Math 427 Homework #5 Solutions

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November 15, 2018

Problem 5.1. Taylor 2.6.4.

Solution: Suppose 0 is in the interior of γ , then there exists $\epsilon > 0$ such that the closed ball $\overline{B}_{\epsilon}(0)$ is contained entirely in the interior of γ . Split the regions into the following:



Then by additivity of countour integral we have

$$\int_{\gamma} \frac{dz}{z} = \sum_{i=1}^{4} \int_{\gamma_i} \frac{dz}{z} + \int_{|z|=\epsilon} \frac{dz}{z}.$$

Since each γ_i is contained in a convex open set where 1/z is analytic on, each $\int_{\gamma_i} dz/z$ is zero. Therefore,

$$\int_{\gamma} \frac{dz}{z} = \int_{|z|=\epsilon} \frac{dz}{z} = \int_{0}^{2\pi} \frac{\epsilon i e^{it}}{\epsilon e^{it}} dt = 2\pi i.$$

Suppose on the other hand that γ is the circle centered at z_0 with radius r, and 0 is not contained in the interior of γ , then there exists $\epsilon > 0$ such that the circle centered at z_0 with radius $r + \epsilon$ does not contain 0 as well. Since $D_{r+\epsilon}(z_0) = \{z \in \mathbb{C} : |z - z_0| < r + \epsilon\}$ is open convex and does not contain 0, hence the function 1/z is analytic on it. It follows by Cauchy's Integral Theorem that $\int_{\gamma} dz/z = 0$.

Problem 5.2. Taylor 2.6.7.

Proof. Let γ_1 and γ_2 be two paths in U both begin at a and end at b, where $a, b \in U$. Then the path $\gamma_1 - \gamma_2$, the path construted by γ_1 followed by the reverse of γ_2 is a closed path in U starting and ending at a. Since f is analytic on U it follows by Cauchy's Integral Theorem that the integral $\int_{\gamma_1 - \gamma_2} f dz$ is zero. Since countour integral is additive in paths, we know by Theorem 2.4.6

$$\int_{\gamma_1 - \gamma_2} f dz = \int_{\gamma_1} f dz - \int_{\gamma_2} f dz = 0$$

Therefore it follows

$$\int_{\gamma_1} f dz = \int_{\gamma_2} f dz,$$

as we wished.

Problem 5.3. Taylor 2.6.10.

Solution:

$$Ind_{\gamma}(z_0) = \frac{1}{2\pi i} \int_{\gamma} \frac{dw}{w - z_0} = \frac{1}{2\pi i} \int_0^{2\pi} \frac{ine^{int}dt}{z_0 + e^{int} - z_0}$$
$$= \frac{1}{2\pi i} \int_0^{2\pi} indt = \frac{2\pi in}{2\pi i} = n.$$

Problem 5.4. Taylor 2.6.13.

Solution:

1. By partial fraction we can decompose the integrand $1/(z^2 - 1)$ into:

$$\frac{1}{z^2 - 1} = \frac{1}{2} \Big(\frac{1}{z - 1} - \frac{1}{z + 1} \Big).$$

Then by linearity the integral becomes:

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

For the first integral, we may apply a change of variable w := z-1 and observe it equals $(1/2) \int_{|w|=1} dw/w$, which by Problem 5.1 Taylor 2.6.4 we know equals πi . We apply the change of variable w := z + 1 in the second integral and turn it into $(1/2) \int_{|w-2|=1} dw/w$. Observe it integrates 1/w around the circle of radius 1 centered at 2 (which does not have 0 in its interior), again by Problem 5.1 we conclude the integral is 0. Therefore the answer to this part is πi .

2. Use the same partial fraction decomposition we turn the integral into

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

Apply change of variable w := z - 1 in the first integral and w := z + 1 in the second integral, we turn the above into

$$\frac{1}{2} \int_{|w+2|=1} \frac{dw}{w} - \frac{1}{2} \int_{|w|=1} \frac{dw}{w}$$

The first integral integrates 1/w around a circle of radius 1 centered at -2, which does not include 0 in its interior. By Problem 5.1 we see its zero. The second integral by Problem 5.1 is $2\pi i$. Therefore the answer to this part is $-\pi i$.

