

Complex Analysis
Prof. Pranav Haridas
Kerala School of Mathematics
Lecture No – 28
Problem Session

(Refer Slide Time: 00:23)

Problem Session

Problem: Evaluate $\int_{\gamma} \frac{e^z - e^{-z}}{z^n} dz$ where
 n - positive integer & $\gamma(t) = e^{it}$ $t \in [0, 1]$.

Solution: Let $f(z) = e^z - e^{-z}$.

PROBLEM 1. Evaluate

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

where $n \in \mathbb{N}$ and $\gamma(t) = e^{it}$, $t \in [0, 2\pi]$.

SOLUTION 1. Let $f(z) = e^z - e^{-z}$. Then f is an entire function. By higher order Cauchy integral formula we have,

$$f^{n-1}(0) = \frac{(n-1)!}{2\pi i} \int_{\gamma} \frac{f(z)}{z^n} dz.$$

2

Hence,

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

Now it is an easy check to verify that,

$$f^k(z) = \begin{cases} e^z - e^{-z} & \text{if } k \text{ is even} \\ e^z + e^{-z} & \text{if } k \text{ is odd.} \end{cases}$$

Therefore,

$$\begin{aligned} \int_{\gamma} \frac{e^z - e^{-z}}{z^n} dz &= \frac{2\pi i f^{n-1}(0)}{(n-1)!} \\ &= \begin{cases} \frac{4\pi i}{(n-1)!} & \text{if } n \text{ is even} \\ 0 & \text{if } n \text{ is odd.} \end{cases} \end{aligned}$$

PROBLEM 2. Evaluate

$$\int_{\gamma} \frac{z^2 + 1}{z(z^2 + 4)} dz$$

where $\gamma(t) = re^{it}$, $t \in [0, 2\pi]$, when $0 < r < 2$ and $r > 2$.


(Refer Slide Time: 07:09)

$$a(z^2+4) + b(z^2-2zi) + c(z^2+2zi) = z^2+1.$$

$$a+b+c = 1 \quad ; \quad \begin{matrix} c-b=0 \\ b=c \end{matrix} ; \quad 4a=1.$$

$$\Rightarrow \quad a = \frac{1}{4} \quad ; \quad a+2b=1 \Rightarrow b = \frac{3}{8} = c$$

$$\int_{\gamma} \frac{z^2+1}{z(z^2+4)} = \frac{1}{4} \int_{\gamma} \frac{1}{z} dz + \frac{3}{8} \int_{\gamma} \frac{1}{z+2i} dz + \frac{3}{8} \int_{\gamma} \frac{1}{z-2i} dz$$

$$\gamma(t) = re^{it} \quad t \in [0, 2\pi] \quad 0 < r < 2$$


SOLUTION 2. We may split the integrand by using the partial fractions.

$$\frac{z^2+1}{z(z^2+4)} = \frac{a}{z} + \frac{b}{z+2i} + \frac{c}{z-2i}.$$

By our routine calculation, we will get the values of the coefficients a, b and c as,

$$a = \frac{1}{4}, b = c = \frac{3}{8}.$$

Now we have,

$$\int_{\gamma} \frac{z^2+1}{z(z^2+4)} dz = \frac{1}{4} \int_{\gamma} \frac{dz}{z} + \frac{3}{8} \int_{\gamma} \frac{dz}{z+2i} + \frac{3}{8} \int_{\gamma} \frac{dz}{z-2i}.$$

First we shall consider the case when $0 < r < 2$ and we have $\gamma(t) = re^{it}$, $t \in [0, 2\pi]$.

We know that $\frac{1}{z+2i}$ is holomorphic on $\mathbb{C} \setminus \{-2i\}$. Also, γ is null-homotopic on $\mathbb{C} \setminus \{-2i\}$. By Cauchy's theorem,

$$\int_{\gamma} \frac{dz}{z+2i} = 0.$$

Similarly,

$$\int_{\gamma} \frac{dz}{z-2i} = 0.$$

Hence, when $0 < r < 2$, we have,

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

Now, let us consider the case when $r > 2$.

