Section 1. HW 1

Exersise 1.1 (Lemma 1.2) Let $z, w \in \mathbb{C}$.

- (a) $\overline{z+w} = \overline{z} + \overline{w}$ and $\overline{z \cdot w} = \overline{z} \cdot \overline{w}$.
- (b) $z + \overline{z} = 2\text{Re}(z)$ and $z \overline{z} = i2\text{Im}(z)$.
- (c) $|\overline{z}| = |z|$ and $|z \cdot w| = |z||w|$.
- (d) $|\operatorname{Re}(z)| \le |z|$ and $|\operatorname{Im}(z)| \le |z|$.

Proof) Let $z = z_1 + z_2 i$ and $w = w_1 + w_2 i$.

(a)
$$\overline{z+w} = \overline{(z_1+z_2i)+(w_1+w_2i)} = \overline{(z_1+w_1)+(z_2+w_2)i} = (z_1+w_1)-(z_2+w_2)i = (z_1-z_2i)+(w_1-w_2i) = \overline{z}+\overline{w}.$$

 $\overline{z\cdot w} = \overline{(z_1+z_2i)\cdot(w_1+w_2i)} = \overline{(z_1w_1-z_2w_2)+(z_1w_2+z_2w_1)i} = (z_1w_1-z_2w_2)-(z_1w_2+z_2w_1)i = (z_1-z_2i)\cdot(w_1-w_2i) = \overline{z}\cdot\overline{w}.$

- (b) $z + \overline{z} = (z_1 + z_2 i) + (z_1 z_2 i) = 2z_1 = 2\operatorname{Re}(z)$ $z - \overline{z} = (z_1 + z_2 i) - (z_1 - z_2 i) = 2z_2 i = 2i\operatorname{Im}(z).$
- (c) $|\overline{z}| = \sqrt{\overline{z} \cdot \overline{\overline{z}}} = \sqrt{\overline{z} \cdot z} = \sqrt{z \cdot \overline{z}} = |z|.$ $|z \cdot w|^2 = z \cdot w \cdot \overline{z} \cdot \overline{w} = z \cdot \overline{z} \cdot w \cdot \overline{w} = |z|^2 |w|^2 \implies |z \cdot w| = |z||w|.$
- (d) $|\operatorname{Re}(z)|^2 = z_1^2 \le z_1^2 + z_2^2 = |z|^2 \implies |\operatorname{Re}(z)| \le |z|.$ $|\operatorname{Im}(z)|^2 = z_2^2 \le z_1^2 + z_2^2 = |z|^2 \implies |\operatorname{Im}(z)| \le |z|.$

Exersise 1.2 (Lemma 1.5) If $f, g \in C(U)$, then $f + g, fg \in C(U)$.

Proof)

(f+g) Given $\epsilon > 0$ and fixed $x_0 \in U$, choose open subsets $V_1, V_2 \subset U$ such that

$$x_0 \in V_1 \implies \sup_{x \in V_1} |f(x) - f(x_0)| < \frac{\epsilon}{2}$$

and

$$x_0 \in V_2 \implies \sup_{x \in V_0} |f(x) - f(x_0)| < \frac{\epsilon}{2}.$$

Then

$$x_0 \in V = V_1 \cap V_2 \Rightarrow \sup_{x_0 \in V} |(f+g)(x) - (f+g)(x_0)|$$

 $\leq \sup_{x_0 \in V} |f(x) - f(x_0)| + \sup_{x_0 \in V} |g(x) - g(x_0)|$
 $< \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$

(fg) Given $\epsilon > 0$ and fixed $x_0 \in U$, choose open subsets $V_1, V_2 \subset U$ such that

$$x_0 \in V_1 \implies \sup_{x_0 \in V_1} |f(x) - f(x_0)| < \frac{\epsilon}{4|g(x_0)|}$$

and

$$x_0 \in V_2 \implies \sup_{x_0 \in V_2} |g(x) - g(x_0)| < \frac{\epsilon}{2|f(x_0)|}$$

and

$$x_0 \in V_2 \implies \sup_{x_0 \in V_2} |g(x) - g(x_0)| < |g(x_0)|, \text{ i.e., } \sup_{x_0 \in V_2} |g(x)| < 2|g(x_0)|.$$

