

All polynomials and convergent

power series are analytic (within Radius of convergence...)

Functions with singularities are not analytic at singularity.

Ex.  $(z-a)^n$  is not analytic for  $n = -1, -2, -3, \dots$

However, integral has nice properties.

Case 1  
 $n = 1, 2, 3, \dots$   
 $n = -2, -3, -4, \dots$

$$\int_C (z-a)^n dz = \frac{(z-a)^{n+1}}{n+1} \Big|_{z_0}^{z_1} = 0 \quad \text{for}$$

integers  $n = 1, 2, 3, \dots$

$n > 0$  (analytic polynomial)

$n = -2, -3, -4, \dots$  (not analytic but simple)

Case 2  
 $n = -1$

$$\int_C (z-a)^{-1} dz = [\text{Log}(z-a)]_{z_1}^{z_2} \dots \neq 0 \quad \text{since Log is multi-valued}$$

Two approaches: (I) Deform curve  $C$  into a circle of radius  $R$ .

So  $z = a + Re^{i\theta}$  and  $dz = iRe^{i\theta} d\theta$  ( $\frac{\partial z}{\partial R} = 0$ )

$$\int_C (z-a)^{-1} dz = \int_{\theta=0}^{\theta=2\pi} \frac{iRe^{i\theta}}{Re^{i\theta}} d\theta = \int_0^{2\pi} i d\theta = 2\pi i$$

$$(II) [\log(R) + i(\theta_p + 2\pi n)]_0^{2\pi} = 2\pi i$$

$$\int_C (z-a)^n dz = \begin{cases} 0, & n \neq -1 \\ 2\pi i, & n = -1 \end{cases}$$

Pivotal Result in Complex Analysis

# The Cauchy Integral Formula

If  $f(z)$  is analytic inside and on a simple closed curve  $C$  and if 'a' inside  $C$ , then:

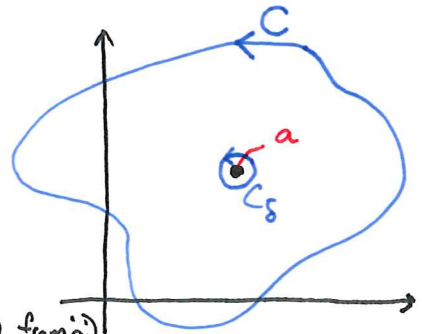
$$\int_C \frac{f(z)}{z-a} dz = 2\pi i f(a)$$

Simple to derive: 
$$\int_C \frac{f(z)}{z-a} dz = \underbrace{\int_C \frac{f(a)}{z-a} dz}_{I_1} + \underbrace{\int_C \frac{f(z)-f(a)}{z-a} dz}_{I_2}$$

$$I_1 = f(a) \int_C \frac{1}{z-a} dz = 2\pi i f(a)$$

To show that  $I_2 = 0$ ,

we deform  $C$  to  $C_\delta$ , a circle of radius  $\delta$  (we can do since analytic away from  $a$ )



Since  $f(z)$  analytic around 'a', can choose  $\delta$  s.t.  $|f(z)-f(a)| < \epsilon$  on  $C_\delta$  (can choose such a  $\delta$  for any  $\epsilon > 0$  by standard Calculus).

$$I_2 = \int_{C_\delta} \frac{f(z)-f(a)}{z-a} dz \implies |I_2| \leq \int_{C_\delta} \frac{\epsilon}{z-a} dz = 2\pi i \epsilon$$

True for all  $\epsilon > 0$  so let  $\epsilon \rightarrow 0$  and  $I_2 = 0$  must hold!

$$\implies \int_C \frac{f(z)}{z-a} dz = 2\pi i f(a).$$

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clear all, close all, clc
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% f(z) = 1/z
```

```
N = 1000;
```

```
I = 0;
```

```
dTheta = (2*pi/N);
```

```
for k=1:N
```

```
    Theta = 2*pi*k/N;
```

```
    z = exp(i*Theta);
```

```
    dz = i*exp(i*Theta)*dTheta;
```

```
%    I = I + dTheta*(1/(z));
```

```
    I = I + dz*(exp(z)/z);
```

```
end
```

```
I
```