Complex Analysis - HW3

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1. Prove that $\int_{H_{\epsilon}} \frac{t^{z-1}}{e^t-1} dt$ is entire for $\epsilon < 2\pi$, where H_{ϵ} is Hankel contour as Fig. 1.

Proof. I'll use Morera's theorem. Let γ be a closed piecewise C^1 curve in \mathbb{C} . Then,

$$\int_{\gamma} \int_{H_{\epsilon}} \frac{t^{z-1}}{e^t - 1} \ dt dz = \int_{H_{\epsilon}} \frac{1}{e^t - 1} \int_{\gamma} t^{z-1} \ dz dt = \int_{H_{\epsilon}} 0 \ dt = 0$$

since t^{z-1} is entire in \mathbb{C} .($\because \frac{\partial t^{z-1}}{\partial \bar{z}} = 0$.) By Morera's theorem, $\int_{H_{\epsilon}} \frac{t^{z-1}}{e^t - 1} dt$ is entire in \mathbb{C} .

Let's see why we can exchange integral. First, let's divide H_{ϵ} by C_{ϵ} , $x : \infty \sim \delta(\epsilon)$, $x : \delta(\epsilon) \sim \infty$ where $\delta(\epsilon)$ is defined for connecting the straight lines and C_{ϵ} . Assume the straight line have imaginary part $\sigma > 0$. Then, $\frac{t^{z-1}}{e^t-1}$ is continuous on the contour.

$$\int_{\gamma} \int_{H_{\epsilon}} \frac{t^{z-1}}{e^t-1} \ dt dz = \int_{\gamma} \left(\int_{C_{\epsilon}} \frac{t^{z-1}}{e^t-1} \ dt + \int_{\delta}^{\infty} \frac{(x-i\sigma)^{z-1}}{e^{x-i\sigma}-1} \ dx + \int_{\infty}^{\delta} \frac{(x+i\sigma)^{z-1}}{e^{x+i\sigma}-1} \ dt \right) dz.$$

For z = a + bi, $\left| (x \pm i\sigma)^{z-1} \right| = \left| e^{(a-1+bi)\log(x\pm i\sigma)} \right| \le \left| e^{(a-1)\log\left(\sqrt{x^2+\sigma^2}\right) + |b\theta|} \right| \le 2\sqrt{x^2+\sigma^2}^{a-1}$ for sufficiently large x, where $\theta = \arg(x \pm i\sigma)$, so

$$\left| \int_{\delta}^{\infty} \frac{(x \pm i\sigma)^{z-1}}{e^{x \pm i\sigma} - 1} \ dx \right| \le \left| \int_{\delta}^{R} \frac{(x \pm i\sigma)^{z-1}}{e^{x \pm i\sigma} - 1} \ dx \right| + \int_{R}^{\infty} \frac{2\sqrt{x^2 + \sigma^2}^{a-1}}{e^x - 1} \ dx < \infty$$

for sufficiently large R, and it means $\frac{t^{z-1}}{e^t-1}$ is integrable on each domain. Therefore, we can use Fubini theorem and yield

$$\int_{\gamma}\int_{H_{\epsilon}}\frac{t^{z-1}}{e^t-1}\ dtdz=\int_{H_{\epsilon}}\frac{1}{e^t-1}\int_{\gamma}t^{z-1}\ dzdt.$$

 $\begin{array}{c}
\downarrow iy \\
\hline
 \epsilon \\
\hline
 x
\end{array}$

Figure 1: Hankel Contour for $\epsilon < 2\pi$. The branch cut is Re ≥ 0 , Im = 0.

2. Prove that $\zeta(s) \neq 0$ for Re s = 0.

Proof. I'll use the functional equation:

$$\zeta(1-s) = 2^{1-s}\pi^{-s}\cos\frac{\pi s}{2} \cdot \Gamma(s)\zeta(s). \tag{1}$$

Put s = 1 + it for $t \in \mathbb{R}$, then

$$\zeta(-it) = 2^{-it}\pi^{-1-it}\cos\frac{\pi(1+it)}{2}\cdot\Gamma(1+it)\zeta(1+it).$$

If t=0, problem 3 proves that $\zeta(0)\neq 0$, so I'll assume that $t\neq 0$. For $t\neq 0$, $\cos\frac{\pi(1+it)}{2}=\frac{i}{2}\left(e^{-\pi t/2}-e^{\pi t/2}\right)\neq 0$. Using identity

$$\Gamma(s)\Gamma(1-s) = \frac{\pi}{\sin \pi s},$$

 $\Gamma(-it)\Gamma(1+it) = \frac{\pi}{\sin \pi it}$ and $\sin \pi it < \infty$. Also, $|\Gamma(it)| < \infty$ since $1/\Gamma(s)$ only have zeros in 0, -1, \cdots . Therefore, $\Gamma(1+it) \neq 0$ for $t \in \mathbb{R} \setminus \{0\}$. In the class, we proved that $\zeta(s) \neq 0$ at Re s=1. Hence,

$$\zeta(it) \neq 0 \text{ for } t \in \mathbb{R}$$
.

3. Prove that $\zeta(0) = -1/2$.

Proof. I'll use (1). We know that ζ has a simple pole at s=1 and the residue is 1. Therefore,

$$\lim_{s \to 1} \zeta(1-s) = \lim_{s \to 1} 2^{1-s} \pi^{-s} \cos \frac{\pi s}{2} \cdot \Gamma(s) \zeta(s) = \lim_{s \to 1} 2^{1-s} \pi^{-s} \left(\frac{\pi}{2} - \frac{\pi}{2} s\right) \Gamma(s) \zeta(s) = -\frac{1}{2} \Gamma(1),$$

and $\Gamma(1)=1$. Therefore, $\lim_{s\to 1}\zeta(1-s)$ exists and $\zeta(0)=-1/2$ since $\zeta(s)$ is entire except s=1.