Complex analysis and power series

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## Contents

List of Definitions, Assumptions, Propositions and Theorems iii

1. Analytic functions 1
2. Power series 3
3. Taylor and Laurent series 6
4. Sums, products and ratios of power series 9
5. Singularities 11
6. Partial fractions 13
7. Proofs and references 14
List of Definitions, Assumptions, Propositions and Theorems

<table>
<thead>
<tr>
<th>Section</th>
<th>Definition/Assumption/Proposition/Theorem</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.2</td>
<td>Definition: Limit of a complex function</td>
<td>1</td>
</tr>
<tr>
<td>1.3</td>
<td>Definition: Right and left limits</td>
<td>1</td>
</tr>
<tr>
<td>1.4</td>
<td>Definition: Continuous function</td>
<td>1</td>
</tr>
<tr>
<td>1.5</td>
<td>Definition: Derivative of a complex function</td>
<td>1</td>
</tr>
<tr>
<td>1.7</td>
<td>Proposition: Continuity of differentiable functions</td>
<td>2</td>
</tr>
<tr>
<td>1.8</td>
<td>Theorem: Properties of differentiation</td>
<td>2</td>
</tr>
<tr>
<td>1.9</td>
<td>Theorem: Chain rule</td>
<td>2</td>
</tr>
<tr>
<td>1.10</td>
<td>Theorem: Derivatives of important functions</td>
<td>2</td>
</tr>
<tr>
<td>1.11</td>
<td>Theorem: Derivative of a real function of a complex variable</td>
<td>2</td>
</tr>
<tr>
<td>1.12</td>
<td>Definition: Analytic function</td>
<td>2</td>
</tr>
<tr>
<td>1.14</td>
<td>Definition: Singular point</td>
<td>3</td>
</tr>
<tr>
<td>1.15</td>
<td>Theorem: Operations on analytic functions</td>
<td>3</td>
</tr>
<tr>
<td>1.16</td>
<td>Theorem: Composition of analytic functions</td>
<td>3</td>
</tr>
<tr>
<td>1.17</td>
<td>Theorem: Infinite differentiability of analytic functions</td>
<td>3</td>
</tr>
<tr>
<td>1.18</td>
<td>Theorem: Important analytic functions</td>
<td>3</td>
</tr>
<tr>
<td>2.1</td>
<td>Definition: Power series</td>
<td>3</td>
</tr>
<tr>
<td>2.3</td>
<td>Theorem: Convergence radius of a power series (Abel-Hadamard)</td>
<td>4</td>
</tr>
<tr>
<td>2.5</td>
<td>Corollary: Absolute convergence of power series</td>
<td>4</td>
</tr>
<tr>
<td>2.6</td>
<td>Corollary: Bounds on coefficients of power series</td>
<td>4</td>
</tr>
<tr>
<td>2.7</td>
<td>Theorem: Uniform absolute convergence of power series</td>
<td>4</td>
</tr>
<tr>
<td>2.8</td>
<td>Proposition: Convergence radius and ratio criterion</td>
<td>4</td>
</tr>
<tr>
<td>2.9</td>
<td>Theorem: Convergence condition on the unit circle</td>
<td>4</td>
</tr>
<tr>
<td>2.10</td>
<td>Theorem: Continuity of power series on the unit circle (Abel)</td>
<td>5</td>
</tr>
<tr>
<td>2.11</td>
<td>Corollary: Continuity of real power series on the unit circle</td>
<td>5</td>
</tr>
<tr>
<td>2.13</td>
<td>Theorem: Criterion for convergence and continuity of real power series on the unit circle (Tauber)</td>
<td>5</td>
</tr>
<tr>
<td>2.14</td>
<td>Theorem: Unicity of power series coefficients</td>
<td>5</td>
</tr>
<tr>
<td>2.15</td>
<td>Corollary: Unicity of power series coefficients in a circle</td>
<td>5</td>
</tr>
<tr>
<td>2.16</td>
<td>Theorem: Differentiability of power series</td>
<td>5</td>
</tr>
<tr>
<td>2.18</td>
<td>Corollary: Differentiability at all orders of power series</td>
<td>6</td>
</tr>
<tr>
<td>2.19</td>
<td>Theorem: Integrability of power series</td>
<td>6</td>
</tr>
<tr>
<td>2.20</td>
<td>Definition: Two-sided power series</td>
<td>6</td>
</tr>
<tr>
<td>2.21</td>
<td>Proposition: Convergence annulus of two-sided power series</td>
<td>6</td>
</tr>
<tr>
<td>3.1</td>
<td>Theorem: Taylor series</td>
<td>6</td>
</tr>
<tr>
<td>3.3</td>
<td>Corollary: Cauchy inequalities</td>
<td>7</td>
</tr>
<tr>
<td>3.5</td>
<td>Corollary: Equivalence between analyticity and the existence of a Taylor series</td>
<td>7</td>
</tr>
<tr>
<td>3.6</td>
<td>Theorem: Zeros of analytic functions</td>
<td>7</td>
</tr>
<tr>
<td>3.8</td>
<td>Theorem: Factorization of an analytic function</td>
<td>8</td>
</tr>
<tr>
<td>3.10</td>
<td>Theorem: Simplification rule</td>
<td>8</td>
</tr>
<tr>
<td>3.12</td>
<td>Theorem: Local separability of analytic functions</td>
<td>8</td>
</tr>
</tbody>
</table>
3.14 Theorem: Laurent series ................................................................. 8
3.16 Corollary: Laurent series near an isolated singularity ....................... 9
3.18 Corollary: Generalized Cauchy inequalities .................................... 9
3.19 Definition: Principal and regular parts of a Laurent series .................. 9
4.1 Theorem: Pointwise convergence ...................................................... 9
4.2 Theorem: Convergence in a circle .................................................... 10
4.3 Theorem: MacLaurin series for a rational function .............................. 11
5.1 Definition: Pole and essential singularity .......................................... 11
5.2 Theorem: Characterization of isolated singularities .............................. 11
5.3 Definition: Order of a pole .............................................................. 12
5.4 Theorem: Singularities and Laurent series ........................................ 12
5.5 Theorem: Behavior of an analytic function near an essential singularity (Picard) ... 12
6.1 Theorem: Partial fraction expansion of rational functions ..................... 13
6.2 Theorem: Factorization of an analytic function with finite number of poles ... 13
6.3 Theorem: Partial fraction expansion of an analytic function with finite number of poles 13
1. Analytic functions

