HCV Note

Basic Knowledge

Useful Complex Number Properties: $|Re(z)|, |Im(z)| \le |z|$ $|Re(z)| = \frac{z+\overline{z}}{2}, Im(z)| = \frac{z-\overline{z}}{2i}, |z|^2 = z\overline{z}$ In circle, $\overline{z} = |z|^2 z^{-1}$ **Triangle (Reverse) Inequality**: $|z_1 + z_2| \le |z_1| + |z_2|$ $||z_1| - |z_2|| \le |z_1 - z_2|$ $||Re(z)| = \frac{z-\overline{z}}{2i}, |z|^2 = z\overline{z}$ In circle, $\overline{z} = |z|^2 z^{-1}$ $||Re(z)| = \frac{z-\overline{z}}{2i}, |z|^2 = z\overline{z}$ $||Re(z)| = \frac{z-\overline{z}}{2i}, |z|^2 = z\overline{z}$

Argument: $arg(z) := \{\theta : z = |z|e^{i\theta}\} = \{Arg(z) + 2\pi k : k \in \mathbb{Z}\}$ **Principle Value of Argument**: $Arg(z) \in (-\pi, \pi]$

• Operations on Argument: $arg(z_1z_2) = arg(z_1) + arg(z_2)$ $arg\left(\frac{z_1}{z_2}\right) = arg(z_1) - arg(z_2)$ $arg(\overline{z}) = -arg(z)$

2 **Holomorphic Functions**

Open/Closed Set | Limit Point | limit of Sequence | Continuous of Function

Open/Closed/Punctured ε -disc: $D_{\varepsilon}(z_0) := \{z \in \mathbb{C} : |z - z_0| < \varepsilon\}$ $\overline{D}_{\varepsilon}(z_0) := \{z \in \mathbb{C} : |z - z_0| \le \varepsilon\}$ $D'_{\varepsilon}(z_0) := \{z \in \mathbb{C} : 0 < |z - z_0| < \varepsilon\}$

Open/Closed Set in \mathbb{C} : $U \subset \mathbb{C}$ is **open** if $\forall z_0 \in U$, $\exists \varepsilon > 0$, $D_{\varepsilon}(z_0) \subseteq U$ U is **closed** if $\mathbb{C} \setminus U$ is open **Lemma**: D_{ε} , D'_{ε} open, $\overline{D}_{\varepsilon}$ closed.

Limit Point of S: $z_0 \in \mathbb{C}$ is a limit point of *S* if: $\forall \varepsilon > 0$, $D'_{\varepsilon}(z_0) \cap S \neq \emptyset$ **** Bounded**: *S* is bounded if $\exists M > 0$ s.t. $|z| \leq M$, $\forall z \in S$

Closed of Set S: $\overline{S} :=$ 所有 S 的 limit point 和 S 的点. **Property**: Let $S \subseteq \mathbb{C}$, then S is closed $\Leftrightarrow S = \overline{S}$. **Limit of sequence**: Sequence $(z_n)_{n\in\mathbb{N}}$ has limit z if $\forall \varepsilon>0$, $\exists N\in\mathbb{N}$ s.t. $\forall n\geq N\Rightarrow |z_n-z|<\varepsilon$. limit rules 依旧成立

- 1. **Lemma|Important**: $\lim z_n = z \iff \lim Re(z_n) = Re(z)$ and $\lim Im(z_n) = Im(z)$
- 2. **Cauchy**: Sequence $(z_n)_{n\in\mathbb{N}}$ is cauchy if: $\forall \varepsilon > 0, \exists N \in \mathbb{N}$ s.t. $\forall m, n \geq N \Rightarrow |z_m z_n| < \varepsilon$ **Lemma**: Cauchy \Leftrightarrow convergent.
- 3. **Lemma|Closed of Set**: $S \subseteq \mathbb{C}$, $z \in \mathbb{C}$. $\Rightarrow [z \in \overline{S} \Leftrightarrow \exists \text{ sequence } (z_n)_{n \in \mathbb{N}} \in S \text{ s.t. } \lim z_n = z]$
- 4. **Bolzano-Weierstrass**: Every bounded sequence in ℂ has a convergent subsequence.

Complex Functions: $\forall f: \mathbb{C} \to \mathbb{C}$ we can write it as: f(z) = f(x+iy) = u(x,y) + iv(x,y) where $u, v: \mathbb{R}^2 \to \mathbb{R}$

Limit of Function: $a_0 \in \mathbb{C}$ is the limit of f at z_0 if: $\forall \varepsilon > 0$, $\exists \delta > 0$ s.t. $0 < |z - z_0| < \delta \Rightarrow |f(z) - a_0| < \varepsilon$ limit rules 依旧成立

- · **Lemma|Important**: $\lim_{z \to z_0} f(z) \Leftrightarrow \lim_{(x,y) \to (x_0,y_0)} u(x,y) = Re(a_0)$ and $\lim_{(x,y) \to (x_0,y_0)} v(x,y) = Im(a_0)$
- · Useful Formula: $\lim_{z\to z_0} g(\overline{z}) = \lim_{z\to \overline{z_0}} g(z)$

continuous of Function: f is continuous at z_0 if: $\forall \varepsilon > 0$, $\exists \delta > 0$ s.t. $|z - z_0| < \delta \Rightarrow |f(z) - f(z_0)| < \varepsilon$ continuous rules 依旧成立

- 1. **Lemma|Important**: f is continuous at $z_0 \Leftrightarrow u, v$ are continuous at (x_0, y_0)
- 2. **'Extreme Value Theorem'**: f is continuous on a closed and bounded set $S \subseteq \mathbb{C}$, then f(S) is closed and bounded.
- 3. **Lemma|continuous** \Leftrightarrow **open**: f is continuous \Leftrightarrow \forall open set U, preimage $f^{-1}(U) := \{z \in \mathbb{C} | f(z) \in U\}$ is open.

Differentiable | Holomorphic Function | C-R Equation 2.2

Differentiable: Let $z_0 \in \mathbb{C}$ and $U \subseteq \mathbb{C}$ be neighborhood of z_0 , then $f: U \to \mathbb{C}$ is differentiable at z_0 if: $\lim_{z \to z_0} \frac{f(z) - f(z_0)}{z - z_0}$ exists.

· **I**. f is differentiable $\Rightarrow f$ is continuous. II. Holomorphic ⇔ Differentiable + neighborhood (除非是一个点时不成立,|z|) diff rules + chain rule 成立 **Cauchy-Riemann Equations**: If $z_0 = x_0 + iy_0$, f(z) = u(x, y) + iv(x, y) is differentiable at $z_0 \Rightarrow u_x = v_y$, $v_x = -u_y$ at (x_0, y_0) .

· If $z_0 = x_0 + iy_0$, f = u + iv satisfies: u, v are continuously differentiable on a neighborhood of (x_0, y_0) and:

 $^{2}u, v$ satisfies Cauchy-Riemann Equations at (x_{0}, y_{0}) . $\Rightarrow f$ is differentiable at z_{0} .

