

Lecture 16

Let us start today's lecture by recalling an important result allowing to construct holomorphic functions as limits of holomorphic functions.

Theorem 1 (Weierstrass' theorem). Consider a sequence $\{f_n\}_{n \in \mathbb{N}}$, where f_n is a function holomorphic in an open set U_n . Assume that $U_1 \subset U_2 \subset U_3 \subset \dots$ and let $U := \cup U_n$.

If $\{f_n\}_{n \in \mathbb{N}}$ converges to a limit function $f: U \rightarrow \mathbb{C}$ uniformly on every compact subset¹ of U , then

- $f(z)$ is holomorphic in U
- $f'(z) = \lim_{n \rightarrow \infty} f'_n(z)$ and convergence is uniform on every compact subset of U .

Proof. First observe that for every compact $K \subset U$ union $\cup U_n$ is an open cover of K , hence there exists $N > 0$ such that $K \subset U_N \subset U$.

Take any $z_0 \in U$ and fix closed disk $\overline{B_R}(z_0)$. Take $N \in \mathbb{N}$ such that $\overline{B_R}(z_0) \subset U_n$ for $n \geq N$. In $\overline{B_R}(z_0)$, sequence $\{f_n\}_{n \geq N}$ uniformly converges to a function $f(z)$, hence for every loop $\gamma \subset B_R(z_0)$ we have

$$\left| \int_{\gamma} f_n(z) dz - \int_{\gamma} f(z) dz \right| \leq \text{Length}(\gamma) \cdot \sup_{z \in \gamma} |f_n(z) - f(z)|$$

Taking $z \rightarrow \infty$ and using the fact that f_n being holomorphic implies $\int_{\gamma} f_n(z) dz = 0$ (Cauchy's theorem), we conclude that

$$\int_{\gamma} f(z) dz = 0$$

and $f(z)$ is holomorphic in $B_R(z_0)$ by Morera's theorem. Since $B_R(z_0) \subset U$ is arbitrary, $f(z)$ is holomorphic in the entire U . This proves the first assertion.

To get the uniform convergence of derivatives, we use Cauchy's formula for derivatives in $B_R(z_0)$:

$$f'_n(z) = \frac{1}{2\pi i} \int_{|z-z_0|=R} \frac{f(\zeta)}{(\zeta-z)^2} d\zeta$$

therefore for $z \in B_{R/2}(z_0)$

$$|f'(z) - f'_n(z)| = \left| \frac{1}{2\pi i} \int_{|z-z_0|=R} \frac{f(\zeta) - f_n(\zeta)}{(\zeta-z)^2} d\zeta \right| \leq \frac{1}{2\pi} \cdot \frac{1}{4R^2} \cdot \text{Length}(\gamma) \cdot \sup_{z \in B_R(z_0)} |f(z) - f_n(z)|.$$

As $n \rightarrow \infty$ the right hand side converges to 0 in $B_{R/2}(z_0)$. It remains to notice that any compact $K \subset U$ can be covered by a finite collection of disks $B_{R/2}(z_0)$ such that $B_R(z_0) \subset U$. \square

Example 2. Let $\sum_0^{\infty} a_k z^k$ be an infinite power series with radius of convergence R . Then sequence of polynomials

$$f_n(z) = \sum_0^n a_k z^k$$

uniformly converges in the disk $B_R(0)$ and the limiting function is holomorphic in this disk.

Infinite series and products

Partial fraction representation

Assume that function $f(z)$ is meromorphic in a connected open set U and has poles $\{\zeta_k\}$. To every pole ζ_k of order n_k we associate its *principle part*

$$P_k(z) := \sum_{i=1}^{n_k} \frac{a_i}{(z - \zeta_k)^i}.$$

¹ That is for every compact $K \subset U$ and every $\epsilon > 0$ there exists $N = N(K, \epsilon) \in \mathbb{N}$ such that $|f(z) - f_n(z)| < \epsilon$ for each $n > N$ and any $z \in K$.

If $f(z)$ has finitely many poles in U we may write $f(z)$ as

$$f(z) = g(z) + \sum_k P_k(z), \quad (1)$$

where $g(z)$ is holomorphic in U .

If $f(z)$ has infinitely many poles in U , the above representation (1) includes infinite sum which may not be convergent. The point of Mittag-Leffler theorem is that, under extra assumptions, it is possible to modify the expression on the right-hand-side of (1) turning it into a convergent infinite sum.

