

Harmonic function.

Definition : Harmonic (or) potential function :

(R)* A real valued function $u(x, y)$ (or) $u(x, y)$ defined and single-valued in a region Ω is said to be **harmonic** on Ω (or) a **potential function** if it is continuous together with its partial derivatives of the 1st two orders and satisfies **Laplace's equation**.

$$\Delta u = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

The simplest harmonic functions are the linear of Laplace functions $ax+by$.

In polar coordinates (r, θ) equation

$$r \frac{\partial}{\partial r} \left(r \frac{\partial u}{\partial r} \right) + \frac{\partial^2 u}{\partial \theta^2} = 0$$

(polar form.)

Definition : conjugate harmonic function : $f(z) = \frac{\partial u}{\partial x} - i \frac{\partial u}{\partial y}$

$$(R)* \int dz = \left(\frac{\partial u}{\partial x} dx + \frac{\partial u}{\partial y} dy \right) + i \left(-\frac{\partial u}{\partial y} dx + \frac{\partial u}{\partial x} dy \right)$$

In this expression the real part is the differential of u .

$$du = \frac{\partial u}{\partial x} dx + \frac{\partial u}{\partial y} dy$$

If u has a **conjugate harmonic function** v , then the imaginary part can be written as,

$$dv = \frac{\partial v}{\partial x} dx + \frac{\partial v}{\partial y} dy = -\frac{\partial u}{\partial y} dx + \frac{\partial u}{\partial x} dy$$

Theorem 8.1

(R)* If u_1 and u_2 are harmonic in a region Ω , then $\int u_1 * du_2 - u_2 * du_1 = 0$ for every cycle γ which is homologous to zero in Ω .

Proof :

For $u_1 = 1, u_2 = u$ the formula reduces to

$$(S) \Rightarrow \int_{\gamma} * du = \int_{\gamma} -\frac{\partial u}{\partial x} dx + \frac{\partial u}{\partial y} dy = 0$$

In the classical notation.

$$\int_{\gamma} u_1 * du_2 - u_2 * du_1 = 0 \text{ would be written as } \Rightarrow \int_{\gamma} u_1 \frac{\partial u_2}{\partial \bar{z}} |dz| - u_2 \frac{\partial u_1}{\partial \bar{z}} |dz|$$

$$\int_{\gamma} \left(u_1 \frac{\partial u_2}{\partial \bar{z}} - u_2 \frac{\partial u_1}{\partial \bar{z}} \right) |dz| = 0 = \int_{\gamma} \left(u_1 \frac{\partial u_2}{\partial \bar{z}} - u_2 \frac{\partial u_1}{\partial \bar{z}} \right) |dz| = 0$$

The mean value property :

Let us apply above theorem with $u_1 = \log r$ and u_2 equal to a function u harmonic in $|z| < p$. For γ we choose the punctured disk $0 < |z| < p$ and for γ we take the cycle $c_1 - c_2$ where c_j is a cycle $|z| = r_j < p$ described in the +ve sense

on a circle $|z| = r$. We have $*du = r \left(\frac{\partial u}{\partial r} \right) d\theta$ and hence

$$\int_{\gamma} u_1 * du_2 - u_2 * du_1 = 0 \text{ yields } \int_{\gamma} *du = r \left(\frac{\partial u}{\partial r} \right) d\theta$$

$$\log \int_{c_1} \frac{\partial u}{\partial r} d\theta - \int_{c_2} u d\theta = \log \int_{c_2} \frac{\partial u}{\partial r} d\theta - \int_{c_2} u d\theta$$

In other words the expansion.

$$\int_{|z|=r} r d\theta - \log r \int_{|z|=r} r \frac{\partial u}{\partial r} d\theta \text{ is constant.}$$

and this is true even if u is only known to be harmonic in an annulus. By $\int_{\gamma} *du = \int_{\gamma} -\frac{\partial u}{\partial y} dx + \frac{\partial u}{\partial x} dy = 0$. We find in the same way that,

$$\int_{|z|=r} r \frac{\partial u}{\partial r} d\theta.$$

is constant and this case of an annulus and zero of u is harmonic in the whole disk combining these results we obtain

Theorem : 9.

