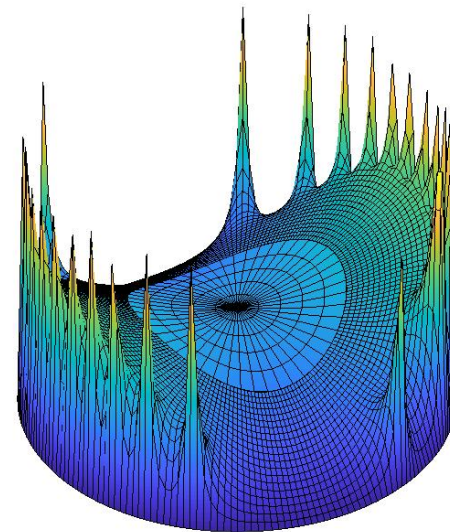
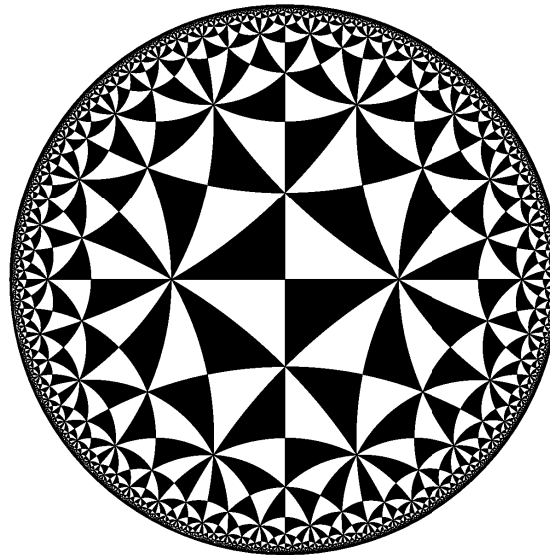
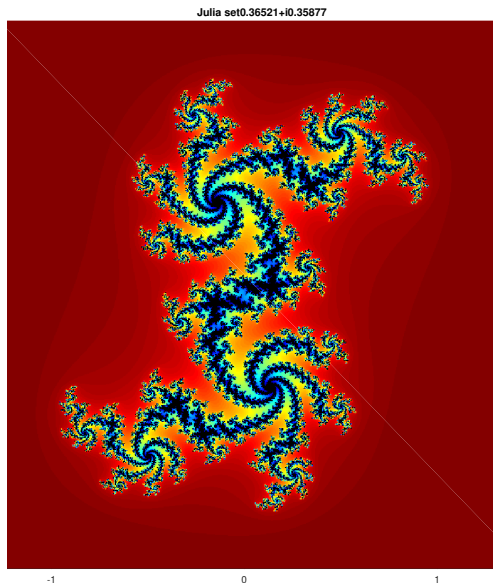


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## Chapter 9: Calculus of Residues

## Section 9.1: Contour Integration and Residues

Cauchy's theorem says that if  $f$  is analytic in a region  $\Omega$  and if  $\gamma$  is a closed curve in  $\Omega$  which is homologous to 0, then  $\int_{\gamma} f(z)dz = 0$ .

What happens if  $f$  has an isolated singularity at  $a \in \Omega$ ?

Expanding  $f$  in its Laurent series about  $a$ , we have

$$f(z) = \sum_{n=-\infty}^{\infty} b_n(z-a)^n = \frac{b_{-1}}{z-a} + \frac{d}{dz} \left[ \sum_{n=-\infty, n \neq -1}^{\infty} \frac{b_n}{(n+1)}(z-a)^{n+1} \right].$$

Thus

$$\int_{\partial\Delta} f(z)dz = b_{-1} \int_{\partial\Delta} \frac{dz}{z-a} = 2\pi i b_{-1}, \quad (9.1)$$

provided  $\partial\Delta$  is oriented in the positive or counterclockwise direction.

**Definition:** If  $f$  is analytic in  $\{0 < |z - a| < \delta\}$  for some  $\delta > 0$ , then the **residue of  $f$  at  $a$** , written  $\text{Res}_a f$ , is the coefficient of  $(z - a)^{-1}$  in the Laurent expansion of  $f$  about  $z = a$ .

