

10.

$$\begin{aligned}4 \frac{\partial}{\partial z} \frac{\partial}{\partial \bar{z}} &= \left(\frac{\partial}{\partial x} + \frac{1}{i} \frac{\partial}{\partial y} \right) \left(\frac{\partial}{\partial x} - \frac{1}{i} \frac{\partial}{\partial y} \right) \\ &= \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} - \frac{1}{i} \frac{\partial}{\partial x \partial y} + \frac{1}{i} \frac{\partial}{\partial y \partial x} \\ &= \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} = \Delta \\ &= \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{1}{i} \frac{\partial}{\partial x \partial y} - \frac{1}{i} \frac{\partial}{\partial y \partial x} \\ &= \left(\frac{\partial}{\partial x} - \frac{1}{i} \frac{\partial}{\partial y} \right) \left(\frac{\partial}{\partial x} + \frac{1}{i} \frac{\partial}{\partial y} \right) \\ &= 4 \frac{\partial}{\partial \bar{z}} \frac{\partial}{\partial z}\end{aligned}$$

11.

For f holomorphic, we have

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

And the linearity of Δ gives

$$\begin{aligned}\Delta u + i\Delta v &= \Delta f \\ &= 4 \frac{\partial^2 f}{\partial z \partial \bar{z}} \\ &= 4 \frac{\partial 0}{\partial z} \\ &= 0\end{aligned}$$

Comparing real and imaginary parts gives

$$\Delta u = 0$$

$$\Delta v = 0$$

13.

Additional hypothesis: Ω is connected.

(a)

Put $f = u + iv$.

Constancy of u shows that $\forall z \in \Omega$:

$$0 = \frac{\partial u(z)}{\partial x} = \frac{\partial v(z)}{\partial y}$$

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For any $z_1 = x_1 + iy_1$, $z_2 = x_2 + iy_2$,
in Ω we now have

$$\begin{aligned} v(z_1) &= v(x_1 + iy_1) \\ &= v(x_1 + iy_1) + 0 + 0 \\ &= v(x_1 + iy_1) + \int_{y=y_1}^{y_2} 0dy + \int_{x=x_1}^{x_2} 0dx \\ &= v(x_1 + iy_1) + \int_{y=y_1}^{y_2} \frac{\partial v(x_1 + iy)}{\partial y} dy + \int_{x=x_1}^{x_2} \frac{\partial v(x + iy_2)}{\partial x} dx \\ &= v(x_1 + iy_1) + [v(x_1 + iy_2) - v(x_1 + iy_1)] + [v(x_2 + iy_2) - v(x_1 + iy_2)] \\ &= v(x_2 + iy_2) \\ &= v(z_2) \end{aligned}$$

assuming the domains of integration are in Ω .

Applying this reasoning finitely many times,
we find that any $z_1, z_2 \in \Omega$
connected by a finite chain of vertical and horizontal line segments in Ω
have the same output under v .

Since Ω is open and connected,
any $z_1, z_2 \in \Omega$ have such a connection,
and therefore v is constant on Ω .

Since $f = u + iv$ and u, v are constant, f is constant.

(b)

The function

$$\frac{1}{i}f$$

is also holomorphic on Ω and has constant real part.

By part (a), $\frac{1}{i}f$ is constant, hence f is constant.

(c)

Claim 1:

$$|f| \text{ constant on } \Omega \implies f' = 0 \text{ on } \Omega$$

Proof:

Proof by contraposition.

Assume $f' \neq 0$.

Let $z \in \Omega$ with $f'(z) \neq 0$ and write

$$f(z) = |f(z)|u$$

with $|u| = 1$.

Let $r > 0$ and defining

$$\Delta z = r \frac{u}{f'(z)}$$

Let r be small enough that $z + \Delta z \in \Omega$.

We have

$$\begin{aligned} f(z + \Delta z) &= f(z) + f'(z)\Delta z + R(\Delta z) \\ &= u|f(z)| + ur + R(\Delta z) \\ &= u(|f(z)| + r) + R(\Delta z) \\ u(f(z) + r) &= f(z + \Delta z) - R(\Delta z) \end{aligned}$$

where $R(\Delta z)$ is the Taylor remainder.

When r is small enough that $\left| \frac{R(\Delta z)}{\Delta z} \right| < |f'(z)|$, we have

$$\begin{aligned} |f(z)| + r &\leq |f(z + \Delta z)| + |R(\Delta z)| \\ &< |f(z + \Delta z)| + r \end{aligned}$$

$$|f(z)| < |f(z + \Delta z)|$$

hence f is nonconstant.

