THE CHINESE UNIVERSITY OF HONG KONG MATH2230 Tutorial 8

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Theorem 1. (Taylor Series) Suppose that f is analytic in a disk $\{z \in \mathbb{C} \mid |z - z_0| < R\}$. Then f has the power series representation centred at $z = z_0$

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n = \sum_{n=0}^{\infty} \frac{f^{(n)}(z_0)}{n!} (z - z_0)^n \quad \text{for all } z \in \{z \in \mathbb{C} \mid |z - z_0| < R\}.$$

Remark: The Taylor series of f centred at a given point is unique. $(a_n$ is unique)

Remark: This means that the infinite series converges for any z in the disk. (may not uniform!)

Remark: If f is analytic at some point z_0 , then it must be analytic in some small disk $\{z \in \mathbb{C} \mid |z-z_0| < \varepsilon\}$ such that we have a convergent Taylor series there.

Remark: If f is entire, then the Taylor series converges in the domain $\mathbb{C} = \{z \in \mathbb{C} \mid |z - z_0| < \infty\}$ for any z_0 .

Suppose we have a function f which admits a singularity at $z = z_0$ such that $\lim_{z \to z_0} |f(z)| = \infty$. (Or other types of singularity at which f(z) is not welled-defined, we will discuss later.) It is clear that we do not have a Taylor Series for f centred at $z = z_0$ since $a_0 = f(z_0)$ is not defined! $(a_n = \frac{f^{(n)}(z_0)}{n!}$ are defined as well!)

Theorem 2. (Laurent Series) Suppose that f is analytic in an annulus $\{z \in \mathbb{C} \mid R_1 < |z-z_0| < R_2\}$, then f has the power series representation centred at $z = z_0$

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n + \sum_{n=1}^{\infty} \frac{b_n}{(z - z_0)^n} \quad \text{for all } z \in \{z \in \mathbb{C} \mid R_1 < |z - z_0| < R_2\}.$$

where $a_n = \frac{1}{2\pi i} \int_C \frac{f(z)dz}{(z-z_0)^{n+1}}$ (n = 0, 1, ...) and $b_n = \frac{1}{2\pi i} \int_C f(z)(z-z_0)^{n-1}dz$ (n = 1, 2, ...). C is any closed contour in the annulus.

Remark: The formula for a_n and b_n here may be difficult to compute.

An important technique to compute the whole Laurent series is the following proposition:

Proposition 1. (Geometric Sum) If |z| < 1, then $\frac{1}{1-z} = \sum_{n=0}^{\infty} z^n$.

Example 1. Find the Laurent series of $f = \frac{1}{z^2 + 4}$ centred at z = 2i in the region $\{|z - 2i| > 4\}$

First, we observe that $\frac{1}{z^2+4}=\left(\frac{1}{z-2i}\right)\left(\frac{1}{z+2i}\right)$. We shall be careful that z=2i is a singularity of f so it makes sense to consider the Laurent series of f. If we can find the Laurent series for $\frac{1}{z+2i}$, then it is done since $\frac{1}{z-2i}$ is already 'good'.

Second we find the Laurent series for $\frac{1}{z+2i}$ by proposition 1. We observe that

$$\frac{1}{z+2i} = \frac{1}{z-2i+4i} = \frac{1}{z-2i} \frac{1}{\left(1 - \left(-\frac{4i}{z-2i}\right)\right)}$$

Since $4 < |z - 2i| \Rightarrow \left| \frac{4i}{z - 2i} \right| < 1$. By proposition 1,

$$\frac{1}{\left(1 - \left(-\frac{4i}{z - 2i}\right)\right)} = \sum_{n=0}^{\infty} \left(-\frac{4i}{z - 2i}\right)^n$$

Therefore,

$$f = \frac{1}{z^2 + 4} = \left(\frac{1}{z - 2i}\right) \left(\frac{1}{z + 2i}\right) = \sum_{n=0}^{\infty} \frac{(-4i)^n}{(z - 2i)^{n+2}}$$

Example 2. Try to find a Laurent series of example 1 in the region $\{0 < |z - 2i| < 4\}$.

Example 3. Find the Laurent series of $\frac{1}{z \sin z}$ in the region $\{0 < |z| < \frac{\pi}{2}\}$.

Method of long division: We see that $\sin z = z - \frac{z^3}{3!} + \frac{z^5}{5!} - \frac{z^7}{7!} + \dots$, by long division, we have

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

The disadvantage is that we can not obtain the whole series. However, in this case, we do not have a closed form of Laurent series for $\frac{1}{\sin z}$.

Exercise:

- 1. Find the Laurent series of $\frac{z}{1+z^3}$ in the region $\{0 < |z| < 1\}$ and $\{|z| > 1\}$ respectively.
- 2. Find the Laurent series of $\frac{z}{(z-1)(z-3)}$ in the region $\{0<|z-1|<2\}$.