

Cultivating Complex Analysis: Basic calculus (2.2.1)

Jiří Lebl

Departemento pri Matematiko de Oklahoma Ŝtata Universitato

Let's go through some of the very basic calculus on holomorphic functions.

Let's go through some of the very basic calculus on holomorphic functions.

First, let's solve a differential equation.

Let's go through some of the very basic calculus on holomorphic functions.

First, let's solve a differential equation.

Proposition

Let $U \subset \mathbb{C}$ be a domain (open and connected), and $f: U \rightarrow \mathbb{C}$ be holomorphic, and $f'(z) = 0$ for all $z \in U$. Then f is a constant.

Let's go through some of the very basic calculus on holomorphic functions.

First, let's solve a differential equation.

Proposition

Let $U \subset \mathbb{C}$ be a domain (open and connected), and $f: U \rightarrow \mathbb{C}$ be holomorphic, and $f'(z) = 0$ for all $z \in U$. Then f is a constant.

The proof is just the standard real result, since $f'(z) = 0$ implies that the real derivative is also zero (a zero 2×2 matrix).

Proposition (Chain rule)

Let $U \subset \mathbb{C}$ and $V \subset \mathbb{C}$ be open, $f: U \rightarrow V$ complex differentiable at $z \in U$, and $g: V \rightarrow \mathbb{C}$ complex differentiable at $f(z)$. Then the composition $g \circ f$ is complex differentiable at z and

$$(g \circ f)'(z) = g'(f(z))f'(z).$$

Proposition (Chain rule)

Let $U \subset \mathbb{C}$ and $V \subset \mathbb{C}$ be open, $f: U \rightarrow V$ complex differentiable at $z \in U$, and $g: V \rightarrow \mathbb{C}$ complex differentiable at $f(z)$. Then the composition $g \circ f$ is complex differentiable at z and $(g \circ f)'(z) = g'(f(z))f'(z)$.

We give two proofs. One is an adaptation of the proof of the one-variable result from real analysis, and the other uses the real result for functions of \mathbb{R}^2 to \mathbb{R}^2 .

Proposition (Chain rule)

Let $U \subset \mathbb{C}$ and $V \subset \mathbb{C}$ be open, $f: U \rightarrow V$ complex differentiable at $z \in U$, and $g: V \rightarrow \mathbb{C}$ complex differentiable at $f(z)$. Then the composition $g \circ f$ is complex differentiable at z and $(g \circ f)'(z) = g'(f(z))f'(z)$.

We give two proofs. One is an adaptation of the proof of the one-variable result from real analysis, and the other uses the real result for functions of \mathbb{R}^2 to \mathbb{R}^2 .

Proof A: Let $h \neq 0$, and let $k = f(z + h) - f(z)$. Assume first $k \neq 0$.

Proposition (Chain rule)

Let $U \subset \mathbb{C}$ and $V \subset \mathbb{C}$ be open, $f: U \rightarrow V$ complex differentiable at $z \in U$, and $g: V \rightarrow \mathbb{C}$ complex differentiable at $f(z)$. Then the composition $g \circ f$ is complex differentiable at z and $(g \circ f)'(z) = g'(f(z))f'(z)$.

We give two proofs. One is an adaptation of the proof of the one-variable result from real analysis, and the other uses the real result for functions of \mathbb{R}^2 to \mathbb{R}^2 .

Proof A: Let $h \neq 0$, and let $k = f(z + h) - f(z)$. Assume first $k \neq 0$.

$$\frac{(g \circ f)(z + h) - (g \circ f)(z)}{h}$$

Proposition (Chain rule)

Let $U \subset \mathbb{C}$ and $V \subset \mathbb{C}$ be open, $f: U \rightarrow V$ complex differentiable at $z \in U$, and $g: V \rightarrow \mathbb{C}$ complex differentiable at $f(z)$. Then the composition $g \circ f$ is complex differentiable at z and $(g \circ f)'(z) = g'(f(z))f'(z)$.

We give two proofs. One is an adaptation of the proof of the one-variable result from real analysis, and the other uses the real result for functions of \mathbb{R}^2 to \mathbb{R}^2 .

