

复变函数参考答案

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1 复数及复平面

小结

1. 复数

$$\begin{aligned} z &= x + iy \\ &= |z|(\cos \operatorname{Arg} z + i \sin \operatorname{Arg} z) \end{aligned}$$

2. 共轭复数

$$\begin{aligned} (1) \quad \bar{z} &= x - iy \\ &= |z|(\cos \operatorname{Arg} z - i \sin \operatorname{Arg} z) \end{aligned}$$

$$\begin{aligned} |z| &= |\bar{z}| \\ \operatorname{Arg} z &= -\operatorname{Arg} \bar{z} \end{aligned}$$

$$\begin{aligned} (2) \quad \bar{\bar{z}} &= z \\ \overline{z_1 + z_2} &= \bar{z}_1 + \bar{z}_2 \\ \overline{z_1 z_2} &= \bar{z}_1 \bar{z}_2 \\ |z| &= \sqrt{z \bar{z}} \end{aligned}$$

3. 复数的运算

$$\begin{aligned} (1) \quad \text{乘法} \\ \overline{z_1 z_2} &= \bar{z}_1 \bar{z}_2 \\ |z_1 z_2| &= |z_1| |z_2| \\ \operatorname{Arg}(z_1 z_2) &= \operatorname{Arg} z_1 + \operatorname{Arg} z_2 \end{aligned}$$

$$\begin{aligned} (2) \quad \text{除法} \\ \left| \frac{z_1}{z_2} \right| &= \frac{|z_1|}{|z_2|} \\ \operatorname{Arg} \left(\frac{z_1}{z_2} \right) &= \operatorname{Arg} z_1 - \operatorname{Arg} z_2 \end{aligned}$$

$$\begin{aligned} (3) \quad \text{乘幂} \\ z^n &= |z|^n [\cos(n \operatorname{Arg} z) + i \sin(n \operatorname{Arg} z)] \quad \Rightarrow \quad (\cos \theta + i \sin \theta)^m = \cos(m \theta) + i \sin(m \theta) \quad (m \in \mathbb{Z}) \\ z^{-n} &= \frac{1}{z^n} \\ z^{\frac{1}{n}} &= +\sqrt[n]{|z|} \left[\cos \left(\frac{1}{n} \operatorname{Arg} z \right) + i \sin \left(\frac{1}{n} \operatorname{Arg} z \right) \right] \quad (n \in \mathbb{N}_+) \\ z^a &= |z|^a e^{ai \operatorname{Arg} z} \quad (\forall a \in \mathbb{R}) \end{aligned}$$

4. 等式与不等式

- (1) $|\operatorname{Re} z| \leq |z|, |\operatorname{Im} z| \leq |z|$
- (2) 三角不等式 $||z_1| - |z_2|| \leq |z_1 + z_2| \leq |z_1| + |z_2|$
- (3) $|z_1 + z_2|^2 = |z_1|^2 + |z_2|^2 + 2\operatorname{Re}(z_1, \bar{z}_2)$
 $|z_1 - z_2|^2 = |z_1|^2 + |z_2|^2 - 2\operatorname{Re}(z_1, \bar{z}_2)$
- (4) $\frac{|x| + |y|}{\sqrt{2}} \leq z \leq |x| + |y|$

习题一

1 计算:

- (1) $(1+i) \pm (1-2i)$ (并作图);
- (2) $\frac{i}{(i-1)(i-2)(i-3)}$;
- (3) $\sqrt{2}(\cos \alpha + i \sin \alpha)(\cos \beta + i \sin \beta)$,

其中

$$0 < \alpha, \beta < \frac{\pi}{2}, \alpha = \arctan 2, \beta = \arctan 3.$$

Proof.

- (1) $(1+i) + (1-2i) = 2 - 3i$
 $(1+i) - (1-2i) = i$
- (2) $\frac{i}{(i-1)(i-2)(i-3)} = \frac{-i}{(1-i)(i-2)(i-3)} = \frac{-i(1+i)(2+i)(3+i)}{(1+1)(2^2+1)(3^2+1)} = \frac{-10i^2}{100} = \frac{1}{10}$
- (3) $\because \tan \alpha = 2, \tan \beta = 3 \quad \therefore \tan(\alpha + \beta) = \frac{2+3}{1-2 \cdot 3} = -1$
 $\because 0 < \alpha, \beta < \frac{\pi}{2} \quad \therefore \alpha + \beta = \frac{3\pi}{4}$
 $\therefore \cos(\alpha + \beta) = -\frac{\sqrt{2}}{2}, \sin(\alpha + \beta) = \frac{\sqrt{2}}{2}$
 $\therefore \sqrt{2}(\cos \alpha + i \sin \alpha)(\cos \beta + i \sin \beta) = \sqrt{2}[\cos(\alpha + \beta) + i \sin(\alpha + \beta)] = -1 + i$

□

2 证明:

- (1) $z_1 + (z_2 + z_3) = (z_1 + z_2) + z_3$ (并作图);
- (2) $\frac{z_1(z_2 + z_3)}{z_1(z_2 + z_3)} = z_1 z_2 + z_2 z_3$;
- (3) $\left[\frac{(3+7i)^2}{8+6i} \right] = \frac{(3-7i)^2}{8-6i}$.

Proof.

设 $z_k = x_k + iy_k$ ($k = 1, 2, 3$)

$$\begin{aligned}
(1) \quad z_1 + (z_2 + z_3) &= z_1 + [(x_2 + x_3) + i(y_2 + y_3)] \\
&= (x_1 + x_2 + x_3) + i(y_1 + y_2 + y_3) \\
&= [(x_1 + x_2) + i(y_1 + y_2)] + z_3 \\
&= (z_1 + z_2) + z_3
\end{aligned}$$

$$\begin{aligned}
(2) \quad z_1(z_2 + z_3) &= (x_1 + iy_1)[(x_2 + iy_2) + (x_3 + iy_3)] \\
&= (x_1 + iy_1)[(x_2 + x_3) + i(y_2 + y_3)] \\
&= [x_1(x_2 + x_3) - y_1(y_2 + y_3)] + i[x_1(y_2 + y_3) + y_1(x_2 + x_3)] \\
&= [(x_1x_2 - y_1y_2) + (x_1x_3 - y_1y_3)] + i[(x_1y_2 + y_1x_2) + (x_1y_3 + y_1x_3)] \\
&= [(x_1x_2 - y_1y_2) + i(x_1y_2 + y_1x_2)] + [(x_1x_3 - y_1y_3) + i(x_1y_3 + y_1x_3)] \\
&= z_1z_2 + z_2z_3
\end{aligned}$$

$$\begin{aligned}
(3) \quad \overline{\left[\frac{(3+7i)^2}{8+6i} \right]} &= \overline{\left[\frac{(3+7i)^2(8-6i)}{(8+6i)(8-6i)} \right]} \\
&= \frac{(3+7i)\overline{(3+7i)}\overline{(8-6i)}}{|8+6i|^2} \\
&= \frac{(3-7i)^2(8+6i)}{(8+6i)(8-6i)} \\
&= \frac{(3-7i)^2}{8-6i}
\end{aligned}$$

□

3 证明：

- (1) 当且仅当 $z = \bar{z}$ 时，复数 z 为实数；
- (2) 设 z_1 及 z_2 是两复数。如果 $z_1 + z_2$ 和 z_1z_2 都是实数，那么 z_1 和 z_2 或者都是实数，或者是一对共轭复数。

Proof.

$$(1) \quad \text{设 } z = x + yi \\
z = \bar{z} \quad \text{iff} \quad x + yi = x - yi \quad \text{iff} \quad y = -y \quad \text{iff} \quad y = 0 \text{ iff } z \text{ 为实数}$$

$$(2) \quad \text{设 } z_k = x_k + y_k i \ (k = 1, 2)$$

$$\because z_1 + z_2 = (x_1 + x_2) + (y_1 + y_2)i, \quad z_1z_2 = (x_1x_2 - y_1y_2) + (x_1y_2 + x_2y_1)i \text{ 为实数} \quad \therefore \begin{cases} y_1 + y_2 = 0, \\ x_1y_2 + x_2y_1 = 0 \end{cases}$$

若 $y_1 = 0$, 则 $y_2 = 0$, 则 z_1 和 z_2 都是实数

$$\text{若 } y_1 \neq 0, \text{ 则 } \begin{cases} y_2 = -y_1 \neq 0 \\ x_1(-y_1) + x_2y_1 = 0 \end{cases}, \text{ 即 } x_1 = x_2, \text{ 则 } z_1 \text{ 和 } z_2 \text{ 是一对共轭复数}$$

□

4 求复数 $\frac{z-1}{z+1}$ 的实部及虚部。

Proof.

$$\begin{aligned}
 & \text{设 } z = x + yi \\
 \therefore \quad & \frac{z-1}{z+1} = \frac{x-1+yi}{x+1+yi} \\
 & = \frac{(x-1+yi)(x+1-yi)}{(x+1+yi)(x+1-yi)} \\
 & = \frac{x^2 - (1-yi)^2}{(x+1)^2 + y^2} \\
 & = \frac{x^2 + y^2 - 1 + 2yi}{(x+1)^2 + y^2} \\
 \therefore \quad & Re\left(\frac{z-1}{z+1}\right) = \frac{x^2 + y^2 - 1}{(x+1)^2 + y^2} \quad Im\left(\frac{z-1}{z+1}\right) = \frac{2y}{(x+1)^2 + y^2}
 \end{aligned}$$

□

5 设 z_1 及 z_2 是两复数. 求证:

- (1) $|z_1 - z_2|^2 = |z_1|^2 + |z_2|^2 - 2Re(z_1, \bar{z}_2)$
- (2) $|z_1 - z_2| \geq ||z_1| - |z_2||$
- (3) $|z_1 + z_2|^2 + |z_1 - z_2|^2 = 2(|z_1|^2 + |z_2|^2)$, 并说明其几何意义.

Proof.

设 $z_k = x_k + y_k i$ ($k = 1, 2$)

$$\begin{aligned}
 (1) \quad |z_1 - z_2|^2 &= (z_1 - z_2)(\overline{z_1 - z_2}) \\
 &= (z_1 - z_2)(\bar{z}_1 - \bar{z}_2) \\
 &= z_1\bar{z}_1 + z_2\bar{z}_2 - z_2\bar{z}_1 - z_1\bar{z}_2 \\
 &= |z_1|^2 + |z_2|^2 - (\bar{z}_1\bar{z}_2 + z_1\bar{z}_2) \\
 &= |z_1|^2 + |z_2|^2 - 2Re(z_1, \bar{z}_2)
 \end{aligned}$$

$$\begin{aligned}
 (2) \quad \because \quad & |z_1 - z_2|^2 = |z_1|^2 + |z_2|^2 - 2Re(z_1, \bar{z}_2) \\
 \therefore \quad & ||z_1| - |z_2||^2 = |z_1|^2 - 2|z_1||z_2| + |z_2|^2 \\
 & = |z_1|^2 + |z_2|^2 - 2|z_1||\bar{z}_2| \\
 & = |z_1|^2 + |z_2|^2 - 2|z_1\bar{z}_2| \\
 \therefore \quad & |z_1\bar{z}_2| \geq Re(z_1\bar{z}_2) \\
 \therefore \quad & |z_1|^2 + |z_2|^2 - 2Re(z_1\bar{z}_2) \geq |z_1|^2 + |z_2|^2 - 2|z_1\bar{z}_2| \\
 \therefore \quad & |z_1 - z_2|^2 \geq ||z_1| - |z_2||^2 \\
 \therefore \quad & |z_1 - z_2| \geq ||z_1| - |z_2|| \\
 (3) \quad \because \quad & |z_1 - z_2|^2 = |z_1|^2 + |z_2|^2 - 2Re(z_1, \bar{z}_2), \quad |z_1 + z_2|^2 = |z_1|^2 + |z_2|^2 + 2Re(z_1, \bar{z}_2) \\
 \therefore \quad & |z_1 - z_2|^2 + |z_1 + z_2|^2 = 2(|z_1|^2 + |z_2|^2)
 \end{aligned}$$

其几何意义为: 平行四边形两对角线长的平方和等于各边平方和.

□

6 设 $z = x + iy$. 证明:

$$\frac{|x| + |y|}{\sqrt{2}} \leq |z| \leq |x| + |y|.$$

Proof.

$$\begin{aligned} \because \text{由均值不等式 } \frac{a+b}{2} \leq \sqrt{\frac{a^2+b^2}{2}} \text{ 有 } \frac{|x|+|y|}{\sqrt{2}} \leq \frac{2}{\sqrt{2}} \sqrt{\frac{x^2+y^2}{2}} = \sqrt{x^2+y^2} = |z| \\ |z| = \sqrt{x^2+y^2} = \sqrt{|x|^2+|y|^2} \leq |x| + |y| \\ \therefore \frac{|x| + |y|}{\sqrt{2}} \leq |z| \leq |x| + |y| \end{aligned}$$

□

7 试证: 分别以 z_1, z_2, z_3 及 w_1, w_2, w_3 为顶点的两个三角形相似的必要与充分条件是

$$\begin{vmatrix} 1 & 1 & 1 \\ z_1 & z_2 & z_3 \\ w_1 & w_2 & w_3 \end{vmatrix} = 0.$$

Proof.

$\because z_1, z_2, z_3$ 为三角形顶点 $\therefore z_1, z_2, z_3$ 不共线

$$\begin{aligned} \therefore 0 &= \begin{vmatrix} 1 & 1 & 1 \\ z_1 & z_2 & z_3 \\ w_1 & w_2 & w_3 \end{vmatrix} = \begin{vmatrix} 1 & 0 & 0 \\ z_1 & z_2 - z_1 & z_3 - z_1 \\ w_1 & w_2 - w_1 & w_3 - w_1 \end{vmatrix} = (z_2 - z_1)(w_3 - w_1) - (z_3 - z_1)(w_2 - w_1) \\ \iff \frac{z_1 - z_1}{z_3 - z_1} &= \frac{w_2 - w_1}{w_3 - w_1} \\ \iff \begin{cases} \frac{|z_1 - z_1|}{|z_3 - z_1|} = \frac{|w_2 - w_1|}{|w_3 - w_1|} \\ \arg(z_2 - z_1) - \arg(z_3 - z_1) = \arg(w_2 - w_1) - \arg(w_3 - w_1) \end{cases} \\ \iff \text{两三角形相似} \end{aligned}$$

□

8 如果 $|z_1| = |z_2| = |z_3| = 1$, 且 $z_1 + z_2 + z_3 = 0$, 证明 z_1, z_2, z_3 是内接于单位圆的一个正三角形的顶点.

Proof.

证法一

设 $z_k = x_k + iy_k$ ($k = 1, 2, 3$)

$\because |z_1| = |z_2| = |z_3| = 1, z_1 + z_2 + z_3 = 0$

$$\begin{aligned} \therefore \begin{cases} x_1 + x_2 + x_3 = 0 \\ y_1 + y_2 + y_3 = 0 \end{cases} \quad (1) \quad &\begin{cases} x_1^2 + y_1^2 = 1 \quad (2) \\ x_2^2 + y_2^2 = 1 \quad (3) \\ x_3^2 + y_3^2 = 1 \quad (4) \end{cases} \end{aligned}$$

\therefore 由(1)解得 $x_1 = -x_2 - x_3, y_1 = -y_2 - y_3$, 代入(2)得 $2x_2x_3 + 2y_2y_3 = 1 \quad (5)$

$\therefore -1 \times (5) + (3) + (4)$ 得 $(x_2 - x_3)^2 + (y_2 - y_3)^2 = 3$, 即 $|z_2 - z_3| = \sqrt{3}$

同理可得 $|z_1 - z_2| = |z_1 - z_3| = \sqrt{3}$

$\therefore z_1, z_2, z_3$ 是一个正三角形的顶点

$\because z_1, z_2, z_3$ 在单位圆上 $\therefore z_1, z_2, z_3$ 是内接于单位圆的一个正三角形的顶点

证法二

$$\because z_1 + z_2 + z_3 = 0 \quad \therefore z_3 = -z_2 - z_1 \quad \therefore \bar{z}_3 = -(\bar{z}_2 + \bar{z}_1)$$

$$\therefore z_3\bar{z}_3 = z_1\bar{z}_1 + z_2\bar{z}_2 + z_1\bar{z}_2 + \bar{z}_1z_2$$

$$\because |z_1| = |z_2| = |z_3| = 1 \quad \therefore z_1\bar{z}_2 + \bar{z}_1z_2 = -1$$

$$\therefore |z_1 - z_2|^2 = (z_1 - z_2)(\bar{z}_1 - \bar{z}_2) = |z_1|^2 + |z_2|^2 - (z_1\bar{z}_2 + \bar{z}_1z_2) = 3$$

$$\therefore |z_1 - z_2| = \sqrt{3}$$

同理可得 $|z_1 - z_2| = |z_1 - z_3| = \sqrt{3}$

$\therefore z_1, z_2, z_3$ 是一个正三角形的顶点

$\because z_1, z_2, z_3$ 在单位圆上 $\therefore z_1, z_2, z_3$ 是内接于单位圆的一个正三角形的顶点

□

9 应用棣莫弗公式, 证明:

$$(1) (1 + \cos \theta + i \sin \theta)^n = 2^n \cos^n \frac{\theta}{2} \left(\cos \frac{n\theta}{2} + i \sin \frac{n\theta}{2} \right)$$

$$(2) \cos 3\theta = 4\cos^3 \theta - 3\cos \theta \text{ 及 } \sin 3\theta = 3\sin \theta - 4\sin^3 \theta$$

$$(3) 1 + \cos \theta + \cos 2\theta + \cdots + \cos n\theta = \frac{1}{\sin \frac{\theta}{2}} \sin \frac{(n+1)\theta}{n} \cos \frac{n\theta}{2} \text{ 及 } \sin \theta + \sin 2\theta + \cdots + \sin n\theta = \frac{1}{\sin \frac{\theta}{2}} \sin \frac{(n+1)\theta}{n} \sin \frac{n\theta}{2} \quad (\theta \neq 2k\pi; k = 0, \pm 1, \pm 2, \dots).$$

Proof.

$$\begin{aligned} (1) \quad & (1 + \cos \theta + i \sin \theta)^n \\ &= \left(2 \cos^2 \frac{\theta}{2} + i \cdot 2 \cos \frac{\theta}{2} \sin \frac{\theta}{2} \right)^n \\ &= 2^n \cos^n \frac{\theta}{2} \left(\cos \frac{\theta}{2} + i \sin \frac{\theta}{2} \right)^n \\ &= 2^n \cos^n \frac{\theta}{2} \left(\cos \frac{n\theta}{2} + i \sin \frac{n\theta}{2} \right) \end{aligned}$$

$$\begin{aligned} (2) \quad & \because (\cos \theta + i \sin \theta)^3 = \cos(3\theta) + i \sin(3\theta) \\ &= \cos^3 \theta + 3i \cos^2 \theta \sin \theta + 3i^2 \cos \theta \sin^2 \theta + i^3 \sin^3 \theta \\ &= (\cos^3 \theta - 3\cos \theta \sin^2 \theta) + i(3\cos^2 \theta \sin \theta - \sin^3 \theta) \\ &= [\cos^3 \theta - 3\cos \theta (1 - \cos^2 \theta)] + i[3(1 - \sin^2 \theta) \sin \theta - \sin^3 \theta] \\ &= (4\cos^3 \theta - 3\cos \theta) + i(3\sin \theta - 4\sin^3 \theta) \end{aligned}$$

$$\therefore \cos 3\theta = 4\cos^3 \theta - 3\cos \theta, \quad \sin 3\theta = 3\sin \theta - 4\sin^3 \theta$$

$$\begin{aligned}
(3) \quad & \because \sum_{k=0}^n (\cos k\theta + i \sin k\theta) = (1 + \cos \theta + \cos 2\theta + \cdots + \cos n\theta) + i(\sin \theta + \sin 2\theta + \cdots + \sin n\theta) \\
& = \sum_{k=0}^n (\cos \theta + i \sin \theta)^k \\
& = 1 \cdot \frac{1 - (\cos \theta + i \sin \theta)^{n+1}}{1 - (\cos \theta + i \sin \theta)} \\
& = \frac{1 - \cos((n+1)\theta) - i \sin((n+1)\theta)}{1 - \cos \theta - i \sin \theta} \\
& = \frac{2 \sin^2 \frac{(n+1)\theta}{2} - 2i \sin \frac{(n+1)\theta}{2} \cos \frac{(n+1)\theta}{2}}{2 \sin^2 \frac{\theta}{2} - 2i \sin \frac{\theta}{2} \cos \frac{\theta}{2}} \\
& = \frac{1}{\sin \frac{\theta}{2}} \sin \frac{(n+1)\theta}{n} \left(\sin \frac{(n+1)\theta}{2} - i \cos \frac{(n+1)\theta}{2} \right) \left(\sin \frac{\theta}{2} + 2 \cos \frac{\theta}{2} \right) \\
& = \frac{1}{\sin \frac{\theta}{2}} \sin \frac{(n+1)\theta}{n} \left(\cos \frac{n\theta}{2} + i \sin \frac{n\theta}{2} \right) \\
& \therefore 1 + \cos \theta + \cos 2\theta + \cdots + \cos n\theta = \frac{1}{\sin \frac{\theta}{2}} \sin \frac{(n+1)\theta}{n} \cos \frac{n\theta}{2}, \\
& \sin \theta + \sin 2\theta + \cdots + \sin n\theta = \frac{1}{\sin \frac{\theta}{2}} \sin \frac{(n+1)\theta}{n} \sin \frac{n\theta}{2} \quad (\theta \neq 2k\pi; k = 0, \pm 1, \pm 2, \dots)
\end{aligned}$$

□

10 解方程 $z^2 - 3iz - (3 - i) = 0$.

Proof.

由求根公式得 $z = \frac{3i + \sqrt{3-4i}}{2}$

\because 令 $\sqrt{3-4i} = a + bi$, 则 $3 - 4i = a^2 - b^2 + 2abi$, 比较系数得 $\begin{cases} a^2 - b^2 = 3 \\ 2ab = -4 \end{cases}$

$\therefore a = \pm 2, b = \mp 1 \quad \therefore \sqrt{3-4i} = \pm(2-i)$

$\therefore z_1 = \frac{3i + (2-i)}{2} = 1+i, \quad z_2 = \frac{3i - (2-i)}{2} = -1+2i$

□

11 求 $\frac{1}{2}(\sqrt{2} + i\sqrt{2})$ 的三次方根.

Proof.

$$\begin{aligned}
& \because \frac{1}{2}(\sqrt{2} + i\sqrt{2}) = \cos \frac{\pi}{4} + i \sin \frac{\pi}{4} \\
& \therefore \sqrt[3]{\frac{1}{2}(\sqrt{2} + i\sqrt{2})} = \cos \frac{\frac{\pi}{4} + 2k\pi}{3} + i \sin \frac{\frac{\pi}{4} + 2k\pi}{3} \quad (k = 0, 1, 2)
\end{aligned}$$

□

12 应用方程 $(z+1)^n = 1$ 的 $n-1$ 个不为零的根的乘积, 证明:

$$\sin \frac{\pi}{n} \sin \frac{2\pi}{n} \cdots \sin \frac{(n-1)\pi}{n} = \frac{n}{2^{n-1}}.$$

Proof.

$$\because 1 = \cos(0) + i\sin(0) \quad \therefore \sqrt[n]{1} = \cos \frac{2k\pi}{n} + i\sin \frac{2k\pi}{n} \quad (k = 0, 1, \dots, n-1)$$

$$\therefore \text{方程非零根为 } z_{k+1} = \cos \frac{2k\pi}{n} + i\sin \frac{2k\pi}{n} - 1 \quad (k = 1, \dots, n-1)$$

$$\because z_j = \overline{z_{n-j}} \quad \therefore z_j z_{n-j} = |z_j|^2 = \left(\cos \frac{2j\pi}{n} - 1 \right)^2 + \left(\sin \frac{2j\pi}{n} \right)^2 = 2 - 2\cos \frac{2j\pi}{n}$$

$$\begin{aligned} \therefore \left(\prod_{j=1}^{n-1} z_j \right)^2 &= \prod_{j=1}^{n-1} z_j z_{n-j} \\ &= 2^{n-1} \prod_{i=1}^{n-1} \left(1 - \cos \frac{2j\pi}{n} \right) \\ &= 2^{n-1} \cdot 2^{n-1} \prod_{i=1}^{n-1} \sin^2 \frac{j\pi}{n} \end{aligned}$$

$$\therefore \prod_{j=1}^{n-1} z_j = 2^{n-1} \prod_{i=1}^{n-1} \sin \frac{j\pi}{n}$$

$$\because \text{由 } 1 = (z+1)^n \text{ 二项式展开及根与系数关系, 有 } \prod_{j=1}^{n-1} z_j \cdot (0+1) = C_n^0 = n$$

$$\therefore \sin \frac{\pi}{n} \sin \frac{2\pi}{n} \cdots \sin \frac{(n-1)\pi}{n} = \frac{n}{2^{n-1}}$$

□

13 设 $z_1, \dots, z_n, w_1, \dots, w_n \in C$. 证明拉格朗日等式:

$$\left| \sum_{j=1}^n z_j w_j \right|^2 = \left(\sum_{j=1}^n |z_j|^2 \right) \left(\sum_{j=1}^n |w_j|^2 \right) - \sum_{1 \leq j < k \leq n} |z_j \overline{w_k} - z_k \overline{w_j}|^2,$$

并由此导出柯西不等式:

$$\left| \sum_{j=1}^n z_j w_j \right|^2 \leq \left(\sum_{j=1}^n |z_j|^2 \right) \left(\sum_{j=1}^n |w_j|^2 \right).$$

Proof.

$$n=1 \text{ 时: } |z_1 w_1|^2 = z_1 w_1 \overline{z_1 w_1} = z_1 \overline{z_1} w_1 \overline{w_1} = |z_1|^2 |w_1|^2, \text{ 结论成立}$$

$$\text{设 } n = m \ (m \in N_+) \text{ 时, 结论成立. 即 } \left| \sum_{j=1}^m z_j w_j \right|^2 = \left(\sum_{j=1}^m |z_j|^2 \right) \left(\sum_{j=1}^m |w_j|^2 \right) - \sum_{1 \leq j < k \leq m} |z_j \overline{w_k} - z_k \overline{w_j}|^2$$

$$\begin{aligned} \therefore \left| \sum_{j=1}^{m+1} z_j w_j \right|^2 &= \left| \sum_{j=1}^m z_j w_j + z_{m+1} w_{m+1} \right|^2 \\ &= \left| \sum_{j=1}^m z_j w_j \right|^2 + |z_{m+1} w_{m+1}|^2 + 2\operatorname{Re} \left[\left(\left| \sum_{j=1}^m z_j w_j \right|^2 \right) (z_{m+1} w_{m+1}) \right] \end{aligned}$$

$$\begin{aligned}
&= \left(\sum_{j=1}^m |z_j|^2 \right) \left(\sum_{j=1}^m |w_j|^2 \right) - \sum_{1 \leq j < k \leq m} |z_j \overline{w_k} - z_k \overline{w_j}|^2 + |z_{m+1} w_{m+1}|^2 + 2Re \left[\left(\left| \sum_{j=1}^m z_j w_j \right|^2 \right) (z_{m+1} w_{m+1}) \right] \\
\therefore \quad &\left(\sum_{j=1}^{m+1} |z_j|^2 \right) \left(\sum_{j=1}^{m+1} |w_j|^2 \right) = \sum_{k=1}^{m+1} \sum_{j=1}^{m+1} |z_j|^2 |w_k|^2 \\
&= \sum_{k=1}^{m+1} \sum_{j=1}^{m+1} z_j \overline{z_j} w_k \overline{w_k} \\
&= \sum_{k=1}^{m+1} \sum_{j=1}^{m+1} |z_j w_k|^2 \\
&= \left(\sum_{j=1}^m |z_j|^2 \right) \left(\sum_{j=1}^m |w_j|^2 \right) + |z_{m+1} w_{m+1}|^2 + \sum_{j=1}^m |z_j|^2 |w_{m+1}|^2 + \sum_{j=1}^m |z_{m+1}|^2 |w_j|^2 \\
Re \left[\left(\left| \sum_{j=1}^m z_j w_j \right|^2 \right) (z_{m+1} w_{m+1}) \right] &= \left(\left| \sum_{j=1}^m z_j w_j \right|^2 \right) (z_{m+1} w_{m+1}) + \overline{\left(\left| \sum_{j=1}^m z_j w_j \right|^2 \right) (z_{m+1} w_{m+1})} \\
&= \left| \sum_{j=1}^m z_j w_j \right|^2 (z_{m+1} w_{m+1} + \overline{z_{m+1} w_{m+1}}) \\
\sum_{1 \leq j < k \leq m+1} |z_j \overline{w_k} - z_k \overline{w_j}|^2 &= \sum_{1 \leq j < k \leq m} |z_j \overline{w_k} - z_k \overline{w_j}|^2 + \sum_{j=1}^m |z_j \overline{w_{m+1}} - z_{m+1} \overline{w_j}|^2 \\
&= \sum_{1 \leq j < k \leq m} |z_j \overline{w_k} - z_k \overline{w_j}|^2 + \sum_{j=1}^m [|z_j \overline{w_{m+1}}|^2 + |z_{m+1} \overline{w_j}|^2 - 2Re(z_j \overline{w_{m+1}} z_{m+1} \overline{w_j})] \\
&= \sum_{1 \leq j < k \leq m} |z_j \overline{w_k} - z_k \overline{w_j}|^2 + \sum_{j=1}^m |z_j|^2 |w_{m+1}|^2 + \sum_{j=1}^m |z_{m+1}|^2 |w_j|^2 - 2Re \left[\left(\left| \sum_{j=1}^m z_j w_j \right|^2 \right) (z_{m+1} w_{m+1}) \right] \\
\therefore \quad &\left| \sum_{j=1}^{m+1} z_j w_j \right|^2 = \left(\sum_{j=1}^{m+1} |z_j|^2 \right) \left(\sum_{j=1}^{m+1} |w_j|^2 \right) - \sum_{1 \leq j < k \leq m+1} |z_j \overline{w_k} - z_k \overline{w_j}|^2 \\
\therefore \quad \text{由数学归纳法} \quad &\left| \sum_{j=1}^n z_j w_j \right|^2 = \left(\sum_{j=1}^n |z_j|^2 \right) \left(\sum_{j=1}^n |w_j|^2 \right) - \sum_{1 \leq j < k \leq n} |z_j \overline{w_k} - z_k \overline{w_j}|^2 \\
\therefore \quad &\left| \sum_{j=1}^n z_j w_j \right|^2 \leq \left(\sum_{j=1}^n |z_j|^2 \right) \left(\sum_{j=1}^n |w_j|^2 \right)
\end{aligned}$$

□

14 设 $|z_0| < 1$. 证明:

如果 $|z| = 1$, 那么

$$\left| \frac{z - z_0}{1 - \overline{z_0}z} \right| = 1.$$

如果 $|z| < 1$, 那么

- (1) $\left| \frac{z - z_0}{1 - \overline{z_0}z} \right| < 1$;
- (2) $1 - \left| \frac{z - z_0}{1 - \overline{z_0}z} \right|^2 = \frac{(1 - |z_0|^2)(1 - |z|^2)}{|1 - \overline{z_0}z|^2}$;
- (3) $\frac{|z| - |z_0|}{1 - |z_0||z|} \leq \left| \frac{z - z_0}{1 - \overline{z_0}z} \right| \leq \frac{|z| + |z_0|}{1 + |z_0||z|}$;

$$(4) \quad \left| \frac{z-z_0}{1-\bar{z}_0 z} \right| \leq |z| + |z_0|.$$

Proof.

若 $|z| = 1$:

$$\begin{aligned} \because |z - z_0| &= |z||z - z_0| = |z||\bar{z} - \bar{z}_0| = |z||\bar{z} - \bar{z}_0| = |z\bar{z} - z\bar{z}_0| = |1 - z\bar{z}_0| \\ \therefore \left| \frac{z-z_0}{1-\bar{z}_0 z} \right| &= 1 \end{aligned}$$

若 $|z| < 1$:

$$\begin{aligned} (1) \quad \because |z|^2(1 - |z_0|^2) &< 1 - |z_0|^2 \quad \therefore |z|^2 + |z_0|^2 < 1 + |z|^2|z_0|^2 \\ \therefore |z - z_0|^2 &= |z|^2 + |z_0|^2 - 2\operatorname{Re}(z\bar{z}_0) < 1 + |z|^2|z_0|^2 - 2\operatorname{Re}(z\bar{z}_0) = |1 - z\bar{z}_0|^2 \\ \therefore \left| \frac{z-z_0}{1-\bar{z}_0 z} \right| &< 1 \\ (2) \quad |1 - z\bar{z}_0|^2 - |z - z_0|^2 &= (1 + |z|^2|z_0|^2 - 2\operatorname{Re}(z\bar{z}_0)) - (|z|^2 + |z_0|^2 - 2\operatorname{Re}(z\bar{z}_0)) \\ &= 1 + |z|^2|z_0|^2 - |z|^2 - |z_0|^2 \\ &= (1 - |z_0|^2)(1 - |z|^2) \\ (3) \quad \because |z_0| < 1, |z| < 1 \quad \therefore 1 - |z_0||z| &= 1 - |\bar{z}_0 z| = |1 - \bar{z}_0 z| \\ \because ||z| - |z_0|| \leq |z - z_0| \quad \therefore \frac{||z| - |z_0||}{1 - |z_0||z|} &\leq \frac{|z - z_0|}{|1 - \bar{z}_0 z|} = \left| \frac{z-z_0}{1-\bar{z}_0 z} \right| \\ \therefore \left| \frac{z-z_0}{1-\bar{z}_0 z} \right| &< 1, \quad \frac{|z - z_0| + 2|z_0|}{|1 - |z_0||z| + 2|z_0||z|} \geq |1 - |z_0||z| + 2|z_0||z| = 1 + |z_0||z| \\ \therefore \left| \frac{z-z_0}{1-\bar{z}_0 z} \right| &= \frac{|z - z_0|}{|1 - \bar{z}_0 z|} \leq \frac{|z - z_0| + 2|z_0|}{|1 - |z_0||z| + 2|z_0||z|} \leq \frac{|z - z_0| + 2|z_0|}{|1 - |z_0||z| + 2|z_0||z|} \leq \frac{|z| + |z_0|}{1 + |z_0||z|} \\ \therefore \frac{||z| - |z_0||}{1 - |z_0||z|} &\leq \left| \frac{z-z_0}{1-\bar{z}_0 z} \right| \leq \frac{|z| + |z_0|}{1 + |z_0||z|} \\ (4) \quad \because 1 + |z_0||z| \geq 1 \quad \therefore \left| \frac{z-z_0}{1-\bar{z}_0 z} \right| &\leq \frac{|z| + |z_0|}{1 + |z_0||z|} \leq |z| + |z_0| \end{aligned}$$

□

15 设有限复数 z_1 及 z_2 在复球面上表示为 P_1 及 P_2 两点. 求证 P_1 及 P_2 的距离是:

$$\frac{2|z_1 - z_2|}{\sqrt{(1 + |z_1|^2)(1 + |z_2|^2)}},$$

P_1 及 N (图 3) 的距离是:

$$\frac{2}{\sqrt{1 + |z_1|^2}}.$$

Proof.

设 P_1, P_2 分别为 $(\xi_1, \eta_1, \zeta_1), (\xi_2, \eta_2, \zeta_2)$. 复平面上与 P_1, P_2 相对应的点分别为 $z_1(x_1, y_1, 0), z_2(x_2, y_2, 0). N = (0, 0, 1)$.

$$\because P_1, P_2 \text{ 在复球面上} \quad \therefore \xi_1^2 + \eta_1^2 + \zeta_1^2 = 1, \xi_2^2 + \eta_2^2 + \zeta_2^2 = 1$$

$$\because N, P_1, z_1 \text{ 共线} \quad \therefore \frac{\xi_1 - 0}{x_1 - 0} = \frac{\eta_1 - 0}{y_1 - 0} = \frac{\zeta_1 - 1}{0 - 1} \quad \therefore x_1 = \frac{\xi_1}{1 - \zeta_1}, \quad y_1 = \frac{\eta_1}{1 - \zeta_1}$$

$$\because |z_1|^2 = x_1^2 + y_1^2 = \frac{\xi_1^2 + \eta_1^2}{(1 - \zeta_1)^2} = \frac{1 + \zeta_1}{1 - \zeta_1} \quad \therefore \zeta_1 = \frac{|z_1|^2 - 1}{1 + |z_1|^2}$$

$$\therefore \xi_1 = \frac{2x_1}{1 + |z_1|^2}, \quad \eta_1 = \frac{2y_1}{1 + |z_1|^2}$$

$$\text{同理可得 } \xi_2 = \frac{2x_2}{1 + |z_2|^2}, \quad \eta_2 = \frac{2y_2}{1 + |z_2|^2}, \quad \zeta_2 = \frac{|z_2|^2 - 1}{1 + |z_2|^2}$$

$$\therefore |P_1 P_2| = \sqrt{(\xi_1 - \xi_2)^2 + (\eta_1 - \eta_2)^2 + (\zeta_1 - \zeta_2)^2}$$

$$= \sqrt{\frac{4[|z_1|^2 + |z_2|^2 - 2\operatorname{Re}(z_1 z_2)]}{(1 + |z_1|^2)(1 + |z_2|^2)}}$$

$$= \sqrt{\frac{2^2 |z_1 - z_2|^2}{(1 + |z_1|^2)(1 + |z_2|^2)}}$$

$$= \frac{2|z_1 - z_2|}{\sqrt{(1 + |z_1|^2)(1 + |z_2|^2)}}$$

$$|P_1 N| = \sqrt{(\xi_1 - 0)^2 + (\eta_1 - 0)^2 + (\zeta_1 - 1)^2}$$

$$= \sqrt{\frac{4x_1^2 + 4y_1^2 + 4}{(1 + |z_1|^2)}}$$

$$= \sqrt{\frac{4(1 + |z_1|^2)}{(1 + |z_1|^2)}}$$

$$= \frac{2}{\sqrt{1 + |z_1|^2}}$$

□

16 指出下列点集中哪些是开集，哪些是闭集，哪些是紧集：

(1) 全体整数集； (2) 有限个复数的集；

(3) $\{z \in C : \operatorname{Im} z > 0\} \setminus \bigcup_{k=-\infty}^{+\infty} \{z \in C : z = k + iy, y \in [0, 1]\}$

(4) C, C_∞ 及空集 \emptyset .

Proof.

(1) $\because \forall z \in Z, \forall \delta > 0, \exists z_1 \in Z, s.t. z_1 \in B(z, \delta)$

$\therefore z$ 是孤立点 $\therefore Z$ 中没有聚点 $\therefore Z$ 是闭集

$\therefore Z$ 无界 $\therefore Z$ 不是紧集

(2) \because 有限个复数之集中每个复数都是孤立点，且该集有界 \therefore 该集为闭集，且为紧集

(3) $\because \{z \in C : \operatorname{Im} z > 0\}$ 是开集， $\bigcup_{k=-\infty}^{+\infty} \{z \in C : z = k + iy, y \in [0, 1]\}$ 是闭集

$\therefore \{z \in C : \operatorname{Im} z > 0\} \setminus \bigcup_{k=-\infty}^{+\infty} \{z \in C : z = k + iy, y \in [0, 1]\}$ 是开集

(4) C 为无界开集； C_∞ 为无界闭集； \emptyset 中没有聚点，因此为有界闭集

□

17 满足下列条件的点 z 所组成的点集是什么图形? 如果是区域, 是单连通区域还是多连通区域?

- | | |
|--|---|
| (1) $\operatorname{Im} z = 3$; | (2) $\operatorname{Re} z > \frac{1}{2}$; |
| (3) $ z - i \leq 2 + i $; | (4) $ z - 2 + z + 2 = 5$; |
| (5) $\arg(z - i) = \frac{\pi}{4}$; | (6) $ z < 1, \operatorname{Re} z \leq \frac{1}{2}$; |
| (7) $0 < z + 1 + i < 2$; | (8) $\left \frac{z-1}{z+1} \right \leq 2$; |
| (9) $0 < \arg(z - 1) < \frac{\pi}{4}, 2 < \operatorname{Re} z < 3$; | (10) $0 < \arg \frac{z-i}{z+i} < \frac{\pi}{4}$. |

Proof.

- (1) 过点 $3i$ 且平行于实轴的一条直线. 它不是区域.
- (2) 以直线 $\operatorname{Re} z = \frac{1}{2}$ 为左边界的一半平面 (不包括 $\operatorname{Re} z = \frac{1}{2}$). 它是单连通区域.
- (3) 以点 i 为圆心, $\sqrt{5}$ 为半径的闭圆盘. 它是单连通闭区域.
- (4) 以 ± 2 为焦点, 以 $\frac{5}{2}$ 为长半轴. 它不是区域.
- (5) 以点 i 为端点, 斜率为 1 的半射线 (不包括端点 i). 它不是区域.
- (6) 以原点为圆心, 1 为半径的圆盘和以直线 $\operatorname{Re} z = \frac{1}{2}$ 为右边界 (包括 $\operatorname{Re} z = \frac{1}{2}$) 的公共部分. 它不是区域.
- (7) 以 $-1 - i$ 为圆心, 2 为半径去掉圆心的圆盘. 它是多连通区域.
- (8) $\because \left| \frac{z-1}{z+1} \right| \leq 2 \quad \therefore |z-1| \leq 2|z+1| \quad \therefore \left(x + \frac{5}{3} \right)^2 + y^2 \geq \left(\frac{4}{3} \right)^2$
以 $-\frac{5}{3}$ 为圆心, $\frac{4}{3}$ 为半径的圆盘外所有点的集合. 它是多连通闭区域.
- (9) 以直线 $\operatorname{Re} z = 2, \operatorname{Re} z = 3$ 为左、右底, 以直线 $\arg(z - 1) = \frac{\pi}{4}$ 和实轴为上、下腰的直角梯形 (不包括边界). 它是单连通区域.

$$(10) \quad \because \frac{z-i}{z+i} = \frac{x^2+y^2-1}{x^2+(y+1)^2} + i \frac{-2x}{x^2+(y+1)^2} \quad \therefore \frac{x^2+y^2-1}{x^2+(y+1)^2} > \frac{-2x}{x^2+(y+1)^2} > 0$$

$$\therefore \begin{cases} -2x > 0 \\ x^2+y^2-1 > 0 \\ -2x < x^2+y^2-1 \end{cases} \quad \therefore \begin{cases} x < 0 \\ x^2+y^2 > 1 \\ (x+1)^2+y^2 > 2 \end{cases}$$

在圆 $(x+1)^2+y^2 = (\sqrt{2})^2$ 外且属于左半平面的所有点的集合. 它是单连通区域.

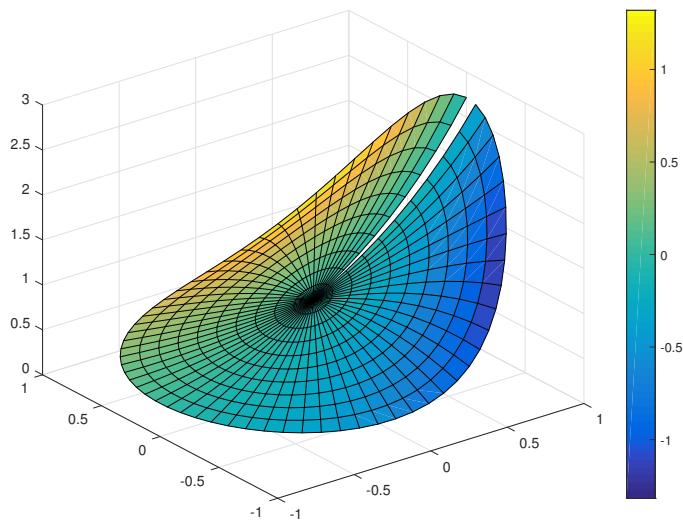
□

2 复变函数

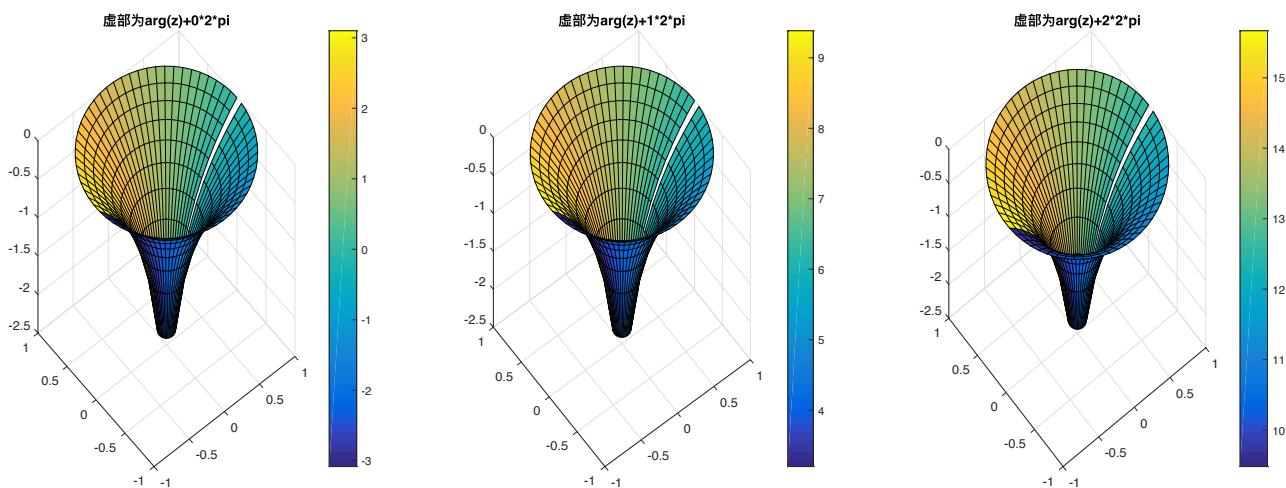
小结

1. 复变函数图像 利用 MATLAB 绘制复变函数图像，其中 xoy 平面表示定义域，纵轴表示 $\operatorname{Re}f(z)$ ，颜色表示 $\operatorname{Im}f(z)$ (具体颜色所代表的值由每个图像右端的 colorbar 指明)。可以看到，在多连通分支的的函数图像中， $\operatorname{Im}f(z)$ 在割线处取值不连续。

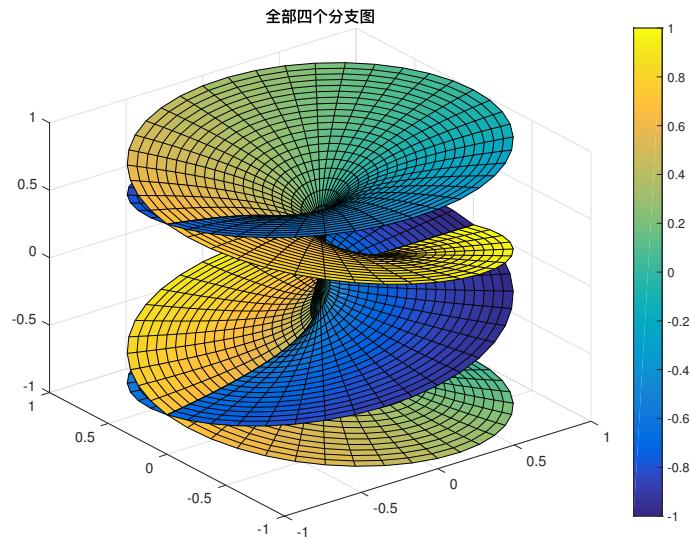
(a) 指数函数



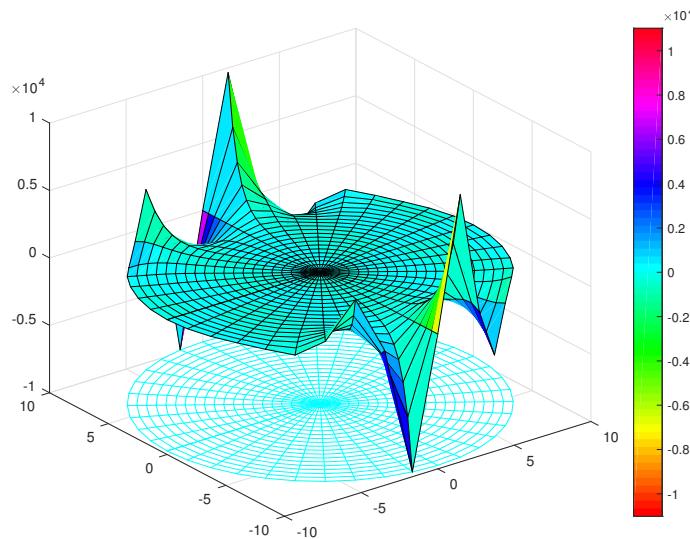
(b) 对数函数



(c) 幂函数 ($\sqrt[4]{z}$)



(d) 三角函数 ($\sin z$)



2. 解析函数

1). 柯西-黎曼 ($C-R$) 条件

2). 导数

$$\begin{aligned} f'(z) &= \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} \\ &= \frac{\partial v}{\partial y} - i \frac{\partial u}{\partial y} \end{aligned}$$

3). 解析函数 $f(z) \equiv C$ 的充要条件

- (a) $f'(z) \equiv 0$
- (b) $\operatorname{Re} f(z) \equiv C_1$
- (c) $\operatorname{Im} f(z) \equiv C_2$
- (d) $\arg f(z) \equiv C_3$
- (e) $\overline{f(z)}$ 解析
- (f) $|f(z)| \equiv C_4$
- (g) $au + bv = c$

习题二

1 设函数 $f(z)$ 在区域 D 内连续，并对任意的 $z_0 \in \partial D, \lim_{z \rightarrow z_0} f(z) (z \in D)$ 存在。证明：

$$F(z) = \begin{cases} f(z), & \text{当 } z \in D \\ \lim_{\xi \rightarrow z} f(\xi), & \text{当 } z \in \partial D \end{cases}$$

在 \bar{D} 上连续。

Proof.

$\because F(z) = f(z) (z \in D)$, $f(z)$ 在 D 上连续 $\therefore F(z)$ 在 D 上连续

$\because \forall z_0 \in \partial D, \forall \{\xi_n\} \subset D, s.t. \lim_{n \rightarrow \infty} \xi_n = z_0, \lim_{z \rightarrow z_0} f(z) (z \in D)$ 存在

$\therefore F(z_0) = \lim_{n \rightarrow \infty} f(\xi_n) = \lim_{n \rightarrow \infty} F(\xi_n) \quad \therefore F(z)$ 在 ∂D 上连续

\therefore 在 \bar{D} 上连续

□

2 (1) 设函数 f 在区域 D 内一致连续。证明：对任意的 $z_0 \in \partial D, \lim_{z \rightarrow z_0} f(z) (z \in D)$ 存在。

(2) $\frac{1}{1+z^2}$ 在圆盘 $|z| < 1$ (称为单位圆盘) 内是否一致连续？

Proof.

