

#2] verify Cauchy-Riemann's equations for the functions z^2 and z^3 .

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Pf: let $z = x+iy$ thus z^2

$$z^2 = (x+iy)^2 = x^2 + 2ixy - y^2 = (x^2 - y^2) + i2xy$$

$$z^3 = (x+iy)^3 = x^3 - 3xy^2 + 3ix^2y - iy^3$$

$$= (x^3 - 3xy^2) + i(3x^2y - y^3)$$

Take $f(z) = z^2$. Let $u = x^2 - y^2$ and $v = 2xy$

thus $\frac{\partial u}{\partial x} = 2x = \frac{\partial v}{\partial y}$ and $\frac{\partial u}{\partial y} = -2y = -\frac{\partial v}{\partial x}$

Take $f(z) = z^3$. Let $u = x^3 - 3xy^2$ and $v = 3x^2y - y^3$

thus $\frac{\partial u}{\partial x} = 3x^2 - 3y^2 = \frac{\partial v}{\partial y}$ and $\frac{\partial u}{\partial y} = -6xy = -\frac{\partial v}{\partial x}$

#4] Show that an analytic function cannot have constant absolute value without reducing to a constant.

Pf: suppose $f(z) = u + iv$, where $f: \mathbb{C} \rightarrow \mathbb{C}$

then we know then $|f(z)| = \text{constant} = C$.

thus we have $u^2 + v^2 = C^2$.

$$\text{Then } \left\{ \begin{array}{l} 2u \frac{\partial u}{\partial x} + 2v \frac{\partial v}{\partial x} = 0 \\ 2u \frac{\partial u}{\partial y} + 2v \frac{\partial v}{\partial y} = 0 \end{array} \right.$$

and

$$\left\{ \begin{array}{l} 2u \frac{\partial u}{\partial y} + 2v \frac{\partial v}{\partial y} = 0 \\ 2u \frac{\partial u}{\partial x} - v \frac{\partial v}{\partial x} = 0 \end{array} \right.$$

Now using the Cauchy Riemann equations,

$$\text{we get } \left\{ \begin{array}{l} u \frac{\partial u}{\partial x} - v \frac{\partial v}{\partial y} = 0 \\ u \frac{\partial u}{\partial y} + v \frac{\partial v}{\partial x} = 0 \end{array} \right.$$

$$\text{and } \left\{ \begin{array}{l} u \frac{\partial u}{\partial y} + v \frac{\partial v}{\partial x} = 0 \\ u \frac{\partial u}{\partial x} - v \frac{\partial v}{\partial y} = 0 \end{array} \right.$$

we can eliminate $\frac{\partial u}{\partial y}$, and so we get

$$(u^2 + v^2) \frac{\partial u}{\partial x} = 0 \Rightarrow \frac{\partial u}{\partial x} = 0 \quad \text{if } w = u + iv \neq 0.$$

omcd.



"only $\frac{\partial u}{\partial y} = 0$, $\frac{\partial v}{\partial x} = 0$ and $\frac{\partial v}{\partial y} = 0$

since the 4 partial derivatives of u, v are zero, the functions u, v are constant and so this implies that $w = u + iv$ is a constant as well. //

#7) show that the harmonic function satisfies the formal differential equation. $\frac{\partial^2 u}{\partial z \partial \bar{z}} = 0$.

Pf: let u be a harmonic function.

therefore we have $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$.