· ps: 常见可导复数函数: $\exp(z)$, $\sin z$, $\cos z$, $\log z$, z^{α} , polynomial, \sinh , \cosh , $\Gamma(z)$, $|z|^2$ (at 0), constant ps: 常见不可导复数函数: \overline{z} , $|z| \cdot \overline{z}$, Re(z), Im(z), Arg(z) Harmonic Function: $h: \mathbb{R}^2 \to \mathbb{R}$ is harmonic if: $\forall (x,y) \in \mathbb{R}^2$ $\frac{\partial^2 h}{\partial x^2} + \frac{\partial^2 h}{\partial y^2} = 0$ (Laplace Equation)

· Lemma: If f = u + iv is holomorphic on \mathbb{C} (and u, v are twice continuously differentiable) 可以不用, $\Rightarrow u, v$ are harmonic. \ominus (u, v harmonic+CR $\Leftrightarrow f$ holomorphic)

Harmonic Conjugate: Let $u, v: U \to \mathbb{R}, U \subseteq \mathbb{R}^2$ be harmonic functions. u, v are harmonic conjugate if: f = u + iv is holomorphic on U.

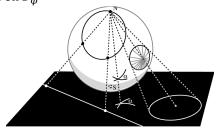
Properties of Polynomial: The domain of rational function and polynomial are always open. **Lemma**: If $P(z_0) = 0$ then $P(\overline{z_0}) = 0$

First-order Operator $\partial: \partial:=\frac{1}{2}\left(\frac{\partial}{\partial x}-i\frac{\partial}{\partial y}\right)$ $\overline{\partial}:=\frac{1}{2}\left(\frac{\partial}{\partial x}+i\frac{\partial}{\partial y}\right)$ || f=u+iv satisfies C-R Equations $\Leftrightarrow \overline{\partial}f=0$ \sin/\cos **Functions**: $\sin z:=\frac{e^{iz}-e^{-iz}}{2i}$ $\cos z:=\frac{e^{iz}+e^{-iz}}{2}$ **Exponential Function**: $\exp(z)=e^x(\cos(y)+i\sin(y))$

- 1. $\sin(x+iy) = \sin x \cosh y + i \cos x \sinh y$ $\cos(x+iy) = \cos x \cosh y i \sin x \sinh y$
- 2. $\sin(z+w) = \sin(z)\cos(w) + \cos(z)\sin(w)$ $\cos(z+w) = \cos(z)\cos(w) \sin(z)\sin(w)$
- 3. $\sin^2 z + \cos^2 z = 1$ $\sin(z + \frac{\pi}{2}) = \cos(z)$ $\sin(z + 2k\pi) = \sin(z)$ $\cos(z + 2k\pi) = \cos(z)$ $\star \sin z$, $\cos z$ NOT bounded.

Hyperbolic Functions: $\sinh z := \frac{\exp(z) - \exp(-z)}{2}$ $\cosh z := \frac{\exp(z) + \exp(-z)}{2}$ || $\sinh(iz) = i \sin z$ $\cosh(iz) = \cos z$ **Logarithm**: Define *multivalued function*: $\log z := \{w \in \mathbb{C} : \exp w = z\}$ **Principal Branch**: $Log(z) := \ln |z| + iArg(z)$

- 1. I. $\log(z) = \ln|z| + i \arg z = \{ \ln|z| + i \arg(z) + i 2\pi k : k \in \mathbb{Z} \}$ II. $\log(zw) = \log(z) + \log(w)$ III. $\log(1/z) = -\log(z)$
- 2. **Branch of Logarithm**: $Log_{\phi}(z) := \ln|z| + iArg_{\phi}(z)$ $Log_{\phi}(z)$ is holomorphic on $D_{\phi}(z)$
- 3. If $g: U \to \mathbb{C}$, then $Log_{\phi}(g(z))$ is holomorphic on $g^{-1}(D_{\phi}) \cap U$
- 4. Log(z) not continuous on \mathbb{C} . Log(z) not continuous on $Re(z) \le 0$, Im(z) = 0. **Remark**: $\log(x) + \log(x) \neq 2 \log(x)$



Branch Cut|Cut Plane: Branch Cut $L_{z_0,\phi} := \{z \in \mathbb{C} : z = z_0 + re^{i\phi}, r \geq 0\}$ $\cdot \operatorname{CutPlane} \colon D_{z_0,\phi} := \mathbb{C} \setminus L_{z_0,\phi} \quad \ L_\phi = L_{0,\phi}; D_\phi = D_{0,\phi}$ · If $Log_{\phi}(z)$ is holomorphic on D_{ϕ} , then $Log_{\phi}(z-a)$ is holomorphic on $D_{a,\phi}$

Branch of Argument: $Arg_{\phi}(z) := z$ 的辐角, 但是角度限制在: $\phi < Arg_{\phi}(z) \le \phi + 2\pi$. ps: $Arg_{-\pi}(z) = Arg(z)$ $f(z) \quad f'(z) \quad f(z) \quad f'(z) \quad f(z) \quad f'(z) \quad f(z) \quad f'(z) \quad f(z) \quad f'(z) \quad f'(z) \quad f(z) \quad f'(z) \quad$ Complex Powers: $z^{\alpha} := \{ \exp(\alpha w) : w \in \log(z) \} = \{ \exp[\alpha(\ln|z| + iArg(z) + i2k\pi)] : k \in \mathbb{Z} \}$ $\frac{d}{dz} z^{\alpha} = \alpha z^{\alpha - 1} \sum_{z \in D_{\phi}} (z^{\alpha} + i2k\pi) = (-1)^{\alpha} \sum$

I. If $\alpha \in \mathbb{Z}$, there is one value of z^{α} II. If $\alpha = \frac{p}{q}$, $\gcd(p,q) = 1, p,q \in \mathbb{Z}$, $q \neq 0$, there are exactly q values of z^{α}

III. If α is *irrational* or *non-real*, there are infinitely values z^{α} **IV**. $1^{1/q}, q \in \mathbb{Z}, q \neq 0$ is $\{1, w, ..., w^{q-1}\}, w = \exp(i2\pi/q)$

V. We prefer use $\exp(z)$ to denote single-valued function, and e^z to denote multi-valued function.

Principal Branch: $z^{\alpha} := \exp(\alpha Log(z))$

Operation: $z^{\alpha}z^{\beta} = z^{\alpha+\beta}$ (Using Principal Branch) NB: $(z_1z_2)^{\alpha} \neq z_1^{\alpha}z_2^{\alpha}$; $(z^{\alpha})^{\beta} \neq z^{\alpha\beta}$

Conformal Maps and Mobius Transformations

Conformal: Let U be open set and $f:U\to\mathbb{C}$. Then f is conformal iff: f preserves angles. i.e. 任意两条曲线/直线之间的角度在 f 作用下不变. **Important Theorem**: If $f: U \to \mathbb{C}$ is holomorphic, then $\forall z_0 \in U$, $f'(z_0) \neq 0$, f preserves angles.

i.e. \forall curves C_1 , C_2 in U. If C_1 , C_2 intersecting at a point $z_0 \in U$. c_1 , c_2 在 z_0 切线的夹角与 $f(c_1)$, $f(c_2)$ 在 $f(z_0)$ 切线的夹角一样.