(1) 设 $f(z) = u(x, y) + iv(x, y)$

$\because f$ 在区域 D 内一致连续 $\therefore \forall \varepsilon > 0, \exists \delta > 0, s.t. \forall z_1, z_2 \in D, |z_1 - z_2| < \delta, |f(z_1) - f(z_2)| < \varepsilon$

$\therefore \forall z_0 \in \partial D, \exists \{\xi_n\} \subset D, s.t. \lim_{n \rightarrow \infty} \xi_n = z_0$

\therefore 对 D 中任意收敛到 z_0 的点列 $\{\xi_n\}$: $\exists N \in \mathbb{N}_+, s.t. n > N$ 时, $|\xi_n - z_0| < \frac{\delta}{2}$

$$\begin{aligned}
&\therefore m, n > N \text{ 时}, |\xi_m - \xi_n| \leq |\xi_m - z_0| + |\xi_n - z_0| < \delta \\
&\therefore |f(\xi_m) - f(\xi_n)| < \varepsilon \\
&\therefore |u(\xi_m) - u(\xi_n)| < \varepsilon, |v(\xi_m) - v(\xi_n)| < \varepsilon \quad \therefore \text{由 Cauchy 收敛准则 } \lim_{n \rightarrow \infty} u(\xi_n) = u(z), \lim_{n \rightarrow \infty} v(\xi_n) = v(z) \\
&\therefore \lim_{z \rightarrow z_0} f(z) (z \in D) \text{ 存在}
\end{aligned}$$

(2) 证法一：

$$\begin{aligned}
&\because \forall z_0 = x_0 + iy_0 \in D = \{z | |z| < 1\}, D \text{ 为开集} \quad \therefore \exists \delta_0 > 0, \text{s.t. } B(z_0, \delta_0) \subset D \\
&\because \forall \varepsilon > 0, \forall z \in B(z_0, \delta_0) \subset D, |z| \leq |z_0| + \delta_0 < 1 \\
&\therefore |1+z^2| \geq 1-|z^2| = 1-|z|^2 \geq 1-|z| > 1-(|z_0|+\delta_0) \\
&\therefore \left| \frac{1}{1+z^2} - \frac{1}{1+z_0^2} \right| = \left| \frac{z_0^2-z^2}{(1+z^2)(1+z_0^2)} \right| \\
&\quad = \frac{|z_0^2-z^2|}{|(1+z^2)(1+z_0^2)|} \\
&\quad = \frac{|z_0+z||z_0-z|}{|1+z^2||1+z_0^2|} \\
&\quad \leq \frac{|z_0+z||z_0-z|}{|1+z_0^2|(1-|z_0|-\delta_0)} \\
&\quad \leq \frac{2|z_0-z|}{|1+z_0^2|(1-|z_0|-\delta_0)} \\
&\therefore \text{取 } \delta = \min\{\delta_0, \frac{\varepsilon|1+z_0^2|(1-|z_0|-\delta_0)}{2}\}, \text{ 则当 } |z-z_0| < \delta \text{ 时, 有 } \left| \frac{1}{1+z^2} - \frac{1}{1+z_0^2} \right| < \varepsilon \\
&\therefore f(z) = \frac{1}{1+z^2} \text{ 在 } z = z_0 \text{ 处连续} \quad \therefore \text{由 } z_0 \text{ 任意性有 } f(z) = \frac{1}{1+z^2} \text{ 在 } D \text{ 上连续} \\
&\therefore \forall n \in N_+, z_n = i \left(1 - \frac{1}{n}\right) \in D, z_0 = i \in \partial D, \lim_{n \rightarrow \infty} f(z_n) = \infty \quad \therefore \lim_{z \rightarrow z_0} f(z) = \infty
\end{aligned}$$

∴ 由第 (1) 题知 $f(z)$ 在 D 内不一致连续

证法二：

$$\begin{aligned}
&\text{取 } z_1 = \frac{n}{n+1}i, z_2 = \frac{n-1}{n}i \\
&\therefore |z_1 - z_2| = \frac{1}{n(n+1)} \rightarrow 0 \quad (n \rightarrow \infty) \\
&\left| \frac{1}{1+z_1^2} - \frac{1}{1+z_2^2} \right| = \left| \frac{1}{1-\frac{n^2}{(1+n)^2}} - \frac{1}{1-\frac{(n-1)^2}{n^2}} \right| \\
&\quad = \left| \frac{(n+1)^2}{2n+1} - \frac{n^2}{2n-1} \right| \\
&\quad = \frac{2n^2-1}{4n^2-1} \\
&\quad = \frac{1-\frac{1}{2n^2}}{2-\frac{1}{2n^2}} \rightarrow \frac{1}{2} \quad (n \rightarrow \infty)
\end{aligned}$$

∴ $f(z)$ 在 D 内不一致连续

□

3 下列函数在何处可微? 在何处解析?

- (1) $f(z) = x^2 - iy$; (2) $f(z) = 2x^3 + iy^3$; (3) $f(z) = |z|^2$;
 (4) $f(z) = xy^2 + ix^2y$; (5) $e^{x^2-y^2} \cos 2xy + ie^{x^2-y^2} \sin 2xy$.

Proof.

记 $\operatorname{Re} f(z) = u(x, y)$, $\operatorname{Im} f(z) = v(x, y)$

$$(1) \quad \because u, v \text{ 在 } R^2 \text{ 上可微}, \begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \end{cases} \iff x = -\frac{1}{2}$$

$\therefore f(z)$ 在 $\{z(x, y) | x = -\frac{1}{2}\}$ 上可微

$\therefore \{z(x, y) | x = -\frac{1}{2}\}$ 不是开区域 $\therefore f(z)$ 无处解析

$$(2) \quad \because u, v \text{ 在 } R^2 \text{ 上可微}, \begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \end{cases} \iff 6x = 3y^2$$

$\therefore f(z)$ 在 $\{z(x, y) | 6x = 3y^2\}$ 上可微

$\therefore \{z(x, y) | 6x = 3y^2\}$ 不是开区域 $\therefore f(z)$ 无处解析

$$(3) \quad \because f(z) = |z|^2 = x^2 + y^2, u, v \text{ 在 } R^2 \text{ 上可微}, \begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \end{cases} \iff x = y = 0 \iff z = 0$$

$\therefore f(z)$ 在 $z = 0$ 处可微

$\therefore \{0\}$ 不是开区域 $\therefore f(z)$ 无处解析

$$(4) \quad \because u, v \text{ 在 } R^2 \text{ 上可微}, \begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \end{cases} \iff \begin{cases} y^2 = x^2 \\ 2xy = -2xy \end{cases} \iff x = y = 0 \iff z = 0$$

$\therefore f(z)$ 在 $z = 0$ 处可微

$\therefore \{0\}$ 不是开区域 $\therefore f(z)$ 无处解析

$$(5) \quad \because u, v \text{ 在 } R^2 \text{ 上可微}, \begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \end{cases} \iff \begin{cases} -4xye^{x^2-y^2} \sin(2xy) = -4xye^{x^2-y^2} \cos(2xy) \\ 4xye^{x^2-y^2} \sin(2xy) = 4xye^{x^2-y^2} \cos(2xy) \end{cases} \iff x, y \in R$$

$$\iff z \in C$$

$\therefore f(z)$ 在 C 上可微

$\therefore C$ 是开区域 $\therefore f(z)$ 在 C 上解析

□

4 设函数 $f(z)$ 在区域 D 内解析. 证明: 如果对每一点 $z \in D$, 有

$$f'(z) = 0,$$

那么 $f(z)$ 在 D 内为常数.

Proof.

$$\begin{aligned} \because f(z) \text{ 在 } D \text{ 内解析} \quad \therefore f'(z) = \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} = \frac{\partial v}{\partial y} - i \frac{\partial u}{\partial y}, \quad \begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \end{cases} \\ \because f'(z) = 0 \quad \therefore \begin{cases} \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} = 0 \\ \frac{\partial v}{\partial y} - i \frac{\partial u}{\partial y} = 0 \end{cases} \\ \therefore \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} = \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} = 0 \\ \therefore u(x, y), v(x, y) \text{ 恒为常数} \quad \therefore f(z) \text{ 在 } D \text{ 内为常数} \end{aligned}$$

□

5 设函数 $f(z)$ 在区域 D 内解析. 证明: 如果 $f(z)$ 满足下列条件之一, 那么它在 D 内为常数:

(1) $\operatorname{Re} f(z)$ 或 $\operatorname{Im} f(z)$ 在 D 内为常数;

(2) $|f(z)|$ 在 D 内为常数.

Proof.

(1) 设 $f(z) = u(x, y) + iv(x, y)$, 不妨设 $u = \operatorname{Re} f(z) \equiv c_1$, 则 $\frac{\partial u}{\partial x} = \frac{\partial u}{\partial y} = 0$

$$\because f(z) \text{ 在 } D \text{ 内解析} \quad \therefore \begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \end{cases}$$

$$\therefore \frac{\partial v}{\partial x} = \frac{\partial v}{\partial y} = 0 \quad \therefore v(x, y) = \operatorname{Im} f(z) \equiv c_2$$

$\therefore f(z)$ 在 D 内恒为常数

同理可证, 若 $\operatorname{Im} f(z) \equiv c$ 时, $f(z)$ 在 D 内恒为常数

(2) $\because |f(z)|^2 = u^2 + v^2$ 在 D 内恒为常数

$$\begin{cases} 2u \frac{\partial u}{\partial x} + 2v \frac{\partial v}{\partial x} = 0 & ① \\ 2u \frac{\partial u}{\partial y} + 2v \frac{\partial v}{\partial y} = 0 & ② \end{cases}$$

$$\because f(z) \text{ 在 } D \text{ 内解析} \quad \therefore \begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} & ③ \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} & ④ \end{cases}$$

$$\therefore u \times ① + v \times ②, 得 (u^2 + v^2) \frac{\partial u}{\partial x} = 0$$

$$v \times ① - u \times ②, 得 (u^2 + v^2) \frac{\partial u}{\partial y} = 0$$

$$\therefore u^2 + v^2 = 0 \quad or \quad \frac{\partial u}{\partial x} = \frac{\partial u}{\partial y} = 0$$

$$\therefore u = v \equiv 0 \quad or \quad \text{由第 (1) 题有 } u, v \text{ 恒为常数}$$

\therefore 综上, u, v 恒为常数, 即 $f(z)$ 在 D 内恒为常数

□

6 证明：若函数 $f(z)$ 在上半平面解析，那么函数 $\overline{f(\bar{z})}$ 在下半平面解析.

Proof.

$$\begin{aligned} & \because f(z) = u(x, y) + iv(x, y) \text{ 在 } \{z = x + yi | y > 0\} \text{ 内解析} \quad \therefore \begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \end{cases} \quad (y > 0) \\ & \because \forall z \in \{z = x + yi | y < 0\}, \bar{z} \in \{z = x + yi | y > 0\}, \quad \overline{f(\bar{z})} = \overline{u(x, -y) + iv(x, -y)} = u(x, -y) - iv(x, -y) \quad (y < 0) \\ & \therefore \frac{\partial u}{\partial x} = \frac{\partial v}{\partial(-y)} = \frac{\partial(-v)}{\partial y}, \quad \frac{\partial u}{\partial y} = -\frac{\partial u}{\partial(-y)} = -\left(-\frac{\partial v}{\partial x}\right) = -\frac{\partial(-v)}{\partial x} \quad (y < 0) \\ & \therefore \overline{f(\bar{z})} \text{ 在下半平面解析} \end{aligned}$$

□

7 试用柯西-黎曼条件，证明下列函数在复平面上解析：

$$z^2, e^z, \sin x, \cos z;$$

而下列函数不解析：

$$\overline{z^2}, e^{\bar{z}}, \sin \bar{z}, \cos \bar{z}.$$

Proof.

设 $z = x + iy$

$$z^2 = x^2 - y^2 + i2xy, \quad u = x^2 - y^2, \quad v = 2xy$$

$$\because u, v \text{ 在 } R^2 \text{ 上可微}, \quad \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} = 2x, \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} = -2y \text{ 恒成立}$$

$\therefore z^2$ 在 C 上解析

$$e^z = e^x(\cos y + i \sin y), \quad u = e^x \cos y, \quad v = e^x \sin y$$

$$\because u, v \text{ 在 } R^2 \text{ 上可微}, \quad \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} = e^x \cos y, \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} = -e^x \sin y \text{ 恒成立}$$

e^z 在 C 上解析

$$\sin z = \frac{e^{iz} - e^{-iz}}{2i} = \frac{e^{-y}(\cos x + i \sin x) - e^y(\cos x - i \sin x)}{2i} = \frac{e^y + e^{-y}}{2} \sin x + i \cdot \frac{e^y - e^{-y}}{2} \cos x,$$

$$u = \frac{e^y + e^{-y}}{2} \sin x, \quad v = \frac{e^y - e^{-y}}{2} \cos x$$

$$\because u, v \text{ 在 } R^2 \text{ 上可微}, \quad \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} = \frac{e^y + e^{-y}}{2} \cos x, \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} = \frac{e^y - e^{-y}}{2} \sin x \text{ 恒成立}$$

$\sin z$ 在 C 上解析

$$\cos z = \frac{e^{iz} + e^{-iz}}{2} = \frac{e^{-y}(\cos x + i \sin x) + e^y(\cos x - i \sin x)}{2} = -\frac{e^y - e^{-y}}{2} \cos x + i \cdot \frac{e^y + e^{-y}}{2} \sin x,$$

$$u = -\frac{e^y - e^{-y}}{2} \cos x, \quad v = \frac{e^y + e^{-y}}{2} \sin x$$

$$\because u, v \text{ 在 } R^2 \text{ 上可微}, \quad \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} = -\frac{e^y - e^{-y}}{2} \sin x, \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} = -\frac{e^y + e^{-y}}{2} \cos x \text{ 恒成立}$$

$\therefore \cos z$ 在 C 上解析

$$\bar{z}^2 = x^2 - y^2 - i2xy, \quad u = x^2 - y^2, \quad v = -2xy$$

$$\because \begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \end{cases} \quad iff \quad y = 0, \quad \{z = x + iy | y = 0\} \text{ 不是区域} \quad \therefore \bar{z}^2 \text{ 不解析}$$

$$e^{\bar{z}} = e^x (\cos y - i \sin y), \quad u = e^x \cos y, \quad v = -e^x \sin y$$

$$\because \begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \end{cases} \quad iff \quad y = 0, \quad \{z = x + iy | y = 0\} \text{ 不是区域} \quad \therefore e^{\bar{z}} \text{ 不解析}$$

$$\begin{aligned} \therefore \sin \bar{z} &= \frac{e^{\bar{z}} - e^{-\bar{z}}}{2i} = \frac{e^{-y}(\cos x - i \sin x) - e^y(\cos x + i \sin x)}{2i} = -\frac{e^y + e^{-y}}{2} \sin x + i \cdot \frac{e^y - e^{-y}}{2} \cos x, \\ u &= -\frac{e^y + e^{-y}}{2} \sin x, \quad v = \frac{e^y - e^{-y}}{2} \cos x \end{aligned}$$

$$\because \begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \end{cases} \quad iff \quad x = k\pi + \frac{\pi}{2} \ (k \in Z), \quad \{z = x + iy | x = k\pi + \frac{\pi}{2} \ (k \in Z)\} \text{ 不是区域}$$

$\therefore \sin \bar{z}$ 不解析

$$\begin{aligned} \therefore \cos \bar{z} &= \frac{e^{\bar{z}} + e^{-\bar{z}}}{2} = \frac{e^{-y}(\cos x - i \sin x) + e^y(\cos x + i \sin x)}{2} = \frac{e^y + e^{-y}}{2} \cos x + i \cdot \frac{e^y - e^{-y}}{2} \sin x, \\ u &= \frac{e^y + e^{-y}}{2} \cos x, \quad v = \frac{e^y - e^{-y}}{2} \sin x \end{aligned}$$

$$\because \begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \end{cases} \quad iff \quad x = k\pi \ (k \in Z), \quad \{z = x + iy | x = k\pi \ (k \in Z)\} \text{ 不是区域}$$

$\therefore \cos \bar{z}$ 不解析

□

8 证明在极坐标下函数 $f(z) = u(x, y) + iv(x, y)$ 的柯西-黎曼条件是:

$$\frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta}, \quad \frac{\partial u}{\partial \theta} = -r \frac{\partial v}{\partial r}.$$

Proof.

设 $f(z) = u(x, y) + iv(x, y)$. 做极坐标变换: $\begin{cases} x = r \cos \theta \\ y = r \sin \theta \end{cases}$

$$\text{由链式法则有 } \frac{\partial u}{\partial r} = \frac{\partial u}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial r}, \quad \frac{\partial u}{\partial \theta} = \frac{\partial u}{\partial x} \frac{\partial x}{\partial \theta} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial \theta}$$

$$\frac{\partial u}{\partial x} = \frac{\partial u}{\partial r} \frac{\partial r}{\partial x} + \frac{\partial u}{\partial \theta} \frac{\partial \theta}{\partial x}, \quad \frac{\partial u}{\partial y} = \frac{\partial u}{\partial r} \frac{\partial r}{\partial y} + \frac{\partial u}{\partial \theta} \frac{\partial \theta}{\partial y}$$

$$\text{下证: } \begin{cases} \frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta} \\ \frac{\partial u}{\partial \theta} = -r \frac{\partial v}{\partial r} \end{cases} \iff \begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \end{cases}$$

\Leftarrow

$$\begin{aligned}
\frac{\partial u}{\partial r} &= \frac{\partial u}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial r} \\
&= \frac{\partial v}{\partial y} \frac{\partial x}{\partial r} - \frac{\partial v}{\partial x} \frac{\partial y}{\partial r} \\
&= \left(\frac{\partial v}{\partial y} \frac{\partial y}{\partial \theta} \right) \frac{\partial \theta}{\partial y} \frac{\partial x}{\partial r} - \left(\frac{\partial v}{\partial x} \frac{\partial x}{\partial \theta} \right) \frac{\partial \theta}{\partial x} \frac{\partial y}{\partial r} \\
&= \left(\frac{\partial v}{\partial y} \frac{\partial y}{\partial \theta} \right) \frac{1}{r \cos \theta} \cos \theta - \left(\frac{\partial u}{\partial y} \frac{\partial y}{\partial \theta} \right) \frac{1}{-r \sin \theta} \sin \theta \\
&= \frac{1}{r} \left(\frac{\partial v}{\partial y} \frac{\partial y}{\partial \theta} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial \theta} \right) \\
&= \frac{1}{r} \frac{\partial v}{\partial \theta} \\
\frac{\partial u}{\partial \theta} &= \frac{\partial u}{\partial x} \frac{\partial x}{\partial \theta} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial \theta} \\
&= \frac{\partial v}{\partial y} \frac{\partial x}{\partial \theta} - \frac{\partial v}{\partial x} \frac{\partial y}{\partial \theta} \\
&= \left(\frac{\partial v}{\partial y} \frac{\partial y}{\partial r} \right) \frac{\partial r}{\partial y} \frac{\partial x}{\partial \theta} - \left(\frac{\partial v}{\partial x} \frac{\partial x}{\partial r} \right) \frac{\partial r}{\partial x} \frac{\partial y}{\partial \theta} \\
&= \left(\frac{\partial v}{\partial y} \frac{\partial y}{\partial r} \right) \frac{1}{\sin \theta} (-r \sin \theta) - \left(\frac{\partial u}{\partial y} \frac{\partial y}{\partial r} \right) \frac{1}{\cos \theta} r \cos \theta \\
&= -r \left(\frac{\partial v}{\partial y} \frac{\partial y}{\partial r} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial r} \right) \\
&= -r \frac{\partial v}{\partial r}
\end{aligned}$$

\Rightarrow

$$\begin{aligned}
\frac{\partial u}{\partial x} &= \frac{\partial u}{\partial r} \frac{\partial r}{\partial x} + \frac{\partial u}{\partial \theta} \frac{\partial \theta}{\partial x} \\
&= \frac{1}{r} \frac{\partial v}{\partial \theta} \frac{\partial r}{\partial x} - r \frac{\partial v}{\partial r} \frac{\partial \theta}{\partial x} \\
&= \frac{1}{r \cos \theta} \frac{\partial y}{\partial \theta} \left(\frac{\partial r}{\partial \theta} \frac{\partial \theta}{\partial y} \right) - r \frac{1}{r \sin \theta} \frac{\partial y}{\partial r} \left(\frac{\partial v}{\partial r} \frac{\partial r}{\partial y} \right) \\
&= \frac{\partial r}{\partial \theta} \frac{\partial \theta}{\partial y} + \frac{\partial r}{\partial r} \frac{\partial r}{\partial y} \\
&= \frac{\partial v}{\partial y} \\
\frac{\partial u}{\partial y} &= \frac{\partial u}{\partial r} \frac{\partial r}{\partial y} + \frac{\partial u}{\partial \theta} \frac{\partial \theta}{\partial y} \\
&= \frac{1}{r} \frac{\partial v}{\partial \theta} \frac{\partial r}{\partial y} - r \frac{\partial v}{\partial r} \frac{\partial \theta}{\partial y} \\
&= \frac{1}{r \sin \theta} \frac{\partial x}{\partial \theta} \left(\frac{\partial r}{\partial \theta} \frac{\partial \theta}{\partial x} \right) - r \frac{1}{r \cos \theta} \frac{\partial x}{\partial r} \left(\frac{\partial v}{\partial r} \frac{\partial r}{\partial x} \right) \\
&= - \left(\frac{\partial r}{\partial \theta} \frac{\partial \theta}{\partial x} + \frac{\partial r}{\partial r} \frac{\partial r}{\partial x} \right)
\end{aligned}$$

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

□

9 下章将要证明，在任何区域 D 内的解析函数 $f(z)$ 一定有任意阶导数。由此证明：

(1) $f(z)$ 的实部和虚部在 D 内也有任意阶导数，并且满足拉普拉斯方程：

$$\frac{\partial^2 U}{\partial x^2} + \frac{\partial^2 U}{\partial y^2} = 0.$$

(2) 在 D 内，

$$\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right) |f(z)|^2 = 4|f'(z)|^2.$$

(3) 设 $f(z)$ 的实部及虚部分别是 $u(x,y)$ 及 $v(x,y)$ 。那么在 D 内，

$$\begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix} = |f'(z)|^2.$$

Proof.

$$\begin{aligned} (1) \quad & \because f(z) = u(x,y) + iv(x,y) \text{ 在 } D \text{ 内可导} \quad \therefore u(x,y), v(x,y) \text{ 偏导数存在}, f'(z) = \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} = \frac{\partial v}{\partial y} - i \frac{\partial u}{\partial y} \\ & \because f'(z) \text{ 在 } D \text{ 内可导}, \frac{\partial u}{\partial x}, \frac{\partial v}{\partial x}, \frac{\partial v}{\partial y}, -\frac{\partial u}{\partial y} \text{ 都是 } f'(z) \text{ 的实部或虚部} \quad \therefore \text{它们均有偏导数} \\ & \therefore u(x,y), v(x,y) \text{ 二阶偏导数存在} \\ & \because f(z) \text{ 有任意阶导数} \quad \therefore u(x,y), v(x,y) \text{ 任意阶偏导数存在} \quad \therefore \frac{\partial^2 u}{\partial x \partial y} = \frac{\partial^2 u}{\partial y \partial x}, \frac{\partial^2 v}{\partial x \partial y} = \frac{\partial^2 v}{\partial y \partial x} \\ & \because \frac{\partial^2 f}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial x} \right) + i \frac{\partial}{\partial x} \left(\frac{\partial v}{\partial x} \right) \\ & \quad = \frac{\partial}{\partial x} \left(\frac{\partial v}{\partial y} \right) + i \frac{\partial}{\partial x} \left(-\frac{\partial u}{\partial y} \right) \\ & \quad = \frac{\partial}{\partial y} \left(\frac{\partial v}{\partial x} \right) - i \frac{\partial}{\partial y} \left(\frac{\partial u}{\partial x} \right) \\ & \quad = \frac{\partial}{\partial y} \left(-\frac{\partial u}{\partial y} \right) - i \frac{\partial}{\partial y} \left(\frac{\partial u}{\partial y} \right) \\ & \quad = -\frac{\partial}{\partial y} \left(\frac{\partial u}{\partial y} \right) - i \frac{\partial}{\partial y} \left(\frac{\partial u}{\partial y} \right) \\ & \therefore \frac{\partial^2 u}{\partial x^2} = -\frac{\partial^2 u}{\partial y^2}, \quad \frac{\partial^2 v}{\partial x^2} = -\frac{\partial^2 v}{\partial y^2} \\ & \therefore \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \quad \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} = 0 \end{aligned}$$

$$\begin{aligned} (2) \quad & \because |f(z)|^2 = u^2(x,y) + v^2(x,y) \quad \therefore \frac{\partial}{\partial x} |f(z)|^2 = 2u \frac{\partial u}{\partial x} + 2v \frac{\partial v}{\partial x}, \frac{\partial}{\partial y} |f(z)|^2 = 2u \frac{\partial u}{\partial y} + 2v \frac{\partial v}{\partial y} \\ & \therefore \frac{\partial^2}{\partial x^2} |f(z)|^2 = 2 \left(u \frac{\partial^2 u}{\partial x^2} + \left(\frac{\partial u}{\partial x} \right)^2 \right) + 2 \left(v \frac{\partial^2 v}{\partial x^2} + \left(\frac{\partial v}{\partial x} \right)^2 \right) \end{aligned}$$

$$\begin{aligned}
\frac{\partial^2}{\partial y^2} |f(z)|^2 &= 2 \left(u \frac{\partial^2 u}{\partial y^2} + \left(\frac{\partial u}{\partial y} \right)^2 \right) + 2 \left(v \frac{\partial^2 v}{\partial y^2} + \left(\frac{\partial v}{\partial y} \right)^2 \right) \\
\therefore \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right) |f(z)|^2 &= 2u \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) + 2v \left(\frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} \right) \\
&\quad + 2 \left(\left(\frac{\partial u}{\partial x} \right)^2 + \left(\frac{\partial v}{\partial x} \right)^2 \right) + 2 \left(\left(\frac{\partial u}{\partial y} \right)^2 + \left(\frac{\partial v}{\partial y} \right)^2 \right) \\
&= 0 + 0 + 2|f(z)|^2 + 2|f(z)|^2 \\
&= 4|f'(z)|^2
\end{aligned}$$

$$\begin{aligned}
(3) \quad \because f(z) \text{ 在 } D \text{ 内解析} \quad \therefore \quad &\begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \end{cases} \\
\therefore \quad &\left| \begin{array}{cc} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{array} \right| = \frac{\partial u}{\partial x} \cdot \frac{\partial v}{\partial y} - \frac{\partial u}{\partial y} \cdot \frac{\partial v}{\partial x} = \left(\frac{\partial u}{\partial x} \right)^2 + \left(\frac{\partial u}{\partial y} \right)^2 = |f'(z)|^2
\end{aligned}$$

□

10 设两个实变数的函数 $u(x, y)$ 有偏导数. 这一函数可以写成 $z = x + iy$ 及 \bar{z} 的函数

$$u = u \left(\frac{z + \bar{z}}{2}, \frac{z - \bar{z}}{2i} \right).$$

证明:

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

设复变函数 $f(z)$ 的实部及虚部分别是 $u(x, y)$ 及 $v(x, y)$, 并且它们都有偏导数, 求证: 对于 $f(z)$, 柯西-黎曼条件可以写成

$$\frac{\partial f}{\partial \bar{z}} = \frac{\partial u}{\partial \bar{z}} + i \frac{\partial v}{\partial \bar{z}} = 0.$$

Proof.

$$\begin{aligned}
\because u = u \left(\frac{z + \bar{z}}{2}, \frac{z - \bar{z}}{2i} \right) \quad \therefore \quad &\frac{\partial x}{\partial z} = \frac{\partial x}{\partial \bar{z}} = \frac{1}{2}, \quad \frac{\partial y}{\partial z} = \frac{1}{2i}, \quad \frac{\partial y}{\partial \bar{z}} = -\frac{1}{2i} \\
\therefore \text{由链式法则有 } \frac{\partial u}{\partial z} &= \frac{\partial u}{\partial x} \frac{\partial x}{\partial z} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial z} = \frac{1}{2} \frac{\partial u}{\partial x} - \frac{1}{2} i \frac{\partial u}{\partial y} = \frac{1}{2} \left(\frac{\partial u}{\partial x} - i \frac{\partial u}{\partial y} \right) \\
&\frac{\partial u}{\partial \bar{z}} = \frac{\partial u}{\partial x} \frac{\partial x}{\partial \bar{z}} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial \bar{z}} = \frac{1}{2} \frac{\partial u}{\partial x} + \frac{1}{2} i \frac{\partial u}{\partial y} = \frac{1}{2} \left(\frac{\partial u}{\partial x} + i \frac{\partial u}{\partial y} \right) \\
\because \frac{\partial v}{\partial \bar{z}} &= \frac{\partial v}{\partial x} \frac{\partial x}{\partial \bar{z}} + \frac{\partial v}{\partial y} \frac{\partial y}{\partial \bar{z}} = \frac{1}{2} \frac{\partial v}{\partial x} + \frac{1}{2} i \frac{\partial v}{\partial y} = \frac{1}{2} \left(\frac{\partial v}{\partial x} + i \frac{\partial v}{\partial y} \right) \\
\therefore \frac{\partial f}{\partial \bar{z}} &= \frac{\partial f}{\partial u} \frac{\partial u}{\partial \bar{z}} + \frac{\partial f}{\partial v} \frac{\partial v}{\partial \bar{z}} \\
&= \frac{\partial u}{\partial \bar{z}} + i \frac{\partial v}{\partial \bar{z}} \\
&= \frac{1}{2} \left(\frac{\partial u}{\partial x} + i \frac{\partial u}{\partial y} \right) + i \frac{1}{2} \left(\frac{\partial v}{\partial x} + i \frac{\partial v}{\partial y} \right) \\
&= \frac{1}{2} \left(\frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} \right) + i \frac{1}{2} \left(\frac{\partial u}{\partial y} + \frac{\partial v}{\partial x} \right)
\end{aligned}$$

$$\begin{aligned}
&= 0 \\
\iff &\left\{ \begin{array}{l} \frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} = 0 \\ \frac{\partial u}{\partial y} + \frac{\partial v}{\partial x} = 0 \end{array} \right. \\
\therefore &\left\{ \begin{array}{l} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \end{array} \right. \iff \frac{\partial f}{\partial \bar{z}} = \frac{\partial u}{\partial \bar{z}} + i \frac{\partial v}{\partial \bar{z}} = 0
\end{aligned}$$

□

11 试求出 e^{2+i} , $\ln(1+i)$, i^i , $1^{\sqrt{2}}$, $(-2)^{\sqrt{2}}$ 的值.

Proof.

$$\begin{aligned}
e^{2+i} &= e^2(\cos 1 + i \sin 1) \\
\ln(1+i) &= \ln|1+i| + i\left(\frac{\pi}{4} + 2k\pi\right) \\
&= \frac{1}{2}\ln 2 + i\left(\frac{\pi}{4} + 2k\pi\right) \quad (k \in \mathbb{Z}) \\
i^i &= e^{i\ln|i|} \\
&= e^{i(\ln|1|)+i\left(\frac{\pi}{2}+2k\pi\right)} \\
&= e^{-\left(\frac{\pi}{2}+2k\pi\right)} \quad (k \in \mathbb{Z}) \\
1^{\sqrt{2}} &= e^{\sqrt{2}\ln 1} \\
&= e^{\sqrt{2}(\ln 1+i2k\pi)} \\
&= e^{i2\sqrt{2}k\pi} \\
&= \cos(2\sqrt{2}k\pi) + i \sin(2\sqrt{2}k\pi) \quad (k \in \mathbb{Z}) \\
(-2)^{\sqrt{2}} &= e^{\sqrt{2}\ln(-2)} \\
&= e^{\sqrt{2}[\ln|-2|+i(\pi+2k\pi)]} \\
&= e^{\sqrt{2}\ln 2}(\cos[\sqrt{2}(2k+1)\pi] + i \sin[\sqrt{2}(2k+1)\pi]) \quad (k \in \mathbb{Z})
\end{aligned}$$

□

12 由 $z = \sin w$ 及 $z = \cos w$ 所定义的函数 w 分别称为 z 的反正弦函数及反余弦函数. 求出它们的解析表达式 (利用对数函数).

Proof.

$$\begin{aligned}
(1) \quad &\because z = \sin w = \frac{e^{iw} - e^{-iw}}{2i} \quad \therefore e^{iw} - 2iz - e^{-iw} = 0 \quad \therefore e^{2iw} - 2iz e^{iw} - 1 = 0 \\
&\therefore \text{由一元二次函数求根公式有 } e^{iw} = iz \pm \sqrt{1-z^2} \\
&\therefore iw = \ln(iz + \sqrt{1-z^2}) \quad \therefore \arcsin z = w = -i \ln(iz \pm \sqrt{1-z^2}) \\
(2) \quad &\because z = \cos w = \frac{e^{iw} + e^{-iw}}{2} \quad \therefore e^{iw} - 2z + e^{-iw} = 0 \quad \therefore e^{2iw} - 2ze^{iw} + 1 = 0
\end{aligned}$$

$$\begin{aligned}\therefore \text{由一元二次函数求根公式有 } e^{iw} &= z \pm \sqrt{1+z^2} \\ \therefore iw &= \ln(z + \sqrt{1+z^2}) \quad \therefore \arcsin z = w = -i\ln(z \pm \sqrt{1+z^2})\end{aligned}$$

□

(注: $\sqrt{1+z^2}$ 是二值函数, 故等价于 $\pm\sqrt{1+z^2}$.)

13 由

$$\sinh z = \frac{e^z - e^{-z}}{2} \text{ 及 } \cosh z = \frac{e^z + e^{-z}}{2}$$

所定义的函数分别称为双曲正弦函数及双曲余弦函数. 证明

$$\sinh z = -i \sin(iz), \cosh z = \cos(iz).$$

由此从关于三角函数的有关公式导出:

$$\begin{aligned}\cosh z^2 - \sinh z^2 &= 1, \\ \sinh(z_1 + z_2) &= \sinh z_1 \cosh z_2 + \cosh z_1 \sinh z_2, \\ \cosh(z_1 + z_2) &= \cosh z_1 \cosh z_2 + \sinh z_1 \sinh z_2, \\ \sin(x+iy) &= \sin x \cosh y + i \cos x \sinh y, \\ \cos(x+iy) &= \cos x \cosh y - i \sin x \sinh y, \\ \frac{d}{dz} \sinh z &= \cosh z, \frac{d}{dz} \cosh z = \sinh z.\end{aligned}$$

Proof.

$$\begin{aligned}\because \sin(iz) &= \frac{e^{i(iz)} - e^{-i(iz)}}{2i} = -\frac{e^z - e^{-z}}{2i} \quad \therefore \sinh z = -i \sin(iz) \\ \because \cos(iz) &= \frac{e^{i(iz)} + e^{-i(iz)}}{2} = \frac{e^z + e^{-z}}{2} \quad \therefore \cosh z = \cos(iz) \\ \therefore \cosh z^2 - \sinh z^2 &= [\cos(iz)]^2 - [-i \sin(iz)]^2 = \cos^2(iz) + \sin^2(iz) = 1 \\ \sinh(z_1 + z_2) &= -i \sin[i(z_1 + z_2)] \\ &= -i \sin(iz_1) \cos(iz_2) + i \cos(iz_1) \sin(iz_2) \\ &= \sinh z_1 \cosh z_2 + \cosh z_1 \sinh z_2 \\ \cosh(z_1 + z_2) &= \cos[i(z_1 + z_2)] \\ &= \cos(iz_1) \cos(iz_2) - \sin(iz_1) \sin(iz_2) \\ &= \cos(iz_1) \cos(iz_2) + [-i \sin(iz_1)][-i \sin(iz_2)] \\ &= \cosh z_1 \cosh z_2 + \sinh z_1 \sinh z_2 \\ \sin(x+iy) &= \sin x \cos(iy) + \cos x \sin(iy) \\ &= \sin x \cos(iy) + \cos x [-i \sin(iy)] \\ &= \sin x \cosh y + i \cos x \sinh y\end{aligned}$$

$$\begin{aligned}
\cos(x+iy) &= \cos x \cos(iy) - \sin x \sin(iy) \\
&= \cos x \cos(iy) - i \sin x [-i \sin(iy)] \\
&= \cos x \cosh y - i \sin x \sinh y
\end{aligned}$$

$$\begin{aligned}
\frac{d}{dz} \sinh z &= \frac{d}{dz} [-i \sin(iz)] = \cos(iz) = \cosh z \\
\frac{d}{dz} \cosh z &= \frac{d}{dz} \cos(iz) = -i \sin(iz) = \sinh z
\end{aligned}$$

□

14 设函数 $f(\frac{1}{z})$ 在 $z=0$ 解析, 那么我们说 $f(z)$ 在 $z=\infty$ 解析. 下列函数中, 哪些在无穷远点解析?

$$e^z, \ln\left(\frac{z+1}{z-1}\right), \frac{a_0 + a_1 z + \cdots + a_m z^m}{b_0 + b_1 z + \cdots + b_n z^n}, \frac{\sqrt{z}}{1 + \sqrt{z}}.$$

Proof.

$$(1) \quad \because \lim_{\substack{x \rightarrow 0^+ \\ x \in R}} e^{\frac{1}{x}} = \infty, \lim_{\substack{x \rightarrow 0^- \\ x \in R}} e^{\frac{1}{x}} = 0$$

$\therefore e^{\frac{1}{z}}$ 在 $z=0$ 处不连续 $\therefore e^{\frac{1}{z}}$ 在 $z=0$ 处不解析 $\therefore e^z$ 在 $z=\infty$ 处不解析

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

$\therefore \ln(z+1), \ln(1-z)$ 都是多值解析函数, $z=0$ 不是枝点

$\therefore f\left(\frac{1}{z}\right)$ 的每一个解析分支在 $z=0$ 处解析 $\therefore f(z)$ 在 $z=\infty$ 解析

$$(3) \quad f(z) = \frac{a_0 + a_1 z + \cdots + a_m z^m}{b_0 + b_1 z + \cdots + b_n z^n}, f\left(\frac{1}{z}\right) = z^{n-m} \frac{a_0 z^m + a_1 z^{m-1} + \cdots + a_m}{b_0 z^n + b_1 z^{n-1} + \cdots + b_n} \quad (a_m \neq 0, b_n \neq 0)$$

\therefore 当 $m \leq n$ 时, $f\left(\frac{1}{z}\right)$ 在 $z=0$ 处解析, $f(z)$ 在 $z=\infty$ 解析

当 $m > n$ 时, $f\left(\frac{1}{z}\right)$ 在 $z=0$ 处不解析, $f(z)$ 在 $z=\infty$ 不解析

$$(4) \quad f(z) = \frac{\sqrt{z}}{1 + \sqrt{z}}, f\left(\frac{1}{z}\right) = \frac{1}{1 + \sqrt{z}}$$

$\therefore f\left(\frac{1}{z}\right)$ 是双值函数, $z=0$ 是枝点, 两个解析分支在 $z=0$ 不解析

$\therefore f(z)$ 在 $z=\infty$ 不解析

□

15 在复平面上取上半虚轴作割线. 试在所得区域内分别取定函数 \sqrt{z} 与 $\ln z$ 在正实轴分别取正实值和实值的一个解析分支, 并求它们在上半虚轴左沿的点及右沿的点 $z=i$ 处的值.

Proof.

$$(1) \quad \sqrt{z} = \sqrt{|z|} e^{i \frac{\arg z + 2k\pi}{2}}$$

在正实轴取正实值的一个解析分支是 $\sqrt{z} = \sqrt{|z|} e^{i \frac{\arg z}{2}}$ $\left(\frac{\pi}{2} - 2\pi < \arg z < \frac{\pi}{2}\right)$

- 在右沿点 $z = i$ 处 $\sqrt{i} = e^{i\frac{\pi}{4}} = \frac{\sqrt{2}}{2}(1+i)$
- 在左沿点 $z = i$ 处 $\sqrt{i} = e^{-i\frac{3\pi}{4}} = -\frac{\sqrt{2}}{2}(1+i)$
- (2) $\text{Ln}z = \ln|z| + i(\arg z + 2k\pi)$ 在正实轴取实值的一个解析分支是 $\text{Ln}z = \ln|z| + i\arg z \quad \left(\frac{\pi}{2} - 2\pi < \arg z < \frac{\pi}{2}\right)$
- 在右沿点 $z = i$ 处 $\text{Ln}i = \ln 1 + i\left(-\frac{3\pi}{2}\right) = -\frac{3}{2}\pi i$
- 在左沿点 $z = i$ 处 $\text{Ln}i = \ln 1 + i\frac{\pi}{2} = \frac{\pi}{2}i$

□

16 在复平面上取正实轴作割线. 试在所得区域内:

- (1) 取定函数 $z^\alpha (-1 < \alpha < 0)$ 在正实轴上沿取正实值的一个解析分支, 并求这一分支在 $z = -1$ 处的值; 在正实轴下沿的值.
- (2) 确定函数 $\text{Ln}z$ 在正实轴上沿取实值的一个解析分支, 并求这一解析分支在 $z = -1$ 处的值; 在正实轴下沿的值.

Proof.

- (1) $z^\alpha = e^{\alpha \text{Ln}z} = e^{\alpha[\ln|z| + i(\arg z + 2k\pi)]} = e^{\alpha \ln|z|} \cdot e^{i\alpha(\arg z + 2k\pi)} \quad (k \in \mathbb{Z})$
- 在正实轴取正实值的一个解析分支是 $z^\alpha = e^{\alpha \ln|z|} \cdot e^{i\alpha \arg z} \quad (0 < \arg z < 2\pi)$
- 该分支在 $z = -1$ 处的值为 $(-1)^\alpha = e^{\alpha \ln|-1|} e^{i\alpha \pi} = \cos(\alpha\pi) + i\sin(\alpha\pi)$
- 该分支在正实轴下沿 $z = x$ 的值为 $x^\alpha = e^{\alpha \ln|x|} e^{i2\alpha\pi} = e^{\alpha \ln x} [\cos(2\alpha\pi) + i\sin(2\alpha\pi)]$
- (2) $\text{Ln}z = \ln|z| + i(\arg z + 2k\pi)$
- 在正实轴取实值的一个解析分支是 $\text{Ln}z = \ln|z| + i\arg z \quad (0 < \arg z < 2\pi)$
- 该分支在 $z = -1$ 处的值为 $\text{Ln}(-1) = \ln|-1| + i\pi = i\pi$
- 该分支在正实轴下沿 $z = x$ 的值为 $\text{Ln}x = \ln|x| + i2\pi = \ln x + 2\pi i$

□

17 求函数 $\sqrt{(1-z^2)(1-k^2z^2)} (0 < k < 1)$ 的支点. 证明它在线段

$$-\frac{1}{k} \leq x \leq -1, 1 \leq x \leq \frac{1}{k}$$

的外部能分成解析分支, 并求在 $z = 0$ 取正值的那个分支.

Proof.

$$\begin{aligned} f(z) &= \sqrt{(1-z^2)(1-k^2z^2)} \\ &= \sqrt{(1-z)(1+z)(1-kz)(1+kz)} \\ &= k \sqrt{(z-1)(z+1)(z-\frac{1}{k})(z+\frac{1}{k})} \quad (0 < k < 1) \end{aligned}$$

设在 z_1 处有起始值 $z_1 - 1 = r_1 e^{i\theta_1}, z_1 + 1 = r_2 e^{i\theta_2}, z_1 - \frac{1}{k} = r_3 e^{i\theta_3}, z_1 + \frac{1}{k} = r_4 e^{i\theta_4}$

$\therefore f(z)$ 的起始值为 $\omega_1 = k\sqrt{r_1 r_2 r_3 r_4} e^{i\frac{\theta_1 + \theta_2 + \theta_3 + \theta_4}{2}}$

$\because \sqrt{z}$ 的支点为 $0, \infty \quad \therefore f(z)$ 可能的支点为 $\pm 1, \pm \frac{1}{k}, \infty$

\because 当 z 依逆时针方向沿任一条不经过 $\pm 1, \pm \frac{1}{k}$, 并在其内部包含点 $z = 1$ 而不包含其它三点的简单闭曲线连续变动回到原来位置时, θ_1 变为 $\theta_1 + 2\pi, \theta_2, \theta_3, \theta_4$ 不变, 起始值变为 $\omega'_1 = k\sqrt{r_1 r_2 r_3 r_4} e^{i\frac{\theta_1 + \theta_2 + \theta_3 + \theta_4 + 2\pi}{2}} = -\omega_1$

$\therefore z = 1$ 是 $f(z)$ 的支点

同理可证, $z = -1, z = \pm \frac{1}{k}$ 也是 $f(z)$ 的支点

\therefore 当 z 依逆时针方向沿任一条不经过 $\pm 1, \pm \frac{1}{k}$, 并在其内部包含点 $z = \pm 1, z = \pm \frac{1}{k}$ 的简单闭曲线连续变动回到原来位置时, $\theta_1, \theta_2, \theta_3, \theta_4$ 增加 2π , 起始值变为 $\omega'_1 = k\sqrt{r_1 r_2 r_3 r_4} e^{i\frac{\theta_1 + \theta_2 + \theta_3 + \theta_4 + 8\pi}{2}} = \omega_1$

$\therefore z = \infty$ 不是 $f(z)$ 的支点

类似地, 可以证明, 若简单闭曲线内部恰含两个枝点, 则点 z 依逆时针方向沿曲线连续变动一周时, 函数值也不变

\therefore 在线段 $-\frac{1}{k} \leq x \leq -1, 1 \leq x \leq \frac{1}{k}$ 的外部 $f(z)$ 分成解析分支:

$$\omega_1 = k\sqrt{r_1 r_2 r_3 r_4} e^{i\frac{\theta_1 + \theta_2 + \theta_3 + \theta_4 + 2m\pi}{2}} = \sqrt{|(1-z^2)(1-k^2z^2)|} e^{i\frac{1}{2}[\arg(1-z^2) + \arg(1-k^2z^2) + 2m\pi]} \quad (m = 0, 1, \quad z \in D)$$

$\because z = 0$ 时 $f(z)$ 取正值 $\therefore \sqrt{|(1-0)(1-0)|} e^{i\frac{1}{2}[\arg(1-0) + \arg(1-0) + 2m\pi]} = e^{im\pi} > 0$

$\therefore m = 0 \quad \therefore z = 0$ 时 $f(z)$ 取正值的分支为 $\omega_0 = \sqrt{|(1-z^2)(1-k^2z^2)|} e^{i\frac{1}{2}[\arg(1-z^2) + \arg(1-k^2z^2)]}$

□

18 设函数

$$\omega = \sqrt[3]{\frac{(z+1)(z-1)(z-2)}{z}}.$$

如果规定在 $z = 3$ 时, $w > 0$. 作两种适当的割线, 求这函数的一个解析分支在 $z = i$ 的值.

Proof.

$$\begin{aligned} \omega &= \sqrt[3]{\frac{(z+1)(z-1)(z-2)}{z}} \\ &= \sqrt[3]{\left| \frac{(z+1)(z-1)(z-2)}{z} \right|} e^{\frac{i}{3}[\operatorname{Arg}(z+1) - \operatorname{Arg}z + \operatorname{Arg}(z-1) + \operatorname{Arg}(z-2)]} \end{aligned}$$

任作一条简单连续闭曲线 C , 使其不经过 $-1, 0, 1, 2$, 并使其内区域含 1 , 但不含 $-1, 0, 2$. 设 z_1 是 C 上一点, 取定 $\operatorname{Arg}(z+1), \operatorname{Arg}z, \operatorname{Arg}(z-1), \operatorname{Arg}(z-2)$ 在 z_1 的值 $\arg(z_1+1), \arg z_1, \arg(z_1-1), \arg(z_1-2)$

当 z 从 z_1 依逆时针方向连续变动时, $\arg(z_1+1), \arg z_1, \arg(z_1-2)$ 不变, $\arg(z_1-1)$ 增加 2π , ω 在 z_1 的值从

$$\omega_1 = \sqrt[3]{\left| \frac{(z+1)(z-1)(z-2)}{z} \right|} e^{\frac{i}{3}[\operatorname{Arg}(z+1) - \operatorname{Arg}z + \operatorname{Arg}(z-1) + \operatorname{Arg}(z-2)]}$$

连续变动到 $\sqrt[3]{\left| \frac{(z+1)(z-1)(z-2)}{z} \right|} e^{\frac{i}{3}[\arg(z+1) - \arg z + \arg(z-1) + \arg(z-2) + 2k\pi]} \neq \omega_1$

$\therefore 1$ 是 ω 的支点

同理可证, $-1, 0, 2$ 也是 ω 的支点

任作一条简单连续闭曲线, 使其内区域含 $-1, 0, 1, 2$, 可证明 ∞ 是 ω 的支点

\therefore 在复平面上沿实轴作割线 $-1 \leq x \leq 2(y=0)$ 和沿虚轴作割线 $y > 0(x=0)$, 则在所得区域 D 内, 可把 ω 分成解析分支

$\because z=3$ 时, $\arg(z+1) = \arg(z) = \arg(z-1) = \arg(z-2) = 0, \omega > 0$

在 D 内 ω 有三个解析分支 $\omega = \sqrt[3]{\left| \frac{(z+1)(z-1)(z-2)}{z} \right|} e^{\frac{i}{3}[\arg(z+1) - \arg z + \arg(z-1) + \arg(z-2) + 2k\pi]} \quad (k=0, 1, 2)$

$\therefore z=3, \omega > 0$ 的分支是 $\omega = \sqrt[3]{\left| \frac{(z+1)(z-1)(z-2)}{z} \right|} e^{\frac{i}{3}[\arg(z+1) - \arg z + \arg(z-1) + \arg(z-2)]}$

\because 在区域 D 内, 当 z 从 3 沿曲线 C 逆时针方向连续变动到上半虚轴右沿点时, $\arg(z+1)$ 增加 $\frac{\pi}{4}$, $\arg z$ 增加 $\frac{\pi}{2}$, $\arg(z-1)$ 增加 $\frac{3\pi}{4}$, $\arg(z-2)$ 增加 $\pi - \arctan 2$

$\therefore \arg(z+1) = \frac{\pi}{4}, \arg z = \frac{\pi}{2}, \arg(z-1) = \frac{3\pi}{4}, \arg(z-2) = \pi - \arctan 2$

$\therefore \omega$ 的所求分支在上半虚轴右沿点 i 处的值是 $\sqrt[3]{\sqrt{2} \cdot \sqrt{2} \cdot \sqrt{5}} e^{\frac{i}{3}\left(\frac{\pi}{4} - \frac{\pi}{2} + \frac{3\pi}{4} + \pi - \arctan 2\right)} = \sqrt[6]{20} e^{\frac{i}{3}\left(\pi + \arctan \frac{1}{2}\right)}$

\because 在区域 D 内, 当 z 从上半虚轴左沿点沿曲线 C 逆时针方向连续变动到 3 时, $\arg(z+1)$ 增加 $\frac{7\pi}{4}$, $\arg z$ 增加 $\frac{3\pi}{2}$, $\arg(z-1)$ 增加 $\frac{5\pi}{4}$, $\arg(z-2)$ 增加 $\pi + \arctan 2$

$\therefore \arg(z+1) = -\frac{7\pi}{4}, \arg z = -\frac{3\pi}{2}, \arg(z-1) = -\frac{5\pi}{4}, \arg(z-2) = -\pi - \arctan 2$

$\therefore \omega$ 的所求分支在上半虚轴右沿点 i 处的值是 $\sqrt[3]{\sqrt{2} \cdot \sqrt{2} \cdot \sqrt{5}} e^{\frac{i}{3}\left(-\frac{7\pi}{4} + \frac{3\pi}{2} - \frac{5\pi}{4} - \pi - \arctan 2\right)} = -\sqrt[6]{20} e^{\frac{i}{3}\arctan \frac{1}{2}}$

□

(注: 这里用到等式 $\arctan x + \arctan \frac{1}{x} = \frac{\pi}{2}$.)

