

# Complex Analysis

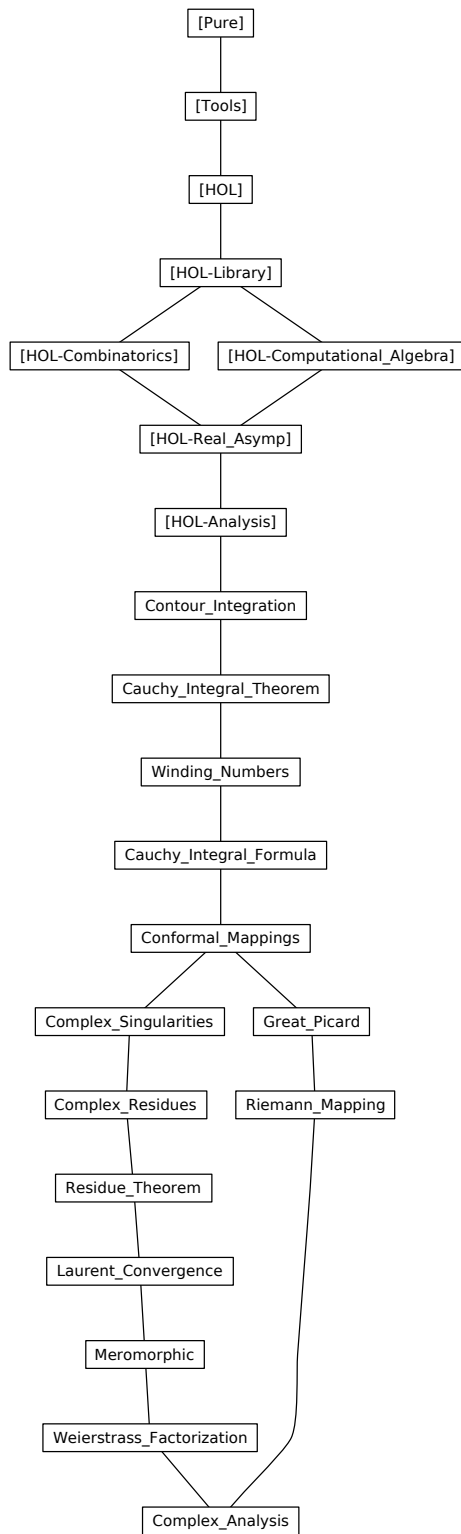
March 13, 2025

## 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 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- 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  $\langle$ 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 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*  $\equiv \lambda x. z + of\_real\ r * exp\ (i * of\_real\ (linepath\ s\ t\ x))$

**proposition** *path\_image\_part\_circlepath*:

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

**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**  $\bigwedge x. x \in path\_image(part\_circlepath\ z\ r\ s\ t) - k \implies norm(f\ x) \leq B$   
**shows**  $cmod\ (contour\_integral\ (part\_circlepath\ z\ r\ s\ t)\ f) \leq B * r * (t - s)$

### 1.6 Special case of one complete circle

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

### 1.7 Uniform convergence of path integral

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

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

**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*  $\Rightarrow$  *complex*, *complex*, *real*, *real*  $\Rightarrow$  *complex*, *complex*]  $\Rightarrow$  *bool* **where**  
*winding\_number\_prop*  $\gamma$  *z e p n*  $\equiv$   
*valid\_path p*  $\wedge$  *z*  $\notin$  *path\_image p*  $\wedge$   
*pathstart p* = *pathstart*  $\gamma$   $\wedge$   
*pathfinish p* = *pathfinish*  $\gamma$   $\wedge$   
 $(\forall t \in \{0..1\}. \text{norm}(\gamma\ t - p\ t) < e) \wedge$

$$\text{contour\_integral } p \ (\lambda w. 1/(w - z)) = 2 * \pi i * i * n$$

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

**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**  $((\lambda w. 1/(w - z)) \text{ has\_contour\_integral } (2*\pi*i*\text{winding\_number } \gamma\ z))$   
 $\gamma$

### 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**  $z::complex$   
**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*:  $\text{pathfinish } \gamma = \text{pathstart } \gamma$  **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** *winding\_number*(*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** *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*:

$\llbracket$  *continuous\_on* *S* *f*; *open* *S*;

$\bigwedge a\ b\ c. \text{convex\_hull } \{a,b,c\} \subseteq S$

$\longrightarrow \text{contour\_integral } (\text{linepath } a\ b) \ f +$

$\text{contour\_integral } (\text{linepath } b\ c) \ f +$

$\text{contour\_integral } (\text{linepath } c\ a) \ f = 0 \rrbracket$

$\implies f \text{ analytic\_on } S$

## 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* ∈ *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* ∈ ball *z* *r*

