

Advanced Complex Analysis-Part1: Zeros of Analytic Functions, Analytic Continuation, Monodromy, Hyperbolic Geometry and the Riemann Mapping Theorem
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Lecture-22
Analytic Continuation Along Paths via Power Series Part B

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Advanced Complex Analysis - Part 1:
 Zeros of Analytic Functions, Analytic Continuation, Monodromy,
 Hyperbolic Geometry and the Riemann Mapping Theorem

Lecture 21:
Analytic Continuation Along Paths via Power Series

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Goals of Lecture 21:

- * Analytic functions may be prescribed in many ways: as convergent power series, as path integrals of continuous functions, by formulas, by certain special properties etc.
- An important question that arises about such functions is whether they would extend to domains larger than their given domains of definition. The answer to this question is in general difficult and involves the notion of analytic continuation.
- The simplest case of analytic continuation is called direct analytic continuation, or analytic extension which was explained in an earlier lecture. In the previous lecture, the more involved concept of general analytic continuation or indirect analytic extension was explained and in order to formulate it, the continuous dependence of the radius of convergence on the centre of convergence was proved by showing that the former is Lipschitz. In this lecture, the notion of analytic continuation by power series is formulated and explained
- ** Analytic continuation is important as it allows moving from a given analytic branch of a multi-valued function to another branch, thus allowing all the branches to be found starting with a given branch
- *** It is shown that analytic continuation via power series with centres varying along a path is the same as indirect analytic continuation which was defined in the previous lecture as a finite sequence (or chain) of successive direct analytic continuations

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Keywords for Lecture 21:

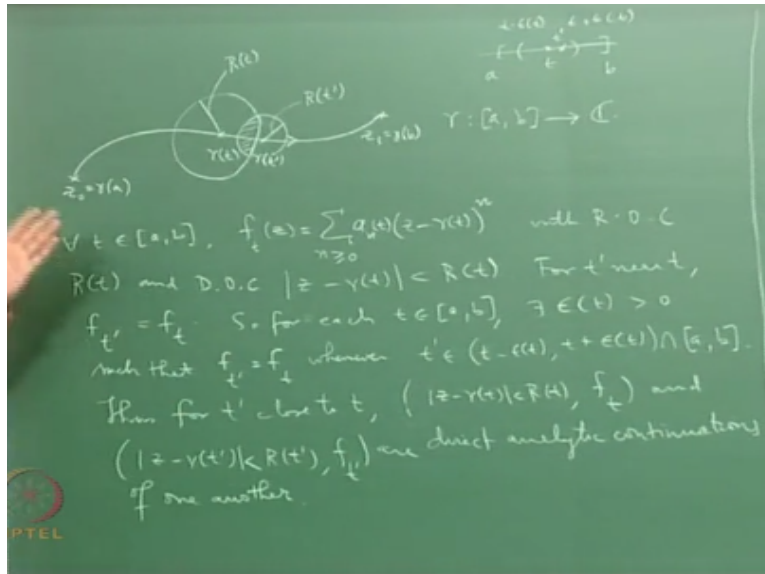
Domain or open connected set, analytic function defined by a power series, largest domain of definition of an analytic function, analytic extension or direct analytic continuation, gluing of analytic functions, gluing condition, uniqueness of analytic extension, maximal analytic extension, general analytic continuation or indirect analytic extension, chain of direct analytic continuations, analytic continuation using power series, Taylor series, continuous dependence of radius of convergence on centre of convergence, Lipschitz condition, analytic continuation along a path or arc or contour, singularity on the circle of convergence, disk of convergence, continuously varying family of power series depending on one real parameter, 1-parameter family of power series, monotone convergence theorem, radial symmetry property of convergence of power series

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Lecture 21: Part B

Continued from Part A

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I have this situation where I have a path varying at so this path which is given by contains function gamma from the closed interval a b on the real line to complex line and of course this point is z0 which is gamma a and this terminal point of the path is z1 is gamma b and what we defined as indirect analytic continuation in terms of power series is an expression.

