

# The argument principle

# The argument principle

## Lemma

*Suppose that  $f: U \rightarrow \mathbb{C}$  is meromorphic and has a zero of order  $k$  or a pole of order  $k$  at  $z_0 \in U$ . Then  $f'(z)/f(z)$  has a simple pole at  $z_0$  with residue  $k$  or  $-k$  respectively.*

# The argument principle

## Lemma

*Suppose that  $f: U \rightarrow \mathbb{C}$  is a meromorphic and has a zero of order  $k$  or a pole of order  $k$  at  $z_0 \in U$ . Then  $f'(z)/f(z)$  has a simple pole at  $z_0$  with residue  $k$  or  $-k$  respectively.*

## Proof.

If  $f(z)$  has a pole of order  $k$  we have  $f(z) = (z - z_0)^{-k}g(z)$  where  $g(z)$  is holomorphic near  $z_0$  and  $g(z_0) \neq 0$ .

# The argument principle

## Lemma

Suppose that  $f: U \rightarrow \mathbb{C}$  is a meromorphic and has a zero of order  $k$  or a pole of order  $k$  at  $z_0 \in U$ . Then  $f'(z)/f(z)$  has a simple pole at  $z_0$  with residue  $k$  or  $-k$  respectively.

## Proof.

If  $f(z)$  has a pole of order  $k$  we have  $f(z) = (z - z_0)^{-k}g(z)$  where  $g(z)$  is holomorphic near  $z_0$  and  $g(z_0) \neq 0$ .

It follows that

$$f'(z)/f(z) = \frac{-k}{z - z_0} + g'(z)/g(z),$$

# The argument principle

## Lemma

Suppose that  $f: U \rightarrow \mathbb{C}$  is a meromorphic and has a zero of order  $k$  or a pole of order  $k$  at  $z_0 \in U$ . Then  $f'(z)/f(z)$  has a simple pole at  $z_0$  with residue  $k$  or  $-k$  respectively.

## Proof.

If  $f(z)$  has a pole of order  $k$  we have  $f(z) = (z - z_0)^{-k}g(z)$  where  $g(z)$  is holomorphic near  $z_0$  and  $g(z_0) \neq 0$ .

It follows that

$$f'(z)/f(z) = \frac{-k}{z - z_0} + g'(z)/g(z),$$

Since  $g(z) \neq 0$  near  $z_0$ ,  $g'(z)/g(z)$  is holomorphic near  $z_0$  so the result follows. The case where  $f$  has a zero at  $z_0$  is similar. □

## Remark

*Note that if  $U$  is an open set on which one can define a **holomorphic branch  $L$**  of  $[\text{Log}(z)]$  then  $g(z) = L(f(z))$  has  $g'(z) = f'(z)/f(z)$ .*

## Remark

Note that if  $U$  is an open set on which one can define a *holomorphic branch*  $L$  of  $[\text{Log}(z)]$  then  $g(z) = L(f(z))$  has  $g'(z) = f'(z)/f(z)$ .

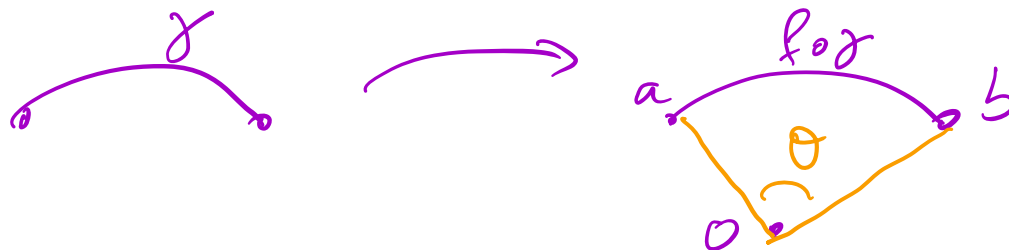
Thus integrating  $f'(z)/f(z)$  along a path  $\gamma$  will *measure the change in argument* around the origin of the path  $f(\gamma(t))$ .

## Remark

Note that if  $U$  is an open set on which one can define a *holomorphic branch*  $L$  of  $[\text{Log}(z)]$  then  $g(z) = L(f(z))$  has  $g'(z) = f'(z)/f(z)$ .

Thus integrating  $f'(z)/f(z)$  along a path  $\gamma$  will *measure the change in argument* around the origin of the path  $f(\gamma(t))$ .

$$\int_{\gamma} \frac{f'}{f} dz = \text{Log}(f(b)) - \text{Log}(f(a)) = x + i\theta$$





## Remark

Note that if  $U$  is an open set on which one can define a *holomorphic branch*  $L$  of  $[\text{Log}(z)]$  then  $g(z) = L(f(z))$  has  $g'(z) = f'(z)/f(z)$ .

Thus integrating  $f'(z)/f(z)$  along a path  $\gamma$  will *measure the change in argument* around the origin of the path  $f(\gamma(t))$ .

We will show using the residue theorem how to relate this to the number of zeros and poles of  $f$  inside  $\gamma$ :

## Theorem

*(Argument principle): Suppose that  $U$  is an open set and  $f: U \rightarrow \mathbb{C}$  is a meromorphic function on  $U$ . If  $B(a, r) \subseteq U$  and  $N$  is the number of zeros (counted with multiplicity) and  $P$  is the number of poles (again counted with multiplicity) of  $f$  inside  $B(a, r)$  and  $f$  has neither on  $\partial B(a, r)$  then*

$$N - P = \frac{1}{2\pi i} \int_{\gamma} \frac{f'(z)}{f(z)} dz,$$

where  $\gamma(t) = a + re^{2\pi it}$  is a path with image  $\partial B(a, r)$ .

## Theorem

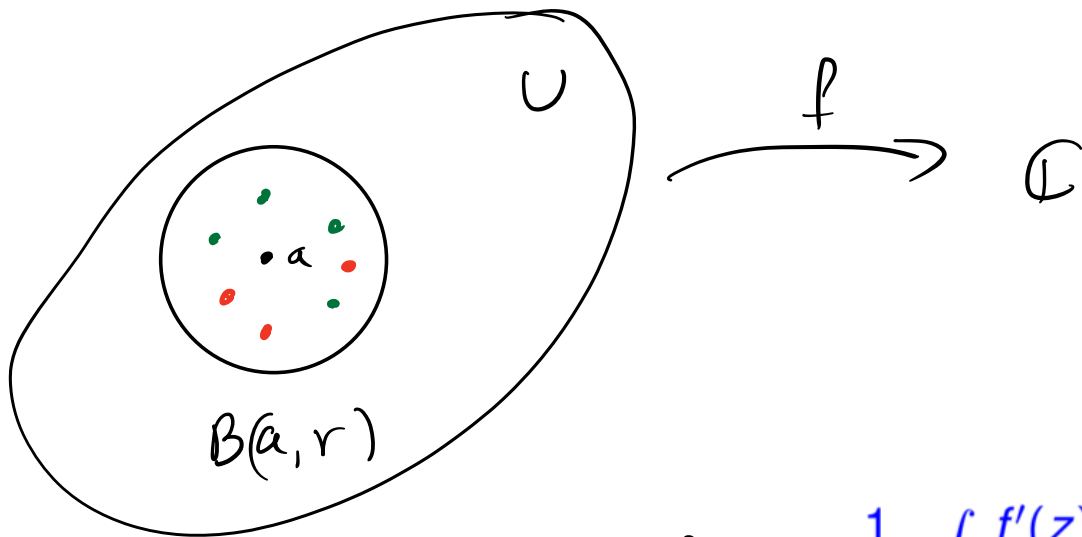
*(Argument principle): Suppose that  $U$  is an open set and  $f: U \rightarrow \mathbb{C}$  is a meromorphic function on  $U$ . If  $B(a, r) \subseteq U$  and  $N$  is the number of zeros (counted with multiplicity) and  $P$  is the number of poles (again counted with multiplicity) of  $f$  inside  $B(a, r)$  and  $f$  has neither on  $\partial B(a, r)$  then*

$$N - P = \frac{1}{2\pi i} \int_{\gamma} \frac{f'(z)}{f(z)} dz,$$

where  $\gamma(t) = a + re^{2\pi it}$  is a path with image  $\partial B(a, r)$ .

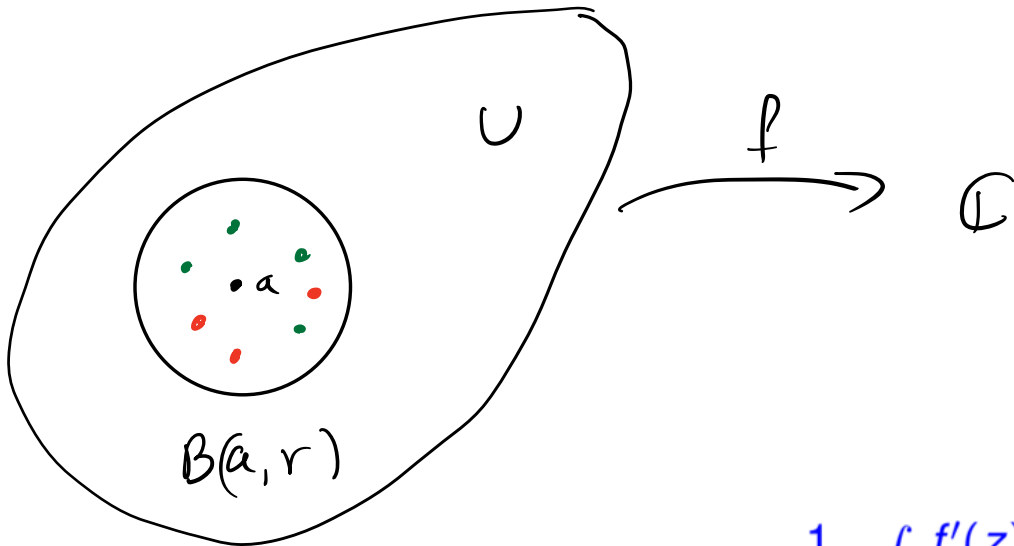
Moreover this is the winding number of the path  $\Gamma = f \circ \gamma$  about the origin.

Notation  $\left\{ \begin{array}{l} \bullet \text{ Zero} \\ \bullet \text{ Pole} \end{array} \right.$



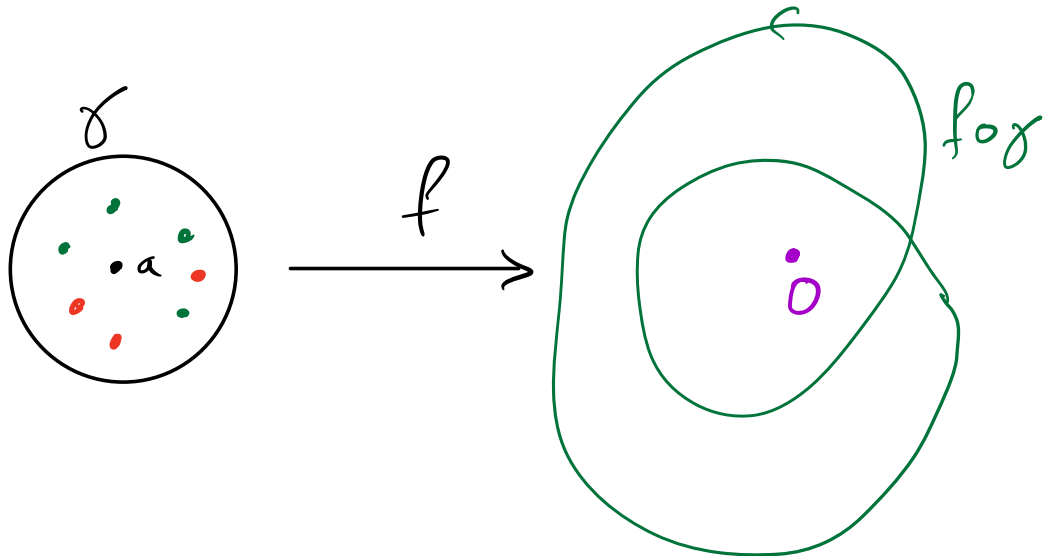
$$N - P = \text{zeros} - \text{poles} = \frac{1}{2\pi i} \int_{\gamma} \frac{f'(z)}{f(z)} dz,$$

Notation  $\begin{cases} \bullet & \text{Zero} \\ \cdot & \text{Pole} \end{cases}$



$$N - P = \text{zeros} - \text{poles} = \frac{1}{2\pi i} \int_{\gamma} \frac{f'(z)}{f(z)} dz,$$

||  
 $I(f \circ \gamma, 0)$



$I(f \circ \gamma, 0) = \text{change of the argument from } f(\gamma(0)) \text{ to } f(\gamma(1))$

Proof.

Clearly  $I(\gamma, z)$  is 1 if  $|z - a| \leq r$  and is 0 otherwise.

Proof.

Clearly  $I(\gamma, z)$  is 1 if  $|z - a| \leq r$  and is 0 otherwise.

Recall that by the residue theorem

$$\frac{1}{2\pi i} \int_{\gamma} g(z) dz = \sum_{z_0 \in S} \text{Res}_{z_0}(g) \cdot I(\gamma, z_0),$$

where the sum ranges over the poles  $z_0$  of  $g$  inside  $\gamma$ .

Proof.

Clearly  $I(\gamma, z)$  is 1 if  $|z - a| \leq r$  and is 0 otherwise.

Recall that by the residue theorem

$$\frac{1}{2\pi i} \int_{\gamma} g(z) dz = \sum_{z_0 \in S} \text{Res}_{z_0}(g) \cdot I(\gamma, z_0),$$

where the sum ranges over the poles  $z_0$  of  $g$  inside  $\gamma$ .

By the previous lemma  $f'(z)/f(z)$  has **simple poles** exactly at the zeros and poles of  $f$  with residues the corresponding **orders**. So the result follows (take  $g(z) = f'(z)/f(z)$ ).



## Proof.

Clearly  $I(\gamma, z)$  is 1 if  $|z - a| \leq r$  and is 0 otherwise.

Recall that by the residue theorem

$$\frac{1}{2\pi i} \int_{\gamma} g(z) dz = \sum_{z_0 \in S} \text{Res}_{z_0}(g) \cdot I(\gamma, z_0),$$

where the sum ranges over the poles  $z_0$  of  $g$  inside  $\gamma$ .

By the previous lemma  $f'(z)/f(z)$  has **simple poles** exactly at the zeros and poles of  $f$  with residues the corresponding **orders**. So the result follows (take  $g(z) = f'(z)/f(z)$ ).

For the last part, note that  $2\pi i \cdot I(f \circ \gamma, 0)$  is just

$$\int_{f \circ \gamma} dz/z = \int_0^1 \frac{1}{f(\gamma(t))} f'(\gamma(t)) \gamma'(t) dt = \int_{\gamma} \frac{f'(z)}{f(z)} dz.$$



## Remark

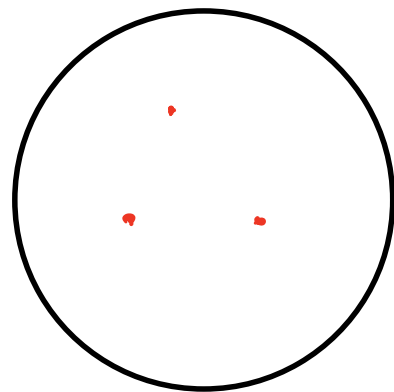
*The argument principle also holds, with the same proof, for any closed path  $\gamma$  on which  $f$  is continuous and non-vanishing, provided it has winding number  $+1$  around its inside.*

## Remark

*The argument principle also holds, with the same proof, for any closed path  $\gamma$  on which  $f$  is continuous and non-vanishing, provided it has winding number  $+1$  around its inside.*

## Theorem

*(Rouché's theorem): Suppose that  $f$  and  $g$  are holomorphic functions on an open set  $U$  in  $\mathbb{C}$  and  $\bar{B}(a, r) \subset U$ . If  $|f(z)| > |g(z)|$  for all  $z \in \partial B(a, r)$  then  $f$  and  $f + g$  have the same number of zeros in  $B(a, r)$  (counted with multiplicities).*



$$|f| > |g|$$

## Proof.

Let  $\gamma(t) = a + re^{2\pi it}$  be a parametrization of the boundary circle of  $B(a, r)$ . Note that  $f(z) \neq 0$  on  $\gamma$  since  $|f(z)| > |g(z)|$ .

## Proof.

Let  $\gamma(t) = a + re^{2\pi it}$  be a parametrization of the boundary circle of  $B(a, r)$ . Note that  $f(z) \neq 0$  on  $\gamma$  since  $|f(z)| > |g(z)|$ .

Consider  $h = (f + g)/f = 1 + g/f$ . By hypothesis

$$|h(z) - 1| = |g(z)/f(z)| < 1$$

for all  $z \in \gamma^*$ .

