

Math 185: Homework 2 Solution

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The following exercises are from Stein's textbook, Chapter 1.

1 Problem 1

Problem (1.10). *Show that*

$$4 \frac{\partial}{\partial z} \frac{\partial}{\partial \bar{z}} = 4 \frac{\partial}{\partial \bar{z}} \frac{\partial}{\partial z} = \Delta$$

where Δ is the **Laplacian**.

$$\Delta = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}$$

Solution. From page 12 of Stein, we get

$$\frac{\partial}{\partial z} = \frac{1}{2} \left(\frac{\partial}{\partial x} - i \frac{\partial}{\partial y} \right) \quad \frac{\partial}{\partial \bar{z}} = \frac{1}{2} \left(\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right).$$

Plug in and you get the desired result.

2 Problem 2

Problem (1.11). *Use Exercise 10 to show that if f is holomorphic, then the real part and imaginary part of f is harmonic.*

Solution. If f is holomorphic, then $\partial f / \partial \bar{z} = 0$ everywhere, hence further derivative

$$\frac{\partial}{\partial z} \frac{\partial}{\partial \bar{z}} f = 0$$

as well. The same argument can be applied to function \bar{f} , which sends z to $\bar{f}(z)$. More precisely, we have

$$\frac{\partial}{\partial z} \bar{f} = \overline{\left(\frac{\partial f}{\partial \bar{z}} \right)} = 0.$$

then apply $\partial / \partial \bar{z}$ to it, we get

$$\frac{\partial}{\partial z} \frac{\partial}{\partial \bar{z}} \bar{f} = 0.$$

Thus

$$\Delta \operatorname{Re} f = 4 \frac{\partial}{\partial z} \frac{\partial}{\partial \bar{z}} \frac{f + \bar{f}}{2} = 0$$

The case for imaginary part is similar.

Alternatively, you can write $f = u + iv$ for the real and imaginary part, then use Cauchy Riemann condition to get

$$\partial_x^2 u + \partial_y^2 u = \partial_x(\partial_y v) + \partial_y(-\partial_x v) = 0.$$

Remark. Hmm, every holomorphic function has its real part being a harmonic function. Does every harmonic arise in this way? Namely, given a harmonic function u , can we find another harmonic function v , such that $f = u + iv$ is a holomorphic function?

3 Problem 3

Problem (1.13). *Suppose that f is holomorphic in an open set Ω . Prove that in any one of the following cases:*

1. $\operatorname{Re}(f)$ is constant.
2. $\operatorname{Im}(f)$ is constant.
3. $|f|$ is constant.

One can conclude f is constant.

Solution. Let $f = u + iv$.

If u is constant, then by Cauchy Riemann condition, we know $\partial_x v = -\partial_y u = 0$ and $\partial_y v = \partial_x u = 0$, hence v is constant. Thus f is constant.

If v is constant, by similar argument, we know u is constant.

If $|f|$ is constant and non-zero, we can say $\operatorname{Re}(\log f)$ is constant, hence $\log f$ is constant. If you complain that we have not learned log, then we can look at problem 9. If you complain that we haven't done problem 9, then we can consider $|f|^2 = u^2 + v^2$ being constant, then

$$0 = \frac{\partial}{\partial z} \frac{\partial}{\partial \bar{z}} (f\bar{f}) = \frac{\partial f}{\partial z} \frac{\partial \bar{f}}{\partial \bar{z}} = \left| \frac{\partial f}{\partial z} \right|^2 \Rightarrow \frac{\partial f}{\partial z} = 0.$$

This forces f being a constant, thanks to page 23 Corollary 3.4.

4 Problem 4

Problem (Ex 1.15). *If $\sum_{n=1}^{\infty} a_n$ converges, show that*

$$\lim_{r \rightarrow 1^-} \sum_{n=1}^{\infty} r^n a_n = \lim_{r \rightarrow 1^-} \sum_{n=1}^{\infty} a_n.$$

Solution. Let $A_N = \sum_{n=1}^N a_n$, with $A_0 = 0$, then

$$C(N, r) = \sum_{n=1}^N r^n a_n = \sum_{n=1}^N r^n (A_n - A_{n-1}) = \sum_{n=1}^N r^n A_n - \sum_{n=1}^{N-1} r^{n+1} A_n = \sum_{n=1}^{N-1} (1-r)r^n A_n + r^N A_N.$$

