

5.1. MC Questions

(a) A subset \mathcal{A} of a domain $\Omega \subset \mathbb{C}$ is called *discrete* in Ω if it has no limit point in Ω . For how many of the following pairs (Ω, \mathcal{A}) is it not true that \mathcal{A} is discrete in Ω ?

- (i) $\Omega = \mathbb{C}$. Define $q_n = \sum_{k=1}^n \frac{1}{k}$ and $\mathcal{A} = \bigcup_{n \in \mathbb{N}} \{q_n e^{ix} : x = \frac{k2\pi}{n} \text{ for some } k \in \mathbb{N}\}$.
- (ii) $\Omega = \mathbb{C}$. Define $q_n = \sum_{k=1}^n \frac{1}{k^2}$ and $\mathcal{A} = \bigcup_{n \in \mathbb{N}} \{q_n e^{ix} : x = \frac{k2\pi}{n} \text{ for some } k \in \mathbb{N}\}$.
- (iii) $\Omega = \mathbb{C}$, $\mathcal{A} = \{\frac{1}{n} : n \in \mathbb{N}^+\}$.
- (iv) $\Omega = \mathbb{C} \setminus \{0\}$, $\mathcal{A} = \{\frac{1}{n} : n \in \mathbb{N}^+\}$.

- A) 0
- B) 1
- C) 2
- D) 3

Solution: In options (iii) and (iv), 0 is clearly the only accumulation point for the set \mathcal{A} in \mathbb{C} . Only (iii) should be counted in the answer, as in (iv) we have that $0 \notin \Omega$. We now claim that in option (i), the set is discrete in Ω . Indeed, any bounded subset of \mathbb{C} contains at most finitely many points from \mathcal{A} , as $\lim_{n \rightarrow \infty} q_n = \infty$. The same can't be said about option (ii): given that $\lim_{n \rightarrow \infty} q_n = \frac{\pi^2}{6}$ we have for instance that $\frac{\pi^2}{6}$ is an accumulation point for \mathcal{A} . All in all, two out of the four sets are discrete and two are not.

(b) Let $f : \Omega \rightarrow \mathbb{C}$ be a non-constant holomorphic function on an open set Ω . For $w \in \mathbb{C}$ we define the set

$$E_w := \{z \in \Omega : f(z) = w.\}$$

Which of the following is true?

- A) E_w is a discrete set in Ω only for $w = 0$.
- B) E_w is a discrete set in Ω only for $w \neq 0$.
- C) E_w is a discrete set in Ω for every $w \in \mathbb{C}$.
- D) If Ω is connected then E_w is a discrete set in Ω for every $w \in \mathbb{C}$.

Solution: We start by proving that D) holds. Let $\Omega \subseteq \mathbb{C}$ be open and connected, and fix $w \in \Omega$. Define $g : \Omega \rightarrow \mathbb{C}$ as $g(z) = f(z) - w$. Then $E_w = \{z \in \Omega : f(z) = w\} = \{z \in \Omega : f(z) - w = 0\} = \{z \in \Omega : g(z) = 0\}$. Since g is also non-constant and holomorphic, we know that its set of zeros has to be discrete (all zeros are isolated), and consequently E_w is also discrete. On the other hand, option C) is false since if Ω is not connected then we can easily define a locally constant but non-constant holomorphic function f , which, being locally constant, clearly doesn't satisfy the fact that E_w is a discrete set in Ω for every $w \in \mathbb{C}$. Since the value taken by f in the part of the domain on which it is locally constant is arbitrary, A) and B) are also proven to be false.

5.2. Order of zeros

(a) Find the zeros of the function $z \mapsto \sin(z^2)$ and determine their order.

Solution: Taking advantage of the definition of complex sine, we have that $\sin(z_0^2) = 0$ if $z_0 = 0$ or $z_0 = \pm\sqrt{k\pi}$ or $z_0 = \pm i\sqrt{k\pi}$ for some $k \geq 1$. Consider now $(\sin(z^2))' = 2z \cos(z^2)$. Among the possible values for z_0 we just mentioned, we have that $(\sin(z_0^2))' = 0 \iff z_0 = 0$, so all the other zeroes have order 1. Computing $(\sin(z_0^2))''|_{z_0=0} \neq 0$ allows us to conclude that 0 has order 2.

(b) Let $p(z) := 1 + a_1z + \dots + a_nz^n$ be a polynomial and $f(z) := e^z - p(z)$. Clearly $z_0 = 0$ is a zero of the function $f(z)$. Compute $\text{ord}_{z_0} f$, the order of the zero of f at z_0 , as a function of the coefficients of $p(z)$.