Taking the definitions of $\frac{\partial f}{\partial z}$ and $\frac{\partial f}{\partial \bar{z}}$ from

we know $\frac{\partial u}{\partial z} = \frac{1}{2} \left(\frac{\partial u}{\partial x} - i \frac{\partial u}{\partial y} \right)$

and $\frac{\partial u}{\partial \bar{z}} = \frac{1}{2} \left(\frac{\partial u}{\partial x} + i \frac{\partial u}{\partial y} \right)$

and so we have the following:

$$\frac{\partial^2 u}{\partial z \partial \bar{z}} = \frac{\partial}{\partial z} \left(\frac{\partial u}{\partial \bar{z}} \right)$$

contd. 

$$\begin{aligned}
 &= \frac{\partial}{\partial z} \left(\frac{1}{2} \left(\frac{\partial u}{\partial x} + i \frac{\partial u}{\partial y} \right) \right) \\
 &= \frac{1}{2} \frac{\partial}{\partial z} \left(\frac{\partial u}{\partial x} + i \frac{\partial u}{\partial y} \right) \\
 &= \frac{1}{2} \cdot \frac{1}{2} \left(\frac{\partial}{\partial x} \left[\frac{\partial u}{\partial x} + i \frac{\partial u}{\partial y} \right] - i \frac{\partial}{\partial y} \left[\frac{\partial u}{\partial x} + i \frac{\partial u}{\partial y} \right] \right) \\
 &= \frac{1}{4} \left(\frac{\partial^2 u}{\partial x^2} + i \frac{\partial^2 u}{\partial x \partial y} - i \frac{\partial^2 u}{\partial y \partial x} + \frac{\partial^2 u}{\partial y^2} \right) = 0
 \end{aligned}$$

this is because $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$

and clearly $i \frac{\partial^2 u}{\partial x \partial y} = i \frac{\partial^2 u}{\partial y \partial x}$ //

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[2] if Q is a polynomial with distinct roots $\alpha_1, \dots, \alpha_n$ and if P is a polynomial of degree $< n$ show that

$$\frac{P(z)}{Q(z)} = \sum_{k=1}^n \frac{P(\alpha_k)}{Q'(\alpha_k)(z-\alpha_k)}$$

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Pf: Each root α_i is a simple zero since there are n distinct roots. And so $Q(\alpha_i) = 0$ and $Q'(\alpha_i) \neq 0$.

thus we can rewrite $\frac{P(z)}{Q(z)}$ as a partial decomposition of fractions by

$$\frac{P(z)}{Q(z)} = \frac{P(z)}{(z-\alpha_1)\cdots(z-\alpha_n)} = \frac{A_1}{(z-\alpha_1)} + \cdots + \frac{A_n}{(z-\alpha_n)}$$

for some A_1, \dots, A_n .

Now we can see that;

$$Q'(z) = [(z-\alpha_1)\cdots(z-\alpha_{i-1})(z-\alpha_i)(z-\alpha_{i+1})\cdots(z-\alpha_n)]'$$

$$= [(z-\alpha_i)(z-\alpha_1)\cdots(z-\alpha_{i-1})(z-\alpha_{i+1})\cdots(z-\alpha_n)]'$$

$$= (z-\alpha_i)' [(z-\alpha_1)\cdots(z-\alpha_{i-1})(z-\alpha_{i+1})\cdots(z-\alpha_n)]$$

$$+ (z-\alpha_i) [(z-\alpha_1)\cdots(z-\alpha_{i-1})(z-\alpha_{i+1})\cdots(z-\alpha_n)]'$$

(By the product rule for derivatives.)

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which this implies that

$$Q'(\alpha_i) = (\alpha_i - \alpha_1)(\alpha_i - \alpha_2) \cdots (\alpha_i - \alpha_{i-1})(\alpha_i - \alpha_{i+1}) \cdots (\alpha_i - \alpha_n)$$

thus now we have ✓

$$\frac{P(z)}{Q(z)} = \frac{A_1}{(z-\alpha_1)} + \cdots + \frac{A_n}{(z-\alpha_n)}$$

$$\Rightarrow P(z) = \frac{A_1 Q(z)}{(z-\alpha_1)} + \cdots + \frac{A_n Q(z)}{(z-\alpha_n)}$$

$$= A_1(z-\alpha_2)(z-\alpha_3) \cdots (z-\alpha_n)$$

$$+ A_2(z-\alpha_1)(z-\alpha_3) \cdots (z-\alpha_n)$$

⋮

$$+ A_n(z-\alpha_1)(z-\alpha_2) \cdots (z-\alpha_{n-1})$$

Now we need to solve for A_i . To do this let us evaluate $P(\alpha_i)$.

