

AM2: Tracce delle lezioni- VII Settimana

SERIE DI POTENZE NEL CAMPO COMPLESSO

1. Definizione $z_n \in \mathbf{C}$ converge a z ($z_n \rightarrow_n z$) $\Leftrightarrow |z_n - z| \rightarrow_n 0$.

Siccome $|z_n - z|^2 = |\operatorname{Re} z_n - \operatorname{Re} z|^2 + |\operatorname{Im} z_n - \operatorname{Im} z|^2$, si ha che:
 $z_n \rightarrow_n z \Leftrightarrow \operatorname{Re} z_n \rightarrow_n \operatorname{Re} z$ e $\operatorname{Im} z_n \rightarrow_n \operatorname{Im} z$.

Per la stessa ragione, valgono, ad esempio, le seguenti proprietà:

$$\begin{aligned} z_n \rightarrow_n z &\Leftrightarrow \forall \epsilon > 0, \exists n_\epsilon : |z_n - z_m| \leq \epsilon \text{ se } n, m \geq n_\epsilon \quad (\text{Cauchy}) \\ z_n \rightarrow_n z, \quad w_n \rightarrow_n w &\Rightarrow z_n + w_n \rightarrow_n z + w, \quad z_n w_n \rightarrow_n z w \\ z_n \rightarrow_n z &\Rightarrow \sup_n |z_n| < +\infty \quad (z_n \text{ é limitata}) \\ \sup_n |z_n| < +\infty &\Rightarrow z_n \text{ ha una sottosuccessione convergente.} \\ z_n \rightarrow_n z &\Rightarrow \overline{z_n} \rightarrow_n \overline{z} \quad (\overline{a + ib} := a - ib). \end{aligned}$$

2. Definizione $\sum_{n=1}^{\infty} z_n$ converge sse $S_N := \sum_{n=1}^N z_n$ converge.
 $\sum_n z_n$ si dice assolutamente convergente se $\sum_n |z_n| < +\infty$.

(Cauchy) $\sum_n z_n$ converge $\Leftrightarrow \forall \epsilon > 0, \exists N_\epsilon : \left| \sum_{n=N}^{N+p} z_n \right| \leq \epsilon \quad \forall N \geq N_\epsilon, \forall p$.

In particolare, $\sum_n |z_n| < +\infty \Rightarrow \sum_n z_n$ converge. In particolare
 $\limsup_n |z_n|^{\frac{1}{n}} < 1 \Rightarrow \sum_n z_n$ converge. Come nel caso reale si ha quindi

3. Formula di Cauchy-Hadamard Sia $a_n \in \mathbf{C}$, $r := \limsup_n |a_n|^{-\frac{1}{n}}$:

$$z \in \mathbf{C}, \quad |z| < r \Rightarrow \sum_{n=0}^{\infty} |a_n z^n| < +\infty, \quad |z| > r \Rightarrow \sum_{n=0}^{\infty} |a_n z^n| = +\infty$$

$r :=$ raggio di convergenza, $D_r := \{z : |z| < r\} :=$ disco di convergenza .

ESEMPLI. $\sum_{n=0}^{\infty} z^n$ converge in $|z| < 1$ e $\sum_{n=0}^{\infty} z^n = \frac{1}{1-z}$.

$$\sum_{n=0}^{\infty} \frac{z^n}{n!} \text{ converge per ogni } z.$$

4. Definizione $\exp z := \sum_{n=0}^{\infty} \frac{z^n}{n!} \quad z \in \mathbf{C}$

Questa sarà assunta d'ora in avanti come definizione della funzione esponenziale (in ambito reale o complesso). In particolare, $\sum_{n=0}^{\infty} \frac{1}{n!}$ sarà la definizione del numero di Nepero. Nel seguito deriveremo le proprietà dell'esponenziale (reale o complesso).

Sia $f(z) := \sum_{n=0}^{\infty} a_n z^n \quad z \in D_r$ Tale posizione definisce una funzione di variabile complessa a valori complessi.

