

**Advanced Engineering Mathematics**  
**Prof. P.N. Agrawal**  
**Department of Mathematics**  
**Indian Institute of Technology – Roorkee**

**Lecture - 07**  
**Cauchy's Theorem - I**

Hello friends. Welcome to my lecture on Cauchy's integral theorem. We will have 2 lectures on this theorem. You will see that this theorem is a very important result in complex analysis. We will need 2 results which we have given in the following two examples.

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Application of the definition of complex line integral

**Example 1**

Let  $f(z) = k$  and  $C$  be any curve joining two points  $z_0$  and  $Z$ . Then

$$\int_C k \, dz = \lim_{n \rightarrow \infty} S_n = k(Z - z_0) \quad \checkmark$$

*Handwritten notes:*

- $\int_C k \, dz = 0$  when  $C$  is a closed curve.
- If  $C$  is a simple closed curve (a closed curve which does not intersect itself) then  $Z = z_0$ .
- Let  $n \rightarrow \infty$  in such a way  $\max_{1 \leq k \leq n} |\Delta z_k| \rightarrow 0$  then  $\lim_{n \rightarrow \infty} S_n = \int_C f(z) \, dz$ .
- $\Delta z_m = z_m - z_{m-1}$
- $\sum_{m=1}^n k \Delta z_m = k \sum_{m=1}^n (z_m - z_{m-1}) = k(z_n - z_0) = k(Z - z_0)$

*Diagram:* A complex plane with a curve  $C$  from  $z_0$  to  $Z$ . Points  $z_0, z_1, z_2, \dots, z_{m-1}, z_m, \dots, z_n = Z$  are marked on the curve. The curve is divided into segments  $\Delta z_1, \Delta z_2, \dots, \Delta z_n$ .

First is that if  $fz$  is a constant  $k$  and  $C$  be any rectifiable curve joining 2 points  $z_0$  and  $Z$  in the complex plane. Say suppose we have 2 points,  $z_0$  and  $Z$  which joins which are the end points of a curve  $C$  in the complex plane and this is the direction of increasing values of  $T$ . Then, integral over  $C$   $k$  times  $dz$  which is limit  $n$  tends to infinity  $S_n$  is  $=k$  times  $Z - z_0$ . Now in our last lecture, we had seen that how to value at integral over  $C$   $fz \, dz$ .

What we had done was we divided the curve  $C$  into parts by means of points  $z_0, z_1, z_2$  and then say  $z_{m-1}, z_m$  and then  $z_n$  okay. So  $z_n$  is equal here is capital  $Z$  and then we had chosen arbitrary points  $z_1$  here  $z_2$  here and say  $z_m$  here between  $z_{m-1}$  and  $z_m$  and then between  $z_{m-1}$  and  $z_n$  we had chosen  $z_n$  and then we have formed the sum  $S_n$  as  $\sum_{m=1}^n f(z_m) \Delta z_m$ .

This was defined as  $S_n$  okay. Then, we had said that let  $n$  go to infinity in such a way that maximum of  $\text{mod of } \Delta z_k$   $1 \leq k \leq n$  tends to 0. Then, limit  $n$  tends to infinity,  $S_n$  is  $= \int_C f(z) dz$  okay. So here we are given  $f(z) = k$ , so  $\int_C k dz$  will be  $= \lim_{n \rightarrow \infty} S_n$  which is equal to  $\lim_{n \rightarrow \infty} \sum_{m=1}^n f(z_m) \Delta z_m$  where maximum of  $\text{mod of } \Delta z_k$   $1 \leq k \leq n$  goes to 0.

Now this is equal to, now we are given as  $z = k$  for all  $z$  belonging to  $C$ . So  $f(z_m)$ ,  $z_m$  is the point on the curve  $C$ . So  $f(z_m) = k$  for all  $m = 1$  to  $n$ . So we shall have  $\lim_{n \rightarrow \infty} \sum_{m=1}^n k \Delta z_m$  okay. Now recall that  $\Delta z_m = z_m - z_{m-1}$  okay. So let us find the value of this sum  $\sum_{m=1}^n k \Delta z_m$ ,  $k$  is a constant  $\Delta z_m$ .

So  $k$  can be written outside the summation and then  $\Delta z_m$  is  $z_m - z_{m-1}$   $\sum_{m=1}^n$  okay. When you will expand this what you get is  $k$  times  $z_1 - z_0$  then  $z_2 - z_1$  and so on  $z_n - z_{n-1}$  okay. So what will happen,  $z_1$  will cancel with  $z_1$ ,  $z_2$  will cancel with  $z_2$  and so on,  $z_{n-1}$  will cancel with  $z_{n-1}$  and what we will get  $k$  times  $z_n - z_0$  okay and  $z_n = z_0$  okay. So what we will get? This will be  $\lim_{n \rightarrow \infty} \sum_{m=1}^n k \Delta z_m$  goes to 0.

This is nothing but  $k$  times  $Z - z_0$ . So you can see that summation  $\sum_{m=1}^n k \Delta z_m$  is  $k$  times  $Z - z_0$  okay. So whatever be the subdivision of this curve  $C$  by taking end points okay this value remains constant. It does not depend on  $n$  okay, so this limit is  $= k$  times  $Z - z_0$  okay. So this is what we get  $\int_C k dz = k$  times  $Z - z_0$ . Now suppose this curve  $C$  is a closed curve, if  $C$  is a closed curve then  $z_n = z_0$ .

So if  $C$  is a closed curve, should be closed curve let me say. A simple closed curve means a closed curve which does not intersect itself. So in this curve, if the  $Z$  and  $z_0$  they are same, they meet then this will be a closed curve. So then what will happen,  $Z$  will be  $z_0$  and so  $\int_C k dz$  will be  $= 0$  okay, so in case of a closed curve when  $C$  is a closed curve. We will need this result later on when we prove the Cauchy's theorem okay.

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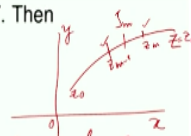
## Application of the definition of complex line integral cont...

