

# Zeros & Poles

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## Exercises

### The Weierstrass-Casorati Theorem

#### Question

Let  $f : \Omega \rightarrow \mathbb{C}$  be a holomorphic function and let  $a \in \mathbb{C}$  be an essential singularity of  $f$ . Show that the image of  $f$  is dense in  $\mathbb{C}$ :

$$\forall w \in \mathbb{C}, \forall \epsilon > 0, \exists z \in \Omega, |f(z) - w| < \epsilon.$$

Hint: assume instead that some complex number  $w$  is *not* in the closure of the image of  $f$ ; study the function  $z \mapsto 1/(f(z) - w)$  in a neighbourhood of  $a$ .

### Answer

Assume that the image of  $f$  is not dense in  $\mathbb{C}$ ; let then  $w \in \mathbb{C}$  be such that

$$\exists \epsilon > 0, \forall z \in \Omega, |f(z) - w| \geq \epsilon.$$

The function  $z \in \Omega \mapsto 1/(f(z) - w)$  is defined and holomorphic. As it satisfies

$$\forall z \in \Omega, \left| \frac{1}{f(z) - w} \right| \leq \frac{1}{\epsilon},$$

it is also bounded. Thus, the point  $a$  is a removable singularity of the function, that can be extended as a holomorphic function  $g$  on  $\Omega \cup \{a\}$ :

$$\forall z \in \Omega, g(z) = \frac{1}{f(z) - w}$$

By construction,  $g$  has no zero in  $\Omega$ , thus  $a$  is either not a zero of  $g$ , or a zero of finite multiplicity. Since

$$\forall z \in \Omega, f(z) = w + \frac{1}{g(z)}$$

in the first case  $f(z) \rightarrow w + 1/g(a)$  when  $z \rightarrow a$  thus  $a$  is a removable singularity of  $f$ ; in the second one,  $|f(z)| \rightarrow +\infty$  when  $z \rightarrow a$  thus  $a$  is a pole of  $f$ .

Note that either way, there is a non-negative integer  $p$  and a holomorphic function  $h : \Omega \cup \{a\} \rightarrow \mathbb{C}$  such that  $h(a) \neq 0$  and

$$\forall z \in \Omega \cup \{a\}, g(z) = h(z)(z - a)^p.$$

As the function  $g$  has no zero on  $\Omega$ , the function  $h$  has no zero on  $\Omega \cup \{a\}$ ; the function  $1/h$  is defined and holomorphic on  $\Omega \cup \{a\}$ ,  $1/h(a) \neq 0$  and

$$\forall z \in \Omega, f(z) = w + \frac{1}{g(z)} = w + \frac{1}{h(z)} \frac{1}{(z - a)^p}.$$

Therefore, the point  $a$  is either a removable singularity of  $f$  (if  $p = 0$ ), or a pole of order  $p$  (if  $p \geq 1$ ).

## The Maximum Principle

### Question

Let  $\Omega$  be an open connected subset of the complex plane and let  $f : \Omega \rightarrow \mathbb{C}$  be a holomorphic function. Show that if  $|f|$  has a local maximum at some  $a \in \Omega$ , then  $f$  is constant.

### Answer

For any holomorphic function  $f : \Omega \rightarrow \mathbb{C}$  and  $a \in \Omega$ , the point  $a$  is a zero of the holomorphic function  $z \mapsto f(z) - f(a)$ . We will prove shortly that if  $a$  is a zero of finite multiplicity of this function,  $|f|$  does not have a local maximum at  $a$ . The conclusion of the proof follows by the Isolated Zeros Theorem.

