in the polynomial.
 - It also explains why you cannot reorder the terms in the series $S = 1 + 1 - 1 + 1 - 1 + \dots$, i.e., why manipulating the order allows you to get any number: This series S does not converge absolutely!
 - Formally, if $\sigma : \mathbb{N} \rightarrow \mathbb{N}$ is a permutation and $\sum^{\infty} a_k$ converges absolutely, then $\sum^{\infty} a_{\sigma(k)}$ converges.
- Exercise: Show that

$$\sum_{k=0}^{\infty} z^k \rightarrow \frac{1}{1-z}$$

converges absolutely locally uniformly on $\mathbb{D} = \{|z| < 1\}$.

Proof. To prove this, we just have to show that $\sum^{\infty} |z|^k$ converges on $|z| < 1$. But it does so converge because this latter series is just a standard real geometric series. \square

- This example generalizes somewhat into the following lemma.
- Lemma: Let $P(z)$ be a power series about 0. If there exists $z_1 \neq 0$ such that $|a_k z_1^k| \leq M$ for all k , then $P(z) = \sum a_k z^k$ converges on the disk $|z| < |z_1|$.

Proof. Uses standard series convergence results from real analysis. See Fischer and Lieb (2012, pp. 15–16). \square

- **Disk of convergence:** The largest disk centered at zero on which you converge.
- **Radius of convergence:** The radius of the disk of convergence. Denoted by r .
- **Cauchy-Hadamard formula:** The radius of convergence is given by

$$r = (\limsup |a_k|^{1/k})^{-1}$$

- We will be using this result on PSet 2.
- We will also be proving it there!

- What are power series representations good for? Here's an example of how they can be applied to help with PSet 1, QA.4.

– Question: For $|a| < 1$ and $\gamma(t) = e^{it}$ a parameterization of a closed loop oriented counterclockwise, compute

$$\int_{\gamma} \frac{1}{z-a} dz$$

– Answer:

- Since $|a| < 1$, we know that on γ , $|a/\gamma(t)| < 1$.
- Thus, we have that

$$\begin{aligned} \int_{\gamma} \frac{1}{z-a} dz &= \int_{\gamma} \frac{1}{z} \frac{1}{1-a/z} dz \\ &= \int_{\gamma} \frac{1}{z} \sum_{k=0}^{\infty} \left(\frac{a}{z}\right)^k dz \\ &= \int_{\gamma} \sum_{k=0}^{\infty} \frac{a^k}{z^{k+1}} dz \\ &= \sum_{k=0}^{\infty} \int_{\gamma} \frac{a^k}{z^{k+1}} dz \\ &= \dots \\ &= \int_{\gamma} \frac{1}{z} dz \end{aligned}$$

- We have the second equality because the power series converges.
 - We have the fourth equality because of the lemma about integrable f_n and the fact that the power series converges.
 - The dots indicate some more steps that we will need to work out for ourselves on PSet 1.
- Lemma (from real analysis): If $f_n \rightarrow f$ locally uniformly and $f'_n \rightarrow g$ locally uniformly, then f is differentiable and $f' = g$.
 - This is true for both differentiable and holomorphic functions.
 - Claim: This lemma implies that convergent power series are holomorphic.

Proof. If

$$f_N = \sum_{k=0}^N a_k z^k$$

then

$$f'_N = \sum_{k=0}^N k \cdot a_k z^{k-1}$$

We want to show that $\{f'_N\}$ converges (locally absolutely uniformly). Fischer and Lieb (2012) do this by hand. We can also use the Cauchy-Hadamard formula, which we will do presently.

Let's look at $\limsup (k \cdot a_k)^{1/k}$. But this is just equal to

$$\limsup |k \cdot a_k|^{1/k} \leq \limsup (|k|^{1/k}) \cdot \limsup (|a_k|^{1/k}) = 1 \cdot \limsup (|a_k|^{1/k}) = \limsup |a_k|^{1/k}$$

Moreover, equality holds because that $k^{1/k}$ factor just decays toward 1; think about how k increases linearly and the k^{th} root decays faster. \square

- Proposition: Any convergent power series is holomorphic (on its disk) and its derivative is also a power series with the same radius of convergence. It follows that power series are analytic functions and are C^∞ .
- Spoiler: Every holomorphic function is analytic.
- Corollary: Power series representations are unique.

1. If $P(z) = \sum a_k z^k$ is convergent, then

$$a_k = \frac{1}{k!} P^{(k)}(0)$$

2. If $P(z) = 0$ in a neighborhood of zero, then $a_k = 0$ for all k .
3. If $P(z) = Q(z)$ (where $Q(z) = \sum b_k z^k$) in a neighborhood of 0, then $a_k = b_k$ for all k .

- Let's now return to the exponential function, which got this whole discussion started.
- We now know that the definition

$$\exp(z) = \sum_{k=0}^{\infty} \frac{z^k}{k!}$$

makes sense.

- By manipulating this power series, we can get lots of fun properties.

1. $\exp(z) = [\exp(z)]'$.
 - We obtain this via term-by-term differentiability.
 - This is just our favorite formula $d/dt (e^t) = e^t$ from calculus.
2. $\overline{\exp(z)} = \exp(\bar{z})$.
3. $\exp(a+b) = \exp(a) \cdot \exp(b)$.
4. $|\exp(z)| = \exp[\operatorname{Re}(z)]$.

- **Complex cosine:** The complex function defined as follows. Denoted by **cos(z)**. Given by

$$\cos(z) := \frac{1}{2}(e^{iz} + e^{-iz})$$

- **Complex sine:** The complex function defined as follows. Denoted by **sin(z)**. Given by

$$\sin(z) := \frac{1}{2i}(e^{iz} - e^{-iz})$$

- **Complex hyperbolic cosine:** The complex function defined as follows. Denoted by **cosh(z)**. Given by

$$\cosh(z) := \cos(iz)$$

- **Complex hyperbolic sine:** The complex function defined as follows. Denoted by **sinh(z)**. Given by

$$\sinh(z) := i \sin(iz)$$

- We also have

$$e^{iz} = \cos(z) + i \sin(z)$$

- If z is real and in $[0, 2\pi]$, then this simplifies to Euler's formula

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

- Calderon draws some mappings of the exponential function but doesn't linger on what's going on.
- These are the preliminaries; now, we'll dive into the meat of the course.

2.3 Cauchy's Theorem

3/28: • The last three classes have been real analysis with complex numbers; now we get into *complex* analysis.

• **Domain:** A connected, open set $U \subset \mathbb{C}$.

• Recall.

– $\gamma : [a, b] \rightarrow \mathbb{C}$ is a piecewise C^1 curve.

– $f : \mathbb{C} \rightarrow \mathbb{C}$ is continuous.

– We define

$$\int_{\gamma} f \, dz := \int_a^b f(\gamma(t)) \cdot \gamma'(t) \, dt$$

– FTC: If $f = F'$ (i.e., F is a **primitive** of f) on a domain $U \subset \mathbb{C}$, then for all paths γ in U ,

$$\int_{\gamma} f \, dz = F(\gamma(b)) - F(\gamma(a))$$

• **Primitive** (of f): A differentiable function whose derivative is equal to the original function f . Also known as **antiderivative**, **indefinite integral**. Denoted by \mathbf{F} .