### Example 2

Let  $f(z) = z$  and  $C$  be any curve joining two points  $z_0$  and  $Z$ . Then

$$2 \int_C f(z) dz = \frac{Z^2 - z_0^2}{2}$$

$$\int_{z_0}^Z z dz = \frac{1}{2}(Z^2 - z_0^2)$$



If, in particular,  $C$  is a closed path, then  $z_0 = Z$  and hence

$$\int_C f(z) dz = \lim_{n \rightarrow \infty} S_n$$

Taking  $f(z) = z$  we have  $f(z_m) = z_m$

$$\int_C z dz = 0$$

Then from (1) & (2)

$$S_n + S_n^* = \sum_{m=1}^n f(z_m) \Delta z_m$$

Then  $S_n = \sum_{m=1}^n z_{m-1} \Delta z_m$

$$S_n = \sum_{m=1}^n z_{m-1} (z_m - z_{m-1})$$

$$S_n + S_n^* = \{z_0(z_1 - z_0) + z_1(z_2 - z_1) + \dots + z_{n-1}(z_n - z_{n-1})\}$$

$$= \{z_1(z_1 - z_0) + z_2(z_2 - z_1) + \dots + z_n(z_n - z_{n-1})\}$$

Similarly  $S_n^* = \sum_{m=1}^n z_m \Delta z_m$

$$S_n^* = \sum_{m=1}^n z_m (z_m - z_{m-1})$$

$$S_n + S_n^* = \lim_{n \rightarrow \infty} (S_n + S_n^*) = \int_C f(z) dz + \int_C f(z) dz$$

$$= \frac{Z^2 - z_0^2}{2} - \frac{z_0^2 - z_n^2}{2} = \frac{Z^2 - z_0^2}{2}$$

Now let us go to another example. Now let us consider  $fz=z$  okay. So here we take  $fz=z$  identity function  $fz=z$  and we shall find the value of the integral over  $z_0$  to  $Z$ , again we are taking the same curve say joining the points  $z_0$  and  $Z$  in the complex  $z$  plane okay. We shall show that it is  $1/2$  of capital  $Z$  square- $z_0$  square. So in particular if  $C$  is a closed path, that means  $z_0$  becomes  $=Z$  then you see that the value of the integral is 0, so what we do here?

Let us again call the definition of the integral of  $fz$  integral over  $C$   $fz dz$  is  $=\lim_{n \rightarrow \infty} S_n$  where maximum of mod of  $\Delta z_k$   $1 \leq k \leq n$  goes to 0 and  $S_n$  is  $\sum_{m=1}^n f(z_m) \Delta z_m$  okay. This is  $z_{m-1}$  let us say and this is  $z_m$ ,  $z_m$  is a point in between  $z_{m-1}$  and  $z_m$ . Now  $z_m$  is chosen in a completely arbitrary manner in the interval  $z_{m-1}$  on the curve between  $z_{m-1}$  and  $z_m$ , so we can take  $z_m$  to be  $z_{m-1}$  as well as  $z_m$  to be  $z_m$  okay.

So taking  $z_m$  to be  $z_{m-1}$  okay, we have  $f(z_m) = f(z_{m-1}) = z_{m-1}$  because we are taking  $fz=z$  okay. So then  $S_n = \sum_{m=1}^n z_{m-1} \Delta z_m$  but  $\Delta z_m$  is  $z_m - z_{m-1}$ . So what we have is this okay. This is what we have. Now similarly let us take  $z_m$  now  $=z_m$  okay. First, we have taken  $z_m = z_{m-1}$ , now we take  $z_m = z_m$ . So then the sum  $\sum_{m=1}^n f(z_m) \Delta z_m$  let us call as  $S_n^*$ .

$S_n^* = \sum_{m=1}^n f(z_m) \Delta z_m$ , so we will have  $z_m$  here and then  $\Delta z_m$ . So this will be summation  $m=1$  to  $n$   $z_m \Delta z_m$  okay. Now let us add, let us say call this as equation 1, this as equation 2 then from 1 and 2,  $S_n + S_n^* = \sum_{m=1}^n$ , so let me write  $S_n$

first so  $m=1$  to  $n$  so that means  $z_0$  then we have  $z_1 - z_0$ , then we have  $z_1 z_2 - z_1$  okay. Then,  $z_2 z_3 - z_2$  and so on when you put  $m=n$  we get  $z_{n-1} z_n - z_{n-1}$ .

This is the value of  $S_n$  okay +  $S_n^*$ ,  $S_n^*$  we got the value of  $m=1$  to  $n$  to  $z_1^* z_1 - z_0 z_2^* z_2 - z_0$  and so on,  $z_n^* z_n - z_{n-1}$  okay. Now you can see, when you add these two expressions, you see  $z_0 z_1$  will cancel with  $z_0 z_1$  okay. Then,  $z_1 z_2$  here will cancel with this is  $z_2 - z_1$ , so  $z_1 z_2$  will cancel with  $z_1 z_2$  here and so on and what will happen? So  $z_1 z_2 z_3$  they will all cancel,  $z_n z_{n-1}$  will cancel with  $z_n z_{n-1}$  here.

And then what we will have here  $-z_0^2$ , then we will have  $-z_1^2$ ,  $z_1^2$  square will cancel with  $z_1^2$  square here,  $z_2^2$  square will cancel with  $z_2^2$  square here and so on. So this will give you the terms which will be left will be  $z_n^2 - z_0^2$  that is  $z_n^2 - z_0^2$  okay. Now let us take the limit as  $n$  goes to infinity okay. Then, what will happen? Limit  $n$  tends to infinity such that maximum of mod of  $\Delta z_k$  goes to 0 okay.

$S_n + S_n^*$  by our definition is = integral over  $C$  limit of  $S_n$  is integral over  $C$   $fz dz$  and limit of  $S_n^*$  is also integral over  $C$   $fz dz$  because  $z_m$  can be chosen anywhere on the curve between  $z_{m-1}$  and  $z_m$ . For one time, we have chosen it as  $z_{m-1}$  and the other time we have chosen it  $z_m$ . So this will give us the same limit okay. So + integral over  $C$   $fz dz$  and this is then =  $z_n^2 - z_0^2$  and  $z_n$  is what?  $z_n$  coincides with  $Z$ , so this is  $Z^2 - z_0^2$ .