## Proof.

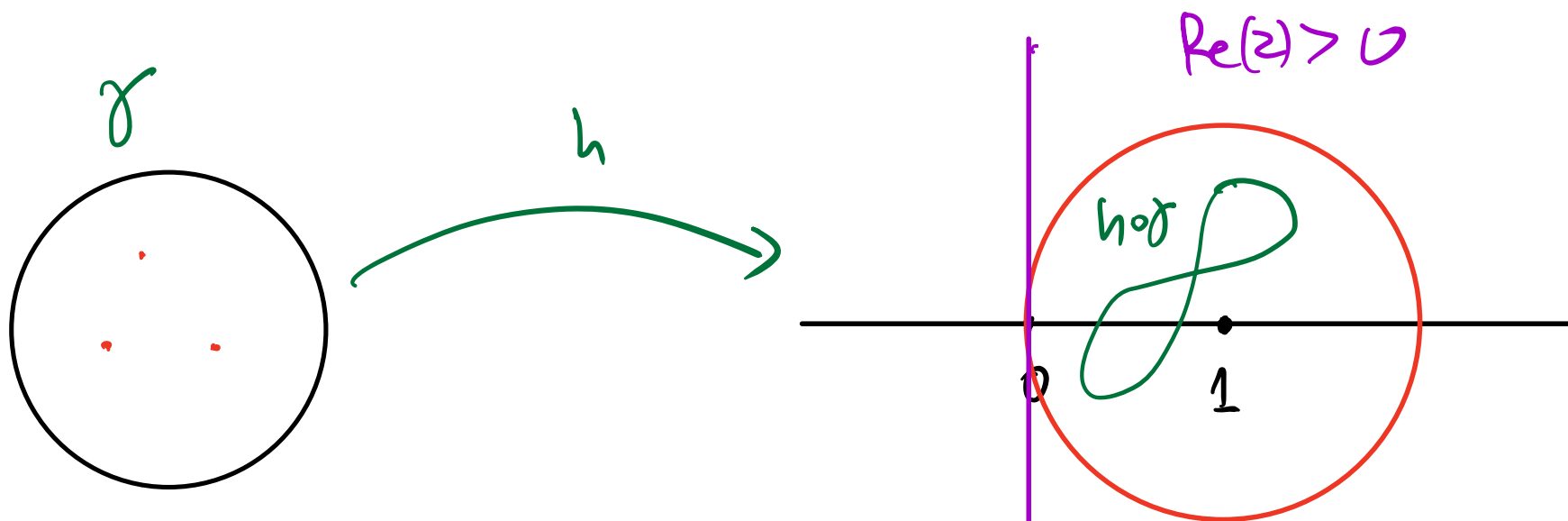
Let  $\gamma(t) = a + re^{2\pi it}$  be a parametrization of the boundary circle of  $B(a, r)$ . Note that  $f(z) \neq 0$  on  $\gamma$  since  $|f(z)| > |g(z)|$ .

Consider  $h = (f + g)/f = 1 + g/f$ . By hypothesis

$$|h(z) - 1| = |g(z)/f(z)| < 1$$

for all  $z \in \gamma^*$ .

So  $\Gamma(t) = h(\gamma(t))$  is contained in the half-plane  $\{z : \Re(z) > 0\}$ .



## Proof.

Let  $\gamma(t) = a + re^{2\pi it}$  be a parametrization of the boundary circle of  $B(a, r)$ . Note that  $f(z) \neq 0$  on  $\gamma$  since  $|f(z)| > |g(z)|$ .

Consider  $h = (f + g)/f = 1 + g/f$ . By hypothesis

$$|h(z) - 1| = |g(z)/f(z)| < 1$$

for all  $z \in \gamma^*$ .

So  $\Gamma(t) = h(\gamma(t))$  is contained in the half-plane  $\{z : \Re(z) > 0\}$ .

Picking a branch of Log defined on this half-plane:

$$\int_{\Gamma} \frac{dz}{z} = \text{Log}(h(\gamma(1))) - \text{Log}(h(\gamma(0))) = 0$$

## Proof.

Let  $\gamma(t) = a + re^{2\pi it}$  be a parametrization of the boundary circle of  $B(a, r)$ . Note that  $f(z) \neq 0$  on  $\gamma$  since  $|f(z)| > |g(z)|$ .

Consider  $h = (f + g)/f = 1 + g/f$ . By hypothesis

$$|h(z) - 1| = |g(z)/f(z)| < 1$$

for all  $z \in \gamma^*$ .

So  $\Gamma(t) = h(\gamma(t))$  is contained in the half-plane  $\{z : \Re(z) > 0\}$ .

Picking a branch of Log defined on this half-plane:

$$\int_{\Gamma} \frac{dz}{z} = \text{Log}(h(\gamma(1))) - \text{Log}(h(\gamma(0))) = 0$$

By the argument principle  $h = (f + g)/f$  has the same number of zeros as poles in  $B(a, r)$ . As the number of poles is the number of zeros of  $f$  and the number of zeros is the number of zeros of  $f + g$  the theorem follows. □



## Remark

*Rouché's theorem can be useful in counting the number of zeros of a function  $f$  – one tries to find an approximation to  $f$  whose zeros are easier to count and then by Rouché's theorem obtain information about the zeros of  $f$ .*

*Just as for the argument principle above, Rouché's theorem also holds for closed paths which have winding number 1 about their inside.*

## Example

Show that all the roots of  $P(z) = z^4 + 5z + 2$  have modulus less than 2.

## Example

Show that all the roots of  $P(z) = z^4 + 5z + 2$  have modulus less than 2.

On the circle  $|z| = 2$ , we have  $|z|^4 = 16 > 5 \cdot 2 + 2 \geq |5z + 2|$ , so that if  $g(z) = 5z + 2$  so by Rouché's theorem  $P - g = z^4$  and  $P$  have the same number of roots in  $B(0, 2)$ .

$$|P - g| > |g|$$

## Example

Show that all the roots of  $P(z) = z^4 + 5z + 2$  have modulus less than 2.

On the circle  $|z| = 2$ , we have  $|z|^4 = 16 > 5 \cdot 2 + 2 \geq |5z + 2|$ , so that if  $g(z) = 5z + 2$  so by Rouché's theorem  $P - g = z^4$  and  $P$  have the same number of roots in  $B(0, 2)$ .

As 0 has multiplicity 4 for  $P - g$ , the four roots of  $P(z)$  all have modulus less than 2.

## Example

Show that all the roots of  $P(z) = z^4 + 5z + 2$  have modulus less than 2.

On the circle  $|z| = 2$ , we have  $|z|^4 = 16 > 5 \cdot 2 + 2 \geq |5z + 2|$ , so that if  $g(z) = 5z + 2$  so by Rouché's theorem  $P - g = z^4$  and  $P$  have the same number of roots in  $B(0, 2)$ .

As 0 has multiplicity 4 for  $P - g$ , the four roots of  $P(z)$  all have modulus less than 2.

We note further that if we take  $|z| = 1$ , then

$|5z + 2| \geq 5 - 2 = 3 > |z^4| = 1$ , hence  $P(z)$  and  $5z + 2$  have the same number of roots in  $B(0, 1)$ . It follows  $P(z)$  has one root of modulus less than 1, and 3 of modulus between 1 and 2.

$$|g| > |P-g|$$

# Open Mapping Theorem

# Open Mapping Theorem

## Theorem

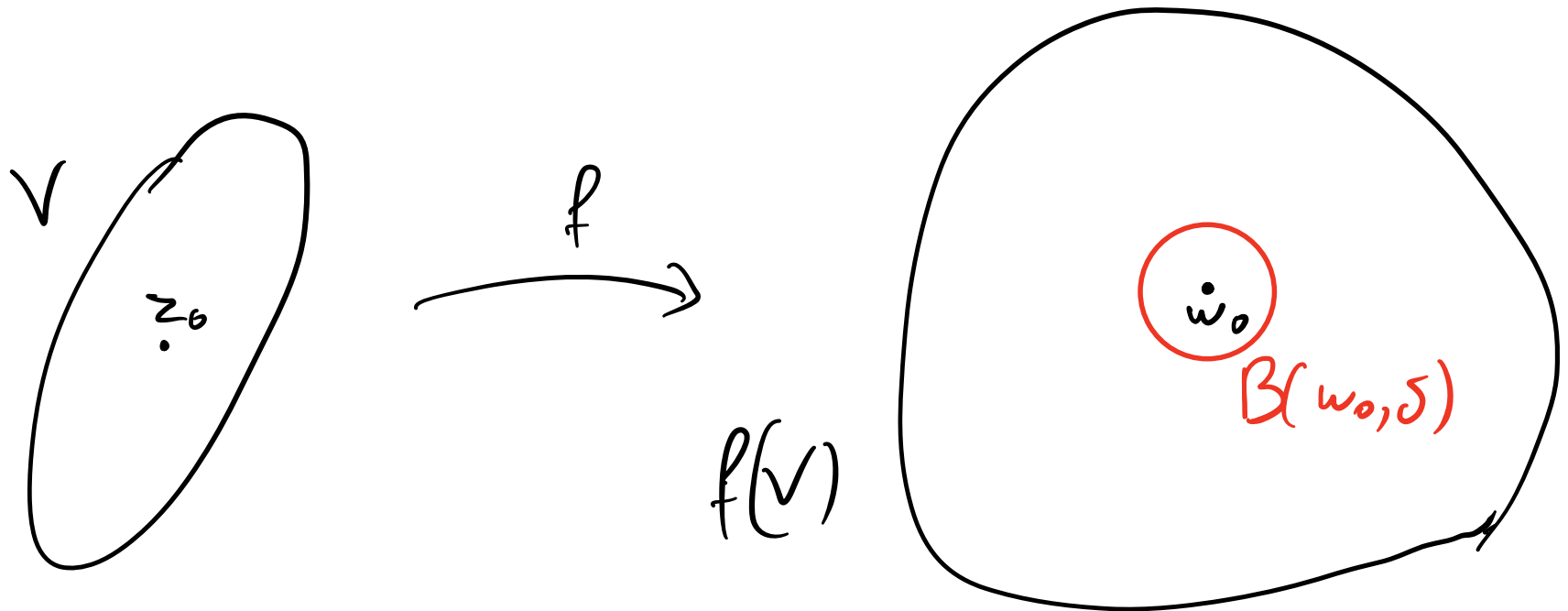
*(Open mapping theorem): Suppose that  $f: U \rightarrow \mathbb{C}$  is holomorphic and non-constant on a domain  $U$ . Then for any open set  $V \subset U$  the set  $f(V)$  is also open.*

# Open Mapping Theorem

## Theorem

*(Open mapping theorem): Suppose that  $f: U \rightarrow \mathbb{C}$  is holomorphic and non-constant on a domain  $U$ . Then for any open set  $V \subset U$  the set  $f(V)$  is also open.*

**Proof.** It is enough to show that for any  $w_0 \in f(V)$  there is a  $\delta > 0$  such that  $B(w_0, \delta) \subseteq f(V)$ .





# Open Mapping Theorem

## Theorem

*(Open mapping theorem): Suppose that  $f: U \rightarrow \mathbb{C}$  is holomorphic and non-constant on a domain  $U$ . Then for any open set  $V \subset U$  the set  $f(V)$  is also open.*

**Proof.** It is enough to show that for any  $w_0 \in f(V)$  there is a  $\delta > 0$  such that  $B(w_0, \delta) \subseteq f(V)$ .

Suppose that  $w_0 \in f(V)$ , say  $f(z_0) = w_0$ . Then  $g(z) = f(z) - w_0$  has a zero at  $z_0$  which, since  $f$  is nonconstant, is **isolated**.

# Open Mapping Theorem

## Theorem

(*Open mapping theorem*): Suppose that  $f: U \rightarrow \mathbb{C}$  is holomorphic and non-constant on a domain  $U$ . Then for any open set  $V \subset U$  the set  $f(V)$  is also open.

**Proof.** It is enough to show that for any  $w_0 \in f(V)$  there is a  $\delta > 0$  such that  $B(w_0, \delta) \subseteq f(V)$ .

Suppose that  $w_0 \in f(V)$ , say  $f(z_0) = w_0$ . Then  $g(z) = f(z) - w_0$  has a zero at  $z_0$  which, since  $f$  is nonconstant, is **isolated**.

Thus we may find an  $r > 0$  such that  $g(z) \neq 0$  on  $\bar{B}(z_0, r) \setminus \{z_0\} \subset U$ .



# Open Mapping Theorem

## Theorem

*(Open mapping theorem): Suppose that  $f: U \rightarrow \mathbb{C}$  is holomorphic and non-constant on a domain  $U$ . Then for any open set  $V \subset U$  the set  $f(V)$  is also open.*

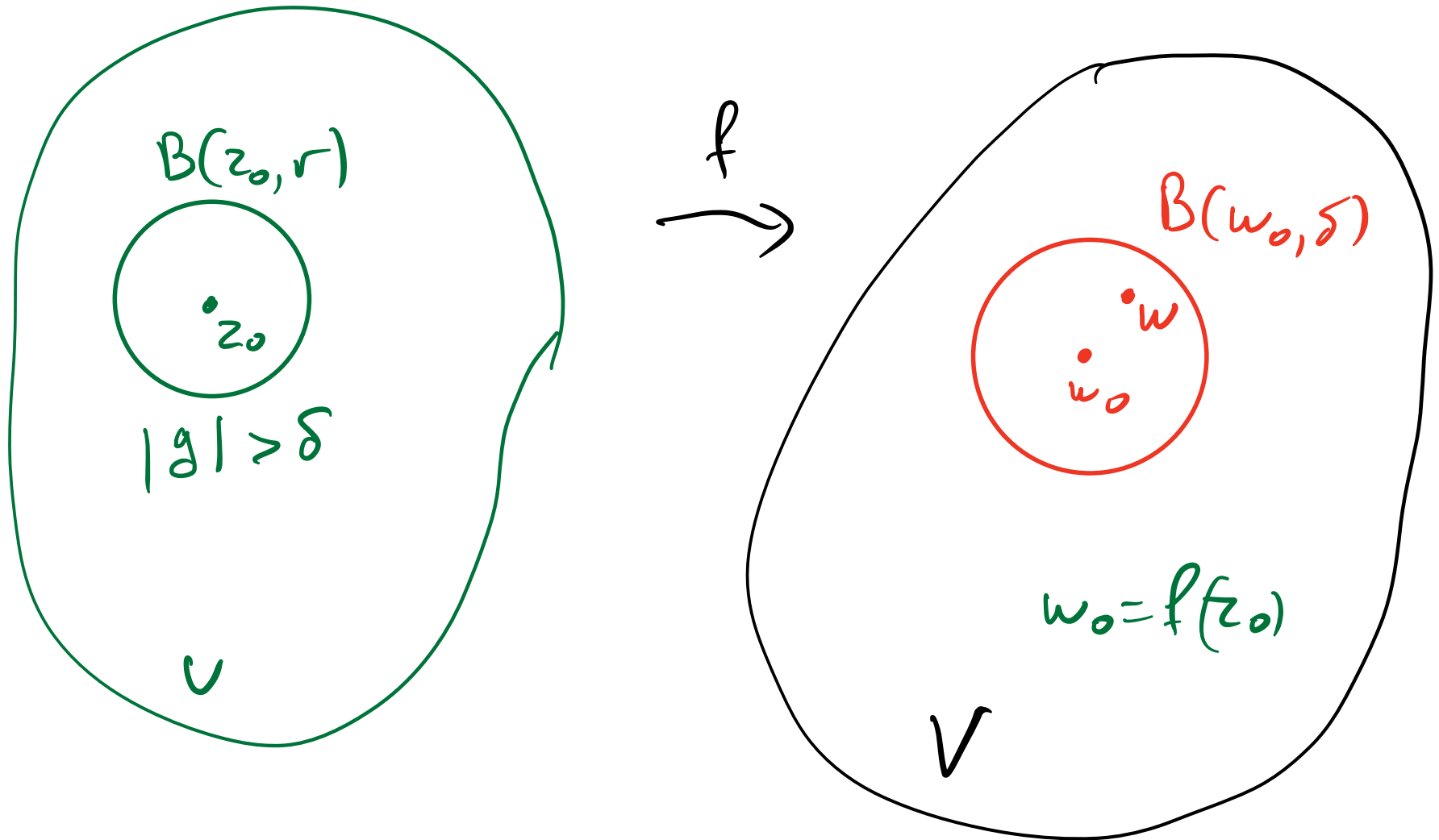
**Proof.** It is enough to show that for any  $w_0 \in f(V)$  there is a  $\delta > 0$  such that  $B(w_0, \delta) \subseteq f(V)$ .

Suppose that  $w_0 \in f(V)$ , say  $f(z_0) = w_0$ . Then  $g(z) = f(z) - w_0$  has a zero at  $z_0$  which, since  $f$  is nonconstant, is **isolated**.

Thus we may find an  $r > 0$  such that  $g(z) \neq 0$  on  $\bar{B}(z_0, r) \setminus \{z_0\} \subset U$ .

Since  $\partial B(z_0, r)$  is compact, we have  $|g(z)| \geq \delta > 0$  on  $\partial B(z_0, r)$ .

But then if  $|w - w_0| < \delta$  it follows  $|w - w_0| < |g(z)|$  on  $\partial B(z_0, r)$ .



But then if  $|w - w_0| < \delta$  it follows  $|w - w_0| < |g(z)|$  on  $\partial B(z_0, r)$ .

We apply now Rouché's theorem to  $g(z)$  and the constant function  $w_0 - w$  and we conclude that  $g(z) = f(z) - w_0$  and  $h(z) = g(z) + (w_0 - w) = f(z) - w$  have the same number of zeros in  $B(z_0, r)$ .

