

INTRODUCTION TO COMPLEX ANALYSIS

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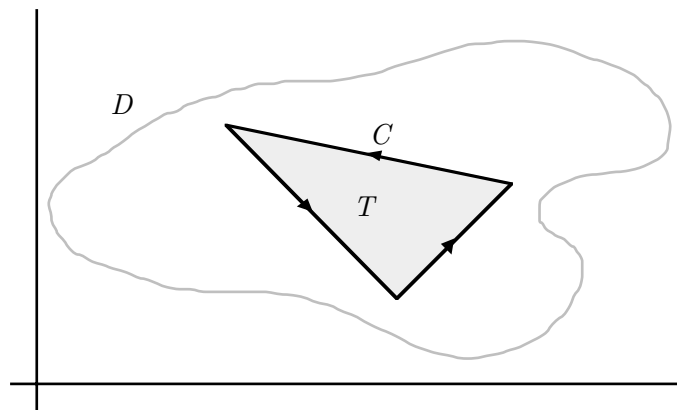
Chapter 5

CAUCHY'S INTEGRAL THEOREM

5.1. A Restricted Case

Cauchy's integral theorem states that in a simply connected domain, the integral of an analytic function over a closed contour is zero. The proof of this general result is rather involved. Here we first study a special case of the theorem in order to develop the basic properties of analytic functions.

THEOREM 5A. *Suppose that a function f is analytic in a domain D . Suppose further that the closed triangular region T lies in D , and that C denotes the boundary of T in the positive (anticlockwise) direction.*



Then

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

We shall give two proofs of this result, usually known as Cauchy’s integral theorem for a triangular path. The first of these proofs, given next, is based on an additional assumption that the derivative $f'(z)$ is continuous in D .

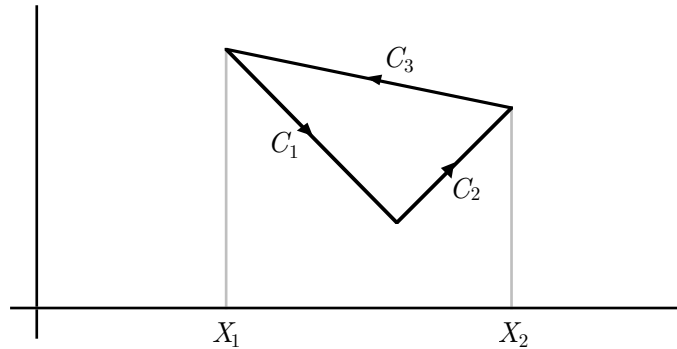
PROOF OF THEOREM 5A. Write $f(z) = u(x, y) + iv(x, y)$, where u and v are real valued. Since f' exists and is continuous, the Cauchy-Riemann equations

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \quad \text{and} \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$$

hold, and the four partial derivatives are continuous. On the other hand, we can write

$$\int_C f(z) dz = \int_C (u + iv)(dx + idy) = \int_C (u dx - v dy) + i \int_C (v dx + u dy).$$

Suppose that $C = C_1 \cup C_2 \cup C_3$, a union of the three straight directed edges.



Consider the integral

$$\int_C u dx.$$

We can write

$$\int_C u dx = \int_{C_1} u dx + \int_{C_2} u dx + \int_{C_3} u dx.$$

For each of the three integrals on the right hand side, y can be represented as a linear function of x , unless the edge is vertical, in which case the integral vanishes. Suppose that the projection of the triangle T on the x -axis is the line segment $X_1 \leq x \leq X_2$. Suppose also that the vertical line with abscissa x intersects the triangle in $h_1(x)$ and $h_2(x)$, where $h_1(x) \leq h_2(x)$ (in the diagram, $h_1(x)$ describes C_1 and C_2 , while $h_2(x)$ describes C_3). Then

$$\begin{aligned} \int_C u dx &= \int_{X_1}^{X_2} u(x, h_1(x)) dx + \int_{X_2}^{X_1} u(x, h_2(x)) dx = - \int_{X_1}^{X_2} (u(x, h_2(x)) - u(x, h_1(x))) dx \\ &= - \int_{X_1}^{X_2} \left(\int_{h_1(x)}^{h_2(x)} \frac{\partial u}{\partial y}(x, y) dy \right) dx = - \int_T \frac{\partial u}{\partial y} dx dy. \end{aligned}$$

