

N 18.4.1

Let's compare differentiability of functions of real and complex arguments. Consider $f(x) = x^3 \sin(1/x)$ as function of real variable x . It's differentiable at $x=0$, but only once:

$$f'(x) = 3x^2 \sin(1/x) - x \cos(1/x) \Rightarrow f'(0) = 0$$

$$f''(x) = 6x \sin(1/x) - 4 \cos(1/x) - \frac{1}{x} \sin(1/x)$$

This is in contrast with functions of complex variable which are differentiable infinite number of times if differentiable at all. Even though every real function $f(x)$ can be thought as restriction of a function of complex variable $F(z)$ to the real line ($F(x) = F(z)|_{y=0} = F(x+iy)|_{y=0}$), there's no paradox since differentiability condition is much more restrictive. In our case $f(z) = z^3 \sin(1/z)$ would not be differentiable at all in complex plane.

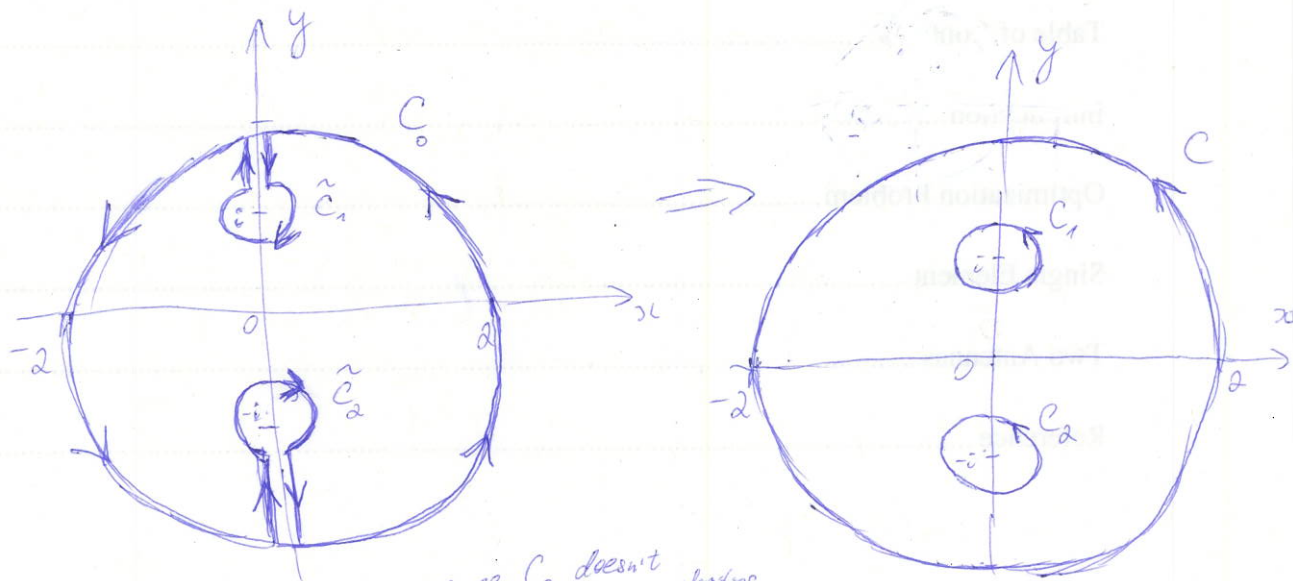
N 18.4.7

$$I = \oint_{C: |z|=2} \frac{e^{iz}}{z^2+1} dz = \left\{ \begin{aligned} &= \frac{1}{4\pi} \int_{-\pi}^{\pi} \frac{1}{(1-e^{i\theta})(1+ie^{i\theta})} d\theta \\ &= \frac{1/2}{1-i} + \frac{1/2}{1+i} \\ &= \frac{i}{2} \left(\frac{1}{z+i} - \frac{1}{z-i} \right) \end{aligned} \right\} = \frac{i}{2} \oint_C \frac{e^{iz}}{z+i} dz - \frac{i}{2} \oint_C \frac{e^{iz}}{z-i} dz =$$

$$= -\pi e + \pi e^{-1} = \frac{\pi(1-e^2)}{e}$$

Cauchy's integral formula
 $= 2\pi i \cdot e^{iz} / (z-i)$
 $= 2\pi i \cdot e^{iz} / (z+i)$

Alternatively, instead of partial fraction expansion and direct application of the Cauchy's integral formula, we will deform original contour C (by the Cauchy's theorem).