1.1 Notation In this text, \( z \) refers to a complex number \((z \in \mathbb{C})\), while \( f \) and \( g \) represent functions \( f : E \to \mathbb{C} \) and \( g : F \to \mathbb{C} \), where \( B(a; \delta) \subseteq E \subseteq \mathbb{C}, B(a; \delta) \subseteq F \subseteq \mathbb{C} \), \( B(a; \delta) = \{z \in \mathbb{C} : |z - a| < \delta\} \), \( 0 < \delta \leq \infty \) and \( a \in \mathbb{C} \). In other words, \( f \) and \( g \) are functions with complex values whose domains are subsets \( E \) and \( F \) of the complex numbers containing an open ball centered at the point \( a \).

1.2 Definition Limit of a complex function. Let \( b \in \mathbb{C} \). We say that \( f(z) \) converges to \( b \) when \( z \) tends to \( a \), denoted

\[
\lim_{z \to a} f(z) = b ,
\]

iff the following property holds: for any \( \varepsilon > 0 \), there exists \( \delta > 0 \) such that

\[
|z - a| < \delta \text{ and } z \neq a \Rightarrow |f(z) - b| < \varepsilon .
\]

1.3 Definition Right and left limits. Let \( b \in \mathbb{C}, x \in \mathbb{R} \) and \( f : E \to \mathbb{C} \), where \( B(a; \delta) \subseteq E \subseteq \mathbb{R} \) and \( a \in \mathbb{R} \). We say that \( f(x) \) converges to \( b \) when \( x \) tends to \( a \) from the left, denoted

\[
\lim_{x \to a^-} f(x) = b \text{ or } f(a-) = b ,
\]

iff the following property holds: for any \( \varepsilon > 0 \), there exists \( \delta > 0 \) such that

\[
|x - a| < \delta \text{ and } x < a \Rightarrow |f(x) - b| < \varepsilon .
\]

Similarly, we say that \( f(x) \) converges to \( b \) when \( x \) tends to \( a \) from the right, denoted

\[
\lim_{x \to a^+} f(x) = b \text{ or } f(a+) = b ,
\]

iff the following property holds: for any \( \varepsilon > 0 \), there exists \( \delta > 0 \) such that

\[
|x - a| < \delta \text{ and } x > a \Rightarrow |f(x) - b| < \varepsilon .
\]

1.4 Definition Continuous function. We say that the function \( f \) is continuous at point \( a \) iff

\[
\lim_{z \to a} f(z) = f(a) .
\]

1.5 Definition Derivative of a complex function. We say that the function \( f \) is differentiable at point \( a \) iff there exists a number \( f'(a) \in \mathbb{C} \) such that

\[
\lim_{z \to a} \frac{f(z) - f(a)}{z - a} = f'(a) .
\]

We call \( f'(a) \) the derivative of \( f(z) \) at \( a \).

1.6 Remark We also denote \( f'(z) \) by \( \frac{df}{dz} f(z) \).
1.7 **Proposition** CONTINUITY OF DIFFERENTIABLE FUNCTIONS. If the function $f$ is differentiable at point $a$, then it is continuous at point $a$.

1.8 **Theorem** PROPERTIES OF DIFFERENTIATION. Let $z \in B(a; \delta) \subseteq E \cap F$. If the functions $f$ and $g$ are differentiable at point $z$, then

1. $\frac{d}{dz} [c f(z)] = c f'(z)$,
2. $\frac{d}{dz} [f(z) + g(z)] = f'(z) + g'(z)$,
3. $\frac{d}{dz} [f(z) g(z)] = f'(z) g(z) + f(z) g'(z)$,
4. $\frac{d}{dz} \left[ \frac{f(z)}{g(z)} \right] = \frac{f'(z)g(z) - f(z)g'(z)}{g(z)^2}$, provided $g(z) \neq 0$.

1.9 **Theorem** CHAIN RULE. Let $h : G \to \mathbb{C}$ where $B(f(a); \delta_0) \subseteq f(E) \subseteq G \subseteq \mathbb{C}, B(f(a); \delta_0) = \{z \in \mathbb{C} : |z - f(a)| < \delta_0\}$ and $0 < \delta_0 < \infty$. If the function $f$ is differentiable at point $a$ and if $h$ is differentiable at point $f(a)$, then the composite function $H(z) = h[f(z)]$ is differentiable at point $a$ and

$$H'(a) = h'[f(a)] f'(a).$$

1.10 **Theorem** DERIVATIVES OF IMPORTANT FUNCTIONS.

1. If $c$ is a complex constant, then $\frac{d}{dz}(c) = 0$.
2. If $n$ is a real constant,

$$\frac{d}{dz}(z^n) = n z^{n-1}, \text{ provided } z \neq 0 \text{ when } n < 1.$$
3. $\frac{d}{dz}(e^z) = e^z$.

1.11 **Theorem** DERIVATIVE OF A REAL FUNCTION OF A COMPLEX VARIABLE. Suppose the function $f$ only takes real values at all points of the open ball $B(a; \delta)$, i.e. $f(z) \in \mathbb{R}$ for any $z \in B(a; \delta)$. If $f$ is differentiable at point $a$, then $f'(a) = 0$.

1.12 **Definition** ANALYTIC FUNCTION. If there exists a positive constant $\varepsilon > 0$ such that the function $f$ is differentiable at all points $z$ such that $|z - a| < \varepsilon$, we say that the function is analytic at point $a$. If the function $f$ is analytic at all points of a domain $D \subseteq \mathbb{C}$, we say that $f$ is analytic on the domain $D$.

