

FIG. 15

The following theorem gives a necessary and sufficient condition under which a line integral depends only on the end points.

**Theorem 1.** The line integral  $\int_{\gamma} p \, dx + q \, dy$ , defined in  $\Omega$ , depends only on the end points of  $\gamma$  if and only if there exists a function U(x,y) in  $\Omega$  with the partial derivatives  $\partial U/\partial x = p$ ,  $\partial U/\partial y = q$ .

The sufficiency follows at once, for if the condition is fulfilled we can write, with the usual notations,

$$\int_{\gamma} p \, dx + q \, dy = \int_{a}^{b} \left( \frac{\partial U}{\partial x} x'(t) + \frac{\partial U}{\partial y} y'(t) \right) dt = \int_{a}^{b} \frac{d}{dt} U(x(t), y(t)) \, dt$$
$$= U(x(b), y(b)) - U(x(a), y(a)),$$

and the value of this difference depends only on the end points. To prove the necessity we choose a fixed point  $(x_0,y_0) \in \Omega$ , join it to (x,y) by a polygon  $\gamma$ , contained in  $\Omega$ , whose sides are parallel to the coordinate axes (Fig. 15) and define a function by

$$U(x,y) = \int_{\gamma} p \, dx + q \, dy.$$

Since the integral depends only on the end points, the function is well defined. Moreover, if we choose the last segment of  $\gamma$  horizontal, we can keep y constant and let x vary without changing the other segments. On the last segment we can choose x for parameter and obtain

$$U(x,y) = \int_{-x}^{x} p(x,y) dx + \text{const.},$$

the lower limit of the integral being irrelevant. From this expression it

follows at once that  $\partial U/\partial x = p$ . In the same way, by choosing the last segment vertical, we can show that  $\partial U/\partial y = q$ .

It is customary to write  $dU = (\partial U/\partial x) dx + (\partial U/\partial y) dy$  and to say that an expression p dx + q dy which can be written in this form is an exact differential. Thus an integral depends only on the end points if and only if the integrand is an exact differential. Observe that p, q and U can be either real or complex. The function U, if it exists, is uniquely determined up to an additive constant, for if two functions have the same partial derivative their difference must be constant.

When is f(z) dz = f(z) dx + if(z) dy an exact differential? According to the definition there must exist a function F(z) in  $\Omega$  with the partial derivatives

$$\frac{\partial F(z)}{\partial x} = f(z)$$
$$\frac{\partial F(z)}{\partial y} = if(z).$$

If this is so, F(z) fulfills the Cauchy-Riemann equation

$$\frac{\partial F}{\partial x} = -i \frac{\partial F}{\partial y};$$

since f(z) is by assumption continuous (otherwise  $\int_{\gamma} f dz$  would not be defined) F(z) is analytic with the derivative f(z) (Chap. 2, Sec. 1.2).

The integral  $\int_{\gamma} f dz$ , with continuous f, depends only on the end points of  $\gamma$  if and only if f is the derivative of an analytic function in  $\Omega$ .

Under these circumstances we shall prove later that f(z) is itself analytic.

As an immediate application of the above result we find that

$$\int_{\gamma} (z-a)^n dz = 0$$

for all closed curves  $\gamma$ , provided that the integer n is  $\geq 0$ . In fact,  $(z-a)^n$  is the derivative of  $(z-a)^{n+1}/(n+1)$ , a function which is analytic in the whole plane. If n is negative, but  $\neq -1$ , the same result holds for all closed curves which do not pass through a, for in the complementary region of the point a the indefinite integral is still analytic and single-valued. For n=-1, (11) does not always hold. Consider a circle C with the center a, represented by the equation  $z=a+\rho e^{it}$ ,  $0 \leq t \leq 2\pi$ . We obtain

$$\int_C \frac{dz}{z - a} = \int_0^{2\pi} i \, dt = 2\pi i.$$

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This result shows that it is impossible to define a single-valued branch of  $\log (z - a)$  in an annulus  $\rho_1 < |z - a| < \rho_2$ . On the other hand, if the closed curve  $\gamma$  is contained in a half plane which does not contain a, the integral vanishes, for in such a half plane a single-valued and analytic branch of  $\log (z - a)$  can be defined.

