

Complex Analysis

Unit - I

Complex Integration

Fundamental Theorems - line integrals - Rectifiable arcs - line integrals as arcs - Cauchy's Theorem for a rectangle and in a disk - Cauchy's integrals formula - Index of point with respect to a closed curve. The integral formula - higher order derivatives - local properties of analytic functions - Taylor's Theorem - zeros and poles local mapping - maximum principle

chapter 4 [sec: 1 to 3]

Unit - II

Complex integration [continued]

The general form of Cauchy's Theorem - chain rules and cycles simple connectivity - Homology - general statement of Cauchy theorem - proof of Cauchy's theorem - locally exact Differentials - multiply connected regions - calculus of residues Theorem - Argument principle - evaluation of definite integrals

chapter: 4 [sec 4. 4.5]

Unit - III

Harmonic functions and power series expansion

Harmonic functions - Definition and basic properties - mean value properties

Poisson's formula Schwarz's theorem -
 Reflexion principle & Schwarz's lemma -
 Taylor's series - Laurent's series
 chapter 4 [sec 6]
 chapter 5 [sec 1]

Unit - IV

Entire function: Jensen's formula
 - Hadamard's theorem.
 Normal Families: Equicontinuity - Normality
 and compactness - Arzela's theorem - Families
 of analytic function the classical
 definition
 chapter - 5 [sec 3 and 5]

Unit - V

conformal mapping:
 The Riemann mapping theorem
 conformal mapping of polygons A closure
 look at harmonic functions
 [chapter - 6 [sec 1.2 and 3]

Text Book:

Complex Analysis
 L. V AHLFORS.

complex line integral.

complex line integral of $f(z)$ is extended over γ to a piecewise differentiable arc is given by,

$$z = z(t) \quad ; \quad a \leq t \leq b$$

If the function $f(z)$ is defined and continuous on γ then $f[z(t)]$ is also continuous and we define

$$\int_{\gamma} f(z) dz = \int_a^b f(z(t)) z'(t) dt$$

Unit - I

Complex integration.

Line integrals:

If $f(t) = u(t) + iv(t)$ is a continuous function defined in an interval (a, b) then we defined

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

Note:

If $c = x + iy$ is a complex constant

$$\text{Then } \int_a^b c \cdot f(t) dt = c \int_a^b f(t) dt$$

ii) when $a < b$ the fundamental inequality

$$\left| \int_a^b f(t) dt \right| \leq \int_a^b |f(t)| dt$$

Proof:

$$\text{let } \int_a^b f(t) dt = r e^{i\theta}$$

$$\Rightarrow \left| \int_a^b f(t) dt \right| = |r e^{i\theta}|$$

$$\Rightarrow \left| \int_a^b f(t) dt \right| = r e^{i\theta}$$

$$\Rightarrow r = e^{-i\theta} \int_a^b f(t) dt$$

$$\Rightarrow r = \operatorname{Re} \left(e^{-i\theta} \int_a^b f(t) dt \right)$$

$$\begin{aligned}
 &= \operatorname{Re} \int_a^b e^{-i\theta} f(t) dt \\
 &= \int_a^b \operatorname{Re} (e^{-i\theta}) f(t) dt \\
 &= \int_a^b |e^{-i\theta} f(t)| dt \\
 &\leq \int_a^b |e^{-i\theta}| |f(t)| dt \\
 \therefore \left| \int_a^b f(t) dt \right| &\leq \int_a^b |f(t)| dt
 \end{aligned}$$

Property: 1

The line integral is invariant under a change of parameters.

A change of parameter is determined by an increasing function.

$t = f(\tau)$ which maps an interval $\alpha \leq \tau \leq \beta$ on $a \leq t \leq b$

we assume that

$t(\tau)$ is piecewise differentiable.

let,

$$\int_{\gamma} f(z) dz = \int_a^b f(z(t)) z'(t) dt \quad \left| \begin{array}{l} z = z(t) \\ \end{array} \right.$$

$$= \int_{\alpha}^{\beta} f(z(t(\tau))) z'[t(\tau)] d[t(\tau)]$$

$$\int_{\gamma} f(z) dz = \int_{\alpha}^{\beta} f[z(t(\tau))] z'[t(\tau)] t'(\tau) d\tau$$

but,

$$\frac{d [z(t(\tau))]}{d\tau} = z'(t(\tau)) \cdot \frac{d}{d\tau} t(\tau)$$

$$= z'(t(\tau)) t'(\tau)$$

$$\Rightarrow d [z(t(\tau))] = z'(t(\tau)) t'(\tau) \quad \text{--- (2)}$$

sub (2) in (1)

$$\int_{\gamma} f(z) dz = \int_a^b f[z(t(\tau))] d [z(t(\tau))] dt$$

above theorem is known as

Property 2:

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

when $(-\gamma)$ is the opposite arc of (γ)

we know that

The arc (γ) is defined as,

$$\gamma = \{z(t) / t \in [a, b]\}$$

$$-\gamma = \{z(t) / t \in [-b, -a]\}$$

$$\Rightarrow \int_{-\gamma} f(z) dz = \int_{-b}^{-a} f[z(-t)] d [z(-t)]$$

$$= \int_{-b}^{-a} f[z(-t)] z'(-t) (-dt)$$

put $t' = -t \Rightarrow dt' = -dt$

When,

$$t = -b \Rightarrow t' = b$$

$$t = -a \Rightarrow t' = a$$

$$\begin{aligned} \textcircled{1} \Rightarrow \int_{-\gamma}^{\gamma} f(z) dz &= \int_b^a f[z(t')] z'(t') dt' \\ &= - \int_a^b f(z(t)) z'(t) dt \end{aligned}$$

$$\int_{-\gamma}^{\gamma} f(z) dz = - \int_{\gamma}^{\gamma} f(z) dz$$

Property: 3

We subdivide an arc γ into a finite no. of sub arcs $\gamma_1, \gamma_2, \gamma_3, \dots, \gamma_n$. Then the corresponding integrals satisfies the relation.

$$\int_{\gamma} f(z) dz = \int_{\gamma_1} f(z) dz + \int_{\gamma_2} f(z) dz + \dots + \int_{\gamma_n} f(z) dz.$$

No proof

A line integral w.r.to. \bar{z}

A complex line integral over the arc γ w.r.to \bar{z} is defined by,

$$\int_{\gamma} f d\bar{z} = \int_{\gamma} \bar{f} dz$$

note:

$$i) \int_{\gamma} f dx = \frac{1}{2} \left[\int_{\gamma} f dz + \int_{\gamma} f d\bar{z} \right]$$

$$ii) \int_{\gamma} f dy = \frac{1}{2i} \left[\int_{\gamma} f dz - \int_{\gamma} f d\bar{z} \right]$$

Corollary:

$$\int_{-\gamma}^{\gamma} f(z) |dz| = \int_{\gamma} f(z) |dz|$$

$$\begin{aligned} \int_{-\gamma}^{\gamma} f(z) |dz| &= \int_{-\gamma}^{\gamma} f(z(t)) |z'(t)| dt \\ &= \int_{-b}^a f(z(-t)) |z'(-t)| dt \\ &= \int_{-b}^a f(z(-t)) |z'(-t)| dt \end{aligned}$$

Put, $t' = t$ $t = -b \Rightarrow t' = b$

$dt' = dt$ $dt = -dt' \Rightarrow dt' = -dt$

$t = a \Rightarrow t' = -a$

$$\int_{-b}^a f(z(-t)) |z'(-t)| dt = \int_{-a}^b f(z(t')) |z'(t')| dt'$$

$$= \int_{-a}^b f(z(t')) |z'(t')| dt'$$

$$= \int_{-a}^b f(z(t)) |z'(t)| dt$$

$$= \int_a^b f(z(t)) |z'(t)| dt$$

$$= \int_a^b f(z(t)) |z'(t)| dt$$

$$= \int_a^b f(z(t)) |z'(t)| dt$$

$$= \int_a^b f(z(t)) |z'(t)| dt$$

$$= \int_a^b f(z(t)) |z'(t)| dt$$

$$= \int_a^b f(z(t)) |z'(t)| dt$$

$$= \int_a^b f(z(t)) |z'(t)| dt$$

$$= \int_a^b f(z(t)) |z'(t)| dt$$

$$= \int_a^b f(z(t)) |z'(t)| dt$$

$$= \int_a^b f(z(t)) |z'(t)| dt$$

$$= \int_a^b f(z(t)) |z'(t)| dt \quad \text{--- ①}$$

Note:

when, $f(z) = 1$

$$\textcircled{1} \Rightarrow \int_{\gamma} |dz| = \int_{\gamma} |dz| = \int_{\gamma} ds$$

where, s is the arc length

Ex:

let γ be a circle

$$z = z(t) = a + pe^{it}; 0 \leq t \leq 2\pi$$

$$\therefore \int_{\gamma} |dz| = \int_0^{2\pi} |dz(z(t))| = \int_0^{2\pi} |z'(t)| dt$$

$$= \int_0^{2\pi} |i p e^{it}| dt$$

$$= \int_0^{2\pi} |i| |p| |e^{it}| dt$$

$$= \int_0^{2\pi} (1)(1)p dt$$

$$= p(t)_0^{2\pi} = p(2\pi - 0)$$

$$= 2\pi p$$

$\int_{\gamma} |dz| = 2\pi p$ = circumference of a circle with radius 'p'

Defn: Rectifiable arcs

The length of an arc can also be defined as the least upper bound of all sums

$$|z(t_1) - z(t_2)| + |z(t_2) - z(t_3)| + |z(t_3) - z(t_4)| + \dots + |z(t_{n-1}) - z(t_n)|$$

where $a = t_0 < t_1 < t_2 < t_3 < \dots < t_{n-1} < t_n = b$

If this least upper bound is finite we say that arc is rectifiable.

Note:

Piecewise differentiable arcs ^{are} rectifiable.

Defn: Bounded variation. $(-1 \leq \lambda \leq 1)$

If $z(t_k) = x(t_k) + iy(t_k)$ and

$z(t_{k-1}) = x(t_{k-1}) + iy(t_{k-1})$

Then

$$\sum_{k=1}^n z(t_k) - z(t_{k-1}) = \sum_{k=1}^n [x(t_k) - x(t_{k-1})] + i \sum_{k=1}^n [y(t_k) - y(t_{k-1})]$$

If $\sum_{i=1}^n [x(t_k) - x(t_{k-1})]$ and

$\sum_{k=1}^n [y(t_k) - y(t_{k-1})]$ are bounded

then we say that the function $x(t)$ and $y(t)$ are bounded variation.

Theorem: 1

An arc $z = z(t)$ is rectifiable if and only if real and imaginary parts of $z(t)$ are bounded variation.

Necessary condition.

Assume that

An arc $z(t)$ is rectifiable.

ie, $\sum_{k=1}^n |z(t_k) - z(t_{k-1})|$ is finite,

$\Rightarrow \sum_{k=1}^n |z(t_k) - z(t_{k-1})|$ is bounded

We know that

$$z(t) = x(t) + iy(t)$$

$$z(t_k) = x(t_k) + iy(t_k)$$

$$z(t_{k-1}) = x(t_{k-1}) + iy(t_{k-1})$$

$$\Rightarrow z(t_k) - z(t_{k-1}) = x(t_k) + iy(t_k) - [x(t_{k-1}) + iy(t_{k-1})]$$

$$= x(t_k) + iy(t_k) - x(t_{k-1}) - iy(t_{k-1})$$

$$\therefore \sum_{k=1}^n [z(t_k) - z(t_{k-1})] = \sum_{k=1}^n [x(t_k) - x(t_{k-1})] + i \sum_{k=1}^n [y(t_k) - y(t_{k-1})]$$

$$\Rightarrow \sum_{k=1}^n |x(t_k) - x(t_{k-1})| \leq \sum_{k=1}^n |z(t_k) - z(t_{k-1})|$$

from (1) $\Rightarrow \sum |x(t_k) - x(t_{k-1})|$ is bounded

iiy

$\sum |y(t_k) - y(t_{k-1})|$ is bounded

ie \Rightarrow The real $[x(t)]$ and imaginary parts $[y(t)]$ of $z(t)$ are bounded variation.

sufficient condition.

Assume that

The real and imaginary parts of $z(t)$ are bounded variation.

$$\text{ie) } \left. \begin{aligned} \sum_{k=1}^n |x(t_k) - x(t_{k-1})| \text{ is bounded} \\ \sum_{k=1}^n |y(t_k) - y(t_{k-1})| \text{ is bounded} \end{aligned} \right\} \rightarrow (1)$$

$$\sum_{k=1}^n |y(t_k) - y(t_{k-1})| \text{ is bounded}$$

$$\Rightarrow z(t_k) - z(t_{k-1}) = [x(t_k) - x(t_{k-1})] + i[y(t_k) - y(t_{k-1})]$$

$$\Rightarrow |z(t_k) - z(t_{k-1})| = |x(t_k) - x(t_{k-1}) + iy(t_k) - iy(t_{k-1})|$$

$$\leq |x(t_k) - x(t_{k-1})| + |iy(t_k) - iy(t_{k-1})|$$

$$\leq \sum_{k=1}^n |x(t_k) - x(t_{k-1})| + \sum_{k=1}^n |y(t_k) - y(t_{k-1})|$$

using ① $\sum_{k=1}^n |z(t_k) - z(t_{k-1})|$ is bounded

$\therefore z(t)$ is rectifiable arc.

Definition: line integral as functions of arcs.

The general line integral of the form

$$\int_C p dx + q dy \quad \text{where, } p = \frac{\partial f}{\partial x} \quad \& \quad q = \frac{\partial f}{\partial y}$$

are often studied as functions of the arc \rightarrow
 its assume that p & q are defined and
 continuous in Ω

Note:

i) $\int p dx + q dy$ depends only on end points
 of γ on a region Ω

ii) $\int p dx + q dy = 0 \Leftrightarrow \gamma$ is closed.

Fundamental theorem of calculus
 statement.

The line integral $\int p dx + q dy$ defined on γ
 depends only on the end points of γ
 \Rightarrow There exist a function $U(x, y)$ in Ω with the
 partial derivatives $\frac{\partial U}{\partial x} = p$ & $\frac{\partial U}{\partial y} = q$

Assume that
 there exist a function $U(x, y)$ in Ω
 with the partial derivatives $\frac{\partial U}{\partial x} = p$ & $\frac{\partial U}{\partial y} = q$

$$\Rightarrow \int_{\gamma} P dx + Q dy = \int_{\gamma} \left(\frac{\partial u}{\partial x} \right) dx + \left(\frac{\partial u}{\partial y} \right) dy$$

$$= \int_a^b \left(\frac{\partial u}{\partial x} x'(t) + \left(\frac{\partial u}{\partial y} \right) y'(t) \right) dt$$

[where $x=x(t)$ & $y=y(t)$]

$$= \int_a^b \left[\frac{\partial u}{\partial x} x'(t) + \frac{\partial u}{\partial y} y'(t) \right] dt$$

$$= \int_a^b \frac{d}{dt} [u(x(t), y(t))] dt$$

$$= [u(x(t), y(t))]_a^b$$

$$\int_{\gamma} P dx + Q dy = [u(x(b), y(b))] - [u(x(a), y(a))]$$

Hence the value of integrals depends only on the end points.

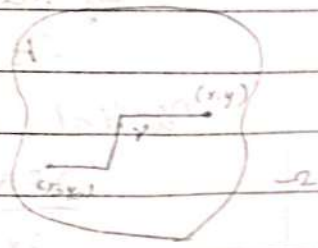
conversely

let us assume that

the value of integral $\int_{\gamma} P dx + Q dy$ depends only on the end points.

To Prove: There exist a function $u(x,y)$ in Ω with the partial derivatives $\frac{\partial u}{\partial x} = P$ & $\frac{\partial u}{\partial y} = Q$

let (x_0, y_0) be any ^{fixed} point in Ω and (x,y) be any point in Ω join these two point by a polygon with arc γ in Ω



Parameter & obtain x & y (the limit of integral is invariant.)

from this expression $\frac{\partial u}{\partial x} = p$ whose sides are in \mathbb{R}^2 parallel to the co-ordinates axis in \mathbb{R}^2 .

in some way by choosing
 last seg. is vertical
 I.S.M. $\frac{\partial u}{\partial x} = p$

let, $U(x, y) = \int p dx + q dy$

since, the value of $\int p dx + q dy$ depends only on the end points if we choose the last segment of γ to be horizontal

we can keep 'y' as constant and let 'x' varying without changing the other segment.

(The lower limit of the integral is irrelevant) by choosing the last segment of γ vertically

$$\frac{\partial u}{\partial y} = q(x, y)$$

Note:

i) **Exact differential.**

if we write $du = \left(\frac{\partial u}{\partial x}\right) dx + \left(\frac{\partial u}{\partial y}\right) dy$ and to say that the expression $(p dx + q dy)$ is exact differential

Thus, The integral depends only on the end points iff The integral is exact

ii) when, $f(z) dz = f(z) dx + i f(z) dy$ on exact differential

sol:

by the exact differential

If a function $f(z) \in \mathbb{R}$ with partial derivatives

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

$$\Rightarrow \frac{\partial F(x)}{\partial x} = \frac{1}{i} \frac{\partial F(y)}{\partial y} = f(z)$$

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

which \Rightarrow that ~~is~~ C-R equation.

and $F(z)$ is analytic with derivatives $f(z)$

$\therefore f(z) dz$ is exact if $F(z)$ is analytic with derivative $f(z)$

Theorem: 3

The integral $\int f dz$ with continuous function 'f' depends only on the endpoints of γ iff 'f' is derivative of an analytic function in Ω
 [(ie) $F'(z) = f(z)$]

$$\begin{aligned} \text{let } \int_{\gamma} f(z) dz &= \int_{\gamma} f(z) [dx + i dy] \\ &= \int_{\gamma} (f(z) dx + i f(z) dy) \end{aligned}$$

By a known theorem.

$\int_{\gamma} f(z) dz$ depends only on the endpoints of γ iff there exist a function $F(z)$ defined on Ω

such that, $\frac{\partial F}{\partial x} = f(z)$; $\frac{\partial F}{\partial y} = i f(z)$

$$\Leftrightarrow \frac{\partial F}{\partial z} = \frac{1}{i} \frac{\partial F}{\partial y} (= f(z))$$

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

$$\Leftrightarrow \frac{\partial(u+iv)}{\partial x} = -i \frac{\partial(u+iv)}{\partial y}$$

$$\Leftrightarrow \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} = -i \left(\frac{\partial u}{\partial y} + i \frac{\partial v}{\partial y} \right)$$

$$\Leftrightarrow \left\{ \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \quad ; \quad \frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y} \right\}$$

\Leftrightarrow 'F' satisfies the C-R equation.

$\Leftrightarrow F(z)$ is analytic in Ω $\Leftrightarrow f(z) = \frac{\partial F}{\partial x}$

$$= \frac{\partial(u+iv)}{\partial x}$$

$$f(z) = \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x}$$

$$= u_x + i v_x$$

$$\therefore f(z) = F'(z)$$

Note

i) Let $f(z)$ be a continuous complex valued function defined on a region Ω . Then $\int_{\gamma} f(z) dz = 0$ for every closed curve γ lying in Ω .
 If an analytic function such that $F'(z) = f(z)$ in Ω .

ii) $\int (z-a)^n f(z) dz = 0$ for every closed curve γ provided that integer 'n' is greater than 0.
 Since, $(z-a)^n$ is the derivative of $(z-a)^{n+1}/(n+1)$ a function which is analytic in the whole plane is $\int (z-a)^n dz = 0$

iii) Consider a circle 'c' with centre 'a' and
 $z = a + \rho e^{it}$; $0 \leq t \leq 2\pi$

$$\text{Then, } \int_C \frac{dz}{z-a} = \int_0^{2\pi} \frac{\rho i e^{it}}{\rho e^{it}} dt$$

$$= \int_0^{2\pi} (i) dt = i(t)_0^{2\pi}$$

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

1. Find $\int \gamma dz$ where ' γ ' is the directed line segment from 0 to $(1+i)$

We know that

The eqn of line is

$$\frac{x-x_1}{x_2-x_1} = \frac{y-y_1}{y_2-y_1}$$

~~$$\frac{x-0}{0-1} = \frac{y-0}{0-1}$$~~

$$\frac{x-0}{0-1} = \frac{y-0}{0-1}$$

$$\frac{x}{-1} = \frac{y}{-1}$$

$$x = y$$

$$\Rightarrow z = x + iy$$

$$\Rightarrow z = z + i(x)$$

$$\Rightarrow z = (1+i)x$$

$$dz = (1+i) dx$$

On 'x' values from 0 to 1

$$\int_0^1 (1+i)x dx$$

$$= (1+i) \left[\frac{x^2}{2} \right]_0^1$$

$$= (1+i) \left(\frac{1}{2} \right)$$

$$\int x dx = \frac{(1+i)}{2}$$

Find $\int x dz$
 $|z|=r$

let $z(t) = re^{it}$ and $0 \leq t \leq 2\pi$

$$dz = re^{it} (i) dt$$

$$x = \operatorname{Re}(z) = \operatorname{Re}(re^{it}) = r \cos t$$

$$\int_{|z|=r} x dz = \int_0^{2\pi} (r \cos t) (i e^{it} r) dt$$

$$= i(r^2) \int_0^{2\pi} (\cos t) (\cos t + i \sin t) dt$$

$$= ir^2 \int_0^{2\pi} \left(\frac{1 + \cos 2t}{2} + \frac{i \sin 2t}{2} \right) dt$$

$$= ir^2 \left[\frac{1}{2} \left(t + \frac{\sin 2t}{2} \right) + \frac{i}{2} \left(-\frac{\cos 2t}{2} \right) \right]_0^{2\pi}$$

$$= ir^2 (\pi)$$

Theorem: 4

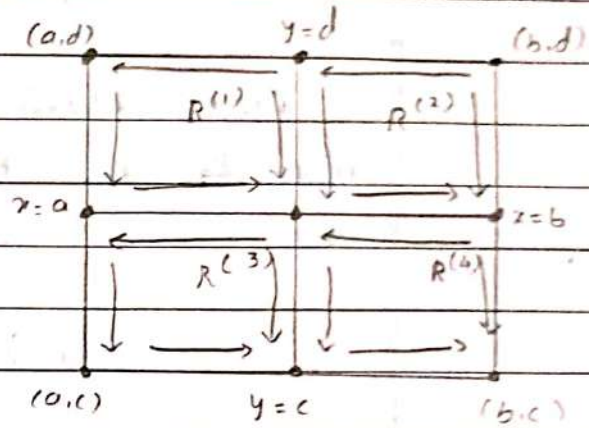
(Cauchy Theorem. 101) Cauchy's theorem for a rectangle.

statement:

If the function $f(z)$ is analytic on R'
Then $\int_{\partial R} f(z) dz = 0$

Let R be the rectangle formed by the lines $a \leq x \leq b$ & $c \leq y \leq d$

we divide the rectangle R into four equal parts $R^{(1)}, R^{(2)}, R^{(3)}, R^{(4)}$



By bisecting the sides and call the individual rectangles $R^{(1)}, R^{(2)}, R^{(3)}, R^{(4)}$

And let $\partial R^{(1)}, \partial R^{(2)}, \partial R^{(3)}$ and $\partial R^{(4)}$ denotes the boundary of this rectangles.

$$\text{i.e. } \partial R = \partial R^{(1)} + \partial R^{(2)} + \partial R^{(3)} + \partial R^{(4)}$$

$$\Rightarrow \int_{\partial R} f(z) dz = \int_{\partial R_1} f(z) dz + \int_{\partial R_2} f(z) dz + \int_{\partial R_3} f(z) dz + \int_{\partial R_4} f(z) dz$$

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

$$\therefore \eta(R) = \int_{\partial R_1} f(z) dz + \int_{\partial R_2} f(z) dz + \int_{\partial R_3} f(z) dz + \int_{\partial R_4} f(z) dz \quad \text{--- (1)}$$

For the integrals over the common sides cancel each other.

For atleast one of the rectangles
 $R^{(k)}$

$$R^{(k)} \quad (k=1, 2, 3, 4)$$

we get

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

we denote rectangle by $R^{(1)}$

$$\text{ie) } |\eta(R_1)| \geq \frac{1}{4} |\eta(R)|$$

Then again R_1 divided into 4 equal parts
 Then R_2 be the rectangle of R_1
 such that

$$|\eta(R_2)| \geq \frac{1}{4} |\eta(R_1)|$$

This process can be repeated then finally
 we get the sequence of nested rectangles
 $R \supset R_1 \supset R_2 \supset R_3 \supset \dots$

with the property

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

and so that,

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

$$|\eta(R_n)| \geq \frac{1}{4^2} |\eta(R_{n-2})| \geq$$

$$|\eta(R_n)| \geq \frac{1}{4^3} |\eta(R_{n-3})|$$

and hence $|n(R_n)| \geq \frac{1}{4^n} |n(R)|$ — (2)

Since the rectangle we get each one is contained in preceding one and those the area goes to zero as $n \rightarrow \infty$

There exist a point which is common to all rectangle

let the point be $z^* \in R$

i.e. R_n contained in $|z - z^*| < \epsilon$ as $n \rightarrow \infty$
choose δ small enough, then $f(z)$ is defined and analytic in $|z - z^*| < \delta$

since, $f(z)$ is analytic at z^*

$$\Rightarrow f'(z^*) = \lim_{z \rightarrow z^*} \left[\frac{f(z) - f(z^*)}{z - z^*} \right]$$

for any given $\epsilon > 0$

\exists a $\delta > 0$ such that (\Rightarrow)

$$\Rightarrow \left| \frac{f(z) - f(z^*)}{z - z^*} - f'(z^*) \right| < \epsilon \quad \forall |z - z^*| < \delta$$

$$\Rightarrow \left| f(z) - f(z^*) - f'(z^*)(z - z^*) \right| < \epsilon |z - z^*| \quad \text{--- (3)}$$

$$\forall |z - z^*| < \delta$$

now,

$$\begin{aligned} \int_{\partial R_n} [f(z) - f(z^*) - f'(z^*)(z - z^*)] dz &= \int_{\partial R_n} f(z) dz - f(z^*) \int_{\partial R_n} dz - \\ &= f'(z^*) \int_{\partial R_n} z dz + f'(z^*)(z^*) \int_{\partial R_n} dz \end{aligned}$$

$\therefore 1 \neq z$ are the derivatives of analytic fun. $z \neq \frac{z^2}{2}$ res. ∂R_n is closed

Since $\int_{\partial R_n} (1) dz = 0$ because $f(z) = 1$ is the derivative of $f(z) = z$ which is analytic and

$\int_{\partial R_n} z dz = 0$ because z is the derivative of

$f(z) = \frac{z^2}{2}$ which is analytic

$$\therefore \int_{\partial R_n} dz = 0, \int_{\partial R_n} z dz = 0$$

$$= \int_{\partial R_n} f(z) dz = 0 - 0 + 0$$

$$= \eta(R_n)$$

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

$$\Rightarrow |\eta(R_n)| = \int_{\partial R_n} |f(z) - f(z^*) - (z - z^*)f'(z^*)| |dz|$$

$$\therefore |\eta(R_n)| \leq \int_{\partial R_n} \epsilon |z - z^*| |dz| \quad (\text{by } \epsilon)$$

Now, $|z - z^*|$ is almost equal to the diagonal 'dn' of R_n and 'Ln' denote the length of perimeter R_n

$$\text{Then, } |\eta(R_n)| \leq \epsilon d_n \int_{\partial R_n} |dz|$$

$$\therefore |\eta(R_n)| \leq \epsilon d_n (L_n)$$

where, d & L denotes the diagonal & perimeter of the original rectangle 'R'.

Then

$$d_n = \frac{d}{2^n} \quad \text{and} \quad L_n = \frac{L}{2^n}$$

$$\therefore |\eta(R_n)| \leq \epsilon \left(\frac{d}{2^n} \right) \left(\frac{L}{2^n} \right)$$

$$\Rightarrow |\eta(R_n)| \leq \epsilon \left(\frac{dL}{4^n} \right)$$

(comparing ②)

$$\Rightarrow \frac{1}{4^n} |\eta(R_n)| \leq |\eta(R_n)| \leq \epsilon \frac{dL}{4^n}$$

$$\therefore |\eta(R_n)| \leq \epsilon dL$$

since

' ϵ ' is arbitrary

$$\therefore \eta(R) = 0$$

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

Theorem 15

state and prove Goursat lemma.