Proof A: Let $h \neq 0$, and let $k = f(z + h) - f(z)$. Assume first $k \neq 0$.

$$\frac{(g \circ f)(z + h) - (g \circ f)(z)}{h} = \frac{g(f(z + h)) - g(f(z))}{f(z + h) - f(z)} \frac{f(z + h) - f(z)}{h}$$

Proposition (Chain rule)

Let $U \subset \mathbb{C}$ and $V \subset \mathbb{C}$ be open, $f: U \rightarrow V$ complex differentiable at $z \in U$, and $g: V \rightarrow \mathbb{C}$ complex differentiable at $f(z)$. Then the composition $g \circ f$ is complex differentiable at z and $(g \circ f)'(z) = g'(f(z))f'(z)$.

We give two proofs. One is an adaptation of the proof of the one-variable result from real analysis, and the other uses the real result for functions of \mathbb{R}^2 to \mathbb{R}^2 .

Proof A: Let $h \neq 0$, and let $k = f(z + h) - f(z)$. Assume first $k \neq 0$.

$$\begin{aligned} \frac{(g \circ f)(z + h) - (g \circ f)(z)}{h} &= \frac{g(f(z + h)) - g(f(z))}{f(z + h) - f(z)} \frac{f(z + h) - f(z)}{h} \\ &= \frac{g(f(z) + k) - g(f(z))}{k} \frac{f(z + h) - f(z)}{h}. \end{aligned}$$

Proposition (Chain rule)

Let $U \subset \mathbb{C}$ and $V \subset \mathbb{C}$ be open, $f: U \rightarrow V$ complex differentiable at $z \in U$, and $g: V \rightarrow \mathbb{C}$ complex differentiable at $f(z)$. Then the composition $g \circ f$ is complex differentiable at z and $(g \circ f)'(z) = g'(f(z))f'(z)$.

We give two proofs. One is an adaptation of the proof of the one-variable result from real analysis, and the other uses the real result for functions of \mathbb{R}^2 to \mathbb{R}^2 .

Proof A: Let $h \neq 0$, and let $k = f(z + h) - f(z)$. Assume first $k \neq 0$.

$$\begin{aligned}\frac{(g \circ f)(z + h) - (g \circ f)(z)}{h} &= \frac{g(f(z + h)) - g(f(z))}{f(z + h) - f(z)} \frac{f(z + h) - f(z)}{h} \\ &= \frac{g(f(z) + k) - g(f(z))}{k} \frac{f(z + h) - f(z)}{h}.\end{aligned}$$

A differentiable function is continuous, so $k \rightarrow 0$ as $h \rightarrow 0$.

Proposition (Chain rule)

Let $U \subset \mathbb{C}$ and $V \subset \mathbb{C}$ be open, $f: U \rightarrow V$ complex differentiable at $z \in U$, and $g: V \rightarrow \mathbb{C}$ complex differentiable at $f(z)$. Then the composition $g \circ f$ is complex differentiable at z and $(g \circ f)'(z) = g'(f(z))f'(z)$.

We give two proofs. One is an adaptation of the proof of the one-variable result from real analysis, and the other uses the real result for functions of \mathbb{R}^2 to \mathbb{R}^2 .

Proof A: Let $h \neq 0$, and let $k = f(z + h) - f(z)$. Assume first $k \neq 0$.

$$\begin{aligned}\frac{(g \circ f)(z + h) - (g \circ f)(z)}{h} &= \frac{g(f(z + h)) - g(f(z))}{f(z + h) - f(z)} \frac{f(z + h) - f(z)}{h} \\ &= \frac{g(f(z) + k) - g(f(z))}{k} \frac{f(z + h) - f(z)}{h}.\end{aligned}$$

A differentiable function is continuous, so $k \rightarrow 0$ as $h \rightarrow 0$.

If $k = 0$, the difference quotient is zero, but $k = 0$ only happens (for small h) if $f'(z) = 0$.

Proposition (Chain rule)

Let $U \subset \mathbb{C}$ and $V \subset \mathbb{C}$ be open, $f: U \rightarrow V$ complex differentiable at $z \in U$, and $g: V \rightarrow \mathbb{C}$ complex differentiable at $f(z)$. Then the composition $g \circ f$ is complex differentiable at z and $(g \circ f)'(z) = g'(f(z))f'(z)$.

