Solutions to Homework #15

Problem 1. V.3, #7. Consider the power series $\sum_{k=0}^{\infty} (2 + (-1)^k)^k z^k$.

- (a) Use the Cauchy-Hadamard formula to find the radius of convergence of this series.
- (b) What happens when the ratio test is applied?
- (c) Explicitly evaluate the sum of the series.

Solution/Proof. Let $a_k = (2 + (-1)^k)^k$. That is, $a_k = \begin{cases} 1 & \text{if } k \text{ is odd,} \\ 3^k & \text{if } k \text{ is even.} \end{cases}$

Part (a): We compute

$$\limsup_{k \to \infty} \sqrt[k]{|a_k|} = \lim_{n \to \infty} \sup \left(\left\{ \sqrt[k]{1} \middle| k \ge n \text{ odd} \right\} \cup \left\{ \sqrt[k]{3^k} \middle| k \ge n \text{ even} \right\} \right)$$
$$= \lim_{n \to \infty} \max\{1, 3\} = \lim_{n \to \infty} 3 = 3.$$

Hence, by Cauchy-Hadamard, the radius of convergence is 1/3.

Part (b): If we apply the ratio test, we have

$$\left| \frac{a_k}{a_{k+1}} \right| = \frac{1}{3^{k+1}}$$
 for k odd, $\left| \frac{a_k}{a_{k+1}} \right| = 3^k$ for k even.

Thus, $\lim_{k\to\infty} \left| \frac{a_k}{a_{k+1}} \right|$ diverges, since the odd terms go to 0, and the even terms go to ∞ . That is, the ratio test is inconclusive

Part (c): To sum the series, sum the even and odd terms separately. That is, writing k = 2n for the even terms, and k = 2n + 1 for the odd terms, the Geometric Series Test yields

$$\sum_{k=0}^{\infty} a_k z^k = \sum_{n=0}^{\infty} 3^{2n} z^{2n} + \sum_{n=0}^{\infty} z^{2n+1} = \boxed{\frac{1}{1 - 9z^2} + \frac{z}{1 - z^2}}$$

Problem 2. V.4 #1(a,b,d). Find the radius of convergence of the power series for each of the following functions, expanding about the indicated point.

(a)
$$\frac{1}{z-1}$$
, about $z=i$ (b) $\frac{1}{\cos z}$, about $z=0$ (d) $\log z$, about $z=1+2i$

Solutions. (a): Note that $|1-i| = \sqrt{2}$. Therefore, $f(z) = \frac{1}{z-1}$ is analytic on $D(i, \sqrt{2})$ but blows up at the point z = 1 at distance $\sqrt{2}$ from i.

Therefore, by the second Corollary on page 146, the radius of convergence is $\sqrt{2}$

(b): The function $\cos z$ has zeros at all odd multiples of $\pi/2$ and nowhere else.

Therefore, $f(z) = \frac{1}{\cos z}$ is analytic on $D(0, \pi/2)$ but blows up at the points $z = \pm \pi/2$ at distance $\pi/2$ from 0.

Therefore, by the second Corollary on page 146, the radius of convergence is $\pi/2$

(c): The function Log z fails to be analytic at z=0, which is at distance $|1+2i|=\sqrt{5}$ from 1+2i.

At the same time, Log z is analytic on a region (e.g., the slit plane) containing the disk $D(1+2i,\sqrt{5})$. Therefore, by the second Corollary on page 146, the radius of convergence is $\sqrt{5}$

Problem 3. V.4 #2. Prove that the radius of convergence of the power series expansion of $\frac{z^2-1}{z^3-1}$ about z=2 is $R=\sqrt{7}$.

Proof. Let $f(z) = \frac{z^2 - 1}{z^3 - 1}$, and then, cancelling a factor of z - 1 from both numerator and denominator, let $g(z) = \frac{z + 1}{z^2 + z + 1}$.

Note that g is analytic on a larger domain than f is — g is defined at 1, in particular — but there cannot an analytic extension of either function that is analytic at either of the roots of $z^2 + z + 1$, since the value of |g(z)| blows up to ∞ at those points.