Statement:

Let $f(z)$ be analytic on the set R' .
 If region \rightarrow obtain ^{from} the rectangle R by omitting
 a finite number of interior points γ_i and

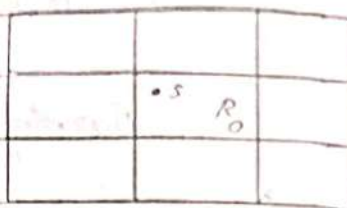
$$\text{If } \lim_{z \rightarrow \gamma_i} (z - \gamma_i) f(z) = 0 \quad \text{then } \int_{\partial R} f(z) dz = 0$$

proof

It is enough to consider the case
one exceptional point s in R at
which $f(z)$ is not analytic

we divide the rectangle ~~and~~ R into
9 rectangles as in figure

let R_0 be the rectangle
with centre ~~around~~ around
the point s :



Applying Cauchy theorem for rectangle

$$\Rightarrow \int_{\partial R} f(z) dz = \int_{\partial R_0} f(z) dz \quad \text{--- (1)}$$

now, given that,

$$\lim_{z \rightarrow s} (z-s)f(z) = 0$$

$$\Rightarrow |z-s| |f(z)| < \epsilon$$

$$\therefore |f(z)| < \frac{\epsilon}{|z-s|} \quad \text{in } R_0 \quad \text{--- (2)}$$

$$\textcircled{1} \Rightarrow \left| \int_{\partial R} f(z) dz \right| = \left| \int_{\partial R_0} f(z) dz \right|$$

$$< \int_{\partial R_0} |f(z)| dz$$

$$< \int_{\partial R_0} |f(z)| |dz|$$

$$< \frac{\epsilon}{|z-s|} \int_{\partial R_0} |dz| \quad (\text{by } \textcircled{2})$$

$$< \epsilon \int_{\partial R_0} \frac{|dz|}{|z-s|} = (8\epsilon)$$

$$< \epsilon \frac{4a}{(a/2)}$$

$$< \epsilon (4a) \left(\frac{2}{a}\right)$$

$$< 8\epsilon$$

$$< \epsilon$$

$$\epsilon \frac{1}{a} 8a = 8\epsilon$$

$$\left| \int_{\partial R} f(z) dz \right| < \epsilon$$

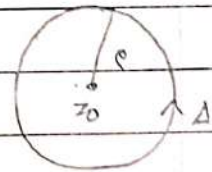
if R_0 is a square with centre 's'

$$\therefore \int_{\partial R} f(z) dz = 0 \quad \left\{ \begin{array}{l} |z-s| \geq a, z \in \partial R_0 \\ \frac{1}{z-s} \leq \frac{1}{a} \text{ where } 2a \text{ is side of } R_0 \\ \int_{\partial R_0} |dz| = \text{length of } \partial R_0 = 8a \end{array} \right.$$

Define: OPEN (or) CIRCULAR DISC

An open disc is the region given by $|z-z_0| < \rho$ such regions are denoted by Δ

$$\text{i.e. } \Delta = |z-z_0| < \rho$$

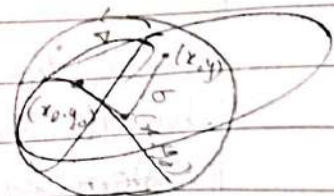
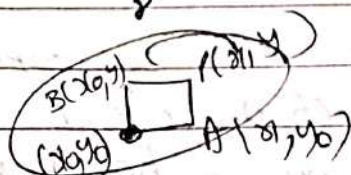


Theorem 6

Cauchy's theorem for circular disc

Statement:

If $f(z)$ is analytic in an open disc Δ then $\int_{\gamma} f(z) dz = 0$ \forall closed curve γ



Proof
let Δ be an open circular disc
with centre (x_0, y_0) and radius 'r'

let $f(z)$ be an analytic function in Δ

let (x, y) be any point in Δ

let us define $F(z) = \int_{\sigma} f(z) dz$

where σ is consisting of horizontal line
segment from (x_0, y_0) to (x, y_0) and
the vertical line segment from (x, y_0) to
 (x, y)

$$\therefore \frac{\partial F}{\partial z} = f(z) \rightarrow \textcircled{1}$$

$$\& \frac{\partial F}{\partial y} = i f(z) \rightarrow \textcircled{2}$$

$$\Rightarrow F(z) = \int_{y_0}^y f(z) d(x + iy) \quad (z = x + iy)$$

$$= \int_{y_0}^y f(z) dx + i \int_{y_0}^y f(z) dy$$

$$= 0 + i \int_{y_0}^y f(z) dy$$

$$\Rightarrow \frac{\partial F}{\partial y} = i f(z)$$

(or)

$$\boxed{-i \frac{\partial F}{\partial y} = f(z)} \rightarrow \textcircled{3}$$

on the other hand σ can be replaced
by the path consisting of a vertical
segment followed by a horizontal

$$\begin{aligned}
 \Rightarrow f(z) &= \int f(z) dz \\
 &= \int f(z) d(x+iy) \\
 &= \int f(z) dx + i \int f(z) dy \\
 &= \int f(z) dx + i(0) \\
 &= \int f(z) dx
 \end{aligned}$$

$$\therefore \frac{\partial F(x)}{\partial x} = f(z) \rightarrow \text{④}$$

③ & ④

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

which is the complex form of C-R equation for $F = u + iv$ also $f(z)$ is continuous
 $\Rightarrow \frac{\partial F}{\partial x}$ and $\frac{\partial F}{\partial y}$ is also continuous

hence, $f(z)$ is analytic in Δ
 such that

$$f(z) = F'(z) = \frac{\partial F}{\partial x}$$

$$\Rightarrow f(z) dz = F'(z) dz$$

An exact differential hence the values of $\int f(z) dz$ depend on the end point

Let γ be a closed curve

$$\int_{\gamma} f(z) dz = 0 \quad \forall \gamma \quad [\text{by Cauchy's theorem}]$$

Cauchy integral formula :-

Index of a point with respect to closed curve -

Define: winding number (or) Index of a point w.r. to γ

We define the index of a point with respect to γ by a winding equation

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

(or)

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

Theorem 17

If the piecewise differentiable closed curve γ does not pass through the point a . Then the value of

$$\int_{\gamma} \frac{f(z)}{z-a} dz \text{ is a multiple of } 2\pi i$$

Proof

Let γ be a piecewise differentiable closed curve - a closed curve is given by

$$z = z(t) \quad ; \quad \alpha \leq t \leq \beta$$

$$\Rightarrow \frac{dz}{dt} = z'(t)$$

$$\Rightarrow dz = z'(t) dt$$

$$\text{now, } z(\alpha) = z(\beta)$$

$$\int_{\gamma} \frac{dz}{z-a} = \int_{\alpha}^{\beta} \frac{z'(t) dt}{z(t)-a}$$

$$\text{let } h(t) = \int_{\alpha}^t \frac{z'(t)}{z(t)-a} dt \quad \text{--- (1)}$$

since 'a' doesn't lie on ' γ '

$\therefore h(t)$ is defined by a continuous and closed curve ' γ ' on the interval (α, β)

$$\begin{aligned} \text{(1)} \Rightarrow h(t) &= \int_{\alpha}^t \log [z(t)-a] \\ &= \log(z(t)-a) - \log(z(\alpha)-a) \end{aligned}$$

$$= \log \left[\frac{z(t)-a}{z(\alpha)-a} \right]$$

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

[since ' γ ' is closed curve

$$\Rightarrow z(\alpha) = z(\beta)$$

$$e^{h(\beta)} = 1$$

$$\therefore h(\beta) = 2n\pi i \quad \forall n \text{ is any integer}$$

$$\therefore \int_{\alpha}^{\beta} \frac{z'(t)}{z(t)-a} dt = n(2\pi i)$$

hence, $\int_{\gamma} \frac{dz}{z-a}$ is a multiple of $(2\pi i)$

Problem-1

Find the winding no. of a point 'a' w.r.t. to the circle 'c' with centre at 'a'.

soln

we know that

the winding no. of 'a'

$$h(\gamma, a) = \frac{1}{2\pi i} \int_{\gamma} \frac{dz}{z-a} \quad \text{--- (1)}$$

~~soln~~ Given that, 'c' is a circle [r = r

$\Rightarrow |z-a| = r$

$$\Rightarrow z-a = re^{i\theta}$$

$$z = a + re^{i\theta}$$

$$\frac{dz}{d\theta} = 0 + r(i e^{i\theta})$$

$$\frac{dz}{d\theta} = r(i e^{i\theta})$$

$$\therefore dz = r(i e^{i\theta}) d\theta$$

$$\text{(1)} \Rightarrow h(c, a) = \frac{1}{2\pi i} \int_0^{2\pi} \frac{r(i e^{i\theta}) d\theta}{a + re^{i\theta} - a}$$

$$= \frac{1}{2\pi i} \int_0^{2\pi} (1) d\theta$$

$$= \frac{1}{2\pi i} [\theta]_0^{2\pi} = \frac{1}{2\pi} [2\pi - 0]$$

$$n(c, a) = 1$$

Property (1):-

$$n(-\gamma, a) = -n(\gamma, a)$$

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

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

w.k.t

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

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

$$n(-\gamma, a) = -n(\gamma, a)$$

Property: 2

If γ lies inside a circle then $n(\gamma, a) = 0$ for all point a outside of ^{circle} circle

Proof

Given γ lies inside of a circle
 is a point set γ is closed in the
 open-set A

let $(1/z-a)$ is analytic in the disc
 By Cauchy theorem for a circle is

$$\int_{\gamma} \frac{dz}{z-a} = 0$$

$$\Rightarrow \frac{1}{2\pi i} \int_{\gamma} \frac{dz}{z-a} = 0$$

$$n(\gamma, a) = 0$$

NOTE:-

$$1) n(\gamma, a) = n(\gamma, b) \quad (\forall a, b \in \gamma)$$

$$2) n(\gamma, a) = \begin{cases} 0 & \text{if } a \notin \gamma \\ \bullet & \text{if } a \in \gamma \end{cases}$$

The Integral formula

Theorem: 8

suppose that $f(z)$ is analytic in an open disc Δ and let γ be a closed curve in Δ . for any point a not in γ then

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

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

let $f(z)$ be an analytic function in an open disc Δ

let γ be a closed curve in Δ

and let a be a point not in γ

consider

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

This function is analytic everywhere in Δ except at $z=a$.

$$\Rightarrow \lim_{z \rightarrow a} [(z-a)F(z)] = \lim_{z \rightarrow a} [(z-a) \left(\frac{f(z) - f(a)}{z-a} \right)]$$

$$= \lim_{z \rightarrow a} f(z) - f(a)$$

$$= f(a) - f(a)$$

$$\therefore \lim_{z \rightarrow a} (z-a)F(z) = 0$$

we know that,

let f be analytic in Δ' obtained by omitting a finite no. of points δ_j from an open disc Δ .

If $f(z)$ satisfies the condition

$$\lim_{z \rightarrow \delta_j} (z - \delta_j) f(z) = 0 \quad \forall j$$

Then $\int_{\gamma} f(z) dz = 0$ for any closed curve $\gamma \in \Delta$

$$\Rightarrow \int_{\gamma} F(z) dz = 0$$

$$\Rightarrow \int_{\gamma} \left[\frac{f(z) - f(a)}{z-a} \right] dz = 0$$

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

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

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

$$= f(a) \left[\frac{1}{2\pi i} \int_{\gamma} \frac{dz}{z-a} \right]$$

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

Theorem: 9

Cauchy Integral formula
statement.

If $f(z)$ is analytic in an open disc Δ , and if γ be any closed curve Δ , then for any z inside γ , we get

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

1st we prove theorem ⑨

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

If the point a is inside γ

$$\therefore n(\gamma, a) = 1$$

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

hence, (sub. $a = z$; $z = \delta$)

$$\therefore f(z) = \frac{1}{2\pi i} \int_{\gamma} \frac{f(\delta) d\delta}{\delta - z}$$

~~Problem~~ Problem.

find $\int_{|z|=1} \frac{e^z dz}{z}$

Given $\int_{|z|=1} \frac{e^z dz}{z}$

w.k. that C.I.F is

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

comparing (1) & (2)

$$\gamma : |z| = 1$$

$$f(z) = e^z ; a = 0$$

$$f(a) = e^a$$

$$f(0) = e^0 = 1$$

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

$$2\pi i f(0) = \int_{|z|=1} \frac{e^z dz}{z - 0}$$

$$\therefore \int_{|z|=1} \frac{e^z dz}{z} = 2\pi i$$

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

sol

$$\int_{|z|=2} \frac{dz}{z^2+1} \quad \text{--- (1)}$$

W.K.T Ho C.I.F is

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

$$\frac{1}{z^2+1} = \frac{1}{(z+i)(z-i)} = \frac{A}{z+i} + \frac{B}{z-i}$$

$$1 = A(z-i)(z-i)$$

$$1 = A(z-i) + B(z+i)$$

$$\text{sub } z = -i \Rightarrow 1 = A(-i-i) + B(0)$$

$$1 = A(-2i)$$

$$\therefore A = \frac{-1}{2i}$$

$$\text{sub } z = i \Rightarrow 1 = 0 + B(i+i)$$

$$1 = B(2i)$$

$$\therefore B = \frac{1}{2i}$$

$$\therefore \frac{1}{z^2+1} = \frac{-1}{2i(z+i)} + \frac{1}{2i(z-i)}$$

$$= \frac{1}{2i} \left[\frac{1}{z-i} - \frac{1}{z+i} \right]$$

$$\text{(1)} \Rightarrow \int_{|z|=2} \frac{dz}{z^2+1} = \frac{1}{2i} \int_{|z|=2} \left[\frac{1}{z-i} - \frac{1}{z+i} \right] dz$$

$$= \frac{1}{2i} \int_{|z|=2} \left[\frac{1}{z-i} \right] dz - \frac{1}{2i} \int_{|z|=2} \left[\frac{1}{z+i} \right] dz$$

$$a = i; f(z) = 1$$

$$f(a) = f(i) = 1$$

$$a = -i$$

$$f(z) = 1$$

$$f(a) = f(-i) = 1$$

$$\Rightarrow 2\pi i f(a) = \int_{|z|=2} \frac{dz}{z-i} \quad \left| \quad 2\pi i f(a) = \int_{|z|=2} \frac{dz}{z+i} \right.$$

$$\Rightarrow 2\pi i f(1) = 2\pi i \quad \left| \quad 2\pi i f(1) = -2\pi i \right.$$

$$\textcircled{3} \Rightarrow \int_{|z|=2} \frac{dz}{z^2+1} = \frac{1}{2i} [2\pi i - 2\pi i]$$

$$= 0$$

Find $\int_{|z|=1} \frac{\cos z \, dz}{z(z-4)}$

Given $\int_{|z|=1} \left(\frac{\cos z \, dz}{z(z-4)} \right) dz$ $\rightarrow \int_{|z|=1} \left(\frac{\cos z}{z-4} \right) \frac{1}{z} dz$ $\textcircled{1}$

We know that

$$\int_{\gamma} f(z) dz = 2\pi i f(a) \rightarrow \textcircled{2}$$

Comparing $\textcircled{1}$ & $\textcircled{2}$

$$f(z) = \frac{\cos z}{z-4} \quad \gamma: |z|=1$$

$$\& a=0$$

$$\textcircled{1} \Rightarrow \int_{|z|=1} \frac{\cos z}{z(z-4)} dz = 2\pi i f(a)$$

$$= 2\pi i f(0)$$

$$= 2\pi i \left(\frac{\cos 0}{0-4} \right)$$

$$= 2\pi i \left(-\frac{1}{4} \right)$$

$$= -\frac{\pi i}{2}$$

Higher order derivatives.

Theorem: 10

If $\phi(\delta)$ is continuous on γ then the function

$F_n(z) = \int_{\gamma} \frac{\phi(\delta)}{(\delta-z)^n} d\delta$ is analytic in each of the region $(\delta-z)^n$ determine in γ and its derivative is

$$F_n'(z) = n F_{n+1}(z)$$

Proof:-

Given

The $\phi(\delta)$ is continuous on γ

and
$$F_n(z) = \int_{\gamma} \frac{\phi(\delta)}{(\delta-z)^n} d\delta$$

For $n=1$

$$\Rightarrow F_1(z) = \int_{\gamma} \frac{\phi(\delta)}{(\delta-z)} d\delta$$

let us prove the theorem by induction method.

let, $z_0 \notin \gamma$

Step: 1

To prove $F_1(z)$ is continuous at $z_0 \notin \gamma$

let z_0 be any point not on γ
and

let $|z-z_0| < \epsilon$ be a neighbourhood of z_0

which doesn't meet γ

$$\rightarrow |s-z| > \epsilon/2 \quad \forall s \in \gamma$$

and

$$|s-z_0| > \epsilon/2 \quad \forall s \in \gamma$$

$$F_1(z) - F_2(z_0) = \int_{\gamma} \frac{\phi(s) ds}{s-z} - \int_{\gamma} \frac{\phi(s) ds}{s-z_0}$$

$$= \int_{\gamma} \phi(s) \left[\frac{1}{s-z} - \frac{1}{s-z_0} \right] ds$$

$$= \int_{\gamma} \phi(s) \left[\frac{s-z_0 - s + z}{(s-z)(s-z_0)} \right] ds$$

$$= (z-z_0) \int_{\gamma} \frac{\phi(s) ds}{(s-z)(s-z_0)} \quad \text{--- (1)}$$

$$|f_1(z) - f_1(z_0)| \leq |z-z_0| \int_{\gamma} \frac{|\phi(s)| |ds|}{|s-z| |s-z_0|}$$

$$< |z-z_0| \left(\frac{4}{\epsilon^2} \right) \int_{\gamma} |\phi(s)| |ds|$$

$$< |z-z_0| \frac{4}{\epsilon^2} M \int_{\gamma} |ds| \quad \left(\begin{array}{l} \text{at} \\ \text{max } |\phi(s)| = 0 \end{array} \right)$$

$$< |z-z_0| \frac{4}{\epsilon^2} M(L)$$

$$< (\epsilon) \left(\frac{4}{\epsilon^2} \right) ML$$

$$< 4/\epsilon (ML)$$

$$< 4\epsilon ML$$

$$\therefore |F_1(z) - F_1(z_0)| < \epsilon$$

$$\Rightarrow |F_1(z) - F_1(z_0)| = 0 \quad |z - z_0| < \delta$$

$$\therefore F_1(z) = F_1(z_0)$$

step (ii) \Rightarrow

$$\lim_{z \rightarrow z_0} \left[\frac{F_1(z) - F_1(z_0)}{z - z_0} \right] = \lim_{z \rightarrow z_0} \left[\int_{\gamma} \frac{\phi(\delta) d\delta}{(\delta - z_0)(\delta - z_0)} \right]$$

$$= \lim_{z \rightarrow z_0} \left[\int_{\gamma} \frac{\phi(\delta) d\delta}{(\delta - z_0)^2} \right]$$

$$F_1'(z_0) = \int_{\gamma} \frac{\phi(\delta) d\delta}{(\delta - z_0)^2}$$

$$\Rightarrow F_1'(z_0) = F_2(z_0)$$

since z_0 is arbitrary

$$F_1'(z) = F_2(z) \quad \text{--- (2)}$$

let us P.T the general case by the method of induction

$$\text{if, } F_{n-1}(z) = (n-1)F_n'(z)$$

and $F_n(z)$ is analytic

to prove:-

$F_n(z)$ is continuous at z_0

$$\text{let } F_n(z) - F_n(z_0) = \int_{\gamma} \frac{\phi(\delta) d\delta}{(\delta - z)^n} - \int_{\gamma} \frac{\phi(\delta) d\delta}{(\delta - z_0)^n}$$

$$= \int_{\gamma} \frac{(\delta - z_0) \phi(\delta)}{(\delta - z_0)(\delta - z)^n} - \int_{\gamma} \frac{\phi(\delta) d\delta}{(\delta - z_0)^n}$$

$$= \int_{\gamma} \frac{(\delta - z) + (z - z_0) \phi(\delta) d\delta}{(\delta - z_0)(\delta - z)^n} - \int_{\gamma} \frac{\phi(\delta) d\delta}{(\delta - z_0)^n}$$

$$= \int_{\gamma} \frac{(\delta - z) \phi(\delta)}{(\delta - z)^n (\delta - z_0)} + (z - z_0) \int_{\gamma} \frac{\phi(\delta) d\delta}{(\delta - z)^n (\delta - z_0)} - \int_{\gamma} \frac{\phi(\delta) d\delta}{(\delta - z_0)^n}$$

$$= \int_{\gamma} \frac{\phi(\delta) d\delta}{(\delta - z)^{n-1} (\delta - z_0)} + (z - z_0) \int_{\gamma} \frac{\phi(\delta) d\delta}{(\delta - z)^n (\delta - z_0)} - \int_{\gamma} \frac{\phi(\delta) d\delta}{(\delta - z_0)^n} \quad \text{--- } \ominus$$

$$\lim_{z \rightarrow z_0} [F_n(z) - F_n(z_0)] = \lim_{z \rightarrow z_0} \left[\int_{\gamma} \frac{\phi(\delta) d\delta}{(\delta - z)^{n-1} (\delta - z_0)} + (z - z_0) \int_{\gamma} \frac{\phi(\delta) d\delta}{(\delta - z)^n (\delta - z_0)} - \int_{\gamma} \frac{\phi(\delta) d\delta}{(\delta - z_0)^n} \right]$$

$$= \int_{\gamma} \frac{\phi(\delta) d\delta}{(\delta - z_0)^n} - \int_{\gamma} \frac{\phi(\delta) d\delta}{(\delta - z_0)^n}$$

$$\lim_{z \rightarrow z_0} F_n(z) - F_n(z_0) = 0$$

$$\lim_{z \rightarrow z_0} F_n(z) - F_n(z_0) = 0 \Rightarrow F_n(z) \text{ is analytic at } z_0$$

0 PROVE: $F_n'(z) = n F_{n-1}(z)$

$$\textcircled{2} \Rightarrow \frac{F_n(z) - F_n(z_0)}{z - z_0} = \left(\frac{1}{z - z_0} \right) \int \frac{\phi(\delta)}{(\delta - z)^{n-1} (\delta - z_0)} d\delta$$

$$+ \left(\frac{z - z_0}{z - z_0} \right) \int \frac{\phi(\delta)}{(\delta - z)^n (\delta - z_0)} d\delta - \left(\frac{1}{z - z_0} \right) \int \frac{\phi(\delta)}{(\delta - z_0)^n} d\delta$$

$$\therefore \frac{F_n(z) - F_n(z_0)}{z - z_0} = \frac{\psi_{n-1}(z) - \psi_{n-1}(z_0)}{z - z_0}$$

$$\text{where, } \psi_{n-1}(z) = \int \frac{\phi(\delta)}{(\delta - z)^{n-1}} d\delta$$

$$\psi_{n-1}(z_0) = \int \frac{\phi(\delta)}{(\delta - z_0)^{n-1}} d\delta$$

$$\psi_n(z) = \int \frac{\phi(\delta)}{(\delta - z)^n} d\delta$$

$$\Rightarrow \lim_{z \rightarrow z_0} \left[\frac{f_n(z) - f_n(z_0)}{z - z_0} \right] = \lim_{z \rightarrow z_0} \left[\frac{\psi_{n-1}(z) - \psi_{n-1}(z_0)}{z - z_0} \right]$$

$$= \lim_{z \rightarrow z_0} \left[\int \frac{\phi(\delta) d\delta}{(\delta - z)^n} \right]$$

By induction hypothesis

$$\psi_{n-1}'(z_0) = (n-1) \psi_n(z_0)$$

$$\lim_{z \rightarrow z_0} \left(\psi_{n-1}(z) \right) = (n-1) \psi_n(z_0)$$

$$\lim_{z \rightarrow z_0} \left(\frac{\psi_{n-1}(z) - \psi_{n-1}(z_0)}{z - z_0} \right) = (n-1) \psi'(z_0)$$

$$\begin{aligned} \Rightarrow F_n'(z_0) &= (n-1) \psi'(z_0) + \psi_n'(z_0) \\ &= n \psi_n'(z_0) - \psi_n'(z_0) + \psi_n'(z_0) \end{aligned}$$

$$F_n'(z_0) = n \psi_n'(z_0)$$

$$\Rightarrow F_n'(z_0) = n \int_{\gamma} \frac{\phi(\delta) d\delta}{(\delta - z_0)^{n+1}}$$

$$F_n'(z_0) = n F_{n+1}(z_0)$$

Since, z_0 is arbitrary

$$\text{hence } F_n'(z) = n f_{n+1}(z)$$

Local properties of analytic functions.

Theorem: 11

Cauchy Integral formula for n^{th} derivative

Statement:

Let $f(z)$ be an analytic function in a region Ω . Let γ be a simple closed curve in Ω and let z be any point inside γ then,

$$f^n(z) = \frac{n!}{2\pi i} \int_{\gamma} \frac{f(\delta) d\delta}{(z - \delta)^{n+1}}$$

we know that

The Cauchy integral formula is

$$f(z) = \frac{1}{2\pi i} \int_{\gamma} \frac{f(s) ds}{z-s} \quad \text{--- (1)}$$

also we know that,

if $\phi(s)$ is continuous on γ

$$\Rightarrow F_n(z) = \int_{\gamma} \frac{\phi(s) ds}{(s-z)^n} \quad \text{--- (2)}$$

is analytic theorem

$$F_n'(z) = n F_{n+1}(z) \quad \text{--- (3)}$$

$$\text{(1)} \Rightarrow f(z) = \frac{1}{2\pi i} F_1(z) \quad (\text{by (2)})$$

diff. w. r. to z

$$\Rightarrow f'(z) = \frac{1}{2\pi i} F_1'(z)$$

$$\Rightarrow f'(z) = \frac{1}{2\pi i} F_2(z) \quad (\text{by (3)})$$

again w. r. to z

$$\Rightarrow f''(z) = \frac{1}{2\pi i} F_2'(z) = \frac{1}{2\pi i} (2) F_3(z)$$

diff. w. r. to z

$$\therefore F'''(z) = \frac{3!}{2\pi i} F_4(z)$$

$$\vdots$$

$$F^n(z) = \frac{n!}{2\pi i} F_{n+1}(z)$$

hence,

$$F^n(z) = \frac{n!}{2\pi i} \int_{\gamma} \frac{f(\delta) d\delta}{(z-\delta)^{n+1}}$$

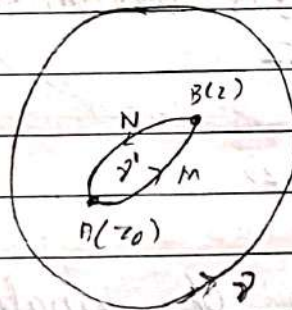
Theorem:

Morera's Theorem (or) converse
of Cauchy Theorem.

statement:

If $f(z)$ is defined and continuous
in a region Ω & if $\int_{\gamma} f(z) dz = 0$ \forall

closed curve γ in Ω . Then $f(z)$ is analytic



Let z_0 be a fixed point and z be
a variable point in Ω .

Let γ be a closed curve (AMBNA)

Then by hypothesis

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

$$\Rightarrow \int_{AMBNA} f(z) dz = 0$$

$$\Rightarrow \int_{AMB} f(z) dz + \int_{BNA} f(z) dz = 0$$

$$\Rightarrow \int_{AMB} f(z) dz = - \int_{BNA} f(z) dz$$

$$= \int_{ANB} f(z) dz$$

ie) The integral depends only on the end point
we know that

"The integral $\int_{\gamma} f(z) dz$ with continuous function only on the end point of γ iff f is derivative on the analytic function Ω

$$\text{ie) } F'(z) = f(z)$$

The derivative of analytic function is analytic

Hence $f(z)$ is analytic in Ω

Theorem 13

~~Cauchy's~~ Cauchy's ESTIMATE (or) Cauchy's Inequality

Statement:

Let $f(z)$ be an analytic inside and on the circle $|z-a|=r$ and let 'M' be the maximum value of $|f(z)|$ on the circle. Then $|f^n(a)| \leq \frac{M(n!)}{r^n}$

Proof:

We know that

The Cauchy integral formula for the n^{th} derivative

$$f^n(a) = \frac{n!}{2\pi i} \int_{\gamma} \frac{f(z) dz}{(z-a)^{n+1}}$$

$$\Rightarrow |f^n(a)| = \left| \frac{n!}{2\pi i} \int_{\gamma} \frac{f(z) dz}{(z-a)^{n+1}} \right|$$

$$\leq \left| \frac{n!}{2\pi i} \right| \left| \int_{\gamma} \frac{f(z) dz}{(z-a)^{n+1}} \right|$$

$$\leq \frac{n!}{2\pi} \int_{\gamma} \frac{|f(z)| |dz|}{|z-a|^{n+1}}$$

$$\leq \frac{n!}{2\pi} \int_{\gamma} \frac{M |dz|}{r^{n+1}}$$

$$\leq \frac{n!}{2\pi} \left[\frac{M}{r^{n+1}} \right] \int_{\gamma} |dz|$$

$$\leq \frac{n!}{2\pi} \left(\frac{M}{r^{n+1}} \right) (2\pi r)$$

$$|f^n(a)| \leq \frac{n! M}{r^n}$$

$$f^n(a) \leq \frac{M(n!)}{r^n}$$

Liouville's theorem.

statement ¹⁴

A function which is analytic and bounded in the ~~set~~ whole plane must reduce to a constant.

Proof:

By Cauchy inequality

$$= |f^n(a)| \leq \frac{M(n!)}{r^n}$$

when $n=1$

$$\Rightarrow |f'(a)| \leq \frac{M(1!)}{r(1)}$$

$$\therefore |f'(a)| \leq \frac{M}{r}$$

by taking $r \rightarrow \infty$

Then the above inequality becomes.

$$f'(a) = 0 \quad \forall a \in \Omega$$

$\therefore f(a)$ is constant
hence, $f(z)$ is constant.

Fundamental theorem of algebra.

Statement: \Rightarrow

~~Every~~ ~~polynomial~~
~~of~~ ~~positive~~
Every polynomial of positive degree must have a root

Proof:

Let $P(z) \neq 0$ be a polynomial of degree > 0

Let $P(z)$ has no root

$\Rightarrow P(z) \neq 0$

Let, $f(z) = \frac{1}{P(z)}$

Then, $f(z)$ is analytic in the whole plane.

We know that

$P(z) \rightarrow \infty$ as $|z| \rightarrow \infty$

$\therefore f(z) = \frac{1}{P(z)}$ is bounded

Since, by Liouville's theorem,

$f(z)$ is constant.

$\Rightarrow \frac{1}{P(z)}$ is constant.

which is $\Rightarrow \infty$ to (∞)

\therefore our assumption is wrong

Hence,
The equation $P(z)=0$ must have one root.

Removable singularities:
Singularities (or) singular point:-



A point 'a' is called a singular point (or) singularities of a function $f(z)$ if $f(z)$ is not analytic at 'a' & f is analytic at some point of every disk $|z-a| < r$

Theorem: 16

If $f(z)$ is analytic in the region Ω obtained by omitting a point 'a' from the region Ω a necessary and sufficient condition that there exist an analytic function Ω which extends a function $f(z)$ in Ω is that $\lim_{z \rightarrow a} (z-a)f(z) = 0$. The extended function is

uniqually determined

Proof:

Necessary condition:-

Let $\phi(z)$ be a analytic function in Ω such that

$$\phi(z) = f(z) \quad ; \quad z \neq a \quad \text{--- (1)}$$

since $\phi(z)$ is analytic

$$\Rightarrow \lim_{z \rightarrow a} (z-a) \phi(z) = 0 \quad \text{--- (2)}$$

$$\Rightarrow \lim_{z \rightarrow a} (z-a) \phi(z) = 0 \quad \text{--- (3)}$$

let, if possible, $\psi(z)$ is analytic function such that

$$\boxed{\psi(z) = f(z)} \quad ; \quad z \neq a$$

(2) & (3)

$$\Rightarrow \phi(z) - \psi(z) = f(z) - f(z) \\ = 0$$

$$\therefore \boxed{\phi(z) = \psi(z)} \quad ; \quad z \neq a$$

Hence, the extended function is unique.