• Corollary to the FTC: If $f = F'$, then for any closed curve γ in U ,

$$\int_{\gamma} f \, dz = 0$$

– To see why this is true intuitively, look at an example such as $f(z) = 1/z \in \mathcal{O}(\mathbb{C}^*)$, which doesn't have a primitive and

$$\int_{\gamma} \frac{1}{z} \, dz \neq 0$$

• Example: Find a primitive of the convergent power series

$$P(z) = \sum_{k=1}^{\infty} a_k z^k$$

– Via term-by-term integration, we obtain

$$\sum_{k=0}^{\infty} \frac{a_k}{k+1} z^{k+1}$$

• If γ is any closed loop in the disk of convergence,

$$\int_{\gamma} P(z) \, dz = 0$$

– It follows since they are defined in terms of convergent power series that for all closed loops γ ,

$$\int_{\gamma} e^z \, dz = \int_{\gamma} \sin(z) \, dz = \int_{\gamma} \cos(z) \, dz = 0$$

• Question: When is there a primitive?

– $f : \mathbb{R} \rightarrow \mathbb{R}$ continuous always has a primitive by the FTC, specifically that defined by

$$F(x) := \int_a^x f(t) \, dt$$

which is differentiable with $F' = f$.

- Proposition: If $f : U \rightarrow \mathbb{C}$ is continuous and $\int_{\gamma} f dz = 0$ for every closed loop in U , then f has a primitive on U .

Proof. Let's try the most naïve thing: The FTC. Consider a domain.

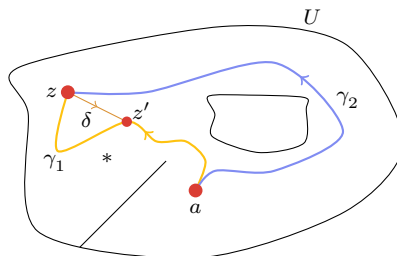


Figure 2.1: Continuous and zero closed-loop integrals implies integrable.

Doesn't have to be simply connected; it can have a **hole**, **slit**, and/or **puncture**. Essentially, to define $F(z)$, choose $a \in U$ and γ connecting a and z and define

$$F(z) = \int_{\gamma} f dz$$

Claim: This definition is well-defined regardless of the choice of a and γ . In particular, the integral is independent of choice of γ because any two γ can be paired into a closed loop, and we have by hypothesis that the integral over any closed loop is zero.

We now need to show that F is differentiable with $F' = f$. Take z, z' close enough that they can be connected by a straight line path δ . Consider

$$\lim_{z' \rightarrow z} \frac{F(z') - F(z)}{z' - z}$$

Now we know that

$$F(z') - F(z) = \int_{\delta} f dz$$

Let $\gamma : [0, 1] \rightarrow \mathbb{C}$ be defined by $t \mapsto tz' + (1-t)z$; a parameterization we can choose arbitrarily. Then

$$F(z') - F(z) = \int_{\delta} f dz = \int_0^1 f[tz + (1-t)z'] \cdot (z' - z) dt$$

so dividing both sides by $z' - z$ and taking the limit yields

$$\begin{aligned} \lim_{z' \rightarrow z} \frac{F(z') - F(z)}{z' - z} &= \lim_{z' \rightarrow z} \int_0^1 f[tz + (1-t)z'] dt \\ &= \int_0^1 \lim_{z' \rightarrow z} f(tz + z' - tz') dt \\ &= \int_0^1 f(tz + z - tz) dt \\ &= \int_0^1 f(z) dt \\ &= f(z) \int_0^1 dt \\ &= f(z) \end{aligned}$$

and we have everything we wanted. □

- What allows us to interchange the limit and the integral in the final set of equations?
 - Roughly speaking, uniform convergence.
- **Star-shaped** (domain): A domain $U \subset \mathbb{C}$ for which there exists $a \in U$ such that for all $z \in U$, the segment $a \rightarrow z$ is in U .

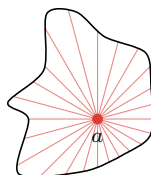


Figure 2.2: Star-shaped domain.

- There are star-shaped regions that are not **convex**, such as the one in Figure 2.2!
 - Convex implies star-shaped, but not vice versa.
- Examples of domains that are *not* star-shaped.
 1. The annulus of two circles.
 2. Puncturing the unit disk.
- Star-shaped implies **simply connected**.
- Star-shaped is nice because we don't have to check every single curve; see the following lemma.
- Lemma: If U is star-shaped and for every triangle with one vertex at a , we have $\int_{\triangle} f dz = 0$, then F has a primitive in U .

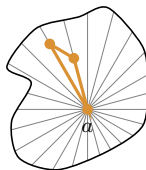


Figure 2.3: A triangle in a star-shaped domain.

Proof. What should be our candidate for $F(z)$? Define

$$F(z) = \int_{\gamma} f dz$$

where γ is the line segment from $a \rightarrow z$ that we know exists because U is star-shaped.

We now have to show that F is holomorphic with $F' = f$, but we just do this as before by constructing a “closed loop,” except our closed loop this time will just be a triangle as drawn in Figure 2.3. \square

- With these definitions, we now state and prove one of the two main theorems in this class.
- **Cauchy Integral Theorem:** Suppose U is a star-shaped domain and $f : U \rightarrow \mathbb{C}$ is holomorphic. Then $\int_{\gamma} f dz = 0$ for any closed loop γ in U .
 - Whereas the FTC says if you have an *integral*, then the integral around a closed loop is zero. This theorem says that if you have a *derivative*, then the integral around a closed loop is zero.
 - This is Round 1 of the theorem. In round 2, we'll swap the “star-shaped” hypothesis for “simply connected.”

- Today we're at least going to prove this, and possibly look at an application, too. If we don't get to the application today, we'll see it next Tuesday.
- Proof idea: Prove that f has a primitive.

Proof. In order to prove this theorem, we'll use the preceding lemma. Thus, all we need to show is that for every triangle with one vertex on the center of the star, $\int_{\Delta} f dz = 0$. Since we only have to check this for *triangles*, we can use a really lovely result called **Goursat's lemma**. \square

- **Goursat's lemma:** If f is holomorphic in a neighborhood of a triangle including the interior, then $\int_{\Delta} f dz = 0$.

Proof. Idea: Estimate the integral.

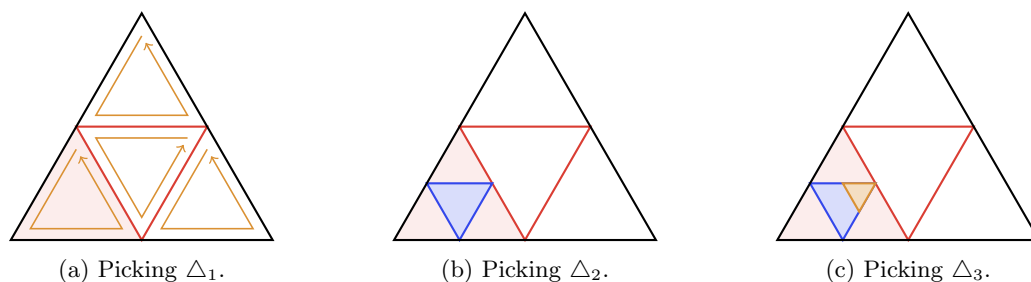


Figure 2.4: Proving Goursat's lemma.

