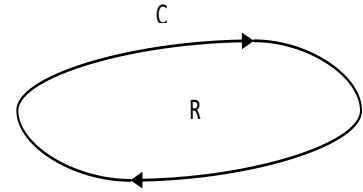


4. Cauchy's theorem

Let C be a simple closed curve. If $f(z)$ is analytic function within the region bounded by C as well as on C then we have Cauchy's theorem that

$$4.1 \quad \int_C f(z) dz \equiv \oint_C f(z) dz = 0$$



Proof:

$$\oint_C f(z) dz = \oint_C (u + iv)(dx + idy) = \oint_C u dx - v dy + i \oint_C v dx + u dy$$

By using Green's theorem $\oint_C P dx + Q dy = \iint_R \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy$, we get:

$$\oint_C u dx - v dy = \iint_R \left(-\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) dx dy, \quad \oint_C v dx + u dy = \iint_R \left(\frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} \right) dx dy$$

Where R is the region (simply-connected) bounded by C . Since $f(z)$ is analytic function

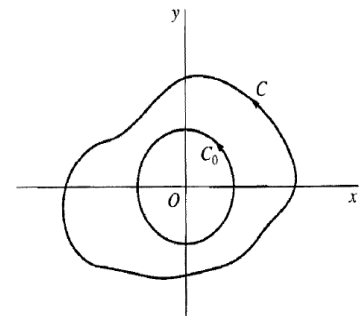
within the region bounded by C , $\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}$, $\frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$, and so the above integrals are zero.

Then $\int_C f(z) dz \equiv \oint_C f(z) dz = 0$, assuming $f'(z)$ to be continuous.

Theorem 2 : If $f(z)$ is analytic function within and on the boundary of region bounded by two closed curves C_0 and C_1 , then;

$$4.2 \quad \oint_{C_0} f(z) dz = \oint_{C_1} f(z) dz$$

Prove that



5. Cauchy's integral formulas

If $f(z)$ is analytic function within and on a simple closed curve C and z_0 is any interior to C , then

$$5.1 \quad f(z_0) = \frac{1}{2\pi i} \oint_C \frac{f(z)}{z - z_0} dz$$

Or

$$5.2 \quad \oint_C \frac{f(z)}{z - z_0} dz = 2\pi i f(z_0)$$

Also, the n th derivative of $f(z)$ at $z = z_0$ is given by

$$5.3 \quad \frac{d^n}{dz} f(z_0) = \frac{n!}{2\pi i} \oint_C \frac{f(z)}{(z - z_0)^{n+1}} dz$$

Or

$$5.4 \quad \oint_C \frac{f(z)}{(z - z_0)^{n+1}} dz = \frac{2\pi i \frac{d^n}{dz} f(z_0)}{n!}$$

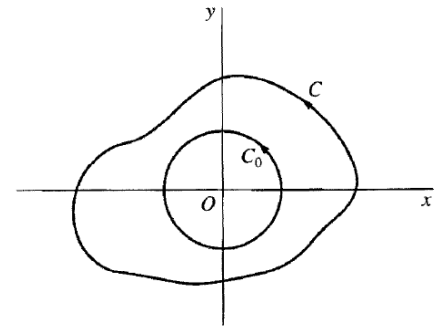
Example 1.

$$\oint_C \frac{f(z)}{(z - z_0)^3} dz = \frac{2\pi i f^2(z_0)}{2!} = \pi i \frac{d^2}{dz} f(z_0)$$

Prove (5.1)

Let C_0 be a circle of radius r having center at $z = z_0$.

Since $f(z)$ is analytic function within and on the boundary of region bounded by two closed curves C and C_0 , then from equation (4.2) we have



$$\oint_C \frac{f(z)}{z - z_0} dz = \oint_{C_0} \frac{f(z)}{z - z_0} dz, \text{ To evaluate this last integral, not that on } C_0,$$

$|z - z_0| = r$ or $z - z_0 = re^{i\theta}$, and $dz = ire^{i\theta} d\theta$. The integral equals to

$$\oint_C \frac{f(z)}{z - z_0} dz = \oint \frac{f(z_0 + re^{i\theta})}{re^{i\theta}} ire^{i\theta} d\theta = i \oint f(z_0 + re^{i\theta}) d\theta$$

As $r \rightarrow 0$, $z \rightarrow z_0$

$$\oint_C \frac{f(z)}{z - z_0} dz = if(z_0) \int_0^{2\pi} d\theta = 2\pi if(z_0)$$

Example3. Evaluate the integral $\oint_C \frac{z^3}{(z+1)^3} dz$, where C is simple closed curve enclosing

$$z_0 = -1$$

$$\oint_C \frac{z^3}{(z+1)^3} dz = \frac{2\pi i}{2} f^2(z_0), \quad f(z) = z^3 \Rightarrow f'(z) = 3z^2 \Rightarrow f^2(z) = 6z \Rightarrow f^2(-1) = -6$$

$$\therefore \oint_C \frac{z^3}{(z+1)^3} dz = \frac{2\pi i}{2} f^2(-1) = -6\pi i$$

Example 2. Calculate $f(\frac{\pi}{3})$, where $f(z) = \oint_C \frac{\tan z}{(z-a)^3} dz$. Here C is the circle $|z| = 2$.

$$f(\frac{\pi}{3}) = \oint_C \frac{\tan z}{(z - \frac{\pi}{3})^3} dz, \quad n+1=3 \Rightarrow n=2. \quad f(z) = \tan z$$

$$\therefore \oint_C \frac{\tan z}{(z - \frac{\pi}{3})^3} dz = \frac{2\pi i}{2} \frac{d^2}{dz^2} f(\frac{\pi}{3})$$

$$f(z) = \tan z \Rightarrow f'(z) = \sec^2 z$$

$$\therefore \frac{d^2}{dz^2} f(z) = 2 \sec z [\sec z \cdot \tan z] = 2 \sec z \left[\frac{\sin z}{\cos^2 z} \right]$$

$$\therefore \frac{d^2}{dz^2} f(\frac{\pi}{3}) = 2 \sec(\pi/3) \cdot \left[\frac{\sin(\pi/3)}{\cos^2(\pi/3)} \right] = 2 \frac{1}{1/2} \left[\frac{\sqrt{3}/2}{1/4} \right] = 8\sqrt{3}$$

$$\therefore f(\frac{\pi}{3}) = \oint_C \frac{\tan z}{(z - \frac{\pi}{3})^3} dz = \frac{2\pi i}{2} f''(\frac{\pi}{3}) = i\pi 8\sqrt{3}$$