19 找出下列推理的错误: 因为 $(-z)^2 = z^2$, 所以 $2\ln(-z) = 2\ln z$. 因此 $\ln(-z) = \ln z$.

Proof.

$\because \ln z^2 = \ln |z|^2 + i(2\theta + 2k\pi) \quad (k \in \mathbb{Z})$

$2\ln z = 2[\ln |z| + i(\theta + 2k\pi)] = \ln |z|^2 + i(\theta + 2k\pi) \quad (k \in \mathbb{Z})$

$\therefore \ln z^2 \neq 2\ln z \quad (\theta \neq 2k\pi, k \in \mathbb{Z})$

\therefore 由 $(-z)^2 = z^2$ 推不出 $2\ln(-z) = \ln(-z)^2 = \ln z^2 = 2\ln z$ (第一个与最后一个等号不一定成立)

□

3 复变函数的积分

小结

习题三

1 分别计算沿着 (1) 直线段; (2) 单位圆 ($|z|=1$) 的左半圆; (3) 单位圆的右半圆的下列积分:

$$I = \int_{-i}^i |z| dz.$$

Proof.

$$(1) \quad \because z = it \quad (-1 \leq t \leq 1)$$

$$\begin{aligned} \therefore I &= \int_{-i}^i |z| dz \\ &= \int_{-1}^1 |it| idt \\ &= \int_{-1}^0 |it| idt + \int_0^1 |it| idt \\ &= \int_{-1}^0 |i||t| idt + \int_0^1 |i||t| idt \\ &= \int_{-1}^0 (-t) idt + \int_{-1}^0 t idt \\ &= 2i \int_0^1 t dt \\ &= it^2 \Big|_0^1 \\ &= i \end{aligned}$$

$$(2) \quad \because z = e^{i\theta} \quad (\frac{\pi}{2} \leq \theta \leq \frac{3\pi}{2})$$

$$\begin{aligned} \therefore I &= \int_{-i}^i |z| dz \\ &= \int_{\frac{3\pi}{2}}^{\frac{\pi}{2}} |e^{i\theta}| ie^{i\theta} d\theta \\ &= \int_{\frac{3\pi}{2}}^{\frac{\pi}{2}} ie^{i\theta} d\theta \\ &= e^{i\theta} \Big|_{\frac{3\pi}{2}}^{\frac{\pi}{2}} \\ &= 2i \end{aligned}$$

$$(3) \quad \because z = e^{i\theta} \quad (-\frac{\pi}{2} \leq \theta \leq \frac{\pi}{2})$$

$$\therefore I = \int_{-i}^i |z| dz$$

$$\begin{aligned}
&= \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} |e^{i\theta}| ie^{i\theta} d\theta \\
&= \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} ie^{i\theta} d\theta \\
&= e^{i\theta} \Big|_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \\
&= 2i
\end{aligned}$$

□

2 计算积分

$$I = \int_L \operatorname{Re} z dz,$$

在这里 L 分别表示：(1) 单位圆（按反时针方向从 1 到 1 取积分）；(2) 从 z_1 沿直线段到 z_2 .

Proof.

$$(1) \quad \because L : z = e^{i\theta} \quad (0 \leq \theta < 2\pi)$$

$$\begin{aligned}
\therefore I &= \int_L \operatorname{Re} z dz \\
&= \int_0^{2\pi} \cos \theta ie^{i\theta} d\theta \\
&= \int_0^{2\pi} (i \cos^2 \theta - \cos \theta \sin \theta) d\theta \\
&= \int_0^{2\pi} \left(i \frac{\cos 2\theta + 1}{2} - \cos \theta \sin \theta \right) d\theta \\
&= \left(\frac{\sin 2\theta}{4} i + \frac{i\theta}{2} + \frac{\sin^2 \theta}{2} \right) \Big|_0^{2\pi} \\
&= i\pi
\end{aligned}$$

$$(2) \quad \text{设 } z_1 = x_1 + iy_1, z_2 = x_2 + iy_2$$

$$\therefore L : z = z_1 + (z_2 - z_1)t \quad (0 \leq t \leq 1)$$

$$\begin{aligned}
\therefore I &= \int_L \operatorname{Re} z dz \\
&= \int_0^1 [x_1 + (x_2 - x_1)t](z_2 - z_1) dt \\
&= (z_2 - z_1) \left[x_1 t + \frac{1}{2}(x_2 - x_1)t^2 \right] \Big|_0^1 \\
&= \frac{1}{2}(z_2 - z_1)(x_1 + x_2)
\end{aligned}$$

□

3 设函数 $f(z)$ 当 $|z - z_0| > r_0$ ($0 < r_0 < r$) 时是连续的. 令 $M(r)$ 表示 $|f(z)|$ 在 $|z - z_0| = r > r_0$ 上的最大值, 并且假定

$$\lim_{r \rightarrow +\infty} rM(r) = 0.$$

试证明

$$\lim_{r \rightarrow +\infty} \int_{K_r} f(z) dz = 0.$$

在这里 K_r 是圆 $|z - z_0| = r$.

Proof.

$$\because f(z) \text{ 在 } |z - z_0| > r_0 \text{ 内连续} \quad \therefore f(z) \text{ 在 } K_r : |z - z_0| = r > r_0 \text{ 上连续} \quad \therefore \int_{K_r} f(z) dz \text{ 存在}$$

对 $|z - z_0| = r$ 的任意分割，分点按逆时针顺序排列为： $z_0, \dots, z_n = z_0$. ξ_k 是 z_{k-1} 到 z_k 弧上任一点

$$\begin{aligned} \because |f(z)| \leq M(r) \quad \therefore \left| \sum_{k=1}^n f(\xi_k)(z_k - z_{k-1}) \right| &\leq M(r) \sum_{k=1}^n |z_k - z_{k-1}| \leq 2\pi r M(r) \\ \therefore \left| \int_{K_r} f(z) dz \right| &\leq 2\pi r M(r) \rightarrow 0 \quad (r \rightarrow \infty) \end{aligned}$$

□

4 如果满足上题中条件的函数 $f(z)$ 还在 $|z - z_0| > r_0$ 内解析，那么对任何 $r > r_0$,

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

Proof.

$\forall r > r_0$, 任取 $r' > r > r_0$

$$\because f(z) \text{ 在 } |z - z_0| > r_0 \text{ 内解析} \quad \therefore f(z) \text{ 在 } r \leq |z - z_0| \leq r' \text{ 内解析}$$

$$\therefore \text{由复连通区域的柯西定理, 有 } \int_{K_r} f(z) dz = \int_{K_{r'}} f(z) dz$$

$$\therefore \text{令 } r' \rightarrow \infty, \text{ 由第 3 题有 } \int_{K_r} f(z) dz = \lim_{r' \rightarrow \infty} \int_{K_{r'}} f(z) dz = 0$$

□

5 计算积分

$$\int_{|z|=2} \frac{dz}{z^4 - 1}.$$

Proof.

解法一

$$\because f(z) = \frac{1}{z^4 - 1} \text{ 在 } |z| > 1 \text{ 解析. } \forall r > 1, |f(z)| = \frac{1}{|z^4 - 1|} \leq \frac{1}{|z|^4 - 1} = \frac{1}{r^4 - 1}$$

$$\therefore 0 \leq M(r) \leq \frac{1}{r^4 - 1}, 0 \leq rM(r) \leq \frac{r}{r^4 - 1} \rightarrow 0 \quad (r \rightarrow +\infty)$$

$$\therefore \lim_{r \rightarrow +\infty} rM(r) = 0$$

$$\therefore \text{由第 4 题有 } \int_{K_r} f(z) dz = 0$$

解法二

方程 $z^4 - 1$ 的根为 $z_1 = 1, z_2 = i, z_3 = -1, z_4 = -i$. 取 r 使以 z_1, z_2, z_3, z_4 为圆心, r 为半径的圆 B_1, B_2, B_3, B_4 互不相交、都包含在 $|z| = 2$ 内

$$\because f(z) \text{ 在由 } |z| = 2 \text{ 和 } B_1, B_2, B_3, B_4 \text{ 围成的闭区域内解析} \quad \therefore \int_{|z|=2} f(z) dz = \sum_{i=1}^4 \int_{B_i} f(z) dz$$

$$\because \frac{1}{(z-z_2)(z-z_3)(z-z_4)} \text{ 在 } |z-z_1| \leq r \text{ 上解析}$$

$$\begin{aligned} \therefore \text{由柯西公式有 } \int_{B_1} f(z) dz &= 2\pi i \cdot \frac{1}{2\pi i} \int_{B_1} \frac{1}{(z-z_2)(z-z_3)(z-z_4)} dz \\ &= \frac{2\pi i}{(z_1-z_2)(z_1-z_3)(z_1-z_4)} \\ &= \frac{2\pi i}{(1-i)(1+1)(1+i)} \\ &= \frac{\pi i}{2} \end{aligned}$$

$$\text{同理可得 } \int_{B_2} \frac{dz}{z^4-1} = -\frac{\pi}{2}, \int_{B_3} \frac{dz}{z^4-1} = -\frac{\pi i}{2}, \int_{B_4} \frac{dz}{z^4-1} = \frac{\pi}{2}$$

$$\therefore \int_{|z|=2} \frac{dz}{z^4-1} = 0$$

□

6 设 $f(z)$ 及 $g(z)$ 在单连通区域 D 内解析, α 及 β 是 D 内两点, 证明

$$\int_{\alpha}^{\beta} f(z)g'(z) dz = f(z)g(z) \Big|_{\alpha}^{\beta} - \int_{\alpha}^{\beta} f'(z)g(z) dz \quad (\text{分部积分公式}),$$

在这里从 α 到 β 的积分是沿 D 内连接 α 及 β 的一条简单曲线取的.

Proof.

$$\because f(z), g(z) \text{ 在单连通区域 } D \text{ 内解析} \quad \therefore f(z)g(z) \text{ 在 } D \text{ 内解析}$$

$$\because \text{由柯西公式, } [f(z)g(z)]' \text{ 在 } D \text{ 内有任意阶导数} \quad \therefore [f(z)g(z)]' = f'(z)g(z) + f(z)g'(z) \text{ 在 } D \text{ 内解析}$$

∴ 由微积分基本定理和积分性质, 得

$$\begin{aligned} \int_{\alpha}^{\beta} f'(z)g(z) dz + \int_{\alpha}^{\beta} f(z)g'(z) dz &= \int_{\alpha}^{\beta} f'(z)g(z) + f(z)g'(z) dz = f(z)g(z) \Big|_{\alpha}^{\beta} \\ \therefore \int_{\alpha}^{\beta} f(z)g'(z) dz &= f(z)g(z) \Big|_{\alpha}^{\beta} - \int_{\alpha}^{\beta} f'(z)g(z) dz \end{aligned}$$

□

7 计算积分:

$$(1) I = \int_C \frac{dz}{\sqrt{z}}; \quad (2) I = \int_C \ln z dz,$$

在这里用 C 表示单位圆 (按反时针方向从 1 到 1 取积分), 而被积函数分别取为按下列各值决定的解析分支: (1) $\sqrt{1} = 1$ 或 $\sqrt{1} = -1$; (2) $\ln 1 = 0$ 或 $\ln 1 = 2\pi i$.

Proof.

$$(1) \quad \because \sqrt{1} = 1 \text{ 对应的解析分支为 } \frac{1}{\sqrt{z}} = |z|^{-\frac{1}{2}} e^{-\frac{i}{2}\arg z}$$

$$\therefore I = \int_C \frac{dz}{\sqrt{z}}$$

$$= \int_{|z|=1} |z|^{-\frac{1}{2}} e^{-\frac{i}{2}\arg z} dz$$

$$= \int_{|z|=1} e^{-\frac{i}{2}\theta} de^{i\theta}$$

$$= \int_0^{2\pi} ie^{\frac{i}{2}\theta} d\theta$$

$$= i \cdot \frac{2}{i} e^{\frac{i}{2}\theta} \Big|_0^{2\pi}$$

$$= -4$$

$$\therefore \sqrt{1} = -1 \text{ 对应的解析分支为 } \frac{1}{\sqrt{z}} = |z|^{-\frac{1}{2}} e^{-\frac{i}{2}(\arg z + 2\pi)}$$

$$\therefore I = \int_C \frac{dz}{\sqrt{z}}$$

$$= \int_{|z|=1} |z|^{-\frac{1}{2}} e^{-\frac{i}{2}(\arg z + 2\pi)} dz$$

$$= \int_{|z|=1} e^{-\frac{i}{2}(\theta + 2\pi)} de^{i\theta}$$

$$= \int_0^{2\pi} e^{-\frac{i}{2}(\theta + 2\pi)} \cdot ie^{i\theta} d\theta$$

$$= \int_0^{2\pi} ie^{\frac{i}{2}(\theta - 2\pi)} d\theta$$

$$= i \cdot \frac{2}{i} e^{\frac{i}{2}(\theta - 2\pi)} \Big|_0^{2\pi}$$

$$= 4$$

$$(2) \quad \because \ln 1 = 0 \text{ 对应的解析分支为 } \ln z = \ln |z| + i \arg z \quad (0 \leq \arg z < 2\pi)$$

$$\therefore I = \int_C \ln z dz$$

$$= \int_{|z|=1} (\ln |z| + i \arg z) dz$$

$$= \int_{|z|=1} i \arg z de^{i\theta}$$

$$= \int_0^{2\pi} i\theta \cdot ie^{i\theta} d\theta$$

$$= e^{i\theta} (i\theta - 1) \Big|_0^{2\pi}$$

$$= 2\pi i$$

$$\therefore \ln 1 = 2\pi i \text{ 对应的解析分支为 } \ln z = \ln |z| + i \arg z + 2\pi i \quad (0 \leq \arg z < 2\pi)$$

$$\therefore I = \int_C \ln z dz$$

$$= \int_{|z|=1} (\ln |z| + i \arg z + 2\pi i) dz$$

$$\begin{aligned}
&= \int_{|z|=1} (i \arg z + 2\pi i) dz \\
&= \int_{|z|=1} (i\theta + 2\pi i) de^{i\theta} \\
&= \int_0^{2\pi} (i\theta + 2\pi i) \cdot ie^{i\theta} d\theta \\
&= \left[e^{i\theta} (i\theta - 1) - \frac{2\pi}{i} e^{i\theta} \right] \Big|_0^{2\pi} \\
&= 2\pi i
\end{aligned}$$

□

8 如果积分路线不经过点 $\pm i$, 那么

$$\int_0^1 \frac{dz}{1+z^2} = \frac{\pi}{4} + k\pi \quad (k = 0, \pm 1, \pm 2, \dots).$$

Proof.

若积分曲线 C_0 不经过且不环绕 $\pm i$, 则必存在单连通区域 D 包含 C_0 并且不包含 $\pm i$: 若 C_0 不经过虚轴, 则显然可选取右半平面为 D ; 若 C_0 经过虚轴, 则其与虚轴交点只能位于 $\pm i$ 之间, 且存在最小 a 、最大值 b , 因此取 $D = \left\{ z = x + iy \mid a - \frac{1}{2}(a+i) < y < b + \frac{1}{2}(b-i) \right\} \cup \{z = x + yi \mid x > 0\}$.

$$\therefore \int_{C_0} \frac{dz}{1+z^2} = \arctan z \Big|_0^1 = \frac{\pi}{4}$$

若简单闭曲线 C_1 不经过 $\pm i$, 环绕 i 而不环绕 $-i$, 按逆时针方向绕行一次, 则 $\int_{C_1} \frac{dz}{1+z^2} = \pi$

若简单闭曲线 C_2 不经过 $\pm i$, 环绕 $-i$ 而不环绕 i , 按逆时针方向绕行一次, 则 $\int_{C_2} \frac{dz}{1+z^2} = -\pi$

若简单闭曲线 C_3 不经过 $\pm i$, 环绕 i 和 $-i$, 按逆时针方向绕行一次, 则 $\int_{C_3} \frac{dz}{1+z^2} = 0$

∴ 积分曲线 C 可通过增补积分路线, 分解为只绕行 i 的简单闭曲线 k_1 条、只绕行 $-i$ 的简单闭曲线 k_2 条、同时绕行 $\pm i$ 的简单闭曲线 k_3 条、不绕行 $\pm i$ 的简单曲线 1 条

$$\begin{aligned}
\therefore \int_0^1 \frac{dz}{1+z^2} &= \int_C \frac{dz}{1+z^2} \\
&= k_1 \int_{C_1} \frac{dz}{1+z^2} + k_2 \int_{C_2} \frac{dz}{1+z^2} + k_3 \int_{C_3} \frac{dz}{1+z^2} + \int_C \frac{dz}{1+z^2} \\
&= \frac{\pi}{4} + k\pi \quad (k \in \mathbb{Z})
\end{aligned}$$

□

9 证明:

- (1) $\left| \int_C (x^2 + iy^2) dz \right| \leq 2, C$ 为联 $-i$ 到 i 的线段;
- (2) $\left| \int_C (x^2 + iy^2) dz \right| \leq \pi, C$ 为右半单位圆 $|z| = 1, \operatorname{Re} z \geq 0$;
- (3) $\left| \int_C \frac{dz}{z^2} \right| \leq 2, C$ 为联 i 到 $i+1$ 的线段.

Proof.

- (1) $\because \forall z = x + iy \in C = \{z = x + iy | x = 0, -1 \leq y \leq 1\}, |x^2 + iy^2| = y^2 \leq 1, L_C = 2$
 $\therefore \left| \int_C (x^2 + iy^2) dz \right| \leq 1 \cdot L_C = 2$
- (2) $\because \forall z = x + iy \in C = \{z = x + iy | |z| = 1, x \geq 0\}, |x^2 + iy^2| = \sqrt{x^4 + y^4} \leq \sqrt{(x^2 + y^2)^2} = x^2 + y^2 = 1, L_C = \pi$
 $\therefore \left| \int_C (x^2 + iy^2) dz \right| \leq 1 \cdot L_C = \pi$
- (3) $\because \forall z = x + iy \in C = \{z = x + iy | 0 \leq x \leq 1, y = 1\}, \left| \frac{1}{z^2} \right| = \frac{1}{x^2 + y^2} = \frac{1}{x^2 + 1} \leq 1, L_C = 1$
 $\therefore \left| \int_C \frac{dz}{z^2} \right| \leq 1 \cdot L_C < 2$

□

10 设 $f(z)$ 在原点的邻域内连续, 那么

$$\lim_{r \rightarrow 0} \int_0^{2\pi} f(re^{i\theta}) d\theta = 2\pi f(0).$$

Proof.

$$\begin{aligned} &\because f(z) \text{ 在原点的邻域内连续} \quad \therefore \forall \varepsilon > 0, \exists \delta > 0, \text{ s.t. } \forall z = re^{i\theta} \in C, |z| < \delta \text{ 时, 有 } |f(z) - f(0)| < \frac{\varepsilon}{2\pi} \\ &\because \left| \int_0^{2\pi} f(re^{i\theta}) d\theta - 2\pi f(0) \right| = \left| \int_0^{2\pi} [f(re^{i\theta}) - f(0)] d\theta \right| \\ &\quad \leq \int_0^{2\pi} |f(re^{i\theta}) - f(0)| d\theta \\ &\quad < \varepsilon \end{aligned}$$

$$\therefore \lim_{r \rightarrow 0} \int_0^{2\pi} f(re^{i\theta}) d\theta = 2\pi f(0)$$

□

11 计算积分:

$$\begin{array}{ll} (1) \int_{|z|=1} \frac{e^z}{z} dz; & (2) \int_{|z|=2} \frac{dz}{z^2+2}; \\ (3) \int_{|z|=1} \frac{dz}{z^2+2}; & (4) \int_{|z|=1} \frac{z dz}{(2z+1)(z-2)}. \end{array}$$

Proof.

- (1) 由柯西公式得 $\int_{|z|=1} \frac{e^z}{z} dz = 2\pi i \cdot \frac{1}{2\pi i} \int_{|z|=1} \frac{e^z}{z-0} dz = 2\pi i e^z \Big|_{z=0} = 2\pi i$
- (2) $\frac{1}{z^2+2}$ 在 $z = \pm\sqrt{2}i$ 处不解析. 作圆 $C_{1,2} = \left\{ z : |z \pm \sqrt{2}i| = \frac{2-\sqrt{2}}{2} \right\}$. 则 $\frac{1}{z^2+2}$ 在 $|z|=2$ 与 C_1, C_2 围成的多连通区域内解析

$$\begin{aligned}
&\therefore \text{由柯西定理有 } \int_{|z|=2} \frac{dz}{z^2+2} = 2\pi i \cdot \frac{1}{2\pi i} \int_{C_1} \frac{dz}{z^2+2} + \int_{C_2} \frac{dz}{z^2+2} \\
&\quad \int_{C_1} \frac{dz}{z^2+2} = 2\pi i \cdot \frac{1}{2\pi i} \int_{C_1} \frac{1}{z-\sqrt{2}i} dz = \frac{2\pi i}{z+\sqrt{2}i} \Big|_{z=\sqrt{2}i} = \frac{\pi}{\sqrt{2}} \\
&\quad \int_{C_2} \frac{dz}{z^2+2} = \int_{C_2} \frac{1}{z-\sqrt{2}i} dz = \frac{2\pi i}{z+\sqrt{2}i} \Big|_{z=-\sqrt{2}i} = -\frac{\pi}{\sqrt{2}} \\
&\therefore \int_{|z|=2} \frac{dz}{z^2+2} = 0 \\
(3) \quad &\because \frac{1}{z^2+2} \text{ 在 } |z| \leq 1 \text{ 内解析} \quad \therefore \text{由柯西定理有 } \int_{|z|=1} \frac{dz}{z^2+2} = 0 \\
(4) \quad &\because \frac{z}{z-2} \text{ 在 } |z| \leq \frac{1}{3} < \left| -\frac{1}{2} \right| \text{ 内解析} \\
&\therefore \text{由柯西公式有 } \int_{|z|=1} \frac{z dz}{(2z+1)(z-2)} = \pi i \cdot \frac{1}{2\pi i} \int_{|z|=1} \frac{z}{z+\frac{1}{2}} dz = \frac{\pi iz}{z-2} \Big|_{z=-\frac{1}{2}} = \frac{\pi i}{5}
\end{aligned}$$

□

12 证明

$$\left(\frac{z^n}{n!}\right)^2 = \frac{1}{2\pi i} \int_C \frac{z^n e^{z\zeta}}{n! \zeta^n} \frac{d\zeta}{\zeta},$$

在这里 C 是围绕原点的一条简单闭曲线.

Proof.

$$\begin{aligned}
&\because \text{设 } f(\zeta) = \frac{z^n}{n!} e^{z\zeta}, \text{ 则 } f(\zeta) \text{ 在 } \zeta \text{ 平面上解析} \\
&\therefore f^{(n)}(z') = \frac{n!}{2\pi i} \int_C \frac{f(\zeta)}{(\zeta-z')^{n+1}} d\zeta \quad \therefore f^{(n)}(0) = \frac{n!}{2\pi i} \int_C \frac{z^n e^{z\zeta}}{n! \zeta^{n+1}} \frac{d\zeta}{\zeta} = \frac{n!}{2\pi i} \int_C \frac{z^n e^{z\zeta}}{n! \zeta^n} \frac{d\zeta}{\zeta} \\
&\because f^{(n)}(\zeta) = \frac{z^n}{n!} \cdot z^n e^{z\zeta} \quad \therefore f^{(n)}(0) = \frac{(z^n)^2}{n!} \\
&\therefore \frac{n!}{2\pi i} \int_C \frac{z^n e^{z\zeta}}{n! \zeta^n} \frac{d\zeta}{\zeta} = \frac{(z^n)^2}{n!} \quad \therefore \left(\frac{z^n}{n!}\right)^2 = \frac{1}{2\pi i} \int_C \frac{z^n e^{z\zeta}}{n! \zeta^n} \frac{d\zeta}{\zeta}
\end{aligned}$$

□

13 设

$$f(z) = \int_{|\zeta|=3} \frac{3\zeta^2 + 7\zeta + 1}{\zeta - z} d\zeta,$$

求 $f'(1+i)$.

Proof.

$$\begin{aligned}
&\because \text{设 } g(z) = 3z^2 + 7z + 1, \text{ 则 } g(z) \text{ 在复平面上解析} \\
&\therefore \text{由柯西公式有 } g(z) = \frac{1}{2\pi i} \int_{|\zeta|=3} \frac{3\zeta^2 + 7\zeta + 1}{\zeta - z} d\zeta = \frac{1}{2\pi i} f(z)
\end{aligned}$$

$$\begin{aligned}\therefore f(z) &= 2\pi i g(z) \quad \therefore f'(z) = 2\pi i g'(z) \\ \because g'(z) &= 6z + 7 \quad \therefore g'(1+i) = 6(1+i) + 7 = 13 + 6i \\ \therefore f'(1+i) &= 2\pi i (13+6i) = 2\pi(-6+13i) = -12\pi + 26\pi i\end{aligned}$$

□

14 通过计算

$$\int_{|z|=1} \left(z + \frac{1}{z}\right)^{2n} \frac{dz}{z} \quad (n = 1, 2, \dots),$$

证明

$$\int_0^{2\pi} \cos^{2n} \theta d\theta = 2\pi \frac{1 \cdot 3 \cdot 5 \cdots (2n-1)}{2 \cdot 4 \cdot 6 \cdots 2n}.$$

Proof.

$$\begin{aligned}\text{设 } z &= e^{i\theta} \quad (0 \leq \theta \leq 2\pi), \text{ 则 } \int_{|z|=1} \left(z + \frac{1}{z}\right)^{2n} \frac{dz}{z} = \int_0^{2\pi} (e^{i\theta} + e^{-i\theta})^{2n} \frac{ie^{i\theta}}{e^{i\theta}} d\theta = 2^{2n} i \int_0^{2\pi} \cos^{2n} \theta d\theta \\ \therefore \int_{|z|=1} \left(z + \frac{1}{z}\right)^{2n} \frac{dz}{z} &= \int_{|z|=1} \frac{(z^2 + 1)^{2n}}{z^{2n+1}} dz = \frac{2\pi i}{(2n)!} [(z^2 + 1)^{2n}]^{(2n)} \Big|_{z=0} \\ \therefore (z^2 + 1)^{2n} &= z^{4n} + C_{2n}^{2n-1} z^{2(2n-1)} + \cdots + C_{2n}^1 z^2 + C_{2n}^0 \\ \therefore [(z^2 + 1)^{2n}]^{(2n)} &= c_1 z^{2n} + c_2 z^{2n-2} + \cdots + c_{n-1} z^2 + c_n \\ \therefore [(z^2 + 1)^{2n}]^{(2n)} \Big|_{z=0} &= c_n = 2n(2n-1) \cdots 1 \cdot C_{2n}^n = \left(\frac{(2n)!}{n!}\right)^2 \\ \therefore \int_{|z|=1} \left(z + \frac{1}{z}\right)^{2n} \frac{dz}{z} &= \frac{2\pi i}{(2n)!} \left(\frac{(2n)!}{n!}\right)^2 \\ &= 2\pi i \frac{(2n)!}{(n!)^2} \\ &= \frac{\pi i 2^{n+1} (2n-1)!!}{n!} \\ \therefore \int_0^{2\pi} \cos^{2n} \theta d\theta &= \frac{1}{2^{2n} i} \int_{|z|=1} \left(z + \frac{1}{z}\right)^{2n} \frac{dz}{z} \\ &= \frac{1}{2^{2n} i} \cdot \frac{\pi i 2^{n+1} (2n-1)!!}{n!} \\ &= 2\pi \cdot \frac{(2n-1)!!}{(2n)!!}\end{aligned}$$

□

15 如果在 $|z| < 1$ 内, $f(z)$ 解析, 并且

$$|f(z)| \leq \frac{1}{1-|z|},$$

证明

$$|f^{(n)}(0)| \leq (n+1)! \left(1 + \frac{1}{n}\right)^n < e(n+1)! \quad (n = 1, 2, \dots).$$

Proof.

$$\begin{aligned}
 & \text{设 } C : |z| = \frac{n}{n+1} \quad (\forall n \in N_+) \\
 \because f(z) \text{ 在 } |z| < 1 \text{ 内解析} \quad \therefore f^{(n)}(0) = \frac{n!}{2\pi i} \int_C \frac{f(z)}{z^{n+1}} dz \\
 \because |f(z)| \leq \frac{1}{1-|z|} \\
 \therefore |f^{(n)}(0)| &= \left| \frac{n!}{2\pi i} \int_C \frac{f(z)}{z^{n+1}} dz \right| \\
 &\leq \left| \frac{n!}{2\pi i} \right| \frac{1}{\left(\frac{n}{n+1} \right)^{n+1}} \cdot 2\pi \cdot \left(\frac{n}{n+1} \right) \\
 &= (n+1)! \frac{(n+1)^n}{n^n} \\
 &= (n+1)! \left(1 + \frac{1}{n} \right)^n \\
 &< e(n+1)!
 \end{aligned}$$

□

16 如果 $f(z)$ 在 $|z-z_0| > r_0$ 内解析, 并且 $\lim_{z \rightarrow \infty} z f(z) = A$, 那么对任何正数 $r > r_0$,

$$\frac{1}{2\pi i} \int_{K_r} f(z) dz = A,$$

在这里 K_r 是圆 $|z-z_0| = r$, 积分是按反时针方向取的.

本题是关于含无穷远点的区域的柯西定理.

Proof.

$$\begin{aligned}
 & \because \frac{1}{z-z_0} \text{ 在 } |z-z_0| > r_0 \text{ 解析} \quad \therefore \int_{K_r} \frac{dz}{z-z_0} = 2\pi i \\
 \therefore \frac{1}{2\pi i} \int_{K_r} f(z) dz - A &= \frac{1}{2\pi i} \int_{K_r} \left[f(z) - \frac{A}{z-z_0} \right] dz = \frac{1}{2\pi i} \int_{K_r} \frac{zf(z) - A - z_0 f(z)}{z-z_0} dz \\
 \because \lim_{z \rightarrow \infty} z f(z) = A \quad \therefore \lim_{z \rightarrow \infty} f(z) = 0 \quad \therefore \lim_{z \rightarrow \infty} [zf(z) - A - z_0 f(z)] = 0 \\
 \therefore \forall \varepsilon > 0, \exists R > r_0 + |z_0|, s.t. \text{ 当 } |z| > R \text{ 时, 有 } |zf(z) - A - z_0 f(z)| < \varepsilon \\
 \therefore \text{当 } r' > |z_0| + R \text{ 即当 } r' > r_0 + 2|z_0| \text{ 时, 有} \\
 & \left| \frac{1}{2\pi i} \int_{K_r} f(z) dz - A \right| = \left| \frac{1}{2\pi i} \int_{K_{r'}} \left[\frac{zf(z) - A - z_0 f(z)}{z-z_0} \right] dz \right| < \frac{1}{2\pi} \cdot \frac{\varepsilon}{r'} \cdot 2\pi r' = \varepsilon \\
 \therefore \lim_{r' \rightarrow +\infty} \frac{1}{2\pi i} \int_{K_{r'}} f(z) dz &= A \\
 \therefore \forall r > r_0, \exists r' > \max\{r_0 + 2|z_0|, r\}, K_r, K_{r'} \text{ 围成复连通区域} \\
 \therefore \text{由柯西定理有 } \frac{1}{2\pi i} \int_{K_r} f(z) dz &= \frac{1}{2\pi i} \int_{K_{r'}} f(z) dz
 \end{aligned}$$

$$\therefore \frac{1}{2\pi i} \int_{K_r} f(z) dz = \lim_{r' \rightarrow +\infty} \frac{1}{2\pi i} \int_{K_{r'}} f(z) dz = A$$

□

17 如果函数 $f(z)$ 在简单闭曲线 C 的外区域 D 内及 C 上每一点解析. 并且

$$\lim_{z \rightarrow \infty} f(z) = \alpha,$$

那么

$$\frac{1}{2\pi i} \int_C \frac{f(\xi)}{\xi - z} d\xi = \begin{cases} -f(z) + \alpha & (\text{当 } z \in D \text{ 时}), \\ \alpha & (\text{当 } z \in C \text{ 的内区域时}), \end{cases}$$

这里沿 C 的积分是按反时针方向取的.

本题是关于含无穷远点的区域的柯西公式.

Proof.

$\because \forall z \in D, \exists R_0 > |z| \geq 0$, s.t. z 与 C 均在圆周 K_{R_0} 中. $f(z)$ 在 C 与 K_{R_0} 所围成区域及边界上解析

\therefore 由柯西公式有 $f(z) = \frac{1}{2\pi i} \int_{C^-} \frac{f(\xi)}{\xi - z} d\xi + \frac{1}{2\pi i} \int_{K_{R_0}} \frac{f(\xi)}{\xi - z} d\xi$ 其中 C^- 与 C 反向

$$\therefore \frac{1}{2\pi i} \int_C \frac{f(\xi)}{\xi - z} d\xi = -\frac{1}{2\pi i} \int_{C^-} \frac{f(\xi)}{\xi - z} d\xi = -f(z) + \frac{1}{2\pi i} \int_{K_{R_0}} \frac{f(\xi)}{\xi - z} d\xi$$

设 $F(\xi) = \frac{f(\xi)}{\xi - z}$, 则 $F(\xi)$ 在 $|\xi| \geq R_0$ 上解析

$$\therefore \lim_{z \rightarrow \infty} f(z) = \alpha \quad \therefore \lim_{\xi \rightarrow \infty} \xi F(\xi) = \lim_{\xi \rightarrow \infty} \frac{f(\xi)}{1 - \frac{z}{\xi}} = \alpha \quad \therefore \text{由第 16 题有 } \forall R \geq R_0, \frac{1}{2\pi i} \int_{|\xi|=R} F(\xi) d\xi = \alpha$$

$$\therefore \text{由柯西定理有 } \frac{1}{2\pi i} \int_{K_{R_0}} F(\xi) d\xi = \frac{1}{2\pi i} \int_{|\xi|=R} F(\xi) d\xi = \alpha$$

$$\therefore \frac{1}{2\pi i} \int_C \frac{f(\xi)}{\xi - z} d\xi = -f(z) + \alpha$$

$\therefore \forall z \in D^c, \exists R_0 : |z| > R_0 > 0$, s.t. z 在圆周 K_{R_0} 内. $\frac{f(\xi)}{\xi - z}$ 在 C 与 K_{R_0} 所围成区域及边界上解析

$$\therefore \text{由柯西定理有 } \frac{1}{2\pi i} \int_C \frac{f(\xi)}{\xi - z} d\xi = \frac{1}{2\pi i} \int_{K_{R_0}} \frac{f(\xi)}{\xi - z} d\xi = \alpha$$

$$\therefore \frac{1}{2\pi i} \int_C \frac{f(\xi)}{\xi - z} d\xi = \begin{cases} -f(z) + \alpha & (\text{当 } z \in D \text{ 时}), \\ \alpha & (\text{当 } z \in C \text{ 的内区域时}), \end{cases}$$

□

18 如果函数 $f(z)$ 在单连通区域 D 内解析, 并且不等于零, 那么

- (1) $\exists g(z)$ 在 D 内解析, 使得 $e^{g(z)} = f(z)$;
- (2) 对于整数 $q \geq 2, \exists h(z)$ 在 D 内解析, 使得 $[h(z)]^q = f(z)$.

Proof.

$$(1) \quad \because f(z) \text{ 在 } D \text{ 内解析且不等于 } 0 \quad \therefore \frac{f'(z)}{f(z)} \text{ 在 } D \text{ 内存在一解析分支 } F(z), \text{ 则其有原函数 } g_1(z)$$

$$\therefore [e^{-g_1(z)} f(z)]' = -F(z)e^{-g_1(z)} f(z) + e^{-g_1(z)} f'(z) = 0$$

$$\therefore \text{由第二章第 4 题 } e^{-g_1(z)} f(z) \equiv c \quad \therefore f(z) = ce^{g_1(z)} = e^{\ln c + g_1(z)}$$

$$\therefore \text{令 } g(z) = g_1(z) + c, \text{ 则 } e^{g(z)} = f(z)$$

$$(2) \quad \because f(z) \text{ 在 } D \text{ 内解析且不等于 } 0 \quad \therefore \frac{1}{q}[f(z)]^{\frac{1}{q}-1} \text{ 在 } D \text{ 内存在一解析分支 } F(z), \text{ 则其有原函数 } h_1(z)$$

$$\therefore [h_1(z)]^{-q} f(z)' = -q \cdot h_1'(z) [h_1(z)]^{-q-1} f(z) + [h_1(z)^{-q}] f'(z)$$

$$= -q \frac{1}{q} \{[f(z)]^{\frac{1}{q}-1}\}' [h_1(z)]^{-q-1} f(z) + [h_1(z)]^{-q} f'(z)$$

$$= -[f(z)]^{\frac{1}{q}-1} [h_1(z)]^{-q-1} f'(z) + [h_1(z)]^{-q} f'(z)$$

$$= -[h_1(z)]^{-q} f'(z) + [h_1(z)]^{-q} f'(z) = 0$$

$$\therefore [h_1(z)]^{-q} f(z) \equiv c \quad \therefore f(z) = c [h_1(z)]^p = [c^{\frac{1}{p}} h_1(z)]^p$$

$$\therefore \text{令 } h(z) = c^{\frac{1}{p}} h_1(z), \text{ 则 } [h(z)]^q = f(z)$$

□

19 设 $P(z)$ 是一个 $n(n \geq 1)$ 次多项式，并且 $P(z) = 0$ 的根全部在区域 D 内，在这里 D 的边界是一条简单闭合曲线。设 $f(z)$ 在 \bar{D} 上解析。

(1) 令

$$R(z) = \frac{1}{2\pi i} \int_C \frac{f(t)}{P(t)} \frac{P(t)-P(z)}{t-z} dt \quad (z \in D),$$

$$Q(z) = \frac{1}{2\pi i} \int_C \frac{f(t)}{P(t)} \frac{dt}{t-z} \quad (z \in D).$$

证明 $R(z)$ 是次数不超过 $n-1$ 的一个多项式，并且 $Q(z)$ 在 D 内解析。

(2) 证明 $\forall z \in D$,

$$f(z) = P(z)Q(z) + R(z).$$

如果在 D 内解析的函数 $Q_1(z)$ 及次数不超过 $n-1$ 的多项式 $R_1(z)$ 满足

$$f(z) = P(z)Q_1(z) + R_1(z),$$

那么

$$Q(z) \equiv Q_1(z), R(z) \equiv R_1(z).$$

Proof.

$$(1) \quad \because P(t) - P(z) \text{ 是 } t-z \text{ 的 } n(n \geq 1) \text{ 次多项式} \quad \therefore \frac{P(t) - P(z)}{t-z} \text{ 是关于 } t-z \text{ 的 } n-1 \text{ 次多项式}$$

$$\therefore \frac{P(t) - P(z)}{t-z} \text{ 是关于 } z \text{ 的 } n-1 \text{ 次多项式} \quad \therefore R(z) \text{ 是次数不超过 } n-1 \text{ 的多项式}$$

$$\therefore P(z) \text{ 是次数为 } n \text{ 的多项式} \quad \therefore P(t)(t-z) \text{ 是关于 } t \text{ 的次数不超过 } n+1 \text{ 的多项式}$$

- \therefore 由代数基本定理有 $\frac{1}{P(t)(t-z)} = \sum_{i=1}^{n+1} \frac{c_i}{t-z_i}$ ($z_i \in D, z_{n+1} = z$)
- \therefore 由柯西公式有 $\frac{1}{2\pi i} \int_C \frac{f(t)}{t-z_i} dt = f(z_i)$ $\therefore Q(z) = \sum_{i=1}^n c_i f(z_i) + c_{n+1} f(z)$ 在 D 内解析
- (2) $\forall z \in D, P(z)Q(z) + R(z) = \frac{1}{2\pi i} \int_C P(z) \frac{f(t)}{P(t)} \frac{dt}{t-z} + \frac{1}{2\pi i} \int_C \frac{f(t)}{P(t)} \frac{P(t)-P(z)}{t-z} dt = \frac{1}{2\pi i} \int_C \frac{f(t)}{t-z} dt$
- $\therefore f(z)$ 在 \bar{D} 上解析 $\therefore f(z) = \frac{1}{2\pi i} \int_C \frac{f(t)}{t-z} dt = P(z)Q(z) + R(z)$
- $\therefore f(z) = P(z)Q(z) + R(z), f(z) = P(z)Q_1(z) + R_1(z)$
- $\therefore 0 = P(z)[Q(z) - Q_1(z)] + [R(z) - R_1(z)] \quad \therefore P(z)[Q(z) - Q_1(z)] = R_1(z) - R(z)$
- $\therefore R_1(z) - R(z)$ 是次数不超过 $n-1$ 的多项式, $P(z)$ 是次数为 n 的多项式, $Q(z) - Q_1(z)$ 在 D 内解析
- $\therefore \frac{d^n}{dz^n} \{P(z)[Q(z) - Q_1(z)]\} = \frac{d^n}{dz^n} [R_1(z) - R(z)] = 0$
- $\therefore Q^{(n)}(z) - Q_1^{(n)}(z) = 0 \quad \therefore Q(z) - Q_1(z)$ 是次数不超过 $n-1$ 的多项式
- \therefore 当 $Q(z) - Q_1(z) \neq 0$ 时, $P(z)[Q(z) - Q_1(z)]$ 是次数不少于 n 的多项式;
- 当 $Q(z) - Q_1(z) = 0$ 时, $P(z)[Q(z) - Q_1(z)] = 0$
- $\therefore P(z)[Q(z) - Q_1(z)], R_1(z) - R(z)$ 次数相同 $\therefore Q(z) - Q_1(z) = R_1(z) - R(z) = 0$
- $\therefore Q(z) \equiv Q_1(z), R(z) \equiv R_1(z)$

□

4 级数

小结

1. 简单函数的幂级数展开

1). 指数函数 e^z

$$e^z = 1 + z + \frac{z^2}{2!} + \cdots + \frac{z^n}{n!} + \cdots$$

2). 对数函数 $\ln(1+z)$

$$\ln(1+z) = z - \frac{z^2}{2} + \frac{z^3}{3} - \cdots + (-1)^{n-1} \frac{z^n}{n} + \cdots$$

这里取 $z=0$ 时取值为 0 的解析分支

3). 幂函数 $(1+z)^\alpha$

$$(1+z)^\alpha = 1 + \alpha z + \binom{\alpha}{2} z^2 + \cdots + \binom{\alpha}{n} z^n + \cdots$$

这里

$$\binom{\alpha}{n} = \frac{\alpha(\alpha-1)\cdots(\alpha-n+1)}{1 \cdot 2 \cdots n}$$

4). 三角函数 $\sin z, \cos z$

$$\sin z = z - \frac{z^3}{3!} + \frac{z^5}{5!} + \cdots + (-1)^k \frac{z^{2k+1}}{(2k+1)!} + \cdots$$

$$\cos z = 1 - \frac{z^2}{2!} + \frac{z^4}{4!} + \cdots + (-1)^k \frac{z^{2k}}{(2k)!} + \cdots$$

$k = 0, 1, 2, \dots$

习题四

1 设已给复数序列 $\{z_n\}$. 如果 $\lim_{n \rightarrow +\infty} z_n = \xi$, 其中 ξ 是一有限复数, 那么

$$\lim_{n \rightarrow +\infty} \frac{z_1 + z_2 + \cdots + z_n}{n} = \xi.$$

Proof.

证法一

设 $z_n = x_n + iy_n$ ($n = 1, 2, \dots$), $\xi = x + iy$.

$$\because \lim_{n \rightarrow +\infty} z_n = \xi \quad \therefore \lim_{n \rightarrow +\infty} x_n = x, \lim_{n \rightarrow +\infty} y_n = y$$

$$\therefore \lim_{n \rightarrow +\infty} \frac{x_1 + x_2 + \cdots + x_n}{n} = x, \lim_{n \rightarrow +\infty} \frac{y_1 + y_2 + \cdots + y_n}{n} = y$$

$$\therefore \lim_{n \rightarrow +\infty} \frac{z_1 + z_2 + \cdots + z_n}{n} = \lim_{n \rightarrow +\infty} \frac{(x_1 + iy_1) + (x_2 + iy_2) + \cdots + (x_n + iy_n)}{n}$$

$$\begin{aligned}
&= \lim_{n \rightarrow +\infty} \frac{x_1 + x_2 + \cdots + x_n}{n} + \lim_{n \rightarrow +\infty} \frac{y_1 + y_2 + \cdots + y_n}{n} \\
&= x + iy \\
&= \xi
\end{aligned}$$

证法二

$$\begin{aligned}
&\because \lim_{n \rightarrow +\infty} z_n = \xi \quad \therefore \forall \varepsilon > 0, \exists N_1 \in N_+, s.t. \text{ 当 } n \geq N_1 \text{ 时}, |z_n - \xi| < \frac{\varepsilon}{2} \\
&\because \text{对上述 } \varepsilon, \exists N_2 \in N_+, s.t. \text{ 当 } n > N_2 \text{ 时}, \frac{|z_1 - \xi| + |z_2 - \xi| + \cdots + |z_{N_1} - \xi|}{n} < \frac{\varepsilon}{2} \\
&\therefore \left| \frac{z_1 + z_2 + \cdots + z_n}{n} - \xi \right| = \left| \frac{(z_1 - \xi) + (z_2 - \xi) + \cdots + (z_n - \xi)}{n} \right| \\
&\leqslant \frac{|z_1 - \xi| + |z_2 - \xi| + \cdots + |z_n - \xi|}{n} \\
&= \frac{|z_1 - \xi| + |z_2 - \xi| + \cdots + |z_{N_1} - \xi|}{n} + \frac{|z_{N_1+1} - \xi| + |z_{N_1+2} - \xi| + \cdots + |z_n - \xi|}{n} \\
&< \frac{|z_1 - \xi| + |z_2 - \xi| + \cdots + |z_{N_1} - \xi|}{n} + \frac{n - N_1}{n} \cdot \frac{\varepsilon}{2} \\
&\leqslant \frac{(z_1 - \xi) + (z_2 - \xi) + \cdots + (z_{N_1} - \xi)}{n} \\
&\leqslant \frac{\varepsilon}{2} + \frac{\varepsilon}{2} \\
&= \varepsilon
\end{aligned}$$

$$\therefore \lim_{n \rightarrow +\infty} \frac{z_1 + z_2 + \cdots + z_n}{n} = \xi$$

□

2 证明：任何有界的复数序列一定有一个收敛的子序列.

Proof.

设 $z_n = x_n + iy_n$

$$\begin{aligned}
&\because |z_n| \leq M \quad (n \in N_+) \quad \therefore |x_n| \leq |z_n| \leq M, |y_n| \leq |z_n| \leq M \\
&\therefore \text{由实数致密性定理 } \{x_n\} \text{ 有一收敛子列 } \{x_{n_k}\}, \lim_{k \rightarrow \infty} x_{n_k} = x \\
&\because |y_{n_k}| \leq M \quad \therefore \text{由实数致密性定理, } \{y_{n_k}\} \text{ 有一收敛子列 } \{y_{n_{k_j}}\}, \lim_{j \rightarrow \infty} y_{n_{k_j}} = y \\
&\therefore \lim_{j \rightarrow \infty} z_{n_{k_j}} = \lim_{j \rightarrow \infty} (x_{n_{k_j}} + iy_{n_{k_j}}) = x + iy, \text{ 即有一收敛子序列}
\end{aligned}$$

□

3 证明：在两相乘级数中，一个收敛，一个绝对收敛时，第 1 段中所有关于柯西乘积的结果仍成立.

Proof.

设 $\sum_{n=1}^{+\infty} z'_n$ 收敛, $\sum_{n=1}^{+\infty} z''_n$ 绝对收敛. $\sum_{n=1}^{+\infty} z'_n = \sigma'$, $\sum_{n=1}^{+\infty} z''_n = \sigma''$. 记 $S_m = \sum_{n=1}^m (z'_1 z''_n + z'_2 z''_{n-1} + \cdots + z'_n z''_1)$

$$\therefore \exists M > 0, \text{ s.t. } \forall k \in N_+, \quad \begin{cases} |z'_1 + z'_2 + \cdots + z'_k| < M \\ |z''_1 + z''_2 + \cdots + z''_k| < M \end{cases} \quad (1)$$

$$\forall \varepsilon > 0, \exists N > 0, \text{ s.t. } \forall k > N, \forall p \in N_+, \quad \begin{cases} |z'_{k+1} + z'_{k+2} + \cdots + z'_{k+p}| < \varepsilon \\ ||z''_{k+1} + z''_{k+2} + \cdots + z''_{k+p}|| < \varepsilon \end{cases} \quad (2)$$

$$\therefore \text{在 (2) 中令 } p \rightarrow \infty, \text{ 可见当 } k > N \text{ 时,} \quad \begin{cases} |\sigma' - \sum_{n=1}^k z'_n| \leq \varepsilon \\ |\sigma'' - \sum_{n=1}^k z''_n| \leq \varepsilon \end{cases} \quad (3)$$

\therefore 当 $m = 2k - 1 (k \in N_+)$ 时,

$$S_m - \sum_{n=1}^{[\frac{m}{2}]} z'_n \sum_{n=1}^{[\frac{m}{2}]} z''_n = z''_1(z'_{[\frac{m}{2}]+1} + z'_{[\frac{m}{2}]+2} + \cdots + z'_m) + z''_2(z'_{[\frac{m}{2}]+1} + z'_{[\frac{m}{2}]+2} + \cdots + z'_{m-1}) + \cdots + z''_{[\frac{m}{2}]}(z'_{[\frac{m}{2}]+1} + z'_{[\frac{m}{2}]+2}) \\ + z''_{[\frac{m}{2}]+1}(z'_1 + z'_2 + \cdots + z'_{[\frac{m}{2}]+1}) + z''_{[\frac{m}{2}]+2}(z'_1 + z'_2 + \cdots + z_{[\frac{m}{2}]}) + \cdots + z''_m z'_1$$

当 $m = 2k (k \in N_+)$ 时,

$$S_m - \sum_{n=1}^{[\frac{m}{2}]} z'_n \sum_{n=1}^{[\frac{m}{2}]} z''_n = z''_1(z'_{[\frac{m}{2}]} + z'_{[\frac{m}{2}]+2} + \cdots + z'_m) + z''_2(z'_{[\frac{m}{2}]+1} + z'_{[\frac{m}{2}]+3} + \cdots + z'_{m-1}) + \cdots + z''_{[\frac{m}{2}]} z'_{[\frac{m}{2}]+1} \\ + z''_{[\frac{m}{2}]+1}(z'_1 + z'_2 + \cdots + z'_{[\frac{m}{2}]+1}) + z''_{[\frac{m}{2}]+2}(z'_1 + z'_2 + \cdots + z_{[\frac{m}{2}]}) + \cdots + z''_m z'_1$$

其中 $[\frac{m}{2}]$ 表示不超过 $\frac{m}{2}$ 的最大整数.