Sufficient condition:

we draw circle 'c' about 'a' so that 'c' lies completely within Ω . Then by Cauchy integral formula

$$f(z) = \frac{1}{2\pi i} \int_c \frac{f(s) ds}{(s-z)} \quad ; \quad z \neq a$$

$$\Rightarrow f(a) = \frac{1}{2\pi i} \int_c \frac{f(s) ds}{s-a} \quad [a \text{ is inside } c]$$

$$\text{let, } f(z) = \frac{f(z) - f(a)}{z-a} \quad ; \quad z \neq a$$

but, 'F' is not defined for 'a'

$$\Rightarrow \lim_{z \rightarrow a} (z-a) F(z) = \lim_{z \rightarrow a} [F(z) - f(a)]$$

also

$$\lim_{z \rightarrow a} F(z) = \lim_{z \rightarrow a} \left(\frac{f(z) - f(a)}{z - a} \right)$$

$$\lim_{z \rightarrow a} F(z) = f'(a) \quad ; \quad z = a$$

Hence there exist an analytic function which is equal to $f(z)$ for $z \neq a$ and equal to $f'(z)$ for $z = a$

Removable singularity

A point $z = a$ lying inside the region Ω is said to be a removable singularity of a function $f(z)$ which is analytic except $z = a$

$$\lim_{z \rightarrow a} (z - a) f(z)$$

∴ Theorem: 17 (Taylor's Theorem)

Statement:

If $f(z)$ is analytic in a region Ω containing 'a' it is possible to write

$$f(z) = f(a) + \frac{f'(a)}{1!} (z-a) + \frac{f''(a)}{2!} (z-a)^2 + \dots + \frac{f^{(n-1)}(a)}{(n-1)!} (z-a)^{n-1}$$

$$+ \frac{f^{(n)}(a)}{n!} (z-a)^n$$

$f_n(z)$

where $f_n(z)$ is analytic in Ω and $f_n(z) =$

$$f_n(z) = \frac{1}{2\pi i} \int_C \frac{f(\zeta) d\zeta}{(\zeta-a)^n (\zeta-z)}$$

where, 'C' is any circle with contour 'c' &
 $c \in \Omega$

Proof:

let $f(z)$ is analytic in a region Ω containing 'a'

let us define a analytic function.

$$f_1(z) = \begin{cases} \frac{f(z) - f(a)}{z-a} & \text{if } z \neq a \\ f'(a) & \text{if } z = a \end{cases}$$

if $z \neq a$

$$\Rightarrow f_1(z) = \frac{f(z) - f(a)}{z-a}$$

$$\Rightarrow (z-a) f_1(z) = f(z) - f(a)$$

$$\therefore \boxed{f_0(z) = (z-a) f_1(z) + f(a)} \quad \text{--- (1)}$$

Similarly we define $f_2(z)$

$$f_2(z) = \begin{cases} \frac{f_1(z) - f_1(a)}{z-a} & \text{if } z \neq a \\ f_1'(a) & \text{if } z = a \end{cases}$$

if $z \neq a$

$$\Rightarrow f_2(z) = \frac{f_1(z) - f_1(a)}{z-a}$$

$$\Rightarrow f_2(z)$$

$$\Rightarrow (z-a) f_2(z) = f_1(z) - f_1(a)$$

$$f_1(z) = (z-a)f_2(z) + f_1(a) \quad \text{--- (1)}$$

(continuing in this way

$$f_2(z) = (z-a)f_3(z) - f_2(a) \quad \text{--- (2)}$$

$$f_3(z) = (z-a)f_4(z) - f_3(a) \quad \text{--- (3)}$$

$$f_{n-1}(z) = (z-a)f_n(z) + f_{n-1}(a) \quad \text{--- (5)}$$

From (1) to (5)

$$\Rightarrow f(z) = (z-a)f_1(z) + f(a)$$

$$= (z-a) [(z-a)f_2(z) + f_1(a)] + f(a)$$

$$= (z-a)^2 [f_2(z)] + (z-a)f_1(a) + f(a)$$

$$f(z) = f(a) + (z-a)f_1(a) + (z-a)^2 f_2(a) + \dots + (z-a)^{n-1} f_{n-1}(a)$$

diff. 'k' times & sub $z=a$

$$\Rightarrow f^{(k)}(a) = k! f_k(a)$$

$$\Rightarrow f_k(a) = \frac{f^{(k)}(a)}{k!}$$

$$f(z) = f(a) + (z-a)f'(a) + (z-a)^2 \frac{f''(a)}{2!} + \dots + (z-a)^n \frac{f^{(n)}(a)}{(n-1)!}$$

Also

$f_n(z)$ is analytic in Ω

let 'c' be a circle about a such that it lies in Ω

Then by Cauchy integral formula

$$f_n(z) = \frac{1}{2\pi i} \int_c \frac{f_n(\delta) d\delta}{(\delta-z)} \quad \text{--- (7)}$$

by Taylor's series

$$f_n(\delta) = \frac{1}{(\delta-z)^n} \left[f(\delta) - f(a) - \frac{f'(a)(\delta-a)}{1!} + \dots + \frac{f^{(n-1)}(a)(\delta-a)^{n-1}}{(n-1)!} \right]$$

$$f_n(z) = \frac{1}{2\pi i} \int_c \frac{1}{(\delta-a)^n (\delta-z)} \left[f(\delta) - f(a) - \frac{f'(a)(\delta-a)}{1!} + \dots + \frac{f^{(n-1)}(a)(\delta-a)^{n-1}}{(n-1)!} \right] d\delta$$

$$= \frac{1}{2\pi i} \int_c \frac{f(\delta) d\delta}{(\delta-a)^n (\delta-z)} - \frac{1}{2\pi i} \int_c \frac{f(a) d\delta}{(\delta-a)^n (\delta-z)} - \frac{1}{2\pi i} \int_c \frac{f'(a) d\delta}{(\delta-a)^{n-1} (\delta-z)}$$

$$- \frac{1}{2\pi i (n-1)!} \int_c \frac{f^{(n-1)}(a) d\delta}{(\delta-a)(\delta-z)}$$

$$= \frac{1}{2\pi i} \int_C \frac{f(s) ds}{(s-a)(s-z)} = \frac{1}{2\pi i} \sum_{k=1}^n \frac{f^{(n-k)}(a)}{(n-k)!} \int_C \frac{ds}{(s-z)(s-a)}$$

$$= \frac{1}{2\pi i} \int_C \frac{f(s) ds}{(s-z)(s-a)^n} = \frac{1}{2\pi i} \sum_{k=1}^n \frac{f^{(n-k)}(a)}{(n-k)!} F_k(a)$$

where $F_k(a) = \int_C \frac{ds}{(s-z)(s-a)^k}$ — (1)

sub $k=1$

$$F_1(a) = \int_C \frac{ds}{(s-z)(s-a)}$$

$$= \int_C \frac{1}{(z-a)} \left[\frac{1}{(s-z)} - \frac{1}{(s-a)} \right] ds$$

$$\frac{(s-a) - (s-z)}{(s-z)(s-a)}$$

$$\Rightarrow F_1(a) = \frac{2\pi i}{z-a} \left[\frac{1}{2\pi i} \int_C \frac{ds}{(s-z)} - \frac{1}{2\pi i} \int_C \frac{ds}{(s-a)} \right]$$

$$= \frac{2\pi i}{z-a} [n(\gamma, z) - n(\gamma, a)]$$

Since $n(\gamma, z) = n(\gamma, a)$

$$= \frac{2\pi i}{z-a} (0)$$

$$F_1(a) = 0$$

next

$$F_2(a) = \int_{\gamma} \frac{d\delta}{(\delta-z)(\delta-a)^2}$$

$$= F_1'(a) = 0$$

$$F_2(a) = 0$$

III'y

$$F_3(a) = F_4(a) = \dots = F_{n-1}(a) = 0$$

$$\textcircled{5} \Rightarrow f_n(z) = \frac{1}{2\pi i} \int_{\gamma} \frac{f(\delta)}{(\delta-a)^n(\delta-z)} d\delta$$

Hence the proof.

Theorem: 16

 \Rightarrow

If $f(z)$ is analytic function ~~at~~ $f(a)$ and all its derivatives vanish then $f(z) = 0$.

let ' γ ' be circle with centre ' a ' and radius ' R '.

such that ' γ ' is in ' γ_2 '

Then by Taylor's theorem, we get

$$f(z) = \sum (z-a)^n f_n(z) \quad \forall n$$

$$f(z) = (z-a)^n \frac{1}{2\pi i} \int_{\gamma} \frac{f(\delta)}{(\delta-a)^n(\delta-z)} d\delta$$

$$|f(z)| = \left| (z-a)^n \frac{1}{2\pi i} \int_{\gamma} \frac{f(\delta)}{(\delta-a)^n(\delta-z)} d\delta \right|$$

$$\leq \frac{1}{2\pi} |z-a|^n \left| \int_C \frac{f(\delta) d\delta}{(\delta-a)^n (\delta-z)} \right|$$

$$= \frac{|z-a|^n}{2\pi} \max_{\delta \in \gamma} |f(\delta)| \left(\frac{1}{|z-a|^n |z-a|} \right)$$

$$\leq \frac{1}{2\pi} \left[\frac{|z-a|}{R} \right]^n \left[\frac{M}{R-|z-a|} \right] 2\pi R$$

since, $\frac{|z-a|}{R} < 1$; $\left[\frac{|z-a|}{R} \right]^n \rightarrow 0$ as $n \rightarrow \infty$

Hence $\boxed{f(z) = 0} \forall z$ inside γ .

zero of order n

A function $f(z)$ is analytic at a is said to have a zero of order n if

$$f(z) = (z-a)^n f_n(z)$$

where $f_n(z)$ is analytic and $f_n(a) \neq 0$.

Theorem: 19

Let a function $f(z)$ be analytic at a point a which is zero of order n . There is a neighbourhood of a at which $f(z)$ has no other zeros unless a is identically zero.

(or)

A zero of an analytic function which is not identically zero (or) isolated.

Proof

Let the function $f(z)$ have a zero of order n . Show that $f(z) = (z-a)^n f_n(z)$

where $f_n(z)$ is analytic and $f_n(a) \neq 0$
 since.

$f_n(z)$ is continuous at 'a'

for given $\epsilon > 0$

There exist a number δ
 such that

$$|f_n(z) - f_n(a)| < \epsilon \quad \text{whenever } |z - a| < \delta$$

$$\text{if } \epsilon = \frac{|f_n(a)|}{2}$$

and

' δ_0 ' is the corresponding value of ' δ '

$$\Rightarrow |f_n(z) - f_n(a)| < \frac{|f_n(a)|}{2} \quad (1)$$

if $f_n(z) \neq 0$ at any point in the
 neighbourhood of $|z - a| < \delta_0$
 because if $f_n(z) = 0$

$$(1) \Rightarrow f_n(a) < \frac{|f_n(a)|}{2}$$

which is $\Rightarrow \Leftarrow$

Hence

The zero of an analytic function
 which is not identically zero is isolated.

meromorphic function.

\rightarrow A function $f(z)$ which is analytic
 in the region Ω except for its
 poles is said to be meromorphic function.

THEOREM 2.6 (Weierstrass Theorem)

Statement:

An analytic function comes arbitrarily close to any complex value in every neighbourhood of an essential singularity.

Case (i)

Let α be any number

$$\Rightarrow \lim_{z \rightarrow a} |z-a|^\alpha \cdot |f(z) - \alpha| = \infty$$

Hence 'a' is not an essential singularity of $f(z)$.

Case (ii) Let $\beta > 0$ be any no

$$\Rightarrow \lim_{z \rightarrow a} |z-a|^\beta |f(z) - A| = 0$$

$$\Rightarrow \lim_{z \rightarrow a} |z-a|^\beta |f(z) - A| > \lim_{z \rightarrow a} |z-a|^\beta$$

$$|f(z) - A| > \lim_{z \rightarrow a} |z-a|^\beta$$

$$\Rightarrow 0 > \lim_{z \rightarrow a} |z-a|^\beta |f(z) - A|$$

$$\therefore \lim_{z \rightarrow a} |z-a|^\beta |f(z) - A| = 0$$

Since,

$$\lim_{z \rightarrow a} |z-a|^\beta |A| = 0$$

Hence it would not be an essential singularity of $f(z)$.

Theorem-21

Maximum Principle (ii) modulus principle
statement:

If $f(z)$ is defined & continuous on a closed, bounded set E , and analytic on the interior of E . Then the maximum modulus of $f(z)$ on E is assumed on the boundary of E .

prob:

Given that,

$f(z)$ be analytic in the closed & bounded set E

let z_0 be the interior point of E

let γ be a circle with centre of z_0 and radius r which is contain in E

$$\text{So, } |z - z_0| = r$$

$$\rightarrow z - z_0 = r e^{i\theta}$$

$$z = z_0 + r e^{i\theta}$$

$$dz = r(i) e^{i\theta} d\theta$$

by Cauchy integral formula

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

$$= \frac{1}{2\pi i} \int_{\gamma} \frac{f(z_0 + r e^{i\theta})}{r e^{i\theta}} (r e^{i\theta}) (i) d\theta$$

$$f(z_0) = \frac{1}{2\pi} \int_0^{2\pi} f(z_0 + r e^{i\theta}) d\theta \quad \text{--- (1)}$$

ie) The value of the function at the centre z_0 is arithmetic mean of its value on the circle.

Also

$$\textcircled{1} \Rightarrow |f(z_0)| = \frac{1}{2\pi} \int_0^{2\pi} |f(z_0 + re^{i\theta})| d\theta$$

$$|f(z_0)| \leq \frac{1}{2\pi} \int_0^{2\pi} |f(z_0 + re^{i\theta})| d\theta$$

If $f(z_0)$ is maximum then,

$$|f(z_0) + re^{i\theta}| \leq |f(z_0)| \quad \forall \theta$$

If true by the continuity on the whole arc.

$$\textcircled{2} \Rightarrow |f(z_0)| \leq \frac{1}{2\pi} \int_0^{2\pi} |f(z)| d\theta$$

$$\leq \frac{1}{2\pi} [f(z)](2\pi)$$

$$|f(z_0)| \leq |f(z)|$$

which is ($\Rightarrow \Leftarrow$) contradiction

$\therefore |f(z_0)| = |f(z)| \quad \forall z$ of all sufficient part
i.e.) $f(z)$ must reduce to constant,

$$|z - z_0| = r$$

Hence $|f(z)|$ must attain,

its maximum value on the boundary

Theorem-22

Schwarz's lemma (or) inequality theorem statement.

If $f(z)$ is analytic for $|z| < 1$ and satisfies the condition $|f(z)| \leq 1$ & $f(0) = 0$

Then $|f(z)| \leq |z|$ & $|f'(0)| \leq 1$ if $|f(z)| = |z|$

for some $z \neq 0$, if $f(z) = cz$ with a const absolute value

or if $|f(0)| = 1$

let $f(z)$ be analytic $|z| < 1$
 let $|f(z)| < 1$ & $f(0) = 0$
 let us define the function as follows

$$f_1(z) = \begin{cases} f(z) & ; z \neq 0 \\ f'(0) & ; z = 0 \end{cases}$$

$$|z| = r < 1$$

$$\Rightarrow |f_1(z)| = \left| \frac{f(z)}{z} \right| \leq \frac{1}{r}$$

by maximum modulus theorem,

$$\Rightarrow |f_1(z)| \leq \frac{1}{r} \text{ on } 'C'$$

that, limit, as $r \rightarrow 1$

$$\Rightarrow |f_1(z)| \leq 1 \quad \text{--- (1)}$$

$$|f(z)| \leq |z|$$

$$\Rightarrow \left| \frac{f(z)}{z} \right| \leq 1$$

$$\therefore |f(z)| \leq |z|$$

$$\text{(1)} \Rightarrow |f_1(z)| \leq 1 \quad \forall |z| < 1 \text{ at } z=0$$

$$|f_1(0)| \leq 1$$

$$\Rightarrow |f'(0)| \leq 1$$

next, if $|f(z)| = |z|$

$$\text{then } \left| \frac{f(z)}{z} \right| = 1$$

$$\Rightarrow |f_1(z)| = 1$$

Again by maximum principle

$|f_1(z)|$ must attain its maximum value on the boundary not at any interior point.

$$10) f_1(z) = c$$

$$\Rightarrow \frac{f(z)}{z} = c \quad \text{--- ①}$$

$$\text{②} \Rightarrow \left| \frac{f(z)}{z} \right| = |c|$$

$$|f(z)| = |c| |z| \quad (\text{if } |c| = 1)$$

hence,

$$|f(z)| = |z|$$

Unit - II

Complex integration

The general form of Cauchy theorem.

Define chain:

Let, $\gamma_1, \gamma_2, \gamma_3, \dots, \gamma_n$ form a subdivision of arc ' γ '

$$\int f dz = \int_{\gamma_1} f dz + \int_{\gamma_2} f dz + \dots + \int_{\gamma_n} f dz$$

$$\gamma_1 + \gamma_2 + \dots + \gamma_n$$

Then the sum $(\gamma_1 + \gamma_2 + \gamma_3 + \dots + \gamma_n)$ of arc is called a chain

cycle

A chain is a cycle if it can be represented as a sum of closed curve.

Simply connected

A region is simply connected. \Leftrightarrow its complement w.r. to the extended plane is connected

Eg:

A disk, a half plane & i.e. of strip are connected.

Theorem: (1)

A region ' γ ' is simply connected $\Leftrightarrow n(\gamma, a) = 0 \forall$ cycles ' γ ' in ' γ ' and all points ' a ' not in ' γ '.
 prob.

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

necessary condition:

let Ω be simply connected

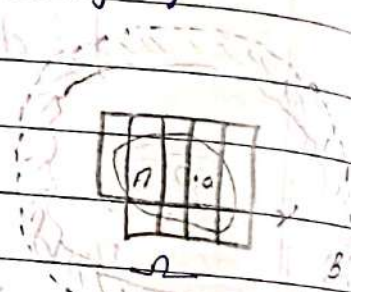
\Rightarrow The complement of Ω w.r. to the extended complex plane is connected.

let γ be any cycle in Ω

let a be the point not in Ω

Then a lies in Ω^c , which contains the point at infinity. a lies in the unbounded region, determined by γ

$$\therefore n(\gamma, a) = 0$$



sufficient condition:-

if $n(\gamma, a) = 0 \forall$ cycle $\gamma \in \Omega$ & $a \notin \Omega$

To p.t. Ω is s.c.
first we assume that

Ω is not simply connected

by the definition of simply connected

$\Rightarrow \Omega^c$ is not connected

$\Rightarrow \Omega^c$ is separable.

let the complement of Ω can be represented as the union of two disjoint closed sets [i.e. $A \cup B$]

one of these sets containing infinity (B) and the other (A) is bounded

The sets A and B have a shortest distance $\delta > 0$ covers the whole plane with the squares 'Q' of side $(\delta/\sqrt{2})$

let $a \in A$ be a point which is taken as the center. The boundary

we of the square 'Q' as closed
 let the cycle $|\gamma| = \sum \partial Q_j$

where the sum ranges over all
 squares 'Qj' in which a common point
 with 'A'

since, the length of the size of
 any 'Qj' $\leq \frac{\delta}{\sqrt{2}}$

'γ' does not meet at 'a'

since, any side which meets a common
 side of two squares, is ~~not~~ included
 in the same direction as the size
 of two adjacent squares

so that, the sum of ① it doesn't
 appear also 'γ' doesn't meet 'B'

$$\Rightarrow \gamma \notin A \cup B = \Omega$$

$$\Rightarrow \gamma \in \Omega$$

since, 'Q' lies within the region by
 $\gamma \neq 0$

which is $\Rightarrow \Leftarrow$ to the hypotheses
 that 'Ω' is connected

Hence Ω is connected.

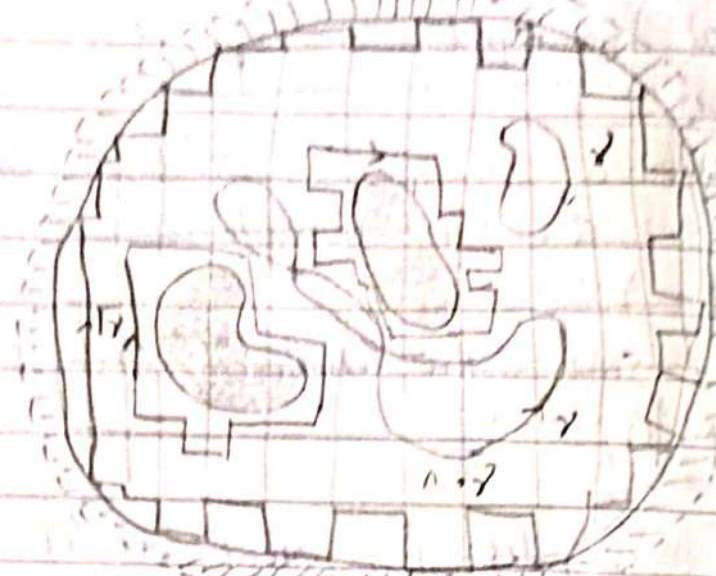
is
 10m.

Theorem (2) The general form of Cauchy theorem
 Statement: •

If $f(z)$ is analytic in 'Ω'.

Then

$\int f(z) dz = 0$ for every cycle
 'γ' which homologous to zero in 'Ω'



case (i)

let Ω be bounded

Given, $f(z)$ is analytic in Ω

Given $\delta > 0$, we cover the plane by a net of squares of sides δ and we denote by $Q_j \forall j \in J$

The closed squares in the set which are contained in Ω'

since Ω' is bounded

The set J is bounded and if δ is very small its non-empty

The union of square $Q_j \forall j \in J$

consists of closed regions whose oriented boundaries make up the cycles

$$\Gamma_\delta = \sum_{j \in J} \partial Q_j$$

clearly

Γ_j is the sum of oriented line segments which are sides of exactly $1Q_j$

let us denote by Ω_j is the interior of the union $\text{int}(\cup Q_j)$

let γ' be a cycles which is homologous to zero in Ω

choose s so that,

γ' is contained in Ω_s

let s be the a point in $(\Omega - \Omega_s)$ it belongs to atleast one Q which is not in Q_j

There is a point in Ω_0 in $Q \notin \Omega$ we can join s_0 by a line segment which lies in Q and therefore it doesn't meet $(\Omega - \Omega_s)$ [Since s is consider as a point set is contained in Ω_s]

$$\therefore n(\gamma', s) = n(\gamma', s_0) = 0$$

In Particular

$$n(\gamma', s) = 0 \quad \forall \text{ points } s \in \Gamma_j$$

If f is analytic in Ω and if z lies in the interior of Q_{j_0}

$$\frac{1}{2\pi i} \int_{\partial Q_j} \frac{f(\delta)}{\delta - z} d\delta = \begin{cases} f(z) & \text{if } j = j_0 \\ 0 & \text{if } j \neq j_0 \end{cases}$$

$$\Rightarrow f(z) = \frac{1}{2\pi i} \int_{\partial Q_j} \frac{f(\delta) d\delta}{\delta - z}$$

$$= \frac{1}{2\pi i} \int_{\gamma} \frac{f(\delta) d\delta}{\delta - z} \quad \forall z \in \dots$$

$$\int_{\gamma} f(z) dz = \int_{\gamma} \left[\frac{1}{2\pi i} \int_{\gamma} \frac{f(\delta) d\delta}{\delta - z} \right] dz$$

[by changing the order of integration]

$$\int_{\gamma} f(z) dz = \int_{\gamma} \left[\frac{1}{2\pi i} \int_{\gamma} \frac{dz}{\delta - z} \right] f(\delta) d\delta$$

$$= - \int_{\gamma} \left[\frac{1}{2\pi i} \int_{\gamma} \frac{dz}{z - \delta} \right] f(\delta) d\delta$$

$$= \int_{\gamma} [-n(z, \delta)] f(\delta) d\delta$$

$$\therefore \int_{\gamma} f(z) dz = 0 \quad (n(z, a) = 0)$$

(case ii)

Let Ω be unbounded also Ω^c with a disc $|z| < R$ (R is large)

Any point 'a' in the complement Ω^c i.e. $a \in \Omega^c$

Then it lies either in the Ω^c (or) lies outside the disc

In either case $n(\gamma, a) = 0$ so that,

$$\gamma \sim 0 \pmod{\Omega^c}$$

now the proof is done under case (i) is applicable to ' Ω^c ' and the theorem is true for unbounded ' Ω '

Hence by case (i) case (ii) This theorem is true arbitrary ' Ω '

Define: Homologes:

A cycle is an open set ' Ω ' is said to be homologes.

$$\exists \gamma \text{ s.t. } n(\gamma, a) = 0 \quad \forall a \in \Omega^c$$

$$\int \frac{P(x,y)dx + Q(x,y)dy}{\dots} = 0$$

Locally Exact differential

A differential $(Pdx + Qdy)$ is called locally Exact in Ω if it is exact in some neighbourhood of each point in ' Ω '

$$\frac{\partial Q}{\partial x} = \frac{\partial P}{\partial y}$$

\rightarrow Theorem (3).

If $Pdx + Qdy$ is locally exact in ' Ω ' then $\int Pdx + Qdy = 0$ \forall cycle $\gamma \sim 0$ in ' Ω '

$$\frac{\partial Q}{\partial x} = P$$

$$\frac{\partial P}{\partial y} = Q$$

Proof:-

let The distance from ' γ ' to ' Ω^c ' is ' ϵ '

$$u = \int Pdx$$

let ' γ ' is given by $z = z(t)$.

Here, $z(t)$ is uniformly continuous on $[a, b]$

let the closed interval of the length $< \delta$

This ' δ ' is determined by $|z(t) - z(t')| < \epsilon$

for $|t - t'| < \delta$

Let γ_i (sub arcs) of γ associated with in the sub interval of $[a, b]$ each will lies with in a disc of radius which in ϵ_i .

The end point of ' γ_i ' can be σ_i consisting of horizontal and vertical segment and lies completely with a disc.

since $(Pdx + Qdy)$ is exact in the disc

$$\Rightarrow \int_{\gamma_i} Pdx + Qdy = \int_{\sigma_i} Pdx + Qdy$$

$$\Rightarrow \int_{\sum \gamma_i} Pdx + Qdy = \int_{\sum \sigma_i} Pdx + Qdy$$

$$\Rightarrow \int_{\gamma} Pdx + Qdy = \int_{\sigma} Pdx + Qdy \quad \text{--- (1)}$$

(since, $\sum \gamma_i = \gamma, \sum \sigma_i = \sigma$)

In order to prove the theorem its sufficient to prove that $\int_{\sigma} Pdx + Qdy$

Extending the segment of the polygon be infinite line.

we get, The plane divided into some finite rectangle R_i and some unbounded region R_j which may be recovered as infinite rectangles

let $a_i \in R_i$ and

$$\sigma_0 = \sum_p n(\sigma, a_i) \partial R_i \quad \text{--- } \textcircled{2} \text{ to a cycle}$$

where the sum takes over all the rectangles

its clear that,

$$n(\partial R_i, a_k) = \begin{cases} 1 & \text{if } i=k \\ 0 & \text{if } i \neq k \end{cases}$$

$\forall b, a_j$ is the point in the interior of R_j

$$\textcircled{2} \Rightarrow n(\sigma_0, a_j) = \sum_i n(\sigma, a_i) n(\partial R_i, a_j)$$

$$\therefore n(\sigma_0, a_j) = n(\sigma, a_j) \rightarrow \textcircled{3}$$

also

$$n(\sigma_0, a_j') = \sum_i n(\sigma, a_i) n(\partial R_i, a_j')$$

$$\Rightarrow n(\sigma_0, a_j') = 0 \rightarrow \textcircled{4}$$

$$\Rightarrow n(\sigma_0, a_j') = 0 \rightarrow \textcircled{5}$$

because the (a_j') lies in the rectangle (R_j') which lies in the bounded region determined by ' σ '

from $\textcircled{3}$ $\textcircled{4}$ & $\textcircled{5}$

$$\Rightarrow n(\sigma - \sigma_0, a) = 0 \quad \forall a = a_j'$$

This shows that, $\sigma = \sigma_0$ upto the segment that cancel each other

let, σ_{jk} be a common side two adjacent rectangles R_j & R_k

let the orientation to choose R_j lies to

The left of ~~of~~ ' σ_{ik} '

Suppose the reduced expression $(\sigma - \sigma_0)$ contains multiples multiples of σ_{ik} . Then the cycles $[\Gamma = \sigma - \sigma_0 - c\partial R_i]$ is a cycle contains (σ_{ik}) . $\therefore a_i, a_k$ belongs to the same γ determined by $n(\Gamma, a_i) = n(\Gamma, a_k)$

$$\Rightarrow n(\sigma - \sigma_0 - c\partial R_i; a_i) = n(\sigma - \sigma_0 - c\partial R_i; a_k)$$

$$\Rightarrow n(\sigma - \sigma_0; a_i) - cn(\partial R_i; a_i) = n(\sigma - \sigma_0; a_k) - cn(\partial R_i; a_k)$$

$$0 - c(1) = 0 - (0)$$

$$c = 0$$

$(\sigma - \sigma_0)$ will not contain any corner of any two finite rectangles

Thus, every side of a finite rectangles occurs with co-efficient zero $(\sigma - \sigma_0)$.

$$\Rightarrow \sigma = \sum_i n(\sigma, a_i) \partial R_i$$

next we will prove that all R_i whose co-efficient $n(\sigma, a_i)$ is different from '0' are in ' Ω '

if 'a' (finite) in the closed rectangle R_i not in ' Ω '

Then $n(\gamma, a) = 0$

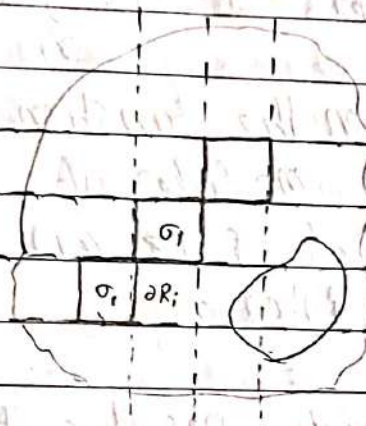
[since $\sigma = 0$ and Ω]

The line segment between a & a_i does not intersect ' σ ' & hence, $n(\sigma, a_i) = n(\sigma, a)$

$$\therefore \int p dx + q dy = \int p dx + q dy = \sum n(\sigma, a_i)$$

$$= \sum n(\sigma, \alpha_i) \int_{\partial R_i} P dx + Q dy$$

$\therefore \int_{\sigma} P dx + Q dy = 0$ \forall Rectangle $R_i \in \Omega$ by local exactness.



Define: multiple connected region.

A region which is not simply connected is called multiple connected region.

Finite connectivity and Infinite connectivity

A region Ω is called finite connectivity (n) in the complement of Ω as exactly n components and infinite connectivity if the complement as infinitely many components.

homology basis $n(\alpha, \alpha) \neq 0$

If the cycles $C_1 \gamma_1 + C_2 \gamma_2 + \dots + C_{n-1} \gamma_{n-1}$ its cannot be homology to zero unless all vanish (C_j) is zero

The circumerences of the cycles $\gamma_1, \gamma_2, \dots, \gamma_{n-1}$ are called the homology basis for the region Ω

modules of Periodicity

An analytic function $f(z)$ in Ω

$$\int_{\gamma} f(z) dz = c_1 \int_{\gamma_1} f(z) dz + c_2 \int_{\gamma_2} f(z) dz + \dots + c_{n-1} \int_{\gamma_{n-1}} f(z) dz$$

The numbers $c_i = \int_{\gamma_i} f dz$

depends only on the function not on γ .
They are called modules of periodicity of the differential $f dz$ (or) the periods of the indefinite integral

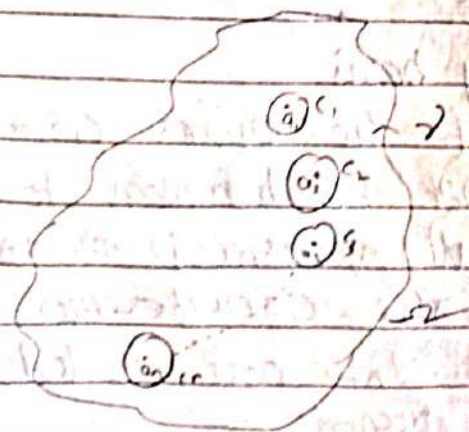
∴ Theorem: 4 (Cauchy Residue Theorem)
Statement:

Let $f(z)$ be analytic except for isolated singularities a_j in a region Ω .
Then

$$\frac{1}{2\pi i} \int_{\gamma} f(z) dz = \sum_j n(\gamma, a_j) \operatorname{Res}_{z=a_j} f(z)$$

for any cycle γ which is homologous to 0 in Ω and doesn't pass through any of the point a_j .

