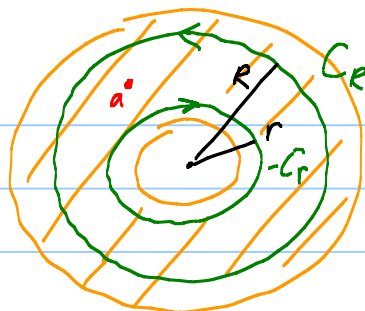


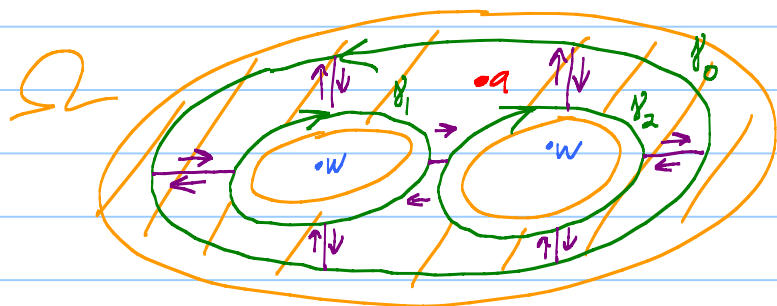
Lecture 37 The general Cauchy theorem

Cauchy theorem for an annulus

$$\left(\int_{C_R} + \int_{-C_R} \right) f dz = 0$$



Cauchy int formula too



$$\Gamma = \gamma_0 \cup \gamma_1 \cup \gamma_2 \leftarrow \text{cycle}$$

γ_i 's closed curves in Ω

$$\int_{\Gamma} f dz = \sum \int_{\gamma_i} f dz$$

f analytic on Ω , then $\int_{\Gamma} f dz = 0$. And

$$f(a) \text{Ind}_{\Gamma}(a) = \frac{1}{2\pi i} \int_{\Gamma} \frac{f(z)}{z-a} dz$$

where $\text{Ind}_{\Gamma}(a) = \sum_j \text{Ind}_{\gamma_j}(a)$

$$\frac{1}{2\pi i} \int_{\gamma_j} \frac{dz}{z-a} = \text{"winding number of } \gamma_j \text{ about } a\text{"}$$

Recall: Closed curve γ is such that $\mathbb{C} - \text{tr}(\gamma)$ is a union of open connected components. $\text{Ind}_{\gamma}(w) \equiv \text{const}$ on each component because

$$\frac{d}{dw} \text{Ind}_{\gamma}(w) = \frac{1}{2\pi i} \int_{\gamma} \frac{dz}{(z-w)^2}$$

0



$\text{Ind}_{\gamma}(w)$

$$= \frac{1}{2\pi i} \int_{\gamma} \frac{d}{dz} \left[\frac{-1}{z-w} \right] dz = 0$$

Important assumption to get a general Cauchy thm:

$$\text{Ind}_\Gamma(w) = 0 \text{ for all } w \in \mathbb{C} - \Omega.$$

Fancy word Γ is "homologous to zero" in Ω .

Write $\Gamma \sim 0$ or $\Gamma \sim_\Omega 0$.

General Cauchy Thm: $\Gamma \sim 0$ and f analytic on Ω .

$$1) \int_\Gamma f dz = 0$$

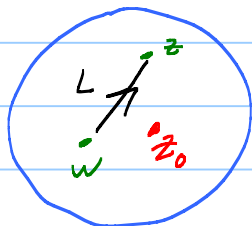
$$2) f(a) \text{Ind}_\Gamma(a) = \frac{1}{2\pi i} \int_\Gamma \frac{f(z)}{z-a} dz \quad a \in \Omega - \text{tr}(\Gamma)$$

Pf: (Ahlfors)

$$g(z, w) = \begin{cases} \frac{f(z) - f(w)}{z - w} & z \neq w \\ f'(z) & z = w \end{cases}$$

Step 1 g is continuous on $\Omega \times \Omega$.

Clear at (z_0, w_0) , $z_0 \neq w_0$. Only to check near pts (z_0, z_0) .



$$\left| g(z, w) - g(z_0, z_0) \right| = \left| \underbrace{\frac{f(z) - f(w)}{z - w}}_{\frac{1}{z-w} \int_L f'(z) dz} - \underbrace{f'(z_0)}_{\frac{1}{z-w} \int_L f'(z_0) dz} \right|$$

$$= \left| \frac{1}{z-w} \int_L [f'(z) - f'(z_0)] dz \right|$$

$$\leq \frac{1}{|z-w|} \left(\underbrace{\max_{z \in L} |f'(z) - f'(z_0)|}_{f' \text{ continuous.}} \right) \underbrace{|z-w|}_{\text{length}(L)}$$

can easily make small ✓

Step 2 Define $h(z) = \int_{\Gamma} g(z, w) dw$

Plan: Extend h to $\mathbb{C}$ as an entire fn that tends to zero at ∞ . Liouville's $\Rightarrow$ Cauchy thm!

