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Complex Analysis Exam Fall 2014

Problem 1. Let $a > 1$. Compute

$$\int_0^\pi \frac{d\theta}{a + \cos \theta}$$

being careful to justify your methods.

Solution. Note that $\cos(\theta) = \cos(\theta - 2\pi)$ and $\cos(-\theta) = \cos(\theta)$ so

$$\begin{aligned} \int_\pi^{2\pi} \frac{d\theta}{a + \cos(\theta)} &= \int_\pi^{3\pi/2} \frac{d\theta}{a + \cos(\theta)} + \int_{3\pi/2}^{2\pi} \frac{d\theta}{a + \cos(\theta)} \\ &= \int_{-\pi}^{-\pi/2} \frac{d\theta}{a + \cos(\theta)} + \int_{-\pi/2}^0 \frac{d\theta}{a + \cos(\theta)} \\ &= \int_\pi^{\pi/2} \frac{-d\theta}{a + \cos(\theta)} + \int_{\pi/2}^0 \frac{-d\theta}{a + \cos(\theta)} \\ &= \int_{\pi/2}^\pi \frac{d\theta}{a + \cos(\theta)} + \int_0^{\pi/2} \frac{d\theta}{a + \cos(\theta)} \\ &= \int_0^\pi \frac{d\theta}{a + \cos(\theta)} \end{aligned}$$

and so

$$\int_0^{2\pi} \frac{d\theta}{a + \cos \theta} = 2 \int_0^\pi \frac{d\theta}{a + \cos(\theta)}.$$

Thus,

$$\begin{aligned}
 \int_0^\pi \frac{d\theta}{a + \cos \theta} &= \frac{1}{2} \int_0^{2\pi} \frac{d\theta}{a + \cos(\theta)} \\
 &= \frac{1}{2} \int_0^{2\pi} \frac{d\theta}{a + \frac{e^{i\theta} + e^{-i\theta}}{2}} \\
 &= \frac{1}{2} \int_0^{2\pi} \frac{2d\theta}{2a + e^{i\theta} + e^{-i\theta}} \\
 &= \int_0^{2\pi} \frac{e^{i\theta} d\theta}{e^{2i\theta} + 2ae^{i\theta} + 1} \\
 &= \int_{|z|=1} \frac{-idz}{z^2 + 2az + 1} \quad z = e^{i\theta} \\
 &= \int_{|z|=1} \frac{-idz}{(z + a + \sqrt{a^2 - 1})(z + a - \sqrt{a^2 - 1})} \tag{1}
 \end{aligned}$$

$$\begin{aligned}
 &= 2\pi i \operatorname{Res}_{z=-a+\sqrt{a^2-1}} \frac{-i}{(z + a + \sqrt{a^2 - 1})(z + a - \sqrt{a^2 - 1})} \quad \text{Residue Theorem} \\
 & \tag{2}
 \end{aligned}$$

$$\begin{aligned}
 &= 2\pi \frac{1}{-a + \sqrt{a^2 - 1} + a + \sqrt{a^2 - 1}} \\
 &= \frac{2\pi}{2\sqrt{a^2 - 1}} \\
 &= \frac{\pi}{\sqrt{a^2 - 1}}
 \end{aligned}$$

with (1) since

$$\begin{aligned}
 z^2 + 2az + 1 &= 0 \\
 \implies z &= \frac{-2a \pm \sqrt{4a^2 - 4}}{2} \\
 &= -a \pm \sqrt{a^2 - 1}
 \end{aligned}$$

and (2) since $a + \sqrt{a^2 - 1} > a > 1$ this point is not in the circle $\{|z| < 1\}$. Furthermore,

$$0 = a - a < a - \sqrt{a^2 - 1} \quad \text{since } a > 1 \implies \sqrt{a^2 - 1} < \sqrt{a^2} = a$$

and so if $h(a) = a - \sqrt{a^2 - 1}$ then $h'(a) = 1 - \frac{a}{\sqrt{a^2 - 1}} < 0$ so h is strictly decreasing and since $h(1) = 1$, we have that $0 < a - \sqrt{a^2 - 1} < 1$ for all $a > 1$, so this is in the disk $\{|z| < 1\}$.

☺

Problem 2. Find the number of zeros, counting multiplicity, of $z^8 - z^3 + 10$ inside the first quadrant $\{z \in \mathbb{C} : \Re(z) > 0, \Im(z) > 0\}$.

Solution. Let $f(z) = z^8 - z^3 + 10$.

First, on $\Re(z) = x > 0$, $f(x) = x^8 - x^3 + 10 > 0$.

This is because if $0 < x < 1$ then $x^8 < x^3$ so $x^8 - x^3 > -x^3 > -1$ and so $f(x) > 9$.

And if $x > 1$ then $x^8 > x^3$ so $f(x) > 0$. So f maps the positive real axis to the positive real axis away from the origin.

Similarly,

$$f(iy) = (iy)^8 - (iy)^3 + 10 = y^8 + 10 + iy^3$$

and so $\Re(f(iy)) > 0$ and $\Im(f(iy)) > 0$ for all $y > 0$ so f sends the positive imaginary axis to the first quadrant away from the origin.

