

# Complex Analysis

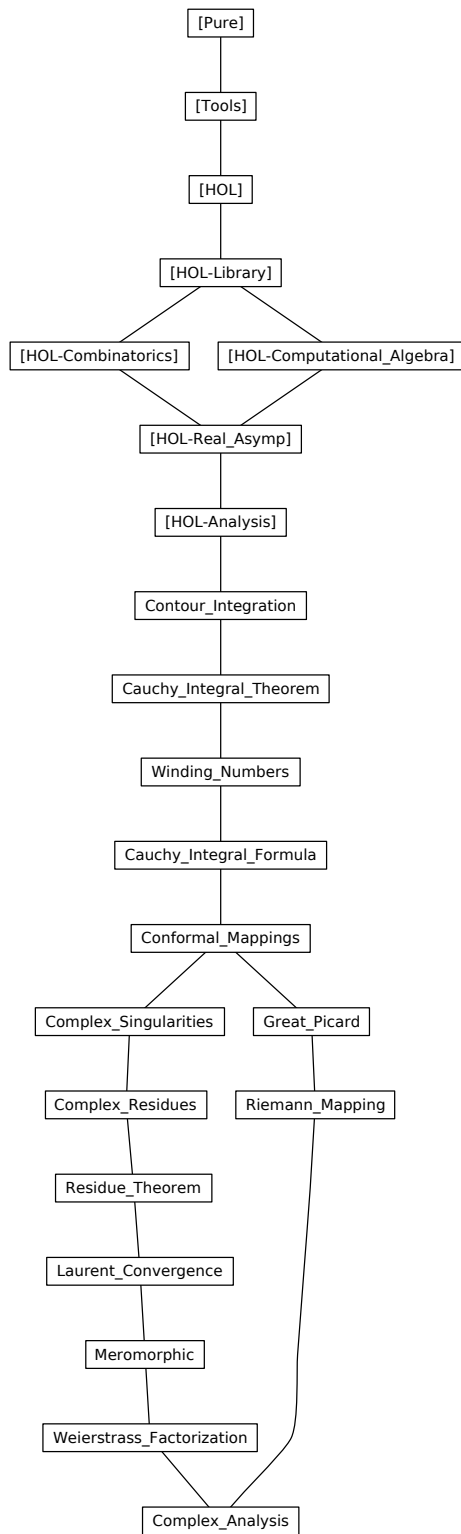
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# 1 Contour integration

```
theory Contour_Integration
  imports HOL-Analysis.Analysis
begin
```

## 1.1 Definition

```
definition has_contour_integral :: (complex  $\Rightarrow$  complex)  $\Rightarrow$  complex  $\Rightarrow$  (real  $\Rightarrow$ 
complex)  $\Rightarrow$  bool
  (infixr  $\langle$ has'_contour'_integral $\rangle$  50)
  where (f has_contour_integral i) g  $\equiv$ 
    (( $\lambda x. f(g\ x) * \text{vector\_derivative } g \text{ (at } x \text{ within } \{0..1\})$ )
     has_integral i)  $\{0..1\}$ 
```

```
definition contour_integrable_on
  (infixr  $\langle$ contour'_integrable'_on $\rangle$  50)
  where f contour_integrable_on g  $\equiv \exists i. (f \text{ has\_contour\_integral } i) \ g$ 
```

```
definition contour_integral
  where contour_integral g f  $\equiv \text{SOME } i. (f \text{ has\_contour\_integral } i) \ g \ \vee \ \neg \ f$ 
    contour_integrable_on g  $\wedge \ i=0$ 
```

## 1.2 Relation to subpath construction

## 1.3 Cauchy's theorem where there's a primitive

```
corollary Cauchy_theorem_primitive:
  assumes  $\bigwedge x. x \in S \implies (f \text{ has\_field\_derivative } f' \ x) \text{ (at } x \text{ within } S)$ 
    and valid_path g path_image g  $\subseteq S$  pathfinish g = pathstart g
  shows (f' has_contour_integral 0) g
```

## 1.4 Reversing the order in a double path integral

```
proposition contour_integral_swap:
  assumes fcon: continuous_on (path_image g  $\times$  path_image h) ( $\lambda(y1,y2). f\ y1\ y2$ )
  and vp: valid_path g valid_path h
  and gvcon: continuous_on  $\{0..1\}$  ( $\lambda t. \text{vector\_derivative } g \text{ (at } t)$ )
  and hvcon: continuous_on  $\{0..1\}$  ( $\lambda t. \text{vector\_derivative } h \text{ (at } t)$ )
```

**shows**  $\text{contour\_integral } g \ (\lambda w. \text{contour\_integral } h \ (f \ w)) =$   
 $\text{contour\_integral } h \ (\lambda z. \text{contour\_integral } g \ (\lambda w. f \ w \ z))$

## 1.5 Partial circle path

**definition**  $\text{part\_circlepath} :: [\text{complex}, \text{real}, \text{real}, \text{real}] \Rightarrow \text{complex}$   
**where**  $\text{part\_circlepath } z \ r \ s \ t \equiv \lambda x. z + \text{of\_real } r * \exp \ (i * \text{of\_real } (\text{linepath } s \ t \ x))$

**proposition**  $\text{path\_image\_part\_circlepath}$ :  
**assumes**  $s \leq t$   
**shows**  $\text{path\_image } (\text{part\_circlepath } z \ r \ s \ t) = \{z + r * \exp(i * \text{of\_real } x) \mid x. s \leq x \wedge x \leq t\}$

**corollary**  $\text{contour\_integral\_bound\_part\_circlepath\_strong}$ :  
**assumes**  $f \text{ contour\_integrable\_on } \text{part\_circlepath } z \ r \ s \ t$   
**and**  $\text{finite } k \text{ and } 0 \leq B \ 0 < r \ s \leq t$   
**and**  $\bigwedge x. x \in \text{path\_image}(\text{part\_circlepath } z \ r \ s \ t) - k \implies \text{norm}(f \ x) \leq B$   
**shows**  $\text{cmod } (\text{contour\_integral } (\text{part\_circlepath } z \ r \ s \ t) \ f) \leq B * r * (t - s)$

## 1.6 Special case of one complete circle

**definition**  $\text{circlepath} :: [\text{complex}, \text{real}, \text{real}] \Rightarrow \text{complex}$   
**where**  $\text{circlepath } z \ r \equiv \text{part\_circlepath } z \ r \ 0 \ (2 * \pi)$

## 1.7 Uniform convergence of path integral

**proposition**  $\text{contour\_integral\_uniform\_limit}$ :  
**assumes**  $\text{ev\_fint}: \text{eventually } (\lambda n. : 'a. (f \ n) \text{ contour\_integrable\_on } \gamma) \ F$   
**and**  $\text{ul\_f}: \text{uniform\_limit } (\text{path\_image } \gamma) \ f \ l \ F$   
**and**  $\text{noLeB}: \bigwedge t. t \in \{0..1\} \implies \text{norm } (\text{vector\_derivative } \gamma \ (\text{at } t)) \leq B$   
**and**  $\gamma: \text{valid\_path } \gamma$   
**and**  $[\text{simp}]: \neg \text{trivial\_limit } F$   
**shows**  $l \text{ contour\_integrable\_on } \gamma \ ((\lambda n. \text{contour\_integral } \gamma \ (f \ n)) \longrightarrow \text{contour\_integral } \gamma \ l) \ F$

**end**

# 2 Complex Path Integrals and Cauchy's Integral Theorem

**theory**  $\text{Cauchy\_Integral\_Theorem}$   
**imports**  
 $\text{HOL-Analysis.Analysis}$   
 $\text{Contour\_Integration}$   
**begin**

**proposition** *Cauchy\_theorem\_triangle\_interior:*  
**assumes** *contf*: *continuous\_on* (*convex hull* {*a,b,c*}) *f*  
**and** *holf*: *f holomorphic\_on interior* (*convex hull* {*a,b,c*})  
**shows** (*f has\_contour\_integral 0*) (*linepath a b +++ linepath b c +++ linepath c a*)