5. Continuitá. $f : D_r \rightarrow \mathbf{C}$ é continua in $z_0 \in D_r$ se:

$$\forall \epsilon > 0 \exists \delta > 0 : |z - z_0| \leq \delta \Rightarrow |f(z) - f(z_0)| \leq \epsilon$$

ovvero se $z_n \rightarrow_n z \Rightarrow f(z_n) \rightarrow_n f(z)$

6. Derivabilitá. $f : D_r \rightarrow \mathbf{C}$ é derivabile in $z_0 \in D_r$ con derivata $f'(z_0)$ se

$$\forall \epsilon > 0 \exists \delta > 0 : |z - z_0| \leq \delta \Rightarrow \left| \frac{f(z) - f(z_0)}{z - z_0} - f'(z_0) \right| \leq \epsilon$$

Anche qui, come nel caso reale: f é derivabile in $z_0 \Rightarrow f$ é continua in z_0 .

7. Esempio $f(z) = z^n$ é continua e derivabile, con $\frac{dz^n}{dz} = n z^{n-1}$

Prova. Se $|z_0| = \frac{tr}{1+\delta}$, $t < 1$, $\delta > 0$, $|z - z_0| \leq \delta |z_0|$ e quindi $|z| \leq tr$, allora

$$(*) \quad |z^n - z_0^n| \leq n |z - z_0| (tr)^{n-1} \quad (**) \quad \left| \frac{z^n - z_0^n}{z - z_0} - n z_0^{n-1} \right| \leq (n-1)^2 |z - z_0| (tr)^{n-2}$$

$$\acute{E} \quad |z^n - z_0^n| = |(z - z_0)(z^{n-1} + z^{n-2} z_0 + \dots + z z_0^{n-2} + z_0^{n-1})| \leq |z - z_0| n (tr)^{n-1},$$

$$\left| \frac{z^n - z_0^n}{z - z_0} - n z_0^{n-1} \right| = |z^{n-1} - z_0^{n-1} + z_0(z^{n-2} - z_0^{n-2}) + \dots + z_0^{n-2}(z - z_0)| \leq$$

$$\leq |z^{n-1} - z_0^{n-1}| + |z_0| |z^{n-2} - z_0^{n-2}| + \dots + |z_0|^{n-2} |z - z_0| \leq$$

$$\leq |z - z_0| [(n-1)(tr)^{n-2} + (n-2)|z_0|(tr)^{n-3} + \dots + |z_0|^{n-2}] \leq (n-1)^2 |z - z_0| (tr)^{n-2}.$$

8. Proposizione. $f(z) := \sum_{n=0}^{\infty} a_n z^n \quad z \in D_r$ é $C^\infty(D_r)$.

Proviamo che $\frac{d^k f}{dz^k}(z) = \sum_{j=0}^{\infty} \frac{(j+k)!}{j!} a_{j+k} z^j \quad \forall z \in D_r$. Come nel caso reale, basta provare la formula per $k = 1$. Da (**), si ottiene

$$\left| \frac{f(z) - f(z_0)}{z - z_0} - \sum_{n=1}^{\infty} n a_n z_0^{n-1} \right| \leq \sum_{n=2}^{\infty} |a_n| \left| \frac{z^n - z_0^n}{z - z_0} - n z_0^{n-1} \right| \leq$$

$$|z - z_0| \sum_{n=2}^{\infty} |a_n| (n-1)^2 (tr)^{n-2} \rightarrow_{z \rightarrow z_0} 0, \text{ perch\'e } \sum_{n=2}^{\infty} |a_n| (n-1)^2 (tr)^{n-2} < +\infty.$$

9. $\exp(z+w) = \exp z + \exp w \quad \forall z, w \in \mathbf{C}$. Seguirá da

10. Lemma (Prodotto secondo Cauchy). $\sum_{n=0}^{\infty} |z_n| + \sum_{n=0}^{\infty} |w_n| < +\infty \Rightarrow$

$$\sum_{n=0}^{\infty} \left| \sum_{j+k=n} z_j w_k \right| < +\infty, \quad \sum_{n=0}^{\infty} \left(\sum_{j+k=n} z_j w_k \right) = \left(\sum_{n=0}^{\infty} z_n \right) \left(\sum_{n=0}^{\infty} w_n \right)$$