**Theorem 9.2, Residue theorem:** Suppose  $f$  is analytic in  $\Omega$  *except for isolated singularities at  $a_1, \dots, a_n$* . If  $\gamma$  is a cycle in  $\Omega$  with  $\gamma \sim 0$  and  $a_j \notin \gamma$ ,  $j = 1, \dots, n$ , then

$$\int_{\gamma} f(z) dz = 2\pi i \sum_k n(\gamma, a_k) \text{Res}_{a_k} f.$$

Usually the residue theorem is applied to curves  $\gamma$  such that  $n(\gamma, a_k) = 0$  or  $1$ , so that the sum on the right is  $2\pi i$  times the sum of the residues of  $f$  at points enclosed by  $\gamma$ .

If  $f$  has infinitely many singularities clustering only on  $\partial\Omega$  then we can shrink  $\Omega$  slightly so that it contains only finitely many  $a_j$  and still have  $\gamma \sim 0$ .

*Proof.* Let  $\Delta_k$  be a disk centered at  $a_k$ ,  $k = 1, 2, \dots, n$ , such that  $\overline{\Delta}_m \cap \overline{\Delta}_k = \emptyset$  if  $m \neq k$ .

Orient  $\partial\Delta_k$  in the counterclockwise direction. Then in the region  $\Omega \setminus \{a_1, \dots, a_n\}$ ,

$$\gamma - \sum_k n(\gamma, a_k) \partial\Delta_k \sim 0$$

By Cauchy's theorem

$$\int_{\gamma} f(z) dz - \sum_{k=1}^n n(\gamma, a_k) \int_{\partial\Delta_k} f(z) dz = 0.$$

Then Theorem 9.2 follows from (9.1). □



## Section 9.2: Some examples

**Example 9.3:**  $f(z) = \frac{e^{3z}}{(z-2)(z-4)}$

This has a simple pole at  $z = 2$  and hence

$$\operatorname{Res}_2 f = \lim_{z \rightarrow 2} (z-2)f(z) = \frac{e^6}{-2}.$$

The residue at  $z = 4$  can be calculated similarly.

**Example 9.4:**  $g(z) = \frac{e^{3z}}{(z-2)^2}$ .

Expand  $e^{3z}$  in a series expansion about  $z = 2$ :

$$g(z) = \frac{e^6 e^{3(z-2)}}{(z-2)^2} = \frac{e^6}{(z-2)^2} \sum_{n=0}^{\infty} \frac{3^n}{n!} (z-2)^n = \frac{e^6}{(z-2)^2} + \frac{3e^6}{z-2} + \dots,$$

so that

$$\operatorname{Res}_2 g = 3e^6.$$

In this case  $\lim_{z \rightarrow 2} (z - 2)^2 g(z)$  is not the coefficient of  $(z - 2)^{-1}$  and  $\lim_{z \rightarrow 2} (z - 2)g(z)$  is infinite.

More generally, if  $G(z)$  is analytic at  $z = a$  then

$$\operatorname{Res}_a \frac{G(z)}{(z - a)^n} = \frac{G^{(n-1)}(a)}{(n-1)!}.$$

**Example 9.5:** Suppose we have a simple pole, and the pole is not already written as a factor of the denominator.

$$h(z) = e^{az} / (z^4 + 1).$$

Then  $h$  has simple poles at the fourth roots of  $-1$ . If  $\omega^4 = -1$ , then

$$\operatorname{Res}_\omega h = \lim_{z \rightarrow \omega} \frac{(z - \omega)e^{az}}{z^4 + 1} = \frac{e^{a\omega}}{\lim_{z \rightarrow \omega} \frac{z^4 + 1}{z - \omega}}.$$

Note that the denominator is the limit of difference quotients for the derivative of  $z^4 + 1$  at  $z = \omega$  and hence

$$\operatorname{Res}_\omega \frac{e^{az}}{z^4 + 1} = \frac{e^{a\omega}}{4\omega^3} = -\frac{\omega e^{a\omega}}{4}.$$

