Fall 2019 Complex Analysis Preliminary Exam

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Where possible, computations have been also done using SageMath code available on GitHub at github.com/tekaysquared/prelims (feel free to make pull requests!)

1. Give a conformal mapping from the (open) upper half-disk $H = \{z : |z| < 1 \text{ and } \operatorname{im}(z) > 0\}$ to the slit disk

$$D=\{z\in\mathbb{C}:|z|<1,\;z\not\in[0,1]$$

Proof. First, let f(z) = 1/z. Then $f(H) = \{z : |z| > 1 \text{ and } \operatorname{im}(z) > 0\}$. Since both f and $f'(z) = -z^{-2}$ are never 0, f is a conformal mapping. Now let $g(z) = z^2$. Then $g(f(H)) = \{re^{i\theta} : r > 1 \text{ and } \theta \in (0, 2\pi)\}$. g = 0 and g' = 0 only at z = 0, which is not in f(H) so $g \circ f$ is a conformal mapping from H to g(f(H)). Finally, note that $f \circ g \circ f(H) = D$. Again f' is never zero so the composition $f \circ g \circ f : H \to D$ is a conformal mapping.

2. Write the first three terms of the Laurent expansion of $f(z) = \frac{1}{z(z-1)(z-2)}$ centered at 0 and convergent in |1| < z < |2|

Proof. The core idea of the computation is to split the function into a product of power series. First, we observe that

$$\frac{1}{z-1} = \frac{1}{z(1-1/z)}$$

and see the geometric series

$$\frac{1}{1-1/z} = \sum_{n=0}^{\infty} \left(\frac{1}{z}\right)^n,$$

which converges for |1/z| < 1, or equivalently |z| > 1. Similarly we see that

$$\frac{1}{z-2} = \frac{-1}{2(1-z/2)} = -\frac{1}{2} \sum_{n=0}^{\infty} \left(\frac{z}{2}\right)^n$$

for |z/2| < 1, which is to say for |z| < 2. Thus we have

$$f(z) = \frac{1}{z} \left(\frac{1}{z} \sum_{n=0}^{\infty} \left(\frac{1}{z} \right)^n \right) \left(\frac{-1}{2} \sum_{n=0}^{\infty} \left(\frac{z}{2} \right)^n \right)$$
$$= \frac{-1}{2z} \left(\frac{1}{z} + \frac{1}{z^2} + \frac{1}{z^3} + \dots \right) \left(1 + \frac{z}{2} + \frac{z^2}{4} + \frac{z^3}{8} + \dots \right).$$

Note that the above product converges when each term converges, which is to say on the annulus 1 < |z| < 2.

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Now note that the coefficient of z^{-1} of the Laurent expansion is

$$-\frac{1}{2}\left(\frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \cdots\right) = \frac{-1}{2}\left[\sum_{n\geq 0} (1/2)^n - 1\right]$$
$$= -\frac{1}{2}\left(\frac{1}{1 - 1/2} - 1\right)$$
$$= -\frac{1}{2}.$$

The coefficient of z^0 is

$$-\frac{1}{2}\left(\frac{1}{4} + \frac{1}{8} + \frac{1}{16} + \cdots\right) = -\frac{1}{2}\left(2 - 1 - \frac{1}{2}\right) = -1/4$$

The coefficient of z^1 is

$$-\frac{1}{2}\left(\frac{1}{8} + \frac{1}{16} + \frac{1}{32} + \cdots\right) = -\frac{1}{2}\left(2 - 1 - \frac{1}{2} - \frac{1}{4}\right)$$
$$= -\frac{1}{8}.$$

Therefore

$$f(z) = \cdots - \frac{1}{2z} - \frac{1}{4} - \frac{z}{8} + \cdots$$

Note that there is also a Laurent series which converges for the annulus 0 < |z| < 1. This can be found by using the geometric series expansion

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

which of course converges for |z| < 1, and using the same expansion of $\frac{1}{z-2}$ as above. This is the one provided by SageMath. For another example of this, see this math StackExchange post.

3. Classify entire functions f so that $|f(z)| \leq C|z|$ for some constant C.

Proof. Liouville's theorem tells us that bounded, entire functions are constant. If f(z)/z is entire, then Liouville's theorem would tell us that f(z)/z is a constant (call it k), and so since f(z)/z = k, then f(z) = kz. If f(z)/z is not entire, then there is a simple pole at z = 0 (since f(z) is entire). This would imply that in (e.g.) the open disk centered at $z_0 = 1$ with radius 1, we would have f(z)/z being unbounded. But this contradicts that $|f(z)/z| \le C$ is bounded on all of $\mathbb{C} - \{0\}$.

Thus, the functions f which satisfy $|f(z)| \leq C|z|$ are linear functions with no constant term.