Fix some $z_0 \in \blacktriangle$ (the exact value will be determined later). We know that f is holomorphic at z_0 , which implies that there exists a linear approximation

$$f(z) = \underbrace{f(z_0) + f'(z_0) \cdot (z - z_0)}_{\text{linear}} + E(z) \cdot (z - z_0)$$

where our error function $E(z) \rightarrow 0$ as $z \rightarrow z_0$. Now the underlined linear portion above is a (stupid) power series, but since it technically *is* a “convergent power series,” our previous results imply that it has primitives. In particular, its integral around a closed loop (like a triangle) will be zero. This means that

$$\int_{\Delta} f dz = \underbrace{\int_{\Delta} [f(z_0) + f'(z_0) \cdot (z - z_0)] dz}_0 + \int_{\Delta} E(z) \cdot (z - z_0) dz = \int_{\Delta} E(z) \cdot (z - z_0) dz$$

Goursat's idea: Choose a good z_0 . To do this, we'll subdivide the original black triangle (see Figure 2.4a) by choosing midpoints and breaking it into four triangles. Keep using the counterclockwise orientation in all cases. All of the red segments get cancelled out from integrating in both directions, so

$$\int_{\Delta_0} f dz = \sum \int_{4 \text{ sub } \Delta\text{'s}} f dz$$

Choose Δ_1 in first stage such that $|\int_{\Delta_1} f dz|$ is the greatest among the first stage sub-triangles. Thus,

$$\left| \int_{\Delta} f dz \right| \leq 4 \cdot \left| \int_{\Delta_1} f dz \right|$$

Now subdivide Δ_1 and choose Δ_2 the same way (see Figure 2.4b), so that

$$\left| \int_{\Delta} f dz \right| \leq 4 \cdot \left| \int_{\Delta_1} f dz \right| \leq 4 \cdot 4 \cdot \left| \int_{\Delta_2} f dz \right|$$

Iterating this process, we obtain

$$\left| \int_{\Delta} f \, dz \right| \leq 4^n \cdot \left| \int_{\Delta_n} f \, dz \right|$$

First thing to observe:

$$\text{len}(\Delta_n) = 2^{-n} \cdot \text{len}(\Delta_0) \quad \text{diam}(\Delta_n) = 2^{-n} \cdot \text{diam}(\Delta_0)$$

Now fix $\varepsilon > 0$ and take n big enough such that on all of Δ_n ,

$$|E(z)| < \frac{\varepsilon}{\text{len}(\Delta_0) \cdot \text{diam}(\Delta_0)}$$

Choose $z_0 \in \bigcap_{n=1}^{\infty} \Delta_n$. Then

$$\begin{aligned} \left| \int_{\Delta} f \, dz \right| &\leq 4^n \cdot \left| \int_{\Delta_n} f \, dz \right| \\ &= 4^n \cdot \left| \int_{\Delta_n} E(z) \cdot (z - z_0) \, dz \right| \\ &\leq 4^n \cdot \text{len}(\Delta_n) \cdot \max_{\Delta_n} |E(z) \cdot (z - z_0)| \\ &= 4^n \cdot \text{len}(\Delta_n) \cdot \max |E(z)| \cdot \max |z - z_0| \\ &\leq 4^n \cdot \text{len}(\Delta_n) \cdot \text{diam}(\Delta_n) \cdot \max |E(z)| \\ &= 4^n \cdot 2^{-n} \text{len}(\Delta_0) \cdot 2^{-n} \text{diam}(\Delta_0) \cdot \max |E(z)| \\ &= \text{len}(\Delta_0) \cdot \text{diam}(\Delta_0) \cdot \max |E(z)| \\ &< \varepsilon \end{aligned}$$

Since we can choose ε arbitrarily small, we can thus send the original integral of f over Δ to zero. \square

- We now end class with an example of how complex analysis can be useful, even in calculus!
- Example: Evaluate the following **Dirichlet integral** using complex analysis.

$$\int_0^{\infty} \frac{\sin(x)}{x} \, dx$$

- We will do so via a focused analysis of the function $f : \mathbb{C} \rightarrow \mathbb{C}$ defined by

$$z \mapsto \frac{e^{iz}}{z}$$

- This function is not holomorphic everywhere, but it is on the punctured plane $\mathcal{O}(\mathbb{C}^*)$.
- However, we only need the upper half $\mathcal{O}(\mathbb{H})$ presently.
- More specifically, define U to be a domain containing γ as defined as in Figure 2.5.

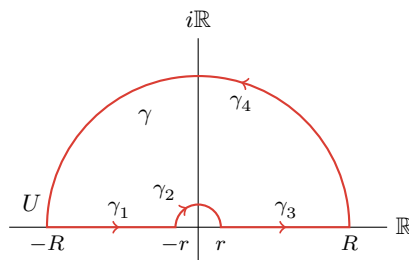


Figure 2.5: Dirichlet integral.

- By the Cauchy integral theorem and our decomposition of γ ,

$$0 = \int_{\gamma} f(z) dz = \sum_{i=1}^4 \int_{\gamma_i} f dz$$

- We now integrate the segments one at a time.

- γ_1 and γ_3 : Recalling our definition of $\sin(z)$ from last class, we have that

$$\begin{aligned} \int_{\gamma_1 \gamma_3} \frac{e^{ix}}{x} dx &= \int_{-R}^{-r} \frac{e^{ix}}{x} dx + \int_r^R \frac{e^{ix}}{x} dx \\ &= \int_{-r}^{-R} -\frac{e^{ix}}{x} dx + \int_r^R \frac{e^{ix}}{x} dx \\ &= \int_r^R -\frac{e^{-ix}}{x} dx + \int_r^R \frac{e^{ix}}{x} dx \\ &= \int_r^R \frac{e^{ix} - e^{-ix}}{x} dx \\ &= 2i \int_r^R \frac{\sin(x)}{x} dx \end{aligned}$$

- γ_2 : We can explicitly compute this integral as $r \rightarrow 0$, using the parameterization $\gamma_2 : [0, \pi] \rightarrow \mathbb{C}$ defined by $\theta \mapsto re^{i(\pi-\theta)}$.

$$\begin{aligned} \lim_{r \rightarrow 0} \int_{\gamma_2} \frac{e^{iz}}{z} dz &= \lim_{r \rightarrow 0} \int_0^{\pi} \frac{e^{ire^{i(\pi-\theta)}}}{re^{i(\pi-\theta)}} \cdot -ire^{i(\pi-\theta)} d\theta \\ &= -i \lim_{r \rightarrow 0} \int_0^{\pi} e^{ire^{i(\pi-\theta)}} d\theta \\ &= -i \int_0^{\pi} e^0 d\theta \\ &= -i\pi \end{aligned}$$

- γ_4 : We need to bound the $Re^{i\theta}$ term as $R \rightarrow \infty$; see his notes!

$$\int_0^{\pi} e^{iRe^{i\theta}} i d\theta \rightarrow 0$$

- Therefore, by transitivity,

$$\begin{aligned} 2i \int_0^{\infty} \frac{\sin(x)}{x} dx - i\pi &= 0 \\ \int_0^{\infty} \frac{\sin(x)}{x} dx &= \frac{\pi}{2} \end{aligned}$$

2.4 Office Hours

- PSet 1, QA.4: Are a, b real or complex?
 - They can be complex.
 - Hint for this problem: Think about QA.3.
- PSet 1, QB.2: As in, only “takes on” real values, i.e., is a function of the form $f : U \rightarrow \mathbb{R}$?
 - Yes.
- We have to give him a heads up before the PSet due date that we want to use a PSet extension.