1.13 **Remark** An analytic function is also called a holomorphic function.
1.14 Definition  **Singular Point.** If a function \( f \) is not analytic at point \( z_0 \), but for any \( \varepsilon > 0 \) there exists a point \( z_1 \) such that \( |z_1 - z_0| < \varepsilon \) and \( f \) is analytic at \( z_1 \), we say that \( z_0 \) is a singular point (or a singularity) of the function \( f \). If, furthermore, there exists a radius \( R > 0 \) such that \( f \) is analytic on the disk \( 0 < |z - z_0| < R \), we say that \( z_0 \) is an isolated singular point of the function \( f \).

1.15 Theorem  **Operations on Analytic Functions.** If the functions \( f \) and \( g \) are analytic at point \( a \), then

1. \( f(z) + g(z) \) and \( f(z)g(z) \) are analytic at point \( a \);
2. \( f(z)/g(z) \) is analytic at point \( a \) provided \( g(a) \neq 0 \).

1.16 Theorem  **Composition of Analytic Functions.** Let \( h : G \rightarrow \mathbb{C} \) where \( B(f(a); \delta_0) \subseteq f(E) \subseteq G \subseteq \mathbb{C} \), \( B(f(a); \delta_0) = \{ z \in \mathbb{C} : |z - f(a)| < \delta_0 \} \) and \( 0 < \delta_0 \leq \infty \). If the function \( f \) is analytic at point \( a \) and if \( h \) is analytic at point \( f(a) \), then the composed function \( (h \circ f)(z) = h(f(z)) \) is analytic at point \( a \).

1.17 Theorem  **Infinite Differentiability of Analytic Functions.** If the function \( f \) is analytic at point \( a \in \mathbb{C} \), then \( f \) has derivatives of all orders at \( a \), and the derivative functions are also analytic at point \( a \).

1.18 Theorem  **Important Analytic Functions.**

1. Any polynomial of degree \( n \),
   \[ f(z) = a_0 + a_1z + \cdots + a_nz^n \quad (1.1) \]
   where \( a_0, a_1, \ldots, a_n \in \mathbb{C} \), is analytic at all points \( z \in \mathbb{C} \).

2. A rational function
   \[ f(z) = P(z)/Q(z) \quad (1.2) \]
   where \( P(z) \) and \( Q(z) \) are polynomials of degrees \( p \) and \( q \), is analytic everywhere, except when \( Q(z) = 0 \).

3. The functions \( e^z, \cos(z) \) and \( \sin(z) \) are analytic everywhere.

4. The function \( \log(z) \) is analytic everywhere except at \( z = 0 \).

2. **Power Series**

2.1 Definition  **Power Series.** Let \( \{a_n\}_{n=0}^{\infty} \subseteq \mathbb{C} \), \( z_0 \in \mathbb{C} \) and \( z \in \mathbb{C} \). We call the series \( \sum_{n=0}^{\infty} a_n (z - z_0)^n \) a power series centered at \( z_0 \). The numbers \( a_n \) are the coefficients of the series.

2.2 Remark  In this definition and the sequel, we will use the convention \( 0^0 = 1 \).
2.3 Theorem  Convergence radius of a power series (Abel-Hadamard). Let \( \sum_{n=0}^{\infty} a_n(z-z_0)^n \) a power series and

\[ \alpha = \limsup_{n \to \infty} |a_n|^{1/n}, \quad R = 1/\alpha, \]

where \( R = \infty \) when \( \alpha = 0 \), and \( R = 0 \) when \( \alpha = \infty \). Then the series \( \sum_{n=0}^{\infty} a_n(z-z_0)^n \) converges absolutely if \( |z-z_0| < R \) and diverges if \( |z-z_0| > R \). Further, if \( 0 \leq \rho < R \), the convergence is uniform for \( |z-z_0| \leq \rho \).

2.4 Remark  We call \( R \) the convergence radius of the series \( \sum_{n=0}^{\infty} a_n(z-z_0)^n \). The expression \( 1/R = \limsup_{n \to \infty} |a_n|^{1/n} \) is the Hadamard formula for the convergence radius.

2.5 Corollary  Absolute convergence of power series. If the power series \( \sum_{n=0}^{\infty} a_n(z-z_0)^n \) converges for \( z = z_1 \), where \( z_1 \neq z_0 \), then it converges absolutely for any \( z \) such that \( |z-z_0| < |z_1-z_0| \).

2.6 Corollary  Bounds on coefficients of power series. Let \( \sum_{n=0}^{\infty} a_n(z-z_0)^n \) a power series whose convergence radius is \( R \), and let \( \varepsilon > 0 \).

1. If \( 0 < R \leq \infty \), there exists an integer \( N \), such that \(|a_n| < \left( \frac{1}{R} + \varepsilon \right)^n \) for \( n > N \).

2. If \( 0 < R < \infty \), there is an infinity of values of \( n \) for which \(|a_n| > \left( \frac{1}{R} - \varepsilon \right)^n \).

3. If \( R = 0 \), there is an infinity of values of \( n \) for which \(|a_n| > \varepsilon^n \).

2.7 Theorem  Uniform absolute convergence of power series. If the power series \( \sum_{n=0}^{\infty} a_n(z-z_0)^n \) converges absolutely for \( z = z_1 \), where \( z_1 \neq z_0 \), then it converges absolutely and uniformly on the closed disk \( D = \{ z \in \mathbb{C} : |z-z_0| \leq |z_1-z_0| \} \).

2.8 Proposition  Convergence radius and ratio criterion. Let \( \sum_{n=0}^{\infty} a_n(z-z_0)^n \) be a power series whose convergence radius is \( R \). Then

\[ \liminf_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right| \leq R \leq \limsup_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right| \]

Further, if \( \lim_{n \to \infty} |a_{n+1}/a_n| \) exists or \( \lim_{n \to \infty} |a_{n+1}/a_n| = \infty \), then \( R = \lim_{n \to \infty} |a_{n+1}/a_n| \).