Suppose that there is a positive integer  $p$  such that

$$f(z) = f(a) + g(z)(z - a)^p$$

for some holomorphic function  $g : \Omega \rightarrow \mathbb{C}$  such that  $g(a) \neq 0$ ; there is a function  $\epsilon_a : \Omega \rightarrow \mathbb{C}$  such that  $\epsilon_a(z) \rightarrow 0$  when  $z \rightarrow a$  and

$$f(z) = f(a) + g(a)(z - a)^p + \epsilon_a(z)(z - a)^p$$

Assume that  $f(a) \neq 0$  (if  $f(a) = 0$ , it is plain that  $|f(a)| = 0$  cannot be a local maximum of  $|f|$  at  $a$ ). Let  $\alpha$ ,  $\beta$  and  $\gamma$  be some real numbers such that

$$f(a) = |f(a)|e^{i\alpha}, \quad g(a) = |g(a)|e^{i\beta}, \quad \gamma = \frac{\theta - \alpha}{p}.$$

For small enough values  $r > 0$ , we have

$$|f(a + re^{i\gamma}) - (|f(a)| + |g(a)|r^p)e^{i\alpha}| \leq |\epsilon_a(a + re^{i\gamma})|r^p \leq \frac{|g(a)|}{2}r^p,$$

which yields

$$|f(a + re^{i\gamma})| \geq |f(a)| + |g(a)|r^p - \frac{|g(a)|}{2}r^p > |f(a)|.$$

Therefore  $f$  has no maximum at  $a$ .

### The $\Pi$ Function

We introduce the  $\Pi$  function, a holomorphic extension of the factorial.

#### Questions

1. Find the domain in the complex plane of the function

$$\Pi : z \mapsto \int_0^{+\infty} t^z e^{-t} dt$$

and show that it is holomorphic.

2. Prove that whenever  $\Pi(z)$  is defined,  $\Pi(z + 1)$  is also defined and

$$\Pi(z + 1) = (z + 1)\Pi(z).$$

Compute  $\Pi(n)$  for every  $n \in \mathbb{N}$ .

3. Let  $\Omega$  be an open connected subset of the complex plane that contains the domain of  $\Pi$  and such that  $\Omega + 1 \subset \Omega$ . Prove that if  $\Pi$  has a holomorphic extension on  $\Omega$  (still denoted  $\Pi$ ), it is unique and satisfies the functional equation

$$\forall z \in \Omega, \Pi(z + 1) = (z + 1)\Pi(z).$$

4. Prove the existence of such an extension  $\Pi$  on

$$\Omega = \mathbb{C} \setminus \{k \in \mathbb{Z} \mid k < 0\}.$$

5. Show that every negative integer is a simple pole of  $\Pi$ ; compute the associated residue.

### Answers

1. The function  $t \in \mathbb{R}_+^* \mapsto t^z e^{-t}$  is continuous and thus measurable. Additionally, for any  $t > 0$ ,

$$|t^z e^{-t}| = |e^{z \ln t} e^{-t}| = e^{(\operatorname{Re} z) \ln t} e^{-t} = t^{\operatorname{Re} z} e^{-t},$$

hence it is integrable if and only if  $\operatorname{Re} z > -1$ : the domain of  $\Pi$  is

$$\{z \in \mathbb{C} \mid \operatorname{Re} z > -1\}$$

and it is open. Now, let  $z$  and  $h$  be complex numbers in this domain; the associated difference quotient satisfies

$$\begin{aligned} \frac{\Pi(z + h) - \Pi(z)}{h} &= \int_0^{+\infty} \frac{t^{z+h} - t^z}{h} e^{-t} dt \\ &= \int_0^{+\infty} \frac{t^h - 1}{h} t^z e^{-t} dt \\ &= \int_0^{+\infty} \frac{e^{h \ln t} - 1}{h} t^z e^{-t} dt \\ &= \int_0^{+\infty} \left[ \frac{e^{h \ln t} - 1}{h \ln t} \right] t^z \ln t e^{-t} dt \end{aligned}$$

The integrand converges pointwise when  $h \rightarrow 0$ :

$$\forall t > 0, \lim_{h \rightarrow 0} \left[ \frac{e^{h \ln t} - 1}{h \ln t} \right] t^z \ln t e^{-t} = t^z \ln t e^{-t}.$$

Additionally, we have

$$\forall z \in \mathbb{C}^*, \left| \frac{e^z - 1}{z} \right| \leq e^{|z|};$$

indeed, for any nonzero complex number  $z$ , the Taylor expansion of  $e^z$  at the origin provides

$$\left| \frac{e^z - 1}{z} \right| = \left| \sum_{n=0}^{+\infty} \frac{1}{(n+1)!} z^n \right| = \sum_{n=0}^{+\infty} \frac{1}{(n+1)!} |z|^n \leq \sum_{n=0}^{+\infty} \frac{1}{n!} |z|^n.$$