since C_0 doesn't contain any singularities

$$\oint_{C_0} \dots = 0 \quad \Rightarrow \quad \oint_C \dots = \oint_{C_1} \dots + \oint_{C_2} \dots$$

$$\oint_{C_0} \dots + \oint_{C_1} \dots + \oint_{C_2} \dots = 0$$

$$\text{since } \oint_{C_1} \dots = -\oint_{C_1} \dots, \quad \oint_{C_2} \dots = -\oint_{C_2} \dots$$

$$I = \oint_{C_1} \frac{e^{iz}}{z^2+1} dz + \oint_{C_2} \frac{e^{iz}}{z^2+1} dz = \left. \begin{aligned} &= \int_{-2}^2 \frac{e^{iz}}{z^2+1} dz \\ & \left. \begin{aligned} & z^2+1 = (z-i)(z+i) \end{aligned} \right\} \end{aligned} \right\}$$

$$= \int_{C_1} \frac{e^{iz}/(z+i)}{z-i} dz + \int_{C_2} \frac{e^{iz}/(z-i)}{z+i} dz = 2\pi i \cdot \frac{e^{iz}}{z+i} \Big|_{z=i} +$$

$$+ 2\pi i \cdot \frac{e^{iz}}{z-i} \Big|_{z=-i} = \pi e^{-1} - \pi e = \frac{\pi(1-e^2)}{e}$$

N 18.4.9

$$I = \oint_C \frac{\sin z}{z^{n+1}} dz = \frac{2\pi i}{n!} \cdot \left. \frac{d^n}{dz^n} (\sin z) \right|_{z=0} =$$

(where n is positive integer)

$$= \begin{cases} \frac{2\pi i}{n!} \cdot (-1)^{\frac{n-1}{2}} \cdot \cos z \Big|_{z=0} = \frac{2\pi i}{n!} (-1)^{\frac{n-1}{2}} & n - \text{odd} \\ \frac{2\pi i}{n!} \cdot 0 = 0 & n - \text{even} \end{cases}$$

we have used a more general version of the Cauchy integral formula:

$$f^{(n)}(a) = \frac{n!}{2\pi i} \oint_C \frac{f(z)}{(z-a)^{n+1}} dz, \quad n = 0, 1, 2, \dots$$

N 18.4.15

This is an application to PDE.

Note: If $f(x+iy) = u(x,y) + i v(x,y)$ is analytic,

$$\begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \end{cases} \Big|_{\substack{\partial_x \\ + \\ \partial_y}} \Rightarrow \Delta u = \frac{\partial^2}{\partial x^2} u + \frac{\partial^2}{\partial y^2} u = 0$$

Cauchy-Riemann eq.-s

(Similarly, $\Delta v = 0$)

Assume we want to solve the Laplace eq. for upper half-plane:

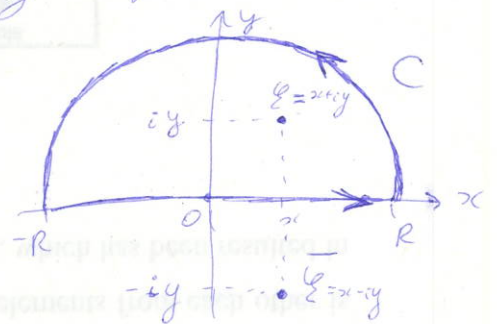
$$\begin{cases} \Delta u(x,y) = 0, & x \in \mathbb{R}, y > 0. \\ u(x,0) = g(x) \end{cases}$$

= given function

We expect solution to be:

$$u(x,y) = \int_{-\infty}^{+\infty} k(\tilde{x}, y) \cdot g(\tilde{x}) d\tilde{x}$$

Try to obtain this from Cauchy integral formula for f and contour C :



$$\begin{cases} f(\zeta) = \frac{1}{2\pi i} \oint_C \frac{f(\tilde{z})}{\tilde{z} - \zeta} d\tilde{z} \\ 0 = \frac{1}{2\pi i} \oint_C \frac{f(\tilde{z})}{\tilde{z} - \bar{\zeta}} d\tilde{z} \quad (\text{since } \frac{f(\tilde{z})}{\tilde{z} - \bar{\zeta}} \text{ is analytic in } C) \end{cases}$$

$$\begin{aligned} f(\zeta) &= \frac{1}{2\pi i} \oint_C \frac{f(\tilde{z}) \cdot (\zeta - \bar{\zeta})}{(\tilde{z} - \zeta) \cdot (\tilde{z} - \bar{\zeta})} d\tilde{z} = \frac{1}{2\pi i} \int_{-R}^R \frac{f(\tilde{x}) \cdot (\zeta - \bar{\zeta})}{(\tilde{x} - \zeta) (\tilde{x} - \bar{\zeta})} d\tilde{x} + \\ &+ \frac{1}{2\pi i} \int_C \frac{f(\tilde{z}) \cdot (\zeta - \bar{\zeta})}{(\tilde{z} - \zeta) \cdot (\tilde{z} - \bar{\zeta})} d\tilde{z} \xrightarrow{R \rightarrow \infty} \frac{1}{2\pi i} \int_{-\infty}^{+\infty} \frac{f(\tilde{x}) \cdot (\zeta - \bar{\zeta})}{(\tilde{x} - \zeta) (\tilde{x} - \bar{\zeta})} d\tilde{x} \end{aligned}$$