Solution: The Taylor series expansion of e^z around $z = 0$ is:

$$e^z = \sum_{k=0}^{\infty} \frac{z^k}{k!} = 1 + z + \frac{z^2}{2!} + \frac{z^3}{3!} + \dots$$

The function we are investigating is:

$$f(z) = e^z - p(z).$$

We subtract the polynomial $p(z)$ from the Taylor series of e^z :

$$f(z) = \left(1 + z + \frac{z^2}{2!} + \frac{z^3}{3!} + \dots\right) - \left(1 + a_1z + a_2z^2 + \dots + a_nz^n\right).$$

Simplifying the expression, we get:

$$f(z) = (z - a_1z) + \left(\frac{z^2}{2!} - a_2z^2\right) + \dots + \left(\frac{z^n}{n!} - a_nz^n\right) + \sum_{k=n+1}^{\infty} \frac{z^k}{k!}.$$

The order of the zero at $z_0 = 0$ is determined by the first non-zero coefficient in the above expansion. That is, we seek the smallest k such that

$$\frac{1}{k!} - a_k \neq 0.$$

Thus, the order of the zero at $z_0 = 0$ is:

$$\min \left\{ k : 1 \leq k \leq n \text{ and } a_k \neq \frac{1}{k!} \right\}.$$

If $a_k = \frac{1}{k!}$ for all $k \leq n$, then the order of the zero is $n + 1$.

5.3. ★ The complex logarithm Let

$$U = \mathbb{C} \setminus \{z \in \mathbb{C} : \Im(z) = 0, \Re(z) \leq 0\}$$

be the open set obtained by removing the negative real axis from the complex plane \mathbb{C} . The complex logarithm is defined in U as

$$\log(z) := \log(|z|) + i \arg(z), \quad z = |z|e^{i \arg(z)},$$

where $\arg(z) \in] - \pi, \pi[$. Show that for every $z \in U$

$$\log(z) = \int_{\gamma} \frac{1}{w} dw,$$

where γ is the segment connecting 1 to z .

Hint: integrate over a well chosen closed curve containing γ and passing through $|z|$.

Solution: Fix $z \in U$ and let $\theta = \arg(z) \in] - \pi, \pi[$ so that $z = |z|e^{i\theta}$. Then, consider the closed curve σ defined as the concatenation of: $\gamma_1(t) = (1 - t) + t|z|$, $t \in [0, 1]$ (the segment joining 1 with $|z|$), then $\gamma_2(t) = |z|e^{it}$ for $t \in [0, \theta]$ (the arc centred at the origin connecting $|z|$ to z), and finally γ^- , (the segment joining z to 1). Since $w \mapsto 1/w$ is holomorphic in U , by Cauchy Theorem we have by integrating over σ that

$$\begin{aligned} \int_{\gamma} \frac{1}{w} dw &= \int_{\gamma_1} \frac{1}{w} dw + \int_{\gamma_2} \frac{1}{w} dw = \int_0^1 \frac{|z| - 1}{(1 + t) + t|z|} dt + \int_0^{\theta} \frac{i|z|e^{it}}{|z|e^{it}} dt \\ &= \log((1 + t) + t|z|)|_{t=0}^{t=1} + i\theta = \log(|z|) + i \arg(z) \end{aligned}$$

which is exactly the definition of the complex logarithm.

5.4. A complex ODE Take advantage of the power series expansion around zero to find a holomorphic function $f : \mathbb{C} \rightarrow \mathbb{C}$ such that $f'(z) = zf(z)$ and $f(0) = 1$.

Solution: We know that $f(z)$ can be expressed as a power series around $z = 0$:

$$f(z) = \sum_{n=0}^{\infty} a_n z^n.$$

Taking the derivative term-by-term, we obtain:

$$f'(z) = \sum_{n=1}^{\infty} n a_n z^{n-1}.$$

Substituting $f(z)$ and $f'(z)$ into the differential equation $f'(z) = z f(z)$, we get:

$$\sum_{n=1}^{\infty} n a_n z^{n-1} = z \sum_{n=0}^{\infty} a_n z^n.$$

The right-hand side is

$$z \sum_{n=0}^{\infty} a_n z^n = \sum_{n=0}^{\infty} a_n z^{n+1} = \sum_{m=1}^{\infty} a_{m-1} z^m \quad (\text{letting } m = n + 1).$$

Thus, the equation becomes:

$$\sum_{n=1}^{\infty} n a_n z^{n-1} = \sum_{m=1}^{\infty} a_{m-1} z^m.$$

To align the powers of z on both sides, perform a change of index on the left-hand side. Let $m = n - 1$, which implies $n = m + 1$. Then:

$$\sum_{n=1}^{\infty} n a_n z^{n-1} = \sum_{m=0}^{\infty} (m + 1) a_{m+1} z^m.$$

Now, the equation is:

$$\sum_{m=0}^{\infty} (m + 1) a_{m+1} z^m = \sum_{m=1}^{\infty} a_{m-1} z^m.$$

Separating the $m = 0$ term on the left-hand side:

$$a_1 + \sum_{m=1}^{\infty} (m + 1) a_{m+1} z^m = 0 + \sum_{m=1}^{\infty} a_{m-1} z^m.$$

By equating the coefficients of the two power series, we get $a_1 = 0$ and obtain the following recurrence relation for $m \geq 1$:

$$(m + 1) a_{m+1} = a_{m-1} \quad \Rightarrow \quad a_{m+1} = \frac{a_{m-1}}{m + 1}.$$

Using the initial condition $f(0) = 1$, we have:

$$a_0 = 1.$$

From $a_1 = 0$, we proceed to find the subsequent coefficients using the recurrence relation.