Hence,

$$\left| \frac{e^{h \ln t} - 1}{h \ln t} \right| \leq e^{|h| |\ln t|} \leq \max(t^{|h|}, t^{-|h|})$$

and our integrand is dominated by

$$\max(t^{z+|h|}, t^{z-|h|}) \ln t e^{-t}$$

which is integrable whenever  $\operatorname{Re}(z - |h|) > -1$ . Finally, Lebesgue's dominated convergence theorem applies and  $\Pi$  is holomorphic.

2. If  $\operatorname{Re} z > -1$ , then  $\operatorname{Re}(z + 1) > -1$  and

$$\Pi(z + 1) = \int_0^{+\infty} t^{z+1} e^{-t} dt.$$

By integration by parts,

$$\begin{aligned} \Pi(z + 1) &= [t^{z+1}(-e^{-t})]_0^{+\infty} - \int_0^{+\infty} (z + 1)t^z(-e^{-t}) dt \\ &= (z + 1)\Pi(z). \end{aligned}$$

We have

$$\Pi(0) = \int_0^{+\infty} e^{-t} dt = [-e^{-t}]_0^{+\infty} = 1$$

and hence, by induction,  $\Pi(n) = n!$  for any  $n \in \mathbb{N}$ .

3. There is at most one holomorphic extension  $\Pi$  of the original function to the connected open set  $\Omega$  by the isolated zeros theorem (two extensions would be identical on the original domain of  $\Pi$ , which is a non-empty open set: the set of zeros of their difference would not be isolated).

It is plain that the function  $z \mapsto \Pi(z + 1) - (z + 1)\Pi(z)$  is defined and holomorphic on  $\Omega$ , a connected open set of the plane. Similarly, by the isolated zeros theorem, it is identically zero and hence the functional equation  $\Pi(z + 1) = (z + 1)\Pi(z)$  holds on  $\Omega$ .

4. We may define the extension  $\Pi(z)$  as

$$\Pi(z) = \frac{\Pi(z+n)}{(z+1)(z+2)\cdots(z+n)}$$

for any natural number  $n$  such  $\operatorname{Re}(z+n) > -1$ . This definition does not depend on the choice of  $n$ : if  $m > n$ , we have  $\operatorname{Re}(z+m) > -1$  and

$$\Pi(z+m) = \Pi(z+n) \times (z+n+1) \cdots (z+m),$$

hence

$$\frac{\Pi(z+m)}{(z+1)(z+2)\cdots(z+m)} = \frac{\Pi(z+n)}{(z+1)(z+2)\cdots(z+n)}.$$

It is plain that this extension of the original function  $\Pi$  is holomorphic.

5. Let  $n$  be a positive integer. Let  $z$  be a complex number such that  $|z - (-n)| < 1$ ; it satisfies  $\operatorname{Re}(z+n) > -1$  and thus

$$\Pi(z) = \frac{\Pi(z+n)}{(z+1)(z+2)\cdots(z+n)}.$$

Consequently,

$$(z - (-n))\Pi(z) = \frac{\Pi(z+n)}{(z+1)(z+2)\cdots(z+n-1)}$$

and

$$\lim_{z \rightarrow -n} (z - (-n))\Pi(z) = \frac{\Pi(0)}{(-n-1)(-n-2)\cdots(-1)} = \frac{(-1)^{n-1}}{(n-1)!}.$$

As this number differ from zero,  $z = -n$  is a simple pole of  $\Pi$  and

$$\operatorname{res}(\Pi, -n) = \frac{(-1)^{n-1}}{(n-1)!}.$$

## Singularities and Residues

### Question

Analyze the singularities (location, type, residues) of

$$z \mapsto \frac{\sin \pi z}{\pi z}, \quad z \mapsto \frac{1}{(\sin \pi z)^2}, \quad z \mapsto \sin \frac{\pi}{z}, \quad z \mapsto \frac{1}{\sin \frac{\pi}{z}}.$$