Extended Complex Plane: $\widetilde{\mathbb{C}} := \mathbb{C} \cup \{\infty\}$ and define that $a + \infty = \infty, b \cdot \infty = \infty, \frac{b}{0} = \infty, \frac{b}{\infty} = 0$. **Riemann Sphere**: Consider $(X, Y, Z) \in \mathbb{R}^3$: ${}^1z = X + iY \in \mathbb{C}$ is the point (X, Y, 0) and ${}^2Z = 0$ is the complex plane.

- 1. Define the Riemann Sphere: $S^2 := \{(X, Y, Z) \in \mathbb{R}^3 : X^2 + Y^2 + Z^2 = 1\}$ and consider the **North Pole** is point N := (0, 0, 1)
- 2. Define $\phi: \mathbb{C} \to S^2$ by N 点与 z = (X, Y, 0) 点连线与 S^2 的交点为 $\phi(z)$

3. Calculation shows that: $\phi(z) = \phi(x + iy) = \left(\frac{2x}{|z|^2 + 1}, \frac{2y}{|z|^2 + 1}, \frac{|z|^2 - 1}{|z|^2 + 1}\right)$ $\psi(X, Y, Z) = \begin{cases} \frac{X + iY}{1 - Z}, (X, Y, Z) \neq N \\ \infty, (X, Y, Z) = N \end{cases}$

Remark: $\phi: \widetilde{\mathbb{C}} \to S^2$ is bijection and it's inverse $\psi: S^2 \to \widetilde{\mathbb{C}}$ is the **stereographic projection**

4. Stereographic projection $\psi(X,Y,Z)$ maps a circle to either a circle or a straight line. (见上图)

Mobius Transformation: A Mobius Transformation is a function form: $f(z) = \frac{az+b}{cz+d}$ where $a,b,c,d \in \mathbb{C}$; $ad \neq bc$

- 1. **Remark**: $g(z) = \frac{f(z)}{\sqrt{ad-bc}}$ satisfies ad-bc=1 | If a,b,c,d defined a mobius transformation, then $\lambda a, \lambda b, \lambda c, \lambda d$ also.
- 2. For Complex Matrix: $M = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ with $\det(M) = ad bc = 1$. We define $f_M = \frac{az+b}{cz+d}$ I. $f_{M_1M_2} = f_{M_1}f_{M_2}$ II. $f_{M^{-1}} = f_M^{-1}$
- 3. Extended f(z) from \mathbb{C} to $\widetilde{\mathbb{C}}$ by: $f(-\frac{d}{c}) = \infty$ and $f(\infty) = \frac{a}{c}$
- 4. Translation: $f(z) = z + b \Leftrightarrow \begin{pmatrix} 1 & b \\ 0 & 1 \end{pmatrix}$ Rotation: $f(z) = az, a = e^{i\theta} (|a| = 1) \Leftrightarrow \begin{pmatrix} e^{i\theta/2} & 0 \\ 0 & -e^{i\theta/2} \end{pmatrix}$ Dilation: $f(z) = rz, r > 0 \Leftrightarrow \begin{pmatrix} \sqrt{r} & 0 \\ 0 & 1/\sqrt{r} \end{pmatrix}$ **Inversion**: $f(z) = 1/z \Leftrightarrow \begin{pmatrix} 0 & i \\ i & 0 \end{pmatrix}$ f **fixes the point at infinity**: If $f(\infty) = \infty$ ps: $\mbox{$\mathbb{R}$}$ 7 inversion $\mbox{$\mathbb{R}$}$ 4 the point at infinity.
- **5. Theorem:** $f(z) = \frac{az+b}{cz+d}$ be a Mobius Transformation. \Rightarrow ¹If $f(\infty) = \infty$: f is a composition of <u>finite</u> *Translation, Rotation, Dilation* \Rightarrow c = 0, $f(z) = \frac{a}{d}z + \frac{b}{d}$ ² If $f(\infty) < \infty$: f is composition of finite Translation, Rotation, Dilation and only one inversion. $\Rightarrow f(z) = \frac{(bc - ad)/c^2}{add/c} + \frac{a}{a}$

Properties of Mobius Transformation: *Important*: * Möbius transformations map circlines to circlines. *

- 1. For mobius transformation $f(z) = \frac{az+b}{cz+d}$, if: $\exists z_1, z_2, z_3 \in \mathbb{C}$ distinct points. $f(z_1) = z_1, f(z_2) = z_2, f(z_3) = z_3 \Rightarrow f$ is identity.
- 2. If $z_1, z_2, z_3 \in \mathbb{C}$ distinct points. $\exists !$ mobius transformation f(z) s.t. $f(z_1) = 1, f(z_2) = 0, f(z_3) = \infty$
- 3. If (z_1, z_2, z_3) , $(w_1, w_2, w_3) \in \mathbb{C}$ distinct points. Then $\exists !$ mobius transformation f(z) s.t. $f(z_i) = w_i$, $\forall i \in \{1, 2, 3\}$ **ps:Method to construct** 2: If $z_i < \infty$, $f(z) = \frac{z_1 z_3}{z_1 z_2} \cdot \frac{z z_2}{z z_3}$ If $z_i = \infty$, $f(z) = \frac{z z_2}{z z_3}$, $z_1 = \infty$ $f(z) = \frac{z_1 z_3}{z z_3}$, $z_2 = \infty$; $f(z) = \frac{z z_2}{z_1 z_2}$, $z_3 = \infty$ **ps:Method to construct** 3: For 3: Let $f := h^{-1} \circ g$ where $g(z_i)$, $h(w_i) = \{1, 0, \infty\}$ like part 2.

Geometric Meaning by using Mobius Transformation|Exponential|Complex Powers:

- Specially, f(z) = iz is a rotation by $\frac{\pi}{2}$ 1. **Rotation**: $f(z) = e^{-i\theta}z$ is a rotation by θ (anticlockwise) about the origin.
- 2. **Extend**: $f(z) = \exp(\alpha z)$ 原来的图像进行拉长, 以及旋转 (如果带 θ 带 i 时) e.g. $\{z : 0 < Im(z) < 1\}$ 可以被拉长到 $\{z : 0 < Im(z)\}$
- 3. **Angle Extend**: $f(z) = z^{\alpha}$ 原来的图像辐角范围收缩或放大
- 4. Circlines: I. 单位圆到实轴, $f(z) = \frac{z-i}{z+i}$ II. 实轴到单位圆, $f(z) = i\frac{1+z}{1-z}$ III. 单位圆到虚轴, $f(z) = \frac{z-1}{z+1}$ IV. 虚轴到单位圆, $f(z) = \frac{1+iz}{1-iz}$ Cross-Ratio: cross-ratio $[z_1, z_2, z_3, z_4] := f(z_1)$ where f is mobius transformation s.t. $f(z_2) = 1$, $f(z_3) = 0$, $f(z_4) = \infty$ 1. Formulas: $[z_1, z_2, z_3, z_4] = \frac{z_1-z_3}{z_1-z_4} \frac{z_2-z_4}{z_1-z_4} [\infty, z_2, z_3, z_4] = \frac{z_2-z_4}{z_2-z_3} [z_1, \infty, z_3, z_4] = \frac{z_1-z_3}{z_1-z_4} [z_1, z_2, \infty, z_4] = \frac{z_2-z_4}{z_1-z_4} [z_1, z_2, z_3, \infty] = \frac{z_1-z_3}{z_2-z_3}$ 2. Theorem: If f is a mobius transformation, $[f(z_1), f(z_2), f(z_3), f(z_4)] = [z_1, z_2, z_3, z_4]$ z_i 's in this "small section" are distinct.

