

# Complex Analysis

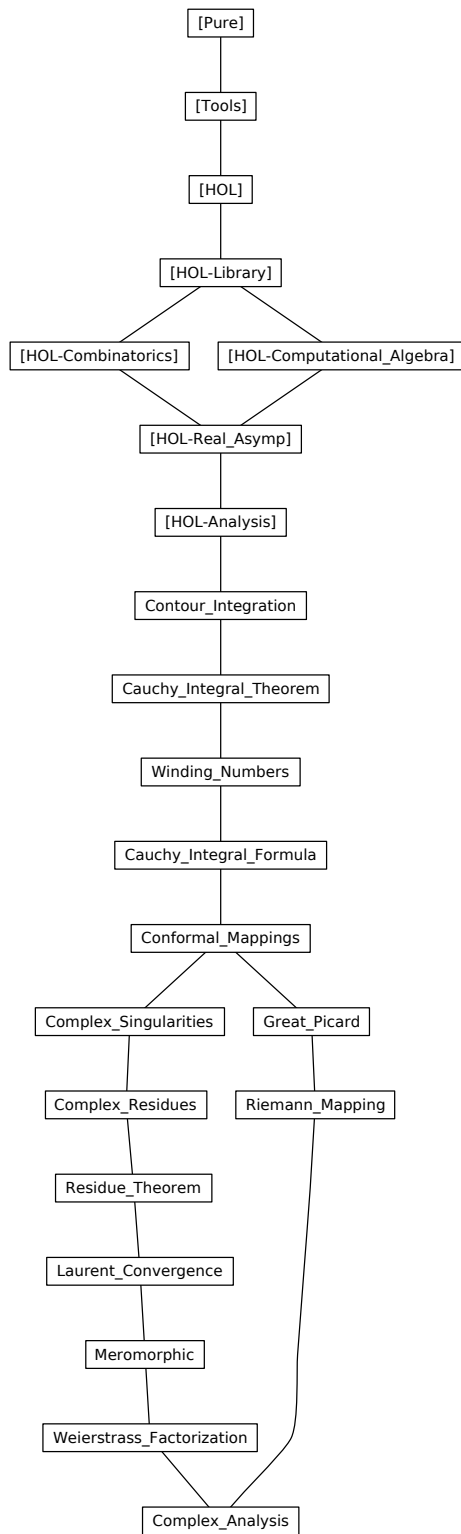
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## Contents

|          |   |          |
|----------|---|----------|
| <b>1</b> | <b>Contour integration</b>  | <b>5</b> |
| 1.1      | Definition . . . . .  | 5        |
| 1.2      | Relation to subpath construction . . . . .                                    | 5        |
| 1.3      | Cauchy's theorem where there's a primitive . . . . .                          | 5        |
| 1.4      | Reversing the order in a double path integral . . . . .                       | 5        |
| 1.5      | Partial circle path . . . . .   | 6        |
| 1.6      | Special case of one complete circle . . . . .                                 | 6        |
| 1.7      | Uniform convergence of path integral . . . . .                                | 6        |
| <b>2</b> | <b>Complex Path Integrals and Cauchy's Integral Theorem</b>                   | <b>6</b> |
| 2.1      | Cauchy's theorem for a convex set . . . . .                                   | 7        |
| 2.2      | Homotopy forms of Cauchy's theorem . . . . .                                  | 7        |
| <b>3</b> | <b>Winding numbers</b>  | <b>7</b> |
| 3.1      | Definition . . . . .  | 7        |
| 3.2      | The winding number is an integer . . . . .                                    | 8        |
| 3.3      | Continuity of winding number and invariance on connected sets                 | 8        |
| 3.4      | Winding number is zero "outside" a curve . . . . .                            | 8        |
| 3.5      | Winding number for a triangle . . . . .                                       | 9        |
| 3.6      | Winding numbers for simple closed paths . . . . .                             | 9        |
| 3.7      | Winding number for rectangular paths . . . . .                                | 9        |
| <b>4</b> | <b>Cauchy's Integral Formula</b>  | <b>9</b> |
| 4.1      | Proof . . . . .   | 9        |
| 4.2      | Existence of all higher derivatives . . . . .                                 | 10       |
| 4.3      | Morera's theorem . . . . .  | 10       |
| 4.4      | Combining theorems for higher derivatives including Leibniz<br>rule . . . . . | 10       |
| 4.5      | A holomorphic function is analytic, i.e. has local power series               | 11       |
| 4.6      | The Liouville theorem and the Fundamental Theorem of Al-<br>gebra . . . . .   | 11       |

|          |  |           |
|----------|--|-----------|
| 4.7      | Weierstrass convergence theorem . . . . .  | 11        |
| 4.8      | On analytic functions defined by a series . . . . .  | 11        |
| 4.9      | General, homology form of Cauchy's theorem . . . . .   | 12        |
| 4.10     | Cauchy's inequality and more versions of Liouville . . . . .   | 12        |
| 4.11     | Complex functions and power series . . . . .   | 12        |
| <b>5</b> | <b>Conformal Mappings and Consequences of Cauchy's Integral Theorem</b>                                | <b>12</b> |
| 5.1      | Analytic continuation . . . . .  | 13        |
| 5.2      | Open mapping theorem . . . . .   | 13        |
| 5.3      | Maximum modulus principle . . . . .  | 13        |
| 5.4      | Relating invertibility and nonvanishing of derivative . . . . .  | 14        |
| 5.5      | The Schwarz Lemma . . . . .  | 14        |
| 5.6      | The Schwarz reflection principle . . . . .   | 15        |
| 5.7      | Bloch's theorem . . . . .  | 15        |
| <b>6</b> | <b>The Great Picard Theorem and its Applications</b>   | <b>15</b> |