But then if  $|w - w_0| < \delta$  it follows  $|w - w_0| < |g(z)|$  on  $\partial B(z_0, r)$ .

We apply now Rouché's theorem to  $g(z)$  and the constant function  $w_0 - w$  and we conclude that  $g(z) = f(z) - w_0$  and  $h(z) = g(z) + (w_0 - w) = f(z) - w$  have the same number of zeros in  $B(z_0, r)$ .

Since  $g(z)$  has a zero in  $B(z_0, r)$  it follows  $h(z) = f(z) - w$  does also, that is,  $f(z)$  takes the value  $w$  in  $B(z_0, r)$ .

But then if  $|w - w_0| < \delta$  it follows  $|w - w_0| < |g(z)|$  on  $\partial B(z_0, r)$ .

We apply now Rouché's theorem to  $g(z)$  and the constant function  $w_0 - w$  and we conclude that  $g(z) = f(z) - w_0$  and  $h(z) = g(z) + (w_0 - w) = f(z) - w$  have the same number of zeros in  $B(z_0, r)$ .

Since  $g(z)$  has a zero in  $B(z_0, r)$  it follows  $h(z) = f(z) - w$  does also, that is,  $f(z)$  takes the value  $w$  in  $B(z_0, r)$ .

Thus  $B(w_0, \delta) \subseteq f(B(z_0, r))$  and hence  $f(U)$  is open. □

But then if  $|w - w_0| < \delta$  it follows  $|w - w_0| < |g(z)|$  on  $\partial B(z_0, r)$ .

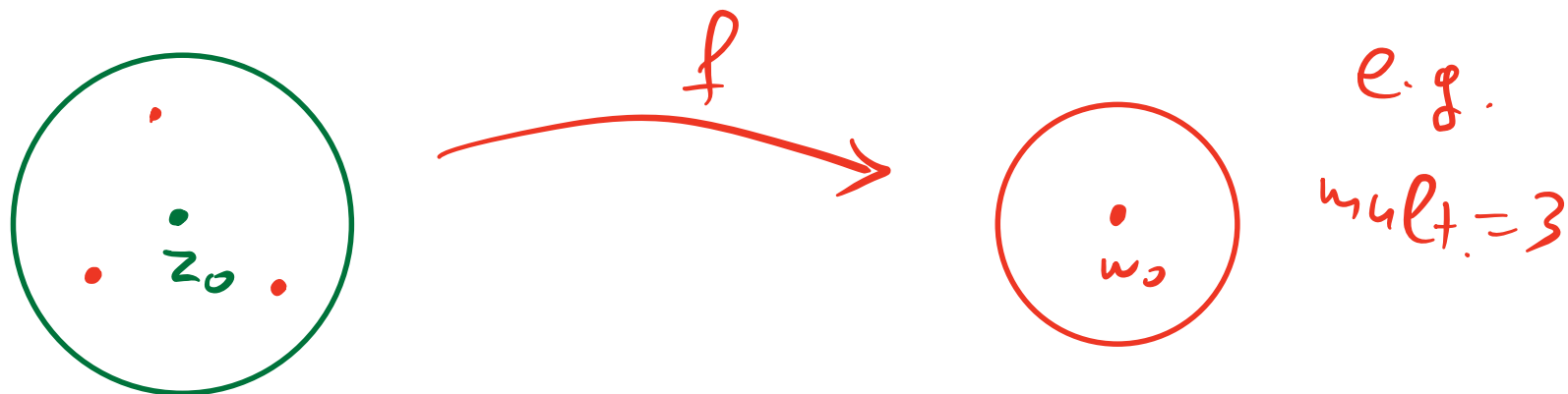
We apply now Rouché's theorem to  $g(z)$  and the constant function  $w_0 - w$  and we conclude that  $g(z) = f(z) - w_0$  and  $h(z) = g(z) + (w_0 - w) = f(z) - w$  have the same number of zeros in  $B(z_0, r)$ .

Since  $g(z)$  has a zero in  $B(z_0, r)$  it follows  $h(z) = f(z) - w$  does also, that is,  $f(z)$  takes the value  $w$  in  $B(z_0, r)$ .

Thus  $B(w_0, \delta) \subseteq f(B(z_0, r))$  and hence  $f(U)$  is open. □

## Remark

If  $w_0 = f(z_0)$  then the *multiplicity*  $d$  of the zero of the function  $g(z) = f(z) - w_0$  at  $z_0$  is called the *degree* of  $f$  at  $z_0$ .





But then if  $|w - w_0| < \delta$  it follows  $|w - w_0| < |g(z)|$  on  $\partial B(z_0, r)$ .

We apply now Rouché's theorem to  $g(z)$  and the constant function  $w_0 - w$  and we conclude that  $g(z) = f(z) - w_0$  and  $h(z) = g(z) + (w_0 - w) = f(z) - w$  have the same number of zeros in  $B(z_0, r)$ .

Since  $g(z)$  has a zero in  $B(z_0, r)$  it follows  $h(z) = f(z) - w$  does also, that is,  $f(z)$  takes the value  $w$  in  $B(z_0, r)$ .

Thus  $B(w_0, \delta) \subseteq f(B(z_0, r))$  and hence  $f(U)$  is open. □

## Remark

If  $w_0 = f(z_0)$  then the *multiplicity*  $d$  of the zero of the function  $g(z) = f(z) - w_0$  at  $z_0$  is called the *degree* of  $f$  at  $z_0$ .

We showed that  $f(z) - w$  has as many zeros as  $f(z) - w_0$  so  $f$  is locally *d-to-1*, counting multiplicities, that is, there are  $r, \delta \in \mathbb{R}_{>0}$  such that for every  $w \in B(w_0, \delta)$  the equation  $f(z) = w$  has  $d$  solutions counted with multiplicity in the disk  $B(z_0, r)$ .

# Inverse function theorem

## Theorem

*(Inverse function theorem): Suppose that  $f: U \rightarrow \mathbb{C}$  is injective and holomorphic and that  $f'(z) \neq 0$  for all  $z \in U$ . If  $g: f(U) \rightarrow U$  is the inverse of  $f$ , then  $g$  is holomorphic with  $g'(w) = 1/f'(g(w))$ .*

# Inverse function theorem

## Theorem

*(Inverse function theorem): Suppose that  $f: U \rightarrow \mathbb{C}$  is injective and holomorphic and that  $f'(z) \neq 0$  for all  $z \in U$ . If  $g: f(U) \rightarrow U$  is the inverse of  $f$ , then  $g$  is holomorphic with  $g'(w) = 1/f'(g(w))$ .*

## Proof.

*$g$  is continuous:* Let  $V \subseteq f(U)$  open. Then  $g^{-1}(V) = f^{-1}(V)$  is open by the open mapping theorem.

# Inverse function theorem

## Theorem

*(Inverse function theorem): Suppose that  $f: U \rightarrow \mathbb{C}$  is injective and holomorphic and that  $f'(z) \neq 0$  for all  $z \in U$ . If  $g: f(U) \rightarrow U$  is the inverse of  $f$ , then  $g$  is holomorphic with  $g'(w) = 1/f'(g(w))$ .*

## Proof.

**$g$  is continuous:** Let  $V \subseteq f(U)$  open. Then  $g^{-1}(V) = f^{-1}(V)$  is open by the open mapping theorem.

**$g$  is holomorphic:** fix  $w_0 \in f(U)$  and let  $z_0 = g(w_0)$ . Note that since  $g$  and  $f$  are continuous, if  $w \rightarrow w_0$  then  $g(w) \rightarrow z_0$ .

Writing  $w = f(z)$  we have

$$\lim_{w \rightarrow w_0} \frac{g(w) - g(w_0)}{w - w_0} = \lim_{z \rightarrow z_0} \frac{z - z_0}{f(z) - f(z_0)} = 1/f'(z_0)$$



## Remark

*In fact the condition that  $f'(z) \neq 0$  follows from the fact that  $f$  is bijective:*

▪

## Remark

*In fact the condition that  $f'(z) \neq 0$  follows from the fact that  $f$  is bijective:*

*if  $f'(z_0) = 0$  and  $f$  is nonconstant, then*

*$f(z) - f(z_0) = (z - z_0)^k g(z)$  where  $g(z_0) \neq 0$  and  $k > 1$*

## Remark

*In fact the condition that  $f'(z) \neq 0$  follows from the fact that  $f$  is bijective:*

*if  $f'(z_0) = 0$  and  $f$  is nonconstant, then*

*$f(z) - f(z_0) = (z - z_0)^k g(z)$  where  $g(z_0) \neq 0$  and  $k > 1$*

*But then  $z_0$  is a root of multiplicity  $k$  of  $f(z) - f(z_0) = 0$  so  $f(z)$  is locally  $k$ -to-1 near  $z_0$ .*

## Remark

*In fact the condition that  $f'(z) \neq 0$  follows from the fact that  $f$  is bijective:*

*if  $f'(z_0) = 0$  and  $f$  is nonconstant, then*

*$f(z) - f(z_0) = (z - z_0)^k g(z)$  where  $g(z_0) \neq 0$  and  $k > 1$*

*But then  $z_0$  is a root of multiplicity  $k$  of  $f(z) - f(z_0) = 0$  so  $f(z)$  is locally  $k$ -to-1 near  $z_0$ .*

A bijective holomorphic function  $f : U \rightarrow V$  with differentiable inverse is called a **biholomorphism**.



# The Residue Theorem

# The Residue Theorem

The Residue Theorem reduces the problem of calculating **path integrals** over closed paths to calculating the **residues** of power series.

# The Residue Theorem

The Residue Theorem reduces the problem of calculating **path integrals** over closed paths to calculating the **residues** of power series.

Recall that if  $a$  is an isolated singularity of  $f$  and

$$f(z) = \sum_{n \in \mathbb{Z}} c_n (z - a)^n, \quad \forall z \in B(a, r) \setminus \{a\}.$$

then the **residue**  $\text{Res}_a(f)$  of  $f$  at  $a$  is  $c_{-1}$  and

$$P_a(f) = \sum_{n=-1}^{-\infty} c_n (z - a)^n,$$

is the **principal part** of  $f$  at  $a$ .  $P_a(f)$  is **holomorphic** on  $\mathbb{C} \setminus \{a\}$

# The Residue Theorem

The Residue Theorem reduces the problem of calculating **path integrals** over closed paths to calculating the **residues** of power series.

Recall that if  $a$  is an isolated singularity of  $f$  and

$$f(z) = \sum_{n \in \mathbb{Z}} c_n (z - a)^n, \quad \forall z \in B(a, r) \setminus \{a\}.$$

then the **residue**  $\text{Res}_a(f)$  of  $f$  at  $a$  is  $c_{-1}$  and

$$P_a(f) = \sum_{n=-1}^{-\infty} c_n (z - a)^n,$$

is the **principal part** of  $f$  at  $a$ .  $P_a(f)$  is **holomorphic** on  $\mathbb{C} \setminus \{a\}$

It turns out that it is possible to use this method and calculate ordinary integrals of **real** functions. There are several tricks that allow us to pass from an integral of a real function to a path integral of a complex function.

# The Residue Theorem

## Theorem

*(Residue theorem): Suppose that  $U$  is an open set in  $\mathbb{C}$  and  $\gamma$  is a closed path whose inside is contained in  $U$ , so that for all  $z \notin U$  we have  $I(\gamma, z) = 0$ . Then if  $S \subset U$  is a finite set such that  $S \cap \gamma^* = \emptyset$  and  $f$  is a holomorphic function on  $U \setminus S$  we have*

$$\frac{1}{2\pi i} \int_{\gamma} f(z) dz = \sum_{a \in S} I(\gamma, a) \operatorname{Res}_a(f)$$

## Proof.

For each  $a \in S$  let  $P_a(f)(z) = \sum_{n=-1}^{-\infty} c_n(a)(z - a)^n$  be the principal part of  $f$  at  $a$ , a **holomorphic** function on  $\mathbb{C} \setminus \{a\}$ .

## Proof.

For each  $a \in S$  let  $P_a(f)(z) = \sum_{n=-1}^{-\infty} c_n(a)(z - a)^n$  be the principal part of  $f$  at  $a$ , a **holomorphic** function on  $\mathbb{C} \setminus \{a\}$ .

Then  $f - P_a(f)$  is holomorphic at  $a \in S$ , and thus  $g(z) = f(z) - \sum_{a \in S} P_a(f)$  is holomorphic on all of  $U$ .

## Proof.

For each  $a \in S$  let  $P_a(f)(z) = \sum_{n=-1}^{-\infty} c_n(a)(z - a)^n$  be the principal part of  $f$  at  $a$ , a **holomorphic** function on  $\mathbb{C} \setminus \{a\}$ .

Then  $f - P_a(f)$  is holomorphic at  $a \in S$ , and thus  $g(z) = f(z) - \sum_{a \in S} P_a(f)$  is holomorphic on all of  $U$ .

So by Cauchy's Theorem  $\int_{\gamma} g(z) dz = 0$ , hence

$$\int_{\gamma} f(z) dz = \sum_{a \in S} \int_{\gamma} P_a(f)(z) dz$$



## Proof.

For each  $a \in S$  let  $P_a(f)(z) = \sum_{n=-1}^{-\infty} c_n(a)(z - a)^n$  be the principal part of  $f$  at  $a$ , a **holomorphic** function on  $\mathbb{C} \setminus \{a\}$ .

Then  $f - P_a(f)$  is holomorphic at  $a \in S$ , and thus  $g(z) = f(z) - \sum_{a \in S} P_a(f)$  is holomorphic on all of  $U$ .

So by Cauchy's Theorem  $\int_{\gamma} g(z) dz = 0$ , hence

$$\int_{\gamma} f(z) dz = \sum_{a \in S} \int_{\gamma} P_a(f)(z) dz$$

But the series  $P_a(f)$  converges uniformly on  $\gamma^*$  so that

$$\begin{aligned} \int_{\gamma} P_a(f) dz &= \int_{\gamma} \sum_{n=-1}^{-\infty} c_n(a)(z - a)^n = \sum_{n=1}^{\infty} \int_{\gamma} \frac{c_{-n}(a) dz}{(z - a)^n} \\ &= \int_{\gamma} \frac{c_{-1}(a) dz}{z - a} = 2\pi i \cdot I(\gamma, a) \operatorname{Res}_a(f), \end{aligned}$$

since for  $n > 1$  the function  $(z - a)^{-n}$  has a **primitive** on  $\mathbb{C} \setminus \{a\}$ .

## Remark

*In applications the winding numbers  $I(\gamma, a)$  will be simple to compute in terms of the argument of  $(z - a)$  - in fact most often they will be 0 or  $\pm 1$  as we will usually apply the theorem to integrals around some standard contours that are simple closed curves.*

Example Calculate the integral  $\int_0^{2\pi} \frac{dt}{1+3\cos^2(t)}$ .

**Example** Calculate the integral  $\int_0^{2\pi} \frac{dt}{1+3\cos^2(t)}$ .

We will turn this to an integral of a complex function.

If  $z = e^{it}$  then

$$\cos(t) = \Re(z) = \frac{1}{2}(z + \bar{z}) = \frac{1}{2}(z + 1/z), \text{ so}$$

**Example** Calculate the integral  $\int_0^{2\pi} \frac{dt}{1+3\cos^2(t)}$ .

We will turn this to an integral of a complex function.

If  $z = e^{it}$  then

$$\begin{aligned}\cos(t) &= \Re(z) = \frac{1}{2}(z + \bar{z}) = \frac{1}{2}(z + 1/z), \text{ so} \\ &\frac{1}{1 + 3\cos^2(t)} = \frac{1}{1 + 3/4(z + 1/z)^2} \\ &= \frac{1}{1 + \frac{3}{4}z^2 + \frac{3}{2} + \frac{3}{4}z^{-2}} = \frac{4z^2}{3 + 10z^2 + 3z^4},\end{aligned}$$

**Example** Calculate the integral  $\int_0^{2\pi} \frac{dt}{1+3\cos^2(t)}$ .

We will turn this to an integral of a complex function.

If  $z = e^{it}$  then

$$\begin{aligned}\cos(t) &= \Re(z) = \frac{1}{2}(z + \bar{z}) = \frac{1}{2}(z + 1/z), \text{ so} \\ &\frac{1}{1+3\cos^2(t)} = \frac{1}{1+3/4(z+1/z)^2} \\ &= \frac{1}{1+\frac{3}{4}z^2+\frac{3}{2}+\frac{3}{4}z^{-2}} = \frac{4z^2}{3+10z^2+3z^4},\end{aligned}$$

Let  $\gamma$  be the path  $t \mapsto e^{it}$ . Note then that

$$\int_{\gamma} f(z) dz = \int_0^{2\pi} f(e^{it}) ie^{it} dt \text{ so}$$

**Example** Calculate the integral  $\int_0^{2\pi} \frac{dt}{1+3\cos^2(t)}$ .

We will turn this to an integral of a complex function.