### Answer

The function  $z \mapsto \sin \pi z$  is defined and holomorphic in  $\mathbb{C}$ . Its Taylor expansion, valid for any  $z \in \mathbb{C}$ , is

$$\sin \pi z = \sum_{n=0}^{+\infty} \frac{(-1)^n \pi^{2n+1}}{(2n+1)!} z^{2n+1}.$$

The function  $z \mapsto \frac{\sin \pi z}{\pi z}$  is therefore defined and holomorphic in  $\mathbb{C}^*$  where its Laurent expansion is

$$\frac{\sin \pi z}{\pi z} = \sum_{n=0}^{+\infty} \frac{(-1)^n \pi^{2n}}{(2n+1)!} z^{2n}.$$

The series on the right-hand side of this equation has no negative power of  $z$ : it is a power series that converges for any  $z \in \mathbb{C}^*$ , thus its open disk of convergence is actually  $\mathbb{C}$ . Its limit is a holomorphic function that extends  $z \mapsto \frac{\sin \pi z}{\pi z}$  to  $\mathbb{C}$ , hence 0 is a removable singularity of this function (and its residue is 0).

The singularities of  $z \mapsto 1/(\sin \pi z)^2$  are the zeros of  $z \in \mathbb{C} \mapsto \sin \pi z$ : the integers. The function is invariant if we substitute  $z+k$  to  $z$  for any  $k \in \mathbb{Z}$ , hence we may limit our analysis of the singularities to the origin. If  $z$  is not an integer, we have

$$\frac{1}{(\sin \pi z)^2} = \frac{1}{\pi^2 z^2} \left( \frac{\pi z}{\sin \pi z} \right)^2.$$

The function  $z \mapsto (\pi z/\sin \pi z)^2$  has a removable singularity at the origin and the value of its holomorphic extension at the origin is nonzero (it is 1), thus the origin is a double pole of the function. We have therefore

$$\operatorname{res} \left( z \mapsto \frac{1}{(\sin \pi z)^2}, 0 \right) = \lim_{z \rightarrow 0} \left[ \frac{z^2}{2} \frac{1}{(\sin \pi z)^2} \right]'$$

We have

$$\left[ \frac{z^2}{2} \frac{1}{(\sin \pi z)^2} \right]' = \frac{1}{\pi} \left( \frac{(\pi z) \sin \pi z - (\pi z)^2 \cos \pi z}{(\sin \pi z)^3} \right).$$

The Taylor expansions of the functions  $\sin$  and  $\cos$  on  $\mathbb{C}$  provide

$$\sin w = w \left( \sum_{n=0}^{+\infty} \frac{(-1)^n}{(2n+1)!} w^{2n} \right) = w - \frac{w^3}{6} + w^5 \left( \sum_{n=2}^{+\infty} \frac{(-1)^n}{(2n+1)!} w^{2n-4} \right)$$

and

$$\cos w = 1 - \frac{w^2}{2} + w^4 \left( \sum_{n=2}^{+\infty} \frac{(-1)^n}{(2n)!} w^{2n-4} \right),$$

thus there are entire functions  $f$  and  $g$  such that

$$w \sin w - w^2 \cos w = \left( w^2 - \frac{1}{6} w^4 \right) - \left( w^2 - \frac{1}{2} w^4 \right) + w^6 f(w)$$

and

$$(\sin w)^3 = w^3 g(w), \quad g(0) = 1.$$

Consequently,

$$\operatorname{res} \left( z \mapsto \frac{1}{(\sin \pi z)^2}, 0 \right) = \lim_{w \rightarrow 0} \frac{1}{\pi} \frac{w/3 + w^3 f(w)}{g(w)} = 0.$$

Alternatively, to compute the residue, we may notice that if  $z$  is not an integer

$$\frac{1}{(\sin \pi z)^2} = \frac{1}{(\sin \pi(-z))^2},$$

thus if  $\sum_{n=-\infty}^{+\infty} a_n z^n$  is the Laurent expansion of the right-hand side in  $D(0, 1) \setminus \{0\}$ , the Laurent expansion  $\sum_{n=-\infty}^{+\infty} (-1)^n a_n z^n$  is also valid in the same annulus. The uniqueness of the Laurent expansion yields  $a_n = 0$  for every odd  $n$ , thus the residue of the function at the origin – which is  $a_{-1}$  – is zero.