2.5 Chapter I: Analysis in the Complex Plane

From Fischer and Lieb (2012).

Section I.3: Uniform Convergence and Power Series

- 4/5:
- Definition of **convergent**, **absolutely convergent**, **comparison test**, **ratio test**, **root test**, and **geometric series test**.
 - **Unconditionally** (convergent $\{f_n\}$): A series that will remain convergent (with the same sum) upon any reordering of its terms.
 - Absolutely convergent implies unconditionally convergent.

• Hint at hypergeometric series here?

• Definition of **pointwise convergent**, **uniformly convergent**, and **compactly convergent**.

• Covers implications of uniform convergence from class.

• Introduction of the **Cauchy convergence test**.

• **Majorant test**: If $\sum_{k=0}^{\infty} a_k$ is a convergent series with positive terms and if for almost all k and all $z \in M$ we have $|f_k(z)| \leq a_k$, then $\sum_{k=0}^{\infty} f_k$ is absolutely uniformly convergent on M .

• **Power series** (with base point z_0 and coefficients a_k): An infinite series of the following form, where $a_k \in \mathbb{C}$ ($k = 0, \dots, \infty$) and $z_0 \in \mathbb{C}$. Denoted by $P(z - z_0)$. Given by

$$P(z - z_0) := \sum_{k=0}^{\infty} a_k (z - z_0)^k$$

• Definition of the **radius of convergence** and **disk of convergence**.

• **Nowhere convergent** (power series): A power series with $r = 0$.

• **Everywhere convergent** (power series): A power series with $r = \infty$.

• Proposition 3.5: Assume that for some point $z_1 \neq 0$, the terms of the power series $\sum_{k=0}^{\infty} a_k z_1^k$ are bounded, that is $|a_k z_1^k| \leq M$ independently of k . Then the series converges absolutely locally uniformly in the disk $D_{|z_1|}(0) = \{z : |z| < |z_1|\}$.

Proof. By hypothesis,

$$|a_k| |z_1|^k \leq M$$

for all k . Pick z_2 such that $0 < |z_2| < |z_1|$. Then for all $|z| \leq |z_2|$, we have

$$|a_k| |z|^k \leq |a_k| |z_2|^k = |a_k| |z_1|^k \left| \frac{z_2}{z_1} \right|^k \leq M q^k$$

where $q = |z_2/z_1| < 1$. By the geometric series test, $\sum_{k=0}^{\infty} M q^k$ converges. Thus, by the majorant test, $\sum_{k=0}^{\infty} a_k z^k$ converges absolutely uniformly on $D_{|z_2|}(0)$. Progressively increasing $|z_2|$ guarantees local absolute uniform convergence over all of $D_{|z_1|}(0)$. \square

• Definition of the **Cauchy-Hadamard formula**.

• Fischer and Lieb (2012) prove that power series are holomorphic.

• Fischer and Lieb (2012) prove the identity theorem (for power series).

• Compute the closed form of the derivatives of power series by differentiating the geometric series.

$$\sum_{n=k}^{\infty} n(n-1)\cdots(n-k+1)z^{n-k} = \frac{d^k}{dz^k} \sum_{n=0}^{\infty} z^n = \frac{d^k}{dz^k} \frac{1}{1-z} = \frac{k!}{(1-z)^{k+1}}$$

• Concludes with a few questions that will be answered in the coming sections.

Section I.4: Elementary Functions

- **Elementary functions:** The exponential functions, trigonometric functions, and hyperbolic functions.
- Complex analysis unifies the elementary functions as special cases of the complex exponential function, making clear that they do have more to do with each other than real analysis would suggest.
- Fischer and Lieb (2012) define $\exp z$ and beautifully build its properties almost solely from this axiom.
- Summary of the properties of the exponential function (Fischer & Lieb, 2012, p. 20).
 - “The exponential function is a group homomorphism from \mathbb{C} into \mathbb{C}^* that maps the subgroups \mathbb{R} into $\mathbb{R}_{>0}$ and the subgroup $i\mathbb{R}$ into \mathbb{S} .”
 - “The group operation on \mathbb{C} , \mathbb{R} , and $i\mathbb{R}$ is addition and the group operation on \mathbb{C}^* , $\mathbb{R}_{>0}$, and \mathbb{S} is multiplication.”
 - “The three homomorphisms $\exp : \mathbb{C} \rightarrow \mathbb{C}^*$, $\exp : \mathbb{R} \rightarrow \mathbb{R}_{>0}$, and $\exp : i\mathbb{R} \rightarrow \mathbb{S}$ are surjective.”
- Notable new(ish) properties:
 - Since $|e^z| = e^{\operatorname{Re} z}$, we can see that “the exponential function... maps vertical lines $\operatorname{Re} z = c$ to circles” (Fischer & Lieb, 2012, p. 20).
 - In particular, $\exp(i\mathbb{R}) = \partial\mathbb{D} = \mathbb{S}$.
- Investigation of the **kernel** of $\exp : \mathbb{C} \rightarrow \mathbb{C}^*$.
 - Notably, Fischer and Lieb (2012) prove that it contains only the multiples of $2\pi i$.
- Fischer and Lieb (2012) defines π via the complex exponential function and Euler’s identity lol!
- Proposition 4.4:
 - i. The exponential function is periodic with period $2\pi i$.
 - ii. If a domain contains at most one member of each congruence class modulo $2\pi i$, then the exponential function maps it biholomorphically onto its image in \mathbb{C}^* .
- The key mapping properties of $\exp z$.
 1. The mapping $t \mapsto e^t$ maps \mathbb{R} onto $\mathbb{R}_{>0}$ bijectively.
 2. The mapping $t \mapsto e^{it}$ maps $[0, 2\pi)$ onto \mathbb{S} bijectively.
- Implications.
 - A horizontal line $z = x + iy_0$ is mapped bijectively onto the open ray L_{y_0} that begins at 0 and passes through the point e^{iy_0} on the unit circle.
 - A vertical line $z = x_0 + iy$ is mapped onto the circle centered at 0 and of radius e^{x_0} .
 - An interval of length less than 2π on this line is mapped injectively into this circle.
 - Every half-open horizontal strip

$$S_{y_0} = \{z = x + iy : y_0 \leq y < y_0 + 2\pi\}$$
 is mapped bijectively onto \mathbb{C}^* .
 - The line $z = x + iy_0$ is mapped to the ray L_{y_0} .
 - The remaining open strip (i.e., S_{y_0} minus its lower boundary) is mapped biholomorphically onto the “slit” plane $\mathbb{C}^* \setminus L_{y_0}$.
- Definition of the **complex cosine**, **complex sine**, **complex hyperbolic cosine**, and **complex hyperbolic sine** functions.