## **EXERCISES**

1. Compute

$$\int_{\gamma} x \, dz$$

where  $\gamma$  is the directed line segment from 0 to 1 + i.

2. Compute

$$\int_{|z|=r} x \, dz,$$

for the positive sense of the circle, in two ways: first, by use of a parameter, and second, by observing that  $x = \frac{1}{2}(z + \bar{z}) = \frac{1}{2}\left(z + \frac{r^2}{z}\right)$  on the circle.

3. Compute

$$\int_{|z|=2} \frac{dz}{z^2-1}$$

for the positive sense of the circle.

4. Compute

$$\int_{|z|=1} |z-1| \cdot |dz|.$$

5. Suppose that f(z) is analytic on a closed curve  $\gamma$  (i.e., f is analytic in a region that contains  $\gamma$ ). Show that

$$\int_{\gamma} \overline{f(z)} f'(z) \ dz$$

is purely imaginary. (The continuity of f'(z) is taken for granted.)

6. Assume that f(z) is analytic and satisfies the inequality |f(z) - 1| < 1 in a region  $\Omega$ . Show that

$$\int_{\gamma} \frac{f'(z)}{f(z)} \, dz = 0$$

for every closed curve in  $\Omega$ . (The continuity of f'(z) is taken for granted.)

7. If P(z) is a polynomial and C denotes the circle |z-a|=R, what is the value of  $\int_C P(z) d\bar{z}$ ? Answer:  $-2\pi i R^2 P'(a)$ .

8. Describe a set of circumstances under which the formula

$$\int_{\gamma} \log z \, dz = 0$$

is meaningful and true.

1.4. Cauchy's Theorem for a Rectangle. There are several forms of Cauchy's theorem, but they differ in their topological rather than in their analytical content. It is natural to begin with a case in which the topological considerations are trivial.

We consider, specifically, a rectangle R defined by inequalities  $a \le x \le b, c \le y \le d$ . Its perimeter can be considered as a simple closed curve consisting of four line segments whose direction we choose so that R lies to the left of the directed segments. The order of the vertices is thus (a,c), (b,c), (b,d), (a,d). We refer to this closed curve as the boundary curve or contour of R, and we denote it by  $\partial R$ .

We emphasize that R is chosen as a closed point set and, hence, is not a region. In the theorem that follows we consider a function which is analytic on the rectangle R. We recall to the reader that such a function is by definition defined and analytic in a region which contains R.

The following is a preliminary version of Cauchy's theorem:

**Theorem 2.** If the function f(z) is analytic on R, then

(12) 
$$\int_{\partial R} f(z) \ dz = 0.$$

The proof is based on the method of bisection. Let us introduce the notation

$$\eta(R) = \int_{\partial R} f(z) \ dz$$

which we will also use for any rectangle contained in the given one. If R is divided into four congruent rectangles  $R^{(1)}$ ,  $R^{(2)}$ ,  $R^{(3)}$ ,  $R^{(4)}$ , we find that

(13) 
$$\eta(R) = \eta(R^{(1)}) + \eta(R^{(2)}) + \eta(R^{(3)}) + \eta(R^{(4)}),$$

for the integrals over the common sides cancel each other. It is important to note that this fact can be verified explicitly and does not make illicit use of geometric intuition. Nevertheless, a reference to Fig. 16 is helpful.

† This is standard notation, and we shall use it repeatedly. Note that by earlier convention  $\partial R$  is also the boundary of R as a point set (Chap. 3, Sec. 1.2).

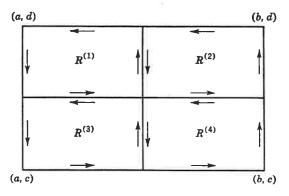


FIG. 16. Bisection of rectangle.

It follows from (13) that at least one of the rectangles  $R^{(k)}$ , k = 1, 2, 3, 4, must satisfy the condition

$$|\eta(R^{(k)})| \geq \frac{1}{4}|\eta(R)|.$$

We denote this rectangle by  $R_1$ ; if several  $R^{(k)}$  have this property, the choice shall be made according to some definite rule.

