

# Week 4

## Extrema

### 4.1 Poles and Maximum Moduli

4/9:

- Announcement.
  - Midterm next week in class.
  - Material up through today, though probably not much on today's content.

- Last time.

- Cauchy integral formula: If  $U$  is a domain,  $D \subset\subset U$ , and  $z \in D$ , then

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

- This implies Riemann's removable singularity theorem, which states that if  $f \in \mathcal{O}(U \setminus \{z_0\})$  and  $f$  is bounded near  $z_0$ , then there exists a  $\hat{f} \in \mathcal{O}(U)$  which continues  $f$  at  $z_0$ .

- Example:  $\sin(z)/z \in \mathcal{O}(\mathbb{C}^*)$  has a continuation to  $\mathbb{C}$ .
    - In particular, take the Taylor series at zero and evaluate:

$$\frac{\widehat{\sin(z)}}{z}(0) = 1 - \frac{0^3}{3!} + \frac{0^5}{5!} - \dots = 1$$

- Alternatively, if  $f \in \mathcal{O}(U \setminus \{z_0\})$  and  $|f(z)| \rightarrow \infty$  as  $z \rightarrow z_0$ , then  $z_0$  is a **pole** of  $f$ .

- Today.

- Finish up what we couldn't last time.
  - Say something about harmonic functions.

- **Meromorphic** (function): A function  $f : U \rightarrow \mathbb{C}$  such that  $f \in \mathcal{O}(U \setminus P)$  and each  $p \in P$  is a pole, where  $P \subset U$  is a finite set of points.

- Example: Consider  $1/z \in \mathcal{O}(\mathbb{C}^*)$ .

- This has a pole at zero.
  - Thus,  $1/z$  is *holomorphic* on the punctured plane  $\mathbb{C}^*$ , but *meromorphic* on the whole complex plane  $\mathbb{C}$ .

- Example: The same argument applies to  $1/z^k$  ( $k \in \mathbb{N}$ ).

- Example: The function from PSet 2, Q2c:

$$f(z) = \frac{1}{z(z-1)(z-i)(z-1-i)}$$

- It follows that

$$\{f : f \text{ is holomorphic}\} \subset \{f : f \text{ is meromorphic}\}$$

- Fact: All of the examples kind of look the same.
  - More generally, suppose  $f$  has a pole at  $p$  and is holomorphic on  $U \setminus \{p\}$ . Pick a disk  $D \ni p$  such that  $f \neq 0$  on  $D$ . Then  $g = 1/f \in \mathcal{O}(D \setminus \{p\})$  and as  $z \rightarrow p$ ,  $g(z) \rightarrow 0$ .
  - Thus, we've got a function that's holomorphic and bounded near a point, so by Riemann's removable singularity theorem, it has a unique holomorphic extension  $\hat{g} \in \mathcal{O}(D)$ .
    - In particular,  $g(p) = 0$ .
  - Note: We do *not* need to choose  $D$  small enough such that it contains only one point in  $P$ . However, we will for the time being just to simplify things. The reason we can do this is because singularities — as points of a finite set — are isolated.
- There exists a power series for  $g$  about  $p$  such that

$$g(z) = \sum_{k=0}^{\infty} a_k (z-p)^k$$

- We know that  $a_0 = 0$  because  $g(p) = 0$ .
- It can also happen such that some (or [potentially infinitely] many) of the remaining  $a_i$  are zero.
  - Example: if  $f = 1/z^3$ , then  $g = z^3$  and  $a_i = 0$  ( $i > 3$ ).
- Now let  $L$  be the largest natural number such that  $a_i = 0$  for all  $0 \leq i < L$ .
  - Because  $a_0 = 0$ ,  $L \geq 1$ .
  - Additionally,  $a_L \neq 0$ .
- Then we can rewrite the power series as

$$g(z) = (z-p)^L h(z)$$

where...