- Proposition 4.5:

i. The functions $\cos z$ and $\sin z$ are periodic with period 2π ; $\cosh z$ and $\sinh z$ are periodic with period $2\pi i$.

ii.

$$\begin{aligned}\frac{d}{dz}(\sin z) &= \cos z & \frac{d}{dz}(\cos z) &= -\sin z \\ \frac{d}{dz}(\sinh z) &= \cosh z & \frac{d}{dz}(\cosh z) &= \sinh z\end{aligned}$$

iii.

$$\begin{aligned}\sin(z+w) &= \sin z \cos w + \cos z \sin w \\ \cos(z+w) &= \cos z \cos w - \sin z \sin w \\ \sinh(z+w) &= \sinh z \cosh w + \cosh z \sinh w \\ \cosh(z+w) &= \cosh z \cosh w + \sinh z \sinh w\end{aligned}$$

iv. For each of the above functions, $f(\bar{z}) = \overline{f(z)}$.

v.

$$\begin{aligned}\cos z &= \sum_{k=0}^{\infty} (-1)^k \frac{z^{2k}}{(2k)!} & \sin z &= \sum_{k=0}^{\infty} (-1)^k \frac{z^{2k+1}}{(2k+1)!} \\ \cosh z &= \sum_{k=0}^{\infty} \frac{z^{2k}}{(2k)!} & \sinh z &= \sum_{k=0}^{\infty} \frac{z^{2k+1}}{(2k+1)!}\end{aligned}$$

vi. $e^{iz} = \cos z + i \sin z$.

vii.

$$\sin^2 z + \cos^2 z = 1 \qquad \cosh^2 z - \sinh^2 z = 1$$

- Decomposition of e^z into its real and imaginary parts:

$$e^z = e^{x+iy} = e^x(\cos y + i \sin y)$$

- The zeroes of the complex sine are just those of the real sine; $\sin z \neq 0$ for any nonreal z .

- Introduction of the **roots of unity**.

- The remaining trigonometric and hyperbolic functions are defined in the usual way, are holomorphic everywhere except at the zeros of their denominators, and have periods π or πi (in the hyperbolic case).

$$\begin{aligned}\tan z &= \frac{\sin z}{\cos z} & \cot z &= \frac{\cos z}{\sin z} \\ \tanh z &= \frac{\sinh z}{\cosh z} & \coth z &= \frac{\cosh z}{\sinh z}\end{aligned}$$

- Preview: We will show later that this extension of the real analytic functions to holomorphic functions on the complex plane is unique, not arbitrary.

Week 3

Fundamental Theorems

3.1 Cauchy Integral Formula

4/2:

- Last time.
 - Definition of star-shaped.
 - Cauchy integral theorem: U star-shaped, $f \in \mathcal{O}(U)$ implies $\int_{\gamma} f dz = 0$ for all closed (piecewise C^1) loops γ .
 1. It suffices to prove the theorem for triangles.
 2. Apply Goursat's lemma to treat this triangle case.
 - For Goursat's lemma, apply a clever estimate. Subdivide the big triangle into smaller ones, then

$$\left| \int_{\text{small } \triangle} f dz \right| = \left| \int_a^b f(\gamma(t)) \cdot \gamma'(t) dt \right| \leq \int_a^b |f(\gamma(t))| \cdot |\gamma'(t)| dt \leq \max_{z \in \partial \triangle} |f(z)| \cdot \text{len}(\partial \triangle)$$

- We'll now do a couple exercises to practice applying the concepts we've learned so far.
- TPS: Suppose $f \in \mathcal{O}(\mathbb{C})$. Let $A := \int_0^1 f(x) dx = F(1) - F(0)$, where to be clear we take the integral along the real axis. Let γ be the piecewise C^1 path in yellow in Figure 3.1. What is $\int_{\gamma} f dz$?

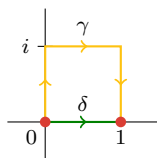


Figure 3.1: Practicing with the Cauchy Integral Theorem (1).

- Define δ such that $\int_{\delta} f dz = \int_0^1 f(x) dx$.
- Then $\delta^{-1}\gamma$ is a closed loop, so

$$0 = \int_{\delta^{-1}\gamma} f dz$$

- Additionally, we have by definition that

$$\int_{\delta^{-1}\gamma} f dz = \int_{\gamma} f dz - \int_{\delta} f dz$$

- Thus, by transitivity and a bit of algebraic rearrangement,

$$\int_{\gamma} f dz = \int_{\delta} f dz = A$$

- TPS: Now suppose $f \in \mathcal{O}(\mathbb{C}^*)$, where we must note that \mathbb{C}^* is *not* star-shaped due to the hole at the origin. Suppose we know that $\int_{\delta} f dz = 0$. What is $\int_{\gamma} f dz$? The paths γ and δ are visualized in Figure 3.2a. *Hint*: It should be $-\int_{\delta} f dz$.

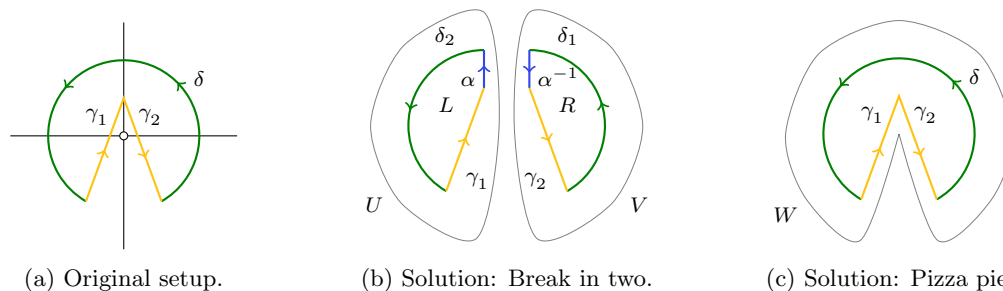


Figure 3.2: Practicing with the Cauchy Integral Theorem (2).

- There are multiple ways to visualize why the domain does not see the hole/puncture. Here are some examples.
- Solution 1 (Figure 3.2b): Cut the loop into two loops in star-shaped domains and add them.
 - Draw a straight-line path α from $i/2$ up to i .
 - Since U and V are both star-shaped domains, consecutive applications of the Cauchy Integral Theorem imply that

$$\int_{\delta_2 \gamma_1 \alpha} f dz = \int_L f dz = 0 \qquad \int_{\delta_1 \alpha^{-1} \gamma_2} f dz = \int_R f dz = 0$$

- Additionally, we know that the sum of the two integrals above is equal to the integral along the entire path in Figure 3.2a because the α and α^{-1} portions cancel. Mathematically,

$$\int_{\delta} f dz + \int_{\gamma} f dz = \int_{\delta\gamma} f dz = \underbrace{\int_L f dz}_0 + \underbrace{\int_R f dz}_0 = 0$$

- Therefore,

$$\int_{\gamma} f dz = - \int_{\delta} f dz = 0$$

- Solution 2 (Figure 3.2c): The pizza pie is star-shaped!
 - We can actually draw a star-shaped domain W encapsulating the entire path $\delta\gamma$.
 - Thus, by the Cauchy Integral Theorem,

$$\int_{\delta\gamma} f dz = 0$$

- From here, we may proceed as before through

$$\begin{aligned} \int_{\gamma} f dz + \int_{\delta} f dz &= 0 \\ \int_{\gamma} f dz &= - \int_{\delta} f dz = 0 \end{aligned}$$

- We now investigate a more general principle than the Cauchy integral theorem called **homotopy**.
 - Algebraic topologists would be insulted by the definition of this term that Calderon is about to give, but it will suffice for our purposes.
- **Homotopic** (paths): Two paths $\gamma, \tilde{\gamma} \subset U$ a domain such that $\tilde{\gamma}$ is obtained from γ by modifying γ on a small disk $D \subset U$, keeping the endpoints fixed.