Let's compute a few coefficients to identify a pattern:

- For $m = 1$:

$$a_2 = \frac{a_0}{2} = \frac{1}{2}.$$

- For $m = 2$:

$$a_3 = \frac{a_1}{3} = 0.$$

- For $m = 3$:

$$a_4 = \frac{a_2}{4} = \frac{1}{2 \cdot 4} = \frac{1}{8}.$$

- For $m = 4$:

$$a_5 = \frac{a_3}{5} = 0.$$

Continuing this process, we observe that all coefficients a_n for odd $n \geq 1$ are zero. For even $n = 2k$, the coefficients are given by:

$$a_{2k} = \frac{1}{2^k k!}.$$

Substituting the coefficients back into the power series, we obtain:

$$f(z) = \sum_{k=0}^{\infty} a_{2k} z^{2k} = \sum_{k=0}^{\infty} \frac{z^{2k}}{2^k k!}.$$

Recognizing the power series expansion of the exponential function, we can rewrite this as:

$$f(z) = \sum_{k=0}^{\infty} \frac{\left(\frac{z^2}{2}\right)^k}{k!} = e^{\frac{z^2}{2}}.$$

5.5. Riemann continuation Theorem Let $f : \mathbb{C} \setminus \{0\} \rightarrow \mathbb{C}$ be holomorphic. Show that the following are equivalent:

1. There exists $g : \mathbb{C} \rightarrow \mathbb{C}$ holomorphic, such that $g(z) = f(z)$ for all $z \neq 0$.
2. There exists $g : \mathbb{C} \rightarrow \mathbb{C}$ continuous, such that $g(z) = f(z)$ for all $z \neq 0$.
3. There exists $\varepsilon > 0$ such that f is bounded in $\dot{B}_\varepsilon = \{z \in \mathbb{C} : |z| < \varepsilon\} \setminus \{0\}$.
4. $\lim_{z \rightarrow 0} zf(z) = 0$.

Hint: to prove 4. \Rightarrow 1. define $h(z) = zf(z)$ when $z \neq 0$ and $h(0) = 0$. Analyse the relation between $f(z)$, $h(z)$ and $k(z) := zh(z)$.

Solution: Notice that the implications 1. \Rightarrow 2. \Rightarrow 3. \Rightarrow 4. are elementary. We are left to show 4. \Rightarrow 1. Introduce the function

$$h(z) := \begin{cases} zf(z), & z \neq 0, \\ 0, & z = 0, \end{cases}$$

and set $k(z) = zh(z)$. By assumption 4. h and k are holomorphic in $\mathbb{C} \setminus \{0\}$ and continuous in the whole complex plane \mathbb{C} . Since $k(z) = k(0) + zh(z)$ we deduce that k is complex differentiable in zero and hence holomorphic in \mathbb{C} . By Taylor representation of holomorphic functions, $k(z) = a_0 + a_1z + a_2z^2 + \dots$ for coefficients $a_0, a_1, \dots \in \mathbb{C}$. Since $k(0) = 0$ and $k'(0) = h(0) = 0$ we deduce that $k(z) = a_2z^2 + a_3z^3 + a_4z^4 + \dots = z^2(a_2 + a_3z + a_4z^2 + \dots)$. Now, recalling that $k(z) = z^2f(z)$ for $z \neq 0$ we deduce that $g(z) := a_2 + a_3z + a_4z^2 + \dots$ is indeed an holomorphic extension of f in \mathbb{C} .

5.6. \star Let $D \subset \mathbb{C}$ be the unit disk at the origin. Find all functions $f(z)$ which are holomorphic on D and which satisfy

$$f\left(\frac{1}{n}\right) = n^2 f\left(\frac{1}{n}\right)^3, \quad n = 2, 3, 4, \dots$$

Solution: We rewrite this as

$$f\left(\frac{1}{n}\right) \left(f\left(\frac{1}{n}\right) - \frac{1}{n}\right) \left(f\left(\frac{1}{n}\right) + \frac{1}{n}\right) = 0.$$

At each n , one of the following holds:

$$f\left(\frac{1}{n}\right) = 0, \quad f\left(\frac{1}{n}\right) = \frac{1}{n}, \quad \text{or} \quad f\left(\frac{1}{n}\right) = -\frac{1}{n}.$$

At least one of these three equations must hold for infinitely many n . Therefore, either

$$f(z) = 0, \quad f(z) = z, \quad \text{or} \quad f(z) = -z.$$