

pf Hence  $\frac{f'(z)}{f(z)} = \frac{k}{z-a} + \frac{g'(z)}{g(z)}$  has a simple pole at  $a$  with residue  $k$ .

② Similarly, if  $f$  has a pole of order  $l$  at  $z=b$ , then  $f(z) = (z-b)^{-l} h(z)$

where  $h(b) \neq 0$ .  
 $\Rightarrow \frac{f'(z)}{f(z)} = -\frac{l}{z-b} + \frac{h'(z)}{h(z)}$  has a simple pole at  $b$  with residue  $-l$ .

③ By Residue Thm,

$$\frac{1}{2\pi i} \int_{\gamma} \frac{f'(z)}{f(z)} dz = \sum_{k=1}^n \text{ord}(z_k) \cdot n(\gamma; z_k) - \sum_{j=1}^m \text{ord}(p_j) \cdot n(\gamma; p_j) \quad \#$$

Remark (p.136)

The above theorem is known as "Argument Principle" because  $\frac{1}{2\pi i} \int_{\gamma} \frac{f'(z)}{f(z)} dz = \frac{1}{2\pi i} (\log f(\gamma(b)) - \log f(\gamma(a))) = \frac{1}{2\pi i} \Delta \text{Arg} f(\gamma)$   
 "the argument  $f(\gamma)$  covers" eg.

Def 10.4

$\gamma$  is called a **regular closed curve** if  $\gamma$  is a simple closed piecewise  $C^1$  curve with  $n(\gamma, a) = 0$  or  $n(\gamma, a) = 1 \quad \forall a \notin \gamma$ . In this case, we will call  $\{a \in \mathbb{C} : n(\gamma, a) = 1\}$  the **inside** of  $\gamma$  and call  $\{a \in \mathbb{C} : n(\gamma, a) = 0\}$  the **outside** of  $\gamma$ .

Rouché Thm (Thm 10.10)

Suppose that  $f$  and  $g$  are analytic inside and on a regular closed curve  $\gamma$  and that  $|f(z)| > |g(z)| \quad \forall z \in \gamma$ . Then  $Z_f(f+g) = Z_f(f)$  inside  $\gamma$ .

where  $Z_f(f)$  is the number of zeros of  $f$  inside  $\gamma$ , counting multiplicities.

pf ① Note that if  $f(z) = A(z)B(z)$ , then  $\frac{f'}{f} = \frac{A'}{A} + \frac{B'}{B}$

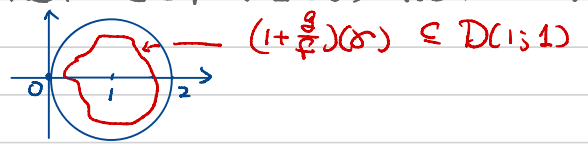
$$\Rightarrow \int_{\gamma} \frac{f'}{f} dz = \int_{\gamma} \frac{A'}{A} dz + \int_{\gamma} \frac{B'}{B} dz$$

② Since  $f+g = f(1 + \frac{g}{f})$ , we have

$$Z_f(f+g) = \frac{1}{2\pi i} \int_{\gamma} \frac{(f+g)'}{f+g} dz = \frac{1}{2\pi i} \left( \int_{\gamma} \frac{f'}{f} dz + \int_{\gamma} \frac{(1 + \frac{g}{f})'}{1 + \frac{g}{f}} dz \right)$$

(analytic  $\Rightarrow$  no pole)

③ Since  $|f(z)| > |g(z)| \quad \forall z \in \gamma$ , we have  $|\frac{g}{f}| < 1$



Since  $D(1; 1)$  is simply connected, by Thm 8.6,  $\exists$  analytic branch  $h$  of  $\log$  in  $D(1; 1) \Rightarrow \int_{\gamma} \frac{(1 + \frac{g}{f})'}{1 + \frac{g}{f}} dz = h(1 + \frac{g}{f}) \Big|_{z=\gamma(a)}^{z=\gamma(b)} = 0$  (anti-derivative)

