

Lecture #4

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• T/F: a) $\{\Omega_j\}_{j=1}^{\infty}$ - open sets in $\mathbb{C}$, then union $\bigcup_{j=1}^{\infty} \Omega_j$ - open

b) $\{\Omega_j\}_{j=1}^{\infty}$ - closed sets in $\mathbb{C}$, then intersection $\bigcap_{j=1}^{\infty} \Omega_j$ - open.

► a) True

Take any $z_0 \in \bigcup_{j=1}^{\infty} \Omega_j$. Then $z_0 \in \Omega_k$ for some $k \geq 1$. Being open, Ω_k must contain $D_\varepsilon(z_0)$ for some $\varepsilon > 0$, hence, $D_\varepsilon(z_0) \subseteq \Omega_k \subseteq \bigcup_{j=1}^{\infty} \Omega_j$.

b) False

Need to give just one counterexample. Consider $\Omega_k = \{z \in \mathbb{C} \mid |z| < \frac{1}{k}\}$, i.e. Ω_k - open disk centered at the origin of radius $\frac{1}{k} \Rightarrow \Omega_k$ - open.

But $\bigcap_{j=1}^{\infty} \Omega_j = \{0\} \leftarrow$ just a one point set, clearly not open!

• T/F: a) Ω_1, Ω_2 - connected $\Rightarrow \Omega_1 \cup \Omega_2$ - connected?

b) Ω_1, Ω_2 - connected $\Rightarrow \Omega_1 \cap \Omega_2$ - connected?

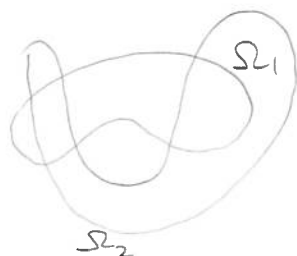
► a) False

Counterexample:



b) False

Counterexample:



• Ex1: Solve $z^4 + 5z^2 + 4 = 0$

► If $y = z^2$, then we are first solving $\frac{y^2 + 5y + 4}{= (y+1)(y+4)} = 0 \Rightarrow y = -1, -4$

$\Rightarrow z^2 = -1, -4 \Rightarrow z = \pm i, \pm 2i$

Note: The above roots split into pairs of complex conjugate ones!
(which is always the case for polynomials with real coefficients)

This week we shall start discussing "calculus" for complex valued functions on a complex plane

$$f: \mathbb{C} \rightarrow \mathbb{C}$$

or more generally we shall consider $\mathbb{C}$ -valued f defined on subsets of $\mathbb{C}$

The terminology is the same as for real-valued functions:

- $f(z)$ is the image of z
- the set of all images is called the range of f
- the set on which f is defined is called the domain

[Note: Unlike real-valued functions, it's quite impossible to draw a graph of $f: \mathbb{C} \rightarrow \mathbb{C}$. But one can still draw separately domain & range

Note that thinking of $\mathbb{C}$ as a real plane $\mathbb{R}^2$, one can (at the first try) interpret $f: \mathbb{C} \rightarrow \mathbb{C}$ as $\mathbb{R}^2 \rightarrow \mathbb{R}^2$, i.e. if $z = x + iy$ ($x, y \in \mathbb{R}$) and $f(z) = \begin{matrix} u(x, y) \\ + i \cdot v(x, y) \end{matrix}$

Example: $f(z) = z^2 + 4z + 2$, then plugging $z = x + iy$, we get

$$\begin{aligned} f(x + iy) &= (x + iy)^2 + 4(x + iy) + 2 = x^2 - y^2 + 2xy \cdot i + 4x + 4y \cdot i + 2 \\ &= \underbrace{(x^2 - y^2 + 4x + 2)}_{u(x, y)} + i \underbrace{(2xy + 4y)}_{v(x, y)}, \text{ so that } \begin{matrix} u(x, y) = x^2 - y^2 + 4x + 2 \\ v(x, y) = 2xy + 4y \end{matrix} \quad \square \end{aligned}$$

Clearly, if you were given $u(x, y), v(x, y)$ as above it may not be obvious to see if really corresponds to a $\mathbb{C}$ -valued function on $\mathbb{C}$. However, we shall soon give the answer to such question:

[Q]: Given two "good enough" functions $u(x, y), v(x, y)$, is it possible to write $u(x, y) + i \cdot v(x, y)$ purely in terms of $z = x + iy$?
 $\uparrow$ complex variable.

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Let us now discuss limits of sequences, functions, and continuity.

Def: A sequence of complex numbers $\{z_n\}_{n=1}^{\infty}$ has a limit $w \in \mathbb{C}$ if for any $\epsilon > 0$ there is some integer N s.t. $|z_n - w| < \epsilon$ for all $n > N$.