\therefore 由 (1)(2), 当 $m > 2N + 2$ 时,

$$\left| S_m - \sum_{n=1}^{[\frac{m}{2}]} z'_n \sum_{n=1}^{[\frac{m}{2}]} z''_n \right| < (|z''_1| + |z''_2| + \cdots + |z''_{m_1}|)\varepsilon + |z''_{[\frac{m}{2}]+1} + z''_{[\frac{m}{2}]+2} + \cdots + z_m|M < 2M\varepsilon$$

\therefore 由 (1)(2), 当 $m > 2N + 2$ 时,

$$\begin{aligned} |S_m - \sigma' \sigma''| &\leq \left| S_m - \sum_{n=1}^{[\frac{m}{2}]} z'_n \sum_{n=1}^{[\frac{m}{2}]} z''_n \right| + \left| \sum_{n=1}^{[\frac{m}{2}]} z'_n \sum_{n=1}^{[\frac{m}{2}]} z''_n - \sigma' \sigma'' \right| \\ &< 2M\varepsilon + \left| \sum_{n=1}^{[\frac{m}{2}]} z'_n \right| \left| \sum_{n=1}^{[\frac{m}{2}]} z''_n - \sigma'' \right| + |\sigma''| \left| \sum_{n=1}^{[\frac{m}{2}]} z'_n - \sigma' \right| \\ &< 2M\varepsilon + M\varepsilon + M\varepsilon \\ &= 4M\varepsilon \end{aligned}$$

$$\therefore \lim_{m \rightarrow \infty} S_m = \sigma' \sigma'' \quad \therefore \sum_{n=1}^{+\infty} (z'_1 z''_n + z'_2 z''_{n-1} + \cdots + z'_n z''_1) = \sigma' \sigma''$$

□

4 证明定理 2.1 及 2.2.

Proof.

$$(1) \quad \because f_n(z) \rightrightarrows f(z) \quad \therefore \forall \varepsilon, \exists N \in N_+, \text{ s.t. 当 } n > N \text{ 时, } |f(z) - f_n(z)| < \frac{\varepsilon}{2} \quad (\forall z \in E)$$

$$\therefore \forall z_0 \in E, f_{N+1}(z) \text{ 在 } z_0 \text{ 处连续} \quad \therefore \exists \delta > 0, \text{ s.t. 当 } |z - z_0| < \delta \text{ 时, } |f_{N+1}(z) - f_{N+1}(z_0)| < \frac{\varepsilon}{2}$$

$$\begin{aligned}
& \therefore |f(z) - f(z_0)| \leq |f(z) - f_{N+1}(z)| + |f_{N+1}(z) - f_{N+1}(z_0)| + |f_{N+1}(z_0) - f(z_0)| < \varepsilon \\
& \therefore f(z) \text{ 在 } z_0 \text{ 处连续} \quad \therefore f(z) \text{ 在 } E \text{ 上连续} \\
(2) \quad & \because f_n(z) \rightharpoonup \varphi(z) \quad (z \in C), f_n(z) \text{ 在 } C \text{ 上连续} \quad \therefore \text{由定理 2.1 有 } \varphi(z) \text{ 在 } C \text{ 上连续} \\
& \therefore \forall \varepsilon > 0, \exists N \in \mathbb{N}_+, s.t. \text{ 当 } n > N \text{ 时}, |f_n(z) - \varphi(z)| < \frac{\varepsilon}{L_C} \\
& \therefore \left| \int_C f_n(z) dz - \int_C \varphi(z) dz \right| = \left| \int_C [f_n(z) - \varphi(z)] dz \right| \leq \int_C |f_n(z) - \varphi(z)| dz < \varepsilon \\
& \therefore \int_C \varphi(z) dz = \lim_{n \rightarrow \infty} \int_C f_n(z) dz \\
& \text{同理可证对级数成立 } \sum_{i=1}^{+\infty} \int_C f_i(z) dz = \int_C f(z) dz
\end{aligned}$$

□

5 试求下列幂级数的收敛半径:

- (1) $\sum_{n=0}^{+\infty} q^{n^2} z^n$, 其中 $|q| < 1$;
 - (2) $\sum_{n=1}^{+\infty} z^{n!}$;
 - (3) $\sum_{n=0}^{+\infty} n^p z^n$, 其中 p 是一正整数;
 - (4) $\sum_{n=1}^{+\infty} [3 + (-1)^n]^n z^n$;
 - (5) $\sum_{n=1}^{+\infty} \frac{n!}{n^n} z^n$;
 - (6) $1 + \frac{ab}{c} z + \frac{a(a+1)b(b+1)}{2!c(c+1)} z^2 + \dots + \frac{a(a+1)\cdots(a+n-1)b(b+1)\cdots(b+n-1)}{n!c(c+1)\cdots(c+n-1)} z^n + \dots$,
- 其中 a, b, c 是复数, 但 c 不是零或负整数.

Proof.

- (1) $\because \lim_{n \rightarrow +\infty} \sqrt[n]{|q^{n^2}|} = \lim_{n \rightarrow \infty} |q|^n = 0 \quad \therefore R = +\infty$
- (2) $\because \sqrt[n]{|a_n|} = \begin{cases} 1, & n = k! \\ 0, & n \neq k! \end{cases} \quad (k \in \mathbb{N}_+) \quad \therefore \overline{\lim}_{n \rightarrow \infty} \sqrt[n]{|a_n|} = 1 \quad \therefore R = 1$
- (3) $\because \lim_{n \rightarrow \infty} \sqrt[n]{|n^p|} = \lim_{n \rightarrow \infty} (\sqrt[n]{n})^p = 1 \therefore R = 1$
- (4) $\because \sqrt[n]{|a_n|} = 3 + (-1)^n = \begin{cases} 4, & n = 2k \\ 2, & n = 2k-1 \end{cases} \quad (k \in \mathbb{N}_+) \quad \therefore \overline{\lim}_{n \rightarrow \infty} \sqrt[n]{|a_n|} = 4 \quad \therefore R = \frac{1}{4}$
- (5) $\because \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \frac{1}{(1 + \frac{1}{n})^n} = \frac{1}{e} \quad \therefore R = e$
- (6) 当 a 或 b 是 0 或负整数时, 易得收敛半径为 $R = +\infty$

当 a, b 均不是 0 或负整数时, 由 $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{(a+n)(b+n)}{(n+1)(c+n)} \right| = 1$, 得 $R = 1$

□

6 设在 $|z| < R$ 内解析的函数 $f(z)$ 有泰勒展式

$$f(z) = \alpha_0 + \alpha_1 z + \alpha_2 z^2 + \cdots + \alpha_n z^n + \cdots,$$

试证: (1) 令 $M(r) = \max_{0 \leq \theta \leq 2\pi} |f(re^{i\theta})|$. 我们有

$$|\alpha_n| \leq \frac{M(r)}{r^n} \text{(柯西不等式),}$$

在这里 $n = 0, 1, \dots; 0 < r < R$.

(2) 由 (1) 证明刘维尔定理.

(3) 当 $0 \leq r < R$ 时,

$$\frac{1}{2\pi} \int_0^{2\pi} |f(re^{i\theta})|^2 d\theta = \sum_{n=0}^{+\infty} |\alpha_n|^2 r^{2n}.$$

Proof.

(1) \because 幂级数展式的唯一性, $\alpha_n = \frac{f^{(n)}(0)}{r^n}$. 由定理 4.3 的柯西不等式, $\left| \frac{f^{(n)}(0)}{n!} \right| \leq \frac{M(r)}{r^n}$

$$\therefore |\alpha_n| \leq \frac{M(r)}{r^n}$$

(2) 设 $f(z)$ 为整函数且有界, 即 $f(z)$ 在复平面上解析, 且存在 $M > 0$, s.t. $|f(z)| \leq M$ ($z \in C$)

$$\because \text{由泰勒定理} \quad f(z) = \alpha_0 + \alpha_1 z + \cdots + \alpha_n z^n + \cdots \quad (z \in C)$$

$$\therefore \text{由 (1) 有, 当 } n \in N_+ \text{ 时} \quad |\alpha_n| \leq \frac{M(r)}{r^n} \leq \frac{M}{r^n} \rightarrow 0 \quad (r \rightarrow +\infty) \quad \therefore \alpha_n = 0 \quad (n \in N_+)$$

$$\therefore f(z) \equiv \alpha_0$$

(3) \because 闭曲线 $|z| = r \subset \{z : |z| < R\}$

\therefore 由幂级数收敛性 $f(z) = \alpha_0 + \alpha_1 z + \cdots + \alpha_n z^n + \cdots$ 在 $|z| = r$ 上一致收敛且绝对收敛

$\therefore \overline{f(z)} = \overline{\alpha_0} + \overline{\alpha_1} \bar{z} + \cdots + \overline{\alpha_n} \bar{z}^n + \cdots$ 在 $|z| = r$ 上一致收敛且绝对收敛

$\therefore f(z) \overline{f(z)}$ 在 $|z| = r$ 上一致收敛且绝对收敛

\therefore 在 $|z| = r$ 上有 $|f(z)|^2 = f(z) \overline{f(z)}$

$$\begin{aligned} &= \left(\sum_{n=1}^{+\infty} \alpha_n z^n \right) \left(\sum_{n=1}^{+\infty} \overline{\alpha_n} \bar{z}^n \right) \\ &= \sum_{n,m \in N} \alpha_n \overline{\alpha_m} z^n \bar{z}^m \\ &= \sum_{n=0}^{+\infty} |\alpha_n|^2 |z|^{2n} + \sum_{n \neq m} \alpha_n \overline{\alpha_m} z^n \bar{z}^m \\ &= \sum_{n=0}^{+\infty} |\alpha_n|^2 r^{2n} + \sum_{n \neq m} r^{n+m} \alpha_n \overline{\alpha_m} z^{n-m} \end{aligned}$$

\therefore 令 $z = re^{i\theta}$, 则 $|f(re^{i\theta})|^2 = \sum_{n=0}^{+\infty} |\alpha_n|^2 r^{2n} + \sum_{n \neq m} r^{n+m} \alpha_n \overline{\alpha_m} e^{i(n-m)\theta}$ 在 $[0, 2\pi]$ 上一致收敛且绝对收敛

$$\therefore \int_0^{2\pi} e^{i(n-m)\theta} d\theta = 0 \quad \therefore \int_0^{2\pi} \sum_{n \neq m} r^{n+m} \alpha_n \overline{\alpha_m} e^{i(n-m)\theta} d\theta = \sum_{n \neq m} r^{n+m} \alpha_n \overline{\alpha_m} \int_0^{2\pi} e^{i(n-m)\theta} d\theta = 0$$

$$\therefore \int_0^{2\pi} |f(re^{i\theta})|^2 d\theta = 2\pi \sum_{n=0}^{+\infty} |\alpha_n|^2 r^{2n} \quad \therefore \frac{1}{2\pi} \int_0^{2\pi} |f(re^{i\theta})|^2 d\theta = \sum_{n=0}^{+\infty} |\alpha_n|^2 r^{2n}$$

□

7 证明：如果在 $|z| < r$ 上及 $|z| < \rho$ 内，我们分别有

$$f(z) = \sum_{n=0}^{+\infty} a_n z^n \text{ 及 } g(z) = \sum_{n=0}^{+\infty} b_n z^n,$$

其中 $0 < r, \rho < +\infty$, 而且 $f(z)$ 在 $|z| \leq r$ 上连续, 那么在 $|z| < \rho r$ 内,

$$\sum_{n=0}^{+\infty} a_n b_n z^n = \frac{1}{2\pi i} \int_{|\zeta|=r} f(\zeta) g\left(\frac{z}{\zeta}\right) \frac{d\zeta}{\zeta}.$$

Proof.

$$\because \text{当 } |\zeta| = r, |z| < \rho r \text{ 时}, \left| \frac{z}{\zeta} \right| < \rho$$

$$\therefore g\left(\frac{z}{\zeta}\right) = \sum_{n=0}^{+\infty} b_n \left(\frac{z}{\zeta}\right)^n \text{ 在 } |\zeta| = r \text{ 上绝对一致收敛}$$

$$\because f(z) \text{ 在 } |z| \leq r \text{ 上连续} \quad \therefore |f(\zeta)| \leq M \text{ 在 } |\zeta| = r \text{ 上有界} \quad \therefore \left| \frac{f(\zeta)}{\zeta} \right| \leq \frac{M}{r} \text{ 在 } |\zeta| = r \text{ 上有界}$$

$$\therefore f(\zeta) g\left(\frac{z}{\zeta}\right) \frac{1}{\zeta} = \sum_{n=0}^{+\infty} b_n \frac{f(\zeta)}{\zeta^{n+1}} z^n \text{ 在 } |\zeta| = r \text{ 上一致收敛}$$

$$\begin{aligned} \therefore \frac{1}{2\pi i} \int_{|\zeta|=r} f(\zeta) g\left(\frac{z}{\zeta}\right) \frac{d\zeta}{\zeta} &= \frac{1}{2\pi i} \int_{|\zeta|=r} \sum_{n=0}^{+\infty} b_n \frac{f(\zeta)}{\zeta^{n+1}} z^n d\zeta \\ &= \sum_{n=0}^{+\infty} b_n \cdot \frac{1}{2\pi i} \int_{|\zeta|=r} \frac{f(\zeta)}{\zeta^{n+1}} d\zeta \\ &= \sum_{n=0}^{+\infty} f^{(n)}(0) b_n z^n \\ &= \sum_{n=0}^{+\infty} a_n b_n z^n \end{aligned}$$

□

8 设 z 是任一复数, 证明 $|e^z - 1| \leq e^{|z|} - 1 \leq |z|e^{|z|}$.

Proof.

$$\begin{aligned} |e^z - 1| &= \left| z + \frac{z^2}{2!} + \frac{z^3}{3!} + \dots \right| \\ &\leq |z| + \frac{|z|^2}{2!} + \frac{|z|^3}{3!} + \dots \\ &= \left(1 + |z| + \frac{|z|^2}{2!} + \frac{|z|^3}{3!} + \dots \right) - 1 \\ &= e^{|z|} - 1 \end{aligned}$$

$$\begin{aligned}
&= |z| + \frac{|z|^2}{2!} + \frac{|z|^3}{3!} + \cdots \\
&= |z| \left(1 + \frac{|z|}{2!} + \frac{|z|^2}{3!} + \cdots \right) \\
&\leq |z| \left(1 + |z| + \frac{|z|^2}{2!} + \frac{|z|^3}{3!} + \cdots \right) \\
&= |z| e^{|z|}
\end{aligned}$$

□

9 求下列解析函数或多值函数的解析分支在 $z=0$ 的泰勒展式：

- (1) $\sin^2 z$; (2) $e^z \cos z$; (3) $\frac{1}{2} (\ln \frac{1}{1-z})^2$;
 (4) $(2-z)^{\frac{3}{4}}$; (5) $\tan z$ (计算到 z^5 的系数) .

Proof.

$$\begin{aligned}
(1) \quad \sin^2 z &= \frac{1}{2}(1 - \cos(2z)) \\
&= \frac{1}{2} \left[1 - \sum_{n=0}^{\infty} (-1)^n \frac{2^{2n}}{(2n)!} z^{2n} \right] \\
&= \sum_{n=1}^{\infty} (-1)^{n+1} \frac{2^{2n-1}}{(2n)!} z^{2n} \quad (|z| < +\infty)
\end{aligned}$$

$$\begin{aligned}
(2) \quad e^z \cos z &= \frac{1}{2} [e^{(1+i)z} + e^{(1-i)z}] \\
&= \frac{1}{2} \left[\sum_{n=0}^{\infty} \frac{(1+i)^n}{n!} z^n + \sum_{n=0}^{\infty} \frac{(1-i)^n}{n!} z^n \right] \\
&= \sum_{n=0}^{\infty} \frac{(1+i)^n + (1-i)^n}{2 \cdot n!} z^n \\
&= \sum_{n=0}^{\infty} \frac{(\sqrt{2})^n (e^{\frac{n\pi}{4}i} + e^{-\frac{n\pi}{4}i})}{2 \cdot n!} \\
&= \sum_{n=0}^{\infty} \frac{(\sqrt{2})^2}{n!} \cos \frac{n\pi}{4} z^n
\end{aligned}$$

(3) ∵ $F(z) = \frac{1}{2} \left(\ln \frac{1}{1-z} \right)^2$ 在 $z=0$ 处取值为 0 的解析分支在 $|z| < 1$ 内解析

$$\begin{aligned}
\therefore F'(z) &= -\frac{1}{1-z} \ln(1-z), \sum_{n=0}^{\infty} z^n, \sum_{n=0}^{\infty} \frac{1}{n+1} z^{n+1} \text{ 在 } |z| < 1 \text{ 内绝对收敛} \\
&= \sum_{n=0}^{\infty} z^n \sum_{n=0}^{\infty} \frac{1}{n+1} z^{n+1} \\
&= \sum_{n=0}^{\infty} \left(1 + \frac{1}{2} + \cdots + \frac{1}{n+1} \right) z^{n+1} \\
&= \sum_{n=1}^{\infty} \left(1 + \frac{1}{2} + \cdots + \frac{1}{n} \right) z^n \\
\therefore F(z) &= \frac{1}{2} \left(\ln \frac{1}{1-z} \right)^2
\end{aligned}$$

$$\begin{aligned}
&= \int \sum_{n=1}^{\infty} \left(1 + \frac{1}{2} + \cdots + \frac{1}{n}\right) z^n dz \\
&= \sum_{n=1}^{\infty} \frac{1}{n+1} \left(1 + \frac{1}{2} + \cdots + \frac{1}{n}\right) z^{n+1} \\
&= \sum_{n=2}^{\infty} \frac{1}{n} \left(1 + \frac{1}{2} + \cdots + \frac{1}{n-1}\right) z^n \quad (|z| < 1)
\end{aligned}$$

$$\begin{aligned}
(4) \quad (2-z)^{\frac{3}{4}} &= 2^{\frac{3}{4}} \left(1 - \frac{z}{2}\right)^{\frac{3}{4}} \\
&= 2^{\frac{3}{4}} \left[1 + \frac{\frac{3}{4}}{1} \left(-\frac{z}{2}\right) + \frac{\frac{3}{4}(\frac{3}{4}-1)}{2!} \left(-\frac{z}{2}\right)^2 + \cdots\right] \\
&= 2^{\frac{3}{4}} \left[1 + \sum_{n=1}^{\infty} \frac{(-1)^n}{2^n} \cdot \frac{3 \cdot (-1) \cdot (-5) \cdots (7-4n)}{4^n n!} z^n\right] \quad (|z| < 2)
\end{aligned}$$

$$\begin{aligned}
(5) \quad \tan z &= \frac{\sin z}{\cos z} \\
&= \frac{z - \frac{z^3}{3!} + \frac{z^5}{5!} - \cdots}{1 - \frac{z^2}{2!} + \frac{z^4}{4!} - \cdots} \\
&= \sum_{n=0}^{\infty} a_n z^n \quad (|z| < \frac{\pi}{2}) \\
\therefore \quad z - \frac{z^3}{3!} + \frac{z^5}{5!} - \cdots &= \sin z = \cos z \sum_{n=0}^{\infty} a_n z^n = \left[1 - \frac{z^2}{2!} + \frac{z^4}{4!} - \cdots\right] \sum_{n=0}^{\infty} a_n z^n
\end{aligned}$$

$$\begin{aligned}
\therefore \text{比较系数有} \quad &\begin{cases} 0 = 1 \cdot a_0 \\ 1 = 1 \cdot a_1 \\ 0 = 1 \cdot a_2 - \frac{1}{2!} a_0 \\ -\frac{1}{3!} = 1 \cdot a_3 - \frac{1}{2!} a_1 \\ 0 = 1 \cdot a_4 - \frac{1}{2!} a_2 + \frac{1}{4!} a_0 \\ \frac{1}{5!} = 1 \cdot a_5 - \frac{1}{2!} a_3 + \frac{1}{4!} a_1 \\ \vdots \end{cases} \quad \therefore \tan z = z + \frac{1}{3} z^3 + \frac{2}{15} z^5 + \cdots \quad (|z| < \frac{\pi}{2})
\end{aligned}$$

□

10 设 $f(z)$ 是一整函数，并且假定存在一个正整数 n ，以及两个正数 R 及 M ，使得当 $|z| > R$ 时，

$$|f(z)| \leq M|z|^n.$$

证明 $f(z)$ 是一个至多 n 次的多项式或一常数。

Proof.

$$\because f(z) \text{是整函数} \quad \therefore \text{由泰勒展开 } f(z) = \sum_{m=0}^{\infty} a_m z^m \quad (|z| < \infty)$$

$$\therefore \exists n \in N_+, R > 0, M > 0, \text{s.t. } \forall z \in \{z : |z| > R\}, |f(z)| < M|z|^n$$

$$\therefore \forall R_1 > R, \text{作圆 } C_{R_1} : |z| = R_1, \quad |a_k| = \left| \frac{1}{2\pi i} \int_{C_{R_1}} \frac{f(\xi)}{\xi^{k+1}} d\xi \right| \leq \frac{1}{2\pi} \cdot \frac{MR_1^n}{R_1^{k+1}} \cdot 2\pi R_1 = MR_1^{n-k}$$

$$\therefore \text{当 } k > n \text{ 时, } \lim_{R_1 \rightarrow \infty} MR_1^{n-k} = 0 \quad \therefore a_k = 0 \quad (k > n)$$

$$\therefore f(z) = \sum_{m=1}^n a_m z^m \quad \therefore f(z) \text{ 是一个至多 } n \text{ 次的多项式或一常数}$$

□

$$11 \text{ 证明: } \forall z \in C, \lim_{n \rightarrow +\infty} \left(1 + \frac{z}{n}\right)^n = e^z.$$

Proof.

$$\because \forall z \in C, n \ln \left(1 + \frac{z}{n}\right) = n \sum_{m=1}^{\infty} \frac{(-1)^m}{m} \left(\frac{z}{n}\right)^m = \sum_{m=1}^{\infty} \frac{(-1)^m}{m} \frac{z^m}{n^{m-1}} \rightarrow z \quad (n \rightarrow \infty)$$

$$\therefore \lim_{n \rightarrow +\infty} \left(1 + \frac{z}{n}\right)^n = \lim_{n \rightarrow +\infty} e^{n \ln \left(1 + \frac{z}{n}\right)} = e^{\lim_{n \rightarrow +\infty} n \ln \left(1 + \frac{z}{n}\right)} = e^z$$

□

12 求下列解析函数或多值函数的解析分支在指定区域内的洛朗展式:

$$(1) \frac{e^z}{z(z^2+1)} \text{ 在 } 0 < |z| < 1 \text{ 内;}$$

$$(2) \frac{1}{(z^5-1)(z-3)} \text{ 在 } 1 < |z| < 3 \text{ 内;}$$

$$(3) \sin \frac{z}{z-1} \text{ 在 } 0 < |z-1| < 1 \text{ 内;}$$

$$(4) e^{\frac{z}{z+2}} \text{ 在 } 2 < |z| < +\infty \text{ 内;}$$

$$(5) \frac{1}{z^\alpha(1+z)} \text{ 在 } 0 < |z+1| < 1 \text{ 内, 其中 } 0 < \alpha < 1, z^\alpha(1^\alpha = 1);$$

$$(6) \frac{\ln z}{z^2-1} \text{ 在 } 0 < |z-1| < 1 \text{ 及 } 0 < |z+1| < 1 \text{ 内, } \ln z(\ln 1 = 0).$$

Proof.

$$(1) \because \frac{e^z}{z(z^2+1)} \text{ 在 } 0 < |z| < 1 \text{ 内解析}$$

$$\begin{aligned} \therefore \frac{e^z}{z(z^2+1)} &= \frac{1}{z} \left(\sum_{n=0}^{+\infty} \frac{z^n}{n!} \right) \left[\sum_{n=0}^{+\infty} (-1)^n z^{2n} \right] \\ &= \frac{1}{z} \left(\sum_{n=0}^{+\infty} \frac{z^n}{n!} \right) \left[\sum_{n=0}^{+\infty} (-1)^{\frac{n}{2}} \frac{(-1)^n + 1^n}{2} z^n \right] \\ &= \sum_{n=0}^{+\infty} \left[\sum_{k=0}^n \frac{(-1)^{\frac{k}{2}} (-1)^k + 1}{2} \cdot \frac{1}{(n-k)!} \right] z^{n-1} \quad (0 < |z| < 1) \end{aligned}$$

$$(2) \because \frac{1}{(z^5-1)(z-3)} = \frac{1}{242} \cdot \frac{1}{z-3} - \frac{1}{242} \cdot \frac{z^4}{z^5-1} - \frac{3}{242} \cdot \frac{z^3}{z^5-1} - \frac{3^2}{242} \cdot \frac{z^2}{z^5-1} - \frac{3^3}{242} \cdot \frac{z}{z^5-1} - \frac{3^4}{242} \cdot \frac{1}{z^5-1}$$

在 $1 < |z| < 3$ 内解析

$$\frac{1}{242} \cdot \frac{1}{z-3} = -\frac{1}{242} \cdot \frac{1}{3} \cdot \frac{1}{1-\frac{z}{3}} = -\frac{1}{242} \sum_{n=0}^{+\infty} \frac{z^n}{3^{n+1}} = -\frac{81}{242} \sum_{n=0}^{+\infty} \frac{z^n}{3^{n+5}}$$

$$\begin{aligned}
& -\frac{1}{242} \cdot \frac{z^4}{z^5 - 1} = -\frac{1}{242} z^4 \cdot \frac{1}{z^5} \cdot \frac{1}{1 - \frac{1}{z^5}} = \frac{1}{242} z^4 \sum_{n=0}^{+\infty} \frac{1}{z^{5(n+1)}} = -\frac{81}{242} \sum_{n=0}^{+\infty} \frac{1}{3^4} \cdot \frac{1}{z^{5(n+1)-4}} \\
& -\frac{3}{242} \cdot \frac{z^3}{z^5 - 1} = -\frac{3}{242} z^3 \sum_{n=0}^{+\infty} \frac{1}{z^{5(n+1)}} = -\frac{81}{242} \sum_{n=0}^{+\infty} \frac{1}{3^3} \cdot \frac{1}{z^{5(n+1)-3}} \\
& -\frac{3^2}{242} \cdot \frac{z^2}{z^5 - 1} = -\frac{3^2}{242} z^2 \sum_{n=0}^{+\infty} \frac{1}{z^{5(n+1)}} = -\frac{81}{242} \sum_{n=0}^{+\infty} \frac{1}{3^2} \cdot \frac{1}{z^{5(n+1)-2}} \\
& -\frac{3^3}{242} \cdot \frac{z}{z^5 - 1} = -\frac{3^3}{242} z \sum_{n=0}^{+\infty} \frac{1}{z^{5(n+1)}} = -\frac{81}{242} \sum_{n=0}^{+\infty} \frac{1}{3} \cdot \frac{1}{z^{5(n+1)-1}} \\
& -\frac{3^4}{242} \cdot \frac{1}{z^5 - 1} = -\frac{3^4}{242} \sum_{n=0}^{+\infty} \frac{1}{z^{5(n+1)}} = -\frac{81}{242} \sum_{n=0}^{+\infty} \frac{1}{z^{5(n+1)}} \\
\therefore & \frac{1}{(z^5 - 1)(z - 3)} = -\frac{81}{242} \left[\sum_{n=0}^{+\infty} \frac{z^n}{3^{n+5}} + \sum_{n=0}^{+\infty} \left(\sum_{k=0}^4 \frac{1}{3^k} \cdot \frac{1}{z^{5(n+1)-k}} \right) \right] \quad (1 < |z| < 3) \\
(3) \quad \therefore & \sin \frac{z}{z-1} = \sin \left(1 + \frac{1}{z-1} \right) = \sin 1 \cdot \cos \frac{1}{z-1} + \cos 1 \cdot \sin \frac{1}{z-1} \text{ 在 } 0 < |z-1| < 1 \text{ 内解析} \\
& \cos \frac{1}{z-1} = \sum_{n=0}^{+\infty} (-1)^n \frac{1}{(2n)!} \cdot \frac{1}{(z-1)^{2n}} \\
& \sin \frac{1}{z-1} = \sum_{n=0}^{+\infty} (-1)^n \frac{1}{(2n+1)!} \cdot \frac{1}{(z-1)^{2n+1}} \\
\therefore & \sin \frac{z}{z-1} = \sin 1 \sum_{n=0}^{+\infty} (-1)^n \frac{1}{(2n)!} \cdot \frac{1}{(z-1)^{2n}} + \cos 1 \sum_{n=0}^{+\infty} (-1)^n \frac{1}{(2n+1)!} \cdot \frac{1}{(z-1)^{2n+1}} \\
& = \sum_{n=0}^{+\infty} \frac{\sin \left(1 + \frac{2n\pi}{2} \right)}{(2n)!} \cdot \frac{1}{(z-1)^{2n}} + \sum_{n=0}^{+\infty} \frac{\sin \left(1 + \frac{(2n+1)\pi}{2} \right)}{(2n+1)!} \cdot \frac{1}{(z-1)^{2n+1}} \\
& = \sum_{n=0}^{+\infty} \frac{\sin \left(1 + \frac{n\pi}{2} \right)}{n!} \frac{1}{(z-1)^n} \quad (0 < |z-1| < 1)
\end{aligned}$$

$$\begin{aligned}
(4) \quad \because & e^{\frac{z}{z+2}} \text{ 在 } 2 < |z| < +\infty \text{ 内解析} \\
\therefore & e^{\frac{z}{z+2}} = e^{\frac{1}{1+\frac{2}{z}}} \\
& = \sum_{n=0}^{+\infty} \frac{1}{n!} \left(1 + \frac{2}{z} \right)^{-n} \\
& = \sum_{n=0}^{+\infty} \frac{1}{n!} \left[1 + \sum_{k=1}^{+\infty} (-1)^k \frac{n(n+1) \cdots (n+k-1)}{k!} \cdot \left(\frac{2}{z} \right)^k \right] \\
& = \sum_{n=0}^{+\infty} \frac{1}{n!} + \sum_{n=0}^{+\infty} \frac{1}{n!} \sum_{k=1}^{+\infty} (-1)^k \binom{n+k-1}{k} \frac{2^k}{z^k} \\
& = e + \sum_{n=1}^{+\infty} 2^k \left[\sum_{k=0}^{+\infty} \frac{(-1)^k}{n!} \binom{n+k-1}{k} \right] z^{-n} \quad (2 < |z| < +\infty)
\end{aligned}$$

$$\begin{aligned}
(5) \quad \therefore & \frac{1}{z^\alpha(1+z)} \text{ 在 } 0 < |z+1| < 1 \text{ 内解析} \\
& \frac{1}{z^\alpha} = \frac{1}{(-1)^\alpha} \frac{1}{[1-(z+1)]^\alpha}
\end{aligned}$$

$$\begin{aligned}
&= \left| \frac{1}{1} \right|^{\alpha} e^{-i\alpha \arg z} [1 - (z+1)]^{-\alpha} \\
&= e^{-\pi\alpha i} \left[1 + \sum_{n=1}^{+\infty} (-1)^n \binom{-\alpha}{n} (z+1)^n \right] \\
\therefore \quad &\frac{1}{z^\alpha(1+z)} = e^{-\pi\alpha i} \left[1 + \sum_{n=1}^{+\infty} (-1)^n \binom{-\alpha}{n} (z+1)^n \right] \frac{1}{1+z} \\
&= e^{-\pi\alpha i} \left[\frac{1}{1+z} + \sum_{n=1}^{+\infty} (-1)^n \binom{-\alpha}{n} (z+1)^{n-1} \right] \\
(6) \quad \therefore \quad &\frac{\text{Ln}z}{z^2-1} \text{ 在 } 0 < |z-1| < 1 \text{ 内解析} \quad \frac{\ln z}{z^2-1} = \frac{1}{2} \left(\frac{\ln z}{z-1} - \frac{\ln z}{z+1} \right) \quad (\ln 1 = 0) \\
&\frac{\ln z}{z-1} = \frac{\ln[1+(z-1)]}{z-1} = \sum_{n=0}^{+\infty} (-1)^n \frac{(z-1)^n}{n+1} \\
&\frac{\ln z}{z+1} = \frac{1}{2+(z-1)} \cdot \ln[1+(z-1)] \\
&= \left[\sum_{n=0}^{+\infty} (-1)^n \frac{1}{2^{n+1}} (z-1)^n \right] \left[\sum_{k=0}^{+\infty} (-1)^k \frac{1}{k+1} (z-1)^{k+1} \right] \\
&\stackrel{\text{柯西乘积}}{=} \sum_{n=0}^{+\infty} \sum_{k=0}^n (-1)^k \frac{1}{k+1} (z-1)^{k+1} \cdot (-1)^{n-k} \frac{1}{2^{n-k+1}} (z-1)^{n-k} \\
&= \sum_{n=0}^{+\infty} (-1)^n \left[\sum_{k=0}^n \frac{1}{(k+1)2^{n-k+1}} \right] (z-1)^{n+1} \\
&= \sum_{n=1}^{+\infty} (-1)^{n-1} \left[\sum_{k=0}^{n-1} \frac{1}{(k+1)2^{n-k}} \right] (z-1)^n \\
\therefore \quad &\frac{\text{Ln}z}{z^2-1} = \frac{1}{2} \left\{ \sum_{n=0}^{+\infty} (-1)^n \frac{(z-1)^n}{n+1} - \sum_{n=1}^{+\infty} (-1)^{n-1} \left[\sum_{k=0}^{n-1} \frac{1}{(k+1)2^{n-k}} \right] (z-1)^n \right\} \\
&= \frac{1}{2} \left\{ 1 + \sum_{n=1}^{+\infty} (-1)^n \frac{(z-1)^n}{n+1} - \sum_{n=1}^{+\infty} (-1)^{n-1} \left[\sum_{k=0}^{n-1} \frac{1}{(k+1)2^{n-k}} \right] (z-1)^n \right\} \\
&= \frac{1}{2} \left\{ 1 + \sum_{n=1}^{+\infty} (-1)^n \left[\frac{1}{n+1} + \sum_{k=0}^{n-1} \frac{1}{(k+1)2^{n-k}} \right] (z-1)^n \right\} \\
&= \frac{1}{2} \left\{ 1 + \sum_{n=1}^{+\infty} (-1)^n \left[\sum_{k=0}^{n-1} \frac{1}{(k+1)2^{n-k}} \right] (z-1)^n \right\} \\
&= \frac{1}{2} \left\{ 1 + \sum_{n=1}^{+\infty} \frac{(-1)^n}{2^n} \left[\sum_{k=0}^{n-1} \frac{2^k}{(k+1)} \right] (z-1)^n \right\} \\
&= \frac{1}{2} \sum_{n=0}^{+\infty} \frac{(-1)^n}{2^n} \left[\sum_{k=0}^{n-1} \frac{2^k}{(k+1)} \right] (z-1)^n \quad (0 < |z-1| < 1) \\
\therefore \quad &\frac{\text{Ln}z}{z^2-1} \text{ 在 } 0 < |z+1| < 1 \text{ 内解析} \quad \frac{\ln z}{z^2-1} = \frac{1}{2} \left(\frac{\ln z}{z-1} - \frac{\ln z}{z+1} \right) \\
&\frac{\ln z}{z+1} = \frac{\ln[-1+(z+1)]}{z+1} = \frac{\ln(-1)+\ln[1-(z+1)]}{z+1} = \frac{\pi i}{z+1} - \sum_{n=0}^{+\infty} \frac{(z+1)^n}{n+1}
\end{aligned}$$

$$\begin{aligned}
\frac{\ln z}{z-1} &= \frac{1}{-2+(z-1)} \cdot \ln[-1+(z+1)] \\
&= \left[-\sum_{n=0}^{+\infty} \frac{1}{2^{n+1}} (z+1)^n \right] \left[\pi i - \sum_{k=0}^{+\infty} (-1)^n \frac{1}{n+1} (z+1)^{n+1} \right] \\
&\stackrel{\text{柯西乘积}}{=} -\pi i \sum_{n=0}^{+\infty} \frac{1}{2^{n+1}} (z+1)^n + \sum_{n=0}^{+\infty} \sum_{k=0}^n \frac{1}{k+1} (z+1)^{k+1} \cdot \frac{1}{2^{n-k+1}} (z+1)^{n-k} \\
&= -\pi i \sum_{n=0}^{+\infty} \frac{1}{2^{n+1}} (z+1)^n + \sum_{n=0}^{+\infty} \left[\sum_{k=0}^n \frac{1}{(k+1)2^{n-k+1}} \right] (z+1)^{n+1} \\
&= -\pi i \sum_{n=0}^{+\infty} \frac{1}{2^{n+1}} (z+1)^n + \sum_{n=1}^{+\infty} \left[\sum_{k=0}^{n-1} \frac{1}{(k+1)2^{n-k}} \right] (z+1)^n \\
\therefore \frac{\operatorname{Ln} z}{z^2-1} &= \frac{1}{2} \left\{ -\pi i \sum_{n=0}^{+\infty} \frac{1}{2^{n+1}} (z+1)^n + \sum_{n=1}^{+\infty} \left[\sum_{k=0}^{n-1} \frac{1}{(k+1)2^{n-k}} \right] (z+1)^n - \frac{\pi i}{z+1} + \sum_{n=0}^{+\infty} \frac{(z+1)^n}{n+1} \right\} \\
&= \frac{1}{2} \left\{ \pi i \sum_{n=0}^{+\infty} \frac{1}{2^n} (z+1)^{n-1} - \sum_{n=0}^{+\infty} \frac{(-1)^n}{2^n} \left[\sum_{k=0}^{n-1} \frac{2^k}{(k+1)} \right] (z-1)^n \right\} \quad (0 < |z+1| < 1)
\end{aligned}$$

□

13. 问下列各函数有哪些孤立奇点？各属于哪一种类型？

- | | |
|--|---|
| (1) $\frac{z-1}{z(z^2+4)}$; | (2) $\cot z$; |
| (3) $\frac{1}{\sin z - \sin \alpha}$, 其中 α 是一常数; | (4) $\frac{e^{\frac{1}{z-1}}}{e^z - 1}$; |
| (5) $\sin \frac{1}{z-1}$; | (6) $\frac{\tan(z-1)}{z-1}$. |

Proof.

(1) $\frac{z-1}{z(z^2+4)}$ 的孤立奇点是 $0, \pm 2i, \infty$

$\therefore 0$ 是 $\frac{z(z^2+4)^2}{z-1}$ 的一阶零点, $\pm 2i$ 是 $\frac{z(z^2+4)^2}{z-1}$ 的二阶零点, $\lim_{z \rightarrow \infty} \frac{z-1}{z(z^2+4)^2} = 0$

$\therefore 0$ 是 $\frac{z-1}{z(z^2+4)^2}$ 的一阶极点, $\pm 2i$ 是 $\frac{z-1}{z(z^2+4)^2}$ 的二阶极点, ∞ 是 $\frac{z-1}{z(z^2+4)^2}$ 的可去奇点

(2) $\cot z = \frac{\cos z}{\sin z}$ 的孤立奇点是 $z = n\pi$ ($n \in \mathbb{Z}$)

$\therefore n\pi$ 是 $\frac{\sin z}{\cos z}$ 的一阶零点 $\therefore n\pi$ ($n \in \mathbb{Z}$) 是 $\cot z$ 的一阶极点

$\therefore \lim_{z \rightarrow \infty} n\pi = \infty \quad \therefore \infty$ 不是 $\cot z$ 的孤立奇点

(3) $\frac{1}{\sin z - \sin \alpha}$ 的孤立奇点有 $2k\pi + \alpha, 2(k+1)\pi - \alpha$, ($k \in \mathbb{Z}$)

当 $\alpha = m\pi \pm \frac{\pi}{2}$ 时

$\therefore 2k\pi + \alpha, 2(k+1)\pi - \alpha$ 是 $\sin z - \sin \alpha$ 的二阶零点

$\therefore 2k\pi + \alpha, 2(k+1)\pi - \alpha$ 是 $\frac{1}{\sin z - \sin \alpha}$ 的二阶极点

当 $\alpha \neq m\pi \pm \frac{\pi}{2}$ 时

- $\because 2k\pi + \alpha, 2(k+1)\pi - \alpha$ 是 $\sin z - \sin \alpha$ 的一阶零点
 $\therefore 2k\pi + \alpha, 2(k+1)\pi - \alpha$ 是 $\frac{1}{\sin z - \sin \alpha}$ 的一阶极点
 $\therefore \lim_{n \rightarrow \infty} 2k\pi + \alpha = \infty \quad \therefore \infty$ 不是孤立奇点
- (4) 可能的极点有 $1, 2n\pi i (n \in N), \infty$
- $\because z=0$ 是 e^z 本质奇点 $\therefore z=1$ 是 $\frac{e^{\frac{1}{z-1}}}{e^z - 1}$ 本质奇点
 $\therefore 2n\pi i (n \in N)$ 是 $\frac{e^z - 1}{e^{\frac{1}{z-1}}} 1$ 阶零点 $\therefore 2n\pi i (n \in N)$ 是 $\frac{e^{\frac{1}{z-1}}}{e^z - 1} 1$ 阶极点
 $\therefore \lim_{n \rightarrow +\infty} 2n\pi i = +\infty \quad \therefore z=\infty$ 不是孤立奇点
- (5) $\sin \frac{1}{z-1}$ 的孤立奇点有 $1, \infty$
- \because 存在无穷个负整数 n , 使得 $\alpha_n = \frac{1}{2\pi i} \int_{C_p} \frac{\sin \frac{1}{\zeta-1}}{(\zeta-1)^n} d\zeta \neq 0 \quad \therefore 1$ 是 $\sin \frac{1}{z-1}$ 的本质奇点
 $\therefore \lim_{z \rightarrow \infty} \sin \frac{1}{z-1} = 0 \quad \therefore \infty$ 是可去奇点
- (6) $\frac{\tan(z-1)}{z-1} = \frac{\sin(z-1)}{(z-1)\cos(z-1)}$ 的孤立奇点有 $1, 1 + \frac{\pi}{2} + k\pi \quad (k \in Z)$
- \therefore 存在无穷个负整数 n , 使得 $\alpha_n = \frac{1}{2\pi i} \int_{C_p} \frac{\tan(\zeta-1)}{(\zeta-1)^n} d\zeta \neq 0 \quad \therefore 1$ 是 $\frac{\tan(z-1)}{z-1}$ 的本质奇点
 $\therefore 1 + \frac{\pi}{2} + k\pi$ 是 $\frac{(z-1)\cos(z-1)}{\sin(z-1)}$ 的一阶零点 $\therefore 1 + \frac{\pi}{2} + k\pi$ 是 $\frac{\tan(z-1)}{z-1}$ 的一阶极点
 $\therefore \lim_{k \rightarrow \infty} \left(1 + \frac{\pi}{2} + k\pi\right) = \infty \quad \therefore \infty$ 不是孤立奇点

□

14 证明：在扩充平面上只有一个一阶极点的解析函数 $f(z)$ 必有下面的形式：

$$f(z) = \frac{\alpha z + \beta}{\gamma z + \delta}, \alpha\delta - \beta\gamma \neq 0.$$

Proof.

设 z_0 是 $f(z)$ 在扩充平面 C_∞ 上的唯一的一个一阶极点

当 $z_0 = \infty$ 时：

- $\because z_0$ 是 $f(z)$ 唯一的一个一阶极点 $\therefore f(z)$ 在 ∞ 的主要部分为 $a_1 z \quad (a_1 \neq 0)$
 $\therefore f(z) - a_1 z$ 在 C 解析且以 ∞ 为可去奇点 $\therefore f(z) - a_1 z = a_0$
 $\therefore f(z) = a_1 z + a_0 = \frac{a_1 z + a_0}{0 \cdot z + 1}, \quad a_1 \cdot 1 - a_0 \cdot 0 = a_1 \neq 0$

当 $z_0 \neq \infty$ 时：

- $\because z_0$ 是 $f(z)$ 唯一的一个一阶极点 $\therefore f(z)$ 在 z_0 的主要部分为 $\frac{a_1}{z - z_0} \quad (a_1 \neq 0)$
 $\therefore f(z) - \frac{a_1}{z - z_0}$ 在 $C_\infty \setminus \{z_0\}$ 解析且以 z_0 为可去奇点 $\therefore f(z) - \frac{a_1}{z - z_0} = a_0$

$$\therefore f(z) = \frac{a_1}{z - z_0} + a_0 = \frac{a_0 z + (a_1 - z_0 a_0)}{1 \cdot z - z_0}, \quad a_0 \cdot (-1) - (a_1 - z_0 a_0) \cdot 1 = a_1 \neq 0$$

□

15 设函数 $f(z)$ 在 $z = z_0$ 解析，并且它不恒等于常数。试证 $z = z_0$ 是 $f(z)$ 的 m 阶零点的必要与充分条件是：
 $z = z_0$ 是 $\frac{1}{f(z)}$ 的 m 阶极点。

Proof.

必要性

$\because z_0$ 是 $f(z)$ 的 m 阶零点

$$\therefore \exists R_1 > 0, s.t. f(z) = a_m(z - z_0)^m + a_{m+1}(z - z_0)^{m+1} + \dots \quad (0 < |z - z_0| < R_1, a_m \neq 0)$$

设 $\varphi(z) = a_m + a_{m+1}(z - z_0) + \dots$, 则 $\varphi(z)$ 在 z_0 解析, $\varphi(z_0) \neq 0$

$$\therefore \frac{1}{f(z)} = \frac{1}{(z - z_0)^m \varphi(z)} = \frac{\psi(z)}{(z - z_0)^m}, \quad \text{其中 } \psi(z) = \frac{1}{\varphi(z)} \text{ 在 } z_0 \text{ 解析, } \psi(z) \neq 0$$

$$\therefore \exists R_2 > 0, s.t. \psi(z) = \psi(z_0) + \psi'(z_0)(z - z_0) + \dots \quad (0 < |z - z_0| < R_2)$$

$$\therefore \frac{1}{f(z)} = \frac{\psi(z_0)}{(z - z_0)^m} + \frac{\psi'(z_0)}{(z - z_0)^{m-1}} + \dots \quad (0 < |z - z_0| < \min\{R_1, R_2\}, \psi(z_0) \neq 0)$$

$$\therefore z = z_0 \text{ 是 } \frac{1}{f(z)} \text{ 的 } m \text{ 阶极点}$$

充分性

$\because z = z_0$ 是 $f(z)$ 的 m 阶极点

$$\begin{aligned} \therefore \exists R_1 > 0, s.t. f(z) &= \frac{a_m}{(z - z_0)^m} + \frac{a_{m+1}}{(z - z_0)^{m-1}} + \dots \\ &= \frac{1}{(z - z_0)^m} [a_m + a_{m+1}(z - z_0) + \dots] \quad (0 < |z - z_0| < R_1, a_m \neq 0) \end{aligned}$$

设 $\psi(z) = a_m + a_{m+1}(z - z_0) + \dots$, 则 $\psi(z)$ 在 z_0 解析, $\psi(z_0) \neq 0$

$$\therefore f(z) = (z - z_0)^m \frac{1}{\psi(z)} = (z - z_0)^m \varphi(z) \quad \text{其中 } \varphi(z) = \frac{1}{\psi(z)} \text{ 在 } z_0 \text{ 解析, } \varphi(z_0) \neq 0$$

$$\therefore \exists R_2 > 0, s.t. \varphi(z) = \varphi(z_0) + \varphi'(z_0)(z - z_0) + \dots \quad (0 < |z - z_0| < R_2)$$

$$\therefore f(z) = \varphi(z_0)(z - z_0)^m + \varphi'(z_0)(z - z_0)^{m+1} + \dots \quad (0 < |z - z_0| < \min\{R_1, R_2\}, \varphi(z_0) \neq 0)$$

$$\therefore z = z_0 \text{ 是 } f(z) \text{ 的 } m \text{ 阶零点}$$

□

16 设函数 $f(z)$ 及 $g(z)$ 满足下列条件之一：

(1) $f(z)$ 及 $g(z)$ 在 z_0 分别有 m 阶及 n 阶零点；

(2) $f(z)$ 及 $g(z)$ 在 z_0 分别有 m 阶及 n 阶极点；

(3) $f(z)$ 在 z_0 解析或有极点，不恒等于零， $g(z)$ 在 z_0 有孤立本质奇点。

试问： $f(z) + g(z), f(z)g(z)$ 及 $\frac{g(z)}{f(z)}$ 在 z_0 具有什么性质？

Proof.