Note that the third equality above follows from the continuity of $\partial u/\partial y$. Similarly

$$\int_C v dy = \int_T \frac{\partial v}{\partial x} dx dy.$$

Hence

$$\int_C (u \, dx - v \, dy) = - \int_T \left(\frac{\partial u}{\partial y} + \frac{\partial v}{\partial x} \right) \, dx \, dy = 0.$$

We can also show that

$$\int_C v \, dx = - \int_T \frac{\partial v}{\partial y} \, dx \, dy \quad \text{and} \quad \int_C u \, dy = \int_T \frac{\partial u}{\partial x} \, dx \, dy,$$

so that

$$\int_C (v \, dx + u \, dy) = \int_T \left(\frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} \right) \, dx \, dy = 0.$$

The result follows. \circ

5.2. Analytic Functions in a Star Domain

In this section, we shall use Theorem 5A to establish the existence of an indefinite integral and the Cauchy integral theorem for analytic functions in a certain class of domains.

DEFINITION. A domain $D \subseteq \mathbb{C}$ is called a star domain if there exists a point $z_0 \in D$ such that for every point $z \in D$, the line segment joining z and z_0 also lies in D . In this case, the point z_0 is called a star centre of the domain D .

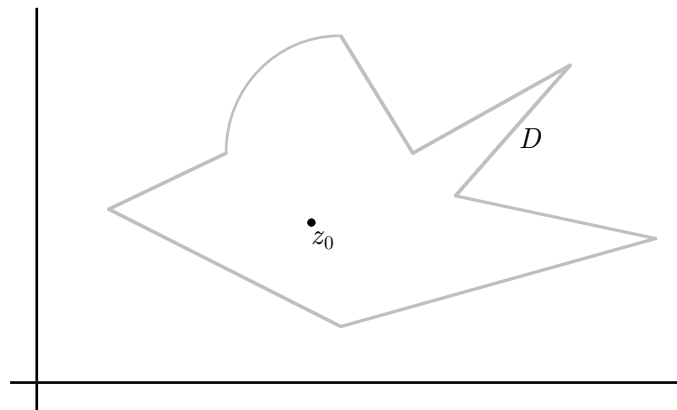
EXAMPLE 5.2.1. The disc $\{z : |z| < 1\}$ is a star domain. Every point in this domain is a star centre.

EXAMPLE 5.2.2. The complex plane \mathbb{C} is a star domain. Again, every point in this domain is a star centre.

EXAMPLE 5.2.3. The complex plane \mathbb{C} with the non-negative real axis $\{x + iy : x \geq 0, y = 0\}$ deleted is a star domain. Every point on the remaining part of the real axis is a star centre.

EXAMPLE 5.2.4. The set $\{x + iy : |xy| < 1\}$ is a star domain. The point 0 is the only star centre.

EXAMPLE 5.2.5. The interior of the set shown below is a star domain, with a star centre z_0 as shown.

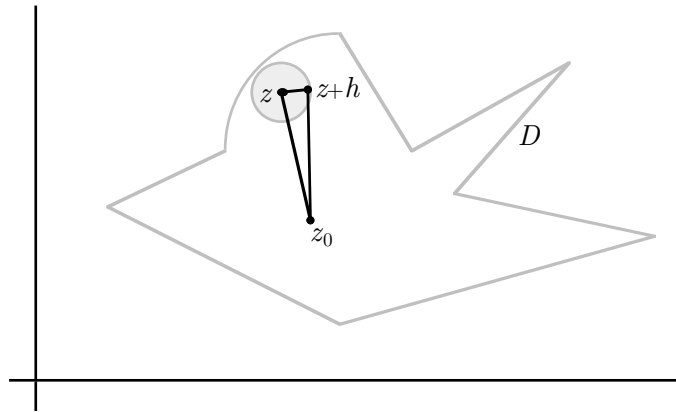


THEOREM 5B. Suppose that a function f is analytic in a star domain D . Then there exists a function F , analytic in D and such that $F'(z) = f(z)$ for every $z \in D$.