The Arithmetic mean of a harmonic function and over concentric circle $|z| = r$ is a linear function of $\log r$.

$\frac{1}{2\pi} \int_{|z|=r} u d\theta = \alpha \log r + \beta$ and if $\alpha = 0$ then the arithmetic mean is constant.

Proof:

$(p = u(z))$ by continuity and changing to a new origin we find.

$$u(z_0) = \frac{1}{2\pi} \int_0^{2\pi} u(z_0 + re^{i\theta}) d\theta \quad \text{--- (1)}$$

It is clear that equ- (1) could also have been derived from the corresponding formula for analytic function.

It leads directly to the maximum principle for harmonic function.

Poisson formula:

The above equ (1) determines the value of u at the centers of the disk. But this is all we need for there exists a linear transformation which carries any point to the center to be explicit suppose that $u(z)$ is harmonic in the closed disk $|z| \leq R$. The linear transformation:

$$z = S(\xi) = \frac{R(R\xi + a)}{R + a\xi}$$

maps $|\xi| \leq 1$ onto $|z| \leq R$ with $\xi = 0$ corresponding to $z = a$

The function $u(S(\xi))$ is harmonic in $|\xi| \leq 1$ and by (1)

we obtain,

$$u(a) = \frac{1}{2\pi} \int_{|\xi|=1} u(S(\xi)) d \arg \xi$$

From,
$$\xi = \frac{R(z-a)}{R^2 - \bar{a}z}$$

We compute:

$$d \arg \xi = i \frac{d\xi}{\xi} = -i \left(\frac{1}{z-a} + \frac{\bar{a}}{R^2 - \bar{a}z} \right) = \left(\frac{z}{z-a} + \frac{\bar{a}z}{R^2 - \bar{a}z} \right) d\xi$$

on sub $R^2 = z\bar{z}$ the coefficient of $d\xi$ in the last expression can be rewritten as,

$$\frac{z}{z-a} + \frac{\bar{a}}{z-\bar{a}} = \frac{R^2 - |a|^2}{|z-a|^2}$$

linear inasmuch

OS, equivalently, as

$$\frac{1}{2} \left(\frac{z+a}{z-a} + \frac{\bar{z}+\bar{a}}{\bar{z}-\bar{a}} \right) = \operatorname{Re} \frac{z+a}{z-a}$$

We obtain the two forms,

$$u(a) = \frac{1}{2\pi} \int_{|z|=R} \frac{R^2 - |a|^2}{|z-a|^2} u(z) dz = \frac{1}{2\pi} \int_{|z|=R} \operatorname{Re} \frac{z+a}{z-a} u(z) dz$$

of Poisson's formula

(Poisson formula)

In polar coordinates

$$u(re^{i\phi}) = \frac{1}{2\pi} \int_0^{2\pi} \frac{R^2 - r^2}{R^2 - 2rR \cos(\theta - \phi) + r^2} u(Re^{i\theta}) d\theta$$

In the derivation we have assumed that $u(z)$ is harmonic in the closed disk. However, the result remains true under the weaker condition that $u(z)$ is harmonic in the open disk and continuous in the closed disk, and we obtain

$$u(ra) = \frac{1}{2\pi} \int_{|z|=R} \frac{R^2 - |a|^2}{|z-a|^2} u(z) dz$$

Now all we need to do is to let r tend to 1 because $u(z)$ is uniformly continuous on $|z| \leq R$ it is true that $u(rz) \rightarrow u(z)$ uniformly for $|z| = R$, and we conclude that (eqn $\textcircled{*}$) remains valid.

Hence the proof.

disk $a=0$ the

Theorem: 3

Suppose that $u(z)$ is harmonic for $|z| < R$, continuous for $|z| \leq R$. Then

$$u(a) = \frac{1}{2\pi} \int_{|z|=R} \frac{R^2 - |a|^2}{|z-a|^2} u(z) d\theta \quad \forall |a| < R \quad \longrightarrow (A)$$

Proof:

$$u(z) = \frac{1}{2\pi} \int_{|z|=R} \text{Re} \frac{1}{1 - \frac{z}{\zeta}}$$

The theorem lends at once to an explicit expression for the conjugate function of u . Indeed formula (*) gives,

$$u(z) \Rightarrow \text{Re} \left[\frac{1}{2\pi i} \int_{|\zeta|=R} \frac{\zeta + z}{\zeta - z} u(\zeta) \frac{d\zeta}{\zeta} \right] \longrightarrow (2)$$

The bracketed expression is an analytic function of z for $|z| < R$. It follows that $u(z)$ is the real part of

$$f(z) = \frac{1}{2\pi i} \int_{|\zeta|=R} \frac{\zeta + z}{\zeta - z} u(\zeta) \frac{d\zeta}{\zeta} + ic \longrightarrow (3)$$

Where c is an arbitrary real constant. This formula known as **Schwarz's formula**.