So by ②,  $Z_f(f+g) = Z_f(f) \quad \#$

Example

Show that the polynomials  $2z^2 + 4z^2 + 1$  and  $2z^2 - 4z^2 + 1$  has exactly 2 zeros (counting multiplicities) in  $|z| < 1$ .

pf Note that, on  $|z|=1$ ,  $|4z^2| = 4 > 3 \geq |2z^2 + 1|$

By Rouché Thm,

$$Z_f(2z^2 + 4z^2 + 1) = Z_f(2z^2 - 4z^2 + 1) = Z_f(4z^2) = 2 \quad \#$$

# Ch 11-12 Applications of Residue Thm

## I. $\int_{-\infty}^{\infty} \frac{P(x)/Q(x) dx$

Example

$$\int_{-\infty}^{\infty} \frac{dx}{x^2+1} = ?$$

sol

Let  $C_R$  be the closed curve



where  $R$  is large enough so that all the zeros of  $z^2+1$  in  $H^+ := \{z \in \mathbb{C} : \text{Im} z \geq 0\}$

are inside  $C_R$

Let  $\Gamma_R$  be  $Re^{i\theta}$ ,  $\theta \in [0, \pi]$ . Then

$$\int_{C_R} \frac{1}{z^2+1} dz = \int_{-R}^R \frac{1}{x^2+1} dx + \int_{\Gamma_R} \frac{1}{z^2+1} dz$$

Note that

$$| \int_{\Gamma_R} \frac{1}{z^2+1} dz | \leq \pi \cdot R \cdot \frac{1}{R^2-1} \rightarrow 0 \text{ as } R \rightarrow \infty$$

$\leftarrow |z^2+1| \geq |z|^2-1 = R^2-1 \Rightarrow \left| \frac{1}{z^2+1} \right| \leq \frac{1}{R^2-1}$

So

$$\int_{C_R} \frac{1}{z^2+1} dz \rightarrow \int_{-\infty}^{\infty} \frac{1}{x^2+1} dx \text{ as } R \rightarrow \infty$$

Let

$$Z^+(z^2+1) = \{z \in H^+ : z^2+1=0\}$$

Note that  $Z^+(z^2+1) \cap \mathbb{R} = \emptyset$ , and

$$Z^+(z^2+1) = \{e^{\frac{\pi}{2}i}, e^{\frac{3\pi}{2}i}\}$$

$$\text{Res}\left(\frac{1}{z^2+1}; e^{\frac{\pi}{2}i}\right) = \frac{1}{4z^2} \Big|_{z=e^{\frac{\pi}{2}i}} = \frac{1}{4} e^{-\frac{\pi}{2}i} = \frac{1}{4} \left(\frac{1}{\sqrt{2}} + i\frac{1}{\sqrt{2}}\right) = \frac{1}{8}(\sqrt{2} + i\sqrt{2})$$

$$\text{Res}\left(\frac{1}{z^2+1}; e^{\frac{3\pi}{2}i}\right) = \frac{1}{4z^2} \Big|_{z=e^{\frac{3\pi}{2}i}} = \frac{1}{4} e^{-\frac{3\pi}{2}i} = \frac{1}{4} \left(\frac{1}{\sqrt{2}} - i\frac{1}{\sqrt{2}}\right) = \frac{1}{8}(\sqrt{2} - i\sqrt{2})$$

By Residue Thm (Thm 10.5),

$$\int_{C_R} \frac{1}{z^2+1} dz = 2\pi i \left( \text{Res}\left(\frac{1}{z^2+1}; e^{\frac{\pi}{2}i}\right) + \text{Res}\left(\frac{1}{z^2+1}; e^{\frac{3\pi}{2}i}\right) \right) = \frac{\pi i}{4} (-2i\sqrt{2}) = \frac{\sqrt{2}}{2} \pi$$

$$\Rightarrow \int_{-\infty}^{\infty} \frac{1}{x^2+1} dx = \frac{\sqrt{2}}{2} \pi \quad \#$$