## 2.1 Cauchy's theorem for a convex set

**corollary** *Cauchy\_theorem\_convex\_simple:*  
**assumes** *holf*: *f holomorphic\_on S*  
**and** *convex S valid\_path g path\_image g*  $\subseteq$  *S pathfinish g = pathstart g*  
**shows** (*f has\_contour\_integral 0*) *g*

## 2.2 Homotopy forms of Cauchy's theorem

**proposition** *Cauchy\_theorem\_homotopic\_paths:*  
**assumes** *hom*: *homotopic\_paths S g h*  
**and** *open S and f: f holomorphic\_on S*  
**and** *vpg: valid\_path g and vph: valid\_path h*  
**shows** *contour\_integral g f = contour\_integral h f*

**proposition** *Cauchy\_theorem\_homotopic\_loops:*  
**assumes** *hom*: *homotopic\_loops S g h*  
**and** *open S and f: f holomorphic\_on S*  
**and** *vpg: valid\_path g and vph: valid\_path h*  
**shows** *contour\_integral g f = contour\_integral h f*

end

## 3 Winding numbers

**theory** *Winding\_Numbers*  
**imports** *Cauchy\_Integral\_Theorem*  
**begin**

### 3.1 Definition

**definition** *winding\_number\_prop* :: [*real*  $\Rightarrow$  *complex*, *complex*, *real*, *real*  $\Rightarrow$  *complex*, *complex*]  $\Rightarrow$  *bool* **where**  
*winding\_number\_prop*  $\gamma$  *z e p n*  $\equiv$

$\text{valid\_path } p \wedge z \notin \text{path\_image } p \wedge$   
 $\text{pathstart } p = \text{pathstart } \gamma \wedge$   
 $\text{pathfinish } p = \text{pathfinish } \gamma \wedge$   
 $(\forall t \in \{0..1\}. \text{norm}(\gamma t - p t) < e) \wedge$   
 $\text{contour\_integral } p (\lambda w. 1/(w - z)) = 2 * \pi * i * n$

**definition** *winding\_number*::  $[\text{real} \Rightarrow \text{complex}, \text{complex}] \Rightarrow \text{complex}$  **where**  
 $\text{winding\_number } \gamma z \equiv \text{SOME } n. \forall e > 0. \exists p. \text{winding\_number\_prop } \gamma z e p n$

**proposition** *winding\_number\_valid\_path*:  
**assumes**  $\text{valid\_path } \gamma z \notin \text{path\_image } \gamma$   
**shows**  $\text{winding\_number } \gamma z = 1/(2*\pi*i) * \text{contour\_integral } \gamma (\lambda w. 1/(w - z))$

**proposition** *has\_contour\_integral\_winding\_number*:  
**assumes**  $\gamma: \text{valid\_path } \gamma z \notin \text{path\_image } \gamma$   
**shows**  $((\lambda w. 1/(w - z)) \text{ has\_contour\_integral } (2*\pi*i*\text{winding\_number } \gamma z))$   
 $\gamma$

### 3.2 The winding number is an integer

**theorem** *integer\_winding\_number*:  
 $\llbracket \text{path } \gamma; \text{pathfinish } \gamma = \text{pathstart } \gamma; z \notin \text{path\_image } \gamma \rrbracket \implies \text{winding\_number } \gamma z \in \mathbb{Z}$

### 3.3 Continuity of winding number and invariance on connected sets

**theorem** *continuous\_at\_winding\_number*:  
**fixes**  $z::\text{complex}$   
**assumes**  $\gamma: \text{path } \gamma$  **and**  $z: z \notin \text{path\_image } \gamma$   
**shows**  $\text{continuous (at } z) (\text{winding\_number } \gamma)$

**corollary** *continuous\_on\_winding\_number*:  
 $\text{path } \gamma \implies \text{continuous\_on } (- \text{path\_image } \gamma) (\lambda w. \text{winding\_number } \gamma w)$

### 3.4 Winding number is zero "outside" a curve

**proposition** *winding\_number\_zero\_in\_outside*:  
**assumes**  $\gamma: \text{path } \gamma$  **and**  $\text{loop: pathfinish } \gamma = \text{pathstart } \gamma$  **and**  $z: z \in \text{outside } (\text{path\_image } \gamma)$   
**shows**  $\text{winding\_number } \gamma z = 0$

**proposition** *winding\_number\_part\_circlepath\_pos\_less*:  
**assumes**  $s < t$  **and**  $\text{no: norm}(w - z) < r$



**shows**  $0 < \operatorname{Re} (\operatorname{winding\_number}(\operatorname{part\_circlepath} \ z \ r \ s \ t) \ w)$

**proposition** *winding\_number\_circlepath:*

**assumes**  $\operatorname{norm}(w - z) < r$  **shows**  $\operatorname{winding\_number}(\operatorname{circlepath} \ z \ r) \ w = 1$

### 3.5 Winding number for a triangle

**proposition** *winding\_number\_triangle:*

**assumes**  $z: z \in \operatorname{interior}(\operatorname{convex\_hull} \ \{a, b, c\})$

**shows**  $\operatorname{winding\_number}(\operatorname{linepath} \ a \ b \ +++ \ \operatorname{linepath} \ b \ c \ +++ \ \operatorname{linepath} \ c \ a) \ z =$   
 $(\text{if } 0 < \operatorname{Im}((b - a) * \operatorname{cnj} (b - z)) \text{ then } 1 \text{ else } -1)$

### 3.6 Winding numbers for simple closed paths

**proposition** *simple\_closed\_path\_winding\_number\_inside:*

**assumes** *simple\_path*  $\gamma$

**obtains**  $\bigwedge z. z \in \operatorname{inside}(\operatorname{path\_image} \ \gamma) \implies \operatorname{winding\_number} \ \gamma \ z = 1$   
 $\mid \bigwedge z. z \in \operatorname{inside}(\operatorname{path\_image} \ \gamma) \implies \operatorname{winding\_number} \ \gamma \ z = -1$

### 3.7 Winding number for rectangular paths

**proposition** *winding\_number\_rectpath:*

**assumes**  $z \in \operatorname{box} \ a1 \ a3$

**shows**  $\operatorname{winding\_number} \ (\operatorname{rectpath} \ a1 \ a3) \ z = 1$

**proposition** *winding\_number\_rectpath\_outside:*

**assumes**  $\operatorname{Re} \ a1 \leq \operatorname{Re} \ a3 \ \operatorname{Im} \ a1 \leq \operatorname{Im} \ a3$

**assumes**  $z \notin \operatorname{cbox} \ a1 \ a3$

**shows**  $\operatorname{winding\_number} \ (\operatorname{rectpath} \ a1 \ a3) \ z = 0$

**end**

## 4 Cauchy's Integral Formula

**theory** *Cauchy\_Integral\_Formula*

**imports** *Winding\_Numbers*

**begin**

### 4.1 Proof

**theorem** *Cauchy\_integral\_formula\_convex\_simple:*

**assumes** *convex*  $S$  **and** *holf*:  $f$  *holomorphic\_on*  $S$  **and**  $z \in \operatorname{interior} \ S$  *valid\_path*  
 $\gamma \ \operatorname{path\_image} \ \gamma \subseteq S - \{z\}$

$\text{pathfinish } \gamma = \text{pathstart } \gamma$   
**shows**  $((\lambda w. f w / (w - z)) \text{ has\_contour\_integral } (2 * \pi * i * \text{winding\_number } \gamma z * f z)) \gamma$   
**theorem** *Cauchy\_integral\_circlepath*:  
**assumes** *contf*: *continuous\_on* (cball *z* *r*) *f* **and** *holf*: *f* *holomorphic\_on* (ball *z* *r*) **and** *wz*: *norm*(*w* - *z*) < *r*  
**shows**  $((\lambda u. f u / (u - w)) \text{ has\_contour\_integral } (2 * \text{of\_real } \pi * i * f w))$   
 $(\text{circlepath } z \ r)$