As a special case (A), $n=1$ yields,

$$\int_{|z|=R} \frac{R^2 - |z|^2}{|z-a|^2} d\theta = 2\pi \quad \forall |a| < R \quad \longrightarrow (4)$$

6.4 Schwarz's Theorem:

Choosing $R=1$, we define, for any piecewise continuous function $u(\theta)$ in $0 \leq \theta \leq 2\pi$

$$P_u(z) = \frac{1}{2\pi} \int_0^{2\pi} \text{Re} \frac{e^{i\theta} + z}{e^{i\theta} - z} u(\theta) d\theta$$

and call this the **Poisson integral of u** . observe that $P_u(z)$ is not only a function of z , but also a function u ; as such it is called a **functional**. The functional is **linear** inasmuch

as $P_{u+v} = P_u + P_v$ and $P_{cu} = cP_u$ for constant c . More over $u \geq 0$ implies $P_u(z) \geq 0$ because of this property P_u is said to be a positive linear functional.

We deduce from equ (1) that $P_c = P$ from this property together with the linear and +ve character of the functional is follows that any inequality

$$m \leq u \leq M \Rightarrow m \leq P_u \leq M.$$

Theorem : 25.

The function $P_u(z)$ is harmonic for $|z| < 1$ and $\lim_{z \rightarrow e^{i\theta}} P_u(z) = u(\theta_0) \rightarrow B$ provided that u is cts at θ_0 .

Proof :

W.k.T P_u is harmonic

Let C_1 and C_2 be complementary arcs of the unit circle and denote by u_1 the function which coincides with u on C_1 and vanishes on C_2 . By u_2 the corresponding function for C_2 clearly $P_u = P_{u_1} + P_{u_2}$.

since P_{u_1} can be regarded as a line integral over C_1 , it is by the same reasoning as before harmonic everywhere except on the closed arc C_1 .

The expression

$$\operatorname{Re} \frac{e^{i\theta} + z}{e^{i\theta} - z} = \frac{1 - |z|^2}{|e^{i\theta} - z|^2}$$

vanishes on $|z|=1$ for $z \neq e^{i\theta}$.

It follows that P_{u_1} is zero on the open arc C_2 and since it is cts $P_{u_1}(z) \rightarrow 0$ as $z \rightarrow e^{i\theta} \in C_2$.

In proving eqn (B) we may suppose that $U(e^{i\theta}) = 0$ (if for if this is not the case we need only replace U by $U - U(e^{i\theta})$)

Given $\epsilon > 0$ we can find c_1 and c_2 so $e^{i\theta}$ is an interior point of c_2 and $|U(c_2)| \leq \epsilon/2 \forall e^{i\theta} \in c_2$.

Under this condition $|U_2(z)| < \epsilon/2 \forall z \in c_2$. Hence

$|P_{U_2}(z)| < \epsilon/2 \forall |z| < 1$ on the otherhand, since U_1 is continuous and vanishes at $e^{i\theta}$, there exists a $\delta \Rightarrow |P_{U_1}(z)| < \epsilon/2$ for $|z - e^{i\theta}| < \delta$.

It follows that $|P_U(z)| \leq |P_{U_1}| + |P_{U_2}| < \epsilon$ as soon as $|z| < 1$ and $|z - e^{i\theta}| < \delta$.

Which is precisely what we had to prove there is an interesting geometric interpretation of poisson formula also due to schwarz.

Given a fixed z inside the unit circle we determine for each $e^{i\theta}$ the point $e^{i\theta^*}$ which is so $e^{i\theta}, z$ and $e^{i\theta^*}$ are in a straight line.