$$P(\alpha_i) = A_i (\alpha_i - \alpha_1)(\alpha_i - \alpha_2) \cdots (\alpha_i - \alpha_{i-1})(\alpha_i - \alpha_{i+1}) \cdots (\alpha_i - \alpha_n)$$

$$= A_i Q'(\alpha_i)$$

$$\Rightarrow A_i = \frac{P(\alpha_i)}{Q'(\alpha_i)} \quad \text{which holds for all } i \quad \text{where } 1 \leq i \leq n.$$

$$\begin{aligned} \text{thus } \frac{P(z)}{Q(z)} &= \frac{P(\alpha_1)}{Q'(\alpha_1)(z-\alpha_1)} + \frac{P(\alpha_2)}{Q'(\alpha_2)(z-\alpha_2)} + \cdots + \frac{P(\alpha_n)}{Q'(\alpha_n)(z-\alpha_n)} \\ &= \sum_{k=1}^n \frac{P(\alpha_k)}{Q'(\alpha_k)(z-\alpha_k)} // \end{aligned}$$

Prove there exists a unique polynomial P of degree $\leq n$ with given values c_k at the points α_k .

Pf: we have to show existence and uniqueness.

$$\text{Take } \frac{P(z)}{Q(z)} = \sum_{k=1}^n \frac{P(\alpha_k)}{Q'(\alpha_k)(z-\alpha_k)}$$

and suppose we are given that $P(\alpha_k) = c_k$

$$\text{thus } \frac{P(z)}{Q(z)} = \sum_{k=1}^n \frac{c_k}{Q'(\alpha_k)(z-\alpha_k)}$$

$$\Rightarrow P(z) = Q(z) \sum_{k=1}^n \frac{c_k}{Q'(\alpha_k)(z-\alpha_k)} \quad \text{and } \deg(P(z)) < n.$$

Thus \exists such a polynomial.

For uniqueness, suppose there is another polynomial $L(z)$ that also satisfies $L(z) = c_k$ and $\deg(L(z)) < n$. Then we know that

$P(z) - L(z)$ is a polynomial as well and $\deg(P(z) - L(z)) < n$ and has n roots $\alpha_1, \dots, \alpha_n$.

$$\text{thus } P(z) - L(z) = 0 \Rightarrow P(z) = L(z).$$

Therefore unique.

cont'd

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suppose we look at $P(\alpha_1)$

$$\text{then } P(\alpha_1) = \frac{c_1 (\alpha_1 - \alpha_2)(\alpha_1 - \alpha_3) \cdots (\alpha_1 - \alpha_n)}{(\alpha_1 - \alpha_2)(\alpha_1 - \alpha_3) \cdots (\alpha_1 - \alpha_n)} = c_1$$

$$\text{and } P(\alpha_k) = c_k \quad \forall k=1, \dots, n$$

$$\text{and so } P(z) = \sum_{k=1}^n c_k \prod_{\substack{m=1 \\ m \neq k}}^n \frac{z - \alpha_m}{\alpha_k - \alpha_m} \quad //$$

If $R(z)$ is a rational function of order n , how large or small can the order of $R'(z)$ be?

Pf: Let $R(z) = \frac{P(z)}{Q(z)}$, where $R(z)$ is of order n .

Then if $n=0$, $R(z)$ has no zeros, and $R'(z)=0$. Thus the order of $R'(z)$ is undefined.

Now suppose $n \geq 1$. Thus we have two cases.

case 1: suppose that $R(z)$ has no pole.