Finally, for R large, we can define a quarter circle arc in the first quadrant $\{z = Re^{i\theta} : 0 \leq \theta \leq \frac{\pi}{2}\}$. On this arc,

$$\lim_{R \rightarrow \infty} \frac{f(Re^{i\theta})}{R^8} = \lim_{R \rightarrow \infty} \left(e^{8i\theta} - \frac{e^{3i\theta}}{R^5} + \frac{10}{R^8} \right) = e^{8i\theta}.$$

Thus, f has a total change in argument of $8\pi/2 = 4\pi$. Namely, f has 2 roots in the first quadrant. ✂

Problem 3. Assume that $f(z)$ and $g(z)$ are holomorphic in a punctured neighborhood of $z_0 \in \mathbb{C}$. Prove that if f has an essential singularity at z_0 and g has a pole at z_0 , then $f(z)g(z)$ has an essential singularity at z_0 .

Solution. Let $h(z) = f(z)g(z)$. Then since $g(z)$ has a pole at z_0 ,

$$\frac{1}{g}$$

has a zero at z_0 . Thus, if h is analytic at z_0 then $\frac{h}{g}$ has a zero at z_0 . However, since $\frac{h}{g} = f$ which has an essential singularity at z_0 , this is not possible.

So h has a singularity at z_0 .

Now, if h has a removable singularity, then $\frac{1}{g}$ having a zero at z_0 implies

$$\lim_{z \rightarrow z_0} \frac{h}{g} = 0 \neq \lim_{z \rightarrow z_0} f(z)$$

so this is a contradiction.

If h has a pole at z_0 , then $h = \frac{h'}{(z-z_0)^k}$ and since $\frac{1}{g}$ has a zero at z_0 , $\frac{1}{g} = (z-z_0)^l g'$ for some k , some l , some h' which is non-zero at z_0 and some g' which is nonzero at z_0 .

However, then if $l < k$

$$\begin{aligned} \lim_{z \rightarrow z_0} (z-z_0)^{k-l+1} \frac{h}{g} &= \lim_{z \rightarrow z_0} (z-z_0)^{k-l+1} \frac{h'(z-z_0)^l g'}{(z-z_0)^k} \\ &= \lim_{z \rightarrow z_0} (z-z_0) h' g' \\ &= 0 \\ &\neq \lim_{z \rightarrow z_0} (z-z_0)^{k-l+1} f(z) \end{aligned}$$

since f has an essential singularity.

And if $l \geq k$, then

$$\lim_{z \rightarrow z_0} \frac{h}{g} = \lim_{z \rightarrow z_0} (z-z_0)^{l-k} h' g' < \infty$$

and again we get a contradiction since $\frac{h}{g} = f$ which has an essential singularity at z_0 and so cannot possess a finite limit at that point.

Therefore, h has a singularity which not removable and not a pole. Namely, h must have an essential singularity. ☺

Problem 4.

- (a) Suppose that f is holomorphic on \mathbb{C} and assume that the imaginary part of f is bounded. Prove that f is constant.
- (b) Suppose that f and g are holomorphic on \mathbb{C} and that $|f(z)| \leq |g(z)|$ for all $z \in \mathbb{C}$. Prove that there exists $\lambda \in \mathbb{C}$ such that $f = \lambda g$.

Solution.

- (a) Suppose that f is holomorphic on \mathbb{C} and assume that the imaginary part of f is bounded.

Let $f = u + iv$. Assume $|v(z)| < M$ for all $z \in \mathbb{C}$.

Thus, $f(\mathbb{C}) \subset \Omega = \{x + iy : |y| < M\}$. Since Ω is an open simply connected strict subset of \mathbb{C} , by the Riemann Mapping Theorem, there exists a $g : \Omega \rightarrow \mathbb{D} = \{|z| < 1\}$ which is analytic, bijective, and has an analytic inverse.

However, then

$$g \circ f : \mathbb{C} \rightarrow \mathbb{D}$$

is an entire function which is bounded and so $g \circ f = c$ is constant. Namely, $f = g^{-1}(c)$ and is constant.

- (b) Suppose that f and g are holomorphic on \mathbb{C} and that $|f(z)| \leq |g(z)|$ for all $z \in \mathbb{C}$.

Assume g has a zero of order k at z_0 . Then $g(z) = (z - z_0)^k g_0(z)$ with g_0 analytic and nonzero in a neighborhood of z_0 .

However, then

$$0 = \lim_{z \rightarrow z_0} \frac{|g(z)|}{(z - z_0)^{k-1}} \geq \lim_{z \rightarrow z_0} \frac{|f(z)|}{(z - z_0)^{k-1}}$$

and so f must have a zero of order at least k at z_0 .

Namely, if $h = \frac{f}{g}$ then h has removable singularities at the zeros of g , and so has an analytic continuation to the whole plane.

Namely, WLOG, h is entire, and since

$$|h| = \frac{|f|}{|g|} \leq 1$$

by Liouville's h is constant. So there is some $\lambda \in \mathbb{C}$ so $\frac{f}{g} = \lambda$ and namely, $f = \lambda g$.

✂