This quantity is independent of  $Z$ , independent of  $n$  okay, so  $Z^2 - z_0^2$  okay. So twice integral over  $C$   $fz dz$  is =  $Z^2 - z_0^2$  or we can say integral over  $C$   $fz dz = 1/2$  of  $Z^2 - z_0^2$ . So this is how we prove this result. When this curve is a closed curve that is  $z_0 = z_n$  coincide  $z_0 = z_n$  capital  $Z$  coincide then  $Z^2$  will be =  $z_0^2$ . So we will have the integral = 0. So integral of  $fz = Z$  when  $C$  is a simple closed curve is 0.

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## Basic properties of complex line integral

If  $f(z)$  and  $g(z)$  are integrable along a curve  $C$ , then

(i)  $\int_C \{f(z) + g(z)\} dz = \int_C f(z) dz + \int_C g(z) dz;$

(ii)  $\int_C k f(z) dz = k \int_C f(z) dz;$   $k$  is a constant

(iii)  $\int_{z_0}^Z f(z) dz = - \int_Z^{z_0} f(z) dz;$

(iv)  $\int_C f(z) dz = \int_{C_1} f(z) dz + \int_{C_2} f(z) dz$ , if we decompose the path  $C$  into two portions  $C_1$  and  $C_2$ ;

(v)  $\left| \int_C f(z) dz \right| \leq ML$ , where  $l$  is the length of the path  $C$  and  $M$  is a constant such that  $|f(z)| \leq M, \forall z$  on  $C$ .

Now let us now list the basic properties of complex line integral. If  $fz$  and  $dz$  are integrable along a curve  $C$  okay, so rectify the curve  $C$  then integral over  $C$   $fz+gz$   $dz$  is=integral over  $C$   $fz$   $dz$ +integral over  $C$   $gz$   $dz$  okay and integral over  $C$   $kfz$   $dz$  is= $k$  times integral over  $C$   $fz$   $dz$  where  $k$  is a constant, so  $k$  is a constant here, complex constant. Now integral over  $z_0$  to  $Z$ , if you take two points  $z_0$  and  $Z$  and you join them by a curve.

Then, integral along  $z_0$  to  $Z$   $fz$   $dz$  will be negative of integral from  $z_0$  to  $Z$ . That is when you reverse the signs of integration along  $C$ , suppose this is your curve  $C$  okay and this is your  $z_0$  point, this is your capital  $Z$  point. Suppose you are integrating from  $z_0$  to  $Z$  okay, that is you get this integral and then you integrate from  $Z$  to  $z_0$  okay, that means you reverse the signs of integration, then there will be a change of sign.

So integral over  $C$   $fz$   $dz$  is integral over  $C_1$   $fz$   $dz$ +integral over  $C_2$   $fz$   $dz$  if we decompose path  $C$  into two portions. Suppose you have this is your path  $C$  okay, you decompose it into two parts. Say this is  $a$ , this is  $b$  and this is  $c$  okay, you decompose it into two portions say  $C_1$  is the part of the curve from  $a$  to  $b$  and  $C_2$  is the part of the curve from  $b$  to  $c$ , this is your  $b$  here, this is your  $b$  this is your curve  $C$ , so this is curve  $C$  okay.

So integral from  $a$  to  $b$ +integral from  $b$  to  $c$  along the curve will be equal to integral over  $C$  okay. So now these results can be easily established by using the definition of the line integral as the limit of a sum okay. So they can be taken as an exercise. I will prove that the mod of integral over  $C$   $fz$   $dz$  is  $\leq M \cdot L$ , where  $L$  is the length of the path  $C$  and  $M$  is a constant such that mod of  $fz$  is  $\leq M$ .

Now let us see when we had considered the curve  $C$  in the complex  $z$  plane. So joining the points  $z_0$  and  $z_n$ , we divide it into  $n$  parts by means of points  $z_1, z_2, \dots, z_{n-1}$  and  $z_n$  okay and then we have taken arbitrary points, arbitrary points in completely arbitrary manner between  $z_0$  and  $z_1$  as  $\zeta_1$ . Then,  $\zeta_2$  between  $z_1$  and  $z_2$  and then with  $\zeta_m$  between  $z_{m-1}$  and  $z_m$  and we form the sum  $S_n = \sum_{m=1}^n f(\zeta_m) \Delta z_m$  okay.

And the limit of this  $S_n$  as  $n$  goes to infinity when in such a way that  $\max |\Delta z_m| \rightarrow 0$  when  $m$  varies from 1 to  $n$ . Then, that gives you the integral over  $C$   $\int_C f(z) dz$  okay. So let us see  $|S_n| \leq \sum_{m=1}^n |f(\zeta_m)| |\Delta z_m|$  okay. Now  $|f(z)| \leq M$  for all  $z$  on  $C$ , so  $|f(\zeta_m)|$  will be  $\leq M$  for all  $m=1$  to  $n$  up to  $n$ .

Because  $\zeta_m$  belong to curve  $C$  okay, so this is  $\leq M \sum_{m=1}^n |\Delta z_m|$ . What is  $|\Delta z_m|$ ? Let us look at this. You see this is  $|\Delta z_m|$ , let me show you like this. This is  $z_{m-1}$ ; this is  $z_m$  okay. Then,  $|\Delta z_m|$  is  $|z_m - z_{m-1}|$  that is the distance between the complex number  $z_{m-1}$  and  $z_m$ . So this is the  $|\Delta z_m|$  okay. That means the length of the chord joining the points  $z_{m-1}$  and  $z_m$  okay.

