

Cultivating Complex Analysis: Holomorphic functions via integrals (3.4.1)

Jiří Lebl

Departemento pri Matematiko de Oklahoma Ŝtata Universitato

Lemma

Suppose $U \subset \mathbb{C}$ is open, and $\psi: U \times [0, 1] \rightarrow \mathbb{C}$ is a continuous function such that for each fixed $t \in [0, 1]$, the function $z \mapsto \psi(z, t)$ is holomorphic.

Lemma

Suppose $U \subset \mathbb{C}$ is open, and $\psi: U \times [0, 1] \rightarrow \mathbb{C}$ is a continuous function such that for each fixed $t \in [0, 1]$, the function $z \mapsto \psi(z, t)$ is holomorphic. Then

$$h(z) = \int_0^1 \psi(z, t) dt \quad \text{is a holomorphic function on } U.$$

Lemma

Suppose $U \subset \mathbb{C}$ is open, and $\psi: U \times [0, 1] \rightarrow \mathbb{C}$ is a continuous function such that for each fixed $t \in [0, 1]$, the function $z \mapsto \psi(z, t)$ is holomorphic. Then

$$h(z) = \int_0^1 \psi(z, t) dt \quad \text{is a holomorphic function on } U.$$

There are two common proofs of this kind of result.

Lemma

Suppose $U \subset \mathbb{C}$ is open, and $\psi: U \times [0, 1] \rightarrow \mathbb{C}$ is a continuous function such that for each fixed $t \in [0, 1]$, the function $z \mapsto \psi(z, t)$ is holomorphic. Then

$$h(z) = \int_0^1 \psi(z, t) dt \quad \text{is a holomorphic function on } U.$$

There are two common proofs of this kind of result.

Proof A: Morera together with Fubini and Cauchy–Goursat.

Lemma

Suppose $U \subset \mathbb{C}$ is open, and $\psi: U \times [0, 1] \rightarrow \mathbb{C}$ is a continuous function such that for each fixed $t \in [0, 1]$, the function $z \mapsto \psi(z, t)$ is holomorphic. Then

$$h(z) = \int_0^1 \psi(z, t) dt \quad \text{is a holomorphic function on } U.$$

There are two common proofs of this kind of result.

Proof A: Morera together with Fubini and Cauchy–Goursat.

Let $T \subset U$ be a triangle (solid triangle as usual).

Lemma

Suppose $U \subset \mathbb{C}$ is open, and $\psi: U \times [0, 1] \rightarrow \mathbb{C}$ is a continuous function such that for each fixed $t \in [0, 1]$, the function $z \mapsto \psi(z, t)$ is holomorphic. Then

$$h(z) = \int_0^1 \psi(z, t) dt \quad \text{is a holomorphic function on } U.$$

There are two common proofs of this kind of result.

Proof A: Morera together with Fubini and Cauchy–Goursat.

Let $T \subset U$ be a triangle (solid triangle as usual). Then

$$\int_{\partial T} h(z) dz$$

Lemma

Suppose $U \subset \mathbb{C}$ is open, and $\psi: U \times [0, 1] \rightarrow \mathbb{C}$ is a continuous function such that for each fixed $t \in [0, 1]$, the function $z \mapsto \psi(z, t)$ is holomorphic. Then

$$h(z) = \int_0^1 \psi(z, t) dt \quad \text{is a holomorphic function on } U.$$

There are two common proofs of this kind of result.

Proof A: Morera together with Fubini and Cauchy–Goursat.

Let $T \subset U$ be a triangle (solid triangle as usual). Then

$$\int_{\partial T} h(z) dz = \int_{\partial T} \int_0^1 \psi(z, t) dt dz$$

Lemma

Suppose $U \subset \mathbb{C}$ is open, and $\psi: U \times [0, 1] \rightarrow \mathbb{C}$ is a continuous function such that for each fixed $t \in [0, 1]$, the function $z \mapsto \psi(z, t)$ is holomorphic. Then

$$h(z) = \int_0^1 \psi(z, t) dt \quad \text{is a holomorphic function on } U.$$

There are two common proofs of this kind of result.

Proof A: Morera together with Fubini and Cauchy–Goursat.

Let $T \subset U$ be a triangle (solid triangle as usual). Then

$$\int_{\partial T} h(z) dz = \int_{\partial T} \int_0^1 \psi(z, t) dt dz = \int_0^1 \int_{\partial T} \psi(z, t) dz dt$$

Lemma

Suppose $U \subset \mathbb{C}$ is open, and $\psi: U \times [0, 1] \rightarrow \mathbb{C}$ is a continuous function such that for each fixed $t \in [0, 1]$, the function $z \mapsto \psi(z, t)$ is holomorphic. Then

$$h(z) = \int_0^1 \psi(z, t) dt \quad \text{is a holomorphic function on } U.$$

There are two common proofs of this kind of result.