It is a expression involving power series with continuously vary with respect to the parametric t as t varies on the on this close interval on the real line ok . So for every t in a b we have gamma, we have the function f t z which is given by this power series convergence power series centre at gamma t so it is an expansion in integral powers of z-gamma the

And with coefficient a n which are again function of t, n is less than 0 and of course with varies of convergence R(t) and risk of convergence mod z-gamma t is less than R(t). So this is a so this is a one parameter family of power series ok, the parameter is t right, and we want this we want as t moves which means you are thinking of the point gamma of t moving on this path.

So t is moving on this interval ok from a to b gamma of t traces this path ok and we want the power series to move to be b continuous, in the sense that we want successively the power series in neighbourhood being direct analytic continuation and then that is the condition. So the condition is a. for it t t prime near t F t prime is equal to ft. This is the condition we have ok.

So so in other words so for each $T \in (a, b)$ there exist an epsilon there exist an epsilon ϵ less than 0, such that $f(t')$ is same as $f(t)$ whenever t' is in is epsilon neighbourhood of t , so t' belongs to $(t-\epsilon, t+\epsilon) \cap (a, b)$. This is the condition that we put to say that so if you have $\gamma(t)$ here corresponding to a point t .

So I draw front of the real line here and this is a and this is b and I have t I have a neighbourhood and open interval centre at t given by $(t-\epsilon, t+\epsilon)$ as that for every t' in that neighbourhood the power series at t' and power series at t are in the same analytic function ok. So of course when I say the power series are equal I mean that the analytic functions represent are equal in t .

Of course in the intersection of the it will be in a neighbourhood of it will be in the neighbourhood of it will be in this neighbourhood ok. So what is happening is here is $\gamma(t)$ and then I have $\gamma(t')$ and you know there is a $\gamma(t)$ has a power series with certain radius of convergence and what I want is that if I draw the power series centre at $\gamma(t')$.

What I want is that in this intersection I want the power series at $\gamma(t)$ and $\gamma(t')$ represents same analytic function, that is what I want ok. So so at $\gamma(t)$ this is the this is the disc of convergence with radius equal to radius of convergence $R(t)$ at $\gamma(t)$ and have another disc of convergence with radius of convergence $R(t')$ ok.

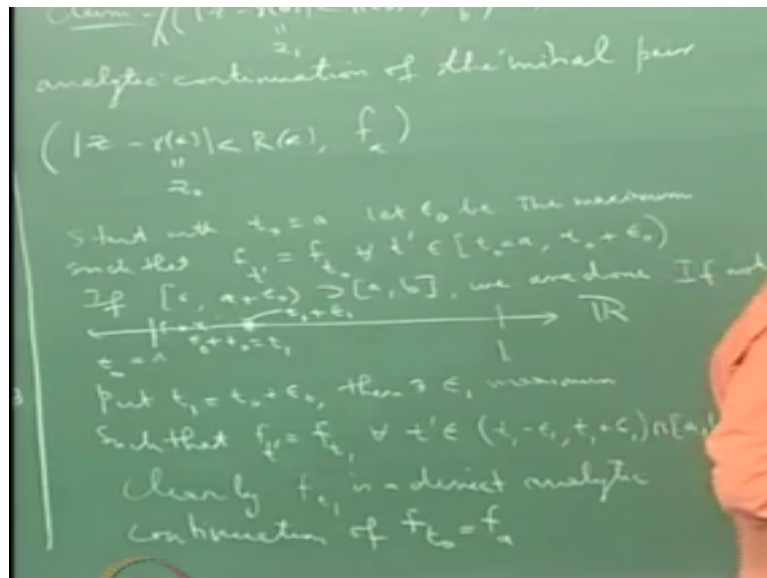
And then I in this disc of convergence I have $f(t)$ which is analytic function of Z with this power series expansion it is a Taylor series expansion of $F(t)$ and here I have in this disc I have the power series set t' ok and what I want is that in this intersection of these two discs I want $f(t)$ and $f(t')$ to be the same alright. So what is essentially means and I want this to happen for all t' in a all t' are simply close to it.

So in other words if you take any such t' then what happening is that $f(t')$ and $f(t)$ are direct analytic continuation of each other, in fact their one in the same function of the intersection. So they are direct analytic continuation of each other. So thus for t' close to each close to t $f(t')$, so if I take the pair with corresponds to the disc of convergence for $f(t')$.