Complex Integration

4.1 Line Integral

Integrable: $f:[a,b] \to \mathbb{C}$ as f(t) = u(t) + iv(t) is integrable if: u,v are both integrable on [a,b] and for f(t):

1. **Def**: $\int_a^b f(t)dt := \int_a^b u(t)dt + i \int_a^b v(t)dt$

- 2. **Property I.** $\alpha f + \beta g$ is integrable and $\int_a^b (\alpha f + \beta g) dt = \alpha \int_a^b f(t) dt + \beta \int_a^b g(t) dt$
- 3. **Property II.** If f is *continuous* and $\frac{dF}{dt} = f(t)$ for $F : [a,b] \to \mathbb{C}$ is differentiable. $\Rightarrow \int_a^b f(t)dt = F(b) F(a)$
- 4. **Property III.** If f is continuous $\Rightarrow \left| \int_a^b f(t)dt \right| \le \int_a^b |f(t)|dt$.

Parameters Curves: A parametrized curve connecting z_0 to z_1 is a *continuous* function $\gamma:[t_0,t_1]\to\mathbb{C}$ s.t. $\gamma(t_0)=z_0,\gamma(t_1)=z_1$

If $z_0 = x_0 + iy_0$, $z_1 = x_1 + iy_1$, then $\gamma(t) = x(t) + iy(t)$ continuous functions. s.t. $x(t_0) = x_0$, $x(t_1) = x_1$, $y(t_0) = y_0$, $y(t_1) = y_1$

Regular: γ is regular if $\gamma'(t) \neq 0$ for all $t \in [t_0, t_1]$ **Remark**: Curve $\gamma([t_0, t_1]) = \Gamma$ is closed and bdd.

Integral Along Curve: Let $\gamma:[t_0,t_1]\to\mathbb{C}$ be a *regular* curve s.t. $\gamma([t_0,t_1])=\Gamma$ and $f:\Gamma\to\mathbb{C}$ is *continuous*.

- 1. * **Def**: $\int_{\Gamma} f(z)dz := \int_{t_0}^{t_1} f(\gamma(t))\gamma'(t)dt$ *
- 2. **Circle at zero**: Circle Centred at 0 with radius $R: \gamma : [0,1] \to \mathbb{C}$ by $\gamma(t) = R \exp(2\pi i t)$
- 3. **Constant Function**: If f(z) = c; $\gamma : [a, b] \to \mathbb{C}$. Then $\int_{\Gamma} f(z) dz = \int_{b}^{a} c \cdot \gamma'(z) dz = c \cdot (\gamma(b) \gamma(a))$

Arclength of Curve: Let $\gamma:[t_0,t_1]\to\mathbb{C}$ be a *regular* curve. $\gamma(t)=x(t)+iy(t)$ Then arclength $\ell(\Gamma):=\int_{t_0}^{t_1}|\gamma'(t)|dt=\int_{t_0}^{t_1}\sqrt{x'(t)^2+y'(t)^2}dt$ **Lemma**: If Γ is an arc of a circle of radius r traced though angle θ , then $\ell(\Gamma) = r\theta$ (扇形弧长)

Properties of Integral Along Curve: Let Γ be a *regular* curve and $f,g:\Gamma\to\mathbb{C}$ be *continuous*, and $\alpha,\beta\in\mathbb{C}$

- 1. **M-L Lemma**: $|\int_{\Gamma} f(z)dz| \leq \max_{z \in \Gamma} |f(z)|\ell(\Gamma)|$
- 2. **Lemma**: $\int_{\Gamma} (\alpha f + \beta g) dz = \alpha \int_{\Gamma} f(z) dz + \beta \int_{\Gamma} g(z) dz$ $\int_{-\Gamma} f(z) dz = -\int_{\Gamma} f(z) dz$ Here: $\tilde{\gamma}(t) := \gamma(b-t)$ have $\tilde{\gamma}([a,b]) = -\Gamma(b-t)$
- 3. **Change of Variables**: If ${}^1\gamma:[a,b]\to \Gamma$, and $\widetilde{\gamma}:[\widetilde{a},\widetilde{b}]\to \Gamma$ are two parametrizations of Γ ; 2 $\exists \lambda: [\widetilde{a}, \widetilde{b}] \rightarrow [a, b] \text{ s.t. } \lambda'(t) > 0 \text{ and } \widetilde{\gamma}(t) = \gamma(\lambda(t)) \text{ (防止曲线回头)} \Rightarrow \int_{a}^{b} f(\gamma(t))\gamma'(t)dt = \int_{\widetilde{a}}^{\widetilde{b}} f(\widetilde{\gamma}(t))\widetilde{\gamma}'(t)dt.$ (特别的, 如果 Γ 是 closed, f 在 Γ 上的积分与哪里选择起/终点无关)

Contour: A curve Γ is *contour* if it's *finite union of regular curves* Γ_1 , Γ_2 , ..., Γ_n . Each Γ_i is **regular component** of Γ

Contour Integral: If $f: \Gamma \to \mathbb{C}$ is *continuous* and Γ is a *contour*. Then $\int_{\Gamma} f(z)dz := \sum_{i=1}^{n} \int_{\Gamma_{i}} f(z)dz$

Independent of Path 4.2

Domain: $D \subseteq \mathbb{C}$ is a *domain* if it's *open* and *connected*. (i.e. 任意两点都存在 contour(Γ) 将其连接, 并都在 D 里面)

Lemma: Let $D \subseteq \mathbb{C}$ be a domain. If $u: D \to \mathbb{C}$ is differentiable, with $\frac{\partial u}{\partial x} = \frac{\partial u}{\partial y} = 0$. $\Rightarrow u$ is constant on D. \Downarrow Clearly, F is holomorphic **Antiderivative**: Let D be a domain. For $f: D \to \mathbb{C}$ be continuous and $F: D \to \mathbb{C}$ s.t. F'(z) = f(z) for all $z \in D$. Then F is an antiderivative of f.

Fundamental Theorem of Calculus: D domain; $f:D\to\mathbb{C}$ continuous; $F:D\to\mathbb{C}$ antiderivative of f. Contour Γ in D connecting z_0 to z_1 .

Then
$$\int_{\Gamma} f(z)dz = F(z_1) - F(z_0)$$

- 1. *D* domain, if $f: D \to \mathbb{C}$ is holomorphic and $f'(z) = 0, \forall z \in D. \Rightarrow f$ is constant on *D*.
- 2. **Path-Independence Lemma**: *D* domain, *f* continuous on *D*. Then: f has antiderivative on $D \iff \int_{\Gamma} f(z)dz = 0 \ \forall \ closed \ contours \ \Gamma \ \text{in } D \iff \int_{\Gamma} f(z)dz \ \text{is path-independent.}$

Cauchy's Theorem

Simple: A *contour* Γ is *simple* if it doesn't intersect itself except at the endpoints. **Loop**: A *contour* Γ is a *loop* if it's *simple* and $\Gamma(t_0) = \Gamma(t_1)$

Jordan Curve Theorem: \forall Γ be *Loop* Interior $Int(\Gamma)$: Γ 的内部,bounded. Exterior $Ext(\Gamma)$: Γ 的外部,unbounded. Boundary Γ 的边界, Γ itself. And $Int(\Gamma)$ is bounded domain $Ext(\Gamma)$ is unbounded domain. **Remark**: $Int(\Gamma)$ is open and $Ext(\Gamma)$ is open also.