| 6.1      | Schottky's theorem . . . . .   | 15        |
| 6.2      | The Little Picard Theorem . . . . .  | 16        |
| 6.3      | The Arzelà–Ascoli theorem . . . . .  | 16        |
| 6.3.1    | Montel's theorem . . . . .   | 16        |
| 6.4      | Some simple but useful cases of Hurwitz's theorem . . . . .  | 17        |
| 6.5      | The Great Picard theorem . . . . .   | 17        |
| <b>7</b> | <b>Moebius functions, Equivalents of Simply Connected Sets, Riemann Mapping Theorem</b>                | <b>18</b> |
| 7.1      | Moebius functions are biholomorphisms of the unit disc . . . . .                                       | 18        |
| 7.2      | A big chain of equivalents of simple connectedness for an open set . . . . .                           | 18        |
| 7.3      | A further chain of equivalences about components of the complement of a simply connected set . . . . . | 19        |
| 7.4      | Further equivalences based on continuous logs and sqrts . . . . .                                      | 19        |
| 7.5      | Finally, the Riemann Mapping Theorem . . . . .   | 20        |
| 7.6      | Applications to Winding Numbers . . . . .  | 20        |
| 7.7      | Winding number equality is the same as path/loop homotopy in $\mathbb{C} - 0$ . . . . .                | 20        |
| 7.8      | Non-essential singular points . . . . .  | 20        |
| 7.9      | The order of non-essential singularities (i.e. removable singularities or poles) . . . . .             | 21        |
| 7.10     | Isolated zeroes . . . . .  | 21        |
| 7.11     | Isolated points . . . . .  | 21        |
| 7.12     | Definition of residues . . . . .   | 21        |
| 7.13     | Poles and residues of some well-known functions . . . . .  | 21        |

|          |   |           |
|----------|---|-----------|
| <b>8</b> | <b>The Residue Theorem, the Argument Principle and Rouché's Theorem</b> | <b>21</b> |
| 8.1      | Cauchy's residue theorem . . . . .                                      | 22        |
| 8.2      | The argument principle . . . . .  | 22        |
| 8.3      | Coefficient asymptotics for generating functions . . . . .              | 22        |
| 8.4      | Rouche's theorem . . . . .  | 23        |
| 8.5      | More Laurent expansions . . . . .                                       | 24        |
| 8.6      | Remove singular points . . . . .  | 24        |
| 8.7      | Meromorphicity . . . . .  | 25        |
| 8.8      | Nice meromorphicity . . . . .   | 25        |
| 8.9      | Closure properties and proofs for individual functions . . . . .        | 25        |
| 8.10     | Meromorphic functions and zorder . . . . .                              | 25        |
| <b>9</b> | <b>The Weierstraß Factorisation Theorem</b>                             | <b>25</b> |
| 9.1      | The elementary factors . . . . .  | 25        |
| 9.2      | Infinite products of elementary factors . . . . .                       | 25        |
| 9.3      | Writing a quotient as an exponential . . . . .                          | 25        |
| 9.4      | Constructing the sequence of zeros . . . . .                            | 25        |
| 9.5      | The factorisation theorem for holomorphic functions . . . . .           | 25        |
| 9.6      | The factorisation theorem for meromorphic functions . . . . .           | 26        |



# 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 has'_contour'_integral 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 contour'_integrable'_on 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  $\equiv$  SOME i. (f 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 contour_integral g ( $\lambda w. \text{contour\_integral } h \text{ (f } w)$ ) =
    contour_integral h ( $\lambda z. \text{contour\_integral } g \text{ (f } w\ z)$ )
