

1. (10 points) Find a one-to-one analytic function f mapping the open unit disk

$$D = \{z \mid |z| < 1\} \quad (1)$$

to the disk

$$C = \{z \mid |z - 1 - 2i| < 2\} \quad (2)$$

such that $f(0) = 1 + i$ and $f'(0)$ is real and positive. (*Hint:* you may use the result of exercise III.3.9)

Solution: We first note that the function $g(z) = 2z + 1 + 2i$ maps D into C . If $h(z)$ is a Möbius transformation that maps D into itself, $f(z) = g \circ h(z)$ maps D into C . From III.3.9 we know that

$$h(z) = \frac{az + b}{bz + \bar{a}} \quad (3)$$

We thus have that

$$f(z) = \frac{2az + 2b}{bz + \bar{a}} + 1 + 2i \quad (4)$$

We get

$$\begin{aligned} f(0) = \frac{2b}{\bar{a}} + 1 + 2i &\quad \Rightarrow \quad \frac{2b}{\bar{a}} = -i \\ f'(0) = \frac{2|a|^2 - 2|b|^2}{\bar{a}^2} &\quad \Rightarrow \quad \frac{|a|^2 - |b|^2}{\bar{a}^2} > 0 \end{aligned} \quad (5)$$

The second line implies that a is either real or pure imaginary. We can thus reduce the choice to $a = 1$ or $a = i$. But the first line tells that $2|b| = |a|$ thus $a = 1$ and $b = -i/2$.

2. (10 points) Construct a Möbius transformation that maps the circle $|z| = 1$ and $|z - \frac{1}{4}| = \frac{1}{4}$ onto two concentric circles. (*Hint*: find two points z and z^* that are conjugate with respect to both circles and ...)

Solution: By symmetry we have that if z and z^* are conjugate with respect to both circles they have to be real. This implies that they satisfy the equation:

$$\left(z - \frac{1}{4}\right) \left(\frac{1}{z} - \frac{1}{4}\right) = \frac{1}{16} \quad (6)$$

which admits as solutions $z = 2 - \sqrt{3}$ and $z^* = 2 + \sqrt{3}$. Given a circle Γ , its center is always conjugated with ∞ . If T is a Möbius transformation such that $T(z^*) = \infty$, then $T(z)$ is the point conjugated to ∞ with respect to the images under T of both circles. Thus $T(z)$ is the center of the images under T of both circles. Thus T maps the two circles to two concentric circles. Clearly we can also use the maps S such that $S(z) = \infty$.

3. (10 points) Let f be an entire function. Given n , suppose that:

$$\sup_{|z|>1} \left| \frac{f(z)}{z^n} \right| < C \quad (7)$$

for some constant C . Give a characterization of f .

Solution: Let $f(z) = \sum_{k=0}^{\infty} a_k z^k$. Call $p(z) = \sum_{k=0}^{n-1} a_k z^k$. Finally call

$$g(z) = \frac{f(z) - p(z)}{z^n} \quad (8)$$

Clearly $g(z)$ is entire since it is well defined at $z = 0$. Thus $g(z)$ is bounded on $|z| \leq 1$ (since it is continuous) and on $|z| > 1$ (this follows immediately from the hypothesis). Thus g is a constant and f is a polynomial of degree n .

4. (10 points) Let f_n be analytic functions in the open unit disk $D = \{z \mid |z| < 1\}$ that converge to a function f . Assume that f_n converge uniformly to f in any closed disk $D_r = \{z \mid |z| \leq r\}$ of radius $r < 1$. Prove that f is analytic on the open unit disk. (*Hint*: given two analytic functions f and g , estimate $|f'(z) - g'(z)|$ in terms of $|f(w) - g(w)|$)

Solution: First solution

Let $r < 1$ and $\gamma = \{re^{2is\pi} \mid 0 \leq s \leq 1\}$. Since f_n is analytic we have

$$f'_n(z) = \frac{1}{2\pi i} \int_{\gamma} \frac{f_n(w)}{(w-z)^2} dw \quad (9)$$

for every $|z| < r$. This implies that $|f'_n(z) - f'_m(z)| \leq \sup_{|z|=r} |f_n(z) - f_m(z)|(r-|z|)^{-2}$. Since f_n converge uniformly and r is arbitrary, we get that $f'_n(z)$ is a Cauchy sequence on every D_r with $r < 1$. Thus it converge uniformly to a function g on every D_r . It is now enough to observe that if $f_n \rightarrow f$ uniformly and $f'_n \rightarrow g$ uniformly, then $f' = g$. In our case it is enough to observe that for every $z, z' \in D_r$ we have:

$$|f_n(z) - f_n(z') - f'_n(z)(z - z')| \leq C|z - z'|^2 \quad (10)$$

where $C = \sup_n \sup_{D_r} f''_n(z)$ exists due to an argument similar to the above one. Taking the limit we get:

$$|f(z) - f(z') - g(z)(z - z')| \leq C|z - z'|^2 \quad (11)$$

that means that g is the derivative of f .

Second solution

Let $r < 1$ and $\gamma = \{re^{2is\pi} \mid 0 \leq s \leq 1\}$. Since f_n is analytic we have

$$f_n(z) = \frac{1}{2\pi i} \int_{\gamma} \frac{f_n(w)}{w-z} dw \quad (12)$$

for every $|z| < r$. Taking the limit on n on both side we get

$$f(z) = \int_{\gamma} \frac{f(w)}{w-z} dw \quad (13)$$

From Proposition IV.2.1 we get that $f(z)$ is differentiable with respect to both $\Re(z)$ and $\Im(z)$. Since $f(w)/(w-z)$ is an analytic function of z for every w we also get that the derivatives of f satisfies the Cauchy-Riemann equations and thus f is analytic for $|z| < r$. Since r was arbitrary we obtain the thesis.