- · Common Loop: $C_r(z_0)$ is a circle of radius r centered at z_0 Corresponding $\gamma(t) = z_0 + r \exp(2\pi i t)$ $t \in [0, 1]$
- · **Positive-Oriented**: If Γ is a *loop*, then Γ is *positive-oriented* if: 按方向走时, 内部在左边 (as we move along the curve in the direction of parametrization, the interior is on the left-hand side.) **Remark**: Unless otherwise stated, all loops shall be *positively-oriented*.

Simply-Connected: A domain *D* is *simply-connected* if: \forall *loop* Γ in *D*, $Int(\Gamma) \subseteq D$

Cauchy Integral Theorem: If Γ is *Loop*, f is holomorphic in $Int(\Gamma) \cup \Gamma$ (Inside and on Γ), then $\int_{\Gamma} f(z)dz = 0$

Corollary: If *D* is simply-connected domain and $f: D \to \mathbb{C}$ is holomorphic on *D*. Then f(z) has antiderivative on *D*. \star

即: 在没有洞的 open set 上如果都是 holomorphic, 那么都有 antiderivative.

Remark: 如果 loop Γ 上和以内没有穿过任何非 holomorphic 点, 那么 f(z) 的积分值不变.

Theorem: Let
$$z_0 \in \mathbb{C}$$
, Γ be $Loop$. Then $\int_{\Gamma} \frac{1}{z-z_0} = \begin{cases} 2\pi i & \text{if } z_0 \in \text{Int}(\Gamma) \\ 0 & \text{otherwise} \end{cases}$

Deformation Theorem: Let Γ_1 , Γ_2 be loops, and f is holomorphic on $(Int(\Gamma_1) \setminus Int(\Gamma_2)) \cup (Int(\Gamma_2) \setminus Int(\Gamma_1))$, Γ_1 , Γ_2 . Then $\int_{\Gamma_1} f(z)dz = \int_{\Gamma_2} f(z)dz$ 即:两个loop Γ_1 和 Γ_2 及它们围成的区域中(除公共区域)上,函数 f(z) 全纯,那么它们的路径积分相等 ps: 可以是内外loop,也可以是交叉的loop

4.4 Cauchy's Integral Formula

Cauchy's Integral Formula: Γ *Loop,* f(z) *holomorphic* inside and on Γ , $z_0 \in Int(\Gamma)$, $\Rightarrow f(z_0) = \frac{1}{2\pi i} \int_{\Gamma} \frac{f(z)}{z-z_0} dz$ ps: We always use it to calculate: $\int_{\Gamma} \frac{f(z)}{z-z_0} dz$ if f(z) is holomorphic on and inside Γ (loop), and $z_0 \in Int(\Gamma)$. $\Rightarrow \int_{\Gamma} \frac{f(z)}{z-z_0} dz = 2\pi i f(z_0)$

Theorem: *D* be *domain*, Γ be *contour* in *D*, $g: D \to \mathbb{C}$ *continuous* on Γ , Then:

Function Defined as: $G: D \setminus \Gamma \to \mathbb{C}$ by $G(z) = \int_{\Gamma} \frac{g(w)}{w-z} dw$ is holomorphic on $D \setminus \Gamma$ and $G'(z) = \int_{\Gamma} \frac{g(w)}{(w-z)^2} dw$ Moreover, function $H: D \setminus \Gamma \to \mathbb{C}$ by $H(z) = \int_{\Gamma} \frac{g(w)}{(w-z)^n} dw$ is holomorphic on $D \setminus \Gamma$ and $H'(z) = n \int_{\Gamma} \frac{g(w)}{(w-z)^{n+1}} dw$

* Corollary: If D is domain and f is holomorphic on D, then f is infinitely differentiable on D, and all of its derivatives are holomorphic on D. Generalized Cauchy's Integral Formula: Γ Loop, f(z) holomorphic inside and on Γ , $z \in Int(\Gamma)$, $n \in \mathbb{N}$, $\Rightarrow f^{(n)}(z) = \frac{n!}{2\pi i} \int_{\Gamma} \frac{f(w)}{(w-z)^{n+1}} dw$ ps: We always use it to calculate: $\int_{\Gamma} \frac{f(z)}{(z-z_0)^{n+1}} dz$ if f(z) is holomorphic on and inside Γ (loop), and $z_0 \in Int(\Gamma)$. $\Rightarrow \int_{\Gamma} \frac{f(z)}{(z-z_0)^{n+1}} dz = \frac{2\pi i}{n!} f^{(n)}(z_0)$ Morera Theorem: Let D is domain, if $f: D \to \mathbb{C}$ is continuous and $\int_{\Gamma} f(z) dz = 0$ for all loop Γ in D. $\Rightarrow f$ is holomorphic on D.

Liouville's Theorem, FTA and Maximum Modulus Principle

Useful Formula: If 1D domain; ${}^2\exists R>0, z_0\in\mathbb{C}$ s.t. $\overline{D}_R(z_0)\subseteq D; {}^3f$ is holomorphic on D

- 1. Then $f(z_0) = \frac{1}{2\pi} \int_0^{2\pi} f(z_0 + R \exp(it)) dt$.
- 2. If $|f(z)| < M, \forall z \in D$. Then $|f^{(n)}(z_0)| \le \frac{n!M}{n!}$

3. If $\max_{z \in \overline{D}_R(z_0)} |f(z)| = |f(z_0)|$. Then f is constant on $\overline{D}_R(z_0)$. **Criteria Constant Function**: If $f : \mathbb{C}(or\ D) \to \mathbb{C}$ is holomorphic and bounded on: D domain

- 1. **Liouville's Theorem**: |f(z)| < M bounded on $\forall z \in \mathbb{C}$, $\Rightarrow f(z)$ is constant.
- 2. **Maximum Modulus Principle**: |f(z)| bounded on $\forall z \in D$, and |f(z)| has maximum at $z_0 \in D$. $\Rightarrow f(z)$ is constant.

Remark I: 意思是对于 f(z) holomorphic 且在 domain \bot bounded, 如果 |f(z)| 在 domain 上有最大值 (非边界), 那么 f(z) 是 constant.

Remark II: \star If function f is holomorphic on a bounded domain D and continuous up to the boundary of D.

- \Rightarrow f has maximum modulus on the boundary of D. 若 f 在 D 内全纯, 且在 ∂D 上连续, 则 f 在 $D \cup \partial D$ 最大值一定在边界上. 特别地, 若 f 不是常数, 则最大值只能在边界上取到.
- 3. **Maximum/Minimum Principle for Harmonic Functions**: If *D* domain, $\phi: D \to \mathbb{R}$ is *harmonic*, and ϕ is *bounded above/below* on *D* by *M*, with $\phi(z_0) = M$ for some $z_0 \in D$. $\Rightarrow \phi$ is *constant* on D.