(1) ∵ $f(z)$ 及 $g(z)$ 在 z_0 分别有 m 阶及 n 阶零点

$$\therefore f(z) = (z - z_0)^m \varphi_1(z), \quad g(z) = (z - z_0)^n \varphi_2(z), \quad \varphi_1(z), \varphi_2(z) \text{ 在 } z_0 \text{ 解析, 且 } \varphi_1(z) \neq 0, \varphi_2(z) \neq 0$$

$$\therefore f(z) + g(z) = \begin{cases} (z - z_0)^m [\varphi_1(z) + (z - z_0)^{n-m} \varphi_2(z)], & m < n \\ (z - z_0)^n [(z - z_0)^{m-n} \varphi_1(z) + \varphi_2(z)], & m > n \\ (z - z_0)^n [\varphi_1(z) + \varphi_2(z)], & m = n \end{cases}$$

∴ 当 $m < n$ 时, z_0 为 $f(z) + g(z)$ 的 m 阶零点

当 $m > n$ 时, z_0 为 $f(z) + g(z)$ 的 n 阶零点

当 $m = n$ 时, z_0 为 $f(z) + g(z)$ 的至少 $m = n$ 阶零点或 $f(z) + g(z) \equiv 0$

$$\therefore f(z)g(z) = (z - z_0)^{m+n} \varphi_1(z) \varphi_2(z) \quad \varphi_1(z) \varphi_2(z) \neq 0$$

∴ z_0 是 $f(z)g(z)$ 的 $m+n$ 阶零点

$$\therefore \frac{g(z)}{f(z)} = \begin{cases} (z - z_0)^{n-m} \frac{\varphi_2(z)}{\varphi_1(z)}, & m < n \\ \frac{1}{(z - z_0)^{m-n}} \frac{\varphi_2(z)}{\varphi_1(z)}, & m > n \\ \frac{\varphi_2(z)}{\varphi_1(z)}, & m = n \end{cases}$$

∴ 当 $m < n$ 时, z_0 为 $\frac{g(z)}{f(z)}$ 的 $n-m$ 阶零点

当 $m > n$ 时, z_0 为 $\frac{g(z)}{f(z)}$ 的 $m-n$ 阶极点

当 $m = n$ 时, z_0 为 $\frac{g(z)}{f(z)}$ 的可去奇点

(2) ∵ $f(z)$ 及 $g(z)$ 在 z_0 分别有 m 阶及 n 阶极点

$$\therefore f(z) = \frac{\varphi_1(z)}{(z - z_0)^m}, \quad g(z) = \frac{\varphi_2(z)}{(z - z_0)^n}, \quad \varphi_1(z), \varphi_2(z) \text{ 在 } z_0 \text{ 解析, 且 } \varphi_1(z) \neq 0, \varphi_2(z) \neq 0$$

$$\therefore f(z) + g(z) = \begin{cases} \frac{1}{(z - z_0)^m} [\varphi_1(z) + (z - z_0)^{m-n} \varphi_2(z)], & m > n \\ \frac{1}{(z - z_0)^n} [\varphi_1(z) + (z - z_0)^{n-m} \varphi_2(z)], & m < n \\ \frac{1}{(z - z_0)^m} [\varphi_1(z) + \varphi_2(z)], & m = n \end{cases}$$

∴ 当 $m > n$ 时, z_0 为 $f(z) + g(z)$ 的 m 阶极点

当 $m < n$ 时, z_0 为 $f(z) + g(z)$ 的 n 阶极点

当 $m = n$ 时, z_0 为 $f(z) + g(z)$ 的不超过 $m = n$ 阶极点或可去奇点

$$\therefore f(z)g(z) = \frac{\varphi_1(z) \varphi_2(z)}{(z - z_0)^{m+n}} \quad \varphi_1(z) \varphi_2(z) \neq 0 \quad \therefore z_0 \text{ 为 } f(z)g(z) \text{ 的 } m+n \text{ 阶极点}$$

$$\therefore \frac{g(z)}{f(z)} = \begin{cases} \frac{\varphi_2(z)}{\varphi_1(z)} \cdot \frac{1}{(z-z_0)^{n-m}}, & m < n \\ \frac{\varphi_2(z)}{\varphi_1(z)} \cdot (z-z_0)^{m-n}, & m > n \\ \frac{\varphi_2(z)}{\varphi_1(z)}, & m = n \end{cases}$$

\therefore 当 $m < n$ 时, z_0 为 $\frac{g(z)}{f(z)}$ 的 $n-m$ 阶极点

当 $m > n$ 时, z_0 为 $\frac{g(z)}{f(z)}$ 的 $m-n$ 阶零点

当 $m = n$ 时, z_0 为 $\frac{g(z)}{f(z)}$ 的可去奇点

(3) $\because g(z)$ 在 z_0 有孤立本质奇点 $\therefore \lim_{z \rightarrow z_0} g(z)$ 不存在有限或无穷极限

\therefore 若 $f(z)$ 在 z_0 有极点, 则 $f(z) = \frac{\varphi(z)}{(z-z_0)^m}$ $\varphi(z)$ 在 z_0 解析且 $\varphi(z_0) \neq 0$

$\therefore f(z)+g(z), f(z)g(z), \frac{g(z)}{f(z)}$ 在 z_0 不解析

\therefore 若 $f(z)$ 在 z_0 解析, 则 $\lim_{z \rightarrow z_0} f(z) = f(z_0)$

$\therefore f(z)+g(z), f(z)g(z), \frac{g(z)}{f(z)}$ 在 z_0 不存在无限或无穷极限

反证: 假设 z_0 不是 $f(z)+g(z), f(z)g(z), \frac{g(z)}{f(z)}$ 的本质奇点, 则 z_0 是 $f(z)+g(z), f(z)g(z), \frac{g(z)}{f(z)}$ 的可去奇

点或极点

\therefore 由 (1)(2) 有 z_0 是 $g(z)$ 的可去奇点或极点

矛盾, 故 z_0 是 $f(z)+g(z), f(z)g(z), \frac{g(z)}{f(z)}$ 的本质奇点

□

17 设函数 $f(z)$ 在区域 D 内解析. 证明: 如果对某一点 $z_0 \in D$, 有

$$f^{(n)}(z_0) = 0, n = 1, 2, \dots,$$

那么, $f(z)$ 在 D 内为常数.

Proof.

$\because f(z)$ 在 D 内解析

\therefore 存在 $z_0 \in D$ 的某领域 $U(z_0) \subset D$, 在 $U(z_0)$ 有泰勒展式 $f(z) = \sum_{n=0}^{+\infty} \frac{f^{(n)}(z_0)}{n!} (z-z_0)^n = f(z_0) \quad (z \in U(z_0))$

\therefore 由解析函数唯一性定理得 $f(z) \equiv f(z_0) \quad (z \in D)$

□

18 问是否存在满足下列条件，并且在原点解析的函数 $f(z)$?

$$(1) f\left(\frac{1}{2n-1}\right) = 0, f\left(\frac{1}{2n}\right) = \frac{1}{2n};$$

$$(2) f\left(\frac{1}{n}\right) = \frac{1}{n+1};$$

$$(3) f\left(\frac{1}{2n-1}\right) = f\left(\frac{1}{2n}\right) = \frac{1}{2n},$$

在这里 $n = 1, 2, \dots$.

Proof.

$$(1) \because \left\{\frac{1}{2n-1}\right\}, \left\{\frac{1}{2n}\right\} \text{ 的聚点均为 } 0$$

\therefore 由解析函数唯一性定理有 $f(z) = z$ 是在原点解析且满足 $f\left(\frac{1}{2n}\right) = \frac{1}{2n}$ 的唯一函数, 但 $f\left(\frac{1}{2n-1}\right) \neq 0$

\therefore 不存在满足所给条件的函数

$$(2) \because \left\{\frac{1}{n}\right\} \text{ 以 } 0 \text{ 为聚点}, f\left(\frac{1}{n}\right) = \frac{\frac{1}{n}}{\frac{1}{n}+1}$$

\therefore 由解析函数唯一性定理有 $f(z) = \frac{z}{1+z}$ 是在原点解析并满足所给条件的唯一函数

$$(3) \because \left\{\frac{1}{2n-1}\right\}, \left\{\frac{1}{2n}\right\} \text{ 的聚点均为 } 0$$

\therefore 由解析函数唯一性定理有 $f(z) = z$ 是在原点解析且满足 $f\left(\frac{1}{2n}\right) = \frac{1}{2n}$ 的唯一函数, 但 $f\left(\frac{1}{2n-1}\right) \neq \frac{1}{2n}$

\therefore 不存在满足所给条件的函数

□

19 函数 $\sin \frac{1}{1-z}$ 的零点 $1 - \frac{1}{n\pi} (n = \pm 1, \pm 2, \pm 3, \dots)$ 所组成的集有聚点 1, 但这函数不恒等于 0. 问这与解析函数的唯一性是否相矛盾?

Proof.

$\because f(z) = \sin \frac{1}{1-z}$ 在 $z = 1$ 处不解析 \therefore 不满足解析函数唯一性定理的条件

\therefore 无法确定 $f(z) \equiv 0$ \therefore 不矛盾

□

20 设区域 D 内含有一段实轴, 又设函数 $u(x, y) + iv(x, y)$ 及

$$u(z, 0) + iv(z, 0)$$

都在 D 内解析. 求证: 在 D 内,

$$u(x, y) + iv(x, y) = u(z, 0) + iv(z, 0).$$

Proof.

$$\begin{aligned} & \text{令 } f(z) = u(x, y) + iv(x, y), g(z) = u(z, 0) + iv(z, 0) \\ \therefore & f(z), g(z) \text{ 在 } D \text{ 内解析}, f(x) = g(x) \quad (\forall x \in R), x \text{ 在 } R \text{ 上稠密} \\ \therefore & \text{由解析函数唯一性定理有 } f(z) \equiv g(z) \quad (z \in D) \end{aligned}$$

□

21 按照下列步骤，证明整函数 $f(z)$ 可以写成下列形式：

$$f(z) = \alpha_0 + \alpha_1 z + \alpha_2 z(z-1) + \alpha_3 z^2(z-1) + \cdots + \alpha_{2k} z^k(z-1)^k + \alpha_{2k+1} z^{k+1}(z-1)^k + \cdots, \quad (*)$$

其中 $\alpha_0, \alpha_1, \alpha_2, \dots$ 是复常数.

(1) 用 $r(\rho)$ 表示圆 $|z| = \rho$, 其中 $\rho > 1$.

a) 证明：对于 $k = 1, 2, \dots$, 积分

$$\int_{r(\rho)} \frac{f(w)dw}{w^k(w-1)^k}$$

的值与 ρ 无关；取极限求出它的值. 同样计算

$$\int_{r(\rho)} \frac{f(w)dw}{w^{k+1}(w-1)^k} \text{ 及 } \int_{r(\rho)} \frac{dw}{w^k(w-1)^{k+1}}.$$

b) 设整函数 $f(z)$ 的展式 (*) 在 C 中任何紧集上一致收敛. 证明：对于 $k \in N$, (*) 的系数可由下列积分给出：

$$\alpha_{2k} = \frac{1}{2\pi i} \int_{r(\rho)} \frac{dw}{w^{k+1}(w-1)^k},$$

$$\alpha_{2k+1} = \frac{1}{2\pi i} \int_{r(\rho)} \frac{dw}{w^k(w-1)^{k+1}}.$$

(2) a) 如果 α_{2k} 及 α_{2k+1} 由 (1) b) 中公式给出, 那么对于 $|z| < \rho$,

$$f(z) - \alpha_0 - \alpha_1 z - \cdots - \alpha_{2k} z^k(z-1)^k - \alpha_{2k+1} z^{k+1}(z-1)^k = \frac{1}{2\pi i} z^{k+1}(z-1)^{k+1} \int_{r(\rho)} \frac{dw}{w^{k+1}(w-1)^{k+1}}.$$

把上式右边记作 $R_k(z)$.

b) 设 D_r 表示圆心在 O 、半径为 r 的圆盘. 证明：对任意整数 r , 当 $k \rightarrow +\infty$ 时, $R_k(z)$ 在 D_r 上一致趋于零.

(3) 最后证：整函数 $f(z)$ 有 (*) 形的展式, 这一展式是唯一的, 并且在 C 中任何紧集上一致收敛.

Proof.

$$\begin{aligned} (1) \quad a) \because \frac{1}{w^k(w-1)^k} \text{ 在 } |w| > 1 \text{ 解析} \quad \therefore \quad \forall \rho_0 > \rho > 1, \int_{r(\rho)} \frac{dw}{w^k(w-1)^k} &= \int_{r(\rho_0)} \frac{dw}{w^k(w-1)^k} \\ \because \lim_{w \rightarrow \infty} w \cdot \frac{1}{w^k(w-1)^k} &= 0 \quad (k \in N_+) \quad \therefore \quad \text{由第 3 章 16 题, 令 } \rho_0 \rightarrow +\infty, \text{ 有 } \lim_{\rho_0 \rightarrow +\infty} \int_{r(\rho_0)} \frac{dw}{w^k(w-1)^k} &= 0 \\ \therefore \int_{r(\rho)} \frac{dw}{w^k(w-1)^k} &= 0 \end{aligned}$$

同理可得 $\int_{r(\rho)} \frac{dw}{w^{k+1}(w-1)^k} = \int_{r(\rho)} \frac{dw}{w^k(w-1)^{k+1}} = 0$

b) \because 整函数 $f(z)$ 的展式 (*) 在 C 中任何紧集上一致收敛 \therefore (*) 在 $r(\rho)$ 上一致收敛

$$\begin{aligned} &\because \left| \frac{1}{w^{k+1}(w-1)^k} \right| \leq \frac{1}{\rho_{k+1}(\rho-1)^k}, \quad \left| \frac{1}{w^{k+1}(w-1)^{k+1}} \right| \leq \frac{1}{\rho_{k+1}(\rho-1)^{k+1}} \\ &\therefore \frac{f(w)}{w^{k+1}(w-1)^k} = \alpha_0 \frac{1}{w^{k+1}(w-1)^k} + \alpha_1 \frac{1}{w^k(w-1)^k} + \cdots + \alpha_{2k} \frac{1}{w} + \alpha_{2k+1} + \cdots \\ &\quad \frac{f(w)}{w^{k+1}(w-1)^{k+1}} = \alpha_0 \frac{1}{w^{k+1}(w-1)^{k+1}} + \alpha_1 \frac{1}{w^k(w-1)^{k+1}} + \cdots + \alpha_{2k} \frac{1}{w(w-1)} + \alpha_{2k+1} \frac{1}{w} + \cdots \\ &\therefore \text{逐项积分, 并由 (1) 有 } \alpha_{2k} = \frac{1}{2\pi i} \int_{r(\rho)} \frac{f(w)dw}{w^{k+1}(w-1)^k}, \quad \alpha_{2k+1} = \frac{1}{2\pi i} \int_{r(\rho)} \frac{f(w)dw}{w^k(w-1)^{k+1}} \\ (2) \quad a) \text{ 当 } k=0 \text{ 时} \quad f(z) - \alpha_0 - \alpha_1 z = \frac{1}{2\pi i} \int_{r(\rho)} \frac{f(w)dw}{w-z} - \frac{1}{2\pi i} \int_{r(\rho)} \frac{f(w)dw}{w} - \frac{z}{2\pi i} \int_{r(\rho)} \frac{f(w)dw}{w(w-1)} \\ &= \frac{z(z-1)}{2\pi i} \int_{r(\rho)} \frac{f(w)dw}{(w-z)w(w-1)} \end{aligned}$$

假设对 $k \in N$, 成立

$$f(z) - \alpha_0 - \alpha_1 z - \cdots - \alpha_{2k} z^k (z-1)^k - \alpha_{2k+1} z^{k+1} (z-1)^k = \frac{1}{2\pi i} z^{k+1} (z-1)^{k+1} \int_{r(\rho)} \frac{f(w)dw}{w^{k+1}(w-1)^{k+1}}$$

$$\begin{aligned} &\text{则对 } k+1, \text{ 有 } f(z) - \alpha_0 - \alpha_1 z - \cdots - \alpha_{2k+2} z^{k+1} (z-1)^{k+1} - \alpha_{2k+3} z^{k+2} (z-1)^{k+1} \\ &= \frac{1}{2\pi i} z^{k+1} (z-1)^{k+1} \int_{r(\rho)} \frac{f(w)dw}{w^{k+1}(w-1)^{k+1}} - \frac{1}{2\pi i} \int_{r(\rho)} z^{k+1} (z-1)^{k+1} \frac{f(w)dw}{w^{k+2}(w-1)^{k+1}} - \\ &\quad \frac{1}{2\pi i} \int_{r(\rho)} z^{k+2} (z-1)^{k+1} \frac{f(w)dw}{w^{k+2}(w-1)^{k+2}} \\ &= \frac{1}{2\pi i} \int_{r(\rho)} z^{k+2} (z-1)^{k+2} \frac{f(w)dw}{(w-z)w^{k+2}(w-1)^{k+2}} \end{aligned}$$

\therefore 由数学归纳法, 结论成立

b) $\forall r > 0, \exists \rho > r+1, D_r \subset \{z : |z| \leq \rho\}$

$\because f(z)$ 是整函数 $\therefore |f(z)| \leq M(\rho) \quad (z \in \{z : |z| \leq \rho\})$

$\because \forall z \in D_r, |z|^{k+1} |z-1|^{k+1} \leq r^{k+1} (r+1)^{k+1}$

$$\begin{aligned} &\forall w \in r(\rho), \left| \frac{1}{w^{k+1}(w-1)^{k+1}} \right| \leq \frac{1}{|w|^{k+1}(|w|-1)^{k+1}} \leq \frac{1}{\rho^{k+1}(\rho-1)^{k+1}} \\ &\therefore |R_k(z)| = \frac{1}{2\pi} |z|^{k+1} |z-1|^{k+1} \left| \int_{r(\rho)} \frac{f(w)dw}{w^{k+1}(w-1)^{k+1}} \right| \\ &\leq \frac{1}{2\pi} r^{k+1} (r+1)^{k+1} \frac{M(\rho)}{\rho^{k+1}(\rho-1)^{k+1}} 2\pi\rho \\ &= \rho M(\rho) \left(\frac{r}{\rho-1} \right)^{k+1} \left(\frac{r+1}{\rho} \right)^{k+1} \rightarrow 0 \quad (k \rightarrow +\infty) \end{aligned}$$

(3) $\because C$ 中任意紧集是有界闭集 \therefore 存在 $D_r \supset E$

\therefore 由 (1)(2) 有整函数 $f(z)$ 在 D_r 上有 (*) 形的展式且内闭一致收敛, 且系数由 (1)b) 确定

□

22 设 $\{\alpha_n\} (n \in N)$ 是一复数序列.

(1) 设 $\alpha_1 = 1$, 并且 $\sum_{n=2}^{+\infty} n|\alpha_n| \leq 1$. 证明级数 $\sum_{n=0}^{+\infty} \alpha_n z^n$ 的收敛半径 ≥ 1 , 并且它的和 $f(z) = \sum_{n=0}^{+\infty} \alpha_n z^n$ 是在单位圆盘内确定的单射.

(2) 设 $\alpha_1 \neq 0$. 证明: 如果级数 $\sum_{n=0}^{+\infty} \alpha_n z^n$ 的收敛半径不是零, 那么 $\exists r > 0$, 使得级数和是在 $|z| < r$ 内确定的单射.

(3) 设函数 $g(z)$ 在一点 z_0 的领域内解析, 并且 $g'(z_0) \neq 0$, 那么 $g(z)$ 是在 z_0 的一个领域内确定的单射.

Proof.

$$\begin{aligned}
(1) \quad & \because \sum_{n=1}^{+\infty} n|\alpha_n| = |\alpha_1| + \sum_{n=2}^{+\infty} n|\alpha_n| \leq 2 \quad \therefore \quad \sum_{n=1}^{+\infty} n\alpha_n z^{n-1} \text{ 在 } z=1 \text{ 绝对收敛} \\
& \therefore \sum_{n=1}^{+\infty} n\alpha_n z^{n-1} \text{ 在 } |z| < 1 \text{ 内闭一致收敛} \quad \therefore \quad \text{逐项积分, 得 } \sum_{n=0}^{+\infty} \alpha_n z^n \text{ 在 } |z| < 1 \text{ 内闭一致收敛} \\
& \therefore \sum_{n=0}^{+\infty} \alpha_n z^n \text{ 收敛半径大于等于 } 1 \quad \therefore \quad \sum_{n=0}^{+\infty} \alpha_n z^n \text{ 在 } |z| < 1 \text{ 绝对收敛} \\
& \therefore \forall z_1, z_2 \in \{z : |z| < 1\}, z_1 \neq z_2, |f(z_1) - f(z_2)| \geq |z_1 - z_2| \left[1 - \sum_{n=2}^{+\infty} |\alpha_n| |z_1^{n-1} + z_1^{n-2} z_2 + \cdots + z_2^{n-1}| \right] \\
& \qquad \qquad \qquad > |z_1 - z_2| \left(1 - \sum_{n=2}^{+\infty} n|\alpha_n| \right) \geq 0 \\
& \therefore f(z) = \sum_{n=0}^{+\infty} \alpha_n z^n \text{ 在 } |z| < 1 \text{ 是单射} \\
(2) \quad & \because \sum_{n=0}^{+\infty} \alpha_n z^n \text{ 的收敛半径 } \rho > 0, \text{ 在 } |z| < \rho \text{ 内 } \sum_{n=0}^{+\infty} \alpha_n z^n \text{ 及 } \sum_{n=0}^{+\infty} n\alpha_n z^{n-1} \text{ 绝对收敛} \\
& \therefore \text{当 } r \text{ 充分小时, } \sum_{n=2}^{+\infty} n|\alpha_n|r^{n-1} \leq |\alpha_1| \\
& \quad \text{令 } \beta_n = \frac{\alpha_n r^n}{\alpha_1 r}, \sum_{n=0}^{+\infty} \beta_n w^n = \sum_{n=0}^{+\infty} \frac{\alpha_n r^n}{\alpha_1 r} w^n, \text{ 则 } \beta_1 = 1, \sum_{n=2}^{+\infty} n \left| \frac{\alpha_n r^n}{\alpha_1 r} \right| = \frac{\sum_{n=2}^{+\infty} n|\alpha_n|r^{n-1}}{|\alpha_1|} \leq 1 \\
& \therefore \text{由 (1) 有 } \sum_{n=0}^{+\infty} \beta_n w^n \text{ 在 } |w| < 1 \text{ 内一致收敛且是单射} \\
& \therefore \text{令 } z = rw \text{ 有 } f(z) = \sum_{n=0}^{+\infty} \alpha_n z^n \text{ 在 } |z| < r \text{ 内是单射} \\
(3) \quad & \because g(z) \text{ 在 } z_0 \text{ 解析} \quad \therefore \exists \rho_0 > 0, s.t. g(z) = \sum_{n=0}^{+\infty} \frac{g^{(n)}(z_0)}{n!} (z - z_0)^n \quad (|z - z_0| < \rho_0) \\
& \therefore \text{令 } w = z - z_0, \text{ 有 } g(z) = \sum_{n=0}^{+\infty} \frac{g^{(n)}(z_0)}{n!} w^n = h(w) \quad (|w| < \rho_0). \text{ 令 } \alpha_n = \frac{g^{(n)}(z_0)}{n!}. \\
& \therefore \alpha_1 = g'(z_0) \neq 0, h(w) \text{ 收敛半径不为 } 0 \quad \therefore \text{由 (2) 有, } \exists r_0 \in (0, \rho_0), h(w) \text{ 在 } |w| < r_0 \text{ 内为单射} \\
& \therefore g(z) \text{ 在 } |z - z_0| < r_0 \text{ 内为单射}
\end{aligned}$$

□

5 留数

小结

留数的计算

1). z_0

$f(z)$ 在 $r_1 < |z| < r_2$ 内有洛朗展开.

$$\begin{aligned} f(z) &= \sum_{n=0}^{+\infty} \alpha_n (z - z_0)^n & \text{Res}(f, z_0) = \alpha_{-1} \\ &= \frac{\varphi(z)}{(z - z_0)^k} & \text{Res}(f, z_0) = \beta_{k-1} \\ \varphi(z) &= \sum_{n=0}^{+\infty} \beta_n (z - z_0)^n & \text{Res}(f, z_0) = \frac{1}{(k-1)!} \lim_{z \rightarrow z_0} \frac{d^{k-1}[(z - z_0)^k f(z)]}{dz^{k-1}} \end{aligned}$$

2). ∞

$f(z)$ 在 $r_1 < |z| < +\infty$ 内有洛朗展开.

$$\begin{aligned} \text{Res}(f, \infty) &= -\alpha_{-1} \\ &= -\text{Res}\left[f\left(\frac{1}{z}\right) \frac{1}{z^2}, 0\right] \end{aligned}$$

留数基本定理

$$\int_C f(z) dz = 2\pi i \sum_{i=1}^m \text{Res}(f, z_i) \quad (z_i \in D)$$

$$\int_{C^-} f(z) dz = 2\pi i \left[\sum_{i=1}^m \text{Res}(f, z_i) + \text{Res}(f, \infty) \right] \quad (z_i \in D)$$

若 $f(z)$ 在 \bar{C} 上只有有限个奇点, 则

$$\sum_{i=1}^n \text{Res}(f, z_i) + \text{Res}(f, \infty) = 0 \quad (z_i \in C)$$

习题五

1 试求下列各解析函数或多值函数的解析分支在指定各点的留数:

$$(1) \frac{z^2}{(z^2+1)^2}, \text{ 在 } z = \pm i; \quad (2) \frac{1}{1-e^z}, \text{ 在 } z = 2n\pi i, n \text{ 为整数};$$

$$(3) \frac{\sqrt{z}}{1-z}, \text{ 在 } z = 1; \quad (4) \sin \frac{1}{z-1}, \text{ 在 } z = 1.$$

Proof.

$$(1) \because z = \pm i \text{ 是 } f(z) = \frac{z^2}{(z^2+1)^2} \text{ 的二阶极点}$$

$$\begin{aligned}\therefore \operatorname{Res}(f, i) &= \lim_{z \rightarrow i} \frac{d}{dz} [(z-i)^2 f(z)] \\ &= \lim_{z \rightarrow i} \frac{d}{dz} \left[\frac{z^2}{(z+i)^2} \right] \\ &= \lim_{z \rightarrow i} \frac{2iz}{(z+i)^3} \\ &= -\frac{i}{4}\end{aligned}$$

$$\begin{aligned}\operatorname{Res}(f, -i) &= \lim_{z \rightarrow -i} \frac{d}{dz} [(z+i)^2 f(z)] \\ &= \lim_{z \rightarrow -i} \frac{d}{dz} \left[\frac{z^2}{(z-i)^2} \right] \\ &= \lim_{z \rightarrow -i} \frac{-2iz}{(z-i)^3} \\ &= \frac{i}{4}\end{aligned}$$

$$(2) \quad \because z = 2n\pi i (n \in \mathbb{Z}) \text{ 是 } f(z) = \frac{1}{1-e^z} \text{ 的一阶极点}$$

$$\begin{aligned}\therefore \operatorname{Res}(f, 2n\pi i) &= \lim_{z \rightarrow 2n\pi i} \frac{1}{(1-e^z)'} \\ &= \lim_{z \rightarrow 2n\pi i} \frac{1}{-e^z} \\ &= -1\end{aligned}$$

$$(3) \quad \because z = 1 \text{ 是 } f(z) = \frac{\sqrt{z}}{1-z} \text{ 的一阶极点}$$

$$\begin{aligned}\therefore \operatorname{Res}(f, 1) &= \lim_{z \rightarrow 1} \frac{\sqrt{z}}{(1-z)'} \\ &= \lim_{z \rightarrow 1} \frac{\sqrt{z}}{-1} \\ &= \mp 1\end{aligned}$$

取 $\sqrt{1} = 1$ 分支时, $\operatorname{Res}(f, 1) = -1$; 取 $\sqrt{1} = -1$ 分支时, $\operatorname{Res}(f, 1) = 1$.

$$(4) \quad \because z = 1 \text{ 是 } f(z) = \sin \frac{1}{z-1} \text{ 的本性奇点}, \sin \frac{1}{z-1} = \sum_{n=0}^{+\infty} \frac{(-1)^n}{(2n+1)!} \frac{1}{(z-1)^{2n+1}} \quad (0 < |z-1| < +\infty)$$

$$\therefore \operatorname{Res}(f, 1) = \alpha_{-1} = 1$$

□

2 函数 $\frac{\ln z}{z^2 - 1}$ 的各解析分支在 $z = \pm 1$ 各有怎样的孤立奇点? 求它们在这些点的留数.

Proof.

$$(1) \quad \because (\ln z)_k = \ln |z| + i(\arg z + 2k\pi) \quad k \in \mathbb{Z}, \arg 1 = 0, |z-1| < 1$$

当 $k = 0$ 时, $z = 1$ 是 $\frac{(\ln z)_0}{z^2 - 1}$ 的可去奇点, $\operatorname{Res}(f, 1) = \alpha_{-1} = 0$

当 $k \neq 0$ 时, $z = 1$ 是 $\frac{(\ln z)_k}{z^2 - 1}$ 的一阶极点

$$\begin{aligned} \therefore \text{Res}(f, 1) &= \lim_{z \rightarrow 1} (z-1) \frac{\ln|z| + i(\arg z + 2k\pi)}{z^2 - 1} = \lim_{z \rightarrow 1} \frac{\ln|z| + i(\arg z + 2k\pi)}{z+1} = k\pi i \\ (2) \quad \because (\ln z)_k &= \ln|z| + i(\arg z + 2k\pi) \quad k \in \mathbb{Z}, \arg(-1) = \pi, |z+1| < 1, \quad z = -1 \text{ 是各解析分支的一阶极点} \\ \therefore \text{Res}(f, -1) &= \lim_{z \rightarrow -1} (z+1) \frac{\ln|z| + i(\arg z + 2k\pi)}{z^2 - 1} = \lim_{z \rightarrow -1} \frac{\ln|z| + i(\arg z + 2k\pi)}{z-1} = -\left(k + \frac{1}{2}\right)\pi i \end{aligned}$$

□

3 计算下列积分：

- (1) $\int_C \frac{z dz}{(z-1)(z-2)^2}$, 其中 C 是 $|z-2| = \frac{1}{2}$;
- (2) $\int_C \frac{e^z dz}{z^2(z^2-9)}$, 其中 C 是 $|z| = 1$;
- (3) $\int_C \tan(\pi z) dz$, 其中 C 是 $|z| = n (n = 1, 2, 3, \dots)$.

Proof.

$$\begin{aligned} (1) \quad \because f(z) &= \frac{z}{(z-1)(z-2)^2} \text{ 在 } C : |z-2| = \frac{1}{2} \text{ 围成区域内只有二阶极点 } z=2 \\ \text{Res}(f, 2) &= \lim_{z \rightarrow 2} \frac{d}{dz} [(z-2)^2 f(z)] = \lim_{z \rightarrow 2} \frac{-1}{(z-1)^2} = -1 \\ \therefore \int_C \frac{z dz}{(z-1)(z-2)^2} &= 2\pi i \text{Res}(f, 2) = -2\pi i \end{aligned}$$

$$\begin{aligned} (2) \quad \because f(z) &= \frac{e^z dz}{z^2(z^2-9)} \text{ 在 } C : |z| = 1 \text{ 围成区域内只有二阶极点 } z=0 \\ \text{Res}(f, 0) &= \lim_{z \rightarrow 0} \frac{d}{dz} [(z-2)^2 f(z)] = \lim_{z \rightarrow 0} \frac{e^z(z^2-2z-9)}{(z^2-9)^2} = -\frac{1}{9} \\ \therefore \int_C \frac{e^z dz}{z^2(z^2-9)} &= 2\pi i \text{Res}(f, 0) = -\frac{2}{9}\pi i \end{aligned}$$

$$\begin{aligned} (3) \quad \because f(z) &= \tan(\pi z) \text{ 在 } |z|=n \text{ 围成区域内只有 } 2n \text{ 个一阶极点: } \pm\frac{1}{2}, \pm\frac{3}{2}, \dots, \pm\frac{2n-1}{2} \\ \text{Res}\left(f, \frac{k}{n}\right) &= \lim_{z \rightarrow \frac{k}{n}} \frac{\sin(\pi z)}{[\cos(\pi z)]'} = -\frac{1}{\pi} \quad k = \pm 1, \pm 2, \dots, \pm 2n-1 \\ \therefore \int_C \tan(\pi z) dz &= 2\pi i \sum_{i=1}^n \left[\text{Res}\left(f, \frac{2k-1}{n}\right) + \text{Res}\left(f, -\frac{2k-1}{n}\right) \right] = -4ni \end{aligned}$$

□

4 设函数 $f(z)$ 在区域 $r_0 < |z| < \infty$ 内解析, C 表示圆

$$|z| = r (0 < r_0 < r).$$

我们把积分

$$\frac{1}{2\pi} \int_{C^-} f(z) dz$$

定义为函数 $f(z)$ 在无穷远点的留数, 记作 $\text{Res}(f, \infty)$, 在这里积分中的 C^- 表示积分是沿着 C 按顺时针方向取的. 试证明: 如果 α_{-1} 表示 $f(z)$ 在

$$r_0 < |z| < +\infty$$

内的洛朗展式中 $\frac{1}{z}$ 的系数，那么

$$\text{Res}(f, \infty) = -\alpha_{-1}.$$

Proof.

$\because f(z)$ 在 $r_0 < |z| < \infty$ 内解析 $\therefore z = \infty$ 是 $f(z)$ 的孤立奇点

$\because f(z) = \sum_{n=-\infty}^{+\infty} a_n z^n$ ($r < |z| < \infty$) 在 C 上一致收敛

\therefore 沿 C^- 逐项积分得 $\int_{C^-} f(z) dz = \alpha_{-1} \int_{C^-} \frac{dz}{z} = -\alpha_{-1} 2\pi i$

$\therefore \text{Res}(f, \infty) = -\alpha_{-1}$

□

5 试求下列函数在无穷远点的留数：

$$(1) \frac{1}{z}; \quad (2) e^{\frac{1}{z}}; \quad (3) \frac{1}{(z^5 - 1)(z - 3)}.$$

Proof.

$$(1) \text{Res}(f, \infty) = -\alpha_{-1} = -1$$

$$(2) \because e^{\frac{1}{z}} = \sum_{n=0}^{+\infty} \frac{1}{n! z^n} \quad (0 < |z| < \infty)$$

$$\therefore \text{Res}(f, \infty) = -\alpha_{-1} = -1$$

$$(3) \because \frac{1}{(z^5 - 1)(z - 3)} = \frac{1}{z^6 \left(1 - \frac{1}{z^5}\right) \left(1 - \frac{3}{z}\right)} = \frac{1}{z^6} \left(\sum_{n=1}^{+\infty} \frac{1}{z^{5n}}\right) \left(\sum_{n=1}^{+\infty} \frac{3^n}{z^n}\right) \quad \therefore \alpha_{-1} = 0$$

$$\therefore \text{Res}(f, \infty) = -\alpha_{-1} = 0$$

□

6 试把关于留数的基本定理 1.1 转移到 D 是扩充复平面上含无穷远点的区域情形。

Proof.

设 D 是扩充复平面上含无穷远点的区域，其边界 C 是由有限条互不包含也互不相交的简单闭曲线 C_1, \dots, C_m 组成， $C = C_1 + \dots + C_m$

又设 $f(z)$ 在 \bar{D} 上除去孤立奇点 z_1, \dots, z_n 及无穷远点外解析。则 $\int_{C^-} f(z) dz = 2\pi i \left[\sum_{i=1}^n \text{Res}(f, z_i) + \text{Res}(f, \infty) \right]$

设 C_0 是一个以原点为心的充分大的圆，使得 $f(z)$ 的所有有限奇点 z_1, \dots, z_n 以及边界 C 都在 C_0 的内区域内。

\therefore 由留数基本定理有 $\int_{C_0 + C^-} f(z) dz = 2\pi i \sum_{i=1}^n \text{Res}(f, z_i)$

$$\begin{aligned}\therefore \int_{C_0} f(z) dz + \int_{C^-} f(z) dz &= 2\pi i \sum_{i=1}^n \text{Res}(f, z_i) \\ \therefore \text{Res}(f, \infty) &= \frac{1}{2\pi i} \int_{C_0} f(z) dz = -\frac{1}{2\pi i} \int_{C_0} f(z) dz \\ \therefore \int_{C^-} f(z) dz &= 2\pi i \left[\sum_{i=1}^n \text{Res}(f, z_i) + \text{Res}(f, \infty) \right]\end{aligned}$$

□

7 证明：如果 $f(z)$ 在扩充复平面上除了有限个奇点外，在每一点解析，那么这函数在所有奇点上的留数（包括在无穷远点的留数）之和是零.

用此结果计算积分

$$\frac{1}{2\pi i} \int_{|z|=2} \frac{dz}{(z^5 - 1)(z - 3)}.$$

Proof.

(1) 以原点为圆心作任意圆 C , 使得 $f(z)$ 所有有限奇点 z_1, \dots, z_n 均在 C 围成区域内，则由留数基本定理有

$$\begin{aligned}\frac{1}{2\pi i} \int_C f(z) dz &= \sum_{i=1}^n \text{Res}(f, z_i) \\ \therefore \frac{1}{2\pi i} \int_{C^-} f(z) dz &= \text{Res}(f, \infty), \quad \int_C f(z) dz + \int_{C^-} f(z) dz = 0 \\ \therefore \sum_{i=1}^n \text{Res}(f, z_i) + \text{Res}(f, \infty) &= 0\end{aligned}$$

(2) 记 $I = \frac{1}{2\pi i} \int_{|z|=2} \frac{dz}{(z^5 - 1)(z - 3)}$, 则 I 等于 $\frac{1}{(z^5 - 1)(z - 3)}$ 在 $|z| = 2$ 内的所有留数之和

$$\begin{aligned}\therefore I + \text{Res}(f, 3) + \text{Res}(f, \infty) &= 0, \quad \text{Res}(f, 3) = \frac{1}{3^5 - 1}, \quad \text{由第 5 题有 } \text{Res}(f, \infty) = 0 \\ \therefore I &= \frac{1}{1 - 3^5} = -\frac{1}{242}\end{aligned}$$

□

8 求下列各积分：

$$(1) \int_0^{+\infty} \frac{x^2 dx}{(x^2 + 1)^2};$$

$$(2) \int_0^{2\pi} \frac{d\theta}{1 - 2a \cos \theta + a^2}, \quad \text{其中 } 0 < a < 1;$$

$$(3) \int_0^{\frac{\pi}{2}} \frac{dx}{a + \sin^2 x}, \quad \text{其中 } a > 0;$$

$$(4) \int_0^{+\infty} \frac{x \sin x}{x^2 + 1} dx$$

$$(5) \int_0^{+\infty} \frac{\sin x}{x(x^2 + 1)} dx;$$

$$(6) \int_0^{+\infty} \frac{\ln x}{(x^2 + 1)^2} dx;$$

$$(7) \int_0^{+\infty} \frac{x^{1-a}}{1 + x^2} dx, \quad \text{其中 } 0 < a < 2;$$

$$(8) \int_0^{+\infty} \frac{e^{ax} - e^{-ax}}{e^{\pi x} - e^{-\pi x}} dx, \quad \text{其中 } -\pi < a < \pi;$$

$$(9) \int_0^{+\infty} \frac{x}{e^{\pi x} - e^{-\pi x}} dx;$$

$$(10) \int_0^{+\infty} \frac{\sin^2 x}{x^2} dx;$$

$$(11) \int_0^{+\infty} \frac{\cos x - e^{-x}}{x} dx;$$

$$(12) \int_0^{+\infty} \frac{dx}{1+x^n}, \text{ 其中整数 } n \geq 2;$$

$$(13) \int_0^{+\infty} \frac{\ln x}{x^2 - 1} dx;$$

$$(14) \int_{-1}^1 \frac{dx}{\sqrt[3]{(1-x)(1+x)^2}};$$

$$(15) \int_{-1}^1 \frac{dx}{(x-2)\sqrt{1-x^2}};$$

(16) $\int_C \frac{dx}{\sqrt{1+z+z^2}}$, 其中被积函数是有关多值函数的任一解析分支, 并且积分是沿圆 $|z|=2$ 按反时针方向取的.

Proof.

$$(1) \quad \text{设 } f(z) = \frac{z^2}{(z^2+1)^2}, \text{ 则 } f(z) \text{ 有二阶极点 } \pm i$$

$\therefore \forall r > 1, \Gamma_r = \{z : |z| = r, \operatorname{Re} z \geq 0\}$, i 包含在 Γ_r 和 $\{z = x + iy : x \in (-r, r)\}$ 围成区域中 (Γ_r 取逆时针方向)

$$\begin{aligned} \therefore \int_{-r}^r \frac{x^2 dx}{(x^2+1)^2} + \int_{\Gamma_r} \frac{z^2 dz}{(z^2+1)^2} &= 2\pi i \operatorname{Res}(f, i) \\ &= 2\pi i \lim_{z \rightarrow i} \frac{d}{dz} [(z-i)^2 f(z)] \\ &= 2\pi i \lim_{z \rightarrow i} \frac{d}{dz} \left[\frac{z^2}{(z+i)^2} \right] \\ &= 2\pi i \lim_{z \rightarrow i} \frac{2zi}{(z+i)^3} \\ &= 2\pi i \cdot \frac{-2i \cdot i}{(2i)^3} \\ &= \frac{1}{2}\pi \end{aligned}$$

$$\therefore \left| \int_{\Gamma_r} \frac{z^2 dz}{(z^2+1)^2} \right| \leq \pi r \frac{r^2}{(r^2-1)^2} \quad \therefore \lim_{r \rightarrow +\infty} \int_{\Gamma_r} \frac{z^2 dz}{(z^2+1)^2} = 0$$

$$\therefore \text{令 } r \rightarrow +\infty, \quad \int_0^{+\infty} \frac{x^2 dx}{(x^2+1)^2} = \frac{1}{2} \int_{-\infty}^{+\infty} \frac{x^2 dx}{(x^2+1)^2} = \frac{1}{4}\pi$$

$$(2) \quad \text{令 } e^{i\theta} = z, \text{ 则 } \cos \theta = \frac{1}{2} \left(z + \frac{1}{z} \right), d\theta = \frac{dz}{iz}$$

$$\begin{aligned} \therefore \int_0^{2\pi} \frac{d\theta}{1 - 2a \cos \theta + a^2} &= 2\pi i \cdot \frac{1}{2\pi i} \int_{|z|=1} \frac{dz}{i(1+a^2)z - ai(z^2+1)} \\ &= 2\pi i \cdot \frac{1}{2\pi i} \int_{|z|=1} \frac{idz}{az^2 - (1+a^2)z + a} \\ &= 2\pi i \cdot \frac{1}{2\pi i} \int_{|z|=1} \frac{idz}{(az-1)(z-a)} \\ &= 2\pi i \cdot \operatorname{Res} \left[\frac{i}{(az-1)(z-a)}, a \right] \end{aligned}$$

$$\begin{aligned}
&= 2\pi i \cdot \lim_{z \rightarrow a} \left[(z-a) \frac{i}{(az-1)(z-a)} \right] \\
&= 2\pi i \cdot \lim_{z \rightarrow a} \frac{i}{az-1} \\
&= \frac{2\pi}{1-a^2} \quad (0 < a < 1)
\end{aligned}$$

(3) 令 $e^{i\theta} = z$, 则 $\cos \theta = \frac{1}{2} \left(z + \frac{1}{z} \right)$, $d\theta = \frac{dz}{iz}$

$$\begin{aligned}
\therefore \int_0^{\frac{\pi}{2}} \frac{dx}{a + \sin^2 x} &= \frac{1}{2} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \frac{2dx}{2a + 1 - \cos(2x)} \\
&= \frac{1}{2} \int_{-\pi}^{\pi} \frac{d\theta}{2a + 1 - \cos \theta} \\
&= 2\pi i \cdot \frac{1}{2\pi i} \int_{|z|=1} \frac{-idz}{2(2a+1)z - (z^2 + 1)} \\
&= 2\pi i \cdot \frac{1}{2\pi i} \int_{|z|=1} \frac{idz}{[z - (2a+1) + 2\sqrt{a^2+a}][z - (2a+1) - 2\sqrt{a^2+a}]} \\
&= 2\pi i \cdot \text{Res} \left\{ \frac{i}{[z - (2a+1) + 2\sqrt{a^2+a}][z - (2a+1) - 2\sqrt{a^2+a}]}, (2a+1) - 2\sqrt{a^2+a} \right\} \\
&= 2\pi i \cdot \lim_{z \rightarrow (2a+1)-2\sqrt{a^2+a}} \frac{i}{z - (2a+1) - 2\sqrt{a^2+a}} \\
&= \frac{\pi}{2\sqrt{a^2+a}}
\end{aligned}$$

$$\begin{aligned}
(4) \quad \because \forall r > 0, \int_0^r \frac{x \sin x}{x^2 + 1} dx &= \int_0^r \frac{x(e^{ix} - e^{-ix})}{2i(x^2 + 1)} dx \\
&= \frac{1}{2i} \int_{-r}^r \frac{xe^{ix}}{x^2 + 1} dx
\end{aligned}$$

$f(z) = \frac{ze^{iz}}{z^2 + 1}$ 在 $y \geq 0$ 上除一阶极点 $z = i$ 外解析, $\text{Res}(f, i) = \lim_{z \rightarrow i} \left[(z-i) \frac{ze^{iz}}{z^2 + 1} \right] = \lim_{z \rightarrow i} \frac{ze^{iz}}{z+i} = \frac{1}{2e}$

取 $r > 1$, $\Gamma_r = \{z : |z| = r, \text{Re } z \geq 0\}$ (Γ_r 取逆时针方向)

$$\therefore \text{由留数定理有 } \int_{-r}^r \frac{xe^{ix}}{x^2 + 1} dx + \int_{\Gamma_r} \frac{xe^{ix}}{x^2 + 1} dx = 2\pi i \text{Res}(f, i) = \frac{\pi i}{e}$$

$\therefore g(z) = \frac{z}{z^2 + 1}$ 在闭区域 $0 \leq \text{Arg}z \leq \pi, 2 \leq |z| < +\infty$ 上连续, $\lim_{z \rightarrow +\infty} g(z) = 0$

$$\therefore \text{由引理 3.1 } \lim_{r \rightarrow +\infty} \frac{ze^{iz}}{z^2 + 1} dz = 0$$

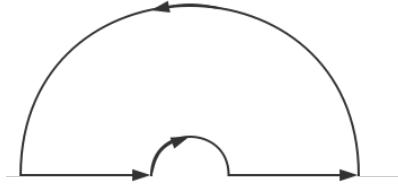
$$\therefore \int_0^{+\infty} \frac{x \sin x}{x^2 + 1} dx = \frac{1}{2i} \cdot \frac{\pi i}{e} = \frac{\pi}{2e}$$

(5) 解法一

$$\begin{aligned}
\therefore \forall r > 0, \int_0^r \frac{\sin x}{x(x^2 + 1)} dx &= \int_0^r \frac{e^{ix} - e^{-ix}}{2ix(x^2 + 1)} dx \\
&= \frac{1}{2i} \int_{-r}^r \frac{e^{ix}}{x(x^2 + 1)} dx
\end{aligned}$$

取 $r > 1, 0 < \varepsilon < 1, \Gamma_r = \{z : |z| = r, \text{Im } z \geq 0\}$, 则 $f(z) = \frac{e^{iz}}{z(z^2 + 1)}$ 在 $\Gamma_r, \Gamma_\varepsilon, \{z \in R : \varepsilon < |z| < r\}$ 围成区域

内只有一阶极点 $z = i$. (Γ_r 取逆时针方向、 Γ_ε 取顺时针方向)



$$\therefore \text{由留数定理, } \int_{-r}^{-\varepsilon} \frac{e^{ix}}{x(x^2+1)} dx + \int_{\Gamma_r} \frac{e^{ix}}{x(x^2+1)} dx + \int_{\Gamma_\varepsilon} \frac{e^{iz}}{z(z^2+1)} dz + \int_\varepsilon^r \frac{e^{iz}}{z(z^2+1)} dz = 2\pi i \operatorname{Res}(f, i)$$

$$= 2\pi i \cdot \lim_{z \rightarrow i} \left[(z-i) \frac{e^{iz}}{z(z^2+1)} \right]$$

$$= 2\pi i \cdot \lim_{z \rightarrow i}$$

$$= 2\pi i \cdot \lim_{z \rightarrow i} \frac{e^{iz}}{z(z+i)}$$

$$= -\frac{\pi i}{e}$$

$$\therefore \text{由洛朗展开, } \frac{e^{iz}}{z(z^2+1)} = \frac{1}{z} + h(z) \quad (z \neq 0), \text{ 其中 } h(z) \text{ 在 } z=0 \text{ 的解析}$$

$$\therefore \int_{\Gamma_\varepsilon} \frac{e^{iz}}{z(z^2+1)} dz = \int_{\Gamma_\varepsilon} \frac{1}{z} dz + \int_{\Gamma_\varepsilon} h(z) dz = -\pi i + \int_{\Gamma_\varepsilon} h(z) dz$$

$\therefore h(z)$ 在 $z=0$ 解析, 在 $z=0$ 的某邻域 $U(0, \delta)$ 内 $|h(z)|$ 有上界 $M < +\infty$

$$\therefore \text{当 } \varepsilon < \delta \text{ 时, } \left| \int_{\Gamma_\varepsilon} h(z) dz \right| \leq M \cdot 2\pi\varepsilon$$

$$\therefore \lim_{\varepsilon \rightarrow 0} \int_{\Gamma_\varepsilon} \frac{e^{iz}}{z(z^2+1)} dz = -\pi i$$

$$\therefore \text{在 } 0 \leq \operatorname{Arg} z \leq \pi, r \leq |z| < +\infty \text{ 上, } \lim_{z \rightarrow \infty} \frac{1}{z(z^2+1)} = 0$$

$$\therefore \text{由引理 3.1 } \lim_{r \rightarrow +\infty} \int_{\Gamma_r} \frac{e^{iz}}{z(z^2+1)} dz = 0$$

$$\therefore \text{令 } \varepsilon \rightarrow 0, r \rightarrow +\infty, \text{ 有 } \int_0^{+\infty} \frac{\sin x}{x(x^2+1)} dx = \frac{1}{2i} \int_{-r}^r \frac{e^{ix}}{x(x^2+1)} dx = \frac{1}{2i} \left[-\frac{\pi i}{e} - (-\pi i) - 0 \right] = \frac{\pi}{2} \left(1 - \frac{1}{e} \right)$$

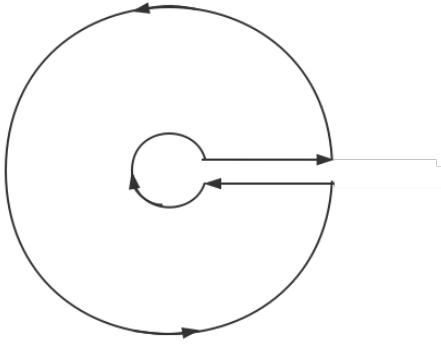
解法二

$$\therefore \frac{\sin x}{x(x^2+1)} = \frac{\sin x}{x} - \frac{x \sin x}{x^2+1}$$

$$\therefore \int_0^{+\infty} \frac{\sin x}{x(x^2+1)} dx = \int_0^{+\infty} \frac{\sin x}{x} dx - \int_0^{+\infty} \frac{x \sin x}{x^2+1} dx = \frac{\pi}{2} - \frac{\pi}{2e} = \frac{\pi}{2} \left(1 - \frac{1}{e} \right)$$

- (6) 在复平面上取正实轴作割线, 在剩余区域内除 $\pm i$ 处, 可把 $\frac{(\ln z)^2}{(x^2+1)^2}$ 分成解析函数分支, 取在割线上沿取实值的一分支 $f(z) = \frac{(\ln z)^2}{(z^2+1)^2} \cdot f(z)$ 在 $\pm i$ 有二阶极点.