I mean for f_t and for $f_{t'}$, they these 2 pairs are direct analytic continuation of one another. So if I take $\text{mod } z\text{-gamma } t \text{ less than } R(t)$. This is the domain disc of convergence of f_t and the other one is $z\text{-gamma } t' \text{ less than } R(t')$ and also t' are direct analytic continuations of one another. This what I have and the claim is that this definition of t .

So the claim is that this definition of thinking of a one parameter family of power series ok, such that close by power series are the same that means they have the same analytic function this is a claim this gives a an equal definition of an indirect analytic continuation. So the claim is that the power series at b is an indirect analytic continuation of power series at a .

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So the claim is that the the power series claim is $\text{mod } z\text{-gamma } b \text{ gamma } a \text{ other gamma } b \text{ less than } R(b)$ which is b is $\text{gamma } b$ is z , so this is z_1 , power series at b which is $\text{gamma } b$ this is the power series of $\text{gamma } b$ which is at power series at this point z_1 is an indirect analytic continuation analytic continuation of the initial the initial pair.

This is the initial the initial pair this is the final pair this is the final pair of initial pair which is at the starting point $\text{gamma } a$ is z_0 ok. SO this is the this si the claim and the true is the claim I will have to show that you know our definition of indirect analytic continuation the original definition of indirect analytic continuation is z there are finitely meaning you know direct with the chain of finitely many direct analytic continuation.

That is our definition of indirect analytic continuation, that is what I have to, so what I will have to show is that these is a plain from this by chain of direct analytic continuation ok, now see this what we have to prove it more or less in due to obvious but then it means the poof, ok it is because it gives the centre part of it, so so the point is that while the definition insist that nearby power series are equal ok which means that we are saying as t varies a small neighbourhood .

You are getting the same function ok, it is clear that nearby power that the function taht we will get nearby or one in the same so they are direct analytic continuations. But if but it does not imply that this and the starting the power series starting point for power series at ending point the analytic functions that they represent or indirect analytic continuation of each other.

That is not imply okay, their definition only says nearby power series you should take 2 nearby points then the corresponding power series are direct analytic continuations ok, but it does not tell you that for example anything is an indirect analytic continuation of something before ok. So that is the power series at any point is an indirect analytic continuation of power series at a point before ok.

That means we need to so how does one tool is well one essentially uses some topology, so the first thing is what you do is start with $t_0=a$ let ϵ_0 ϵ_0 b say the maximum such that $f'(t) = f'(t_0)$ for all t prime in $t_0=a$ to $t_0 + \epsilon_0$ correct. So choose ϵ_0 we choose the maximum ϵ_0 see the definition says that you give me any point then there is a will there is a small neighbourhood ϵ_0 of the parametric corresponding to the point.

Where the power series are all equal alright. So I start with $t=t_0$ then I will get ϵ_0 neighbourhood effect, t_0 where all the power series are equal ok, then what I do is so you know in this way so my inductively I do the following thing, so I have this is a , this is b on the real the real line ok and a is t_0 and what I is now I have I have this $\epsilon_0 + t_0$.

And for all t in this interval for all t prime in this interval $f(t) = f'(t)$, I have that ok. Now what are you doing start with $\epsilon_0 + t_0$ I will call that I will call that as t_1 ok, you should call that as t_1 then there it is an ϵ_1 maximum such that $f(t) = f'(t_1) = f'(t)$ for all t prime in well it is ϵ_1 neighbourhood about t_1 alright. So $t_1, t_1 - \epsilon_1, t_1 + \epsilon_1$ intersection a, b ok.