Remark: 对于调和函数 $\phi: D \to \mathbb{R}$, 如果 f 不是常数, 那么最大值只能在边界上取到.

Fundamental Theorem of Algebra: If $P : \mathbb{C} \to \mathbb{C}$ is a non-constant *polynomial*. $\Rightarrow P$ has a at least one *root* in \mathbb{C} .

infinity Series

5.1 Basic Properties, Convergence Test, Series of Functions and M-Test

Partial Sum: A Series $\sum_{n=0}^{\infty} z_n$ is convergent if partial sums $S_n = \sum_{k=0}^n z_k$ is convergent. **Remark**: $\sum z_n$ is convergent $\Rightarrow \lim z_n = 0$. **Comparison Test**: If $|z_n| \le M_n$ for all $n \in \mathbb{N}$ and $\sum M_n$ is convergent. $\Rightarrow \sum z_n$ is convergent.

Lemma|'Geometric Series': For $c \in \mathbb{C}$, $\sum_{n=0}^{\infty} c^n$ is convergent $\Leftrightarrow |c| < 1$. Remark: $\sum_{n=0}^{\infty} c^n = \frac{1}{1-c}$

Ratio Test: For $\sum z_n$, let $L = \lim_{n \to \infty} \left| \frac{z_{n+1}}{z_n} \right|$. If L < 1, then $\sum z_n$ is *convergent*. If L > 1, then $\sum z_n$ is *divergent*. If L = 1, conclude nothing. **Converge Pointwise**: Seq $f_n : S \to \mathbb{C}$ pointwise convergent to $f : S \to \mathbb{C}$ if $\forall \varepsilon > 0, \forall z \in S, \exists N_{\varepsilon,z} \in \mathbb{N}$ s.t. $|f_n(z) - f(z)| < \varepsilon$ for all $n \ge N$

Uniform Convergence: Seq $f_n: S \to \mathbb{C}$ uniformly convergent to $f: S \to \mathbb{C}$ if $\forall \varepsilon > 0$, $\exists N_{\varepsilon} \in \mathbb{N}$ s.t. $|f_n(z) - f(z)| < \varepsilon$ for all $n \ge N$ and $\forall z \in S$

- 1. **Lemma|Continuous**: If $f_n : S \to \mathbb{C}$ is *uniformly convergent* and *continuous* to $f : S \to \mathbb{C}$, then f is *continuous* on S.
- 2. **Lemma|Integral**: If $f_n: S \to \mathbb{C}$ is uniformly convergent and continuous to $f: S \to \mathbb{C}$, then $\int_{\Gamma} f_n(z) dz$ convergent to $\int_{\Gamma} f(z) dz$.
- 3. **Lemma|Integral**: If $f_n: S \to \mathbb{C}$ is continuous, $\sum_{n=0}^{\infty} f_n(z)$ is uniformly convergent on S, then $\int_{\Gamma} \sum_{n=0}^{\infty} f_n(z) dz = \sum_{n=0}^{\infty} \int_{\Gamma} f_n(z) dz$.
- 4. **Lemma|Holomorphic**: If *D* is *simply-connected* domain, $f_n: D \to \mathbb{C}$ is *holomorphic* and *uniformly convergent* to $f. \Rightarrow f$ *holomorphic* on *D*. **Weierstrass M-Test**: For $f_n: S \to \mathbb{C}$, if $\exists M_n \ge 0$, $n_0 \in \mathbb{N}$ s.t. $|f_n(z)| \le M_n$ for $\forall z \in S$, $n \ge n_0$.

If $\sum_{n=0}^{\infty} M_n$ is convergent. $\Rightarrow \sum_{n=0}^{\infty} f_n(z)$ is uniformly convergent on S.

Power Series & Radius of Convergence: Power Series is: $f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n$. and there is a number $R \in [0, \infty) \cup \{\infty\}$ s.t.

- 1. The Series is *convergent* on $D_R(z_0)$.
- 2. The Series is *divergent* on $\mathbb{C} \setminus \overline{D}_R(z_0)$.
- 3. The Series is *uniformly convergent* on $\overline{D}_r(z_0)$ for all $r \in [0, R)$.
- 4. **Theorem**|**Holomorphic**: Then f(z) is *holomorphic* on $D_R(z_0)$, where R is the *radius of convergence*. **Remark**: By using Ratio Test, we can find $R = \lim_{n \to \infty} \left| \frac{a_n}{a_{n+1}} \right|$. if this limit exists. 可以取 0 和 ∞

Taylor Series and Laurent Series

Taylor Series: Let $z_0 \in \mathbb{C}$ and f is holomorphic at z_0 . Then the *Taylor Series* of f at z_0 is: $\sum_{n=0}^{\infty} \frac{f^{(n)}(z_0)}{n!} (z-z_0)^n$

- 1. **Theorem** | **Convergence**: If f is holomorphic on $D_R(z_0)$, then ¹ the *Taylor Series* of f at z_0 converges to f(z) on $D_R(z_0)$.
- 2. **Theorem** | Convergence: If f is holomorphic on $D_R(z_0)$, then 2 the Taylor Series of f at z_0 converges uniformly to f(z) on $\overline{D_r(z_0)}$ $r \in [0,R)$.

Analytic: Let U open, $f: U \to \mathbb{C}$ is analytic if $\forall z \in U$, \exists some disc centered at z s.t. f can be expressed as a convergent power series centred at z. **Homo** \rightarrow **Analytic**: If f is *holomorphic* on U, then f is *analytic* on U.

Properties of Taylor Series| Series| Let $z_0 \in \mathbb{C}$, R > 0, f, g is holomorphic on $D_R(z_0)$, then for $\star \forall z \in D_R(z_0) \star :$

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- 1. **Termwise Differentiation**: $f(z) = \sum_{n=0}^{\infty} \frac{f^{(n)}(z_0)}{n!} (z z_0)^n \forall z \in D_R(z_0)$ and $f'(z) = \sum_{n=1}^{\infty} \frac{f^{(n)}(z_0)}{(n-1)!} (z z_0)^{n-1} = \sum_{n=0}^{\infty} \frac{f^{(n+1)}(z_0)}{n!} (z z_0)^n \forall z \in D_R(z_0)$
- 2. Lemma|Linear Combination: $(\alpha f + \beta g)(z) = \sum_{n=0}^{\infty} \left(\frac{\alpha f^{(n)}(z_0) + \beta g^{(n)}(z_0)}{n!}\right) (z z_0)^n \forall z \in D_R(z_0)$ 3. Lemma|Product: $(fg)(z) = \sum_{n=0}^{\infty} \left(\sum_{k=0}^{n} \frac{f^{(k)}(z_0)g^{(n-k)}(z_0)}{k!(n-k)!}\right) (z z_0)^n = \sum_{n=0}^{\infty} \frac{1}{n!} \left(\sum_{k=0}^{n} \binom{n}{k} f^{(k)}(z_0)g^{(n-k)}(z_0)\right) (z z_0)^n \forall z \in D_R(z_0)$
- 4. **Uniqueness of Taylor series**: f(z) has a power series representation at z_0 , with radius of convergence R > 0. \Rightarrow Then it must be the *Taylor series* of f at z_0 , and will equal to f(z) on $D_R(z_0)$. i.e. 假设某个函数 f(z) 能够由幂级数展开,那么这个展开是唯一的,且在收敛区间内等于 f(z).

