

Lecture 13

Residue at ∞

Definition: Let C be a simple closed p.w. smooth curve enclosing all finite singularities of f . Orient C in **clockwise** direction. Then, residue of f at $z = \infty$ is defined as

$$\operatorname{res}_{z=\infty} f(z) = \frac{1}{2\pi i} \oint_C f(z) dz.$$

Proposition. The residue of $f(z)$ at $z = \infty$ is negative of coefficient of z in the Laurent's expansion of $f\left(\frac{1}{z}\right)$ in $0 < |z| < d$, where d is so small that $0 < |z| < d$ does not contain any singularity of $f\left(\frac{1}{z}\right)$.

Proof. Let C_R be a circle of sufficiently large radius R , enclosing all finite singularities of $f(z)$ such that $C_{1/R}$ does not contain any singularity of $f(1/z)$ except at $z = 0$ and $\frac{1}{R} < d$. By definition,

$$\begin{aligned} \operatorname{res}_{z=\infty} f(z) &= \frac{1}{2\pi i} \oint_{C_R} f(w) dw \\ &= \underset{\text{(putting } w=1/z)}{-\frac{1}{2\pi i} \oint_{C_{1/R}} \frac{f\left(\frac{1}{z}\right)}{z^2} dz}, \end{aligned}$$

($C_{1/R}$ being counterclockwise oriented circle of radius $1/R$)

$$\begin{aligned} &= - \text{coefficient of } z \text{ in the Laurent's expansion of } f(1/z) \\ &\text{in } 0 < |z| < \frac{1}{R}. \end{aligned}$$

Example: Consider the function $f(z) = \frac{1}{z} + z^n$. It has a pole of order 1 at $z = 0$ and a pole of order n at $z = \infty$. $\operatorname{Res}_{z=0} f(z) = 1$ and by the above proposition $\operatorname{Res}_{z=\infty} f(z) = -1$.

Proposition. . If a function $f(z)$ is analytic inside and on a simple, closed, p.w. smooth curve C , except for having finitely singularities at the points z_1, z_2, \dots, z_n enclosed in C and a singularity at $z = \infty$. Then,

$$\sum_{k=1}^n \operatorname{res}_{z=z_k} f(z) + \operatorname{res}_{z=\infty} f(z) = 0 .$$

Proof. Follows by using Cauchy Residue Theorem and the definition of residue at ∞ .

Techniques for Evaluation of Residues

1. $f(z)$ has a simple pole at $z = a$. In this case the Laurent's expansion of $f(z)$ is

$$f(z) = \sum_{n=0}^{\infty} c_n (z-a)^n + \frac{d_1}{z-a}.$$

Therefore,

$$\boxed{\operatorname{res}_{z=a} f(z) = d_1 = \lim_{z \rightarrow a} (z-a) f(z)}$$

If $f(z) = \frac{g(z)}{h(z)}$, where $h(z)$ has a simple zero at $z = a$ and $g(a) \neq 0$, then $f(z)$ has a simple pole at $z = a$. In this case,

$$d_1 = \lim_{z \rightarrow a} (z-a) \frac{g(z)}{h(z)} = \lim_{z \rightarrow a} \frac{(z-a)g(z)}{h(z) - h(a)} = \frac{g(a)}{h'(a)}$$

If $f(z) = \frac{g(z)}{h(z)}$, where $h(z)$ has a simple zero at $z = a$, $g(a) \neq 0$, then

$$d_1 = \frac{g(a)}{h'(a)}$$

Example 1. $f(z) = \cot z$.

The function $f(z) = \cot z = \frac{\cos z}{\sin z}$ has simple poles at the points $z = n\pi$ & $\cos n\pi \neq 0$. Therefore,

$$\operatorname{res}_{z=n\pi} f(z) = \frac{\cos n\pi}{\cos n\pi} = 1.$$

(Note the difficulty in finding Laurent's expansion of $\cot z$ in deleted neighbourhood of the points $n\pi$)

Example 2. $f(z) = \frac{z}{z^n - 1}$.

Since the function $z^n - 1$ has simple zeros at the points

$z_k = e^{\frac{2\pi ik}{n}}$, $k = 0, \dots, n-1$, the function $f(z) = \frac{z}{z^n - 1}$ has simple

pole at these points. Therefore,

$$\operatorname{res}_{z=z_k} f(z) = \left(\frac{z}{nz^{n-1}} \right)_{z=z_k} = \frac{z_k}{nz_k^{n-1}} = \frac{z_k^2}{n} = \frac{1}{n} e^{\frac{4\pi ik}{n}}.$$

$f(z)$ has a pole of order m at $z = a$.

Denote $\varphi(z) = (z - a)^m f(z)$. Then, $\varphi(z)$ is analytic in some neighbourhood of the point a . Let, the Taylor series expansion of $\varphi(z)$ in this neighbourhood be

$$\varphi(z) = \varphi(a) + \varphi'(a)(z - a) + \dots + \frac{\varphi^{(m-1)}(a)}{(m-1)!} (z - a)^{m-1} + \dots$$

Therefore, the Laurent's expansion of $f(z)$ in the deleted neighbourhood of a is

$$f(z) = \frac{\varphi(z)}{(z - a)^m} = \frac{\varphi^{(m-1)}(a)}{(m-1)!} \frac{1}{(z - a)} + \dots + \varphi(a) \frac{1}{(z - a)^m} \\ + \text{nonnegative powers of } (z - a)$$

$$\Rightarrow d_1 = \text{coefficient of } \frac{1}{z - a} = \frac{\varphi^{(m-1)}(a)}{(m-1)!} \\ = \frac{1}{(m-1)!} \frac{d^{m-1}}{dz^{m-1}} [(z - a)^m f(z)]_{z=a}$$

Example 1. Find the residue of the function $f(z) = \frac{z^3 + 5}{z(z-1)^3}$ at $z = 1$.