We give two proofs. One is an adaptation of the proof of the one-variable result from real analysis, and the other uses the real result for functions of \mathbb{R}^2 to \mathbb{R}^2 .

Proof A: Let $h \neq 0$, and let $k = f(z+h) - f(z)$. Assume first $k \neq 0$.

$$\begin{aligned}\frac{(g \circ f)(z+h) - (g \circ f)(z)}{h} &= \frac{g(f(z+h)) - g(f(z))}{f(z+h) - f(z)} \frac{f(z+h) - f(z)}{h} \\ &= \frac{g(f(z) + k) - g(f(z))}{k} \frac{f(z+h) - f(z)}{h}.\end{aligned}$$

A differentiable function is continuous, so $k \rightarrow 0$ as $h \rightarrow 0$.

If $k = 0$, the difference quotient is zero, but $k = 0$ only happens (for small h) if $f'(z) = 0$.

Multiplication is continuous, so take the limit $h \rightarrow 0$ to finish.



Proof B: Complex differentiable functions are real differentiable: Apply the real chain rule.

Proof B: Complex differentiable functions are real differentiable: Apply the real chain rule.

For $w = f(z) \in V$,

$$D(g \circ f)|_z = Dg|_w Df|_z.$$

Proof B: Complex differentiable functions are real differentiable: Apply the real chain rule.

For $w = f(z) \in V$,

$$D(g \circ f)|_z = Dg|_w Df|_z.$$

The 2×2 matrices $Dg|_w$ and $Df|_z$ correspond to complex numbers $g'(w)$ and $f'(z)$.

Proof B: Complex differentiable functions are real differentiable: Apply the real chain rule.

For $w = f(z) \in V$,

$$D(g \circ f)|_z = Dg|_w Df|_z.$$

The 2×2 matrices $Dg|_w$ and $Df|_z$ correspond to complex numbers $g'(w)$ and $f'(z)$.

The product $Dg|_w Df|_z$ of two such matrices again corresponds to a complex number: the product of the two numbers, $g'(w)f'(z)$.

Proof B: Complex differentiable functions are real differentiable: Apply the real chain rule.

For $w = f(z) \in V$,

$$D(g \circ f)|_z = Dg|_w Df|_z.$$

The 2×2 matrices $Dg|_w$ and $Df|_z$ correspond to complex numbers $g'(w)$ and $f'(z)$.

The product $Dg|_w Df|_z$ of two such matrices again corresponds to a complex number: the product of the two numbers, $g'(w)f'(z)$.

So $D(g \circ f)|_z$ corresponds to the pertinent complex number.



Chain rule of the same sort holds if we plug in a real differentiable function of one variable.

Chain rule of the same sort holds if we plug in a real differentiable function of one variable.

If $\gamma: (a, b) \rightarrow \mathbb{C}$ is (real) differentiable, where $\gamma = \alpha + i\beta$, then

Chain rule of the same sort holds if we plug in a real differentiable function of one variable.

If $\gamma: (a, b) \rightarrow \mathbb{C}$ is (real) differentiable, where $\gamma = \alpha + i\beta$, then

write $\gamma' = \alpha' + i\beta'$; could be interpreted as a 2×1 matrix (column vector) $\begin{bmatrix} \alpha' \\ \beta' \end{bmatrix}$.

Chain rule of the same sort holds if we plug in a real differentiable function of one variable.

If $\gamma: (a, b) \rightarrow \mathbb{C}$ is (real) differentiable, where $\gamma = \alpha + i\beta$, then

write $\gamma' = \alpha' + i\beta'$; could be interpreted as a 2×1 matrix (column vector) $\begin{bmatrix} \alpha' \\ \beta' \end{bmatrix}$.

Proposition (Chain rule)

Let $U \subset \mathbb{C}$ be open, $\gamma: (a, b) \rightarrow U$ (real) differentiable at $t \in (a, b)$, and $f: U \rightarrow \mathbb{C}$ complex differentiable at $\gamma(t)$. Then the composition $f \circ \gamma$ is (real) differentiable at t and $(f \circ \gamma)'(t) = f'(\gamma(t))\gamma'(t)$.