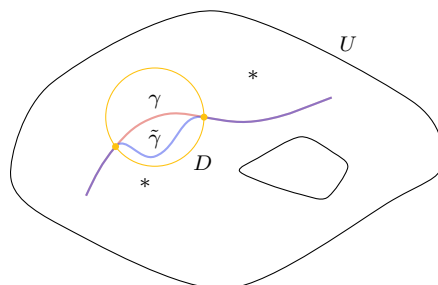


Figure 3.3: Homotopic paths.

- More generally, γ and $\tilde{\gamma}$ are **homotopic** if there exists a finite sequence $\gamma = \gamma_0, \gamma_1, \dots, \gamma_n = \tilde{\gamma}$ such that $\gamma_i \rightarrow \gamma_{i+1}$ is obtained by modifying on a small ball.

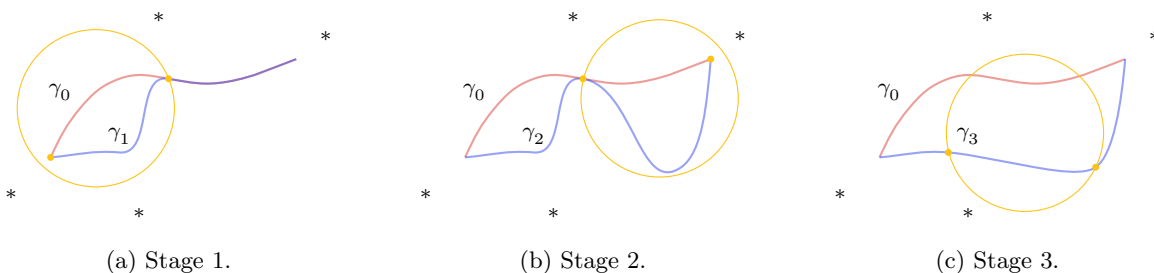


Figure 3.4: A more general homotopy.

- Claim/TPS: This argument shows that if γ and $\tilde{\gamma}$ are homotopic in U and $f \in \mathcal{O}(U)$, then

$$\int_{\gamma} f \, dz = \int_{\tilde{\gamma}} f \, dz$$

Hint: Just go one little bump at a time.

Proof. The start- and endpoints of the bump form a closed loop within a ball (a star-shaped domain), so the bump loop integrates to zero by the CIT. Thus, the integrals within the ball are the same. Additionally, the paths are literally the same outside of the bump, so the integrals there are the same, too. Therefore, the overall integrals are the same, too. \square

- Reality check: Let $f \in \mathcal{O}(\mathbb{C}^*)$. As a particular example, consider $f(z) = 1/z$. Now we know that

$$\int_{\circ} \frac{1}{z} \, dz = 2\pi i \neq 0$$

even though we can break the unit circle into the sum of two paths. What's going on?

- The paths are not homotopic; we can't pull them through the hole in the plane.
- If we consider the upper hemi-circle and the lower hemi-circle, the two cannot be continuously deformed into each other because we always get stuck at the puncture.

- We now prove a slightly stronger version of the Cauchy integral theorem.
- Corollary: Let U be any domain, D be a disk in U , and $z \in \mathring{D}$. Suppose $f \in \mathcal{O}(U \setminus \{z\})$ and is bounded near z . Then

$$\int_{\partial D} f \, dz = 0$$

Proof. Step 1: Use homotopy.

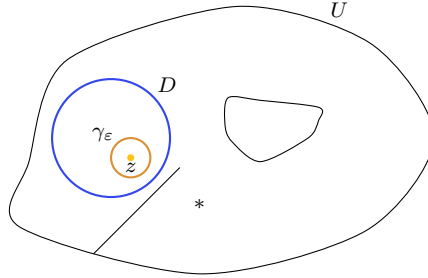


Figure 3.5: Bounded holomorphic functions integrate to zero on disk boundaries.

Via the above claim,

$$\int_{\partial D} f \, dz = \int_{\gamma_\varepsilon} f \, dz$$

where γ_ε is a circle around z within the region where f is bounded^[1].

Step 2: We have that

$$\left| \int_{\gamma_\varepsilon} f \, dz \right| \leq \max_{z \in \gamma_\varepsilon} |f(z)| \cdot \text{len}(\gamma_\varepsilon)$$

Since f is bounded near z , the maximum is finite. Additionally, the length term is just $2\pi\varepsilon$, so we can send $\varepsilon \rightarrow 0$ and thus send the integral to zero. \square

- We now look into the **Cauchy Integral Formula**.
- **Cauchy Integral Formula:** Suppose U is any domain, $D \subset U$ is a disk (i.e., $D \subset\subset U$ or $\overline{D} \subset U$), $f \in \mathcal{O}(U)$, and $z \in D$. Then

$$f(z) = \frac{1}{2\pi i} \int_{\partial D} \frac{f(\zeta)}{\zeta - z} d\zeta$$

Proof. We're going to try to use the corollary and define a function. In particular, define

$$g(\zeta) = \begin{cases} \frac{f(\zeta) - f(z)}{\zeta - z} & \zeta \neq z \\ f'(z) & \zeta = z \end{cases}$$

Because f is holomorphic at z , g is continuous at z and hence bounded near z . We can also see that since g is a rational function of holomorphic functions on $U \setminus \{z\}$, we have $g \in \mathcal{O}(U \setminus \{z\})$.

Now the corollary says that

$$\int_{\partial D} g \, d\zeta = 0$$

Additionally, by the definition of g , we have that

$$\int_{\partial D} g \, d\zeta = \int_{\partial D} \frac{f(\zeta)}{\zeta - z} d\zeta - \int_{\partial D} \frac{f(z)}{\zeta - z} d\zeta$$

¹We could also turn the plane into the sum of two star-shaped domains again.