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

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

**theorem** *holomorphic\_power\_series*:  
**assumes** *hol*:  $f$  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  $(\lambda n. \text{continuous\_on } (\text{cball } z \ r) \ (f \ n) \wedge (\forall w \in \text{ball } z \ r. ((f \ n) \text{ has\_field\_derivative } (f' \ n \ w)) \ (at \ w)))$   $F$   
**and** *ulim*: uniform\_limit  $(\text{cball } z \ r) \ f \ g \ F$   
**and**  $F: \neg \text{trivial\_limit } F$  **and**  $0 < r$   
**obtains**  $g'$  **where**  
 $\text{continuous\_on } (\text{cball } z \ r) \ g$   
 $\bigwedge w. w \in \text{ball } z \ r \implies (g \text{ has\_field\_derivative } (g' \ w)) \ (at \ w) \wedge ((\lambda n. f' \ n \ w) \longrightarrow g' \ w) \ F$

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

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

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

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

**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 *holf*:  $f$  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 *holf*:  $f$  holomorphic\_on  $S$   
 and open  $S$  and connected  $S$   
 and  $U \subseteq S$  and  $\xi \in S$   
 and  $\xi$  islimpt  $U$   
 and  $fU \neq \{0\}$  [simp]:  $\bigwedge z. z \in U \implies f z \neq 0$   
 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 *holf*:  $f$  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  $contf$ : 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  $inj$ : 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  $((\exists z. \text{norm } z < 1 \wedge z \neq 0 \wedge \text{norm}(f z) = \text{norm } z)$   
 $\vee \text{norm}(\text{deriv } f 0) = 1)$   
 $\implies \exists \alpha. (\forall z. \text{norm } z < 1 \implies f z = \alpha * z) \wedge \text{norm } \alpha = 1$   
 (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*:  $\text{cnj} \, ' \, S \subseteq S$   
 and *hol* $f$ :  $f$  holomorphic\_on  $(S \cap \{z. 0 < \text{Im } z\})$   
 and *cont* $f$ : continuous\_on  $(S \cap \{z. 0 \leq \text{Im } z\})$   $f$   
 and  $f$ :  $\bigwedge z. \llbracket z \in S; z \in \mathbb{R} \rrbracket \implies (f \, z) \in \mathbb{R}$   
 shows  $(\lambda z. \text{if } 0 \leq \text{Im } z \text{ then } f \, z \text{ else } \text{cnj}(f(\text{cnj } z)))$  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 ball  $b \, r \subseteq f \, ' \, (\text{ball } a \, 1)$

**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 ball  $b \, r' \subseteq f \, ' \, (\text{ball } a \, r)$

**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 ball  $b \, r \subseteq f \, ' \, S$

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  $\text{norm}(f \, z) \leq \exp(\pi * \exp(\pi * (2 + 2 * r + 12 * t / (1 - t))))$

## 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** *hol* $f$ :  $f \text{ holomorphic\_on UNIV}$   
**and**  $a \neq b$  *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*  $(r :: \text{nat} \Rightarrow \text{nat})$   
 $\bigwedge x. x \in S \implies ((\lambda n. \mathcal{F}\ (r\ n)\ x) \longrightarrow g\ x) \text{ sequentially}$   
 $\bigwedge K. \llbracket \text{compact } K; K \subseteq S \rrbracket \implies \text{uniform\_limit } K\ (\mathcal{F} \circ r)\ g \text{ sequentially}$



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

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

**assumes**  $S$ : open  $S$  connected  $S$   
**and**  $holf$ :  $\bigwedge n::nat. \mathcal{F} \ n$  holomorphic\_on  $S$   
**and**  $holg$ :  $g$  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**  $holf$ :  $\bigwedge n::nat. \mathcal{F} \ n$  holomorphic\_on  $S$   
**and**  $holg$ :  $g$  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**  $holf$ :  $f$  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**  $non$ :  $\bigwedge l. \neg (f \longrightarrow l)\ (at\ z) \wedge l. \neg ((inverse \circ f) \longrightarrow l)\ (at\ z)$   
**obtains**  $a$  **where**  $-\{a\} \subseteq f^{\circ}(M - \{z\})$