```

## 1.5 Partial circle path

**definition** *part\_circlepath* :: [complex, real, real, real, real]  $\Rightarrow$  complex  
 where *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** *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** *contour\_integral\_bound\_part\_circlepath\_strong*:

**assumes** *f* *contour\_integrable\_on\_part\_circlepath* *z r s t*  
**and** *finite* *k* **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** *circlepath* :: [complex, real, real]  $\Rightarrow$  complex  
 where *circlepath* *z r*  $\equiv \text{part\_circlepath } z r 0 (2 * \pi)$

## 1.7 Uniform convergence of path integral

**proposition** *contour\_integral\_uniform\_limit*:

**assumes** *ev\_fint*: *eventually*  $(\lambda n. : 'a. (f n) \text{ contour\_integrable\_on } \gamma) F$   
**and** *ul\_f*: *uniform\_limit*  $(\text{path\_image } \gamma) f l F$   
**and** *noleB*:  $\bigwedge t. t \in \{0..1\} \implies \text{norm } (\text{vector\_derivative } \gamma (at t)) \leq B$   
**and** *γ*: *valid\_path* *γ*  
**and** [*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** *Cauchy\_Integral\_Theorem*

**imports**

*HOL-Analysis.Analysis*

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

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

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

### 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**  $z::complex$   
**assumes**  $\gamma$ : *path*  $\gamma$  **and**  $z$ :  $z \notin \text{path\_image } \gamma$   
**shows** *continuous* (at  $z$ ) (*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**  $\gamma$ : *path*  $\gamma$  **and** *loop*: *pathfinish*  $\gamma = \text{pathstart } \gamma$  **and**  $z$ :  $z \in \text{outside } (\text{path\_image } \gamma)$   
**shows** *winding\_number*  $\gamma z = 0$

**proposition** *winding\_number\_part\_circlepath\_pos\_less*:  
**assumes**  $s < t$  **and** *no*:  $\text{norm}(w - z) < r$   
**shows**  $0 < \text{Re } (\text{winding\_number}(\text{part\_circlepath } z r s t) w)$

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



### 3.5 Winding number for a triangle

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

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

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

### 3.6 Winding numbers for simple closed paths

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

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

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

### 3.7 Winding number for rectangular paths

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

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

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

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

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

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

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

**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**  $z \in \text{interior } S$  *valid\_path*  
 $\gamma$  *path\_image*  $\gamma \subseteq S - \{z\}$

*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** (( $\lambda u. f u / (u - w)$ ) *has\_contour\_integral* (2 \* of\_real pi \* i \* *f* *w*))  
 (circlepath *z* *r*)

## 4.2 Existence of all higher derivatives

**proposition** *derivative\_is\_holomorphic*:

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