We want to show that

$$\lim_{r \rightarrow 1^-} \lim_{N \rightarrow \infty} C(N, r) = A$$

note that the order of the limit cannot be changed without justification. We note that $A = \lim_n A_n = \sum_n a_n$ exists, hence

$$\lim_{N \rightarrow \infty} r^N A_N = \lim_{N \rightarrow \infty} r^N \lim_N A_N = 0 \cdot A = 0.$$

Next, we consider

$$\sum_{n=1}^{\infty} (1-r)r^n A_n = \sum_{n=1}^{\infty} (1-r)r^n (A + (A_n - A)) = A \sum_n (1-r)r^n + \sum_n (1-r)r^n B_n = A + \sum_n (1-r)r^n B_n.$$

where we let $B_n = A_n - A$, thus $\lim B_n = 0$. We need to show that

$$\lim_{r \rightarrow 1^-} \sum_n (1-r)r^n B_n = 0.$$

For any $\epsilon > 0$, it suffices to show that

$$\lim_{r \rightarrow 1^-} \left| \sum_n (1-r)r^n B_n \right| < \epsilon.$$

Since $B_n \rightarrow 0$, we know that there exists $N > 0$, such that for any $n \geq N$, $|B_n| < \epsilon$. Thus, we have

$$\left| \sum_{n=N}^{\infty} (1-r)r^n B_n \right| \leq \sum_{n=N}^{\infty} (1-r)r^n \epsilon = \epsilon r^N \sum_{n=0}^{\infty} (1-r)r^n = \epsilon r^N < \epsilon.$$

Thus

$$\begin{aligned} \lim_{r \rightarrow 1^-} \left| \sum_n (1-r)r^n B_n \right| &\leq \lim_{r \rightarrow 1^-} \left| \sum_{n=1}^{N-1} (1-r)r^n B_n \right| + \left| \sum_{n=N}^{\infty} (1-r)r^n B_n \right| \\ &< \lim_{r \rightarrow 1} \sum_{n=1}^{N-1} (1-r)r^n |B_n| + \epsilon \\ &= \sum_{n=1}^{N-1} 0 |B_n| + \epsilon = \epsilon \end{aligned}$$

where in the next to last step, we can switch the order of the **finite** summation $\sum_{n=1}^{N-1}$ and $\lim_{r \rightarrow 1}$. Thus we have finished the proof.

5 Problem 5

Problem. Exercise 16 (a) (c) (e) Determine the radius of convergence of the series $\sum_{n=1}^{\infty} a_n z^n$ when

(a) $a_n = (\log n)^2$

(c) $a_n = \frac{n^2}{4^n + 3n}$

(e) Find the radius of convergence for the hypergeometric series

$$F(\alpha, \beta, \gamma; z) = 1 + \sum_{n=1}^{\infty} \frac{\alpha(\alpha+1)\cdots(\alpha+n-1)\beta(\beta+1)\cdots(\beta+n-1)}{n!\gamma(\gamma+1)\cdots(\gamma+n-1)} z^n$$

Here $\alpha, \beta \in \mathbb{C}$ and $\gamma \neq 0, -1, -2, \dots$.

Solution. (a) We have limit

$$(1/n) \log |a_n| = (2/n) \log |\log n| \rightarrow 0 \quad \text{as } n \rightarrow \infty$$

Hence $1/R = e^0 = 1$, and $R = 1$.

(c) We have limit (better than \limsup)

$$1/R = \lim_{n \rightarrow \infty} \left| \frac{n^2}{4^n + 3n} \right|^{1/n} = \frac{\lim_{n \rightarrow \infty} |n|^{2/n}}{4 \lim_{n \rightarrow \infty} (1 + 3n4^{-n})^{1/n}} = \frac{1}{4}$$

where we used the rules that, if $a = \lim_n a_n, b = \lim_n b_n$, then $\lim_n a_n b_n = ab, \lim_n a_n^{b_n} = a^b$ etc. Hence $R = 4$.

(e) Using ratio test (as justified in exercise 17), we have

$$\frac{a_n}{a_{n-1}} = \frac{(\alpha+n-1)(\beta+n-1)}{n(\gamma+n-1)} = \frac{(1 + \frac{\alpha-1}{n})(1 + \frac{\beta-1}{n})}{(1 + \frac{\gamma-1}{n})} \rightarrow 1 \quad \text{as } n \rightarrow \infty$$

Hence $R = 1$.