The function  $z \mapsto \sin \frac{\pi}{z}$  is defined and holomorphic on  $\mathbb{C}^*$ . It has a Laurent expansion in this annulus, which is

$$\sin \frac{\pi}{z} = \sum_{n=0}^{+\infty} \frac{(-1)^n \pi^{2n+1}}{(2n+1)!} z^{-(2n+1)}.$$

There are an infinite number of nonzero coefficients associated with negative powers of  $z$ , thus 0 is an essential singularity of this function. Its residue at 0 is the coefficient of  $z^{-1}$ , which is  $\pi$ .

The zeros of  $z \in \mathbb{C} \mapsto \sin \pi z$  are the integers, thus  $z \mapsto 1/\sin \frac{\pi}{z}$  is defined and holomorphic on the open set  $\Omega = \mathbb{C}^* \setminus \{1/k \mid k \in \mathbb{Z}^*\}$ . We can write the function as the quotient of  $f(z) = 1$  and  $g(z) = \sin \frac{\pi}{z}$ . The functions  $f$  and  $g$  are defined and holomorphic in  $\mathbb{C}^*$  and

$$g'(z) = \left( \cos \frac{\pi}{z} \right) \left( -\frac{\pi}{z^2} \right).$$

Thus, for any  $k \in \mathbb{Z}^*$ ,  $1/k$  is a simple pole of  $z \mapsto 1/\sin \frac{\pi}{z}$  and

$$\operatorname{res} \left( z \mapsto \frac{1}{\sin \frac{\pi}{z}}, \frac{1}{k} \right) = \frac{1}{\left( \cos \frac{\pi}{k-1} \right) \left( -\frac{\pi}{(k-1)^2} \right)} = \frac{(-1)^{k+1}}{\pi k^2}.$$

The origin  $z = 0$  is also singularity of  $z \mapsto 1/\sin \frac{\pi}{z}$ , but it is not isolated, thus its residue is not defined.

## Integrals of Functions of a Real Variable

See “Technologie de calcul des intégrales à l’aide de la formule des résidus” (Demailly 2009, chap. III, sec. 4) for a comprehensive analysis of the computation of integrals with the the residue theorem.



## Questions

1. For any  $n \geq 2$ , compute

$$\int_0^{+\infty} \frac{dx}{1+x^n}.$$

2. Compute

$$\int_0^{+\infty} \frac{\sqrt{x}}{1+x+x^2} dx.$$

## Answers

1. Let  $f$  be the function  $z \mapsto 1/(1+z^n)$ , defined and holomorphic on

$$\Omega = \mathbb{C} \setminus \left\{ e^{\frac{i(2k+1)\pi}{n}} \mid k \in \{0, \dots, n-1\} \right\}.$$

Let  $r > 1$  and define the rectifiable paths  $\gamma_1$ ,  $\gamma_2$  and  $\gamma_3$  as

$$\gamma_1 = [0 \rightarrow r], \quad \gamma_2 = [re^{i[0 \rightarrow 2\pi/n]}, \quad \gamma_3 = [re^{i2\pi/n} \rightarrow 0],$$

then set  $\gamma = \gamma_1 \mid \gamma_2 \mid \gamma_3$ . It is plain that

$$\lim_{r \rightarrow 0} \int_{\gamma_1} \frac{dz}{1+z^n} = \int_0^{+\infty} \frac{dx}{1+x^n}.$$

Similarly,

$$\int_{\gamma_3} \frac{dz}{1+z^n} = \int_0^1 \frac{re^{i\frac{2\pi}{n}} dt}{1+(rt)^n(e^{i\frac{2\pi}{n}})^n} = e^{i\frac{2\pi}{n}} \int_0^r \frac{dx}{1+x^n},$$

thus

$$\lim_{r \rightarrow 0} \int_{\gamma_3} \frac{dz}{1+z^n} = -e^{i\frac{2\pi}{n}} \int_0^{+\infty} \frac{dx}{1+x^n}.$$