**Example 9.6:** Another method using series is illustrated by the example

$$k(z) = \frac{\pi \cot \pi z}{z^2}$$

To compute the residue of  $k$  at  $z = 0$ , note that  $\cot \pi z$  has a simple pole at  $z = 0$  and hence  $k$  has a pole of order 3, so that

$$\frac{\pi \cot \pi z}{z^2} = \frac{b_{-3}}{z^3} + \frac{b_{-2}}{z^2} + \frac{b_{-1}}{z} + b_0 + \dots$$

Then

$$\pi \cos \pi z = \left( \frac{\sin \pi z}{z} \right) (b_{-3} + b_{-2}z + b_{-1}z^2 + b_0z^3 + \dots)$$

Inserting the series expansions for cos and sin we obtain

$$\pi \left( 1 - \frac{\pi^2}{2}z^2 + \dots \right) = \left( \pi - \frac{\pi^3}{6}z^2 + \dots \right) (b_{-3} + b_{-2}z + b_{-1}z^2 + \dots),$$

Equating coefficients

$$\pi = \pi b_{-3} - \frac{\pi^3}{2} = -\frac{\pi^3}{6}b_{-3} + \pi b_{-1},$$

$$\text{and } \text{Res}_0 k = b_{-1} = -\frac{\pi^2}{3}.$$

**Example 9.7:** If  $\gamma$  is the circle centered at 0 with radius 3, then

$$\int_{\gamma} \frac{e^{3z}}{(z-2)(z-4)} dz = -2\pi i \frac{e^6}{2},$$

by the residue theorem and Example 9.3.



**Example 9.8:**  $\int_{-\infty}^{\infty} \frac{dx}{x^4 + 1}$ .

Construct a contour  $\gamma$  consisting of the interval  $[-R, R]$  followed by the semi-circle  $C_R$  in  $\mathbb{H}$  of radius  $R$ , with  $R > 1$ .

By the residue theorem with  $f(z) = 1/(z^4 + 1)$ ,

$$\int_{-R}^R f(z)dz + \int_{C_R} f(z)dz = 2\pi i(\operatorname{Res}_{z_1} f + \operatorname{Res}_{z_2} f), \quad (9.2)$$

where  $z_1$  and  $z_2$  are the roots of  $z^4 + 1 = 0$  in the upper half-plane  $\mathbb{H}$ .

Note that

$$\left| \int_{C_R} f(z) dz \right| \leq \int_0^{2\pi} \frac{R d\theta}{R^4 - 1} \rightarrow 0$$

as  $R \rightarrow \infty$ . Since the integral  $\int_{\mathbb{R}} (x^4 + 1)^{-1} dx$  is convergent, it equals

$$\lim_{R \rightarrow \infty} \int_{-R}^R (x^4 + 1)^{-1} dx,$$

so that by (9.2), and Example 9.5

$$\int_{-\infty}^{\infty} \frac{1}{x^4 + 1} dx = -\frac{2\pi i}{4}(z_1 + z_2) = \frac{\pi}{\sqrt{2}}.$$

The technique above can be used to compute the integral of any rational function with no poles on  $\mathbb{R}$  if the degree of the denominator is at least 2 plus the degree of the numerator.

This latter condition is needed for the absolute convergence of the integral.

**Example 9.9:**  $\int_0^{2\pi} \frac{1}{3 + \sin \theta} d\theta$ . Set  $z = e^{i\theta}$ . Then  $dz = ie^{i\theta} d\theta = iz d\theta$ .

$$\int_0^{2\pi} \frac{1}{3 + \sin \theta} d\theta = \int_{|z|=1} \frac{1}{\left(3 + \frac{1}{2i}(z - 1/z)\right)} \frac{dz}{iz} = \int_{|z|=1} \frac{2dz}{z^2 + 6iz - 1}.$$

The roots of  $z^2 + 6iz - 1$  occur at  $z_1, z_2 = i(-3 \pm \sqrt{8})$ .

Only  $i(-3 + \sqrt{8})$  lies inside  $|z| = 1$ .