(Refer Slide Time: 14:49)

Let $\epsilon > 0$ be small enough so the

$$D(2i, \epsilon) \subseteq D(0, r)$$

$$\gamma_1(t) = 2i + \epsilon e^{it} \quad t \in [0, 2\pi].$$

$$H(s, t) = (1-s)\gamma(t) + s\gamma_1(t).$$

Hence $\frac{1}{2\pi i} \int_{\gamma} \frac{1}{z-2i} dz =$

NPTEL

Let $\epsilon > 0$ be small enough such that $\overline{D(2i, \epsilon)} \subseteq D(0, r)$ and let $\gamma_1(t) = 2i + \epsilon e^{it}$, $t \in [0, 2\pi]$. Now γ is homotopic γ_1 as closed curves by the straight line homotopy,

$$H(s, t) = (1-s)\gamma(t) + s\gamma_1(t), \quad (s, t) \in [0, 1] \times [0, 2\pi].$$

Hence by Cauchy's theorem, we have

$$\frac{1}{2\pi i} \int_{\gamma} \frac{dz}{z-2i} = \frac{1}{2\pi i} \int_{\gamma_1} \frac{dz}{z-2i}$$

and by the Cauchy integral formula,

$$\frac{3}{8} \int_{\gamma} \frac{dz}{z-2i} = \frac{3}{8} \cdot 2\pi i \cdot \frac{1}{2\pi i} \int_{\gamma_1} \frac{dz}{z-2i} = \frac{3\pi i}{4}.$$

Similarly, we have

$$\frac{3}{8} \int_{\gamma} \frac{dz}{z+2i} = \frac{3\pi i}{4}$$

and

$$\frac{1}{4} \int_{\gamma} \frac{dz}{z} = \frac{\pi i}{2}.$$

Hence,

$$\int_{\gamma} \frac{z^2+1}{z(z^2+4)} dz = \frac{\pi i}{2} + \frac{3\pi i}{2} = 2\pi i.$$

PROBLEM 3. Let f be a bounded entire function and $a, b \in \mathbb{C}$ be two distinct complex numbers. Let $R > \max(|a|, |b|)$. Then evaluate,

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

where $\gamma(t) = Re^{it}$, $t \in [0, 2\pi]$. Also evaluate $\lim_{R \rightarrow \infty} I_R$.

SOLUTION 3.

$$\begin{aligned} I_R &= \int_{\gamma} \frac{f(z)}{(z-a)(z-b)} dz \\ &= \int_{\gamma} \frac{1}{a-b} \left(\frac{f(z)}{z-a} - \frac{f(z)}{z-b} \right) dz \\ &= \frac{1}{a-b} \int_{\gamma} \frac{f(z)}{z-a} dz - \frac{1}{a-b} \int_{\gamma} \frac{f(z)}{z-b} dz \\ &= \frac{2\pi i}{a-b} f(a) - \frac{2\pi i}{a-b} f(b) \\ I_R &= 2\pi i \left(\frac{f(a) - f(b)}{a-b} \right). \end{aligned}$$

Notice that f is bounded, thus there exists an $M > 0$ such that $|f(z)| < M$ for every $z \in \mathbb{C}$.

Since, $|z-a| \geq |z| - |a| \geq R - |a|$ and $|z-b| \geq R - |b|$,

$$\left| \frac{f(z)}{(z-a)(z-b)} \right| \leq \frac{M}{(R-|a|)(R-|b|)}$$

6

and hence

$$|I_R| \leq \frac{M}{(R-|a|)(R-|b|)} 2\pi R.$$

Now,

$$\lim_{R \rightarrow \infty} |I_R| \leq \lim_{R \rightarrow \infty} \frac{M}{(R-|a|)(R-|b|)} 2\pi R = 0.$$

Hence $\lim_{R \rightarrow \infty} I_R = 0 \implies 2\pi i \left(\frac{f(a) - f(b)}{a - b} \right) = 0 \implies f(a) = f(b)$, i.e., f is a constant.

(Refer Slide Time: 28:11)

Problem: Let f be an entire function such that $|f'(z)| < |f(z)|$ for every $z \in \mathbb{C}$. Then there exists a positive real number a such that $|f(z)| \leq a e^{|z|}$.

Proof: We know that $0 \leq |f'(z)| < |f(z)|$
 $\implies f$ does not vanish in \mathbb{C} .

