

## Complex Functions for Students of Engineering Sciences Homework 6 - Solutions

**Problem 1.** Let  $\ln$  denote the principal branch of the natural logarithm and consider

$$f(z) = \ln(1+z) + \ln(1-z).$$

- (a) Show that for  $n \in \mathbb{N}$  the  $n$ -th derivative of  $f$  is given by

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

- (b) Compute the Taylor series of  $f$  around  $z_0 = i$  and determine its radius of convergence.

**Solution.**

- (a) Of course, we can compute this directly. But we show the claim by induction for  $n$ :

Base,  $n = 1$ :

$$f'(z) = \frac{1}{1+z} - \frac{1}{1-z} = -(1-1)! \left( \frac{(-1)^1}{(1+z)^1} + \frac{1}{(1-z)^1} \right).$$

Proposition: For some  $n \in \mathbb{N}$  it holds

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

Step:  $n \rightarrow n+1$

$$\begin{aligned} f^{(n+1)}(z) &= \frac{d}{dz} f^{(n)} = \frac{d}{dz} \left( -(n-1)! \left( \frac{(-1)^n}{(1+z)^n} + \frac{1}{(1-z)^n} \right) \right) \\ &= -(n-1)! \left( \frac{-n \cdot (-1)^n}{(1+z)^{n+1}} + \frac{-n \cdot (-1)}{(1-z)^{n+1}} \right) \\ &= -n! \left( \frac{(-1)^{n+1}}{(1+z)^{n+1}} + \frac{1}{(1-z)^{n+1}} \right). \end{aligned}$$

- (b) We have

$$1 \pm i = \sqrt{2} e^{\pm i \frac{\pi}{4}}$$

and therefore

$$c_0 = f(i) = \ln(\sqrt{2}) + i \cdot \frac{\pi}{4} + \ln(\sqrt{2}) - i \cdot \frac{\pi}{4} = 2 \ln(\sqrt{2}) = \ln(2).$$

For  $n \in \mathbb{N}$  we get

$$\begin{aligned} c_n &= \frac{f^{(n)}(i)}{n!} = -\frac{1}{n} \left( \frac{e^{i \cdot n\pi}}{(\sqrt{2})^n e^{i \cdot n\pi/4}} + \frac{1}{(\sqrt{2})^n e^{-i \cdot n\pi/4}} \right) \\ &= -\frac{e^{i \cdot n\pi/2}}{n \cdot (\sqrt{2})^n} (e^{i \cdot n\pi/4} + e^{-i \cdot n\pi/4}) = -\frac{2}{n} \cdot \left( \frac{i}{\sqrt{2}} \right)^n \cdot \cos\left(\frac{n\pi}{4}\right). \end{aligned}$$

The Taylor series is

$$f(z) = \ln(2) + \sum_{n=1}^{\infty} -\frac{2}{n \cdot n!} \cdot \left( \frac{i}{\sqrt{2}} \right)^n \cdot \cos\left(\frac{n\pi}{4}\right) \cdot (z-i)^n.$$

The series converges in the largest disk around  $z_0 = i$  that contains no singularity of  $f$ . The nearest singularities of  $f$  lie at  $\pm 1$ , so the radius of convergence is

$$R = |\pm 1 - i| = \sqrt{2}.$$

**Problem 2.** Find *all* power series expansions of

$$f(z) = \frac{5z}{z^2 + z - 6}$$

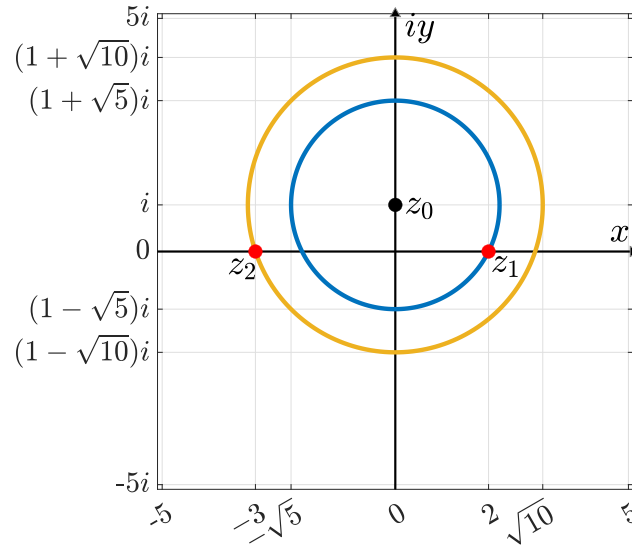
around  $z_0 = i$ . Where do these series converge, respectively?

**Solution:** Factoring the denominator  $z^2 + z - 6 = (z-2)(z+3)$  we find the singularities at  $z_1 = 2$  and  $z_2 = -3$ .

Decomposing into partial fractions we get

$$f(z) = \frac{5z}{z^2 + z - 6} = \frac{3}{z+3} + \frac{2}{z-2}.$$

We are expanding around  $z_0 = i$ , so from the position of the singularities at  $z_1 = 2$  and  $z_2 = -3$  we can see we will have a Taylor expansion inside the disk  $|z-i| < \sqrt{5}$ , a Laurent expansion in the ring  $\sqrt{5} < |z-i| < \sqrt{10}$  and another different Laurent expansion in the exterior  $\sqrt{10} < |z-i|$ .