## 4.3 Morera's theorem

**proposition** *Morera\_triangle*:

$\llbracket$  *continuous\_on* *S* *f*; *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** *fd*: ( $\bigwedge x. x \in \text{interior } S - K \implies f \text{ field\_differentiable at } x$ )  
**and** *z*: *z*  $\in \text{interior } S$  **and** *vpg*: *valid\_path*  $\gamma$   
**and** *pasz*: *path\_image*  $\gamma \subseteq S - \{z\}$  **and** *loop*: *path\_finish*  $\gamma = \text{path_start } \gamma$   
**shows** (( $\lambda w. f w / (w - z)$ ) *has\_contour\_integral* (2 \* pi \* i \* *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** *contour\_integral*(circlepath *z* *r*) ( $\lambda u. f u / (u - w) \curvearrowright (\text{Suc } k)$ ) = (2 \* pi \*  
 i) \* (*deriv*  $\curvearrowright k$ ) *f* *w* / (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**  $w \in \text{ball } z \ r$

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

#### 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**  $(\sum_{i \leq n}. a i * z^{\hat{\sim} i}) = 0$

#### 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:*

$f$  holomorphic\_on ball  $z \ r \iff$

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

## 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*:  $z \in S$  **and** *vpg*: valid\_path  $\gamma$

**and** *pasz*: path\_image  $\gamma \subseteq S - \{z\}$  **and** *loop*: pathfinish  $\gamma = \text{pathstart } \gamma$

**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  $\gamma$  **and** *loop*: pathfinish  $\gamma = \text{pathstart } \gamma$

**and** *pas*: path\_image  $\gamma \subseteq S$

**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  $\gamma$  pathfinish  $\gamma = \text{pathstart } \gamma$   
path\_image  $\gamma \subseteq S$

$\bigwedge w. w \notin S \implies w \in \text{outside}(\text{path\_image } \gamma)$

**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* ::  $(\text{complex} \Rightarrow \text{complex}) \Rightarrow \text{complex} \Rightarrow \text{complex } \text{fps}$   
**where**

*fps\_expansion* *f* *z0* = Abs\_fps  $(\lambda n. (\text{deriv } \sim n) f z0 / \text{fact } n)$

**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** *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** *fU0* [*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** *hol*:  $f$  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  $contf$ : 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  $injf$ : 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  $((\exists z. \text{norm } z < 1 \wedge z \neq 0 \wedge \text{norm}(f z) = \text{norm } z)$   
 $\vee \text{norm}(\text{deriv } f 0) = 1)$   
 $\implies \exists \alpha. (\forall z. \text{norm } z < 1 \implies f z = \alpha * z) \wedge \text{norm } \alpha = 1$   
 (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  $((\forall \xi. \text{norm } \xi < 1 \implies \text{norm } (f \xi) \leq \text{norm } \xi)$   
 $\wedge \text{norm}(\text{deriv } f 0) \leq 1)$   
 $\wedge (((\exists z. \text{norm } z < 1 \wedge z \neq 0 \wedge \text{norm}(f z) = \text{norm } z)$   
 $\vee \text{norm}(\text{deriv } f 0) = 1)$   
 $\implies (\exists \alpha. (\forall z. \text{norm } z < 1 \implies f z = \alpha * z) \wedge \text{norm } \alpha = 1))$

## 5.6 The Schwarz reflection principle

**proposition** *Schwarz\_reflection*:

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

## 5.7 Bloch's theorem

**proposition** *Bloch\_unit*:

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

**theorem** *Bloch*:

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