By the residue theorem and computing residues as in Examples 9.3 or 9.5,

$$\int_0^{2\pi} \frac{1}{3 + \sin \theta} d\theta = 2\pi i \operatorname{Res}_{i(-3+\sqrt{8})} \frac{2}{z^2 + 6iz - 1} = \frac{2\pi}{\sqrt{8}}.$$

The technique in Example 9.9 can be used to compute

$$\int_0^{2\pi} R(\cos \theta, \sin \theta) d\theta,$$

where  $R(\cos \theta, \sin \theta)$  is a rational function of  $\sin \theta$  and  $\cos \theta$ , with no poles on the unit circle.

An integral on the circle as in Example 9.9, can be converted to an integral on the line using the Cayley transform  $z = (i - w)/(i + w)$  of the upper half plane onto the disk.

It is interesting to note that you obtain the substitution  $x = \tan \frac{\theta}{2}$  which you might have learned in calculus.

**Example 9.10:**  $\int_{-\infty}^{\infty} \frac{\cos x}{x^2 + 1} dx.$

A first guess might be to write  $\cos z = (e^{iz} + e^{-iz})/2$ , but if  $y = \text{Im}z$  then  $|\cos z| \sim e^{|y|}/2$  for large  $|z|$ .

This won't allow us to find a closed contour where the part off the real line makes only a small contribution to the integral.

Instead, we use  $e^{iz}/(z^2 + 1)$  then take real parts of the resulting integral.

Using the same half-disk contour as in Example 9.8, we have the estimate

$$\left| \int_{C_R} \frac{e^{iz}}{z^2 + 1} dz \right| \leq \int_{C_R} \frac{e^{-y}}{R^2 - 1} |dz| \leq \frac{\pi R}{R^2 - 1} \rightarrow 0$$

as  $R \rightarrow \infty$ , where  $y = \text{Im}z > 0$ . By the method in Example 9.5,

$$\int_{-\infty}^{\infty} \frac{e^{ix}}{x^2 + 1} dx = 2\pi i \sum_{\text{Im}a > 0} \text{Res}_a \frac{e^{iz}}{z^2 + 1} = 2\pi i \frac{e^{i \cdot i}}{2i} = \frac{\pi}{e}.$$

In this particular case, we did not have to take real parts. The integral itself is real because  $\sin x/(x^2 + 1)$  is odd.

## Section 9.3: Fourier and Mellin Transforms



The technique in Example 9.10 can be used to compute

$$\int_{-\infty}^{\infty} f(x)e^{i\lambda x} dx \text{ for } \lambda > 0 \quad (3.1)$$

provided  $f$  is meromorphic in the closed upper half-plane  $\mathbb{H} \cup \mathbb{R}$  with no poles on  $\mathbb{R}$  and  $|f(z)| \leq K/|z|^{1+\epsilon}$  for some  $\epsilon > 0$  and all large  $|z|$  with  $\text{Im}z > 0$ .

If the integral (9.3) is desired for all real  $\lambda$ , then for negative  $\lambda$  use a contour in the lower half-plane, provided  $f$  is meromorphic and  $|f(z)| \leq K/|z|^{1+\epsilon}$  in  $\text{Im}z < 0$ , e.g.,  $f$  is rational and the degree of the denominator is at least 2 plus the degree of the numerator.

The integral in (9.3), usually with  $\lambda$  replaced by  $-2\pi\lambda$ , is called the **Fourier transform of  $f$** , as a function of  $\lambda$ .

**Example 9.11:**  $\int_{-\infty}^{\infty} \frac{x \sin \lambda x}{x^2 + 1} dx.$

This can not be done as in Example 9.10, because the integrand does not decay fast enough to prove  $\int_{C_R} |f(z)| |dz| \rightarrow 0$ , where  $f(z) = ze^{i\lambda z}/(z^2 + 1)$ .

Indeed it is not even clear a priori that the integral in example (e) exists.

**Example 9.11:**  $\int_{-\infty}^{\infty} \frac{x \sin \lambda x}{x^2 + 1} dx.$

We may suppose  $\lambda > 0$ , because sine is odd.