PROOF. Suppose that $z_0 \in D$ is a star centre. For every $z \in D$, define

$$(1) \quad F(z) = \int_{[z_0, z]} f(\zeta) \, d\zeta,$$

where, for every $z_1, z_2 \in D$, $[z_1, z_2]$ denotes the directed line segment from z_1 to z_2 . Since $z \in D$, there exists an ϵ -neighbourhood of z which is contained in D . Furthermore, for every $h \in \mathbb{C}$ satisfying $|h| < \epsilon$, the point $z+h$ lies in this ϵ -neighbourhood of z . It follows that the closed triangular region with vertices z_0, z and $z+h$ lies in D .



By Theorem 5A, we have

$$\int_{[z_0, z]} f(\zeta) \, d\zeta + \int_{[z, z+h]} f(\zeta) \, d\zeta + \int_{[z+h, z_0]} f(\zeta) \, d\zeta = 0.$$

In other words,

$$\int_{[z_0, z+h]} f(\zeta) \, d\zeta - \int_{[z_0, z]} f(\zeta) \, d\zeta = \int_{[z, z+h]} f(\zeta) \, d\zeta.$$

It follows from (1) that

$$F(z+h) - F(z) = \int_{[z, z+h]} f(\zeta) \, d\zeta.$$

If $h \neq 0$, then

$$(2) \quad \frac{F(z+h) - F(z)}{h} - f(z) = \frac{1}{h} \int_{[z, z+h]} (f(\zeta) - f(z)) \, d\zeta.$$

Since the function f is continuous at z , it follows that given any $\epsilon > 0$, there exists $\delta > 0$ such that $|f(\zeta) - f(z)| < \epsilon$ whenever $|\zeta - z| < \delta$. This means that if $|h| < \delta$, then $|f(\zeta) - f(z)| < \epsilon$ holds for every $\zeta \in [z, z+h]$. Theorem 4B now gives

$$(3) \quad \left| \int_{[z, z+h]} (f(\zeta) - f(z)) \, d\zeta \right| \leq \epsilon|h|.$$

Combining (2) and (3), we have

$$\left| \frac{F(z+h) - F(z)}{h} - f(z) \right| \leq \epsilon.$$

This gives

$$\lim_{h \rightarrow 0} \frac{F(z+h) - F(z)}{h} = f(z),$$

and completes the proof of the theorem. \circ

If we examine our proof carefully, then it is not difficult to see that we have in fact established the following result.

THEOREM 5C. *Suppose that a function f is continuous in a star domain D . Suppose further that*

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

for every closed triangular contour C lying in D . Then there exists a function F , analytic in D and such that $F'(z) = f(z)$ for every $z \in D$.

We can also deduce the Cauchy integral theorem for a star domain.

THEOREM 5D. *Suppose that a function f is analytic in a star domain D . Suppose further that C is a closed contour lying in D . Then*

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

PROOF. By Theorem 5B, there exists a function F , analytic in D and such that $F'(z) = f(z)$ for every $z \in D$. The result now follows from Remark (1) immediately after Theorem 4A. \circ

EXAMPLE 5.2.6. Consider the contour integral

$$\int_{|z|=3} \frac{e^z + \sin z}{z^2 - 16} dz,$$

where the contour of integration is the circle centred at 0 and with radius 3, followed in the positive (anticlockwise) direction. Note that the function in question is analytic in the disc $D = \{z : |z| < 4\}$, clearly a star domain. It follows from Theorem 5D that the integral is 0.