If  $z = e^{it}$  then

$$\cos(t) = \Re(z) = \frac{1}{2}(z + \bar{z}) = \frac{1}{2}(z + 1/z), \text{ so}$$

$$\begin{aligned} \frac{1}{1+3\cos^2(t)} &= \frac{1}{1+3/4(z+1/z)^2} \\ &= \frac{1}{1+\frac{3}{4}z^2+\frac{3}{2}+\frac{3}{4}z^{-2}} = \frac{4z^2}{3+10z^2+3z^4}, \end{aligned}$$

Let  $\gamma$  be the path  $t \mapsto e^{it}$ . Note then that //

$$\int_{\gamma} f(z) dz = \int_0^{2\pi} f(e^{it}) ie^{it} dt \text{ so}$$

$$\int_0^{2\pi} \frac{dt}{1+3\cos^2(t)} = \int_{\gamma} \frac{-4iz}{3+10z^2+3z^4} dz.$$

Thus we have turned our real integral into a contour integral, and to evaluate the contour integral we just need to calculate the residues of the meromorphic function  $g(z) = \frac{-4iz}{3+10z^2+3z^4}$  at the poles it has inside the unit circle.



Thus we have turned our real integral into a contour integral, and to evaluate the contour integral we just need to calculate the residues of the meromorphic function  $g(z) = \frac{-4iz}{3+10z^2+3z^4}$  at the poles it has inside the unit circle.

The **poles** of  $g(z)$  are the **zeros** of  $p(z) = 3 + 10z^2 + 3z^4$ , which are at  $z^2 \in \{-3, -1/3\}$ . Thus the poles **inside** the unit circle are at  $\pm i/\sqrt{3}$ .

Thus we have turned our real integral into a contour integral, and to evaluate the contour integral we just need to calculate the residues of the meromorphic function  $g(z) = \frac{-4iz}{3+10z^2+3z^4}$  at the poles it has inside the unit circle.

The **poles** of  $g(z)$  are the **zeros** of  $p(z) = 3 + 10z^2 + 3z^4$ , which are at  $z^2 \in \{-3, -1/3\}$ . Thus the poles **inside** the unit circle are at  $\pm i/\sqrt{3}$ .

Since  $p$  has degree 4 and has four roots, they must all be simple zeros, and so  $g$  has **simple poles** at these points.

The **residue** at a simple pole  $z_0$  can be calculated as the limit  $\lim_{z \rightarrow z_0} (z - z_0)g(z)$ , thus

The **residue** at a simple pole  $z_0$  can be calculated as the limit  $\lim_{z \rightarrow z_0} (z - z_0)g(z)$ , thus

$$\text{Res}_{z=\pm i/\sqrt{3}}(g(z)) = \lim_{z \rightarrow \pm i/\sqrt{3}} \frac{-4iz(z - \pm i/\sqrt{3})}{3 + 10z^2 + 3z^4}$$

The **residue** at a simple pole  $z_0$  can be calculated as the limit  $\lim_{z \rightarrow z_0} (z - z_0)g(z)$ , thus

$$\begin{aligned} \operatorname{Res}_{z=\pm i/\sqrt{3}}(g(z)) &= \lim_{z \rightarrow \pm i/\sqrt{3}} \frac{-4iz(z - \pm i/\sqrt{3})}{3 + 10z^2 + 3z^4} \\ &= (\pm 4/\sqrt{3}) \cdot \frac{1}{p'(\pm i/\sqrt{3})} \end{aligned}$$

The **residue** at a simple pole  $z_0$  can be calculated as the limit  $\lim_{z \rightarrow z_0} (z - z_0)g(z)$ , thus

$$\begin{aligned}\operatorname{Res}_{z=\pm i/\sqrt{3}}(g(z)) &= \lim_{z \rightarrow \pm i/\sqrt{3}} \frac{-4iz(z - \pm i/\sqrt{3})}{3 + 10z^2 + 3z^4} \\ &= (\pm 4/\sqrt{3}) \cdot \frac{1}{p'(\pm i/\sqrt{3})} \\ &= (\pm 4/\sqrt{3}) \cdot \frac{1}{20(\pm i/\sqrt{3}) + 12(\pm i/\sqrt{3})^3} = 1/4i.\end{aligned}$$

The **residue** at a simple pole  $z_0$  can be calculated as the limit  $\lim_{z \rightarrow z_0} (z - z_0)g(z)$ , thus

$$\begin{aligned}\operatorname{Res}_{z=\pm i/\sqrt{3}}(g(z)) &= \lim_{z \rightarrow \pm i/\sqrt{3}} \frac{-4iz(z - \pm i/\sqrt{3})}{3 + 10z^2 + 3z^4} \\ &= (\pm 4/\sqrt{3}) \cdot \frac{1}{p'(\pm i/\sqrt{3})} \\ &= (\pm 4/\sqrt{3}) \cdot \frac{1}{20(\pm i/\sqrt{3}) + 12(\pm i/\sqrt{3})^3} = 1/4i.\end{aligned}$$

It now follows from the Residue theorem that

$$\int_0^{2\pi} \frac{dt}{1 + 3 \cos^2(t)} = 2\pi i (\operatorname{Res}_{z=i/\sqrt{3}}(g(z)) + \operatorname{Res}_{z=-i/\sqrt{3}}(g(z))) = \pi.$$

# Applications of The Residue Theorem

## Theorem

*(Residue theorem): Suppose that  $U$  is an open set in  $\mathbb{C}$  and  $\gamma$  is a path whose inside is contained in  $U$ , so that for all  $z \notin U$  we have  $I(\gamma, z) = 0$ . Then if  $S \subset U$  is a finite set such that  $S \cap \gamma^* = \emptyset$  and  $f$  is a holomorphic function on  $U \setminus S$  we have*

$$\frac{1}{2\pi i} \int_{\gamma} f(z) dz = \sum_{a \in S} I(\gamma, a) \operatorname{Res}_a(f)$$



## Remark

*Often we are interested in integrating along a path which is not closed or even finite, for example, we might wish to understand the **integral of a function on the positive real axis**.*

## Remark

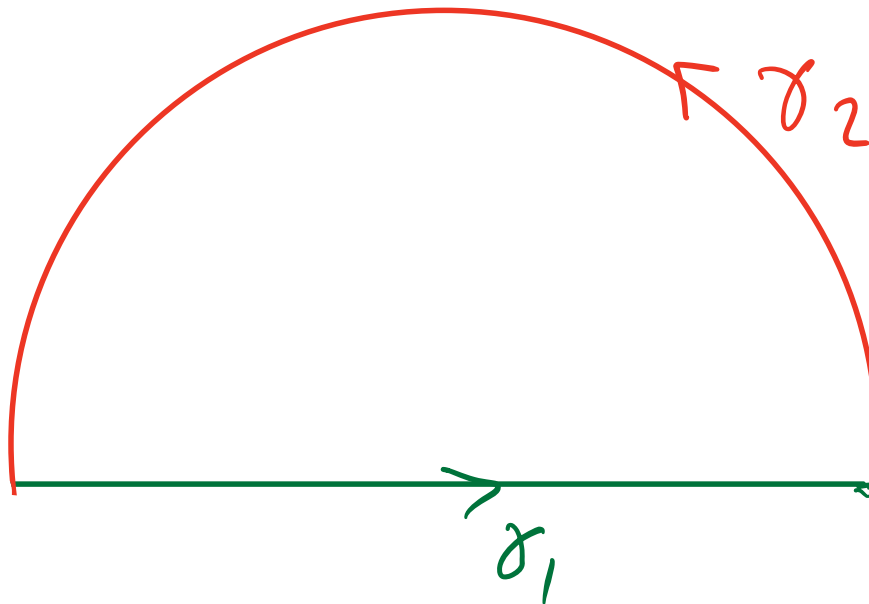
*Often we are interested in integrating along a path which is not closed or even finite, for example, we might wish to understand the **integral of a function on the positive real axis**.*

*The residue theorem can still be a powerful tool in calculating these integrals, provided we **complete the path to a closed one** in such a way that we can **control the extra contribution** to the integral along the part of the path we add.*

If we have a function  $f$  which we wish to integrate over the whole real line (so we have to treat it as an **improper Riemann integral**) then we may consider the contours  $\Gamma_R$  given as the **concatenation** of the paths  $\gamma_1: [-R, R] \rightarrow \mathbb{C}$  and  $\gamma_2: [0, 1] \rightarrow \mathbb{C}$  where

$$\gamma_1(t) = -R + t; \quad \gamma_2(t) = Re^{i\pi t}.$$

(so that  $\Gamma_R = \gamma_2 \star \gamma_1$  traces out the boundary of a half-disk).

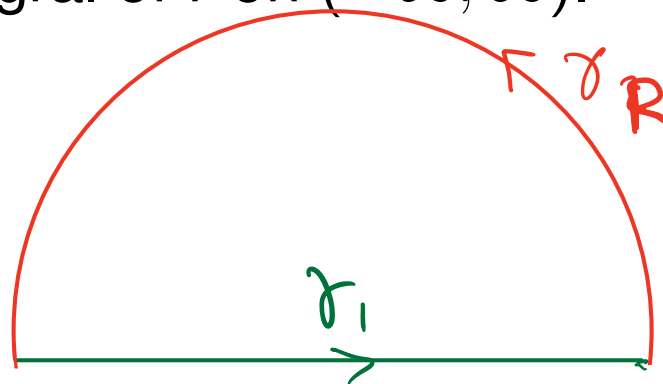


If we have a function  $f$  which we wish to integrate over the whole real line (so we have to treat it as an **improper Riemann integral**) then we may consider the contours  $\Gamma_R$  given as the **concatenation** of the paths  $\gamma_1: [-R, R] \rightarrow \mathbb{C}$  and  $\gamma_2: [0, 1] \rightarrow \mathbb{C}$  where

$$\gamma_1(t) = -R + t; \quad \gamma_2(t) = Re^{i\pi t}.$$

(so that  $\Gamma_R = \gamma_2 \star \gamma_1$  traces out the boundary of a half-disk).

In many cases one can show that  $\int_{\gamma_2} f(z) dz$  tends to 0 as  $R \rightarrow \infty$ , and by calculating the residues inside the contours  $\Gamma_R$  deduce the integral of  $f$  on  $(-\infty, \infty)$ .



$$\int_{\gamma_2} f \rightarrow 0 \quad R \rightarrow \infty$$

**Example.** Calculate the integral

$$\int_0^{\infty} \frac{dx}{1 + x^2 + x^4}.$$

**Example.** Calculate the integral

$$\int_0^{\infty} \frac{dx}{1 + x^2 + x^4}.$$

This integral exists as an improper Riemann integral, and since the integrand is **even**, it is equal to

$$\frac{1}{2} \lim_{R \rightarrow \infty} \int_{-R}^R \frac{dx}{1 + x^2 + x^4}.$$

**Example.** Calculate the integral

$$\int_0^{\infty} \frac{dx}{1 + x^2 + x^4}.$$

This integral exists as an improper Riemann integral, and since the integrand is **even**, it is equal to

$$\frac{1}{2} \lim_{R \rightarrow \infty} \int_{-R}^R \frac{dx}{1 + x^2 + x^4} dx.$$

If  $f(z) = 1/(1 + z^2 + z^4)$ , then  $\int_{\Gamma_R} f(z) dz$  is equal to  $2\pi i$  times the sum of the **residues inside the path  $\Gamma_R$** .

**Example.** Calculate the integral

$$\int_0^{\infty} \frac{dx}{1 + x^2 + x^4}.$$

This integral exists as an improper Riemann integral, and since the integrand is **even**, it is equal to

$$\frac{1}{2} \lim_{R \rightarrow \infty} \int_{-R}^R \frac{dx}{1 + x^2 + x^4} dx.$$

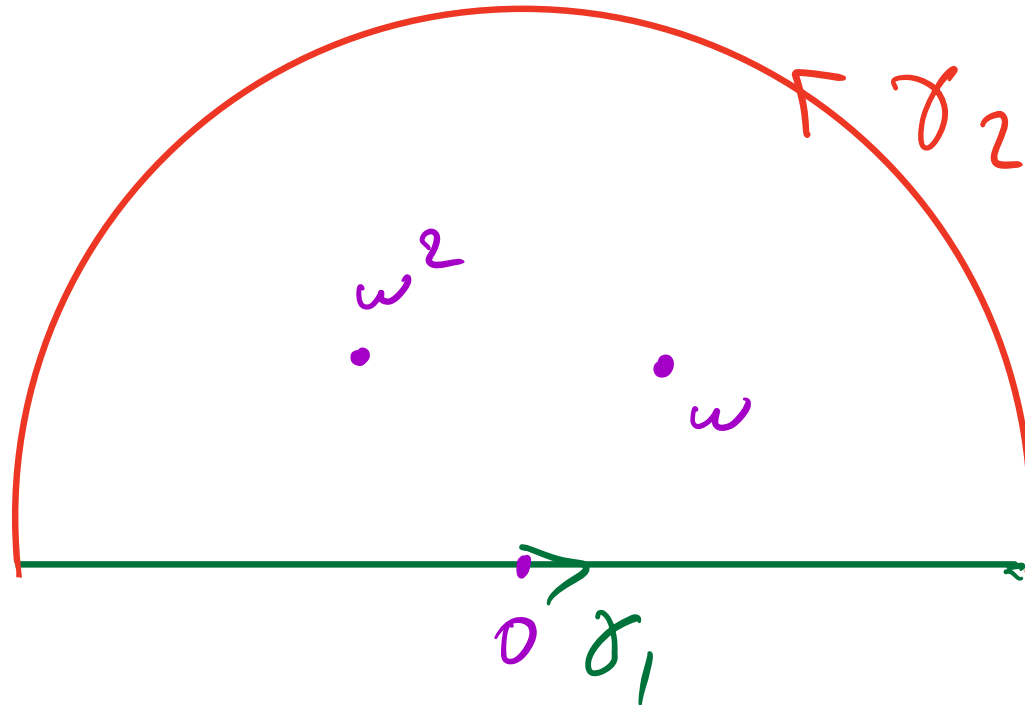
If  $f(z) = 1/(1 + z^2 + z^4)$ , then  $\int_{\Gamma_R} f(z) dz$  is equal to  $2\pi i$  times the sum of the **residues inside the path  $\Gamma_R$** .

The function  $f(z) = 1/(1 + z^2 + z^4)$  has **poles at  $z^2 = \pm e^{2\pi i/3}$**  and hence at  $\{e^{\pi i/3}, e^{2\pi i/3}, e^{4\pi i/3}, e^{5\pi i/3}\}$ . They are all **simple poles** and of these only  $\{\omega, \omega^2\}$  are in the upper-half plane, where  $\omega = e^{i\pi/3}$ .



Thus by the residue theorem, for all  $R > 1$  we have

$$\int_{\Gamma_R} f(z) dz = 2\pi i (\text{Res}_{\omega}(f(z)) + \text{Res}_{\omega^2}(f(z))),$$



Thus by the residue theorem, for all  $R > 1$  we have

$$\int_{\Gamma_R} f(z) dz = 2\pi i (\text{Res}_{\omega}(f(z)) + \text{Res}_{\omega^2}(f(z))),$$

We calculate the residues:

$$\text{Res}_{\omega}(f(z)) = \lim_{z \rightarrow \omega} \frac{(z - \omega)}{1 + z^2 + z^4} = \frac{1}{2\omega + 4\omega^3} = \frac{1}{2\omega - 4}$$

$$\text{Res}_{\omega^2}(f(z)) = \frac{1}{2\omega^2 + 4\omega^6} = \frac{1}{4 + 2\omega^2}$$

$$\omega^3 = 1$$

Thus by the residue theorem, for all  $R > 1$  we have

$$\int_{\Gamma_R} f(z) dz = 2\pi i (\text{Res}_\omega(f(z)) + \text{Res}_{\omega^2}(f(z))),$$

We calculate the residues:

$$\text{Res}_\omega(f(z)) = \lim_{z \rightarrow \omega} \frac{(z - \omega)}{1 + z^2 + z^4} = \frac{1}{2\omega + 4\omega^3} = \frac{1}{2\omega - 4}$$

$$\text{Res}_{\omega^2}(f(z)) = \frac{1}{2\omega^2 + 4\omega^6} = \frac{1}{4 + 2\omega^2}$$

if  $f(p) = 0$

Note:  $\lim_{z \rightarrow p} \frac{z - p}{f(z)} = \lim_{z \rightarrow p} \frac{1}{\frac{f(z) - f(p)}{z - p}} = \frac{1}{f'(p)}$

Thus by the residue theorem, for all  $R > 1$  we have

$$\int_{\Gamma_R} f(z) dz = 2\pi i (\text{Res}_{\omega}(f(z)) + \text{Res}_{\omega^2}(f(z))),$$

We calculate the residues:

$$\text{Res}_{\omega}(f(z)) = \lim_{z \rightarrow \omega} \frac{(z - \omega)}{1 + z^2 + z^4} = \frac{1}{2\omega + 4\omega^3} = \frac{1}{2\omega - 4}$$

$$\text{Res}_{\omega^2}(f(z)) = \frac{1}{2\omega^2 + 4\omega^6} = \frac{1}{4 + 2\omega^2}$$

$$\int_{\Gamma_R} f(z) dz = 2\pi i \left( \frac{1}{2\omega - 4} + \frac{1}{2\omega^2 + 4} \right) = \pi i \left( \frac{1}{\omega - 2} + \frac{1}{\omega^2 + 2} \right)$$

,

Thus by the residue theorem, for all  $R > 1$  we have

$$\int_{\Gamma_R} f(z) dz = 2\pi i (\text{Res}_{\omega}(f(z)) + \text{Res}_{\omega^2}(f(z))),$$

We calculate the residues:

$$\text{Res}_{\omega}(f(z)) = \lim_{z \rightarrow \omega} \frac{(z - \omega)}{1 + z^2 + z^4} = \frac{1}{2\omega + 4\omega^3} = \frac{1}{2\omega - 4}$$

$$\text{Res}_{\omega^2}(f(z)) = \frac{1}{2\omega^2 + 4\omega^6} = \frac{1}{4 + 2\omega^2}$$

$$\begin{aligned} \int_{\Gamma_R} f(z) dz &= 2\pi i \left( \frac{1}{2\omega - 4} + \frac{1}{2\omega^2 + 4} \right) = \pi i \left( \frac{1}{\omega - 2} + \frac{1}{\omega^2 + 2} \right) \\ &= \pi i \left( \frac{\omega^2 + \omega}{2(\omega - \omega^2) - 5} \right) = -\sqrt{3}\pi / (-3) = \pi / \sqrt{3}, \end{aligned}$$

(where we used the fact that  $\omega^2 + \omega = i\sqrt{3}$  and  $\omega - \omega^2 = 1$ ).