This process can be repeated indefinitely, and we obtain a sequence of nested rectangles  $R \supset R_1 \supset R_2 \supset \cdots \supset R_n \supset \cdots$  with the property

$$|\eta(R_n)| \ge \frac{1}{4} |\eta(R_{n-1})|$$

and hence

$$|\eta(R_n)| \ge 4^{-n} |\eta(R)|.$$

The rectangles  $R_n$  converge to a point  $z^* \in R$  in the sense that  $R_n$  will be contained in a prescribed neighborhood  $|z-z^*| < \delta$  as soon as n is sufficiently large. First of all, we choose  $\delta$  so small that f(z) is defined and analytic in  $|z-z^*| < \delta$ . Secondly, if  $\varepsilon > 0$  is given, we can choose  $\delta$  so that

$$\left|\frac{f(z)-f(z^*)}{z-z^*}-f'(z^*)\right| < \varepsilon$$

 $\mathbf{or}$ 

(15) 
$$|f(z) - f(z^*) - (z - z^*)f'(z^*)| < \varepsilon |z - z^*|$$

for  $|z-z^*| < \delta$ . We assume that  $\delta$  satisfies both conditions and that  $R_n$  is contained in  $|z-z^*| < \delta$ .

We make now the observation that

$$\int_{\Gamma(R_n)} dz = 0$$

$$\int_{\Gamma(R_n)} z \, dz = 0.$$

These trivial special cases of our theorem have already been proved in Sec. 1.1. We recall that the proof depended on the fact that 1 and z are the derivatives of z and  $z^2/2$ , respectively.

By virtue of these equations we are able to write

$$\eta(R_n) = \int_{\Gamma(R_n)} [f(z) - f(z^*) - (z - z^*)f'(z^*)] dz,$$

and it follows by (15) that

(16) 
$$|\eta(R_n)| \leq \varepsilon \int_{\Gamma(R_n)} |z - z^*| \cdot |dz|.$$

In the last integral  $|z-z^*|$  is at most equal to the diagonal  $d_n$  of  $R_n$ . If  $L_n$  denotes the length of the perimeter of  $R_n$ , the integral is hence  $\leq d_n L_n$ . But if d and L are the corresponding quantities for the original rectangle R, it is clear that  $d_n = 2^{-n}d$  and  $L_n = 2^{-n}L$ . By (16) we have hence

$$|\eta(R_n)| \leq 4^{-n} dL \, \varepsilon,$$

and comparison with (14) yields

$$|\eta(R)| \leq dL \ \epsilon.$$

Since  $\varepsilon$  is arbitrary, we can only have  $\eta(R) = 0$ , and the theorem is proved.

This beautiful proof, which could hardly be simpler, is essentially due to  $\triangle$ . Goursat who discovered that the classical hypothesis of a continuous f'(z) is redundant. At the same time the proof is simpler than the earlier proofs inasmuch as it leans neither on double integration nor on differentiation under the integral sign.

The hypothesis in Theorem 2 can be weakened considerably. We shall prove at once the following stronger theorem which will find very important use.

**Theorem 3.** Let f(z) be analytic on the set R' obtained from a rectangle R by omitting a finite number of interior points  $\zeta_i$ . If it is true that

$$\lim_{z \to c_i} (z - \zeta_i) f(z) = 0$$

for all j, then

$$\int_{\partial R} f(z) \ dz = 0.$$

It is sufficient to consider the case of a single exceptional point  $\zeta$ , for evidently R can be divided into smaller rectangles which contain at most one  $\zeta_j$ .

We divide R into nine rectangles, as shown in Fig. 17, and apply

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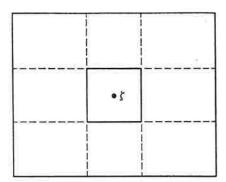


FIG. 17

Theorem 2 to all but the rectangle  $R_0$  in the center. If the corresponding equations (12) are added, we obtain, after cancellations,

(17) 
$$\int_{\partial R} f \, dz = \int_{\partial R_0} f \, dz.$$

If  $\varepsilon > 0$  we can choose the rectangle  $R_0$  so small that

$$|f(z)| \leq \frac{\varepsilon}{|z-\zeta|}$$

on  $\partial R_0$ . By (17) we have thus

$$\left| \int_{\partial R} f \, dz \, \right| \leq \varepsilon \int_{\partial R_0} \frac{|dz|}{|z - \zeta|}$$

If we assume, as we may, that  $R_0$  is a square of center  $\zeta$ , elementary estimates show that

$$\int_{\partial R_0} \frac{|dz|}{|z-\zeta|} < 8.$$

Thus we obtain

$$\left| \int_{\partial R} f \, dz \right| < 8\varepsilon,$$

and since  $\varepsilon$  is arbitrary the theorem follows.