Therefore $R(z)$ is a normal real polynomial of degree n and thus $R'(z)$ is of degree $n-1$ so the order is $n-1$.

case 2: if $R(z)$ has at least one complex pole, then we have that $n \leq \text{ord}(R'(z)) \leq 2n$.

We can see this by writing

$$R(z) = \frac{P(z)}{Q(z)} = \frac{P(z)}{(z-\alpha_1)^{n_1} \cdots (z-\alpha_m)^{n_m}} \quad \text{By the Fundamental Theorem of Algebra}$$

and $P(z)$ and $Q(z)$ have no common factors.

and $n_i, m \geq 1$ and α_i distinct.

(*)

$$\text{thus } Q'(z) = (z-\alpha_1)^{n_1-1} \cdots (z-\alpha_m)^{n_m-1} \underbrace{[n_1(z-\alpha_2) \cdots (z-\alpha_m) + \dots + n_m(z-\alpha_1) \cdots (z-\alpha_{m-1})]}_{\rightarrow}$$

By the product rule.

thus by the Quotient rule we have

$$R'(z) = \frac{(z-\alpha_1)^{n_1-1} \cdots (z-\alpha_m)^{n_m-1} [(P'(z)(z-\alpha_1) \cdots (z-\alpha_m)) - P(z)(*)]}{(z-\alpha_1)^{2n_1} \cdots (z-\alpha_m)^{2n_m}}$$
$$= \frac{(z-\alpha_1) \cdots (z-\alpha_m) P'(z) - P(z)(*)}{(z-\alpha_1)^{n_1+1} \cdots (z-\alpha_m)^{n_m+1}}$$

then call t degree of $P(z)$ and s degree of $\alpha(z)$

thus the order of $R(z)$ is $\max\{s, t\}$,

the order of the numerator in $R'(z)$ is $m+s-1$
and the order of the denominator is $t+m$.

thus the order of $R'(z)$ is

$$\begin{aligned}\text{order} &= \max \{ \deg \text{ numerator}, \deg \text{ denominator} \} \\ &\leq \max \{ m+s-1, t+m \} \\ &= \max \{ s-1, t+s \} \\ &\leq \max \{ s, t+s+m \} \leq 2n.\end{aligned}$$

— this is how large the order of $R'(z)$ can be

for how small the order of $R'(z)$ can be
if $t \neq s$ then order = $\max \{ s+t+m-1, t+m \}$

$$= \max \{ s, t+1 \} + m-1 \geq \max \{ s, t+s+m-1 \} \geq n. //$$

#3 Show that the sum of an absolutely convergent series does not change if the terms are rearranged.

Pf: Let us assume that $\sum_{n=1}^{\infty} a_n = S$ and $\sum a_n$ is absolutely convergent.

Then given an $\epsilon > 0$ we choose $N_1(\epsilon)$ so that

$$\left| \sum_{k=1}^n a_k - S \right| < \frac{\epsilon}{2} \quad \text{for } n \geq N_1(\epsilon)$$

and choose $N_2(\epsilon)$ so that $\sum_{k=m}^n |a_k| < \frac{\epsilon}{2}$
for $m, n \geq N_2(\epsilon)$.

let us assume further that $N_2 > N_1$.

Define φ as an onto and one to one function
+ $\varphi: \mathbb{N} \rightarrow \mathbb{N}$ be our rearrangement.

Now choose $N(\epsilon)$ so that

$$\{n \in \mathbb{N} : n \leq N_1(\epsilon) \leq N_2(\epsilon)\} \subset \{\varphi(k) : k \leq N(\epsilon)\}$$

Note that $N(\epsilon) \geq N_2(\epsilon)$, thus for $n \geq N(\epsilon)$

we have $\left| \sum_{k=1}^n a_{\varphi(k)} - S \right| \leq \left| \sum_{k=1}^{N_2(\epsilon)} a_k - S \right| + \underbrace{\sum_{\varphi(k) > N_2(\epsilon), k \leq n} |a_{\varphi(k)}|}_{\leq \frac{\epsilon}{2}} < \frac{\epsilon}{2} + \frac{\epsilon}{2}$