Remark

Step 1 applies to  $\int_{-\infty}^{\infty} \frac{P(x)}{Q(x)} dx$  with  $\deg Q - \deg P \geq 2$  and  $Q(x) \neq 0 \forall x \in \mathbb{R}$

The same argument shows that

$$\int_{-\infty}^{\infty} \frac{P(x)}{Q(x)} dx = 2\pi i \sum_{z \in Z^+(Q)} \text{Res}\left(\frac{P}{Q}; z\right)$$

## II. $\int_{-\infty}^{\infty} R(x) \cos x dx$ and $\int_{-\infty}^{\infty} R(x) \sin x dx$

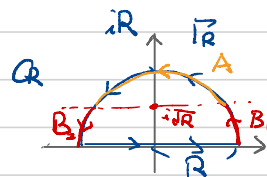
Example  $\int_{-\infty}^{\infty} \frac{\cos x}{x^2+1} dx = ?$        $\int_{-\infty}^{\infty} \frac{\sin x}{x^2+1} dx = ?$

sol

Let  $\Gamma_R$  :  $Re^{i\theta}$ ,  $\theta \in [0, \pi]$

A :  $Re^{i\theta}$ ,  $\theta \in [\varphi, \pi - \varphi]$ ,  $\varphi = \sin^{-1} \frac{\sqrt{R}}{R}$

$B_1$  :  $Re^{i\theta}$ ,  $\theta \in [0, \varphi]$ ;  $B_2$  :  $Re^{i\theta}$ ,  $[\pi - \varphi, \pi]$

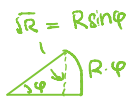


Consider

$$\int_{C_R} \frac{1}{z^2+1} e^{iz} dz = \int_{-R}^R \frac{1}{x^2+1} e^{ix} dx + \int_{\Gamma_R} \frac{1}{z^2+1} e^{iz} dz$$

$\leftarrow \int_{B_1+A+B_2}$

$$|e^{iz}| = e^{-\text{Im}z} \leq e^{-\sqrt{R}}$$



$$\frac{\sqrt{R}}{R\phi} = \frac{\sin\phi}{\phi} \geq \frac{1}{\frac{\pi}{2}} = \frac{2}{\pi}$$

$$\Rightarrow R\phi \leq \frac{\pi}{2}\sqrt{R}$$

**sol**

(a)  $\left| \int_A \frac{1}{z^2+1} e^{iz} dz \right| \leq \frac{1}{R^2-1} e^{-\sqrt{R}} R(\pi-2\phi) \leq \frac{R}{R^2-1} e^{-\sqrt{R}} \pi \rightarrow 0$  as  $R \rightarrow \infty$

(b)  $\left| \int_{B_1} \frac{1}{z^2+1} e^{iz} dz \right| \leq \frac{1}{R^2-1} 1 R\phi \leq \frac{1}{R^2-1} \frac{\pi}{2}\sqrt{R} \rightarrow 0$  as  $R \rightarrow \infty$

$\left| \int_{B_2} \frac{1}{z^2+1} e^{iz} dz \right| \leq \frac{1}{R^2-1} \frac{\pi}{2}\sqrt{R} \rightarrow 0$  as  $R \rightarrow \infty$

So  $\int_{\Gamma_R} \frac{1}{z^2+1} e^{iz} dz \rightarrow 0$  as  $R \rightarrow \infty$

$\Rightarrow \int_{C_R} \frac{1}{z^2+1} e^{iz} dz \rightarrow \int_{-\infty}^{\infty} \frac{e^{ix}}{x^2+1} dx = \int_{-\infty}^{\infty} \frac{\cos x + i \sin x}{x^2+1} dx$

By Residue Thm, for  $R$  large enough

$$\int_{C_R} \frac{e^{iz}}{z^2+1} dz = 2\pi i \text{Res}\left(\frac{e^{iz}}{z^2+1}; i\right) = 2\pi i \cdot \frac{e^{iz}}{2z} \Big|_{z=i} = 2\pi i \frac{e^{-1}}{2i} = \pi e^{-1}$$

$$\Rightarrow \int_{-\infty}^{\infty} \frac{\cos x}{x^2+1} dx = \text{Re}(\pi e^{-1}) = \pi e^{-1}, \quad \int_{-\infty}^{\infty} \frac{\sin x}{x^2+1} dx = \text{Im}(\pi e^{-1}) = 0 \quad \#$$