We observe that the hypothesis of the theorem is certainly fulfilled if f(z) is analytic and bounded on R'.

1.5. Cauchy's Theorem in a Circular Disk. It is not true that the integral of an analytic function over a closed curve is always zero.

Indeed, we have found that

$$\int_C \frac{dz}{z-a} = 2\pi i$$

when C is a circle about a. In order to make sure that the integral vanishes, it is necessary to make a special assumption concerning the region  $\Omega$  in which f(z) is known to be analytic and to which the curve  $\gamma$  is restricted. We are not yet in a position to formulate this condition, and for this reason we must restrict attention to a very special case. In what follows we assume that  $\Omega$  is an open circular disk  $|z-z_0|<\rho$  to be denoted by  $\Delta$ .

**Theorem 4.** If f(z) is analytic in an open disk  $\Delta$ , then

(18) 
$$\int_{\gamma} f(z) \ dz = 0$$

for every closed curve  $\gamma$  in  $\Delta$ .

The proof is a repetition of the argument used in proving the second half of Theorem 1. We define a function F(z) by

$$F(z) = \int_{\sigma} f \, dz$$

where  $\sigma$  consists of the horizontal line segment from the center  $(x_0,y_0)$  to  $(x,y_0)$  and the vertical segment from  $(x,y_0)$  to (x,y); it is immediately seen that  $\partial F/\partial y = if(z)$ . On the other hand, by Theorem 2  $\sigma$  can be replaced by a path consisting of a vertical segment followed by a horizontal segment. This choice defines the same function F(z), and we obtain  $\partial F/\partial x = f(z)$ . Hence F(z) is analytic in  $\Delta$  with the derivative f(z), and f(z) dz is an exact differential.

Clearly, the same proof would go through for any region which contains the rectangle with the opposite vertices  $z_0$  and z as soon as it contains z. A rectangle, a half plane, or the inside of an ellipse all have this property, and hence Theorem 4 holds for any of these regions. By this method we cannot, however, reach full generality.

For the applications it is very important that the conclusion of Theorem 4 remains valid under the weaker condition of Theorem 3. We state this as a separate theorem.

**Theorem 5.** Let f(z) be analytic in the region  $\Delta'$  obtained by omitting a finite number of points  $\zeta_j$  from an open disk  $\Delta$ . If f(z) satisfies the condition  $\lim_{z\to\zeta_j}(z-\zeta_j)f(z)=0$  for all j, then (17) holds for any closed curve  $\gamma$  in  $\Delta'$ .

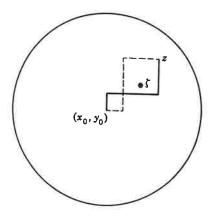


FIG. 4-4

The proof must be modified, for we cannot let  $\sigma$  pass through the exceptional points. Assume first that no  $\zeta_i$  lies on the lines  $x=x_0$  and  $y=y_0$ . It is then possible to avoid the exceptional points by letting  $\sigma$  consist of three segments (Fig. 4-4). By an obvious application of Theorem 3 we find that the value of F(z) in (18) is independent of the choice of the middle segment; moreover, the last segment can be either vertical or horizontal. We conclude as before that F(z) is an indefinite integral of f(z), and the theorem follows.

In case there are exceptional points on the lines  $x = x_0$  and  $y = y_0$  the reader will easily convince himself that a similar proof can be carried out, provided that we use four line segments in the place of three.

## 2. CAUCHY'S INTEGRAL FORMULA

Through a very simple application of Cauchy's theorem it becomes possible to represent an analytic function f(z) as a line integral in which the variable z enters as a parameter. This representation, known as Cauchy's integral formula, has numerous important applications. Above all, it enables us to study the local properties of an analytic function in great detail.