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n a_{\varphi(k)} = S, //$$

#5 Discuss the uniform convergence of the sen

$$\sum_{n=1}^{\infty} \frac{x}{n(1+nx^2)} \quad \forall x \in \mathbb{R}.$$

Pf: we know that $f_n(x) = \frac{x}{n(1+nx^2)}$ is an odd function with a maximum and minimum at $\pm\sqrt{\frac{1}{n}}$, (we know $f'_n=0$) and $f_n(x) \rightarrow 0$ as $x \rightarrow \pm\infty$. Thus for $\forall x \in \mathbb{R}$ we have that $|f_n(x)| \leq f\left(\sqrt{\frac{1}{n}}\right) = \frac{1}{2} n^{-\frac{3}{2}}$. Since we know that $\sum \frac{1}{2} n^{-\frac{3}{2}}$ converges and so by the Weierstrass M-test, $\sum \frac{x}{n(1+nx^2)}$ converges uniformly. //

o 2.2.4 # (2, 4, b, 8) pg 41.

expand $\frac{2z+3}{z+1}$ in powers of $z-1$. what is the radius of convergence?

Solution: $\frac{2z+3}{z+1} = \frac{2z+2+1}{z+1}$

$$= \frac{2(z+1)+1}{z+1}$$

$$= 2 + \frac{1}{z+1}$$

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

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

$$= 2 + \frac{1}{2} \sum_{n=0}^{\infty} \left(\frac{1-z}{2} \right)^n = 2 + \frac{1}{2} \sum_{n=0}^{\infty} \left(-\frac{1}{2} \right)^n (z-1)^n$$

$$= \boxed{\frac{3}{2} + \frac{1}{2} \sum_{n=1}^{\infty} \left(-\frac{1}{2} \right)^n (z-1)^n}$$

Clearly a power series. $a_n = \frac{1}{2} \left(-\frac{1}{2} \right)^n$

so $R = \frac{1}{\limsup \sqrt[n]{|a_n|}} = \frac{1}{\limsup_{n \rightarrow \infty} \sqrt[n]{\frac{1}{2^{n+1}}}} = \frac{1}{\limsup_{n \rightarrow \infty} \frac{1}{2} \sqrt[n]{\frac{1}{2}}} = \frac{1}{\frac{1}{2}} = 2$.

radius of convergence //

#41 If $\sum a_n z^n$ has radius of convergence R , what is the radius of conv. of $\sum a_n z^{2n}$? If $\sum a_n$

Pf: By definition, the radius of convergence

$$\sum a_n z^n \text{ is } R = \frac{1}{\limsup \sqrt[n]{|a_n|}}$$

$$\Rightarrow \frac{1}{R} = \limsup \sqrt[n]{|a_n|} = \dots$$

so let R^* be the ROC of $\sum a_n z^{2n}$ then

$$\frac{1}{R^*} = \limsup \sqrt[2n]{|a_n|}$$

$$= \limsup (\sqrt[n]{|a_n|})^{1/2}$$

$$= \left(\frac{1}{R}\right)^{1/2} = \frac{1}{\sqrt{R}} \Rightarrow R^* = \sqrt{R}$$

let R^{**} be the ROC of $\sum a_n^2 z^n$ then

$$\frac{1}{R^{**}} = \limsup \sqrt[n]{|a_n|^2}$$

$$= \limsup (\sqrt[n]{|a_n|})^2$$

$$= \left(\frac{1}{R}\right)^2 = \frac{1}{R^2} \Rightarrow R^{**} = R^2$$

If $\sum a_n z^n$ and $\sum b_n z^n$ have ROC's R_1 and R_2 resp. show the ROC of $\sum a_n b_n z^n$ is atleast $R_1 R_2$.