Siano $s_N := \sum_{n=0}^N z_n, \quad \sigma_N := \sum_{n=0}^N w_n, \quad p_n := \sum_{n=0}^N \left(\sum_{j+k=n} z_j w_k \right) =$

$$= z_0 w_0 + (z_0 w_1 + z_1 w_0) + \dots + (z_0 w_N + z_1 w_{N-1} + \dots + z_{N-1} w_1 + z_N w_0) =$$

$$z_0 (w_0 + w_1 + \dots + w_N) + z_1 (w_0 + \dots + w_{N-1}) + \dots + z_N w_0. \quad \text{Dunque}$$

$$|s_N \sigma_N - p_N| =$$

$$|z_0 (w_0 + \dots + w_N) + z_1 (w_0 + \dots + w_N) + \dots + z_{N-1} (w_0 + \dots + w_N) + z_N (w_0 + \dots + w_N) -$$

$$[z_0 (w_0 + w_1 + \dots + w_N) + z_1 (w_0 + \dots + w_{N-1}) + \dots + z_{N-1} (w_0 + w_1) + z_N w_0]| =$$

$$|z_1 w_N + z_2 (w_{N-1} + w_N) + \dots + z_{N-1} (w_2 + \dots + w_N) + z_N (w_1 + \dots + w_N)| \leq$$

$$\leq \sum_{j=1}^n |z_j| |w_{N-j+1} + \dots + w_N| + \sum_{j=n+1}^N |z_j| |w_{N-j+1} + \dots + w_N| \leq$$

$$\leq \sup_{j \leq n} |z_j| \left(\sum_{k=N-n+1}^{\infty} |w_k| \right) + \sup_{j \geq n+1} |z_j| \left(\sum_{k=1}^{\infty} |w_k| \right) \quad n := \left[\frac{N}{2} \right]. \quad \text{Da}$$

$$\sum_{k=N-\left[\frac{N}{2}\right]+1}^{\infty} |w_k| \rightarrow_{N \rightarrow +\infty} 0, \quad \sup_{j \geq \left[\frac{N}{2}\right]+1} |z_j| \rightarrow_{N \rightarrow +\infty} 0, \quad \sup_j |z_j| < +\infty, \quad \sum_{k=1}^{\infty} |w_k| < \infty$$

segue $|s_N \sigma_N - p_N| \rightarrow_{N \rightarrow +\infty} 0$ e quindi $\lim_N p_N = \lim_N s_N \sigma_N$.

Prova di 9. $\exp(z+w) = \sum_{n=0}^{\infty} \frac{(z+w)^n}{n!} =$

$$\sum_{n=0}^{\infty} \left(\frac{1}{n!} \sum_{j+k=n} \frac{n!}{j! k!} z^j w^k \right) = \sum_{n=0}^{\infty} \left(\sum_{j+k=n} \frac{z^j w^k}{j! k!} \right) = \left(\sum_{n=0}^{\infty} \frac{z^n}{n!} \right) \left(\sum_{n=0}^{\infty} \frac{w^n}{n!} \right) = \exp z \exp w$$

ESERCIZIO. $e := \sum_{n=0}^{\infty} \frac{1}{n!} = \lim_{n \rightarrow +\infty} \left(1 + \frac{1}{n} \right)^n$ É

$$\left(1 + \frac{1}{n} \right)^n = \sum_{k=0}^n \frac{n!}{k! (n-k)!} \frac{1}{n^k} < \sum_{k=0}^n \frac{1}{k!} \quad \text{perché} \quad \frac{n!}{n^k (n-k)!} = \frac{(n-k)! (n-k-1) \dots n}{(n-k)! n \dots n} < 1$$

e quindi $\limsup_n \left(1 + \frac{1}{n} \right)^n \leq \sum_{n=0}^{\infty} \frac{1}{n!};$ Viceversa, $n > n_0 \Rightarrow$

$(1 + \frac{1}{n})^n > \sum_{k=0}^{n_0} \frac{n!}{k!(n-k)!} \frac{1}{n^k} \Rightarrow \liminf_n (1 + \frac{1}{n})^n \geq \sum_{k=0}^{n_0} \frac{1}{k!} \lim_n \frac{n!}{n^k (n-k)!} = \sum_{k=0}^{n_0} \frac{1}{k!}, \quad \forall n_0$
 perché $\frac{n!}{n^k (n-k)!} = (1 - \frac{1}{n})(1 - \frac{2}{n}) \dots (1 - \frac{k-1}{n}) \rightarrow_n 0$ e quindi $\liminf_n (1 + \frac{1}{n})^n \geq \sum_{k=0}^{\infty} \frac{1}{k!}$