1.  $h(z) = \sum_{k=L}^{\infty} a_k (z-p)^{k-L}$ ;
  2.  $h(p) \neq 0$  (and  $h$  is nonzero near  $p$ ).
- We say that  $g$  has a **zero** (of order  $L$  at  $p$ ).
    - Similarly, we say that  $f$  has a **pole** (of order  $L$  at  $p$ ).
  - Thus,

$$f(z) = \frac{1}{(z-p)^L} \frac{1}{h(z)}$$

where, moreover,  $1/h \in \mathcal{O}(D')$  for some smaller disk  $D'$ .

- Example:  $1/(z^2 + z)$  goes to  $z(z+1)$ .
- Takeaway: Near any pole  $p$ ,  $f$  must look like

$$\frac{1}{(z-p)^L} \cdot \phi(z)$$

where  $\phi$  is holomorphic around  $p$ .

- This implies that there exists a **Laurent series** expansion around any pole.
- In particular, near  $p$ ,

$$f(z) = \sum_{k=-L}^{\infty} a_k (z-p)^k$$

- **Zero** (of order  $L$  at  $p$ ): A point  $p$  of a holomorphic complex function  $g$  such that  $g(p) = 0$  and  $g(z) = (z - p)^L h(z)$  where  $h(p) \neq 0$ .
- **Pole** (of order  $L$  at  $p$ ): A point  $p$  of a holomorphic complex function  $f$  such that  $1/f(p) = 0$  and  $f(z) = 1/(z - p)^L h(z)$  where  $h(p) \neq 0$ .
- **Laurent series**: A power series including a finite number of negative coefficients. *Given by*

$$\sum_{k=-L}^{\infty} a_k (z - p)^k$$

- TPS: Consider  $\cot(z) = \cos(z)/\sin(z)$ , which has a pole at zero. What is the order of the pole? What is the Laurent series?

– The pole is order 1.

- One way to see this is to observe how  $\tan z$  has a nonzero tangent at 0, so  $\tan z = z + \dots$ . Thus, we can only divide one  $z$  out of its power series.
- Alternatively, we have

$$\cot(z) = \frac{1}{z} \cdot \frac{z}{\sin(z)} \cdot \cos(z)$$

from which we can observe that  $\cos(z) \in \mathcal{O}(\mathbb{C})$ , and  $\sin(z)/z \in \mathcal{O}(\mathbb{C})$  (at zero, the extension gives 1) so  $z/\sin(z)$  is holomorphic near zero. Thus, we can define  $\phi(z) = z \cos(z)/\sin(z)$ .

➤ What if we tried  $\tilde{\phi}(z) = z^2 \cos(z)/\sin(z)$ ? What's different? Well,  $\tilde{\phi}$  is still holomorphic, but  $\tilde{\phi}(0) = 0$ , which is a problem. Notice that  $\phi(0) = 1$ !

- As a last way, we could investigate the power series of  $\cot(z)^{-1} = \tan(z)$  directly:

$$\tan z = z + \frac{z^3}{3} + \frac{2z^5}{15}$$

– The Laurent series was not discussed in class, but here's some comments.

- It would begin from  $k = -1$ .
- We could construct it from the power series for cosine and sine using Calderon's formula above.
- Figuring out the formula for the power series of an inverted power series is a good exercise!!

- What if  $|f(z)| \rightarrow \infty$  as  $|z| \rightarrow \infty$ ? Then we say that  $f$  has a **pole** (at  $\infty$ ).
  - Otherwise, there exist sequences  $z_n \rightarrow \infty$  and  $w_n \rightarrow \infty$  such that  $f(z_n) \rightarrow \infty$  and  $f(w_n)$  stays bounded. This is an **essential singularity** (at  $\infty$ ).
  - We can mull over this until Thursday when we introduce the solution, the **Riemann sphere**.
  - If  $f(z)$  stays bounded, then  $f$  has a **removable singularity** (at  $\infty$ ).
- **Pole** (at  $\infty$ ): A function  $f$  such that  $|f(z)| \rightarrow \infty$  as  $|z| \rightarrow \infty$ .
- **Essential singularity** (at  $\infty$ ): A function  $f$  for which there exist sequences  $z_n \rightarrow \infty$  and  $w_n \rightarrow \infty$  such that  $f(z_n) \rightarrow \infty$  and  $f(w_n)$  stays bounded.
- **Removable singularity** (at  $\infty$ ): A function  $f$  that stays bounded as  $|z| \rightarrow \infty$ .
- We're now going to switch to a completely different topic.
- Suppose  $f \in \mathcal{O}(U)$ . When does  $|f(z)|$  get the biggest? Equivalently, where does  $|f(z)|$  take a local max? *Hint*: Look at the Cauchy integral formula!
  - There are no such points, at least on the interior of  $U$ !