EXAMPLE 5.2.7. Suppose that $0 < r < R$. Consider the contour integral

$$\int_{|z|=r} \frac{R+z}{(R-z)z} dz,$$

where the contour of integration is the circle centred at 0 and with radius r , followed in the positive (anticlockwise) direction. For every $z \in \mathbb{C}$, note that using partial fractions, we have

$$\frac{R+z}{(R-z)z} = \frac{1}{z} + \frac{2}{R-z}.$$

It follows that

$$\int_{|z|=r} \frac{R+z}{(R-z)z} dz = \int_{|z|=r} \frac{1}{z} dz + \int_{|z|=r} \frac{2}{R-z} dz.$$

Next, note that the function

$$\frac{2}{R-z}$$

is analytic in the star domain $D = \{z : |z| < R\}$. It follows from Theorem 5D that the last integral is 0, so that

$$(4) \quad \int_{|z|=r} \frac{R+z}{(R-z)z} dz = \int_{|z|=r} \frac{1}{z} dz = 2\pi i,$$

in view of Example 4.4.2. On the other hand, the contour can be described by $z = re^{i\theta}$, where $\theta \in [0, 2\pi]$. This formal substitution leads to the expression $dz = ire^{i\theta} d\theta = iz d\theta$ and

$$\int_{|z|=r} \frac{R+z}{(R-z)z} dz = \int_0^{2\pi} \frac{R+re^{i\theta}}{R-re^{i\theta}} i d\theta.$$

Next, note that

$$\frac{R+re^{i\theta}}{R-re^{i\theta}} = \frac{(R+re^{i\theta})(R-re^{-i\theta})}{(R-re^{i\theta})(R-re^{-i\theta})} = \frac{R^2-r^2+2iRr\sin\theta}{R^2-2Rr\cos\theta+r^2},$$

so that

$$(5) \quad \int_{|z|=r} \frac{R+z}{(R-z)z} dz = \int_0^{2\pi} \frac{R^2-r^2+2iRr\sin\theta}{R^2-2Rr\cos\theta+r^2} i d\theta.$$

Combining (4) and (5) and equating imaginary parts, we obtain

$$\frac{1}{2\pi} \int_0^{2\pi} \frac{R^2-r^2}{R^2-2Rr\cos\theta+r^2} d\theta = 1.$$

5.3. Nested Triangles

In this section, we shall give a second proof of Theorem 5A, without the additional assumption that the derivative $f'(z)$ is continuous in D . This proof is based on the following well-known result in real analysis: Suppose that

$$a_1 \leq a_2 \leq a_3 \leq \dots \quad \text{and} \quad b_1 \geq b_2 \geq b_3 \geq \dots$$

Suppose further that $a_k \leq b_k$ for every $k \in \mathbb{N}$, and that $b_k - a_k \rightarrow 0$ as $k \rightarrow \infty$. Then there exists a unique number $\ell \in \mathbb{R}$ such that $a_k \rightarrow \ell$ and $b_k \rightarrow \ell$ as $k \rightarrow \infty$. This is a special case of the Cantor intersection theorem. In other words, if the intervals

$$[a_1, b_1] \supseteq [a_2, b_2] \supseteq [a_3, b_3] \supseteq \dots$$

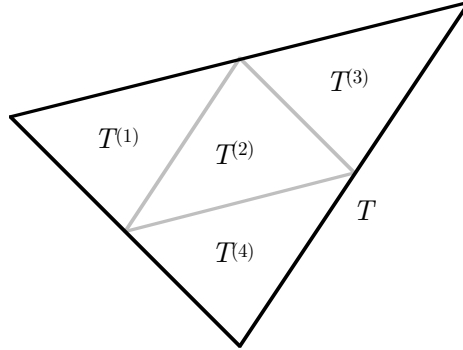
are nested, so that each contains all subsequent ones, and if their lengths decrease to 0, then the intervals collapse to a unique point.

We shall now prove Theorem 5A by the method of bisection.

