

Another consequence of the Cauchy integral formulas:

Corollary: Suppose f is analytic on and inside the circle C of radius R with center z_0 and that ~~$z \in C$~~
s.t. $|f(z)| \leq M \quad \forall z \in C$.

Then $|f^{(n)}(z_0)| \leq \frac{n! M}{R^n} \quad \forall n \geq 0$

Proof: $f^{(n)}(z_0) = \frac{n!}{2\pi i} \int_C \frac{f(z) dz}{(z-z_0)^{n+1}}$

$$\left| \frac{f(z)}{(z-z_0)^{n+1}} \right| \leq \frac{M}{R^{n+1}}$$

so, by theorem a in Section 47:

$$\left| \int_C \frac{f(z) dz}{(z-z_0)^{n+1}} \right| \leq \frac{M}{R^{n+1}} (\text{length of } C)$$

$$\text{So } |f^{(n)}(z_0)| \leq \frac{M}{R^{n+1}} \cdot 2\pi R \cdot \frac{n!}{2\pi} = \frac{n! M}{R^n}$$

□

Liouville's theorem: a bounded entire function is constant.

Proof: $\forall z_0 \in \mathbb{C}$ and \forall circles of center z_0 , by the corollary above:

$$|f'(z_0)| \leq \frac{M}{R} \quad \text{where}$$

$R =$ radius of circle and M is a bound for $|f(z)|$ on all of \mathbb{C}

We can take R to be arbitrarily large $\Rightarrow |f'(z_0)| = 0$

$\Rightarrow f$ is constant. \square

Consequence:

The fundamental theorem of algebra:

any polynomial with complex coefficients and degree ≥ 1 has at least one complex root.

Proof: By contradiction, assume $P(z)$ is a polynomial with no roots. Then $\frac{1}{P(z)}$ is analytic where $P(z) \neq 0$, meaning everywhere. So $\frac{1}{P(z)}$ is entire.

On 01/12/2017 we proved that $\exists R > 0$ s.t. if $|z| \geq R$,

$$\text{then } |P(z)| \geq \frac{|a_n|}{2} R^n$$

where $n = \text{degree}(P)$ and a_n is the leading coefficient of P , meaning $P(z) = a_n z^n + a_{n-1} z^{n-1} + \dots$

$$\text{So } \left| \frac{1}{P(z)} \right| \leq \frac{2}{|a_n| R^n}, \text{ if } |z| \geq R$$

The ~~sub~~ disc $|z| \leq R$ is compact and $\left| \frac{1}{P(z)} \right|$ is continuous on the disc, so

it is bounded. So $\exists m$ s.t.
if $|z| \leq R$, then $\left| \frac{1}{P(z)} \right| \leq m$

Take $M \geq \max \left\{ m, \frac{2}{|a_n| R^n} \right\}$

then $\left| \frac{1}{P(z)} \right| \leq M \quad \forall z \in \mathbb{C}$.

So $\frac{1}{P(z)}$ is entire and bounded,
hence constant by Liouville.

So $P(z) = \text{constant}$ and has
degree 0. □

Consequences: $P(z)$, $n = \text{degree} \geq 1$

$\exists \alpha_1$ root of $P(z)$.

so $P(\alpha_1) = 0$

$\therefore (z - \alpha_1) \mid P(z)$.

$\therefore \exists$ polynomial $Q(z)$ of degree $n-1$

s.t. $P(z) = Q(z)(z - \alpha_1)$

if $n \geq 2$, $\deg Q \geq 1$ and Q has a root α_2 .

$$\text{then } P(z) = R(z) (z - \alpha_1) (z - \alpha_2)$$

$\deg R(z) = n - 2$
write $R(z)$ to get:

$$P(z) = a_n (z - \alpha_1) (z - \alpha_2) \cdots (z - \alpha_n)$$

the number of times a given α is equal to one of the α_i is the ~~number~~ multiplicity of α . So

$$P(z) = a_n (z - \beta_1)^{m_1} (z - \beta_2)^{m_2} \cdots (z - \beta_r)^{m_r}$$

$m_i =$ multiplicity of β_i

$$\beta_i \neq \beta_j \quad \forall i \neq j$$

$$\text{and } m_1 + \cdots + m_r = n$$

We say the number of roots, counting multiplicities, is $n =$ degree.

If P has real coefficients, and $P(\alpha) = 0$, then $P(z) = a_n z^n + \cdots + a_0$
 $a_i \in \mathbb{R}$

$$\begin{aligned} 0 = \overline{P(\alpha)} &= \overline{a_n \alpha^n + \cdots + a_0} \\ &= \overline{a_n} \overline{\alpha^n} + \cdots + \overline{a_0} = a_n \overline{\alpha}^n + \cdots + a_0 \\ &= P(\overline{\alpha}) \end{aligned}$$

$$(z - \alpha)(z - \bar{\alpha}) \mid P(z), \text{ if } \alpha \neq \bar{\alpha}$$

$$\begin{array}{c} \parallel \\ z^2 - (\alpha + \bar{\alpha})z + \alpha\bar{\alpha} = z^2 - (2\operatorname{Re}\alpha)z + |\alpha|^2 \end{array}$$

$$\text{So } P(x) = a_n (x - r_1) \cdots (x - r_m) \cdot (x - d_1)(x - \bar{d}_1) \cdots (x - d_k)(x - \bar{d}_k)$$

d_i : imaginary ($\operatorname{Im} d_i \neq 0$)

r_i : real ($\operatorname{Im} r_i = 0$)

So $P(x)$ = product of linear and quadratic factors with real coefficients.

$$(x - \alpha_i)(x - \bar{\alpha}_i) = x^2 - (2\operatorname{Re}\alpha_i)x + |\alpha_i|^2$$

is quadratic with real coeff.