## 4.2 Existence of all higher derivatives

**proposition** *derivative\_is\_holomorphic*:  
**assumes** *open* *S*  
**and** *fder*:  $\bigwedge z. z \in S \implies (f \text{ has\_field\_derivative } f' z) \text{ (at } z)$   
**shows** *f'* *holomorphic\_on* *S*

## 4.3 Morera's theorem

**proposition** *Morera\_triangle*:  
 $\llbracket \text{continuous\_on } S \ f; \text{ open } S;$   
 $\bigwedge a \ b \ c. \text{ convex\_hull } \{a, b, c\} \subseteq S$   
 $\implies \text{contour\_integral } (\text{linepath } a \ b) \ f +$   
 $\text{contour\_integral } (\text{linepath } b \ c) \ f +$   
 $\text{contour\_integral } (\text{linepath } c \ a) \ f = 0 \rrbracket$   
 $\implies f \text{ analytic\_on } S$

## 4.4 Combining theorems for higher derivatives including Leibniz rule

**proposition** *no\_isolated\_singularity*:  
**fixes** *z::complex*  
**assumes** *f*: *continuous\_on* *S* *f* **and** *holf*: *f* *holomorphic\_on* (*S* - *K*) **and** *S*: *open* *S* **and** *K*: *finite* *K*  
**shows** *f* *holomorphic\_on* *S*

**proposition** *Cauchy\_integral\_formula\_convex*:  
**assumes** *S*: *convex* *S* **and** *K*: *finite* *K* **and** *contf*: *continuous\_on* *S* *f*  
**and** *fcd*:  $(\bigwedge x. x \in \text{interior } S - K \implies f \text{ field\_differentiable at } x)$   
**and** *z*: *z*  $\in \text{interior } S$  **and** *vpg*: *valid\_path*  $\gamma$   
**and** *pasz*: *path\_image*  $\gamma \subseteq S - \{z\}$  **and** *loop*: *pathfinish*  $\gamma = \text{pathstart } \gamma$   
**shows**  $((\lambda w. f w / (w - z)) \text{ has\_contour\_integral } (2 * \pi * i * \text{winding\_number } \gamma z * f z)) \gamma$

**corollary** *Cauchy\_contour\_integral\_circlepath*:  
**assumes** *continuous\_on* (cball *z* *r*) *f* *f* *holomorphic\_on* ball *z* *r* *w*  $\in \text{ball } z \ r$

**shows**  $\text{contour\_integral}(\text{circlepath } z \ r) \ (\lambda u. f \ u / (u - w)^{\wedge}(\text{Suc } k)) = (2 * \pi i * i) * (\text{deriv } \sim k) f \ w / (\text{fact } k)$

#### 4.5 A holomorphic function is analytic, i.e. has local power series

**theorem** *holomorphic\_power\_series*:

**assumes** *holf*:  $f$  *holomorphic\_on* *ball*  $z \ r$

**and**  $w$ :  $w \in \text{ball } z \ r$

**shows**  $((\lambda n. (\text{deriv } \sim n) f \ z / (\text{fact } n) * (w - z)^{\wedge} n) \text{ sums } f \ w)$

#### 4.6 The Liouville theorem and the Fundamental Theorem of Algebra

**proposition** *Liouville\_weak*:

**assumes**  $f$  *holomorphic\_on* *UNIV* **and**  $(f \longrightarrow l)$  *at\_infinity*

**shows**  $f \ z = l$

**proposition** *Liouville\_weak\_inverse*:

**assumes**  $f$  *holomorphic\_on* *UNIV* **and** *unbounded*:  $\bigwedge B. \text{eventually } (\lambda x. \text{norm } (f \ x) \geq B)$  *at\_infinity*

**obtains**  $z$  **where**  $f \ z = 0$

**theorem** *fundamental\_theorem\_of\_algebra*:

**fixes**  $a :: \text{nat} \Rightarrow \text{complex}$

**assumes**  $a \ 0 = 0 \vee (\exists i \in \{1..n\}. a \ i \neq 0)$

**obtains**  $z$  **where**  $(\sum_{i \leq n. a \ i * z^{\wedge} i) = 0$

#### 4.7 Weierstrass convergence theorem

**proposition** *has\_complex\_derivative\_uniform\_limit*:

**fixes**  $z :: \text{complex}$

**assumes** *cont*: *eventually*  $(\lambda n. \text{continuous\_on } (\text{cball } z \ r) \ (f \ n) \wedge$

$(\forall w \in \text{ball } z \ r. ((f \ n) \text{ has\_field\_derivative } (f' \ n \ w)) \text{ (at } w))) \ F$

**and** *ulim*: *uniform\_limit*  $(\text{cball } z \ r) \ f \ g \ F$

**and**  $F$ :  $\neg \text{trivial\_limit } F$  **and**  $0 < r$

**obtains**  $g'$  **where**

*continuous\_on*  $(\text{cball } z \ r) \ g$

$\bigwedge w. w \in \text{ball } z \ r \implies (g \text{ has\_field\_derivative } (g' \ w)) \text{ (at } w) \wedge ((\lambda n. f' \ n \ w)$

$\longrightarrow g' \ w) \ F$

#### 4.8 On analytic functions defined by a series

**corollary** *holomorphic\_iff\_power\_series*:

$$f \text{ holomorphic\_on ball } z \ r \longleftrightarrow (\forall w \in \text{ball } z \ r. (\lambda n. (\text{deriv } \sim n) f \ z \ / \ (\text{fact } n) * (w-z)^{\wedge n}) \text{ sums } f \ w)$$

#### 4.9 General, homology form of Cauchy's theorem

**theorem** *Cauchy\_integral\_formula\_global*:

**assumes** *S*: open *S* **and** *holf*: *f* holomorphic\_on *S*  
**and** *z*: *z* ∈ *S* **and** *vpg*: valid\_path *γ*  
**and** *pasz*: path\_image *γ* ⊆ *S* − {*z*} **and** *loop*: pathfinish *γ* = pathstart *γ*  
**and** *zero*:  $\bigwedge w. w \notin S \implies \text{winding\_number } \gamma \ w = 0$   
**shows**  $((\lambda w. f \ w \ / \ (w-z)) \text{ has\_contour\_integral } (2*\pi * i * \text{winding\_number } \gamma \ z * f \ z)) \ \gamma$

**theorem** *Cauchy\_theorem\_global*:

**assumes** *S*: open *S* **and** *holf*: *f* holomorphic\_on *S*  
**and** *vpg*: valid\_path *γ* **and** *loop*: pathfinish *γ* = pathstart *γ*  
**and** *pas*: path\_image *γ* ⊆ *S*  
**and** *zero*:  $\bigwedge w. w \notin S \implies \text{winding\_number } \gamma \ w = 0$   
**shows**  $(f \text{ has\_contour\_integral } 0) \ \gamma$

**corollary** *Cauchy\_theorem\_global\_outside*:

**assumes** open *S* *f* holomorphic\_on *S* valid\_path *γ* pathfinish *γ* = pathstart *γ*  
path\_image *γ* ⊆ *S*  
 $\bigwedge w. w \notin S \implies w \in \text{outside}(\text{path\_image } \gamma)$   
**shows**  $(f \text{ has\_contour\_integral } 0) \ \gamma$

#### 4.10 Cauchy's inequality and more versions of Liouville

**theorem** *Liouville\_theorem*:

**assumes** *holf*: *f* holomorphic\_on UNIV  
**and** *bf*: bounded (range *f*)  
**shows** *f* constant\_on UNIV

#### 4.11 Complex functions and power series

**definition** *fps\_expansion* :: (complex ⇒ complex) ⇒ complex ⇒ complex *fps*  
**where**

*fps\_expansion* *f* *z0* = Abs\_fps (λ*n*. (deriv ~ *n*) *f* *z0* / fact *n*)