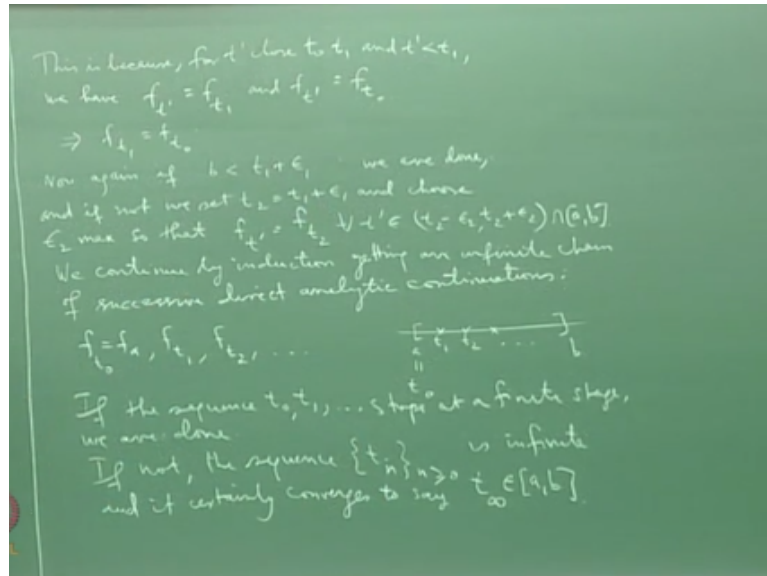
This is again adjust this condition that the locally the power series for sufficiently close for parameter are the same and this applying that condition ok and of course I if if you know if this interval already contains I am done, ok if the interval $a, t_0 + \epsilon$, $\epsilon > 0$ contains it contains a, b we are done, because in that case you are saying that you are just saying that the we are just saying that the power series of b is same as the power series at a , alright .

And I mean what you are saying is that the power series but the function defines the power series in b mainly f_b is the same as a function presenting the power series at a right, that is what we are saying and we have done and which means that this function is actually the same as this function and there is a whole neighbourhood there is a whole open set which contains this whole part where $f_a = f_b$ define same function ok.

So it means that is actually an extension is a direct extension of f_b he is a direct analytic extension of f_a ok and of course is a direct analytic extension is also an indirect analytic extension ok, it is the chain consisting of just one pair ah I mean just couple of pairs ok. So so if we stop here, but if it is not ok we continue ok. so what we do is if not if not we do the following things.

We put t_1 is this and then you again try to look for a neighbourhood around in the surrounding t_1 where f_{t_1} where f_{t_1} prime is the analytic function represent by f_{t_1} prime is same as the analytic function of f_t ok and clearly f_{t_1} prime is a direct analytic continuation of f_{t_0} , this is f_a , this is because is because for t prime close to t_1 and t prime as of in t_1 .

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We have $f_{t_1}' = f_{t_1}$ and f_{t_1}' is also equal to f_{t_0} ok because $f_{t_1}' = f_{t_0}$ the movement t_1 goes to that is have in t_1 alright that is how t_0 that is how ϵ_0 goes to that is how t_1 of source right. So you have both which implies that $f_{t_1} = f_{t_0}$ ok, so so in this way what does happen is that you know I have I have this point I have chosen this point t_1 as a f_{t_1} is direct analytic continuation of f_{t_0} ok.

And you know it now I continue this process, I now continuous process until I reached the other end until my parameter t reaches b alright, so you will have to show the parameter t if I do this process I have to show that t should b at some point. Now again if well this ends so well b is less than or equal to if b is strictly less than $t_1 + \epsilon_1 = t_2$ we are done ok. We will be done.

If not and if not we said we said $t_2 = t_1 + \epsilon_1$ and choose ϵ_2 maximum, so that $f_{t_2}' = f_{t_2}$ for all t' prime in $(t_2 - \epsilon_2, t_2 + \epsilon_2) \cap [a, b]$, ok. So you so you continue this process we continue by induction by induction getting an infinite chain of direct successive direct analytic continuations. So what you get is well I have first I want to write the domains.

So I have f_{t_0} which is f_a and then f_{t_1}, f_{t_2} and so on, and the point is that and this corresponds to choosing points on the on the on the parameter interval. So this is t_0 and I get t_1 , then I get t_2 and it goes on like this, ok. And every f_{t_j} is a direct analytic continuation of $f_{t_{j-1}}$ ok and go on like this. Now the point I want to say is that my claim is that these t_s ok. There are 2 possibilities to the sequence of t_s .

One is I might the sequence of t_n could just stop ok ok, with a sequence of t_n stops the final stage that I am done ok, because then I would have been the should be a finite chain of direct analytic continuation starting from f_a and ending at f_b which will tell you that f_b is a direct analytic continuation of f_a ok. See the only problem is that I need a finite chain for for in f_b , so that f_b is an indirect analytic continuation of f_a .