Chain rule of the same sort holds if we plug in a real differentiable function of one variable.

If $\gamma: (a, b) \rightarrow \mathbb{C}$ is (real) differentiable, where $\gamma = \alpha + i\beta$, then

write $\gamma' = \alpha' + i\beta'$; could be interpreted as a 2×1 matrix (column vector) $\begin{bmatrix} \alpha' \\ \beta' \end{bmatrix}$.

Proposition (Chain rule)

Let $U \subset \mathbb{C}$ be open, $\gamma: (a, b) \rightarrow U$ (real) differentiable at $t \in (a, b)$, and $f: U \rightarrow \mathbb{C}$ complex differentiable at $\gamma(t)$. Then the composition $f \circ \gamma$ is (real) differentiable at t and $(f \circ \gamma)'(t) = f'(\gamma(t))\gamma'(t)$.

Proof: The first proof just works as is, let's see the second proof.

Chain rule of the same sort holds if we plug in a real differentiable function of one variable.

If $\gamma: (a, b) \rightarrow \mathbb{C}$ is (real) differentiable, where $\gamma = \alpha + i\beta$, then

write $\gamma' = \alpha' + i\beta'$; could be interpreted as a 2×1 matrix (column vector) $\begin{bmatrix} \alpha' \\ \beta' \end{bmatrix}$.

Proposition (Chain rule)

Let $U \subset \mathbb{C}$ be open, $\gamma: (a, b) \rightarrow U$ (real) differentiable at $t \in (a, b)$, and $f: U \rightarrow \mathbb{C}$ complex differentiable at $\gamma(t)$. Then the composition $f \circ \gamma$ is (real) differentiable at t and $(f \circ \gamma)'(t) = f'(\gamma(t))\gamma'(t)$.

Proof: The first proof just works as is, let's see the second proof.

Let $z = \gamma(t)$.

Chain rule of the same sort holds if we plug in a real differentiable function of one variable.

If $\gamma: (a, b) \rightarrow \mathbb{C}$ is (real) differentiable, where $\gamma = \alpha + i\beta$, then

write $\gamma' = \alpha' + i\beta'$; could be interpreted as a 2×1 matrix (column vector) $\begin{bmatrix} \alpha' \\ \beta' \end{bmatrix}$.

Proposition (Chain rule)

Let $U \subset \mathbb{C}$ be open, $\gamma: (a, b) \rightarrow U$ (real) differentiable at $t \in (a, b)$, and $f: U \rightarrow \mathbb{C}$ complex differentiable at $\gamma(t)$. Then the composition $f \circ \gamma$ is (real) differentiable at t and $(f \circ \gamma)'(t) = f'(\gamma(t))\gamma'(t)$.

Proof: The first proof just works as is, let's see the second proof.

Let $z = \gamma(t)$. Then

$$D(f \circ \gamma)|_t = Df|_z D\gamma|_t.$$

Chain rule of the same sort holds if we plug in a real differentiable function of one variable.

If $\gamma: (a, b) \rightarrow \mathbb{C}$ is (real) differentiable, where $\gamma = \alpha + i\beta$, then

write $\gamma' = \alpha' + i\beta'$; could be interpreted as a 2×1 matrix (column vector) $\begin{bmatrix} \alpha' \\ \beta' \end{bmatrix}$.

Proposition (Chain rule)

Let $U \subset \mathbb{C}$ be open, $\gamma: (a, b) \rightarrow U$ (real) differentiable at $t \in (a, b)$, and $f: U \rightarrow \mathbb{C}$ complex differentiable at $\gamma(t)$. Then the composition $f \circ \gamma$ is (real) differentiable at t and $(f \circ \gamma)'(t) = f'(\gamma(t))\gamma'(t)$.

Proof: The first proof just works as is, let's see the second proof.

Let $z = \gamma(t)$. Then

$$D(f \circ \gamma)|_t = Df|_z D\gamma|_t.$$

$Df|_z$ corresponds to multiplication by $f'(z)$, and $D\gamma|_t$ is the 2×1 matrix (column vector) represented by $\gamma'(t)$.