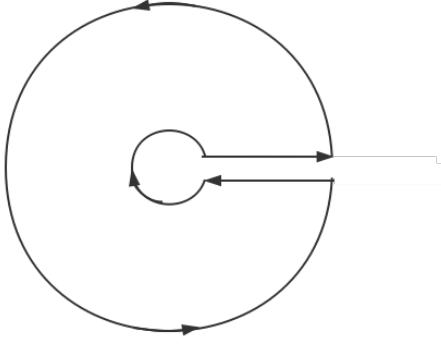
作闭曲线 $C(r, \varepsilon)$ ($0 < \varepsilon < 1 < r$): 从正实轴上沿正实轴方向从 ε 到 r , 再从 $z=r$ 出发绕 $\Gamma_r: |z|=r$ 沿逆时针方向转动一周, 沿正实轴下沿负实轴方向从 r 到 ε , 从 $z=\varepsilon$ 出发绕 $\Gamma_\varepsilon: |z|=\varepsilon$ 沿顺时针方向转动一圈回到原处



$$\begin{aligned}
 & \therefore \int_{C(r, \varepsilon)} \frac{(\ln z)^2}{(z^2 + 1)^2} dz = 2\pi i \operatorname{Res} \left[\frac{(\ln z)^2}{(z^2 + 1)^2}, i \right] + 2\pi i \operatorname{Res} \left[\frac{(\ln z)^2}{(z^2 + 1)^2}, -i \right] \\
 & \because \text{在正实轴下沿 } (\ln z)^2 = (\ln x + 2\pi i)^2 \\
 & \therefore \int_{C(r, \varepsilon)} \frac{(\ln z)^2}{(z^2 + 1)^2} dz = \int_{\varepsilon}^r \frac{(\ln x)^2}{(x^2 + 1)^2} dx + \int_{\Gamma_r} \frac{(\ln z)^2}{(z^2 + 1)^2} dz + \int_r^{\varepsilon} \frac{(\ln x + 2\pi i)^2}{(x^2 + 1)^2} dx + \int_{\Gamma_{\varepsilon}} \frac{(\ln z)^2}{(z^2 + 1)^2} dz \\
 & = -4\pi i \int_{\varepsilon}^r \frac{\ln x}{(x^2 + 1)^2} dx + 4\pi^2 \int_{\varepsilon}^r \frac{1}{(x^2 + 1)^2} dx + \int_{\Gamma_r} \frac{(\ln z)^2}{(z^2 + 1)^2} dz + \int_{\Gamma_{\varepsilon}} \frac{(\ln z)^2}{(z^2 + 1)^2} dz \\
 & \therefore \left| \int_{\Gamma_r} \frac{(\ln z)^2}{(z^2 + 1)^2} dz \right| \leq 2\pi r \cdot \frac{(\ln r)^2}{(r^2 + 1)^2} \rightarrow 0 \quad (r \rightarrow +\infty), \quad \left| \int_{\Gamma_{\varepsilon}} \frac{(\ln z)^2}{(z^2 + 1)^2} dz \right| \leq 2\pi \varepsilon \frac{(\ln \varepsilon)^2}{(\varepsilon^2 + 1)^2} \rightarrow 0 \quad (\varepsilon \rightarrow 0) \\
 & \therefore \lim_{r \rightarrow +\infty} \frac{(\ln z)^2}{(z^2 + 1)^2} dz = 0, \quad \lim_{\varepsilon \rightarrow 0} \frac{(\ln z)^2}{(z^2 + 1)^2} dz = 0 \\
 & \therefore \text{令 } \varepsilon \rightarrow 0, r \rightarrow +\infty, \text{ 有}
 \end{aligned}$$

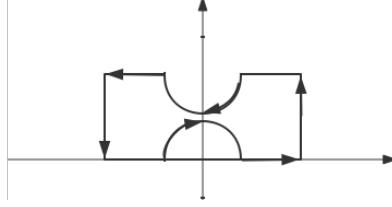
$$\begin{aligned}
 & -4\pi i \int_0^{+\infty} \frac{\ln x}{(x^2 + 1)^2} dx + 4\pi^2 \int_0^{+\infty} \frac{1}{(x^2 + 1)^2} dx = 2\pi i \operatorname{Res} \left[\frac{(\ln z)^2}{(z^2 + 1)^2}, i \right] + 2\pi i \operatorname{Res} \left[\frac{(\ln z)^2}{(z^2 + 1)^2}, -i \right] \\
 & \therefore \operatorname{Res} \left[\frac{(\ln z)^2}{(z^2 + 1)^2}, i \right] = \lim_{z \rightarrow i} \frac{d}{dz} \left[(z - i)^2 \frac{(\ln z)^2}{(z^2 + 1)^2} \right] = \frac{\pi^2 i - 4\pi}{16} \\
 & \operatorname{Res} \left[\frac{(\ln z)^2}{(z^2 + 1)^2}, -i \right] = \lim_{z \rightarrow -i} \frac{d}{dz} \left[(z + i)^2 \frac{(\ln z)^2}{(z^2 + 1)^2} \right] = \frac{12\pi - 9\pi^2 i}{16} \\
 & \therefore \text{比较实部虚部有 } \int_0^{+\infty} \frac{\ln x}{(x^2 + 1)^2} dx = -\frac{\pi}{4}
 \end{aligned}$$

- (7) 在复平面上取正实轴作割线，在剩余区域内处 $z = \pm i$ 处，可把 $\frac{z^{1-a}}{1+z^2}$ 分成解析分支. 取在正实轴上沿取正实值的一分支 $f(z) = \frac{(z^{1-a})_0}{1+z^2}, f(z)$ 在 $\pm i$ 有一阶极点
作闭曲线 $C(r, \varepsilon)(0 < \varepsilon < 1 < r)$: 从正实轴上沿正实轴方向从 ε 到 r , 再从 $z = r$ 出发绕 $\Gamma_r : |z| = r$ 沿逆时针方向转动一周, 沿正实轴下沿负实轴方向从 r 到 ε , 从 $z = \varepsilon$ 出发绕 $\Gamma_{\varepsilon} : |z| = \varepsilon$ 沿顺时针方向转动一圈回到原处



$$\begin{aligned}
& \therefore \int_{C(r, \varepsilon)} \frac{x^{1-a}}{1+x^2} dx = 2\pi i \operatorname{Res}(f, i) + 2\pi i \operatorname{Res}(f, -i) \\
& \therefore \text{在正实轴下沿 } (z^{1-a})_0 = e^{2(1-a)\pi i} x^{1-a} \\
& \therefore \int_{C(r, \varepsilon)} \frac{(z^{1-a})_0}{1+z^2} dz = \int_{\varepsilon}^r \frac{x^{1-a}}{1+x^2} dx + \int_{\Gamma_r} \frac{(z^{1-a})_0}{1+z^2} dz + e^{2(1-a)\pi i} \int_r^{\varepsilon} \frac{x^{1-a}}{1+x^2} dx + \int_{\Gamma_{\varepsilon}} \frac{(z^{1-a})_0}{1+z^2} dz \\
& \quad = [1 - e^{2(1-a)\pi i}] \int_{\varepsilon}^r \frac{x^{1-a}}{1+x^2} dx + \int_{\Gamma_r} \frac{(z^{1-a})_0}{1+z^2} dz + \int_{\Gamma_{\varepsilon}} \frac{(z^{1-a})_0}{1+z^2} dz \\
& \therefore \left| \int_{\Gamma_r} \frac{(z^{1-a})_0}{1+z^2} dz \right| \leq 2\pi r \cdot \frac{r^{1-a}}{(r^2+1)} \rightarrow 0 \quad (r \rightarrow +\infty), \quad \left| \int_{\Gamma_{\varepsilon}} \frac{(z^{1-a})_0}{1+z^2} dz \right| \leq 2\pi \varepsilon \cdot \frac{\varepsilon^{1-a}}{(\varepsilon^2+1)} \rightarrow 0 \quad (\varepsilon \rightarrow 0) \\
& \therefore \lim_{r \rightarrow +\infty} \int_{\Gamma_r} \frac{(z^{1-a})_0}{1+z^2} dz = 0, \quad \lim_{\varepsilon \rightarrow 0} \int_{\Gamma_{\varepsilon}} \frac{(z^{1-a})_0}{1+z^2} dz = 0 \\
& \therefore \text{令 } \varepsilon \rightarrow 0, r \rightarrow +\infty, \text{ 有} \quad [1 - e^{2(1-a)\pi i}] \int_0^{+\infty} \frac{x^{1-a}}{1+x^2} dx = 2\pi i \operatorname{Res}(f, i) + 2\pi i \operatorname{Res}(f, -i) \\
& \therefore \operatorname{Res}(f, i) = \lim_{z \rightarrow i} \left[(z-i) \frac{(z^{1-a})_0}{1+z^2} \right] = -\frac{ie^{\frac{(1-a)\pi}{2}i}}{2}, \quad \operatorname{Res}(f, -i) = \lim_{z \rightarrow -i} \left[(z+i) \frac{(z^{1-a})_0}{1+z^2} \right] = \frac{ie^{-\frac{3(1-a)\pi}{2}i}}{2} \\
& \therefore \int_0^{+\infty} \frac{x^{1-a}}{1+x^2} dx = \frac{1}{1-e^{2(1-a)\pi i}} \cdot 2\pi i \cdot \left(-\frac{ie^{\frac{(1-a)\pi}{2}i}}{2} + \frac{ie^{-\frac{3(1-a)\pi}{2}i}}{2} \right) \\
& \quad = \frac{1}{1-e^{2(1-a)\pi i}} [1 - e^{(1-a)\pi i}] \cdot \pi e^{\frac{(1-a)\pi}{2}i} \\
& \quad = \frac{1}{1+e^{(1-a)\pi i}} \cdot \pi e^{\frac{(1-a)\pi}{2}i} \\
& \quad = \frac{\pi}{2 \cos \frac{(1-a)\pi}{2}} \\
& \quad = \frac{\pi}{2 \sin \frac{a\pi}{2}} \\
(8) \quad & \int_0^{+\infty} \frac{e^{ax} - e^{-ax}}{e^{\pi x} - e^{-\pi x}} dx = \int_{-\infty}^{+\infty} \frac{e^{ax}}{e^{\pi x} - e^{-\pi x}} dx \quad (-\pi < a < \pi)
\end{aligned}$$

从顶点为 $-r, r, -r+i, r+i$ ($r \in R_+$) 的矩形中挖去 $|z| < \varepsilon_1, |z-i| < \varepsilon_2$ ($\varepsilon_1 + \varepsilon_2 < 1$) 得到区域 D , 记边界曲线为 C , 取逆时针方向. 设 $\Gamma_{\varepsilon_1} = \{z : |z| = \varepsilon_1, \operatorname{Im} z > 0\}, \Gamma_{\varepsilon_2} = \{z : |z| = \varepsilon_2, \operatorname{Im} z < 1\}$ ($\Gamma_{\varepsilon_1}, \Gamma_{\varepsilon_2}$ 取顺时针方向)



$\therefore f(z) = \frac{e^{az}}{e^{\pi z} - e^{-\pi z}}$ 在 D 中解析

\therefore 由柯西定理有

$$\int_{-r}^{-\varepsilon_1} f(x)dx + \int_{\varepsilon_1}^r f(x)dx + i \int_0^1 f(r+iy)dy + i \int_1^0 f(-r+iy)dy + \int_r^{-r} f(x+i)dx + \int_{\Gamma_{\varepsilon_1}} f(z)dz + \int_{\Gamma_{\varepsilon_2}} f(z)dz = 0$$

$$\therefore \left| i \int_0^1 f(r+iy)dy \right| \leq \frac{e^{ar}}{e^{\pi r} - e^{-\pi r}} = \frac{1}{e^{(\pi-a)r} - e^{-(\pi+a)r}} \rightarrow 0 \quad (r \rightarrow +\infty)$$

$$\left| i \int_1^0 f(-r+iy)dy \right| \leq \frac{e^{-ar}}{e^{\pi r} - e^{-\pi r}} = \frac{1}{e^{(\pi+a)r} - e^{-(\pi-a)r}} \rightarrow 0 \quad (r \rightarrow +\infty)$$

$$\therefore \lim_{r \rightarrow +\infty} i \int_0^1 f(r+iy)dy = \lim_{r \rightarrow +\infty} i \int_1^0 f(-r+iy)dy = 0$$

$$\therefore f(z) = e^{(\pi+a)z} \frac{1}{e^{2\pi z} - 1} \quad \therefore z=0 \text{ 是 } f(z) \text{ 的一阶极点}, z=i \text{ 是 } f(z) \text{ 的一阶极点}$$

$$\therefore \text{Res}(f, 0) = \lim_{z \rightarrow 0} \frac{ze^{az}}{e^{\pi z} - e^{-\pi z}} = \frac{1}{2\pi}, \quad \text{Res}(f, i) = \lim_{z \rightarrow i} \frac{(z-i)e^{az}}{e^{\pi z} - e^{-\pi z}} b = -\frac{e^{ai}}{2\pi}$$

$$\therefore \text{当 } \varepsilon_1 \text{ 足够小时}, f(z) = \frac{1}{2\pi z} + h_1(z) \quad (|z| \leq \varepsilon_1); \text{ 当 } \varepsilon_2 \text{ 足够小时}, f(z) = -\frac{e^{ai}}{2\pi(z-i)} + h_2(z) \quad (|z-i| \leq \varepsilon_2)$$

其中 $h_1(z)$ 在 $|z| \leq \varepsilon_1$ 解析; $h_2(z)$ 在 $|z-i| \leq \varepsilon_2$ 解析

$$\int_{C_{\varepsilon_1}} f(z)dz = \int_{C_{\varepsilon_1}} \left[\frac{1}{2\pi z} + h_1(z) \right] dz = -\frac{1}{2}i + \int_{C_{\varepsilon_1}} h_1(z)dz$$

$$\int_{C_{\varepsilon_2}} f(z)dz = \int_{C_{\varepsilon_2}} \left[-\frac{e^{ai}}{2\pi(z-i)} + h_2(z) \right] dz = \frac{1}{2}ie^{ai} + \int_{C_{\varepsilon_2}} h_2(z)dz$$

$\therefore h_1(z)$ 在 $|z| \leq \varepsilon_1$ 解析, $h_2(z)$ 在 $|z-i| \leq \varepsilon_2$ 解析

$\therefore \exists M_1, M_2 > 0, s.t. |h_1(z)| < M_1 < +\infty (|z| < \varepsilon_1), |h_2(z)| < M_2 < +\infty (|z-i| \leq \varepsilon_2)$

\therefore 由引理 3.1, $\left| \int_{C_{\varepsilon_1}} h_1(z)dz \right| \leq 2\pi\varepsilon_1 \cdot M_1 \rightarrow 0 \quad (\varepsilon_1 \rightarrow 0), \quad \left| \int_{C_{\varepsilon_2}} h_2(z)dz \right| \leq 2\pi\varepsilon_2 \cdot M_2 \rightarrow 0 \quad (\varepsilon_2 \rightarrow 0)$

$$\therefore \lim_{\varepsilon_1 \rightarrow 0} \int_{C_{\varepsilon_1}} f(z)dz = -\frac{1}{2}i, \quad \lim_{\varepsilon_2 \rightarrow 0} \int_{C_{\varepsilon_2}} f(z)dz = \frac{1}{2}ie^{ai}$$

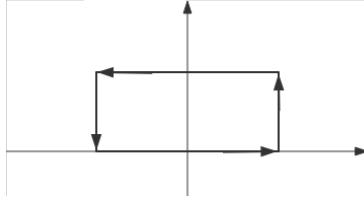
$$\therefore \text{令 } \varepsilon_1 \rightarrow 0, \varepsilon_2 \rightarrow 0, r \rightarrow +\infty \text{ 有 } [1 + \cos a + i \sin a] \int_{-\infty}^{+\infty} f(x)dx - \frac{1}{2}i + \frac{1}{2}ie^{ai} = 0$$

$$\therefore [1 + \cos a + i \sin a] \int_{-\infty}^{+\infty} f(x)dx = -\frac{1}{2} \sin a + i \frac{1}{2} (1 - \cos a)$$

$$\therefore \text{比较虚部得} \quad \int_{-\infty}^{+\infty} f(x)dx = \frac{1}{2} \frac{1 - \cos a}{\sin a} = \frac{1}{2} \cdot \tan \frac{a}{2}$$

$$(9) \quad \int_0^{+\infty} \frac{x}{e^{\pi x} - e^{-\pi x}} dx = \frac{1}{2} \int_{-\infty}^{+\infty} \frac{x}{e^{\pi x} - e^{-\pi x}} dx$$

记顶点为 $-r, r, -r + \frac{i}{2}, r + \frac{i}{2}$ ($r \in R_+$) 的矩形区域为 D , 记边界曲线为 C , 取逆时针方向.



记 $f(z) = \frac{z}{e^{\pi z} - e^{-\pi z}}$.

$$\therefore \lim_{z \rightarrow 0} f(z) = \lim_{z \rightarrow 0} \frac{\pi z}{e^{\pi z} - 1} \cdot \frac{e^{\pi z}}{\pi(e^{\pi z} + 1)} = \lim_{z \rightarrow 0} \frac{e^{\pi z}}{\pi(e^{\pi z} + 1)} = \frac{1}{2\pi} \quad \therefore z=0 \text{ 是 } f(z) \text{ 可去奇点}$$

\therefore 若补充定义 $f(0) = \frac{1}{2\pi}$, 则 $f(z) = \frac{z}{e^{\pi z} - e^{-\pi z}}$ 在 D 内解析

$$\therefore \text{由柯西定理有} \quad \int_{-r}^r f(x) dx + i \int_0^{\frac{1}{2}} f(r+iy) dy + i \int_{\frac{1}{2}}^0 f(-r+iy) dy + \int_r^{-r} f\left(x + \frac{1}{2}i\right) dx = 0$$

$$\therefore \left| i \int_0^{\frac{1}{2}} f(r+iy) dy \right| \leq \frac{1}{2(e^{\pi r} - e^{-\pi r})} \rightarrow 0 \quad (r \rightarrow +\infty)$$

$$\left| i \int_{\frac{1}{2}}^0 f(-r+iy) dy \right| \leq \frac{1}{2(e^{\pi r} - e^{-\pi r})} \rightarrow 0 \quad (r \rightarrow +\infty)$$

$$\therefore \lim_{r \rightarrow +\infty} i \int_0^{\frac{1}{2}} f(r+iy) dy = \lim_{r \rightarrow +\infty} i \int_{\frac{1}{2}}^0 f(-r+iy) dy = 0$$

$$\begin{aligned} \therefore \int_r^{-r} f\left(x + \frac{1}{2}i\right) dx &= - \int_{-r}^r \frac{x + \frac{i}{2}}{e^{\pi(x+\frac{1}{2})} - e^{-\pi(x+\frac{1}{2})}} dx \\ &= - \frac{1}{i} \int_{-r}^r \frac{x + \frac{i}{2}}{e^{\pi x} + e^{-\pi x}} dx \\ &= \frac{1}{i} \int_{-r}^r \frac{x}{e^{\pi x} + e^{-\pi x}} dx + \frac{1}{2} \int_{-r}^r \frac{1}{e^{\pi x} + e^{-\pi x}} dx \\ &= -0 - \frac{1}{2} \int_{-r}^r \frac{e^{\pi x}}{1 + e^{2\pi x}} dx \\ &= -\frac{1}{4\pi} \int_{-2\pi r}^{2\pi r} \frac{e^{\frac{u}{2}}}{1 + e^u} du \end{aligned}$$

考慮在 $w = u + iv$ 平面上的解析函数 $g(z) = \frac{e^{\frac{1}{2}w}}{1 + e^w}$, $g(z)$ 在闭带形区域 $0 \leq \operatorname{Im} w \leq 2\pi$ 中有唯一的
一阶极点 $w = \pi i$. 作以 $-U_1, U_2, U_2 + 2\pi i, -U_1 + 2\pi i$ 为顶点的矩形 ($0 < U_1, U_2 < +\infty$).

$$\therefore \text{由柯西定理有} \quad \int_{-U_1}^{U_2} \frac{e^{\frac{1}{2}u}}{1 + e^u} du + i \int_0^{2\pi} \frac{e^{\frac{1}{2}(U_2+iv)}}{1 + e^{U_2+iv}} dv + \int_{U_2}^{-U_2} \frac{e^{\frac{1}{2}(u+2\pi i)}}{1 + e^u} du + i \int_{2\pi}^0 \frac{e^{\frac{1}{2}(-U_1+iv)}}{1 + e^{-U_1+iv}} dv = 0$$

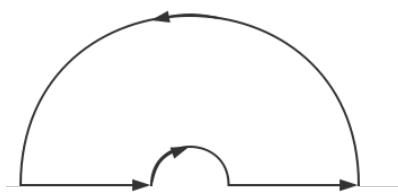
$$\therefore \left| i \int_0^{2\pi} \frac{e^{\frac{1}{2}(U_2+iv)}}{1 + e^{U_2+iv}} dv \right| \leq \int_0^{2\pi} \frac{e^{\frac{1}{2}U_2}}{e^{U_2} - 1} dv = \frac{2\pi e^{\frac{1}{2}U_2}}{e^{U_1} - 1}$$

$$\left| i \int_{2\pi}^0 \frac{e^{\frac{1}{2}(-U_1+iv)}}{1 + e^{-U_1+iv}} dv \right| \leq \int_0^{2\pi} \frac{e^{-\frac{1}{2}U_1}}{1 - e^{-U_1}} dv = \frac{2\pi e^{-\frac{1}{2}U_1}}{1 - e^{-U_1}}$$

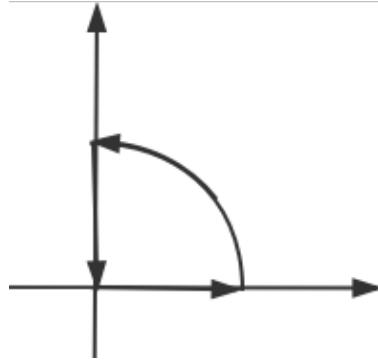
$$\therefore \lim_{U_2 \rightarrow +\infty} i \int_0^{2\pi} \frac{e^{\frac{1}{2}(U_2+iv)}}{1 + e^{U_2+iv}} dv = \lim_{U_1 \rightarrow +\infty} i \int_{2\pi}^0 \frac{e^{\frac{1}{2}(-U_1+iv)}}{1 + e^{-U_1+iv}} dv = 0$$

$$\therefore \text{令 } U_1 \rightarrow +\infty, U_2 \rightarrow +\infty, \text{ 有} (1 - e^{2\pi \cdot \frac{1}{2}i}) \int_{-\infty}^{+\infty} \frac{e^{\frac{u}{2}}}{1 + e^u} du = -2\pi i e^{\frac{1}{2}\pi i} = 2\pi$$

$$\begin{aligned}
& \therefore \int_{-\infty}^{+\infty} f\left(x + \frac{1}{2}i\right) dx = \frac{1}{4} \\
& \therefore \text{令 } r \rightarrow +\infty \text{ 有 } \int_{-\infty}^{+\infty} f(x) dx = \frac{1}{4} \quad \therefore \int_0^{+\infty} \frac{x}{e^{\pi x} - e^{-\pi x}} dx = \frac{1}{8} \\
(10) \quad & \int_0^{+\infty} \frac{\sin^2 x}{x^2} dx = \int_0^{+\infty} \frac{1 - \cos(2x)}{2x^2} dx = \int_0^{+\infty} \frac{1 - \cos x}{x^2} dx \\
& \text{取 } r > 0, 0 < \varepsilon < 1, \Gamma_r = \{z : |z| = r, \operatorname{Im} z \geq 0\}, \text{ 则 } f(z) = \frac{1 - e^{iz}}{z^2} \text{ 在 } \Gamma_r, \Gamma_\varepsilon, \{z \in R : \varepsilon < |z| < r\} \text{ 围成区域} \\
& \text{内解析.} (\Gamma_r \text{ 取逆时针方向, } \Gamma_\varepsilon \text{ 取顺时针方向})
\end{aligned}$$



$$\begin{aligned}
& \therefore \text{由柯西定理} \int_\varepsilon^r f(x) dx + \int_{\Gamma_r} f(z) dz + \int_{-r}^{-\varepsilon} f(x) dx + \int_{\Gamma_\varepsilon} f(z) dz = 0 \\
& \therefore \int_{-r}^{-\varepsilon} \frac{1 - e^{ix}}{x^2} dx = \int_\varepsilon^r \frac{1 - e^{-ix}}{x^2} dx \\
& \therefore \int_{-r}^{-\varepsilon} \frac{1 - e^{ix}}{x^2} dx + \int_\varepsilon^r \frac{1 - e^{ix}}{x^2} dx = \int_\varepsilon^r \frac{2 - (e^{ix} + e^{-ix})}{x^2} dx \\
& \qquad \qquad \qquad = 2 \int_\varepsilon^r \frac{1 - \cos x}{x^2} dx \\
& \therefore \left| \int_{\Gamma_r} \frac{dz}{z^2} \right| \leq \frac{\pi r}{r^2} = \frac{\pi}{r} \rightarrow 0 \quad (r \rightarrow +\infty) \quad \therefore \lim_{r \rightarrow +\infty} \int_{\Gamma_r} \frac{dz}{z^2} = 0 \\
& \therefore \text{由引理 3.1} \quad \lim_{r \rightarrow +\infty} \int_{\Gamma_r} \frac{e^{iz}}{z^2} dz = 0 \quad \therefore \lim_{r \rightarrow +\infty} \int_{\Gamma_r} \frac{1 - e^{iz}}{z^2} dz \\
& \therefore \frac{1 - e^{iz}}{z^2} = \frac{1}{z^2} \sum_{n=1}^{+\infty} \frac{-(iz)^n}{n!} = -\frac{i}{z} + h(z) \quad (0 < |z| < +\infty) \quad \text{其中 } h(z) \text{ 在 } z=0 \text{ 解析} \\
& \therefore \int_{\Gamma_\varepsilon} \frac{1 - e^{iz}}{z^2} dz = \int_{\Gamma_\varepsilon} \left(-\frac{i}{z} \right) dz + \int_{\Gamma_\varepsilon} h(z) dz = -\pi + \int_{\Gamma_\varepsilon} h(z) dz \\
& \therefore h(z) \text{ 在 } z=0 \text{ 解析} \quad \therefore \exists \delta, M > 0, \text{ s.t. } |h(z)| \leq M \quad (|z| < \delta) \\
& \therefore \text{当 } \varepsilon < \delta \text{ 时,} \left| \int_{\Gamma_\varepsilon} h(z) dz \right| \leq M \pi \varepsilon \quad \therefore \lim_{\varepsilon \rightarrow 0} \int_{\Gamma_\varepsilon} h(z) dz = 0 \\
& \therefore \text{令 } \varepsilon \rightarrow 0, e \rightarrow +\infty, \text{ 有 } 2 \int_0^{+\infty} \frac{1 - \cos x}{x^2} dx - \pi = 0 \quad \therefore \int_0^{+\infty} \frac{\sin^2 x}{x^2} dx = \int_0^{+\infty} \frac{1 - \cos x}{x} dx = \frac{\pi}{2} \\
(11) \quad & \text{考虑函数 } f(z) = \frac{e^{iz} - e^{-z}}{z}, \forall r > 0, \text{ 设 } \Gamma_r = \{z : |z| = r, \operatorname{Re} z \geq 0, \operatorname{Im} z \geq 0\}. \text{ 设 } \Gamma_r, \{z = x : 0 < x < r\}, \\
& \{z = iy : 0 < y < r\} \text{ 围成区域为 } D.
\end{aligned}$$



$$\therefore \lim_{z \rightarrow 0} f(z) = \lim_{z \rightarrow 0} \frac{ie^{iz} + e^{-z}}{1} = i + 1 < \infty \quad \therefore z = 0 \text{ 是 } f(z) \text{ 的可去奇点}$$

\therefore 若补充定义 $f(z) = i + 1$, 则 $f(z)$ 在 D 内解析, D 边界曲线取逆时针方向

$$\begin{aligned} \therefore \text{由柯西定理} \quad & \int_0^r \frac{e^{ix} - e^{-x}}{x} dx + \int_{\Gamma_r} f(z) dz + \int_r^0 \frac{e^{-y} - e^{-iy}}{iy} d(iy) = 0 \\ & \int_0^r \frac{e^{ix} - e^{-x}}{x} dx + \int_{\Gamma_r} f(z) dz + \int_r^0 \frac{e^{-y} - e^{-iy}}{y} dy = 0 \\ & \int_0^r \frac{e^{ix} - e^{-x}}{x} dx + \int_r^0 \frac{e^{-y} - e^{-iy}}{y} dy = \int_0^r \frac{\cos x + i \sin x - e^{-x}}{x} dx - \int_0^r \frac{e^{-x} - \cos x + i \sin x}{x} dx \\ & = 2 \int_0^r \frac{\cos x - e^{-x}}{x} dx \end{aligned}$$

$$\therefore \lim_{z \rightarrow \infty} \frac{1}{z} = 0 \quad \therefore \text{由引理 3.1} \quad \lim_{r \rightarrow +\infty} \int_{\Gamma_r} \frac{e^{iz}}{z} dz = 0$$

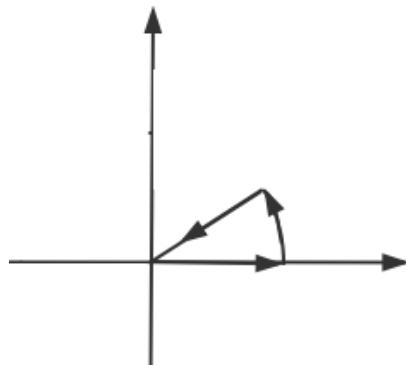
$$\therefore \lim_{r \rightarrow +\infty} \int_{\Gamma_r} \frac{e^{-z}}{z} dz = \lim_{r \rightarrow +\infty} \int_{\Gamma'_r} \frac{e^{it}}{it} d(it) = \lim_{r \rightarrow +\infty} \int_{\Gamma'_r} \frac{e^{iz}}{z} dz = 0 \quad \text{其中 } \Gamma_r, \Gamma'_r \text{ 关于虚轴对称}$$

$$\therefore \lim_{r \rightarrow +\infty} \int_{\Gamma_r} f(z) dz = 0$$

$$\therefore \text{令 } r \rightarrow +\infty, \text{ 有 } \int_0^{+\infty} \frac{\cos x - e^{-x}}{x} dx = 0$$

$$(12) \quad \text{考虑函数 } f(z) = \frac{1}{1+z^n} (n \geq 2), \forall r > 1, \text{ 设 } \Gamma_r = \left\{ z : |z| = r, 0 \leq \arg z \leq \frac{2\pi}{n} \right\}, C_r = \{z : 0 \leq |z| \leq r,$$

$\arg z = \frac{2\pi}{n} \}. \text{ 设 } \Gamma_r, \{z = x : 0 < x < r\}, C_r \text{ 围成区域为 } D, \text{ 边界曲线取逆时针方向. } f(z) \text{ 在 } D \text{ 内有一阶极点 } z = e^{\frac{\pi}{n}i}$



$$\text{Res}(f, e^{\frac{\pi}{n}i}) = \lim_{z \rightarrow e^{\frac{\pi}{n}i}} \frac{(z - e^{\frac{\pi}{n}i})}{1 + z^n} = \frac{1}{(1 + z^n)' \Big|_{z=e^{\frac{\pi}{n}i}}} = -\frac{e^{\frac{\pi}{n}i}}{n}$$

当 $\arg z = 0$ 时, $z = x$ ($0 \leq x < r$); 当 $\arg z = \frac{2\pi}{n}$ 时, 令 $|z| = x$, 则 $z = xe^{\frac{2\pi}{n}i}$

$$\therefore \text{由留数定理有 } \int_0^r \frac{dx}{1+x^n} + \int_{\Gamma_r} \frac{dz}{1+z^n} + \int_r^0 \frac{e^{\frac{2\pi}{n}i}}{1+x^n e^{2\pi i}} dx = 2\pi i \text{Res}(f, e^{\frac{\pi}{n}i})$$

$$\therefore \left| \int_{\Gamma_r} \frac{dz}{1+z^n} \right| \leq \frac{2\pi}{n} r \cdot \frac{1}{r^n - 1} \rightarrow 0 \quad (r \rightarrow +\infty)$$

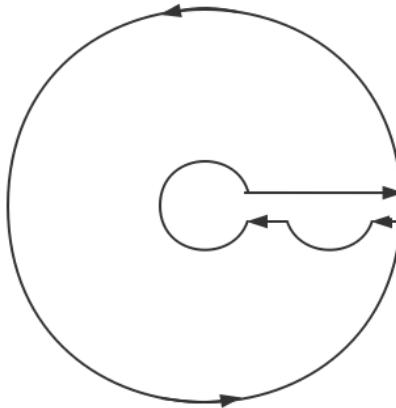
$$\therefore \text{令 } r \rightarrow +\infty, \text{ 有 } (1 - e^{\frac{2\pi}{n}i}) \int_0^{+\infty} \frac{dx}{1+x^n} = -\frac{2\pi i e^{\frac{\pi}{n}i}}{n}$$

$$\therefore \int_0^{+\infty} \frac{1}{1+x^n} dx = -\frac{n}{1 - e^{\frac{2\pi}{n}i}} = \frac{\pi}{n} \cdot \frac{2i}{e^{\frac{\pi}{n}i} - e^{-\frac{\pi}{n}i}} = \frac{\pi}{n \sin \frac{\pi}{n}}$$

(13) 考虑多值函数 $\frac{(\ln z)^2}{z^2 - 1}$, 取正实轴作割线, 记在割线上沿取正值的分支为 $f(z) = \frac{\ln z}{z^2 - 1}$. 取积分曲线

$C(r, \epsilon, \epsilon') (0 < \epsilon, \epsilon' < \frac{1}{2}, r > \epsilon' + 1)$: 从正实轴上沿正实轴方向从 ϵ 到 r , 再从 $z = r$ 出发绕 $\Gamma_r : |z| = r$

沿逆时针方向转动一周, 沿正实轴下沿负实轴方向从 r 到 $1 - \epsilon'$, 从 $z = 1 + \epsilon$ 出发绕 $\Gamma_{\epsilon'} : |z - 1| = \epsilon'$ 沿顺时针方向绕半圈到 $1 - \epsilon'$; 从 $1 - \epsilon'$ 到 ϵ , 绕 $\Gamma_{\epsilon} : |z| = \epsilon$ 沿顺时针方向转动一圈回到原处



$$f(z) \text{ 在 } C(r, \epsilon, \epsilon') \text{ 内区域有极点 } z = -1, \text{Res}(f, -1) = \lim_{z \rightarrow -1} [(z+1)f(z)] = \lim_{z \rightarrow -1} \frac{(\ln z)^2}{(z-1)} = \frac{\pi^2}{2}$$

\therefore 在实轴上沿, $\lim_{z \rightarrow 1} f(z) = 0$ \therefore 在实轴上沿, $z = 1$ 是 $f(z)$ 可去奇点

\therefore 由留数定理

$$\int_{\epsilon}^r f(x) dx + \int_{\Gamma_r} f(z) dz + \int_r^{1+\epsilon'} \frac{(\ln x + 2\pi i)^2}{z^2 - 1} dx + \int_{\Gamma_{\epsilon'}} f(z) dz + \int_{1-\epsilon'}^{\epsilon} \frac{(\ln x + 2\pi i)^2}{z^2 - 1} dx + \int_{C_{\epsilon}} f(z) dz = 2\pi i \text{Res}(f, -1) \\ = \pi^3 i$$

$\therefore \ln z$ 在解析分支内连续 \therefore 当 $z \in \Gamma_{\epsilon'}$ 时, $\lim_{\epsilon' \rightarrow 0} \ln z = 2\pi i$

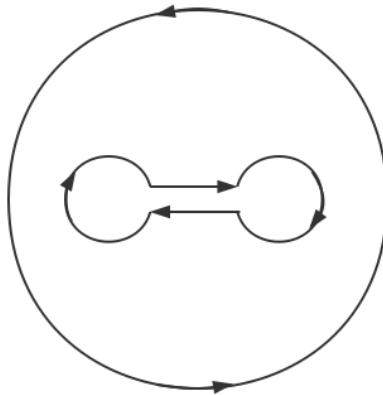
$\therefore \ln z = 2\pi i + \lambda(\epsilon')$ 其中当 $\epsilon \rightarrow 0$ 时, $\lambda \rightarrow 0$

\therefore 当 $z \in \Gamma_{\epsilon'}$ 时, $z = \epsilon' e^{i\theta} + 1$

→ 实轴下沿

$$\begin{aligned}
 & \because \lim_{\varepsilon' \rightarrow 0} \int_{\Gamma_{\varepsilon'}} f(z) dz = \lim_{\varepsilon' \rightarrow 0} \int_{\Gamma_{\varepsilon'}} \frac{(\ln z)^2}{(z-1)(z+1)} dz = \lim_{\varepsilon' \rightarrow 0} \int_{2\pi}^{\pi} \frac{[2\pi i + \lambda(\varepsilon)]^2 i}{2 + \varepsilon' e^{i\theta}} d\theta = 2\pi^3 i \\
 & \therefore \left| \int_{\Gamma_\varepsilon} f(z) dz \right| \leq 2\pi\varepsilon \cdot \frac{|\ln \varepsilon + 2\pi i|^2}{1 - \varepsilon^2} \rightarrow 0 \quad (\varepsilon \rightarrow 0), \quad \left| \int_{\Gamma_r} f(z) dz \right| \leq 2\pi r \cdot \frac{|\ln r + 2\pi i|^2}{r^2 - 1} \rightarrow 0 \quad (r \rightarrow +\infty) \\
 & \therefore \lim_{\varepsilon \rightarrow 0} \int_{\Gamma_\varepsilon} f(z) dz = \lim_{r \rightarrow +\infty} \int_{\Gamma_r} f(z) dz = 0 \\
 & \therefore \text{令 } \varepsilon \rightarrow 0, \varepsilon' \rightarrow 0, r \rightarrow +\infty, \text{ 有 } -4\pi i \int_0^{+\infty} \frac{\ln x}{x^2 - 1} dx + 4\pi^2 \int_0^{+\infty} \frac{1}{x^2 - 1} dx = -\pi^3 i \\
 & \therefore \text{比较虚部有 } \int_0^{+\infty} \frac{\ln x}{x^2 - 1} dx = \frac{\pi^2}{4}
 \end{aligned}$$

(14) 考虑多值函数 $g(z) = \sqrt[3]{(1-z)(z+1)^2}$, 有支点 $z = \pm 1$, 而 $z = \infty$ 不是支点, 故取实轴上 $[-1, 1]$ 为割线, 在剩余区域内 $g(z)$ 分为解析分支. 取在割线上沿取正实值的那一支, 规定在割线上沿 $\arg(1+x) = 0$ $\arg(1-x) = 0$. $\forall r > 2 > 1 > \varepsilon > 0$, 作闭曲线 $\Gamma_r : |z| = r, \Gamma_\varepsilon : |z-1| = \varepsilon, \Gamma'_\varepsilon : |z+1| = \varepsilon$ 以及实轴上、下沿 $[-\varepsilon, \varepsilon]$ (Γ_r 取逆时针方向, 其余取顺时针方向), $f(z) = \frac{1}{\sqrt[3]{(1-z)(z+1)^2}}$ 在它们所围成区域内解析

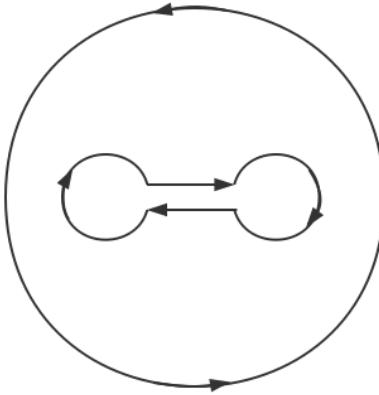


$$\begin{aligned}
 & \therefore \text{由柯西定理} \quad \int_{\Gamma_r} f(z) dz + \int_{\Gamma_\varepsilon} f(z) dz + \int_{-\varepsilon}^{\varepsilon} f(x) dx + \int_{\Gamma'_\varepsilon} f(z) dz + \int_{\varepsilon}^{-\varepsilon} f(x + 2\pi i) dx = 0 \\
 & \therefore \left| \int_{\Gamma_\varepsilon} f(z) dz \right| \leq 2\pi\varepsilon \cdot \frac{1}{\varepsilon^{\frac{1}{3}}} = 2\pi\varepsilon^{\frac{2}{3}} \rightarrow 0, \quad \left| \int_{\Gamma'_\varepsilon} f(z) dz \right| \leq 2\pi\varepsilon \cdot \frac{1}{\varepsilon^{\frac{2}{3}}} = 2\pi\varepsilon^{\frac{1}{3}} \rightarrow 0 \quad (\varepsilon \rightarrow 0) \\
 & \therefore \lim_{\varepsilon \rightarrow 0} \int_{\Gamma_\varepsilon} f(z) dz = \lim_{\varepsilon \rightarrow 0} \int_{\Gamma'_\varepsilon} f(z) dz = 0 \\
 & \therefore \text{在割线上沿 } \arg(1-z) = \arg(1+z) = 0, \text{ 当 } x > 2 \text{ 时}, z \text{ 从割线上沿连续变化到 } x \text{ 时}, z \text{ 绕 } z=1 \text{ 顺时针绕行角度为 } \pi, \text{ 绕 } z=-1 \text{ 绕行角度为 } 0, \text{ 即 } \arg(1-z) \text{ 减少了 } \pi, \arg(1+z) \text{ 不变} \\
 & \therefore f(x) = \frac{1}{\sqrt[3]{(1-x)(1+x)^2} e^{\frac{i}{3}(-\pi+2\cdot 0)}} = \frac{e^{-\frac{\pi}{3}i}}{\sqrt[3]{(1-x)(1+x)^2}} \\
 & \therefore \lim_{r \rightarrow +\infty} \int_{\Gamma_r} f(z) dz = 2\pi i \text{Res}(f, \infty) = -2\pi i \lim_{z \rightarrow \infty} zf(z) = -2\pi i \lim_{x \rightarrow +\infty} xf(x) \\
 & \therefore \lim_{r \rightarrow +\infty} \int_{\Gamma_r} f(z) dz = -2\pi i \lim_{x \rightarrow +\infty} \frac{x e^{\frac{\pi}{3}i}}{\sqrt[3]{(1-x)(1+x)^2}} = 2\pi i e^{\frac{\pi}{3}i} \\
 & \therefore \text{在割线上沿 } \arg(1-z) = \arg(1+z) = 0, \text{ 当 } z \text{ 从正实轴上沿 } z=1 \text{ 处绕 } \Gamma_\varepsilon \text{ 顺时针绕行一周到达下沿}, \arg(1-z) \text{ 减少 } 2\pi, \arg(1+z) \text{ 不变}
 \end{aligned}$$

$$\begin{aligned}
& \therefore \int_1^{-1} f(x+2\pi i) dx = - \int_{-1}^1 \frac{1}{\sqrt[3]{(1-x)(1+x)^2} e^{\frac{i}{3}(-2\pi+2\cdot 0)}} dx = -e^{\frac{2\pi}{3}i} \int_{-1}^1 \frac{1}{\sqrt[3]{(1-x)(1+x)^2}} dx \\
& \therefore \text{令 } r \rightarrow +\infty, \varepsilon \rightarrow 0, \text{ 有 } (1-e^{\frac{2\pi}{3}i}) \int_1^{-1} f(x) dx = -2\pi i e^{\frac{\pi}{3}i} \\
& \therefore \int_{-1}^1 \frac{dx}{\sqrt[3]{(1-x)(1+x)^2}} = \frac{-2\pi i e^{\frac{\pi}{3}i}}{1-e^{\frac{2\pi}{3}i}} = \frac{2\pi}{\sqrt{3}}
\end{aligned}$$

(15) 考虑多值函数 $g(z) = (z-2)\sqrt{1-z^2}$, 在复平面上取线段 $[-1, 1]$ 作为割线, 在剩余区域内可把 $g(z)$ 分成解析分支, 取在割线上沿 $\sqrt{1-z^2}$ 取正值的那支, 规定 $\arg(1-x) = 0, \arg(1+x) = 0$.

$\forall r > 2 > 1 > \varepsilon > 0$, 作闭曲线 $\Gamma_r : |z| = r, \Gamma_\varepsilon : |z-1| = \varepsilon, \Gamma'_\varepsilon : |z+1| = \varepsilon$ 以及实轴上、下沿 $[-\varepsilon, \varepsilon]$ (Γ_r 取逆时针方向, 其余取顺时针方向), $f(z) = \frac{1}{(z-2)\sqrt{1-z^2}}$ 在它们所围成区域内解析



$$\therefore \text{由留数定理} \quad \int_{\Gamma_r} f(z) dz + \int_{\Gamma_\varepsilon} f(z) dz + \int_{-\varepsilon}^{\varepsilon} f(x) dx + \int_{\Gamma'_\varepsilon} f(z) dz + \int_{\varepsilon}^{-\varepsilon} f(x+2\pi i) dx = 2\pi i \operatorname{Res}(f, 2)$$

$$\therefore \left| \int_{\Gamma_\varepsilon} f(z) dz \right| \leq 2\pi\varepsilon \frac{1}{(2-\varepsilon)(1-\varepsilon)\varepsilon} \rightarrow 0, \quad \left| \int_{\Gamma'_\varepsilon} f(z) dz \right| \leq 2\pi\varepsilon \frac{1}{(2-\varepsilon)\varepsilon} \rightarrow 0 \quad (\varepsilon \rightarrow 0)$$

$$\therefore \lim_{\varepsilon \rightarrow 0} \int_{\Gamma'_\varepsilon} f(z) dz = \lim_{\varepsilon \rightarrow 0} \int_{\Gamma_\varepsilon} f(z) dz = 0$$

$$\therefore \lim_{r \rightarrow +\infty} \int_{\Gamma_r} f(z) dz = 2\pi i \operatorname{Res}(f, \infty) = -2\pi i \lim_{z \rightarrow +\infty} z f(z) = -2\pi i \lim_{x \rightarrow +\infty} x f(x)$$

$$\text{当 } r > 2 \text{ 时, 在正实轴上 } f(x) = \frac{1}{(z-2)\sqrt{1-x^2} e^{\frac{i}{2}(0-\pi)}} = \frac{e^{\frac{\pi i}{2}}}{(x-2)\sqrt{1-x^2}}$$

$$\therefore \lim_{r \rightarrow +\infty} \int_{\Gamma_r} f(z) dz = -2\pi i \lim_{x \rightarrow +\infty} \frac{x e^{\frac{\pi i}{2}}}{(x-2)\sqrt{1-x^2}} = 0$$

$$\therefore \int_1^{-1} f(x+2\pi i) dx = - \int_{-1}^1 \frac{dx}{(z-2)\sqrt{1-z^2} e^{\frac{i}{2}(0-2\pi)}} = \int_{-1}^1 \frac{dx}{(x-2)\sqrt{1-x^2}}$$

$$\operatorname{Res}(f, 2) = \lim_{z \rightarrow 2} [(z-2)f(z)] = \lim_{z \rightarrow 2} \frac{1}{\sqrt{1-z^2} e^{\frac{i}{2}(0-\pi)}} = \frac{i}{\sqrt{3}}$$

$$\therefore \text{令 } \varepsilon \rightarrow 0, r \rightarrow +\infty, \text{ 有 } \int_{-1}^1 \frac{dx}{(x-2)\sqrt{1-x^2}} = -\frac{\pi}{\sqrt{3}}$$

(16) 令 $f(z) = \frac{1}{\sqrt{1+z+z^2}}$, $f(z)$ 在 $|z| < 2$ 内有两个支点 $z_{1,2} = \frac{-1 \pm \sqrt{3}i}{2}$. 作割线连接 z_1, z_2 , 在剩余区域可把 $f(z)$ 分成解析分支.

若取在 $x > 2$ 上 $\arg(1+z+z^2) = 0$ 的一分支

$$\therefore \text{Res}(f, \infty) = -\text{Res}\left(f\left(\frac{1}{z}\right)\frac{1}{z^2}, 0\right) = -\lim_{z \rightarrow +\infty} z \frac{1}{z\sqrt{z^2+z+1}} = -\frac{1}{\sqrt{1}} = -\frac{1}{e^{0\pi i}} = -1$$

$$\therefore \text{由留数定理有 } \int_C \frac{dz}{\sqrt{1+z+z^2}} = 2\pi i \text{Res}(f, z_1) + 2\pi i \text{Res}(f, z_2) = -2\pi i \text{Res}(f, \infty) = 2\pi i$$

若取在 $x > 2$ 上 $\arg(1+z+z^2) = 2\pi$ 的一分支

$$\therefore \text{Res}(f, \infty) = -\text{Res}\left(f\left(\frac{1}{z}\right)\frac{1}{z^2}, 0\right) = -\lim_{z \rightarrow +\infty} z \frac{1}{z\sqrt{z^2+z+1}} = -\frac{1}{\sqrt{1}} = -\frac{1}{e^{\frac{1}{2} \cdot 2\pi i}} = 1$$

$$\therefore \text{由留数定理有 } \int_C \frac{dz}{\sqrt{1+z+z^2}} = 2\pi i \text{Res}(f, z_1) + 2\pi i \text{Res}(f, z_2) = -2\pi i \text{Res}(f, \infty) = -2\pi i$$

□

9 试由

$$\int_0^{+\infty} e^{-x^2} dx = \frac{\sqrt{\pi}}{2},$$

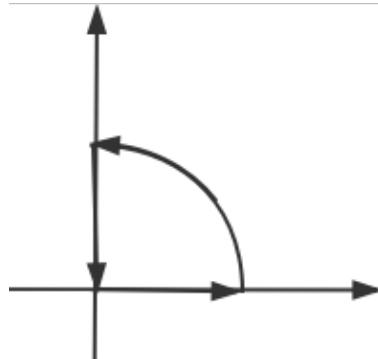
证明:

$$(1) \int_0^{+\infty} \cos r^2 dr = \int_0^{+\infty} \sin r^2 dr = \frac{\sqrt{2\pi}}{4}$$

$$(2) \int_0^{+\infty} e^{-x^2} \cos(2hx) dx = \frac{\sqrt{\pi}}{2} e^{-h^2}, \text{ 其中 } h > 0.$$

Proof.