Let  $\gamma = \gamma_1 + \gamma_2 + \gamma_3 + \gamma_4$  where

$$\gamma_1 = [-A, B], \quad A, B > 0,$$

$$\gamma_2 = \{B + iy : 0 \leq y \leq A + B\},$$

$$\gamma_3 = \{x + i(A + B) : B \geq x \geq -A\},$$

$$\gamma_4 = \{-A + iy : A + B \geq y \geq 0\},$$

orienting  $\gamma$  counter-clockwise.

**Example 9.11:**  $\int_{-\infty}^{\infty} \frac{x \sin \lambda x}{x^2 + 1} dx.$

To prove convergence of this integral, we will let  $A$  and  $B$  tend to  $\infty$  independently, and use the estimate

$$|z/(z^2 + 1)| \leq |z|/(|z|^2 - 1) \leq 2/|z|$$

when  $|z|^2 > 2$ . For  $A$  and  $B$  large,

$$\left| \int_{\gamma_3} \frac{ze^{i\lambda z}}{z^2 + 1} dz \right| \leq \int_{-A}^B \frac{2}{A + B} e^{-\lambda(A+B)} dx = \frac{2e^{-\lambda(A+B)}}{A + B} (A + B) \rightarrow 0,$$

as  $A + B \rightarrow \infty$ .

Also

$$\left| \int_{\gamma_2} \frac{ze^{i\lambda z}}{z^2 + 1} dz \right| \leq \int_0^{A+B} \frac{2}{B} e^{-\lambda y} dy \leq \frac{2}{B} \frac{(1 - e^{-\lambda(A+B)})}{\lambda} \rightarrow 0,$$

as  $B \rightarrow \infty$ .

**Example 9.11:**  $\int_{-\infty}^{\infty} \frac{x \sin \lambda x}{x^2 + 1} dx.$

A similar estimate holds on  $\gamma_4$  as  $A \rightarrow \infty$ . By the residue theorem

$$\lim_{A, B \rightarrow \infty} \int_{-A}^B \frac{x e^{i\lambda x}}{x^2 + 1} dx = 2\pi i \operatorname{Res}_i \frac{z e^{i\lambda z}}{z^2 + 1} = \frac{2\pi i \cdot i e^{-\lambda}}{2i} = i\pi e^{-\lambda}. \quad (9.4)$$

By our estimates, the integrals over  $\gamma_2$ ,  $\gamma_3$ , and  $\gamma_4$  tend to 0 as  $A$  and  $B$  tend to  $\infty$  so that the limit on the left side of (9.4) exists and (9.4) holds.

Example 9.11 follows from (9.4) by taking the imaginary parts.

**Example 9.12:**  $\int_{-\infty}^{\infty} \frac{\sin x}{x} dx.$

The main difference between Example 9.12 and Example 9.11 is that the function  $f(z) = e^{iz}/z$  has a simple pole on  $\mathbb{R}$ .

The function  $\sin x/x$  is integrable near 0 since  $\sin x/x \rightarrow 1$  as  $x \rightarrow 0$ , but  $f(x)$  is not integrable.

However the real part of  $f(x)$  is odd so that

$$\lim_{\delta \rightarrow 0} \int_{-1}^{-\delta} + \int_{\delta}^1 \frac{e^{ix}}{x} dx$$

exists.

**Definition 9.13:** Suppose  $f$  is continuous on  $\gamma \setminus \{a\}$ , and suppose  $\gamma'$  is continuous at  $\gamma^{-1}(a)$ . Then the **Cauchy Principal Value** of the integral of  $f$  along  $\gamma$  is defined by

$$PV \int_{\gamma} f(z) dz = \lim_{\delta \rightarrow 0} \int_{\gamma \cap \{|z-a| \geq \delta\}} f(z) dz,$$

provided the limit exists.

Note that we have deleted points in a ball *centered* at  $a$ .

For example

$$PV \int_{-1}^1 \frac{\cos x}{x} dx = 0,$$

because the integrand is odd, but the integral itself does not exist.



