Homework assigned Friday, April 6.

Let be the annulus $D = \{z : r < |z - z_0| < R\}$. Then in class today we proved

Theorem 1 (Laurent expansion). Let f(z) be analytic in D. Then f(z) has a convergent Laurent expansion

$$f(z) = \sum_{n = -\infty}^{\infty} a_n (z - z_0)^n$$

which holds for all $z \in D$.

We also proved

Lemma 2. Let k be an integer. Then for any r_0

$$\int_{|z-z_0|=r_0} (z-z_0)^k dz = \begin{cases} 2\pi i, & k = -1; \\ 0, & k \neq -1. \end{cases}$$

We used this to do the following calculation, where f(z) is as in Theorem 1 and $r < r_0 < R$

$$\int_{|z-z_0|=r_0} f(z) \, dz = \int_{|z-z_0|=r_0} \left(\sum_{n=-\infty}^{\infty} a_n (z-z_0)^n \right) dz \quad (\text{Replace } f(z) \text{ by its series})$$

$$= \sum_{n=-\infty}^{\infty} a_n \int_{|z-z_0|=r_0} (z-z_0)^n \, dz \qquad (\text{Integrate term by term})$$

$$= a_{-1} \int_{|z-z_0|=r_0} (z-z_0)^{-1} \, dz \qquad (\text{Terms with } n \neq -1 \text{ are zero})$$

$$= 2\pi i a_{-1}. \qquad (\text{As } \int_{|z-z_0|=r_0} (z-z_0)^{-1} \, dz = 2\pi i)$$

Theorem 3. Let f(z) be analytic in the annulus defined above and have the Laurent expansion

$$f(z) = \sum_{n = -\infty}^{\infty} a_n (z - z_0)^n.$$

Then the coefficients are given by

$$a_k = \frac{1}{2\pi i} \int_{|z-z_0|=r_0} \frac{f(z) \, dz}{(z-z_0)^{k+1}}$$

Problem 1. Prove this. *Hint:* Take the expansion

$$f(z) = \sum_{n = -\infty}^{\infty} a_n (z - z_0)^n$$

and multiply divide by $(z - z_0)^{k+1}$ to get

$$f(z) = \sum_{n=-\infty}^{\infty} a_n (z - z_0)^{n-k-1}.$$

Now proceed as in the calculation above.

Problem 2. Know the statement of the Laurent expansion as there may be a quiz on it on Monday.