Step 3 h is analytic on Ω .

a) clear that h is continuous on Ω .

[Why: g cont on $\Omega \times \Omega$. $\text{tr}(\Gamma) = \bigcup \text{tr}(\gamma_j)$ is compact. g cont on compact $\overline{D_\delta(z_0)} \times \text{tr}(\Gamma)$ is unif continuous. Get h is cont.]

b) $\Delta \subset \Omega$ triangle.

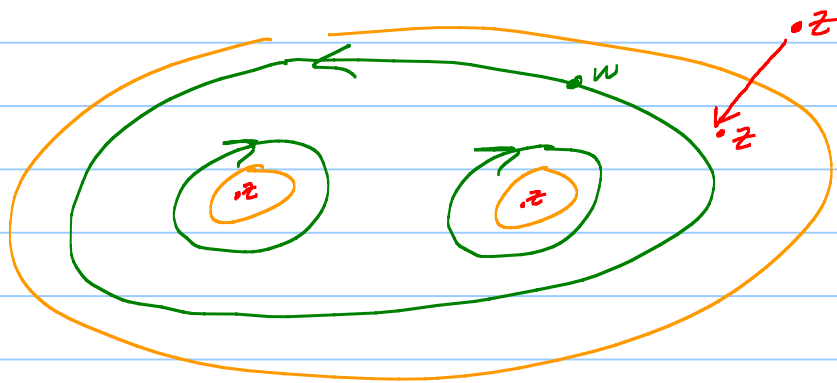
$$\int_{\Delta} h dz = \int_{\Delta} \left(\int_{\Gamma} g(z, w) dw \right) dz$$

$$\stackrel{\text{Fubini}}{=} \int_{\Gamma} \left(\underbrace{\int_{\Delta} g(z, w) dz}_{=0} \right) dw = 0$$

Aha! When w fixed, $g(z, w)$ has a removable sing of z at $z=w$.

Morea $\Rightarrow h$ analytic!

Step 4 Extend h to $\mathbb{C}$



$$\text{Ind}_{\Gamma}(z) = 0$$

$$h(z) = \int_{\Gamma} \frac{f(z) - f(w)}{z - w} dw = f(z) \underbrace{\int_{\Gamma} \frac{1}{z - w} dw}_{=0 \text{ "outside" } \Gamma} - \int_{\Gamma} \frac{f(w)}{z - w} dw$$

$$\tilde{h}(z) = - \int_{\Gamma} \frac{f(w)}{z - w} dw \quad \text{on } \tilde{\Omega} = \{z \in \mathbb{C} - \text{tr}(\Gamma) \mid \text{where } \text{Ind}_{\Gamma}(z) = 0\}$$

Claim: $\tilde{h}$ defines an extension of h to $\mathbb{C}$ as an entire fcn.

Facts: 1) $\tilde{\Omega}$ is open.

2) $\Omega \subset \mathbb{C} - \tilde{\Omega}$

3) $\tilde{h}$ is analytic on $\tilde{\Omega}$ (HWK 2; prob 1).

4) $h = \tilde{h}$ on overlap $\Omega \cap \tilde{\Omega}$

5
So $\tilde{h}$ extends h to $\mathbb{C}$, analytic. Call ext h .

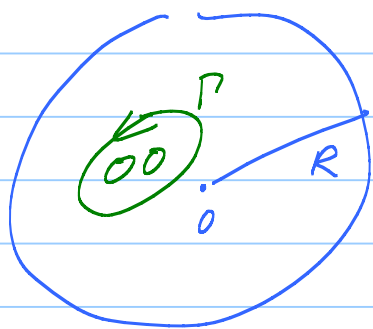
Claim $h(z) \rightarrow 0$ as $z \rightarrow \infty$.

Why: $\text{tr}(\Gamma) \subset D_R(0)$ for some $R > 0$.

So $\text{Ind}_\Gamma(w) = 0$ for $|w| > R$.

So, for $|z| > R$:

$$h(z) = \tilde{h}(z) = - \int_{\Gamma} \frac{f(w)}{z-w} dw$$



$$|h(z)| \leq \max_{w \in \Gamma} \frac{|f|}{|z-w|} \text{length}(\Gamma)$$

$$\leq \frac{M}{|z|-R} \text{length}(\Gamma)$$

$$\rightarrow 0 \text{ as } |z| \rightarrow \infty.$$

Liouville's $\Rightarrow h \equiv 0$.

$$\text{So } \int_{\Gamma} \frac{f(z) - f(w)}{z-w} dw = 0 \quad z \in \Omega - \text{tr}(\Gamma)$$

$$f(z) \underbrace{\int_{\Gamma} \frac{1}{z-w} dw}_{2\pi i \text{Ind}_{\Gamma}(z)} = \int_{\Gamma} \frac{f(w)}{z-w} dw \quad \checkmark$$

Cauchy integral formula $\checkmark$ CIF $\Rightarrow$ Cauchy Thm