Suppose that a function f is analytic in a domain D . Suppose further that the closed triangular region T lies in D , and that C denotes the boundary of T in the positive (anticlockwise) direction. Write

$$I(T) = \int_C f(z) dz.$$

We now divide T into four triangular regions by joining the midpoints of the three sides of T as shown in the diagram.



Suppose that the four triangular regions so obtained are denoted by $T^{(j)}$, where $j = 1, 2, 3, 4$, with boundaries $C^{(j)}$ in the positive (anticlockwise) direction. Then since integrals over the common sides cancel each other, we have

$$I(T) = I(T^{(1)}) + I(T^{(2)}) + I(T^{(3)}) + I(T^{(4)}),$$

where for $j = 1, 2, 3, 4$,

$$I(T^{(j)}) = \int_{C^{(j)}} f(z) dz.$$

Since the maximum is never less than the average, at least one of these four triangular regions $T^{(j)}$ must satisfy

$$(6) \quad |I(T^{(j)})| \geq \frac{1}{4}|I(T)|.$$

We denote this triangular region by T_1 , with the convention that if more than one of the four triangular regions $T^{(j)}$ satisfies (6), then we choose one under some fixed rule. This process can now be repeated indefinitely, so that we obtain a sequence of nested triangles

$$T = T_0 \supseteq T_1 \supseteq T_2 \supseteq T_3 \supseteq \dots \supseteq T_k \supseteq \dots$$

with the property

$$|I(T_k)| \geq \frac{1}{4}|I(T_{k-1})|,$$

so that

$$(7) \quad |I(T_k)| \geq 4^{-k}|I(T)|.$$

Note now that the sequence of nested triangular regions must collapse to a point $z^* \in D$. Suppose now that $\epsilon > 0$ is chosen. Since D is open and the function f is analytic at z^* , there exists a δ -neighbourhood $\{z : |z - z^*| < \delta\}$ of z^* , contained in D and such that

$$(8) \quad \left| \frac{f(z) - f(z^*)}{z - z^*} - f'(z^*) \right| < \epsilon$$

whenever $|z - z^*| < \delta$. Furthermore, we can choose k so large that

$$(9) \quad T_k \subset \{z : |z - z^*| < \delta\}.$$

Note that since

$$\int_{C_k} dz = 0 \quad \text{and} \quad \int_{C_k} z dz = 0,$$

we have

$$I(T_k) = \int_{C_k} f(z) dz = \int_{C_k} (f(z) - f(z^*) - (z - z^*)f'(z^*)) dz.$$

In view of (8) and (9), we have

$$|f(z) - f(z^*) - (z - z^*)f'(z^*)| \leq \epsilon|z - z^*| \leq \epsilon d_k,$$

where d_k denotes the diameter of T_k . It follows from Theorem 4B that

$$(10) \quad |I(T_k)| \leq \epsilon d_k L_k,$$

where L_k denotes the perimeter of T_k . Observe now that

$$(11) \quad d_k = 2^{-k}d \quad \text{and} \quad L_k = 2^{-k}L,$$

where d and L denote respectively the diameter and perimeter of T . Combining (7), (10) and (11), we obtain

$$|I(T)| \leq \epsilon dL.$$

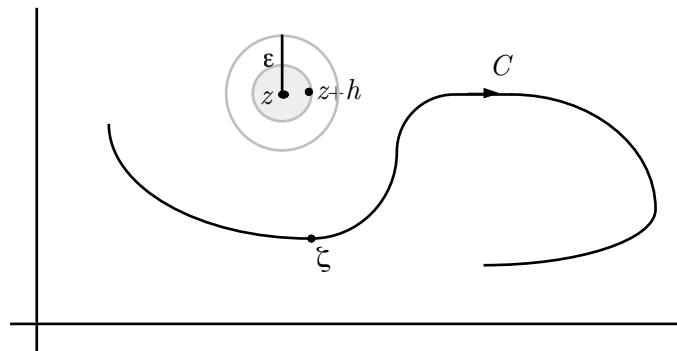
Since $\epsilon > 0$ is arbitrary, we must have $I(T) = 0$. This completes the proof of Theorem 5A.