It is clear geometrically or by simple calculation that,

$$1 - |z|^2 = |e^{i\theta} - z| |e^{i\theta^*} - z| \quad (5)$$

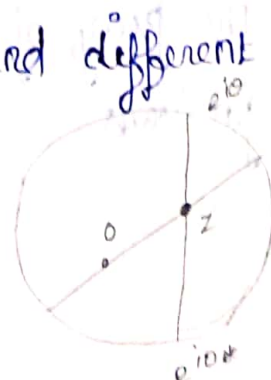
But the ratio $(e^{i\theta} - z) / (e^{i\theta^*} - z)$ is negative so we must have,

$$1 - |z|^2 = -(e^{i\theta} - z)(e^{i\theta^*} - \bar{z})$$

We regard θ^* as a function of θ and differentiate since z is constant we obtain.

$$\frac{e^{i\theta} dz}{e^{i\theta} - z} = \frac{e^{i\theta^*} d\theta^*}{e^{-i\theta^*} - \bar{z}}$$

and on taking absolute values,



$$\frac{d\theta^*}{d\theta} = \left| \frac{e^{i\theta^*} - z}{e^{i\theta} - z} \right| \quad \text{--- (6)} \quad \text{⑤} \Rightarrow \frac{d\theta^*}{d\theta} = \frac{|e^{i\theta^*} - z|}{|e^{i\theta} - z|}$$

It follows by ⑤ & ⑥ that,

$$\frac{1 - |z|^2}{|e^{i\theta} - z|^2} = \frac{d\theta^*}{d\theta}$$

and hence,

$$P_v(z) = \frac{1}{2\pi} \int_0^{2\pi} v(\theta) d\theta^* = \frac{1}{2\pi} \int_0^{2\pi} v(\theta^*) d\theta$$

In other words, to find $P_v(z)$ replace each value of $v(\theta)$ by the value at the point opposite to z , and take the average over the circle.

The Reflection Principle:

The principle of reflection is based on the observation that if $u(z)$ is a harmonic funⁿ. Then $u(\bar{z})$ is likewise harmonic and if $f(z)$ is an analytic funⁿ. Then $\overline{f(\bar{z})}$ is also analytic.

More precisely if $u(z)$ is harmonic and $f(z)$ analytic region then $u(\bar{z})$ is harmonic and $\overline{f(\bar{z})}$ analytic as funⁿ as funⁿ of z in the region Ω^* obtained by reflecting Ω in the real axis. That is $z \in \Omega^*$ if and only if $\bar{z} \in \Omega$.

The proof of these statements consists in trivial verifications.

Theorem: 24.

Let Ω^+ be the part in the upper half plane of a symmetric region Ω , and let σ be the part of the real axis in Ω . Suppose that $v(x)$ is C^1 in $\Omega^+ \cup \sigma$, harmonic in Ω^+ and zero on σ then v has a harmonic extension to Ω which satisfies the symmetry relation $v(\bar{z}) = -v(z)$.
On the same situation if v is the imaginary part of an analytic function $f(z)$ in Ω^+ then $f(z)$ has an analytic extension which satisfies $f(\bar{z}) = \overline{f(z)}$.

Proof:

The function $v(z)$ which is equal to $v(z)$ in Ω^+ , 0 on σ and equal to $-v(\bar{z})$ in the mirror image of Ω^+ .

We have to show v is harmonic on σ for a point $x_0 \in \sigma$ consider a disk with respect to this disk formed with the boundary values v .

The difference $v - P_v$ is harmonic in the upper half of disk.

It vanishes on the half circle by above theorem and also on the diameters because v tends to zero by defn and P_v vanishes by obvious symmetry.

The maximum and minimum principle implies that $v = P_v$ in the upper half disk and the same proof can be repeated for the lower half we conclude that v is harmonic in the whole disk and in particular at x_0 .

For the remaining part of the theorem let us again consider a disk with center on σ .