So this is the sum of the lengths of the chords which join the points  $z_0$  to  $z_1$ ,  $z_1$  to  $z_2$  and then so on  $z_{n-1}$  to  $z_n$ . Now if you let  $n$  go to infinity in such a way that  $\max |\Delta z_m| \rightarrow 0$  in such a way that maximum of  $|\Delta z_m|$  where  $m$  varies from 1 to  $n$ . This goes to 0, so you go on increasing the number of points that divide the curve into  $n$  parts okay in such a way that the maximum length between any two points goes to 0 okay between the points of the subdivision goes to 0.

Then, what will happen,  $\lim_{n \rightarrow \infty} |S_n| \leq M \lim_{n \rightarrow \infty} \sum_{m=1}^n |\Delta z_m|$ . This will be equal to  $M$  times  $L$  that is the sum of the lengths of the chords will tend to the length of curve  $C$  okay. So  $\lim_{n \rightarrow \infty} |S_n| \leq M \cdot L$  and since  $\lim_{n \rightarrow \infty} S_n = \int_C f(z) dz$  is  $\leq M \cdot L$ .

We have  $\lim_{n \rightarrow \infty} |S_n| = \left| \int_C f(z) dz \right|$  because this can be easily established because  $|S_n - \int_C f(z) dz|$  by triangle inequality is

$\leq \text{mod of } S_n\text{-integral over } C \text{ f}z \text{ dz}$  okay. So then integral over  $C \text{ f}z \text{ dz}$  tends to,  $S_n$  tends to integral over  $C \text{ f}z \text{ dz}$  mod of  $S_n$  tends to mod of integral over  $C \text{ f}z \text{ dz}$ .

So this limit is nothing but mod of integral over  $C \text{ f}z \text{ dz}$ . So this actually this gives us mod of integral over  $C \text{ f}z \text{ dz} \leq M \cdot L$ . So this property is also going to be used in the proof of the Cauchy integral theorem okay.

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**Simply connected domain**



A domain  $D$  in the complex is called a simply connected domain if every simple closed curve in  $D$  (i.e. a closed curve in  $D$  without self intersections) encloses only points of  $D$ . A domain which is not simply connected is said to be multiply connected.

For example, the interior of a circle (circular disk), ellipse or square is connected. More generally, the interior of a simple closed curve is simply connected.

A circular ring or annulus is multiply connected.

In fact a bounded domain is called  $p$ -fold connected if its boundary consists of  $p$  closed connected sets without common points. For the annulus,  $p = 2$ , because the boundary consists of two circles having no point in common.




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Now let us define what is a simply connected domain. Suppose a domain  $D$  in the complex plane is called a simply connected domain if every simple closed curve in  $D$  as I defined earlier a simple closed curve with a closed curve which does not intersect itself, so a closed curve in  $D$  without self-intersections encloses only points of  $D$  okay. A domain which is not simply connected is called a multiply connected domain.

For example, you can see the interior of a circle okay. A circle is a closed curve and it does not intersect itself. So it is a simple closed curve. If you take a rectangle, it is a closed curve which is a simple closed curve because it does not intersect itself. Let us take an ellipse okay, it is also a simple closed curve. They are all simple closed curves or you can take a square, they are all simple closed curves.

The interior of a simple closed curve is a simply connected domain. In general, the interior of a simple closed curve is a simply connected domain if you take the circular ring okay, this is the domain with boundary consists of two parts okay. The inner circle and outer circle okay.

So this domain shaded region is not a simply connected domain because we said that if you take any curve in this okay it cannot be shrunk to a point without leaving the domain.

Actually, we say that simple closed curve is one which can be shrunk to a point without leaving the domain. So here you can see if you take a closed curve in the shaded and you go on shrinking it, it cannot be shrunk to a point without leaving the domain. So it is not a simply connected domain. There are two boundaries of this region, so this is called a doubly connected domain.

A domain which has  $p$  boundaries will be called as  $p$ -connected domain. In fact, a bounded domain is called  $p$ -fold connected if its boundary consists of  $p$  closely connected boundaries without common points for the annulus, so this is annular region okay. The region bounded by two concentric circles is an annular region, so this is called a doubly connected domain. The boundary consists of two circles having no point in common.

So if a domain is not simply connected, it will be called a multiply connected domains. For example, you consider domain like this. You can see here if you take this region, this is not a simply connected domain because if you take a closed curve like this okay, it cannot be shrunk to a point without leaving the domain, so the domain the interior of this closed curve is not simply connected.

And its boundary of this region consists of 1, 2, 3 and 4 parts okay. So it is 4 connected,  $p$  connected means 4 connected domain, it is a multiply connected domain.

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### Bounded domain

A domain  $D$  is called bounded if  $D$  lies entirely in some circle about the origin. Otherwise  $D$  is said to be unbounded.

### Theorem 3

Cauchy's integral theorem: If  $f(z)$  is analytic in a simply connected bounded domain  $D$ , then for every simple closed path  $C$  in  $D$ ,

$$\int_C f(z) dz = 0.$$

*Handwritten notes:*  
 $f(z) = \int \frac{1}{z} dz$   
 $f(z) = \ln z$   
 $f(z) = \ln z$   
Example:  $f(z) = e^z \rightarrow$  analytic  $\forall z$  in  $\mathbb{C}$   
 $\int_C e^z dz = 0$ , where  $C$  is any simple closed path in  $\mathbb{C}$   
whole  $z$ -plane



A domain  $D$  will be called bounded if it lies entirely in some circle about the origin. That means if you take a domain, it will be called a bounded domain. If you can draw a circle with center at the origin of some radius  $r$  such that the given domain lies completely inside it. Say for example you take this as origin, you can draw a circle like this okay in which this lies. So if you can construct a circle, the center at the origin of some radius  $r$  such that the domain  $D$  lies completely inside it, then the domain  $D$  will be called a bounded domain.

Now Cauchy integral theorem if  $fz$  is analytic in a simply connected bounded domain  $D$ , then for every simple closed path  $C$  in  $D$  integral over  $C$   $fz dz$  is  $=0$ . Now you can see how powerful result is this Cauchy integral theorem. It says that you take any simply connected bounded domain, if  $fz$  is analytic there then you take any simple closed path in  $C$  in  $D$  integral over  $C$   $fz dz=0$ . For example, let us consider  $fz=e$  to the power  $z$ .