(1) 考虑第一象限内以半射线 $\arg z = 0$ 及 $\arg z = \frac{\pi}{4}$, $\Gamma_{r_0} = \{z : |z| = r_0 > 0, 0 \leq \arg z \leq \frac{\pi}{4}\}$ 为边界的扇形区域 $D, f(z) = e^{-z^2}$ 在 D 内解析 (边界曲线取逆时针方向)



\therefore 在 $\arg z = \frac{\pi}{4}$ 上, $z = |z|e^{i\frac{\pi}{4}}$

$$\therefore \text{由柯西定理有 } \int_0^{r_0} e^{-x^2} dx + \int_{\Gamma_{r_0}} e^{-z^2} dz + \int_{r_0}^0 e^{-(re^{i\frac{\pi}{4}})^2} e^{i\frac{\pi}{4}} dr = 0$$

$$\therefore \left| \int_{\Gamma_{r_0}} e^{-z^2} dz \right| \leq \frac{\pi}{4} r_0 e^{-r_0^2} \rightarrow 0 \quad (r_0 \rightarrow +\infty) \quad \therefore \int_{\Gamma_{r_0}} e^{-z^2} dz = 0$$

$$\therefore \int_{r_0}^0 e^{-(re^{i\frac{\pi}{4}})^2} e^{i\frac{\pi}{4}} dr = - \int_0^{r_0} e^{-r^2 e^{i\frac{\pi}{2}}} (1+i) \frac{\sqrt{2}}{2} dr$$

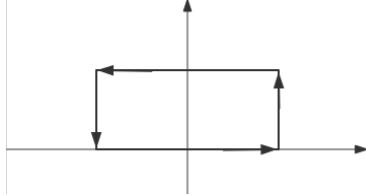
$$= - \int_0^{r_0} e^{-ir^2} (1+i) \frac{\sqrt{2}}{2} dr$$

$$= -\frac{\sqrt{2}}{2}(1+i) \int_0^{r_0} (\cos r^2 - i \sin r^2) dr$$

\therefore 令 $r_0 \rightarrow +\infty$, 有 $\int_0^{+\infty} \cos r^2 dr - i \int_0^{+\infty} \sin r^2 dr = \frac{\sqrt{2}\pi}{4}(1-i)$

\therefore 比较实部、虚部有, $\int_0^{+\infty} \cos r^2 dr = \int_0^{+\infty} \sin r^2 dr = \frac{\sqrt{2}\pi}{4}$

(2) 考虑以 $-X_1, X_2, X_2 + ih, -X_1 + ih$ 为顶点的矩形区域 $D, f(z) = e^{-z^2}$ 在 D 内解析 (边界曲线取逆时针方向)



$$\begin{aligned} & \therefore \text{由柯西定理有 } \int_{-X_1}^{X_2} e^{-x^2} dx + i \int_0^h e^{-(X_2+iy)^2} dy + \int_{X_2}^{-X_1} e^{-(x+ih)^2} dx + i \int_h^0 e^{-(X_1+iy)^2} dy = 0 \\ & \therefore \left| i \int_0^h e^{-(X_2+iy)^2} dy \right| \leq he^{-X_2^2+h^2} \rightarrow 0 \quad (X_2 \rightarrow +\infty) \\ & \left| i \int_0^h e^{-(X_1+iy)^2} dy \right| \leq he^{-X_1^2+h^2} \rightarrow 0 \quad (X_1 \rightarrow +\infty) \\ & \therefore \lim_{X_1 \rightarrow +\infty} i \int_0^h e^{-(X_1+iy)^2} dy = \lim_{X_2 \rightarrow +\infty} i \int_0^h e^{-(X_2+iy)^2} dy = 0 \\ & \therefore \int_{X_2}^{-X_1} e^{-(x+ih)^2} dx = - \int_{-X_1}^{X_2} e^{h^2} e^{-x^2} e^{2xh-i} dx \\ & \quad = -e^{h^2} \int_{-X_1}^{X_2} e^{-x^2} [\cos(2hx) + i \sin(2hx)] dx \\ & \quad = \int_{-\infty}^{+\infty} e^{-x^2} dx = 2 \int_0^{+\infty} e^{-x^2} dx \\ & \therefore \text{令 } X_1 \rightarrow +\infty, X_2 \rightarrow +\infty, \text{ 有 } \int_{-\infty}^{+\infty} e^{-x^2} [\cos(2hx) + i \sin(2hx)] dx = \sqrt{\pi} e^{-h^2} \\ & \therefore \text{比较实部有 } \int_0^{+\infty} e^{-x^2} \cos(2hx) dx = \frac{\sqrt{\pi}}{2} e^{-h^2} \end{aligned}$$

□

10 试证: 在定理 5.1 的条件下, 如果 $\varphi(z)$ 在闭区域 \bar{D} 上解析, 并且 $\alpha_1, \alpha_2, \dots, \alpha_m$ 及 $\beta_1, \beta_2, \dots, \beta_n$ 分别是 $f(z)$ 在 D 内的零点和极点, 而其阶数分别是 k_1, k_2, \dots, k_m 及 l_1, l_2, \dots, l_n , 那么

$$\frac{1}{2\pi i} \int_C \varphi(z) \frac{f'(z)}{f(z)} dz = \sum_{p=1}^m k_p \varphi(\alpha_p) - \sum_{q=1}^n l_q \varphi(\beta_q).$$

Proof.

$\because \forall z_0 \in D, z_0$ 是 $f(z)$ 的 k 阶零点或极点, 则在 z_0 某领域内 $f(z) = (z - z_0)^k \varphi(z)$, 其中 $\varphi(z)$ 在 D 内解析且 $\varphi(z_0) \neq 0$

$$\therefore \varphi(z) \frac{f'(z)}{f(z)} = \varphi(z) \frac{[(z-z_0)^k \varphi(z)]'}{(z-z_0)^k \varphi(z)} = \frac{k}{z-z_0} \varphi(z) + \varphi'(z), \quad \text{当 } z_0 \text{ 为 } n \text{ 阶零点时, } k=n; \text{ 为 } n \text{ 阶极点时, } k=-n.$$

$$\therefore z_0 \text{ 不是 } \varphi(z) \text{ 的零点、极点} \quad \therefore z_0 \text{ 不是 } \varphi'(z) \text{ 的零点、极点} \quad \therefore \operatorname{Res}\left(\varphi \frac{f'}{f}, z_0\right) = k \varphi(z_0)$$

$$\begin{aligned} \therefore \frac{1}{2\pi i} \int_C \varphi(z) \frac{f'(z)}{f(z)} dz &= \sum_{p=1}^m \operatorname{Res}\left(\varphi \frac{f'}{f}, \alpha_p\right) + \sum_{q=1}^n \operatorname{Res}\left(\varphi \frac{f'}{f}, \beta_q\right) \\ &= \sum_{p=1}^m k_p \varphi(\alpha_p) + \sum_{q=1}^n l_q \varphi(\beta_q) \end{aligned}$$

□

11 应用鲁歇定理, 求下列方程在 $|z| < 1$ 内根的个数:

- (1) $z^8 - 4z^5 + z^2 - 1 = 0$;
- (2) $z^4 - 5z + 1 = 0$;
- (3) $z = \varphi(z)$, 其中 $\varphi(z)$ 在 $|z| \leq 1$ 上解析, 并且 $|\varphi(z)| < 1$.

Proof.

$$(1) \quad \text{令 } f(z) = -4z^5 - 1, g(z) = z^8 + z^2$$

$$\therefore \text{当 } |z| = 1 \text{ 时, } |f(z)| \geq |4z^5| - 1 = 3, \quad |g(z)| \leq |z^8| + |z^2| = 2$$

由鲁歇定理, 在 $|z| < 1$ 内 $f(z) + g(z)$ 零点个数与 $f(z)$ 零点个数相同, 即 5 个

∴ 方程在 $|z| < 1$ 内有 5 个根

$$(2) \quad \text{令 } f(z) = -5z, g(z) = z^4 + 1$$

$$\therefore \text{当 } |z| = 1 \text{ 时, } |f(z)| = |5z| = 5, \quad |g(z)| \leq |z^4| + 1 = 2$$

由鲁歇定理, 在 $|z| < 1$ 内 $f(z) + g(z)$ 零点个数与 $f(z)$ 零点个数相同, 即 1 个

∴ 方程在 $|z| < 1$ 内有 1 个根

$$(3) \quad \text{令 } f(z) = z, g(z) = \varphi(z)$$

$$\therefore \text{当 } |z| = 1 \text{ 时, } |f(z)| = |z| = 1, \quad |g(z)| = |\varphi(z)| < 1$$

由鲁歇定理, 在 $|z| < 1$ 内 $f(z) + g(z)$ 零点个数与 $f(z)$ 零点个数相同, 即 1 个

∴ 方程在 $|z| < 1$ 内有 1 个根

□

12 试用鲁歇定理证明代数基本定理.

Proof.

$$\text{设有多项式 } P(z) = a_0 + a_1 z + a_2 z^2 + \cdots + a_n z^n \quad (a_n \neq 0)$$

$$\text{令 } f(z) = a_n z^n, g(z) = a_0 + a_1 z + \cdots + a_{n-1} z^{n-1}$$

$$\begin{aligned} \therefore |f(z)| - |g(z)| &\geq |a_n| |z^n| - (|a_0| + |a_1| |z| + \cdots + |a_{n-1}| |z|^{n-1}) \\ &= -|a_0| - |a_1| |z| - \cdots - |a_{n-1}| |z|^{n-1} + |a_n| |z|^n \rightarrow +\infty \quad (z \rightarrow \infty) \end{aligned}$$

$\therefore \exists r_0 > 0$, s.t. 当 $|z| = r_0$ 时, $|f(z)| - |g(z)| > 0 \quad \therefore |f(z)| > |g(z)| \quad (|z| = r_0)$
 \therefore 由鲁歇定理, 在 $|z| < r_0$ 内 $P(z) = f(z) + g(z)$ 零点个数与 $f(z)$ 零点个数相同, 即 n 个

□

13 (1) 计算积分

$$\int_0^{+\infty} \frac{x^3 dx}{x^6 + 1}.$$

(2) 设 $P(z)$ 及 $Q(z)$ 是两个多项式, 而且 $P(z)$ 的次数小于 $Q(z)$ 的次数; 设 $Q(z)$ 在原点及正实轴上没有零点.
证明: 当整数 $n \geq 2$ 时, 积分

$$I = \int_0^{+\infty} \frac{P(x^n)}{Q(x^n)} dx$$

的值可以用 $\frac{P(z^n)}{Q(z^n)}$ 在角形 $A = \left\{ z : 0 < \arg z < \frac{2\pi}{n} \right\}$ 中的留数表示出来:

$$I = \frac{2\pi i}{1 - e^{\frac{2\pi i}{n}}} \cdot \sum_{z_0 \in Z} \operatorname{Res} \left(\frac{P(z^n)}{Q(z^n)}, z_0 \right),$$

其中 Z 是 $Q(z^n)$ 在 A 内的所有零点构成的集.

Proof.

(1) $\because z^6 + 1 = 0$ 在 C 上有 6 个根: $e^{\frac{i}{6}(-\pi+2n\pi)} = e^{i\frac{(2n-1)\pi}{6}} \quad (n = 0, 1, \dots, 5)$

\therefore 考虑函数 $f(z) = \frac{z^3}{1+z^6}$. $\forall r > 1$, 设 $\Gamma_r = \{z : |z| = r, \operatorname{Re} z \geq 0, \operatorname{Im} z \geq 0\}, C_r = \{z : 0 \leq |z| \leq r, \arg z = \frac{\pi}{3}\}$.

设 $\Gamma_r, \{z = x : 0 < x < r\}, C_r$ 围成区域为 D , 边界曲线取逆时针方向. $f(z)$ 在 D 内只有一阶极点 $z = e^{\frac{\pi}{6}i}$

$$\operatorname{Res}(f, e^{\frac{\pi}{6}i}) = \lim_{z \rightarrow e^{\frac{\pi}{6}i}} \frac{(z - e^{\frac{\pi}{6}i})z^3}{1+z^6} = \frac{z^3}{(1+z^6)'} \Big|_{z=e^{\frac{\pi}{6}i}} = -\frac{e^{\frac{2\pi}{3}i}}{6}$$

当 $\arg z = 0$ 时, $z = x (0 \leq x < r)$; 当 $\arg z = \frac{\pi}{3}$ 时, 令 $|z| = x$, 则 $z = xe^{\frac{\pi}{3}i}$

\therefore 由留数定理有 $\int_0^r \frac{x^3 dx}{1+x^6} + \int_{\Gamma_r} \frac{z^6 dz}{1+z^6} + \int_r^0 \frac{x^3 e^{\frac{4\pi}{3}i}}{1+x^6 e^{2\pi i}} dx = 2\pi i \operatorname{Res}(f, e^{\frac{\pi}{6}i})$

$$\therefore \left| \int_{\Gamma_r} \frac{z^6 dz}{1+z^6} \right| \leq \frac{2\pi}{n} r \cdot \frac{r^3}{r^n - 1} \rightarrow 0 \quad (r \rightarrow +\infty)$$

$$\therefore \text{令 } r \rightarrow +\infty, \text{ 有 } (1 - e^{\frac{4\pi}{3}i}) \int_0^{+\infty} \frac{x^3 dx}{1+x^6} = -\frac{2\pi i e^{\frac{2\pi}{3}i}}{6}$$

$$\therefore \int_0^{+\infty} \frac{x^3}{1+x^6} dx = -\frac{6}{1 - e^{\frac{4\pi}{3}i}} = \frac{\pi}{6} \cdot \frac{2i}{e^{\frac{2\pi}{3}i} - e^{-\frac{2\pi}{3}i}} = \frac{\pi}{6 \sin \frac{2\pi}{3}} = \frac{\pi}{3\sqrt{3}}$$

(2) $\because Q(z)$ 在原点及正实轴上没有零点 $\therefore Q(z^n)$ 在原点及射线 $\arg z = \frac{2\pi}{n}$ 上没有零点

\therefore 考虑函数 $f(z) = \frac{P(z^n)}{Q(z^n)}$. $\forall r > 1$, 设 $\Gamma_r = \{z : |z| = r, \operatorname{Re} z \geq 0, \operatorname{Im} z \geq 0\}, C_r = \{z : 0 \leq |z| \leq r, \arg z = \frac{2\pi}{n}\}$.

设 $\Gamma_r, \{z = x : 0 < x < r\}, C_r$ 围成区域为 D , 边界曲线取逆时针方向. 设 $Q(z)$ 在 D 内有零点 z_1, z_2, \dots, z_m , 则 $f(z)$ 在 D 内只有极点 $z = e^{\frac{\pi}{6}i}$, $f(z)$ 在剩余区域及边界曲线上均解析.

$$\begin{aligned}
& \because \text{当 } \arg z = 0 \text{ 时}, z = x(0 \leq x < r); \text{ 当 } \arg z = \frac{2\pi}{n} \text{ 时, 令 } |z| = x, \text{ 则 } z = xe^{\frac{2\pi}{n}i} \\
& \therefore \text{由留数定理有 } \int_0^r f(x)dx + \int_{\Gamma_r} f(z)dz + \int_r^0 \frac{P(x^n e^{2\pi i})e^{i\frac{2\pi}{n}}}{Q(x^n e^{2\pi i})} dx = 2\pi i \sum_{z_0 \in Z} \text{Res}(f, z_0), \quad Z = \{z_1, z_2, \dots, z_m\} \\
& \because P(z) \text{ 次数小于 } Q(z) \quad \therefore \quad \left| \int_{\Gamma_r} f(z)dz \right| \leq \frac{2\pi}{n} r \cdot \frac{P(r^n)}{Q(r^n)} \rightarrow 0 \quad (r \rightarrow +\infty) \\
& \therefore \text{令 } r \rightarrow +\infty, \text{ 有 } (1 - e^{\frac{2\pi}{n}i})I = 2\pi i \sum_{z_0 \in Z} \text{Res}(f, z_0) \\
& \therefore I = \frac{2\pi}{1 - e^{\frac{2\pi}{n}}} \sum_{z_0 \in Z} \text{Res}\left(\frac{P(z^n)}{Q(z^n)}, z_0\right)
\end{aligned}$$

□

14 设解析函数序列 $\{f_n(z)\}$ 在区域 D 内内闭一致收敛于不恒等于零的函数 $f(z)$. 应用鲁歇定理, 证明:

- (1) 如果 $f_n(z)(n=1, 2, \dots)$ 在 D 内没有零点, 那么 $f(z)$ 在 D 内也没有零点;
- (2) 用 Z_n 及 Z 分别表示 $f_n(z)$ 及 $f(z)$ 在 D 内的零点集, 那么对于任何正整数 p ,

$$Z \subset \overline{\bigcup_{n \geq p} Z_n}, \text{ 而且 } Z = \bigcap_{p=1}^{+\infty} \overline{\bigcup_{n \geq p} Z_n},$$

其中 $\overline{\bigcup_{n \geq p} Z_n}$ 表示 $\bigcup_{n \geq p} Z_n$ 的闭包, 即 $\bigcup_{n \geq p} Z_n$ 与其所有聚点组成的集的并集.

Proof.

- (1) \because 解析函数列 $\{f_n(z)\}$ 在区域 D 内内闭一致收敛于 $f(z)$ \therefore 由魏尔斯特拉斯定理, $f(z)$ 在 D 内解析
 $\because f(z) \not\equiv 0(z \in D)$ \therefore 由解析函数唯一性, $f(z)$ 至多有有限个零点, 设任一个零点为 z_0
 \therefore 由零点的孤立性, $\exists \delta > 0$, s.t. $\forall z \in \dot{U}(z_0, \delta)$, $f(z) \neq 0$
 \therefore 在 $|z - z_0| = \delta$ 上 $f(z) \neq 0$ $\therefore \exists \varepsilon > 0$, s.t. $|f(z)| > \varepsilon > 0$
 $\therefore \{f_n(z)\}$ 在 D 内内闭一致收敛
 \therefore 对上述 $\varepsilon > 0$, $\exists n_0 \in N_+$, s.t. 当 $n > n_0$ 时, $\forall z \in \{z : |z - z_0| = \delta\} \subset D$, $|f_n(z) - f(z)| < \varepsilon$
 $\therefore f(z), f_{n_0+1}(z) - f(z)$ 在 $\overline{U(z_0, \delta)}$ 内解析, 在 $|z - z_0| = \delta$ 上 $|f(z)| > |f_{n_0+1}(z) - f(z)|$
 \therefore 由鲁歇定理有, 在 $\overline{U(z_0, \delta)}$ 内 $f(z)$ 与 $f_{n_0+1}(z)$ 的零点个数相同
 \therefore 在 $\overline{U(z_0, \delta)}$ 内, $f(z)$ 有一个零点, $f_{n_0+1}(z)$ 没有零点 \therefore 矛盾, 故 $f(z)$ 在 D 内没有零点
- (2) \because 解析函数列 $\{f_n(z)\}$ 在区域 D 内内闭一致收敛于 $f(z)$ \therefore 由魏尔斯特拉斯定理, $f(z)$ 在 D 内解析
 $\because f(z) \not\equiv 0(z \in D)$ \therefore 由解析函数唯一性, $f(z)$ 至多有有限个零点
 $\therefore \forall z_0 \in Z$, 由零点的孤立性, $\exists \delta > 0$, s.t. $\forall z \in \dot{U}(z_0, \delta)$, $f(z) \neq 0$
 \therefore 在 $|z - z_0| = \delta$ 上 $f(z) \neq 0$ $\therefore \exists \varepsilon > 0$, s.t. $|f(z)| > \varepsilon > 0$
 $\therefore \{f_n(z)\}$ 在 D 内内闭一致收敛
 \therefore 对上述 $\varepsilon > 0$, $\exists n_0 \in N_+$, s.t. 当 $n > n_0$ 时, $\forall z \in \{z : |z - z_0| = \delta\} \subset D$, $|f_n(z) - f(z)| < \varepsilon$
 $\therefore f(z), f_{n_0+1}(z) - f(z)$ 在 $\overline{U(z_0, \delta)}$ 内解析, 在 $|z - z_0| = \delta$ 上 $|f(z)| > |f_{n_0+1}(z) - f(z)|$
 \therefore 由鲁歇定理有, 在 $\overline{U(z_0, \delta)}$ 内 $f(z)$ 与 $f_{n_0+1}(z)$ 的零点个数相同, 即为 1 个 ($n > n_0$)

在 $\overline{U(z_0, \delta)}$ 内 $\{f_n(z)\}_{n>n_0}$ 的零点序列 $\{z_0^{(n)}\}_{n>n_0}$ 至多只有有限个点不等于 z_0 、或者有聚点。
若其至多只有有限个点不等于 z_0 , 则

$$\{z_0\} = \overline{U(z_0, \delta)} \cap \left(\lim_{p \rightarrow +\infty} \bigcup_{n \geq p} Z_n \right) = \overline{U(z_0, \delta)} \cap \left(\lim_{p \rightarrow +\infty} \overline{\bigcup_{n \geq p} Z_n} \right) = \overline{U(z_0, \delta)} \cap \bigcap_{p=1}^{+\infty} \overline{\bigcup_{n \geq p} Z_n}$$

若其有聚点, 设任一聚点为 z' , 若 $z' \neq z_0$:

$\because f(z)$ 在 D 内解析 $\therefore \forall \varepsilon' > 0, \exists \delta_1 : 0 < \delta_1 < \delta_0, s.t. \forall z \in \{z : |z - z'| < \delta_1\}, |f(z) - f(z')| < \varepsilon'$

$\because z'$ 是 $\{z_0^{(n)}\}_{n>n_0}$ 的聚点 \therefore 存在子列 $\{z_{n_j}\}$, $\lim_{j \rightarrow +\infty} z_{n_j} = z'$

$\therefore \exists j_0 \in N_+, s.t. \forall j > j_0, |f(z_{n_j}) - f(z')| < \frac{\varepsilon'}{2}$

$\therefore \{f_n(z)\}$ 内闭一致收敛于 $f(z)$ $\therefore \forall$ 对上述 ε' , $\exists j_1 \in N_+, s.t.$ 当 $j > j_1$ 时, $|f_{n_j}(z_{n_j}) - f(z_{n_j})| < \frac{\varepsilon'}{2}$

\therefore 当 $j > \max\{j_0, j_1\}$ 时, $|f(z')| \leq |f(z') - f(z_{n_j})| + |f(z_{n_j}) - f_{n_j}(z_{n_j})| < \varepsilon' \therefore f(z') = 0$

$$\text{这与 } f(z) \text{ 在 } \overline{U(z_0, \delta)} \text{ 内只有一个零点矛盾, 故 } \{z_0\} = \overline{U(z_0, \delta)} \cap \left(\lim_{p \rightarrow +\infty} \overline{\bigcup_{n \geq p} Z_n} \right) = \overline{U(z_0, \delta)} \cap \bigcap_{p=1}^{+\infty} \overline{\bigcup_{n \geq p} Z_n}$$

$\therefore Z = \bigcap_{p=1}^{+\infty} \overline{\bigcup_{n \geq p} Z_n} \subset \overline{\bigcup_{n \geq p} Z_n} \quad (\forall p \in N_+)$

□

15 应用幅角原理证明下列胡尔维茨定理:

设 $\{f_n(z)\}$ 是在区域 D 内内闭一致收敛于 $f(z)$ 的解析函数列, 且所有 $f_n(z)$ 在 D 内无零点. 那么 $f(z)$ 在 D 内或者恒等于零, 或者没有零点.

Proof.

$\because \{f_n(z)\}$ 在 D 内内闭一致收敛于 $f(z)$ \therefore 由魏尔斯拉定理, $f(z)$ 解析, 且 $f'(z)$ 内闭一致收敛于 $f'(z)$

\because 若 $f(z)$ 在 D 内有 k 阶孤立零点 z_0 , 则存在 $\delta > 0, s.t. U(z_0, \delta) \subset D, f(z) \neq 0 (\forall z \in \dot{U}(z_0, \delta))$

\therefore 由幅角原理 $\frac{1}{2\pi i} \int_{|z-z_0|=\delta} \frac{f'(z)}{f(z)} dz = k > 0$

$\because f_n(z)$ 在 D 内没有零点 $\therefore \frac{1}{2\pi i} \int_{|z-z_0|=\delta} \frac{f'_n(z)}{f_n(z)} dz = 0$

\therefore 在 $|z-z_0| = \delta$ 上, $f_n(z) \Rightarrow f(z), f'_n(z) \Rightarrow f'(z) \therefore \frac{1}{2\pi i} \int_{|z-z_0|=\delta} \frac{f'(z)}{f(z)} dz = \lim_{n \rightarrow +\infty} \frac{1}{2\pi i} \int_{|z-z_0|=\delta} \frac{f'_n(z)}{f_n(z)} dz = 0$

矛盾, 故 $f(z)$ 在 D 内没有孤立零点

□

6 保形映射

小结

习题六

1 如果单叶解析函数 $w = f(z)$ 把 z 平面上可求面积的区域 D 映射成 w 平面上的区域 D^* , 把 D 中分段光滑曲线 l 映射成 D^* 中的曲线 l^* . 证明 l^* 的长度是

$$\int_l |f'(z)| |dz|.$$

D^* 的面积是

$$\iint_D |f'(z)|^2 dx dy.$$

Proof.

(1) $\because f(z)$ 是 D 上单叶解析函数 $\therefore \forall z \in D, f'(z) \neq 0$

$$\therefore \frac{dw}{dz} = f'(z) \neq 0, \quad (z \in D)$$

$$\begin{aligned} \therefore L_{l^*} &= \int_{l^*} ds \\ &= \int_{l^*} |dw| \\ &= \int_l |f'(z)| |dz| \end{aligned}$$

(2) $\because f(z)$ 是 D 上单叶解析函数 $\therefore \forall z \in D, f'(z) \neq 0$, 由 C-R 条件有

$$\begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \\ \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \end{cases}$$

$$\begin{aligned} \therefore \frac{\partial(u, v)}{\partial(x, y)} &= \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix} \\ &= \frac{\partial u}{\partial x} \frac{\partial v}{\partial y} - \frac{\partial u}{\partial y} \frac{\partial v}{\partial x} \\ &= \left(\frac{\partial u}{\partial x} \right)^2 + \left(\frac{\partial u}{\partial y} \right)^2 \\ &= |f'(z)|^2 \neq 0 \end{aligned}$$

$$\begin{aligned} \therefore S_{D^*} &= \iint_{D^*} du dv \\ &= \iint_D |f'(z)|^2 dx dy \end{aligned}$$

□

2 如果函数 $f(z)$ 在可求面积的区域 D 内解析，并且满足条件 $|f(z)| \leq 1$ ，证明

$$\iint_D |f'(z)|^2 dx dy \leq \pi.$$

Proof.

$w = f(z)$ 将 z 平面上的区域 D 映射到 w 平面上的区域 D^* , $|w| = |f(z)| \leq 1$

$$\therefore D^* \subset \{w : |w| \leq 1\} \quad \therefore S_{D^*} \leq \pi \quad \therefore \text{由第 1 题} \quad \iint_D |f'(z)|^2 dx dy \leq \pi$$

□

- 3 (1) 证明 $w = z + \frac{1}{n} z^n$ 在 $\{z : |z| < 1\}$ 内单叶;
(2) 证明 $w = \frac{z}{(1-z)^2}$ 在 $\left\{z : |z| < \frac{1}{2}\right\}$ 内单叶;
(3) 证明 $w = z + z^2$ 在 $\left\{z : |z| < \frac{1}{2}\right\}$ 内单叶.

Proof.

$$(1) \quad \because \forall z_1, z_2 \in \{z : |z| < 1\}, z_1 \neq z_2, \quad \left|z_1 - z_2 + \frac{1}{n}(z_1^n - z_2^n)\right| \geq |z_1 - z_2| \left[1 - \frac{1}{n}(|z_1|^{n-1} + |z_1|^{n-2}|z_2| + \dots + |z_2|^{n-1})\right] > 0$$

w 在 $\{z : |z| < 1\}$ 内单叶

$$(2) \quad \because \forall z_1, z_2 \in \left\{z : |z| < \frac{1}{2}\right\}, z_1 \neq z_2, \quad \left|\frac{z_1}{(1-z_1)^2} - \frac{z_2}{(1-z_2)^2}\right| \geq \frac{|z_1 - z_2|(1 - |z_1 z_2|)}{|1-z_1|^2 |1-z_2|^2} > 0$$

w 在 $\left\{z : |z| < \frac{1}{2}\right\}$ 单叶

$$(3) \quad \because \forall z_1, z_2 \in \left\{z : |z| < \frac{1}{2}\right\}, z_1 \neq z_2, \quad |z_1 + z_1^2 - z_2 - z_2^2| \geq |z_1 - z_2|(1 - |z_1| - |z_2|) > 0$$

w 在 $\left\{z : |z| < \frac{1}{2}\right\}$ 单叶

□

4 设 $f(z) = \frac{1}{2}z^2 + \sum_{n=3}^{+\infty} \frac{a_n}{n} z^n$ 在 $\{z : |z| < R\}$ 内解析，并且 $|f'(z)| \leq M$ ，其中 $R, M \in (0, +\infty)$. 证明：

$\forall z_0 \in \left\{z : 0 < |z_0| < \frac{R^2}{M+R}\right\}$, $f'(z_0) \neq 0$, 从而 $f(z)$ 在 z_0 的一个领域内单叶.

Proof.

$$\because f(z) = \frac{1}{2}z^2 + \sum_{n=3}^{+\infty} \frac{a_n}{n} z^n \text{ 在 } |z| < R \text{ 内解析} \quad \therefore f'(z) = z + \sum_{n=3}^{+\infty} a_n z^{n-1} \text{ 在 } |z| < R \text{ 内解析}$$

$$\because |f'(z)| \leq M, \quad z \in \{z : |z| < R\} \quad \therefore |a_n| \leq \frac{M}{R^n}$$

$$\therefore \forall z_0 \in \left\{z : 0 < |z_0| < \frac{R^2}{M+R}\right\}, \quad (M+R)|z_0| < R^2 \quad \therefore (M+R)|z_0|^2 < R^2|z_0|$$

$$\therefore M|z_0|^2 < R|z_0|(R - |z_0|) \quad \therefore \frac{M|z_0|^2}{R(R - |z_0|)} < |z_0|$$

$$\therefore |f'(z_0)| \geq |z_0| - M \sum_{n=2}^{+\infty} \left(\frac{|z_0|}{R} \right)^n = |z_0| - \frac{M}{R} \cdot \frac{|z_0|^2}{R - |z_0|} > 0$$

$f(z)$ 在 z_0 的一个领域内单叶

□

5 设 $w = \frac{az+b}{cz+d}$ 是一分式线性函数. 如果采用矩阵记号, 令

$$\begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}^{-1}.$$

那么已给函数的反函数是

$$z = \frac{\alpha w + \beta}{\gamma w + \delta}.$$

Proof.

$$\because w = \frac{az+b}{cz+d} \text{ 是分式线性函数} \quad \therefore w(cz+d) = az+b, \quad \begin{vmatrix} a & b \\ c & d \end{vmatrix} \neq 0$$

$$\therefore (wc-a)z = b-wd, \quad w \neq \frac{a}{c} \quad \therefore z = \frac{-dw+b}{cw-a}$$

$$\because \begin{pmatrix} -d & b \\ c & -a \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} bc-ad & 0 \\ 0 & bc-ad \end{pmatrix} \quad \therefore \begin{pmatrix} \alpha & \beta \\ \gamma & \delta \end{pmatrix} = \begin{pmatrix} -d & b \\ \frac{bc-ad}{c} & \frac{b}{bc-ad} \\ \frac{-a}{bc-ad} & \frac{-a}{bc-ad} \end{pmatrix}$$

$$\therefore z = \frac{-dw+b}{cw-a} = \frac{\alpha w + \beta}{\gamma w + \delta}$$

□

6 设有两分式线性函数 $w = \frac{\alpha_1 w_1 + \beta_1}{\gamma_1 w_1 + \delta_1}$ 及 $w_1 = \frac{\alpha_2 z + \beta_2}{\gamma_2 z + \delta_2}$, 如果改用矩阵记号, 令

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} \alpha_1 & \beta_1 \\ \gamma_1 & \delta_1 \end{pmatrix} \begin{pmatrix} \alpha_2 & \beta_2 \\ \gamma_2 & \delta_2 \end{pmatrix},$$

$$\text{那么 } w = \frac{az+b}{cz+d}.$$

Proof.

$$\because \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} \alpha_1 & \beta_1 \\ \gamma_1 & \delta_1 \end{pmatrix} \begin{pmatrix} \alpha_2 & \beta_2 \\ \gamma_2 & \delta_2 \end{pmatrix} \quad \therefore \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} \alpha_1 \alpha_2 + \beta_1 \gamma_2 & \alpha_1 \beta_2 + \beta_1 \delta_2 \\ \gamma_1 \alpha_2 + \delta_1 \gamma_2 & \gamma_1 \beta_2 + \delta_1 \delta_2 \end{pmatrix}$$

$\therefore w = \frac{\alpha_1 w_1 + \beta_1}{\gamma_1 w_1 + \delta_1}, w_1 = \frac{\alpha_2 z + \beta_2}{\gamma_2 z + \delta_2}$ 是分式线性函数

$$\therefore \begin{vmatrix} \alpha_1 & \beta_1 \\ \gamma_1 & \delta_1 \end{vmatrix} \neq 0, \quad \begin{vmatrix} \alpha_2 & \beta_2 \\ \gamma_2 & \delta_2 \end{vmatrix} \neq 0 \quad \therefore \begin{vmatrix} a & b \\ c & d \end{vmatrix} \neq 0$$

$$\therefore w = \frac{\alpha_1 \frac{\alpha_2 z + \beta_2}{\gamma_2 z + \delta_2} + \beta_1}{\gamma_1 \frac{\alpha_2 z + \beta_2}{\gamma_2 z + \delta_2} + \delta_1} = \frac{(\alpha_1 \alpha_2 + \beta_1 \gamma_2)z + (\alpha_1 \beta_2 + \beta_1 \delta_2)}{(\gamma_1 \alpha_2 + \delta_1 \gamma_2)z + (\gamma_1 \beta_2 + \delta_1 \delta_2)} = \frac{az + b}{cz + d}$$

□

7 试用交比, 求满足下列条件的分式线性函数:

- (1) 把 $-1, i, 1+i$ 分别映射成 $0, 2i, 1-i$;
- (2) 把 $-1, \infty, i$ 分别映射成 $\infty, i, 1$.

Proof.

$$\begin{aligned}
 (1) \quad & \because (w_1, w_2, w, w_3) = (z_1, z_2, z, z_3) \quad \therefore \frac{w}{w-2i} : \frac{1-i}{1-i-2i} = \frac{z+1}{z-i} : \frac{1+i+1}{1+i-i} \\
 & \therefore \frac{w}{w-2i} : \frac{1-i}{1-3i} = \frac{z+1}{z-i} : \frac{2+i}{1} \quad \therefore (1-3i)(2+i)(z-i)w = (1-i)(z+1)(w-2i) \\
 & \therefore [(1-i)z + (1-i) - (5-5i)z + (5+5i)]w = (2+2i)(z+1) \\
 & \therefore w = \frac{(2+2i)z + (2+2i)}{(-4+4i)z + 6 + 4i} = \frac{-2iz - 2i}{4z - 1 - 5i} \\
 (2) \quad & \because (w_1, w_2, w, w_3) = (z_1, z_2, z, z_3) \quad \therefore \frac{1-i}{w-i} = \frac{z+1}{i+1} \\
 & \therefore w = \frac{(i+1)(1-i)}{z+1} + i = \frac{iz + 2 + i}{z+1}
 \end{aligned}$$

□

8 如果 $f(z)$ 在区域 D 内解析, 不为常数, 且没有零点, 证明 $|f(z)|$ 不可能在 D 内达到最小值.

Proof.

$$\begin{aligned}
 & \because f(z) \text{ 在 } D \text{ 内解析, 不为常数, 没有零点} \quad \therefore g(z) = \frac{1}{f(z)} \text{ 在 } D \text{ 内解析且不为常数} \\
 & \therefore \text{由最大模定理, } |g(z)| \text{ 在 } D \text{ 内没有最大值} \quad \therefore |f(z)| \text{ 在 } D \text{ 内不能达到最小值}
 \end{aligned}$$

□

9 设 $f(z)$ 在 $|z| \leq a$ 上解析, 在圆 $|z|=a$ 上有 $|f(z)| > m$, 并且 $|f(0)| < m$, 其中 a 及 m 是有限正数, 证明 $f(z)$ 在 $|z| < a$ 内至少有一个零点.

Proof.

$$\begin{aligned}
 & \text{反证法: 假设 } f(z) \text{ 在 } |z| < a \text{ 内无零点. 则 } |f(z)| \neq 0 \quad (|z| < a) \\
 & \because f(z) \text{ 在 } |z| \leq a \text{ 上解析} \quad \therefore f(z) \text{ 在 } |z| \leq a \text{ 上连续} \quad \therefore |f(z)| \text{ 在 } |z| \leq a \text{ 上有最小值} \\
 & \because \forall z \in |z|=a, |f(z)| > m > |f(0)| \quad \therefore f(z) \text{ 在 } |z| < a \text{ 内取得最小值且不恒为常数} \\
 & \text{与第 8 题结论矛盾. 故 } f(z) \text{ 在 } |z| < a \text{ 内至少有一个零点}
 \end{aligned}$$

□

10 设在 $|z| < 1$ 内, $f(z)$ 解析, 并且 $|f(z)| < 1$; 又设 $|\alpha| < 1$. 证明: 在 $|z| < 1$ 内, 有不等式

$$\left| \frac{f(z) - f(\alpha)}{1 - \overline{f(\alpha)}f(z)} \right| \leq \left| \frac{z - \alpha}{1 - \overline{\alpha}z} \right|.$$

Proof.

$$\begin{aligned} \because w = \varphi(z) = \frac{z - \alpha}{1 - \overline{\alpha}z} \text{ 在 } |z| < 1 \text{ 内解析, 把 } |z| < 1 \text{ 保形映射到 } |w| < 1, \varphi(\alpha) = 0 \\ \therefore z = \varphi^{-1}(w) \text{ 在 } |w| < 1 \text{ 内解析, 把 } |w| < 1 \text{ 映射为 } |z| < 1, \varphi^{-1}(0) = \alpha \\ \text{令 } g(z) = \frac{f(z) - f(\alpha)}{1 - \overline{f(\alpha)}f(z)}, \text{ 则 } g(z) = \varphi[f(z)], g(\alpha) = 0 \\ \because F(w) = g[\varphi^{-1}(w)] \text{ 在 } |w| < 1 \text{ 内解析, } F(0) = g[\varphi^{-1}(0)] = g(\alpha) = 0, |F(w)| = |g[\varphi^{-1}(w)]| = |g(z)| < 1 \\ \therefore \text{由施瓦茨引理, 当 } |w| < 1 \text{ 时, } |F(w)| \leq |w| \quad \therefore |g(z)| \leq \left| \frac{z - \alpha}{1 - \overline{\alpha}z} \right| \\ \therefore \left| \frac{f(z) - f(\alpha)}{1 - \overline{f(\alpha)}f(z)} \right| \leq \left| \frac{z - \alpha}{1 - \overline{\alpha}z} \right| \end{aligned}$$

□

11 应用施瓦茨定理, 证明: 把 $|z| < 1$ 变为 $|w| < 1$, 且把 α 变为 0 的保形双射一定有下列形状:

$$w = e^{i\theta} \frac{z - \alpha}{1 - \overline{\alpha}z},$$

这里 θ 是实常数, α 是满足 $|\alpha| < 1$ 的复常数.

Proof.

设满足条件的映射为 $f(z)$

$$\begin{aligned} \because w = \varphi(z) = \frac{z - \alpha}{1 - \overline{\alpha}z} \text{ 在 } |z| < 1 \text{ 内解析, 把 } |z| < 1 \text{ 保形映射到 } |w| < 1, \varphi(\alpha) = 0 \\ \therefore z = \varphi^{-1}(w) \text{ 在 } |w| < 1 \text{ 内解析, 把 } |w| < 1 \text{ 映射为 } |z| < 1, \varphi^{-1}(0) = \alpha \\ \because \xi = F(w) = f[\varphi^{-1}(w)] \text{ 在 } |w| < 1 \text{ 内解析, } F(0) = f[\varphi^{-1}(0)] = f(\alpha) = 0, |F(w)| = |g[\varphi^{-1}(w)]| = |f(z)| < 1 \\ \therefore \text{由施瓦茨引理, 当 } |w| < 1 \text{ 时, } |F(w)| \leq |w| \\ \because w = F^{-1}(\xi) \text{ 在 } |\xi| < 1 \text{ 内解析, 把 } |\xi| < 1 \text{ 映射为 } |w| < 1, F^{-1}(0) = 0 \\ \therefore \text{由施瓦茨引理, 当 } |\xi| < 1 \text{ 时, } |F^{(-1)}(\xi)| \leq |\xi| \quad \therefore |w| \leq |F(w)| \\ \therefore \text{当 } |w| < 1 \text{ 时, } |F(w)| = |w| \quad \therefore \text{由施瓦茨引理, 当 } |\xi| < 1 \text{ 时, } F(w) = e^{i\theta}w \\ \because w = \varphi(z), z = \varphi^{-1}(w), F(w) = f[\varphi^{-1}(w)] \quad \therefore \text{当 } |z| < 1 \text{ 时, } f(z) = e^{i\theta} \frac{z - \alpha}{1 - \overline{\alpha}z} \end{aligned}$$

□

12 试做保形映射:

- (1) 把带形区域 $\pi < y < 2\pi$ 映射成上半平面;
- (2) 把去掉上半虚轴的复平面映射成上半平面.

Proof.

(1) $\because z' = z - \pi i$ 将 $\pi < y < 2\pi$ 映射成 $0 < y < \pi$; e^z 将 $0 < y < \pi$ 映射成上半平面

$$\therefore f(z) = e^{z-\pi i} = -e^z$$

(2) $\because z' = -iz$ 将去掉上半虚轴的复平面映射成去掉正实轴的复平面;

$(\sqrt{z})_0$ 将去掉正实轴的复平面映射成上半平面

$$\therefore f(z) = \sqrt{-iz} = e^{-\frac{\pi}{4}i}(\sqrt{z})_0 \quad \text{其中 } (\sqrt{z})_0 \text{ 取当 } z=1 \text{ 时 } \sqrt{1}=1 \text{ 的一支}$$

□

13 函数 $w = z^2$ 及 $z = \sqrt{w}$ 分别把 $x = C_1, y = C_2$ 及 $u = C_3, v = C_4$ 映射成 z 平面及 w 平面上的什么曲线? 这里 x, y 与 u, v 分别是 z 与 w 的实部及虚部, C_1, C_2, C_3 及 C_4 是实常数.

Proof.

(1) $\because w = u + iv = (x + iy)^2 = x^2 - y^2 + 2ixy \quad \therefore u = x^2 - y^2, v = 2xy$

当 $C_1 \neq 0$ 时

$w = z^2$ 将 $x = C_1$ 映射成 $C_1^2 - y^2 + i2C_1y$, 即 w 平面上曲线: $v^2 + 4C_1^2(u - C_1^2) = 0$

当 $C_1 = 0$ 时

$w = z^2$ 将 $x = 0$ 映射成 $-y^2$, 即 w 平面上曲线: $u \leq 0, v = 0$

当 $C_2 \neq 0$ 时

$w = z^2$ 将 $y = C_2$ 映射成 $x^2 - C_2^2 + 2iC_2x$, 即 w 平面上曲线: $v^2 + 4C_2^2(C_2^2 - u^2) = 0$

当 $C_2 = 0$ 时

$w = z^2$ 将 $y = 0$ 映射成 x^2 , 即 w 平面上曲线: $u \geq 0, v = 0$

(2) $\because z = x + iy = \sqrt{w} = \sqrt{u + iv} \quad \therefore (x + iy)^2 = u + iv \quad \therefore u = x^2 - y^2, v = 2xy$

$z = \sqrt{w}$ 将 $u = C_3$ 映射成 z 平面上曲线: $x^2 - y^2 = C_3$

$z = \sqrt{w}$ 将 $v = C_4$ 映射成 z 平面上曲线: $2xy = C_4$

□

14 设作保形映射:

(1) 把椭圆 $\frac{x^2}{25} + \frac{y^2}{9} = \frac{1}{16}$ 以外的区域映射成单位圆的外区域;

(2) 把双曲线 $x^2 - y^2 = 1$ 两支之间的区域映射成上半平面;

(3) 把抛物线 $v^2 = 4(u+1)$ 左方的区域映射成上半平面.

Proof.

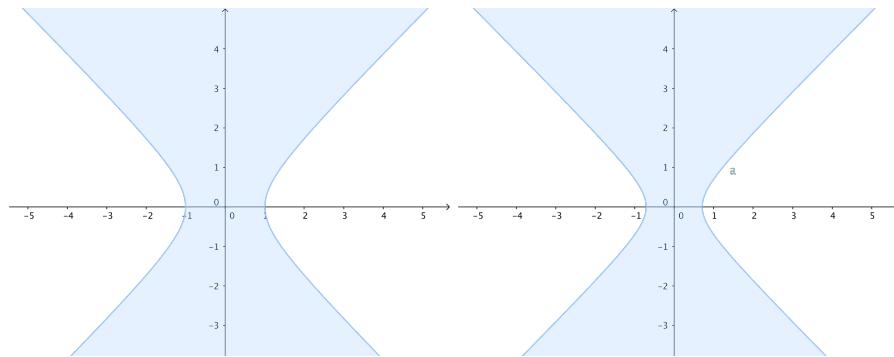
(1) $\because z = \frac{1}{2} \left(w + \frac{1}{w} \right)$ ($w = u + iv, z = x + iy$) 把扩充 w 平面上单位圆外区域保形双射成扩充 z 平面上去

掉割线 $-1 \leq x \leq 1, y = 0$ 的区域

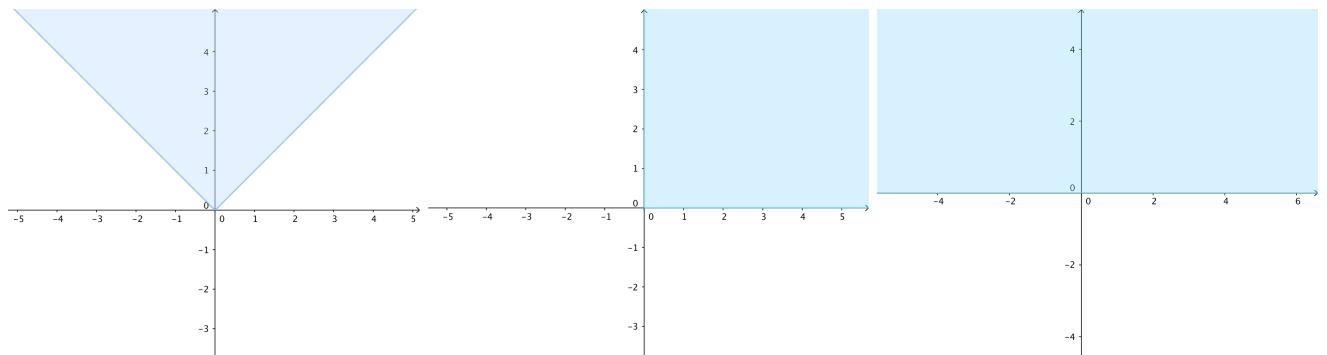
$\therefore w = z + \sqrt{z^2 - 1}$ 的任一分支也实现同一双射, 且将椭圆 $\frac{x^2}{25} + \frac{y^2}{9} = \frac{1}{16}$ 双射成 $|w| = 2$

$\therefore w = \frac{1}{2}(z + \sqrt{z^2 - 1})$ 把椭圆 $\frac{x^2}{25} + \frac{y^2}{9} = \frac{1}{16}$ 以外的区域映射成单位圆的外区域

$$(2) \quad x^2 - y^2 = 1 \quad \xrightarrow{z_1 = \frac{z}{\sqrt{2}}} \quad 2x_1^2 - 2y_1^2 = 1$$

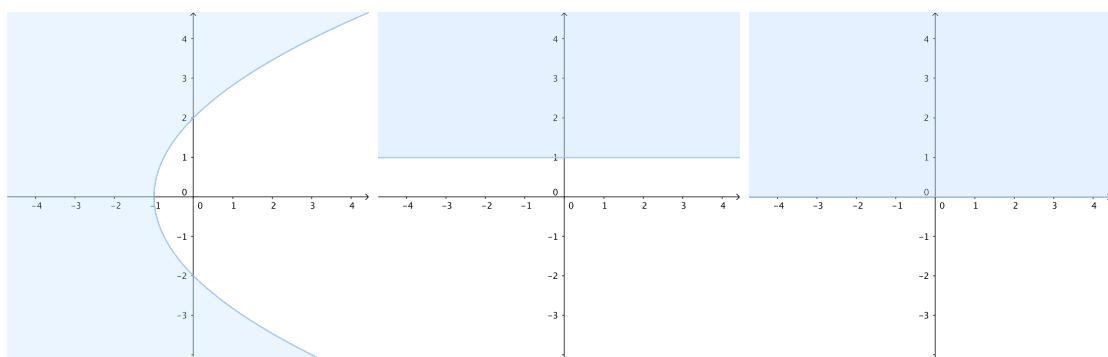


$$\xrightarrow{z_2 = z_1 + \sqrt{z_1^2 - 1}} \quad \begin{cases} z_2 = re^{i\theta} \\ \frac{\pi}{4} \leq \theta \leq \frac{3\pi}{4} \\ r \geq 0 \end{cases} \quad \xrightarrow{z_3 = e^{-\frac{\pi}{4}i} z_2} \quad \begin{cases} x_3 \geq 0 \\ y_3 \geq 0 \end{cases} \quad \xrightarrow{z_4 = z_3^2} \quad \text{Im } z_4 \geq 0$$



$$\therefore z_4 = -i \left(\frac{z}{\sqrt{2}} + \sqrt{\frac{z^2}{2} - 1} \right)^2$$

$$(3) \quad v^2 = 4(u+1) \quad \xrightarrow{w_1 = (\sqrt{v})_0} \quad \text{Im } w_1 \geq 1 \quad \xrightarrow{w_2 = w_1 - i} \quad \text{Im } w_2 \geq 0$$



$$\therefore w_2 = (\sqrt{w})_0 - i$$

□

15 试把圆盘 $|z| < 1$ 保形映射成半平面 $\operatorname{Im} w > 0$, 并且将点 $-1, 1, i$ 映射成

- (1) $\infty, 0, 1$
- (2) $-1, 0, 1$.

Proof.

$$(1) \because w = e^{i\theta} \frac{z-1}{z+1} \text{ 将 } 1, -1 \text{ 映射为 } 0, \infty$$

$\therefore w$ 将圆 $|z| = 1$ 映射为正实轴, 将关于圆 $|z| = 1$ 对称的点映射为关于正实轴对称的点

$$\therefore w(i) = e^{i\theta} \frac{i-1}{i+1} = 1 \quad \therefore \theta = \frac{3\pi}{2} + 2k\pi \quad (k \in \mathbb{Z})$$

$$\therefore w = -i \frac{z-1}{z+1} = i \frac{1-z}{1+z}$$

$$(2) \because (-1, 1, z, i) = (-1, 0, w, 1) \quad \therefore \frac{z+1}{z-1} : \frac{i+1}{i-1} = \frac{w+1}{w} : \frac{2}{1}$$

$$\therefore w = \frac{z-1}{(2i-1)z+(2i+1)} \text{ 把圆 } |z| = 1 \text{ 上不同三点 } -1, 1, i \text{ 映射成 } -1, 0, 1$$

$$\therefore w \text{ 把圆 } |z| = 1 \text{ 映射成实轴} \quad \therefore w \text{ 将 } |z| < 1 \text{ 映射成 } \operatorname{Im} w > 0$$

□

16 试把 $\operatorname{Im} z > 0$ 保形映射成 $\operatorname{Im} w > 0$, 并且把点

- (1) $-1, 0, 1;$

- (2) $\infty, 0, 1;$

映射成 $0, 1, \infty$.

Proof.

$$(1) \because (-1, 0, z, 1) = (0, 1, w, \infty) \quad \therefore \frac{z+1}{z} : \frac{2}{1} = \frac{w}{w-1} \quad \therefore w = \frac{z+1}{-z+1}$$

$$(2) \because (\infty, 0, z, 1) = (0, 1, w, \infty) \quad \therefore \frac{1}{z} = \frac{w}{w-1} \quad \therefore w = \frac{1}{1-z}$$

□

17 试作一单叶解析函数 $w = f(z)$, 把 $|z| < 1$ 映射成 $|w| < 1$, 并且使 $f(0) = \frac{1}{2}, f'(0) > 0$.

Proof.

\because 将 $|w| < 1$ 映射为 $|z| < 1$, 且将 $\frac{1}{2}$ 及其关于 $|w| = 1$ 的对称点 2 分别映射为 0、 ∞ 的分式线性函数有如下

$$\text{形式: } e^{i\theta} \frac{w - \frac{1}{2}}{1 - \frac{1}{2}w} \quad (\theta \in \mathbb{R})$$

$$\begin{aligned} \therefore z = w^{-1}(z) &= e^{i\theta} \frac{w - \frac{1}{2}}{1 - \frac{1}{2}w} \quad \therefore w = \frac{2e^{-i\theta}z + 1}{e^{-i\theta}z + 2} \\ \therefore f'(z) &= \frac{3e^{-i\theta}}{(e^{-i\theta}z + 2)^2}, f'(0) > 0 \quad \therefore \frac{3e^{-i\theta}}{4} > 0 \quad \therefore e^{-i\theta} = \cos \theta - i \sin \theta \in R^+ \quad \therefore \begin{cases} \cos \theta = 1 \\ \sin \theta = 0 \end{cases} \\ \therefore w &= \frac{2z + 1}{z + 2} \end{aligned}$$

□

18 根据第一章习题一第 12 题, 证明 z_1 及 z_2 是关于圆 $\left| \frac{z - z_1}{z - z_2} \right| = k (k > 0)$ 的对称点.

