

Lesson 6 (cleaned up)

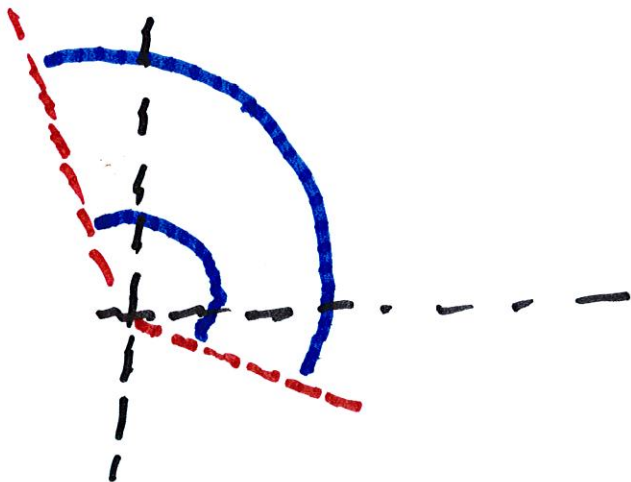
We say a domain Ω is star-shaped

if whenever $z \in \Omega$, then

$\lambda z \in \Omega$, for $0 \leq \lambda \leq 1$.

Ex. Let $\Omega = \{z; R_1 < |z| < R_2\}$

and $-\frac{\pi}{8} < \text{Arg } z < \frac{5\pi}{8}\}$



Ω is star-shaped

if R_2/R_1 is large.

We also say Ω is star-shaped

with respect to $z_0 \in \Omega$ if

whenever $z \in \Omega$, then

$$\lambda(z - z_0) + z_0 \in \Omega.$$

Suppose that f is

holomorphic in a neighborhood

Ω containing a triangle \bar{T} ,

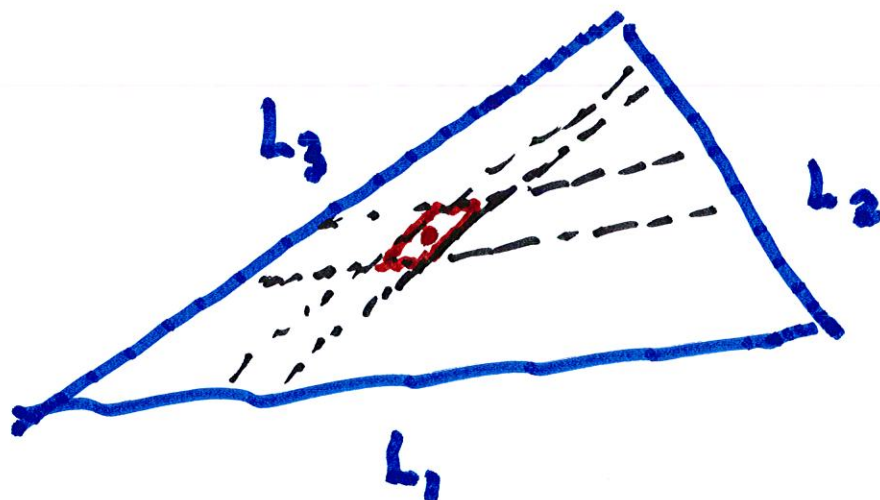
except perhaps at one point ζ .

If z does not lie in \bar{T} ,
then Goursat's Theorem
for triangles states:

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

Now suppose that z lies in
the interior of T .

We decompose \bar{T} as follows:



We choose the pairs of lines to be parallel to

L_1 and L_3 respectively.

We also need each pair to

be very close. We assume that each quadrilateral is decomposed into a pair of triangles, and that each triangle is given the positive rotation. Assuming WLOG that ξ lies on only one of the triangles, say T_N .

Adding up all of the line
integrals (including T^0)

If we let \tilde{T} be the original
triangle $L_1 + L_2 + L_3$, we get

$$\tilde{T} = T_0 + \dots + T_{N-1} + T_N.$$

Goursat's Theorem implies that

$$\tilde{T} = 0 + \dots + 0 + T_N.$$

If we also assume that

the perimeter of T_N is bounded
by an arbitrarily small number

P , then $|T_N| \leq PM < \epsilon$.

which proves Goursat's Thm
in this case.

Another case is when ζ
lies on one of the segments
of \tilde{T} . We can modify the
case when ζ lies in int. of T .

Assuming this to be done, we

conclude that $\int_{\Gamma} f(z) dz = 0.$

Now suppose that Ω is a
 star-shaped domain with (wlog)
 respect to $0 \in \Omega$. We want to
 show that any holomorphic
 function f on Ω has a
primitive F

Let z be a point in Ω .