**end**

### 5 Conformal Mappings and Consequences of Cauchy's Integral Theorem

**theory** *Conformal\_Mappings*

imports Cauchy\_Integral\_Formula

begin

## 5.1 Analytic continuation

**proposition** *isolated\_zeros*:

assumes *hol*:  $f$  holomorphic\_on  $S$   
 and *open*  $S$  connected  $S$   $\xi \in S$   $f \xi = 0$   $\beta \in S$   $f \beta \neq 0$   
 obtains  $r$  where  $0 < r$  and  $\text{ball } \xi \ r \subseteq S$  and  
 $\bigwedge z. z \in \text{ball } \xi \ r - \{\xi\} \implies f z \neq 0$

**proposition** *analytic\_continuation*:

assumes *hol*:  $f$  holomorphic\_on  $S$   
 and *open*  $S$  and connected  $S$   
 and  $U \subseteq S$  and  $\xi \in S$   
 and  $\xi$  islimpt  $U$   
 and  $f|_U = 0$  [simp]:  $\bigwedge z. z \in U \implies f z = 0$   
 and  $w \in S$   
 shows  $f w = 0$

**corollary** *analytic\_continuation\_open*:

assumes *open*  $s$  and *open*  $s'$  and  $s \neq \{\}$  and connected  $s'$   
 and  $s \subseteq s'$   
 assumes  $f$  holomorphic\_on  $s'$  and  $g$  holomorphic\_on  $s'$   
 and  $\bigwedge z. z \in s \implies f z = g z$   
 assumes  $z \in s'$   
 shows  $f z = g z$

**corollary** *analytic\_continuation'*:

assumes  $f$  holomorphic\_on  $S$  *open*  $S$  connected  $S$   
 and  $U \subseteq S$   $\xi \in S$   $\xi$  islimpt  $U$   
 and  $f$  constant\_on  $U$   
 shows  $f$  constant\_on  $S$

## 5.2 Open mapping theorem

**theorem** *open\_mapping\_thm*:

assumes *hol*:  $f$  holomorphic\_on  $S$   
 and  $S$ : *open*  $S$  and connected  $S$   
 and *open*  $U$  and  $U \subseteq S$   
 and *fne*:  $\neg f$  constant\_on  $S$   
 shows *open*  $(f \text{ ` } U)$

## 5.3 Maximum modulus principle

**proposition** *maximum\_modulus\_principle*:

assumes *holf*:  $f$  holomorphic\_on  $S$   
 and  $S$ : open  $S$  and connected  $S$   
 and open  $U$  and  $U \subseteq S$  and  $\xi \in U$   
 and *no*:  $\bigwedge z. z \in U \implies \text{norm}(f z) \leq \text{norm}(f \xi)$   
 shows  $f$  constant\_on  $S$

**proposition** *maximum\_modulus\_frontier*:  
 assumes *holf*:  $f$  holomorphic\_on (interior  $S$ )  
 and *conf*: continuous\_on (closure  $S$ )  $f$   
 and *bos*: bounded  $S$   
 and *leB*:  $\bigwedge z. z \in \text{frontier } S \implies \text{norm}(f z) \leq B$   
 and  $\xi \in S$   
 shows  $\text{norm}(f \xi) \leq B$

## 5.4 Relating invertibility and nonvanishing of derivative

**proposition** *holomorphic\_has\_inverse*:  
 assumes *holf*:  $f$  holomorphic\_on  $S$   
 and open  $S$  and *inj*: inj\_on  $f$   $S$   
 obtains  $g$  where  $g$  holomorphic\_on ( $f^{-1} S$ )  
 $\bigwedge z. z \in S \implies \text{deriv } f z * \text{deriv } g (f z) = 1$   
 $\bigwedge z. z \in S \implies g(f z) = z$

## 5.5 The Schwarz Lemma

**proposition** *Schwarz\_Lemma*:  
 assumes *holf*:  $f$  holomorphic\_on (ball 0 1) and [*simp*]:  $f 0 = 0$   
 and *no*:  $\bigwedge z. \text{norm } z < 1 \implies \text{norm } (f z) < 1$   
 and  $\xi$ :  $\text{norm } \xi < 1$   
 shows  $\text{norm } (f \xi) \leq \text{norm } \xi$  and  $\text{norm}(\text{deriv } f 0) \leq 1$   
 and  $((\exists z. \text{norm } z < 1 \wedge z \neq 0 \wedge \text{norm}(f z) = \text{norm } z)$   
 $\vee \text{norm}(\text{deriv } f 0) = 1)$   
 $\implies \exists \alpha. (\forall z. \text{norm } z < 1 \longrightarrow f z = \alpha * z) \wedge \text{norm } \alpha = 1$   
 (is ? $P \implies ?Q$ )

**corollary** *Schwarz\_Lemma'*:  
 assumes *holf*:  $f$  holomorphic\_on (ball 0 1) and [*simp*]:  $f 0 = 0$   
 and *no*:  $\bigwedge z. \text{norm } z < 1 \implies \text{norm } (f z) < 1$   
 shows  $((\forall \xi. \text{norm } \xi < 1 \longrightarrow \text{norm } (f \xi) \leq \text{norm } \xi)$   
 $\wedge \text{norm}(\text{deriv } f 0) \leq 1)$   
 $\wedge (((\exists z. \text{norm } z < 1 \wedge z \neq 0 \wedge \text{norm}(f z) = \text{norm } z)$   
 $\vee \text{norm}(\text{deriv } f 0) = 1)$   
 $\longrightarrow (\exists \alpha. (\forall z. \text{norm } z < 1 \longrightarrow f z = \alpha * z) \wedge \text{norm } \alpha = 1))$

## 5.6 The Schwarz reflection principle

**proposition** *Schwarz\_reflection*:

**assumes** *open*  $S$  **and** *cnjs*:  $\text{cnj } S \subseteq S$   
**and** *hol* $f$ :  $f$  *holomorphic\_on*  $(S \cap \{z. 0 < \text{Im } z\})$   
**and** *cont* $f$ :  $f$  *continuous\_on*  $(S \cap \{z. 0 \leq \text{Im } z\})$   
**and**  $f$ :  $\bigwedge z. \llbracket z \in S; z \in \mathbb{R} \rrbracket \implies (f z) \in \mathbb{R}$   
**shows**  $(\lambda z. \text{if } 0 \leq \text{Im } z \text{ then } f z \text{ else } \text{cnj}(f(\text{cnj } z)))$  *holomorphic\_on*  $S$

## 5.7 Bloch's theorem

**proposition** *Bloch\_unit*:

**assumes** *hol* $f$ :  $f$  *holomorphic\_on* *ball*  $a$   $1$  **and** *[simp]*:  $\text{deriv } f a = 1$   
**obtains**  $b$   $r$  **where**  $1/12 < r$  **and**  $\text{ball } b r \subseteq f^{-1}(\text{ball } a 1)$

**theorem** *Bloch*:

**assumes** *hol* $f$ :  $f$  *holomorphic\_on* *ball*  $a$   $r$  **and**  $0 < r$   
**and**  $r'$ :  $r' \leq r * \text{norm}(\text{deriv } f a) / 12$   
**obtains**  $b$  **where**  $\text{ball } b r' \subseteq f^{-1}(\text{ball } a r)$

**corollary** *Bloch\_general*:

**assumes** *hol* $f$ :  $f$  *holomorphic\_on*  $S$  **and**  $a \in S$   
**and** *tle*:  $\bigwedge z. z \in \text{frontier } S \implies t \leq \text{dist } a z$   
**and** *rle*:  $r \leq t * \text{norm}(\text{deriv } f a) / 12$   
**obtains**  $b$  **where**  $\text{ball } b r \subseteq f^{-1} S$