4. Evaluate $\int_{-\infty}^{\infty} \frac{\cos(x)}{1+x^2} dx.$

Proof. We compute this real integral by passing to complex values and computing.

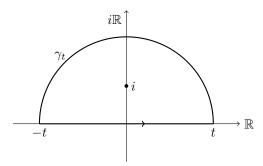
Define

$$f(z) = \frac{e^{iz}}{1+z^2} = \frac{e^{iz}}{(z+i)(z-i)}.$$

We make this choice of f because for x on the real axis, we have $f(x) = \frac{\cos(x) + i\sin(x)}{1 + x^2}$, which is to say $\operatorname{re} f(x) = \frac{\cos(x)}{1 + x^2}$.

For t > 1, let γ_t denote the union of the line from [-t, t] with the semi-circle of radius t in the upper half-plane (call it C_t), with the orientation of γ_t being counter clockwise.

Visually:



By the residue theorem, we know that as long as t > 1

$$\int_{\gamma_t} f(z)dz = 2\pi i \operatorname{res}_i f(z).$$

Since i is a simple pole of f(z) (as seen by the factorization $1 + z^2 = (z + i)(z - i)$), we can compute

$$\operatorname{res}_{i} f = \lim_{z \to i} (z - i) f(z)$$

$$= \lim_{z \to i} (z - i) \frac{e^{iz}}{(z + i)(z - i)}$$

$$= \lim_{z \to i} \frac{e^{iz}}{(z + i)}$$

$$= \frac{e^{-1}}{2i} = \frac{1}{2ie}$$

and so

$$\int_{\gamma_t} f(z) dz = 2\pi i \frac{1}{2ie} = \frac{\pi}{e}.$$

We can split up the integral of f(z) over γ_t along the real axis and the semi-circle as

$$\int_{\gamma_t} f(z)dz = \int_{[-t,t]} f(z)dz + \int_{C_t} f(z)dz.$$

The estimation lemma or "ML inequality" tells us that since the length of a semicircle of radius r is πr , then

$$\left| \int_{C_t} f(z) dz \right| \le \pi t \max_{z \in C_t} |f(z)|$$

We now compute an upper bound for $\max_{z \in C_t} |f(z)|$,

$$\left| \frac{e^{iz}}{1+z^2} \right| = \frac{|e^{iz}|}{|1+z^2|}$$

Note that C_t only contains points with im z > 0, and so if z = x + iy, then $|e^{iz}| = |e^{ix-y}| = e^{-y} < 1$ thus in C_t

$$\left| \frac{e^{iz}}{1+z^2} \right| \le \frac{1}{|1+z^2|}$$

The reverse triangle inequality tells us (again only considering $z \in C_t$) that

$$|z^2 - (-1)| > ||z^2| - |-1|| = ||z|^2 - 1| = |t^2 - 1|$$

And so thus in C_t

$$\left| \frac{e^{iz}}{1+z^2} \right| \le \frac{1}{|t^2 - 1|}$$

Taking the limit as $t \to \infty$ we see that the integral over C_t goes to zero, and so

$$\lim_{t\to\infty}\int_{\gamma_t}f(z)dz=\lim_{t\to\infty}\int_{[-t,t]}f(z)dz=\int_{(-\infty,\infty)}f(z)dz.$$

But the integral over γ_t is independent of t, and so

$$\int_{(-\infty,\infty)} f(z)dz = \pi/e.$$

Recall that the integral we wanted to compute was the real part of the above integral, but since the integral is real, the real part is the whole integral, and so

$$\int_{-\infty}^{\infty} \frac{\cos x}{1 + x^2} dx = \frac{\pi}{e}$$

5. Determine the radius of convergence of the power series for $z \log z$ at $z_0 = -3 + 4i$.

Proof. We will look for the largest R for which there is a disk D_R of radius R centered at z_0 on which there is a holomorphic function agreeing with $z \log z$. The product of holomorphic functions is holomorphic, so because g(z) = z is entire, the radius of convergence of $z \log z$ is limited by $f(z) = \log z$.

To find the radius of convergence of f at z_0 , observe that there is no number $w \in \mathbb{C}$ such that $e^w = 0$, and so the R is bounded above by |-3+4i-0|=5.

On the other hand recall that it is a theorem¹ that if D is a simply connected region which does not contain 0, then there is a branch of the logarithm (call it \log_D) which is holomorphic on D. Consider the (open) disk D_5 of radius 5 centered at z_0 . Clearly this does not contain 0, and so there is a holomorphic \log_{D_5} . Thus, we see $R \geq 5$.

Since
$$R \leq 5$$
 and $R \geq 5$, we have $R = 5$.

¹Theorem 6.1 in Chapter 3 of Stein and Shakarchi's Complex Analysis

