

Cultivating Complex Analysis: The maximum modulus principle (3.3.3)

Jiří Lebl

Departemento pri Matematiko de Oklahoma Ŝtata Universitato

A useful consequence of the Cauchy's integral formula is the *maximum modulus principle* (or just *maximum principle*):

A useful consequence of the Cauchy's integral formula is the *maximum modulus principle* (or just *maximum principle*):

Theorem (Maximum modulus principle)

Suppose $U \subset \mathbb{C}$ is a domain and $f: U \rightarrow \mathbb{C}$ is holomorphic.

A useful consequence of the Cauchy's integral formula is the *maximum modulus principle* (or just *maximum principle*):

Theorem (Maximum modulus principle)

Suppose $U \subset \mathbb{C}$ is a domain and $f: U \rightarrow \mathbb{C}$ is holomorphic. If $|f(z)|$ achieves a local maximum on U , then f is constant.

A useful consequence of the Cauchy's integral formula is the *maximum modulus principle* (or just *maximum principle*):

Theorem (Maximum modulus principle)

Suppose $U \subset \mathbb{C}$ is a domain and $f: U \rightarrow \mathbb{C}$ is holomorphic. If $|f(z)|$ achieves a local maximum on U , then f is constant.

The basic idea: Cauchy's integral formula says that $f(z)$ is the average of f on a small circle centered at z . The average can't be bigger than the numbers we're averaging.

A useful consequence of the Cauchy's integral formula is the *maximum modulus principle* (or just *maximum principle*):

Theorem (Maximum modulus principle)

Suppose $U \subset \mathbb{C}$ is a domain and $f: U \rightarrow \mathbb{C}$ is holomorphic. If $|f(z)|$ achieves a local maximum on U , then f is constant.

The basic idea: Cauchy's integral formula says that $f(z)$ is the average of f on a small circle centered at z . The average can't be bigger than the numbers we're averaging.

Proof: Suppose $|f(z)|$ achieves a local maximum at $p \in U$. WLOG $p = 0$.

A useful consequence of the Cauchy's integral formula is the *maximum modulus principle* (or just *maximum principle*):

Theorem (Maximum modulus principle)

Suppose $U \subset \mathbb{C}$ is a domain and $f: U \rightarrow \mathbb{C}$ is holomorphic. If $|f(z)|$ achieves a local maximum on U , then f is constant.

The basic idea: Cauchy's integral formula says that $f(z)$ is the average of f on a small circle centered at z . The average can't be bigger than the numbers we're averaging.

Proof: Suppose $|f(z)|$ achieves a local maximum at $p \in U$. WLOG $p = 0$.

Also WLOG suppose $f(0) \geq 0$ (otherwise multiply by some $e^{i\theta}$).

A useful consequence of the Cauchy's integral formula is the *maximum modulus principle* (or just *maximum principle*):

Theorem (Maximum modulus principle)

Suppose $U \subset \mathbb{C}$ is a domain and $f: U \rightarrow \mathbb{C}$ is holomorphic. If $|f(z)|$ achieves a local maximum on U , then f is constant.

The basic idea: Cauchy's integral formula says that $f(z)$ is the average of f on a small circle centered at z . The average can't be bigger than the numbers we're averaging.

Proof: Suppose $|f(z)|$ achieves a local maximum at $p \in U$. WLOG $p = 0$.

Also WLOG suppose $f(0) \geq 0$ (otherwise multiply by some $e^{i\theta}$).

Take a closed disc $\overline{\Delta_r(0)} \subset U$,

where r is small enough so that $|f(z)| \leq |f(0)| = f(0)$ whenever $|z| \leq r$.

Cauchy's formula says

$$f(0) = |f(0)| = \left| \frac{1}{2\pi i} \int_{\partial\Delta_r(0)} \frac{f(z)}{z} dz \right|$$

Cauchy's formula says

$$f(0) = |f(0)| = \left| \frac{1}{2\pi i} \int_{\partial\Delta_r(0)} \frac{f(z)}{z} dz \right| = \left| \frac{1}{2\pi i} \int_0^{2\pi} \frac{f(re^{it})}{re^{it}} rie^{it} dt \right|$$

Cauchy's formula says

$$\begin{aligned} f(0) = |f(0)| &= \left| \frac{1}{2\pi i} \int_{\partial\Delta_r(0)} \frac{f(z)}{z} dz \right| = \left| \frac{1}{2\pi i} \int_0^{2\pi} \frac{f(re^{it})}{re^{it}} rie^{it} dt \right| \\ &\leq \frac{1}{2\pi} \int_0^{2\pi} |f(re^{it})| dt \end{aligned}$$

