

Analytic combinatorics
Lecture 8

April 28, 2021

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The curve is said to be . . .

- simple if p is injective,
- closed if $p(a) = p(b)$,
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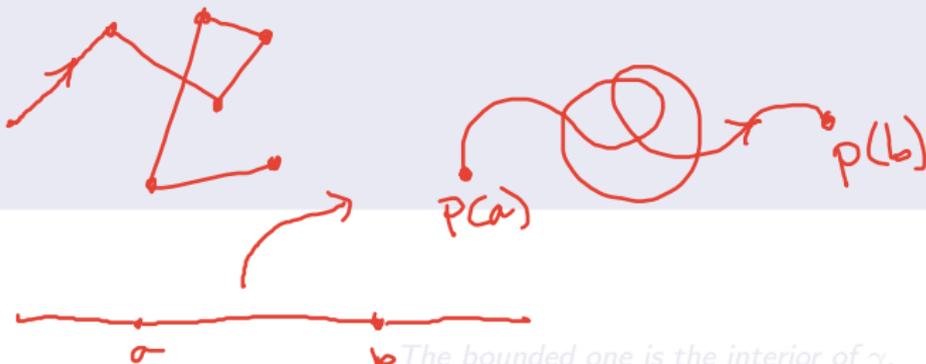
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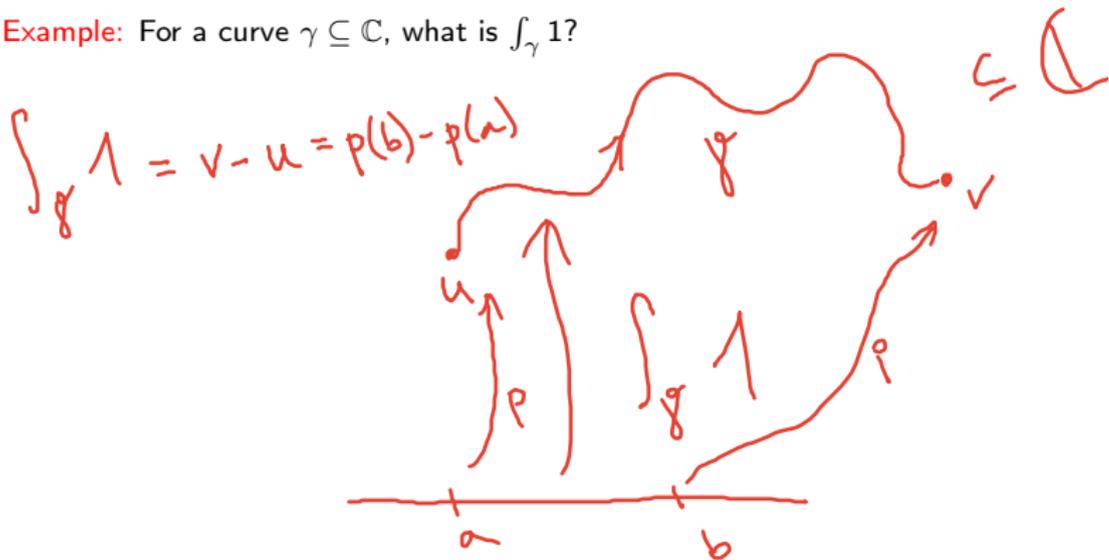
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- If γ is the concatenation of two curves α and β , then $\int_{\gamma} f = \int_{\alpha} f + \int_{\beta} f$.
- For a parametrization p of γ , we have the estimate

$$\left| \int_{\gamma} f \right| = \left| \int_a^b f(p(t))p'(t)dt \right| \leq \int_a^b |f(p(t))| \cdot |p'(t)|dt \leq \sup_{z \in \gamma} |f(z)| \cdot \text{len}(\gamma).$$

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Let f be a function on a domain $\Omega \subseteq \mathbb{C}$. A function $F: \Omega \rightarrow \mathbb{C}$ is a **primitive function** (or **antiderivative**) of f on Ω , if for every $z \in \Omega$, we have $F'(z) = f(z)$.