- Theorem (maximum modulus principle): Let  $f \in \mathcal{O}(U)$ . If  $|f(z)|$  has a local maximum on  $U$ , then  $f$  is constant.

*Proof.* Let  $z_0$  be a local maximum of  $|f(z)|$ . Pick  $D \ni z_0$  small enough such that  $|f(z)| \leq |f(z_0)|$  for all  $z \in D$ . Let  $r$  be the radius of  $D$ . Now invoking the CIF,

$$\begin{aligned} |f(z_0)| &= \left| \frac{1}{2\pi i} \int_{\partial D} \frac{f(\zeta)}{\zeta - z_0} d\zeta \right| \\ &= \frac{1}{2\pi} \left| \int_{\partial D} \frac{f(\zeta)}{\zeta - z_0} d\zeta \right| \\ &\leq \frac{1}{2\pi} \int_{\partial D} \left| \frac{f(\zeta)}{\zeta - z_0} \right| d\zeta \\ &= \frac{1}{2\pi} \int_0^{2\pi} \left| \frac{f(z_0 + re^{i\theta})}{re^{i\theta}} \cdot ire^{i\theta} \right| d\theta \\ &= \frac{1}{2\pi} \int_0^{2\pi} |f(z_0 + re^{i\theta})| d\theta \\ &\leq \frac{1}{2\pi} \cdot 2\pi \cdot \max_{\partial D} |f(\zeta)| \\ &= \max_{\partial D} |f(\zeta)| \\ &\leq |f(z_0)| \end{aligned}$$

But since the above inequality begins and ends with the same value, all  $\leq$ 's must be  $=$ 's. Thus, in particular,

$$\begin{aligned} \frac{1}{2\pi} \int_0^{2\pi} |f(z_0 + re^{i\theta})| d\theta &= |f(z_0)| \\ \frac{1}{2\pi} \int_0^{2\pi} (|f(z_0 + re^{i\theta})| - |f(z_0)|) d\theta &= 0 \end{aligned}$$

Combining this with the fact that the above integrand is always  $\leq 0$  because  $f(z_0)$  is a local maximum, we have that

$$\begin{aligned} |f(z_0 + re^{i\theta})| - |f(z_0)| &= 0 \\ |f(\zeta)| &= |f(z_0)| \end{aligned}$$

on  $\partial D$ . Note that this is true for all small  $\partial D$ 's centered at  $z_0$ .

Now since  $|f|$  is constant on  $\partial D$ , we must have that  $|f|^2 = f \cdot \bar{f}$  is constant on  $\partial D$ . Taking the Wirtinger derivative and using its product rule gets us

$$0 = \frac{\partial}{\partial \bar{z}} (f \cdot \bar{f}) = f_z \cdot \bar{f} + f \cdot \bar{f}_z$$

Since  $f$  is holomorphic (hence satisfies the CR equations) and  $f_z = \bar{f}_z$ , we have that

$$\bar{f}_z = f_z = 0$$

Thus,

$$0 = f_z \cdot \bar{f} + f \cdot 0 = f_z \cdot \bar{f}$$

By the zero-product property, either  $f_z = 0$  and  $\bar{f} = 0$ . In the first case, this means that  $f$  is constant, as desired. In the second case, this means that  $f$  is zero (and hence constant), as desired.

