

Cultivating Complex Analysis: The argument principle (5.4.1)

Jiří Lebl

Departemento pri Matematiko de Oklahoma Ŝtata Universitato

Terminology: *zeros/poles counted with multiplicity:* $f(z) = z^2(z - 1)^3$ has the zeros $z_1, z_2, z_3, z_4, z_5 = 0, 0, 1, 1, 1$.

Terminology: zeros/poles counted with multiplicity: $f(z) = z^2(z - 1)^3$ has the zeros $z_1, z_2, z_3, z_4, z_5 = 0, 0, 1, 1, 1$.

Theorem (Argument principle)

Suppose $U \subset \mathbb{C}$ is open and Γ is a cycle in U homologous to zero in U . Suppose $f: U \rightarrow \mathbb{C}_\infty$ is a meromorphic function with no zeros or poles on Γ . Let z_1, \dots, z_n denote the zeros of f counted with multiplicity, and let p_1, \dots, p_ℓ denote the poles of f counted with multiplicity. Then

$$\frac{1}{2\pi i} \int_{\Gamma} \frac{f'(z)}{f(z)} dz = \sum_{k=1}^n n(\Gamma; z_k) - \sum_{k=1}^{\ell} n(\Gamma; p_k).$$

Terminology: zeros/poles counted with multiplicity: $f(z) = z^2(z - 1)^3$ has the zeros $z_1, z_2, z_3, z_4, z_5 = 0, 0, 1, 1, 1$.

Theorem (Argument principle)

Suppose $U \subset \mathbb{C}$ is open and Γ is a cycle in U homologous to zero in U . Suppose $f: U \rightarrow \mathbb{C}_\infty$ is a meromorphic function with no zeros or poles on Γ . Let z_1, \dots, z_n denote the zeros of f counted with multiplicity, and let p_1, \dots, p_ℓ denote the poles of f counted with multiplicity. Then

$$\frac{1}{2\pi i} \int_{\Gamma} \frac{f'(z)}{f(z)} dz = \sum_{k=1}^n n(\Gamma; z_k) - \sum_{k=1}^{\ell} n(\Gamma; p_k).$$

Furthermore, if $h: U \rightarrow \mathbb{C}$ is holomorphic, then

$$\frac{1}{2\pi i} \int_{\Gamma} h(z) \frac{f'(z)}{f(z)} dz = \sum_{k=1}^n n(\Gamma; z_k) h(z_k) - \sum_{k=1}^{\ell} n(\Gamma; p_k) h(p_k).$$

Terminology: zeros/poles counted with multiplicity: $f(z) = z^2(z - 1)^3$ has the zeros $z_1, z_2, z_3, z_4, z_5 = 0, 0, 1, 1, 1$.

Theorem (Argument principle)

Suppose $U \subset \mathbb{C}$ is open and Γ is a cycle in U homologous to zero in U . Suppose $f: U \rightarrow \mathbb{C}_\infty$ is a meromorphic function with no zeros or poles on Γ . Let z_1, \dots, z_n denote the zeros of f counted with multiplicity, and let p_1, \dots, p_ℓ denote the poles of f counted with multiplicity. Then

$$\frac{1}{2\pi i} \int_{\Gamma} \frac{f'(z)}{f(z)} dz = \sum_{k=1}^n n(\Gamma; z_k) - \sum_{k=1}^{\ell} n(\Gamma; p_k).$$

Furthermore, if $h: U \rightarrow \mathbb{C}$ is holomorphic, then

$$\frac{1}{2\pi i} \int_{\Gamma} h(z) \frac{f'(z)}{f(z)} dz = \sum_{k=1}^n n(\Gamma; z_k) h(z_k) - \sum_{k=1}^{\ell} n(\Gamma; p_k) h(p_k).$$

of poles/zero normally countable, but can assume finite above.

Suppose $n(\Gamma; z) = 1$ or 0 for all $z \in U$.

The “inside of Γ ” are the points where $n(\Gamma; z) = 1$.