**Proposition 9.14:** Suppose  $f$  is meromorphic in  $\{\operatorname{Im}z \geq 0\}$ , such that

$$|f(z)| \leq \frac{K}{|z|} \quad \text{for } \operatorname{Im}z \geq 0 \text{ and } |z| > R.$$

Suppose also that all poles of  $f$  on  $\mathbb{R}$  are simple. If  $\lambda > 0$  then

$$PV \int_{-\infty}^{\infty} f(x)e^{i\lambda x} dx = 2\pi i \sum_{\operatorname{Im}a > 0} \operatorname{Res}_a e^{i\lambda z} f(z) + 2\pi i \sum_{\operatorname{Im}a = 0} \frac{1}{2} \operatorname{Res}_a e^{i\lambda z} f(z). \quad (9.5)$$

**Proposition 9.14:** Suppose  $f$  is meromorphic in  $\{\text{Im}z \geq 0\}$ , such that

$$|f(z)| \leq \frac{K}{|z|} \quad \text{for } \text{Im}z \geq 0 \text{ and } |z| > R.$$

Suppose also that all poles of  $f$  on  $\mathbb{R}$  are simple. If  $\lambda > 0$  then

$$PV \int_{-\infty}^{\infty} f(x)e^{i\lambda x} dx = 2\pi i \sum_{\text{Im}a>0} \text{Res}_a e^{i\lambda z} f(z) + 2\pi i \sum_{\text{Im}a=0} \frac{1}{2} \text{Res}_a e^{i\lambda z} f(z). \quad (9.5)$$

Part of the conclusion of Proposition 9.14 is that the integral exists even though the rate of decay at  $\infty$  is possibly slower than our assumptions in (9.3).

If  $\lambda < 0$ , then a similar result holds using the lower half plane.

The integral may not exist if  $\lambda = 0$  as the example  $f(z) = 1/z$  shows.

One way to remember the conclusion of Proposition 3.2 is to think of the real line as cutting the pole at each  $a_j$  in half. The integral contributes half of the residue of  $f$  at  $a_j$ .

*Proof.* Note that  $f$  has at most finitely many poles in  $\{\operatorname{Im}z \geq 0\}$ , so that both sums in Proposition 91.4 are finite.

Construct a contour similar to the rectangle Example 9.11, but avoiding the poles on  $\mathbb{R}$  using small semicircles  $C_j$  of radius  $\delta > 0$  centered at each pole  $a_j \in \mathbb{R}$ .

The integral of  $f(z)e^{i\lambda z}$  along the top and sides of the contour tend to 0 as  $A, B \rightarrow \infty$  as in Example 9.11.

The semi-circle  $C_j$  centered at  $a_j$  can be parameterized by  $z = a_j + \delta e^{i\theta}$ ,  $\pi > \theta > 0$  so that if

$$f(z)e^{i\lambda z} = \frac{b_j}{z - a_j} + g_j(z)$$

where  $g_j$  is analytic in an neighborhood of  $a_j$ , then

$$\int_{C_j} f(z)e^{i\lambda z} dz = \int_{\pi}^0 \frac{b_j}{\delta e^{i\theta}} \delta i e^{i\theta} d\theta + \int_{C_j} g(z) dz.$$

Because  $g_j$  is continuous at  $a_j$  and the length of  $C_j$  is  $\pi\delta$ , we have

$$\lim_{\delta \rightarrow 0} \int_{C_j} f(z)e^{i\lambda z} dz = -i\pi b_j.$$

By the residue theorem

$$PV \int_{\mathbb{R}} f(z)e^{i\lambda z} dz - i\pi \sum_j b_j = 2\pi i \sum_{\text{Im}a > 0} \text{Res}_a f(z)e^{i\lambda z}$$

and (9.5) holds. □

For the present example  $\int (\sin x)/x dx$ ,

$$PV \int_{-\infty}^{\infty} \frac{e^{ix}}{x} dx = \pi i, \quad (3.4)$$

so that by taking imaginary parts

$$\int_{-\infty}^{\infty} \frac{\sin x}{x} dx = \pi.$$

Note that  $\sin x/x \rightarrow 1$  as  $x \rightarrow 0$  so that  $\int \sin x/x dx$  exists as an ordinary (improper) Riemann integral, if we set  $\sin x/x = 1$  at  $x = 0$ .