At this point, we have shown that  $f$  is constant on a small disk. Therefore, we need only invoke the identity theorem, which tells us that since the function is constant for a little bit somewhere, it is constant everywhere.  $\square$

- Another way to prove this is by considering the derivative of the Cauchy integral formula and where it's equal to zero.
- Corollary (minimum modulus principle): If  $f \in \mathcal{O}(U)$ ,  $f \neq 0$  on  $U$  (hence  $1/f \in \mathcal{O}(U)$ ), and  $|f(z)|$  takes a minimum in  $U$ , then  $f$  is constant.
- Application of the maximum modulus principle (the fundamental theorem of algebra): If  $p$  is a polynomial of degree  $d$  in  $\mathbb{C}$ , then  $p$  has  $d$  roots in  $\mathbb{C}$  (counted with multiplicity).

*Proof.* Suppose inductively that  $d \geq 1$ .

Step 1 (show that there exists one root): Suppose for the sake of contradiction that  $p$  has no zeros. Since  $p$  is a polynomial, we know that  $|p(z)| \rightarrow \infty$  as  $|z| \rightarrow \infty$ . Thus, there exists  $R > 0$  such that for all  $z$  with  $|z| > R$ ,  $|p(z)| \geq |p(0)|$ . Then  $|p(z)|$  must take a minimum on  $\overline{D_R}$ . But to keep  $p$  from being constant by the minimum modulus principle, the minimum has to be on  $\partial D_R$ . Now take a slightly bigger disk; our global minimum is now in the interior, so  $p$  is constant, a contradiction. It follows that  $p$  must have a zero in  $D_R$ .

Step 2: Suppose  $p$  has a root at  $z_0$ . Then power series for  $p$  at  $z_0$  is  $p(z) = (z - z_0)p_1(z)$ .  $p_1$  is a polynomial of degree  $d - 1$ .

Step 3: Now iterate to find that  $p$  is a product of monomials. □

- Algebraists love to prove this with only algebra, but in reality, the proof is complex analysis.<sup>[1]</sup>
- We did not get to say something about harmonic functions today, but Calderon will leave the content in his notes in case we want to look at it.
  - The statement: Harmonic functions follow a version of the CIF.
  - There's a related PSet problem.

## 4.2 Modulus Principles and Harmonic Functions

4/11:

- Last time.
  - Maximum modulus principle: If  $f \in \mathcal{O}(U)$ ,  $f(z) \neq 0$  for all  $z \in U$ , and  $|f|$  takes a max inside  $U$ , then  $f$  is constant.
    - Analogous result: The minimum modulus principle.
  - This result implies the fundamental theorem of algebra.
    - Proof idea:  $|f(z)| < |f(\zeta)|$  for  $\zeta \in \partial D$ , so  $f$  must have a zero.
- Another corollary: We have a better understanding of the mapping properties of holomorphic functions.
- Recall that conformal (angle-preserving diffeomorphism) iff biholomorphic (bijective,  $f, f^{-1}$  holomorphic).
- In real analysis, we have the **inverse function theorem**.
- **Inverse function theorem:** If  $f : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  is  $C^1$  and  $Df(x) \neq 0$ , then  $f$  is locally a diffeomorphism from  $x \in U$  to  $V \ni f(x)$ .
- So for  $f \in \mathcal{O}(U) \dots$ 
  - If  $f'$  is never 0 on  $U$ , then  $f(U)$  is open;
  - If  $f'$  is never 0 on  $U$  and  $f : U \rightarrow f(U)$  is a bijection, then  $f$  is biholomorphic.

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<sup>1</sup>How did this proof work??

- Claim: The “if  $f'$  is never 0 on  $U$ ” condition is actually unnecessary!
- Theorem: Let  $f \in \mathcal{O}(U)$ .