**corollary** *Bloch\_general*:

**assumes** *holf*: *f holomorphic\_on S* **and** *a*  $\in S$   
**and** *tle*:  $\bigwedge z. z \in frontier\ S \implies t \leq dist\ a\ z$   
**and** *rle*:  $r \leq t * norm\ (deriv\ f\ a) / 12$   
**obtains** *b* **where**  $ball\ b\ r \subseteq f \text{ ' } S$

end

# 6 The Great Picard Theorem and its Applications

**theory** *Great\_Picard*

**imports** *Conformal\_Mappings*

**begin**

## 6.1 Schottky's theorem

**theorem** *Schottky*:

**assumes** *holf*: *f holomorphic\_on cball 0 1*  
**and** *nof0*:  $norm\ (f\ 0) \leq r$   
**and** *not01*:  $\bigwedge z. z \in cball\ 0\ 1 \implies \neg(f\ z = 0 \vee f\ z = 1)$   
**and**  $0 < t\ t < 1\ norm\ z \leq t$   
**shows**  $norm\ (f\ z) \leq exp(pi * exp(pi * (2 + 2 * r + 12 * t / (1 - t))))$

## 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** *holf*:  $f \text{ holomorphic\_on UNIV}$

**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**  $g \text{ holomorphic\_on } S \text{ strict\_mono } (r :: \text{nat} \Rightarrow \text{nat})$

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

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



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

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

**assumes**  $S$ : open  $S$  connected  $S$   
**and**  $hol_f$ :  $\bigwedge n::nat. \mathcal{F} \ n$  holomorphic\_on  $S$   
**and**  $hol_g$ :  $g$  holomorphic\_on  $S$   
**and**  $ul_g$ :  $\bigwedge K. \llbracket compact \ K; K \subseteq S \rrbracket \implies uniform\_limit \ K \ \mathcal{F} \ g$  sequentially  
**and**  $nonconst$ :  $\neg g$  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**  $hol_f$ :  $\bigwedge n::nat. \mathcal{F} \ n$  holomorphic\_on  $S$   
**and**  $hol_g$ :  $g$  holomorphic\_on  $S$   
**and**  $ul_g$ :  $\bigwedge K. \llbracket compact \ K; K \subseteq S \rrbracket \implies uniform\_limit \ K \ \mathcal{F} \ g$  sequentially  
**and**  $nonconst$ :  $\neg g$  constant\_on  $S$   
**and**  $inj$ :  $\bigwedge n. inj\_on \ (\mathcal{F} \ n) \ S$   
**shows**  $inj\_on \ g \ S$

## 6.5 The Great Picard theorem

**theorem** *great\_Picard:*

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

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

**assumes**  $M$ : open  $M$   $z \in M$  **and**  $hol_f$ :  $f$  holomorphic\_on  $(M - \{z\})$   
**and**  $non$ :  $\bigwedge l. \neg (f \longrightarrow l) \ (at \ z) \wedge l. \neg ((inverse \circ f) \longrightarrow l) \ (at \ z)$   
**obtains**  $a$  **where**  $\bigwedge w. w \neq a \implies infinite \ \{x. x \in M - \{z\} \wedge f \ x = w\}$

**theorem** *Casorati\_Weierstrass:*

**assumes**  $open\ M\ z \in M\ f\ holomorphic\_on\ (M - \{z\})$   
**and**  $\bigwedge l. \neg (f \longrightarrow l)\ (at\ z) \bigwedge l. \neg ((inverse \circ f) \longrightarrow l)\ (at\ z)$   
**shows**  $closure(f\ ` (M - \{z\})) = UNIV$

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* ::  $[real, complex, complex] \Rightarrow complex$  **where**  
 $Moebius\_function \equiv \lambda t\ w\ z. exp(i * of\_real\ t) * (z - w) / (1 - cnj\ w * z)$

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

#### proposition

**assumes**  $open\ S$   
**shows** *simply\_connected\_eq\_winding\_number\_zero*:  
 $simply\_connected\ S \longleftrightarrow$   
 $connected\ S \wedge$   
 $(\forall g\ z. path\ g \wedge path\_image\ g \subseteq S \wedge$   
 $pathfinish\ g = pathstart\ g \wedge (z \notin S)$   
 $\longrightarrow winding\_number\ g\ z = 0)$  **(is ?wn0)**  
**and** *simply\_connected\_eq\_contour\_integral\_zero*:  
 $simply\_connected\ S \longleftrightarrow$   