Proof A: Morera together with Fubini and Cauchy–Goursat.

Let $T \subset U$ be a triangle (solid triangle as usual). Then

$$\int_{\partial T} h(z) dz = \int_{\partial T} \int_0^1 \psi(z, t) dt dz = \int_0^1 \int_{\partial T} \psi(z, t) dz dt = \int_0^1 0 dt = 0.$$

Lemma

Suppose $U \subset \mathbb{C}$ is open, and $\psi: U \times [0, 1] \rightarrow \mathbb{C}$ is a continuous function such that for each fixed $t \in [0, 1]$, the function $z \mapsto \psi(z, t)$ is holomorphic. Then

$$h(z) = \int_0^1 \psi(z, t) dt \quad \text{is a holomorphic function on } U.$$

There are two common proofs of this kind of result.

Proof A: Morera together with Fubini and Cauchy–Goursat.

Let $T \subset U$ be a triangle (solid triangle as usual). Then

$$\int_{\partial T} h(z) dz = \int_{\partial T} \int_0^1 \psi(z, t) dt dz = \int_0^1 \int_{\partial T} \psi(z, t) dz dt = \int_0^1 0 dt = 0.$$

Fubini applies as the integrand is continuous if we think of each leg of ∂T separately.

Lemma

Suppose $U \subset \mathbb{C}$ is open, and $\psi: U \times [0, 1] \rightarrow \mathbb{C}$ is a continuous function such that for each fixed $t \in [0, 1]$, the function $z \mapsto \psi(z, t)$ is holomorphic. Then

$$h(z) = \int_0^1 \psi(z, t) dt \quad \text{is a holomorphic function on } U.$$

There are two common proofs of this kind of result.

Proof A: Morera together with Fubini and Cauchy–Goursat.

Let $T \subset U$ be a triangle (solid triangle as usual). Then

$$\int_{\partial T} h(z) dz = \int_{\partial T} \int_0^1 \psi(z, t) dt dz = \int_0^1 \int_{\partial T} \psi(z, t) dz dt = \int_0^1 0 dt = 0.$$

Fubini applies as the integrand is continuous if we think of each leg of ∂T separately.

$h(z)$ is holomorphic by Morera.



Proof B: Apply Wirtinger derivatives and differentiate under the integral:

Proof B: Apply Wirtinger derivatives and differentiate under the integral:

$$\frac{\partial}{\partial \bar{z}} [h(z)]$$

Proof B: Apply Wirtinger derivatives and differentiate under the integral:

$$\frac{\partial}{\partial \bar{z}} [h(z)] = \frac{\partial}{\partial \bar{z}} \int_0^1 \psi(z, t) dt$$

Proof B: Apply Wirtinger derivatives and differentiate under the integral:

$$\frac{\partial}{\partial \bar{z}} [h(z)] = \frac{\partial}{\partial \bar{z}} \int_0^1 \psi(z, t) dt = \int_0^1 \frac{\partial}{\partial \bar{z}} [\psi(z, t)] dt$$

Proof B: Apply Wirtinger derivatives and differentiate under the integral:

$$\frac{\partial}{\partial \bar{z}} [h(z)] = \frac{\partial}{\partial \bar{z}} \int_0^1 \psi(z, t) dt = \int_0^1 \frac{\partial}{\partial \bar{z}} [\psi(z, t)] dt = \int_0^1 0 dt = 0.$$

Proof B: Apply Wirtinger derivatives and differentiate under the integral:

$$\frac{\partial}{\partial \bar{z}} [h(z)] = \frac{\partial}{\partial \bar{z}} \int_0^1 \psi(z, t) dt = \int_0^1 \frac{\partial}{\partial \bar{z}} [\psi(z, t)] dt = \int_0^1 0 dt = 0.$$

We are really passing the partial derivatives in x and y (since $\frac{\partial}{\partial \bar{z}} = \frac{1}{2} \frac{\partial}{\partial x} + \frac{i}{2} \frac{\partial}{\partial y}$) under the integral via the Leibniz integral rule.

Proof B: Apply Wirtinger derivatives and differentiate under the integral:

$$\frac{\partial}{\partial \bar{z}} [h(z)] = \frac{\partial}{\partial \bar{z}} \int_0^1 \psi(z, t) dt = \int_0^1 \frac{\partial}{\partial \bar{z}} [\psi(z, t)] dt = \int_0^1 0 dt = 0.$$

We are really passing the partial derivatives in x and y (since $\frac{\partial}{\partial \bar{z}} = \frac{1}{2} \frac{\partial}{\partial x} + \frac{i}{2} \frac{\partial}{\partial y}$) under the integral via the Leibniz integral rule.