2.9 Theorem  Convergence condition on the unit circle. Let \( \sum_{n=0}^{\infty} a_nz^n \) be a power series whose convergence radius is \( 1 \). If \( \{a_n\}_{n=0}^{\infty} \) is a sequence of real numbers such that

\begin{enumerate}
    \item \( a_{n+1} \leq a_n, \forall n \), and
    \item \( \lim_{n \to \infty} a_n = 0 \),
\end{enumerate}

then the series \( \sum_{n=0}^{\infty} a_nz^n \) converges at any point of the circle \( |z| = 1 \), except possibly at \( z = 1 \).
2.10 Theorem  Continuity of power series on the unit circle (Abel). If the series \( \sum_{n=0}^{\infty} a_n \) converges, then the function \( \sum_{n=0}^{\infty} a_n z^n \), where \(|z| < 1\), tends to \( \sum_{n=0}^{\infty} a_n \) when \( z \to 1 \) so that \( |1-z|/(1-|z|) \) remains bounded.

2.11 Corollary  Continuity of real power series on the unit circle. If \( \{a_n\}_{n=0}^{\infty} \) is a sequence of real numbers such that \( \sum_{n=0}^{\infty} a_n \) converges, and if the power series \( f(x) = \sum_{n=0}^{\infty} a_n x^n \) converges for \(|x| < 1\), where \( x \in \mathbb{R} \), then \( \lim_{x \to 1^-} f(x) \) exists and

\[
\lim_{x \to 1^-} f(x) = \sum_{n=0}^{\infty} a_n.
\]

2.12 Remark  If the series \( \sum_{n=0}^{\infty} a_n \) does not converge, the limit \( \lim_{x \to 1^-} f(x) \) may or may not exist. In general, the existence of the limit \( \lim_{x \to 1^-} f(x) \) does not guarantee the convergence of the series \( \sum_{n=0}^{\infty} a_n \). There are however cases where the existence of the limit \( \lim_{x \to 1^-} f(x) \) implies the convergence of \( \sum_{n=0}^{\infty} a_n \) (Tauberian theorems). The following theorem provides an example.

2.13 Theorem  Criterion for convergence and continuity of real power series on the unit circle (Tauber). If \( \{a_n\}_{n=0}^{\infty} \) is a sequence of real numbers such that \( f(x) = \sum_{n=0}^{\infty} a_n x^n \) converges for \(|x| < 1\), where \( x \in \mathbb{R} \), if \( \lim_{n \to \infty} (n a_n) = 0 \) and if \( \lim_{x \to 1^-} f(x) \) exists, then the series \( \sum_{n=0}^{\infty} a_n \) converges and \( \lim_{x \to 1^-} f(x) = \sum_{n=0}^{\infty} a_n \).

2.14 Theorem  Unicity of power series coefficients. If \( \sum_{n=0}^{\infty} a_n (z-z_0)^n \) and \( \sum_{n=0}^{\infty} b_n (z-z_0)^n \) are two power series which converge for \(|z-z_0| < R\), where \( R > 0 \), and if the limits of these series coincide on a sequence of points \( \{z_k\}_{k=1}^{\infty} \) such that \( 0 < |z_k| < R \), \( \forall k \), and \( \lim_{k \to \infty} z_k = z_0 \), then

\[
a_n = b_n, \quad \forall n.
\]

2.15 Corollary  Unicity of power series coefficients in a circle. If \( \sum_{n=0}^{\infty} a_n (z-z_0)^n \) and \( \sum_{n=0}^{\infty} b_n (z-z_0)^n \) are two power series which converge for \(|z-z_0| < R\), where \( R > 0 \), and if the limits of these series coincide for any \( z \) in the circle \(|z-z_0| < R\), then

\[
a_n = b_n, \quad \forall n.
\]

2.16 Theorem  Differentiability of power series. Let \( f(z) = \sum_{n=0}^{\infty} a_n (z-z_0)^n \) for \(|z-z_0| < R\), where \( R > 0 \) and \( \sum_{n=0}^{\infty} a_n (z-z_0)^n \) is a power series whose convergence radius is \( R \). Then the function \( f(z) \) is analytic (and thus differentiable) on the disk \(|z-z_0| < R\), and

\[
f'(z) = \sum_{n=1}^{\infty} n a_n (z-z_0)^{n-1}
\]

where the power series \( \sum_{n=1}^{\infty} n a_n (z-z_0)^{n-1} \) has convergence radius \( R \). If, furthermore, \( 0 < R < \infty \) and \( f(z) \) is a function such that \( f(z) = \sum_{n=0}^{\infty} a_n (z-z_0)^n \) at every point where the series
$\sum_{n=0}^{\infty} a_n (z - z_0)^n$ converges, then there is at least one point on the circle $|z - z_0| = R$ where the function $f(z)$ is not analytic.

2.17 Remark In other words, we can obtain the derivative of the function $f(z) = \sum_{n=1}^{\infty} a_n (z - z_0)^n$ by differentiating the series term by term, and the derivative series has the same convergence radius as the original series.

2.18 Corollary Differentiability At All Orders of Power Series. Let $f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n$ for $|z - z_0| < R$, where $\sum_{n=0}^{\infty} a_n (z - z_0)^n$ is a power series whose convergence radius is $R$. Then the function $f(z)$ has derivatives of all orders, and these derivatives can be obtained by differentiating the series term by term. The derivative series all have the same convergence radius $R$, and

$$a_n = \frac{f^{(n)}(z_0)}{n!}, \quad n = 0, 1, 2, \ldots$$

where $f^{(n)}(z)$ is the derivative of order $n$ of $f(z)$.

2.19 Theorem Integrability Of Power Series. Let $\sum_{n=0}^{\infty} a_n (z - z_0)^n$ be a power series whose convergence radius is $R$, let $f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n$ for $|z - z_0| < R$, $C$ a contour (continuous curve) in the interior of the convergence circle $|z - z_0| < R$, and $g(z)$ a continuous function on $C$. Then

$$\int_{C} f(z) g(z) \, dz = \sum_{n=0}^{\infty} a_n \int_{C} g(z) (z - z_0)^n \, dz .$$

2.20 Definition Two-Sided Power Series. Let $\{a_n\}_{n=-\infty}^{\infty}$, $z_0 \in \mathbb{C}$ and $z \in \mathbb{C}$. We call two-sided power series a series of the form $\sum_{n=-\infty}^{\infty} a_n (z - z_0)^n$. This series converges when the two series $\sum_{n=0}^{\infty} a_n (z - z_0)^n$ and $\sum_{n=-1}^{\infty} a_n (z - z_0)^n$ converge. Otherwise, we say it diverges.

