

LECTURE 29

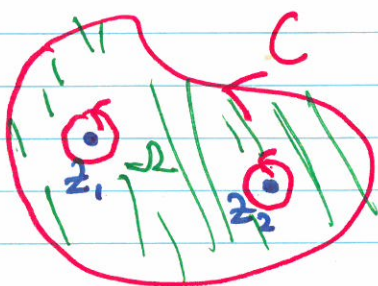
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(Cauchy) residue theorem

Suppose C' is a positively oriented simple closed contour, & that f is analytic on $C' \cup \{\text{Int } C' - \{z_1, \dots, z_k\}\}$

Then

$$\int_{C'} f(z) dz = 2\pi i \sum_{j=1}^k \text{res}_{z=z_j} f(z)$$



PF Take disjoint, +vely oriented circles $C_1, \dots, C_k$ around each $z_1, \dots, z_k$ with disjoint interiors, all lying in $\text{Int } C'$. Then $C, C_1, \dots, C_k$ form the bdy of a multiply-connected domain, which we call Ω .

Then, since f is analytic on Ω & $\partial\Omega$, so Cauchy-Goursat extension $\Rightarrow$

$$\int_C f(z) dz = \sum_{j=1}^k \int_{C_j} f(z) dz = 2\pi i \sum_{j=1}^k \text{res}_{z=z_j} f(z)$$

because $\int_C f + \sum_{j=1}^k \int_{-C_j} f = 0$

cf. Lec 28 defⁿ of b_1 .

Classifying isolated singularities

If z_0 is an isolated singularity of f , then $\exists R$ s.t. f has a Laurent series expansion on $B_R(z_0) \setminus \{z_0\}$:

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

CASE I $b_n = 0 \forall n$.

Singularity is removable: setting $f(z_0) = a_0$ makes f analytic on $B(z_0)$.

CASE II at least one, but only finitely many of the b_n 's are nonzero. Such a singularity is called a pole.

Define $m = \max\{n : b_n \neq 0\}$. m is called the order of the pole.

$m=1 \Leftrightarrow$ simple pole.

CASE III only many of the b_n 's $\neq 0$: called an essential singularity.

Exs of classifying isolated singularities

- ① $f(z) = \frac{\sin z}{z}$: analytic on $\mathbb{C}_*$ (quotient of analytic f's: denom. only vanishes at 0).
 $z=0$ is a removable sing. :

$$g(z) = \begin{cases} \frac{\sin z}{z} & z \neq 0 \\ 1 & z = 0 \end{cases}$$

is entire, & $g(z) = \sum_{n=0}^{\infty} \frac{(-1)^n z^{2n}}{(2n+1)!}$.

$$\operatorname{res}_{z=0} g(z) = 0 = \operatorname{res}_{z=0} f(z).$$

- ② $f(z) = \frac{1}{z^4}$: analytic on $\mathbb{C}_*$, isolated sing at 0, which is a pole of order 4 (largest -ve power in the Laurent series of f , which is just f).

$$\operatorname{res}_{z=0} f(z) = \text{coeff of } z^{-1} \text{ in Laur. series} = 0$$

- ③ $h(z) = \frac{\sinh z}{z^4}$: analytic on $\mathbb{C}_*$ (quotient of analytic f's, denom = 0 only at 0).
 Isolated sing at 0.

$$\begin{aligned} \text{On } \mathbb{C}_* : h(z) &= \frac{1}{z^4} \left(z + \frac{z^3}{3!} + \frac{z^5}{5!} + \dots \right) \\ &= \frac{1}{z^3} + \frac{1}{3!z} + \frac{z}{5!} + \dots \end{aligned}$$

So, pole of order 3 at 0: $\operatorname{res}_{z=0} h(z) = \frac{1}{3!} = \frac{1}{6}$.

RESIDUE at a pole of order m : (§80, §81 §73)

THM 1: An isolated sing z_0 is a pole of order $m \geq 1$ iff f can be written near z_0 as:

$$f(z) = \frac{\phi(z)}{(z-z_0)^m} \quad \text{where}$$

$(m-1)$ th derivative

* ϕ is analytic on some $B_\epsilon(z_0)$;

* $\phi(z_0) \neq 0$

THM 2: In this case

$$\operatorname{res}_{z=z_0} f(z) = \frac{\phi^{(m-1)}(z_0)}{(m-1)!}$$

In particular, for $m=1$ (simple pole):

$$\operatorname{res}_{z=z_0} f(z) = \frac{\phi^{(0)}(z_0)}{0!} = \phi(z_0)$$

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Ex 1 $f(z) = \frac{z+i}{z^2+9}$

f is analytic on $\mathbb{C} \setminus \{\pm 3i\}$ (rational f ?)
 $\pm 3i$ are isolated sing.

Near $z = 3i$, write $f(z) = \frac{\phi(z)}{z-3i}$

where $\phi(z) = \frac{z+i}{z+3i}$ is analytic &

non-zero near $z = 3i$ ($\phi(3i) = \frac{4i}{6i} \neq 0$).

Thm 1 $\Rightarrow$ simple pole at $3i$

Thm 2 $\Rightarrow \lim_{z \rightarrow 3i} (z-3i)f(z) = \phi(3i) = \frac{2}{3}$.

Near $z = -3i$ ★

Ex 2 $g(z) = \frac{z^3+2z}{(z-i)^3}$

Analytic on $\mathbb{C} \setminus \{i\}$ (rational f ?).

Near $z = i$, we have $g(z) = \frac{\phi(z)}{(z-i)^3}$

where $\phi(z) = z^3+2z$ is entire & $\phi(i) = i \neq 0$.

Thm 1 $\Rightarrow$ pole of order 3 at i , &

★ $\Rightarrow \lim_{z \rightarrow i} \frac{(z-i)^3 g(z)}{(3-1)!} = \frac{\phi^{(3-1)}(i)}{(3-1)!} = 3i$.