**end**

# 6 The Great Picard Theorem and its Applications

**theory** *Great\_Picard*

**imports** *Conformal\_Mappings*

**begin**

## 6.1 Schottky's theorem

**theorem** *Schottky*:

**assumes** *hol* $f$ :  $f$  *holomorphic\_on* *cball*  $0$   $1$   
**and** *nof0*:  $\text{norm}(f 0) \leq r$

**and** *not01*:  $\bigwedge z. z \in \text{cball } 0 \ 1 \implies \neg(f \ z = 0 \vee f \ z = 1)$   
**and**  $0 < t \ t < 1 \ \text{norm } z \leq t$   
**shows**  $\text{norm}(f \ z) \leq \exp(\pi i * \exp(\pi i * (2 + 2 * r + 12 * t / (1 - t))))$

## 6.2 The Little Picard Theorem

**theorem** *Landau\_Picard*:

**obtains**  $R$   
**where**  $\bigwedge z. 0 < R \ z$   
 $\bigwedge f. \llbracket f \text{ holomorphic\_on cball } 0 \ (R(f \ 0));$   
 $\bigwedge z. \text{norm } z \leq R(f \ 0) \implies f \ z \neq 0 \wedge f \ z \neq 1 \rrbracket \implies \text{norm}(\text{deriv } f \ 0)$   
 $< 1$

**theorem** *little\_Picard*:

**assumes** *hol* $f$ :  $f \text{ holomorphic\_on UNIV}$   
**and**  $a \neq b \ \text{range } f \cap \{a, b\} = \{\}$   
**obtains**  $c$  **where**  $f = (\lambda x. c)$

## 6.3 The Arzelà–Ascoli theorem

**theorem** *Arzela\_Ascoli*:

**fixes**  $\mathcal{F} :: [\text{nat}, 'a :: \text{euclidean\_space}] \Rightarrow 'b :: \{\text{real\_normed\_vector}, \text{heine\_borel}\}$   
**assumes** *compact*  $S$   
**and**  $M$ :  $\bigwedge n \ x. x \in S \implies \text{norm}(\mathcal{F} \ n \ x) \leq M$   
**and** *equicont*:  
 $\bigwedge x \ e. \llbracket x \in S; 0 < e \rrbracket$   
 $\implies \exists d. 0 < d \wedge (\forall n \ y. y \in S \wedge \text{norm}(x - y) < d \longrightarrow \text{norm}(\mathcal{F} \ n \ x - \mathcal{F} \ n \ y) < e)$   
**obtains**  $g \ k$  **where** *continuous\_on*  $S \ g$  *strict\_mono*  $(k :: \text{nat} \Rightarrow \text{nat})$   
 $\bigwedge e. 0 < e \implies \exists N. \forall n \ x. n \geq N \wedge x \in S \longrightarrow \text{norm}(\mathcal{F}(k \ n) \ x - g \ x) < e$

### 6.3.1 Montel's theorem

**theorem** *Montel*:

**fixes**  $\mathcal{F} :: [\text{nat}, \text{complex}] \Rightarrow \text{complex}$   
**assumes** *open*  $S$   
**and**  $\mathcal{H}$ :  $\bigwedge h. h \in \mathcal{H} \implies h \text{ holomorphic\_on } S$   
**and** *bounded*:  $\bigwedge K. \llbracket \text{compact } K; K \subseteq S \rrbracket \implies \exists B. \forall h \in \mathcal{H}. \forall z \in K. \text{norm}(h \ z) \leq B$   
**and** *rng\_f*:  $\text{range } \mathcal{F} \subseteq \mathcal{H}$   
**obtains**  $g \ r$   
**where**  $g \text{ holomorphic\_on } S$  *strict\_mono*  $(r :: \text{nat} \Rightarrow \text{nat})$



$$\bigwedge x. x \in S \implies ((\lambda n. \mathcal{F} (r\ n)\ x) \longrightarrow g\ x) \text{ sequentially}$$

$$\bigwedge K. [\![\text{compact } K; K \subseteq S]\!] \implies \text{uniform\_limit } K\ (\mathcal{F} \circ r)\ g \text{ sequentially}$$

## 6.4 Some simple but useful cases of Hurwitz's theorem

**proposition** *Hurwitz\_no\_zeros:*

**assumes** *S: open S connected S*  
**and** *holf:  $\bigwedge n::\text{nat}. \mathcal{F}\ n$  holomorphic\_on S*  
**and** *holg: g holomorphic\_on S*  
**and** *ul\_g:  $\bigwedge K. [\![\text{compact } K; K \subseteq S]\!] \implies \text{uniform\_limit } K\ \mathcal{F}\ g \text{ sequentially}$*   
**and** *nonconst:  $\neg g \text{ constant\_on } S$*   
**and** *nz:  $\bigwedge n\ z. z \in S \implies \mathcal{F}\ n\ z \neq 0$*   
**and** *z0  $\in S$*   
**shows** *g z0  $\neq 0$*

**corollary** *Hurwitz\_injective:*

**assumes** *S: open S connected S*  
**and** *holf:  $\bigwedge n::\text{nat}. \mathcal{F}\ n$  holomorphic\_on S*  
**and** *holg: g holomorphic\_on S*  
**and** *ul\_g:  $\bigwedge K. [\![\text{compact } K; K \subseteq S]\!] \implies \text{uniform\_limit } K\ \mathcal{F}\ g \text{ sequentially}$*   
**and** *nonconst:  $\neg g \text{ constant\_on } S$*   
**and** *inj:  $\bigwedge n. \text{inj\_on } (\mathcal{F}\ n)\ S$*   
**shows** *inj\_on g S*

## 6.5 The Great Picard theorem

**theorem** *great\_Picard:*

**assumes** *open M z  $\in M$  a  $\neq b$  and holf: f holomorphic\_on (M - {z})*  
**and** *fab:  $\bigwedge w. w \in M - \{z\} \implies f\ w \neq a \wedge f\ w \neq b$*   
**obtains** *l where (f  $\longrightarrow$  l) (at z)  $\vee$  ((inverse  $\circ$  f)  $\longrightarrow$  l) (at z)*

**corollary** *great\_Picard\_alt:*

**assumes** *M: open M z  $\in M$  and holf: f holomorphic\_on (M - {z})*  
**and** *non:  $\bigwedge l. \neg (f \longrightarrow l) (at\ z) \wedge l. \neg ((\text{inverse} \circ f) \longrightarrow l) (at\ z)$*   
**obtains** *a where  $-\{a\} \subseteq f^{-1}(M - \{z\})$*

**corollary** *great\_Picard\_infinite:*

**assumes** *M: open M z  $\in M$  and holf: f holomorphic\_on (M - {z})*  
**and** *non:  $\bigwedge l. \neg (f \longrightarrow l) (at\ z) \wedge l. \neg ((\text{inverse} \circ f) \longrightarrow l) (at\ z)$*

**obtains**  $a$  **where**  $\bigwedge w. w \neq a \implies \text{infinite } \{x. x \in M - \{z\} \wedge f x = w\}$

**theorem** *Casorati\_Weierstrass*:

**assumes**  $\text{open } M \ z \in M \ f \text{ holomorphic\_on } (M - \{z\})$

**and**  $\bigwedge l. \neg (f \longrightarrow l) \text{ (at } z) \wedge l. \neg ((\text{inverse} \circ f) \longrightarrow l) \text{ (at } z)$

**shows**  $\text{closure}(f^{-1}(M - \{z\})) = \text{UNIV}$

**end**

## 7 Moebius functions, Equivalents of Simply Connected Sets, Riemann Mapping Theorem

**theory** *Riemann\_Mapping*

**imports** *Great\_Picard*

**begin**

### 7.1 Moebius functions are biholomorphisms of the unit disc

**definition** *Moebius\_function* ::  $[\text{real}, \text{complex}, \text{complex}] \Rightarrow \text{complex}$  **where**