- 11.** (i) $\exp(-z) = (\exp z)^{-1}$ (ii) $\exp r = e^r \quad \forall r \in \mathbf{Q}$.
 (iii) $\overline{\exp z} = \exp \bar{z}$, (iv) $|\exp(ix)| = 1 \quad \forall x \in \mathbf{R}$.

In particolare, $x \rightarrow \exp x$, $x \in \mathbf{R}$ é prolungamento continuo di $r \rightarrow e^r$, $r \in \mathbf{Q}$.

(i) $1 = \exp(z - z) = \exp z \exp(-z)$ (ii) se $p \in \mathbf{N}$, $z \in \mathbf{C}$,
 $(\exp z)^p = \exp(pz) \quad \forall p \in \mathbf{N}$ e in particolare $(\exp(\frac{1}{p}))^p = e$ ovvero $\exp(\frac{1}{p}) = e^{\frac{1}{p}}$.
 Quindi $\exp(\frac{p}{q}) = (\exp \frac{1}{q})^p = (e^{\frac{1}{q}})^p = e^{\frac{p}{q}}$.

(iii) $\exp \bar{z} = \lim_{N \rightarrow +\infty} \sum_{n=0}^N \frac{\bar{z}^n}{n!} = \lim_{N \rightarrow +\infty} \sum_{n=0}^N \overline{\frac{z^n}{n!}} = \overline{\lim_{N \rightarrow +\infty} \sum_{n=0}^N \frac{z^n}{n!}} = \overline{\exp z}$.

(iv) da (i) segue $|\exp(ix)| = |\exp(-ix)|$. Ma $|\exp(-ix)| = |\exp(ix)|^{-1}$.

Per quanto visto, $\exp(x + iy) = \exp x \exp(iy) = (\sum_0^{\infty} \frac{x^n}{n!}) \sum_0^{\infty} \frac{(iy)^n}{n!} \quad x, y \in \mathbf{R}$. É

$$\operatorname{Re}(\exp iy) = \sum_{n=0}^{\infty} (-1)^n \frac{y^{2n}}{(2n)!} \quad \operatorname{Im}(\exp iy) = \sum_{n=0}^{\infty} (-1)^n \frac{y^{2n+1}}{(2n+1)!}$$

12. Definizione $\cos y := \operatorname{Re}(\exp iy) \quad \sin y := \operatorname{Im}(\exp iy) \quad y \in \mathbf{R}$

Notiamo che $\frac{d}{dx} \operatorname{Im}(\exp iy) = \operatorname{Re}(\exp iy) \quad \frac{d}{dx} \operatorname{Re}(\exp iy) = -\operatorname{Im}(\exp iy)$

13. $\exists T > 0 : \exp(iT) = 1, \exp(it) \neq 1 \quad \forall t \in (0, T), \exp[i(t+T)] = \exp(it) \quad \forall t \quad (\pi := \frac{T}{2})$. Inoltre, $\exp(i\theta) = 1 \Leftrightarrow \frac{\theta}{2\pi} \in \mathbf{Z}$.