Cauchy's formula says

$$\begin{aligned} f(0) = |f(0)| &= \left| \frac{1}{2\pi i} \int_{\partial\Delta_r(0)} \frac{f(z)}{z} dz \right| = \left| \frac{1}{2\pi i} \int_0^{2\pi} \frac{f(re^{it})}{re^{it}} rie^{it} dt \right| \\ &\leq \frac{1}{2\pi} \int_0^{2\pi} |f(re^{it})| dt \leq \frac{1}{2\pi} \int_0^{2\pi} f(0) dt \end{aligned}$$

Cauchy's formula says

$$\begin{aligned} f(0) = |f(0)| &= \left| \frac{1}{2\pi i} \int_{\partial\Delta_r(0)} \frac{f(z)}{z} dz \right| = \left| \frac{1}{2\pi i} \int_0^{2\pi} \frac{f(re^{it})}{re^{it}} rie^{it} dt \right| \\ &\leq \frac{1}{2\pi} \int_0^{2\pi} |f(re^{it})| dt \leq \frac{1}{2\pi} \int_0^{2\pi} f(0) dt = f(0). \end{aligned}$$

Cauchy's formula says

$$\begin{aligned} f(0) = |f(0)| &= \left| \frac{1}{2\pi i} \int_{\partial\Delta_r(0)} \frac{f(z)}{z} dz \right| = \left| \frac{1}{2\pi i} \int_0^{2\pi} \frac{f(re^{it})}{re^{it}} rie^{it} dt \right| \\ &\leq \frac{1}{2\pi} \int_0^{2\pi} |f(re^{it})| dt \leq \frac{1}{2\pi} \int_0^{2\pi} f(0) dt = f(0). \end{aligned}$$

\Rightarrow all the inequalities above are equalities.

Cauchy's formula says

$$\begin{aligned} f(0) = |f(0)| &= \left| \frac{1}{2\pi i} \int_{\partial\Delta_r(0)} \frac{f(z)}{z} dz \right| = \left| \frac{1}{2\pi i} \int_0^{2\pi} \frac{f(re^{it})}{re^{it}} rie^{it} dt \right| \\ &\leq \frac{1}{2\pi} \int_0^{2\pi} |f(re^{it})| dt \leq \frac{1}{2\pi} \int_0^{2\pi} f(0) dt = f(0). \end{aligned}$$

\Rightarrow all the inequalities above are equalities.

In addition, $f(0) - |f(re^{it})| \geq 0$ for all t , and

$$\int_0^{2\pi} \left(f(0) - |f(re^{it})| \right) dt = 0,$$

Cauchy's formula says

$$\begin{aligned} f(0) = |f(0)| &= \left| \frac{1}{2\pi i} \int_{\partial\Delta_r(0)} \frac{f(z)}{z} dz \right| = \left| \frac{1}{2\pi i} \int_0^{2\pi} \frac{f(re^{it})}{re^{it}} rie^{it} dt \right| \\ &\leq \frac{1}{2\pi} \int_0^{2\pi} |f(re^{it})| dt \leq \frac{1}{2\pi} \int_0^{2\pi} f(0) dt = f(0). \end{aligned}$$

\Rightarrow all the inequalities above are equalities.

In addition, $f(0) - |f(re^{it})| \geq 0$ for all t , and

$$\int_0^{2\pi} \left(f(0) - |f(re^{it})| \right) dt = 0, \quad \Rightarrow \quad |f(re^{it})| = f(0) \text{ for all } t.$$

Cauchy's formula says

$$\begin{aligned} f(0) = |f(0)| &= \left| \frac{1}{2\pi i} \int_{\partial\Delta_r(0)} \frac{f(z)}{z} dz \right| = \left| \frac{1}{2\pi i} \int_0^{2\pi} \frac{f(re^{it})}{re^{it}} rie^{it} dt \right| \\ &\leq \frac{1}{2\pi} \int_0^{2\pi} |f(re^{it})| dt \leq \frac{1}{2\pi} \int_0^{2\pi} f(0) dt = f(0). \end{aligned}$$

\Rightarrow all the inequalities above are equalities.

In addition, $f(0) - |f(re^{it})| \geq 0$ for all t , and

$$\int_0^{2\pi} \left(f(0) - |f(re^{it})| \right) dt = 0, \quad \Rightarrow \quad |f(re^{it})| = f(0) \text{ for all } t.$$

Applying Cauchy's formula again:

$$\frac{1}{2\pi} \int_0^{2\pi} |f(re^{it})| dt = f(0) = \frac{1}{2\pi} \int_0^{2\pi} f(re^{it}) dt$$

Cauchy's formula says

$$\begin{aligned} f(0) = |f(0)| &= \left| \frac{1}{2\pi i} \int_{\partial\Delta_r(0)} \frac{f(z)}{z} dz \right| = \left| \frac{1}{2\pi i} \int_0^{2\pi} \frac{f(re^{it})}{re^{it}} rie^{it} dt \right| \\ &\leq \frac{1}{2\pi} \int_0^{2\pi} |f(re^{it})| dt \leq \frac{1}{2\pi} \int_0^{2\pi} f(0) dt = f(0). \end{aligned}$$

\Rightarrow all the inequalities above are equalities.