Lemma 0.1. Let f, g be continuous functions defined on an open set U, suppose f is differentiable on U. Let $\gamma : [a,b] \to \mathbb{C}$ be a smooth path, such that $\gamma([a,b]) \subset U$, then

$$\int_{\gamma} f'(z)g(z)dz = \left[(f \circ \gamma)(t)(g \circ \gamma)(t) \right]_{a}^{b} - \int_{\gamma} f(z)g'(z)dz.$$

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Proof. By definition of the contour integral,

$$\int_{\gamma} f'(z)g(z)dz = \int_{a}^{b} f'(\gamma(t))g(\gamma(t))\gamma'(t)dt = \int_{a}^{b} (f \circ \gamma)'(t)(g \circ \gamma)(t)dt.$$

By the integration by parts of complex-valued (i.e. vector valued) functions, we can rewrite the above integral as:

$$\left[(f\circ\gamma)(t)(g\circ\gamma(t))\right]_a^b - \int_a^b (f\circ\gamma)(t)(g\circ\gamma)'(t)dt.$$

Then by definition of contour integral, we have

$$\left[(f \circ \gamma)(t)(g \circ \gamma(t)) \right]_{a}^{b} - \int_{a}^{b} f(\gamma(t))g'(\gamma(t))\gamma'(t)dt = \left[(f \circ \gamma)(t)(g \circ \gamma(t)) \right]_{a}^{b} - \int_{\gamma} f(z)g'(z)dz,$$
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as we wished.

Problem 5.5. Let γ be the counterclockwise parameterization of the unit circle centered at the origin. Compute the integral

$$\int_{\gamma} \frac{e^z}{z^n} dz$$

for every integer n.

Solution:

- 1. Suppose $n \leq 0$, then n = -m for some integer $m \geq 0$. Then the integrand $e^z/z^n = e^z z^m$ is analytic on the entire complex plane. By Cauchy's Integral Theorem the integral is zero.
- 2. Suppose $n \ge 1$, we induction on n to prove the integral equals $2\pi i/(n-1)!$. Suppose n = 1, then by Cauchy's Integral Formula,

$$\int_{\gamma} \frac{e^z}{z} dz = (2\pi i) \operatorname{Ind}_{\gamma}(0) e^0 = 2\pi i = \frac{2\pi i}{0!}.$$

Suppose n > 1, integration by parts (Lemma 0.1) tells us that

$$\int_{\gamma} \frac{e^z}{z^n} dz = \int_{\gamma} \left(\frac{z^{-n+1}}{-n+1}\right)' e^z dz = \left[\frac{e^{i(-n+1)t}}{-n+1} \cdot e^{e^{it}}\right]_0^{2\pi} - \int_{\gamma} \frac{z^{-n+1}}{-n+1} e^z dz$$

By inductive hypothesis

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

therefore

$$\int_{\gamma} \frac{e^z}{z^n} dz = \left[\frac{e^{i(-n+1)t}}{-n+1} \cdot e^{e^{it}} \right]_0^{2\pi} + \frac{1}{n-1} \frac{2\pi i}{(n-2)!} = \frac{2\pi i}{(n-1)!}$$

This concludes the induction.

Problem 5.6. Let γ be the clockwise parameterization of the circle of radius 2 centered at 1 + i. Compute

$$\int_{\gamma} \frac{dz}{z^4 - 1}.$$

Proof. By partial fraction, we have

$$\frac{1}{z^4 - 1} = \frac{1}{4} \Big(\frac{-1}{z + 1} + \frac{1}{z - 1} - \frac{i}{z + i} + \frac{i}{z - i} \Big).$$

Therefore the integral becomes

$$-\frac{1}{4}\int_{\gamma}\frac{dz}{z+1} + \frac{1}{4}\int_{\gamma}\frac{dz}{z-1} - \frac{i}{4}\int_{\gamma}\frac{dz}{z+i} + \frac{i}{4}\int_{\gamma}\frac{dz}{z-i}$$

Make change of variable w = z + 1, w = z - 1, w = z + i and w = z - i in the four integrals respectively, we get

$$-\frac{1}{4}\int_{|w-(2+i)|=2}\frac{dw}{w} + \frac{1}{4}\int_{|w-i|=2}\frac{dw}{w} - \frac{i}{4}\int_{|w-(1+2i)|=2}\frac{dw}{w} + \frac{i}{4}\int_{|w-1|=2}\frac{dw}{w}.$$

Recall the path γ were parametrized to travel clockwise, hence the four integrals above are integrated around a circle clockwise once. We may compute each of them using Problem 5.1. That is, if the circle we are integrating over has 0 in its interior, then the result of the integral is $-2\pi i$, otherwise the integral is 0. The first and third does not, and the second and fourth does. Therefore the integral is

$$\int_{\gamma} \frac{dz}{z^4 - 1} = \frac{-2\pi i}{4} + \frac{i(-2\pi i)}{4} = -\frac{\pi i}{2} + \frac{\pi}{2}.$$

Problem 5.7. Taylor 2.7.1.