Proof:



case (i)

let there is only a finite no. of isolated singularities (a_1, a_2, \dots, a_n) in Ω

The region is obtained by excluding

The point a_j will be denoted by $\mathbb{R}_j^c(\Omega)$

let γ be the cycle in Ω which is homologous to zero with respect to Ω

let c_j be the circle with center a_j and radius $r > 0$

consider the cycle

$$\Gamma = \gamma - \sum_j n(\gamma, a_j) c_j$$

now,

$$n(\Gamma, a_k) = n(\gamma, a_k) - n\left(\sum_j n(\gamma, a_j) c_j, a_k\right)$$

$$= n(\gamma, a_k) - \sum_j n(\gamma, a_j) n(c_j, a_k)$$

$$= n(\gamma, a_k) - n(\gamma, a_k) n(c_k, a_k) \quad \text{(since } n(c_j, a_k) = 0 \text{ for } j \neq k)$$

$$= n(\gamma, a_k) - n(\gamma, a_k)(1)$$

$$n(\Gamma, a_k) = 0$$

let $a \notin \Omega$

$$n(\Gamma, a) = n(\gamma, a) - n\left(\sum_j n(\gamma, a_j) c_j, a\right)$$

$$= n(\gamma, a) - \sum_j n(\gamma, a_j) n(c_j, a)$$

$$= 0 \quad \left[\begin{array}{l} \text{since} \\ \gamma \sim 0 \pmod{\Omega} \text{ \& } n(c_j, a) = 0 \end{array} \right]$$

$\therefore \Gamma$ is a cycle in Ω which is homologous to 0 (mod Ω) which doesn't pass through a_j 's

We know that

[Given form of Cauchy's Theorem]

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

$$\Rightarrow \int_{\Gamma} f(z) dz = 0$$

$$\gamma - \sum n(\gamma, a_j) C_j$$

$$\Rightarrow \int_{\gamma} f(z) dz = \int_{\gamma} f(z) dz - \sum_j n(\gamma, a_j) \int_{C_j} f(z) dz$$

$$= \sum_j n(\gamma, a_j) \int_{C_j} f(z) dz$$

$$\therefore \frac{1}{2\pi i} \int_{\gamma} f(z) dz = \sum_j n(\gamma, a_j) \frac{1}{2\pi i} \int_{C_j} f(z) dz$$

$$= \sum_j n(\gamma, a_j) \left(\frac{1}{2\pi i} \right) (R_j)$$

$$\frac{1}{2\pi i} \int_{\gamma} f(z) dz = \sum n(\gamma, a_j) R_j \quad [R_j = \frac{R_j}{2\pi i}]$$

case (ii)

If there are ~~more~~ infinity many isolated singularity in \mathbb{C}

The set of all point 'a' $n(\gamma, a) = 0$ is open and contains all points outside of a large circle

The complement is consequently a compact set and hence it cannot contain more than a finite number of isolated point a_j

$$\therefore n(\gamma, a_j) \neq 0$$

only for a finite no. of singularities and for this case (i) applied

Hence the Proof

Rouche's theorem

Statement:

Let γ be the homologes to '0' and such that $n(\gamma, z)$ is either 0 (or) 1 for any point z not on γ . If $f(z)$ and $g(z)$ are analytic in \mathbb{C} and satisfies the following inequality

$$|f(z) - g(z)| < |f(z)| \text{ on } \gamma$$

Then, $f(z)$ and $g(z)$ have the same no. of zeros enclosed by γ

Proof

If $f(z) = 0$ on γ

Then the given equality

$$\Rightarrow |1 - g(z)| < 0$$

$$\therefore |g(z)| < 0$$

which is impossible

If $g(z) = 0$ on γ'

Then the given inequality

$$\Rightarrow |f(z) - 0| < |f(z)|$$

$$\Rightarrow |f(z)| < |f(z)|$$

which is also impossible

hence, neither $f(z)$ nor $g(z)$ has zero on γ'

$$\text{also } |f(z) - g(z)| < |f(z)| \text{ on } \gamma'$$

$$\Rightarrow \left| 1 - \frac{g(z)}{f(z)} \right| < 1 \text{ on } \gamma'$$

$$\text{sub } F(z) = \frac{g(z)}{f(z)}$$

$$|1 - F(z)| < 1 \text{ on } \gamma'$$

are thus contained in open disk of center 0 and radius is one

let Γ is the image of the cycle γ' with respect to the map $w = f(z)$

If Γ lies in a disk which doesn't contain the origin then $n(\Gamma, a) = 0$

$$\frac{1}{2\pi i} \int_{\Gamma} \frac{dw}{w-a} = 0 \Rightarrow \int_{\Gamma} \frac{f'(z)}{f(z)} dz = 0$$

- 1 Find the no. of zeros of $f(z) = z^7 - 4z^5 + z^2 - 1$ which lies inside the circle $|z| = 1$

sol:

Given

$$f(z) = z^7 - 4z^5 + z^2 - 1 \quad (1)$$

The co-efficient of $f(z)$ is 1, -4, 1, -1
here (-4) is the max. absolute value

$$\text{let } g(z) = -4z^5$$

$$\Rightarrow h(z) = z^7 + z^2 - 1$$

$$\therefore f(z) = g(z) + h(z)$$

$$\text{on } |z| = 1$$

$$\Rightarrow |g(z)| = |1 - 4z^5|$$

$$= |1 - 4|$$

$$= 3$$

next

$$|h(z)| = |z^7 + z^2 - 1|$$

$$= |1 + 1 - 1|$$

$$|h(z)| = 1$$

$|g(z)| > |h(z)|$, $f(z) \approx g(z)$ have same no. of zeros inside 'c'

$g(z)$ has zero of order 5

hence,

It has 5 zero inside 'c'

$\therefore f(z)$ has also 5 zero's inside.

- 2 $f(z) = z^8 - 5z^5 + 1$; $|z| = 1$

Given

$$f(z) = z^8 - 5z^5 + 1 \quad (1)$$

The co-efficient of $f(z)$ is 1, -5, 1

here (-5) is max. absolute value

$$\text{let } g(z) = -5z^5$$

$$\Rightarrow h(z) = z^8 + 1$$

$$f(z) = g(z) + h(z)$$

21) $|z|=1$
 $\Rightarrow |g(z)| = |1-5z^5|$
 $= |1-5(1)^5|$
 $|g(z)| = 5$

next,

$|h(z)| = |z^8+1|$
 $|h(z)| = 2$

$\Rightarrow |g(z)| > |h(z)| \therefore$

$f(z)$ & $g(z)$ have same no. of zeros inside 'C'

$g(z)$ has zero of order 5
hence

It has 5 zero inside 'C'
 $f(z)$ has also 5 zero's inside

3) $z^6+z^3-bz+9 = f(z)$

Given

$f(z) = z^6+z^3-bz+9$

The co-efficient of $f(z)$ is 1, -b, 9
here q is the max absolute value

let $g(z) = q(z^0)$

$\Rightarrow h(z) = z^6+z^3+bz$

$F(z) = g(z) + h(z)$

$|z|=1$
 $\Rightarrow |g(z)| = |9| = 9$

next $|h(z)| = |z^6+z^3+b|$
 $= |1+1+b|$
 $= 8$

$\Rightarrow |g(z)| > |h(z)|$
 $f(z)$ & $g(z)$ same no. of zero's
 inside 'c'

$g(z)$ has zero of order
 hence,

if has no zero inside 'c'
 $\therefore f(z)$ has no zero's inside 'c'

4 $f(z) = z^8 - 5z^5 - 2z + 1$ ($|z| = 1$)

Given $f(z) = z^8 - 5z^5 - 2z + 1$

The co-efficient $f(z)$ is 1, -5, -2, 1
 here (-5) is the max. absolute value

let $g(z) = -5z^5$

$h(z) = z^8 - 2z + 1$

$\therefore f(z) = g(z) + h(z)$

on $|z| = 1$

$|g(z)| = |-5z^5| = | -5(1)^2 | = 5$

$|h(z)| = |z^8 - 2z + 1| = |1 + 2 + 1| = 4$

$\Rightarrow |g(z)| > |h(z)|$

$f(z)$ & $g(z)$ have same no. of zeros
 inside 'c'

$g(z)$ has zero of order 5

hence it has 5 zero inside 'c'

$f(z)$ has also 5 zero's inside.

5 $f(z) = z^4 - 5z + 1$ which lies in the annulus
 $1 < |z| < 2$

Given

$$f(z) = z^4 - 5z + 1 \quad \text{--- (1)}$$

let C_1 & C_2 be the two circles
 $|z| = 1$; $|z| = 2$

$$\text{on } |z| = 1$$

$$g_1(z) = -5z$$

$$|g_1(z)| = |-5z| = 5$$

$$|h_1(z)| = |z^4 + 1| = |1 + 1| = 2$$

$$|g_1(z)| > |h_1(z)|$$

$g_1(z)$ & $h_1(z)$ have the same no. of zeros
 inside 'c'

let $g_1(z)$ has zero of order 1

$\therefore f(z)$ has one zero's inside 'c'

$$\text{on } |z| = 2$$

$$g_2(z) = z^4, \quad h_2(z) = -5z + 1$$

$$|g_2(z)| = |z|^4 = 2^4 = 16$$

$$\& |h_2(z)| = |-5z + 1|$$

$$= |5(z) + 1|$$

$$|g_2(z)| > |h_2(z)|$$

but $g_2(z)$ has zero of order 4

$f(z)$ has 4 zeros inside 'c'

The no. of zeros of

$f(z)$ in $1 < |z| < 2$

$$\text{has } (4 - 1) = 3$$

The calculus of residues

The residue of $f(z)$ at an isolated singularity 'a' is the ~~the~~ unique complex no. R which makes $(f(z) - R)/(z-a)$ The derivative of a single valued analytic function in an $0 < |z-a| < \delta$

The residue at $z=a$ of $f(z)$ is denoted by $R = \text{Res}_{z=a} f(z)$

case (i)

let $z=a$ be a single pole of $f(z)$

$$\therefore \text{Res}_{z=a} = \lim_{z \rightarrow a} (z-a) f(z)$$

case (ii)

If $f(z)$ has a pole of order m .

$$\therefore \text{Res}_{z=a} f(z) = \frac{1}{(m-1)!} \lim_{z \rightarrow a} \frac{d^{m-1}}{dz^{m-1}} [(z-a)^m f(z)]$$

case (iii)

If $f(z)$ of the form $f(z) = \frac{\phi(z)}{\psi(z)}$

Then,

$$\text{Res}_{z=a} = \frac{\phi(a)}{\psi'(a)}$$

Residue at infinity

If $f(z)$ has an isolated singularity at $z = \infty$ (or) $z = -\infty$ is analytic then,

The residue at $z = \infty$ is defined by

$$\text{Res}_{z=\infty} = -\frac{1}{2\pi i} \int_C f(z) dz \text{ where } C \text{ is}$$

closed contour which encloses an the finite singularity of $f(z)$

The integral being taken in the positive direction

Evaluation of Definite Integral

Type: 1

The integral of the form.

$$\int_0^{2\pi} F(\cos \theta, \sin \theta) d\theta$$

where the integrand is a rational function of $\cos \theta$ & $\sin \theta$

Then the integral is evaluated by the substitution method

$$i.e) z = e^{i\theta}$$

$$dz = ie^{i\theta} d\theta$$

$$\cos \theta = \frac{1}{2} (e^{i\theta} + e^{-i\theta}) = \frac{1}{2} (z + \frac{1}{z})$$

$$\sin \theta = \frac{1}{2i} (e^{i\theta} - e^{-i\theta}) = \frac{1}{2i} (z - \frac{1}{z})$$

The integral becomes.

$$\int_0^{2\pi} F(\cos \theta, \sin \theta) d\theta = \int_C F\left[\frac{1}{2}\left(z + \frac{1}{z}\right), \frac{1}{2i}\left(z - \frac{1}{z}\right)\right] \frac{dz}{iz}$$

where C is $|z|=1$

$$= \int_C f(z) dz$$

$= 2\pi i$ (Sum of res. of $f(z)$ at all poles within 'C')

1 Evaluate $\int_0^{\pi} \frac{d\theta}{a^2 + \sin^2 \theta}$ ($a > 0$)

Given, let $I = \int_0^{\pi} \frac{d\theta}{a^2 + \sin^2 \theta}$ ($a > 0$)

$$= \int_0^{\pi} \frac{d\theta}{a^2 + \frac{1 - \cos 2\theta}{2}}$$

$$I = \int_{\theta=0}^{\pi} \frac{d\theta}{\frac{2a^2 + 1 - \cos 2\theta}{2}}$$

$$I = \int_{t=0}^{2\pi} \frac{dt/2}{\frac{2a^2 + 1 - \cos t}{2}}$$

$$\begin{aligned} 2\theta = t &\Rightarrow \theta = 0 \Rightarrow t = 0 \\ 2d\theta = dt &\Rightarrow d\theta = \frac{dt}{2} \end{aligned}$$

sub $z = e^{it}$

$$dz = ie^{it} dt$$

$$dt = \frac{dz}{ie^{it}}$$

$$dt = \frac{dz}{iz}$$

$$I = \int_C \frac{dz/iz}{2a^2 + 1 - \frac{1}{2}\left(\frac{z^2+1}{z}\right)}$$

where C is the unit circle $|z|=1$

$$= \frac{1}{iz} \int_C \frac{dz \cdot 2z}{2(4a^2 + 2z - (z^2 + 1))}$$

$$= \frac{2}{i} \int_C \frac{dz}{4a^2 + 2z - z^2 - 1}$$

$$= \frac{2}{i} \int_C \frac{dz}{-z^2 + 2z + 4a^2 - 1}$$

$$= \frac{2}{i} \int_C \frac{dz}{-(z^2 - 4za^2 - 2z + 1)}$$

$$= \frac{2}{-i} \int_C \frac{dz}{z^2 - 2z(2a^2 + 1) + 1}$$

$$= -2i \int_C \frac{dz}{z^2 - 2(2a^2 + 1)z + 1}$$

$$I = 2i \int_C f(z) dz \quad (1)$$

where,

$$f(z) = \frac{1}{z^2 - 2(2a^2 + 1)z + 1}$$

Pole of $f(z)$ is given by

$$z^2 - 2(2a^2 + 1)z + 1 = 0$$

$$z = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$= \frac{-(-2(2a^2 + 1)) \pm \sqrt{(-2(2a^2 + 1))^2 - 4(1)(1)}}{2}$$

$$= \frac{2(2a^2 + 1) \pm \sqrt{(4a^2 - 2)^2 - 4}}{2}$$

$$= \frac{2(2a^2 + 1) \pm \sqrt{4(a^2 - 1)^2 - 4}}{2}$$

$$= \frac{2(2a^2 + 1) \pm \sqrt{4(2a^2 - 1)^2 - 4}}{2}$$

$$= \frac{2 \left[(2a^2 + 1) \pm \sqrt{(2a^2 - 1)^2 - 1} \right]}{2}$$

$$\alpha = (2a^2+1) + \sqrt{(2a^2-1)^2-1}$$

$$\beta = (2a^2+1) - \sqrt{(2a^2-1)^2-1}$$

clearly, $|\alpha| > 1$ & $|\beta| < 1$

$\therefore z = \beta$ lies inside 'c'

$$\operatorname{Res}_{z=\beta} f(z) = \lim_{z \rightarrow \beta} (z-\beta) \left(\frac{1}{(z-\alpha)(z-\beta)} \right)$$

$$= \lim_{z \rightarrow \beta} \left(\frac{1}{z-\alpha} \right)$$

$$= \frac{1}{\beta-\alpha}$$

$$= \frac{1}{(2a^2+1) - \sqrt{(2a^2-1)^2-1} - [(2a^2+1) + \sqrt{(2a^2-1)^2-1}]}$$

$$= \frac{1}{-2\sqrt{(2a^2-1)^2-1}}$$

$$= \frac{1}{-2\sqrt{4a^4-4a^2-1}}$$

$$= \frac{1}{-2(2a)\sqrt{a^2-1}}$$

$$\operatorname{Res}_{z=\beta} f(z) = \frac{1}{-4a\sqrt{a^2-1}}$$

W.K.T

The Cauchy residue theorem is

$$\int_C f(z) dz = 2\pi i \left[\text{sum of its residues at the pole inside } C \right]$$

$$= 2\pi i \left[\frac{-1}{4a\sqrt{a^2+1}} \right]$$

$$= \frac{-\pi i}{2a\sqrt{a^2+1}}$$

$$\Rightarrow I = 2i \left[\frac{-\pi i}{2a\sqrt{a^2+1}} \right]$$

$$I = \frac{\pi}{a\sqrt{a^2+1}}$$

2. show that $\int_0^{2\pi} e^{\cos\theta} \cos(\sin\theta - n\theta) d\theta = \frac{2\pi}{1^n}$
 where 'n' is a +ve integer

sol:

let

$$I = \int_0^{2\pi} e^{\cos\theta} \cos(\sin\theta - n\theta) d\theta$$

$$= R.P \int_0^{2\pi} e^{\cos\theta} e^{i(\sin\theta - n\theta)} d\theta$$

$$= R.P \int_0^{2\pi} e^{(\cos\theta + i\sin\theta)} e^{-in\theta} d\theta$$

let $z = e^{i\theta} \Rightarrow dz = ip^{i\theta} d\theta \therefore d\theta = \frac{dz}{iz}$

assume C is $|z|=1$

$$I = \int_C e^z \left(\frac{1}{z^n} \right) \left(\frac{dz}{iz} \right)$$

$z = e^{i\theta}$
 $z = \cos\theta - i\sin\theta$
 $e^{i\theta} = \cos\theta + i\sin\theta = z$
 $z^n = e^{in\theta}$

$\frac{1}{z^n} = e^{-in\theta}$

$$= R.P. \oint_C \frac{1}{i} \int_C \frac{e^z}{z^{n+1}} dz$$

$$\boxed{I = R.P. \frac{1}{i} \int_C f(z) dz} \quad \text{--- (1)}$$

$$\text{where, } f(z) = \frac{e^z}{z^{n+1}}$$

$z=0$ is a pole of order $(n+1)$

The pole of order (m)

$$\text{Res}_{f(z)} = \frac{1}{(m-1)!} \lim_{z \rightarrow a} \frac{d^{m-1}}{dz^{m-1}} [(z-a)^m f(z)]$$

sub $m = n+1$

$$\text{Res}_{f(z)} = \frac{1}{(n+1-1)!} \lim_{z \rightarrow 0} \frac{d^{n+1-1}}{dz^{n+1-1}} [(z-0)^{n+1} f(z)]$$

$$= \frac{1}{n!} \lim_{z \rightarrow 0} \frac{d^n}{dz^n} [(z-0)^{n+1} f(z)]$$

$$= \lim_{z \rightarrow 0} \frac{1}{n!} \frac{d^n}{dz^n} [z^{n+1} \left(\frac{e^z}{z^{n+1}}\right)]$$

$$= \frac{1}{n!} \lim_{z \rightarrow 0} \frac{d^n}{dz^n} (e^z)$$

$$= \frac{1}{n!} \lim_{z \rightarrow 0} (e^z)$$

$$= \frac{1}{n!} (e^0)$$

$$\text{Res}_{f(z)} = \frac{1}{n!}$$

Applying C.R.T

$$\int_C f(z) dz = 2\pi i \left[\text{sum of its residue at the pole inside 'c'} \right]$$

$$= 2\pi i \left(\frac{1}{n!} \right)$$

$$\int_C f(z) dz = 2\pi i / n!$$

$$0 \Rightarrow R.P \left(\frac{1}{i} \right) \int_C f(z) dz = 2\pi i$$

$$I = R.P \left(\frac{1}{i} \right) \left(\frac{2\pi i}{n!} \right)$$

$$= R.P \left(\frac{2\pi}{n!} \right)$$

$$I = \frac{2\pi}{n!}$$

Model: 2

Evaluation of the \int integral of the form $\int_{-\infty}^{\infty} f(z) dz$ where, $f(z)$ is analytic in the upper half of the complex plane except at a finite number of poles on the real axis. The above type of integral is evaluated by $\int_C f(z) dz$ around a contour Γ consisting of a semi-circle Γ_R of radius 'R' in the upper half plane and a line segment on the real axis from $-R$ to $+R$. Γ_R is large enough to include all the poles of $f(z)$ and the part of real axis from $-R$ to $+R$.

By Cauchy residue theorem.

$$\int_C f(z) dz = 2\pi i \left[\text{Sum of residues of } f(z) \text{ at the pole within 'c'} \right]$$

$$\int_{-R}^R f(x) dx + \int_{\Gamma} f(z) dz = 2\pi i \Sigma R^+$$

Where, ΣR^+ denote the sum of residue of pole in the "upper" half of the plane.

It can be so that,

$$\lim_{z \rightarrow \infty} z f(z) = 0$$

$$\text{Then, } \lim_{R \rightarrow \infty} \int_{\Gamma} f(z) dz = 0$$

$$\text{also, } \int_{-R}^R f(x) dx \rightarrow \int_{-\infty}^{\infty} f(x) dx \text{ as } R \rightarrow \infty$$

$$\text{hence, } \int_{-\infty}^{\infty} f(x) dx = 2\pi i \Sigma R^+$$

$$\text{Evaluate } \int_{-\infty}^{\infty} \frac{x^2}{(x^2+a^2)^3} dx$$

$$\text{let } I = \int_{-\infty}^{\infty} \frac{x^2}{(x^2+a^2)^3} = \int_C f(z) dz$$

where,

$$f(z) = \frac{z^2}{(z^2+a^2)^3}$$

'c' is the contour consisting of large semi-circle Γ of radius 'R' along the part of the real axis from $-R$ to R

$$\int_C f(z) dz = 2\pi i \left[\text{sum of residue of the S.P.} \right]$$

at its pole is 'c'

$$\Rightarrow \int_{-R}^R f(x) dx + \int_{\Gamma} f(z) dz = 2\pi i \sum R^+$$

Sub (1)

$$\lim_{z \rightarrow \infty} z f(z) = 0$$

$$\Rightarrow \lim_{z \rightarrow \infty} z \left(\frac{z^2}{(z^2+a^2)^3} \right) = \lim_{z \rightarrow \infty} \frac{z^3}{(z^2+a^2)^3}$$

$$= \lim_{z \rightarrow \infty} \frac{z^3}{z^3 \left(1 + \frac{a^2}{z^2} \right)^3} \quad (z \neq 0)$$

$$= \frac{1}{1} = 0$$

$$\Rightarrow \lim_{z \rightarrow \infty} z \left(\frac{z^2}{(z^2+a^2)^3} \right) \rightarrow 0 \text{ as } R \rightarrow \infty$$

take $\lim_{R \rightarrow \infty}$ in (1)

$$\Rightarrow \int_{-\infty}^{\infty} \frac{x^2 dx}{(x^2+a^2)^3} = 2\pi i \sum R^+ \quad \text{--- (2)}$$

now, The pole of $f(z) = \frac{z^2}{(z^2+a^2)^3}$ is

atmost every where

$$\Rightarrow (z^2+a^2)^3 = 0$$

$$\Rightarrow z^2+a^2=0 \quad (\text{Thrice})$$

$$z^2 = -a^2 \quad (\text{Thrice})$$

$$z = \pm a i \quad (\text{Thrice})$$

$$z = \pm ai$$

each of "order 3 & ($z = ai$)" is above upper half of the plane.

$\therefore \sum R^+$ Residue at $z = ai$
(Pole of order $m=3$) is

$$\text{Res}_{z=ai} f(z) = \frac{1}{2!} \frac{d^2}{dz^2} \left[\frac{z^2}{(z-ai)^3 (z+ai)^3} \right]$$

$$= \frac{1}{2!} \frac{d^2}{dz^2} \left(\frac{z^2}{(z+ai)^3} \right)$$

$$= \frac{1}{2!} \frac{d}{dz} \left[\frac{(z+ai)^3 (2z) - z^2 (3(z+ai)^2 (1))}{(z+ai)^6} \right]$$

$$= \frac{1}{2!} \frac{d}{dz} \left[\frac{2z(z+ai) - 3z^2}{(z+ai)^6} \right]$$

$$= \frac{1}{2!} \frac{(z+ai)^4 [4z + 2ai - 6z] (2z + 2aiz - 3z^2)}{(z+ai)^8}$$

$$= \frac{1}{2!} \left[\frac{(z+ai) (2ai - 2z) - 4(-z^2 + 2aiz)}{(z+ai)^5} \right]$$

$$= \frac{1}{2!} \left[\frac{(ai+ai)(-2ai-2ai) - 4(a^2 - 2a^2)}{(ai+ai)^5} \right]$$

$$= \frac{1}{2!} \left[\frac{2ai(0) + 4a^2}{(2ai)^5} \right]$$

$$= \frac{1}{2!} \left[\frac{4a^2}{(2ai)^5} \right] = \frac{4a^2}{2!(2ai)^5}$$

$$= \frac{2a^2}{z(32a^3i)} = \frac{-2a^2i}{32a^3}$$

$$\operatorname{Res}_{z=a^3} f(z) = \frac{-i}{16a^3}$$

$$\int_C f(z) dz = 2\pi i \left[\frac{-i}{16a^3} \right]$$

$$= \frac{-2\pi(i)^2}{16a^3}$$

$$\int_C f(z) dz = \frac{\pi}{8a^3}$$

$$\int_{-\infty}^{\infty} \frac{x^2}{(x^2+a)^3} dx = \frac{\pi}{8a^3}$$

2. Evaluate the integral in the form

$$\int_0^{\pi/2} \frac{dx}{a + \sin^2 x} \quad ; |a| > 1$$

$$\text{let } I = \int_0^{\pi/2} \frac{dx}{a + \sin^2 x} \quad ; |a| > 1$$

$$= \int_0^{\pi/2} \frac{dx}{a + \left(\frac{1 - \cos 2x}{2} \right)}$$

$$= \int_0^{\pi/2} \frac{dx}{2a + (1 - \cos 2x)}$$

$$= 2 \int_0^{\pi/2} \frac{dx}{(2a+1) - \cos 2x}$$

$$= \int_{|z|=1} \frac{dz/iz}{(2a+1) - \frac{1}{2}(z+\frac{1}{z})}$$

$$= -i \int_{|z|=1} \frac{dz}{z - 2(2a+1)z + 1}$$

here, $f(z) = z^2 - 2(2a+1)z + 1$

$$\therefore z = (2a+1) \pm \sqrt{(2a+1)^2 - 1}$$

$$a = (2a+1) + \sqrt{(2a+1)^2 - 1}$$

$$B = (2a+1) - \sqrt{(2a+1)^2 - 1}$$

$$R_a = \lim_{z \rightarrow B} (z-B) \left(\frac{1}{(z-a)(z-B)} \right)$$

$$= \frac{1}{B-a} = \frac{1}{2\sqrt{(2a+1)^2 - 1}}$$

$$\Rightarrow I = \frac{1}{i} 2\pi i^2 \left(\frac{-1}{2\sqrt{(2a+1)^2 - 1}} \right)$$

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

3 Evaluate $\int_0^{\infty} \frac{\cos mx}{x^2+a^2} dx$ (or) $\int_0^{\infty} \frac{x \sin mx}{x^2+a^2} dx$.

$$\text{let } \int_c e^{imz} f(z) dz = \int_c \frac{e^{imz}}{z^2+a^2} dz$$

where c is the contour consisting of a semi-circle of radius R .

large enough to include all the poles of the integral in upper half of the plane and also part of real axis from $-R$ to R

$$\Rightarrow \int_C e^{imz} f(z) dz = 2\pi i \sum R^+$$

$$\Rightarrow \int_{-R}^R e^{imx} f(x) dx + \int_{\Gamma} e^{imz} f(z) dz = 2\pi i \sum R^+$$

$$\lim_{z \rightarrow \infty} f(z) = \lim_{z \rightarrow \infty} \frac{1}{z^2 + a^2} = 0$$

By Jordan's lemma.

$$\lim_{R \rightarrow \infty} \int_{\Gamma} e^{imz} f(z) dz = 0$$

also,

$$\lim_{R \rightarrow \infty} \int_{-R}^R e^{imx} f(x) dx = \int_{-\infty}^{\infty} e^{imx} f(x) dx$$

hence,

$$\int_{-\infty}^{\infty} e^{imx} f(x) dx = 2\pi i \sum R^+ \quad \text{--- (1)}$$

poles of $\left(\frac{e^{imz}}{z^2 + a^2} \right)$ are given by

$$z = \pm ai$$

here, $z = ai$ lies inside C

$$\text{Res}_{z=ai} f(z) = \lim_{z \rightarrow ai} (z - ai) \left[\frac{e^{imz}}{(z - ai)(z + ai)} \right]$$

$$= \frac{e^{-ma}}{2ai}$$

$$\textcircled{1} \Rightarrow \int_{-\infty}^{\infty} \frac{e^{imx}}{x^2+a^2} dx = 2\pi i \left[\frac{e^{-ma}}{2ai} \right]$$

$$= \frac{\pi}{a} (e^{-ma})$$

$$\int_{-\infty}^{\infty} \frac{(\cos mx + i \sin mx)}{x^2+a^2} dx = \frac{\pi}{a} e^{-ma} \rightarrow \textcircled{2}$$

Equating real & imaginary of $\textcircled{2}$

$$\int_{-\infty}^{\infty} \frac{\cos mx}{x^2+a^2} dx = \frac{\pi}{a} e^{-ma}, \quad \int_{-\infty}^{\infty} \frac{\sin mx}{x^2+a^2} dx = 0$$

but, $\int_{-\infty}^{\infty} \frac{\cos mx}{x^2+a^2} dx = 2 \int_0^{\infty} \frac{\cos mx}{x^2+a^2} dx$

$$\therefore 2 \int_0^{\infty} \frac{\cos mx}{x^2+a^2} dx = \frac{\pi}{a} e^{-ma}$$

$$\Rightarrow \int_0^{\infty} \frac{\cos mx}{x^2+a^2} dx = \frac{\pi}{2a} e^{-ma}$$

Diff. w.r. to 'm'

$$\textcircled{3} \Rightarrow \int_0^{\infty} \frac{\sin mx(x)}{x^2+a^2} dx = \frac{\pi}{2a} e^{-ma} (-a)$$

$$\int_0^{\infty} \frac{x \sin mx}{x^2+a^2} dx = \frac{\pi}{2} e^{-ma} \quad \textcircled{4}$$

A Evaluate $\int_0^{\infty} \frac{\sin mx}{x} dx$

$$\int_C e^{imz} f(z) dz = \int_C \frac{e^{imz}}{z} dz$$

where 'c' is the contour consisting of a semi-circle Γ of radius 'r' large enough to include all the poles of the integral in upper half of the plane and also part of real axis from $-R$ to $+R$.

$$\Rightarrow \int_C e^{imz} f(z) dz = 2\pi i \sum R^+$$

$$\int_{-R}^R e^{imx} f(x) dx + \int_{\Gamma} e^{imz} f(z) dz = 2\pi i \sum R^+$$

$$\lim_{z \rightarrow \infty} f(z) = \lim_{z \rightarrow \infty} \left(\frac{1}{z} \right)$$

$$= 0$$

by Jordan lemma

$$\lim_{R \rightarrow \infty} \int_{\Gamma} e^{imz} f(z) dz = 0$$

Also,

$$\lim_{R \rightarrow \infty} \int_{-R}^R e^{imx} f(x) dx = \int_{-\infty}^{\infty} e^{imx} f(x) dx$$

here,

$$\int_{-\infty}^{\infty} e^{imx} f(x) dx = 2\pi i \sum R^+ \quad \text{--- (1)}$$

The Poles of $f(z) = \frac{e^{imz}}{z}$ is $z=0$

$\therefore z=0$ is only lies inside 'C'

$$\therefore \left[\text{Res. of } f(z) \right]_{z=0} = \lim_{z \rightarrow 0} (z-0) f(z)$$

$$= \lim_{z \rightarrow 0} (z) \left(\frac{e^{imz}}{z} \right)$$

$$= \lim_{z \rightarrow 0} e^{imz}$$

$$= e^0$$

$$= 1$$

$$\text{(1)} \Rightarrow \int_{-\infty}^{\infty} \frac{e^{imx}}{x} dx = 2\pi i (1)$$

$$\Rightarrow \int_{-\infty}^{\infty} \left(\frac{\cos x + i \sin x}{x} \right) dx = 2\pi i$$

$$\Rightarrow 2 \int_0^{\infty} \left(\frac{\cos x + i \sin x}{x} \right) dx = 2\pi i$$

Equating Real and imaginary Part

$$\cos x \Rightarrow 2 \sin x = 2\pi i$$

$$\sin x = \frac{2\pi}{2}$$

$$\sin x = \pi$$

$$\int_0^{\infty} \frac{\sin x}{x} dx = \pi$$

ism Argument principle.

