

Cauchy's Formula

Quick review

We showed before that if $f(z)$ is analytic everywhere in a domain and we integrate around a closed path enclosing that region

$$I = \oint f(z) dz = 0$$

On the other hand, if the region includes a singularity, the value of the integral is independent of the path (but non-zero because of the singularity).

We obtain the same value for the line integral around any path. If that path encloses a singularity, then the value of the integral is non-zero.

So consider any z_0 in the domain

$$\oint \frac{f(z)}{(z - z_0)} dz$$

Parametrize z as a circle of radius ρ centered on z_0

$$z = z_0 + \rho e^{i\theta}$$

$$dz = i\rho e^{i\theta} d\theta$$

then

$$I = \oint \frac{f(z)}{(z - z_0)} dz$$

$$\begin{aligned}
&= \oint \frac{f(z_0 + \rho e^{i\theta})}{\rho e^{i\theta}} i \rho e^{i\theta} d\theta \\
&= i \oint f(z_0 + \rho e^{i\theta}) d\theta
\end{aligned}$$

Since we have the same value for *any* path, imagine that that $\rho \rightarrow 0$ so $z \rightarrow z_0$ and then in the limit we have

$$I = i \oint f(z_0) d\theta$$

but $f(z_0)$ is a constant value so it can come out from the integral

$$I = i f(z_0) \oint d\theta = 2\pi i f(z_0)$$

$$\oint \frac{f(z)}{(z - z_0)} dz = 2\pi i f(z_0)$$

example

We can use the inverse function ($1/z$) as an example. This function has a singularity at the origin. Compare with the form of Cauchy2:

$$\oint \frac{f(z)}{z - z_0} dz = 2\pi i f(z_0)$$

We can match this form if we set $f(z) = 1$ and $z_0 = 0$. The theorem says we can write the value of the integral as

$$I = 2\pi i f(z_0) = 2\pi i$$

This matches what we obtained by parametrizing the unit circle. There we had

$$\begin{aligned}
z &= e^{i\theta}, \quad \theta = 0 \rightarrow 2\pi \\
dz &= iz d\theta
\end{aligned}$$

$$\oint \frac{1}{z} dz = \int_0^{2\pi} i d\theta = 2\pi i$$

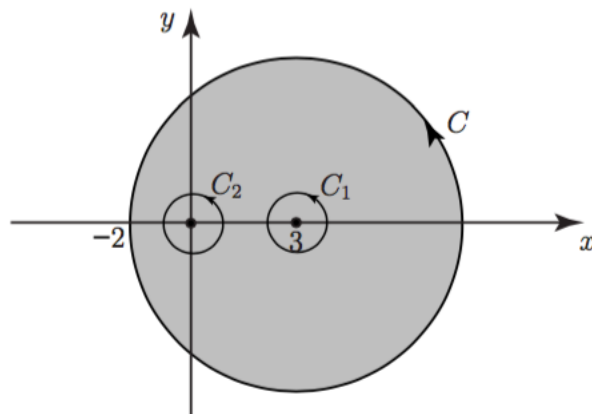
This is $2\pi i$ times the value of the function at $z_0 = 0$, which is 1.

example

Consider

$$\oint \frac{6}{z(z-3)} dz$$

As shown in the figure, we are supposed to take for the curve C the set of points $|z-3|=5$, which is a circle of radius 5 surrounding the point $z = 3 + 0i$.



This function does have two points of singularity, namely $z = 0$ and $z = 3$, so we expect that the value of the integral will not be zero. We use (4) above to write

$$\oint_C f(z) dz = \oint_{C_1} f(z) dz + \oint_{C_2} f(z) dz$$

We do not need to specify the curves because we will use (3) to calculate the values.

However, we do need to manipulate the function a bit. We use the method of partial fractions. Leaving aside the factor of 6 for a moment:

$$\frac{1}{z(z-3)} = \frac{A}{z} + \frac{B}{z-3} = \frac{A(z-3) + B(z)}{z(z-3)}$$

From looking at the numerator on the left- and right-hand sides, we see that $A = -B$ (because $Az + Bz = 0$), and that $-3A = 1$. Hence

$$A = -\frac{1}{3}, \quad B = \frac{1}{3}$$

Recall the factor of 6 and substitute for A and B in the middle expression to obtain:

$$f(z) = \frac{-2}{z} + \frac{2}{z-3}$$

So now we can split the integrals for each curve into two parts. We have:

$$\begin{aligned} I &= \oint_{C_1} f(z) dz + \oint_{C_2} f(z) dz \\ &= \oint_{C_1} \frac{-2}{z} dz + \oint_{C_1} \frac{2}{z-3} dz + \oint_{C_2} \frac{-2}{z} dz + \oint_{C_2} \frac{2}{z-3} dz \end{aligned}$$

