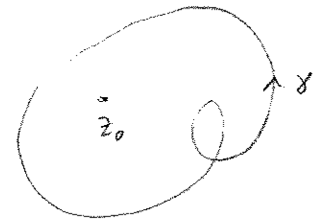
Math 4200
Monday Oct 15

Some preliminary uses of the Cauchy Integral formula: (f analytic in A, γ homotopic to a point in A)

$$\boxed{f(z_0)\, I(\gamma; z_0) = \frac{1}{2\pi i}\int_\gamma \frac{f(z)}{z - z_0}\, dz}$$

$z_0 \notin \gamma(I)$



when $I(\gamma; z_0) \neq 0$ you can recover $f(z_0)$ from the values of f along γ

1^{st} application: diff'ble $\Rightarrow$ ∞'ly diff'ble, with estimates for derivs which only depend on f:

rewrite C.I.F.

$$\boxed{f(z)\, I(\gamma; z) = \frac{1}{2\pi i}\int_\gamma \frac{f(\zeta)}{\zeta - z}\, d\zeta}$$

$z \notin \gamma(I)$

Theorem: f analytic in A $\Rightarrow$ f ∞'ly diff'ble in A. In fact for γ homotopic to a point in A,

$$\boxed{\begin{aligned} f'(z)\, I(\gamma; z) &= \frac{1}{2\pi i}\int_\gamma \frac{f(\zeta)}{(\zeta - z)^2}\, d\zeta \\ f^{(n)}(z)\, I(\gamma; z) &= \frac{n!}{2\pi i}\int_\gamma \frac{f(\zeta)}{(\zeta - z)^{n+1}}\, d\zeta \end{aligned}}$$

notice, this is what we get by "differentiating thru the integral sign"

$$\frac{d}{dz}\,\frac{f(\zeta)}{\zeta - z} = f(\zeta)(-1)(\zeta - z)^{-2}(-1) = \frac{f(\zeta)}{(\zeta - z)^2}$$

$$\frac{d}{dz}\,\frac{f(\zeta)}{(\zeta - z)^n} = f(\zeta)(-n)(\zeta - z)^{-n-1}(-1) = \frac{n\, f(\zeta)}{(\zeta - z)^{n+1}}$$

So, when can you justify this operation?

That's an analysis question!!

analysis answer: (to justify the differentiation)

Let $G(z) = \int_\gamma g(z,\zeta)\,d\zeta$

$$\frac{G(z+h)-G(z)}{h} = \int_\gamma \frac{1}{h}\left(g(z+h,\zeta)-g(z,\zeta)\right)d\zeta$$

$$\overset{?}{\to} \int_\gamma \frac{\partial g}{\partial z}(z,\zeta)\,d\zeta \ , \quad \text{as } h \to 0$$

certainly need: $g(z,\zeta)$ complex differentiable in z

then, following suffices: the difference quotients converge <u>uniformly</u> (wrt $\zeta \in \gamma(I)$) to $\frac{\partial g}{\partial z}(z,\zeta)$:

$$\boxed{\begin{array}{l}\forall \varepsilon > 0\ \exists\, \delta > 0 \text{ s.t.} \\ \quad |h| < \delta \Rightarrow \left| \dfrac{g(z+h,\zeta)-g(z,\zeta)}{h} - \dfrac{\partial g}{\partial z}(z,\zeta) \right| < \varepsilon \end{array}}$$

If box holds, then

$$|h|<\delta \Rightarrow \left| \frac{G(z+h)-G(z)}{h} - \int_\gamma \frac{\partial g}{\partial z}(z,\zeta)\,d\zeta \right| \le \int_\gamma \left| \frac{g(z+h,\zeta)-g(z,\zeta)}{h} - \frac{\partial g}{\partial z}(z,\zeta)\right| |d\zeta|$$

$$< \varepsilon \underset{\substack{\uparrow \\ \text{length}}}{L(\gamma)} ,$$

which implies

$$G'(z) = \int_\gamma \frac{\partial g}{\partial z}(z,\zeta)\,d\zeta$$

so, how close is $\dfrac{g(z+h,\zeta)-g(z,\zeta)}{h}$ to $\dfrac{\partial g}{\partial z}(z,\zeta)$?

$\quad\| \text{ FTC}$

$$\frac{1}{h}\int_{z}^{z+h} \frac{\partial}{\partial w} g(w,\zeta)\,dw = \underbrace{\frac{1}{h}\int_{z}^{z+h} \frac{\partial}{\partial z} g(z,\zeta)}_{\frac{\partial g}{\partial z}(z,\zeta)} + \left[\frac{\partial g}{\partial w}(w,\zeta) - \frac{\partial g}{\partial z}(z,\zeta)\right] dw$$

$$\frac{\partial g}{\partial z}(z,\zeta) + \underbrace{\frac{1}{h}\int_{z \to z+h} \left[\frac{\partial g}{\partial w}(w,\zeta) - \frac{\partial g}{\partial z}(z,\zeta)\right] dw}_{\text{error term}}$$

If $\frac{\partial g}{\partial w}(w,\zeta)$ is continuous on $\underset{\substack{\Downarrow \\ w}}{\overline{D(z,\rho)}} \times \underset{\substack{\Downarrow \\ \zeta}}{\gamma([a,b])}$ then it is uniformly continuous, so

Is $|\cdot| < \varepsilon$ uniformly along γ, for $|h|<\delta$?

$$\forall \varepsilon > 0\ \exists\, \delta \text{ s.t. } |h|<\delta \Rightarrow \left|\frac{\partial g}{\partial w}(w,\zeta) - \frac{\partial g}{\partial z}(z,\zeta)\right| < \varepsilon$$

$$\forall\, w \in D(z,\delta) \Rightarrow |\text{error term}| \le \frac{|h|}{|h|}\varepsilon$$

In our case

$$g(z,\zeta) = \frac{f(\zeta)}{(\zeta - z)^n}$$

$$\frac{\partial g}{\partial w}(w,\zeta) = \frac{n f(\zeta)}{(\zeta - w)^{n+1}}$$ is continuous on $\overline{D(z;\rho)} \times \gamma([a,b])$

as soon as ρ small enough that $\overline{D(z,\rho)} \cap \gamma([a,b]) = \emptyset$.