Statement:

If $f(z)$ is meromorphic in Ω with n zero's a_j and the poles b_k Then

$$\frac{1}{2\pi i} \int_{\gamma} \frac{f'(z)}{f(z)} dz = \sum n(\gamma, a_j) - \sum n(\gamma, b_k)$$

for every cycle γ which is homologous to 0 in Ω and doesn't pass through any of the zero's and poles.

proof:

Given the $f(z)$ is meromorphic in Ω

let $f(z)$ be a zero's of order h at a_j by the definition of zero

$$f(z) = (z-a_j)^h f_n(z) \rightarrow \textcircled{1}$$

where, $f_n(z)$ is analytic and not equal to zero.

plying 'log' on both side.

$$\begin{aligned} \log f(z) &= \log [(z-a_j)^h f_n(z)] \\ &= \log (z-a_j)^h + \log (f_n(z)) \end{aligned}$$

$$\log f(z) = h \log (z-a_j) + \log f_n(z)$$

differentiate on both side.

$$\Rightarrow \frac{f'(z)}{f(z)} = h \left(\frac{1}{z-a_j} \right) + \frac{f'_n(z)}{f_n(z)}$$

The function $\left(\frac{f'(z)}{f(z)}\right)$ has a simple pole at $z = a_j$ of order 'h'

W/y

$z = b_k$ is a pole of order for $f(z) = \frac{g_n(z)}{(z-b_k)^h}$

Then

where $g_n(z)$ is analytic at b_k and $g_n(z) \neq 0$

Taking log on both side.

$$\log f(z) = \log \frac{g_n(z)}{(z-b_k)^h}$$

$$= \log g_n(z) - \log (z-b_k)^h$$

$$= \log g_n(z) - h \log (z-b_k)$$

Diff on both side

$$\frac{f'(z)}{f(z)} = \frac{g_n'(z)}{g_n(z)} - \frac{h}{(z-b_k)}$$

\therefore The function $\left(\frac{f'(z)}{f(z)}\right)$ has a simple

Pole at $z = b_k$ with residue $(-h)$

$$\text{By C.R.T, } \frac{1}{2\pi i} \int_C \frac{f'(z)}{f(z)} dz = \left(\sum_j n(\gamma, a_j) \times \text{residue at } z = a_j \right) + \left(\sum_k n(\gamma, b_k) \times \text{residue at } z = b_k \right)$$

$$= \sum_j n(\gamma, a_j) (h) + \sum_k n(\gamma, b_k) (-h)$$

$$= \sum_j n(\gamma, a_j) h - \sum_k n(\gamma, b_k) (h)$$

$$\frac{1}{2\pi i} \int_C \frac{f'(z)}{f(z)} dz = \text{Total no. of zero} - \text{total no. of poles}$$

Note: If $\frac{1}{2\pi i} \int_C \frac{f'(z)}{f(z)} dz = 0$ then total no. of zeros = total no. of poles

$$\text{If } \frac{1}{2\pi i} \int_C \frac{f'(z)}{f(z)} dz = 0$$

$$A \Rightarrow 0 = \text{Total no. of zero of } f(z) - \text{Total no. of poles of } f(z)$$

$$\text{Total no. of } f(z) \text{ inside } \gamma = \text{Total no. of Poles of } f(z) \text{ inside } \gamma$$

\therefore Find g has some no. of zeros and poles inside γ

$$\int_0^{2\pi} \frac{a + b \cos \theta}{\sqrt{a^2 - b^2}} d\theta$$

Two functions $f(z)$ and $g(z)$ are said to be meromorphic in a region R if $f(z)$ and $g(z)$ are analytic in R except at a finite number of points where they have poles.

(d) Substituting $z = \cos \theta$ then $dz = -\sin \theta d\theta$

$$\int_{-1}^1 \frac{1}{\sqrt{1-z^2}} dz = \int_0^{2\pi} \frac{1}{\sqrt{1-\cos^2 \theta}} (-\sin \theta) d\theta$$

$$= \int_0^{2\pi} \frac{-\sin \theta}{\sin \theta} d\theta = -\int_0^{2\pi} 1 d\theta = -2\pi$$

Unit - III

Harmonic function and power series expansion.

Define: Harmonic (or) potential function.

A real valued function $u(z)$ (or) $u(x, y)$ is defined and single valued in a region Ω is said to be Harmonic in Ω if it is continuous together with its partial derivatives of the first two orders and satisfies the Laplace equation

$$\text{i.e. } \nabla^2 u = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

Ex: $f(z) = z^2$
 $= (x+iy)^2$
 $= x^2 - y^2 + i(2xy)$
 $= u + iv$
 $= 2x + 2iy$
 $\nabla^2 u = 2 - 2 = 0$

Note:

The polar form $[r, \theta]$ of Laplace equation is,

$$r \frac{\partial}{\partial r} \left[r \frac{\partial u}{\partial r} \right] + \frac{\partial^2 u}{\partial \theta^2} = 0$$

Theorem: 1

If u is harmonic in Ω then,

$$f(z) = \frac{\partial u}{\partial x} - i \frac{\partial u}{\partial y} \text{ is analytic}$$

Proof:

Let $f(z) = u + iv$
 Where $u = \frac{\partial u}{\partial x} = u_x$ and $v = -\frac{\partial u}{\partial y} = -u_y$

$$\Rightarrow \frac{\partial v}{\partial x} = \frac{\partial^2 u}{\partial x^2} \text{ and } \frac{\partial v}{\partial y} = -\frac{\partial^2 u}{\partial x \partial y}$$

$$\rightarrow \frac{\partial u}{\partial y} = \frac{\partial^2 u}{\partial x \partial y} ; \frac{\partial v}{\partial y} = -\frac{\partial^2 u}{\partial y^2}$$

Since 'u' is harmonic

$$\Rightarrow \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

$$\Rightarrow \frac{\partial^2 u}{\partial x^2} = -\frac{\partial^2 u}{\partial y^2}$$

$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}$

W.K.T

$$\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial^2 u}{\partial y \partial x}$$

$$\Rightarrow \frac{\partial v}{\partial y} = \frac{\partial^2 u}{\partial x \partial y} = -\frac{\partial v}{\partial x}$$

$$\therefore \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$$

Hence, u & v satisfies the C-R eqn and the partial derivatives of x & y is continuous

$\therefore f(z) = (u + i v)$ is analytic

Defn: conjugate differential of du (*du)

If u is harmonic in Ω

$$*du = -\frac{\partial u}{\partial y} dx + \frac{\partial u}{\partial x} dy$$

hence *du is called the conjugate differential of du (*du)

Theorem 1.2

If u is harmonic in Ω . Then

$$\int_{\gamma}^* du = 0 \text{ } \forall \text{ cycle } \gamma \text{ which is homologous to } \Omega$$

Proof:

Given that u is harmonic in Ω

Then the function $f(z) = u + iv$

where $v = \frac{\partial u}{\partial x}$ and $v = -\frac{\partial u}{\partial y}$

$\Rightarrow f(z) = \frac{\partial u}{\partial x} - i \frac{\partial u}{\partial y}$ is analytic in Ω

now,

$$f(z) dz = \left(\frac{\partial u}{\partial x} - i \frac{\partial u}{\partial y} \right) (dx + i dy)$$

$$= \frac{\partial u}{\partial x} dx + i \frac{\partial u}{\partial y} dy - i \frac{\partial u}{\partial x} dy - \frac{\partial u}{\partial y} dx$$

$$= \left(\frac{\partial u}{\partial x} dx + \frac{\partial u}{\partial y} dy \right) + i \left[\frac{\partial u}{\partial x} dy - \frac{\partial u}{\partial y} dx \right]$$

$$\Rightarrow f(z) dz = du + i^* du$$

$$\Rightarrow \int_{\gamma} f(z) dz = \int du + i \int^* du$$

by Cauchy's theorem.

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

since, $\int_{\gamma} du$ is an integral of the exact differential du vanish along all the cycles.

$$\therefore \int_{\gamma} *du = 0 \quad \forall \text{ cycles } \gamma$$

which is homologous to '0' in \mathbb{C}

Theorem: 3.4

Interpretation of conjugate differential ($*du$) is $\int_{\gamma} *du = 0$

If γ is regular curve with the equation $z = z(t)$

The tangent determined by the angle $\alpha = \arg z'(t)$ and we can write

$$dx = |dz| \cos \alpha$$

$$dy = |dz| \sin \alpha$$

$$z = |z| e^{i\alpha}$$

$$dx + i dy = |z| [\cos \alpha + i \sin \alpha]$$

The normal which points to the direction is $\beta = \alpha - \pi/2$ and $\cos \alpha = -\sin \beta$ and $\sin \alpha = \cos \beta$

$$\therefore *du = -\frac{\partial u}{\partial y} dx + \frac{\partial u}{\partial x} dy$$

$$= \left[-\frac{\partial u}{\partial y} \cos \alpha + \frac{\partial u}{\partial x} \sin \alpha \right] |dz|$$

$$= \left[\frac{\partial u}{\partial y} \sin \beta + \frac{\partial u}{\partial x} \cos \beta \right] |dz|$$

$$= \left[\frac{\partial u}{\partial x} \frac{dx}{dn} + \frac{\partial u}{\partial y} \frac{dy}{dn} \right] |dz|$$

$$*du = \frac{\partial u}{\partial n} |dz|$$

$$\left(\text{Here, } \frac{\partial u}{\partial n} = \frac{\partial u}{\partial x} \left(\frac{dx}{|dz|} \right) + \frac{\partial u}{\partial y} \left(\frac{dy}{|dz|} \right) \right)$$

$$= \frac{\partial u}{\partial x} \cdot \frac{dx}{dn} + \frac{\partial u}{\partial y} \left(\frac{dy}{dn} \right)$$

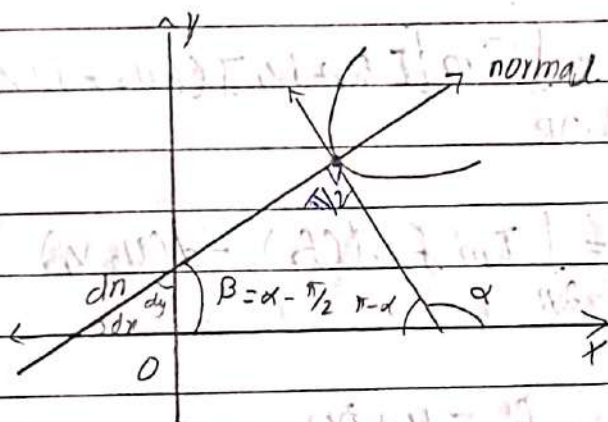
$$\frac{\partial u}{\partial n} |dz| = * du$$

$$\therefore \int_{\gamma} * du = 0$$

$$\Rightarrow \int_{\gamma} \frac{\partial u}{\partial n} |dz| = 0$$

(here, $\frac{\partial u}{\partial n}$ is the
dir. derivative of u)

$\left(\frac{\partial u}{\partial n} \right)$ is the rate of change in the direction \vec{n} is zero



Theorem: 4

If u_1 & u_2 are harmonic function in the region D , Then

$$\int_{\gamma} (u_1 * du_2 + u_2 * du_1) = 0, \text{ for every}$$

cycle γ which is homologous to zero in D
Proof

It is sufficient to prove that
 The result is that $\gamma = \partial R$
 where R is the rectangle in \mathbb{R}^2
 In R ,

u_1 and u_2 have the single valued
 conjugate functions v_1 and v_2 .

$$\begin{aligned} \therefore u_1^* du_2 - u_2^* du_1 &= u_1 dv_2 - u_2 dv_1 \\ &= u_1 dv_2 + u_2 dv_1 + v_1 du_2 - v_2 du_1 \\ &= u_1 dv_2 + v_1 du_2 - d(u_2 v_1) \end{aligned}$$

here, $d(u_2 v_1)$ is an exact differential
 and

$$u_1 dv_2 + v_1 du_2 = \text{image part of } \left[(u_1 + iv_1) (du_2 + i dv_2) \right]$$

$$= \int_{\partial R} \text{Im} \left[(u_1 + iv_1) (du_2 + i dv_2 - d(u_2 v_1)) \right]$$

$$= \int_{\partial R} \text{Im} f_1 d(f_2) - d(u_2 v_1)$$

where, $f_1 = u_1 + iv_1$ }
 $\& f_2 = u_2 + iv_2$ } are analytic in R .

The first integral $f_1 d(f_2)$ is vanish by
 Cauchy theorem and so does the integral
 of its imaginary part of the second integral
 is vanish.

Since, $d(u_2 v_1)$ is exact differential
 $\therefore \int_{\partial R} (u_1^* du_2 - u_2^* du_1) = 0$

Theorem: ⁵ (mean value Theorem) \rightarrow mean value property
 Statement:

The arithmetic mean of a harmonic function over concentric circle $|z| = r$ is a linear function of $\log r$.

$$\frac{1}{2\pi} \int_{|z|=r} u \, d\theta = \alpha \log r + \beta \text{ and 'u' is}$$

harmonic in a disc $\bullet \alpha = 0$ and the arithmetic mean is constant.

Proof:

If u_1 and u_2 are harmonic function in Ω

then we get,

$$\int_{\gamma} (u_1 * du_2 - u_2 * du_1) = 0 \quad \text{--- } \textcircled{1} \text{ } \neq \text{ cycles } \neq \text{ notes}$$

sub $u_1 = \log r$; $u_2 = u$ be harmonic function in $|z| \leq \rho$ or \sim

let $\Omega : 0 < |z| < \rho$ and

let $\gamma = C_1 - C_2$, where C_1 & C_2 are circles.

C_1 is a circle with $|z| = r_1 < \rho$ in C_1

$|z| = r_1$, & in C_2 $|z| = r_2$ where $r_2 < r_1 < \rho$

$$|z| = r_1$$

$$z = r_1 e^{i\theta}$$

$$dz = i r_1 e^{i\theta} d\theta$$

$$|dz| = r_1 d\theta \text{ on } |z| = r_1$$

$$\Rightarrow r_1 \left[\frac{\partial u}{\partial r} \right] d\theta = r_1 \left[r_1 \frac{\partial u}{\partial x} \cdot \frac{\partial x}{\partial r} + \frac{\partial u}{\partial y} \cdot \frac{\partial y}{\partial r} \right] d\theta$$

$$= r_1 \left[\frac{\partial u}{\partial x} \cos \theta + \frac{\partial u}{\partial y} \sin \theta \right] d\theta$$

$$= \frac{\partial u}{\partial x} (r_1 \cos \theta) d\theta + \frac{\partial u}{\partial y} (r_1 \sin \theta) d\theta$$

$$= \frac{\partial u}{\partial x} dy - \frac{\partial u}{\partial y} dx$$

$$\therefore r \left[\frac{\partial u}{\partial r} \right] d\theta = * du //$$

$$\Rightarrow * du_1 = r \frac{\partial u_1}{\partial r} dr$$

$$= r \left[\frac{\partial(\log r)}{\partial r} \right] dr$$

$$= r \left(\frac{1}{r} \right) dr$$

$$* du_1 = dr$$

w.k.T

$$\int (u_1 * du_2 - u_2 * du_1) = 0$$

$$\int_{C_1} (u_1 * du_2 - u_2 * du_1) = 0$$

$C_1 - C_2$

$$\int_{C_1} (u_1 * du_2 - u_2 * du_1) = \int_{C_2} (u_1 * du_2 - u_2 * du_1)$$

$$\int_{C_1} \log r \left(r \frac{\partial u}{\partial r} \right) dr - u dr = \int_{C_2} \log r \left(r \frac{\partial u}{\partial r} \right) dr - u dr$$

$$\Rightarrow \int_{C_1} \left[r \frac{\partial u}{\partial r} \log r - u \right] dr = \int_{C_2} \left[r \frac{\partial u}{\partial r} \log r - u \right] dr$$

$$\rightarrow \int_{|z|=r} r \frac{\partial u}{\partial r} \log r dr - \int_{|z|=r} u dr = -B_1$$

Also

$$\int_{\gamma}^* du = \int_{c_1}^{c_2} r \frac{\partial u}{\partial r} d\theta$$

$$\Rightarrow \int_{c_1}^* du = \int_{c_2}^* du = \text{constant}$$

$$\Rightarrow \int_{|z|=r} r \frac{\partial u}{\partial r} d\theta = \alpha, \text{ (say)}$$

$$\Rightarrow \int_{|z|=r} r \frac{\partial u}{\partial r} d\theta = \alpha, (\log r)$$

$$\Rightarrow \int_{|z|=r} u d\theta = \alpha \log r + \beta$$

$$\Rightarrow \frac{1}{2\pi} \int_{|z|=r} u d\theta = \alpha \log r + \beta$$

where, $\alpha = \frac{a_1}{2\pi}$ and $\beta = \frac{B_1}{2\pi}$

in particular $u = 0$ harmonic in the disk

Then

$$\int_{|z|=r}^* du = 0$$

$$\therefore a_1 = 0 \Rightarrow \alpha = 0$$

Hence,

$$\frac{1}{2\pi} \int_{|z|=r} u d\theta = \beta \text{ (constant)}$$

Theorem: 6 [Maximum Principle for Harmonic Functions]
Statement:-

A ~~the~~ non-constant harmonic function neither a maximum nor in a minimum in its region of definition consequently the maximum and the minimum on a closed bounded E are taken boundary of E .

Proof:-

we will prove the theorem by using maximum modulus theorem.

$$|u(z)|$$

since, $u(z)$ is continuous

Also, $|u(z)|$ is continuous closed and boundary in Ω .

$$\text{i.e. } |u(z)| \leq M \quad \forall z \in \Omega \quad \& \quad M > 0$$

if possible,

$|u(z)|$ attains its maximum value at some interior point $z_0 \in \Omega$

$$\text{i.e. } |u(z_0)| = M$$

construct a circular disc,

$$|z - z_0| \leq r \quad \text{contained in } \Omega$$

By mean value property,

$$u(z_0) = \frac{1}{2\pi} \int_0^{2\pi} u(z_0 + re^{i\theta}) d\theta$$

$$\Rightarrow |u(z_0)| = \left| \frac{1}{2\pi} \int_0^{2\pi} u(z_0 + re^{i\theta}) d\theta \right|$$

$$|u(z_0)| \leq \frac{1}{2\pi} \int_0^{2\pi} |u(z_0 + re^{i\theta})| d\theta$$

by ① & ②

$$|u(z)| \leq |u(z_0)| \text{ on } |z - z_0| \leq r$$

$$\text{sub } z = z_0 + re^{i\theta}$$

$$\Rightarrow |u(z_0 + re^{i\theta})| \leq |u(z_0)|$$

$$\int_0^{2\pi} |u(z_0 + re^{i\theta})| d\theta \leq \int_0^{2\pi} |u(z_0)| d\theta$$

$$\leq (2\pi) |u(z_0)|$$

$$\therefore \frac{1}{2\pi} \int_0^{2\pi} |u(z_0 + re^{i\theta})| d\theta \leq |u(z_0)| \quad \text{--- (3)}$$

by ③ & ④

$$\Rightarrow |u(z_0)| = \frac{1}{2\pi} \int_0^{2\pi} |u(z_0 + re^{i\theta})| d\theta$$

$$2\pi |u(z_0)| = \int_0^{2\pi} |u(z_0 + re^{i\theta})| d\theta$$

$$\text{i.e.} \int_0^{2\pi} |u(z_0)| d\theta = \int_0^{2\pi} |u(z_0 + re^{i\theta})| d\theta$$

$$\therefore \int_0^{2\pi} [|u(z_0)| - |u(z_0 + re^{i\theta})|] d\theta = 0$$

Since, The integral is continuous and non-negative

$$\Rightarrow |u(z_0)| - |u(z_0 + re^{i\theta})| = 0$$

$$\Rightarrow |u(z_0)| = |u(z_0 + re^{i\theta})|$$

$$\therefore |u(z_0)| = |u(z)| \quad \forall z \in |z - z_0| < \rho$$

by continuity

$$|u(z)| = \text{constant}$$

$$\Rightarrow u(z) = \text{constant}$$

which is $\Rightarrow \Leftarrow$

$\therefore |u(z)|$ cannot attain its maximum in the interior of D

ie) $|u(z)|$ attains its maximum value only on the boundary.

Theorem: 7 [Poisson's (formula) Theorem]

Statement

suppose that $u(z)$ is harmonic for $|z| < R$ and $u(z)$ is continuous for $|z| \leq R$

Then

$$u(a) = \frac{1}{2\pi} \int_0^{2\pi} \frac{R^2 - |a|^2}{|z-a|^2} u(z) d\theta \quad \forall |a| < R$$

Proof

consider the linear transformation

$$z = \delta(\zeta) = \frac{R^2\zeta + Ra}{\bar{a}\zeta + R} \quad \rightarrow \textcircled{1}$$

$$\Rightarrow \bar{a}\zeta z + Rz = R^2\zeta + Ra$$

$$\Rightarrow \bar{a}z\zeta - R^2\zeta = aR - zR$$

$$\therefore \zeta = \frac{aR - zR}{\bar{a}z - R^2}$$

$$\Rightarrow \delta = \frac{R(a-z)}{\bar{a}z - R^2}$$

$$\therefore \delta = \frac{R(z-a)}{R^2 - \bar{a}z} \quad \text{--- } \textcircled{2}$$

The transformation of $\textcircled{1}$ maps

$$|\delta| \leq 1 \text{ onto } |z| \leq R \text{ for } |\delta| \leq 1$$

$$\Rightarrow \frac{R|z-a|}{|R^2 - \bar{a}z|} \leq 1$$

$$\Rightarrow R|z-a| \leq |R^2 - \bar{a}z|$$

$$\Rightarrow R^2|z-a|^2 \leq |R^2 - \bar{a}z|^2$$

$$\Rightarrow R^2(z-a)(\bar{z}-\bar{a}) \leq (R^2 - \bar{a}z)(R^2 - a\bar{z})$$

$$\Rightarrow R^2z\bar{z} - R^2z\bar{a} - R^2a\bar{z} + R^2a\bar{a} \leq R^4 - R^2a\bar{z} - R^2\bar{a}z + a\bar{a}z\bar{z}$$

$$\Rightarrow R^2|z|^2 - |a|^2|z|^2 \leq R^4 - R^2|a|^2$$

$$\Rightarrow |z|^2 [R^2 - |a|^2] \leq R^2 [R^2 - |a|^2]$$

$$\Rightarrow |z| \leq R$$

Also $\delta=0$ corresponds to $z=a$

The function $u(z)$ (or) $u[\delta]$ is harmonic in $|\delta| \leq 1$ and the mean value of the function at 'a' is given by

$$u(a) = \frac{1}{2\pi} \int_{|\delta|=1} u[\delta] d\psi$$

$$\text{where } \psi = \arg(\delta) = \frac{\delta}{i\delta}$$

$$\Rightarrow s^2 = e^{i\theta}$$

$$\Rightarrow u(a) = \frac{1}{2\pi} \int_0^{2\pi} u[s(\delta)] d[\arg(\delta)] \quad \text{--- (3)}$$

$$\textcircled{2} \Rightarrow s = \frac{R(z-a)}{R^2 - \bar{a}z}$$

$$\Rightarrow \log s = \log R + \log(z-a) - \log(R^2 - \bar{a}z)$$

Diff. w. r. to 'z'

$$\Rightarrow \frac{ds}{s} = 0 + \frac{1}{z-a} dz - \frac{1}{R^2 - \bar{a}z} (-\bar{a} dz)$$

$$\Rightarrow \frac{ds}{s} = \left[\frac{1}{z-a} + \frac{\bar{a}}{R^2 - \bar{a}z} \right] dz \quad \text{--- (4)}$$

$$\Rightarrow z = re^{i\theta}; dz = re^{i\theta} (i d\theta)$$

$$\boxed{dz = z i d\theta}$$

$$\frac{ds}{s} = \left[\frac{1}{z-a} + \frac{\bar{a}}{R^2 - \bar{a}z} \right] (z i) d\theta$$

$$\Rightarrow \frac{ds}{is} = \left[\frac{z}{z-a} + \frac{\bar{a}z}{z\bar{z} - \bar{a}z} \right] d\theta$$

$$= \left[\frac{z}{z-a} + \frac{\bar{a}z}{z(\bar{z}-\bar{a})} \right] d\theta$$

$$= \left[\frac{z\bar{z} - z\bar{a} + \bar{a}z - a\bar{a}}{(z-a)(\bar{z}-\bar{a})} \right] d\theta$$

$$\frac{ds}{is} = \frac{R^2 - |a|^2}{|z-a|^2} d\theta \quad \text{--- (5) on the circle } |s|=1$$

$$(5) \Rightarrow d\psi = \frac{R^2 - |a|^2}{|z-a|^2} d\theta$$

$$\Rightarrow u(a) = \frac{1}{2\pi} \int_0^{2\pi} u[s(\theta)] \left(\frac{R^2 - |a|^2}{|z-a|^2} \right) d\theta$$

$$u(a) = \frac{1}{2\pi} \int_0^{2\pi} u(z) \left[\frac{R^2 - |a|^2}{|z-a|^2} \right] d\theta$$

Schwarz's formula

By Poisson formula

$$u(a) = \frac{1}{2\pi} \int_{|z|=R} \operatorname{Re} \left(\frac{z+a}{z-a} \right) u(z) d\theta$$

put, $a=z$ & $z=s$

$$\therefore u(z) = \frac{1}{2\pi} \int_{|s|=R} \operatorname{Re} \left(\frac{s+z}{s-z} \right) u(s) \frac{ds}{is}$$

$$u(z) = \operatorname{Re} \left[\frac{1}{2\pi i} \int_{|s|=R} \left(\frac{s+z}{s-z} \right) u(s) \frac{ds}{s} \right]$$

The expression within the bracket is an analytic function of 'z' for $|z| \leq R$. It follows that $u(z)$ is the real part of $f(z)$.

$$\therefore f(z) = \frac{1}{2\pi i} \int_{|s|=R} \left(\frac{s+z}{s-z} \right) \frac{ds}{s} + c$$

where 'c' is an arbitrary constant
This is known as Schwarz's function formula.

positive linear function (or) Poisson integral

for any piecewise continuous function

$u(\theta)$ in $0 \leq \theta \leq 2\pi$

$$\therefore P_u(z) = \frac{1}{2\pi} \int_0^{2\pi} \operatorname{Re} \left(\frac{e^{i\theta} + z}{e^{i\theta} - z} \right) u(\theta) d\theta$$

is called the Poisson integral of 'u'

Weierstrass's theorem.

statement.

suppose that $f_n(z)$ is analytic in the region Ω_n and that the sequence $\{f_n(z)\}$ converges to a limit function $f(z)$ in a region Ω uniformly on every compact subset of Ω .

Then $f(z)$ is analytic in Ω moreover $f_n'(z)$ converges uniformly in $f'(z)$ on every compact subset Ω .

let, $C : |\delta - z| = r$ & $|z - a| < r$

since $f_n(z)$ is analytic in 'C'

by Cauchy integral formula

$$f_n(z) = \frac{1}{2\pi i} \int_C \left(\frac{f_n(\delta)}{\delta - z} \right) d\delta$$

$$\lim_{n \rightarrow \infty} f_n(z) = \frac{1}{2\pi i} \int_C \lim_{n \rightarrow \infty} \left(\frac{f_n(\delta)}{\delta - z} \right) d\delta$$

$$\Rightarrow f(z) = \frac{1}{2\pi i} \int_C \frac{f(\delta)}{\delta - z} d\delta$$

This formula shows that.

$f(z)$ is analytic in the disc. By the definition of derivative

$$f_n'(z) = \frac{1}{2\pi i} \int_C \frac{f_n(\delta)}{(\delta - z)^2} d\delta$$

$$\lim_{n \rightarrow \infty} f_n'(z) = \frac{1}{2\pi i} \int_C \lim_{n \rightarrow \infty} \frac{f_n(\delta)}{(\delta - z)^2} d\delta$$

$$= \frac{1}{2\pi i} \int_C \frac{f(\delta)}{(\delta - z)^2} d\delta$$

$$\lim_{n \rightarrow \infty} f_n'(z) = f'(z)$$

Hence, The convergence of sequence of function is uniform for $|z - a| < \rho < r$.
Any compact subset of Ω can be covered by a finite no. of such closed disc and therefore, the convergence is uniform on every compact subset of Ω .

Hurwitz's

PAGE NO.

DATE:

→ A Hurwitz theorem statement:
If the function $f_n(z)$ are analytic and not equal to zero in a region Ω and if $f_n(z)$ is converges to $\{f(z)\}$ uniformly on every compact subset of Ω , then $f(z)$ is either identically zero (or) never equal to zero in Ω .

Proof:

If $f_n(z)$ is not equal to zero

By Weierstrass theorem,

$f(z)$ is analytic and hence its zeros are isolated

let $z_0 \in \Omega$, then

\exists a positive no. of r such that $f(z)$ is defined and non-zero for $0 < |z - z_0| \leq r$

Then by the Principle of minimum modulus $|f(z)|$ has +ve minimum on the circle $C: |z - z_0| = r$.