Laurent Series: A Laurent Series centered at z_0 is the series form: $\sum_{n=-\infty}^{\infty} a_n(z-z_0)^n = \sum_{n=0}^{\infty} a_n(z-z_0)^n + \sum_{n=1}^{\infty} a_{-n}(z-z_0)^{-n}$ Convergence: The Laurent Series is convergent if both $\sum_{n=0}^{\infty} a_n(z-z_0)^n$ and $\sum_{n=1}^{\infty} a_{-n}(z-z_0)^{-n}$ are convergent.

Remark: If radius of convergence of $\sum_{n=0}^{\infty} a_n (z-z_0)^n$ and $\sum_{n=1}^{\infty} a_{-n} (z-z_0)^{-n}$ are R and S. \Rightarrow Laurent Series convergent on $S^{-1} < |z-z_0| < R$.

Annulus: **Open annulus**: $A_{r,R}(z_0) = \{z \in \mathbb{C} : r < |z - z_0| < R\}$ **Closed annulus**: $A_{r,R}(z_0) = \{z \in \mathbb{C} : r \leq |z - z_0| \leq R\}$

Laurent Series|For function: Let $z_0 \in \mathbb{C}$, $0 \le r < R \le \infty$, f is holomorphic on $A_{r,R}(z_0)$. Then:

- 1. f can be expressed as a Laurent Series on $A_{r,R}(z_0)$, 1 convergent on $A_{r,R}(z_0)$. 2 uniformly convergent on $\overline{A}_{r',R'}(z_0)$ for $r < r' \le R' < R$.
- 2. **Coefficient**: $a_n = \frac{1}{2\pi i} \int_{\Gamma} \frac{f(z)}{(z-z_0)^{n+1}} dz$ for any $loop\ \Gamma$ in $A_{r,R}(z_0)$ and contain z_0 in its interior.
- 3. **Uniqueness:** If f(z) has a Laurent Series on $A_{r,R}(z_0)$, then it must be the Laurent Series of f on $A_{r,R}(z_0)$, and will equal to f(z) on $A_{r,R}(z_0)$.

Singularities and Identity Theorem

Singularity: A point $z_0 \in \mathbb{C}$ is a *singularity* of f if f is *not holomorphic* at z_0 . **Zero**: A point $z_0 \in \mathbb{C}$ is a zero of f if $f(z_0) = 0$.

Isolated Singularity: A singularity z_0 of f is isolated if $\exists R > 0$ s.t. f is holomorphic on $D'_R(z_0)$.

Isolated Zero: A zero z_0 is *isolated* if $\exists R > 0$ s.t. $f(z) \neq 0$ for all $z \in D'_R(z_0)$

Zero of finite order: If $f(z_0) = f'(z_0) = \cdots = f^{(n-1)}(z_0) = 0$ and $f^{(n)}(z_0) \neq 0$, then z_0 is a zero of order n.

Simple Zero: A zero of order 1 is called a *simple zero*. i.e. $f(z_0) = 0$ and $f'(z_0) \neq 0$.

Properties of Zeros: Let $z_0 \in \mathbb{C}$, U be a *neighborhood* of z_0 , f is holomorphic on U.

- 1. If z_0 is a zero of finite order, then z_0 is isolated (zero).
- 2. If \exists distinct points $z_n \in U$ s.t. $z_n \to z_0$ and $f(z_n) = 0$. $\Rightarrow \exists R > 0$ s.t. f(z) = 0 for all $z \in D_R(z_0)$ (identically zero on some disc centred at z_0). **Remark**: If \exists distinct points $z_n \in U$ s.t. $z_n \to z_0$ and z_n Zero, then z_0 cannot be a isolated zero.

Removable|Order|Essential Singularity: Let $z_0 \in \mathbb{C}$ is an isolated singularity of a function f, which is holomorphic on $D'_R(z_0)$.

- 1. Let the *Laurent Series* of f at z_0 be $\sum_{n=-\infty}^{\infty} a_n (z-z_0)^n$ valid on $A_{0,R}(z_0)$
- 2. **removable singularity**: If $a_n=0$ for all n<0, then z_0 is a *removable singularity* of f. (i.e. 负的部分都是 0, 和泰勒展开很像)
- 3. **Pole of Order**: If $a_{-m} \neq 0$ and $a_{-n} = 0$, $\forall n > m$, then z_0 is a *pole of order m* of f. (i.e. 有限个负的非 0 项, 且最小的非 0 项是 -m)
- 4. **Essential Singularity**: If $a_n \neq 0$ for infinitely many n < 0. $\Rightarrow z_0$ is an *essential singularity* of f. (i.e. 无限多个负的非 0 项) Remark: Poles of order 1, 2, and 3 are also known as a simple, double, and triple poles, respectively.

Properties of Singularity: Let $z_0 \in \mathbb{C}$.

- 1. **Singularity of rational function | Isolated**: If z_0 is *singularity* of rational function f, then z_0 is *isolated*.
- 2. $^{\ominus}$ **Sequence** \rightarrow **Isolated**: If \exists *distinct* points $z_n \in U$ s.t. $z_n \rightarrow z_0$ and z_n *Singularity*, then z_0 cannot be a *removable singularity*.
- 3. **Extended**: f is holomorphic on $D'_R(z_0)$. If z_0 is a *removable singularity*, f can be *redefined* at z_0 to be *holomorphic* at z_0 . $(f(z_0) = a_0)$
- 4. **Functions**: If f, g holomorphic at z_0 , z_0 is a zero of g, with order m.
 - (a) If z_0 is not a zero of $f \Rightarrow \frac{f}{g}$ has a pole of order m at z_0 .
 - (b) If z_0 is a zero of order k of f and $k < m \implies \frac{f}{g}$ has a pole of order m k at z_0 .
 - (c) If z_0 is a zero of order k of f and $k \ge m \Rightarrow \frac{f}{g}$ has a removable singularity at z_0 .

Analytic Continuation: Let $D \subseteq \widetilde{D} \subseteq \mathbb{C}$, $f: D \to \mathbb{C}$ is holomorphic, and $F: \widetilde{D} \to \mathbb{C}$ is holomorphic. F(z) = f(z) for all $z \in D$.

Identity Theorem|**Disk-zero**: Let *D* domain, $z_0 \in D$, f is holomorphic on D, f(z) = 0, $\forall z \in D_R(z_0) \Rightarrow f(z) = 0$, $\forall z \in D$.

Corollary Disk-func: Let *D* domain, *f*, *g* are holomorphic on *D*, f(z) = g(z), $\forall z \in D_R(z_0) \Rightarrow f(z) = g(z)$, $\forall z \in D$.

Corollary|Sequence-zero: Let *D* domain, \exists distinct $z_n \in D$, $z_n \to z_0 \in D$ s.t. $f(z_n) = 0$, $\forall n \in \mathbb{N} \Rightarrow f(z) = 0$, $\forall z \in D$.