For this reason we can drop the PV in front of the integral.

**Example 9.15:**  $\int_0^{\infty} \frac{x^\alpha}{x^2 + 1} dx$ , where  $0 < \alpha < 1$ .

An integral of the form

$$\int_0^{\infty} f(x)x^{\beta-1}dx$$

is called a **Mellin transform**.

By the change of variables  $x = e^y$ , the Mellin transform of  $f$  is the Fourier transform of  $f(e^y)$  when  $\beta$  is purely imaginary.

**Example 9.15:**  $\int_0^\infty \frac{x^\alpha}{x^2 + 1} dx$ , where  $0 < \alpha < 1$ .

Define  $z^\alpha = e^{\alpha \log z}$  in  $\mathbb{C} \setminus [0, +\infty)$  where  $0 < \arg z < 2\pi$  and set  $f(z) = 1/(z^2 + 1)$ .

Consider the “keyhole” contour  $\gamma$  consisting of a portion of a large circle  $C_R$  of radius  $R$  and a portion of a small circle  $C_\delta$  of radius  $\delta$ , both circles centered at 0, along with two line segments between  $C_\delta$  and  $C_R$  at heights  $\pm\epsilon$ , oriented counterclockwise.



By the residue theorem, for  $R$  large and  $\delta$  small,

$$\begin{aligned}\int_{\gamma} z^{\alpha} f(z) dz &= 2\pi i (\operatorname{Res}_i z^{\alpha} f(z) + \operatorname{Res}_{-i} z^{\alpha} f(z)) \\ &= 2\pi i \left( \frac{e^{\alpha \log i}}{2i} + \frac{e^{\alpha \log(-i)}}{-2i} \right) = \pi \left( e^{i\frac{\pi\alpha}{2}} - e^{i\frac{3\pi\alpha}{2}} \right)\end{aligned}$$

We will first let  $\epsilon \rightarrow 0$ , then  $R \rightarrow \infty$  and  $\delta \rightarrow 0$ .

Even though the integrals along the horizontal lines are in opposite directions, they do not cancel as  $\epsilon \rightarrow 0$ .

For  $\epsilon > 0$

$$\lim_{\epsilon \rightarrow 0} (x + i\epsilon)^\alpha f(x + i\epsilon) = e^{\alpha \log |x|} f(x),$$

and

$$\lim_{\epsilon \rightarrow 0} (x - i\epsilon)^\alpha f(x - i\epsilon) = e^{\alpha(\log |x| + 2\pi i)} f(x),$$

because of our definition of  $\log z$ .

Thus the integral over the horizontal line segments tends to

$$\int_{\delta}^R (1 - e^{2\pi i\alpha}) x^{\alpha} f(x) dx. \quad (9.8)$$

For  $R$  large

$$\left| \int_{C_R} z^{\alpha} f(z) dz \right| \leq \int_0^{2\pi} \frac{R^{\alpha}}{R^2 - 1} R d\theta \rightarrow 0, \quad (9.9)$$

as  $R \rightarrow \infty$  (since  $\alpha < 1$ ).

Similarly

$$\left| \int_{C_\delta} z^\alpha f(z) dz \right| \leq \int_0^{2\pi} \frac{\delta^\alpha}{1 - \delta^2} \delta d\theta \rightarrow 0, \quad (3.8)$$

as  $\delta \rightarrow 0$  (since  $\alpha > -1$ ).

By (9.7) to (9.10)

$$\int_0^\infty \frac{x^\alpha}{x^2 + 1} dx = \pi \frac{e^{i\frac{\pi\alpha}{2}} - e^{i\frac{3\pi\alpha}{2}}}{1 - e^{2\pi i\alpha}} = \frac{\pi}{2 \cos \alpha\pi/2}.$$

This line of reasoning works for meromorphic  $f$  satisfying  $|f(z)| \leq C|z|^{-2}$  for large  $|z|$  and with at worst a simple pole at 0.