**Remark**

- The above method works for  $\int_{-\infty}^{\infty} \frac{P(x)}{Q(x)} \cos x dx$ ,  $\int_{-\infty}^{\infty} \frac{P(x)}{Q(x)} \sin x dx$  when  $\deg Q > \deg P$ ,  $Q(x) \neq 0 \forall x \in \mathbb{R}$
- If  $Q(x)$  and  $\cos x$  (resp.  $Q(x)$  and  $\sin x$ ) have a common simple zero, one can modify the method by considering  $\frac{P(x)}{Q(x)} (e^{iz} \pm i)$  (resp.  $\frac{P(x)}{Q(x)} (e^{iz} \pm 1)$ )

**Example**  $\int_{-\infty}^{\infty} \frac{\sin x}{x} dx = ?$

**sol**

Note that  $\frac{\sin x}{x} = \text{Im} \frac{e^{ix}}{x} = \text{Im} \frac{e^{ix}-1}{x}$  and  $\frac{e^{iz}-1}{z} = \sum_{n=1}^{\infty} \frac{(iz)^{n-1}}{n!} = \sum_{n=0}^{\infty} \frac{z^{n+1}}{(n+1)!} = i - \frac{z}{2} + \dots$  (0 is removable singularity) "i" entire

$\Rightarrow \int_{C_R} \frac{e^{iz}-1}{z} dz = 0 = \int_{-R}^R \frac{e^{ix}-1}{x} dx + \int_{\Gamma_R} \frac{e^{iz}-1}{z} dz$

$\Rightarrow \int_{-R}^R \frac{e^{ix}-1}{x} dx = \int_{\Gamma_R} \frac{1-e^{iz}}{z} dz = \left( \int_{\Gamma_R} \frac{1}{z} dz \right) - \int_{\Gamma_R} \frac{e^{iz}}{z} dz = \int_0^{\pi} \frac{1}{Re^{i\theta}} R i e^{i\theta} d\theta = \pi i$

Note that  $\int_{\Gamma_R} \frac{1}{z} dz \rightarrow 0$  as  $R \rightarrow \infty$  ← similar as the previous example

So  $\int_{-\infty}^{\infty} \frac{e^{ix}-1}{x} dx = \pi i \Rightarrow \int_{-\infty}^{\infty} \frac{\sin x}{x} dx = \text{Im} \left( \int_{-\infty}^{\infty} \frac{e^{ix}-1}{x} dx \right) = \pi \quad \#$

**III.  $\int_0^{\infty} \frac{P(x)}{Q(x)} dx$**

**Example**  $\int_0^{\infty} \frac{dx}{1+x^3} = ?$

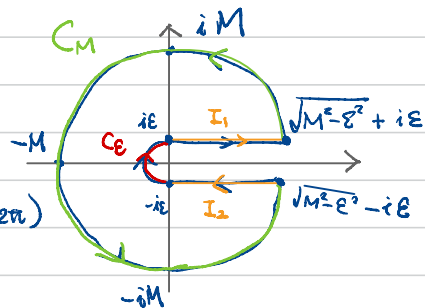
**sol**

$C_\epsilon \cup I_1 \cup I_2 \cup C_M$

Let  $K_{\epsilon, M}$  be the curve defined as in the diagram

Note  $\log z$  can be defined on  $\mathbb{C} - \mathbb{R}_{\leq 0} \supseteq K_{\epsilon, M}$  (Choose  $0 < \text{Arg} z < 2\pi$ )

Consider  $\int_{K_{\epsilon, M}} \frac{1}{1+z^3} \log z dz$



(1) u) Since  $\frac{1}{1+z^3}$  is continuous at  $z=0$ ,  $\exists \delta_0 > 0, A > 0$  s.t.

