

1. Let $w(t)$ be a piecewise continuous complex-valued function defined over an interval $a \leq t \leq b$. Prove that $\left| \int_a^b w(t) dt \right| \leq \int_a^b |w(t)| dt$.

Note that,

$$\begin{aligned} \int_a^b |w(t)| dt &\geq \max \left(\int_a^b w(t) dt, \int_a^b -w(t) dt \right) \\ &= \max \left(\int_a^b w(t) dt, - \int_a^b w(t) dt \right) = \left| \int_a^b w(t) dt \right| \end{aligned}$$

2. Let \mathcal{C} be a contour with length L and $f(z)$ continuous on \mathcal{C} . Let M be a real number such that $|f(z)| \leq M$ on all point on \mathcal{C} . Prove that $\left| \int_{\mathcal{C}} f(z) dz \right| \leq ML$.

For $a \leq x \leq b$, let $w(t)$ be a parameterization of \mathcal{C} .

Rewrite $L = \int_a^b |w'(t)| dt$, then,

$$\begin{aligned} \left| \int_{\mathcal{C}} f(z) dz \right| &= \left| \int_a^b f(w(t)) w'(t) dt \right| \\ &\leq \int_a^b |f(w(t)) w'(t)| dt \\ &= \int_a^b |f(w(t))| |w'(t)| dt \\ &\leq \int_a^b M |w'(t)| dt = M \int_a^b |w'(t)| dt = ML \end{aligned}$$

3. Let f be a function analytic inside and on a positively oriented circle \mathcal{C}_R , centered at z_0 with radius R . Let M_R denote the maximum value of $|f(z)|$ on \mathcal{C}_R . Prove that $|f^{(n)}(z_0)| \leq \frac{n! M_R}{R^n}$ for $n \in \mathbb{N}$.

For any z inside \mathcal{C}_R , $|z - z_0| \leq R$. Using the Cauchy integration formula, we have that

$$\begin{aligned} |f^{(n)}(z_0)| &= \left| \frac{n!}{2\pi i} \int_{\mathcal{C}_R} \frac{f(z)}{(z - z_0)^{n+1}} dz \right| \\ &\leq \frac{n!}{2\pi} \int_{\mathcal{C}_R} \frac{|f(z)|}{|(z - z_0)^{n+1}|} dz \\ &\leq \frac{n! M_R}{2\pi} \int_{\mathcal{C}_R} |z - z_0|^{-n-1} dz \end{aligned}$$

The integral $\int_{\mathcal{C}_R} |z - z_0|^{-n-1} dz$ is of the function $g(z) = |z - z_0|^{-n-1}$ over \mathcal{C}_R , which has the length $L = 2\pi R$, so from part 2, $\int_{\mathcal{C}_R} |z - z_0|^{-n-1} dz \leq 2\pi R R^{-n-1} = 2\pi R^{-n}$.

Put this back in, we have $|f^{(n)}(z_0)| \leq \frac{n! M_R}{R^n}$. \square