On the other hand

$$\int_{\Gamma_R} f(z) dz = \int_{-R}^R \frac{dt}{1+t^2+t^4} + \int_{\gamma_2} f(z) dz,$$

On the other hand

$$\int_{\Gamma_R} f(z) dz = \int_{-R}^R \frac{dt}{1+t^2+t^4} + \int_{\gamma_2} f(z) dz,$$

so we need to calculate the limit of  $\int_{\gamma_2} f(z) dz$  as  $R \rightarrow \infty$ .

On the other hand

$$\int_{\Gamma_R} f(z) dz = \int_{-R}^R \frac{dt}{1+t^2+t^4} + \int_{\gamma_2} f(z) dz,$$

so we need to calculate the limit of  $\int_{\gamma_2} f(z) dz$  as  $R \rightarrow \infty$ .

By the estimation lemma we have

$$\left| \int_{\gamma_2} f(z) dz \right| \leq \sup_{z \in \gamma_2^*} |f(z)| \cdot \ell(\gamma_2) \leq \frac{\pi R}{R^4 - R^2 - 1} \rightarrow 0,$$

as  $R \rightarrow \infty$ ,



On the other hand

$$\int_{\Gamma_R} f(z) dz = \int_{-R}^R \frac{dt}{1+t^2+t^4} + \int_{\gamma_2} f(z) dz,$$

so we need to calculate the limit of  $\int_{\gamma_2} f(z) dz$  as  $R \rightarrow \infty$ .

By the estimation lemma we have

$$\left| \int_{\gamma_2} f(z) dz \right| \leq \sup_{z \in \gamma_2^*} |f(z)| \cdot \ell(\gamma_2) \leq \frac{\pi R}{R^4 - R^2 - 1} \rightarrow 0,$$

as  $R \rightarrow \infty$ ,

hence

$$\pi/\sqrt{3} = \lim_{R \rightarrow \infty} \int_{\Gamma_R} f(z) dz = \int_{-\infty}^{\infty} \frac{dt}{1+t^2+t^4}.$$

# Applications of The Residue Theorem

## Theorem

*(Residue theorem): Suppose that  $U$  is an open set in  $\mathbb{C}$  and  $\gamma$  is a path whose inside is contained in  $U$ , so that for all  $z \notin U$  we have  $I(\gamma, z) = 0$ . Then if  $S \subset U$  is a finite set such that  $S \cap \gamma^* = \emptyset$  and  $f$  is a holomorphic function on  $U \setminus S$  we have*

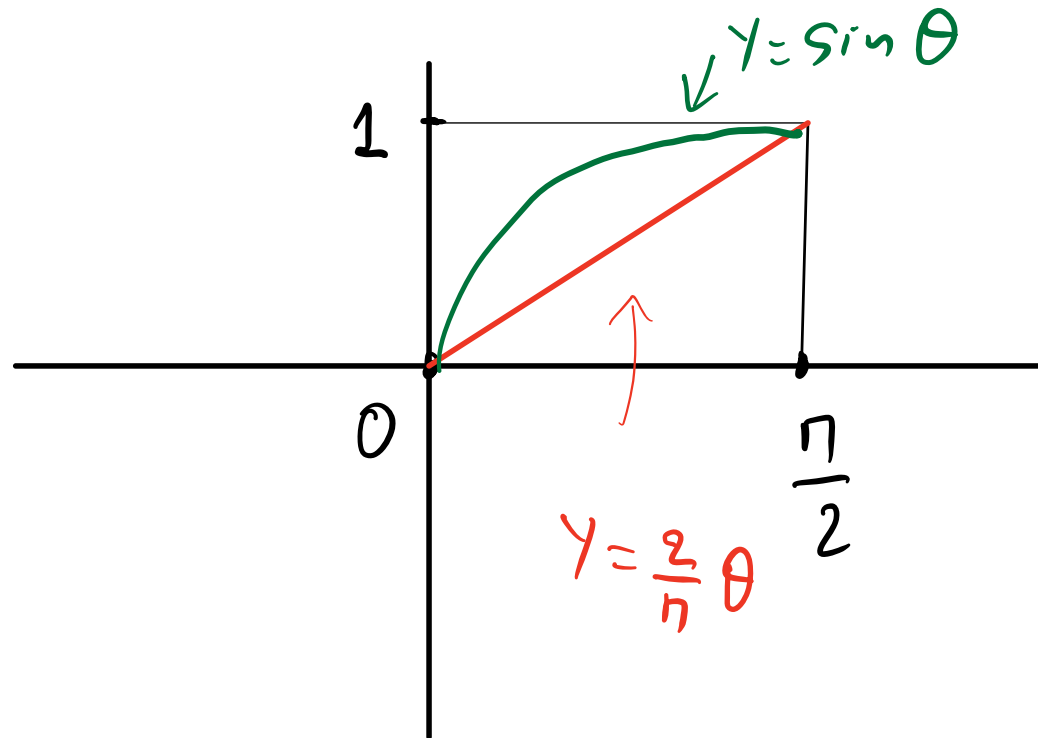
$$\frac{1}{2\pi i} \int_{\gamma} f(z) dz = \sum_{a \in S} I(\gamma, a) \operatorname{Res}_a(f)$$

# Jordan's Lemma and applications

# Jordan's Lemma and applications

## Lemma

For all  $\theta \in (0, \frac{1}{2}\pi]$  we have  $\frac{2}{\pi} \leq \frac{\sin \theta}{\theta} \leq 1$ .



# Jordan's Lemma and applications

## Lemma

For all  $\theta \in (0, \frac{1}{2}\pi]$  we have  $\frac{2}{\pi} \leq \frac{\sin \theta}{\theta} \leq 1$ .

## Proof.

Since  $\lim_{\theta \rightarrow 0} \frac{\sin \theta}{\theta} = 1$  and  $\frac{\sin \theta}{\theta} = \frac{2}{\pi}$  for  $\theta = \frac{\pi}{2}$  it suffices to show that  $\frac{\sin \theta}{\theta}$  is decreasing on  $(0, \frac{1}{2}\pi]$ .

# Jordan's Lemma and applications

## Lemma

For all  $\theta \in (0, \frac{1}{2}\pi]$  we have  $\frac{2}{\pi} \leq \frac{\sin \theta}{\theta} \leq 1$ .

## Proof.

Since  $\lim_{\theta \rightarrow 0} \frac{\sin \theta}{\theta} = 1$  and  $\frac{\sin \theta}{\theta} = \frac{2}{\pi}$  for  $\theta = \frac{\pi}{2}$  it suffices to show that  $\frac{\sin \theta}{\theta}$  is decreasing on  $(0, \frac{1}{2}\pi]$ .

Since

$$\left(\frac{\sin \theta}{\theta}\right)' = \frac{\theta \cos \theta - \sin \theta}{\theta^2}$$

it is enough to show that  $\theta \cos \theta - \sin \theta \leq 0$  on  $(0, \frac{1}{2}\pi]$ .

# Jordan's Lemma and applications

## Lemma

For all  $\theta \in (0, \frac{1}{2}\pi]$  we have  $\frac{2}{\pi} \leq \frac{\sin \theta}{\theta} \leq 1$ .

## Proof.

Since  $\lim_{\theta \rightarrow 0} \frac{\sin \theta}{\theta} = 1$  and  $\frac{\sin \theta}{\theta} = \frac{2}{\pi}$  for  $\theta = \frac{\pi}{2}$  it suffices to show that  $\frac{\sin \theta}{\theta}$  is decreasing on  $(0, \frac{1}{2}\pi]$ .

Since

$$\left(\frac{\sin \theta}{\theta}\right)' = \frac{\theta \cos \theta - \sin \theta}{\theta^2}$$

it is enough to show that  $\theta \cos \theta - \sin \theta \leq 0$  on  $(0, \frac{1}{2}\pi]$ .

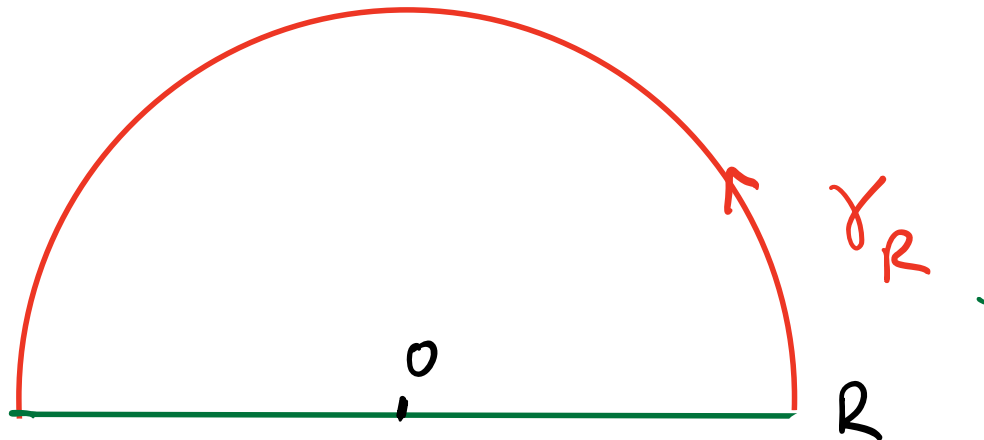
Its derivative is  $-\theta \sin \theta$  which is clearly negative on  $(0, \frac{1}{2}\pi]$  so this function is decreasing. Since it is equal to 0 at  $\theta = 0$  this function is negative on  $(0, \frac{1}{2}\pi]$ , so  $\frac{\sin \theta}{\theta}$  is decreasing.  $\square$

## Lemma

(*Jordan's Lemma*): Let  $f: \mathbb{H} \rightarrow \mathbb{C}_\infty$  be a meromorphic function on the *upper-half plane*  $\mathbb{H} = \{z \in \mathbb{C} : \Im(z) > 0\}$ . Suppose that  $f(z) \rightarrow 0$  as  $z \rightarrow \infty$  in  $\mathbb{H}$ . Then if  $\gamma_R(t) = Re^{it}$  for  $t \in [0, \pi]$  we have

$$\int_{\gamma_R} f(z) e^{i\alpha z} dz \rightarrow 0$$

as  $R \rightarrow \infty$  for all  $\alpha \in \mathbb{R}_{>0}$ .





## Proof.

Suppose that  $\epsilon > 0$  is given. Then by assumption we may find an  $S$  such that for  $|z| > S$  we have  $|f(z)| < \epsilon$ . Thus if  $R > S$  and  $z = \gamma_R(t)$ , it follows that

$$|f(z)e^{i\alpha z}| \leq \epsilon e^{-\alpha R \sin(t)}.$$

## Proof.

Suppose that  $\epsilon > 0$  is given. Then by assumption we may find an  $S$  such that for  $|z| > S$  we have  $|f(z)| < \epsilon$ . Thus if  $R > S$  and  $z = \gamma_R(t)$ , it follows that

$$|f(z)e^{i\alpha z}| \leq \epsilon e^{-\alpha R \sin(t)}.$$

$$z = R e^{it}, \quad e^{i\alpha z} = e^{i\alpha R (\cos t + i \sin t)}$$
$$\Rightarrow e^{iR \cos t} e^{-\alpha R \sin t}$$

## Proof.

Suppose that  $\epsilon > 0$  is given. Then by assumption we may find an  $S$  such that for  $|z| > S$  we have  $|f(z)| < \epsilon$ . Thus if  $R > S$  and  $z = \gamma_R(t)$ , it follows that

$$|f(z)e^{i\alpha z}| \leq \epsilon e^{-\alpha R \sin(t)}.$$

By the previous lemma we have

$$|f(z)e^{i\alpha z}| \leq \begin{cases} \epsilon \cdot e^{-2\alpha R t/\pi}, & t \in [0, \pi/2] \\ \epsilon \cdot e^{-2\alpha R(\pi-t)/\pi} & t \in [\pi/2, \pi] \end{cases}$$

$$\sin(t) \geq \frac{2}{\pi} t \Rightarrow e^{-\sin t} \leq e^{-\frac{2}{\pi} t}$$

$$t \in \left[\frac{\pi}{2}, \pi\right] \quad \sin(t) = \sin(\pi-t), \quad \pi-t \in \left[\frac{\pi}{2}, \pi\right]$$

## Proof.

Suppose that  $\epsilon > 0$  is given. Then by assumption we may find an  $S$  such that for  $|z| > S$  we have  $|f(z)| < \epsilon$ . Thus if  $R > S$  and  $z = \gamma_R(t)$ , it follows that

$$|f(z)e^{i\alpha z}| \leq \epsilon e^{-\alpha R \sin(t)}.$$

By the previous lemma we have

$$|f(z)e^{i\alpha z}| \leq \begin{cases} \epsilon \cdot e^{-2\alpha R t/\pi}, & t \in [0, \pi/2] \\ \epsilon \cdot e^{-2\alpha R(\pi-t)/\pi} & t \in [\pi/2, \pi] \end{cases}$$

But then it follows that

$$\left| \int_{\gamma_R} f(z) e^{i\alpha z} dz \right| \leq 2 \int_0^{\pi/2} \epsilon R \cdot e^{-2\alpha R t/\pi} dt = \epsilon \cdot \pi \frac{1 - e^{-\alpha R}}{\alpha} < \epsilon \cdot \pi / \alpha,$$

## Proof.

Suppose that  $\epsilon > 0$  is given. Then by assumption we may find an  $S$  such that for  $|z| > S$  we have  $|f(z)| < \epsilon$ . Thus if  $R > S$  and  $z = \gamma_R(t)$ , it follows that

$$|f(z)e^{i\alpha z}| \leq \epsilon e^{-\alpha R \sin(t)}.$$

By the previous lemma we have

$$|f(z)e^{i\alpha z}| \leq \begin{cases} \epsilon \cdot e^{-2\alpha R t/\pi}, & t \in [0, \pi/2] \\ \epsilon \cdot e^{-2\alpha R(\pi-t)/\pi} & t \in [\pi/2, \pi] \end{cases}$$

But then it follows that

$$\left| \int_{\gamma_R} f(z) e^{i\alpha z} dz \right| \leq 2 \int_0^{\pi/2} \epsilon R \cdot e^{-2\alpha R t/\pi} dt = \epsilon \cdot \pi \frac{1 - e^{-\alpha R}}{\alpha} < \epsilon \cdot \pi / \alpha,$$

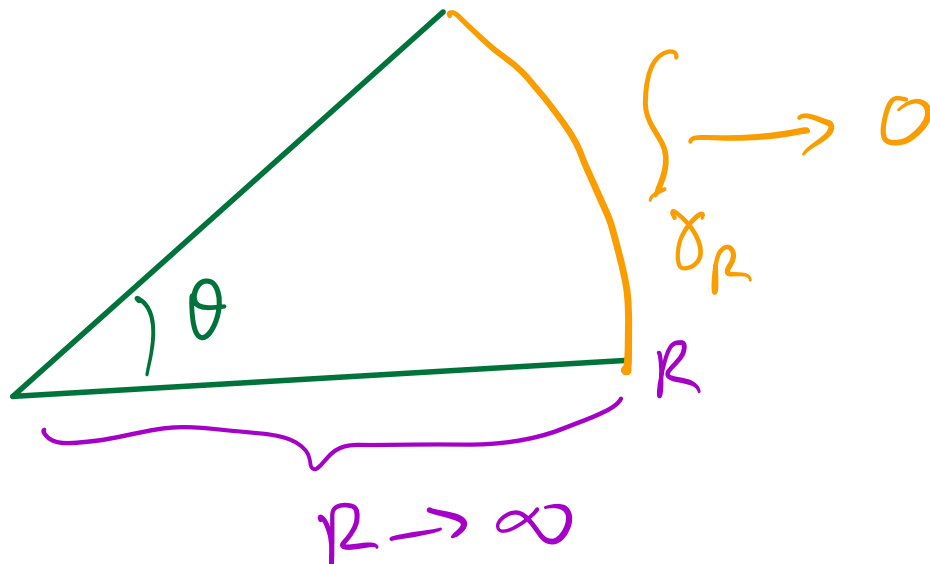
But  $\pi/\alpha$  is constant, so  $\int_{\gamma_R} f(z) e^{i\alpha z} dz \rightarrow 0$  as  $R \rightarrow \infty$  □

## Remark

If  $\eta_R$  is an arc of a semicircle in the upper half plane, say  $\eta_R(t) = Re^{it}$  for  $0 \leq t \leq 2\pi/3$ , then the same proof shows that

$$\int_{\eta_R} f(z)e^{i\alpha z} dz \rightarrow 0 \quad \text{as} \quad R \rightarrow \infty.$$

This is sometimes useful when integrating around the boundary of a **sector** of disk.