Finally, by the M-L inequality,

$$\left| \int_{\gamma_2} \frac{dz}{1+z^n} \right| \leq \frac{1}{r^n - 1} \times \left( \frac{2\pi}{n} r \right),$$

hence

$$\lim_{r \rightarrow +\infty} \int_{\gamma_2} \frac{dz}{1+z^n} = 0.$$

On the other hand, the complex number  $e^{i\frac{\pi}{n}}$  is the unique singularity of  $f$  in the interior of  $\gamma$ ; more precisely, we have  $\text{ind}(\gamma, e^{i\frac{\pi}{n}}) = 1$ . The function  $f$  is the quotient of the holomorphic functions  $p : z \in \mathbb{C} \mapsto 1$  and  $q : z \in \mathbb{C} \mapsto 1+z^n$ ; the derivative of  $q$  at this singularity is

$$q'(e^{i\frac{\pi}{n}}) = n(e^{i\frac{\pi}{n}})^{n-1} = n(e^{i\frac{\pi}{n}})^n e^{-i\frac{\pi}{n}} = -ne^{-i\frac{\pi}{n}},$$

thus

$$\operatorname{res}(f, e^{i\frac{\pi}{n}}) = \frac{p(e^{i\frac{\pi}{n}})}{q'(e^{i\frac{\pi}{n}})} = -\frac{e^{i\frac{\pi}{n}}}{n}$$

Given these results, the residue theorem provides

$$(1 - e^{i\frac{2\pi}{n}}) \int_0^{+\infty} \frac{dx}{1+x^n} = (i2\pi) \times \left(-\frac{e^{i\frac{\pi}{n}}}{n}\right)$$

or equivalently,

$$\int_0^{+\infty} \frac{dx}{1+x^n} = \frac{\pi}{n} \frac{2i}{e^{i\frac{\pi}{n}} - e^{-i\frac{\pi}{n}}} = \frac{\frac{\pi}{n}}{\sin \frac{\pi}{n}}.$$

2. Let  $\log_0$  be the function defined on  $\mathbb{C} \setminus \mathbb{R}_+$  by

$$\log_0 z = \log(-z) + i\pi.$$

This function is an analytic choice of the logarithm on  $\mathbb{C} \setminus \mathbb{R}_+$ : it is holomorphic and  $\exp \circ \log_0$  is the identity. It also satisfies

$$\log_0 r e^{i\theta} = (\ln r) + i\theta, \quad r > 0, \quad \theta \in ]0, 2\pi[.$$

We use this function to define

$$f : z \mapsto \frac{e^{\frac{1}{2} \log_0 z}}{1+z+z^2}.$$

The roots of the polynomial  $z \mapsto 1+z+z^2$  are  $j$  and  $j^2$ , where  $j = e^{i\frac{2\pi}{3}}$ , thus  $f$  is defined and holomorphic in  $\Omega = \mathbb{C} \setminus \mathbb{R}_+ \setminus \{j, j^2\}$ .

Now, let  $r > 1$  and  $0 < \alpha < 2\pi/3$ ; we define four rectifiable paths that depend on  $r$  and  $\alpha$ :

$$\begin{aligned} \gamma_1 &= [r^{-1} e^{i\alpha} \rightarrow r e^{i\alpha}], \\ \gamma_2 &= r e^{i[\alpha \rightarrow 2\pi - \alpha]}, \\ \gamma_3 &= [r e^{i(2\pi - \alpha)} \rightarrow r^{-1} e^{i(2\pi - \alpha)}], \\ \gamma_4 &= r^{-1} e^{i[2\pi - \alpha \rightarrow \alpha]}. \end{aligned}$$

We also consider their concatenation

$$\gamma = \gamma_1 \mid \gamma_2 \mid \gamma_3 \mid \gamma_4.$$

We have

$$\begin{aligned} \int_{\gamma_1} f(z) dz &= \int_{r^{-1}}^r \frac{e^{\frac{1}{2}((\ln x) + i\alpha)}}{1+x e^{i\alpha} + x^2 e^{i2\alpha}} e^{i\alpha} dx \\ &= e^{i3\alpha/2} \int_{r^{-1}}^r \frac{\sqrt{x}}{1+x e^{i\alpha} + x^2 e^{i2\alpha}} dx \end{aligned}$$

and thus by the dominated convergence theorem<sup>1</sup>

$$\lim_{\alpha \rightarrow 0} \int_{\gamma_1} f(z) dz = \int_{r^{-1}}^r \frac{\sqrt{x}}{1+x+x^2} dx.$$

