

MA 205 Complex Analysis: Introduction

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August 17, 2020

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\mathbb{R} passes both these tests and hence analysis over \mathbb{R} is rich and exciting. But it fails another “algebra test” namely obtaining roots of polynomials.

Fundamental theorem of Algebra

Theorem

Every non-constant polynomial with complex coefficients has a complex root.

This theorem fails over all the other “number systems” we know, namely $\mathbb{N}, \mathbb{Z}, \mathbb{Q}, \mathbb{R}$. Carl Friedrich Gauss (1777-1855) gave some of the earliest proofs of this theorem. Today this theorem has more than a hundred proofs, many of them using complex analysis. We will see at least one proof of this in this course.

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which is another complex number. So coming back to the fundamental theorem of algebra, it is interesting that just adding one root of one real polynomial, namely $X^2 + 1$ gives you all the roots of all the complex polynomials !

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Exercise: Show that a real polynomial that is irreducible has degree at most two. i.e., if

$$f(x) = a_0 + a_1x + \dots + a_nx^n, \quad a_i \in \mathbb{R},$$

then there are non-constant real polynomials g and h such that $f(x) = g(x)h(x)$ if $n \geq 3$.

Some basic notions of topology

Let $\Omega \subseteq \mathbb{C}$ be a subset. We say that Ω is an open subset of \mathbb{C} if given any point $z_0 \in \Omega$, there exists $\delta > 0$ such that the set $\{z \in \mathbb{C} \text{ such that } |z - z_0| < \delta\} \subset \Omega$. Here $|z - z_0|$ is the distance between z and z_0 ;

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A subset $Z \subseteq \mathbb{C}$ is said to be **closed** if its complement is open. It is a basic fact that there exists no subset of \mathbb{C} that is both open and closed other than \emptyset and \mathbb{C} . One checks that the following properties hold:

1. \emptyset and \mathbb{C} are both open and closed.
2. Arbitrary unions and finite intersections of open subsets is open.
3. Arbitrary intersections and finite unions of closed sets is closed.

Examples

1. \mathbb{C} is open. Similarly the disc $\{z \in \mathbb{C} \mid |z| < r\}$ is open for any $r > 0$.
2. \mathbb{C} minus the non-positive reals is open.
3. The set $\{1/n; n \in \mathbb{N}\} \cup \{0\}$ is closed.
4. The set $\{1/n; n \in \mathbb{N}\}$ is neither open nor closed.
5. The set $S = \{(x, y) \in \mathbb{R}^2 \mid y^2 = x\}$ is closed.

We define the **closure** of a subset $S \subseteq \mathbb{C}$ to be the smallest closed set containing S . It is denoted \overline{S} . Equivalently, the closure of S is the union of S together with its limit points.
(In other words a point belongs to the closure of S if it is arbitrarily close to points in S).

A subset $S \subseteq \mathbb{C}$ is said to be **path-connected** if given any 2 points $z_0, z_1 \in S$, there exists a continuous path joining them. i.e, a continuous function $f : [0, 1] \rightarrow S$ such that $f(0) = z_0$ and $f(1) = z_1$.

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Examples:

1. \mathbb{C} and the open and closed disc are path-connected. They remain so even after removing finitely many points (in fact even after removing countable many points).
2. The hyperbola $XY = 1 \subset \mathbb{R}^2$ is disconnected.
3. \mathbb{C} minus the non-zero reals is path-connected

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$$\textcircled{3} \quad \lim_{z \rightarrow z_0} [f(z)g(z)] = \lim_{z \rightarrow z_0} f(z) \cdot \lim_{z \rightarrow z_0} g(z)$$

$$\textcircled{4} \quad \lim_{z \rightarrow z_0} \frac{1}{f(z)} = \frac{1}{\lim_{z \rightarrow z_0} f(z)}, \text{ if } \lim_{z \rightarrow z_0} f(z) \neq 0.$$

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A subset $S \subseteq \mathbb{C}$ is said to be **compact** if it is closed and bounded.

Theorem

Any continuous complex valued function on a compact subset $S \subseteq \mathbb{C}$ is bounded. i.e,

$\exists M \in \mathbb{R}$ such that $|f(z)| < M$ for all $z \in S$.

Even the converse is true; if a subset $S \subseteq \mathbb{C}$ has the property that every continuous function on it is bounded, then S is compact.
(Exercise !)

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Ditto in the complex case. Let $\Omega \subset \mathbb{C}$ be open. A function $f : \Omega \subset \mathbb{C} \mapsto \mathbb{C}$ is said to be **differentiable**, (sometimes called complex-differentiable) at z_0 if

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Remark: If $f : \Omega \rightarrow \mathbb{C}$ is a function, then f can be thought of as a function from $\mathbb{R}^2 \rightarrow \mathbb{R}^2$, i.e two functions of two real variables $f(x, y) = (u(x, y), v(x, y))$, where u and v are the real and imaginary parts of f . It can be shown that if f is a holomorphic function, then thought of as a real function from \mathbb{R}^2 to itself in the above sense, it is infinitely differentiable; equivalently, both u and v are infinitely differentiable functions of x and y (all partial derivatives exist up all orders). We will soon see that the converse is not true; most infinitely differentiable functions from the real plane \mathbb{R}^2 to itself are **NOT** holomorphic.

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Check for differentiability and holomorphicity:

❶ $f(z) = c$

❷ $f(z) = z$

❸ $f(z) = z^n, n \in \mathbb{Z}$

❹ $f(z) = \operatorname{Re}(z)$

❺ $f(z) = |z|$

❻ $f(z) = |z|^2$

❼ $f(z) = \bar{z}$

❽ $f(z) = \begin{cases} \frac{z}{\bar{z}} & \text{if } z \neq 0 \\ 0 & \text{if } z = 0. \end{cases}$

Definition and properties of analytic functions.
Cauchy-Riemann equations, harmonic functions.
Power series and their properties.
Elementary functions.
Cauchy's theorem and its applications.
Taylor series and Laurent expansions.
Residues and the Cauchy residue formula.
Evaluation of improper integrals.
Conformal mappings.

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More advanced references :

1. Lars Ahlfors - Complex Analysis
2. John Conway - Functions of a Complex Variable
3. Serge Lang - Complex Analysis