$f(z)$ is just a complex number, so we can pull it out of the rightmost integral above. Additionally, under a change of variables and invoking PSet 1, QA.4, we have that

$$\int_{\partial D} \frac{f(z)}{\zeta - z} d\zeta = f(z) \int_{\partial D} \frac{1}{\zeta - z} d\zeta = \int_{\text{unit circle}} \frac{1}{z - a} dz = 2\pi i f(z)$$

Note: Another way to evaluate this integral is as follows. If z is the center of the disk, then we win and can get $2\pi i$ using PSet 1, QA.4 directly. If z isn't at the center of the disk, we are allowed to slide it. Here's why: Think about the integrand as a function of z , so

$$\frac{\partial}{\partial z} \left(\int_{\partial D} \frac{1}{\zeta - z} d\zeta \right) = \int_{\partial D} \frac{\partial}{\partial z} \left(\frac{1}{\zeta - z} \right) d\zeta = \int_{\partial D} \frac{1}{(\zeta - z)^2} d\zeta = 0$$

Since we're taking the integral and the limit with respect to different things, we can exchange them. Since the second integrand has a primitive, it equals zero. But this means that the integral does not change even as z changes, which is equivalent to saying we can move z around to wherever we want in the disk and the integral will still be $2\pi i$! In other words, if z is somewhere where we can't evaluate the integral directly, we can move z to somewhere where we *can* evaluate the integral directly with no consequence. \square

- Implication of Cauchy's Integral Theorem: The values of the function are completely determined by the values on the boundary, i.e., holomorphic functions are determined by boundary values.
- Let's now prove another theorem.
- Theorem: Let U be any domain, $f \in \mathcal{O}(U)$. Then $f' \in \mathcal{O}(U)$, $f'' \in \mathcal{O}(U)$, on and on.

Proof. Let's use the Cauchy integral formula. We have that

$$f(z) = \frac{1}{2\pi i} \int_{\partial D} \frac{f(\zeta)}{\zeta - z} d\zeta$$

Now let's take the derivative, which we know exists because f is holomorphic.

$$\frac{\partial f}{\partial z} = \frac{1}{2\pi i} \int_{\partial D} \frac{\partial}{\partial z} \left(\frac{f(\zeta)}{\zeta - z} \right) d\zeta = \frac{1}{2\pi i} \int_{\partial D} \frac{f(\zeta)}{(\zeta - z)^2} d\zeta$$

Thus, the derivative has a Cauchy integral formula. We can keep taking derivatives on the inside because the integrand is infinitely differentiable. Thus, we can keep taking derivatives on the outside. And that's the proof. \square

- Corollary: Holomorphic functions are C^∞ .
- Corollary: In general,

$$f^{(n)}(z) = \frac{n!}{2\pi i} \int_{\partial D} \frac{f(\zeta)}{(\zeta - z)^{n+1}} d\zeta$$

- This last result allows us to bound things really easily, giving us **Cauchy's inequalities**.
 - Essentially, let D have radius R and let z be the center of D . Then

$$|f^{(n)}(z)| \leq \frac{n!}{2\pi i} \max_{\partial D} \left| \frac{f(\zeta)}{R^{n+1}} \right| \cdot 2\pi R = \frac{n!}{R^n} \max_{\partial D} |f(\zeta)|$$

- Liouville's Theorem: Suppose $f \in \mathcal{O}(\mathbb{C})$ (i.e., f is **entire**) and f is bounded. Then it's constant.

Proof. Take a point $z \in \mathbb{C}$. Take a huge ball with radius R . Cauchy's inequality says that if we take the derivative, then

$$|f'(z)| \leq \frac{1}{R} \cdot \max_{\partial D} |f(\zeta)|$$

The maximum is bounded and R is really big, so as $R \rightarrow \infty$, the derivative gets arbitrarily small. So if we've got an arbitrary function with zero derivative, then we've got a constant function. \square

- **Entire** (function): A complex-valued function that is holomorphic on the whole complex plane.

3.2 Analytic Continuation and Removable Singularities

4/4: • Last time.

- Cauchy integral formula: Let U be any domain, $f \in \mathcal{O}(U)$, $D \subset\subset U$, and $z \in D$. Then

$$f(z) = \frac{1}{2\pi i} \int_{\partial D} \frac{f(\zeta)}{\zeta - z} d\zeta$$

- Implies that holomorphic functions are C^∞ .
- Implies Cauchy's inequalities: If D is a disk centered at z_0 of radius R , then

$$|f^{(n)}(z_0)| \leq \frac{n!}{R^n} \sup_{\partial D} |f(\zeta)|$$

- Implies Liouville's theorem: Any bounded entire function is constant.
- Our focus today is on results we can get out of power series.
- Observe that if

$$P(z) = \sum_{k=0}^{\infty} a_k (z - z_0)^k$$

is a convergent power series centered at z_0 , then

$$P^{(n)}(z_0) = n!a_n$$

- Now let $f \in \mathcal{O}(U)$.
- TPS: What should the power series for f look like?

- Rearranging the above, we want

$$a_k = \frac{f^{(k)}(z_0)}{k!}$$

- The following power series formally has the right derivatives.

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

- Does this power series converge though, and if so, where?

- Recall that the Cauchy-Hadamard formula tells us that the radius of convergence r satisfies

$$r = \left(\limsup_{k \rightarrow \infty} |a_k|^{1/k} \right)^{-1}$$

- Pick a $z_0 \in U$ and a disk $D \subset\subset U$ of radius R . Then by the Cauchy inequalities,

$$|a_k|^{1/k} = \left| \frac{f^{(k)}(z_0)}{k!} \right|^{1/k} \leq \frac{|\sup_{\partial D} f(\zeta)|^{1/k}}{R} \rightarrow \frac{1}{R}$$

- Thus, returning to the Cauchy-Hadamard formula, the radius of convergence is $\geq R$.
- So we've got a convergent power series, but why does this power series equal $f(z)$?
 - We know that $P(z)$ and $f(z)$ have all the same derivatives.
 - However, over \mathbb{R} , this is not enough! Recall the example of e^{-1/x^2} , which has the same derivatives as its power series at zero but is not equal to it.
 - Over \mathbb{C} , however, we claim that having the same derivatives *is* enough.

- Use CIF and expand $1/(\zeta - z)$.
- Note: To keep all of our z 's straight, recall that z_0 is a point, ζ lies on ∂D where D is centered at z_0 , and z is somewhere in \mathring{D} .
- Doing this, we obtain

$$\frac{1}{\zeta - z} = \frac{1}{\zeta - z_0} \cdot \frac{1}{1 - \left(\frac{z - z_0}{\zeta - z_0}\right)} = \frac{1}{\zeta - z_0} \sum_{k=0}^{\infty} \left(\frac{z - z_0}{\zeta - z_0}\right)^k$$

- Thus,

$$\begin{aligned} f(z) &= \frac{1}{2\pi i} \int_{\partial D} \sum_{k=0}^{\infty} \frac{f(\zeta)}{(\zeta - z_0)^{n+1}} (z - z_0)^n d\zeta \\ &= \sum_{k=0}^{\infty} \frac{1}{2\pi i} \underbrace{\int \frac{f(\zeta)}{(\zeta - z_0)^{n+1}} d\zeta}_{f^{(n)}(z_0)/n!} (z - z_0)^n \\ &= P(z) \end{aligned}$$

- Recall that we can bring the sum outside of the integral because of uniform convergence and our lemma about integrable functions from the 3/26 class.
- All in all, we've shown that any holomorphic function has a power series representation on any disk that fits within the domain, and the power series representation is the one we think it should be.
- We now discuss an important corollary to this result.
- The Identity Theorem: If two holomorphic functions $f, g \in \mathcal{O}(U)$ agree on an open set in U , then $f = g$.