Two of these four parts do not contain poles (the first and last), so those are just zero, and we have

$$I = \oint_{C_1} \frac{2}{z-3} dz + \oint_{C_2} \frac{-2}{z} dz$$

At this point we can use (3) from above, that

$$\oint_C \frac{f(z)}{z-z_0} dz = 2\pi i f(z_0)$$

(recognizing that the denominator for the second integral can be written as $z-0$). So the result is $2\pi i f(z_0)$ for both integrals, but the value of the function is just 2 for the first term and -2 for the second term,

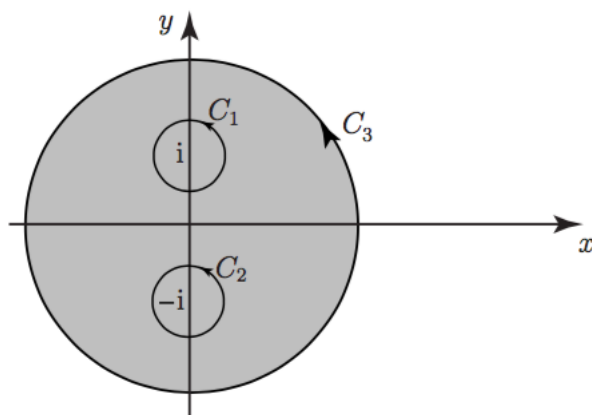
which cancel. In this case, the total integral is just zero. Notice that the cancellation comes because $A = -B$, which we would obtain for any two factors z and $z - a$ ($a \neq 0$), as long as the function itself is a constant

example

Consider

$$\oint \frac{z}{z^2 + 1} dz$$

This function has poles at $z = \pm i$.



We could find where the poles are by solving $z^2 + 1 = 0$ or we could factor

$$z^2 + 1 = (z + i)(z - i)$$

This leads us to the strategy of partial fractions as before

$$\frac{z}{z^2 + 1} = \frac{A}{z + i} + \frac{B}{z - i}$$

By inspection, $A = B = 1/2$ is a solution, so

$$\oint \frac{z}{z^2 + 1} dz = \oint \frac{1/2}{(z + i)} + \frac{1/2}{(z - i)} dz$$

As before, curve C_1 encloses a pole only for the second term, and C_2 for the first term. We use

$$\oint_C \frac{f(z)}{z - z_0} dz = 2\pi i f(z_0)$$

where the function is simply the value $1/2$ at both points. So we obtain

$$2\pi i \frac{1}{2} = \pi i$$

for *each* pole.

Another way is to write

$$\frac{z}{z^2 + 1} = \frac{z}{(z + i)(z - i)} = \frac{z/z + i}{z - i}$$

For C_1 , this has a pole at $z = i$, so the value of the integral is

$$2\pi i f(z_0) = 2\pi i \frac{i}{i + i} = \pi i$$

For C_2

$$\frac{z/z - i}{z + i}$$

At the pole $z = -i$, the value of $f(z) = z/z - i$ is again $1/2$.

Yet another way to obtain this result, by analogy to calculus of real variables. Substitute

$$\begin{aligned} w &= z^2 + 1 \\ dw &= 2z dz \\ \oint \frac{z}{z^2 + 1} dz &= \frac{1}{2} \int \frac{1}{w} dw \\ &= \frac{1}{2} \text{Log } (w) \\ &= \frac{1}{2} \text{Log } (z^2 + 1) \end{aligned}$$

$$\text{Log } z^2 = \text{Log } r^2 e^{i2\theta} = \ln r + 2i\theta$$

if we evaluate over a closed contour ($\theta = 0 \rightarrow 2\pi$) the terms with $\ln r$ vanish and we have then $4\pi i$ times one-half or $2\pi i$. (Problem with the sum +1?

example

$$I = \int \frac{z^2}{4 - z^2} dz$$

on the circle of radius 2 centered at $z_0 = -1 + 0i$

$$\gamma(\theta) = z_0 + 2e^{i\theta} = 1 + 2e^{i\theta}$$

Notice that the zeroes of the denominator occur at $z = \pm 2$ and that one of these is contained within our path of integration.

If we factor the denominator

$$\frac{1}{4 - z^2} = \frac{1}{4} \left[\frac{1}{2 - z} + \frac{1}{2 + z} \right]$$

we can split the integral

$$I = \frac{1}{4} \int \frac{z^2}{2 - z} + \frac{z^2}{2 + z} dz$$

The first one is just zero, by Cauchy's theorem. The second term contains the singularity:

$$I = \frac{1}{4} \int \frac{z^2}{2 + z} dz$$

Here $f(z) = z^2$ and

$$z - z_0 = z + 2$$

so $z_0 = -2$ so the value of the manipulated integral is

$$2\pi i f(z_0) = 2\pi i 4 = 8\pi i$$

and the value of the original one is

$$I = \frac{1}{4}8\pi i = 2\pi i$$