2.21 Proposition Convergence Annulus Of Two-Sided Power Series. Let $\sum_{n=0}^{\infty} a_n (z - z_0)^n$ and $\sum_{n=1}^{\infty} a_{-n} (z - z_0)^n$ be power series whose convergence radii are $R_1$ and $R_2$ respectively, where $R_1 > 0$ and $R_2 > 0$.

1. If $1/R_2 < R_1$, the series $\sum_{n=-\infty}^{\infty} a_n (z - z_0)^n$ converges for $1/R_2 < |z - z_0| < R_1$ and diverges when $|z - z_0| > R_1$ or $|z - z_0| < 1/R_2$.

2. If $R_1 < 1/R_2$, the series $\sum_{n=-\infty}^{\infty} a_n (z - z_0)^n$ diverges everywhere.

3. If $R_1 = 1/R_2$, the series $\sum_{n=-\infty}^{\infty} a_n (z - z_0)^n$ diverges everywhere except possibly on the circle $|z - z_0| = R_1$.

3. Taylor and Laurent series

3.1 Theorem Taylor Series. Let $f$ be an analytic function at any point of the open disk

$$D = \{ y \in \mathbb{C} : |z - z_0| < R \}, \quad \text{where} \, z_0 \in \mathbb{C} \text{ and } 0 < R \leq \infty.$$
Then there exists a unique sequence \( \{a_n\}_{n=0}^{\infty} \) in \( \mathbb{C} \) such that
\[
f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n, \quad \forall z \in D.
\]
Further,
\[
a_n = f^{(n)}(z_0) / n! = \frac{1}{2\pi i} \int_{C} \frac{f(z) \, dz}{(z - z_0)^{n+1}}, \quad n = 0, 1, 2, \ldots
\]
where \( C = \{ z \in \mathbb{C} : |z - z_0| = \rho \} \) and \( \rho \) is any radius such that \( 0 < \rho < R \).

3.2 Remark In other words, an analytic function on the interior of a circle centered at \( z_0 \) can be written in the interior of this circle as a power series of \( (z - z_0) \). Further, this series is unique. The integral \( C \) is evaluated counterclockwise.

3.3 Corollary Cauchy Inequalities. Under the conditions of Theorem 3.1, suppose that \( |f(z)| \leq M \) for \( z \in C(\rho) \), where \( C(\rho) = \{ z \in \mathbb{C} : |z - z_0| = \rho \} \) and \( 0 < \rho < R \). Then
\[
|a_n| = |f^{(n)}(z_0)| / n! \leq M / \rho^n, \quad n = 0, 1, 2, \ldots.
\]

3.4 Remark The Cauchy inequalities entail: for \( \rho < 1 \), the coefficients of the Taylor series must decline at an exponential rate which depends on the convergence radius.

3.5 Corollary Equivalence Between Analyticity and the Existence of a Taylor Series. Let \( D = \{ z \in \mathbb{C} : |z - z_0| < R \} \) where \( z_0 \in \mathbb{C} \) and \( 0 < R \leq \infty \). Then a function \( f \) is analytic on the domain \( D \) if and only if there exists a unique sequence \( \{a_n\}_{n=0}^{\infty} \) in \( \mathbb{C} \) such that
\[
f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n, \forall z \in D.
\]

3.6 Theorem Zeros of Analytic Functions. Let \( f \) be an analytic function at point \( z_0 \), such that \( f(z_0) = 0 \). If \( f^{(n)}(z_0) = 0 \), \( n = 1, 2, \ldots, m - 1 \), but \( f^{(m)}(z_0) \neq 0 \), where \( m \geq 1 \), then there exists a radius \( R > 0 \) such that the function \( f \) can be written
\[
f(z) = (z - z_0)^m g(z)
\]
for \( |z - z_0| < R \), where the function \( g(z) \) is analytic at \( z_0 \), and \( g(z) \neq 0 \) for \( |z - z_0| < R \). If \( f^{(n)}(z_0) = 0 \), \( n = 1, 2, \ldots \), then there exists a radius \( R > 0 \) such that \( f(z) = 0 \) for \( |z - z_0| < R \).

3.7 Remark The latter theorem implies that the zeros of a non-zero analytic function are isolated: unless all the derivatives of \( f \) are zero, we can find a radius \( R > 0 \) such that \( z_0 \) is the only point where the function cancels in the disk \( |z - z_0| < R \). We call \( z_0 \) a root of the function \( f \), and \( m \) its multiplicity.
3.8 Theorem Factorization of an Analytic Function. Let $f$ be an analytic function on an open convex domain $U \subseteq \mathbb{C}$. If the function $f$ has only a finite number $p$ of distinct roots $z_1, \ldots, z_p$, then the function $f$ can be written

$$f(z) = (z - z_1)^{m_1} \cdots (z - z_p)^{m_p} g(z), \quad z \in U$$

where $m_1, \ldots, m_p$ are the multiplicities of the roots $z_1, \ldots, z_p$ and $g(z)$ is an analytic function on $U$ such that $g(z) \neq 0$ for any $z \in U$.

3.9 Remark In other words, an analytic function with a finite number of roots is finite can be written as the product of a polynomial with the same roots and an analytic function which is different from zero everywhere. An open disk $C = \{z \in \mathbb{C}: 0 \leq |z - z_0| < R\}$ where $R > 0$ is a convex set.

The latter theorem remains valid when $U$ is a convex and connected set.

3.10 Theorem Simplification Rule. Let $U \subseteq \mathbb{C}$ an open and connected set. If $f$ and $g$ are two analytic functions on $U$ such that

$$f(z)g(z) = 0, \quad \forall z \in U,$$

then $f(z) = 0$, $\forall z \in U$, or $g(z) = 0$, $\forall z \in U$.