We have already extended v to the whole disk and v

a conjugate harmonic function $-u_0$ in the same disk which 10
We may normalise so that $u_0 = \operatorname{Re} f(z)$ in the upper half.

consider $u(z) = u_0(z) - u_0(z)$

on the real diameter it is clear that $\frac{\partial u_0}{\partial n} = 0$ and also

$$\frac{\partial u_0}{\partial y} = 2 \frac{\partial u_0}{\partial y} = -2 \frac{\partial v}{\partial n} = 0$$

It follows that the analytic function $\frac{\partial u_0}{\partial n} - i \frac{\partial v_0}{\partial y}$
vanishes on the real axis and hence identically.

Therefore u_0 is a constant and this constant is
evidently zero we have p.t $u_0(z) = u_0(z)$.

The construction can be repeated for arbitrary disks.
It is clear that the u_0 coincide in overlapping disk. the
defn can be extended to all of \mathbb{R} , and the theorem
follows.

The theorem has obvious generalization the domain \mathbb{R}
can be taken to be symmetric with respect to a circle c
rather than w.r. to a straight line, and when $z \rightarrow c$
it may be assumed that $f(z)$ approach as another
circle c' under such conditions $f(z)$ has an analytic
continuation which maps symmetric points w.r. to c
onto symmetric points w.r. to c' .

Weierstrass theorem :

The central theorem concerning the convergence of
analytic functions asserts that the limit of a uniformly
convergent sequence of analytic functions is an analytic
function.

considering the sequence $\{f_n(z)\}$ where each $f_n(z)$ is defined and analytic in a region Ω_n .

The limit function $f(z)$ must also be considered in some region Ω and clearly, if $f(z)$ is to be defined in Ω each point of Ω must belong to all Ω_n for n greater than a certain n_0 .

In the general case n_0 will not be the same \forall points of Ω and for this reason it would not make sense to require that the convergence be uniformly Ω .

In fact in the most typical case the region Ω_n form an increasing sequence $\Omega_1 \subset \Omega_2 \subset \Omega_3 \dots \subset \Omega_n \subset \dots$ and Ω is the union of the Ω_n .

In these circumstances no single function $f_n(z)$ is defined in all of Ω , yet the limit $f(z)$ may exist at all points of Ω , although the convergence cannot be uniform.

Theorem: 1.

Suppose that $f_n(z)$ is analytic in the region Ω_n and that the sequence $\{f_n(z)\}$ converges to a limit function $f(z)$ in a region Ω uniformly on every compact subset of Ω . Then $f(z)$ is analytic in Ω moreover $f_n(z)$ converges uniformly to $f(z)$ on every compact subset of Ω .

Proof:

The analyticity of $f(z)$ follows that most easily by use of Morera's Theorem.

Let $|z-a| \leq r$ be a closed disk contained in Ω by assumption implies that this disk lies in Ω_n $\forall n$ greater

Then a certain no. of γ is any closed curve contained in $|z-a| < r$ we have.

$$\int_{\gamma} f_n(z) dz = 0 \quad \int_{\gamma} f(z) dz = \int_{\gamma} f_n(z) dz$$

for $n > n_0$ by Cauchy's theorem.

Because of the uniform convergence on γ we obtain.

Taking limit on both sides $n \rightarrow \infty$

$$\int_{\gamma} f(z) dz = \lim_{n \rightarrow \infty} \int_{\gamma} f_n(z) dz = 0$$

and by Morera's theorem it follows that $f(z)$ is analytic in $|z-a| < r$ consequently $f(z)$ is analytic in the whole region Ω .

$$f_n(z) = \frac{1}{2\pi i} \int_c \frac{f_n(\xi) d\xi}{\xi - z} \quad z = \xi - a.$$

where c is the circle $|\xi - a| = r$ and $|z-a| < r$ letting $n \rightarrow \infty$.

We obtain by uniform convergence, ($f_n = f$)

$$f(z) = \frac{1}{2\pi i} \int_c \frac{f(\xi) d\xi}{\xi - z}$$

and this formula shows that $f(z)$ is analytic in the disk.

starting from the formula,

$$f'_n(z) = \frac{1}{2\pi i} \int_c \frac{f_n(\xi) d\xi}{(\xi - z)^2}$$

$$\lim_{n \rightarrow \infty} f'_n(z) = \frac{1}{2\pi i} \int_c \frac{f(\xi) d\xi}{(\xi - z)^2} = f'(z).$$

and simple estimates show that the convergence is uniformly for $|z-a| \leq \rho < r$.