Lemma: Suppose f analytic on an ε -neighborhood of $z_0 \in \mathbb{C}$ and on the boundary of the ε -neighborhood.

If $|f(z)| \leq |f(z_0)|$ for all $z \in$ neighborhood, then f is constant on the neighborhood. ($= f(z_0)$)

Proof: By Cauchy:

$$f(z_0) = \frac{1}{2\pi i} \int_C \frac{f(z)}{z - z_0} dz \quad \begin{array}{l} C = \text{circle} \\ \text{of radius } \varepsilon, \\ \text{center } z_0 \end{array}$$

parametrize the circle:

$$z = z_0 + \varepsilon e^{i\theta} \quad 0 \leq \theta \leq 2\pi.$$

$$\frac{1}{2\pi i} \int_C \frac{f(z)}{z - z_0} dz = \frac{1}{2\pi} \int_0^{2\pi} f(z_0 + \varepsilon e^{i\theta}) d\theta.$$

$$|f(z_0)| \leq \frac{1}{2\pi} \int_0^{2\pi} |f(z_0 + \varepsilon e^{i\theta})| d\theta$$

$$\leq \frac{1}{2\pi} \int_0^{2\pi} |f(z_0)| d\theta.$$

$$= \frac{1}{2\pi} |f(z_0)| \cdot \int_0^{2\pi} d\theta = |f(z_0)|$$

$$\text{So } |f(z_0)| = \frac{1}{2\pi} \int_0^{2\pi} |f(z_0 + \varepsilon e^{i\theta})| d\theta$$

$$= \frac{1}{2\pi} \int_0^{2\pi} |f(z_0)| d\theta.$$

$$\text{So } \int_0^{2\pi} (|f(z_0)| - |f(z_0 + \varepsilon e^{i\theta})|) d\theta = 0$$

on circle $|f(z_0)| \geq |f(z)|$

So

$$\boxed{|f(z_0)| - |f(z)| \geq 0}$$

Since $\int_0^{2\pi} (|f(z_0)| - |f(z)|) d\theta = 0$.

we must have $|f(z_0)| - |f(z)| = 0$

on circle.

So $|f(z)| = |f(z_0)| \quad \forall z \in C$

True \forall circle of radius small enough with center z_0 .

So $|f(z)| = |f(z_0)|$ on some disc with center z_0 .

We showed a while ago that this implies $f(z)$ is constant on the disc.

So $f(z) = f(z_0)$ on some

disc with center z_0 . \square

Theorem (Maximum Modulus Principle):
 f analytic on a domain D . Then $|f(z)|$ has no maximum on D , if f is NOT constant.

Corollary: If f is analytic on the interior of a compact subset $K \subset \mathbb{C}$ and continuous on the boundary of K , then f reaches its maximum on the boundary of K and not on the interior.

Proof of theorem: Prove the contrapositive:

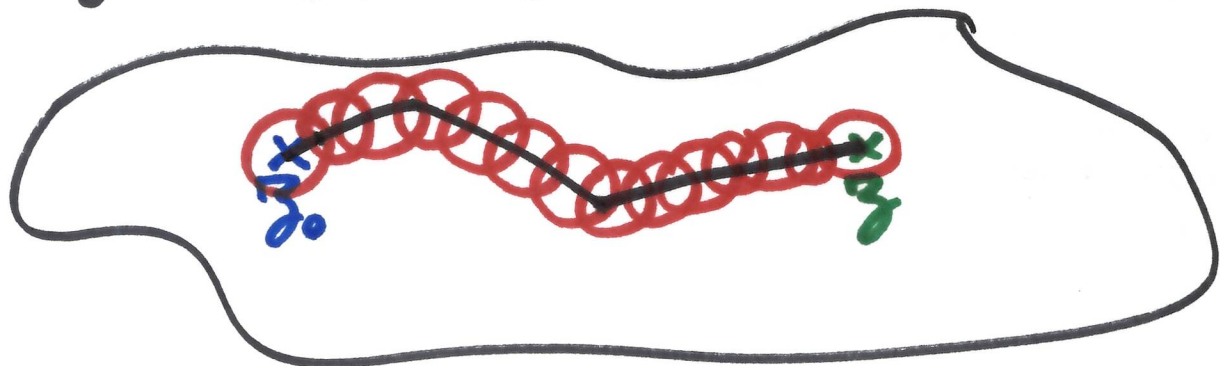
If $|f|$ has a maximum on D , then f is constant on D .

Suppose $|f|$ has a maximum, say M , reached at, say $z_0 \in D$.

So $|f(z_0)| = M$ and

$$\forall z \in D \quad |f(z)| \leq M$$

$z \in D$ arbitrary. We can join z to z_0 by a (polygonal) path.



Cover path with circles C_0, \dots, C_n
 C_0 with center z_0 . C_i with radius ϵ_i and center z_i , ϵ_i small enough so that the entire disc is in D .

$$\text{On } C_0: |f(z)| \leq |f(z_0)|$$

$\forall z \in \text{disc inside } C_0$.

By lemma: $|f(z)| = |f(z_0)|$ on the disc, and $f(z) = f(z_0)$

Increase number of circles if necessary so that the center of the next circle is inside the previous one.

Then for C_1 : $|f(z)| \leq |f(z_1)|$
on the disc inside C_1

$$\Rightarrow f(z) = f(z_1) = f(z_0)$$

for all $z \in \text{disc inside } C_1$.

Continue to the last $z_n = z$

to get $f(z) = f(z_0) \forall z \in D$.

□