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

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: 常见不可导复数函数: \overline{z} , $|z|\cdot\overline{z}$, Re(z), Im(z), Arg(z)

・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: 常见不同 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: $\sin z := \frac{e^{iz} - e^{-iz}}{2i}$ $\cos z := \frac{e^{iz} + e^{-iz}}{2}$ 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

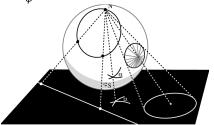
Logarithm: Define *multivalued function*: $\log z := \{w \in \mathbb{C} : \exp w = z\}$ **Principal Branch**: $Log(z) := \ln |z| + iArg(z)$

- 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**: $\log(x) + \log(x) \neq 2 \log(x)$

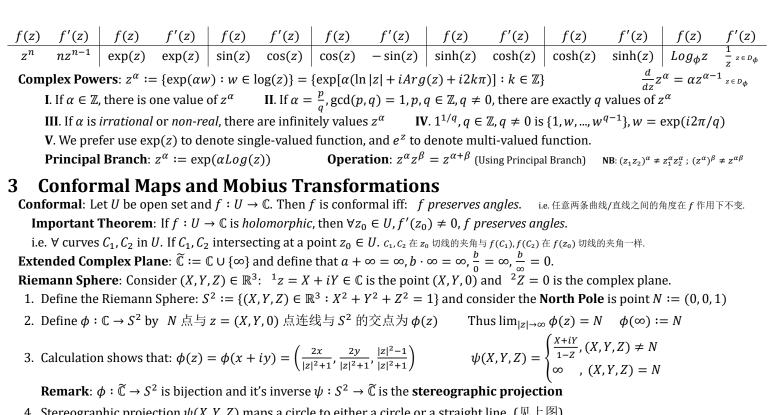
Branch Cut|Cut Plane: Branch Cut $L_{z_0,\phi} := \{z \in \mathbb{C} : z = z_0 + re^{i\phi}, r \geq 0\}$

- · Cut Plane: $D_{z_0,\phi} := \mathbb{C} \setminus L_{z_0,\phi}$ $L_{\phi} = L_{0,\phi}; D_{\phi} = D_{0,\phi}$
- · If $Log_{\phi}(z)$ is holomorphic on D_{ϕ} , then $Log_{\phi}(z-a)$ is holomorphic on $D_{a,\phi}$

Branch of Argument: $Arg_{\phi}(z) \coloneqq z$ 的辐角, 但是角度限制在: $\phi < Arg_{\phi}(z) \le \phi + 2\pi$.



ps: $Arg_{-\pi}(z) = Arg(z)$



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: $\Re \mathbb{T}$ inversion \mathbb{T} inversion \mathbb{T} in \mathbb{T} inversion \mathbb{T} in \mathbb{T} inversion \mathbb{T}

5. **Theorem**:
$$f(z) = \frac{az+b}{cz+d}$$
 be a Mobius Transformation. \Rightarrow ¹ If $f(\infty) = \infty$: f is a composition of finite *Translation, Rotation, Dilation* \Rightarrow $c = 0$, $f(z) = \frac{a}{d}z + \frac{b}{d}$ \Rightarrow ² If $f(\infty) < \infty$: f is composition of finite *Translation, Rotation, Dilation* and only one *inversion*. \Rightarrow $f(z) = \frac{(bc-ad)/c^2}{z+d/c} + \frac{a}{c}$

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
$$z_1, z_2, z_3 \in \widetilde{\mathbb{C}}$$
 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:

1. **Rotation**:
$$f(z) = e^{-i\theta}z$$
 is a rotation by θ (anticlockwise) about the origin. Specially, $f(z) = iz$ is a rotation by $\frac{\pi}{2}$

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. $f(z_2) = 1, f(z_3) = 0, f(z_4) = \infty$

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: $[z_1, z_2, z_3, z_4] = \frac{z_1-z_3}{z_1-z_4} \frac{z_2-z_4}{z_2-z_3}$ $[\infty, z_2, z_3, z_4] = \frac{z_2-z_4}{z_2-z_3}$ $[z_1, \infty, z_3, z_4] = \frac{z_1-z_3}{z_1-z_4}$ $[z_1, z_2, \infty, z_4] = \frac{z_2-z_4}{z_1-z_4}$ $[z_1, z_2, z_3, \infty] = \frac{z_1-z_3}{z_2-z_3}$

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

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. $\Rightarrow \int_a^b f(t)dt = F(b) - F(a)$ Copyright By Jingren Zhou | Page 2

- 4. **Property III.** If f is continuous $\Rightarrow \left| \int_a^b f(t)dt \right| \leq \int_a^b |f(t)|dt$.
- **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**: $\int_{\Gamma} (\alpha f + \beta g) dz = \alpha \int_{\Gamma} f(z) dz + \beta \int_{\Gamma} g(z) dz$ $\int_{-\Gamma} f(z) dz = -\int_{\Gamma} f(z) dz \quad \text{Here: } \widetilde{\gamma}(t) \coloneqq \gamma(b-t) \text{ have } \widetilde{\gamma}([a,b]) = -\Gamma$
- 3. **Change of Variables**: If ${}^1\gamma:[a,b]\to \Gamma$, and $\tilde{\gamma}:[\tilde{a},\tilde{b}]\to \Gamma$ are two parametrizations of Γ ;
 - 2 $\exists \lambda: [\widetilde{a}, \widetilde{b}] \to [a,b] \text{ s.t. } \lambda'(t) > 0 \text{ and } \widetilde{\gamma}(t) = \gamma(\lambda(t))$ (防止曲线回头) $\Rightarrow \int_{a}^{b} f(\gamma(t))\gamma'(t)dt = \int_{\widetilde{a}}^{\widetilde{b}} f(\widetilde{\gamma}(t))\widetilde{\gamma}'(t)dt.$

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.

 \Downarrow Clearly, F is holomorphic

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 $D \Leftrightarrow \int_{\Gamma} f(z)dz = 0 \; \forall \; closed \; contours \; \Gamma \; in \; D \Leftrightarrow \int_{\Gamma} f(z)dz \; is \; path-independent.$