We have now proven

$$f' \neq 0 \text{ on } \Omega \implies |f| \text{ nonconstant on } \Omega$$

giving the contrapositive

$$|f| \text{ constant on } \Omega \implies f' = 0 \text{ on } \Omega$$

as desired.

Claim 2:

$$f' = 0 \text{ on } \Omega \implies f \text{ constant on } \Omega$$

Proof:

$$\begin{aligned} 0 &= f' \\ &= \frac{\partial f}{\partial x} \\ &= \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} \\ &= \frac{\partial v}{\partial y} + i \frac{\partial v}{\partial x} \end{aligned}$$

Hence, comparing real and imaginary parts,

$$\frac{\partial v}{\partial y} = 0$$

$$\frac{\partial v}{\partial x} = 0$$

Hence, by the integration argument in part (a),

v is constant.

Hence, by part (b),

f is constant.

Combining the two claims gives

$$|f| \text{ constant on } \Omega \implies f \text{ constant on } \Omega$$

15.

Intro.

We will show that the difference

$$\sum_{\leq n}^{<\infty} a_n - \sum_{\leq n}^{<\infty} r^n a_n$$

approaches 0 as real r approaches 1 from below.

Notation.

Define, for any $T \in \mathbb{N}$,

$$S_T = \sum_{1 \leq n}^{<T} a_n$$

$$E_T = \sum_{T \leq n}^{<\infty} a_n$$

$$M_T = \max_{1 \leq n}^{<T} |a_n|$$

Lemma. Let $r < 1, N \in \mathbb{N}$.

$$\sum_{N \leq n}^{<\infty} r^n a_n = r^N E_N + \sum_{N+1 \leq n}^{<\infty} (r^n - r^{n-1}) E_n$$

Proof:

$$\begin{aligned} \sum_{N \leq n}^{\infty} r^n a_n &= r^N E_N + \sum_{N+1 \leq n}^{<\infty} (r^n - r^{n-1}) a_n \\ &= r^N E_N + (r^{N+1} - r^N) E_{N+1} + \sum_{N+2 \leq n}^{<\infty} (r^n - r^{N+1}) a_n \\ &= r^N E_N + (r^{N+1} - r^N) E_{N+1} + (r^{N+2} - r^{N+1}) E_{N+2} + \sum_{N+3 \leq n}^{<\infty} (r^n - r^{N+2}) a_n \\ &= r^N E_N + \sum_{N+1 \leq n}^{<N+k} (r^n - r^{n-1}) E_n + \sum_{N+k \leq n}^{<\infty} (r^n - r^{N+k-1}) a_n \end{aligned}$$

Subtracting,

$$\begin{aligned} \sum_{N \leq n}^{\infty} a_n - \left(r^N E_N + \sum_{N+1 \leq n}^{<N+k} (r^n - r^{n-1}) E_n \right) &= \sum_{N+k \leq n}^{<\infty} (r^n - r^{N+k-1}) a_n \\ &= \sum_{N+k \leq n}^{<\infty} r^n a_n - r^{N+k-1} \sum_{N+k \leq n}^{<\infty} a_n \end{aligned}$$

Taking the limit as $k \rightarrow \infty$,

$$\sum_{N \leq n}^{\infty} a_n - \left(r^N E_N + \sum_{N+1 \leq n}^{<\infty} (r^n - r^{n-1}) E_n \right) = 0$$

which gives the desired equality.

End proof of lemma.

Bridge.

Now we point out, for any $r < 1$ and $N \in \mathbb{N}$:

$$\begin{aligned}
\sum_{1 \leq n}^{< \infty} a_n - \sum_{1 \leq n}^{< \infty} r^n a_n &= \sum_{1 \leq n}^{< \infty} (1 - r^n) a_n \\
&= \sum_{1 \leq n}^{< N} (1 - r^n) a_n + \sum_{N \leq n}^{< \infty} a_n - \sum_{N \leq n}^{< \infty} r^n a_n \\
&= \sum_{1 \leq n}^{< N} (1 - r^n) a_n + E_N - \left(r^N E_N + \sum_{N+1 \leq n}^{< \infty} (r^n - r^{n-1}) E_n \right)
\end{aligned}$$

Core.

Let $\varepsilon > 0$.