2.1. The Index of a Point with Respect to a Closed Curve. As a preliminary to the derivation of Cauchy's formula we must define a notion which in a precise way indicates how many times a closed curve winds around a fixed point not on the curve. If the curve is piecewise differentiable, as we shall assume without serious loss of generality, the definition can be based on the following lemma:

**Lemma 1.** If the piecewise differentiable closed curve  $\gamma$  does not pass through the point a, then the value of the integral

$$\int_{\gamma} \frac{dz}{z-a}$$

is a multiple of  $2\pi i$ .

This lemma may seem trivial, for we can write

$$\int_{\gamma} \frac{dz}{z-a} = \int_{\gamma} d \log (z-a) = \int_{\gamma} d \log |z-a| + i \int_{\gamma} d \arg (z-a).$$

When z describes a closed curve,  $\log |z - a|$  returns to its initial value and arg (z - a) increases or decreases by a multiple of  $2\pi$ . This would seem to imply the lemma, but more careful thought shows that the reasoning is of no value unless we define  $\arg (z - a)$  in a unique way.

The simplest proof is computational. If the equation of  $\gamma$  is z=z(t),  $\alpha \leq t \leq \beta$ , let us consider the function

$$h(t) = \int_{\alpha}^{t} \frac{z'(t)}{z(t) - a} dt.$$

It is defined and continuous on the closed interval  $[\alpha,\beta]$ , and it has the derivative

$$h'(t) = \frac{z'(t)}{z(t) - a}$$

whenever z'(t) is continuous. From this equation it follows that the derivative of  $e^{-h(t)}(z(t) - a)$  vanishes except perhaps at a finite number of points, and since this function is continuous it must reduce to a constant. We have thus

$$e^{h(t)} = \frac{z(t) - a}{z(\alpha) - a}.$$

Since  $z(\beta) = z(\alpha)$  we obtain  $e^{h(\beta)} = 1$ , and therefore  $h(\beta)$  must be a multiple of  $2\pi i$ . This proves the lemma.

We can now define the index of the point a with respect to the curve  $\gamma$  by the equation

$$n(\gamma,a) = \frac{1}{2\pi i} \int_{\gamma} \frac{dz}{z - a}.$$

With a suggestive terminology the index is also called the winding number of  $\gamma$  with respect to a.

It is clear that  $n(-\gamma,a) = -n(\gamma,a)$ .

The following property is an immediate consequence of Theorem 4:

(i) If  $\gamma$  lies inside of a circle, then  $n(\gamma,a) = 0$  for all points a outside of the same circle.

As a point set  $\gamma$  is closed and bounded. Its complement is open and can be represented as a union of disjoint regions, the components of the complement. We shall say, for short, that  $\gamma$  determines these regions. If the complementary regions are considered in the extended plane, there is exactly one which contains the point at infinity. Consequently,  $\gamma$  determines one and only one unbounded region.

(ii) As a function of a the index  $n(\gamma,a)$  is constant in each of the regions determined by  $\gamma$ , and zero in the unbounded region.

Any two points in the same region determined by  $\gamma$  can be joined by a polygon which does not meet  $\gamma$ . For this reason it is sufficient to prove that  $n(\gamma,a) = n(\gamma,b)$  if  $\gamma$  does not meet the line segment from a to b. Outside of this segment the function (z-a)/(z-b) is never real and  $\leq 0$ . For this reason the principal branch of  $\log[(z-a)/(z-b)]$  is analytic in the complement of the segment. Its derivative is equal to  $(z-a)^{-1}-(z-b)^{-1}$ , and if  $\gamma$  does not meet the segment we must have

$$\int_{\gamma} \left( \frac{1}{z-a} - \frac{1}{z-b} \right) dz = 0;$$

hence  $n(\gamma,a) = n(\gamma,b)$ . If |a| is sufficiently large,  $\gamma$  is contained in a disk  $|z| < \rho < |a|$  and we conclude by (i) that  $n(\gamma,a) = 0$ . This proves that  $n(\gamma,a) = 0$  in the unbounded region.

We shall find the case  $n(\gamma,a) = 1$  particularly important, and it is desirable to formulate a geometric condition which leads to this consequence. For simplicity we take a = 0.