Proof. This is true for power series.

For every point, there's a power series representation around that series so we can do something with a covering of open sets, though we do not need compactness for U . \square

- An analogous result does not hold on the reals. For example, there are plenty of functions that are zero for a while, then bump up to 1 for a while, so they're 0 and 1 on open sets without being either 0 or 1.
- Implication: "Holomorphic functions are very rigid."
- In fact, more is true: If $z_n \rightarrow z_0$ where each z_n is distinct and $f(z_n) = g(z_n)$ for all n , then $f = g$.
 - So we don't even need an open set; all we need is an **accumulation point**.
- **Analytic continuation** (of f): The function $g \in \mathcal{O}(V)$ where $f \in \mathcal{O}(U)$, $V \supset U$, and $f = g$ on U .
 - Note that we get to say "the function $g \dots$ " because of the identity theorem.
 - Formally, g_1, g_2 analytic continuations of f and $g_1 = g_2$ on U open implies $g_1 = g_2$.
- Example: Consider $f(z) = z$ with $f \in \mathcal{O}(\mathbb{C}^*)$. Then $g(z) = z$ with $g \in \mathcal{O}(\mathbb{C})$ is an analytic continuation of f .
- What we're essentially doing is taking the power series (which we get via "analytic") and extending them out into V .

- Example: The Riemann zeta function is defined by

$$\zeta(s) = \sum_{n=1}^{\infty} n^{-s} = \sum_{n=1}^{\infty} e^{-s \log n}$$

Where does this make sense, i.e., where does the series converge?

- We have $|n^{-s}| = n^{-\operatorname{Re}(s)}$.
- Thus, the series converges only when $\operatorname{Re}(s) > 1$.
- The Riemann hypothesis predicts where $\zeta(s) = 0$. We know that it has some zeroes at the negative even integers, and the RH predicts that the rest of them fall on the line $\operatorname{Re}(s) = 1/2$.
- But ζ is only defined on a part of the complex plane not including these regions! Thus, to make sense of the RH, we need to analytically continue ζ .
- Given $f \in \mathcal{O}(U)$, what is the “biggest” V on which $f \in \mathcal{O}(V)$? In layman’s terms, where should f live?
- Example: $1/z \in \mathcal{O}(\mathbb{C}^*)$ and $1/z \notin \mathcal{O}(\mathbb{C})$.
 - Note that we know the latter statement because if you’re holomorphic, the integral around any closed loop in the domain is zero but the integral of this function on the unit circle is $2\pi i$, so it can’t be holomorphic on \mathbb{C} . Contradiction.
- Example: $\sin(1/z) \in \mathcal{O}(\mathbb{C}^*)$, but is it in $\mathcal{O}(\mathbb{C})$?
 - No; recall from PSet 1 that it’s not even *continuous* at 0.
- Example: $\sin(z)/z \in \mathcal{O}(\mathbb{C}^*)$, but is it in $\mathcal{O}(\mathbb{C})$?
- Recall Goursat’s lemma: $f \in \mathcal{O}(\operatorname{nbhd}(\Delta))$ implies $\int_{\Delta} f \, dz = 0$.
 - If U is star-shaped and $\int_{\Delta} f \, dz = 0$ for all triangles, then f has a primitive.
 - Note that we do not need f holomorphic for this result!
 - This latter result has a converse!
- Morera’s Theorem: If U is any domain, $f : U \rightarrow \mathbb{C}$ is continuous, and $\int_{\Delta} f \, dz = 0$ for all triangles, then f is holomorphic.

Proof. Fix a disk $D \subset\subset U$. Disks are star-shaped! This combined with the fact that the integral over all triangles is zero implies that f has a primitive $F \in \mathcal{O}(U)$ by the result a couple lines up. But since F is holomorphic, by our result from last class, $F' = f \in \mathcal{O}(U)$, too. \square

- **Riemann’s removable singularity theorem:** Suppose U is a domain, $z \in U$, $f \in \mathcal{O}(U \setminus \{z\})$, and f is bounded near z . Then there exists a unique analytic continuation $\hat{f} \in \mathcal{O}(U)$. *Also known as Riemann extension theorem.*
 - In this case, we call z a **removable singularity**.
 - Note: The contrapositive of this says that if there is not an analytic continuation (i.e., the function is honestly not holomorphic at a point and can’t be extended to one, e.g., $1/z$), then $|f|$ has to blow up as you approach z (in some direction).
- **Singularity** (of f): A point z_0 such that $f \in \mathcal{O}(U \setminus \{z_0\})$.
- **Removable** (singularity): A singularity of a function that satisfies the hypotheses of Riemann’s removable singularity theorem.
- If a singularity is not removable, then f is not bounded near z_0 . This leads to additional definitions.

- **Pole:** A non-removable singularity z_0 of a function f for which $|f(z)| \rightarrow \infty$ as $z \rightarrow z_0$.
 - So-named because of real analysis where a pole is an asymptote, and asymptotes kind of look like poles!
- **Essential** (singularity): A non-removable singularity that is not a pole; equivalently, a singularity z_0 for which there exist sequences $z_n \rightarrow z_0$ and $w_n \rightarrow z_0$ such that $|f(z_n)| \rightarrow \infty$ and $|f(w_n)|$ stays bounded.
- Proving Riemann's removable singularity theorem.

Proof. Set

$$F(\zeta) = \begin{cases} f(\zeta)(\zeta - z) & \zeta \neq z \\ 0 & \zeta = z \end{cases}$$

Then $F \in \mathcal{O}(U \setminus \{z\})$ so F is continuous at z .

We want to show that F is holomorphic (using Morera's theorem). To do this, we'll need to show that the integral over all triangles is zero. More specifically, all we need to do is show that F is holomorphic in a little ball D about z . Now we need to do some casework.

Case 1: If $\triangle \not\ni z$, then we can draw a star-shaped domain surrounding the triangle on which f will be holomorphic and invoke the CIT to imply that the integral is zero.

Case 2: If $\triangle \ni z$, then $\int F dz$ is arbitrarily small. Recall that we get this by using homotopy to replace the integral over the triangle with the integral over some tiny γ_ϵ . Arbitrarily small because f is bounded.

Morera then tells us that $F \in \mathcal{O}(U)$, so $F' = f \in \mathcal{O}(U)$. Note that $F' = f$ because

$$F'(z) = \lim_{\zeta \rightarrow z} \frac{F(\zeta) - F(z)}{\zeta - z} = \lim_{\zeta \rightarrow z} \frac{f(\zeta)(\zeta - z) - 0}{\zeta - z} = \lim_{\zeta \rightarrow z} f(\zeta) = f(z)$$

□

- Go back and add a z_0 everywhere and then it should all be ok.
- With the removable singularity theorem, we can now confirm that $\sin(z)/z$ has a removable singularity because although $1/z$ diverges, sine converges faster so this function is bounded near zero.
 - We can prove boundedness with the Taylor series of $\sin(z)/z$.

References

Fischer, W., & Lieb, I. (2012). *A course in complex analysis: From basic results to advanced topics* (J. Cannizzo, Trans.). Vieweg+Teubner Verlag.