Any compact subset of Ω can be covered by a finite number of such closed disks and \therefore the convergence is uniform on every compact subset.

If a series with analytic terms $f(z) = f_1(z) + \dots + f_n(z)$ converges uniformly on every compact subset of a region Ω . Then the sum $f(z)$ is analytic in Ω and the series can be expressed differentiated term by term.

Theorem : 2.

semi roja If the functions $f_n(z)$ are ^{bounded, i.e.} analytic and $\neq 0$ in a region Ω and if $f_n(z)$ converges to $f(z)$ uniformly on every ^{bounded, closed} compact subset of Ω . Then $f(z)$ is either identically zero or never equal to zero in Ω .

Proof :

Suppose that $f(z)$ is identically zero. The zero's of $f(z)$ are in any case isolated.

for any point $z_0 \in \Omega$ there is therefore a number $r > 0$ such that $f(z)$ is defined and $\neq 0$ for $0 < |z - z_0| \leq r$.

In particular, $|f(z)|$ has a +ve minimum on the circle $|z - z_0| = r$, which we denote by c .

It follows that $f_n(z)$ converges uniformly to $f(z)$ on c . since it is also true that $f_n'(z) \rightarrow f'(z)$ uniformly on c .

We may conclude that,

$$\lim_{n \rightarrow \infty} \int_c \frac{f_n'(z)}{f_n(z)} dz = \int_c \frac{f'(z)}{f(z)} dz.$$

But the integral on the left are all zero for they give the number of roots of the eqn- $f_n(z) = 0$ inside of c .

The integral on the right is therefore zero and consequently $f(z_0) \neq 0$ by the same interpretation of the integral.

The Taylor series :

Show that every analytic function can be developed in a convergent Taylor series. This is an almost immediate consequence of the finite Taylor development with the corresponding representation of the remainder according to the theorem.

Proof :

If $f(z)$ is analytic in a region Ω containing z_0 .

$$f(z) = f(z_0) + \frac{f'(z_0)}{1!} (z-z_0) + \dots + \frac{f^{(n)}(z_0)}{n!} (z-z_0)^n + R_{n+1}(z)$$

With

$$R_{n+1}(z) = \frac{1}{2\pi i} \int_C \frac{f(\zeta) d\zeta}{(\zeta-z_0)^{n+1} (\zeta-z)}$$

In this last formula C is any circle $|\zeta-z_0| = \rho$ conclude closed disk $|\zeta-z_0| \leq \rho$ is contained in Ω .

If M denotes the maximum of $|f(\zeta)|$ on C we obtain at once the estimate.

$$|R_{n+1}(z)(z-z_0)^{n+1}| \leq \frac{M |z-z_0|^{n+1}}{\rho^n (\rho - |z-z_0|)}$$

We conclude that the remainder term tends uniformly to zero in every disk $|\zeta-z_0| \leq r < \rho$

on the other hand ρ can be chosen arbitrarily close to the shortest distance from z_0 to the boundary of Ω .

Hence the proof.

Theorem : 3.

If $f(z)$ is analytic the representation $f(z) = \sum_{n=0}^{\infty} \frac{f^{(n)}(z_0)}{n!} (z-z_0)^n$ is valid in the largest

Proof :

The radius of convergence is at least equal to the distance from z_0 to the nearest singularity of $f(z)$.

It may well be that the series still converges in a larger region.

We shall develop

$$e^z = 1 + z + \frac{z^2}{2!} + \dots$$

$$\cos z = 1 - \frac{z^2}{2!} + \frac{z^4}{4!} - \dots$$

$$\sin z = z - \frac{z^3}{3!} + \frac{z^5}{5!} - \dots$$

Based on definitions

Every convergent power series can be differentiated term by term.

of Weierstrass's theorem

$$(1+z)^{\alpha} = \sum_{n=0}^{\infty} \binom{\alpha}{n} z^n$$

which is respectively

since this branch

$|z| < 1$, the radius of

It is elementary to obtain

Theorem 3:

(R)^K If $f(z)$ is analytic in the region Ω containing z_0 , then the representation $f(z) = f(z_0) + \frac{f'(z_0)}{1!}(z-z_0) + \dots + \frac{f^{(n)}(z_0)}{n!}(z-z_0)^n + \dots$ is valid in the largest open disk of center z_0 contained in Ω .
whole region

Proof:

The radius of convergence of the Taylor series is thus at least equal to the shortest distance from z_0 to the boundary of Ω .