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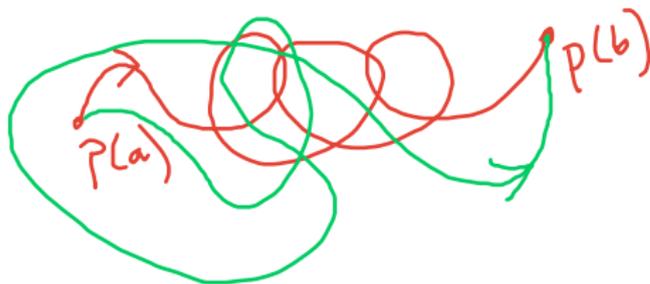
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Local antiderivatives of analytic functions



Fact

Let f be analytic in z_0 , with an expansion $f(z) = \sum_{n=0}^{\infty} a_n(z - z_0)^n$ of radius of convergence ρ . Then the function $F: \mathcal{N}_{<\rho}(z_0) \rightarrow \mathbb{C}$ defined by

$$F(z) = \sum_{n=0}^{\infty} \frac{a_n}{n+1} (z - z_0)^{n+1} = \frac{a_0}{1} (z - z_0) + \frac{a_1}{2} (z - z_0)^2 + \dots$$

is an antiderivative of f on $\mathcal{N}_{<\rho}(z_0)$.

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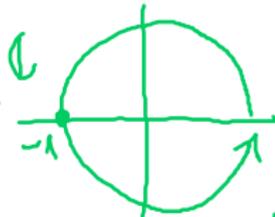
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Example: Let $k \in \mathbb{Z}$, let γ be the (counterclockwise) unit circle, parametrized by $p(t) = \exp(it)$ with $t \in [-\pi, \pi]$. What is $\int_{\gamma} z^k$?

$k \geq 0$: z^k is analytic on \mathbb{C}
 z^k has antiderivative $\frac{z^{k+1}}{k+1}$ on \mathbb{C}
 $\Rightarrow \int_{\gamma} z^k = 0$

$k \leq -2$: analytic on $\mathbb{C} \setminus \{0\}$, $\frac{z^{k+1}}{k+1}$ analytic on $\mathbb{C} \setminus \{0\}$
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$k = -1$: $\int_{\gamma} \frac{1}{z} = \int_{-\pi}^{\pi} \frac{1}{e^{it}} \cdot i \cdot e^{it} dt = 2\pi i$



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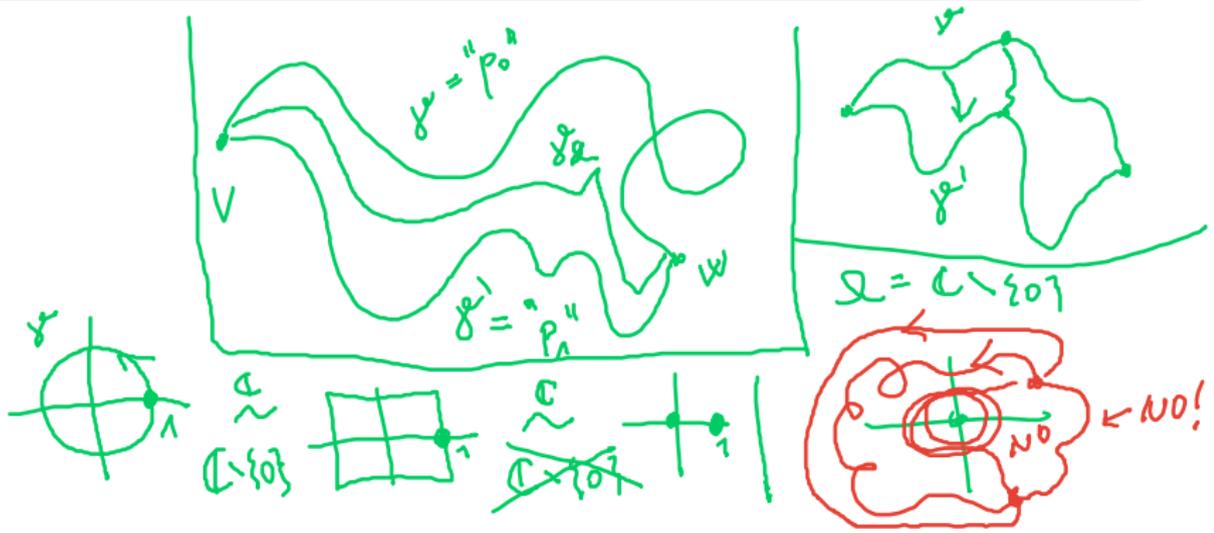
Note: Since $\int_{\gamma} \frac{1}{z} = 2\pi i \neq 0$, it follows that $f(z) = 1/z$ has no antiderivative on any domain containing γ , even though it is analytic on the domain $\mathbb{C} \setminus \{0\}$.

