

Theorem (Uniqueness of Taylor Series) If a power series

$$\sum_{n=0}^{\infty} a_n (z-z_0)^n$$

converges to a function $f(z)$ on a disk $D_R(z_0)$, then it is the Taylor series of f about z_0 .

Proof. We need to show that $a_n = \frac{f^{(n)}(z_0)}{n!}$. Consider $g(z) = \frac{1}{2\pi i} \cdot \frac{1}{(z-z_0)^{n+1}}$ where $n \geq 0$. Let C be a circle centered at z_0 w/ radius $r < R$.

$$\begin{aligned} \frac{f^{(n)}(z_0)}{n!} &= \frac{1}{2\pi i} \int_C \frac{f(z)}{(z-z_0)^{n+1}} dz && \left(\text{Cauchy Int. Formula} \right) \\ &= \int_C g(z) \sum_{m=0}^{\infty} a_m (z-z_0)^m dz \\ &= \sum_{m=0}^{\infty} a_m \int_C g(z) (z-z_0)^m dz && \left(\text{Integrating Power Series} \right) \\ &= \sum_{m=0}^{\infty} \frac{a_m}{2\pi i} \int_C \frac{1}{(z-z_0)^{(n+1)-m}} dz \\ &= a_n && \left(\text{by an example} \right). \end{aligned}$$

▣

Theorem (Uniqueness of Laurent Series) If a series

$$\sum_{n=0}^{\infty} a_n (z-z_0)^n + \sum_{n=1}^{\infty} b_n \frac{1}{(z-z_0)^n}$$

converges to a function $f(z)$ on an annulus $R_1 < |z-z_0| < R_2$, then it is the Laurent series for f on that annulus.

Proof. Similar to the proof of uniqueness of Taylor series. □

Multiplication of Power Series

Suppose two power series

$$f(z) = \sum_{n=0}^{\infty} a_n (z-z_0)^n \quad \text{and} \quad g(z) = \sum_{n=0}^{\infty} b_n (z-z_0)^n$$

converge on a disk $D_R(z_0)$. Then f and g are analytic on that disk and hence so is $f \cdot g$, by the product rule. Hence, $f \cdot g$ has a Taylor series on $D_R(z_0)$:

$$f(z)g(z) = \sum_{n=0}^{\infty} c_n (z-z_0)^n$$

with coefficients

$$\begin{aligned} c_n &= \frac{(fg)^{(n)}(z_0)}{n!} \\ &= \frac{1}{n!} \sum_{k=0}^n \binom{n}{k} f^{(k)}(z_0) g^{(n-k)}(z_0) \quad \left(\text{Liebniz} \right) \\ &= \sum_{k=0}^n \frac{f^{(k)}(z_0)}{k!} \frac{g^{(n-k)}(z_0)}{(n-k)!} \\ &= \sum_{k=0}^n a_k b_{n-k}. \end{aligned}$$

$\frac{n!}{k!(n-k)!}$

Usually, only the first several terms are required. They can be found by formally multiplying the series

like polynomials.

Example Find the Maclaurin series for

$$f(z) = \frac{\sinh z}{1+z}$$

The function $\sinh z$ and $\frac{1}{1+z}$ are analytic on the unit disk. We have

$$\begin{aligned} \sinh z \cdot \frac{1}{1+z} &= \left(\sum_{n=0}^{\infty} \frac{z^{2n+1}}{(2n+1)!} \right) \left(\sum_{n=0}^{\infty} (-1)^n z^n \right) \\ &= \left(z + \frac{z^3}{3!} + \frac{z^5}{5!} + \dots \right) \left(1 - z + z^2 - \dots \right) \\ &= z + \frac{z^3}{3!} + \frac{z^5}{5!} \\ &\quad - z^2 - \frac{z^4}{3!} - \frac{z^6}{5!} \\ &\quad + z^3 + \frac{z^5}{3!} + \frac{z^7}{5!} \\ &\quad - z^4 - \frac{z^6}{3!} - \frac{z^8}{5!} + \dots \\ &= z - z^2 + \frac{7}{6} z^3 - \frac{7}{6} z^4 + \dots \end{aligned}$$

Similarly, if $f(z)$ and $g(z)$ are analytic on a disk $D_R(z_0)$ and $g(z) \neq 0$ on $D_R(z_0)$, then we can write

$$\frac{f(z)}{g(z)} = \sum_{n=0}^{\infty} d_n (z-z_0)^n$$

where

$$d_n = \frac{\left(\frac{f}{g}\right)^{(n)}(z_0)}{n!}.$$

In fact, the coefficients turn out to be the same as those found by dividing the series like polynomials.