Then

$$x_{0} \in V = V_{1} \cap V_{2} \Rightarrow \sup_{x_{0} \in V} |fg(x) - fg(x_{0})|$$

$$= \sup_{x_{0} \in V} |f(x)g(x) - f(x_{0})g(x) + f(x_{0})g(x) - f(x_{0})g(x_{0})|$$

$$\leq \sup_{x_{0} \in V} |g(x)(f(x) - f(x_{0}))| + \sup_{x_{0} \in V} |f(x_{0})(g(x) - g(x_{0}))|$$

$$< 2|g(x_{0})| \cdot \frac{\epsilon}{4|g(x_{0})|} + |f(x_{0})| \cdot + \frac{\epsilon}{2|f(x_{0})|}$$

$$= \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$$

Exersise 1.3 (Lemma 1.7)

- (a) Let f(z) = 1/z. Then $f \in H(\mathbb{C} \{0\})$ and $f'(z) = -1/z^2$.
- (b) Let $f(z) = \overline{z}$. Then f is nowhere differentiable.
- □ Proof)
 - (a) Let $z_0 \in U \setminus \{0\}$ be given. Since the set $U = \mathbb{C} \setminus \{0\}$ is open, there is a neighborhood V_0 of z_0 contained in $U \setminus \{0\}$. Let $z_1 \in V_0$ be a point. Since V_0 is open, there is a neighborhood of z_1 does not contain 0. Therefore, we can apply definition 1.7 for every $z_1 \in V_0$:

$$\lim_{z \to z_1} \frac{f(z) - f(z_1)}{z - z_1} = \lim_{z \to z_1} \frac{\frac{1}{z} - \frac{1}{z_1}}{z - z_1} = \lim_{z \to z_1} \frac{-1}{zz_1}$$

Now we claim that

$$\lim_{z \to z_1} \frac{-1}{zz_1} = \frac{-1}{z_1^2}.$$

Let $\epsilon > 0$ be given, and assume $\delta \leq \frac{1}{2}|z_1|$. Then we have

$$\frac{1}{2}|z_1| < |z| < \frac{3}{2}|z_1|.$$

We observe that

$$\left| \frac{-1}{zz_1} - \frac{-1}{z_1^2} \right| = \left| \frac{-z_1 + z}{zz_1^2} \right| < \frac{\delta}{\frac{1}{2}|z_1|z_1^2}$$

But we want

$$\frac{\delta}{\frac{1}{2}|z_1|z_1^2} \le \epsilon.$$

Consequently, it is sufficient to set $\delta = \min \left\{ \frac{1}{2} |z_1|, \frac{1}{2} \epsilon |z_1|^3 \right\}$.

(b) Let $z_0 \in \mathbb{C}$ be given, and suppose $z_0 = x_0 + y_0 i$ and z = x + y i for $z \neq z_0$. Then

$$\lim_{z \to z_0} \frac{\overline{z} - \overline{z_0}}{z - z_0} = \lim_{z \to z_0} \frac{(x - x_0) + (-y + y_0)i}{(x - x_0) + (y - y_0)i}$$

If we fix $x = x_0$, then the value of limit is -1, or if we fix $y = y_0$, then the value of limit is 1, which implies that the limit does not converge.

Exersise 1.4 (Corollary 1.9) If f is differentiable at c, then f is continuous at c.

Proof) By the theorem 1.8, f can be expressed as a sum or product of continuous functions at c. By the lemma 1.5, it must also be continuous at c.

Exersise 1.5 (Lemma 1.10) If $f, g \in H(U)$, then $f+g, fg \in H(U)$ and (f+g)' = f'+g' and (fg)' = f'g + fg'.