It may well be larger but if it is there is no guarantee that the series still represents $f(z)$ at all points which are simultaneously in Ω , and in the circle of convergence.

We shall develop,

$$e^z = 1 + z + \frac{z^2}{2!} + \dots + \frac{z^n}{n!} + \dots$$

$$\cos z = 1 - \frac{z^2}{2!} + \frac{z^4}{4!} - \frac{z^6}{6!} + \dots$$

$$\sin z = z - \frac{z^3}{3!} + \frac{z^5}{5!} - \frac{z^7}{7!} + \dots$$

Served as definitions of the function they represent.

Every convergent power series is its own Taylor series. We gave earlier a direct proof that power series can be differentiated term by term. This is also a direct consequence of Weierstrass's theorem.

$(1+z)^u \cos \log(1+z)$ about the origin choosing the branch which is respectively equal to 1 cos 0 at the origin.

Since this branch is single-valued, and analytic in $|z| < 1$, the radius of convergence is at least 1.

It is elementary to compute the co-efficients and we obtain.

$$(1+z)^n = 1 + nz + \binom{n}{2} z^2 + \dots + \binom{n}{n} z^n + \dots$$

16

$$\log(1+z) = z - z^2/2 + z^3/3 - z^4/4 + z^5/5 - \dots$$

The series developments of the cyclometric function arc tan z and arc sin z are most easily obtained by consideration of the derived series.

From the expansion,

$$\frac{1}{1+z^2} = 1 - z^2 + z^4 - z^6 + \dots$$

We obtained by integration

$$\int \frac{dz}{1+z^2} = \int dz - \int z^2 dz + \int z^4 dz - \int z^6 dz + \dots$$

$$\text{arc tan } z = z - z^3/3 + z^5/5 - z^7/7 + \dots$$

where the branch is uniquely determined as

$$\text{arc tan } z = \int_0^z \frac{dz}{1+z^2} \text{ for any path inside that unit circle.}$$

The radius of convergence cannot be greater than that of the derived series and hence it is exactly 1.

Of $\sqrt{1-z^2}$ is the branch with a +ve real part we have,

$$\sqrt{1-z^2} = 1 + \frac{1}{2} z^2 + \frac{1}{2} z^4 \cdot \frac{3}{4} + \frac{1}{2} \cdot \frac{3}{4} \cdot \frac{5}{6} z^6 + \dots$$

for $|z| < 1$, and through integration we obtain, arc

$$\text{sin } z = z + \frac{1}{2} z^3/3 + \frac{1 \cdot 3}{2 \cdot 4} \frac{z^5}{5} + \frac{1}{2} \cdot \frac{3}{4} \cdot \frac{5}{6} \frac{z^7}{7} + \dots$$

The series represents the principal branch of arc sin z with a real part between $-\pi/2$ and $\pi/2$.

[z^n] denotes a function which contains the factor z^n can be written as,

$$f(z) = a_0 + a_1 z + \dots + a_n z^n + [z^{n+1}]$$

17

where the co-efficients are uniquely determined and equal to the Taylor co-efficients of $f(z)$.

Thus in order to find the first n co-efficients of the Taylor expansion it is sufficient to determine a polynomial $p_n(z)$ s.t. $f(z) - p_n(z)$ has a zero of at least order $n+1$ at the origin.

The degree of $p_n(z)$ does not matter.

It is true in any case that the co-efficients of z^m , $m \leq n$, are the Taylor co-efficients of $f(z)$.

For instance suppose that,

$$f(z) = a_0 + a_1 z + a_2 z^2 + \dots + a_n z^n + \dots$$

$$g(z) = b_0 + b_1 z + b_2 z^2 + \dots + b_n z^n + \dots$$

with an abbreviated notation we write,

$$f(z) = p_n(z) + [z^{n+1}], \quad g(z) = q_n(z) + [z^{n+1}]$$

Of this then clear that $f(z)g(z) = p_n(z)q_n(z) + [z^{n+1}]$ and the co-efficients of the terms of degree $\leq n$ in $p_n(z)q_n(z)$ are the Taylor co-efficients of the product $f(z)g(z)$.