Choosing N large enough that $n > N \implies |E_n| < \frac{1}{4}\varepsilon$, we have

$$\begin{aligned}
\left| \sum_{1 \leq n}^{< \infty} a_n - \sum_{1 \leq n}^{< \infty} r^n a_n \right| &\leq \left| \sum_{1 \leq n}^{< N} (1 - r^n) a_n \right| + |E_N| + r^N |E_N| + \sum_{N+1 \leq n}^{< \infty} |r^n - r^{n-1}| |E_n| \\
&< \left| \sum_{1 \leq n}^{< N} (1 - r^n) a_n \right| + \frac{1}{4}\varepsilon + r^N \frac{1}{4}\varepsilon + \sum_{N+1 \leq n}^{< \infty} |r^n - r^{n-1}| \frac{1}{4}\varepsilon \\
&= \left| \sum_{1 \leq n}^{< N} (1 - r^n) a_n \right| + \frac{1}{4}\varepsilon + r^N \frac{1}{4}\varepsilon + \sum_{N+1 \leq n}^{< \infty} (r^{n-1} - r^n) \frac{1}{4}\varepsilon \\
&= \left| \sum_{1 \leq n}^{< N} (1 - r^n) a_n \right| + \frac{1}{4}\varepsilon + r^N \frac{1}{4}\varepsilon + r^N \frac{1}{4}\varepsilon \\
&\leq \left| \sum_{1 \leq n}^{< N} (1 - r^n) a_n \right| + \frac{1}{4}\varepsilon + \frac{1}{4}\varepsilon + \frac{1}{4}\varepsilon \\
&= \left| \sum_{1 \leq n}^{< N} (1 - r^n) a_n \right| + \frac{3}{4}\varepsilon
\end{aligned}$$

Whenever r is close enough to 1 that $(1 - r^N) < \frac{\frac{1}{4}\varepsilon}{M_N(N-1)}$, we continue

$$\begin{aligned}
 \left| \sum_{1 \leq n}^{<N} (1 - r^n) a_n \right| + \frac{3}{4}\varepsilon &\leq \sum_{1 \leq n}^{<N} |1 - r^n| |a_n| + \frac{3}{4}\varepsilon \\
 &\leq \sum_{1 \leq n}^{<N} |1 - r^N| M_N + \frac{3}{4}\varepsilon \\
 &= (N - 1) |1 - r^N| M_N + \frac{3}{4}\varepsilon \\
 &< \frac{1}{4}\varepsilon + \frac{3}{4}\varepsilon \\
 &= \varepsilon
 \end{aligned}$$

We have proven that for any $\varepsilon > 0$, if $r < 1$ is sufficiently close to 1, then

$$\left| \sum_{1 \leq n}^{<\infty} a_n - \sum_{1 \leq n}^{<\infty} r^n a_n \right| < \varepsilon$$

QED.

16.

(a) 1

Magnitude of ratio of coefficients:

$$\begin{aligned}\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} &= \lim_{n \rightarrow \infty} \left(\frac{\log(n+1)}{\log n} \right)^2 \\ &= 1^2 \\ &= 1\end{aligned}$$

(c) 4

The limit of the magnitude of ratio of coefficients is

$$\begin{aligned}\frac{a_{n+1}}{a_n} &= \left(\frac{n+1}{n} \right)^2 \frac{4^n + 3n}{4^{n+1} + 3(n+1)} \\ &= \left(\frac{n+1}{n} \right)^2 \left(\frac{4^n + \frac{3}{4}(n+1)}{4^{n+1} + 3(n+1)} - \frac{\frac{3}{4}(n+1)}{4^{n+1} + 3(n+1)} + \frac{3n}{4^{n+1} + 3(n+1)} \right) \\ &\rightarrow 1 \left(\frac{1}{4} - 0 + 0 \right) \\ &= \frac{1}{4}\end{aligned}$$

(e)

If α or β is in $\mathbb{Z}_{\leq 0}$: r.o.c. is $+\infty$

In this case there are finitely many nonzero terms,
so the sum converges everywhere.

Otherwise: r.o.c. is 0

Magnitude of ratio of coefficients approaches

$$\begin{aligned}\left| \frac{\alpha + n}{\gamma + n} (\beta + n) \right| &= \left| \left(\frac{\gamma + n}{\gamma + n} + \frac{\alpha - \gamma}{\gamma + n} \right) \right| |\beta + n| \\ &\rightarrow (1 + 0) \infty \\ &= \infty\end{aligned}$$