We know that it is an analytic function. It is analytic for all  $z$  in the complex plane for all  $z$  in  $C$  in the complex  $z$  plane. So the curve says that you take any simple closed path in the complex plane okay any simple closed path okay, any simple closed path whether it is circle or it is ellipse or you take a square or rectangle okay, the integral of  $e$  to the power  $z$  along that path is  $=0$ .

So integral over  $C$   $e$  to the power  $z dz=0$  where  $C$  is a simply closed path, any simply closed path in  $D$ .  $D$  means the whole complex plane that is the whole  $z$  plane. You can take any polynomial  $fz$  can be any polynomial in  $z$ . The same situation the integral over  $C$   $fz dz$  will be

0, you can take  $fz$  to be  $\sin z$  or  $fz$  to be  $\cos z$  or you take  $fz = \sin \text{hyperbolic } z$  or  $\cos \text{hyperbolic } z$ , they are all analytic functions for all  $z$ .

And so integral of  $fz$  okay will be 0 integral of  $fz dz$  will be 0 along any simple closed curve in the complex plane for these functions okay. So this is a very powerful result, let us see how we prove this.

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proof:

Case 1: When  $C$  is the boundary of a triangle.

Figure : Fig.1

Let  $C$  be the boundary of the triangle. Let us orient it in the counterclockwise sense. By joining the mid-point of the sides of the triangle we subdivide it into four congruent triangles.

Handwritten notes on the slide:

$$\int_C f(z)dz = \int_{ADBECFA} f(z)dz$$

$$= \left( \int_{ADFA} + \int_{DBED} + \int_{ECCE} + \int_{EDFE} \right) f(z)dz$$

Handwritten notes on the right side of the slide:

$$\int_C f(z)dz = 0$$

$$\int_{ADFA} = \int_{AD} + \int_{DF} + \int_{FA}$$

$$\int_{DBED} = \int_{DB} + \int_{BE} + \int_{ED}$$

$$\int_{ECCE} = \int_{EC} + \int_{CF} + \int_{FE}$$

$$\int_{EDFE} = \int_{EF} + \int_{FD} + \int_{DE}$$

Handwritten notes at the bottom of the slide:

D, E, F mid points of AB, BC and CA

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We begin with the case. First, let us consider the case where the simple closed curve  $C$  is the boundary of a triangle. You can see, the boundary of the triangle is a simple closed curve, it is a closed curve and it does not intersect itself okay, so  $C$  here is the boundary of a triangle. Now what we will do? We will show that integral over  $C$   $fz dz$  is  $=0$  okay. We will show that integral over  $C$   $fz dz = 0$  where  $C$  is the boundary of a triangle.

So integral over  $C$   $fz dz$  can be written, so here let me say this is  $A$ , this is  $B$ , this is  $C$ , this is  $D$ ,  $E$  and  $F$  okay. Then, integral over  $C$   $fz dz$  will be equal to what? Integral  $C$   $fz dz$  will be equal to integral over  $ADBECFA$   $fz$  okay,  $ADBECFA$  okay. Now I can write it as integral over  $ADFA$  + integral over  $DBED$  + integral over  $ECCE$  + integral over  $EDFE$  okay, so there are 4 triangles  $ADFA$  then  $DBED$ , then  $EDFE$ , then  $ECCE$  okay.

Now I say that integral over  $C$   $fz dz$  which is  $ADBECFA$  is equal to this. Why? Because when we find the integral over  $ADFA$ ,  $ADFA$  means integral over  $ADFA$  means integral over  $AD$  + integral over  $DF$  + integral over  $FA$  and integral over  $DBED$  means integral over  $DB$  + integral over  $BE$  + integral over  $ED$ . Integral over  $ECCE$  similarly so  $EC$  + integral over

CF+integral over FE and then lastly integral over EDFE is equal to integral over ED+integral over DF+integral over FE.

This along the triangle ECFE we are moving the integrals, so ECFE it should be. So here ECFE okay, so we will have here ECFE okay EF then FC then CE okay. Now here we have EDFE, so ED+DF+FE. Now let us add all these integrals. So what will we get? We will write here this way okay. Let us see, what I am doing is AB I am moving along this direction then this direction and then this way.

So integral over EFDE to show ECFE so EC and then integral over CF then integral over FE. So this will be integral of that okay and here in the case of the triangle, so EF FD and then DE. Now whether they cancel, you see so DF cancels with FD because they are in opposite directions. Then, EF cancels with FE and ED cancels with DE okay and what we have AD+DB. This AD+DB means AB okay and then we have BE+EC.

So BE+EC that means that integral over BC and then we have two more CF and FA okay that is integral over CA. So integral over C  $\int_C \mathbf{f} \cdot d\mathbf{z}$  which is integral along AB+integral along BC+integral along CA can be written as the sum of 4 triangles and these triangles have been made by taking D, E and F as the mid-points of the sides AB, BC and CA. So these are D, E and F are mid points of AB, BC and CA.

So by taking D, E and F to be the mid points of the sides AB, BC and CA okay and then joining them joining D to E then E to F and F to D, we find 4 triangles okay and we see that integral over the triangle ABCA, integral along the path ABCA is=the sum over the boundaries of the 4 congruent triangles. These are all 4 congruent triangles okay. So let C be the boundary of the triangle.

Let us orient it in the counter clockwise sense okay. By joining the mid points of the sides of the triangle, we subdivide it into 4 congruent triangles okay. So let us name those congruent triangles as C1, C2, C3 and C4 okay. So C1 is ADFA this is C1 ADFA okay this is C1, C2 is DBED this is C2, C3 is ECFE this should be ECFE okay so ECFE this is C3 okay, this is C3 and C4 is this one EFDE okay EFDE this one okay, so this is fourth triangle okay.

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Case 1 cont...