Infatti, $\cos 0 = 1 \Rightarrow \exists \underline{t} : \cos t \geq \frac{1}{2} \quad \forall t \in [0, \underline{t}] \Rightarrow \sin \underline{t} = \int_0^{\underline{t}} \cos \tau \, d\tau \geq \frac{1}{2} \underline{t}$.
 $\cos t > 0 \quad \forall t \in [\underline{t}, \bar{t}] \Rightarrow \sin \bar{t} \geq \frac{1}{2} \bar{t} \quad \forall t \in [\underline{t}, \bar{t}] \Rightarrow -2 \leq \cos \bar{t} - \cos \underline{t} = -\int_{\underline{t}}^{\bar{t}} \sin t \, dt \leq$
 $-(\bar{t} - \underline{t}) \sin \underline{t} \leq -\frac{1}{2} \underline{t} (\bar{t} - \underline{t}) \Rightarrow \bar{t} \leq \underline{t} + \frac{4}{\underline{t}} \Rightarrow \exists t \leq \underline{t} + \frac{4}{\underline{t}} < +\infty : \cos t = 0$.
 Sia $\frac{T}{4} := \inf\{t : \cos t = 0\}$. Da $\cos \frac{T}{4} = 0$ segue $\exp(i\frac{T}{4}) = i$ e quindi $\exp(iT) = 1$.
 Inoltre, $t \in (0, T) \Rightarrow \exp(it) \neq 1$ perché $\exp(it) = 1 \Rightarrow \exp(i\frac{t}{4}) = \pm 1$ op. $\exp(i\frac{t}{4}) = \pm i \Rightarrow \cos \frac{t}{4} = \pm 1$ oppure $\cos \frac{t}{4} = 0$. Ma $0 < t < T \Rightarrow \cos \frac{t}{4} \in (0, 1)$.

Poi, $\exp[i(t+T)] = \exp(it) \exp(iT) = \exp(it) \quad \forall t$. Infine,

$\theta \in (2k\pi, 2(k+1)\pi) \Rightarrow \exp(i\theta) = \exp[i(\theta - 2k\pi)] \neq 1$ perché $\theta - 2k\pi \in (0, 2\pi)$.

NOTA. É $\exp(z + 2k\pi i) = \exp z \exp(2k\pi i) = \exp z$: la funzione $\exp z$ é periodica di periodo (complesso) $2\pi i$.

14. (i) $\forall z \in \mathbf{C}$, con $|z| = 1$, $\exists ! t \in (-\pi, \pi] : z = \exp(it)$. Posto $\arg z := t$, $\text{Arg} z := \{\arg z + 2k\pi, k \in \mathbf{Z}\}$, é $z = \exp(i \arg z) = \exp(i \text{Arg} z)$.

(ii) Sia $w = |w| \exp(i \arg w)$. Allora
 $w = \exp z \Leftrightarrow z \in \{\log |w| + i \text{Arg} w\}$.

(i) $\cos t$ é biiezione tra $[0, \pi]$ e $[-1, 1]$. Infatti $\sin t = 0$, $\sin s > 0$ in $[0, t] \Rightarrow \exp(it) = -1 \Rightarrow \exp(\frac{t}{2}i) = \sqrt{-1} \Rightarrow \cos \frac{t}{2} = 0 \Rightarrow t \geq \pi$ e cioé $(\cos t)' = -\sin t < 0$ in $(0, \pi)$. Inoltre $\exp(i\pi) = \exp(\frac{\pi}{2}i)^2 = -1 \Rightarrow \cos \pi = -1$. Infine, $\cos 0 = 1$.

Allora, $z = x + iy$, $x^2 + y^2 = 1$, $\Rightarrow |x| \leq 1 \Rightarrow \exists ! t \in [0, \pi] : x = \cos t$, $y = \sqrt{1 - \cos^2 t} = \sin t$, se $y \geq 0$. Se $y < 0$, $\bar{z} = \exp(it)$, $t \in (0, \pi)$ e quindi $z = \exp(i\tau)$, $\tau = -t \in (-\pi, 0)$.

(ii) $\exp z = w \Leftrightarrow \exp(\text{Re} z) \exp(i \text{Im} z) = |w| \exp(i \arg w) \Leftrightarrow \exp \text{Re} z = \log |w|$ e $\frac{\text{Im} z - t}{2\pi} \in \mathbf{Z} \Leftrightarrow z \in \{\log |w| + i \text{Arg} w\}$.

15. Definizione di logaritmo in \mathbf{C} $\forall w \neq 0$, $\text{Log} w := \{\log |w| + i \text{Arg} w\}$

La funzione $\log w := \log |w| + i \arg w$ si chiama valore principale del logaritmo.

Esempi. $\text{Log} x = \log x + 2k\pi i$, $\forall x > 0$, $\text{Log} x = \log |x| + (2k+1)\pi i$, $\forall x > 0$.
 $\text{Log}(-1) = \pi i$, $\text{Log} i = \frac{\pi}{2}i$, $\text{Log}(1-i) = \log \sqrt{2} + (2k - \frac{1}{4})i$.