## Remark

If  $\eta_R$  is an arc of a semicircle in the upper half plane, say  $\eta_R(t) = Re^{it}$  for  $0 \leq t \leq 2\pi/3$ , then the same proof shows that

$$\int_{\eta_R} f(z)e^{i\alpha z} dz \rightarrow 0 \quad \text{as} \quad R \rightarrow \infty.$$

This is sometimes useful when integrating around the boundary of a **sector** of disk.

Note that if  $\alpha < 0$  then the integral of  $f(z)e^{i\alpha z}$  around a semicircle in the **lower** half plane tends to **zero** as  $R \rightarrow \infty$  provided  $|f(z)| \rightarrow 0$  as  $|z| \rightarrow \infty$  in the lower half plane. This follows immediately from the above applied to  $f(-z)$ .

**Example.** Calculate the integral  $\int_{-\infty}^{\infty} \frac{\sin(x)}{x} dx$ .

.



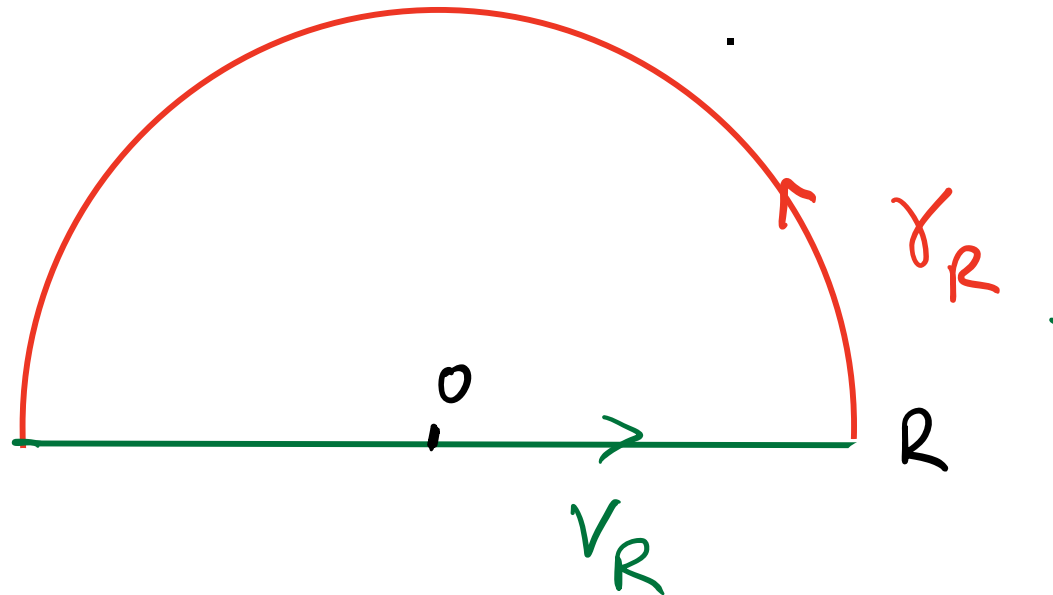
**Example.** Calculate the integral  $\int_{-\infty}^{\infty} \frac{\sin(x)}{x} dx$ .

This is an improper integral of an **even function**, thus it exists if and only if the limit of  $\int_{-R}^R \frac{\sin(x)}{x} dx$  exists as  $R \rightarrow \infty$ .

**Example.** Calculate the integral  $\int_{-\infty}^{\infty} \frac{\sin(x)}{x} dx$ .

This is an improper integral of an **even function**, thus it exists if and only if the limit of  $\int_{-R}^R \frac{\sin(x)}{x} dx$  exists as  $R \rightarrow \infty$ .

To compute this consider the integral along the closed curve  $\eta_R$  given by the concatenation  $\eta_R = \nu_R \star \gamma_R$ , where  $\nu_R: [-R, R] \rightarrow \mathbb{R}$  given by  $\nu_R(t) = t$  and  $\gamma_R(t) = Re^{it}$  (where  $t \in [0, \pi]$ ).

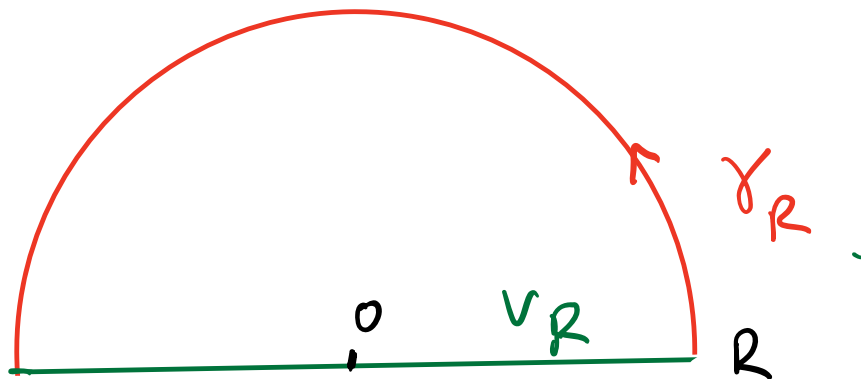


**Example.** Calculate the integral  $\int_{-\infty}^{\infty} \frac{\sin(x)}{x} dx$ .

This is an improper integral of an **even function**, thus it exists if and only if the limit of  $\int_{-R}^R \frac{\sin(x)}{x} dx$  exists as  $R \rightarrow \infty$ .

To compute this consider the integral along the closed curve  $\eta_R$  given by the concatenation  $\eta_R = \nu_R \star \gamma_R$ , where  $\nu_R: [-R, R] \rightarrow \mathbb{R}$  given by  $\nu_R(t) = t$  and  $\gamma_R(t) = Re^{it}$  (where  $t \in [0, \pi]$ ).

We will integrate over this  $f(z) = \frac{e^{iz}-1}{z}$ .



**Example.** Calculate the integral  $\int_{-\infty}^{\infty} \frac{\sin(x)}{x} dx$ .

This is an improper integral of an **even function**, thus it exists if and only if the limit of  $\int_{-R}^R \frac{\sin(x)}{x} dx$  exists as  $R \rightarrow \infty$ .

To compute this consider the integral along the closed curve  $\eta_R$  given by the concatenation  $\eta_R = \nu_R \star \gamma_R$ , where  $\nu_R: [-R, R] \rightarrow \mathbb{R}$  given by  $\nu_R(t) = t$  and  $\gamma_R(t) = Re^{it}$  (where  $t \in [0, \pi]$ ).

We will integrate over this  $f(z) = \frac{e^{iz}-1}{z}$ .

Note that the singularity at  $z = 0$  is **removable** as

$$e^{iz} = 1 + iz + (iz)^2/2 + \dots \text{ so } \lim_{z \rightarrow 0} f(z) = i.$$

**Example.** Calculate the integral  $\int_{-\infty}^{\infty} \frac{\sin(x)}{x} dx$ .

This is an improper integral of an **even function**, thus it exists if and only if the limit of  $\int_{-R}^R \frac{\sin(x)}{x} dx$  exists as  $R \rightarrow \infty$ .

To compute this consider the integral along the closed curve  $\eta_R$  given by the concatenation  $\eta_R = \nu_R \star \gamma_R$ , where  $\nu_R: [-R, R] \rightarrow \mathbb{R}$  given by  $\nu_R(t) = t$  and  $\gamma_R(t) = Re^{it}$  (where  $t \in [0, \pi]$ ).

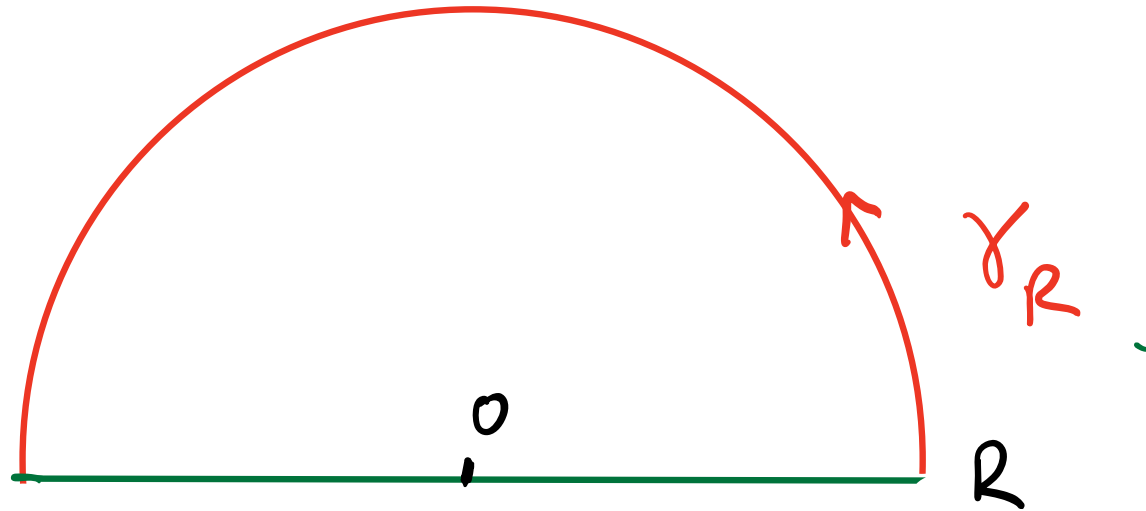
We will integrate over this  $f(z) = \frac{e^{iz}-1}{z}$ .

Note that the singularity at  $z = 0$  is **removable** as

$$e^{iz} = 1 + iz + (iz)^2/2 + \dots \text{ so } \lim_{z \rightarrow 0} f(z) = i.$$

Thus we have  $\int_{\eta_R} f(z) dz = 0$  for all  $R > 0$ .

$$0 = \int_{\eta_R} f(z) dz = \int_{-R}^R f(t) dt + \int_{\gamma_R} \frac{e^{iz}}{z} dz - \int_{\gamma_R} \frac{dz}{z}.$$



$$\eta_R = \nu_R * \gamma_R$$

$$0 = \int_{\eta_R} f(z) dz = \int_{-R}^R f(t) dt + \int_{\gamma_R} \frac{e^{iz}}{z} dz - \int_{\gamma_R} \frac{dz}{z}.$$

Jordan's lemma ensures that the **second term** on the right tends to zero as  $R \rightarrow \infty$  and

$$\int_{\gamma_R} \frac{dz}{z} = \int_0^\pi \frac{iRe^{it}}{Re^{it}} dt = i\pi$$

$$0 = \int_{\eta_R} f(z) dz = \int_{-R}^R f(t) dt + \int_{\gamma_R} \frac{e^{iz}}{z} dz - \int_{\gamma_R} \frac{dz}{z}.$$

Jordan's lemma ensures that the **second term** on the right **tends to zero** as  $R \rightarrow \infty$  and

$$\int_{\gamma_R} \frac{dz}{z} = \int_0^\pi \frac{iRe^{it}}{Re^{it}} dt = i\pi$$

It follows that  $\int_{-R}^R f(t) dt$  tends to  $i\pi$  as  $R \rightarrow \infty$ .



$$0 = \int_{\eta_R} f(z) dz = \int_{-R}^R f(t) dt + \int_{\gamma_R} \frac{e^{iz}}{z} dz - \int_{\gamma_R} \frac{dz}{z}.$$

Jordan's lemma ensures that the **second term** on the right **tends to zero** as  $R \rightarrow \infty$  and

$$\int_{\gamma_R} \frac{dz}{z} = \int_0^\pi \frac{iRe^{it}}{Re^{it}} dt = i\pi$$

It follows that  $\int_{-R}^R f(t) dt$  tends to  $i\pi$  as  $R \rightarrow \infty$ .

$$f(t) = \frac{\cos t + i \sin t}{t} \text{ so}$$

$$\int_{-\infty}^{\infty} \frac{\sin(x)}{x} dx = \pi.$$

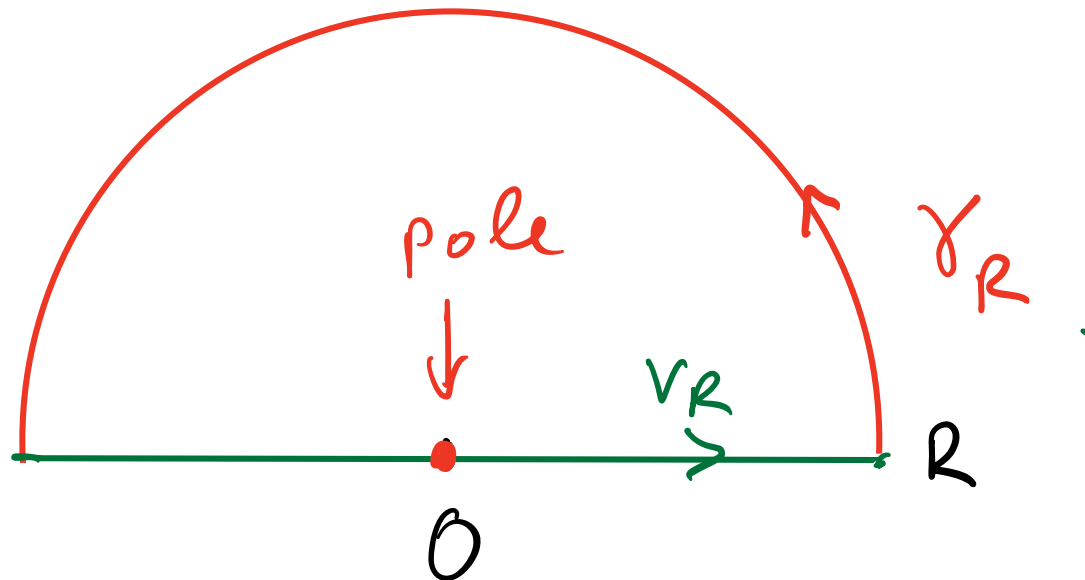
# Avoiding singularities

To deal with the previous integral it would be more natural to consider the function  $\frac{e^{iz}}{z}$  instead.

# Avoiding singularities

To deal with the previous integral it would be more natural to consider the function  $\frac{e^{iz}}{z}$  instead.

The problem is that this function has a **pole** at 0 so our **contour** can not include 0. The solution is to modify the contour slightly and go around 0.

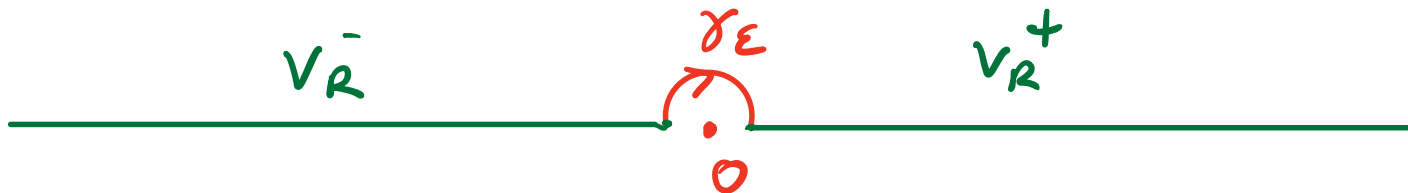


# Avoiding singularities

To deal with the previous integral it would be more natural to consider the function  $\frac{e^{iz}}{z}$  instead.

The problem is that this function has a **pole** at 0 so our **contour can not include 0**. The solution is to modify the contour slightly and **go around 0**.

Explicitly, we replace the  $\nu_R$  with  $\nu_R^- \star \gamma_\epsilon \star \nu_R^+$  where  $\nu_R^\pm(t) = t$  and  $t \in [-R, -\epsilon]$  for  $\nu_R^-$ , and  $t \in [\epsilon, R]$  for  $\nu_R^+$  (and as above  $\gamma_\epsilon(t) = \epsilon e^{i(\pi-t)}$  for  $t \in [0, \pi]$ ).



# Avoiding singularities

To deal with the previous integral it would be more natural to consider the function  $\frac{e^{iz}}{z}$  instead.

The problem is that this function has a **pole** at 0 so our **contour can not include 0**. The solution is to modify the contour slightly and **go around 0**.