Then,

$$\int_C f(z) dz = \int_{C_I} f(z) dz + \int_{C_{II}} f(z) dz + \int_{C_{III}} f(z) dz + \int_{C_{IV}} f(z) dz \quad (1)$$

which implies

$$\left| \int_C f(z) dz \right| \leq \left| \int_{C_I} f(z) dz \right| + \left| \int_{C_{II}} f(z) dz \right| + \left| \int_{C_{III}} f(z) dz \right| + \left| \int_{C_{IV}} f(z) dz \right|$$

where  $C_I, C_{II}, C_{III},$  and  $C_{IV}$  are the boundaries of the triangles. Let  $C_I$  be the boundary of the triangle corresponding to that term on the right of (1) having the largest (if there are two or more such terms, then  $C_I$  is the boundary of any of associated triangles).

So this is how we write it and then what we do is integral over  $C$   $fz dz$  is = integral over  $C_1$  + integral over  $C_2$  + integral over  $C_3$  and  $C_4$   $fz dz$ , where  $C_1, C_2, C_3, C_4$  are boundaries of the 4 congruent triangles okay. Mod of integral over  $C$   $fz dz$  by triangle inequality is  $\leq$  mod of integral over  $C_1$   $fz dz$  + mod of  $fz dz$  over  $C_2$  + mod of integral over  $fz dz$  over  $C_3$  and mod of integral over  $C_4$  of  $fz dz$ .

So now what we do is let us say that  $C_1$  with the boundary of the triangle which corresponds to the term on the right side of this equation okay having the largest value. If there are two or more such terms, then  $C_1$  is the boundary of any of the associated triangles okay.

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Case 1 cont...

Then,

$$\left| \int_C f(z) dz \right| \leq 4 \left| \int_{C_1} f(z) dz \right|$$

By joining the mid-points of the sides of the triangle bounded by  $C_1$ , we obtain similarly a triangle with boundary  $C_2$  such that

$$\left| \int_{C_1} f(z) dz \right| \leq 4 \left| \int_{C_2} f(z) dz \right|$$

then

$$\left| \int_C f(z) dz \right| \leq 4^2 \left| \int_{C_2} f(z) dz \right|$$

So then what we will do? This will be mod of integral over  $C$   $fz dz$  will be  $\leq 4$  times mod of integral over  $C_1$   $fz dz$  because  $C_1$  is the boundary of that triangle whose integral over  $C_1$  is

the largest okay. So each of the terms on the right side of this equation will be  $\leq$  mod of integral over  $C_1 f z dz$  okay. So what we have here, you see this is what the situation, out of these 4 congruent triangles we have taken that triangle as  $C_1$  okay whose integral of  $fz$  along that  $C_1$  is having the maximum value okay.

So that  $C_1$  is now again subdivided into 4 congruent triangles by taking the mid points of the sides of that triangle  $C_1$  and joining them okay. So by similar process by joining the mid points of the sides of the triangle bounded by  $C_1$ , we obtain similarly a triangle with boundary  $C_2$  such that mod of integral over  $C_1 f z dz$  is  $\leq 4$  times mod of integral over  $C_2 f z dz$ .

Now combining this and this equation okay, these two equations we arrive at mod of integral over  $C f z dz \leq 4$  square mod of integral over  $C_2 f z dz$ .

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Case 1 cont...

Continuing in this manner, we obtain a sequence of triangles  $T_1, T_2, \dots$  with boundaries  $C_1, C_2, \dots$  which are similar and such that  $T_n$  lies in  $T_m$  when  $n > m$ , and

$$\left| \int_C f dz \right| \leq 4^n \left| \int_{C_n} f dz \right|, \quad n = 1, 2, \dots$$



Let  $z_0$  be the point which belongs to all these triangles. Then by the differentiability of  $f$  at  $z_0$ , we have

$$f(z) = f(z_0) + (z - z_0)f'(z_0) + \eta(z)(z - z_0), \quad (2)$$

where for any  $\epsilon > 0$ , we can find a  $\delta > 0$  such that

$$|\eta(z)| \leq \epsilon \quad \text{whenever} \quad |z - z_0| < \delta.$$

$f'(z_0) = \lim_{z \rightarrow z_0} \frac{f(z) - f(z_0)}{z - z_0}$   
 $\frac{f(z) - f(z_0)}{z - z_0} = f'(z_0) + \eta(z)$   
 $\eta(z) \rightarrow 0 \text{ as } z \rightarrow z_0$   
 $f(z) = f(z_0) + (z - z_0)f'(z_0) + \eta(z)(z - z_0)$

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Now continuing this process okay, we obtain a sequence of triangles  $T_1, T_2$  and  $T_3$  and so on with boundaries  $C_1, C_2$  which are similar triangles and such that  $T_n$  lies in  $T_m$  when  $n > m$  okay. You can see  $C_2$  lies in  $C_1$ ,  $C_3$  lies in  $C_2$  and so on so when  $n > m$   $T_n$  lies in  $T_m$  okay and mod of integral over  $C f dz$  will be  $\leq 4$  to the power  $n$  mod of integral over  $C_n f z dz$ . Now let  $z_0$  be the point which belongs to all these triangles.

Actually, we have here a nested sequence of triangles, so let  $z_0$  be the point which belongs to all these triangles. Then, we have assumed that  $f$  is analytic okay, so  $f$  is differentiable at  $z_0$  okay, so  $fz = f z_0 + (z - z_0) f' z_0 + \eta z (z - z_0)$ . You see we have  $f' z_0 = \lim_{z \rightarrow z_0} \frac{f(z) - f(z_0)}{z - z_0}$

$fz - f z_0 / z - z_0$  or we can write it as  $fz - f z_0 / z - z_0 = f' z_0 + \eta z$  okay, we can write like this where  $\eta z$  goes to 0 as  $z$  goes to  $z_0$ .

