

Cultivating Complex Analysis: Residue theorem, applications (5.3 part 2)

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Departemento pri Matematiko de Oklahoma Ŝtata Universitato

Recall that the residue theorem says that given a finite $S \subset U$, Γ a cycle in $U \setminus S$ homologous to zero in U , and $f: U \setminus S \rightarrow \mathbb{C}$ holomorphic,

$$\frac{1}{2\pi i} \int_{\Gamma} f(z) dz = \sum_{p \in S} n(\Gamma; p) \operatorname{Res}(f; p),$$

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Because we have lots of tricks to compute c_{-1} . We'll go over a few.

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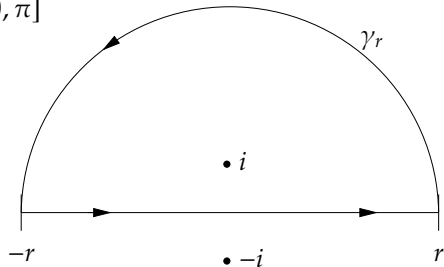
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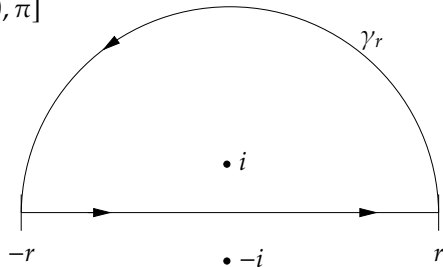
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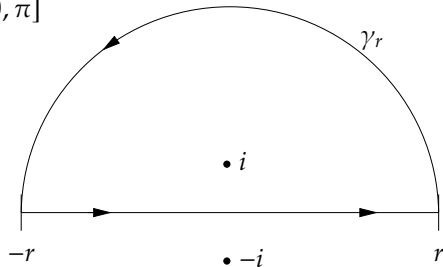
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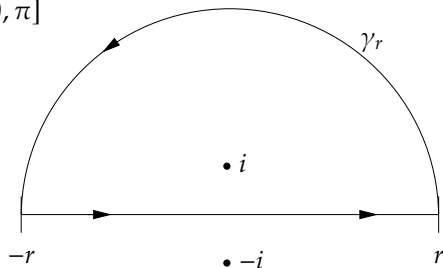
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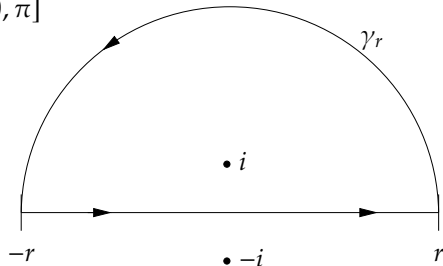
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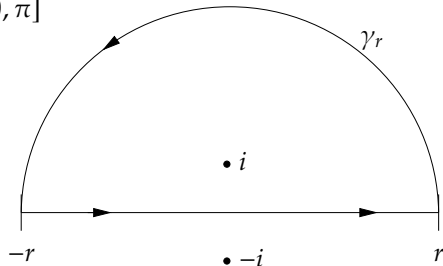
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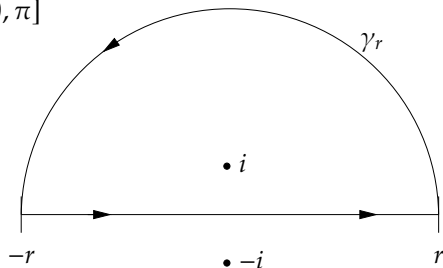
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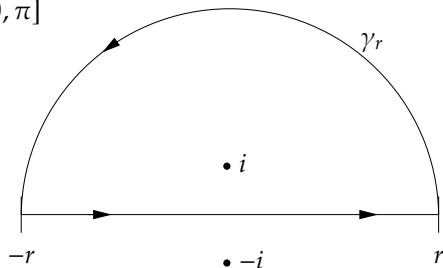
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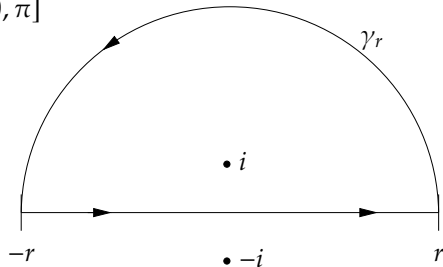
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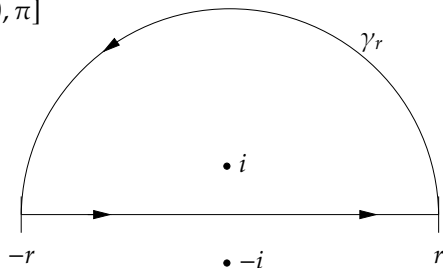
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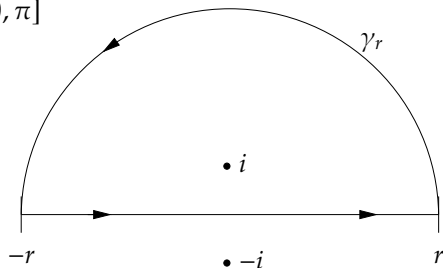
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Minor technicality: Why the symmetric limit is sufficient?

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$\frac{1}{z^2 + 2cz + 1}$ has two poles: $-c \pm \sqrt{c^2 - 1}$, one inside and one outside the unit circle.

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On the unit circle $\bar{z} = 1/z$. So if $z = e^{i\theta}$, $\cos \theta = \operatorname{Re} z = \frac{z+1/z}{2}$ and $\sin \theta = \operatorname{Im} z = \frac{z-1/z}{2i}$.

Example: Suppose $c > 1$.

$$\int_0^{2\pi} \frac{1}{c + \cos \theta} d\theta = \int_{\partial \mathbb{D}} \frac{1}{c + \frac{z+1/z}{2}} \frac{1}{iz} dz = -2i \int_{\partial \mathbb{D}} \frac{1}{z^2 + 2cz + 1} dz.$$

$\frac{1}{z^2 + 2cz + 1}$ has two poles: $-c \pm \sqrt{c^2 - 1}$, one inside and one outside the unit circle.

$$\int_0^{2\pi} \frac{1}{c + \cos \theta} d\theta = (-2i)(2\pi i) \operatorname{Res} \left(\frac{1}{z^2 + 2cz + 1}; -c + \sqrt{c^2 - 1} \right)$$

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A common computation via the residue theorem are inverse Laplace transforms. *Mellin's inversion formula* says that given a transform $F(s)$, the original $f(t)$ is given by

$$f(t) = \mathcal{L}^{-1}[F(s)] = \frac{1}{2\pi i} \lim_{r \rightarrow \infty} \int_{c-ir}^{c+ir} e^{st} F(s) ds$$

for some $c \in \mathbb{R}$ (usually $c \geq 0$) is the inverse.

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As an exercise, try your hand at computing a few. Say

$$\mathcal{L}^{-1} \left[\frac{1}{s(s+1)} \right], \quad \text{or} \quad \mathcal{L}^{-1} \left[\frac{s^2}{(s+2)^2(s^2+1)} \right].$$

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Hint: Pick the correct vertical line (pick a c) and an arc that goes around all the poles.