3.11 Remark If $f$, $g$ and $h$ are three analytic functions on $U$ such that $f(z)h(z) = g(z)m(z)$, $\forall z \in U$, and if $h(z) \neq 0$ for at least one value of $z \in U$, then

$$[f(z) - g(z)]h(z) = 0$$

and we can conclude that $f(z) = g(z)$, $\forall z \in U$.

3.12 Theorem Local Separability of Analytic Functions. Let $f$ be an analytic function which is not constant on an open connected set $U$. Then, for $w \in \mathbb{C}$ and $z_0 \in U$, there exists a radius $R > 0$ such that $f(z) \neq w$ for $0 < |z - z_0| < R$.

3.13 Remark In other words, if the function is not constant, we can find a radius $R > 0$ such that $f(z)$ takes the value $w$ at least one time in the disk $0 \leq |z - z_0| < R$.

3.14 Theorem Laurent Series. Let $C_0$ and $C_1$ be two circles centered at $z_0$ such that $C_0$ is contained in $C_1$, i.e.

$$C_0 = \{z \in \mathbb{C}: |z - z_0| = R_0\}, \quad C_1 = \{z \in \mathbb{C}: |z - z_0| = R_1\} \quad \text{where} \quad 0 \leq R_0 < R_1 \leq \infty.$$ 

Let $f$ be an analytic function on $C_0$ and $C_1$ as well as on the domain between these two circles. Then there exists a unique two-sided sequence $\{a_n\}_{n=-\infty}^{\infty}$ in $\mathbb{C}$ such that

$$f(z) = \sum_{n=-\infty}^{\infty} a_n (z - z_0)^n$$
for any $z$ such that $R_0 < |z - z_0| < R_1$, where

$$a_n = \frac{1}{2\pi i} \int_{C_1} \frac{f(z) \, dz}{(z-z_0)^{n+1}}, \text{ for } n = 0, 1, 2, \ldots$$

$$= \frac{1}{2\pi i} \int_{C_0} \frac{f(z) \, dz}{(z-z_0)^{n+1}}, \text{ for } n = -1, -2, \ldots$$

Further, for any circle $C = \{z \in \mathbb{C} : |z - z_0| = R\}$ where $R_0 < R < R_1$,

$$a_n = \frac{1}{2\pi i} \int_{C} \frac{f(z) \, dz}{(z-z_0)^{n+1}}, \text{ for } n = 0, \pm 1, \pm 2, \ldots$$

3.15 Remark The line integrals $\int_{C_0}$, $\int_{C_1}$ and $\int_{C}$ are evaluated counterclockwise.

3.16 Corollary Laurent series near an isolated singularity. If $f$ is an analytic function at any point of the disk $|z - z_0| < R$, where $R > 0$, except possibly at $z_0$, then there exists a unique two-sided sequence $\{a_n\}_{n=-\infty}^{\infty}$ in $\mathbb{C}$ such that

$$f(z) = \sum_{n=-\infty}^{\infty} a_n (z-z_0)^n$$

for any $z$ such that $0 < |z - z_0| < R$.

3.17 Remark In other words, if $z_0$ is a singular point of the function $f$, the function $f$ can be represented by a Laurent series on the disk $0 < |z - z_0| < R$. If, furthermore, $a_n = 0$ for $n < 0$, the Laurent series reduces to a Taylor series, and we can redefine the function $f$ at $z_0$ so that the latter is analytic at $z_0$ and thus everywhere on the disk $0 < |z - z_0| < R$. In such a case, we say that the singular point $z_0$ is removable. When a function $f$ is analytic at any point of the disk $|z - z_0| < R$, it is clear we must have $a_n = 0$ for $n < 0$.

3.18 Corollary Generalized Cauchy inequalities. Under the conditions of Theorem 3.14, suppose that $|f(z)| \leq M$ for $z \in C(R)$, where $C(R) = \{z \in \mathbb{C} : |z - z_0| = R\}$ and $R_0 < R < R_1$. Then

$$|a_n| \leq M/R^n, \text{ for } n = 0, \pm 1, \pm 2, \ldots$$

3.19 Definition Principal and regular parts of a Laurent series. In a Laurent series $\sum_{n=-\infty}^{\infty} a_n (z-z_0)^n$, we call the series $\sum_{n=-\infty}^{-1} a_n (z-z_0)^n$ the principal part of the series, while the series $\sum_{n=0}^{\infty} a_n (z-z_0)^n$ is called the regular part of the series.

4. Sums, products and ratios of power series

4.1 Theorem Pointwise convergence. Let $\sum_{n=0}^{\infty} a_n (z-z_0)^n$ and $\sum_{n=0}^{\infty} b_n (z-z_0)^n$ be two convergent power series whose limits are $f(z)$ and $g(z)$ respectively at a given point $z$. Then the
following properties hold:

(1) \( c f(z) = \sum_{n=0}^{\infty} c a_n (z - z_0)^n, \forall c \in \mathbb{C}; \)

(2) \( f(z) + g(z) = \sum_{n=0}^{\infty} (a_n + b_n) (z - z_0)^n; \)

(3) if \( f(z) \) or \( g(z) \) converges absolutely, then

\[
 f(z) g(z) = \sum_{n=0}^{\infty} c_n (z - z_0)^n \tag{4.1}
\]

where \( c_n = \sum_{k=0}^{n} a_k b_{n-k}; \) furthermore, if the two series \( f(z) \) and \( g(z) \) converge absolutely, the series \( \sum_{n=0}^{\infty} c_n (z - z_0)^n \) converges absolutely;

(4) if

(a) \( b_0 \neq 0; \)

(b) the series \( h(z) = \sum_{n=0}^{\infty} d_n (z - z_0)^n \) where the coefficients \( d_n \) are obtained by solving the equations \( \sum_{k=0}^{n} a_k b_{n-k} = a_n, n = 0, 1, \ldots, \) converges,