Theorem 3 (Mittag-Leffler theorem). *Let $\{\zeta_k\} \subset \mathbb{C}$ be a sequence such that $\lim_{k \rightarrow \infty} \zeta_k = \infty$ and let $\{P_k(z)\}$*

$$P_k(z) = \sum_{i=1}^{n_k} \frac{a_i}{(z - \zeta_k)^i}$$

be an arbitrary collection of ‘principle parts’ of poles at ζ_k . Then

- *There exists a meromorphic function $f(z)$ in \mathbb{C} with poles just at $\{\zeta_k\}$ and prescribed principle parts $P_k(z)$.*
- *Any such $f(z)$ can be written as*

$$f(z) = g(z) + \sum_k (P_k(z) - q_k(z))$$

where $g(z)$ is holomorphic in entire \mathbb{C} and $\{q_k(z)\}$ are polynomials.

Proof. Without loss of generality we assume that $0 \notin \{\zeta_k\}$. The idea is that instead of summing $P_k(z)$ which might produce a divergent infinite series, we can sum $P_k(z) - q_k(z)$, where $q_k(z)$ is the Taylor polynomial approximating $P_k(z)$ so that $P_k(z) - q_k(z)$ is the remainder term in the Taylor’s series. By a smart choice of degrees of $\{q_k(z)\}$ we will guarantee that $\{P_k(z) - q_k(z)\}$ will form an absolutely convergent series in \mathbb{C} .

Not let us fill in the details. Let $q_k(z)$ be the polynomial part of the Taylor’s formula for $P_k(z)$ at $z_0 = 0$ of degree N_k , where N_k is a number to be chosen later:

$$P_k(z) = q_k(z) + \psi_{k,N_k}(z)z^{N_k+1}.$$

We now that the remained ψ_{k,N_k} has an integral representation

$$\psi_{k,N_k}(z) = \frac{1}{2\pi i} \int_C \frac{P_k(\zeta)}{\zeta^{N_k+1}(\zeta - z)} d\zeta.$$

If we choose $C = \{|z| = \frac{|\zeta_k|}{2}\}$, the above representation will hold in the disk $B_{|\zeta_k|/2}(0)$. Moreover, for $|z| < |\zeta_k|/4$ we have the following bound:

$$|\psi_{k,N_k}(z)| \leq \frac{1}{2\pi} \underbrace{\frac{2\pi|\zeta_k|}{2}}_{\text{Length}(\gamma)} \frac{M_k}{(|\zeta_k|/2)^{N_k+1} \frac{|\zeta_k|}{4}},$$

where $M_k = \sup_{|z|=|\zeta_k|/2} P_k(z)$.

Hence

$$|P_k(z) - q_k(z)| \leq 2M_k \left(\frac{2|z|}{|\zeta_k|} \right)^{N_k+1}.$$

Let us choose N_k large enough so that $M_k \leq 2^{N_k-k}$. Then, as long as $|z| < |\zeta_k|/4$, we have

$$|P_k(z) - q_k(z)| \leq 2^{-k}.$$

Now, consider any disk $B_R(0)$. Then

$$\sum_{|\zeta_k|/4 > R} (P_k(z) - q_k(z))$$

uniformly converges in $\bar{B}_R(0)$ to a holomorphic function in $\bar{B}_R(0)$, and

$$\sum_k (P_k(z) - q_k(z)) = \sum_{|\zeta_k|/4 \leq R} (P_k(z) - q_k(z)) + \sum_{|\zeta_k|/4 > R} (P_k(z) - q_k(z))$$

is well-defined meromorphic function in $B_R(0)$ with principle parts $P_k(z)$ at ζ_k . Since R is arbitrary, $h(z) := \sum_k (P_k(z) - q_k(z))$ is a well-defined meromorphic function in \mathbb{C} with prescribed principle parts of poles at ζ_k . This proves the first statement.

To prove the second statement, consider any meromorphic function $f(z)$ with prescribed poles and principle parts. Then $g(z) := f(z) - h(z)$ is holomorphic in the entire \mathbb{C} . \square

Example 4. Consider function $f(z) = \pi \cot \pi z = \pi \frac{\cos \pi z}{\sin \pi z}$. This function has poles at all points $\zeta_n = n, n \in \mathbb{Z}$ with principle part $P_n(z) = \frac{1}{z+n}$. Naively, we would write

$$\pi \cot \pi z \text{ " = " } g(z) + \sum_{n \in \mathbb{Z}} \frac{1}{z+n}.$$

Unfortunately, the above infinite sum needs to be properly understood. One way to interpret it is to write it as

$$h(z) := \frac{1}{z} + \sum_{n \in \mathbb{Z}, n \neq 0} \left(\frac{1}{z+n} - \frac{1}{n} \right).$$

Then the new infinite sum above converges uniformly in every closed disk $\overline{B_R(0)}$, since

$$\left| \frac{1}{z+n} - \frac{1}{n} \right| \leq \frac{2R}{n^2}$$

for n large enough.