Corollary|Sequence-func: Let *D* domain, \exists distinct $z_n \in D$, $z_n \to z_0 \in D$ s.t. $f(z_n) = g(z_n)$, $\forall n \in \mathbb{N} \implies f(z) = g(z)$, $\forall z \in D$.

Residue Theorem 6

Residue and Cauchy Residue Theorem

Theorem: Let f be holomorphic on $D'_R(z_0)$. (i.e. z_0 is an isolated singularity of f). Let Γ loop in $D'_R(z_0)$, $z_0 \in \text{Int}(\Gamma)$

Then: $\int_{\Gamma} f(z)dz = 2\pi i a_{-1}$, where a_{-1} is the coefficient of $(z-z_0)^{-1}$ in the *Laurent Series* of f at z_0 .

Residue: Let f be holomorphic on $D'_R(z_0)$. (i.e. z_0 is an isolated singularity of f). Then residual: Res $(f, z_0) = a_{-1}$. where $a_{-1} \uparrow$ **Properties of Residue**: Let $z_0 \in \mathbb{C}$, f is holomorphic on $D'_R(z_0)$.

- 1. If z_0 is a removable singularity, then $Res(f, z_0) = 0$.
- 2. If z_0 is a pole of order m, then $\operatorname{Res}(f, z_0) = a_{-1}$, where $a_{-1} = \frac{1}{(m-1)!} \lim_{z \to z_0} \frac{d^{m-1}}{dz^{m-1}} [(z-z_0)^m f(z)]$.
- 3. If f, g are holomorphic on $D_R(z_0)$, g has a simple zero at z_0 . (i.e. $g(z_0) = 0$ and $g'(z_0) \neq 0$). Then $\operatorname{Res}\left(\frac{f}{g}, z_0\right) = \frac{f(z_0)}{g'(z_0)}$.

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Cauchy Residue Theorem: Let Γ loop, f is holomorphic inside and on Γ , expect for a finite isolated singularities $z_1, z_2, \cdots, z_k \in \operatorname{Int}(\Gamma)$ Then: $\int_{\Gamma} f(z)dz = 2\pi i \sum_{i=1}^{k} \operatorname{Res}(f, z_i)$ where $\operatorname{Res}(f, z_i)$ is the *residue* of f at z_i .

Argument Principle and Rouché's Theorem

Meromorphic: Let *D* domain, $f: D \to \mathbb{C}$ is meromorphic if $\forall z \in D$ *f* is holomorphic or has a pole of some finite order.

Lemma|Finite Zero & Pole: Let *D* domain, Γ loop in *D*, f is meromorphic on *D*, $f \neq 0$. $\Rightarrow f$ has finite number of zeroes and poles \in Int(Γ).

Definition of N_0 and N_∞ : Let Γ loop, f be meromorphic on Int(Γ), with zeros: $z_1, ..., z_n$ and poles: $p_1, ..., p_m$.

Then: $N_0(f) := \sum_i \text{ order of } z_i \text{ and } N_\infty(f) := \sum_i \text{ order of } p_i$.

Argument Principle: Let Γ loop, f is meromorphic in $Int(\Gamma)$, f is holomorphic and non-zero on Γ . Then: $\frac{1}{2\pi i} \int_{\Gamma} \frac{f'(z)}{f(z)} dz = N_0(f) - N_{\infty}(f)$

Corollary: Let Γ *loop*, if f is holomorphic inside and on Γ, and *non-zero* on Γ. $\frac{1}{2\pi i} \int_{\Gamma} \frac{f'(z)}{f(z)} dz = N_0(f)$

Rouché's Theorem: Let Γ loop, f, g are holomorphic inside and on Γ . If |f(z) - g(z)| < |f(z)| for all $z \in \Gamma$. $\Rightarrow N_0(f) = N_0(g)$.

Open Mapping Theorem: *D* domain, f non-constant and holomorphic on $D \Rightarrow f(D)$ is open in \mathbb{C} .

Corollary: Let *D* domain, *f* holomorphic on *D*. If Re(*f*) or Im(*f*) or |f| or Arg(*f*) is constant on *D*. \Rightarrow *f* is constant on *D*.

• **Trigonometric Integrals**: If R is rational function. Then $\int_0^{2\pi} R(\cos\theta,\sin\theta)d\theta = \int_{C_1(0)} f(z)dz$ where $f(z) = \frac{1}{iz}R\left(\frac{z+z^{-1}}{2},\frac{z-z^{-1}}{2i}\right)$ LHS is real int.

Appendix

Convergence Test for Real Series

Divergence Test: If $\lim a_n \neq 0 \Rightarrow \sum a_n$ diverges. (If $\sum a_n$ convergent $\Rightarrow \lim a_n = 0$.) **p-Test**: $\sum \frac{1}{n^p}$ convergent iff p > 1

Comparison Test: If $0 < a_n < b_n$, $\sum b_n$ convergent $\Rightarrow \sum a_n$ also; $\sum a_n$ divergent $\Rightarrow \sum b_n$ also.

Integral Test: Let $f:[1,\infty)\to\mathbb{R}$ is 非负递减, $a_n=f(n)$. Then $\sum a_n$ converges iff $\int_1^\infty f(x)dx<\infty$.

Absolutely Convergence: $\sum a_n$ convergent absolutely iff $\sum |a_n|$ convergent. **If convergent abs** \Rightarrow **convergent.**

Alternating Series Test: If a_n decreasing, $a_n \ge 0$, $\lim a_n = 0$. Then $\sum (-1)^{n-1} a_n$ convergent.

Cauchy's Condensation Test: If $a_n \ge 0$, a_n decreasing, $\Rightarrow [\sum a_n convergent \Leftrightarrow \sum 2^n a_{2^n} also]$

7.2 Series

Technical to write Taylor Series: Since
$$\frac{1}{1-z} = \sum_{n=0}^{\infty} z^n$$
 for $|z| < 1$. for any $\frac{a}{b-cx}$, $\Rightarrow \frac{a}{b} \cdot \frac{1}{1-\frac{c}{b}x} = \frac{a}{b} \sum_{n=0}^{\infty} \left(\frac{c}{b}x\right)^n$ 2 for $\frac{1}{(1-z)^2} \Rightarrow \frac{d}{dz} \left(\frac{1}{1-z}\right)$ Moreover, need try to construct $\frac{1}{1-(\frac{z-z_0}{R})}$ if it's holomorphic on $D_R(z_0)$. or: $\frac{1}{1-\frac{1}{z-z_0}}$ if it's holomorphic on $A_{1,\infty}(z_0)$.

Taylor Series for Familiar functions: $\exp(z) = \sum_{n=0}^{\infty} \frac{z^n}{n!}$ $\sin(z) = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} z^{2n+1}$ $\cos(z) = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} z^{2n}$ all of them have infinite radius of convergence.

7.3 Other

If |f(z) - g(z)| < |f(z)| for all $z \in S$. $\Rightarrow f, g(z) \neq 0$ for all $z \in S$. (f, g non-zero on S)

Trigonometric: sin(x) = Im(exp(ix)) cos(x) = Re(exp(ix)).