5.4. Further Examples

EXAMPLE 5.4.1. Suppose that C is any contour. For any $z \in \mathbb{C}$ not lying on C , consider the integral

$$I(z) = \int_C \frac{d\zeta}{\zeta - z}.$$

We shall show that the function $I(z)$ is continuous at z . Since $z \notin C$, there exists $\epsilon > 0$ such that the ϵ -neighbourhood of z does not meet C . Suppose that $h \in \mathbb{C}$ satisfies $|h| < \epsilon/2$.



Then

$$I(z+h) - I(z) = \int_C \left(\frac{1}{\zeta - z - h} - \frac{1}{\zeta - z} \right) d\zeta = h \int_C \frac{d\zeta}{(\zeta - z - h)(\zeta - z)}.$$

Note next that for any $\zeta \in C$, we have

$$|\zeta - z| > \epsilon \quad \text{and} \quad |\zeta - z - h| > \frac{\epsilon}{2},$$

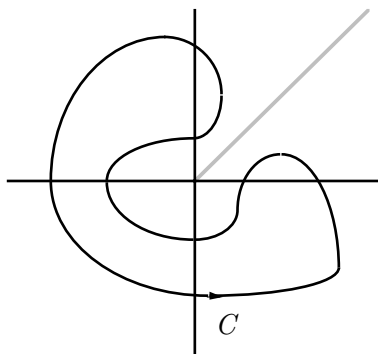
and so it follows from Theorem 4B that

$$|I(z+h) - I(z)| \leq \frac{2L|h|}{\epsilon^2},$$

where L is the length of C . This clearly tends to 0 as $h \rightarrow 0$.

The final example in this chapter exhibits the possibility of defining a continuous logarithm.

EXAMPLE 5.4.2. Consider the domain obtained by deleting from \mathbb{C} the origin 0 and a half-line starting from 0. This is a star domain in which the function $1/z$ has a continuous derivative. Suppose that C is a closed contour that does not meet this half-line.



Then

$$\int_C \frac{d\zeta}{\zeta} = 0.$$

Furthermore, the integral

$$\int_{z_0}^z \frac{d\zeta}{\zeta}$$

is independent of the path joining z_0 to z in this domain, and can therefore be used to define a continuous logarithm.

PROBLEMS FOR CHAPTER 5

1. Give an example to show that the conclusion of Theorem 5D may not hold if D is not a star domain.
2. Suppose that $R > 0$ is fixed. By integrating the function $(R-z)^{-1}$ over the circle $C = \{z : |z| = r\}$, where $0 < r < R$, and referring to Example 5.2.7, show that

$$\frac{1}{2\pi} \int_0^{2\pi} \frac{R \cos \theta}{R^2 - 2Rr \cos \theta + r^2} d\theta = \frac{r}{R^2 - r^2}.$$

3. a) Suppose that C is the rectangle with vertices at $\pm b$ and $\pm b + ia$, where $a, b > 0$. Explain why

$$\int_C e^{-z^2} dz = 0.$$

- b) Let $C = C_1 \cup C_2 \cup C_3 \cup C_4$, where C_1, C_2, C_3, C_4 represent the four edges of C followed in the positive (anticlockwise) direction, with initial point $z = -b$. Show that

$$\left| \int_{C_2} e^{-z^2} dz \right| \leq e^{-b^2} \int_0^a e^{y^2} dy \quad \text{and} \quad \left| \int_{C_4} e^{-z^2} dz \right| \leq e^{-b^2} \int_0^a e^{y^2} dy.$$

- c) Explain why

$$\int_{-b}^b e^{-(x+ia)^2} dx - \int_{-b}^b e^{-x^2} dx \rightarrow 0 \quad \text{as } b \rightarrow \infty.$$

Deduce that the integral

$$\int_{-\infty}^{\infty} e^{-(x+ia)^2} dx$$

is independent of the choice of $a > 0$.