In addition, $f(0) - |f(re^{it})| \geq 0$ for all t , and

$$\int_0^{2\pi} \left(f(0) - |f(re^{it})| \right) dt = 0, \quad \Rightarrow \quad |f(re^{it})| = f(0) \text{ for all } t.$$

Applying Cauchy's formula again:

$$\frac{1}{2\pi} \int_0^{2\pi} |f(re^{it})| dt = f(0) = \frac{1}{2\pi} \int_0^{2\pi} f(re^{it}) dt$$

or

$$0 = \operatorname{Re} \int_0^{2\pi} \left(|f(re^{it})| - f(re^{it}) \right) dt = \int_0^{2\pi} \left(|f(re^{it})| - \operatorname{Re} f(re^{it}) \right) dt.$$

$|w| - \operatorname{Re} w \geq 0$ holds for all $w \in \mathbb{C}$.

$|w| - \operatorname{Re} w \geq 0$ holds for all $w \in \mathbb{C}$.

So $|f(re^{it})| - \operatorname{Re} f(re^{it}) \geq 0$ for all t .

$|w| - \operatorname{Re} w \geq 0$ holds for all $w \in \mathbb{C}$.

So $|f(re^{it})| - \operatorname{Re} f(re^{it}) \geq 0$ for all t .

$$\int_0^{2\pi} \left(|f(re^{it})| - \operatorname{Re} f(re^{it}) \right) dt = 0 \quad \Rightarrow \quad |f(re^{it})| = \operatorname{Re} f(re^{it}) \text{ for all } t$$

$|w| - \operatorname{Re} w \geq 0$ holds for all $w \in \mathbb{C}$.

So $|f(re^{it})| - \operatorname{Re} f(re^{it}) \geq 0$ for all t .

$$\int_0^{2\pi} \left(|f(re^{it})| - \operatorname{Re} f(re^{it}) \right) dt = 0 \quad \Rightarrow \quad |f(re^{it})| = \operatorname{Re} f(re^{it}) \text{ for all } t$$

$$\Rightarrow \quad \operatorname{Im} f(re^{it}) = 0$$

$|w| - \operatorname{Re} w \geq 0$ holds for all $w \in \mathbb{C}$.

So $|f(re^{it})| - \operatorname{Re} f(re^{it}) \geq 0$ for all t .

$$\int_0^{2\pi} \left(|f(re^{it})| - \operatorname{Re} f(re^{it}) \right) dt = 0 \quad \Rightarrow \quad |f(re^{it})| = \operatorname{Re} f(re^{it}) \text{ for all } t$$

$$\Rightarrow \quad \operatorname{Im} f(re^{it}) = 0 \quad \Rightarrow \quad f(re^{it}) = |f(re^{it})| = f(0) \text{ for all } t.$$

$|w| - \operatorname{Re} w \geq 0$ holds for all $w \in \mathbb{C}$.

So $|f(re^{it})| - \operatorname{Re} f(re^{it}) \geq 0$ for all t .

$$\int_0^{2\pi} \left(|f(re^{it})| - \operatorname{Re} f(re^{it}) \right) dt = 0 \quad \Rightarrow \quad |f(re^{it})| = \operatorname{Re} f(re^{it}) \text{ for all } t$$

$$\Rightarrow \quad \operatorname{Im} f(re^{it}) = 0 \quad \Rightarrow \quad f(re^{it}) = |f(re^{it})| = f(0) \text{ for all } t.$$

The above is true for all small enough $r > 0$.

$|w| - \operatorname{Re} w \geq 0$ holds for all $w \in \mathbb{C}$.

So $|f(re^{it})| - \operatorname{Re} f(re^{it}) \geq 0$ for all t .

$$\int_0^{2\pi} \left(|f(re^{it})| - \operatorname{Re} f(re^{it}) \right) dt = 0 \quad \Rightarrow \quad |f(re^{it})| = \operatorname{Re} f(re^{it}) \text{ for all } t$$

$$\Rightarrow \quad \operatorname{Im} f(re^{it}) = 0 \quad \Rightarrow \quad f(re^{it}) = |f(re^{it})| = f(0) \text{ for all } t.$$

The above is true for all small enough $r > 0$.

So the set where $f(z) = f(0)$ contains a disc, and f is constant by the identity theorem. □

$|w| - \operatorname{Re} w \geq 0$ holds for all $w \in \mathbb{C}$.

