

Analysis in one complex variable

Lecture 9 – Calculus of Residues

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May 2020
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Residues

Definition

The *residue* at z_0 of a holomorphic function with a singularity at z_0 whose Laurent series is given by

$$f(z) = \sum a_n (z - z_0)^n,$$

is number $\text{Res}_{z_0}(f) = a_{-1}$.

Theorem

If z_0 is an isolated singularity of a holomorphic function f and C is a small circle traced counterclockwise around z_0 , then

$$\text{Res}_{z_0}(f) = \frac{1}{2\pi i} \int_C f dz$$

Residues

Theorem

Let $\gamma: [0, 1] \rightarrow U$ be a loop on U that is null homologous and let $f: U \rightarrow \mathbb{C}$ be an analytic function on $U \setminus \{z_1, \dots, z_k\}$. Then

$$\frac{1}{2\pi i} \int_{\gamma} f dz = \sum_{i=1}^k m_i \text{Res}_{z_i} f,$$

where $m_i = W(\gamma, z_i)$.

- Sometimes we find residues by integrating over simpler curves,
- Sometimes by expanding f at its singularities.

Residue calculus

Lemma

Let f and g be meromorphic with a pole at z_0 . Let $(a_n)_{n \in \mathbb{N}}$ and $(b_n)_{n \in \mathbb{N}}$ the coefficients of the Laurent expansion of f and g , respectively. Then

- $\operatorname{Res}_{z_0}(fg) = \sum_k a_{k-1}b_{-k}$
- If f and g have a simple pole at z_0 , $\operatorname{Res}_{z_0}(fg) = a_{-1}b_0 + a_0b_{-1}$,
- If f has a simple pole at z_0 and g is holomorphic, $\operatorname{Res}_{z_0}(fg) = \operatorname{Res}_{z_0}(f)g(z_0)$,
- If f has a simple pole $\operatorname{Res}_{z_0}f = \lim_{z \rightarrow z_0} (z - z_0)f(z)$,
- If f is holomorphic, $f(z_0) = 0$ and $f'(z_0) \neq 0$, then $\operatorname{Res}_{z_0} \frac{1}{f} = \frac{1}{f'(z_0)}$.

Residue calculus

Example

Let $f: \mathbb{C} \rightarrow \mathbb{C}$ be $f(z) = \sin z$. Then $f(n\pi) = 0$ for all $n \in \mathbb{Z}$ and $f'(n\pi) = \cos(n\pi) = (-1)^n$. Hence

$$\operatorname{Res}_{n\pi} \frac{1}{f} = \frac{1}{(-1)^n} = (-1)^n.$$

Residue calculus

Example

Compute the residue of $f: \mathbb{C} \rightarrow \mathbb{C}$ given by $f(z) = \frac{z^2}{1-z^2}$ at $z = 1$.
Rewrite f as

$$f(z) = \frac{z^2}{1-z^2} = \frac{z^2}{(1-z)(1+z)}$$

And observe

$$\lim_{z \rightarrow 1} (z-1)f(z) = \lim_{z \rightarrow 1} (z-1) \frac{z^2}{(1-z)(1+z)} = \lim_{z \rightarrow 1} -\frac{z^2}{(1+z)} = -\frac{1}{2}$$

So f has a simple pole at 1 and its residue is $-1/2$.

Residue calculus

Example

Compute the residue of $f: \mathbb{C} \rightarrow \mathbb{C}$ given by $f(z) = \frac{\sin z}{z^2}$ at $z = 0$.
We know the series expansion for \sin , so

$$f(z) = \frac{\sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} z^{2n+1}}{z^2} = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} z^{2n-1}$$

Hence $\text{Res}_0(f) = 1$

Residue calculus

Example

Let $f: U \rightarrow \mathbb{C}$ be a holomorphic function defined on an open set U which contains the upper half plane. Assume that there exist numbers $B > 0$ and $c > 0$ such that

$$|f(z)| \leq \frac{B}{|z|^c}, \quad \forall z \in U.$$

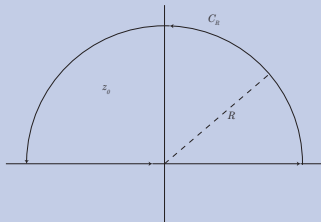
Show that

$$f(z_0) = \frac{1}{2\pi i} \int_{-\infty}^{\infty} \frac{f(z)}{z - z_0} dz \quad \forall z_0 \in \mathbb{R} \times \mathbb{R}_+^{\circ}.$$

Residue calculus

Example

Consider the C path below where $R > 0$ is an arbitrary large number.



Cauchy integral formula $\Rightarrow f(z_0) = \frac{1}{2\pi i} \int_C \frac{f(z)}{z-z_0} dz$.

$$\int_C \frac{f(z)}{z-z_0} dz = \int_{-R}^R \frac{f(z)}{z-z_0} dz + \int_{C_R} \frac{f(z)}{z-z_0} dz.$$

Residue calculus

Example

For the second integral we have

$$\begin{aligned} \left| \int_{C_R} \frac{f(z)}{z - z_0} dz \right| &\leq \int_{C_R} \frac{|f(z)|}{|z - z_0|} |dz| \\ &\leq \int_{C_R} \frac{B}{R^c |z - z_0|} |dz| \\ &\leq \frac{B'}{R^c \cdot R} \pi R \\ &\leq \frac{B'}{R^c} \pi \end{aligned}$$

Therefore

$$\lim_{R \rightarrow \infty} \int_{C_R} \frac{f(z)}{z - z_0} dz = 0.$$