The function  $z^\alpha$  can be replaced by other functions which are not continuous across  $\mathbb{R}$ , such as  $\log z$ .

In this case real parts of the integrals along  $[0, \infty)$  will cancel, but the imaginary parts will not.

Mellin transforms are used in applications to signal processing, image filtering, stress analysis and other areas.

## Section 9.4: Series via Residues

**Example 9:16:**  $\sum_{n=0}^{\infty} \frac{1}{n^2 + 1}$

Set  $f(z) = \frac{1}{z^2+1}$  and consider the meromorphic function  $f(z)\pi \cot \pi z$ . Write

$$\pi \cot \pi z = \pi i \left( \frac{e^{i\pi z} + e^{-i\pi z}}{e^{i\pi z} - e^{-i\pi z}} \right) = \pi i \left( \frac{e^{2\pi i z} + 1}{e^{2\pi i z} - 1} \right). \quad (9.11)$$

Multiplying (9.11) by  $z - n$  and letting  $z \rightarrow n$  shows that  $\pi \cot \pi z$  has a simple pole with residue 1 at each integer  $n$ .

Because the poles are simple,  $f(z)\pi \cot \pi z$  has a simple pole with residue  $f(n)$  at  $z = n$ .

**Example 9:16:**  $\sum_{n=0}^{\infty} \frac{1}{n^2 + 1}$

Consider the contour integral of  $f(z)\pi \cot \pi z$  around the square  $S_N$  with vertices  $(N + \frac{1}{2})(\pm 1 \pm i)$ , where  $N$  is a large positive integer.



The function  $\pi \cot \pi z$  is uniformly bounded on  $S_N$ , independent of  $N$ . Recall

$$\pi \cot \pi z = \pi i \left( \frac{e^{i\pi z} + e^{-i\pi z}}{e^{i\pi z} - e^{-i\pi z}} \right) = \pi i \left( \frac{e^{2\pi iz} + 1}{e^{2\pi iz} - 1} \right). \quad (9.11)$$

The LFT  $(\zeta + 1)/(\zeta - 1)$  maps the region  $|\zeta - 1| < \delta$  onto a neighborhood of  $\infty$  and is one-to-one, so it is bounded on  $|\zeta - 1| > \delta$ .

The estimate  $|e^{2\pi iz} - 1| > 1 - e^{-\pi}$  holds on  $S_N$  (consider that  $e^{2\pi iz} = 1$  on  $\mathbb{Z}$  and the horizontal and vertical segments miss this set). Hence  $\pi \cot \pi z$  is bounded on  $S_N$ .

Therefore, because  $|f(z)| \leq C|z|^{-2}$ , we have

$$\int_{S_N} f(z)\pi \cot \pi z dz \rightarrow 0.$$

By the residue theorem

$$0 = \operatorname{Res}_i f(z)\pi \cot \pi z + \operatorname{Res}_{-i} f(z)\pi \cot \pi z + \sum_{-\infty}^{\infty} f(n),$$

and hence

$$\sum_{n=0}^{\infty} \frac{1}{n^2 + 1} = \frac{\pi}{2} \left[ \frac{e^{\pi} + e^{-\pi}}{e^{\pi} - e^{-\pi}} \right] + \frac{1}{2}.$$

This technique can be used to compute

$$\sum_{n=-\infty}^{\infty} f(n),$$

provided  $f$  is meromorphic with  $|f(z)| \leq C|z|^{-2}$  for  $|z|$  large.

If some of the poles of  $f$  occur at integers, then the residue calculation at those poles is slightly more complicated because the poles of  $f(z)\pi \cot \pi z$  will not have order 1 at these integers. See Example 9.6.

If only the weaker estimate  $|f(z)| \leq C|z|^{-1}$  holds, then  $f$  has a removable singularity at  $\infty$  and so  $g(z) = f(z) + f(-z)$  satisfies  $|g(z)| \leq C|z|^{-2}$  for large  $|z|$ . Applying the technique to  $g$ , we can find the symmetric limit

$$\lim_{N \rightarrow \infty} \sum_{n=-N}^N f(n).$$