1. Open mapping theorem: If  $f$  is nonconstant, then  $f(U)$  is open.

*Proof.* To prove that  $f(U)$  is open, it will suffice to show that every  $w_0 \in f(U)$  is contained in some neighborhood that's a subset of  $f(U)$ . Let  $w_0 = f(z_0)$ . Pick a disk  $D \subset \subset U$  such that  $f(z) - w_0 \neq 0$  on  $\partial D$ ; this is possible because the zeroes of a nonconstant holomorphic function (like  $f - w_0$ ) must be isolated, or otherwise  $f$  would be constant. Thus, we may define the positive number

$$\delta := \inf_{z \in \partial D} |f(z) - w_0|$$

Now pick  $w$  such that  $|w - w_0| < \delta/2$ . Then by the triangle inequality, we have that for all  $z \in \partial D$ ,

$$|f(z) - w| \geq |f(z) - w_0| - |w - w_0| \geq \delta - |w - w_0| > \delta - \frac{\delta}{2} = \frac{\delta}{2}$$

This means that  $|f - w|$  is always greater than the number  $\delta/2$  on the boundary of  $D$ , but since

$$|f(z_0) - w| = |w - w_0| < \frac{\delta}{2}$$

$|f - w|$  does not obtain its minimum on the boundary of  $D$ . Thus, since all other hypotheses of the minimum modulus principle are satisfied, there must be a zero of  $|f - w|$  on  $U$ . This means that there exists a  $z \in U$  such that  $f(z) = w$ , and hence  $w \in f(U)$ . Therefore, since the choice of  $w \in D_{\delta/2}(w_0)$  was arbitrary, we know that  $D_{\delta/2}(w_0) \subset f(U)$ , as desired.  $\square$

2. Complex inverse function theorem: If  $f$  is bijective, it's biholomorphic.

*Proof.* Define the set

$$Z := \{z \in U \mid f'(z) = 0\}$$

of zeroes of  $f'$ . To prove that  $f$  is biholomorphic, we will quickly show that  $f : U \setminus Z \rightarrow f(U) \setminus f(Z)$  is biholomorphic and then build up to the point where we can use Riemann's removable singularity theorem to analytically continue this restriction. Let's begin.

Since  $f \in \mathcal{O}(U)$  by hypothesis,  $f \in C^\infty \subset C^1$ . Additionally, by the definition of  $z$ ,  $Df(x) \neq 0$  at all  $x \in U \setminus Z$ . Thus, by the real inverse function theorem,  $f$  is a diffeomorphism at all  $x \in U \setminus Z$ . Consequently,  $f^{-1} : f(U) \setminus f(Z) \rightarrow U \setminus Z$  is differentiable, and hence holomorphic. This combined with the hypothesis that  $f : U \setminus Z \rightarrow f(U) \setminus f(Z)$  is bijective and holomorphic implies that  $f : U \setminus Z \rightarrow f(U) \setminus f(Z)$  is biholomorphic.

Now the first part of the plan is complete. The next step involves building up to the point that we can apply Riemann's removable singularity theorem to  $f^{-1} : f(U) \setminus f(Z) \rightarrow U \setminus Z$ . To do so, we need only verify that  $f(U) \setminus f(Z)$  is a domain and  $f^{-1}$  is bounded near any  $f(z) \in f(Z)$ , since  $f(z) \in f(Z) \subset f(U)$  by definition and we have just shown that  $f^{-1} \in \mathcal{O}(f(U) \setminus f(Z))$ .

First, we verify that  $f(U) \setminus f(Z)$  is a domain. To do so, we begin by checking that  $f(U)$  is a domain. Since  $U$  is a domain (hence connected) and  $f$  is holomorphic (hence continuous), Theorem 9.11<sup>[2]</sup> tells us that  $f(U)$  is connected. Additionally, since  $U$  is a domain (hence open) and  $f$  is bijective (hence nonconstant), the open mapping theorem implies that  $f(U)$  is open. But since  $f(U)$  is connected and open, it must be a domain, as desired. Next, we check that  $f(Z)$  is discrete in  $f(U)$ . Since  $f$  is nonconstant (per the above),  $f'$  is nonzero. It follows since  $f'$  is holomorphic that  $Z$  must be discrete (otherwise,  $f'$  holomorphic would be zero on a nondiscrete set, and hence would be zero everywhere, a contradiction). Thus, every  $z \in Z$  is contained in an open neighborhood  $N_z \subset U$  disjoint from all other  $N_{z'}$ . It follows by the open mapping theorem that each  $f(N_z)$  is an *open* neighborhood of  $f(z)$ , and by the fact that  $f$  is bijective that the set

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<sup>2</sup>See MATH 16210 Honors Calculus II notes.

of  $f(N_z)$  is pairwise disjoint. Thus,  $f(Z)$  is discrete in  $f(U)$ , as desired. Therefore,  $f(U) \setminus f(Z)$  is a (punctured) domain, as desired.

