HCV Note

Basic Knowledge

Useful Complex Number Properties: $|Re(z)|, |Im(z)| \le |z|$ $Re(z) = \frac{z+\overline{z}}{2}, Im(z) = \frac{z-\overline{z}}{2}, |z|^2 = z\overline{z}$ Triangle (Reverse) Inequality: $|z_1 + z_2| \le |z_1| + |z_2|$ $|z_1| - |z_2| \le |z_1 - z_2|$ $(Re(zw) = 0 \Leftrightarrow \overline{zw} = -zw; Im(zw) = 0 \Leftrightarrow \overline{zw} = \overline{zw})$ **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: $arg(z_1z_2) = arg(z_1) + arg(z_2)$ $arg\left(\frac{z_1}{z_2}\right) = arg(z_1) - arg(z_2)$ $arg(\overline{z}) = -arg(z)$

Holomorphic Functions 2

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, D_{ε} 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**: S := 所有 S 的 limit point 和 S 的点. **Property**: Let $S \subseteq \mathbb{C}$, then S is closed $\Leftrightarrow S = S$. **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: $\forall \varepsilon > 0, \exists N \in \mathbb{N} \text{ s.t. } \forall m, n \geq N \Rightarrow |z_m z_n| < \varepsilon$ **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

- $\cdot \mathbf{Lemma}|\mathbf{Important}: \lim_{z \to z_0} f(z) \Leftrightarrow \lim_{(x,y) \to (x_0,y_0)} u(x,y) = Re(a_0) \text{ and } \lim_{(x,y) \to (x_0,y_0)} v(x,y) = Im(a_0)$ **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

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. II. Holomorphic ⇔ Differentiable + neighborhood (除非是一个点时不成立.|z|) diff rules + chain rule 成立 · **I**. f is differentiable $\Rightarrow f$ is continuous. **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: e^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*, $\Rightarrow u, v$ are harmonic.

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

- 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: $\sinh z := \frac{e^z - e^{-z}}{2}$ $\cosh z := \frac{e^z + e^{-z}}{2}$ sinh(iz) = i sin z cosh(iz) = cos z