We use the trick with the geometric series to expand the partial fractions:

For  $|z - i| < \sqrt{5}$ :

$$\begin{aligned} \frac{2}{z-2} &= \frac{2}{-2+i+(z-i)} = \frac{2}{-2+i} \cdot \frac{1}{1-(z-i)/(2-i)} \\ &= \frac{2}{-2+i} \sum_{n=0}^{\infty} \frac{(z-i)^n}{(2-i)^n} = \sum_{n=0}^{\infty} \frac{-2}{(2-i)^{n+1}} (z-i)^n. \end{aligned}$$

For  $|z - i| > \sqrt{5}$ :

$$\begin{aligned} \frac{2}{z-2} &= \frac{2}{-2+i+(z-i)} = \frac{2}{z-i} \cdot \frac{1}{1-(2-i)/(z-i)} \\ &= \frac{2}{z-i} \sum_{n=0}^{\infty} \frac{(2-i)^n}{(z-i)^n} = \sum_{n=-\infty}^{-1} \frac{2}{(2-i)^{n+1}} (z-i)^n. \end{aligned}$$

For  $|z - i| < \sqrt{10}$ :

$$\begin{aligned} \frac{3}{z+3} &= \frac{3}{3+i+(z-i)} = \frac{3}{3+i} \cdot \frac{1}{1+(z-i)/(3+i)} \\ &= \frac{3}{3+i} \sum_{n=0}^{\infty} \frac{(-1)^n}{(3+i)^n} (z-i)^n = \sum_{n=0}^{\infty} \frac{-3}{(-3-i)^{n+1}} (z-i)^n. \end{aligned}$$

For  $|z - i| > \sqrt{10}$ :

$$\begin{aligned} \frac{3}{z+3} &= \frac{3}{3+i+(z-i)} = \frac{3}{z-i} \cdot \frac{1}{1+(3+i)/(z-i)} \\ &= \frac{3}{z-i} \sum_{n=0}^{\infty} \frac{(-1)^n (3+i)^n}{(z-i)^n} = \sum_{n=-\infty}^{-1} \frac{3}{(-3-i)^{n+1}} (z-i)^n. \end{aligned}$$

Taylor series converging inside the disk  $|z - i| < \sqrt{5}$  :

$$f(z) = \frac{3}{z+3} + \frac{2}{z-2} = \underbrace{\sum_{n=0}^{\infty} \left( \frac{-2}{(2-i)^{n+1}} + \frac{-3}{(-3-i)^{n+1}} \right) (z-i)^n}_{\text{minor part}}.$$

Laurent series converging inside the ring  $\sqrt{5} < |z - i| < \sqrt{10}$  :

$$f(z) = \frac{3}{z+3} + \frac{2}{z-2} = \underbrace{\sum_{n=-\infty}^{-1} \frac{2}{(2-i)^{n+1}} (z-i)^n}_{\text{principal part}} + \underbrace{\sum_{n=0}^{\infty} \frac{-3}{(-3-i)^{n+1}} (z-i)^n}_{\text{minor part}}.$$

Laurent series converging inside the exterior  $\sqrt{10} < |z - i|$  :

$$f(z) = \frac{3}{z+3} + \frac{2}{z-2} = \underbrace{\sum_{n=-\infty}^{-1} \left( \frac{2}{(2-i)^{n+1}} + \frac{3}{(-3-i)^{n+1}} \right) (z-i)^n}_{\text{principal part}}.$$

**Problem 3.** For a given  $R > 0$  let  $f : B_R(0) \rightarrow \mathbb{C}$  be an analytic function with  $f(0) = 0$ . Here,  $B_R(0) \subset \mathbb{C}$  denotes the open disk around zero with radius  $R > 0$ .

Consider the function

$$g(z) := \begin{cases} \frac{f(z)}{z}, & \text{For } z \neq 0, \\ f'(0), & \text{For } z = 0. \end{cases}$$

Clearly, we have  $f(z) = z \cdot g(z)$  for all  $z \in B_R(0)$ .

Show that  $g$  is analytic. Show that  $g$  that the Taylor series of  $g$  around zero is given by

$$g(z) = \sum_{n=1}^{\infty} c_n z^{n-1},$$

where  $c_n, n \in \mathbb{N}_0$  are the coefficients of the Taylor series of  $f$  around zero.

**Solution.** Let  $f$  be analytic with  $f(0) = 0$ . Inside  $B_R(0) \setminus \{0\}$  the function  $g$  is the quotient of analytic functions and thus itself analytic. The question is: What happens at  $z = 0$ ?

Because  $f(0) = 0$ , in the Taylor series around zero,

$$f(z) = \sum_{n=0}^{\infty} c_n z^n,$$

we have  $c_0 = 0$ . This series converges for all  $z \in B_R(0)$  and because

$$\sum_{n=1}^{\infty} c_n z^n = z \sum_{n=1}^{\infty} c_n z^{n-1}$$

also the power series  $\tilde{g}(z) = \sum_{n=1}^{\infty} c_n z^{n-1}$  converges for all  $z \in B_R(0)$ . For all  $z \in B_R(0) \setminus \{0\}$  we then have  $\tilde{g}(z) = g(z)$ .

Moreover,

$$\tilde{g}(0) = c_1 = f'(0) = g(0),$$

so  $g$  is given on the entirety of  $B_R(0)$  by a convergent power series and therefore analytic. Because the series representation is unique, this means that this is the Taylor series of  $g$ .