Second, we verify that  $f^{-1}$  is bounded near any  $f(z) \in f(Z)$ . To do so, we begin by checking that  $f^{-1} : f(U) \rightarrow U$  is continuous. Let  $X \subset U$  be open. Since  $f$  is bijective,  $(f^{-1})^{-1}(X) = f(X)$ . By the open mapping theorem,  $f(X)$  is open. Thus, by the open-set definition of continuity,  $f^{-1}$  is continuous, as desired. But then since  $f^{-1}$  is continuous, it maps compact sets to compact sets. Therefore, a closed and bounded neighborhood of  $f(z)$  will map to a closed and bounded neighborhood of  $z$ , as desired.

At this point, we may invoke Riemann's removable singularity theorem to analytically continue  $f^{-1} : f(U) \setminus f(Z) \rightarrow U \setminus Z$  to  $f(U)$ . Therefore, since  $f : U \rightarrow f(U)$  is bijective and holomorphic by hypothesis and  $f^{-1} : f(U) \rightarrow U$  is holomorphic,  $f$  is biholomorphic by definition, as desired.  $\square$

- Preview: There is also a geometric reason why  $f \in \mathcal{O}(U)$  with zeros can't be injective.
- So the maximum modulus principle gets us a lot, and in fact, these kinds of arguments can be used to say even more!
- Example: Where do  $\operatorname{Re}(f)$  and  $\operatorname{Im}(f)$  take their max?
- Recall that  $h : U \rightarrow \mathbb{R}$  is *harmonic* if  $\Delta h = 0$ , where

$$\Delta := \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} = 4 \cdot \frac{\partial^2}{\partial z \partial \bar{z}}$$

- Examples of harmonic functions:  $f \in \mathcal{O}(U)$ ,  $\operatorname{Re}(f)$ ,  $\operatorname{Im}(f)$ .
- Nonexample:  $|f|$  is not! Take  $f(z) = z$ ; then  $\Delta|f| = 1/|z|$ .
- Where do harmonic functions take their maxima?
  - This is essentially equivalent to asking about  $\operatorname{Re}(f)$  for the following reason.
- A characterization: If  $u : U \rightarrow \mathbb{R}$  is  $C^2$  and harmonic where  $U$  is convex, then there exists  $f \in \mathcal{O}(U)$  such that  $u = \operatorname{Re}(f)$ .

*Proof.* Since  $u$  is harmonic,

$$0 = \Delta u = \frac{\partial}{\partial \bar{z}} \left( \frac{\partial u}{\partial z} \right)$$

This means that  $u_z$  is holomorphic! This combined with the fact that  $U$  is convex (hence star-shaped) implies by the CIT that  $\int_{\gamma} u_z dz = 0$  for any closed loop  $\gamma \subset U$ . Thus, by the proposition associated with Figure 2.1, there exists a primitive  $g$  for  $u_z$  on  $U$ . From here, it follows by the rules of complex differentiation that

$$\frac{\partial}{\partial z}(\operatorname{Re} g) = \frac{\partial}{\partial z} \left[ \frac{1}{2}(g + \bar{g}) \right] = \frac{1}{2} \frac{\partial g}{\partial z} = \frac{1}{2} u_z$$

and

$$\frac{\partial}{\partial \bar{z}}(\operatorname{Re} g) = \frac{1}{2} \frac{\partial \bar{g}}{\partial \bar{z}} = \frac{1}{2} u_{\bar{z}}$$

Therefore,  $u = \operatorname{Re}(2g) + C$ , as desired.  $\square$

- Harmonic functions also satisfy a version of the Cauchy Integral Formula!
  - Let  $D$  be a disk centered at  $z$  of radius  $R$ .