So by definition of derivative, we have this equation. This can be alternately written like this and we then can write it as  $fz$  equal to so this gives you  $fz = f z_0$  by multiplying the equation by  $z - z_0$ , we have  $f z_0 + z - z_0 * f' z_0 + \eta z * z - z_0$  okay. Now  $\eta z$  goes to 0 as  $z$  goes to  $z_0$ , so what will happen, for any  $\epsilon > 0$  we can find a  $\delta > 0$  such that  $\text{mod of } \eta z$  is  $\leq \epsilon$  whenever  $\text{mod of } z - z_0$  is  $< \delta$ . This follows from the definition of limit.

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Case 1 cont...

From (2), we obtain

$$\int_{C_n} f(z) dz = \int_{C_n} \eta(z)(z - z_0) dz$$

Now, let us take  $n$  to be so large that the triangle  $T_n$  lies in the disk  $|z - z_0| < \delta$ . Let  $l_n$  be the parameter of  $C_n$ . Then

$$l_n = \frac{l}{2^n}$$

where  $l$  is the parameter of  $C$ .

Further,

$$|z - z_0| < l_n = \frac{l}{2^n} < \delta, \quad \forall z \text{ on } C_n.$$

Handwritten notes and diagrams include:

- A diagram of a triangle  $T_n$  with vertices  $z_1, z_2, z_3$  and a point  $z$  inside it.
- A diagram of a circle centered at  $z_0$  with radius  $\delta$ .
- Equation:  $f(z) = f(z_0) + (z - z_0)f'(z_0) + \eta(z)(z - z_0)$
- Equation:  $\int_{C_n} f(z) dz = \int_{C_n} f(z_0) dz + \int_{C_n} (z - z_0)f'(z_0) dz + \int_{C_n} \eta(z)(z - z_0) dz$
- Equation:  $\int_{C_n} f(z_0) dz = f(z_0) \int_{C_n} dz = 0$  (since  $C_n$  is a closed curve).
- Equation:  $\int_{C_n} (z - z_0)f'(z_0) dz = f'(z_0) \int_{C_n} (z - z_0) dz = 0$  (since  $\int_{C_n} z dz = 0$  for a closed curve).
- Equation:  $\int_{C_n} \eta(z)(z - z_0) dz$

Now from the equation 2 okay let us see how we get this equation okay. Let us integrate this equation 2 okay. Let us integrate this along the curve  $C$  okay along the curve  $C_n$  okay,  $C_n$  is the boundary of the triangle  $T_n$ . So what we will have here, when we integrate we have the equation  $fz = f z_0 + z - z_0 f' z_0 + \eta z z - z_0$  okay.

So let us integrate over  $C_n$   $fz dz$ . Then, this is equal to integral over  $C_n$   $f z_0 dz + \text{integral over } z - z_0 f' z_0 \text{ integral over } C_n dz + \text{integral over } C_n \eta z z - z_0 dz$  okay. Now we have already shown that if  $C$  is a closed path, if  $C$  is a closed path, closed curve then integral over integral of  $k$  over  $C$  okay is  $= 0$ . This we have already proved. Here  $f z_0$  is the constant quantity okay.

So integral over  $C_n$   $f z_0 dz = 0$  okay and then here  $f' z_0$  is the constant quantity. I can write it outside the integral. Now integral over  $C_n$   $z - z_0 dz$  can be written as integral over  $C_n$   $z dz - \text{integral over } z_0 dz$  okay. We have also proved that integral over  $C$   $z dz = 0$  when  $C$  is a

closed curve, simple closed curve okay. So integral over  $C_n$   $z \, dz$  is  $=0$  because  $C_n$  is the boundary of the triangle  $T_n$  okay which is the simple closed curve.

So this is equal to 0 integral over  $C_n$   $z_0 \, dz$  is also 0 by using this result. So this is 0 this is 0 okay. So we have integral over  $C_n$   $\eta \, z \, z - z_0 \, dz$  okay. So this is equal to what we have here 0, this is 0, so integral over  $C_n$   $z - z_0 \cdot \eta \, z \, dz$ , so this integral okay. This integral is equal to this integral. This is 0 and this is 0 okay, so integral over  $C_n$  of  $z \, dz$  is equal to this. Now let us take  $n$  to be so large that the triangle  $T_n$  okay, the triangle  $T_n$  whose boundary is given by  $C_n$  lies in the disk mod of  $z - z_0 < \delta$ .

We have already found a  $\delta$  corresponding to  $\epsilon$  because  $\eta \, z$  goes to 0 as  $z$  goes to  $z_0$ . So let us take the disk mod of  $z - z_0 < \delta$ , so this is your  $z_0$  (()) (47:02) this circular disk. This is mod of interior of this okay is mod of  $z - z_0 < \delta$ . So take  $n$  to be so large that the triangle  $T_n$  lies in the because  $z_0$  lies in every triangle  $T_n$  okay. So when  $n$  is very large,  $T_n$  will lie inside this disk mod of  $z - z_0 < \delta$ . Let us say  $l_n$  be the parameter of  $C_n$ .

If  $l_n$  is the parameter of  $C_n$  then  $l_n$  will be  $= l/2$  to the power  $n$  where  $l$  is the parameter of  $C$  why because this was your triangle ABC okay. By joining the mid points of the sides of the triangle, we obtained 4 congruent triangles okay. Since we joined the mid points D, E and F okay each of these 4 congruent triangles has  $1/2$  of the perimeter of the ABC triangle. So the triangle ABC if it has perimeter  $l$  okay then each of these 4 congruent triangles will have perimeter  $l/2$ , so this is when  $n=1$ .

If you take now let us say  $C_1$  is that triangle along which the integral of  $fz$  is having the largest value. And let us say this is  $C_1$  triangle, so again you join the mid points here, you get this okay. So since its length, length of ADF is  $1/2$  then here the  $C_2$  triangle will be that triangle along which the integral of  $fz$  will be having maximum value. So if  $C_2$  is this triangle, then its perimeter will be  $1/2$  of the perimeter of ADF that means  $1/2$  square. So when  $n$  is  $=2$ , you will get  $l_n = l/2$  square.