$f_n(z) \neq 0$ in Ω for n and $f_n(z)$ is analytic

$$\Rightarrow \lim_{n \rightarrow \infty} \left(\frac{1}{f_n(z)} \right) = \frac{1}{\lim_{n \rightarrow \infty} f_n(z)}$$
$$= \frac{1}{f(z)}$$

ie) $\left(\frac{1}{f_n(z)} \right)$ is converges uniformly to $\left(\frac{1}{f(z)} \right)$ on Ω

and

$$\begin{aligned} \lim_{n \rightarrow \infty} \frac{1}{2\pi i} \int_C \frac{f_n'(z)}{f_n(z)} dz &= \frac{1}{2\pi i} \int_C \frac{\lim_{n \rightarrow \infty} f_n'(z)}{\lim_{n \rightarrow \infty} f_n(z)} dz \\ &= \frac{1}{2\pi i} \int_C \frac{f'(z)}{f(z)} dz \end{aligned}$$

By the Principle of argument

$$\begin{aligned} \frac{1}{2\pi i} \int_C \frac{f_n'(z)}{f_n(z)} dz &= \text{The no. of zeros of } f_n(z) \text{ enclosed by } C \\ &= 0 \text{ (by hypothesis)} \end{aligned}$$

The no. of zeros of $f_n(z)$ is enclosed by $C=0$

$\therefore f(z_0) \neq 0$ (z_0 lies inside C)

Since, ' z_0 ' is arbitrary

$\therefore f(z) \neq 0$ on C

Reflection Principle Theorem:

Statement

Let $f(z)$ be analytic in a domain D containing a segment of x -axis and be symmetric to that axis. $f(z) = \overline{f(\bar{z})}$ $\forall z \in D$
 $\Leftrightarrow f(x)$ is real for each point on the segment of x -axis

Proof:

Suppose $f(x)$ is real on the segment of x -axis contained in D .

$$\text{let us denote } g(z) = \overline{f(z)} \quad \text{--- (1)}$$

$$\text{and write } f(z) = u(x, y) + iv(x, y) \quad \text{--- (2)}$$

$$g(z) = p(x, y) + iq(x, y) \quad \text{--- (3)}$$

clearly

$$\overline{f(\bar{z})} = u(x, -y) - iv(x, -y) \quad \text{--- (4)}$$

so, (by (3) & (4))

$$p(x, y) = u(x, -y)$$

$$q(x, y) = -v(x, -y)$$

by C-R eqn.

$$u_x = v_y \quad \& \quad u_y = -v_x$$

$$\Rightarrow p_x = q_y \quad \text{and} \quad p_y = -q_x$$

$\therefore p$ and q satisfies C-R eqn and also the 1st order partial derivative exist and p has continuous

$\therefore g(z)$ is analytic in D

Given that, $f(x)$ is real on the segment of x -axis

$$\Rightarrow g(x) = p(x, 0) = u(x, 0)$$

$\Rightarrow \boxed{g(x) = f(x)}$ on the segment of real axis

i.e.) $g(z) = f(z)$ on the segment of real axis

We know that

The uniqueness theorem for the function is

$g(z) - f(z)$ which is identically zero on the line segment of the x -axis and hence,

$$g(z) - f(z) = 0 \quad (\forall z \in \Omega)$$

$$\Rightarrow g(z) = f(z) \quad (\text{or}) \quad f(z) = f(\bar{z}) \quad (\forall z \in \Omega)$$

Conversely,

we assume that, $f(z) = f(\bar{z})$ is true $\forall z \in \Omega$

$$\Rightarrow u(x, y) + i v(x, y) = u(x, -y) - i v(x, -y)$$

In particular

$$u(x, 0) + i v(x, 0) = u(x, 0) - i v(x, 0)$$

$$2i v(x, 0) = 0$$

$$\boxed{v(x, 0) = 0}$$

hence, $f(x)$ is real on the part of x -axis contained in the domain Ω

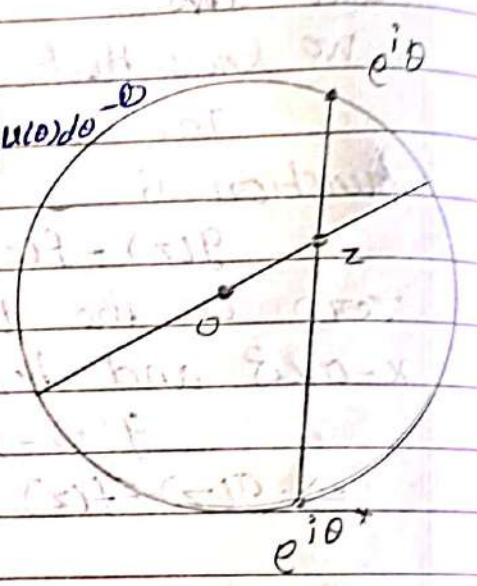
→ Schwartz theorem
statement:

The function $Pu(z)$ is harmonic for $|z| < 1$ and $\lim_{z \rightarrow e^{i\theta_0}} Pu(z) = U(\theta_0)$

provided that U is continuous at θ_0 point.

We know that

$$Pu(z) = \frac{1}{2\pi} \int_0^{2\pi} \operatorname{Re} \left(\frac{e^{i\theta} + z}{e^{i\theta} - z} \right) u(\theta) d\theta$$



Note

$$\int_0^{2\pi} \left(\frac{e^{i\theta} + z}{e^{i\theta} - z} \right) u(\theta) d\theta$$

is an analytic function and its real part is harmonic in $|z| < 1$

Let C_1 and C_2 be complementary residues of the unit circle $|z| = 1$

Let u_1 be the function which coincides with u on C_1 and vanishes on C_2 and u_2 be the corresponding function on C_2

Then

$$Pu = Pu_1 + Pu_2$$

Since Pu_1 can be considered has a line integral over C_1 and is harmonic every

where except on the arc C_1 ,
now,

$$\Rightarrow \operatorname{Re} \left(\frac{e^{i\theta} + z}{e^{i\theta} - z} \right) = \frac{1}{2} \left[\frac{e^{i\theta} + z}{e^{i\theta} - z} + \frac{e^{-i\theta} + \bar{z}}{e^{-i\theta} - \bar{z}} \right]$$

$$= \frac{1}{2} \left[\frac{(e^{-i\theta} - \bar{z})(e^{i\theta} + z) + (e^{-i\theta} + \bar{z})(e^{i\theta} - z)}{(e^{i\theta} - z)(e^{-i\theta} - \bar{z})} \right]$$

$$= \frac{1}{2} \left[\frac{e^{-i\theta} e^{i\theta} + z e^{-i\theta} - \bar{z} e^{i\theta} - z \bar{z} + e^{-i\theta} e^{i\theta} - e^{-i\theta} z + \bar{z} e^{i\theta} - z \bar{z}}{(e^{i\theta} - z)(e^{-i\theta} - \bar{z})} \right]$$

$$= \frac{1}{2} \left[\frac{2 e^{-i\theta} e^{i\theta} - 2 z \bar{z}}{(e^{i\theta} - z)(e^{-i\theta} - \bar{z})} \right]$$

$$= \frac{1}{2} \left[\frac{2 e^{-i\theta + i\theta} - 2 z \bar{z}}{(e^{i\theta} - z)(e^{-i\theta} - \bar{z})} \right] = \frac{1}{2} \left[\frac{2 e^0 - 2 z \bar{z}}{(e^{i\theta} - z)(e^{-i\theta} - \bar{z})} \right]$$

$$= \frac{1}{2} \left[\frac{2 - 2 z \bar{z}}{(e^{i\theta} - z)(e^{-i\theta} - \bar{z})} \right]$$

$$z \bar{z} = |z|^2$$

$$e^{i\theta} - z)(e^{-i\theta} - \bar{z}) = |e^{i\theta} - z|^2$$

$$= \frac{1 - |z|^2}{|e^{i\theta} - z|^2} \quad \text{vanishes on } |z|=1 \text{ for } z \neq e^{i\theta}$$

$\therefore P_U$ is zero on open arc C_2
and since, it is continuous, $P_U(z) \rightarrow 0$
as $z \rightarrow e^{i\theta}$ on C_2 next
next we will prove

$$\lim_{z \rightarrow e^{i\theta_0}} P_U(z) = U(\theta_0) :-$$

we can take $U(\theta_0) = 0$

Then for any $\epsilon > 0$, we can find C_1 and C_2 such that,

$\therefore e^{i\theta_0}$ is an interior point of C_2 and $|U(\theta)| < \epsilon/2$ for $e^{i\theta} \in C_2$

under this condition,

$$|u_2(\theta)| < \epsilon/2 \quad \forall \theta \text{ and}$$

$$\text{hence, } |Pu_2(z)| < \epsilon/2 \quad \forall |z| < 1$$

but, u_1 is continuous and vanishes at $e^{i\theta_0}$ and such that,

$$|Pu_1(z)| < \epsilon/2 \quad \text{for } |z - e^{i\theta_0}| < \delta$$

$$\Rightarrow |Pu(z)| \leq |Pu_1(z)| + |Pu_2(z)|$$

$$< \epsilon/2 + \epsilon/2$$

$$= \epsilon$$

$$|Pu(z)| < \epsilon \quad \text{when } |z| < 1 \text{ and } |z - e^{i\theta_0}| < \delta$$

$$\lim_{z \rightarrow e^{i\theta_0}} Pu(z) = 0 = u(\theta_0)$$

Laurent's series

A function $f(z)$ defined in the annulus $R_1 < |z-a| < R_2$ is said to have a Laurent's expansion in this annulus

if there is a Laurent's series $\sum a_n(z-a)^n$ which converges in this annulus and whose sum is equal to $f(z)$ at any point of the annulus.

Laurent's Theorem.

statement:

Any analytic function $f(z)$ in an annulus $R_1 < |z-a| < R_2$ has a Laurent's expansion in the given annulus (or)

Any analytic function $f(z)$ whose region of definition contains an annulus $R_1 < |z-a| < R_2$ then it can always be developed in a general power series of the form

$$f(z) = \sum_{-\infty}^{\infty} A_n (z-a)^n.$$

$$\text{where, } A_n = \frac{1}{2\pi i} \int_{|\delta-a|} \frac{f(\delta)}{|\delta-a|^{n+1}} d\delta.$$

Proof:

choose two numbers r_1 and r_2 such that

$$R_1 < r_1 < r_2 < R_2$$

The oriented boundary $\partial\Omega$ of the compact annulus $r_1 \leq r \leq r_2$ is the difference of the circles c_1 of centre

and radius 'r' in the positive sense and the circle 'c' of centre and radius 'r' to in the positive sense

let $f(z)$ be analytic in annulus $R_1 < |z-a| < R_2$

let c_1 and c_2 be the circles $|z-a| = R_1$ and $|z-a| = R_2$ respectively

let c be a circle $|z-a| = r$ such that $R_1 < r < R_2$

Define the function $f_1(z)$ and $f_2(z)$ as follows

$$f(z) = f(z_0) + \frac{f'(z_0)}{1!} (z-z_0) + \frac{f''(z_0)}{2!} (z-z_0)^2 + \dots + \frac{f^{(n)}(z_0)}{n!} (z-z_0)^n$$

$$f_1(z) = \frac{1}{2\pi i} \int_{c_2} \frac{f(s) ds}{(s-z)} \quad \text{if } |z-a| < r < R_2$$

and

$$f_2(z) = \frac{1}{2\pi i} \int_{c_1} \frac{f(s) ds}{(s-z)} \quad \text{if } R_1 < r < |z-a|$$

Since $f(z)$ is analytic b/w c_1 and c_2

$$\Rightarrow f(z) = \frac{1}{2\pi i} \int_{(c_2-c_1)} \frac{f(s) ds}{(s-z)}$$

$$= \frac{1}{2\pi i} \int_{C_2} \frac{f(s) ds}{(s-z)} - \frac{1}{2\pi i} \int_{C_1} \frac{f(s) ds}{(s-z)}$$

$$\boxed{f(z) = f_1(z) + f_2(z)} \quad \text{--- (1)}$$

By the definition of $f_1(z)$ and $f_2(z)$

we get $f_1(z)$ is analytic in the disc $|z-a| < R_2$

\therefore If it can be expanded as a Taylor Series about $z=a$

$$f_1(z) = f_1(a) + \frac{f_1'(a)}{1!} (z-a) + \frac{f_1''(a)(z-a)^2}{2!} + \dots$$

$$\therefore \boxed{f_1(z) = \sum_{n=0}^{\infty} \frac{f_1^{(n)}(a)}{n!} (z-a)^n}$$

$$\Rightarrow f_1(z) = \sum_0^{\infty} A_n (z-a)^n \quad \text{--- (2)}$$

$$\text{where, } A_n = \frac{f_1^{(n)}(a)}{n!} \quad \text{--- (3)}$$

$$\text{but, } f_1 = \frac{1}{2\pi i} \int_{C_2} \frac{f(s) ds}{(s-z)}$$

$$f_1^{(n)}(z) = \frac{n!}{2\pi i} \int_{C_2} \frac{f(s) ds}{(s-z)^{n+1}}$$

sub $z=a$

$$f_1^n(a) = \frac{n!}{2\pi i} \int_{C_2} \frac{f(s)}{(s-a)^{n+1}} ds$$

$$\frac{f_1^n(a)}{n!} = \frac{1}{2\pi i} \int_{C_2} \frac{f(s)}{(s-a)^{n+1}} ds$$

$$A_n = \frac{1}{2\pi i} \int_{C_2} \frac{f(s)}{(s-a)^{n+1}} ds \quad \text{--- (1)}$$

To find the development of $f_2(z)$ we assume that transformation

$$s = a + \frac{1}{s'}$$

$$\therefore z = a + \frac{1}{z'}$$

This transformation carries $|s-a|=r$ into $|s'| = \frac{1}{r}$ with -ve orientation.

$$f_2\left(a + \frac{1}{z'}\right) = \frac{1}{2\pi i} \int_{|s'| = \frac{1}{r}} \frac{f\left(a + \frac{1}{s'}\right) \left(\frac{-1}{s'^2}\right) ds'}{\left(\frac{1}{s'} - \frac{1}{z'}\right)}$$

$$= \frac{1}{2\pi i} \int_{|s'| = \frac{1}{r}} \frac{f\left(a + \frac{1}{s'}\right) (s' z')}{(z' - s') (s')^2} ds'$$

$$= \frac{1}{2\pi i} \int_{|s'|=\frac{1}{r}} \frac{f(a+\frac{1}{s'})}{(z'-s')} \left(\frac{z'}{s'}\right) ds' \quad \text{--- (5)}$$

$\therefore f_2(z)$ is analytic outside the circle
 $|s-z|=r$. $f_2(a+\frac{1}{z'})$ is analytic
 in the disc $|s'| < \frac{1}{r}$.
 By Taylor's series.

$$f_2(z) = \sum_{n=1}^{\infty} B_n (z')^n \quad \text{--- (6)}$$

$$= \sum B_n \left(\frac{1}{z-a}\right)^n$$

where

$$B_n = \frac{1}{2\pi i} \int_{|s'|=\frac{1}{r}} \frac{f(a+\frac{1}{s'})}{(s')^{n+1}} ds'$$

$$B_n = \frac{-1}{2\pi i} \int_{|s-a|=r} \frac{f(s)}{(s-a)^{n+1}} \left(\frac{-ds}{(s-a)^2}\right)$$

$$= \frac{1}{2\pi i} \int_{|s-a|=r} \frac{f(s)}{(s-a)^{n+1}} ds$$

$$B_n = A_n$$

$$\textcircled{1} \Rightarrow f(z) = f_1(z) + f_2(z) = \sum_0^{\infty} A_n (z-z_0)^n + \sum_1^{\infty} B_n (z-a)^{-n}$$

$$f(z) = f_1(z) + f_2(z)$$

$$f_1(z) + f_2(z) = \sum_0^{\infty} A_n (z-z_0)^n + \sum_{-1}^{\infty} A_n (z-a)^n$$

$$= \sum_0^{\infty} A_n (z-z_0)^n + \sum_{-1}^{\infty} A_n (z-a)^n$$

$$f(z) = \sum_{n=-\infty}^{\infty} A_n (z-a)^n$$

where,

$$A_n = \frac{1}{2\pi i} \int_{|z-a|=r} \frac{f(\gamma) d\gamma}{(\gamma-a)^{n+1}}$$

Unit - IV

Entire function

definition: Entire function (or) Integral function.

A function which is analytic in whole complex plane is said to be entire function.

Def: order of Entire function.

let $f(z)$ be an entire function then

$$M(r) = \max_{|z|=r} |f(z)|$$

on the circle $|z|=r$

Then the order of $f(z)$ is defined by

$$\lambda = \lim_{r \rightarrow \infty} \frac{\log [\log M(r)]}{\log r}$$

λ is the smallest no. such that $M(r) \leq e^{r^{\lambda+\epsilon}}$ for any given $\epsilon > 0$ as soon as 'r' is sufficiently large.

Note:-

1) $\overline{\lim}_{r \rightarrow \infty}$ \rightarrow superior limit

2) $\underline{\lim}_{r \rightarrow \infty}$ \rightarrow inferior limit.

Theorem: 1

→
10/11

Hadamard's Three circle theorem:

Statement:

Suppose that $f(z)$ is analytic in the circular region $r_1 < |z| < r_2$ and continuous on the closed annulus if $M(r)$ denotes the maximum of $|f(z)|$ for $|z| = r$. Then show that $M(r) \leq M(r_1)^\alpha \cdot M(r_2)^{1-\alpha}$

where

$$\alpha = \frac{\log(r_2/r)}{\log(r_2/r_1)}$$

Proof:

consider the function $z^\alpha f(z)$

This is a multi-valued function in the compact modulus.

But its modulus value of $|z^\alpha f(z)|$ is single valued function

Hence,

$|z^\alpha f(z)|$ attains the maximum value on the boundary either on $|z| = r_1$ (or) $|z| = r_2$

Hence, if $r_1 \leq r \leq r_2$

$$r^\alpha m(r) \leq \max [r_1^\alpha m(r_1), r_2^\alpha m(r_2)]$$

Choose α so that,

$$r_1^\alpha m(r_1) = r_2^\alpha m(r_2) \quad \text{--- (1)}$$

$$\text{Then, } r^\alpha m(r) \leq r_2^\alpha m(r_2)$$

Taking 'log' on both sides.

$$\log [r_1^\alpha m(r_1)] \leq \log [r_2^\alpha m(r_2)] \quad \text{--- ②}$$

$$\text{①} \Rightarrow \frac{m(r_1)}{m(r_2)} = \left(\frac{r_2}{r_1} \right)^\alpha$$

$$r_1^\alpha m(r_1) = r_2^\alpha m(r_2)$$

$$\text{①} \Rightarrow \log \left[\frac{m(r_1)}{m(r_2)} \right] = \log \left(\frac{r_2}{r_1} \right)^\alpha$$

$$\log(m(r_1)) - \log m(r_2) = \alpha \log \left(\frac{r_2}{r_1} \right)$$

$$\frac{\log(m(r_1)) - \log m(r_2)}{\log \left(\frac{r_2}{r_1} \right)} = \alpha \quad \text{--- ③}$$

sub ③ in ②

$$\text{③} \Rightarrow \alpha \log r + \log m(r) < \alpha \log r_2 + \log m(r_2) \quad \text{--- ④}$$

$$\left[\frac{\log(m(r_1)) - \log m(r_2)}{\log \left(\frac{r_2}{r_1} \right)} \right] \log r + \log m(r) < \left[\frac{\log(m(r_1)) - \log m(r_2)}{\log \left(\frac{r_2}{r_1} \right)} \right] \log r_2 + \log m(r_2)$$

$$\frac{[\log(m(r_1)) - \log m(r_2)] \log r + \log m(r) \log \left(\frac{r_2}{r_1} \right)}{\log \left(\frac{r_2}{r_1} \right)} < \frac{[\log(m(r_1)) - \log m(r_2)] \log r_2 + \log m(r_2) \log \left(\frac{r_2}{r_1} \right)}{\log \left(\frac{r_2}{r_1} \right)}$$

$$[\log(m(r_1)) \log r + \log m(r) \log \left(\frac{r_2}{r_1} \right)] < [\log(m(r_1)) \log r_2 + \log m(r_2) \log \left(\frac{r_2}{r_1} \right)]$$

$$\log m(r_1) \log y - \log m(r_2) \log r + \log m(r) \log\left(\frac{r_2}{r_1}\right)$$

$$\leq \log m(r_1) \log r_2 - \log m(r_2) \log r_2 + \log m(r_2) \log\left(\frac{r_2}{r_1}\right)$$

$$\log m(r) \log\left(\frac{r_2}{r_1}\right) \leq \log m(r_1) \log r_2 - \log m(r_2) \log r_2 + \log m(r_2) \log\left(\frac{r_2}{r_1}\right)$$

$$\log m(r) \log\left(\frac{r_2}{r_1}\right) \leq (\log r_2 - \log r) \log m(r_1) + \left[\log\left(\frac{r_2}{r_1}\right) - \log r \right] \log m(r_2)$$

$$\leq \log m(r_1) \left[\log\left(\frac{r_2}{r_1}\right) + \log m(r_2) \right] + \left[\log\left(\frac{r_2}{r_1}\right) - \log r \right] \log m(r_2)$$

$$\leq \log m(r_1) \log\left(\frac{r_2}{r_1}\right) + \log m(r_2) \left[\log\left(\frac{r_2}{r_1}\right) + \log\left(\frac{r_2}{r_1}\right) \right]$$

$$\leq \log m(r_1) \log\left(\frac{r_2}{r_1}\right) + \log m(r_2) \left[\log\left(\frac{r_2}{r_1}\right) + \log\left(\frac{r_2}{r_1}\right) \right]$$

$$\log m(r_2) \log\left(\frac{r_2}{r_1}\right) \leq \log m(r_1) \log\left(\frac{r_2}{r_1}\right) + \log m(r_2) \log\left(\frac{r_2}{r_1}\right)$$

$$\log m(r) \log\left(\frac{r_2}{r_1}\right) \leq \log m(r_1) \log\left(\frac{r_2}{r_1}\right) + \log m(r_2) \log\left(\frac{r_2}{r_1}\right)$$

$$\Rightarrow \log m(r) \log\left(\frac{r_2}{r_1}\right) \leq \log m(r_1) \log\left(\frac{r_2}{r_1}\right) + \log m(r_2) \log\left(\frac{r_2}{r_1}\right)$$

$$\log \left[m(r) \log\left(\frac{r_2}{r_1}\right) \right] \leq \log \left[m(r_1) \log\left(\frac{r_2}{r_1}\right) + m(r_2) \log\left(\frac{r_2}{r_1}\right) \right]$$

$$m(r) \log\left(\frac{r_2}{r_1}\right) \leq \log \left[m(r_1) \log\left(\frac{r_2}{r_1}\right) + m(r_2) \log\left(\frac{r_2}{r_1}\right) \right]$$

$$m(r) \leq m(r_1) \frac{\log\left(\frac{r_2}{r_1}\right)}{\log\left(\frac{r_2}{r_1}\right)} + m(r_2) \frac{\log\left(\frac{r_2}{r_1}\right)}{\log\left(\frac{r_2}{r_1}\right)}$$

$$M(r) = \int_0^{2\pi} |f(re^{i\theta})| d\theta$$

$$M(r) = M(r_1)^{\alpha} M(r_2)^{(1-\alpha)}$$

20

Theorem (Jensen's formula) 2

Statement:

Let $f(z)$ be analytic in the disc $|z| < \rho$ and let a_1, a_2, \dots, a_n be the zero's of $f(z)$ in the open disc $|z| < \rho$. Let $z=0$ be not a zero of $f(z)$ then

$$\log |f(0)| = - \sum_{i=1}^n \log \left(\frac{\rho}{|a_i|} \right) + \frac{1}{2\pi} \int_0^{2\pi} \log |f(\rho e^{i\theta})| d\theta$$

Proof:

Let $f(z)$ be analytic in the disc $|z| < \rho$

Let a_1, a_2, \dots, a_n be the zero's of $f(z)$ in the open disc $|z| < \rho$

Let $z=0$ be not a zero of $f(z)$

$$F(z) = f(z) \prod_{i=1}^n \frac{\rho^2 - \bar{a}_i z}{\rho(z - a_i)} \quad \text{--- (1)}$$

is free from zero's in the disc

$\therefore F(z)$ has zero's at a_1, a_2, \dots, a_n

we get. ϕ

$F(z)$ is analytic in the disc

$|z| < \rho$

Also

$$|F(z)| = \left| f(z) \prod_{i=1}^n \frac{e^z - \bar{a}_i z}{e(z-a_i)} \right|$$

$$|F(z)| \leq |f(z)| \prod_{i=1}^n \frac{|z\bar{z} - \bar{a}_i z|}{e|z-a_i|} \quad \text{on } |z|$$

$$\leq |f(z)| \prod_{i=1}^n \frac{|z| |\bar{z} - \bar{a}_i|}{e|z-a_i|}$$

$$= |f(z)| \prod_{i=1}^n \frac{e^{|\bar{z} - \bar{a}_i|}}{e|z-a_i|}$$

$$|F(z)| = |f(z)| \prod_{i=1}^n (1)$$

$$\therefore |F(z)| = |f(z)|$$

$$|z| = |x+iy|$$

$$|\bar{z}| = |x-iy|$$

$$|z| = |\bar{z}|$$

also we know that,

$$\log |F(0)| = \frac{1}{2\pi} \int_0^{2\pi} \log |F(e^{i\theta})| d\theta$$

$$\log |F(0)| = \frac{1}{2\pi} \int_0^{2\pi} \log |f(e^{i\theta})| d\theta \quad \text{--- (1)}$$

$$\therefore (1) \Rightarrow F(z) = f(z) \prod_{i=1}^n \frac{e^z - \bar{a}_i z}{e(z-a_i)}$$

$$\therefore |F(0)| = |f(0)| \prod_{i=1}^n \frac{e}{|a_i|}$$

$$\Rightarrow \log |F(0)| = \log \left[|f(0)| \prod_{i=1}^n \frac{e}{|a_i|} \right]$$

$$\therefore \log |F(0)| = \log |f(0)| + \sum_{i=1}^n \log \left(\frac{\rho}{|a_i|} \right) \rightarrow (3)$$

Sub (3) in (2)

$$\begin{aligned} \log |f(0)| + \sum \log \left(\frac{\rho}{|a_i|} \right) \\ = \frac{1}{2\pi} \int_0^{2\pi} \log |F(\rho e^{i\theta})| d\theta \end{aligned}$$

$$\log |f(0)| = - \sum_{i=1}^n \log \left(\frac{\rho}{|a_i|} \right) + \frac{1}{2\pi} \int_0^{2\pi} \log |f(\rho e^{i\theta})| d\theta$$

Theorem: [Poisson-Jensen's formula] (3)
statement:

Let $f(z)$ be analytic in disc $|z| < \rho$ and let a_1, a_2, \dots, a_n be the zero's of $f(z)$ in the open disc $|z| < \rho$. Let $z=0$ be not a zero of $f(z)$.

Then,

$$\log |f(z)| = - \sum_{i=1}^n \log \left| \frac{\rho^2 - \bar{a}_i z}{\rho(z - a_i)} \right| + \frac{1}{2\pi} \int_0^{2\pi} \log \left(\frac{\rho e^{i\theta} + z}{\rho e^{i\theta} - z} \right) d\theta$$

provided that $f(z) \neq 0$

Let $f(z)$ be analytic in disc $|z| < \rho$

Let a_1, a_2, \dots, a_n be the zero's of $f(z)$ in the open disc $|z| < \rho$

Let $z=0$ be not a zero of $f(z)$

$$F(z) = f(z) \prod_{i=1}^n \frac{e^{2-a_i \bar{z}}}{e^{(z-a_i)}}$$

is free from zero's in the disc $f(z)$ as zero's a_1, a_2, \dots, a_n we get

$F(z)$ is analytic in the disc $|z| < \rho$

Also

$$|F(z)| = \left| f(z) \prod_{i=1}^n \frac{e^{2-a_i \bar{z}}}{e^{(z-a_i)}} \right|$$

$$\log |F(z)| = \log \left| f(z) \prod_{i=1}^n \frac{e^{2-a_i \bar{z}}}{e^{(z-a_i)}} \right|$$

$$\Rightarrow \log |F(z)| = \log |f(z)| + \sum_{i=1}^n \log \left| \frac{e^{2-a_i \bar{z}}}{e^{(z-a_i)}} \right|$$

Using Poisson formula

$$\log |F(z)| = \frac{1}{2\pi} \int_0^{2\pi} \operatorname{Re} \left(\frac{e^{e^{i\theta} + z}}{e^{e^{i\theta} - z}} \right) \log |f(e^{i\theta})| d\theta$$

From ① & ②

$$\log |f(z)| + \sum_{i=1}^n \log \left| \frac{e^{2-a_i \bar{z}}}{e^{(z-a_i)}} \right| = \frac{1}{2\pi} \int_0^{2\pi} \operatorname{Re} \left(\frac{e^{e^{i\theta} + z}}{e^{e^{i\theta} - z}} \right) \log |f(e^{i\theta})| d\theta$$

Now,

$\log |f(z)|$

$$|F(z)| = |f(z)| \prod_{i=1}^n \left| \frac{e^2 - \bar{a}_i z}{e(z - a_i)} \right| \text{ on } |z| = e$$

$$\Rightarrow |F(e^{i\theta})| = |f(e^{i\theta})| \prod_{i=1}^n \left| \frac{z\bar{z} - \bar{a}_i z}{e(z - a_i)} \right|$$

$$= |f(e^{i\theta})| \prod_{i=1}^n \frac{|z| |z - \bar{a}_i|}{e |z - a_i|}$$

$$= |f(e^{i\theta})| \prod_{i=1}^n \frac{e |z - \bar{a}_i|}{e |z - a_i|}$$

$$\therefore |F(e^{i\theta})| = |f(e^{i\theta})| \rightarrow \textcircled{4}$$

$\textcircled{3} \Rightarrow$

$$\log |f(z)| = - \sum_{i=1}^n \log \left| \frac{e^2 - \bar{a}_i z}{e(z - a_i)} \right| + \frac{1}{2\pi} \int_0^{2\pi} \log \left| \frac{e^{i\theta} + z}{e^{i\theta} - z} \right| \log |f(e^{i\theta})| d\theta$$

Theorem: 4

An entire function of fractional order assumes every finite value infinitely many times.

Proof:

Let a be any constant

Then f and $(f-a)$ have the same order.

It is enough to prove that f has infinitely many zeros

Suppose 'f' has only a finite number of zero's

We can ~~find~~ divide by a polynomial and obtain the function of the same order without zero's.

It must be of the form $e^{g(z)}$ where $g(z)$ is the polynomial

$$\text{order}[e^{g(z)}] = \deg[g(z)]$$

which is an integer.