$\text{Moebius\_function} \equiv \lambda t \ w \ z. \exp(i * \text{of\_real } t) * (z - w) / (1 - \text{cnj } w * z)$

### 7.2 A big chain of equivalents of simple connectedness for an open set

**proposition**

**assumes**  $\text{open } S$

**shows**  $\text{simply\_connected\_eq\_winding\_number\_zero}$ :

$\text{simply\_connected } S \longleftrightarrow$

$\text{connected } S \wedge$

$(\forall g \ z. \text{path } g \wedge \text{path\_image } g \subseteq S \wedge$

$\text{pathfinish } g = \text{pathstart } g \wedge (z \notin S)$

$\longrightarrow \text{winding\_number } g \ z = 0) \text{ (is ?wn0)}$

**and**  $\text{simply\_connected\_eq\_contour\_integral\_zero}$ :

$\text{simply\_connected } S \longleftrightarrow$

$\text{connected } S \wedge$

$(\forall g \ f. \text{valid\_path } g \wedge \text{path\_image } g \subseteq S \wedge$

$\text{pathfinish } g = \text{pathstart } g \wedge f \text{ holomorphic\_on } S$

$\longrightarrow (f \text{ has\_contour\_integral } 0) \ g) \text{ (is ?ci0)}$

**and**  $\text{simply\_connected\_eq\_global\_primitive}$ :

$\text{simply\_connected } S \longleftrightarrow$

$\text{connected } S \wedge$

$(\forall f. f \text{ holomorphic\_on } S \longrightarrow$

$(\exists h. \forall z. z \in S \longrightarrow (h \text{ has\_field\_derivative } f \ z) \text{ (at } z))) \text{ (is ?gp)}$

**and**  $\text{simply\_connected\_eq\_holomorphic\_log}$ :

$\text{simply\_connected } S \longleftrightarrow$

```

    connected S ∧
    (∀ f. f holomorphic_on S ∧ (∀ z ∈ S. f z ≠ 0)
      → (∃ g. g holomorphic_on S ∧ (∀ z ∈ S. f z = exp(g z)))) (is ?log)
  and simply_connected_eq_holomorphic_sqrt:
    simply_connected S ↔
    connected S ∧
    (∀ f. f holomorphic_on S ∧ (∀ z ∈ S. f z ≠ 0)
      → (∃ g. g holomorphic_on S ∧ (∀ z ∈ S. f z = (g z)2))) (is ?sqrt)
  and simply_connected_eq_biholomorphic_to_disc:
    simply_connected S ↔
    S = {} ∨ S = UNIV ∨
    (∃ f g. f holomorphic_on S ∧ g holomorphic_on ball 0 1 ∧
      (∀ z ∈ S. f z ∈ ball 0 1 ∧ g(f z) = z) ∧
      (∀ z ∈ ball 0 1. g z ∈ S ∧ f(g z) = z)) (is ?bih)
  and simply_connected_eq_homeomorphic_to_disc:
    simply_connected S ↔ S = {} ∨ S homeomorphic ball (0::complex) 1
(is ?disc)

corollary contractible_eq_simply_connected_2d:
  fixes S :: complex set
  assumes open S
  shows contractible S ↔ simply_connected S

```

### 7.3 A further chain of equivalences about components of the complement of a simply connected set

```

proposition
  fixes S :: complex set
  assumes open S
  shows simply_connected_eq_frontier_properties:
    simply_connected S ↔
    connected S ∧
    (if bounded S then connected(frontier S)
     else (∀ C ∈ components(frontier S). ¬bounded C)) (is ?fp)
  and simply_connected_eq_unbounded_complement_components:
    simply_connected S ↔
    connected S ∧ (∀ C ∈ components(− S). ¬bounded C) (is ?ucc)
  and simply_connected_eq_empty_inside:
    simply_connected S ↔
    connected S ∧ inside S = {} (is ?ei)

```

### 7.4 Further equivalences based on continuous logs and sqrts

proposition

```

fixes  $S :: \text{complex set}$ 
assumes  $\text{open } S$ 
shows  $\text{simply\_connected\_eq\_continuous\_log}$ :
   $\text{simply\_connected } S \longleftrightarrow$ 
   $\text{connected } S \wedge$ 
   $(\forall f::\text{complex} \Rightarrow \text{complex}. \text{continuous\_on } S f \wedge (\forall z \in S. f z \neq 0)$ 
     $\longrightarrow (\exists g. \text{continuous\_on } S g \wedge (\forall z \in S. f z = \exp (g z))))$  (is ?log)
and  $\text{simply\_connected\_eq\_continuous\_sqrt}$ :
   $\text{simply\_connected } S \longleftrightarrow$ 
   $\text{connected } S \wedge$ 
   $(\forall f::\text{complex} \Rightarrow \text{complex}. \text{continuous\_on } S f \wedge (\forall z \in S. f z \neq 0)$ 
     $\longrightarrow (\exists g. \text{continuous\_on } S g \wedge (\forall z \in S. f z = (g z)^2)))$  (is ?sqrt)

```

## 7.5 Finally, the Riemann Mapping Theorem

```

theorem  $\text{Riemann\_mapping\_theorem}$ :
   $\text{open } S \wedge \text{simply\_connected } S \longleftrightarrow$ 
   $S = \{\}$   $\vee S = \text{UNIV} \vee$ 
   $(\exists f g. f \text{ holomorphic\_on } S \wedge g \text{ holomorphic\_on ball } 0 \ 1 \wedge$ 
     $(\forall z \in S. f z \in \text{ball } 0 \ 1 \wedge g(f z) = z) \wedge$ 
     $(\forall z \in \text{ball } 0 \ 1. g z \in S \wedge f(g z) = z))$ 
  (is  $\_ = ?rhs$ )

```

## 7.6 Applications to Winding Numbers

## 7.7 Winding number equality is the same as path/loop homotopy in $\mathbb{C} - 0$

```

proposition  $\text{winding\_number\_homotopic\_paths\_eq}$ :
  assumes  $\text{path } p$  and  $\zeta p$ :  $\zeta \notin \text{path\_image } p$ 
  and  $\text{path } q$  and  $\zeta q$ :  $\zeta \notin \text{path\_image } q$ 
  and  $qp$ :  $\text{pathstart } q = \text{pathstart } p \ \text{pathfinish } q = \text{pathfinish } p$ 
  shows  $\text{winding\_number } p \ \zeta = \text{winding\_number } q \ \zeta \longleftrightarrow \text{homotopic\_paths}$ 
   $(-\{\zeta\}) \ p \ q$ 
  (is ?lhs = ?rhs)

```

```

end
theory  $\text{Complex\_Singularities}$ 
  imports  $\text{Conformal\_Mappings}$ 
begin

```

## 7.8 Non-essential singular points

```

definition
   $\text{is\_pole} :: ('a::\text{topological\_space} \Rightarrow 'b::\text{real\_normed\_vector}) \Rightarrow 'a \Rightarrow \text{bool}$ 

```

**where**  $is\_pole\ f\ a = (LIM\ x\ (at\ a). f\ x :> at\_infinity)$

## 7.9 Isolated singularities

### 7.10 The order of non-essential singularities (i.e. removable singularities or poles)

**definition**  $zorder :: (complex \Rightarrow complex) \Rightarrow complex \Rightarrow int$  **where**  
 $zorder\ f\ z = (THE\ n. (\exists\ h\ r. r > 0 \wedge h\ holomorphic\_on\ cball\ z\ r \wedge h\ z \neq 0$   
 $\wedge (\forall\ w \in cball\ z\ r - \{z\}. f\ w = h\ w * (w - z)^{powi\ n}$   
 $\wedge h\ w \neq 0)))$