There is a technicality! Could we apply Leibniz?

Proof B: Apply Wirtinger derivatives and differentiate under the integral:

$$\frac{\partial}{\partial \bar{z}} [h(z)] = \frac{\partial}{\partial \bar{z}} \int_0^1 \psi(z, t) dt = \int_0^1 \frac{\partial}{\partial \bar{z}} [\psi(z, t)] dt = \int_0^1 0 dt = 0.$$

We are really passing the partial derivatives in x and y (since $\frac{\partial}{\partial \bar{z}} = \frac{1}{2} \frac{\partial}{\partial x} + \frac{i}{2} \frac{\partial}{\partial y}$) under the integral via the Leibniz integral rule.

There is a technicality! Could we apply Leibniz?

We only assumed $z \mapsto \psi(z, t)$ is holomorphic for all t .

Proof B: Apply Wirtinger derivatives and differentiate under the integral:

$$\frac{\partial}{\partial \bar{z}} [h(z)] = \frac{\partial}{\partial \bar{z}} \int_0^1 \psi(z, t) dt = \int_0^1 \frac{\partial}{\partial \bar{z}} [\psi(z, t)] dt = \int_0^1 0 dt = 0.$$

We are really passing the partial derivatives in x and y (since $\frac{\partial}{\partial \bar{z}} = \frac{1}{2} \frac{\partial}{\partial x} + \frac{i}{2} \frac{\partial}{\partial y}$) under the integral via the Leibniz integral rule.

There is a technicality! Could we apply Leibniz?

We only assumed $z \mapsto \psi(z, t)$ is holomorphic for all t .

We did *not* assume $\frac{\partial \psi}{\partial x}$ and $\frac{\partial \psi}{\partial y}$ (components of $\frac{\partial \psi}{\partial \bar{z}}$) were continuous functions on $U \times [0, 1]$.
If we did, we would be done (that's what the standard Leibniz needs).

Proof B: Apply Wirtinger derivatives and differentiate under the integral:

$$\frac{\partial}{\partial \bar{z}} [h(z)] = \frac{\partial}{\partial \bar{z}} \int_0^1 \psi(z, t) dt = \int_0^1 \frac{\partial}{\partial \bar{z}} [\psi(z, t)] dt = \int_0^1 0 dt = 0.$$

We are really passing the partial derivatives in x and y (since $\frac{\partial}{\partial \bar{z}} = \frac{1}{2} \frac{\partial}{\partial x} + \frac{i}{2} \frac{\partial}{\partial y}$) under the integral via the Leibniz integral rule.

There is a technicality! Could we apply Leibniz?

We only assumed $z \mapsto \psi(z, t)$ is holomorphic for all t .

We did *not* assume $\frac{\partial \psi}{\partial x}$ and $\frac{\partial \psi}{\partial y}$ (components of $\frac{\partial \psi}{\partial \bar{z}}$) were continuous functions on $U \times [0, 1]$. If we did, we would be done (that's what the standard Leibniz needs).

By an exercise we mentioned previously (using Cauchy's integral formula for derivatives): If $z \mapsto \psi(z, t)$ is holomorphic for all t (and ψ continuous), then $\frac{\partial \psi}{\partial x}$ and $\frac{\partial \psi}{\partial y}$ are continuous.

Proof B: Apply Wirtinger derivatives and differentiate under the integral:

$$\frac{\partial}{\partial \bar{z}} [h(z)] = \frac{\partial}{\partial \bar{z}} \int_0^1 \psi(z, t) dt = \int_0^1 \frac{\partial}{\partial \bar{z}} [\psi(z, t)] dt = \int_0^1 0 dt = 0.$$

We are really passing the partial derivatives in x and y (since $\frac{\partial}{\partial \bar{z}} = \frac{1}{2} \frac{\partial}{\partial x} + \frac{i}{2} \frac{\partial}{\partial y}$) under the integral via the Leibniz integral rule.

There is a technicality! Could we apply Leibniz?

We only assumed $z \mapsto \psi(z, t)$ is holomorphic for all t .

We did *not* assume $\frac{\partial \psi}{\partial x}$ and $\frac{\partial \psi}{\partial y}$ (components of $\frac{\partial \psi}{\partial \bar{z}}$) were continuous functions on $U \times [0, 1]$. If we did, we would be done (that's what the standard Leibniz needs).