half-circumference

$$\left| \int_C \frac{f(\tilde{z}) \cdot (\zeta - \bar{\zeta})}{(\tilde{z} - \zeta) \cdot (\tilde{z} - \bar{\zeta})} d\tilde{z} \right| \stackrel{R \rightarrow \infty}{\leq} \overset{=2y}{|\zeta - \bar{\zeta}|} \cdot \overset{\leq M}{\int_C |f(\tilde{z})| \cdot R \cdot d\theta}$$

$$= R \cdot \frac{M \cdot (1 - \frac{\zeta \bar{\zeta}}{R^2})}{R} \cdot \left(1 - \frac{\zeta \bar{\zeta}}{R}\right) \rightarrow 0 \text{ as } R \rightarrow \infty$$

$$\leq \frac{2yM}{R} \cdot \pi \rightarrow 0 \text{ as } R \rightarrow \infty$$

Hence,

$$f(x, y) = f(y) = \frac{1}{2\pi i} \int_{-\infty}^{+\infty} \frac{f(\tilde{x}, 0) (y - \bar{y})}{(\tilde{x} - y)(\tilde{x} - \bar{y})} d\tilde{x} = \frac{y}{\bar{y}} \int_{-\infty}^{+\infty} \frac{f(\tilde{x}, 0)}{(\tilde{x} - x)^2 + y^2} d\tilde{x}$$

$\underbrace{(\tilde{x} - y)(\tilde{x} - \bar{y})}_{= 2iy} = (\tilde{x} - x - iy)(\tilde{x} - x + iy) = (\tilde{x} - x)^2 + y^2$

If we write $f(x, y) = u(x, y) + iV(x, y)$, then:

$$u(x, y) = \frac{y}{\bar{y}} \int_{-\infty}^{+\infty} \frac{u(\tilde{x}, 0)}{(\tilde{x} - x)^2 + y^2} d\tilde{x} = \frac{y}{\bar{y}} \int_{-\infty}^{+\infty} \frac{g(\tilde{x})}{(\tilde{x} - x)^2 + y^2} d\tilde{x}$$

This is the Poisson integral formula for half-plane.

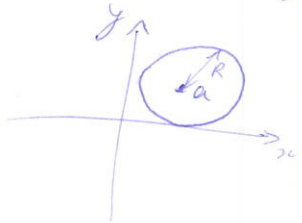
N 18.4.21

Let $f(z)$ be analytic in $D: |z-a| \leq R$ (disk of rad. R centered at $z=a$)

Then if $|f(z)| \leq M$, we have:

$$|f^{(n)}(a)| \leq \frac{n! M}{R^n}, \quad n = 0, 1, 2, \dots$$

↳ Cauchy's inequality



Indeed, by the Cauchy integral formula:

$$|f^{(n)}(a)| = \left| \frac{n!}{2\pi i} \oint_{C: |z-a|=R} \frac{f(z) dz}{(z-a)^{n+1}} \right| \leq \frac{n!}{2\pi} \int_0^{2\pi} \frac{|f(a + Re^{i\theta})| \cdot |iRe^{i\theta} d\theta|}{R^{n+1}} =$$

$$= \frac{n!}{2\pi} \cdot \frac{M}{R^n} \int_0^{2\pi} d\theta = \frac{n! M}{R^n}, \quad n = 0, 1, 2, \dots$$

$\left. \begin{aligned} z-a &= Re^{i\theta} \\ dz &= iRe^{i\theta} d\theta \end{aligned} \right\}$

N 18.4.23

Liouville's th.: if an entire (i.e. analytic in the whole complex plane) function $f(z)$ is bounded, then it must be a constant.

Let a be arbitrary pt. in the complex plane. Then, by analyticity,

$$f(z) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (z-a)^n \Rightarrow |f(z)| \leq |f(a)| + \sum_{n=1}^{\infty} \frac{|f^{(n)}(a)|}{n!} |z-a|^n$$

By the result of the prev. problem: $\frac{|f^{(n)}(a)|}{n!} \leq \frac{M}{R^n} \rightarrow 0$ as $R \rightarrow \infty$

$$\Rightarrow |f(z)| \leq |f(a)| \Rightarrow f(z) \equiv \text{const}$$

(since we can choose arbitrary big disk)