This is contradiction

as $f(z)$ has infinitely many zeros

Ex/

find the order of e^{e^x}

sol:

$$\text{Here, } m(x) = e^{e^x}$$

$$\Rightarrow \log m(x) = e^x$$

$$\Rightarrow \log[\log m(x)] = x$$

$$\Rightarrow \frac{\log[\log m(x)]}{\log x} = \frac{x}{\log x}$$

$$\lim_{x \rightarrow \infty} \frac{\log[\log m(x)]}{\log x} = \lim_{x \rightarrow \infty} \left(\frac{x}{\log x} \right)$$

By L'Hospital rule.

$$= \lim_{x \rightarrow \infty} \left(\frac{1}{1/x} \right) = \lim_{x \rightarrow \infty} (x)$$

$$= \infty$$

\therefore The order of e^{e^x} is ∞

2) Find the order of e^{az}

w.k.t

$$e^x = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \dots$$

$$e^{az} = 1 + \frac{az}{1!} + \frac{a^2 z^2}{2!} + \dots$$

$$|e^{az}| \leq 1 + \frac{a|z|}{1!} + \frac{a^2|z|^2}{2!} + \dots$$

$$\Rightarrow |e^{az}| \leq 1 + \frac{ar}{1!} + \frac{a^2 r^2}{2!} + \dots \quad \text{if } |z| \leq r$$

$$\therefore |e^{az}| \leq e^{ar}$$

hence,

$$m(r) = \max(|e^{az}|)$$

$$m(r) = e^{ar}$$

$$\Rightarrow \log m(r) = ar$$

$$\frac{\log[\log m(r)]}{\log r} = \frac{\log(ar)}{\log r}$$

$$\lim_{r \rightarrow \infty} \left[\frac{\log(\log m(r))}{\log r} \right] = \lim_{r \rightarrow \infty} \left[\frac{\log ar}{\log r} \right]$$

$$= \lim_{r \rightarrow \infty} \frac{\log a + \log r}{\log r}$$

$$= \lim_{r \rightarrow \infty} \frac{\log a}{\log r} + 1$$

$$= 0 + 1$$

The order of e^{az} is 1

3 find the order of $\cos z$

w.k.T

$$\cos z = \frac{e^z + e^{-z}}{2} \quad |z| \leq r$$

$$\Rightarrow \cos z = \frac{e^r + e^{-r}}{2}$$

$$m(r) = \max(\cos z)$$

$$= \frac{e^r + e^{-r}}{2}$$

$$m(r) = e^r \left[\frac{1 + e^{-2r}}{2} \right]$$

$$\log m(r) = \log \left[e^r \left(\frac{1 + e^{-2r}}{2} \right) \right]$$

$$= \log e^r + \log \left(\frac{1 + e^{-2r}}{2} \right)$$

$$= r + \log \left(\frac{1 + e^{-2r}}{2} \right)$$

$$= r \left[1 + \frac{1}{r} \log \left(\frac{1 + e^{-2r}}{2} \right) \right]$$

$$\log [\log m(r)] = \log r \left[1 + \frac{1}{r} \log \left(\frac{1 + e^{-2r}}{2} \right) \right]$$

$$\Rightarrow \frac{\log [\log m(r)]}{\log r} = \frac{\log r}{\log r} + \frac{\log \left[1 + \frac{1}{r} \log \left(\frac{1 + e^{-2r}}{2} \right) \right]}{\log r}$$

$$\lim_{r \rightarrow \infty} \frac{\log [\log m(r)]}{\log r} = 1 + \lim_{r \rightarrow \infty} \frac{\log \left[1 + \frac{1}{r} \log \left(\frac{1 + e^{-2r}}{2} \right) \right]}{\log r}$$

$$= 1 + \frac{1}{\infty} = 1 + 0$$

The order of $\cos z$ is $= 1$

Grenus

The Grenus of an entire function is the smallest integer 'n' such that $f(z)$ can be represented in the form a

$$f(z) = e^{g(z)} \prod_n \left[1 - \frac{z}{a_n} \right] e^{\left[\frac{z}{a_n} + \frac{1}{2} \left(\frac{z}{a_n} \right)^2 + \frac{1}{3} \left(\frac{z}{a_n} \right)^3 + \dots + \frac{1}{n} \left(\frac{z}{a_n} \right)^n \right]}$$

where $g(z)$ is a polynomial of degree $\leq n$

Equicontinuous:- (or) continuity

The function in a family \mathcal{F} is said to be equicontinuous on a set $E \subset \mathbb{C}$ if only if for each $\epsilon > 0$ there exist $\delta > 0$ such that $d(f(z), f(z_0)) < \epsilon$ whenever $|z - z_0| < \delta$ and $z, z_0 \in E$ \forall the function $f \in \mathcal{F}$

Normality (or) normal

A family \mathcal{F} is said to be normal in Ω if every sequence $\{f_n\}$ of functions $f_n \in \mathcal{F}$ contains a subsequence which converges uniformly on every compact subset of Ω

Totally boundedness. (or) totally bounded set

A set is compact iff it is totally boundedness.

locally bounded

Every sequence has a subsequence which converges uniformly on compact sets iff it is locally bounded.

Theorem (5)

A family \mathcal{F} of an analytic function is normal w.r. to iff the function in \mathcal{F} are uniformly bounded on every compact set

Proof

Necessary part

Assume that \mathcal{F} is normal

To prove

The function in \mathcal{F} are uniformly bounded on every compact set

It is sufficient to show that \mathcal{F} is equicontinuous on every small disc

let c be a boundary of a closed disc in \mathbb{C} of radius r

$\exists \delta(z, z_0)$ inside c

by using Cauchy integral theorem

$$f(z) = \frac{1}{2\pi i} \int_c \frac{f(s)}{s-z} ds \text{ and}$$

$$f(z_0) = \frac{1}{2\pi i} \int_c \frac{f(s)}{s-z_0} ds$$

$$\Rightarrow f(z) - f(z_0) = \frac{1}{2\pi i} \int_c \frac{f(s)}{s-z} ds - \frac{1}{2\pi i} \int_c \frac{f(s)}{s-z_0} ds$$

$$= \frac{1}{2\pi i} \int_c f(s) ds \left[\frac{1}{s-z} - \frac{1}{s-z_0} \right]$$

$$= \frac{1}{2\pi i} \int_C f(s) ds \left[\frac{s-z_0 - (s-z)}{(s-z)(s-z_0)} \right]$$

$$= \frac{1}{2\pi i} \int_C f(s) ds \left[\frac{z-z_0}{(s-z)(s-z_0)} \right]$$

$$\therefore f(z) - f(z_0) = \frac{z-z_0}{2\pi i} \int_C \left[\frac{f(s)}{(s-z)(s-z_0)} \right] ds$$

Let $|f(z)| \leq M$ on C ,
 z and z_0 is smaller disc concentric
 disc of radius $(r/2)$

$$\Rightarrow |f(z) - f(z_0)| = \left| \frac{z-z_0}{2\pi i} \int_C \left[\frac{f(s)}{(s-z)(s-z_0)} \right] ds \right|$$

$$\Rightarrow |f(z) - f(z_0)| \leq \frac{|z-z_0|}{2\pi i} \int_C \frac{|f(s)| |ds|}{|s-z| |s-z_0|}$$

$$\leq \frac{|z-z_0|}{2\pi} \left(\frac{M}{(r/2)(r/2)} \right) \int_C |ds|$$

$$\leq \frac{M|z-z_0|}{2\pi} \left(\frac{4\pi}{r^2} \right) (2\pi r)$$

$$|f(z) - f(z_0)| \leq \frac{4M}{r} |z-z_0| \quad \text{--- (1)}$$

$$\text{if } |z - z_0| < \epsilon$$

$$\therefore \textcircled{1} \Rightarrow |f(z) - f(z_0)| < \epsilon$$

This proves equicontinuous of the smallest disk

conversely

let us assume that the function in \mathcal{F} are uniformly bounded on every compact set

To prove \mathcal{F} is normal.

It is enough to prove that \mathcal{F} is equicontinuous on every compact set in Ω .

let E be a compact set in Ω .
w.k.t

Each point of E is the centre of a disc of radius r .

Also, the open disc of radius $r/4$ form an open covering of E .

Since E is compact

$\Rightarrow E$ have a finite subcovering
denote the corresponding centre, radius and boundaries are

$$z_k, r_k, H_k$$

let $r = \min r_k$ and $H = \max H_k$

for a given $\epsilon > 0$
and let $\delta = \min \left[\frac{\gamma}{4}, \frac{\gamma}{4m} \right]$

If $|z - z_0| < \delta$ and $|z - \delta_k| < \frac{\gamma_k}{4}$

$$\begin{aligned} \therefore |z - \delta_k| &= |(z - z_0) + (z_0 - \delta_k)| \\ &\leq |z - z_0| + |z_0 - \delta_k| \\ &\leq \delta + \frac{\gamma_k}{4} \\ &< \frac{\gamma_k}{4} + \frac{\gamma_k}{4} \end{aligned}$$

$$|z - \delta_k| < \frac{\gamma_k}{2}$$

$$\therefore \textcircled{1} \Rightarrow |f(z) - f(z_0)| \leq \frac{4M\gamma\delta}{\gamma_k}$$

$$\leq \frac{4m\delta}{\gamma}$$

$$\leq \frac{4m}{\gamma} \epsilon \frac{\gamma}{4m}$$

$$|f(z) - f(z_0)| < \epsilon$$

hence

f is equicontinuous on every compact set F in \mathbb{C}

By Arzela's theorem.

f is normal with respect to \mathbb{C}

✓

Theorem: (6)

A locally bounded family of analytic functions has locally bounded derivative.

Proof:-

The Cauchy representation of derivative

If C is the boundary of the closed disc D of radius r

$$f(z) = \frac{1}{2\pi i} \int_C \frac{f(s)}{s-z} ds$$

$$f'(z) = \frac{1}{2\pi i} \int_C \frac{f(s)}{(s-z)^2} ds$$

Hence

$|f'(z)| \leq \frac{4M}{r}$ in the concentric disc of radius $r/2$

We see that f' are indeed locally bounded.

21 Theorem [Arzela's theorem (or) Arzela-Ascoli theorem] statement (7)

A family \mathcal{F} of continuous function with value ~~in~~ in a metric space S is normal in the region D of the complex plane iff

i) \mathcal{F} is equicontinuous on every compact set equicontinuous on D .

ii) ~~is~~ for any $z \in D$ the values $f(z)$ is in compact subset of S for all $f \in \mathcal{F}$

Proof:

Necessary condition

Let \mathcal{F} be a family of continuous function with values in a metric space S and be normal in the region D .

Assume that \mathcal{F} is not equicontinuous on E . Then $f \in \mathcal{F}$, $\epsilon > 0$ and a sequence of points $\{z_n\}, \{z'_n\}$ of E and function $f_n \in \mathcal{F}$

such that

$$|z_n - z'_n| \rightarrow 0$$

but,

$$d(f_n(z_n), f_n(z'_n)) \not\rightarrow 0$$

because E is compact.

we can choose subsequence of $\{z_n\}, \{z'_n\}$

which converge to a certain limit points $z_n'' \in E$

because \mathcal{F} is normal. There exist subsequence of normal $\{f_n\}$ which is converges uniformly on E

we can choose on the three subsequences to have the same subscript k

The limit of function $\{f_{n_k}\}$ is uniformly continuous on the compact set E .

Hence we can find k such that

$$d(f_{n_k}(z_{n_k}), f(z_{n_k})) < \epsilon/3 \quad \text{---} \textcircled{2}$$

$$d(f_{n_k}(z'_{n_k}), f(z'_{n_k})) < \epsilon/3 \quad \text{---} \textcircled{3}$$

$$d(f(z_{n_k}), f(z'_{n_k})) < \epsilon/3 \quad \text{---} \textcircled{4}$$

$\textcircled{2}, \textcircled{3}, \textcircled{4}$

$$\therefore d(f_{n_k}(z_{n_k}), f_{n_k}(z'_{n_k})) < \epsilon/3 + \epsilon/3 + \epsilon/3 < \frac{3\epsilon}{3}$$

$< \epsilon$

we arrive at a contradiction

Therefore our assumption is wrong

Hence \mathcal{F} is unique continuous on E

we will show that (closure) of the set is compact

$\{f(z) \mid f \in \mathcal{F}, z \in E\}$ is compact

let $\{\omega_n\}$ be a sequence in the closure.
 To each ω_n we find $f_n \in \mathcal{F}$
 show that distance of
 $d(f_n(z), \omega_n) < \frac{1}{n}$

by the definition of normal.

\exists a convergent sequence $\{f_{n_k}(z)\}$
 and the sequence $\{\omega_{n_k}\}$ is converges
 to the same value,

\therefore The set $\{f(z) \mid f \in \mathcal{F}, z \in \Omega\}$ is
 compact.

sufficient condition

let a family \mathcal{F} have the both
 properties of (i) and (ii).

we observe that Ω is every where
 dense sequence of point $\{z_k\}$ in Ω

for the points rational co-ordinates
 difference from the sequence $\{f_n\}$

A subsequence which converges to
 all the points z_k to find the conv.

To find the ^{sequence} ~~convergence~~ which converges
 one point which all the points z_k and
 converge (ii)

we can find a matrix of
 subscripts.

$$n_{11} < n_{12} < \dots < n_{1j} < \dots$$

$$n_{21} < n_{22} < \dots < n_{2j} < \dots$$

$$\vdots$$

\vdots

such that each row is contained in the preceding

$$\lim_{j \rightarrow \infty} f_{n_j}(s_k) \text{ exists } \forall k$$

The diagonal sequence $\{f_{n_j}\}$ strictly increasing and it is subsequence of row is eqn (5)

Hence $\{f_{n_j}\}$ is a subsequence of $\{f_n\}$ which converges at all points s_k

Let us consider a compact set $E \subset \mathbb{R}$. Assume that $\{f_n\}$ are continuous on E

we will prove that the sequence $\{f_n\}$ converges uniformly on E .

$\epsilon > 0$ There exist $\delta > 0$ such that

$$d(f(z), f(z')) < \epsilon/3 \quad \forall |z - z'| < \delta \quad \forall z$$

because E is compact

It can be covered by a finite number of $(\delta/2)$ neighborhoods

we select point s_k from each of this neighborhood

$$\therefore d(f_m(s_k), f_n(s_k)) < \epsilon/3 \quad \forall i, j \in s_k$$

$\forall z \in E$

one of the δ_k with in the distance of from z we get

$$d\{f_{n_i}(z), f_{n_i}(\delta_k)\} < \epsilon/3$$

and

$$d(f_{n_j}(z), f_{n_j}(\delta_k)) < \epsilon/3$$

By Triangular inequality

$$d(f_{n_i}(z), f_{n_j}(z)) \leq \epsilon/3 + \epsilon/3 + \epsilon/3$$

$$< 3\epsilon/3$$

$$< \epsilon$$

All value of $f(z)$ belong to a compact set and

Hence a complete subset of 'S'

It follows that sequence $\{f_{n_j}\}$

$\therefore \mathcal{F}$ is normal family

Theorem (8)

The family \mathcal{F} totally bounded iff to every compact set $E \subset \mathbb{C}$ and $\epsilon > 0$ It is possible to find $f_1, f_2, \dots, f_n \in \mathcal{F}$ such that $\forall f \in \mathcal{F}$ satisfy $\rho(f, f_j) < \epsilon$
 (or) $d(f, f_j) < \epsilon$ on $E = \{z \in \mathbb{C} : z \in E\}$

Let \mathcal{F} be a totally bounded
 Then there exist $f_1, f_2, \dots, f_n \in \mathcal{F} ; f \in \mathcal{F}$

$\Rightarrow \rho(f, f_j) < \epsilon \longrightarrow \textcircled{1}$
we know that

$$\rho(f, g) = \sum_{k=1}^{\infty} \delta_k(f, g) 2^{-k}$$

$$g = f_j \Rightarrow \rho(f, f_j) 2^{-k} \\ = \sum_{k=1}^{\infty} \delta_k(f, f_j)$$

$$\therefore \delta_k(f, f_j) < 2^k(\epsilon) \longrightarrow \textcircled{2}$$

(or)

$\delta(f, f_j) < (2^k \epsilon)$ on $E_{k_0} \forall k$
we can find $\delta(f, f_j)$ - arbitrary same
value on $\{f_j\}$ and the same is $d(f, f_j)$ also

$$\textcircled{1} \Rightarrow d(f, f_j) < \epsilon \text{ on } E' \forall f_j$$

Conversely

we choose k_0
 $2^{-k_0} < \epsilon/2$

By assumption

\Rightarrow we can find $f_1, f_2, f_3, \dots, f_{n_0} \in \mathcal{F}$
 $f \in \mathcal{F}$ satisfies the inequality

$$\delta(f, f_i) \leq d(f, f_j) < \epsilon/2^{k_0} \text{ on } E_{k_0}$$

$$\Rightarrow \delta_k(f, f_j) < \epsilon/2^{k_0} \forall k \leq k_0$$

$$\textcircled{A} \Rightarrow \rho(f, f_j) < k_0 \left(\frac{\epsilon}{2^{k_0}} \right) + 2^{-k_0} + \dots$$

$$= \epsilon/2 + 2^{-k_0-1} [1 + 2^{-1} + 2^{-2} + \dots]$$

$$= \epsilon/2 + 2^{-k_0-1} (2^{-1})^{-1}$$

$$= \epsilon/2 + 2^{-k_0-1} (2)$$

$$= \epsilon/2 + 2^{-k_0} \Rightarrow \epsilon/2 + \epsilon/2$$

$$P(f, f_j) < \epsilon \quad \forall f_j$$

The family \mathcal{F} is totally bounded.

Hadamard's Theorem (9)

statement 1 -

The genus and the order of the entire function satisfies the double inequality $h \leq \lambda \leq h+1$

let $f(z)$ be an integral function
assume that

$f(z)$ is finite genus h

we will prove that

$$\lambda \leq h+1$$

By Weierstrass's Theorem

$$f(z) = e^{g(z)} \prod_{n \neq 0} \left(1 - \frac{z}{a_n}\right) e^{\left[\frac{z}{a_n} + \frac{1}{2} \left(\frac{z}{a_n}\right)^2 + \frac{1}{m_n} \left(\frac{z}{a_n}\right)^{m_n}\right]}$$

where $g(z)$ is a polynomial of degree $\leq h$

let,

$$p(z) = \prod_{n \neq 0} \left(1 - \frac{z}{a_n}\right) e^{\left[\frac{z}{a_n} + \frac{1}{2} \left(\frac{z}{a_n}\right)^2 + \dots + \frac{1}{h} \left(\frac{z}{a_n}\right)^h\right]}$$

It is enough to point that, $P(z)$ is of order $\leq h+1$

$$P(z) = \prod_{n \neq 0} E_n\left(\frac{z}{a_n}\right) \rightarrow \textcircled{1}$$

where

$$E_h(u) = (1-u) e^{u + \frac{1}{2}u^2 + \dots + \frac{1}{h}u^h}$$

if $h=0$

$$E_0(u) = (1-u) e^0$$

$$E_0(u) = (1-u) \rightarrow \textcircled{2} \textcircled{3}$$

claim

$$\log |E_h(u)| \leq (2h+1) |u|^{h+1}$$

case (i)

$$\Rightarrow |\log |E_h(u)|| = |\log (1-u) e^{u + \frac{1}{2}u^2 + \dots + \frac{1}{h}u^h}|$$

$$\Rightarrow \log |E_h(u)| = \left| (-u - \frac{u^2}{2} - \frac{u^3}{3} - \dots - \frac{u^h}{h}) \right.$$

$$\left. + u + \frac{u^2}{2} + \frac{u^3}{3} + \dots + \frac{u^h}{h} \right|$$

$$= \left| \frac{-u}{h+1} - \frac{u}{h+2} - \dots - \frac{u}{h+h} \right|$$

$$\leq \frac{|u|}{h+1} + \frac{|u|}{h+2} + \dots$$

$$= \frac{|u|^{h+1}}{h+1} [1 + |u| + \frac{|u|^2}{2} \dots]$$

$$\log |E_h(x)| = \frac{|u|^{h+1}}{h+1} [1 - |u|]^{-1}$$

$$\log |E_h(x)| = \frac{|u|^{h+1}}{h+1} \left(\frac{1}{1-|u|} \right)$$

$$\log |E_h(u)| \leq \frac{|u|^{h+1}}{1-u}$$

$$\therefore (1-u) \log |E_h(u)| \leq |u|^{h+1} \quad \text{--- ②}$$

$$\Rightarrow E_h(u) = (1-u) e^{(u + \frac{u^2}{2} + \dots + \frac{u^{h-1}}{h-1})} e^{\frac{u^h}{h}}$$

$$= E_{h-1}(u) e^{\frac{u^h}{h}}$$

$$\frac{E_h(u)}{E_{h-1}(u)} = e^{\frac{u^h}{h}}$$

$$\Rightarrow \left| \frac{E_h(u)}{E_{h-1}(u)} \right| = \left| e^{\frac{u^h}{h}} \right|$$

$$\Rightarrow \log \left| \frac{E_h(u)}{E_{h-1}(u)} \right| = \log \left| e^{\frac{u^h}{h}} \right|$$

$$\Rightarrow \log \left| \frac{E_h(u)}{E_{h-1}(u)} \right| = \left| \frac{u^h}{h} \right|$$

$$\log |E_h(u)| - \log |E_{h-1}(u)| \leq |u|^h$$

$$\log |E_h(u)| \leq \log |E_{h-1}(u)| + |u|^h \quad \text{--- (2)}$$

we will prove that by induction method on when $h=0$

$$\Rightarrow |E_0(u)| \leq |1-u| \leq |1+u| \quad \text{(by } \oplus \text{)}$$

$$\Rightarrow \log |E_0(u)| \leq \log |1+u| \leq |u|$$

$$\therefore \log |E_h(u)| \leq (2h+1) |u|^{h+1}$$

The claim is true for $h=0$

let us assume that the claim is true for all the values $\leq h$

$$\text{ie) } \log |E_{h-1}(u)| \leq (2h-1) |u|^h \quad \text{--- (1)}$$

forall values of 'h'

$$\text{--- (2) } \Rightarrow (1-|u|) \log |E_h(u)| \leq |u|^{h+1} \quad \text{for } |u| < 1$$

$$\Rightarrow \log |E_h(u)| - |u| \log |E_h(u)| \leq |u|^{h+1}$$

$$\Rightarrow \log |E_h(u)| \leq |u|^{h+1} + |u| \log |E_h(u)|$$

$$\leq |u| [|u|^h + \log |E_h(u)|]$$

$$\leq |u| [|u|^h + |u|^h + \log |E_{h-1}(u)|]$$

$$\leq |u| [2|u|^h + \log |E_{h-1}(u)|]$$

$$\leq |u| [2|u|^h + (2h-1)|u|^h] \quad \text{by (1)}$$

$$\leq |u|^{h+1} [2 + 2h - 1]$$

$$\log |E_h(u)| \leq (2h+1) |u|^{h+1}$$

case (ii) if $|u| \geq 1$

$$\begin{aligned} \textcircled{3} \Rightarrow \log |E_h(u)| &\leq \log |E_{h-1}(u)| + |u|^h \\ &\leq (2h-1)|u|^h + |u|^h \quad (\text{by } \textcircled{4}) \\ &= 2h|u|^h - |u|^h + |u|^h \\ &= 2h|u|^h \\ &\leq 2h|u||u|^h \\ &\leq 2h|u|^{h+1} \end{aligned}$$

$$\log |E_h(u)| \leq (2h+1)|u|^{h+1}$$

\therefore The claim is true

now,

$$|P(z)| = \prod_{n \neq 0} |E_h\left(\frac{z}{a_n}\right)|$$

$$= \sum_n \log |E_h\left(\frac{z}{a_n}\right)|$$

$$\leq \sum_{h+1} (2h+1) \left|\frac{z}{a_n}\right|^{h+1} \quad (\text{by claim})$$

$$|P(z)| = (2h+1) |z|^{h+1} \sum_n \left(\frac{1}{|a_n|^{h+1}}\right)$$

The order of $P(z)$ is almost the order of $(h+1)$

$$\lambda \leq h+1 \quad \textcircled{5}$$

next to prove that $h \leq \lambda$

If $f(z)$ is of finite order λ and let h be the largest integer $\leq \lambda$

$$h+1 > \lambda$$

we will prove that h is the genus of $f(z)$

ie) To prove, $\sum_n \left(\frac{1}{|a_n|^{h+1}}\right)$ is converges for the smallest integer h

let $\nu(\rho)$ denote the no. of zeros with $|a_n| \leq \rho$

by Jensen's formula.

$$\log |f(0)| = \frac{1}{2\pi} \int_0^{2\pi} \log |f(e^{i\theta})| d\theta - \sum_{i=1}^{\nu(\rho)} \log \left(\frac{\rho}{|a_i|} \right)$$

replace ρ by 2ρ and omit the terms

$$\log \left(\frac{2\rho}{|a_n|} \right) \text{ with } |a_i| \geq \rho$$

$$\Rightarrow \log |f(0)| = - \sum_{i=1}^{\nu(\rho)} \log \frac{2\rho}{|a_i|} + \frac{1}{2\pi} \int_0^{2\pi} \log |f(e^{i\theta})| d\theta$$

$$= - \sum_{i=1}^{\nu(\rho)} \log \left(\frac{2\rho}{1} \right) + \sum_{i=1}^{\nu(\rho)} \log \frac{\rho}{|a_i|}$$

$$+ \frac{1}{2\pi} \int_0^{2\pi} \log |f(e^{i\theta})| d\theta$$

$$= -\nu(\rho) \log 2 + \sum_{i=1}^{\nu(\rho)} \log \frac{\rho}{|a_i|} + \frac{1}{2\pi} \int_0^{2\pi} \log |f(e^{i\theta})| d\theta$$

$$\log |f(0)| + \sum_{i=1}^{\nu(\rho)} \log \frac{\rho}{|a_i|} + \frac{1}{2\pi} \int_0^{2\pi} \log |f(2e^{i\theta})| d\theta$$

$$\leq -\log |f(0)| + \frac{1}{2\pi} \int_0^{2\pi} \log |f(2e^{i\theta})| d\theta$$

$\Rightarrow \nu(\rho)$ is bounded above

$$\Rightarrow \nu(\rho) \leq M(\rho)$$

The definition of \lim

$$\Rightarrow \text{Let } \frac{N(\epsilon)}{h} = \frac{1}{\epsilon} \Rightarrow h \rightarrow \epsilon$$

$\forall \epsilon > 0$ choose the δ such that
according to the absolute value

$$|x_1| \leq |x_2| \leq |x_3| \leq \dots \leq |x_n| \leq \dots$$

$$\textcircled{1} \Rightarrow \text{for } h \rightarrow 0 \Rightarrow \frac{f(x_1)}{|x_1|^{h+\epsilon}} < \frac{1}{h}$$

$$\Rightarrow \frac{1}{(|x_1|)^{h+\epsilon}} > \frac{1}{|x_1|^{h+\epsilon}}$$

$$\Rightarrow \frac{1}{|x_1|^{h+\epsilon}} < \frac{1}{\delta^{h+\epsilon}} \rightarrow \textcircled{2}$$

[δ - a class that $f \leq \delta^{h+\epsilon}$ for $h \rightarrow 0$]

$$\text{2. } \Rightarrow \frac{1}{|x_1|^{h+\epsilon}} \leq \frac{1}{h}$$

$$\Rightarrow \frac{1}{|x_1|} \leq \left(\frac{1}{h}\right)^{\frac{1}{h+\epsilon}}$$

$$\Rightarrow \frac{1}{|x_1|^{h+\epsilon}} \leq \left(\frac{1}{h}\right)^{\frac{h}{h+\epsilon}}$$

$$\Rightarrow \frac{1}{|x_1|^{h+\epsilon}}$$

$$\Rightarrow \epsilon \left(\frac{1}{|x_1|}\right)^{h+\epsilon} \leq \epsilon \left(\frac{1}{h}\right)^{\frac{h}{h+\epsilon}}$$

Choose, $h+1 > h+\epsilon$

$$\therefore \frac{h+1}{\lambda+\epsilon} > 1$$

(since, $\sum \frac{1}{h^p}$ is convergent for $p > 1$)

$$\therefore \epsilon \left(\frac{1}{h}\right)^{\frac{h+1}{\lambda+\epsilon}} \text{ converges}$$

hence,

$$\sum \left(\frac{1}{|a_n|}\right)^{h+1} \text{ is convergent} \rightarrow \textcircled{D}$$

Next, we will show that,

The polynomial $g(z)$ is of degree $\leq h$.
By poisson-jensen's formula.

$$\log |f(z)| = - \sum_{i=1}^{s(\rho)} \log \left| \frac{\rho^2 - \bar{a}_i z}{\rho(z - a_i)} \right| + \frac{1}{2\pi} \int_0^{2\pi} \operatorname{Re} \left(\frac{\rho e^{i\theta} + z}{\rho e^{i\theta} - z} \right) \log |f(\rho e^{i\theta})| d\theta$$

$$\log |f(z)| = - \sum_{i=1}^{s(\rho)} \log |\rho^2 - \bar{a}_i z| + \sum_{i=1}^{s(\rho)} \log |\rho(z - a_i)| + \frac{1}{2\pi} \int_0^{2\pi} \operatorname{Re} \left(\frac{\rho e^{i\theta} + z}{\rho e^{i\theta} - z} \right) \log |f(\rho e^{i\theta})| d\theta$$

Apply the operation $\left(\frac{\partial}{\partial x}\right) - i\left(\frac{\partial}{\partial y}\right)$ we get

$$\frac{f'(z)}{f(z)} = - \sum_{i=1}^{s(\rho)} \frac{-\bar{a}_i}{\rho^2 - \bar{a}_i z} + \sum_{i=1}^{s(\rho)} \frac{\rho}{\rho(z - a_i)} + \frac{1}{2\pi} \int_0^{2\pi} \frac{\rho e^{i\theta} + z}{(\rho e^{i\theta} - z)^2} \log |f(\rho e^{i\theta})| d\theta$$

$$\frac{\rho e^{i\theta} + z}{(\rho e^{i\theta} - z)^2} \log |f(\rho e^{i\theta})| d\theta$$

$$f'(z) = \sum_i \frac{\bar{a}_i}{e^2 - \bar{a}_i z} + \sum_i \frac{1}{z - a_i} + \frac{1}{2\pi} \int_0^{2\pi} \frac{2\rho e^{i\theta}}{(e^{i\theta} - z)^2} \log |f(e^{i\theta})| d\theta$$

$$= \sum_i \frac{\bar{a}_i}{e^2 - \bar{a}_i z} + \sum_i (z - a_i)^{-1} + \frac{1}{2\pi} \int_0^{2\pi} \frac{2\rho e^{i\theta}}{(e^{i\theta} - z)^2} \log |f(e^{i\theta})| d\theta$$

Diff. w.r.t. z

$$\Rightarrow D^h \left(\frac{f'(z)}{f(z)} \right) = -h! \sum_i (a_i - z)^{h-1} + h! \sum_i \bar{a}_i (e^2 - \bar{a}_i z)^{-h-1} + (h+1)! \int_0^{2\pi} \frac{2\rho e^{i\theta}}{(e^{i\theta} - z)^{h+2}} \log |f(e^{i\theta})| d\theta \quad \text{--- (i)}$$

now,

$$\sum_{i=1}^n \frac{\bar{a}_i^{h+1}}{(e^2 - \bar{a}_i z)^{h+1}} \leq \sum_{i=1}^n \frac{\rho^{h+1}}{|e^2 - \bar{a}_i z|^{h+1}} \leq \sum_{i=1}^n \frac{\rho^{h+1}}{(e^2 - \rho(\frac{\rho}{2}))^{h+1}} \leq \sum_{i=1}^n \frac{\rho^{h+1}}{(e^2/2)^{h+1}}$$

Sub. $z = \frac{\rho}{2}$

$$= \sum_{i=1}^n (\rho^{h+1}) (e^{h+1}) (\rho^{-2h-2})$$

$$\Rightarrow \left| \sum_i \frac{\bar{a}_i^{h+1}}{(e^2 - \bar{a}_i z)^{h+1}} \right| \leq \frac{\rho^{h+1}}{\rho^{h+1}} \rho(e)$$

$$\left| \sum_i \frac{\bar{a}_i^{h+1}}{(e^2 - \bar{a}_i z)^{h+1}} \right| \rightarrow 0 \text{ as } \rho \rightarrow \infty \quad \text{--- (ii)}$$

$$\frac{1}{2\pi} \int_0^{2\pi} \frac{2\rho e^{i\theta}}{(e^{i\theta} - z)^{h+2}} \log |f(e^{i\theta})| d\theta \leq \frac{1}{2\pi} \int_0^{2\pi} \frac{2\rho e^{i\theta}}{|e^{i\theta} - z|^{h+2}} \log |f(e^{i\theta})| d\theta$$

Sub. $z = \rho/2$

$$\leq \frac{1}{2\pi} \int_0^{2\pi} \frac{2\rho(r)}{(\rho - \rho/2)^{h+2}} \log |f(\rho e^{i\theta})| d\theta$$

$$\leq \frac{1}{2\pi} \int_0^{2\pi} \frac{2\rho}{(\rho/2)^{h+2}} \log |f(\rho e^{i\theta})| d\theta$$

$$\leq \frac{1}{2\pi} \int_0^{2\pi} \frac{2^{h+2}}{\rho^{h+1}} \log |f(\rho e^{i\theta})| d\theta$$

$$= \frac{2^{h+2}}{\pi \rho^{h+1}} \int_0^{2\pi} \log |f(\rho e^{i\theta})| d\theta$$

$$\therefore \left| \frac{1}{2\pi} \int_0^{2\pi} \frac{2\rho e^{i\theta}}{(\rho e^{i\theta} - z)^{h+1}} \log |f(\rho e^{i\theta})| d\theta \right| \rightarrow 0 \text{ as } \rho \rightarrow \infty$$

$$\textcircled{10} \Rightarrow D^h \left(\frac{f'(z)}{f(z)} \right) = -h! \sum_i \frac{a_i}{(a_i - z)^{h+1}} \rightarrow \textcircled{13} \text{ as } \rho \rightarrow \infty$$

$$\Rightarrow f(z) = e^{g(z)} p(z)$$

$$\Rightarrow \log(f(z)) = \log[e^{g(z)} p(z)] = g(z) + \log p(z)$$

$$\text{Diff. } \frac{f'(z)}{f(z)} = \frac{g'(z)}{1} + \frac{p'(z)}{p(z)}$$

Diff. 'h' times

$$D^h \left[\frac{f'(z)}{f(z)} \right] = g^{(h+1)}(z) + D^h \left[\frac{p'(z)}{p(z)} \right] \rightarrow \textcircled{14}$$

Since,

$$p(z) = \prod_{n=1}^{\infty} \left(1 - \frac{z}{a_n} \right) e^{\left[\frac{z}{a_n} + \left(\frac{z}{a_n} \right)^2 + \dots + \frac{1}{n} \left(\frac{z}{a_n} \right)^n \right]}$$

$$\Rightarrow \log(P(z)) = \log\left(\prod_{n=1}^{\infty} (1 - \frac{z}{a_n}) e^{[\frac{z}{a_n} + (\frac{z}{a_n})^2 + \dots + \frac{1}{h} (\frac{z}{a_n})^h]}\right)$$

Diff.

$$\frac{P'(z)}{P(z)} = \sum_{n=1}^{\infty} \left[\frac{1}{(1 - \frac{z}{a_n})} \left(\frac{-1}{a_n}\right) + \dots + \frac{1}{h} (h) \left(\frac{z}{a_n}\right) \left(\frac{1}{a_n}\right) \right]$$

$$= -\sum_{n=1}^{\infty} \frac{1}{a_n(1 - \frac{z}{a_n})} + \dots + \left(\frac{1}{a_n}\right)^h (z)^{h-1}$$

again Diff h times.

$$D^h \left[\frac{P'(z)}{P(z)} \right] = \sum_{n=1}^{\infty} \frac{(-1)^h (h)!}{(z - a_n)^{h+1}} \quad \times$$

$$\Rightarrow D^h \left[\frac{P'(z)}{P(z)} \right] = -h! \sum_{n=1}^{\infty} \frac{1}{(z + a_n)^{h+1}}$$

$$\therefore \textcircled{14} \Rightarrow D^h \left[\frac{P'(z)}{P(z)} \right] = g^{h+1}(z) + h! \sum_{n=1}^{\infty} - (a_n - z)^{-h-1}$$

$$g^{h+1}(z) = h! \sum_{n=1}^{\infty} (a_n - z)^{-h-1} + D^h \left[\frac{P'(z)}{P(z)} \right]$$

$$g^{h+1}(z) = 0 \quad (\text{using } \textcircled{13})$$

$\therefore g(z)$ is a poly. of degree $\leq h$

' h ' is the genus of $f(z)$

$$\boxed{h \leq \lambda} \rightarrow \textcircled{15}$$

by $\textcircled{5} \geq \textcircled{15}$

$$h \leq \lambda \leq h+1$$

Unit - 5

(conformal) mapping, Dirichlet's problem

Theorem: 1

The Riemann mapping theorem,
statement:

Given any simply connected region Ω which is not the whole plane, and a point $z_0 \in \Omega$, there exist a unique analytic function $f(z)$ in Ω normalized by the conditions $f(z_0) = 0$, $f'(z_0) > 0$ such that $f(z)$ defines a 1-1 mapping of Ω onto the disc $|w| < 1$

Proof:

Claim: 1

$f(z)$ is unique.