5. (10 points) Let f_n be analytic functions in the closed unit disk $D = \{z \mid |z| \leq 1\}$. Suppose that f_n converge uniformly to an analytic function f on D . Let, moreover, $a_k^{(n)}$ be the coefficients of the Taylor series of f_n around 0, i.e.

$$f_n(z) = \sum_{k=0}^{\infty} a_k^{(n)} z^k \quad (14)$$

Similarly let a_k be the coefficients of the Taylor series of f around 0, i.e.

$$f(z) = \sum_{k=0}^{\infty} a_k z^k \quad (15)$$

Define $\epsilon_n = \sup_k |a_k^{(n)} - a_k|$.

- (a) Show that $\lim_{n \rightarrow \infty} \epsilon_n = 0$.

Solution: Let $\gamma = \{e^{2\pi is} \mid 0 \leq s \leq 1\}$. Since we have

$$f_n^{(k)}(z) = \frac{k!}{2\pi i} \int_{\gamma} \frac{f_n(w)}{(w-z)^{k+1}} dw \quad (16)$$

we get $|f_n^{(k)}(0) - f^{(k)}(0)| \leq k! \epsilon$ if n is so large that $|f_n(z) - f(z)| \leq \epsilon$. The thesis follows immediately from the fact that $a_k^{(n)} = f_n^{(k)}(0)/k!$.

- (b) Is the converse true? More precisely, is it true that if $\lim_{n \rightarrow \infty} \epsilon_n = 0$ then f_n converges uniformly to f .

Solution: Let $a_k^{(n)} = 1/n$ if $k < n$ and $a_k^{(n)} = 0$ if $k > n$. Clearly $\epsilon_n = 1/n$ and $\lim_{n \rightarrow \infty} \epsilon_n = 0$. On the other hand, $f_n(1) = 1$ so that f_n does not converge uniformly to 0.

6. (10 points) Show that there exists a function f with $f(0) = 0$ that satisfies the differential equation

$$f'(z) = z \exp(f(z)) \quad (17)$$

in a region containing the origin. Show that the function f is analytic in a disc centered in $z = 0$ and compute the power series representation of f around $z = 0$. Find the radius of convergence of this series.

Solution: Observe that the equation can be rewritten as

$$\frac{d}{dz} \exp(-f(z)) = -z \quad (18)$$

or

$$\exp(-f(z)) = 1 - \frac{z^2}{2} \quad (19)$$

where we have used that $f(0) = 0$. Since $1 - \frac{z^2}{2} \neq 0$ for $|z| < \sqrt{2}$ we have that

$$f(z) = -\ln\left(1 - \frac{z^2}{2}\right) \quad (20)$$

This implies that $f(z)$ as a power series expansion around $z = 0$ that can be immediately obtained from the expansion of $\ln(1 - z)$. We get

$$f(z) = \sum_{n=0}^{\infty} a_n z^n \quad (21)$$

where $a_n = 0$ if n is odd and

$$a_{2m} = \frac{1}{m} \frac{z^n}{2^m} \quad (22)$$

if $n = 2m$ is even. Moreover, since there is no singularity in $|z| < \sqrt{2}$ we clearly have that the convergence radius is $\sqrt{2}$.

7. (20 points) Let f be a continuous function defined in a connected region G of \mathbb{C} . Suppose that

$$\int_{\gamma} f(w)dw = 0 \quad (23)$$

for every closed smooth curve $\gamma \in G$. Prove that f is analytic. (*Hint*: show first that f has a primitive.)

Solution: Fix a point $a \in G$. For every $z \in G$ and every smooth curve γ connecting a to z define:

$$F(z, \gamma) = \int_{\gamma} f(w)dw \quad (24)$$

Since G is connected there exists at least one such γ . If γ' and γ'' both connect a to z then $\gamma = \gamma' + (-\gamma'')$ is a closed curve. Thus

$$0 = \int_{\gamma} f(w)dw = \int_{\gamma'} f(w)dw - \int_{\gamma''} f(w)dw = F(z, \gamma') - F(z, \gamma'') \quad (25)$$

so that $F(z, \gamma) \equiv F(z)$ does not depend on γ .

Clearly we have

$$F(z') - F(z) = \int_{\sigma} f(w)dw \quad (26)$$

where σ is any curve connecting z to z' . For every $z \in G$ there is d such that $B(z, d) \subset G$. If $z' \in B(z, d)$, we can choose $\sigma(t) = (1-t)z + tz'$. We get

$$\frac{F(z') - F(z)}{z - z'} - f(z) = \int_{\sigma} (f((1-t)z + tz') - f(z)) dw \quad (27)$$

Since f is continuous, for every ϵ we can find δ such that $|f((1-t)z + tz') - f(z)| < \epsilon$ if $|z - z'| < \delta$. Thus we get that $F'(z) = f(z)$ for every $z \in G$. It is clear now that F is analytic since it admits a continuous derivative. It follows that $F''(z) = f'(z)$ exists and is continuous for every $z \in G$. This proves that f is analytic in G .