– Then

$$\begin{aligned}
 u(z) &= \operatorname{Re} f(z) \\
 &= \operatorname{Re} \left[ \frac{1}{2\pi i} \int_{\partial D} \frac{f(\zeta)}{\zeta - z} d\zeta \right] \\
 &= \frac{1}{2\pi} \operatorname{Im} \left[ \int_0^{2\pi} i \cdot f(z + Re^{i\theta}) d\theta \right] \\
 &= \frac{1}{2\pi} \int_0^{2\pi} \operatorname{Re} f(z + Re^{i\theta}) d\theta \\
 &= \frac{1}{2\pi} \int_0^{2\pi} u(z + Re^{i\theta}) d\theta
 \end{aligned}$$

- This is called the “mean value property for harmonic functions.”
- On the PSet, we’ll prove a version for any disk containing  $z$  of radius  $R$ , namely

$$u(z) = \int_0^{2\pi} u(\zeta) P_R(\zeta, z) d\theta$$

■  $P_R$  is the Poisson kernel defined by

$$P_R(\zeta, z) = \frac{1}{2\pi} \operatorname{Re} \left( \frac{\zeta + z}{\zeta - z} \right)$$

■ Note that by definition, the Poisson kernel is harmonic!

- Theorem (Maximum modulus principle for harmonic functions): Suppose  $h : U \rightarrow \mathbb{R}$  is harmonic. If  $h$  takes a local maximum (or minimum) at  $z_0 \in U$ , then  $h$  must be *locally constant*, that is, constant in a neighborhood of  $z_0$ .

*Proof.* We use the same strategy as we did for the holomorphic version.

In particular, suppose  $z_0$  is a local maximum. Pick a disk  $D_R(z_0)$  about  $z_0$  such that  $h(z_0) \geq h(z)$  for all  $z \in D_R(z_0)$ . Using our new CIF, we have that for all  $r < R$ ,

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

By a similar integrand argument to before (noting that  $h$  is real, so we don’t need absolute values), we can conclude that

$$h(z_0) = h(z_0 + re^{i\theta})$$

for all  $r < R$ . Therefore,  $h$  is constant on  $D_R(z_0)$ , as desired. □

- Corollary: Suppose  $f \in \mathcal{O}(U)$ . If  $\operatorname{Re}(f)$  or  $\operatorname{Im}(f)$  take a maximum in  $U$ , then  $f$  must be everywhere constant.
- Corollary: If  $U$  is bounded, then  $h$  is either constant or takes its maximum and minimum on  $\partial U$ .
- Application: Dirichlet problem (on a disk).
  - Let  $U$  be a convex domain, and let  $g$  be a function on  $\partial U$ . Does there exist a function  $u$  such that  $u = g$  on  $\partial D$  and  $\Delta u = 0$  (i.e.,  $u$  is harmonic)?
  - This is like finding a steady state for the heat equation.
  - If  $U$  is a disk, the answer is yes, and the function is unique!
  - Existence.



- Set

$$u(z) := \int_0^{2\pi} g(\zeta) P_R(\zeta, z) d\theta$$

- Then

$$\Delta_z u = \Delta_z \int_0^{2\pi} g(\zeta) P_R(\zeta, z) d\theta = \int_0^{2\pi} g(\zeta) \underbrace{\Delta_z P_R(\zeta, z)}_0 d\theta = 0$$

- Note that  $\Delta_z P_R(\zeta, z) = 0$  because  $P_R$  is harmonic, as mentioned earlier.

- The only hard part here is showing that  $u$  has a continuous extension to  $\partial D_R$ .

– Uniqueness.

- Suppose that there exist two solutions  $g_1, g_2$ . Then  $g_1 - g_2$  is harmonic and  $g_1 - g_2 = 0$  on  $\partial D$ . But then by the maximum (and minimum) modulus principles,  $g_1 - g_2 = 0$  on  $U$ . Therefore,  $g_1 = g_2$  on  $U$ , as desired.