Curve homotopy

Definition

Let $\Omega \subseteq \mathbb{C}$ be a domain, let γ and γ' be two curves in Ω , both starting in the same point v and ending in the same point w . We say that γ and γ' are **fixed-endpoint homotopic** (or just **homotopic**) in Ω if there is a continuous function $\Gamma(t, q): [0, 1] \times [0, 1] \rightarrow \Omega$ with the following properties:

- For every $q \in [0, 1]$, the function $p_q: [0, 1] \rightarrow \Omega$ defined as $p_q(t) = \Gamma(t, q)$ is a parametrization of a curve γ_q starting in v and ending in w .
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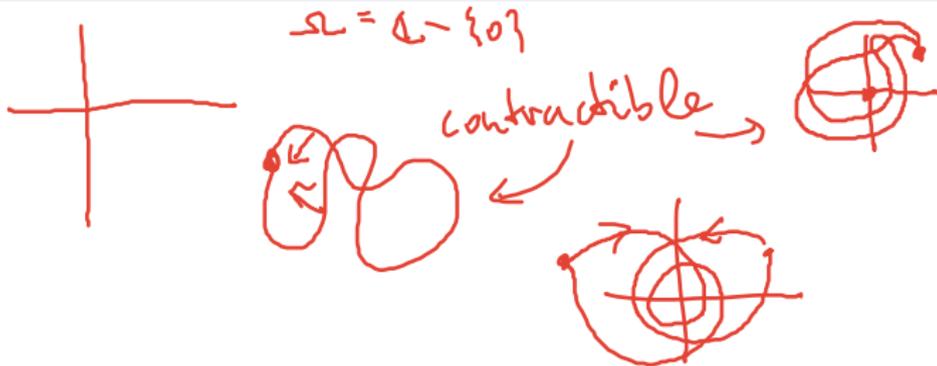
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Definition

A closed curve γ is **contractible** (in Ω) if it is homotopic to a single point.

Fact

If γ is a simple closed curve inside a domain Ω such that $\text{Int}(\gamma) \subseteq \Omega$, then γ is contractible in Ω .

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Invariance of integral under homotopy

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In particular, if a closed curve γ is contractible in Ω , then $\int_{\gamma} f = 0$.

Handwritten notes illustrating the invariance of the integral under homotopy for the function $f(z) = \frac{1}{z}$.

Top left: $\int_{\gamma} \frac{1}{z} = 2\pi i$, $\gamma =$ (square path)

Top right: $\sim \{0\}$ (circle path)

Middle left: $\int_{\gamma_1} \frac{1}{z} = \int_{\gamma} \frac{1}{z} = \int_{\gamma_2} \frac{1}{z} + \int_{\gamma_3} \frac{1}{z}$

Middle right: $\gamma_1 = -\gamma_3$

Bottom left: \int (circle path around origin)

Bottom right: $\gamma = \gamma_1 \oplus \gamma_2 \oplus \gamma_3 \sim \gamma$
 (concatenation)

The diagrams illustrate the decomposition of a large circle path γ into three smaller paths γ_1 , γ_2 , and γ_3 . γ_1 is a square path, γ_2 is a circle path, and γ_3 is another circle path. The paths are shown to be homotopic to each other and to the original path γ .

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Proof idea: Let $\Gamma(t, q): [0, 1] \times [0, 1] \rightarrow \Omega$ be a function witnessing the homotopy of γ and γ' .

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$$I(0) = \int_{\gamma} f = \int_{\gamma'} f = I(1)$$

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Proof idea: Let $\Gamma(t, q): [0, 1] \times [0, 1] \rightarrow \Omega$ be a function witnessing the homotopy of γ and γ' .