**Lemma 2.** Let  $z_1$ ,  $z_2$  be two points on a closed curve  $\gamma$  which does not pass through the origin. Denote the subarc from  $z_1$  to  $z_2$  in the direction of the curve by  $\gamma_1$ , and the subarc from  $z_2$  to  $z_1$  by  $\gamma_2$ . Suppose that  $z_1$  lies in the lower half plane and  $z_2$  in the upper half plane. If  $\gamma_1$  does not meet the negative real axis and  $\gamma_2$  does not meet the positive real axis, then  $n(\gamma,0) = 1$ .

For the proof we draw the half lines  $L_1$  and  $L_2$  from the origin through  $z_1$  and  $z_2$  (Fig. 4-5). Let  $\zeta_1$ ,  $\zeta_2$  be the points in which  $L_1$ ,  $L_2$  intersect a circle C about the origin. If C is described in the positive sense, the arc  $C_1$  from  $\zeta_1$  to  $\zeta_2$  does not intersect the negative axis, and the arc  $C_2$  from  $\zeta_2$  to  $\zeta_1$  does not intersect the positive axis. Denote the directed line segments from  $z_1$  to  $\zeta_1$  and from  $z_2$  to  $\zeta_2$  by  $\delta_1$ ,  $\delta_2$ . Introducing the closed curves  $\sigma_1 = \gamma_1 + \delta_2 - C_1 - \delta_1$ ,  $\sigma_2 = \gamma_2 + \delta_1 - C_2 - \delta_2$  we find that  $n(\gamma,0) = n(C,0) + n(\sigma_1,0) + n(\sigma_2,0)$  because of cancellations. But  $\sigma_1$  does not meet the negative axis. Hence the origin belongs to the

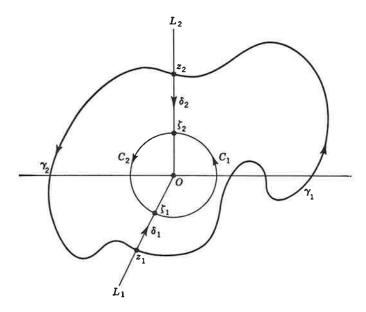


FIG. 4-5

unbounded region determined by  $\sigma_1$ , and we obtain  $n(\sigma_1,0) = 0$ . For a similar reason  $n(\sigma_2,0) = 0$ , and we conclude that  $n(\gamma,0) = n(C,0) = 1$ .

## \*EXERCISES

These are not routine exercises. They serve to illustrate the topological use of winding numbers.

- **1.** Give an alternate proof of Lemma 1 by dividing  $\gamma$  into a finite number of subarcs such that there exists a single-valued branch of arg (z a) on each subarc. Pay particular attention to the compactness argument that is needed to prove the existence of such a subdivision.
- **2.** It is possible to define  $n(\gamma,a)$  for any continuous closed curve  $\gamma$  that does not pass through a, whether piecewise differentiable or not. For this purpose  $\gamma$  is divided into subarcs  $\gamma_1, \ldots, \gamma_n$ , each contained in a disk that does not include a. Let  $\sigma_k$  be the directed line segment from the initial to the terminal point of  $\gamma_k$ , and set  $\sigma = \sigma_1 + \cdots + \sigma_n$ . We define  $n(\gamma,a)$  to be the value of  $n(\sigma,a)$ .

To justify the definition, prove the following:

- (a) the result is independent of the subdivision;
- (b) if  $\gamma$  is piecewise differentiable the new definition is equivalent to the old;
  - (c) the properties (i) and (ii) of the text continue to hold.

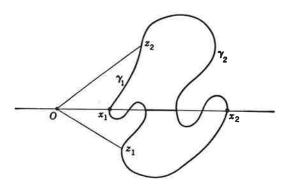


FIG. 4-6. Part of the Jordan curve theorem.

3. The Jordan curve theorem asserts that every Jordan curve in the plane determines exactly two regions. The notion of winding number leads to a quick proof of one part of the theorem, namely that the complement of a Jordan curve  $\gamma$  has at least two components. This will be so if there exists a point a with  $n(\gamma,a) \neq 0$ .

We may assume that Re z > 0 on  $\gamma$ , and that there are points  $z_1$ ,  $z_2 \in \gamma$  with Im  $z_1 < 0$ , Im  $z_2 > 0$ . These points may be chosen so that there are no other points of  $\gamma$  on the line segments from 0 to  $z_1$  and from 0 to  $z_2$ . Let  $\gamma_1$  and  $\gamma_2$  be the arcs of  $\gamma$  from  $z_1$  to  $z_2$  (excluding the end points).