 $connected\ S \wedge$   
 $(\forall g\ f. valid\_path\ g \wedge path\_image\ g \subseteq S \wedge$   
 $pathfinish\ g = pathstart\ g \wedge f\ holomorphic\_on\ S$   
 $\longrightarrow (f\ has\_contour\_integral\ 0)\ g)$  **(is ?ci0)**  
**and** *simply\_connected\_eq\_global\_primitive*:  
 $simply\_connected\ S \longleftrightarrow$   
 $connected\ S \wedge$   
 $(\forall f. f\ holomorphic\_on\ S \longrightarrow$   
 $(\exists h. \forall z. z \in S \longrightarrow (h\ has\_field\_derivative\ f\ z)\ (at\ z)))$  **(is ?gp)**  
**and** *simply\_connected\_eq\_holomorphic\_log*:  
 $simply\_connected\ S \longleftrightarrow$   
 $connected\ S \wedge$   
 $(\forall f. f\ holomorphic\_on\ S \wedge (\forall z \in S. f\ z \neq 0)$   
 $\longrightarrow (\exists g. g\ holomorphic\_on\ S \wedge (\forall z \in S. f\ z = exp(g\ z))))$  **(is ?log)**

**and** *simply\_connected\_eq\_holomorphic\_sqrt*:  
 $simply\_connected\ S \longleftrightarrow$   
 $connected\ S \wedge$   
 $(\forall f. f\ holomorphic\_on\ S \wedge (\forall z \in S. f\ z \neq 0)$   
 $\longrightarrow (\exists g. g\ holomorphic\_on\ S \wedge (\forall z \in S. f\ z = (g\ z)^2)))$  (**is** ?*sqrt*)

**and** *simply\_connected\_eq\_biholomorphic\_to\_disc*:  
 $simply\_connected\ S \longleftrightarrow$   
 $S = \{\}$   $\vee S = UNIV \vee$   
 $(\exists f\ g. f\ holomorphic\_on\ S \wedge g\ holomorphic\_on\ ball\ 0\ 1 \wedge$   
 $(\forall z \in S. f\ z \in ball\ 0\ 1 \wedge g(f\ z) = z) \wedge$   
 $(\forall z \in ball\ 0\ 1. g\ z \in S \wedge f(g\ z) = z))$  (**is** ?*bih*)

**and** *simply\_connected\_eq\_homeomorphic\_to\_disc*:  
 $simply\_connected\ S \longleftrightarrow S = \{\} \vee S\ homeomorphic\ ball\ (0::complex)\ 1$   
**(is** ?*disc*)

**corollary** *contractible\_eq\_simply\_connected\_2d*:  
**fixes**  $S :: complex\ set$   
**assumes** *open*  $S$   
**shows**  $contractible\ S \longleftrightarrow simply\_connected\ S$

### 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*:  
 $simply\_connected\ S \longleftrightarrow$   
 $connected\ S \wedge$   
 $(if\ bounded\ S\ then\ connected(frontier\ S)$   
 $else\ (\forall C \in components(frontier\ S). \neg bounded\ C))$  (**is** ?*fp*)

**and** *simply\_connected\_eq\_unbounded\_complement\_components*:  
 $simply\_connected\ S \longleftrightarrow$   
 $connected\ S \wedge (\forall C \in components(-\ S). \neg bounded\ C)$  (**is** ?*ucc*)

**and** *simply\_connected\_eq\_empty\_inside*:  
 $simply\_connected\ S \longleftrightarrow$   
 $connected\ S \wedge inside\ S = \{\}$  (**is** ?*ei*)

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

**proposition**  
**fixes**  $S :: complex\ set$   
**assumes** *open*  $S$   
**shows** *simply\_connected\_eq\_continuous\_log*:

```

simply_connected S  $\longleftrightarrow$ 
  connected S  $\wedge$ 
  ( $\forall f::\text{complex}\Rightarrow\text{complex}.$  continuous_on S f  $\wedge$  ( $\forall z \in S.$  f z  $\neq$  0)
     $\longrightarrow$  ( $\exists g.$  continuous_on S g  $\wedge$  ( $\forall z \in S.$  f z = exp (g z)))) (is ?log)
and simply_connected_eq_continuous_sqrt:
  simply_connected S  $\longleftrightarrow$ 
  connected S  $\wedge$ 
  ( $\forall f::\text{complex}\Rightarrow\text{complex}.$  continuous_on S f  $\wedge$  ( $\forall z \in S.$  f z  $\neq$  0)
     $\longrightarrow$  ( $\exists g.$  continuous_on S g  $\wedge$  ( $\forall z \in S.$  f z = (g z)2))) (is ?sqrt)

```

## 7.5 Finally, the Riemann Mapping Theorem

```

theorem Riemann_mapping_theorem:
  open S  $\wedge$  simply_connected S  $\longleftrightarrow$ 
  S = {}  $\vee$  S = UNIV  $\vee$ 