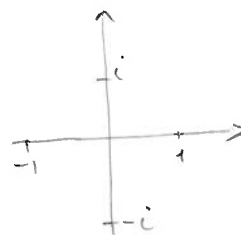
As in high-school, we are going to depict this by $\lim_{n \rightarrow \infty} z_n = w$ or $z_n \xrightarrow{n \rightarrow \infty} w$.

Ex2: Find the limits of:

a) $(\frac{i}{2})^n$, b) i^n , c) $\frac{10+i \cdot n^2}{2+2 \cdot n^2}$

a) $|\frac{i}{2}|^n = \frac{1}{2^n} \xrightarrow{n \rightarrow \infty} 0$. So $\lim_{n \rightarrow \infty} (\frac{i}{2})^n = 0$.

b) $i^n = \begin{cases} 1 & \text{if } n \text{ is divisible by } 4 \\ i & \text{if } n \equiv 1 \pmod{4} \text{ (residue 1 mod 4)} \\ -1 & \text{if } n \equiv 2 \pmod{4} \\ -i & \text{if } n \equiv 3 \pmod{4} \end{cases}$



So clearly there is no limit!

c) $\frac{10+in^2}{2+2n^2} = \frac{i + \frac{10}{n^2}}{2 + \frac{2}{n^2}} \xrightarrow{n \rightarrow \infty} \frac{i}{2}$

Let's recall school argument:

$$\left| \frac{i + \frac{10}{n^2}}{2 + \frac{2}{n^2}} - \frac{i}{2} \right| = \left| \frac{2i + \frac{20}{n^2} - 2i - \frac{2i}{n^2}}{2(2 + \frac{2}{n^2})} \right| = \frac{\sqrt{404}}{n^2 \cdot 2 \cdot (2 + \frac{2}{n^2})} < \frac{\sqrt{404}}{4n^2} \xrightarrow{n \rightarrow \infty} 0$$

Clearly, all properties of limits from school still hold! In particular,

if $z_n \xrightarrow{n \rightarrow \infty} a$, $w_n \xrightarrow{n \rightarrow \infty} b$, then:

• $z_n \pm w_n \xrightarrow{n \rightarrow \infty} a \pm b$

• $z_n \cdot w_n \xrightarrow{n \rightarrow \infty} a \cdot b$

• $\frac{z_n}{w_n} \xrightarrow{n \rightarrow \infty} \frac{a}{b}$ if $b \neq 0$.

(the proofs are the same as for real-valued sequences)

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Def: Let f be a function defined in some neighborhood of z_0 , with a possible exception of z_0 (i.e. some $D_\epsilon(z_0) \setminus \{z_0\}$). Then the limit of $f(z)$ as $z \rightarrow z_0$ is the number $w \in \mathbb{C}$ such that for any $\epsilon > 0$ there is $\delta > 0$ with $|f(z) - w| < \epsilon$ for any $0 < |z - z_0| < \delta$.
We shall write in the standard way: $\lim_{z \rightarrow z_0} f(z) = w$, or $f(z) \xrightarrow{z \rightarrow z_0} w$.

Def: a) A function f defined in a neighborhood of z_0 is continuous at z_0 if $\lim_{z \rightarrow z_0} f(z) = f(z_0)$.
b) A function f is continuous on a set $S \subseteq \mathbb{C}$ if it is continuous at each $z_0 \in S$.

Again, all basic properties for $f: \mathbb{R} \rightarrow \mathbb{R}$ still hold. In particular, if $\lim_{z \rightarrow z_0} f(z) = a$, $\lim_{z \rightarrow z_0} g(z) = b$, then:

- $\lim_{z \rightarrow z_0} (f(z) \pm g(z)) = a \pm b$
- $\lim_{z \rightarrow z_0} (f(z) \cdot g(z)) = a \cdot b$
- $\lim_{z \rightarrow z_0} \frac{f(z)}{g(z)} = \frac{a}{b}$ if $b \neq 0$.

and as such if f, g are continuous at z_0 , then so are: $f \pm g$, $f \cdot g$, and $\frac{f}{g}$ given $g(z_0) \neq 0$.

① Corollary: Any polynomial $f(z) = a_n z^n + a_{n-1} z^{n-1} + \dots + a_0$ is continuous at each $z_0 \in \mathbb{C}$, and any rational function $\frac{a_n z^n + a_{n-1} z^{n-1} + \dots + a_0}{b_n z^n + b_{n-1} z^{n-1} + \dots + b_0}$ is continuous at $z_0 \in \mathbb{C}$ s.t. z_0 is not a root of $b_n z^n + \dots + b_0$.

Ex 3: a) Compute $\lim_{z \rightarrow i} \frac{z^2 + 3z}{z(z - 2i)}$

b) Compute $\lim_{z \rightarrow i} \frac{z^2 + 1}{z(z - i)}$.