Example Find the Laurent series for

$$f(z) = \frac{1}{\sinh z}$$

on the annulus $0 < |z| < \pi$. We have

$$\begin{aligned} \frac{1}{\sinh z} &= \frac{1}{\sum_{n=0}^{\infty} \frac{z^{2n+1}}{(2n+1)!}} = \frac{1}{z + \frac{z^3}{3!} + \frac{z^5}{5!} + \dots} \\ &= \frac{1}{z} \left(\frac{1}{1 + \frac{z^2}{3!} + \frac{z^4}{5!} + \dots} \right) \end{aligned}$$

The series $1 + \frac{z^2}{3!} + \frac{z^4}{5!} + \dots$ is nonzero on the disk $|z| < \pi$,

so we can divide.

$$\begin{array}{r} 1 + \frac{z^2}{3!} + \frac{z^4}{5!} + \dots \\ \underline{1} \\ - \left(1 + \frac{z^2}{3!} + \frac{z^4}{5!} + \dots \right) \\ \hline - \frac{z^2}{3!} - \frac{z^4}{5!} - \dots \\ - \left(- \frac{z^2}{3!} - \frac{z^4}{(3!)^2} - \dots \right) \\ \hline \left(\frac{1}{(3!)^2} - \frac{1}{5!} \right) z^4 + \dots \end{array}$$

Hence ,

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

$$= \frac{1}{z} - \frac{z}{6} + \frac{7}{360} z^3 - \dots$$

Chapter 6: Residues and Poles

Definition (Isolated Singularity) A singular point z_0 of a function f is **isolated** if there exists a deleted disk $D_\epsilon(z_0) \setminus \{z_0\}$ on which f is analytic.

Examples

(1) A rational function $F(z) = \frac{P(z)}{Q(z)}$ has only isolated singularities. They are the zeros of $Q(z)$.

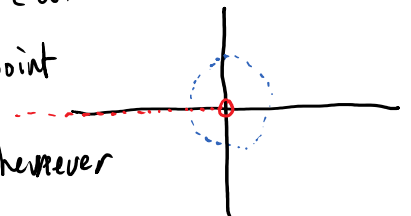
(2) The principal branch of the logarithm has a singularity at 0. It is not isolated since any deleted disk about 0 contains points on the branch cut

(3) $f(z) = \frac{1}{\sin(\frac{\pi}{z})}$ has a singular point

at $z=0$. Also, it has singular points whenever

$$\sin \frac{\pi}{z} = 0 \iff \frac{\pi}{z} = k\pi \text{ for } k \in \mathbb{Z}$$

$$\iff z = \frac{1}{k} \text{ for } k \in \mathbb{Z}.$$



The singular point $z=0$ is not isolated. Let $D_\varepsilon(0) \setminus \{0\}$ be a deleted neighborhood about 0. Since $z \geq 0$, choose $k \in \mathbb{N}$ such that $\frac{1}{k} < \varepsilon$. Then $z = \frac{1}{k} \in D_\varepsilon(0) \setminus \{0\}$, but f is not analytic at $z = \frac{1}{k}$.

The singularities $z = \frac{1}{k}$ are isolated since f is analytic on the deleted disk

$$D_{\frac{1}{k(k+1)}} \left(\frac{1}{k} \right) \setminus \left\{ \frac{1}{k} \right\}. \quad //$$

Definition (Isolated Singularity at ∞) A function $f(z)$ has an isolated singularity at ∞ if there exists $R > 0$ such that f is analytic on the annulus $R < |z| < \infty$.

Definition (Residues) Let z_0 be an isolated singularity of f so that f is analytic on an annulus

$$\begin{cases} 0 < |z - z_0| < R, & z_0 \neq \infty \\ R < |z| < \infty, & z_0 = \infty. \end{cases}$$

When $z_0 \neq \infty$, the residue of f at z_0 is the coefficient

$$\text{Res}_{z=z_0} f(z) \stackrel{\text{def}}{=} b_1 = \frac{1}{2\pi i} \int_C f(z) dz$$

in the Laurent series expansion of f . When $z_0 = \infty$, the residue of f at ∞ is defined via

$$\text{Res}_{z=\infty} f(z) \stackrel{\text{def}}{=} \frac{1}{2\pi i} \int_{C_{R_0}} f(z) dz$$

where C_{R_0} is a negatively oriented circle centered at 0 with radius $R_0 > R$. //