Chain rule of the same sort holds if we plug in a real differentiable function of one variable.

If $\gamma: (a, b) \rightarrow \mathbb{C}$ is (real) differentiable, where $\gamma = \alpha + i\beta$, then

write $\gamma' = \alpha' + i\beta'$; could be interpreted as a 2×1 matrix (column vector) $\begin{bmatrix} \alpha' \\ \beta' \end{bmatrix}$.

Proposition (Chain rule)

Let $U \subset \mathbb{C}$ be open, $\gamma: (a, b) \rightarrow U$ (real) differentiable at $t \in (a, b)$, and $f: U \rightarrow \mathbb{C}$ complex differentiable at $\gamma(t)$. Then the composition $f \circ \gamma$ is (real) differentiable at t and $(f \circ \gamma)'(t) = f'(\gamma(t))\gamma'(t)$.

Proof: The first proof just works as is, let's see the second proof.

Let $z = \gamma(t)$. Then

$$D(f \circ \gamma)|_t = Df|_z D\gamma|_t.$$

$Df|_z$ corresponds to multiplication by $f'(z)$, and $D\gamma|_t$ is the 2×1 matrix (column vector) represented by $\gamma'(t)$. The result follows. □

Proposition

Let $U \subset \mathbb{C}$ be open, and $f: U \rightarrow \mathbb{C}$ and $g: U \rightarrow \mathbb{C}$ holomorphic.

Proposition

Let $U \subset \mathbb{C}$ be open, and $f: U \rightarrow \mathbb{C}$ and $g: U \rightarrow \mathbb{C}$ holomorphic.

(i) $f + g$ is holomorphic and $\frac{d}{dz} [f(z) + g(z)] = f'(z) + g'(z)$.

Proposition

Let $U \subset \mathbb{C}$ be open, and $f: U \rightarrow \mathbb{C}$ and $g: U \rightarrow \mathbb{C}$ holomorphic.

- (i) $f + g$ is holomorphic and $\frac{d}{dz} [f(z) + g(z)] = f'(z) + g'(z)$.
- (ii) fg is holomorphic and $\frac{d}{dz} [f(z)g(z)] = f'(z)g(z) + f(z)g'(z)$.

Proposition

Let $U \subset \mathbb{C}$ be open, and $f: U \rightarrow \mathbb{C}$ and $g: U \rightarrow \mathbb{C}$ holomorphic.

- (i) $f + g$ is holomorphic and $\frac{d}{dz} [f(z) + g(z)] = f'(z) + g'(z)$.
- (ii) fg is holomorphic and $\frac{d}{dz} [f(z)g(z)] = f'(z)g(z) + f(z)g'(z)$.
- (iii) $1/g$ is holomorphic on $\{z \in U : g(z) \neq 0\}$ and $\frac{d}{dz} \left[\frac{1}{g(z)} \right] = \frac{-g'(z)}{(g(z))^2}$.

Proposition

Let $U \subset \mathbb{C}$ be open, and $f: U \rightarrow \mathbb{C}$ and $g: U \rightarrow \mathbb{C}$ holomorphic.

- (i) $f + g$ is holomorphic and $\frac{d}{dz} [f(z) + g(z)] = f'(z) + g'(z)$.
- (ii) fg is holomorphic and $\frac{d}{dz} [f(z)g(z)] = f'(z)g(z) + f(z)g'(z)$.
- (iii) $1/g$ is holomorphic on $\{z \in U : g(z) \neq 0\}$ and $\frac{d}{dz} \left[\frac{1}{g(z)} \right] = \frac{-g'(z)}{(g(z))^2}$.

Proof: Exercise. Just adapt the one real variable proof.

Proposition

Let $U \subset \mathbb{C}$ be open, and $f: U \rightarrow \mathbb{C}$ and $g: U \rightarrow \mathbb{C}$ holomorphic.