If there are n zeros and ℓ poles (counting multiplicity) inside Γ , then

$$\frac{1}{2\pi i} \int_{\Gamma} \frac{f'(z)}{f(z)} dz = n - \ell.$$

Suppose $n(\Gamma; z) = 1$ or 0 for all $z \in U$.

The “inside of Γ ” are the points where $n(\Gamma; z) = 1$.

If there are n zeros and ℓ poles (counting multiplicity) inside Γ , then

$$\frac{1}{2\pi i} \int_{\Gamma} \frac{f'(z)}{f(z)} dz = n - \ell.$$

The integral $\int_{\Gamma} \frac{f'(z)}{f(z)} dz$ gives i times the change in argument of f as we traverse Γ , since the “antiderivative” of $\frac{f'(z)}{f(z)}$ is $\log f(z) = \log|f(z)| + i \arg f(z)$.

Suppose $n(\Gamma; z) = 1$ or 0 for all $z \in U$.

The “inside of Γ ” are the points where $n(\Gamma; z) = 1$.

If there are n zeros and ℓ poles (counting multiplicity) inside Γ , then

$$\frac{1}{2\pi i} \int_{\Gamma} \frac{f'(z)}{f(z)} dz = n - \ell.$$

The integral $\int_{\Gamma} \frac{f'(z)}{f(z)} dz$ gives i times the change in argument of f as we traverse Γ , since the “antiderivative” of $\frac{f'(z)}{f(z)}$ is $\log f(z) = \log|f(z)| + i \arg f(z)$.

Another interpretation:

$$\frac{1}{2\pi i} \int_{\gamma} \frac{f'(z)}{f(z)} dz = \frac{1}{2\pi i} \int_{f \circ \gamma} \frac{1}{\zeta} d\zeta = n(f \circ \gamma; 0).$$

Proof: $h(z)\frac{f'(z)}{f(z)}$ has isolated singularities at the zeros and poles of f .

Proof: $h(z)\frac{f'(z)}{f(z)}$ has isolated singularities at the zeros and poles of f . Let S be the set of zeros and poles of f .

Proof: $h(z)\frac{f'(z)}{f(z)}$ has isolated singularities at the zeros and poles of f . Let S be the set of zeros and poles of f . By residue theorem

$$\frac{1}{2\pi i} \int_{\Gamma} h(z) \frac{f'(z)}{f(z)} dz = \sum_{p \in S} n(\Gamma; p) \operatorname{Res} \left(h \frac{f'}{f}; p \right).$$

Proof: $h(z)\frac{f'(z)}{f(z)}$ has isolated singularities at the zeros and poles of f . Let S be the set of zeros and poles of f . By residue theorem

$$\frac{1}{2\pi i} \int_{\Gamma} h(z) \frac{f'(z)}{f(z)} dz = \sum_{p \in S} n(\Gamma; p) \operatorname{Res} \left(h \frac{f'}{f}; p \right).$$

Consider a zero of f of multiplicity m or pole of order $-m$.
WLOG suppose it is the origin.

Proof: $h(z)\frac{f'(z)}{f(z)}$ has isolated singularities at the zeros and poles of f . Let S be the set of zeros and poles of f . By residue theorem

$$\frac{1}{2\pi i} \int_{\Gamma} h(z) \frac{f'(z)}{f(z)} dz = \sum_{p \in S} n(\Gamma; p) \operatorname{Res} \left(h \frac{f'}{f}; p \right).$$

Consider a zero of f of multiplicity m or pole of order $-m$.
WLOG suppose it is the origin.

Write $f(z) = z^m F(z)$ where $F(0) \neq 0$ and $h(z) = h(0) + zH(z)$.

Proof: $h(z)\frac{f'(z)}{f(z)}$ has isolated singularities at the zeros and poles of f . Let S be the set of zeros and poles of f . By residue theorem

$$\frac{1}{2\pi i} \int_{\Gamma} h(z) \frac{f'(z)}{f(z)} dz = \sum_{p \in S} n(\Gamma; p) \operatorname{Res} \left(h \frac{f'}{f}; p \right).$$

Consider a zero of f of multiplicity m or pole of order $-m$.
WLOG suppose it is the origin.