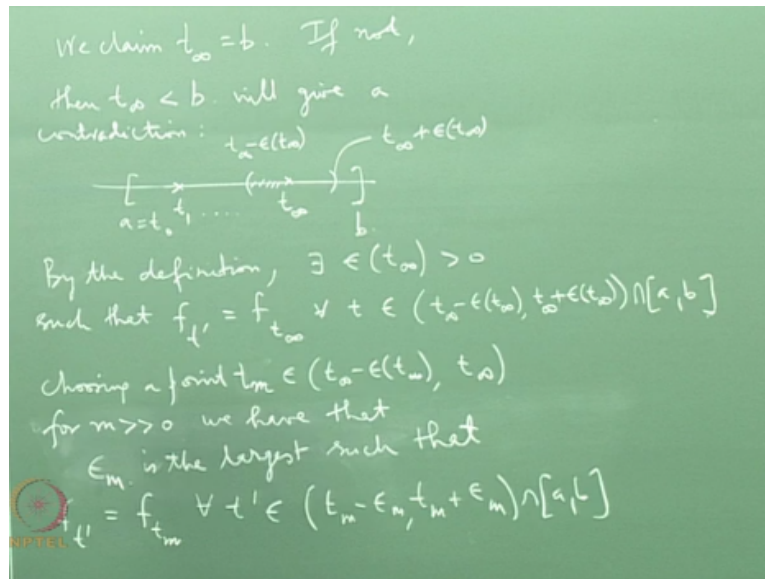
I need only a the only thing I need is a is a finite chain ok, it is a finite chain that is bothering alright, so if the sequence $t_0 t_1$ stops at the finite state we have done we have done because you got a finite chain of successive direct analytic continuation this starts with f_a and ends with f_b . And that will tell you that f_b is an indirect analytic continuation of f_a ok. So this case can be ruled out ok.

This case is now ok, what is the other case that the other case is that the sequence is an infinite sequence ok, and if it is infinite sequence there are 2 possibilities ok. it is an infinite sequence which is a which is a increasing sequence ok. So it has to its bounded by the mountain convergence it has to converge ok. So if it so there are again 2 possibilities if it converges to b also I am done ok.

The only problematic situation is when it converges to point before b and in that case you get that cannot happen because we' will get contradiction ok. So if not the sequence t_n ended with 0 is infinite and certainly converges to and certainly converges to say the infinity in a, b ok. So you are having a so I am using a monotone convergence theorem here.

I have a sequence of real numbers which is bounded above and which is increasing then it has to converge ok. And the whatever the limit is I am calling that limited t infinity and it has to it has to belong to this interval closed interval a, b because it is closed, a close set it will always contain the limits of sequences ok. So this t infinity is in a, b and if this t infinity is b then I am done ok.

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We claim we claim $t_{\infty} = b$ ok, we claim t_{∞} is the point b alright, if not then t_{∞} is the point strictly less than b ok and that will give us a contradiction because you know see the situation is so you have a this is t_0 and we have t_1 and so on, suppose it convergence to t_{∞} and this t_{∞} is strictly less than b , will give you a contradiction as follows.

What will happen is well you see the condition this condition that the power series f_t you know it locally should match the power series in nearby points also applies at t_{∞} ok. So at at by by by the definition there exist epsilon of t_{∞} and there equal to 0, such that $f_{t'} = f_{t_{\infty}}$ for all t' in an epsilon t_{∞} neighbourhood of t_{∞} .