4. Suppose that a function $f(z)$ is analytic in $\{z : |z| < R\}$ and continuous in $\{z : |z| \leq R\}$, where $R > 0$ is fixed. Suppose further that C denotes the circle $\{z : |z| = R\}$.

- a) Suppose that $r < R$. Explain why

$$\int_C f(z) dz = \int_0^{2\pi} f(Re^{i\theta}) Re^{i\theta} i d\theta - \int_0^{2\pi} f(re^{i\theta}) re^{i\theta} i d\theta.$$

- b) The function $f(z)z$ is continuous in $\{z : |z| \leq R\}$, and so uniformly continuous in $\{z : |z| \leq R\}$. This implies that given any $\epsilon > 0$, there exists $\delta > 0$ such that $|f(Re^{i\theta})Re^{i\theta} - f(re^{i\theta})re^{i\theta}| < \epsilon$ whenever $R - \delta < r < R$. Use this to show that

$$\left| \int_C f(z) dz \right| < 2\pi\epsilon.$$

- c) Explain why it follows that

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

- d) Explain also why this result does not follow directly from Theorem 5D.

5. Suppose that a function $f(z)$ is continuous on a closed contour C . Suppose further that $f(z)$ can be uniformly approximated with arbitrary precision by a polynomial; in other words, given any $\epsilon > 0$, there exists a polynomial $P(z)$ such that $|f(z) - P(z)| < \epsilon$ for every $z \in C$. Prove that

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

6. Suppose that a function $f(z)$ is analytic in $\{z : |z| \leq 1\}$. By considering a suitable integral over the unit circle $\{z : |z| = 1\}$, show that

$$\max_{|z|=1} \left| \frac{1}{z} - f(z) \right| \geq 1.$$

7. Suppose that C is a closed contour, and that D is a domain not containing any point of C . By noting Examples 4.4.2 and 5.4.1, show that the integral

$$n(C, z_0) = \frac{1}{2\pi i} \int_C \frac{dz}{z - z_0}$$

is independent of the choice of $z_0 \in D$.

[REMARK: The value $n(C, z_0)$ is called the winding number of the contour C round the point z_0 , and measures the number of times the contour winds round the point z_0 .]

8. Suppose that C is a contour $z = r(\theta)e^{i\theta}$ for $\theta \in [0, 2\pi]$, where $r(\theta) > 0$ for every $\theta \in [0, 2\pi]$. Suppose further that $r(0) = r(2\pi)$, so that C is a closed contour. Let D be the domain containing the origin $z = 0$ and with boundary C .
- Show that D is a star domain with the origin $z = 0$ as a star centre.
 - Suppose that $z_0 \notin D \cup C$. Explain why the half line $L = \{\lambda z_0 : \lambda \in [1, \infty)\}$ satisfies $L \cap C = \emptyset$. Show also that $\mathbb{C} \setminus L$ is a star domain with star centre $z = 0$.
 - Explain why

$$\frac{1}{2\pi i} \int_C \frac{dz}{z - z_0} = \begin{cases} 0 & \text{if } z_0 \notin D \cup C, \\ 1 & \text{if } z_0 \in D. \end{cases}$$

[HINT: For the case $z_0 \in D$, refer to Problem 7 if necessary.]

- d) Suppose that $P(z)$ is a polynomial with no roots on the contour C . By referring to Problem 1 in Chapter 3 if necessary, show that the number of roots of $P(z)$ in D is given by

$$\frac{1}{2\pi i} \int_C \frac{P'(z)}{P(z)} dz.$$

9. Suppose that $P(z)$ is a polynomial of degree k and with distinct roots z_1, \dots, z_k . Suppose further that C is a closed contour which does not contain any of these roots. By referring to Problem 7 if necessary, show that

$$\frac{1}{2\pi i} \int_C \frac{P'(z)}{P(z)} dz = n(C, z_1) + \dots + n(C, z_k).$$

10. Suppose that two star domains D_1 and D_2 both have the point z_0 as star centre. Show that $D_1 \cap D_2$ and $D_1 \cup D_2$ are both star domains with star centre z_0 .