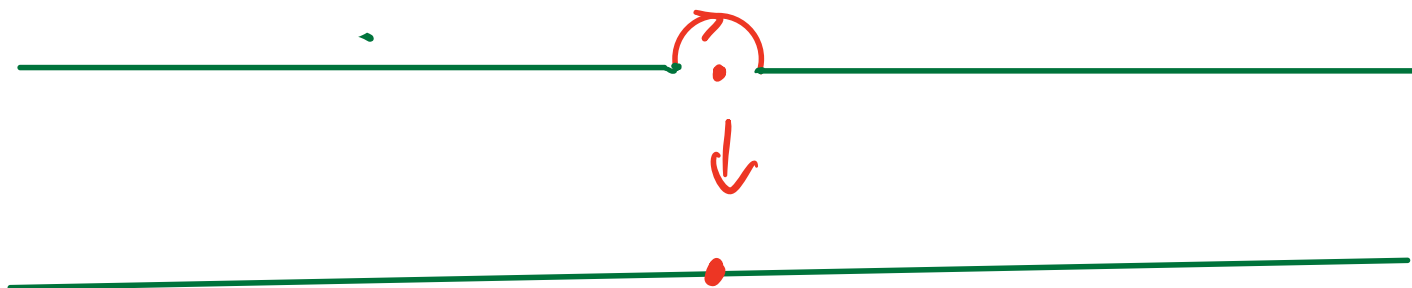
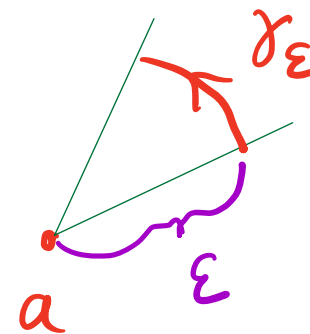
Explicitly, we replace the  $\nu_R$  with  $\nu_R^- \star \gamma_\epsilon \star \nu_R^+$  where  $\nu_R^\pm(t) = t$  and  $t \in [-R, -\epsilon]$  for  $\nu_R^-$ , and  $t \in [\epsilon, R]$  for  $\nu_R^+$  (and as above  $\gamma_\epsilon(t) = \epsilon e^{i(\pi-t)}$  for  $t \in [0, \pi]$ ).

**How can we calculate** the value of the integral after this change? We have a general lemma:

## Lemma

Let  $f: U \rightarrow \mathbb{C}$  be a meromorphic function with a **simple pole** at  $a \in U$  and let  $\gamma_\epsilon: [\alpha, \beta] \rightarrow \mathbb{C}$  be the path  $\gamma_\epsilon(t) = a + \epsilon e^{it}$ , then

$$\lim_{\epsilon \rightarrow 0} \int_{\gamma_\epsilon} f(z) dz = \operatorname{Res}_a(f) \cdot (\beta - \alpha)i.$$



## Lemma

Let  $f: U \rightarrow \mathbb{C}$  be a meromorphic function with a *simple pole* at  $a \in U$  and let  $\gamma_\epsilon: [\alpha, \beta] \rightarrow \mathbb{C}$  be the path  $\gamma_\epsilon(t) = a + \epsilon e^{it}$ , then

$$\lim_{\epsilon \rightarrow 0} \int_{\gamma_\epsilon} f(z) dz = \operatorname{Res}_a(f) \cdot (\beta - \alpha)i.$$

## Proof.

Since  $f$  has a simple pole at  $a$ , we may write

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

where  $g(z)$  is holomorphic near  $z$  and  $c = \operatorname{Res}_a(f)$ .

As  $g$  is holomorphic at  $a$ , it is continuous at  $a$ , and so **bounded**. Let  $M, r > 0$  be such that  $|g(z)| < M$  for all  $z \in B(a, r)$ . Then if  $0 < \epsilon < r$  we have

$$\left| \int_{\gamma_\epsilon} g(z) dz \right| \leq \ell(\gamma_\epsilon) M = (\beta - \alpha)\epsilon \cdot M \rightarrow 0$$



As  $g$  is holomorphic at  $a$ , it is continuous at  $a$ , and so **bounded**. Let  $M, r > 0$  be such that  $|g(z)| < M$  for all  $z \in B(a, r)$ . Then if  $0 < \epsilon < r$  we have

$$\left| \int_{\gamma_\epsilon} g(z) dz \right| \leq \ell(\gamma_\epsilon) M = (\beta - \alpha) \epsilon \cdot M \rightarrow 0$$

Also

$$\int_{\gamma_\epsilon} \frac{c}{z - a} dz = \int_\alpha^\beta \frac{c}{\epsilon e^{it}} i \epsilon e^{it} dt = \int_\alpha^\beta (ic) dt = ic(\beta - \alpha).$$

As  $g$  is holomorphic at  $a$ , it is continuous at  $a$ , and so **bounded**. Let  $M, r > 0$  be such that  $|g(z)| < M$  for all  $z \in B(a, r)$ . Then if  $0 < \epsilon < r$  we have

$$\left| \int_{\gamma_\epsilon} g(z) dz \right| \leq \ell(\gamma_\epsilon) M = (\beta - \alpha) \epsilon \cdot M \rightarrow 0$$

Also

$$\int_{\gamma_\epsilon} \frac{c}{z - a} dz = \int_\alpha^\beta \frac{c}{\epsilon e^{it}} i \epsilon e^{it} dt = \int_\alpha^\beta (ic) dt = ic(\beta - \alpha).$$

Since  $\int_{\gamma_\epsilon} f(z) dz = \int_{\gamma_\epsilon} c/(z - a) dz + \int_{\gamma_\epsilon} g(z) dz$  the result follows. □

We return now to the calculation of the integral  $\int_{-\infty}^{\infty} \frac{\sin(x)}{x} dx$   
using the more 'obvious' function  $\frac{e^{iz}}{z}$ .

We return now to the calculation of the integral  $\int_{-\infty}^{\infty} \frac{\sin(x)}{x} dx$  using the more 'obvious' function  $\frac{e^{iz}}{z}$ .

Since  $\frac{\sin(x)}{x} \rightarrow 1$  as  $x \rightarrow 0$  for small enough  $\epsilon$  we have

$$\int_{-\epsilon}^{\epsilon} \frac{\sin(x)}{x} dx \leq \int_{-\epsilon}^{\epsilon} 2 dx = 4\epsilon$$

We return now to the calculation of the integral  $\int_{-\infty}^{\infty} \frac{\sin(x)}{x} dx$  using the more 'obvious' function  $\frac{e^{iz}}{z}$ .

Since  $\frac{\sin(x)}{x} \rightarrow 1$  as  $x \rightarrow 0$  for small enough  $\epsilon$  we have

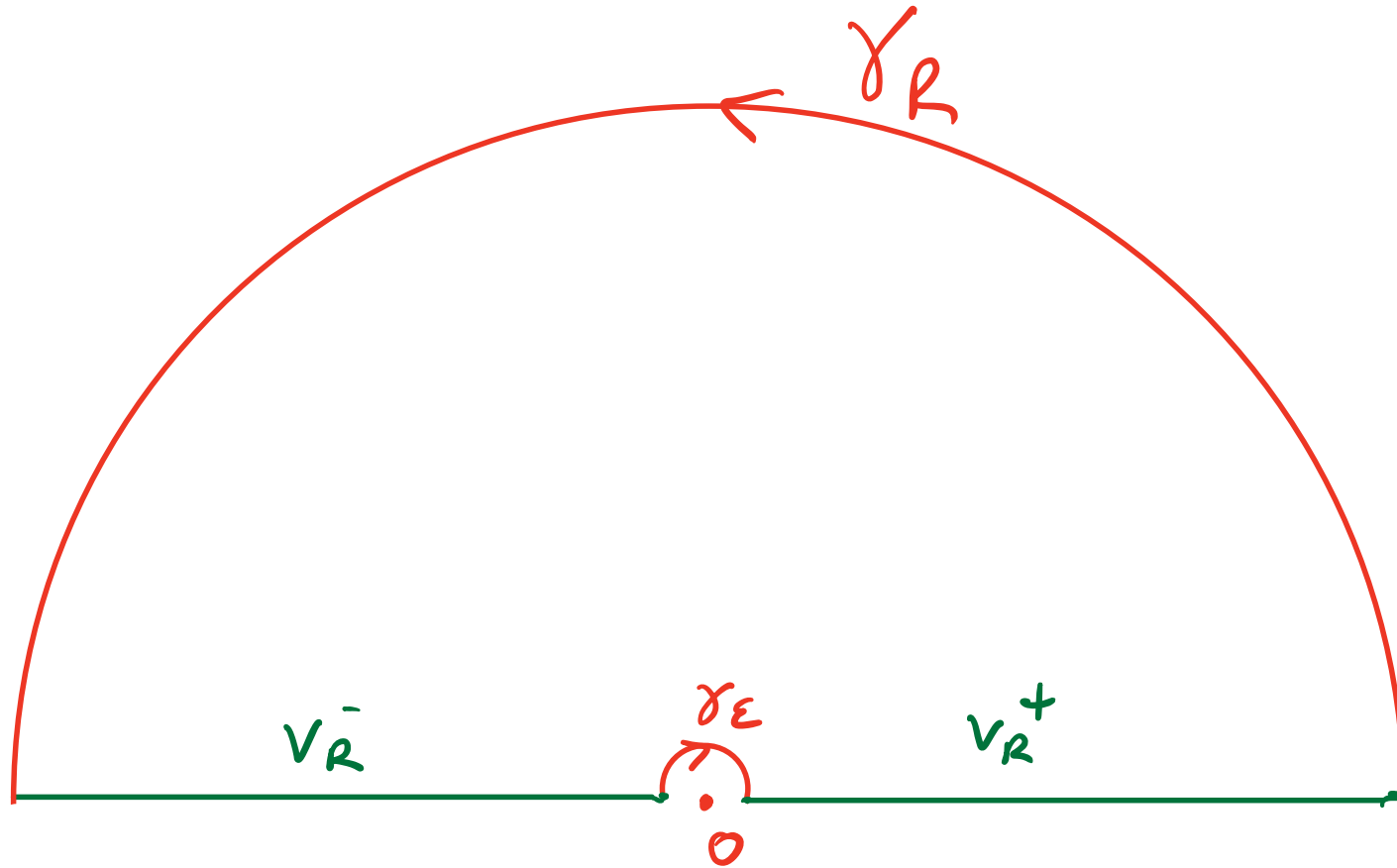
$$\int_{-\epsilon}^{\epsilon} \frac{\sin(x)}{x} dx \leq \int_{-\epsilon}^{\epsilon} 2 dx = 4\epsilon$$

so the sum

$$\int_{-R}^{-\epsilon} \frac{\sin(x)}{x} dx + \int_{\epsilon}^R \frac{\sin(x)}{x} dx \rightarrow \int_{-R}^R \frac{\sin(x)}{x} dx,$$

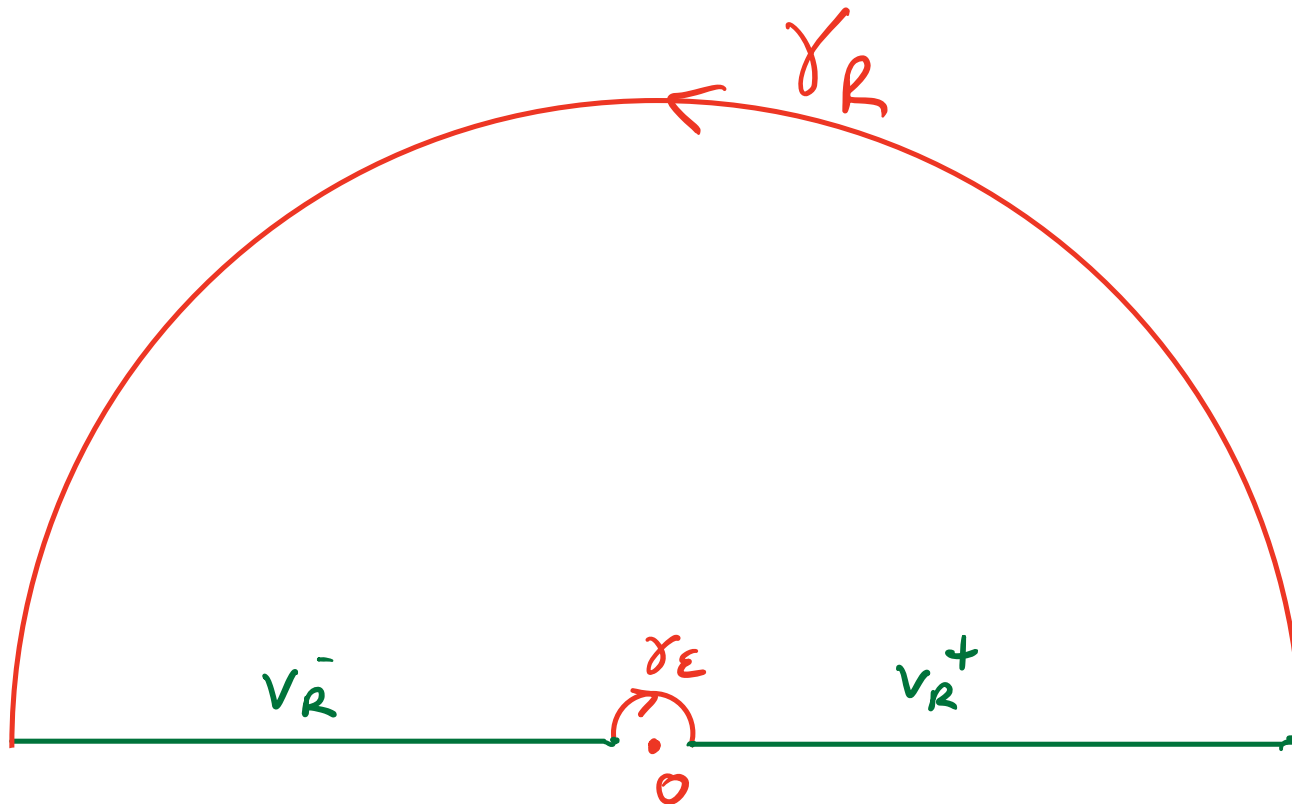
as  $\epsilon \rightarrow 0$ .

Integrating then  $\frac{e^{iz}}{z}$  over  $\Gamma_\epsilon = \nu_R^- \star \gamma_\epsilon \star \nu_R^+ \star \gamma_R$ , we get:



Integrating then  $\frac{e^{iz}}{z}$  over  $\Gamma_\epsilon = \nu_R^- \star \gamma_\epsilon \star \nu_R^+ \star \gamma_R$ , we get:

$$0 = \int_{\Gamma_\epsilon} f(z) dz = \int_{-R}^{-\epsilon} \frac{e^{ix}}{x} dx + \int_{\gamma_\epsilon} \frac{e^{iz}}{z} dz + \int_{\epsilon}^R \frac{e^{ix}}{x} dx + \int_{\gamma_R} \frac{e^{iz}}{z} dz.$$



Integrating then  $\frac{e^{iz}}{z}$  over  $\Gamma_\epsilon = \nu_R^- \star \gamma_\epsilon \star \nu_R^+ \star \gamma_R$ , we get:

$$\begin{aligned}
 0 &= \int_{\Gamma_\epsilon} f(z) dz = \int_{-R}^{-\epsilon} \frac{e^{ix}}{x} dx + \int_{\gamma_\epsilon} \frac{e^{iz}}{z} dz + \int_{\epsilon}^R \frac{e^{ix}}{x} dx + \int_{\gamma_R} \frac{e^{iz}}{z} dz. \\
 &= 2i \int_{\epsilon}^R \frac{\sin(x)}{x} dx + \int_{\gamma_\epsilon} \frac{e^{iz}}{z} dz + \int_{\gamma_R} \frac{e^{iz}}{z} dz.
 \end{aligned}$$

use  $\lim_{\epsilon \rightarrow 0} \int_{\gamma_\epsilon} f(z) dz = \text{Res}_a(f) \cdot (\beta - \alpha)i.$

here  $\text{Res}_0 = 1$   $\beta = 0, \alpha = \pi$   
for  $\gamma_\epsilon$



$$S_0 = -i\pi$$



Integrating then  $\frac{e^{iz}}{z}$  over  $\Gamma_\epsilon = \nu_R^- \star \gamma_\epsilon \star \nu_R^+ \star \gamma_R$ , we get:

$$\begin{aligned}
 0 &= \int_{\Gamma_\epsilon} f(z) dz = \int_{-R}^{-\epsilon} \frac{e^{ix}}{x} dx + \int_{\gamma_\epsilon} \frac{e^{iz}}{z} dz + \int_{\epsilon}^R \frac{e^{ix}}{x} dx + \int_{\gamma_R} \frac{e^{iz}}{z} dz. \\
 &= 2i \int_{\epsilon}^R \frac{\sin(x)}{x} dx + \int_{\gamma_\epsilon} \frac{e^{iz}}{z} dz + \int_{\gamma_R} \frac{e^{iz}}{z} dz \\
 &\rightarrow 2i \int_0^R \frac{\sin(x)}{x} dx - i\pi + \int_{\gamma_R} \frac{e^{iz}}{z} dz.
 \end{aligned}$$

as  $\epsilon \rightarrow 0$ .