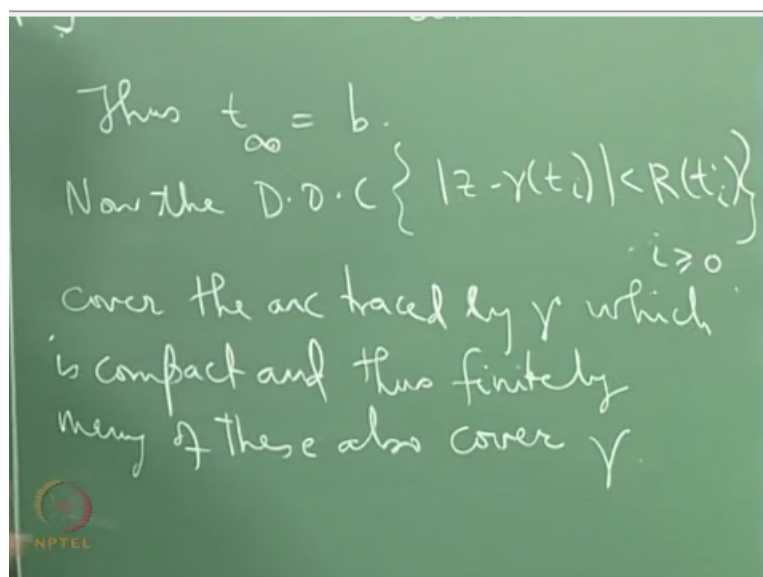
So it is such write this $t_{\infty} - \epsilon$, t_{∞} , $t_{\infty} + \epsilon$ intersect it I will get this, ok and now this will give me a contradiction because you see if you choose a if you choose a so you know I I get this neighbourhood like this and this left hand point is $t_{\infty} - \epsilon$ right end point is $t_{\infty} + \epsilon$ of course I am worried about right end point it could go beyond b also ok.

But what is important for me is the points before t , so if you choose a point if you choose a point t' there when you will be in trouble you choosing a point for m sufficient to lot because of tral every neighbourhood of t limit point contains point at as close as you want of the sequence. So I can find a t_m there, alright and then but what is the contradiction the contradiction is we have that $f_{t'} = f_{t_m}$ or all t' in $(t_m - \epsilon_m, t_m + \epsilon_m) \cap [a, b]$ intersection a, b .

Now this is how you are choosing see what you have understood is that $t_m + \epsilon$ which is mind you this is t , this is t_{m+1} , this $t_m + \epsilon$ is t_{m+1} right and this t_{m+1} is to the left of t infinity ok this t_{m+1} is to the left of the so I have this, so I have t infinity here I have on this on this side I have t infinity - ϵ of t infinity, ok and I have on the other hand I have chosen t_m here ok. I have chosen t_m here.

And then I have then there is a there is a neighbourhood you write $t_m - \epsilon, t_m + \epsilon$ m alright, and $t_m + \epsilon$ is to the left of t infinity okay. So this is t_{m+1} this is $t_m + \epsilon$ this is t_{m+1} right, but the point is I get contradiction here ok ah hi will get a contradiction here in the sense that if I take any point here at a point here for the t there if I call this is this t as t prime.

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I have that $f_{t \text{ prime}} = f_{t_m}$ ok I have that, on the other hand I will also have $f_{t \text{ prime}}$ is also equal to $f_{t \text{ infinity}}$ ok and that means that you know this will implies that this t infinity has to be strictly less than ϵ the distance of t infinity from t_m has to be strictly less than ϵ m which is not correct ok.

So this implies distance of t infinity t from t_m b lesser than ϵ 1 which is which is not correct. This is what we get, see please try to understand I have this left side of the neighbourhood of t infinity with length ϵ of t infinity said that for every t prime that the power series at $f_{t \text{ prime}}$ is the same as the power series at $f_{t \text{ infinity}}$ alright, in that neighbourhood I choose for m sufficiently large t_m ok.

And for that t_m I have an ϵ_m which is the maximum interval around t_m , said that f_t prime = f_{t_m} alright, but I have found a point outside that interval ok, so you know I have so you know I have points I have this point t_∞ so the outside that the interval and such that the analytic function representing f_{t_∞} is the same as analytic function representing f_{t_m} .

That is the contradiction to the definition of ϵ_m , ok and that contradiction tells me that this case may not happen, so thus thus we end up with thus t_∞ is actually = b so I will just have to say that now since I know that t_∞ is b then I use the compactness of the arc to get you know finitely many points in the sequence with corresponding discs of convergence.

You know covering the covering the arc alright and then it will follow that f_b is in analytic continuation of f_a , correct so now the discs the disc of converges $\text{mod } z - \gamma_{t_i}$ less than $R(t_i)$ ah i greater than z_0 cover the arc place by γ γ which is compact and thus finitely the meaning of this discs also cover they also cover it on.

This and this rows then f_b sequence and indirect analytic continuation and f_t continuation, so let us stop.