By an exercise we mentioned previously (using Cauchy's integral formula for derivatives): If $z \mapsto \psi(z, t)$ is holomorphic for all t (and ψ continuous), then $\frac{\partial \psi}{\partial x}$ and $\frac{\partial \psi}{\partial y}$ are continuous.

OK, now we are done. □

Corollary

Suppose $U \subset \mathbb{C}$ is open, Γ is a chain, and $\psi: U \times \Gamma \rightarrow \mathbb{C}$ is a continuous function such that for each fixed $w \in \Gamma$, the function $z \mapsto \psi(z, w)$ is holomorphic. Then

$$h(z) = \int_{\Gamma} \psi(z, w) dw \quad \text{is a holomorphic function on } U.$$

Corollary

Suppose $U \subset \mathbb{C}$ is open, Γ is a chain, and $\psi: U \times \Gamma \rightarrow \mathbb{C}$ is a continuous function such that for each fixed $w \in \Gamma$, the function $z \mapsto \psi(z, w)$ is holomorphic. Then

$$h(z) = \int_{\Gamma} \psi(z, w) dw \quad \text{is a holomorphic function on } U.$$

For a continuous $f: \partial\Delta_r(p) \rightarrow \mathbb{C}$, define the *Cauchy transform* $Cf: \Delta_r(p) \rightarrow \mathbb{C}$ by

$$Cf(z) \stackrel{\text{def}}{=} \frac{1}{2\pi i} \int_{\partial\Delta_r(p)} \frac{f(\zeta)}{\zeta - z} d\zeta.$$

Corollary

Suppose $U \subset \mathbb{C}$ is open, Γ is a chain, and $\psi: U \times \Gamma \rightarrow \mathbb{C}$ is a continuous function such that for each fixed $w \in \Gamma$, the function $z \mapsto \psi(z, w)$ is holomorphic. Then

$$h(z) = \int_{\Gamma} \psi(z, w) dw \quad \text{is a holomorphic function on } U.$$

For a continuous $f: \partial\Delta_r(p) \rightarrow \mathbb{C}$, define the Cauchy transform $Cf: \Delta_r(p) \rightarrow \mathbb{C}$ by

$$Cf(z) \stackrel{\text{def}}{=} \frac{1}{2\pi i} \int_{\partial\Delta_r(p)} \frac{f(\zeta)}{\zeta - z} d\zeta.$$

Corollary

For a continuous $f: \partial\Delta_r(p) \rightarrow \mathbb{C}$, the Cauchy transform $Cf: \Delta_r(p) \rightarrow \mathbb{C}$ is holomorphic.

Corollary

Suppose $U \subset \mathbb{C}$ is open, Γ is a chain, and $\psi: U \times \Gamma \rightarrow \mathbb{C}$ is a continuous function such that for each fixed $w \in \Gamma$, the function $z \mapsto \psi(z, w)$ is holomorphic. Then

$$h(z) = \int_{\Gamma} \psi(z, w) dw \quad \text{is a holomorphic function on } U.$$

For a continuous $f: \partial\Delta_r(p) \rightarrow \mathbb{C}$, define the Cauchy transform $Cf: \Delta_r(p) \rightarrow \mathbb{C}$ by

$$Cf(z) \stackrel{\text{def}}{=} \frac{1}{2\pi i} \int_{\partial\Delta_r(p)} \frac{f(\zeta)}{\zeta - z} d\zeta.$$

Corollary

For a continuous $f: \partial\Delta_r(p) \rightarrow \mathbb{C}$, the Cauchy transform $Cf: \Delta_r(p) \rightarrow \mathbb{C}$ is holomorphic.

For a random continuous f , Cf may not tend to f as we approach $\partial\Delta_r(p)$.

The corollary gives a converse to Cauchy's formula:

The corollary gives a converse to Cauchy's formula:

If $f: \overline{\Delta_r(p)} \rightarrow \mathbb{C}$ is continuous and

$$f(z) = \frac{1}{2\pi i} \int_{\partial \Delta_r(p)} \frac{f(\zeta)}{\zeta - z} d\zeta \quad \text{for all } z \in \Delta_r(p),$$

The corollary gives a converse to Cauchy's formula:

If $f: \overline{\Delta_r(p)} \rightarrow \mathbb{C}$ is continuous and

$$f(z) = \frac{1}{2\pi i} \int_{\partial \Delta_r(p)} \frac{f(\zeta)}{\zeta - z} d\zeta \quad \text{for all } z \in \Delta_r(p),$$

then $f|_{\Delta_r(p)}$ is holomorphic.