If $f_1(z)$ and $f_2(z)$ are two analytic functions such that

$$\left. \begin{array}{l} f_1(z_0) = 0, \quad f_1'(z_0) > 0 \\ f_2(z_0) = 0, \quad f_2'(z_0) > 0 \end{array} \right\} \longrightarrow \text{⊙}$$

and

f_1, f_2 are 1-1, onto mapping $|w| < 1$ to the region Ω

$$\Rightarrow f^{-1} \circ f_2^{-1} \circ f_1$$

is also 1-1, onto mapping $|w| < 1$ to the region Ω

But any mapping of $|w| < 1$ to itself is a bilinear form given by,

$$s(w) = e^{i\alpha} \left(\frac{w - w_0}{w\bar{w}_0 - 1} \right) \rightarrow \textcircled{1}$$

$$\text{let } s(w) = f_1 [f_2^{-1}(w)]$$

Diff. w.r. to w

$\textcircled{1} \Rightarrow$

$$s'(w) = \left[\frac{(w\bar{w}_0 - 1)(1) - (w - w_0)(\bar{w}_0)}{(w\bar{w}_0 - 1)^2} \right] (e^{i\alpha})$$

$$= e^{i\alpha} \left[\frac{w\bar{w}_0 - 1 - w\bar{w}_0 + w_0\bar{w}_0}{(w\bar{w}_0 - 1)^2} \right]$$

$$s'(w) = e^{i\alpha} \left[\frac{w_0\bar{w}_0 - 1}{(w\bar{w}_0 - 1)^2} \right] \rightarrow \textcircled{2}$$

hence, $s(0) = 0$; $s'(0) > 0$ (by $\textcircled{1}$)

$$\Rightarrow e^{i\alpha} \left[\frac{w_0\bar{w}_0 - 1}{(w_0\bar{w}_0 - 1)^2} \right] > 0$$

$$w_0 = 0 \text{ and } e^{i\alpha} (-1) > 0$$

$$e^{i\alpha} < 0$$

hence, $\alpha = \pi$

$$\textcircled{2} \Rightarrow s(w) = (-1) \left[\frac{w - 0}{0 - 1} \right] \quad (w_0 = 0)$$

$$s(w) = w$$

$$\Rightarrow f_1 [f_2^{-1}(w)] = w$$

$$f_2^{-1}(w) = f_1^{-1}(w)$$

$$f_2 = f_1$$

$\therefore f$ is unique.

claim: 2

Existence of f

Let \mathcal{F} be a normal family of all function g with the following property

- i) $g(z)$ is analytic and univalent (1-1) in Ω
- ii) $|g(z)| \leq 1$ in Ω
- iii) $g(z_0) = 0$ and $g'(z_0) > 0$

first we will prove that $\mathcal{F} \neq \emptyset$:-

Since Ω is simply connected, it is possible to define a single valued branch of $\sqrt{z-a}$ in Ω is defined by $h(z)$

$h(z)$ does not take any value twice and opposite value

The image of Ω under the map h covered a disc $|w - h(z_0)| \leq r$

It does not meet the disk

$$|w + h(z_0)| < \rho$$

$$\Rightarrow |h(z) - (-h(z_0))| > \rho$$

$$\Rightarrow |h(z) + h(z_0)| \geq \rho$$

in particular

$$|h(z_0) + h(z_0)| \geq \rho$$

$$\Rightarrow |2h(z_0)| \geq \rho$$

$$\therefore |h(z_0)| \geq \rho/2 \quad \text{--- (4)}$$

$$\text{let } g_0(z) = \frac{\rho}{4} \frac{|h'(z_0)|}{|h(z_0)|^2} \left(\frac{h(z_0)}{h'(z_0)} \right) \left(\frac{h(z) - h(z_0)}{h(z) + h(z_0)} \right)$$

Since, h is analytic and 1-1

$\therefore g_0$ is analytic and 1-1

also, $g_0(z_0) = 0$

$$\Rightarrow g_0(z) = \frac{\rho}{4} \frac{|h'(z_0)|}{|h(z_0)|^2} \left(\frac{h(z_0)}{h'(z_0)} \right) \left(\frac{h(z) - h(z_0) + h(z_0)}{h(z) + h(z_0)} \right)$$

$$= \frac{\rho}{4} \frac{|h'(z_0)|}{|h(z_0)|^2} \left[\frac{h(z_0)}{h'(z_0)} \left(\frac{1 - 2h(z_0)}{h(z) + h(z_0)} \right) \right]$$

$$|g_0(z)| \leq \frac{\rho}{4} \left[\frac{|h'(z_0)|}{|h(z_0)|^2} \right] \left[\frac{|h(z_0)|}{|h'(z_0)|} \right] \left[\frac{1 + 2|h(z_0)|}{|h(z) + h(z_0)|} \right]$$

$$\leq \frac{e}{4} \left[\frac{|h'(z_0)|}{|h(z_0)|^2} \right] \left[\frac{|h(z_0)|^2}{|h'(z_0)|} \right] \left[\frac{1}{|h(z_0)|} + \frac{2|h(z_0)|}{|h(z_0)||h'(z_0)|+h(z_0)} \right]$$

$$\leq \frac{e}{4} \left[\frac{1}{|h(z_0)|} + \frac{2}{|h'(z_0)|+|h(z_0)|} \right]$$

$$\leq \frac{e}{4} \left[\frac{1}{e/2} + \frac{2}{e} \right] \quad (\text{by } (2))$$

$$\leq e/4 \left[\frac{2}{e} + \frac{2}{e} \right]$$

$$\leq e/4 \left[\frac{4}{e} \right]$$

$$|g_0(z)| \leq 1$$

next,

$$g'(z) = \frac{e}{4} \frac{h'(z_0)}{|h(z_0)|^2} \left(\frac{h(z)}{h'(z_0)} \right) \left[\frac{(h(z)+h(z_0))h'(z)-h(z)h'(z_0)}{(h(z)+h(z_0))^2} \right]$$

$$= \frac{e}{4} \left(\frac{|h'(z_0)|}{|h(z_0)|^2} \right) \left(\frac{|h(z_0)|}{|h'(z_0)|} \right) \left(\frac{2|h(z_0)| |h'(z)|}{[|h(z)+h(z_0)|]^2} \right)$$

sub $z=z_0$

$$g'(z_0) = \frac{e}{4} \left(\frac{|h'(z_0)|}{|h(z_0)|^2} \right) \left(\frac{|h(z_0)|}{|h'(z_0)|} \right) \left(\frac{2|h(z_0)| |h'(z_0)|}{[|h(z_0)+h(z_0)|]^2} \right)$$

$$= \frac{e}{4} \left(\frac{|h'(z_0)|}{|h(z_0)|^2} \right) \left(\frac{|h(z_0)|}{|h'(z_0)|} \right) \left(\frac{2|h(z_0)| |h'(z_0)|}{4|h(z_0)|^2} \right)$$

$$= \frac{1}{8} \left[\frac{|h'(z_0)|}{|h(z_0)|^2} \right]$$

$$\therefore g_0'(z_0) \geq 0$$

$$\Rightarrow g_0 \in \mathcal{F}$$

$$\therefore \mathcal{F} \neq \emptyset$$

next

to find f'

$$\text{let } B = \text{lub} \{ g'(z_0) \mid g \in \mathcal{F} \}$$

clearly, $B > 0$

There exist a sequence of function $g_n \in \mathcal{F}$ such that

$$g_n'(z_0) \rightarrow B$$

by the define of \mathcal{F}

Each function $g_n \in \mathcal{F}$ is bounded in \mathcal{F}

$\therefore \mathcal{F}$ is normal.

here $\{g_{n_k}\}$ which converges unique to the analytic function f on every convergent set

$$\text{i.e.) } \lim_{k \rightarrow \infty} g_{n_k}(z) = f(z) \quad \forall z \in \Omega$$

$$\Rightarrow \lim_{k \rightarrow \infty} g_{n_k}(z_0) = f(z_0)$$

$$\Rightarrow \lim_{k \rightarrow \infty} (0) = f(z_0)$$

$$f(z_0) = 0$$

also.

$$f'(z_0) = \lim_{k \rightarrow \infty} g'_{n_k}(z_0) \rightarrow (\exists)$$

$$\therefore f'(z_0) \neq 0 \quad (\text{since, } g'_{n_k}(z_0) > 0)$$

again.

$$|f(z_0)| = \lim_{k \rightarrow \infty} |g_{n_k}(z_0)|$$

$$\Rightarrow |f(z_0)| \leq 1 \quad \forall z \in \Omega \quad [\text{since, } |g_{n_k}(z_0)| \leq 1]$$

All the required condition are true

$$\therefore \underline{f \text{ is } 1-1}$$

$$\textcircled{5} \Rightarrow f'(z_0) = \lim_{k \rightarrow \infty} g'_{n_k}(z_0)$$

$$f'(z_0) = B$$

$$f'(z_0) \rightarrow 0$$

$\Rightarrow f(z_0)$ is not constant

choose a point $z \in \Omega$ and define

$$g_1(z) = g(z) - g(z_1) \quad \forall g \in \mathcal{F}$$

Since, g' is 1-1

$$g(z) \neq g(z_1) \quad \forall z \neq z_1$$

$$\therefore g_1(z) \neq 0 \quad \forall z \neq z_1$$

$$\rightarrow g_1(z) \neq 0 \quad \forall z \in \mathcal{D} - \{z_1\}$$

by Hurwitz theorem.

"Every limit function $\{g_n(z)\} = \{g(z), g(z_1), \dots\}$ is either identically zero"

\therefore The function $f(z) - f(z_1)$ is either zero or never zero

$$\Rightarrow f(z) - f(z_1) \neq 0 \quad (\forall z \neq z_1)$$

$$\Rightarrow f(z) \neq f(z_1)$$

$\therefore f$ is 1-1

f' is onto:-

Assume that for element w_0 , $|w_0| < 1$ such that there exist no element in \mathcal{D} is z whose image is w_0

Since \mathcal{D} is simply connected it's possible to define a single valued branch

$$F(z) = \sqrt{\frac{f(z) - w_0}{1 - \bar{w}_0 f(z)}} \quad \text{--- (7)}$$

[$\because f$ is 1-1 and $|f(z)| < 1$]

Define, $G(z) = \frac{|F'(z_0)|}{F'(z_0)} \left[\frac{F(z) - F(z_0)}{1 - \overline{F(z_0)} F(z)} \right]$

$\Rightarrow G(z_0) = 0$

$\Rightarrow G'(z) = \frac{|F'(z_0)|}{F'(z_0)} \left[\frac{(1 - \overline{F(z_0)} F(z)) F'(z) - (F(z) - F(z_0)) (-\overline{F(z_0)} F'(z))}{(1 - \overline{F(z_0)} F(z))^2} \right]$

$\Rightarrow G'(z_0) = \frac{|F'(z_0)|}{1 - |F(z_0)|^2} \left[\frac{1 - |F(z_0)|^2}{|F(z_0)|} \right]$

$\Rightarrow G'(z_0) > 0$
 $\therefore G = F$

$G'(z_0) = \frac{|F'(z_0)|}{1 - |F(z_0)|^2}$

(7) $\Rightarrow F(z_0) = \sqrt{\frac{f(z_0) - w_0}{1 - \bar{w}_0 f(z_0)}} \quad \left(\begin{array}{l} \text{Since} \\ f(z_0) = 0 \end{array} \right)$
 $= \sqrt{w_0}$

$|F(z_0)| = \sqrt{|w_0|}$

$\Rightarrow [F(z)]^2 = \frac{f(z) - w_0}{1 - \bar{w}_0 f(z)} \left[\frac{f'(z) - \bar{w}_0 f'(z) \quad f'(z) + \bar{w}_0 f'(z)}{f'(z) - \bar{w}_0 \bar{w}_0 + f'(z) + |w_0|^2} \right]$

$$\Rightarrow 2F(z) F'(z_0) = \frac{[1 - \bar{w}_0 f(z)] f'(z) - [f(z) - w_0] (-\bar{w}_0 f'(z))}{[1 - \bar{w}_0 f(z)]^2}$$

$$\Rightarrow 2F(z_0) F'(z_0) = \frac{f'(z_0) - |w_0|^2 f'(z_0)}{[1 - \bar{w}_0 f(z_0)]^2}$$

$$= f'(z_0) [1 - |w_0|^2]$$

$$F'(z_0) = \frac{f'(z_0) [1 - |w_0|^2]}{2F(z_0)} = \frac{f'(z_0) (1 - |w_0|^2)}{2\sqrt{|w_0|}}$$

$$|F'(z_0)| = \frac{(1 - |w_0|^2) |f'(z_0)|}{2|F(z_0)|}$$

$$= \frac{[1 - |w_0|^2] |f'(z_0)|}{2|F(z_0)| (1 - |w_0|^2)}$$

$$= \frac{1 - |w_0|^2}{2\sqrt{|w_0|} (1 - |w_0|)} |f'(z_0)|$$

$$|F'(z_0)| = \frac{1 - |w_0|^2}{2\sqrt{|w_0|}} \left(\frac{|f'(z_0)|}{1 - |w_0|} \right)$$

iii) $\Rightarrow G'(z_0) = \frac{1 + |w_0|}{2\sqrt{|w_0|}} \cdot |f'(z_0)|$

$$\Rightarrow G'(z_0) > |f'(z_0)|$$

which is $\Rightarrow \Leftarrow$ (since f' is l.u.b)

$\therefore f'$ is onto the disc $|w| < 1$

④

Theorem

Let $u(z)$ be a continuous function in region Ω which satisfies the condition mean value property. Then $u(z)$ is necessarily harmonic.

Let $u(z)$ be a real valued continuous function in region Ω .
W.K.T

Every harmonic function satisfies mean value property.

If $(u-v)$ satisfies the mean value property

Then

$(u-v)$ is also satisfies the mean value property

where u is harmonic function

consider the disc $|z-z_0| \leq \rho$ is in Ω

By Poisson formula.

we can construct a function $v(z)$ which is harmonic in the disc $|z-z_0| \leq \rho$ and equal to $u(z)$ on $|z-z_0| < \rho$.

$$i.e) u(z) = v(z) \text{ on } |z-z_0| \leq \rho$$

Apply using max-min principle to $u(z)$

we get.

$$v(z) = v(z) \text{ on } |z - z_0| = \rho$$

also

hence, $u(z)$ is harmonic in $|z - z_0| < \gamma$ ($\gamma < \rho$)

Harnack's Principle:-

Theorem:-

Harnack's Inequality

statement.

(*) If $u(z)$ is harmonic in $|z| < \rho$ and continuous in $|z| \leq \rho$ then for all $\gamma < \rho$ and $\frac{\rho - \gamma}{\rho + \gamma} u(0) \leq u(z) \leq \frac{\rho + \gamma}{\rho - \gamma} u(0)$

Proof:-

W.K.T [Poisson formula]

$$u(z) = \frac{1}{2\pi} \int_0^{2\pi} \frac{\rho^2 - \gamma^2}{|\rho e^{i\theta} - z|^2} u(\rho e^{i\theta}) d\theta \quad \text{--- (1)}$$

now,

$$|\rho e^{i\theta} - z| \leq |\rho e^{i\theta}| + |z| \leq \rho + \gamma$$

$$\Rightarrow |\rho e^{i\theta} - z|^2 \leq (\rho + \gamma)^2$$

$$\frac{1}{|\rho e^{i\theta} - z|^2} \geq \frac{1}{(\rho + \gamma)^2}$$

$$\Rightarrow \frac{\rho^2 - \gamma^2}{|\rho e^{i\theta} - z|^2} \geq \frac{\rho^2 - \gamma^2}{(\rho + \gamma)^2} = \frac{(\rho - \gamma)(\rho + \gamma)}{(\rho + \gamma)^2}$$

$$\Rightarrow \frac{\rho^2 - \gamma^2}{|\rho e^{i\theta} - z|^2} \geq \frac{\rho - \gamma}{\rho + \gamma} \quad \text{--- (2)}$$

also.

$$|pe^{i\theta} - z| \geq |pe^{i\theta}| - |z| \leq e - r$$

$$\Rightarrow |pe^{i\theta} - z|^2 \geq (e - r)^2$$

$$\frac{1}{|pe^{i\theta} - z|^2} \leq \frac{1}{(e - r)^2}$$

$$\Rightarrow \frac{e^2 - r^2}{|pe^{i\theta} - z|^2} \leq \frac{e^2 - r^2}{(e - r)^2}$$

$$\Rightarrow \frac{e^2 - r^2}{|pe^{i\theta} - z|^2} \leq \frac{e + r}{e - r} \quad \text{--- (3)}$$

(2) & (3)

$$\frac{e - r}{e + r} \leq \frac{e^2 - r^2}{|pe^{i\theta} - z|^2} \leq \frac{e + r}{e - r}$$

$$\Rightarrow \frac{1}{2\pi} \int_0^{2\pi} \left(\frac{e - r}{e + r} \right) u(pe^{i\theta}) d\theta \leq \frac{1}{2\pi} \int_0^{2\pi} \left(\frac{e^2 - r^2}{|pe^{i\theta} - z|^2} \right)$$

$$u(pe^{i\theta}) d\theta$$

$$\leq \frac{1}{2\pi} \int_0^{2\pi} \left(\frac{e + r}{e - r} \right) u(pe^{i\theta}) d\theta$$

$$\Rightarrow \left[\frac{e - r}{e + r} \int_0^{2\pi} u(pe^{i\theta}) d\theta \right] \leq \frac{1}{2\pi} \int_0^{2\pi} \frac{e^2 - r^2}{|pe^{i\theta} - z|^2} u(pe^{i\theta}) d\theta \leq \left[\frac{e + r}{e - r} \int_0^{2\pi} u(pe^{i\theta}) d\theta \right]$$

$$\therefore \left(\frac{e - r}{e + r} \right) u(\theta) \leq u(z) \leq \frac{e + r}{e - r} u(\theta) \quad \text{where } u(\theta) = \frac{1}{2\pi} \int_0^{2\pi} u(pe^{i\theta}) d\theta$$

Theorem [Harnack's Principle]

Statement:

consider a sequence of function $\{u_n(z)\}$ each defined and harmonic in a certain region in \mathbb{R}^n . let Ω be a region such that every point in Ω has a neighbourhood contained in all but a finite number of Ω_n and assume more over that in this neighbourhood $u_n(z) \leq u_{n+1}(z)$ has so as 'n' is sufficiently large ($n \rightarrow \infty$). Then there is only two possibility either $u_n(z) \xrightarrow{\text{tends to}} \infty$ uniformly to infinity of every compact subset of Ω (or) $u_n(z) \xrightarrow{\text{tends to}} u(z)$ harmonic limit function $u(z)$ in Ω , uniformly on compact sets

Proof:

let

$$\lim_{n \rightarrow \infty} u_n(z_0) = \infty$$

for atleast one point $z_0 \in \Omega$

By assumption there exist r and m . The sequence of function $u_n(z)$ are ~~harmonic~~ harmonic and form a non-decreasing sequence in $|z - z_0| < r$ and $n \geq m$

when $u_n(z) - u_m(z) \geq 0 \forall n \geq m$
Applying, Harnack's inequality

$$\frac{\rho-\gamma}{\rho+\gamma} u(n) \leq u(z) \leq \frac{\rho+\gamma}{\rho-\gamma} u(m)$$

$$\rightarrow \frac{\rho-\gamma}{\rho+\gamma} (u_n - u_m)(z_0) \leq u(z) \leq \frac{\rho+\gamma}{\rho-\gamma} (u_n - u_m)(z_0)$$

$$\frac{\rho - \frac{\rho}{2}}{\rho + \frac{\rho}{2}} (u_n - u_m)(z_0) \leq u(z) \leq \frac{\rho + \frac{\rho}{2}}{\rho - \frac{\rho}{2}} (u_n - u_m)(z_0)$$

$$\frac{\frac{\rho}{2}}{3\frac{\rho}{2}} (u_n - u_m)(z_0) \leq u(z) \leq \frac{3\frac{\rho}{2}}{\frac{\rho}{2}} (u_n - u_m)(z_0)$$

$$\frac{1}{3} (u_n - u_m)(z_0) \leq u(z) \leq 3 (u_n - u_m)(z_0)$$

$\hookrightarrow \textcircled{1}$

let consider,

$$\frac{1}{3} (u_n - u_m)(z_0) \leq (u_n - u_m)(z)$$

$$\rightarrow (u_n - u_m)(z) \geq \frac{1}{3} (u_n - u_m)(z_0)$$

Taking limit on both sides

$$\lim_{n \rightarrow \infty} (u_n - u_m)(z) \geq \lim_{n \rightarrow \infty} \left[\frac{1}{3} (u_n - u_m)(z_0) \right]$$

$$\therefore \lim_{n \rightarrow \infty} (u_n - u_m)(z) = 0$$

(since)

$$\lim_{n \rightarrow \infty} u_n(z_0) = \infty$$

uniformly in all compact subset of \mathbb{R}

$\therefore \{u_n(z_0)\} \rightarrow \infty$, on all compact subsets of \mathbb{R}

next,

suppose that,

$$\lim_{n \rightarrow \infty} u_n(z_0) < \infty$$

for at least one point $z_0 \in \Omega$

$$\textcircled{1} \Rightarrow (u_n - u_m)(z) \leq 3(u_n - u_m)(z_0)$$

$\Rightarrow \{u_n(z)\}$ is bounded in $|z| < r = \frac{1}{2}$

also, the subset of Ω in which the $\lim u_n(z)$ is finite (or) infinite (or) both open

since

' Ω ' is connected

one of these two must be empty when the limit is finite at a single point of ' Ω ' it must be identically ~~is~~ finite at all point of ' Ω '.

when, $\lim_{n \rightarrow \infty} u_n(z)$ is finite

then it is uniformly finite over Ω

$$\textcircled{1} \Rightarrow \lim_{n \rightarrow \infty} \{u_n(z) - u_m(z)\} \leq 3 \lim_{n \rightarrow \infty} \{u_n(z_0) - u_m(z_0)\}$$

$$\Rightarrow u(z) - u_m(z) \leq 3[u(z_0) - u_m(z_0)]$$

$$\therefore u(z) < \infty \quad \forall z \in \Omega$$

[since, $\lim_{n \rightarrow \infty} u_n(z_0) = u(z)$ is given the limit]

also,

$$\lim_{n \rightarrow \infty} u_n(z_0) = u(z_0)$$

$$\Rightarrow \lim_{n \rightarrow \infty} u_n(z_0) = \frac{1}{2\pi} \int_0^{2\pi} u(z_0 + \rho e^{i\theta}) d\theta$$

$$u_n(z_0) = \frac{1}{2\pi} \int_0^{2\pi} u(z_0 + \rho e^{i\theta}) d\theta$$

$\therefore u(z)$ satisfies the mean value property

$u(z)$ is continuous

$\therefore u(z)$ is harmonic in Ω

Theorem [mapping on a rectangle.]
statement

If the Ω is a region

$$F(w) = \int_0^w \frac{dw}{\sqrt{w(w-1)(w-e)}} \quad \text{which is on}$$

elliptic integral. let $F(w)$ has is real axis. Then each square root is either positive or purely imaginary with +ve imaginary since $0 < w < 1$. There are one real and two imaginary square roots.

ie) $F(w)$, decreases from 0 to $-k$

where, $k = \int_0^1 \frac{dw}{\sqrt{t(1-t)(e-t)}} \quad \text{--- (1)}$

Proof

case (i) $1 < w < e$

There is only one imaginary square root

\therefore Integral from 1 to w is purely imaginary with negative imaginary part

hence,

$F(w)$ follow a vertical segment from $-k$ to $(-k - ik)$

$$\text{where, } k(w) = \int_0^e \frac{dt}{t(1-t)(e-t)}$$

case (ii)

$$w = e$$

The integral is positive & $F(w)$ will trace a horizontal segment in the positive direction

Since the image is to be a rectangle it must end at the point $(-ik)$

ie) one way is to express the length of the line segment by the integral

$$\int_0^e \frac{dt}{\sqrt{t(1-t)(e-t)}}$$

and to show by the change of integration variable

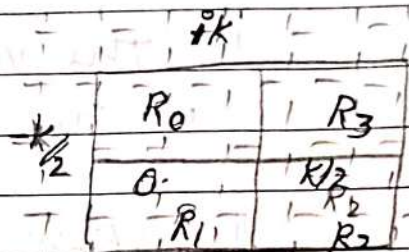
$$f = \frac{e^{-u}}{1-u}$$

That the integral transform to the eqn ①

By Cauchy's theorem which gives

$$\int_{-\infty}^{\infty} \frac{dt}{\sqrt{t(1-t)(e-t)}} = 0$$

This integral over semi-circle with radius R tends to zero as R tends to ∞



ie) The real part is not equal to 0
we get

$-\infty < w < 0$ is mapped onto segment from $-ik$ to ∞

ie) The rectangle is completed

consider

$$F(w) = \int_0^{\infty} \frac{dw}{\sqrt{(1-w^2)(1-k^2w^2)}}$$

It was clear that $\sqrt{(1-w^2)(1-k^2w^2)}$ is +ve real points.

i.e) The rectangle ^{will have} ~~be~~ the vertices $-\frac{1}{2}, \frac{1}{2}, -\frac{1}{2} + ik, \frac{1}{2} + ik$

where, $k = \int_{-1}^1 \frac{dt}{\sqrt{(1-t^2)(1-k^2t^2)}}$

and $k' = \int_{-1}^1 \frac{t dt}{\sqrt{(t^2-1)(1-k^2t^2)}}$ where, $0 < k < 1$

The image of upper half plane is the rectangle (or) not as shown in the figure, Denoted by ~~the~~ positive inverse function of F' by $w = f(z)$ is defined in R and it can be extended by continuity of ~~into~~ one to one mapping on closed rectangle onto the closed half plane.

~~The~~

The extension is given by

$$f(z) = \overline{f(\overline{z})} \quad \forall z \in R, \text{ and } f(z) = \overline{f(k-\overline{z})} \quad \forall z \in R_L$$

$$f(z) = f(k-z)$$

The extension is continuous.

This process is continuous until $f(z)$ is meromorphic function in whole plane which satisfied the

extension function

$$f(z+2\pi) = f(z) \text{ and } f(z+\pi) = -f(z)$$

hence the period

Definition

The Schwarz triangle function of Schwarz

The upper z plane is mapped on triangle with angles α, π, β by $f(z) = \int^z (u^{\alpha-1} (u-1)^{\beta-1}) du$

Free boundary arc

Every point $z \in \Omega$ as a neighbourhood whose intersection with the whole boundary $(\partial\Omega)$

Then we say that Ω is the free boundary arc

Elliptic integral.

Let Ω be a rectangle we may choose $x_1=0, x_2=1, x_3=e(\pi)$

$$f(z) = \int_0^z \frac{dw}{\prod_{k=1}^{n-1} (w - \alpha_k)^{p_k} (w + \beta_k)^{q_k}}$$

The function is given by

$$F(w) = \int_0^w \frac{dw}{\sqrt{w(w-1)(w-e)}}$$

which is an elliptic integral.