

THE CHINESE UNIVERSITY OF HONG KONG
Department of Mathematics
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Tutorial 4

Example 1. Evaluate the integral with the principal branch

$$\int_C z^{-1+i} dz$$

where C is the positively oriented unit circle.

$$\begin{aligned} f(z)dz &= f(z(\theta))ie^{i\theta} d\theta = e^{(-1+i)i\theta} ie^{i\theta} d\theta = e^{-\theta} id\theta \\ \int_C z^{-1+i} dz &= \int_{-\pi}^{\pi} e^{-\theta} id\theta = i(-e^{-\pi} + e^{\pi}) \end{aligned}$$

we should be careful that z^{-1+i} is not defined on the branch cut $\{\arg(z) = \pm\pi\}$ but z^{-1+i} is still piecewise continuous on C .

Definition 1. Suppose C is a contour represented by $z(t) : [a, b] \rightarrow \mathbb{C}$, then the length of the contour is the integral

$$L = \int_a^b |z'(t)| dt$$

Theorem 1. Suppose C is of length L and $f(z)$ is piecewise continuous on C . If there is a non-negative constant M such that $|f(z)| \leq M$ for all z on C at which $f(z)$ is defined. Then

$$\left| \int_C f(z) dz \right| \leq ML$$

In \mathbb{R}^2 , the line integral may be independent of the path taken (only depend on the two ends of the path), we would wonder if it is true for contour integral in \mathbb{C} .

Theorem 2. Suppose that $f(z)$ is continuous in a open connected set D . The following statements are equivalent

- $f(z)$ has an antiderivative $F(z)$ throughout D ($F'(z) = f(z)$)
- Given two fixed points z_1 and z_2 in D , for any contour lying in D with end points z_1 and z_2 , the contour integral has a fixed value depends only on z_1 and z_2
- the contour integrals of $f(z)$ around closed contours lying entirely in D all have value zero.

Moreover, if $f(z)$ has an antiderivative $F(z)$, then

$$\int_{z_1}^{z_2} f(z) dz = F(z_2) - F(z_1)$$

Remark : We should consider $f(z) = 1/z$. It seems that the antiderivative of f is $F(z) = \log z$, however $\log z$ is not well-defined at the branch cut (in the principal branch, $\log z$ is not well-defined at $\arg(z) = \pm\pi$). Hence $f(z) = 1/z$ does not have antiderivative in any open connected set D containing a closed contour. You can compute that $\int_{|z|=1} \frac{dz}{z} = 2\pi i$ which is not zero.

Theorem 3. (Cauchy-Goursat theorem) If $f(z)$ is analytic at all points interior to and on a simple closed contour C (the closure of the bounded component divided by the contour), then

$$\int_C f(z)dz = 0$$

It seems that theorem 2 and theorem 3 are quite similar, we may ask if having antiderivative are equivalent to analyticity. Having antiderivative must imply analyticity since we have $F'(z) = f(z)$ in which $F(z)$ is already analytic.

Theorem 4. A function f that is analytic throughout a simply connected domain U must have an antiderivative everywhere in U and hence $\int_C f(z)dz = 0$ for any closed contour C lying in U .

Remark : $f = 1/z$ gives a example here to verify that simply connectedness is necessary. You may consider $D = B_1(0) \setminus B_{1/2}(0)$ which is not simply connected but f is analytic here, however f do not have a antiderivative defined on D .

Theorem 5. (Morera's theorem) A continuous f defined in open connected domain D such that $\int_C f(z)dz = 0$ for any closed contour C lying in D , then $f(z)$ is analytic in D .

Remark : Actually the statement remains valid for any triangular path C lying in U , we will discuss the reason later.

Exercise:

1 Let C be the arc of the circle $|z| = 2$ from $z = 2$ to $z = 2i$ that lies in the first quadrant, show that $\left| \int_C \frac{z+5}{z^2-1} dz \right| \leq 7\pi/3$.

2 Use theorem 3 to show that the integrals are zero along the contour $|z| = 1$

(a) $\int_C \frac{dz}{z^2 + 2z + 2}$ (b) $\int_C \text{Log}(z+2)dz$.

3 Let C be the of the circle $|z - 1| = 2$, compute $\int_C \frac{zdz}{z-1}$.