$$\left| \frac{1}{1+z^3} \right| \leq A \quad \forall |z| < \delta_0$$

Also note that for  $z \in C_\epsilon$ ,  $|\log z| = |\log \epsilon e^{i\theta}| = |\log \epsilon + i\theta| \leq |\log \epsilon| + 2\pi$

$\Rightarrow \forall \epsilon < \delta_0$ ,

$$\left| \int_{C_\epsilon} \frac{1}{1+z^3} \log z dz \right| \leq (\pi \cdot \epsilon) \cdot A (|\log \epsilon| + 2\pi) \rightarrow 0 \quad \text{as } \epsilon \rightarrow 0.$$

sol

ii) For  $z \in C_M$ ,

$$\left| \frac{1}{z^2+1} \log z \right| \leq \frac{1}{M^2-1} \cdot (\log M + 2\pi)$$

$$\Rightarrow \left| \int_{C_M} \frac{1}{z^2+1} \log z \, dz \right| \leq 2\pi M \cdot \frac{1}{M^2-1} (\log M + 2\pi) \rightarrow 0 \text{ as } M \rightarrow \infty$$

$$\text{iii) } \int_{I_\epsilon} \frac{1}{z^2+1} \log z \, dz = \int_0^{\sqrt{M^2-\epsilon^2}} \frac{1}{(i\epsilon+t)^2+1} \log(i\epsilon+t) \, dt$$

$$= \int_0^\delta \frac{1}{(i\epsilon+t)^2+1} \log(i\epsilon+t) \, dt + \int_\delta^M \frac{1}{(i\epsilon+t)^2+1} \log(i\epsilon+t) \, dt - \int_{\sqrt{M^2-\epsilon^2}}^M \frac{1}{(i\epsilon+t)^2+1} \log(i\epsilon+t) \, dt$$

if  $M > 2$  &  $\epsilon < 1$

$$\left| \int_0^\delta \frac{1}{(i\epsilon+t)^2+1} \log(i\epsilon+t) \, dt \right| \leq \delta \cdot \frac{1}{1-\epsilon^2} (\log \delta + 2\pi) \rightarrow 0 \text{ as } \delta, \epsilon \rightarrow 0$$

$$\text{So } \int_{I_\epsilon} \frac{1}{z^2+1} \log z \, dz \rightarrow \int_0^M \frac{1}{t^2+1} \log t \, dt \text{ as } \epsilon \rightarrow 0$$

$$\rightarrow \int_0^\infty \frac{1}{t^2+1} \log t \, dt \text{ as } M \rightarrow \infty$$

Similarly,

$$\int_{I_2} \frac{1}{z^2+1} \log z \, dz \rightarrow - \int_0^M \frac{1}{t^2+1} (\log t + 2\pi i) \, dt \text{ as } \epsilon \rightarrow 0$$

$$\rightarrow - \int_0^\infty \frac{1}{t^2+1} \log t \, dt - 2\pi i \int_0^\infty \frac{1}{t^2+1} \, dt \text{ as } M \rightarrow \infty$$

Therefore,

$$\int_{K_{M,\epsilon}} \frac{1}{z^2+1} \log z \, dz \rightarrow -2\pi i \int_0^\infty \frac{1}{t^2+1} \, dt \text{ as } M \rightarrow \infty, \epsilon \rightarrow 0$$

③ Note that  $z^2+1$  has 3 zeros:  $e^{i\pi/2}, e^{i\pi}, e^{i5\pi/2}$  and

$$\text{Res} \left( \frac{\log z}{1+z^2} ; e^{i\pi/2} \right) = \frac{\log z}{2z} \Big|_{z=e^{i\pi/2}} = \frac{i\pi/2}{2} \cdot \frac{1}{2} e^{-i\pi/2} = \frac{i\pi}{4} \left( \frac{1}{2} - \frac{\sqrt{3}}{2}i \right)$$