Solution: The function $f(z)$ has a pole of order 3 at $z = 1$. Therefore,

$$\begin{aligned}
 \operatorname{res}_{z=1} f(z) &= \frac{1}{2!} \left[\frac{d^2}{dz^2} \left(\frac{z^3 + 5}{z} \right) \right]_{z=1} \\
 &= \frac{1}{2!} \left[\frac{d}{dz} \left(\frac{3z^2 \cdot z - (z^3 + 5)}{z^2} \right) \right]_{z=1} \\
 &= \frac{1}{2!} \left[\frac{d}{dz} \left(\frac{2z^3 - 5}{z^2} \right) \right]_{z=1} \\
 &= \frac{1}{2!} \left[\frac{6z \cdot z^2 - 2z(2z^3 - 5)}{z^4} \right]_{z=1} \\
 &= \frac{1}{2!} \left[\frac{2z^3 + 10}{z^4} \right]_{z=1} = \frac{1}{2!} \times 12 = 6
 \end{aligned}$$

Example 2. Find the residue of the function $f(z) = \frac{1}{(1+z^2)^n}$ at all its poles.

Solution. $f(z)$ has poles of order n at $z = i$ and $z = -i$. Therefore,

$$\begin{aligned}
 \operatorname{res}_{z=i} f(z) &= \frac{1}{(n-1)!} \frac{d^{n-1}}{dz^{n-1}} \left[(z-i)^n \frac{1}{(z^2+1)^n} \right]_{z=i} \\
 &= \frac{1}{(n-1)!} \frac{d^{n-1}}{dz^{n-1}} \left[\frac{1}{(z+i)^n} \right]_{z=i} \\
 &= \frac{1}{(n-1)!} \left[(-1)^{n-1} \frac{n(n+1)\dots(2n-2)}{(z+i)^{2n-1}} \right]_{z=i} \\
 &= \frac{(-1)^{n-1} (2n-2)!}{(n-1)! (n-1)!} \frac{1}{(2i)^{2n-1}} = \frac{(2n-2)! \times (-1)^{n-1}}{[(n-1)!]^2 2^{2n-1}} \frac{1}{i} \frac{1}{(i)^{2n-2}} \\
 &= -i \frac{(2n-2)}{[(n-1)!]^2 2^{2n-1}}
 \end{aligned}$$

Evaluation of Real Integrals by Residue Method

(I) Integrals of the form $\int_0^{2\pi} R(\cos \theta, \sin \theta) d\theta$; R is rational function of its arguments:

Let $z = e^{i\theta}$. Then, $d\theta = \frac{dz}{iz}$, $\cos \theta = \frac{1}{2}\left(z + \frac{1}{z}\right)$, $\sin \theta = \frac{1}{2i}\left(z - \frac{1}{z}\right)$.

Therefore,

$$\begin{aligned} \int_0^{2\pi} R(\cos \theta, \sin \theta) d\theta &= \frac{1}{i} \int_{|z|=1} \frac{R\left(\frac{1}{2}\left(z + \frac{1}{z}\right), \frac{1}{2i}\left(z - \frac{1}{z}\right)\right)}{z} dz \\ &= \frac{1}{i} \int_{|z|=1} R^*(z) dz \quad (*) \end{aligned}$$

where $R^*(z)$ is a rational function of z , analytic in $|z| < 1$, except for having finitely many poles N , at the points $z_k, k = 1, 2, \dots, N$, where $N \leq$ degree of the denominator of $R^*(z)$.

By (*),

$$\int_0^{2\pi} R(\cos \theta, \sin \theta) d\theta = 2\pi \sum_{k=1}^N \operatorname{res}_{z=z_k} R^*(z).$$

It therefore follows that If α_k is the order of pole at z_k , then

$$\int_0^{2\pi} R(\cos \theta, \sin \theta) d\theta = 2\pi \sum_{k=1}^N \frac{1}{(\alpha_k - 1)!} \lim_{z \rightarrow z_k} \frac{d^{\alpha_k - 1}}{dz^{\alpha_k - 1}} \left[(z - z_k)^{\alpha_k} R^*(z) \right].$$

Example. Evaluate $I = \int_0^{\pi} \frac{a}{a^2 + \sin^2 \varphi} d\varphi$, $a > 0$.

Solution.

$$I = \int_0^{\pi} \frac{2a}{1 + 2a^2 - \cos 2\varphi} d\varphi = \int_0^{2\pi} \frac{a}{1 + 2a^2 - \cos \theta} d\theta$$

$$= \int_{|z|=1} \frac{2ai}{z^2 - 2z(1 + 2a^2) + 1} dz$$

The integrand has simple poles at the points $1 + 2a^2 \pm 2a\sqrt{1 + a^2}$. The positive sign corresponds to a point outside $|z|=1$. The pole

$A = 1 + 2a^2 - 2a\sqrt{1 + a^2}$ lies in $|z| < 1$, and

$$\operatorname{res}_{z=A} \frac{2ai}{z^2 - 2z(1 + 2a^2) + 1}$$

$$= \lim_{z \rightarrow A} \frac{2ai(z - A)}{z^2 - 2z(1 + 2a^2) + 1} = \lim_{z \rightarrow A} \frac{2ai}{(z - 1 - 2a^2 - 2a\sqrt{1 + a^2})}$$

$$= \frac{1}{2i\sqrt{a^2 + 1}}$$

Therefore, $I = 2\pi i \times \frac{1}{2i\sqrt{a^2 + 1}} = \frac{\pi}{\sqrt{a^2 + 1}}$.