Write $f(z) = z^m F(z)$ where $F(0) \neq 0$ and $h(z) = h(0) + zH(z)$.

$$h(z) \frac{f'(z)}{f(z)} = (h(0) + zH(z)) \frac{mz^{m-1}F(z) + z^m F'(z)}{z^m F(z)}$$

Proof: $h(z)\frac{f'(z)}{f(z)}$ has isolated singularities at the zeros and poles of f . Let S be the set of zeros and poles of f . By residue theorem

$$\frac{1}{2\pi i} \int_{\Gamma} h(z) \frac{f'(z)}{f(z)} dz = \sum_{p \in S} n(\Gamma; p) \operatorname{Res} \left(h \frac{f'}{f}; p \right).$$

Consider a zero of f of multiplicity m or pole of order $-m$.
WLOG suppose it is the origin.

Write $f(z) = z^m F(z)$ where $F(0) \neq 0$ and $h(z) = h(0) + zH(z)$.

$$h(z) \frac{f'(z)}{f(z)} = (h(0) + zH(z)) \frac{mz^{m-1}F(z) + z^m F'(z)}{z^m F(z)} = m h(0) \frac{1}{z} + h(0) \frac{F'(z)}{F(z)} + H(z) \frac{mF(z) + zF'(z)}{F(z)}.$$

Proof: $h(z)\frac{f'(z)}{f(z)}$ has isolated singularities at the zeros and poles of f . Let S be the set of zeros and poles of f . By residue theorem

$$\frac{1}{2\pi i} \int_{\Gamma} h(z) \frac{f'(z)}{f(z)} dz = \sum_{p \in S} n(\Gamma; p) \operatorname{Res} \left(h \frac{f'}{f}; p \right).$$

Consider a zero of f of multiplicity m or pole of order $-m$.
WLOG suppose it is the origin.

Write $f(z) = z^m F(z)$ where $F(0) \neq 0$ and $h(z) = h(0) + zH(z)$.

$$h(z) \frac{f'(z)}{f(z)} = (h(0) + zH(z)) \frac{mz^{m-1}F(z) + z^m F'(z)}{z^m F(z)} = m h(0) \frac{1}{z} + h(0) \frac{F'(z)}{F(z)} + H(z) \frac{mF(z) + zF'(z)}{F(z)}.$$

Everything except $m h(0) \frac{1}{z}$ is holomorphic. So

$$\operatorname{Res} \left(h \frac{f'}{f}; 0 \right) = m h(0) \quad \square$$

Application: Locate zeros of holomorphic f (e.g. polynomials) by computing (even numerically)

$$\frac{1}{2\pi i} \int_{\Gamma} \frac{f'(z)}{f(z)} dz.$$

Application: Locate zeros of holomorphic f (e.g. polynomials) by computing (even numerically)

$$\frac{1}{2\pi i} \int_{\Gamma} \frac{f'(z)}{f(z)} dz.$$

Related application:

If z_1, \dots, z_n are zeros of f inside Γ (going around them once), then

$$\frac{1}{2\pi i} \int_{\Gamma} z^k \frac{f'(z)}{f(z)} dz = z_1^k + \dots + z_n^k.$$

Application: Locate zeros of holomorphic f (e.g. polynomials) by computing (even numerically)

$$\frac{1}{2\pi i} \int_{\Gamma} \frac{f'(z)}{f(z)} dz.$$

Related application:

If z_1, \dots, z_n are zeros of f inside Γ (going around them once), then

$$\frac{1}{2\pi i} \int_{\Gamma} z^k \frac{f'(z)}{f(z)} dz = z_1^k + \dots + z_n^k.$$

If there is one simple zero z_0 of f within Γ , then

$$\frac{1}{2\pi i} \int_{\Gamma} z \frac{f'(z)}{f(z)} dz = z_0.$$