  ( $\exists f g.$  f holomorphic_on S  $\wedge$  g holomorphic_on ball 0 1  $\wedge$ 
    ( $\forall z \in S.$  f z  $\in$  ball 0 1  $\wedge$  g(f z) = z)  $\wedge$ 
    ( $\forall z \in$  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 winding_number_homotopic_paths_eq:
  assumes path p and  $\zeta p$ :  $\zeta \notin$  path_image p
  and path q and  $\zeta q$ :  $\zeta \notin$  path_image q
  and qp: pathstart q = pathstart p pathfinish q = pathfinish p
  shows winding_number p  $\zeta$  = winding_number q  $\zeta$   $\longleftrightarrow$  homotopic_paths
  (-{ $\zeta$ }) p q
  (is ?lhs = ?rhs)

```

**end**

```

theory Complex_Singularities
  imports Conformal_Mappings
begin

```

## 7.8 Non-essential singular points

```

definition is_pole ::
  ('a::topological_space  $\Rightarrow$  'b::real_normed_vector)  $\Rightarrow$  'a  $\Rightarrow$  bool where
  is_pole f a = (LIM x (at a). f x  $\rightarrow$  at_infinity)

```

## 7.9 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  $z r \wedge h z \neq 0$   
 $\wedge (\forall w \in \text{cball } z r - \{z\}. f w = h w * (w - z)^{\text{powi } n}$   
 $\wedge h w \neq 0))$ )

**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  $z r \wedge h z \neq 0$   
 $\wedge (\forall w \in \text{cball } z r - \{z\}. f w = h w * (w - z)^{\text{powi } (zorder f z)}$   
 $\wedge h w \neq 0)$ )

## 7.10 Isolated zeroes

## 7.11 Isolated points

end

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

## 7.12 Definition of residues

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

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

## 7.13 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**  $f::\text{complex} \Rightarrow \text{complex}$   
**and**  $g::\text{real} \Rightarrow \text{complex}$   
**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 =  $2 * \text{pi} * i * (\sum p \in \text{pts. winding\_number } g \ p * \text{residue } f \ p)$*

## 8.2 The argument principle

**theorem** *argument\_principle:*

**fixes**  $f::\text{complex} \Rightarrow \text{complex}$  **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 ( $\lambda x. \text{deriv } f \ x * h \ x / f \ x$ ) =  $2 * \text{pi} * i * (\sum p \in \text{pz. winding\_number } g \ p * h \ p * \text{zorder } f \ p)$*   
*(is ?L=?R)*

## 8.3 Coefficient asymptotics for generating functions

**theorem**

**fixes**  $f :: \text{complex} \Rightarrow \text{complex}$  **and**  $n :: \text{nat}$  **and**  $r :: \text{real}$   
**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  $\subseteq$  ball 0 r finite S 0  $\notin$  S*  
**shows** *fps\_coeff\_conv\_residues:*  
*(deriv  $\hat{\sim}$  n) f 0 / fact n =*  
*contour\_integral  $\gamma$  g / ( $2 * \text{pi} * i$ ) - ( $\sum z \in S. \text{residue } g \ z$ )* **(is ?thesis1)**  
**and** *fps\_coeff\_residues\_bound:*  
*( $\bigwedge z. \text{norm } z = r \Longrightarrow z \notin k \Longrightarrow \text{norm } (f \ z) \leq C$ )  $\Longrightarrow C \geq 0 \Longrightarrow \text{finite}$*   
 $k \Longrightarrow$

$norm ((deriv \hat{\sim} n) f 0 / fact n + (\sum z \in S. residue g z)) \leq C / r \hat{\sim} n$