■

Two beautiful consequences of the differentiation theorem:

<u>Liouville's Theorem</u>: Let $f: \mathbb{C} \to \mathbb{C}$ be <u>entire</u> ($\mathbb{C}$-diffble $\forall z \in \mathbb{C}$) and <u>bounded</u>. ($\exists M$ s.t. $|f(z)| \le M$ $\forall z \in \mathbb{C}$)

Then f is constant!

<u>proof</u>: Let $z \in \mathbb{C}$, $R > 0$, $\gamma_R(t) = z + Re^{it}$ $0 \le t \le 2\pi$

so $I(\gamma; z) = 1$.

Thus

$$f'(z) = \frac{1}{2\pi i}\int_{\gamma_R} \frac{f(\zeta)}{(\zeta - z)^2}\, d\zeta$$

$$\Rightarrow |f'(z)| \le \frac{1}{2\pi}\int | \quad | |d\zeta| \le \frac{1}{2\pi}\frac{M}{R^2} 2\pi R = \frac{M}{R}$$

true $\forall R > 0$. Let $R \to \infty \Rightarrow |f'(z)| = 0$ $\forall z$

$\Rightarrow f$ constant ■

<u>Fundamental Theorem of Algebra</u>:

Let $p(z) = z^n + a_{n-1}z^{n-1} + \dots + a_1 z + a_0$ be a poly of degree n (scaled so that coeff of z^n is 1).

Then $p(z)$ factors into a product of linear factors,

$$p(z) = (z - z_1)(z - z_2)\cdots(z - z_n), \quad z_i \in \mathbb{C}.$$

<u>proof</u>:

- it suffices to prove $\exists$ <u>a</u> linear factor when $n \ge 1$, since general case then follows by induction:
  - I) FTA true when $n = 1$
  - II) If true for $n-1$, and $p_n(z) = (z - z_n)p_{n-1}(z)$ then true for $p_n(z)$.

- it suffices to prove $\exists$ a root when $n \geq 1$, since if $p_n(z_n) = 0$ then $z - z_n$ is a factor of $p_n(z)$:

$$\frac{p_n(z)}{z - z_n} = q_{n-1}(z) + \frac{R}{z - z_n} \qquad \text{from division algorithm.}$$

$$\Rightarrow p_n(z) = q_{n-1}(z)(z - z_n) + R$$

$$\Rightarrow p_n(z_n) = 0 + R \quad \text{in general; if } p_n(z_n) = 0 \text{ then } R = 0.$$

So we prove that (for $n \geq 1$) $p_n(z)$ has a root.
Proof is by contradiction.

If $p(z) = p_n(z)$ does not have a root

then $\frac{1}{p(z)}$ is entire! Now we'll show its bounded, $\exists M$ s.t. $\left|\frac{1}{p(z)}\right| \leq M$ $\forall z$.
this implies $\frac{1}{p(z)} = \widetilde{\text{const}}$ by Liouville, i.e. $p(z) = \text{const}$ $\divideontimes$.

- $\lim_{|z| \to \infty} \left| \frac{1}{p(z)} \right| = 0.$

pf: $p(z) = z^n \left(1 + \frac{a_{n-1}}{z} + \frac{a_{n-2}}{z^2} + \cdots + \frac{a_0}{z^n}\right)$

$$|p(z)| \geq |z|^n \left(1 - \left|\frac{a_{n-1}}{z}\right| - \left|\frac{a_{n-2}}{z^2}\right| - \cdots - \left|\frac{a_0}{z^n}\right|\right)$$

Let $A = \max_{0 \leq i \leq n-1} |a_{n-i}|$

Then $|z| \geq \max(1, 2nA) \Rightarrow \left|\frac{a_{n-j}}{z^j}\right| \leq \frac{|a_{n-j}|}{|z|} \leq \frac{A}{2nA} = \frac{1}{2n}$

$$\Rightarrow |p(z)| \geq |z|^n \left(\tfrac{1}{2}\right)$$

$$\Rightarrow \frac{1}{|p(z)|} \leq \frac{2}{|z|^n} \qquad \blacksquare$$

- Letting $R = \max(1, 2nA)$
We see for $|z| \geq R$, $\left|\frac{1}{p(z)}\right| \leq \frac{2}{R^n}$

for $|z| \leq R$, $\left|\frac{1}{p(z)}\right| \leq M_1$ because $\left|\frac{1}{p(z)}\right|$ is continuous on this compact set.

Thus for $M = \max(M_1, \frac{2}{R^n})$

$$\left|\frac{1}{p(z)}\right| \leq M \quad \forall z \in \mathbb{C}.$$

$\divideontimes$, see above!

Another consequence:

Morera's Theorem : Let $f: A \to \mathbb{C}$ continuous
and satisfy rectangle condition

$$\oint_{\partial R} f(z)\,dz = 0 \quad \forall\, R \subset A \text{ rectangle.}$$

then $f(z)$ is analytic.

proof : These hypotheses guarantee $f(z)$ has a local complex antiderivative $F(z)$; $F'(z) = f(z)$
(see §2.3 notes, Sept 23)
But by the Cauchy derivative formulas, $F(z)$ is infinitely complex differentiable.
In particular, $F''(z) = f'(z)$ exists!

Math 4200 Exam 1

$n=18$