Proof. Let $\{U_{\alpha}\}_{\alpha\in I}$ be a collection of connected sets in \mathbb{C} , suppose a common p is contained in the intersection $\cap_{\alpha\in I}U_{\alpha}$. For contraction suppose $\cup_{\alpha\in I}U_{\alpha}$ is separated: there exists open sets $A, B \subset \mathbb{C}$ such that $\cup_{\alpha\in I}U_{\alpha} \subset A \cup B$, $\left(\cup_{\alpha\in I}U_{\alpha}\right) \cap A \neq \emptyset$, $\left(\cup_{\alpha\in I}U_{\alpha}\right) \cap B \neq \emptyset$ and $A \cap B = \emptyset$.

Since $p \in \bigcup_{\alpha \in I} U_{\alpha} \subset A \cup B$, and A is disjoint from \hat{B} either $p \in A$ or $p \in B$. Without loss of generality suppose $p \in A$, since $p \in \bigcap_{\alpha \in I} U_{\alpha}$, we must have $U_{\alpha} \cap A \neq \emptyset$ for all $\alpha \in I$. Since for each $\alpha \in I$, we have $U_{\alpha} \subset A \cup B$, $U_{\alpha} \cap A \neq \emptyset$ and $A \cap B$. Since U_{α} is connected, it cannot have a separation, then it must be the case that $U_{\alpha} \cap B = \emptyset$. Therefore,

$$\left(\bigcup_{\alpha\in I}U_{\alpha}\right)\cap B=\bigcup_{\alpha\in I}U_{\alpha}\cap B=\varnothing,$$

a contradiction to the fact that $A \cup B$ is a separation.

Problem 5.8. Taylor 2.7.8.

Solution: Suppose the path travel the figure eight in the direction below: We have three connected components

$$A = \{ z \in \mathbb{C} : |z - i| > 1 \text{ and } |z + i| > 1 \}$$

$$B = \{ z \in \mathbb{C} : |z - i| < 1 \}$$

$$C = \{ z \in \mathbb{C} : |z + i| < 1 \}$$

Since A is unbounded, $\operatorname{Ind}_{\gamma}(z) = 0$ for all $z \in A$. Crossing γ from A to B at 2*i* increases the index by 1, thus $\operatorname{Ind}_{\gamma}(z) = 1$ for all $z \in B$. Similarly when we cross γ from A to C at -2i decreases the index by 1, thus $\operatorname{Ind}_{\gamma}(z) = -1$ for all $z \in C$.



Figure 1: Problem 5.8

Problem 5.9. Taylor 2.7.9.

Solution: Apply Theorem 2.7.8.



Figure 2: Problem 5.9

Problem 5.10. Taylor 2.7.10.

Proof. By definition,

$$\operatorname{Ind}_{\gamma_1+\gamma_2}(z) = \frac{1}{2\pi i} \int_{\gamma_1+\gamma_2} \frac{d\zeta}{\zeta-z}, \quad \operatorname{Ind}_{-\gamma_1}(z) = \frac{1}{2\pi i} \int_{-\gamma_1} \frac{d\zeta}{\zeta-z}.$$

Since z is not on either paths, the function $1/(\zeta - z)$ is continuous as ζ runs through γ_1 and γ_2 , by Theorem 2.4.6, we may rewrite the integrals above as:

$$\operatorname{Ind}_{\gamma_1+\gamma_2}(z) = \frac{1}{2\pi i} \Big(\int_{\gamma_1} \frac{d\zeta}{\zeta-z} + \int_{\gamma_2} \frac{d\zeta}{\zeta-z} \Big), \quad \operatorname{Ind}_{-\gamma_1}(z) = -\frac{1}{2\pi i} \int_{\gamma_1} \frac{d\zeta}{\zeta-z}.$$

Therefore it follows,

$$\operatorname{Ind}_{\gamma_1+\gamma_2}(z) = \operatorname{Ind}_{\gamma_1}(z) + \operatorname{Ind}_{\gamma_2}(z), \quad \operatorname{Ind}_{-\gamma_1}(z) = -\operatorname{Ind}_{\gamma_1}(z).$$