Let  $\sigma_1$  be the closed curve that consists of the line segment from 0 to  $z_1$  followed by  $\gamma_1$  and the segment from  $z_2$  to 0, and let  $\sigma_2$  be constructed in the same way with  $\gamma_2$  in the place of  $\gamma_1$ . Then  $\sigma_1 - \sigma_2 = \gamma$  or  $-\gamma$ .

The positive real axis intersects both  $\gamma_1$  and  $\gamma_2$  (why?). Choose the notation so that the intersection  $x_2$  farthest to the right is with  $\gamma_2$  (Fig. 4-6).

Prove the following:

- (a)  $n(\sigma_1,x_2) = 0$ , hence  $n(\sigma_1,z) = 0$  for  $z \in \gamma_2$ ;
- (b)  $n(\sigma_1,x) = n(\sigma_2,x) = 1$  for small x > 0 (Lemma 2);
- (c) the first intersection  $x_1$  of the positive real axis with  $\gamma$  lies on  $\gamma_1$ ;
- (d)  $n(\sigma_2,x_1)=1$ , hence  $n(\sigma_2,z)=1$  for  $z\in\gamma_1$ ;
- (e) there exists a segment of the positive real axis with one end point on  $\gamma_1$ , the other on  $\gamma_2$ , and no other points on  $\gamma$ . The points x between the end points satisfy  $n(\gamma,x) = 1$  or -1.
- 2.2. The Integral Formula. Let f(z) be analytic in an open disk  $\Delta$ . Consider a closed curve  $\gamma$  in  $\Delta$  and a point  $a \in \Delta$  which does not lie on  $\gamma$ . We apply Cauchy's theorem to the function

$$F(z) = \frac{f(z) - f(a)}{z - a}.$$

This function is analytic for  $z \neq a$ . For z = a it is not defined, but it satisfies the condition

$$\lim_{z \to a} F(z)(z - a) = \lim_{z \to a} (f(z) - f(a)) = 0$$

which is the condition of Theorem 5. We conclude that

$$\int_{\gamma} \frac{f(z) - f(a)}{z - a} dz = 0.$$

This equation can be written in the form

$$\int_{\gamma} \frac{f(z) \, dz}{z - a} = f(a) \int_{\gamma} \frac{dz}{z - a},$$

and we observe that the integral in the right-hand member is by definition  $2\pi i \cdot n(\gamma, a)$ . We have thus proved:

**Theorem 6.** Suppose that f(z) is analytic in an open disk  $\Delta$ , and let  $\gamma$  be a closed curve in  $\Delta$ . For any point a not on  $\gamma$ 

(20) 
$$n(\gamma,a) \cdot f(a) = \frac{1}{2\pi i} \int_{\gamma} \frac{f(z) dz}{z - a},$$

where  $n(\gamma,a)$  is the index of a with respect to  $\gamma$ .

In this statement we have suppressed the requirement that a be a point in  $\Delta$ . We have done so in view of the obvious interpretation of the formula (20) for the case that a is not in  $\Delta$ . Indeed, in this case  $n(\gamma,a)$  and the integral in the right-hand member are both zero.

It is clear that Theorem 6 remains valid for any region  $\Omega$  to which Theorem 5 can be applied. The presence of exceptional points  $\zeta_j$  is permitted, provided none of them coincides with a.

The most common application is to the case where  $n(\gamma,a) = 1$ . We have then

(21) 
$$f(a) = \frac{1}{2\pi i} \int_{\gamma} \frac{f(z) dz}{z - a},$$

and this we interpret as a representation formula. Indeed, it permits us to compute f(a) as soon as the values of f(z) on  $\gamma$  are given, together with the fact that f(z) is analytic in  $\Delta$ . In (21) we may let a take different values, provided that the order of a with respect to  $\gamma$  remains equal to 1. We may thus treat a as a variable, and it is convenient to change the notation and rewrite (21) in the form

(22) 
$$f(z) = \frac{1}{2\pi i} \int_{\gamma} \frac{f(\zeta) d\zeta}{\zeta - z}.$$