**definition**  $zor\_poly$   
 $:: [complex \Rightarrow complex, complex] \Rightarrow complex \Rightarrow complex$  **where**  
 $zor\_poly\ f\ z = (SOME\ h. \exists r. r > 0 \wedge h\ holomorphic\_on\ cball\ z\ r \wedge h\ z \neq 0$   
 $\wedge (\forall\ w \in cball\ z\ r - \{z\}. f\ w = h\ w * (w - z)^{powi\ (zorder\ f\ z)}$   
 $\wedge h\ w \neq 0))$

### 7.11 Isolated points

### 7.12 Isolated zeros

**end**  
**theory** *Complex\_Residues*  
**imports** *Complex\_Singularities*  
**begin**

### 7.13 Definition of residues

**definition**  $residue :: (complex \Rightarrow complex) \Rightarrow complex \Rightarrow complex$  **where**  
 $residue\ f\ z = (SOME\ int. \exists e > 0. \forall \varepsilon > 0. \varepsilon < e$   
 $\longrightarrow (f\ has\_contour\_integral\ 2 * pi * i * int)\ (circlepath\ z\ \varepsilon))$

**theorem**  $residue\_fps\_expansion\_over\_power\_at\_0$ :  
**assumes**  $f\ has\_fps\_expansion\ F$   
**shows**  $residue\ (\lambda z. f\ z / z^{\wedge\ Suc\ n})\ 0 = fps\_nth\ F\ n$

### 7.14 Poles and residues of some well-known functions

**end**

## 8 The Residue Theorem, the Argument Principle and Rouché's Theorem

```
theory Residue_Theorem
  imports Complex_Residues HOL-Library.Landau_Symbols
begin
```

### 8.1 Cauchy's residue theorem

```
theorem Residue_theorem:
  fixes  $S$  pts::complex set and  $f$ ::complex  $\Rightarrow$  complex
  and  $g$ ::real  $\Rightarrow$  complex
  assumes open  $S$  connected  $S$  finite pts and
    holo: $f$  holomorphic_on  $S$ -pts and
    valid_path  $g$  and
    loop:pathfinish  $g$  = pathstart  $g$  and
    path_image  $g \subseteq S$ -pts and
    homo: $\forall z. (z \notin S) \longrightarrow \text{winding\_number } g \ z = 0$ 
  shows contour_integral  $g \ f = 2 * \pi * i * (\sum p \in \text{pts. winding\_number } g \ p * \text{residue } f \ p)$ 
```

### 8.2 The argument principle

```
theorem argument_principle:
  fixes  $f$ ::complex  $\Rightarrow$  complex and poles  $S$ :: complex set
  defines  $pz \equiv \{w \in S. f \ w = 0 \ \vee \ w \in \text{poles}\}$  —  $pz$  is the set of poles and zeros
  assumes open  $S$  connected  $S$  and
     $f\_holo$ : $f$  holomorphic_on  $S$ -poles and
     $h\_holo$ : $h$  holomorphic_on  $S$  and
    valid_path  $g$  and
    loop:pathfinish  $g$  = pathstart  $g$  and
    path_img:path_image  $g \subseteq S - pz$  and
    homo: $\forall z. (z \notin S) \longrightarrow \text{winding\_number } g \ z = 0$  and
    finite:finite  $pz$  and
    poles: $\forall p \in S \cap \text{poles. is\_pole } f \ p$ 
  shows contour_integral  $g \ (\lambda x. \text{deriv } f \ x * h \ x / f \ x) = 2 * \pi * i * (\sum p \in pz. \text{winding\_number } g \ p * h \ p * \text{zorder } f \ p)$ 
  (is ?L=?R)
```

### 8.3 Coefficient asymptotics for generating functions

```
theorem
  fixes  $f$  :: complex  $\Rightarrow$  complex and  $n$  :: nat and  $r$  :: real
  defines  $g \equiv (\lambda w. f \ w / w^{\wedge} \text{Suc } n)$  and  $\gamma \equiv \text{circlepath } 0 \ r$ 
  assumes open  $A$  connected  $A$  cball  $0 \ r \subseteq A$   $r > 0$ 
  assumes  $f$  holomorphic_on  $A - S$   $S \subseteq \text{ball } 0 \ r$  finite  $S$   $0 \notin S$ 
```

**shows**  $\text{fps\_coeff\_conv\_residues}$ :  
 $(\text{deriv } \sim^n) f 0 / \text{fact } n = \text{contour\_integral } \gamma g / (2 * \pi * i) - (\sum z \in S. \text{residue } g z) \text{ (is ?thesis1)}$   
**and**  $\text{fps\_coeff\_residues\_bound}$ :  
 $(\bigwedge z. \text{norm } z = r \implies z \notin k \implies \text{norm } (f z) \leq C) \implies C \geq 0 \implies \text{finite } k \implies$   
 $\text{norm } ((\text{deriv } \sim^n) f 0 / \text{fact } n + (\sum z \in S. \text{residue } g z)) \leq C / r^n$   
**corollary**  $\text{fps\_coeff\_residues\_bigo}$ :  
**fixes**  $f :: \text{complex} \Rightarrow \text{complex}$  **and**  $r :: \text{real}$   
**assumes**  $\text{open } A \text{ connected } A \text{ cball } 0 r \subseteq A \text{ } r > 0$   
**assumes**  $f \text{ holomorphic\_on } A - S \text{ } S \subseteq \text{ball } 0 r \text{ finite } S \text{ } 0 \notin S$   
**assumes**  $g$ :  $\text{eventually } (\lambda n. g n = -(\sum z \in S. \text{residue } (\lambda z. f z / z^{Suc n} z)))$   
 $\text{sequentially}$   
 $(\text{is eventually } (\lambda n. \_ = -?g' n) \_)$   
**shows**  $(\lambda n. (\text{deriv } \sim^n) f 0 / \text{fact } n - g n) \in O(\lambda n. 1 / r^n) \text{ (is } (\lambda n. ?c n - \_) \in O(\_))$   
**corollary**  $\text{fps\_coeff\_residues\_bigo'}$ :  
**fixes**  $f :: \text{complex} \Rightarrow \text{complex}$  **and**  $r :: \text{real}$   
**assumes**  $\text{exp: } f \text{ has\_fps\_expansion } F$   
**assumes**  $\text{open } A \text{ connected } A \text{ cball } 0 r \subseteq A \text{ } r > 0$   
**assumes**  $f \text{ holomorphic\_on } A - S \text{ } S \subseteq \text{ball } 0 r \text{ finite } S \text{ } 0 \notin S$   
**assumes**  $\text{eventually } (\lambda n. g n = -(\sum z \in S. \text{residue } (\lambda z. f z / z^{Suc n} z)))$   
 $\text{sequentially}$   
 $(\text{is eventually } (\lambda n. \_ = -?g' n) \_)$   
**shows**  $(\lambda n. \text{fps\_nth } F n - g n) \in O(\lambda n. 1 / r^n) \text{ (is } (\lambda n. ?c n - \_) \in O(\_))$