**corollary** *fps\_coeff\_residues\_bigo*:  
**fixes**  $f :: complex \Rightarrow complex$  **and**  $r :: real$   
**assumes** *open A connected A cball 0 r  $\subseteq$  A r > 0*  
**assumes** *f holomorphic\_on A - S S  $\subseteq$  ball 0 r finite S 0  $\notin$  S*  
**assumes** *g: eventually ( $\lambda n. g n = -(\sum z \in S. residue (\lambda z. f z / z \hat{\sim} Suc n) z)$ ) sequentially*  
**(is eventually ( $\lambda n. \_ = -?g' n$ )  $\_$ )**  
**shows**  $(\lambda n. (deriv \hat{\sim} n) f 0 / fact n - g n) \in O(\lambda n. 1 / r \hat{\sim} n)$  **(is ( $\lambda n. ?c n - \_$ )  $\in O(\_)$ )**

**corollary** *fps\_coeff\_residues\_bigo'*:  
**fixes**  $f :: complex \Rightarrow complex$  **and**  $r :: real$   
**assumes** *exp: f has\_fps\_expansion F*  
**assumes** *open A connected A cball 0 r  $\subseteq$  A r > 0*  
**assumes** *f holomorphic\_on A - S S  $\subseteq$  ball 0 r finite S 0  $\notin$  S*  
**assumes** *eventually ( $\lambda n. g n = -(\sum z \in S. residue (\lambda z. f z / z \hat{\sim} Suc n) z)$ ) sequentially*  
**(is eventually ( $\lambda n. \_ = -?g' n$ )  $\_$ )**  
**shows**  $(\lambda n. fps\_nth F n - g n) \in O(\lambda n. 1 / r \hat{\sim} n)$  **(is ( $\lambda n. ?c n - \_$ )  $\in O(\_)$ )**

## 8.4 Rouché's theorem

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

**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

**end**

**theory** *Meromorphic* **imports**  
*Laurent\_Convergence*  
*Cauchy\_Integral\_Formula*  
*HOL-Analysis.Sparse\_In*  
**begin**

## 8.6 Remove singular points

**definition**  $remove\_sings :: (complex \Rightarrow complex) \Rightarrow complex \Rightarrow complex$  **where**  
 $remove\_sings\ f\ z = (if\ \exists\ c. f\ -z \rightarrow c\ then\ Lim\ (at\ z)\ f\ else\ 0)$



## 8.7 Meromorphicity

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

## 8.8 Nice meromorphicity

## 8.9 Closure properties and proofs for individual functions

## 8.10 Meromorphic functions and zorder

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*  
 $\forall z. f z = 0 \longleftrightarrow (\forall z \in A. g z = 0) \vee (z \in A \wedge g z = 0)$   
 $\forall z \in A. \text{zorder } f z = \text{zorder } g z$   
 $\forall z \in A. h z \neq 0$   
 $\forall z \in A. g z = h z * f z$   
**theorem** *weierstrass\_factorization\_UNIV*:  
 assumes *g holomorphic\_on UNIV*  
 obtains *h f* **where**  
*h holomorphic\_on UNIV f holomorphic\_on UNIV*

$$\begin{aligned} \forall z. f z = 0 &\iff g z = 0 \\ \forall z. \text{zorder } f z &= \text{zorder } g z \\ \forall z. h z &\neq 0 \\ \forall z. g z &= h z * f z \end{aligned}$$

## 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**

$$\begin{aligned} h &\text{ holomorphic\_on } A \quad f1 \text{ holomorphic\_on } UNIV \quad f2 \text{ holomorphic\_on } UNIV \\ \forall z \in A. f1 z = 0 &\iff \neg \text{is\_pole } g z \wedge g z = 0 \\ \forall z \in A. f2 z = 0 &\iff \text{is\_pole } g z \\ \forall z \in A. \neg \text{is\_pole } g z &\implies \text{zorder } f1 z = \text{zorder } g z \\ \forall z \in A. \text{is\_pole } g z &\implies \text{zorder } f2 z = -\text{zorder } g z \\ \forall z \in A. h z &\neq 0 \\ \forall z \in A. g z &= h z * f1 z / f2 z \end{aligned}$$

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

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

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

$$\begin{aligned} h &\text{ holomorphic\_on } UNIV \quad f1 \text{ holomorphic\_on } UNIV \quad f2 \text{ holomorphic\_on } UNIV \\ \forall z. f1 z = 0 &\iff \neg \text{is\_pole } g z \wedge g z = 0 \\ \forall z. f2 z = 0 &\iff \text{is\_pole } g z \\ \forall z. \neg \text{is\_pole } g z &\implies \text{zorder } f1 z = \text{zorder } g z \\ \forall z. \text{is\_pole } g z &\implies \text{zorder } f2 z = -\text{zorder } g z \\ \forall z. h z &\neq 0 \\ \forall z. g z &= h z * f1 z / f2 z \end{aligned}$$

**end**

**theory** *Complex\_Analysis*

**imports**

*Riemann\_Mapping*

*Residue\_Theorem*

*Weierstrass\_Factorization*

**begin**

**end**

## References

[1]