(c) \( g(z) \) or \( h(z) \) converges absolutely,

(d) \( g(z) \neq 0, \)

then

\[
 \frac{f(z)}{g(z)} = \sum_{n=0}^{\infty} d_n (z - z_0)^n. \tag{4.2}
\]

4.2 Theorem CONVERGENCE IN A CIRCLE. Let \( f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n \) and \( g(z) = \sum_{n=0}^{\infty} b_n (z - z_0)^n \) be two power series whose convergence radii are \( R_1 \) and \( R_2 \) respectively, where \( R_1 > 0 \) and \( R_2 > 0. \) Then

(1) for any \( c \in \mathbb{C}, \) the series \( \sum_{n=0}^{\infty} c a_n (z - z_0)^n \) converges absolutely for \( |z - z_0| < R_1 \) and

\[
 \sum_{n=0}^{\infty} c a_n (z - z_0)^n = c f(z) \text{ for } |z - z_0| < R_1; \tag{4.3}
\]

(2) the series \( \sum_{n=0}^{\infty} (a_n + b_n) (z - z_0)^n \) converges absolutely for \( |z - z_0| < \min \{R_1, R_2\} \) and

\[
 \sum_{n=0}^{\infty} (a_n + b_n) (z - z_0)^n = f(z) + g(z) \text{ for } |z - z_0| < \min \{R_1, R_2\}; \tag{4.4}
\]

(3) the series \( \sum_{n=0}^{\infty} c_n (z - z_0)^n \), where \( c_n = \sum_{k=0}^{n} a_k b_{n-k}, \) converges absolutely for \( |z - z_0| < \min \{R_1, R_2\} \), and

\[
 \sum_{n=0}^{\infty} c_n (z - z_0)^n = f(z) g(z), \text{ for } |z - z_0| < \min \{R_1, R_2\}; \tag{4.5}
\]
5. SINGULARITIES

(4) if \( g(z) \neq 0 \) for \( |z - z_0| < R \), where \( 0 < R \leq \min \{ R_1, R_2 \} \), and \( \{ d_n \}_{n=0}^{\infty} \) is the sequence of coefficients obtained by solving the equations

\[
\sum_{k=0}^{n} d_k b_{n-k} = a_n, \quad n = 0, 1, \ldots, \quad (4.6)
\]

then the series \( \sum_{n=0}^{\infty} d_n (z - z_0)^n \) converges absolutely for \( |z - z_0| < R \), and

\[
\sum_{n=0}^{\infty} d_n (z - z_0)^n = f(z)/g(z), \quad \text{for} \quad |z - z_0| < R; \quad (4.7)
\]

when \( g(z_0) = b_0 \neq 0 \), the coefficients \( d_n \) are unique and there exists a radius \( R > 0 \) such that \( g(z) \neq 0 \) for \( |z - z_0| < R \).

4.3 Theorem  MacLaurin Series for a Rational Function. If

\[
f(z) = \frac{P(z)}{Q(z)} \quad (4.8)
\]

where \( P(z) = \sum_{n=0}^{p} a_n z^n \) and \( Q(z) = \sum_{n=0}^{q} a_n z^n \) are polynomials of degree \( p \) and \( q \) respectively, and \( Q(0) \neq 0 \), then

\[
f(z) = \sum_{n=0}^{\infty} d_n z^n, \quad \text{for} \quad |z| < R,
\]

where \( R = \min \{ |z_1|, \ldots, |z_q| \} > 0 \), \( z_1, \ldots, z_q \) are the roots (possibly non distinct) of polynomial \( Q(z) \) and the coefficients \( d_n \) are obtained by solving the equations

\[
\sum_{k=0}^{n} d_k b_{n-k} = a_n, \quad n = 0, 1, \ldots, \quad (4.9)
\]

with \( a_n \equiv 0 \) for \( n > p \) and \( b_n \equiv 0 \) for \( n > q \). Further, the series \( \sum_{n=0}^{\infty} d_n z^n \) converges absolutely for \( |z| < R \).

5. Singularities

5.1 Definition  Pole and Essential Singularity. Let \( f \) be an analytic function on the disk \( 0 < |z - z_0| < R \). We say that \( f \) has a pole at point \( z_0 \) if \( \lim_{z \to z_0} |f(z)| = \infty \). If the point \( z_0 \) is a singular point which is neither removable nor a pole, we say that it is an essential singular point.

5.2 Theorem  Characterization of Isolated Singularities. Let \( f \) be an analytic function with an isolated singular point at \( z_0 \). Then

(1) \( z_0 \) is a removable singular point

\[
\iff \lim_{z \to z_0} (z - z_0) f(z) = 0
\]
5. SINGULARITIES

\[ \lim_{z \to z_0} f(z) = c, \text{ for some } c \in \mathbb{C}. \]

2. \( z_0 \) is a pole

\[ \iff \text{ the function } g(z) = 1/f(z) \text{ has a removable singular point at } z_0 \]

\[ \iff \text{ there is a positive integer } m (m > 0) \text{ and an analytic function } h(z) \text{ on a disk } |z - z_0| < R, \]

\[ \text{where } R > 0, \text{ such that } h(z_0) \neq 0 \text{ and } f(z) = h(z)/(z - z_0)^m \]

\[ \iff \text{ there is a positive integer } m \text{ such that } \lim_{z \to z_0} (z - z_0)^m f(z) = c, \text{ where } c \in \mathbb{C} \]

\[ \iff \text{ there is a positive integer } m \text{ such that the function } g(z) = (z - z_0)^m f(z) \text{ has a removable singular point at } z_0. \]

5.3 Definition  ORDER OF A POLE. If \( z_0 \) is a pole of the function \( f \) such that

\[ \lim_{z \to z_0} (z - z_0)^m f(z) = c \neq 0, \text{ for some } c \in \mathbb{C}, \]

we say that \( z_0 \) is a pole of order \( m \).