To expand the inverse function of an analytic function $w = g(z)$.

Here we may suppose that $g(0) = 0$ and we are looking for the branch of the inverse function $z = g^{-1}(w)$ which is analytic in a neighborhood of the origin and vanishes for $w = 0$.

Expansion of $\tan^{-1} w$ from the series,

$$w = \arctan z = z - \frac{z^3}{3} + \frac{z^5}{5} - \dots$$

$$f(z) = \sum_{n=0}^{\infty} A_n (z-a)^n.$$

All we have to show that $f(z)$ can be written as a sum $f_1(z) + f_2(z)$. $f(z) = f_1(z) + f_2(z)$

where $f_1(z)$ is analytic for $|z-a| < R_2$, & $f_2(z)$ is analytic for $|z-a| > R_1$ with a removable singularity at a .
 under these circumstances $f_1(z)$ can be developed in non-negative powers of $z-a$ and $f_2(z)$ can be developed in non-negative powers of $1/z-a$.

To find the representation $f(z) = f_1(z) + f_2(z)$ define $f_1(z)$ by

$$f_1(z) = \frac{1}{2\pi i} \int_{|z-a|=r} \frac{f(\zeta) d\zeta}{\zeta-z}$$

for $|z-a| < r < R_2$ and $f_2(z)$ by

$$f_2(z) = -\frac{1}{2\pi i} \int_{|z-a|=r} \frac{f(\zeta) d\zeta}{\zeta-z} \quad \text{for } R_1 < r < |z-a|.$$

In both integrals the values of r is irrelevant as long as the inequality is fulfilled for it is an immediate consequence of Cauchy's theorem.

That the value of the integral does not change with r provided that the circle does not pass over the point z

For this reason $f_1(z)$ and $f_2(z)$ are uniquely defined and represent analytic functions in $|z-a| < R_2$ & $|z-a| > R_1$ respectively.

Moreover by Cauchy's integral theorem $f(z) = f_1(z) + f_2(z)$

In order to find the development of $f_2(z)$ we perform the transformation $\xi = a + 1/\xi'$, $z = a + 1/z'$

This transformation carries $|z-a| = r$ into $|\xi| = 1$ with negative orientation and by simple calculation we obtain,

$$f_2(a + 1/z') = -\frac{1}{2\pi i} \int_{|\xi|=1/r} \frac{z'}{\xi'} \frac{f(a + 1/\xi') d\xi}{\xi' - z'} = \sum_{n=1}^{\infty} B_n z'^n$$

with
$$B_n = \frac{1}{2\pi i} \int_{|\xi|=1/r} \frac{f(a + 1/\xi') d\xi}{\xi'^{n+1}} = \frac{1}{2\pi i} \int_{|z-a|=r} f(z) (z-a)^n$$

This formula s.t we can write,

$$f(z) = \sum_{n=0}^{\infty} A_n (z-a)^n$$

where all the co-efficients A_n are determined by (3) observe that the \int in (3) is

independent of r along $0 < R_1 < r < R_2$.

If $R_1 = 0$ the point a is an isolated singularity and $A_{-1} = B_1$ is the residue at a , for $f(z) - A_{-1}(z-a)^{-1}$ is the derivative of a single valued function in $0 < |z-a| < R_2$

$$f_2(z) = -\frac{1}{2\pi i} \int_{|z-a|=r} \frac{f(\xi) d\xi}{\xi - z}$$

$$f_2(a + 1/z') = -\frac{1}{2\pi i} \int_{|\xi|=1/r} \frac{f(a + 1/\xi') d\xi}{\xi' - z'} = -\frac{1}{2\pi i} \int_{|\xi|=1/r} \frac{f(a + 1/\xi') d\xi}{\xi' - 1/z'}$$

$$= -\frac{1}{2\pi i} \int_{|\xi|=1/r} \frac{f(a + 1/\xi') d\xi}{\xi' - 1/z'} \cdot \frac{z' - \xi'}{z' - \xi'} = -\frac{1}{2\pi i} \int_{|\xi|=1/r} f(a + 1/\xi') d\xi'$$