So $|f(re^{it})| - \operatorname{Re} f(re^{it}) \geq 0$ for all t .

$$\int_0^{2\pi} \left(|f(re^{it})| - \operatorname{Re} f(re^{it}) \right) dt = 0 \quad \Rightarrow \quad |f(re^{it})| = \operatorname{Re} f(re^{it}) \text{ for all } t$$

$$\Rightarrow \quad \operatorname{Im} f(re^{it}) = 0 \quad \Rightarrow \quad f(re^{it}) = |f(re^{it})| = f(0) \text{ for all } t.$$

The above is true for all small enough $r > 0$.

So the set where $f(z) = f(0)$ contains a disc, and f is constant by the identity theorem. \square

Corollary (Maximum modulus principle, part deux)

Suppose $U \subset \mathbb{C}$ is nonempty, open, and bounded (so \bar{U} is compact).

$|w| - \operatorname{Re} w \geq 0$ holds for all $w \in \mathbb{C}$.

So $|f(re^{it})| - \operatorname{Re} f(re^{it}) \geq 0$ for all t .

$$\int_0^{2\pi} \left(|f(re^{it})| - \operatorname{Re} f(re^{it}) \right) dt = 0 \quad \Rightarrow \quad |f(re^{it})| = \operatorname{Re} f(re^{it}) \text{ for all } t$$

$$\Rightarrow \quad \operatorname{Im} f(re^{it}) = 0 \quad \Rightarrow \quad f(re^{it}) = |f(re^{it})| = f(0) \text{ for all } t.$$

The above is true for all small enough $r > 0$.

So the set where $f(z) = f(0)$ contains a disc, and f is constant by the identity theorem. □

Corollary (Maximum modulus principle, part deux)

Suppose $U \subset \mathbb{C}$ is nonempty, open, and bounded (so \bar{U} is compact). If $f: \bar{U} \rightarrow \mathbb{C}$ is continuous and the restriction $f|_U$ is holomorphic, then $|f(z)|$ achieves a maximum on ∂U .

$|w| - \operatorname{Re} w \geq 0$ holds for all $w \in \mathbb{C}$.

So $|f(re^{it})| - \operatorname{Re} f(re^{it}) \geq 0$ for all t .

$$\int_0^{2\pi} \left(|f(re^{it})| - \operatorname{Re} f(re^{it}) \right) dt = 0 \quad \Rightarrow \quad |f(re^{it})| = \operatorname{Re} f(re^{it}) \text{ for all } t$$

$$\Rightarrow \quad \operatorname{Im} f(re^{it}) = 0 \quad \Rightarrow \quad f(re^{it}) = |f(re^{it})| = f(0) \text{ for all } t.$$

The above is true for all small enough $r > 0$.

So the set where $f(z) = f(0)$ contains a disc, and f is constant by the identity theorem. \square

Corollary (Maximum modulus principle, part deux)

Suppose $U \subset \mathbb{C}$ is nonempty, open, and bounded (so \bar{U} is compact). If $f: \bar{U} \rightarrow \mathbb{C}$ is continuous and the restriction $f|_U$ is holomorphic, then $|f(z)|$ achieves a maximum on ∂U . In other words,

$$\sup_{z \in U} |f(z)| \leq \sup_{z \in \partial U} |f(z)|.$$

$|w| - \operatorname{Re} w \geq 0$ holds for all $w \in \mathbb{C}$.

So $|f(re^{it})| - \operatorname{Re} f(re^{it}) \geq 0$ for all t .

$$\int_0^{2\pi} \left(|f(re^{it})| - \operatorname{Re} f(re^{it}) \right) dt = 0 \quad \Rightarrow \quad |f(re^{it})| = \operatorname{Re} f(re^{it}) \text{ for all } t$$

$$\Rightarrow \quad \operatorname{Im} f(re^{it}) = 0 \quad \Rightarrow \quad f(re^{it}) = |f(re^{it})| = f(0) \text{ for all } t.$$

The above is true for all small enough $r > 0$.

So the set where $f(z) = f(0)$ contains a disc, and f is constant by the identity theorem. \square

Corollary (Maximum modulus principle, part deux)

Suppose $U \subset \mathbb{C}$ is nonempty, open, and bounded (so \bar{U} is compact). If $f: \bar{U} \rightarrow \mathbb{C}$ is continuous and the restriction $f|_U$ is holomorphic, then $|f(z)|$ achieves a maximum on ∂U . In other words,

$$\sup_{z \in U} |f(z)| \leq \sup_{z \in \partial U} |f(z)|.$$

Proof is an exercise.

There's a version for a minimum if you avoid zeros:

Exercise: (Minimum modulus principle) Suppose $U \subset \mathbb{C}$ is a domain and $f: U \rightarrow \mathbb{C}$ is holomorphic. If $|f(z)|$ achieves a local minimum at $p \in U$ and $f(p) \neq 0$, then f is constant.