## 8.4 Rouché's theorem

**theorem**  $\text{Rouche\_theorem}$ :  
**fixes**  $f g :: \text{complex} \Rightarrow \text{complex}$  **and**  $s :: \text{complex set}$   
**defines**  $fg \equiv (\lambda p. f p + g p)$   
**defines**  $\text{zeros\_fg} \equiv \{p \in s. fg p = 0\}$  **and**  $\text{zeros\_f} \equiv \{p \in s. f p = 0\}$   
**assumes**  
 $\text{open } s \text{ and connected } s \text{ and}$   
 $\text{finite zeros\_fg and}$   
 $\text{finite zeros\_f and}$   
 $f\_holo: f \text{ holomorphic\_on } s \text{ and}$   
 $g\_holo: g \text{ holomorphic\_on } s \text{ and}$   
 $\text{valid\_path } \gamma \text{ and}$   
 $\text{loop: pathfinish } \gamma = \text{pathstart } \gamma \text{ and}$   
 $\text{path\_img: path\_image } \gamma \subseteq s \text{ and}$   
 $\text{path\_less: } \forall z \in \text{path\_image } \gamma. \text{cmod}(f z) > \text{cmod}(g z) \text{ and}$   
 $\text{homo: } \forall z. (z \notin s) \longrightarrow \text{winding\_number } \gamma z = 0$   
**shows**  $(\sum p \in \text{zeros\_fg}. \text{winding\_number } \gamma p * \text{zorder } fg p)$   
 $= (\sum p \in \text{zeros\_f}. \text{winding\_number } \gamma p * \text{zorder } f p)$

```

end
theory Laurent_Convergence
  imports HOL-Computational_Algebra.Formal_Laurent_Series HOL-Library.Landau_Symbols
    Residue_Theorem

begin

definition fls_conv_radius :: complex fls  $\Rightarrow$  ereal where
  fls_conv_radius f = fps_conv_radius (fls_regpart f)

definition eval_fls :: complex fls  $\Rightarrow$  complex  $\Rightarrow$  complex where
  eval_fls F z = eval_fps (fls_base_factor_to_fps F) z * z powi fls_subdegree F

definition
  has_laurent_expansion :: (complex  $\Rightarrow$  complex)  $\Rightarrow$  complex fls  $\Rightarrow$  bool
  (infixl <has'_laurent'_expansion> 60)
  where (f has_laurent_expansion F)  $\longleftrightarrow$ 
    fls_conv_radius F > 0  $\wedge$  eventually ( $\lambda z.$  eval_fls F z = f z) (at 0)

theorem sums_eval_fls:
  fixes f
  defines n  $\equiv$  fls_subdegree f
  assumes norm z < fls_conv_radius f and z  $\neq$  0  $\vee$  n  $\geq$  0
  shows ( $\lambda k.$  fls_nth f (int k + n) * z powi (int k + n)) sums eval_fls f z

theorem not_essential_has_laurent_expansion_0:
  assumes isolated_singularity_at f 0 not_essential f 0
  shows f has_laurent_expansion laurent_expansion f 0

```

## 8.5 More Laurent expansions

## 8.6 Formal convergence versus analytic convergence

```

proposition uniform_limit_imp_fps_expansion_eq:
  fixes f :: 'a  $\Rightarrow$  complex fps
  assumes lim1: (f  $\longrightarrow$  h) F
  assumes lim2: uniform_limit A ( $\lambda x z.$  f' x z) g' F
  assumes expansions: eventually ( $\lambda x.$  f' x has_fps_expansion f x) F g' has_fps_expansion
  g
  assumes holo: eventually ( $\lambda x.$  f' x holomorphic_on A) F
  assumes A: open A 0  $\in$  A

```



```

    assumes nontriv [simp]:  $F \neq \text{bot}$ 
    shows  $g = h$ 

end

```

```

theory Meromorphic imports
  Laurent_Convergence
  Cauchy_Integral_Formula
  HOL-Analysis.Sparse_In
begin

```

## 8.7 Remove singular points

```

definition remove_sings ::  $(\text{complex} \Rightarrow \text{complex}) \Rightarrow \text{complex} \Rightarrow \text{complex}$  where
  remove_sings  $f\ z = (\text{if } \exists c. f\ -z \rightarrow c \text{ then } \text{Lim } (\text{at } z)\ f \text{ else } 0)$ 

```

## 8.8 Meromorphicity

```

definition meromorphic_on ::  $(\text{complex} \Rightarrow \text{complex}) \Rightarrow \text{complex set} \Rightarrow \text{bool}$ 
  (infixl  $\langle (\text{meromorphic}'\_on) \rangle$  50) where
   $f\ \text{meromorphic\_on } A \longleftrightarrow (\forall z \in A. \exists F. (\lambda w. f\ (z + w))\ \text{has\_laurent\_expansion } F)$ 

```

## 8.9 Nice meromorphicity

## 8.10 Closure properties and proofs for individual functions

## 8.11 Meromorphic functions and zorder

## 8.12 More on poles and zeros

```

end

```

# 9 The Weierstraß Factorisation Theorem

```

theory Weierstrass_Factorization
  imports Meromorphic
begin

```

### 9.1 The elementary factors

### 9.2 Infinite products of elementary factors

### 9.3 Writing a quotient as an exponential

### 9.4 Constructing the sequence of zeros

### 9.5 The factorisation theorem for holomorphic functions

**theorem** *weierstrass\_factorization*:

**assumes** *g holomorphic\_on A open A connected A*

**assumes**  $\bigwedge z. z \in \text{frontier } A \implies \neg z \text{ islimpt } \{w \in A. g \ w = 0\}$

**obtains** *h f* **where**

*h holomorphic\_on A f holomorphic\_on UNIV*

$\forall z. f \ z = 0 \iff (\forall z \in A. g \ z = 0) \vee (z \in A \wedge g \ z = 0)$

$\forall z \in A. \text{zorder } f \ z = \text{zorder } g \ z$

$\forall z \in A. h \ z \neq 0$

$\forall z \in A. g \ z = h \ z * f \ z$

**theorem** *weierstrass\_factorization\_UNIV*:

**assumes** *g holomorphic\_on UNIV*

**obtains** *h f* **where**

*h holomorphic\_on UNIV f holomorphic\_on UNIV*

$\forall z. f \ z = 0 \iff g \ z = 0$

$\forall z. \text{zorder } f \ z = \text{zorder } g \ z$

$\forall z. h \ z \neq 0$

$\forall z. g \ z = h \ z * f \ z$

### 9.6 The factorisation theorem for meromorphic functions

**theorem** *weierstrass\_factorization\_meromorphic*:

**assumes** *mero: g nicely\_meromorphic\_on A and A: open A connected A*

**assumes** *no\_limpt:  $\bigwedge z. z \in \text{frontier } A \implies \neg z \text{ islimpt } \{w \in A. g \ w = 0 \vee \text{is\_pole } g \ w\}$*

**obtains** *h f1 f2* **where**

*h holomorphic\_on A f1 holomorphic\_on UNIV f2 holomorphic\_on UNIV*

$\forall z \in A. f1 \ z = 0 \iff \neg \text{is\_pole } g \ z \wedge g \ z = 0$

$\forall z \in A. f2 \ z = 0 \iff \text{is\_pole } g \ z$

$\forall z \in A. \neg \text{is\_pole } g \ z \implies \text{zorder } f1 \ z = \text{zorder } g \ z$

$\forall z \in A. \text{is\_pole } g \ z \implies \text{zorder } f2 \ z = -\text{zorder } g \ z$

$\forall z \in A. h \ z \neq 0$

$\forall z \in A. g \ z = h \ z * f1 \ z / f2 \ z$

**theorem** *weierstrass\_factorization\_meromorphic\_UNIV*:

**assumes** *g nicely\_meromorphic\_on UNIV*

**obtains** *h f1 f2* **where**

*h holomorphic\_on UNIV f1 holomorphic\_on UNIV f2 holomorphic\_on UNIV*

$$\begin{aligned}
\forall z. f1\ z = 0 &\longleftrightarrow \neg is\_pole\ g\ z \wedge g\ z = 0 \\
\forall z. f2\ z = 0 &\longleftrightarrow is\_pole\ g\ z \\
\forall z. \neg is\_pole\ g\ z &\longrightarrow zorder\ f1\ z = zorder\ g\ z \\
\forall z. is\_pole\ g\ z &\longrightarrow zorder\ f2\ z = -zorder\ g\ z \\
\forall z. h\ z &\neq 0 \\
\forall z. g\ z &= h\ z * f1\ z / f2\ z
\end{aligned}$$

**end**  
**theory** *Complex\_Analysis*  
  **imports**  
    *Riemann\_Mapping*  
    *Residue\_Theorem*  
    *Weierstrass\_Factorization*  
**begin**  
  
**end**

## References

[1]