Proof.

令 $z = x + iy, z_n = x_n + iy_n \quad (n = 1, 2)$, 代入圆方程得

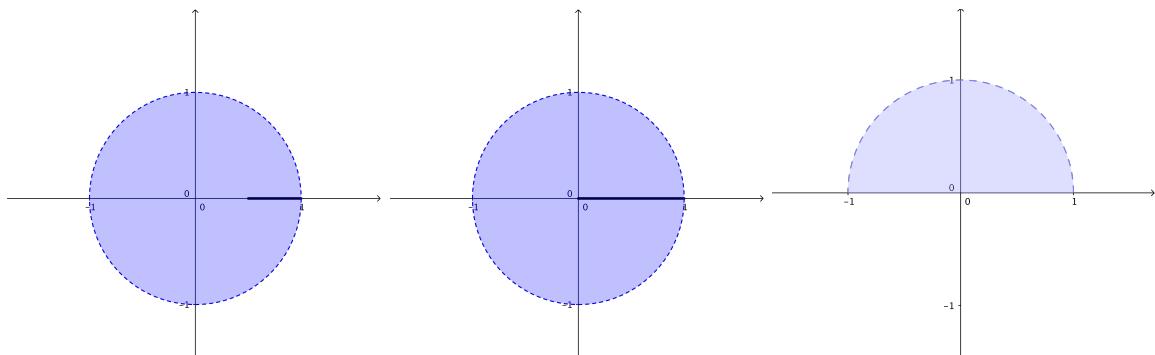
$$\begin{aligned} \left(x - \frac{x_1 - k^2 x_2}{1 - k^2} \right)^2 + \left(y - \frac{y_1 - k^2 y_2}{1 - k^2} \right)^2 &= \frac{k^2[(x_1 - x_2)^2 + (y_1 - y_2)^2]}{(1 - k^2)^2} \\ \therefore |z - z_0| = \rho, \quad \text{其中 } z_0 &= \frac{z_1 - k^2 z_2}{1 - k^2}, \rho = \frac{k|z_1 - z_2|}{1 - k^2} \\ \therefore |z_1 - z_0| &= z_1 - \frac{z_1 - k^2 z_2}{1 - k^2} = \frac{k^2 z_2 - k^2 z_1}{1 - k^2} = \frac{k^2(z_2 - z_1)}{1 - k^2} \quad |z_2 - z_0| = z_2 - \frac{z_1 - k^2 z_2}{1 - k^2} = \frac{z_2 - z_1}{1 - k^2} \\ \therefore |z_1 - z_0| \cdot |z_2 - z_0| &= \frac{k^2}{(1 - k^2)^2} |z_2 - z_1|^2 = \rho^2 \\ \therefore z_1, z_2 \text{ 是关于圆 } \left| \frac{z - z_1}{z - z_2} \right| &= k (k > 0) \text{ 的对称点} \end{aligned}$$

□

19 在圆盘 $|z| < 1$ 中除去实轴上的半闭区间 $\left[\frac{1}{2}, 1 \right)$. 得一区域. 试把这一区域保形映射成圆盘 $|w| < 1$.

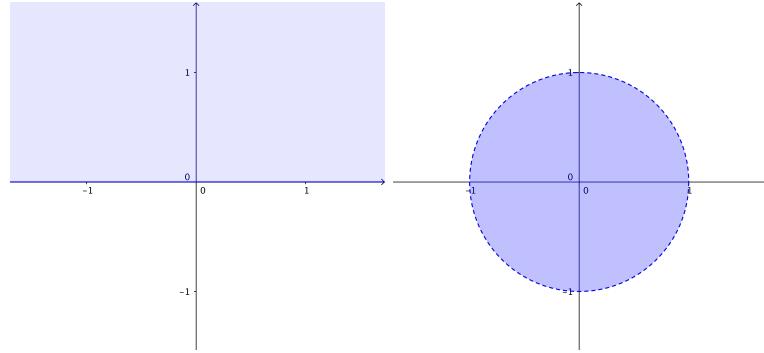
Proof.

$$\begin{array}{ccc} \frac{z - \frac{1}{2}}{1 - \frac{1}{2}z} & \xrightarrow{\hspace{1cm}} & \frac{z_2 = \sqrt{z_1}}{(\sqrt{1} = 1)} \\ \xrightarrow{\hspace{1cm}} & & \end{array}$$



$$z_3 = \left(\frac{z_2 + 1}{z_2 - 1} \right)^2 \rightarrow$$

$$w = \frac{z_3 - i}{z_3 + i} \rightarrow$$



$$\therefore w = \frac{(z_2 + 1)^2 - (z_2 - 1)^2 i}{(z_2 + 1)^2 + (z_2 - 1)^2 i}, \text{ 其中 } z_2 = \sqrt{\frac{2z-1}{2-z}}$$

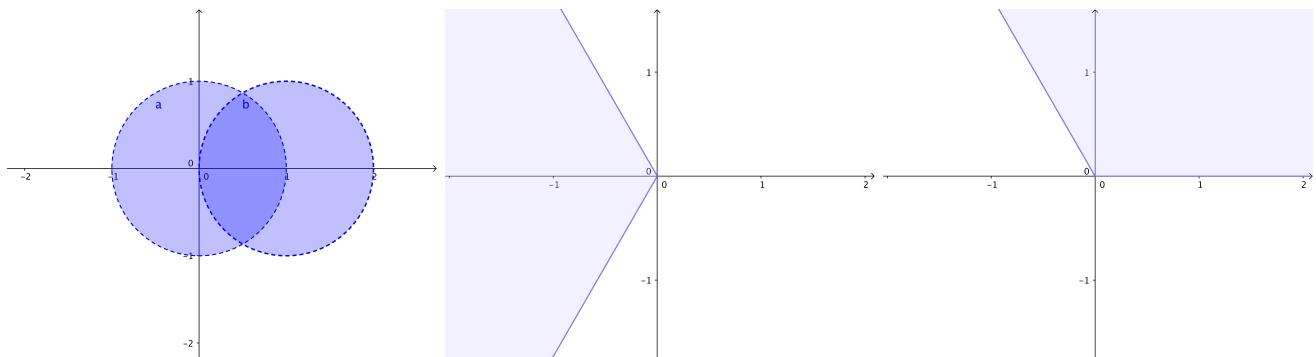
□

20 试作保形映射:

- (1) 把 $|z| < 1$ 及 $|z-1| < 1$ 的公共部分映射成 $|w| < 1$;
- (2) 把扇形 $0 < \arg z < a (< 2\pi)$, $|z| < 1$ 映射成 $|w| < 1$;
- (3) 把圆 $|z| = 2$ 及 $|z-1| = 1$ 所夹的区域映射成 $|w| < 1$;
- (4) 把圆 $|z| < 1$ 映射成带形 $0 < v < 1$, 并把 $-1, 1, i$ 映射成 ∞, ∞, i .

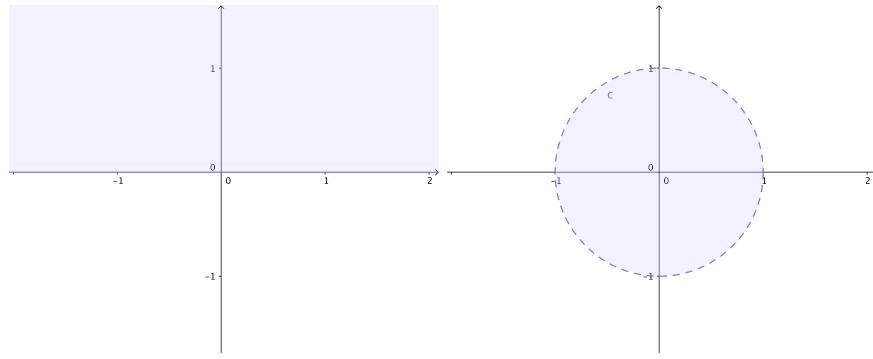
Proof.

$$(1) \quad z_1 = \frac{z - \left(\frac{1}{2} - \frac{i\sqrt{3}}{2}\right)}{z - \left(\frac{1}{2} + \frac{i\sqrt{3}}{2}\right)} \rightarrow z_2 = z_1 e^{-\frac{2\pi}{3}i} \rightarrow$$



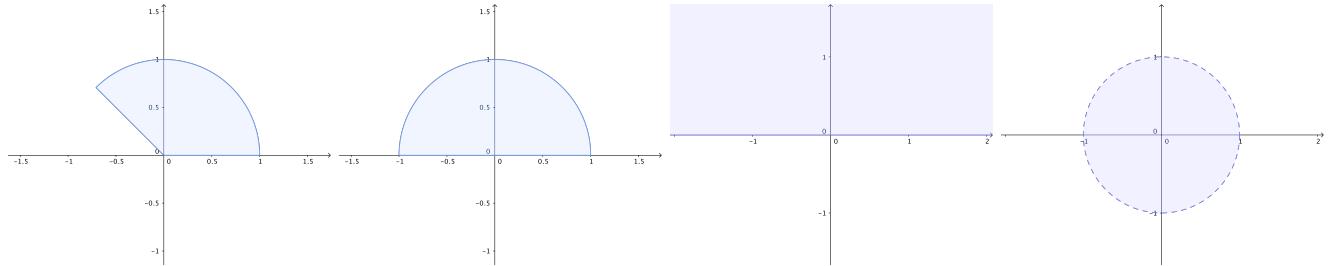
$$z_3 = z_2^{\frac{3}{2}} \rightarrow$$

$$w = \frac{z_3 - i}{z_3 + i} \rightarrow$$



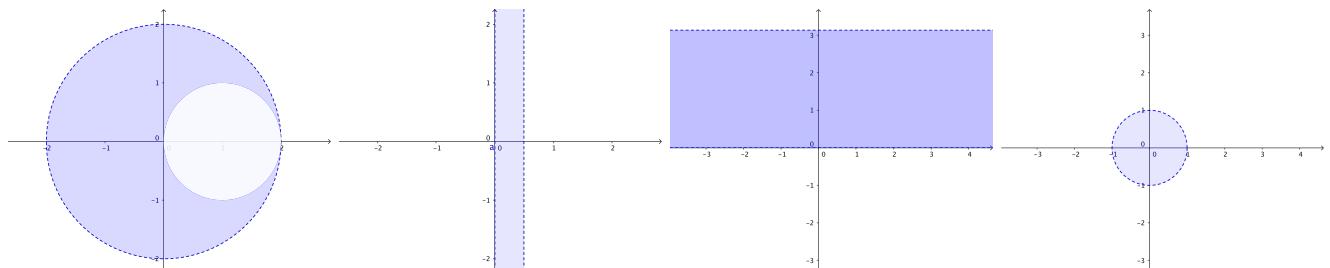
$$\therefore w = \frac{z_1^{\frac{3}{2}} - i}{z_1^{\frac{3}{2}} + i}, \text{ 其中 } z_1 = \frac{z - \left(\frac{1}{2} - \frac{i\sqrt{3}}{2}\right)}{z - \left(\frac{1}{2} + \frac{i\sqrt{3}}{2}\right)}$$

$$(2) \quad \xrightarrow{z_1 = z^{\frac{\pi}{\alpha}}} \quad \xrightarrow{z_2 = \left(\frac{z_1 + 1}{z_1 - 1}\right)^2} \quad \xrightarrow{w = \frac{z_3 - i}{z_3 + i}}$$



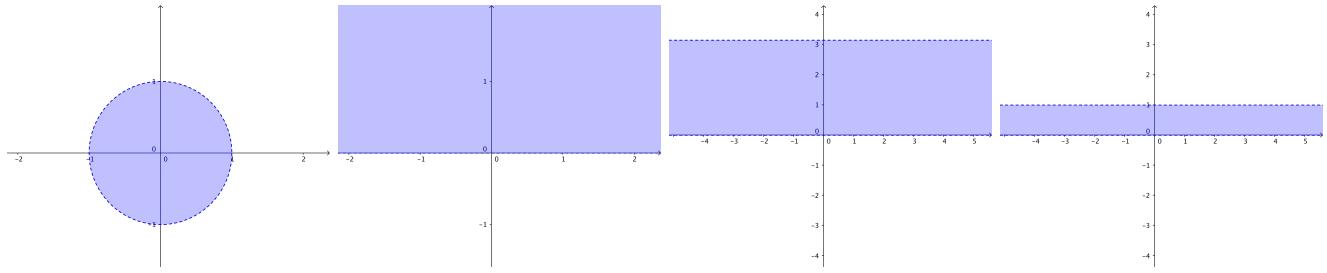
$$\therefore w = \frac{(z^{\frac{\pi}{\alpha}} + 1)^2 - i(z^{\frac{\pi}{\alpha}} - 1)^2}{(z^{\frac{\pi}{\alpha}} + 1)^2 + i(z^{\frac{\pi}{\alpha}} - 1)^2}$$

$$(3) \quad \xrightarrow{z_1 = \frac{z}{z-2}} \quad \xrightarrow{z_2 = 2\pi iz_1} \quad \xrightarrow{w = \frac{e^{z_2} - i}{e^{z_2} + i}}$$



$$\therefore w = \frac{e^{2\pi iz_1} - i}{e^{2\pi iz_1} + i}, \text{ 其中 } z_1 = \frac{z}{z-2}$$

$$(4) \quad \xrightarrow{z_1 = -i \frac{z+1}{z-1}} \quad \xrightarrow{z_2 = \ln z_1} \quad \xrightarrow{w = \frac{1}{\pi} z_2} \quad (\ln 1 = 0)$$



$$\therefore w = \frac{1}{\pi} \ln \left(-i \frac{z+1}{z-1} \right)$$

□

21

Proof.

□

22

Proof.

□

23

Proof.

□

7 解析开拓

小结

习题七

1 证明对称原理的推广。

Proof.

\because 作 $Z = az + b$ 将 L 变为 Z 平面上的实轴, 将 I 映射为实轴上的 I' , 将关于 L 对称的区域 D, D^* 分别映射为关于实轴对称的 D_1, D_1^* , 将关于 L 对称的点 z, z^* 分别映射为关于实轴对称的 Z, \bar{Z}

作 $W = cw + d$ 将 L_1 变为 W 平面上的实轴, 将 I_1 映射为实轴上的 I'_1

$w = f(z)$ 在 D 内及 I 上连续, 在 D 内解析

$\therefore W = \Phi(Z) = cf\left(\frac{Z}{a} - \frac{b}{a}\right) + d$ 在 D_1 及 I' 上连续, 在 I'_1 上取实值

\therefore 由原对称原理, $W = \Phi(Z)$ 的定义域能扩充到 D_1^* 上 $W(Z) = \begin{cases} \Phi(Z), & z \in D_1 \\ \overline{\Phi(\bar{Z})}, & z \in D_1^* \end{cases}$ $W(Z)$ 在 $D_1 \cup D_1^* \cup I'$ 上解析

上解析

\therefore 逆变换 $w = \frac{W}{c} - \frac{d}{c} = \frac{\Phi(az+b)}{c} - \frac{d}{c}$ 把 I'_1 变为 I_1 , 把关于 L 对称的 z 和 z^* 变成关于 L_1 的对称点, w 在 $D \cup D^* \cup I$ 上解析

$\therefore w = \begin{cases} f(z), & z \in D \\ \overline{f(\bar{z})}, & z \in D^* \end{cases}$

在上面的推广中, 若将直线 L, L_1 改为圆周时, 上述证明中若将 $Z = az + b$ 和 $W = cw + d$ 改为分式线性函数 $Z = \frac{a_1z + b_1}{c_1z + d_1}$ 和 $W = \frac{a_2w + b_2}{c_2w + d_2}$, 分别将圆周 L, L_1 变为 Z 平面、 W 平面上的实轴, 上述结论不变

□

2 设函数 $w = f(z)$ 在 $\operatorname{Im} z \geq 0$ 上单叶解析, 并且把 $\operatorname{Im} z > 0$ 保形映射成 $|w| < 1$, 把 $\operatorname{Im} z = 0$ 映射成 $|w| = 1$. 证明 $f(z)$ 一定是分式线性函数.

Proof.

$\because w = f(z)$ 把 $\operatorname{Im} z = 0$ 映射成 $|w| = 1$ \therefore 存在 $w_0 : |w_0| = 1$, 使 $f(\infty) = w_0$

$\because w = f(z)$ 的反函数 $z = g(w)$ 在 $|w| \leq 1$ 上除 $w = w_0$ 外是单叶解析的, 且在 $|w| = 1$ (除 $w = w_0$ 外) 上取实值

\therefore 由推广的对称原理, $z = g(w)$ 可经 $|w| = 1$ (除 $w = w_0$ 外) 解析开拓到圆外, 得到扩充 w 平面上除 $w = w_0$ 外的单叶解析函数

- $\because w_0$ 是 $G(w) = \frac{1}{g(w)}$ 的可去奇点, 规定 $G(w_0) = 0$, 则 $G(w)$ 在 w_0 的邻域内单叶解析 $\therefore G'(w_0) \neq 0$
 $\therefore w_0$ 是 $G(w)$ 的一阶零点 $\therefore w_0$ 是 $g(w)$ 在扩充复平面上唯一的一阶极点
 \therefore 由习题四第 14 题, $g(w)$ 为分式线性函数 $\therefore f(z)$ 是分式线性函数

□

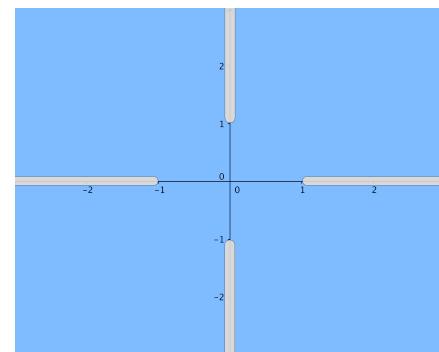
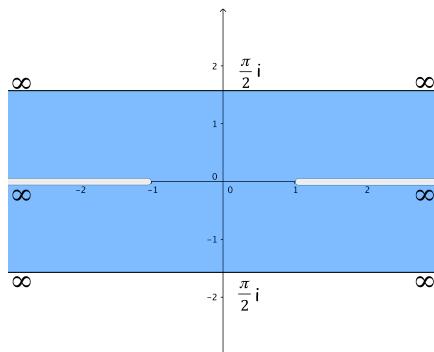
3 证明: 如果整函数 $f(z) = \sum_{n=0}^{\infty} a_n z^n$ 在实轴上取实值, 在虚轴上取虚值, 那么 $f(z)$ 是奇函数.

Proof.

$$\begin{aligned}
 & \text{设 } a_n = \alpha_n + i\beta_n, z = x + iy \quad (\alpha_n, \beta_n, x, y \in \mathbb{R}, n \in \mathbb{N}_+) \\
 \because \forall x \in \mathbb{R}, f(x) = \sum_{n=0}^{\infty} (\alpha_n + i\beta_n)x^n \in \mathbb{R} \quad \therefore \sum_{n=0}^{\infty} \beta_n x^n = 0 \quad \therefore \beta_n = 0 \quad (n \in \mathbb{N}_+) \\
 \therefore f(z) = \sum_{n=0}^{\infty} \alpha_n z^n = \sum_{n=0}^{\infty} (\alpha_{4n} z^{4n} + \alpha_{4n+1} z^{4n+1} + \alpha_{4n+2} z^{4n+2} + \alpha_{4n+3} z^{4n+3}) \\
 \because \forall y \in \mathbb{R}, f(iy) = \sum_{n=0}^{\infty} \alpha_n (iy)^n = \sum_{n=0}^{\infty} (\alpha_{4n} y^{4n} + i\alpha_{4n+1} y^{4n+1} - \alpha_{4n+2} y^{4n+2} + i\alpha_{4n+3} y^{4n+3}), \operatorname{Re} f(iy) = 0 \\
 \therefore \sum_{n=0}^{\infty} (\alpha_{4n} y^{4n} - \alpha_{4n+2} y^{4n+2}) = 0 \quad \therefore \alpha_{4n} = \alpha_{4n+2} = 0 \quad (n \in \mathbb{N}_+) \\
 \therefore f(-z) = -f(z)
 \end{aligned}$$

□

4 试用对称原理把下列图形所示的区域分别保形映射为上半平面:



Proof.

- (1) 记已给区域为 G , 沿 $(-1, 1)$ 作辅助割线, 考虑上半带形 $D = \left\{ z : 0 < \operatorname{Im} z < \frac{\pi}{2} \right\}$. 作 $z_1 = e^{2z}$, 把 D 映射为 $\{z_1 : 0 < \arg z_1 < \pi\}, -1, 1$ 分别映射为 e^{-2}, e^2

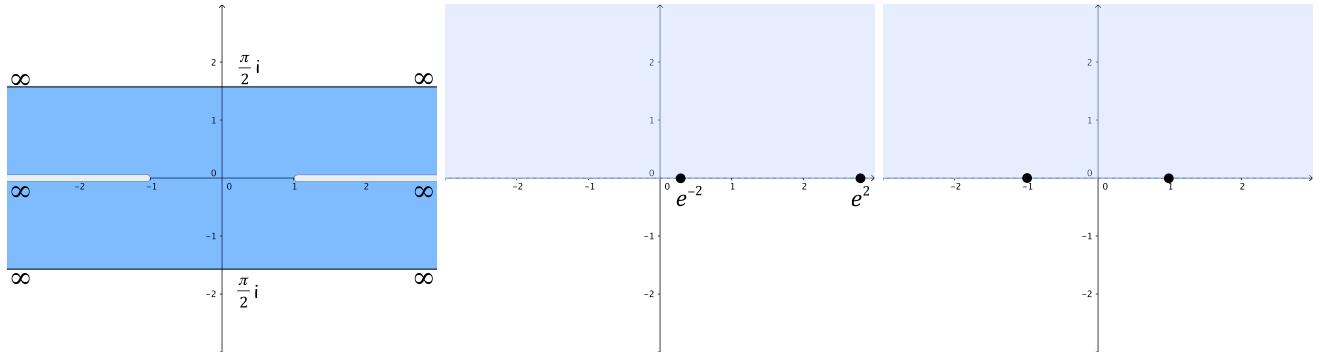
$$\begin{aligned}
 & \text{再作映射 } z_2 = \frac{z_1 - \operatorname{ch} 2}{\operatorname{sh} 2}, \text{ 映射为 } \{z_2 : 0 < \arg z_2 < \pi\}, -1, 1 \text{ 仍映射为 } -1, 1, \text{ 其中 } \operatorname{ch} z = \frac{e^z + e^{-z}}{2}, \\
 & \operatorname{sh} z = \frac{e^z - e^{-z}}{2} \\
 & \therefore z_2 = \frac{e^{2z} - \operatorname{ch} 2}{\operatorname{sh} 2} = f(z)
 \end{aligned}$$

令 z 平面上 $I = (-1, 1)$, 则 $I' = f(I), I' = (-1, 1)$ 为 z_2 平面上实轴区间, 且 $f(z)$ 在 D 内单叶, 在 $D + I$ 上连续

\therefore 由对称原理, z_2, z_1 将 G 映射为 z_2 平面上去掉区间 $(-\infty, -1)$ 及 $(1, +\infty)$ 而得的区域

$z_3 = \frac{z_2 + 1}{z_2 - 1}$ 将 $-1, \infty, 1$ 分别映射为 $0, 1, \infty$, 把上述区域映射为 z_3 平面去掉沿正实轴 (包括 0) 的区域

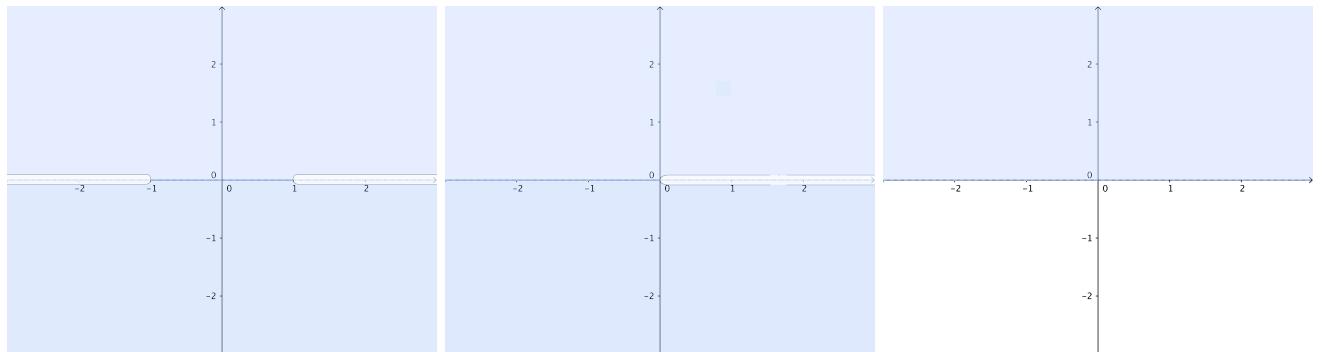
$\therefore w = \sqrt{z_3}$ 最终将区域映射为上半平面



对称原理

$$z_3 = \frac{z_2 + 1}{z_2 - 1} \rightarrow$$

$$\begin{aligned} w &= \sqrt{z_3} \\ (\sqrt{1} &= 1) \end{aligned}$$



$$\therefore w = \sqrt{\frac{\frac{e^{2z} - \operatorname{ch} 2}{\operatorname{sh} 2} + 1}{\frac{e^{2z} - \operatorname{ch} 2}{\operatorname{sh} 2} - 1}} = \sqrt{\frac{e^{2z} - \operatorname{ch} 2 + \operatorname{sh} 2}{e^{2z} - \operatorname{ch} 2 - \operatorname{sh} 2}}$$

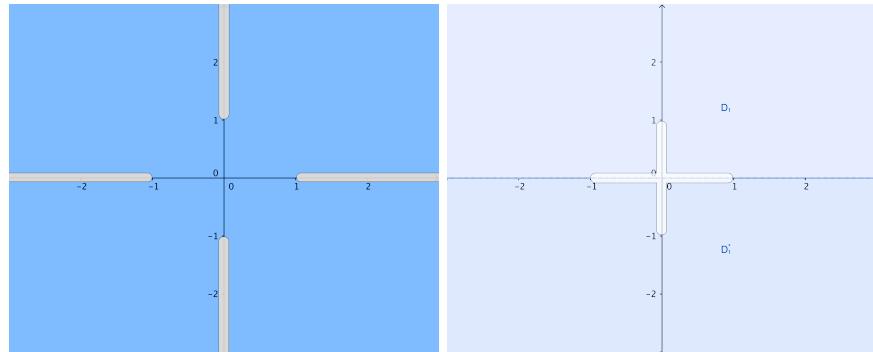
(2) 设已给区域为 $D, z_1 = \frac{1}{z}$ 将 D 映射为上下对称的 D_1, D_1^*

沿 $I = (-\infty, -1) \cup (1, +\infty)$ 作辅助割线, 考虑 z_1 平面上的上半平面 D_1 , 函数 $z_3 = \sqrt{z_1^2 + 1}$ 在 D 内解析, 在 $D + I$ 上连续

\therefore 它可通过 I 解析延拓到 D_1^* , 并将 D 映射为 D_3

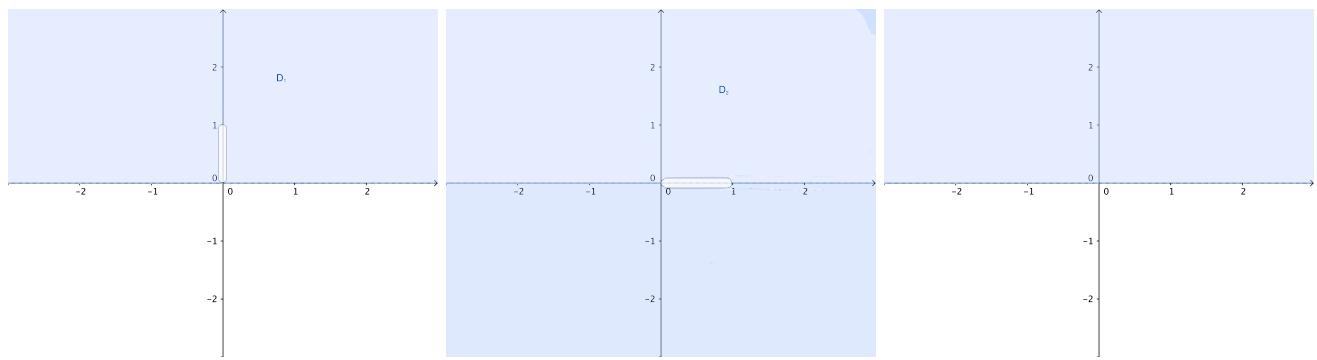
令 $z_4 = \frac{\sqrt{2} - z_3}{\sqrt{2} + z_3}$, 它把 D_3 映射为 $D_4, w = \sqrt{z_4}$ 将 D_4 映射为上半平面 G

$$z_1 = \frac{1}{z} \rightarrow$$



$$z_2 = z_1^2 + 1 \rightarrow$$

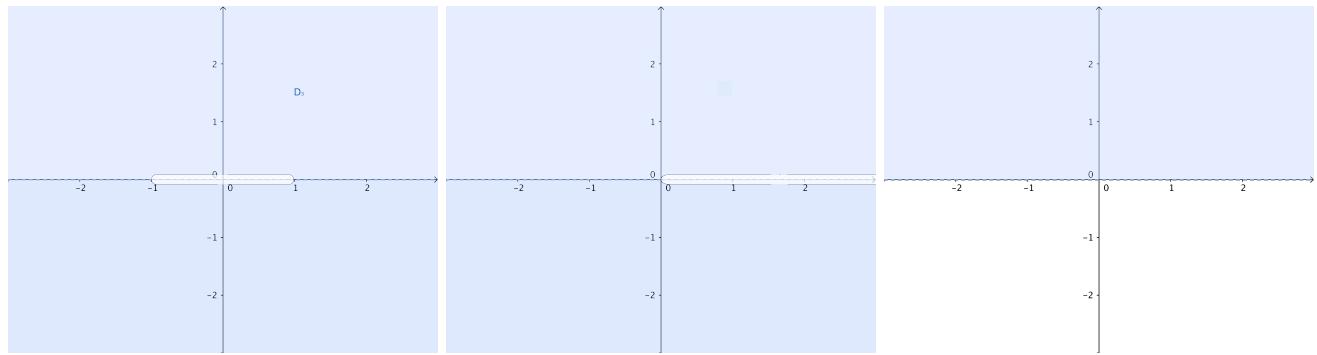
$$z_3 = \sqrt{z_2} \rightarrow$$



对称原理

$$z_4 = \frac{\sqrt{2} - z_3}{\sqrt{2} + z_3} \rightarrow$$

$$w = \sqrt{z_4} \rightarrow$$



$$\therefore w = \sqrt{\frac{\sqrt{2}z - \sqrt{1+z^2}}{\sqrt{2}z + \sqrt{1+z^2}}}$$

□

5 设有圆环 $D = \{z \in C : r_1 < |z| < r_2\}$ 及 $G = \{w \in C : R_1 < |w| < R_2\}$, 其中 r_1, r_2, R_1 及 R_2 是有限数. 求证: 存在单叶函数 $w = f(z)$, 使得 $G = f(D)$ 的必要与充分条件是 $\frac{r_1}{r_2} = \frac{R_1}{R_2}$.

Proof.

必要性

$$\because \frac{r_1}{r_2} = \frac{R_1}{R_2} \quad \therefore \text{单叶函数 } w = f(z) = \frac{R_1}{r_1} z = \frac{R_2}{r_2} z \text{ 满足 } G = f(D)$$

充分性

$$\text{令 } D' = \left\{ z' \in C : \frac{r_1}{r_2} < |z'| < 1 \right\}, G' = \left\{ w' \in C : \frac{R_1}{R_2} < |w'| < 1 \right\}$$

$$\because \text{存在单叶函数 } w = f(z), \text{ 使得 } G = f(D) \quad \therefore \text{单叶函数 } w'(z') = \frac{R_1}{R_2} f\left(\frac{r_1}{r_2} z'\right) \text{ 满足 } f(z') \text{ 满足 } G' = f(D')$$

$$\because f(z) \text{ 在 } D \text{ 内解析, 在 } |z'| = \frac{r_1}{r_2} \text{ 及 } D' \text{ 上连续}$$

$$\therefore \text{由推广的对称原理, } f(z') \text{ 可解析延拓到 } D_1 = \left\{ z \in C : \frac{r_1^2}{r_2^2} < |z| \leq \frac{r_1}{r_2} \right\}. \text{ 相应地, 反函数 } z' = f^{-1}(w') \text{ 从 } G' \text{ 解析延拓至 } G_1 = \left\{ w \in C : \frac{R_1^2}{R_2^2} < |w| \leq \frac{R_1}{R_2} \right\}$$

$$\text{将 } D' \cup \left(\bigcup_{k=1}^{n-1} D_k \right) \text{ 重复上述过程, 得到 } D_n = \left\{ z \in C : \frac{r_1^{2n}}{r_2^{2n}} < |z| \leq \frac{r_1^{2n-2}}{r_2^{2n-2}} \right\}, G_n = \left\{ w \in C : \frac{R_1^{2n}}{R_2^{2n}} < |w| \leq \frac{R_1^{2n-2}}{R_2^{2n-2}} \right\}$$

$$\because \lim_{n \rightarrow \infty} \frac{r_1^{2n}}{r_2^{2n}} = \lim_{n \rightarrow \infty} \frac{R_1^{2n}}{R_2^{2n}} = 0 \quad \therefore f(z), f^{-1}(z) \text{ 可分别延拓至 } z \text{ 平面上去心单位圆盘上的单叶函数}$$

$$\because \lim_{z \rightarrow 0} f(z) = \lim_{w \rightarrow 0} f^{-1}(w) = 0 \quad \therefore \text{令 } f(0) = f^{-1}(0) = 0, \text{ 则 } w = f(z) \text{ 把 } z \text{ 平面单位圆盘映射为 } w \text{ 平面单位圆盘}$$

□

$$\therefore \text{由施瓦茨引理 } f(z) = \lambda z, |\lambda| = 1$$

$$\therefore f\left(\left\{z : |z| = \frac{r_1}{r_2}\right\}\right) = \left\{w : |w| = \frac{R_1}{R_2}\right\} \quad \therefore \frac{r_1}{r_2} = \frac{R_1}{R_2}$$

6 级数

$$-\frac{1}{z} - 1 - z - z^2 - \dots$$

在 $0 < |z| < 1$ 内所定义的函数是否可以解析开拓为级数

$$\frac{1}{z^2} + \frac{1}{z^3} + \frac{1}{z^4} + \dots$$

在 $|z| > 1$ 内所定义的函数?

Proof.

$$\begin{aligned} \because -\frac{1}{z} - 1 - z - z^2 - \dots &= -\frac{1}{z}(1 + z + z^2 + \dots) \\ &= -\frac{1}{z} \cdot \frac{1}{1-z} \end{aligned}$$

$$= -\frac{1}{z(1-z)} \quad (0 < |z| < 1)$$

$$\frac{1}{z^2} + \frac{1}{z^3} + \frac{1}{z^4} + \dots = \frac{1}{z^2} \left(1 + \frac{1}{z} + \frac{1}{z^2} \right)$$

$$= \frac{1}{z^2} \cdot \frac{1}{1 - \frac{1}{z}}$$

$$= -\frac{1}{z(1-z)} \quad (|z| > 1)$$

$f(z) = -\frac{1}{z(1-z)}$ 在复平面上除 $z=0$ 和 $z=1$ 外处处解析

\therefore 函数元素 $f(z)$ 是上述两个级数所定义的函数元素的直接解析开拓

$\therefore -\frac{1}{z} - 1 - z - z^2 - \dots$ 在 $0 < |z| < 1$ 内所定义的函数可以解析开拓为级数 $\frac{1}{z^2} + \frac{1}{z^3} + \frac{1}{z^4} + \dots$ 在 $|z| > 1$ 内所定义的函数

□

7 证明: 级数

$$f_1(z) = z - \frac{1}{2}z^2 + \frac{1}{3}z^3 - \dots$$

与

$$f_2(z) = \ln 2 - \frac{1-z}{2} - \frac{(1-z)^2}{2 \cdot 2^2} - \frac{(1-z)^3}{3 \cdot 2^3} - \dots$$

在 $|z| < 1$ 与 $|z-1| < 2$ 内所定义的函数互为直接解析开拓.

Proof.

$$\because f_1(z) = z - \frac{1}{2}z^2 + \frac{1}{3}z^3 - \dots = \ln(1+z) \quad (|z| < 1)$$

$$\begin{aligned} f_2(z) &= \ln 2 - \frac{1-z}{2} - \frac{(1-z)^2}{2 \cdot 2^2} - \frac{(1-z)^3}{3 \cdot 2^3} - \dots \\ &= \ln 2 + \frac{z-1}{2} - \frac{(z-1)^2}{2 \cdot 2^2} + \frac{(z-1)^3}{3 \cdot 2^3} - \dots \\ &= \ln 2 + \ln \left(1 + \frac{z-1}{2} \right) \\ &= \ln(1+z) \quad (|z-1| < 2) \end{aligned}$$

在 $|z| < 1$ 与 $|z-1| < 2$ 的公共部分 $|z| < 1$ 内 $f_1(z) = f_2(z)$

\therefore 两级数定义的函数互为直接解析开拓

□

8 证明: 级数

$$f(z) = \sum_{n=0}^{\infty} \left(\frac{1+z}{1-z} \right)^n$$

所定义的函数在左半平面内解析，并可解析开拓到除点 $z=0$ 外的整个复平面.

Proof.

$$\begin{aligned}\because f(z) &= \sum_{n=0}^{\infty} \left(\frac{1+z}{1-z} \right)^n \\ &= \lim_{n \rightarrow +\infty} \frac{1 - \left(\frac{1+z}{1-z} \right)^n}{1 - \frac{1+z}{1-z}} \\ &= \frac{1}{1 - \frac{1+z}{1-z}}\end{aligned}$$

收敛区域为 $\left| \frac{1+z}{1-z} \right| < 1$, 即 $x < 0$ \therefore 该级数所定义的函数在左半平面内解析

$$\because z = 0 \text{ 为 } f(z) = \frac{1}{1 - \frac{1+z}{1-z}} = \frac{z-1}{2z} \text{ 奇点}, f(z) \text{ 在 } z \neq 0 \text{ 处解析}$$

$\therefore f(z)$ 可解析开拓到除点 $z = 0$ 外的整个复平面

□

9 试问下列实变数实值函数能否解析开拓到复平面上:

$$(1) f(x) = |x|;$$

$$(2) f(x) = \begin{cases} e^{-\frac{1}{x^2}}, & x \neq 0 \\ 0, & x = 0 \end{cases};$$

(3) $f(z)$ 在 $[a, b]$ 上任一点可展开成实幂级数.

Proof.

(1) $\because f(z) = |x|$ 在 $x = 0$ 处不可导 \therefore 不能解析开拓到复平面上

(2) $\because f(x) = \begin{cases} e^{-\frac{1}{x^2}}, & x \neq 0 \\ 0, & x = 0 \end{cases}$ 在 $x = 0$ 处不能展开为幂级数 \therefore 不能解析开拓到复平面上

(3) $\because \forall x_1 \in [a, b], f(x) = \sum_{n=0}^{+\infty} a_n^{(1)} (x - x_1)^n$ 在 $I_1 = \{x : |x - x_1| < r_1\}$ 收敛, r_1 为收敛半径

令 $f_1(z) = \sum_{n=0}^{+\infty} a_n^{(1)} (z - x_1)^n$, 则 $f_1(z)$ 在 $C_1 = \{z : |z - x_1| < r_1\}$ 内收敛, C_1 为收敛圆

\therefore 由有限覆盖定理, 存在有限个数 $x_1, x_2, \dots, x_m \in [a, b]$, 使得 $f_i(z)$ 在 $C_i = \{z : |z - x_i| < r_i\}$ 内收敛

令 $D = \bigcup_{n=1}^m C_n$, 则 $D \supset [a, b]$

$\therefore F(z) = f_i(z), \quad z \in C_i$ 特别地, 在 $[a, b]$ 上 $F(x) = f(x)$ $\therefore f(x)$ 可开拓至复平面

□

10 证明 $f(z) = \sum_{n=1}^{+\infty} z^{n!}$ 的自然边界是 $|z| = 1$.

Proof.

□

11 函数 $w = \sqrt{e^z}$ 是否是多值解析函数?

Proof.

□

12 试作函数 $f(z) = \sqrt{z+1}$ 的黎曼面.

Proof.

□

13

Proof.

□

14

Proof.

□

8 调和函数

小结

习题八

1 设函数 $f(z)$ 在区域 D 内解析, 而且不等于零. 直接计算证明: 在 D 内, $\Delta \ln |f(z)| = 0$. 若 $|f'(z)| \neq 0, \Delta |f(z)| > 0$.

Proof.

设 $z = x + iy, f(z) = u(x, y) + iv(x, y)$

$$\because f(z) \text{ 在 } D \text{ 内解析且不为零} \quad \therefore \begin{cases} u_x = v_y \\ u_y = -v_x \\ u_{xx} + u_{yy} = v_{xx} + v_{yy} = 0 \quad u^2 + v^2 > 0 \end{cases}$$

$$\therefore |f(z)| = \sqrt{u^2 + v^2}$$

$$\therefore \ln |f(z)| = \frac{1}{2} \ln(u^2(x, y) + v^2(x, y))$$

$$\begin{aligned} \therefore \Delta \ln |f(z)| &= \frac{1}{2} \cdot \left[\frac{\partial^2}{\partial x^2} (\ln(u^2(x, y) + v^2(x, y))) + \frac{\partial^2}{\partial y^2} (\ln(u^2(x, y) + v^2(x, y))) \right] \\ &= \frac{\partial}{\partial x} \left[\frac{1}{u^2 + v^2} \cdot (uu_x + vv_x) \right] + \frac{\partial}{\partial y} \left[\frac{1}{u^2 + v^2} \cdot (uu_y + vv_y) \right] \\ &= \frac{(u_x^2 + uu_{xx} + v_x^2 + vv_{xx})(u^2 + v^2) - (uu_x + vv_x)(2uu_x + 2vv_x)}{(u^2 + v^2)^2} \end{aligned}$$

$$+ \frac{(u_y^2 + uu_{yy} + v_y^2 + vv_{yy})(u^2 + v^2) - (uu_y + vv_y)(2uu_y + 2vv_y)}{(u^2 + v^2)^2}$$

$$= \frac{(u_x^2 + uu_{xx} + v_x^2 + vv_{xx})(u^2 + v^2) - (uu_x + vv_x)(2uu_x + 2vv_x)}{(u^2 + v^2)^2}$$

$$+ \frac{(v_x^2 - uu_{xx} + u_x^2 - vv_{xx})(u^2 + v^2) - (-uv_x + vu_x)(-2uv_x + 2vu_x)}{(u^2 + v^2)^2}$$

$$= \frac{2(u_x^2 + v_x^2)(u^2 + v^2) - 2u^2u_x^2 - 2v^2v_x^2 - 2u^2v_x^2 - 2v^2u_x^2}{(u^2 + v^2)^2}$$

$$= 0$$

$$\begin{aligned} \Delta |f(z)| &= \frac{\partial^2}{\partial x^2} \left(\sqrt{u^2 + v^2} \right) + \frac{\partial^2}{\partial y^2} \left(\sqrt{u^2 + v^2} \right) \\ &= \frac{\partial}{\partial x} \left(\frac{uu_x + vv_x}{\sqrt{u^2 + v^2}} \right) + \frac{\partial}{\partial y} \left(\frac{uu_y + vv_y}{\sqrt{u^2 + v^2}} \right) \\ &= \frac{(u_x^2 + uu_{xx} + v_x^2 + vv_{xx})\sqrt{u^2 + v^2} - (uu_x + vv_x)\frac{uu_x + vv_x}{\sqrt{u^2 + v^2}}}{(u^2 + v^2)} \\ &\quad + \frac{(u_y^2 + uu_{yy} + v_y^2 + vv_{yy})\sqrt{u^2 + v^2} - (uu_y + vv_y)\frac{uu_y + vv_y}{\sqrt{u^2 + v^2}}}{(u^2 + v^2)} \end{aligned}$$

$$\begin{aligned}
&= \frac{(u_x^2 + uu_{xx} + v_x^2 + vv_{xx})(u^2 + v^2) - (uu_x + vv_x)(uu_x + vv_x)}{(u^2 + v^2)^{\frac{3}{2}}} \\
&\quad + \frac{(v_x^2 - uu_{xx} + u_x^2 - vv_{xx})(u^2 + v^2) - (-uv_x + vu_x)(-uv_x + vu_x)}{(u^2 + v^2)^{\frac{3}{2}}} \\
&= \frac{2(u_x^2 + v_x^2)(u^2 + v^2) - u^2u_x^2 - v^2v_x^2 - u^2v_x^2 - v^2u_x^2}{(u^2 + v^2)^{\frac{3}{2}}} \\
&= \frac{(u_x^2 + v_x^2)(u^2 + v^2)}{(u^2 + v^2)^{\frac{3}{2}}} > 0
\end{aligned}$$

□

2 求一解析函数，使其是实部为 $e^x(x\cos y - y\sin y)$.

Proof.

$$\begin{aligned}
\because u(x, y) = e^x(x\cos y - y\sin y) \quad \therefore u_x = e^x(x\cos y - y\sin y) + e^x \cos y, \quad u_y = e^x(-x\sin y - y\cos y - \sin y) \\
\therefore u_{xx} = e^x[(x+2)\cos y - y\sin y], \quad u_{yy} = e^x[-(x+2)\cos y + y\sin y] \quad \therefore u_{xx} + u_{yy} = 0 \\
\because u(x, y) \text{ 在 } R \text{ 上有一、二阶连续偏导数} \quad \therefore u(x, y) \text{ 是调和函数, 取从 } (x_0, y_0) \text{ 到 } (x, y) \text{ 的直线段} \\
\therefore v(x, y) = \int_{(x_0, y_0)}^{(x, y)} -\frac{\partial u}{\partial y} dx + \frac{\partial u}{\partial x} dy + c \\
&= \int_{x_0}^x e^x(x\sin y + y\cos y + \sin y) dx + \int_{y_0}^y e^x(x\cos y - y\sin y + \cos y) dy + c \\
&= e^x(x\sin y + y\cos y) \Big|_{x_0}^x + e^x(x\sin y - y\cos y) \Big|_{y_0}^y + c \\
&= e^x(x\sin y + y\cos y) + c_1 \\
\therefore f(z) = u + iv = e^x(x + iy)(\cos y + i\sin y) + ic = ze^z + ic_1
\end{aligned}$$

□

3 试求形如 $ax^3 + bx^2y + cxy^2 + dy^3$ 的最一般的调和函数，其中 a, b, c 及 d 是实常数.

Proof.

$$\begin{aligned}
&\text{设二元多项式 } u(x, y) = ax^3 + bx^2y + cxy^2 + dy^3, \text{ 则 } u(x, y) \text{ 一、二阶偏导在 } R^2 \text{ 上连续} \\
\because u(x, y) \text{ 是调和函数} \quad \therefore u_{xx} + u_{yy} = 0 \\
\because u_{xx} = 6ax + 2by, u_{yy} = 2cx + 6dy \quad \therefore 6ax + 2by + 2cx + 6dy = 0, \quad \forall (x, y) \in R^2 \\
\therefore (3a + c)x + (b + 3d)y = 0, \quad \forall (x, y) \in R^2 \quad \therefore \begin{cases} 3a + c = 0 \\ b + 3d = 0 \end{cases} \\
\therefore \begin{cases} c = -3a \\ b = -3d \end{cases} \quad \therefore u(x, y) = a(x^3 - 3xy^2) + d(y^2 - 3y^3) = a\operatorname{Re}(z^3) + id\operatorname{Im}(z^3)
\end{aligned}$$

□

Proof.

□

5 试用调和函数的中值公式，证明

$$\int_0^\pi \ln(1 - 2r \cos \theta + r^2) d\theta = 0,$$

其中 $-1 < r < 1$.

Proof.

当 $0 \leq r < 1$ 时，考虑函数 $\ln(1-z)$ 在 $|z| < 1$ 内的一个解析分支，记为 $\ln(1-z)(\ln 1 = 0)$. 显然 $u(z) = \operatorname{Re}[\ln(1-z)]$ 在 $|z| < 1$ 内调和，且 $u(0) = \operatorname{Re}[\ln 1] = 0$

在 $|z| = r < 1$ 上， $u(re^{i\theta}) = \operatorname{Re}[\ln(1-z)]$

$$\begin{aligned} &= \ln|1 - re^{i\theta}| \\ &= \ln|1 - r \cos \theta - ir \sin \theta| \\ &= \frac{1}{2} \ln[(1 - r \cos \theta)^2 + r^2 \sin^2 \theta] \\ &= \frac{1}{2} \ln(1 - 2r \cos \theta + r^2) \end{aligned}$$

∴ 由中值公式有

$$u(0) = \frac{1}{2\pi} \int_0^{2\pi} u(re^{i\theta}) d\theta = \frac{1}{4\pi} \int_0^{2\pi} \ln(1 - 2r \cos \theta + r^2) d\theta = \frac{1}{2\pi} \int_0^\pi \ln(1 - 2r \cos \theta + r^2) d\theta \quad (0 \leq r < 1)$$

当 $-1 < r \leq 0$ 时，考虑函数 $\ln(1+z)$ 在 $|z| < 1$ 内的一个解析分支，记为 $\ln(1+z)(\ln 1 = 0)$. 在 $|z| = r_1 = -r$ 同上可得 $\frac{1}{2\pi} \int_0^\pi \ln(1 + 2r_1 \cos \theta + r_1^2) d\theta = 0 \quad (0 \leq r_1 < 1)$

$$\therefore \frac{1}{2\pi} \int_0^\pi \ln(1 - 2r \cos \theta + r^2) d\theta = 0 \quad (-1 < r \leq 0)$$

$$\therefore \frac{1}{2\pi} \int_0^\pi \ln(1 - 2r \cos \theta + r^2) d\theta = 0 \quad (-1 < r < 1)$$

□

6 证明：如果在整个 z 平面调和的函数 $u(z)$ 是有界的，那么 $u(z)$ 恒等于常数.

Proof.

∵ $u(z) = u(x, y)$ 是调和函数 ∴ $u_{xx} + u_{yy} = 0$, 存在共轭调和函数 $v(x, y) = \int_{(x_0, y_0)}^{(x, y)} -\frac{\partial u}{\partial y} dx + \frac{\partial u}{\partial x} dy + c$

取积分路线为直线段，则 $v(x, y) = - \int_{x_0}^x \frac{\partial u}{\partial y} dx + \int_{y_0}^y \frac{\partial u}{\partial x} dy + c$

=

□

7

Proof.

□

8

Proof.

□

9

Proof.

□

10

Proof.

□

11

Proof.

□

12

Proof.

□