Example

(1) Compute $\int_C \frac{e^z - 1}{z^4} dz$ where C is the unit

circle w/ positive orientation. Since zero is an isolated singularity of $\frac{e^z - 1}{z^4}$, and C is a contour about 0, we need only compute $\text{Res}_{z=0} \frac{e^z - 1}{z^4}$. The function has a Laurent series on $0 < |z| < \infty$. We have

$$\begin{aligned} \frac{e^z - 1}{z^4} &= \frac{1}{z^4} \left(\sum_{n=0}^{\infty} \frac{z^n}{n!} - 1 \right) = \frac{1}{z^4} \sum_{n=1}^{\infty} \frac{z^n}{n!} \\ &= \sum_{n=1}^{\infty} \frac{z^{n-4}}{n!} \\ &= \frac{1}{z^3} + \frac{1}{2z^2} + \frac{1}{6z} + \sum_{n=0}^{\infty} \frac{z^n}{(n+4)!} \end{aligned}$$

Hence, $\text{Res}_{z=0} \frac{e^z - 1}{z^4} = \frac{1}{6}$ and $\int_C \frac{e^z - 1}{z^4} dz = 2\pi i \text{Res}_{z=0} \frac{e^z - 1}{z^4} = \frac{\pi i}{3}$.

(2) Compute $\int_C \cosh\left(\frac{1}{z}\right) dz$ where C is

the unit circle w/ positive orientation. The function $\cosh \frac{1}{z}$ has an isolated singularity at 0 and it is analytic on the annulus $0 < |z| < \infty$. We have

$$\begin{aligned} \cosh \frac{1}{z} &= \sum_{n=0}^{\infty} \frac{\left(\frac{1}{z}\right)^{2n}}{(2n)!} \\ &= \sum_{n=0}^{\infty} \frac{1}{z^{4n} (2n)!} = 1 + \frac{1}{2z^4} + \frac{1}{24z^8} + \dots \end{aligned}$$

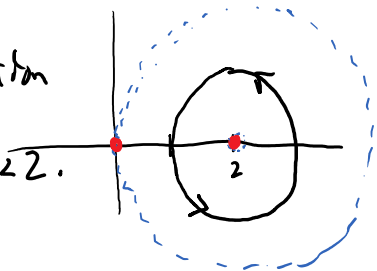
So $\text{Res}_{z=0} \cosh \frac{1}{z} = 0$ and $\int_C \cosh \frac{1}{z} dz = 2\pi i \cdot 0 = 0$.

(3) Compute $\int_C \frac{1}{z(z-2)^5} dz$ where C is the circle $|z-2|=1$ w/ positive orientation.

We need to compute $\operatorname{Res}_{z=2} \frac{1}{z(z-2)^5}$. The function

has a Laurent series on the annulus $0 < |z-2| < 2$.

Note that this condition implies $|\frac{z-2}{2}| < 1$.



We have

$$\begin{aligned} \frac{1}{z(z-2)^5} &= \frac{1}{(z-2)^5} \left(\frac{1}{2+(z-2)} \right) \\ &= \frac{1}{z(z-2)^5} \left(\frac{1}{1+\frac{z-2}{2}} \right) \\ &= \frac{1}{z(z-2)^5} \sum_{n=0}^{\infty} (-1)^n \frac{(z-2)^n}{2^n} = \sum_{n=0}^{\infty} (-1)^n \frac{(z-2)^{n-5}}{2^{n+1}} \end{aligned}$$

The residue occurs when $n=4$. Hence, $\operatorname{Res}_{z=2} \frac{1}{z(z-2)^5} = \frac{1}{32}$.

Hence, $\int_C \frac{1}{z(z-2)^5} dz = \frac{\pi i}{16}$.

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Theorem (Residue Theorem) Let C be a positively oriented simple closed contour. If f is analytic everywhere on and interior to C , except at a finite number of singularities z_1, \dots, z_n lying interior to C , then