For any straight line path

P_z from 0 to z , we define

$$F(z) = \int_{P_z} f(z) dz.$$

Similarly, for any small $h \in \Omega$,

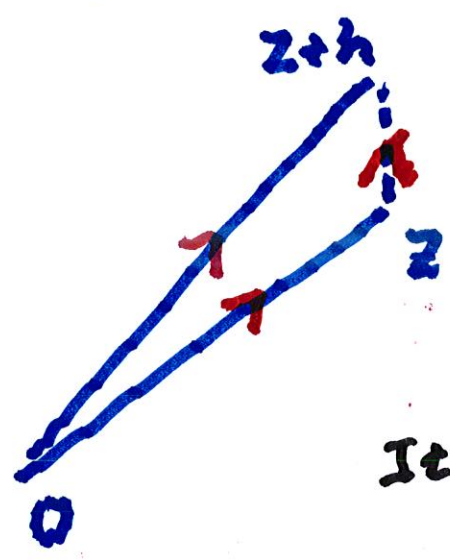
we define

$$F(z+h) = \int_{P_{z+h}} f(z) dz,$$

where P_{z+h} is the straight path

from 0 to $z+h$. Letting η be
 the straight from z to $z+h$.

The orientations are
 given by the following diagram:



It follows that

$$\int_{P_{z+h}} f(z) dz = \int_{P_z} f(z) dz + \int_{\eta} f(w) dw$$

or

$$F(z+h) - F(z) = \int_{\eta} f(w) dw$$

Since f is continuous at z ,

we have $f(w) = f(z) + \psi(w)$,

where $\lim_{w \rightarrow z} \psi(w) = 0$.

Integrating along η , we get

$$\int_{\eta} f(w) dw = f(z)h + \int_{\eta} \psi(w) dw$$

The final integral is

$$\left| \int_{\eta} \psi(w) dw \right| \leq \varepsilon|h|, \quad (1)$$

since $\psi(w) \rightarrow 0$ as $w \rightarrow z$.

Dividing by h , we obtain

$$\frac{F(z+h) - F(z)}{h} = f(z) + \frac{1}{h} \int_{\eta} \psi(w) dw$$

It follows from (1) that

$$F'(z) = f(z).$$

Thus, we have proved:

Thm If f is holomorphic on a star-shaped domain Ω , then there is a holomorphic function F on Ω so that $F'(z) = f(z)$ for all z in Ω .

Corollary: If γ is any closed piecewise differentiable curve on a star-shaped domain,

then $\int_{\gamma} f(z) dz = 0.$

We now derive the Cauchy Integral

Formula:

Suppose that f is holomorphic
in an open set containing D_R ,

the closed disk of radius R .

Then if z lies in the interior

of D_R , then

$$f(z) = \frac{1}{2\pi i} \int_{C_R} \frac{f(\zeta)}{\zeta - z} d\zeta$$

Pf. Set $F(z) = \frac{f(\zeta) - f(z)}{\zeta - z}$

Note that $F(\zeta)$ is holomorphic

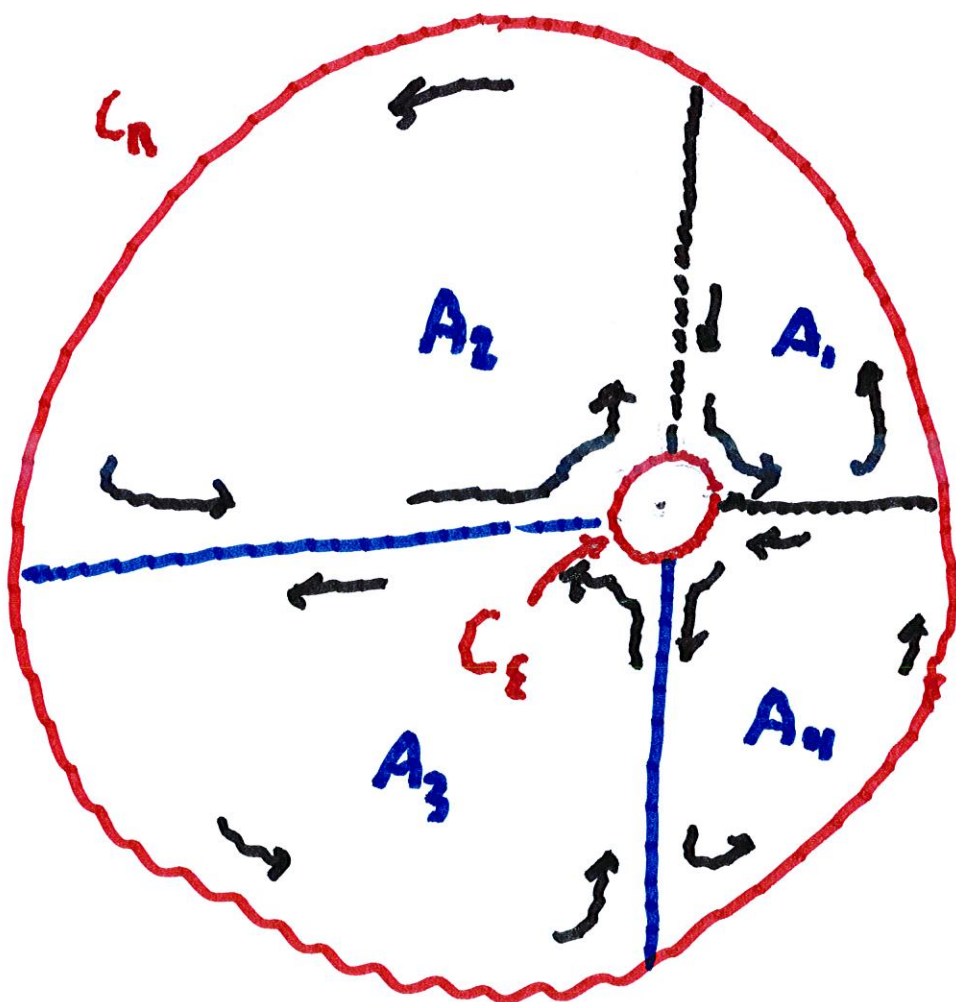
near \bar{D}_R except at z .