Proof) Let $z_0 \in U$ be given. There exists $r_f, r_g > 0$ such that f, g are differentiable on $D(z_0, r_f), D(z_0, r_g)$ respectively. Set $r = \min(r_f, r_s)$. We claim that f + g and fg is differentiable on $D(z_0, r)$. To prove this, let $z_1 \in D(z_0, r)$ be given. For some $a_f, a_g \in \mathbb{C}$ and some $h_f, h_g : U \to \mathbb{C}$ which are continuous at z_1 and which are zero at z_1 ,

$$f(z) = f(z_1) + a_f(z - z_1) + h_f(z)(z - z_1)$$

$$g(z) = g(z_1) + a_g(z - z_1) + h_g(z)(z - z_1)$$

 a_f, a_g denote the derivative of f and g at x_0 , respectively. Then

$$(f+g)(z) = (f+g)(z_1) + (a_f + a_g)(z - z_1) + (h_f + h_z)(z)(z - z_1).$$

If we set $a_{f+g} = a_f + a_g$ and $h_{f+g} = h_f + h_z$, then it satisfies the conditions for differentiability($: h_{f+g}(z) = 0$ at z_1 and continuous at z_1 by the lemma 1.5). On the other hand,

$$(fg)(z) = (f(z_1) + a_f(z - z_1) + h_f(z)(z - z_1))(g(z_1) + a_g(z - z_1) + h_g(z)(z - z_1))$$

$$= fg(z_1) + f(z_1)a_g(z - z_1) + f(z_1)h_g(z)(z - z_1)$$

$$+ a_fg(z_1)(z - z_1) + a_fa_g(z - z_1)^2 + a_fh_g(z)(z - z_1)^2$$

$$+ h_f(z)g(z_1)(z - z_1) + h_f(z)a_g(z - z_1)^2 + h_fh_g(z)(z - z_1)^2$$

$$= fg(z_1) + (f(z_1)a_g + a_fg(z_1))(z - z_1)$$

$$+ (f(z_1)h_g(z) + a_fa_g(z - z_1) + a_fh_g(z)(z - z_1)$$

$$+ h_f(z)g(z_1) + h_f(z)a_g(z - z_1) + h_fh_g(z)(z - z_1))(z - z_1)$$

If we set $a_{fg} = f(z_1)a_g + a_fg(z_1)$ and h_{fg} equal to the third term on the right-hand side of the above equation, then, since $h_f, h_g, h_g h_f, (z - z_1)$ are all continuous at z_1 and have a value of zero at z_1 , by the lemma 1.5, h_{fg} satisfies the condition for differentiability.

Exersise 1.6 (Lemma 1.11) If $f: U \to \mathbb{C}$ is differentiable at c and $g: f(U) \to \mathbb{C}$ is differentiable at f(c), then $g \circ f$ is differentiable at c and $(g \circ f)'(c) = g'(f(c))f'(c)$.

Proof) To prove this, we should first prove a lemma regarding the continuity of composition of continuous functions.

(Lemma 1.12) Let A,B,C be sets, $f:A\to B$ continuous, and $g:f(A)\to C$ continuous. Then $g\circ f$ is also continuous.

By the definition of the continuity of functions, for every open set $U \in C$, $g^{-1}(U)$ is open in B, and $f^{-1}(g^{-1}(U))$ is open in A. Therefore, the lemma holds. Let

$$f(x) = f(c) + a_f(x - c) + h_f(x)(x - c)$$
$$g(y) = g(f(c)) + a_g(y - f(c)) + h_g(y)(y - f(c))$$

Here, a_f and a_g denote the derivatives of f and g at c and f(c), respectively, and h_f and h_g denote continuous functions which are zero at c and f(c), respectively. Then,

$$\begin{split} (g \circ f)(x) = & g(f(c)) + a_g(f(x) - f(c)) + h_g(f(x))(f(x) - f(c)) \\ = & g(f(c)) + a_g(f(c) + a_f(x - c) + h_f(x)(x - c) - f(c)) \\ & + h_g(f(x))(f(c) + a_f(x - c) + h_f(x)(x - c) - f(c)) \\ = & g(f(c)) + a_g a_f(x - c) + (a_g h_f(x) + h_g(f(x))a_f + h_g(f(x))h_f(x))(x - c) \end{split}$$

If we set $a_{g \circ f} = a_g a_f$ and $h_{g \circ f} = a_g h_f(x) + h_g(f(x)) a_f + h_g(f(x)) h_f(x)$, then $h_{g \circ f}$ is continuous by the lemma 1.5 and $h_{g \circ f}(c) = 0$. Then, by the theorem 1.8, $g \circ f$ is differentiable at c.