So in general,  $l_n$  will be equal to  $l/2$  to the power  $n$  where  $l_n$  is the parameter of  $C_n$  okay. Now mod of  $z - z_0$  okay mod of  $z - z_0$  is  $< l_n$ , you see here suppose this is your triangle  $T_n$  okay. This is your triangle  $T_n$  whose boundary is  $C_n$ . This boundary is let us say  $C_n$  okay, you take any point  $z$  here,  $z_0$  is a point which lies inside the triangle  $T_n$ . So the length of this line

segment joining  $z_0$  to  $z$  this length of the line segment  $z_0$  to  $z$  will always be  $<$  the perimeter of  $T_n$  okay.

So mod of  $z-z_0$  is  $<$  the perimeter of  $C_n$  that is  $l_n$  and  $l_n$  is  $= 1/2$  raised to the power  $n$ ,  $1/2$  raised to the power  $n$  is  $<$   $\delta$  okay because the triangle  $T_n$  lies inside the disk okay, so mod of  $z-z_0 < \delta$ , so mod of  $z-z_0$  is  $< l_n$ ,  $l_n$  is  $1/2$  raised to power  $n$  which is  $< \delta$ , this will be true for all  $z$  on  $C_n$  okay.

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Case 1 cont...

Hence,

$$\left| \int_{C_n} f(z) dz \right| \leq \int_{C_n} |\eta(z)| |z - z_0| |dz|$$

$$< \epsilon \cdot \frac{l}{2^n} \cdot \frac{l}{2^n} = \epsilon \frac{l^2}{4^n}$$

Thus,

$$\left| \int_C f(z) dz \right| \leq \epsilon l^2$$

Since  $\epsilon$  is arbitrary, we obtain

$$\int_C f(z) dz = 0.$$

Handwritten notes on the slide:

- $\int_{C_n} |dz| = \text{length of } C_n = \frac{l}{2^n}$
- $\left| \int_C f(z) dz \right| \leq 4^n \left| \int_{C_n} f(z) dz \right| \leq 4^n \epsilon \frac{l^2}{4^n} = \epsilon l^2$

Hence, mod of integral over  $C_n$   $fz$  and let us come to this mod of integral over  $C_n$   $fz$   $dz$  is equal to this quantity okay this one. Let us come to this okay. So mod of integral over  $C_n$   $fz$   $dz$  will be  $<$  integral over  $C_n$  mod of  $\eta$   $z$  mod of  $z-z_0$  mod of  $dz$  okay. Mod of  $\eta$   $z$  is  $<$   $\epsilon$  whenever mod of  $z-z_0$  is  $<$   $\delta$  okay, so this is  $\epsilon$  and mod of  $z-z_0$  is  $<$   $1/2$  raised to the power  $n$  integral over  $C_n$  mod of  $dz$  okay is nothing but the length of  $C_n$  okay.

So this is equal to  $1/2$  raised to the power  $n$  okay. So this is  $1/2$  raised to power  $n$ , so  $\epsilon \cdot 1$  square  $4$  to the power  $n$  okay. These are the square over  $4$  to the power  $n$ . Now mod of integral over  $C$   $fz$   $dz$ , this we found to be  $\leq 4$  to the power  $n \cdot$  integral over  $C_n$   $fz$   $dz$  mod of this okay and this is  $\leq \epsilon \cdot$  so this is  $4 \cdot 4$  to the power  $n \cdot \epsilon \cdot 1$  square  $4$  to the power  $n$ , so this will cancel and will get  $\epsilon \cdot 1$  square.

Now  $\epsilon$  can be made arbitrarily small because it is arbitrary. So let us take  $\epsilon$  to be arbitrary small okay we arrive at integral over  $C$   $fz$   $dz = 0$ . So when  $C$  is a triangle okay, the



boundary this curve  $C$  is the boundary of a triangle okay, we found that integral over  $C$   $fz=0$ .

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Proof cont...

Case 2: Let  $C$  be the boundary of a closed polygon.

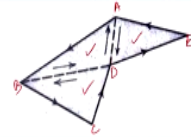


Figure : Fig.2

We subdivide the polygon into triangles. The integral corresponding to each such triangle, by using case 1, is zero. The sum of these triangles is equal to the integral over  $C$ . Hence,

$$\int_C f(z) dz = 0.$$

Handwritten notes on the slide show the decomposition of the integral over the polygon boundary into the sum of integrals over the boundaries of the triangles formed by connecting an interior point D to the vertices. The integrals over the internal edges cancel out, leaving the integral over the outer boundary, which is zero by Case 1.

Now let us consider the case 2 where  $C$  is the boundary of a closed polygon. You can see suppose this is the polygon, this is A, B, C, D, E this is my polygon ABCDE okay, what I join what I do is I join B to D and A to D okay and then I see that integral over ABCDEA  $fz dz$  okay so I convert it into 3 triangles 1, 2, 3 okay and what I notice is that integral over ABDA+integral over BCDB+integral over DEAD.

Sum of these 3 integrals is=integral over ABCDEA while finding integral over ABDA and then BCDB and then DEAD okay we will be moving along BD in the opposite directions, BD and DB and then here again along D in the opposite directions AD and DA. So integral along AD and DA will cancel, this will be equal to 0 and similarly integral along BD so since this is equal to 0 and this is equal to 0 okay.

This sum of these 3 integrals will be equal to this integral okay. Now integral ABDA we have already proved that if  $C$  is the boundary of a triangle then integral along  $C$  is=0. So integral along ABDA will be 0, integral along BCDB that will also be 0 and then integral along DEAD that will also be 0 and we will get 0. So we subdivide the polygon into triangles, the integral corresponding to each such triangle by using case 1 is 0.

And so the sum of these triangles is=0 and this proves the Cauchy integral theorem for the case where  $C$  is the boundary of a closed polygon. Now in the next lecture, we shall consider

any simple closed curve  $C$  in the complex  $z$  plane and show that the integral of  $fz$  along that simple closed curve  $C$  is  $=0$ . With this I would like to end my lecture. Thank you very much for your attention.