Similarly,

$$\begin{aligned} \int_{\gamma_3^-} f(z) dz &= \int_{r^{-1}}^r \frac{e^{\frac{1}{2}(\ln x) + i(2\pi - \alpha)}}{1 + xe^{-i\alpha} + x^2 e^{-i2\alpha}} e^{-i\alpha} dx \\ &= -e^{-i3\alpha/2} \int_{r^{-1}}^r \frac{\sqrt{x}}{1 + xe^{-i\alpha} + x^2 e^{-i2\alpha}} dx \end{aligned}$$

and thus by the dominated convergence theorem

$$\lim_{\alpha \rightarrow 0} \int_{\gamma_3} f(z) dz = \int_{r^{-1}}^r \frac{\sqrt{x}}{1+x+x^2} dx$$

On the other hand,

$$\left| e^{\frac{1}{2} \log_0 z} \right| = e^{\operatorname{Re}(\frac{1}{2} \log_0 z)} = e^{\frac{1}{2} \ln |z|} = |z|^{\frac{1}{2}};$$

by the M-L inequality, this equality provides

$$\left| \int_{\gamma_2} f(z) dz \right| \leq \frac{r^{\frac{1}{2}}}{-1-r+r^2} \times 2(\pi - \alpha)r$$

and

$$\left| \int_{\gamma_4} f(z) dz \right| \leq \frac{r^{-\frac{1}{2}}}{1-r^{-1}-r^{-2}} \times 2(\pi - \alpha)r^{-1},$$

hence

$$\lim_{r \rightarrow +\infty} \left( \lim_{\alpha \rightarrow 0} \int_{\gamma_2} f(z) dz \right) = \lim_{r \rightarrow +\infty} \left( \lim_{\alpha \rightarrow 0} \int_{\gamma_4} f(z) dz \right) = 0.$$

Now the function  $f$  is the quotient of the two functions  $z \mapsto e^{\frac{1}{2} \log_0 z}$  and  $z \mapsto 1 + z + z^2$ , defined and holomorphic in a neighbourhood of the singularities  $j$  and  $j^2$ . The derivative of  $z \mapsto 1 + z + z^2$  is  $z \mapsto 1 + 2z$ , it is nonzero at  $j$  and  $j^2$ . Thus,

$$\operatorname{res}(f, j) = \frac{e^{\frac{1}{2} \log_0 j}}{1 + 2j} = \frac{e^{i\frac{\pi}{3}}}{i\sqrt{3}}$$

and

$$\operatorname{res}(f, j^2) = \frac{e^{\frac{1}{2} \log_0 j^2}}{1 + 2j^2} = \frac{e^{i\frac{2\pi}{3}}}{-i\sqrt{3}}.$$

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<sup>1</sup>the function  $(\alpha, x) \mapsto \left| \frac{\sqrt{x}}{1 + xe^{i\alpha} + x^2 e^{i2\alpha}} \right|$  is defined and continuous in the compact set  $[0, \pi/2] \times [r^{-1}, r]$ , thus it has a finite upper bound.

The winding number of  $\gamma$  around  $j$  and  $j^2$  is 1; by the residue theorem,

$$2 \int_0^{+\infty} \frac{\sqrt{x}}{1+x+x^2} dx = (i2\pi)(\operatorname{res}(f, j) + \operatorname{res}(f, j^2))$$

or equivalently

$$\int_0^{+\infty} \frac{\sqrt{x}}{1+x+x^2} dx = \frac{\pi}{\sqrt{3}}(e^{i\frac{\pi}{3}} - e^{i\frac{2\pi}{3}}) = \frac{\pi}{\sqrt{3}}.$$

## References

Demailly, Jean-Pierre. 2009. *Fonctions holomorphes et surfaces de riemann*. [https://www-fourier.ujf-grenoble.fr/~demailly/manuscripts/variable\\_complexe.pdf](https://www-fourier.ujf-grenoble.fr/~demailly/manuscripts/variable_complexe.pdf).