Esercizio. $\text{Log}(zw) = \text{Log} z + \text{Log} w$ ove, dati $A, B \subset \mathbf{C}$,
 $A + B := \{a + b : a \in A, b \in B\}$. Infatti $\text{Arg}(zw) = \text{Arg} z + \text{Arg} w$.

$\text{Log}(-z) = \{\log z + (2k+1)\pi i\} \forall z \neq 0$.

Trovare l'errore in $z^2 = (-z)^2 \Rightarrow \text{Log}(z)^2 = \text{Log}(-z)^2 \Rightarrow \text{Log} z + \text{Log} z = \text{Log}(-z) + \text{Log}(-z) \Rightarrow 2\text{Log} z = 2\text{Log}(-z) \Rightarrow \text{Log} z = \text{Log}(-z)$.

15. Potenze in \mathbf{C} Se $a, z \in \mathbf{C}$, $a \neq 0$

$a^z := \exp(z \text{Log} a) = \{\exp[z(\log |a| + i(\arg a + 2k\pi))]\}$

Esempi. Se $z = n \in \mathbf{N}$, $a^n = a \times \dots \times a$ (n volte).

Se $z = \frac{1}{n}$, $n \in \mathbf{N}$, $a^{\frac{1}{n}} = \{|a|^{\frac{1}{n}} \exp \frac{\arg a + 2k\pi}{n}, k = 0, \dots, n-1\}$ (le n radici complesse di a).

Se $z \notin \mathbf{Q}$, a^z é un insieme infinito. In particolare, $e^z = \exp z$ se e solo se $z = 0, 1, \dots$

16. Definizione

$$\cos z = \sum_{n=0}^{\infty} (-1)^n \frac{z^{2n}}{(2n)!}, \quad \sin z = \sum_{n=0}^{\infty} (-1)^n \frac{z^{2n+1}}{(2n+1)!} \quad \forall z \in \mathbf{C}$$

$$\cosh z = \sum_{n=0}^{\infty} \frac{z^{2n}}{(2n)!} \quad \sinh z = \sum_{n=0}^{\infty} \frac{z^{2n+1}}{(2n+1)!} \quad \forall z \in \mathbf{C}$$

Dunque $\cosh z + \sinh z = \exp z$, $\exp(-z) = \cosh z - \sinh z$, da cui

$$\cosh z = \frac{1}{2}(\exp z + \exp(-z)), \quad \sinh z = \frac{1}{2}(\exp z - \exp(-z))$$

16. Le formule di Eulero

$$(i) \quad e^{iz} = \cos z + i \sin z, \quad e^{-iz} = \cos z - i \sin z \quad \forall z \in \mathbf{C}$$

$$(ii) \quad \cos z = \frac{e^{iz} + e^{-iz}}{2}, \quad \sin z = \frac{e^{iz} - e^{-iz}}{2i} \quad \forall z \in \mathbf{C}$$

$$(i) \quad \text{Infatti } \exp(iz) = \sum_{n=0}^{\infty} (i)^{2n} \frac{z^{2n}}{2n!} + \sum_{n=0}^{\infty} (i)^{2n+1} \frac{z^{2n+1}}{(2n+1)!} = \left(\sum_{n=0}^{\infty} (-1)^n \frac{z^{2n}}{2n!} \right) + i \sum_{n=0}^{\infty} (-1)^n \frac{z^{2n+1}}{(2n+1)!} = \cos z + i \sin z. \text{ In particolare,}$$

$$e^{it} = \cos t + i \sin t \quad \forall t \in \mathbf{R}, \quad e^{-it} = \cos t - i \sin t \quad \forall t \in \mathbf{R}$$

Sommando (sottraendo) le formule in (i), si ottiene (ii).

Usando (ii), troviamo

$$\cos z = \cosh iz, \quad \sinh iz = i \sin z$$

ESERCIZIO.

Provare che $\sin z, \cos z$ sono funzioni 2π periodiche, e che $\sin^2 z + \cos^2 z \equiv 1$.

Provare che $\sinh z, \cosh z$ sono $2\pi i$ periodiche e $\cosh^2 z - \sinh^2 z \equiv 1$