We let A_1, A_2, A_3 and A_4

be the 4 paths depicted as

follows:

We let A_1, A_2, A_3 and A_4
be the 4 paths indicated
as follows:



Since the integrals cancel on the line segments, we obtain

$$\int_{C_R} \frac{f(z_1) - f(z_2)}{z_1 - z_2} dz_2 - \int_{C_\varepsilon} \frac{f(z_1) - f(z_2)}{z_1 - z_2} dz_2 = 0.$$

Note that $\left| \frac{f(z_1) - f(z_2)}{z_1 - z_2} \right| \leq M$

for M independent of ε .

Taking the limit as $n \rightarrow \infty$, $\epsilon \rightarrow 0$

we obtain

$$\int_{C_R} \frac{f(\xi) - f(z)}{\xi - z} d\xi = 0,$$

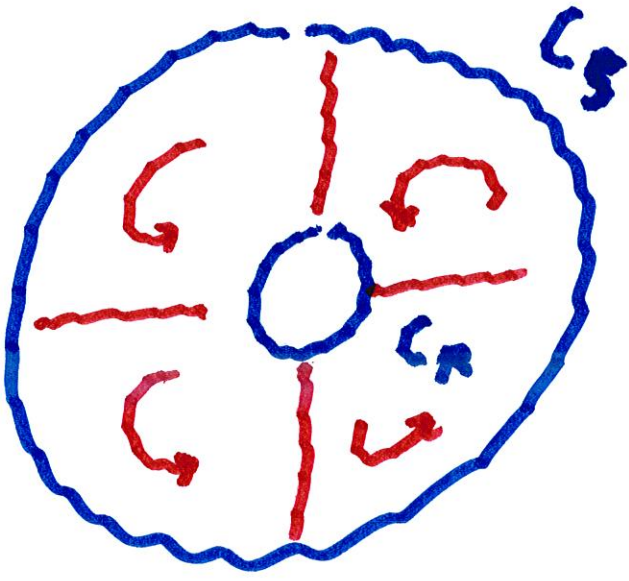
or

$$\int_{C_R} \frac{f(\xi)}{\xi - z} d\xi = \int_{C_R} \frac{f(z)}{\xi - z} d\xi$$

We must compute $\int_{C_R} \frac{dx}{\xi - z}$

Let $S > R$. If we decompose the area between

C_R and C_S , we obtain



$$\int_{C_S} \frac{dz}{z-2} = \int_{C_R} \frac{dz}{z-2}$$

It for the integral on C_5 ,

it can be parameterized as

follows: $z(t) = 5e^{it}$.

$$\therefore \int_{C_5} \frac{dz}{z-2} = \int_0^{2\pi} \frac{i5e^{it} dt}{5e^{it} - 2}$$

$$\approx \int_0^{2\pi} \frac{i dt}{e^{it} - \frac{2}{5}} \rightarrow \int_0^{2\pi} i dt = 2\pi i$$

Dividing by $2\pi i$, we obtain,

$$f(z) = \frac{1}{2\pi i} \int_{C_R} \frac{f(\zeta) d\zeta}{\zeta - z}$$