NPTEL

14/14

PROBLEM 4. Let f be an entire function such that $|f'(z)| < |f(z)|$ for every $z \in \mathbb{C}$. Then there exists a positive real number a such that

$$|f(z)| \leq a e^{|z|}.$$

SOLUTION 4. Since $0 \leq |f'(z)| < |f(z)|$, we have f does not vanish on \mathbb{C} . Hence $\frac{1}{f}$ is an entire function. Let $g(z) = \frac{f'(z)}{f(z)}$. Then g is holomorphic on \mathbb{C} and also $|g(z)| < 1$ for every $z \in \mathbb{C}$. By Liouville's theorem, $g \equiv c$ for some $c \in \mathbb{C}$, i.e., $f'(z) = cf(z)$.

We know that f is an entire function, hence there exists a power series expansion,

$$f(z) = \sum_{n=0}^{\infty} a_n z^n$$

in \mathbb{C} . Also we know that,

$$f'(z) = \sum_{n=1}^{\infty} n a_n z^{n-1}.$$

Since $f'(z) = cf(z)$, we have

$$\sum_{n=1}^{\infty} n a_n z^{n-1} = \sum_{n=0}^{\infty} c a_n z^n.$$

Hence

$$c a_0 = a_1, c a_1 = 2 a_2, \dots, c a_k = (k+1) a_{k+1} \implies a_k = \frac{c^k a_0}{k!}.$$

Then we have,

$$f(z) = \sum_{n=0}^{\infty} \frac{a_0 c^n z^n}{n!} = a_0 \sum_{n=0}^{\infty} \frac{(cz)^n}{n!} = a_0 \cdot e^{cz}.$$

PROBLEM 5. Suppose f is an entire function such that $|f(z)| \leq a + b|z|^k$ for every $z \in \mathbb{C}$, where $a, b, k \in \mathbb{N}$. Then f is a polynomial.

SOLUTION 5. Let $z_0 \in \mathbb{C}$ and $\gamma: [0, 2\pi] \rightarrow \mathbb{C}$ be a curve given by $\gamma(t) = z_0 + Re^{it}$.

Now by the higher order Cauchy integral formula,

$$(1) \quad \left| f^{(k+1)}(z_0) \right| = \left| \frac{(k+1)!}{2\pi i} \int_{\gamma} \frac{f(z)}{(z-z_0)^{k+2}} \right|.$$

Since $|f(z)| \leq a + b|z|^k$, there must exist positive integers a' and b' such that $|f(z)| \leq a' + b'|z - z_0|^k$ for every $z \in \mathbb{C}$.

Then in (1), we have

$$\begin{aligned} \left| \frac{(k+1)!}{2\pi i} \int_{\gamma} \frac{f(z)}{(z-z_0)^{k+2}} \right| &\leq \frac{(k+1)!}{2\pi} \frac{(a' + b'R^k)}{R^{k+2}} 2\pi R \\ &= (k+1)! \left(\frac{a'}{R^{k+1}} + \frac{b'}{R} \right). \end{aligned}$$

(Refer Slide Time: 37:35)

(R^{k+1} R)

Hence by $R \rightarrow \infty$, we have

$$|f^{(k+1)}(z_0)| = 0.$$

$$\Rightarrow f^{(k+1)} \equiv 0 \Rightarrow f^\ell \equiv 0 \quad \forall \ell \geq k+1.$$

$$f(z) = \sum_{n=0}^{\infty} a_n z^n \text{ in } \mathbb{C} \quad a_\ell = \frac{f^\ell(0)}{\ell!} = 0 \quad \forall \ell \geq k+1.$$

$$\Rightarrow f(z) = a_0 + a_1 z + \dots + a_k z^k.$$

15 / 15

Hence, if $R \rightarrow \infty$, we have $|f^{(k+1)}(z_0)| = 0 \implies f^{(k+1)}(z) = 0$ for every $z \in \mathbb{C}$. Thus $f^\ell \equiv 0$ for every $\ell \geq k+1$. Then,

$$f(z) = \sum_{n=0}^{\infty} a_n z^n = \sum_{n=0}^k a_n z^n$$

which is a polynomial.

PROBLEM 6. Does there exist a holomorphic function on \mathbb{D} , the unit disc, such that $f(z_n) = 0$ where $\{z_n\}$ is a countable set in \mathbb{D} consisting of distinct points.

SOLUTION 6. Consider $z_n = 1 - \frac{1}{n\pi}$ and the function defined by $f(z) = \sin\left(\frac{1}{1-z}\right)$.

Then,

$$f(z_n) = \sin\left(\frac{1}{1 - \left(1 - \frac{1}{n\pi}\right)}\right) = \sin(n\pi) = 0.$$