Integrating then  $\frac{e^{iz}}{z}$  over  $\Gamma_\epsilon = \nu_R^- \star \gamma_\epsilon \star \nu_R^+ \star \gamma_R$ , we get:

$$\begin{aligned}
 0 &= \int_{\Gamma_\epsilon} f(z) dz = \int_{-R}^{-\epsilon} \frac{e^{ix}}{x} dx + \int_{\gamma_\epsilon} \frac{e^{iz}}{z} dz + \int_{\epsilon}^R \frac{e^{ix}}{x} dx + \int_{\gamma_R} \frac{e^{iz}}{z} dz. \\
 &= 2i \int_{\epsilon}^R \frac{\sin(x)}{x} dx + \int_{\gamma_\epsilon} \frac{e^{iz}}{z} dz + \int_{\gamma_R} \frac{e^{iz}}{z} dz \\
 &\rightarrow 2i \int_0^R \frac{\sin(x)}{x} dx - i\pi + \int_{\gamma_R} \frac{e^{iz}}{z} dz.
 \end{aligned}$$

as  $\epsilon \rightarrow 0$ .

Then letting  $R \rightarrow \infty$ , it follows from Jordan's Lemma that the **third term tends to zero** so we see that

$$\int_{-\infty}^{\infty} \frac{\sin(x)}{x} dx = 2 \int_0^{\infty} \frac{\sin(x)}{x} dx = \pi$$

# Computation of Residues

.

# Computation of Residues

Recall if  $f$  has a pole of order  $k$  at  $z_0$  then

$$f(z) = \sum_{n \geq -k} c_n (z - z_0)^n.$$

.

# Computation of Residues

Recall if  $f$  has a pole of order  $k$  at  $z_0$  then

$$f(z) = \sum_{n \geq -k} c_n (z - z_0)^n.$$

and

$$P_{z_0}(f) = c_{-k}(z - z_0)^{-k} + c_{-k+1}(z - z_0)^{-k+1} + \dots + c_{-1}(z - z_0)^{-1}$$

is the principal part of  $f$  at  $z_0$ .

# Computation of Residues

Recall if  $f$  has a pole of order  $k$  at  $z_0$  then

$$f(z) = \sum_{n \geq -k} c_n (z - z_0)^n.$$

and

$$P_{z_0}(f) = c_{-k}(z - z_0)^{-k} + c_{-k+1}(z - z_0)^{-k+1} + \dots + c_{-1}(z - z_0)^{-1}$$

is the **principal part** of  $f$  at  $z_0$ .

$$\text{Res}_{z_0}(f) = c_{-1}$$

is the **residue** of  $f$  at  $z_0$ .

# Computation of Residues

Recall if  $f$  has a pole of order  $k$  at  $z_0$  then

$$f(z) = \sum_{n \geq -k} c_n (z - z_0)^n.$$

and

$$P_{z_0}(f) = c_{-k}(z - z_0)^{-k} + c_{-k+1}(z - z_0)^{-k+1} + \dots + c_{-1}(z - z_0)^{-1}$$

is the **principal part** of  $f$  at  $z_0$ .

$$\text{Res}_{z_0}(f) = c_{-1}$$

is the **residue** of  $f$  at  $z_0$ .

How do we **calculate** these?

In order to use the Residue Theorem we need to **calculate residues** of meromorphic functions. The integral formulas we have obtained for the residue are often **not** the best way to do this.



In order to use the Residue Theorem we need to **calculate residues** of meromorphic functions. The integral formulas we have obtained for the residue are often **not** the best way to do this.

We discuss now a more direct method to calculate the residue in the case of functions which are given as the **ratio of two holomorphic functions**.

In order to use the Residue Theorem we need to **calculate residues** of meromorphic functions. The integral formulas we have obtained for the residue are often **not** the best way to do this.

We discuss now a more direct method to calculate the residue in the case of functions which are given as the **ratio of two holomorphic functions**.

Precisely let  $F: U \rightarrow \mathbb{C}$  given to us as a ratio  $f/g$  of two holomorphic functions  $f, g$  on  $U$ . The **singularities** of the function  $F$  are therefore **poles** which are located precisely at the (isolated) **zeros of the function  $g$** .

For convenience, we assume that we have translated the plane so as to ensure the pole of  $F = f/g$  we are interested in is at  $a = 0$ .

For convenience, we assume that we have translated the plane so as to ensure the pole of  $F = f/g$  we are interested in is at  $a = 0$ .

Since  $g(0) = 0$ , there is a  $k > 0$  such that

$$g(z) = c_k z^k \left( 1 + \sum_{n \geq 1} a_n z^n \right),$$

where  $c_k \neq 0$  and the power series converges on  $B(0, r) \subseteq U$  for some  $r > 0$ .

For convenience, we assume that we have translated the plane so as to ensure the pole of  $F = f/g$  we are interested in is at  $a = 0$ .

Since  $g(0) = 0$ , there is a  $k > 0$  such that

$$g(z) = c_k z^k \left( 1 + \sum_{n \geq 1} a_n z^n \right),$$

where  $c_k \neq 0$  and the power series converges on  $B(0, r) \subseteq U$  for some  $r > 0$ .

We set  $h(z) = \sum_{n=1}^{\infty} a_n z^{n-1}$ , then

$$\frac{1}{g(z)} = \frac{1}{c_k z^k} (1 + zh(z))^{-1},$$

For convenience, we assume that we have translated the plane so as to ensure the pole of  $F = f/g$  we are interested in is at  $a = 0$ .

Since  $g(0) = 0$ , there is a  $k > 0$  such that

$$g(z) = c_k z^k \left(1 + \sum_{n \geq 1} a_n z^n\right),$$

where  $c_k \neq 0$  and the power series converges on  $B(0, r) \subseteq U$  for some  $r > 0$ .

We set  $h(z) = \sum_{n=1}^{\infty} a_n z^{n-1}$ , then

$$\frac{1}{g(z)} = \frac{1}{c_k z^k} (1 + zh(z))^{-1},$$

we expand

$$\frac{1}{1 + zh(z)} = \sum_{n=0}^{\infty} (-1)^n z^n h(z)^n$$

Note that this expansion is valid in  $B(0, \delta)$  for small  $\delta$  by Weierstrass  $M$ -test.

Note that this expansion is valid in  $B(0, \delta)$  for small  $\delta$  by Weierstrass  $M$ -test.

Specifically if  $M = \max\{h(z) : z \in \bar{B}(0, r)\}$  we may take  $\delta = \min(r, 1/2M)$ .



Note that this expansion is valid in  $B(0, \delta)$  for small  $\delta$  by Weierstrass  $M$ -test.

Specifically if  $M = \max\{h(z) : z \in \bar{B}(0, r)\}$  we may take  $\delta = \min(r, 1/2M)$ .

We can 'ignore' the terms after  $k$  as:

$$\sum_{m \geq k} (-1)^m z^m h(z)^m = z^k h_1(z)$$

(where  $h_1$  is holomorphic) since then  $\frac{1}{c_k z^k} \sum_{n \geq k} (-1)^n z^n h(z)^n$  is holomorphic.

Note that this expansion is valid in  $B(0, \delta)$  for small  $\delta$  by Weierstrass  $M$ -test.

Specifically if  $M = \max\{h(z) : z \in \bar{B}(0, r)\}$  we may take  $\delta = \min(r, 1/2M)$ .

We can 'ignore' the terms after  $k$  as:

$$\sum_{m \geq k} (-1)^m z^m h(z)^m = z^k h_1(z)$$

(where  $h_1$  is holomorphic) since then  $\frac{1}{c_k z^k} \sum_{n \geq k} (-1)^n z^n h(z)^n$  is holomorphic.

Hence the principal part of the Laurent series of  $1/g(z)$  is equal to the principal part of the function

$$\frac{1}{c_k z^k} \sum_{n=1}^k (-1)^{k-n} z^n h(z)^n$$

Since we know the **power series for  $h(z)$** , this allows us to compute the principal part of  $\frac{1}{g(z)}$ .

Since we know the **power series for  $h(z)$** , this allows us to compute the principal part of  $\frac{1}{g(z)}$ .

Finally, the principal part  $P_0(F)$  of  $F = f/g$  at  $z = 0$  is just the principal part of the function  $f(z) \cdot P_0(g)$ , which again we can compute if we know the power series expansion of  $f(z)$  at 0.

**Example.** Calculate the principal part of  $f(z) = 1/(z^2 \sinh(z)^3)$ .

.

**Example.** Calculate the principal part of  $f(z) = 1/(z^2 \sinh(z)^3)$ .

$\sinh(z) = (e^z - e^{-z})/2$  vanishes on  $\pi i\mathbb{Z}$ , and these zeros are all **simple** since  $\frac{d}{dz}(\sinh(z)) = \cosh(z)$  has  $\cosh(n\pi i) = (-1)^n \neq 0$ .

$$1) \quad e^{x+iy} - e^{-x-iy} = 0 \Rightarrow \begin{aligned} e^x &= e^{-x} \Rightarrow x=0 \\ \text{and } e^{2iy} &= 1 \Rightarrow y \in \pi i\mathbb{Z} \end{aligned}$$

$$2) \quad f(z) = (z-a)^2 g(z) \Rightarrow f'(a) = 0$$

So if  $f'(a) \neq 0$   $a$  is not a double zero.

**Example.** Calculate the principal part of  $f(z) = 1/(z^2 \sinh(z)^3)$ .

$\sinh(z) = (e^z - e^{-z})/2$  vanishes on  $\pi i\mathbb{Z}$ , and these zeros are all **simple** since  $\frac{d}{dz}(\sinh(z)) = \cosh(z)$  has  $\cosh(n\pi i) = (-1)^n \neq 0$ .

Thus  $f(z)$  has a **pole of order 5** at **zero**, and poles of order **3** at  $\pi in$  for each  $n \in \mathbb{Z} \setminus \{0\}$ . We calculate the principal part of  $f$  at  $z = 0$ .

**Example.** Calculate the principal part of  $f(z) = 1/(z^2 \sinh(z)^3)$ .

$\sinh(z) = (e^z - e^{-z})/2$  vanishes on  $\pi i\mathbb{Z}$ , and these zeros are all **simple** since  $\frac{d}{dz}(\sinh(z)) = \cosh(z)$  has  $\cosh(n\pi i) = (-1)^n \neq 0$ .

Thus  $f(z)$  has a **pole of order 5** at **zero**, and poles of order **3** at  $\pi in$  for each  $n \in \mathbb{Z} \setminus \{0\}$ . We calculate the principal part of  $f$  at  $z = 0$ .

We will write  $O(z^k)$  for holomorphic functions which have a zero of order at least  $k$  at 0.



$$z^2 \sinh(z)^3 = z^2 \left( z + \frac{z^3}{3!} + \frac{z^5}{5!} + O(z^7) \right)^3 = z^5 \left( 1 + \frac{z^2}{3!} + \frac{z^4}{5!} + O(z^6) \right)^3$$

$$\begin{aligned} z^2 \sinh(z)^3 &= z^2 \left( z + \frac{z^3}{3!} + \frac{z^5}{5!} + O(z^7) \right)^3 = z^5 \left( 1 + \frac{z^2}{3!} + \frac{z^4}{5!} + O(z^6) \right)^3 \\ &= z^5 \left( 1 + \frac{3z^2}{3!} + \frac{3z^4}{(3!)^2} + \frac{3z^4}{5!} + O(z^6) \right) \end{aligned}$$

$$\left( 1 + \frac{z^2}{3!} \right)^3 = 1 + \frac{3z^2}{3!} + \frac{3z^4}{(3!)^2} + O(z^6)$$

$$\begin{aligned} z^2 \sinh(z)^3 &= z^2 \left( z + \frac{z^3}{3!} + \frac{z^5}{5!} + O(z^7) \right)^3 = z^5 \left( 1 + \frac{z^2}{3!} + \frac{z^4}{5!} + O(z^6) \right)^3 \\ &= z^5 \left( 1 + \frac{3z^2}{3!} + \frac{3z^4}{(3!)^2} + \frac{3z^4}{5!} + O(z^6) \right) \\ &= z^5 \left( 1 + \frac{z^2}{2} + \frac{13z^4}{120} + O(z^6) \right) \end{aligned}$$

$$\begin{aligned} z^2 \sinh(z)^3 &= z^2 \left( z + \frac{z^3}{3!} + \frac{z^5}{5!} + O(z^7) \right)^3 = z^5 \left( 1 + \frac{z^2}{3!} + \frac{z^4}{5!} + O(z^6) \right)^3 \\ &= z^5 \left( 1 + \frac{3z^2}{3!} + \frac{3z^4}{(3!)^2} + \frac{3z^4}{5!} + O(z^6) \right) \\ &= z^5 \left( 1 + \frac{z^2}{2} + \frac{13z^4}{120} + O(z^6) \right) \\ &= z^5 \left( 1 + z \left( \frac{z}{2} + \frac{13z^3}{120} + O(z^5) \right) \right) \end{aligned}$$

$$\begin{aligned}
z^2 \sinh(z)^3 &= z^2 \left( z + \frac{z^3}{3!} + \frac{z^5}{5!} + O(z^7) \right)^3 = z^5 \left( 1 + \frac{z^2}{3!} + \frac{z^4}{5!} + O(z^6) \right)^3 \\
&= z^5 \left( 1 + \frac{3z^2}{3!} + \frac{3z^4}{(3!)^2} + \frac{3z^4}{5!} + O(z^6) \right) \\
&= z^5 \left( 1 + \frac{z^2}{2} + \frac{13z^4}{120} + O(z^6) \right) \\
&= z^5 \left( 1 + z \left( \frac{z}{2} + \frac{13z^3}{120} + O(z^5) \right) \right)
\end{aligned}$$

Using our previous notation,  $h(z) = \frac{z}{2} + \frac{13z^3}{120} + O(z^5)$

$$\begin{aligned}
z^2 \sinh(z)^3 &= z^2 \left( z + \frac{z^3}{3!} + \frac{z^5}{5!} + O(z^7) \right)^3 = z^5 \left( 1 + \frac{z^2}{3!} + \frac{z^4}{5!} + O(z^6) \right)^3 \\
&= z^5 \left( 1 + \frac{3z^2}{3!} + \frac{3z^4}{(3!)^2} + \frac{3z^4}{5!} + O(z^6) \right) \\
&= z^5 \left( 1 + \frac{z^2}{2} + \frac{13z^4}{120} + O(z^6) \right) \\
&= z^5 \left( 1 + z \left( \frac{z}{2} + \frac{13z^3}{120} + O(z^5) \right) \right)
\end{aligned}$$

Using our previous notation,  $h(z) = \frac{z}{2} + \frac{13z^3}{120} + O(z^5)$

so to find the principal part we just need to consider the first **two terms** in the series  $(1 + zh(z))^{-1} = \sum_{n=0}^{\infty} (-1)^n z^n h(z)^n$ :

$$3\text{rd term: } z^3 \cdot \left( \frac{z}{2} + \dots \right)^3 = O(z^6)$$

$$1/z^2 \sinh(z)^3 = z^{-5} \left( 1 + z \left( \frac{z}{2} + \frac{13z^3}{120} + O(z^5) \right) \right)^{-1}$$

$$\begin{aligned} 1/z^2 \sinh(z)^3 &= z^{-5} \left( 1 + z \left( \frac{z}{2} + \frac{13z^3}{120} + O(z^5) \right) \right)^{-1} \\ &= z^{-5} \left( 1 - z \left( \frac{z}{2} + \frac{13z^3}{120} \right) + z^2 \frac{z^2}{2^2} + O(z^5) \right) \end{aligned}$$



$$\begin{aligned} 1/z^2 \sinh(z)^3 &= z^{-5} \left( 1 + z \left( \frac{z}{2} + \frac{13z^3}{120} + O(z^5) \right) \right)^{-1} \\ &= z^{-5} \left( 1 - z \left( \frac{z}{2} + \frac{13z^3}{120} \right) + z^2 \frac{z^2}{2^2} + O(z^5) \right) \\ &= z^{-5} \left( 1 - \frac{z^2}{2} + \left( \frac{1}{4} - \frac{13}{120} \right) z^4 + O(z^5) \right) \end{aligned}$$

$$\begin{aligned}
1/z^2 \sinh(z)^3 &= z^{-5} \left( 1 + z \left( \frac{z}{2} + \frac{13z^3}{120} + O(z^5) \right) \right)^{-1} \\
&= z^{-5} \left( 1 - z \left( \frac{z}{2} + \frac{13z^3}{120} \right) + z^2 \frac{z^2}{2^2} + O(z^5) \right) \\
&= z^{-5} \left( 1 - \frac{z^2}{2} + \left( \frac{1}{4} - \frac{13}{120} \right) z^4 + O(z^5) \right) \\
&= \frac{1}{z^5} - \frac{1}{2z^3} + \frac{17}{120z} + O(z).
\end{aligned}$$

$$\begin{aligned}
1/z^2 \sinh(z)^3 &= z^{-5} \left( 1 + z \left( \frac{z}{2} + \frac{13z^3}{120} + O(z^5) \right) \right)^{-1} \\
&= z^{-5} \left( 1 - z \left( \frac{z}{2} + \frac{13z^3}{120} \right) + z^2 \frac{z^2}{2^2} + O(z^5) \right) \\
&= z^{-5} \left( 1 - \frac{z^2}{2} + \left( \frac{1}{4} - \frac{13}{120} \right) z^4 + O(z^5) \right) \\
&= \frac{1}{z^5} - \frac{1}{2z^3} + \frac{17}{120z} + O(z).
\end{aligned}$$

Thus  $P_0(f) = \frac{1}{z^5} - \frac{1}{2z^3} + \frac{17}{120z}$ , and  $\text{Res}_0(f) = 17/120$