$$\int_C f(z) dz = 2\pi i \sum_{j=1}^n \operatorname{Res} f(z_j).$$

Then

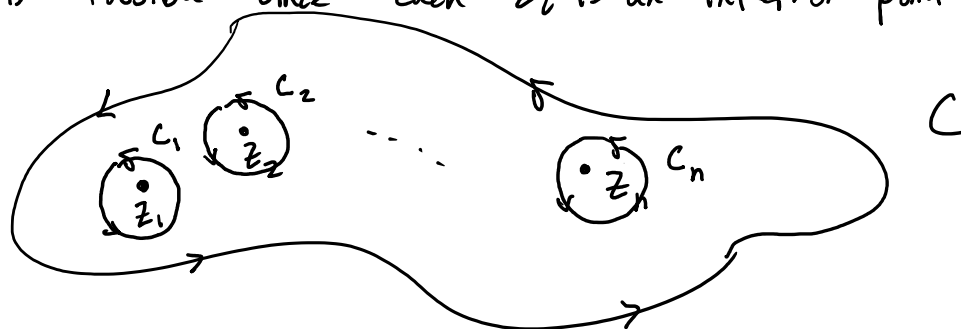
$$\int_C f(z) dz = 2\pi i \sum_{k=1}^n \operatorname{Res}_{z=z_k} f(z).$$

Proof. (C.f. Midterm M4) The singularities z_1, \dots, z_n are isolated since there are finitely many. For each $i=1, \dots, n$, let C_i be a positively oriented circle centered at z_i such that

(1) the regions R_i enclosed by C_i are pairwise disjoint.

(2) the regions R_i enclosed by C_i lies interior to C .

Note that (2) is possible since each z_i is an interior point of C .



Then f is analytic everywhere on C, C_1, \dots, C_n and at all points that are interior to C but exterior to each C_i . By the Generalized Cauchy Goursat theorem,

$$\begin{aligned} \int_C f(z) dz &= \sum_{i=1}^n \int_{C_i} f(z) dz \\ &= \sum_{i=1}^n 2\pi i \operatorname{Res}_{z=z_i} f(z) \\ &= 2\pi i \sum_{i=1}^n \operatorname{Res}_{z=z_i} f(z) \end{aligned}$$

Example Compute $\int_C \frac{4z-5}{z(z-1)} dz$ over the circle $|z|=2$

with positive orientation. The function has isolated singularities at $z=0, 1$, both of which lies interior to C . So, we apply the residue theorem. The function has

at $z=0, 1$, both of which lies interior to C . So, we apply the residue theorem. The function has a Laurent series on the annulus $0 < |z| < 1$.

We have

$$\frac{4z-5}{z(z-1)} = \frac{4z-5}{z} \left(\frac{1}{z-1} \right)$$

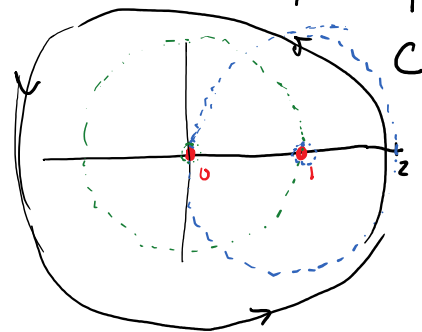
$$= \frac{5-4z}{z} \left(\frac{1}{1-z} \right)$$

$$= \left(\frac{5}{z} - 4 \right) \sum_{n=0}^{\infty} z^n$$

$$= \frac{5}{z} \sum_{n=0}^{\infty} z^n - 4 \sum_{n=0}^{\infty} z^n$$

$$= 5 \sum_{n=0}^{\infty} z^{n-1} - 4 \sum_{n=0}^{\infty} z^n$$

$$= \frac{5}{z} + \sum_{n=0}^{\infty} z^n$$



So $\text{Res}_{z=0} f(z) = 5$.

To compute $\text{Res}_{z=1} f(z)$, we seek a Laurent series on the annulus $0 < |z-1| < 1$. We have

$$\frac{4z-5}{z(z-1)} = \frac{4z-5}{z-1} \left(\frac{1}{1+(z-1)} \right)$$

$$= \frac{4(z-1)-1}{z-1} \sum_{n=0}^{\infty} (-1)^n (z-1)^n$$

$$= \left(4 - \frac{1}{z-1} \right) \sum_{n=0}^{\infty} (-1)^n (z-1)^n$$

$$= 4 \sum_{n=0}^{\infty} (-1)^n (z-1)^n - \sum_{n=0}^{\infty} (-1)^n (z-1)^{n-1}$$

$$= 4 \sum_{n=0}^{\infty} (-1)^n (z-1)^n - \sum_{n=1}^{\infty} (-1)^n (z-1)^{n-1} - \frac{1}{z-1}$$

Hence, $\text{Res}_{z=1} f(z) = -1$ and

$$\int_C \frac{4z-5}{z(z-1)} dz = 2\pi i (5-1)$$

$$= 8\pi i.$$