The roots of z^2+z+1 are $z=\frac{-1\pm\sqrt{1-4}}{2}=-\frac{1}{2}\pm\frac{\sqrt{3}}{2}i$, by the quadratic formula. Both of these points are at distance $\sqrt{\left(2+\frac{1}{2}\right)^2+\left(\frac{\sqrt{3}}{2}\right)^2}=\sqrt{\frac{25}{4}+\frac{3}{4}}=\sqrt{7}$ from z=2.

Thus, g is analytic on $D(2,\sqrt{7})$, but no extension of g is analytic on any larger open disk.

Therefore, by the second Corollary on page 146, the radius of convergence is $\sqrt{7}$.

QED

Problem 4. V.4 #3. Find the power series expansion of Log z about the point z = i - 2. Working directly from this series, prove that its radius of convergence is $R = \sqrt{5}$. Explain why this does not contradict the discontinuity of Log z at z = -2.

Solution/Proof. Let f(z) = Log z. Then $f'(z) = z^{-1}$, so that $f''(z) = -z^{-2}$ and $f'''(z) = 2z^{-3}$, and in general, $f^{(k)}(z) = (-1)^{k-1}(k-1)!z^{-k}$.

Thus, f(i-2) = Log(i-2), but for $k \ge 1$, we have $f^{(k)}(i-2) = (-1)^{k-1}(k-1)!(i-2)^k$.

Therefore, by the Taylor series formula (4.1), (4.2) on page 144, we have

$$f(z) = \text{Log}(i-2) + \sum_{k \ge 1} a_k (z - (i-2))^k$$
, where $a_k = \frac{(-1)^{k-1} (k-1)! (i-2)^{-k}}{k!} = \frac{(-1)^k}{k(i-2)^k}$.

Applying the ratio test (from page 141), the radius of convergence is

$$R = \lim_{k \to \infty} \left| \frac{a_k}{a_{k+1}} \right| = \lim_{k \to \infty} \frac{k+1}{k} \cdot |i-2| = |i-2| = \sqrt{5}, \text{ as claimed.}$$

This does not contract the discontinuity of Log z at -2 (and along the slit $(-\infty,0]$), because there is a different analytic branch of log z — say, with arg $z \in (0,2\pi)$, which has branch cut along $[0,\infty)$ — for which the disk $D(i-2,\sqrt{5})$ is contained in the domain.

Problem 5. V.4, #12. Let f(z) be an analytic function with power series expansion $\sum a_n z^n$. If f is an even function (i.e., f(-z) = f(z)), prove that $a_n = 0$ for all n odd. If f is an odd function (i.e., f(-z) = -f(z)), prove that $a_n = 0$ for all n even.

Proof. Define g(z) = f(-z). Then by the Chain Rule, we have g'(z) = -f'(-z) and g''(z) = f''(-z); proceeding inductively, we have $g^{(k)}(z) = (-1)^k f^{(k)}(z)$.

Thus, for any $k \ge 0$, we have $g^{(k)}(0) = (-1)^k f^{(k)}(0)$.

Since g is also analytic, we may write $g(z) = \sum b_n z^n$. By the Theorem on page 144, we have $a_n = \frac{f^{(n)}(0)}{n!}$ and $b_n = \frac{g^{(n)}(0)}{n!}$. It follows that $b_n = (-1)^n a_n$ for all $n \ge 0$.

Case 1: f is even. Then g = f, and hence, by the uniqueness of power series expansions (via the first Corollary on page 146), we have $b_n = a_n$ for all n.

On the other hand, by the above, for any n odd, we have $b_n = (-1)^n a_n = -a_n$. That is, $a_n = -a_n$, and hence $a_n = 0$, as desired.

Case 2: f is odd. Then g = -f, and hence, by the uniqueness of power series expansions (via the first Corollary on page 146), we have $b_n = -a_n$ for all n.

On the other hand, by the above, for any n even, we have $b_n = (-1)^n a_n = a_n$. That is, $a_n = -a_n$, and hence $a_n = 0$, as desired. QED