Therefore both $\pi \cot \pi z$ and $h(z)$ represent meromorphic functions in \mathbb{C} with the same set of poles and principle parts at these poles. Hence

$$g(z) := \pi \cot \pi z - h(z)$$

is an entire holomorphic function.

We claim that $g(z) = 0$. To prove it, we will show that $g(z)$ is bounded and must be a constant by Liouville theorem. Since both $g(z)$ and $\pi \cot \pi z$ are odd, this constant must be 0.

First, note that both $\pi \cot \pi z$ and $h(z)$ are periodic as $z \mapsto z+1$. Hence it is enough to prove boundedness in the strip $|\Re(z)| \leq 1/2$. For $\Im(z) > 1$, we have

$$\cot \pi z = i \frac{e^{i\pi z} + e^{-i\pi z}}{e^{i\pi z} - e^{-i\pi z}} = i \frac{e^{-2\pi y} + e^{-2\pi i x}}{e^{-2\pi y} - e^{-2\pi i x}}$$

which is clearly bounded.

It remains to prove that $h(z) = \frac{1}{z} + \sum_{n \in \mathbb{Z}, n \neq 0} \left(\frac{1}{z+n} - \frac{1}{n} \right)$ is bounded in the same region. Indeed, we can rewrite

$$\sum_{n \in \mathbb{Z}, n \neq 0} \left(\frac{1}{z+n} - \frac{1}{n} \right) = \sum_{n=1}^{\infty} \frac{2z}{z^2 - n^2}$$

so that

$$\left| \sum_{n=1}^{\infty} \frac{2z}{z^2 - n^2} \right| \leq C \sum_{n=1}^{\infty} \frac{y}{y^2 + n^2} < C \int_0^{\infty} \frac{y}{y^2 + x^2} dx = C \frac{\pi}{2}.$$

So, $g(z)$ is bounded for $\Im(z) > 1$. Similarly, it is bounded for $\Im(z) < -1$. It remains to note that $g(z)$ being continuous, is bounded in $|\Im(z)| \leq 1, |\Re(z)| \leq 1/2$. Hence $g(z)$ is bounded in the entire \mathbb{C} and must be a constant.

$$\pi \cot \pi z = \lim_{N \rightarrow \infty} \sum_{|n| \leq N} \frac{1}{z+n}.$$

Infinite products

Before discussing infinite products of holomorphic functions, we will need some preliminaries on infinite products of numbers.

Definition 5. Given a sequence of complex numbers $\{a_n\}$, we say that the product

$$\prod_{n=1}^{\infty} (1 + a_n)$$

converges if the limit

$$\lim_{N \rightarrow \infty} \prod_{n=1}^N (1 + a_n)$$

of the partial products exists.

Proposition 6. If $\sum |a_n| < \infty$ then the product $\prod_{n=1}^{\infty} (1 + a_n)$ converges. Moreover, the product converges to 0 if and only if one of the factors is 0.

Proof. If $\sum |a_n|$ converges, then for n large enough $|a_n| < 1/2$. Disregarding, if necessary, the initial terms, we may assume that for all $n \in \mathbb{N}$ we can define $\text{Log}(1 + a_n)$ by its principle branch. Hence, the partial products are

$$\prod_{n=1}^N (1 + a_n) = \prod_{n=1}^N e^{\text{Log}(1+a_n)} =: e^{B_N},$$

where $B_N = \sum_{n=1}^N \text{Log}(1 + a_n)$. Since for $|z| \leq 1/2$ we have $|\text{Log}(1 + z)| \leq 2|z|$, we can conclude that the series defining B_N absolutely converges. If $B := \lim B_N$, by the continuity of Log we find

$$\prod_{n=1}^N (1 + a_n) \rightarrow e^B.$$

The resulting limit is nonzero, unless we have omitted a zero factor in the very beginning. □

Definition 7. The infinite product $\prod_{n=1}^{\infty} (1 + a_n)$ is said to be *absolutely convergent* iff $\sum \text{Log}(1 + a_n)$ is absolutely convergent.

Proposition 8. The product $\prod_{n=1}^{\infty} (1 + a_n)$ is absolutely convergent iff $\sum |a_n|$ converges.

Proof. In either case we necessarily have $a_n \rightarrow 0$. Hence for n large enough we have

$$\frac{1}{2}|a_n| < |\text{Log}(1 + a_n)| < \frac{3}{2}|a_n|.$$

Therefore

$$\sum |a_n| \text{ converges} \iff \sum \text{Log}(1 + a_n) \text{ converges} .$$

□