- (i) $f + g$ is holomorphic and $\frac{d}{dz} [f(z) + g(z)] = f'(z) + g'(z)$.
- (ii) fg is holomorphic and $\frac{d}{dz} [f(z)g(z)] = f'(z)g(z) + f(z)g'(z)$.
- (iii) $1/g$ is holomorphic on $\{z \in U : g(z) \neq 0\}$ and $\frac{d}{dz} \left[\frac{1}{g(z)} \right] = \frac{-g'(z)}{(g(z))^2}$.

Proof: Exercise. Just adapt the one real variable proof.

Remark: A holomorphic function is continuous so $\{z \in U : g(z) \neq 0\}$ is open.

Proposition (Power rule and its consequences)

Proposition (Power rule and its consequences)

- (i) For every integer n , the function $z \mapsto z^n$ is holomorphic where defined (outside the origin if n negative) and $\frac{d}{dz} [z^n] = nz^{n-1}$ if $n \neq 0$ and $\frac{d}{dz} [z^0] = 0$.

Proposition (Power rule and its consequences)

- (i) For every integer n , the function $z \mapsto z^n$ is holomorphic where defined (outside the origin if n negative) and $\frac{d}{dz} [z^n] = nz^{n-1}$ if $n \neq 0$ and $\frac{d}{dz} [z^0] = 0$.
- (ii) A polynomial $P(z) = \sum_{n=0}^d c_n z^n$ is holomorphic and $P'(z) = \sum_{n=0}^{d-1} (n+1)c_{n+1} z^n$.

Proposition (Power rule and its consequences)

- (i) For every integer n , the function $z \mapsto z^n$ is holomorphic where defined (outside the origin if n negative) and $\frac{d}{dz} [z^n] = nz^{n-1}$ if $n \neq 0$ and $\frac{d}{dz} [z^0] = 0$.
- (ii) A polynomial $P(z) = \sum_{n=0}^d c_n z^n$ is holomorphic and $P'(z) = \sum_{n=0}^{d-1} (n+1)c_{n+1}z^n$.
- (iii) Rational functions $\frac{P(z)}{Q(z)}$ are holomorphic on the set where Q is not zero.

Proposition (Power rule and its consequences)

- (i) For every integer n , the function $z \mapsto z^n$ is holomorphic where defined (outside the origin if n negative) and $\frac{d}{dz} [z^n] = nz^{n-1}$ if $n \neq 0$ and $\frac{d}{dz} [z^0] = 0$.
- (ii) A polynomial $P(z) = \sum_{n=0}^d c_n z^n$ is holomorphic and $P'(z) = \sum_{n=0}^{d-1} (n+1)c_{n+1} z^n$.
- (iii) Rational functions $\frac{P(z)}{Q(z)}$ are holomorphic on the set where Q is not zero.

Proof: Again exercise.

Let's mention an exercise that is easy to do now and relates to an earlier side remark.

Let's mention an exercise that is easy to do now and relates to an earlier side remark.

Define $f: \mathbb{C} \rightarrow \mathbb{C}$ by $f(0) = 0$ and $f(z) = e^{-z^{-4}}$ for $z \neq 0$.

Let's mention an exercise that is easy to do now and relates to an earlier side remark.

Define $f: \mathbb{C} \rightarrow \mathbb{C}$ by $f(0) = 0$ and $f(z) = e^{-z^{-4}}$ for $z \neq 0$.

It is an exercise that $\frac{\partial u}{\partial x}$, $\frac{\partial v}{\partial x}$, $\frac{\partial u}{\partial y}$, and $\frac{\partial v}{\partial y}$ exist at all points (including the origin) and satisfy the Cauchy–Riemann equations, but f is not even continuous at the origin.

Let's mention an exercise that is easy to do now and relates to an earlier side remark.

Define $f: \mathbb{C} \rightarrow \mathbb{C}$ by $f(0) = 0$ and $f(z) = e^{-z^{-4}}$ for $z \neq 0$.

It is an exercise that $\frac{\partial u}{\partial x}$, $\frac{\partial v}{\partial x}$, $\frac{\partial u}{\partial y}$, and $\frac{\partial v}{\partial y}$ exist at all points (including the origin) and satisfy the Cauchy–Riemann equations, but f is not even continuous at the origin.

The key is of course that f is not differentiable (neither real nor complex) at the origin.