Pf: Suppose we take any real number c such that $0 < c < R_1 R_2$. We will show that $\sum a_n b_n z^n$ is convergent. Since $c < R_1 R_2$ we have that

$$\frac{c}{R_1} < R_2 \text{ and } \frac{c}{R_2} < R_1. \text{ Thus let}$$

$$z_1 = \frac{1}{2}(R_1 + \frac{c}{R_2}) < R_1 \text{ and } z_2 = \frac{1}{2}(R_2 + \frac{c}{R_1}) < R_2$$

Therefore we see that $\sum a_n z_1^n$ and $\sum b_n z_2^n$ are absolutely convergent, and thus the term by term product $\sum a_n z_1^n b_n z_2^n = \sum a_n b_n z_1^n z_2^n$ is absolutely convergent. We can see further that

$$z_1 z_2 = \frac{1}{4} \left(R_1 R_2 + 2c + \frac{c^2}{R_1 R_2} \right)$$

$$= \frac{c}{2} + \frac{1}{4} \left(R_1 R_2 + \frac{c^2}{R_1 R_2} \right)$$

$$> \frac{c}{2} + \frac{1}{2} \left(\sqrt{R_1 R_2} \cdot \sqrt{\frac{c^2}{R_1 R_2}} \right) = c$$

Therefore $\sum a_n b_n z^n$ is absolutely convergent.

and so it is absolutely convergent for all x such that $|x| \leq c$. Since c is any real # s.t. $0 < c < R_1 R_2$ this means that $\sum a_n b_n z^n$ is absolutely \rightarrow

convergent for all x such that $|x| < R_1 R_2$. The radius of convergence of $\sum a_n b_n z^n$ is at least $R_1 R_2$.

In other words

$$\text{if } R_1 = \frac{1}{\limsup \sqrt[n]{|a_n|}} \quad \text{and } R_2 = \frac{1}{\limsup \sqrt[n]{|b_n|}}$$

then the ROC, R , of $\sum a_n b_n z^n$ is

$$\begin{aligned} R &= \frac{1}{\limsup \sqrt[n]{|a_n b_n|}} \\ &\geq \frac{1}{\limsup \sqrt[n]{|a_n| |b_n|}} \\ &= \frac{1}{\limsup \sqrt[n]{|a_n|} \limsup \sqrt[n]{|b_n|}} \\ &= \frac{1}{\limsup \sqrt[n]{|a_n|} \limsup \sqrt[n]{|b_n|}} \\ &= R_1 R_2 . \end{aligned}$$

\Rightarrow this is because over \mathbb{C}

$$|xy| \geq |x||y|$$

ex: take $x=i$ and $y=i$

$$|i \cdot i| = |i^2| = |-1| = 1 \geq$$

$$|i||i| = \sqrt{-1} \cdot \sqrt{-1} = -1$$

For what values of z is $\sum_{n=0}^{\infty} \left(\frac{z}{1+z}\right)^n$ convergent?

Pf: Let us rewrite as $w = \frac{z}{1+z}$

thus $\sum_{n=0}^{\infty} w^n$ is looks like a geometric series.

Thus this only happens when $|w| < 1$

or in other words when $\left|\frac{z}{1+z}\right| < 1$

$$\Rightarrow \frac{|z|}{|1+z|} < 1$$

$$\Rightarrow |z| < |1+z|.$$

so the series is absolutely convergent when:

$$\Rightarrow |z|^2 < |1+z|^2$$

$$\Rightarrow z\bar{z} < (1+z)(\bar{1}+\bar{z})$$

$$\Rightarrow z\bar{z} < 1 + z + \bar{z} + z\bar{z}$$

$$\Rightarrow 0 < 1 + z + \bar{z}$$

$$\Rightarrow 0 < 1 + (x+iy) + (x-iy)$$

$$\Rightarrow 0 < 1 + 2\operatorname{Re}(z)$$

$$\Rightarrow -\frac{1}{2} < \operatorname{Re}(z) //$$

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