5.4 Theorem  SINGULARITIES AND LAURENT SERIES. Let \( f \) be an analytic function with an isolated singular point at \( z_0 \) with Laurent series is

\[ f(z) = \sum_{n=-\infty}^{m} a_n (z - z_0)^n \text{ for } 0 < |z - z_0| < R. \]  (5.1)

Then

1. \( z_0 \) is a removable singular point \( \iff a_n = 0, \forall n < 0; \)

2. \( z_0 \) is a pole of order \( m \) \( \iff a_{-m} \neq 0 \text{ and } a_n = 0 \text{ for } n < -m; \)

3. \( z_0 \) is an essential singular point

\[ \iff a_n \neq 0 \text{ for an infinite number of negative values of } n. \]

5.5 Theorem  BEHAVIOR OF AN ANALYTIC FUNCTION NEAR AN ESSENTIAL SINGULARITY (PICARD). Let \( f \) be an analytic function on the disk \( 0 < |z - z_0| < R. \) If \( z_0 \) is an essential singular point, then for any complex number \( c \in \mathbb{C}, \) except possibly one, there exists a sequence \( \{z_n\}_{n=1}^\infty \) converging to \( z_0 \) such that \( f(z_n) = c, \forall n. \)

5.6 Remark  Picard’s theorem means that in any neighborhood of \( z_0 \) and for any complex number \( c \) (except possibly one), the function \( f \) takes the value \( c \) an infinite number of times.
6. Partial fractions

6.1 Theorem  Partial fraction expansion of rational functions. Consider the rational function \( f(z) = P(z)/Q(z) \) where \( P(z) = \sum_{n=0}^{p} a_n z^n \) is a polynomial of degree \( p \) (\( a_p \neq 0 \)) and \( Q(z) = (z-z_1)^{m_1} (z-z_2)^{m_2} \cdots (z-z_q)^{m_q} \) is a polynomial of degree \( q = \sum_{j=1}^{q} m_j \) with \( q \) distinct roots \( z_1, \ldots, z_q \) of multiplicities \( m_1, \ldots, m_q \) respectively (\( q \geq 1, m_j \geq 1 \) for \( j = 1, \ldots, q \)). Then the function \( f(z) \) can be uniquely written in the form

\[
f(z) = G(z) + \sum_{j=1}^{q} G_j [1/(z-z_j)]
\]

for any \( z \in \mathbb{C} \) such that \( z \neq z_j, j = 1, \ldots, q \), where

\[
G_j [1/(z-z_j)] = \sum_{k=1}^{m_j} A_{jk}/(z-z_j)^k,
\]

\( A_{jk} \in \mathbb{C} \), and \( G(z) \) is a polynomial. Further,

1. if \( p < q \), \( G(z) \equiv 0 \),
2. if \( p \geq q \) and the polynomials \( P(z) \) and \( Q(z) \) have no common root, the degree of \( G(z) \) is \( p - q \).

6.2 Theorem  Factorization of an analytic function with finite number of poles. Let \( f \) be an analytic function everywhere on an open domain \( U \subseteq \mathbb{C} \) except at a finite number of singular points \( z_1, \ldots, z_q \) which are poles of orders \( m_1, \ldots, m_q \) respectively (\( q \geq 1, m_j \geq 1 \) for \( j = 1, \ldots, q \)). Then there exists a function \( g(z) \) analytic everywhere on \( U \) such that \( g(z_j) \neq 0, j = 1, \ldots, p \), and

\[
f(z) = g(z) / [(z-z_1)^{m_1} (z-z_2)^{m_2} \cdots (z-z_q)^{m_q}]
\]

for \( z \in U \) and \( z \neq z_j, j = 1, \ldots, q \). If, furthermore, the function \( f \) has a finite number of zeros, the function \( f \) can be written

\[
f(z) = P(z)/Q(z) h(z)
\]

for \( z \in U \) and \( z \neq z_j, j = 1, \ldots, q \), where \( P(z) \) and \( Q(z) \) are polynomials with no common root, \( Q(z) = (z-z_1)^{m_1} (z-z_2)^{m_2} \cdots (z-z_q)^{m_q} \) and \( h(z) \neq 0 \) for \( z \in U \).

6.3 Theorem  Partial fraction expansion of an analytic function with finite number of poles. Let \( f \) be an analytic function everywhere on an open domain \( U \subseteq \mathbb{C} \) except at a finite finite number of singular points \( z_1, \ldots, z_q \) which are poles of orders \( m_1, \ldots, m_q \) (\( q \geq 1, m_j \geq 1 \) for \( j = 1, \ldots, q \)). Then the function \( f \) can be written in a unique way in the form

\[
f(z) = g(z) + \sum_{j=1}^{q} G_j [1/(z-z_j)]
\]
for any $z \in U$ such that $z \neq z_j$, $j = 1, \ldots, q$, where

$$G_j \left[ \frac{1}{(z - z_j)} \right] = \sum_{k=1}^{m_j} A_{jk} (z - z_j)^k,$$

$A_{jk} \in \mathbb{C}$, and $G(z)$ is analytic everywhere on $U$.

7. Proofs and references

1. Churchill and Brown (1984, chapters 2 and 3) and Ahlfors (1979, chapter 2).
   1.4. Ahlfors (1979, section 1.1, p. 23).
   1.5. Ahlfors (1979, section 1.1, p. 23).
   1.11. Ahlfors (1979, section 1.1, p. 23).
2. Ahlfors (1979, Chapter 2), Churchill and Brown (1984, Chapter 5) and Rudin (1976, Chapter 3).
   2.3. Ahlfors (1979, section 2.4, p. 38) and Rudin (1976, section 3.39, p. 69).
   2.6. Wilf (1990, section 2.4, Theorem 2.4.2, p. 44).
   2.10. Ahlfors (1979, section 2.5, pp. 41-42).
   3.5. This is a direct consequence of Theorem 3.1.
4.1. Statement (3) is a consequence of the Cauchy-Mertens theorem; see Devinatz (1968, Section 4.5, pp. 168-169). Statement (4) is a consequence of (3).
5. Deshpande (1986, Chapter 12).
5.2 - 5.3. Deshpande (1986, section 10.2, p. 139).
6.1. Ahlfors (1979, Section 1.4, pp. 31-32) and Lentin and Rivaud (1964, chapitre II, section 19, pp. 234-238).

References