For $q \in [0, 1]$, let γ_q be the curve parametrized by $p_q(t) = \Gamma(t, q)$, and let

$I(q) := \int_{\gamma_q} f$. We claim that $I(q)$ is a constant function of q on $[0, 1]$.

$$\gamma_0 = \gamma, \quad \gamma_1 = \gamma'$$

Fact

If f is analytic on a domain Ω , and if γ and γ' are homotopic in Ω , then

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Invariance of integral under homotopy

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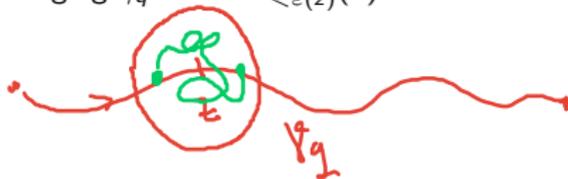
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The function f is analytic in every point $z \in \gamma_q$, hence there is an $\varepsilon(z) > 0$ such that f is analytic on $\mathcal{N}_{<\varepsilon(z)}(z)$ and therefore f has a primitive function F_z on $\mathcal{N}_{<\varepsilon(z)}(z)$. In particular, changing γ_q inside $\mathcal{N}_{<\varepsilon(z)}(z)$ does not affect the value $I(q)$.



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$S \subseteq \mathbb{C}$ is compact $\Leftrightarrow S$ is closed and bounded
 S is compact $\stackrel{\text{def}}{\Leftrightarrow}$ for any collection of open sets covering S there is a finite subcollection covering S .

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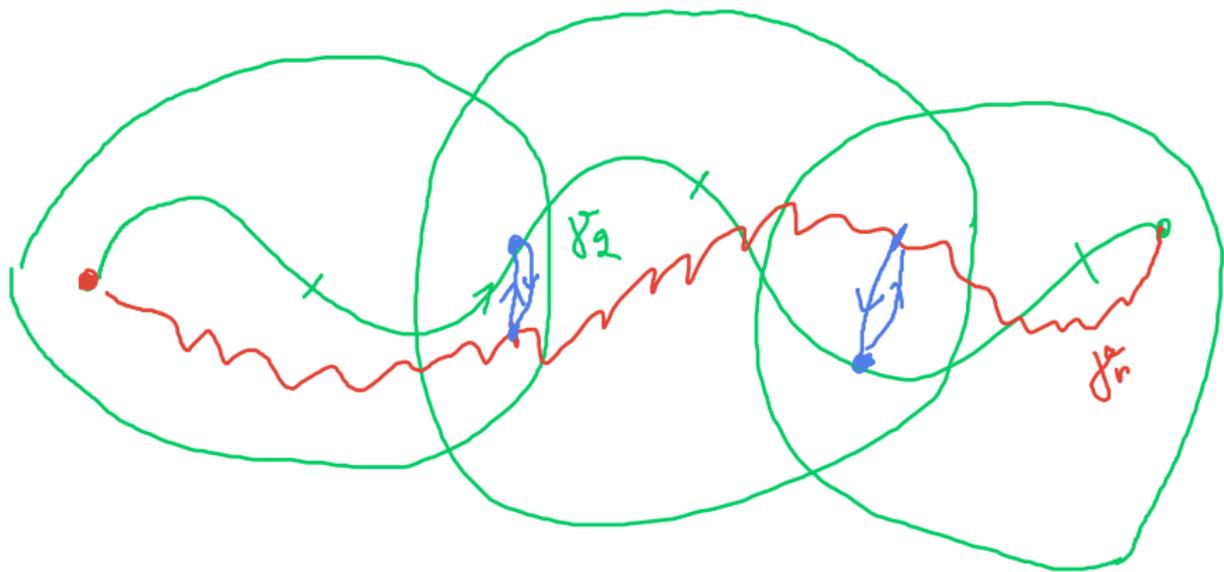
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For r "close enough" to q , the curve γ_r is also inside $\bigcup_{z \in P} \mathcal{N}_{<\varepsilon(z)}(z)$, and we can modify γ_q into γ_r by operations that preserve the value of the integral, hence $I(q) = I(r)$ for r close enough to q . (See picture on next slide.)



$$\int_{\gamma_1} f = \int_{\gamma_2} f$$