$$\text{Res} \left( \frac{\log z}{1+z^2} ; e^{i\pi} \right) = \frac{\log z}{2z} \Big|_{z=e^{i\pi}} = \frac{i\pi}{2} \cdot \frac{1}{2} e^{i(-2\pi)} = \frac{i\pi}{2}$$

$$\text{Res} \left( \frac{\log z}{1+z^2} ; e^{i5\pi/2} \right) = \frac{\log z}{2z} \Big|_{z=e^{i5\pi/2}} = \frac{i5\pi/2}{2} \cdot \frac{1}{2} e^{-i\pi/2} = \frac{5\pi}{4} i \left( \frac{1}{2} + \frac{\sqrt{3}}{2}i \right)$$

So, by Residue Thm, for  $M$  large enough,  $\epsilon$  small enough,

$$\int_{K_{M,\epsilon}} \frac{1}{z^2+1} \log z \, dz = 2\pi i \left( \frac{i\pi}{4} \left( \frac{1}{2} - \frac{\sqrt{3}}{2}i \right) + \frac{i\pi}{2} + \frac{5\pi i}{4} \left( \frac{1}{2} + \frac{\sqrt{3}}{2}i \right) \right) = -\frac{2\pi}{9} \sqrt{3} \cdot (2\pi i)$$

$$\stackrel{\text{①}}{\rightarrow} -2\pi i \int_0^\infty \frac{1}{t^2+1} \, dt$$

$$\Rightarrow \int_0^\infty \frac{1}{t^2+1} \, dt = \frac{2\pi}{9} \sqrt{3} \quad \#$$

Remark

• The above method works for  $\int_a^\infty \frac{P(x)}{Q(x)} \, dx$ ,  $\deg Q - \deg P \geq 2$ ,  $Q(x) \neq 0 \forall x \in [a, \infty)$

• This method also applies to  $\int_0^\infty \frac{x^{\alpha-1}}{P(x)} \, dx$ ,  $\deg P \geq 1$ ,  $0 < \alpha < 1$ ,  $P(x) \neq 0 \forall x \in [0, \infty)$

Example  $\int_0^\infty \frac{dx}{\sqrt{x}(1+x)} = ?$

sol

Let  $K_{M,\epsilon}$  be as in the previous example. Consider  $\sqrt{z} = e^{\frac{1}{2} \log z}$  is analytic in  $\mathbb{C} - \mathbb{R}_{\geq 0}$  (Choose  $0 < \text{Arg } z < 2\pi$ )

Similar as in the previous example, one can show

$$\int_{C_\epsilon} \frac{dz}{\sqrt{z}(1+z)} \rightarrow 0 \text{ as } \epsilon \rightarrow 0, \int_{C_M} \frac{dz}{\sqrt{z}(1+z)} \rightarrow 0 \text{ as } M \rightarrow \infty$$

$$\int_{I_1 \cup I_2} \frac{1}{\sqrt{z}(1+z)} \, dz \rightarrow (1 - e^{\frac{1}{2}(2\pi i)}) \int_0^\infty \frac{1}{\sqrt{x}(1+x)} \, dx = (1 - \frac{e^{-\pi i}}{-1}) \int_0^\infty \frac{1}{\sqrt{x}(1+x)} \, dx \text{ as } \epsilon \rightarrow 0, M \rightarrow \infty$$

By Residue Thm, for  $M$  large enough,  $\epsilon$  small enough,

$$\int_{K_{M,\epsilon}} \frac{1}{\sqrt{z}(1+z)} \, dz = 2\pi i \text{Res} \left( \frac{1}{\sqrt{z}(1+z)} ; -1 \right) = 2\pi i \cdot \left( \frac{z^{-\frac{1}{2}}}{1} \Big|_{z=-1} \right) = 2\pi i \cdot e^{-\frac{\pi i}{2}} = -2\pi$$

$$\rightarrow 2 \int_0^\infty \frac{1}{\sqrt{x}(1+x)} \, dx$$

$$\text{So } \int_0^\infty \frac{1}{\sqrt{x}(1+x)} \, dx = \pi \quad \#$$