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

**assumes**  $M$ : open  $M$   $z \in M$  **and**  $holf$ :  $f$  holomorphic\_on  $(M - \{z\})$   
**and**  $non$ :  $\bigwedge l. \neg (f \longrightarrow l)\ (at\ z) \wedge l. \neg ((inverse \circ f) \longrightarrow l)\ (at\ z)$   
**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  $\bigwedge l. \neg (f \longrightarrow l) \text{ (at } z) \bigwedge l. \neg ((\text{inverse} \circ f) \longrightarrow l) \text{ (at } z)$ 
shows 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 ::  $[real, complex, complex] \Rightarrow complex$  where
  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 open  $S$ 
shows simply_connected_eq_winding_number_zero:
  simply_connected  $S \longleftrightarrow$ 
    connected  $S \wedge$ 
     $(\forall g \ z. \text{path } g \wedge \text{path\_image } g \subseteq S \wedge$ 
       $\text{pathfinish } g = \text{pathstart } g \wedge (z \notin S)$ 
       $\longrightarrow \text{winding\_number } g \ z = 0)$  (is ?wn0)
and simply_connected_eq_contour_integral_zero:
  simply_connected  $S \longleftrightarrow$ 
    connected  $S \wedge$ 
     $(\forall g \ f. \text{valid\_path } g \wedge \text{path\_image } g \subseteq S \wedge$ 
       $\text{pathfinish } g = \text{pathstart } g \wedge f \text{ holomorphic\_on } S$ 
       $\longrightarrow (f \text{ has\_contour\_integral } 0) \ g)$  (is ?ci0)
and simply_connected_eq_global_primitive:
  simply_connected  $S \longleftrightarrow$ 
    connected  $S \wedge$ 
     $(\forall f. f \text{ holomorphic\_on } S \longrightarrow$ 
       $(\exists h. \forall z. z \in S \longrightarrow (h \text{ has\_field\_derivative } f \ z) \text{ (at } z)))$  (is ?gp)
and simply_connected_eq_holomorphic_log:
  simply_connected  $S \longleftrightarrow$ 
    connected  $S \wedge$ 
     $(\forall f. f \text{ holomorphic\_on } S \wedge (\forall z \in S. f \ z \neq 0)$ 
       $\longrightarrow (\exists g. g \text{ holomorphic\_on } S \wedge (\forall z \in S. f \ z = \exp(g \ z))))$  (is ?log)

```

**and** *simply\_connected\_eq\_holomorphic\_sqrt*:  
 $\text{simply\_connected } S \longleftrightarrow$   
 $\text{connected } S \wedge$   
 $(\forall f. f \text{ holomorphic\_on } S \wedge (\forall z \in S. f z \neq 0)$   
 $\longrightarrow (\exists g. g \text{ holomorphic\_on } S \wedge (\forall z \in S. f z = (g z)^2)))$  (**is** ?sqrt)  
**and** *simply\_connected\_eqbiholomorphic\_to\_disc*:  
 $\text{simply\_connected } S \longleftrightarrow$   
 $S = \{\} \vee S = \text{UNIV} \vee$   
 $(\exists f g. f \text{ holomorphic\_on } S \wedge g \text{ holomorphic\_on ball } 0 \ 1 \wedge$   
 $(\forall z \in S. f z \in \text{ball } 0 \ 1 \wedge g(f z) = z) \wedge$   
 $(\forall z \in \text{ball } 0 \ 1. g z \in S \wedge f(g z) = z))$  (**is** ?bih)  
**and** *simply\_connected\_eq\_homeomorphic\_to\_disc*:  
 $\text{simply\_connected } S \longleftrightarrow S = \{\} \vee S \text{ homeomorphic ball } (0::\text{complex}) \ 1$   
(**is** ?disc)

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

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

**proposition**  
**fixes**  $S :: \text{complex set}$   
**assumes** *open S*  
**shows** *simply\_connected\_eq\_frontier\_properties*:  
 $\text{simply\_connected } S \longleftrightarrow$   
 $\text{connected } S \wedge$   
 $(\text{if bounded } S \text{ then connected(frontier } S)$   
 $\text{else } (\forall C \in \text{components(frontier } S). \neg \text{bounded } C))$  (**is** ?fp)  
**and** *simply\_connected\_eq\_unbounded\_complement\_components*:  
 $\text{simply\_connected } S \longleftrightarrow$   
 $\text{connected } S \wedge (\forall C \in \text{components}(- S). \neg \text{bounded } C)$  (**is** ?ucc)  
**and** *simply\_connected\_eq\_empty\_inside*:  
 $\text{simply\_connected } S \longleftrightarrow$   
 $\text{connected } S \wedge \text{inside } S = \{\}$  (**is** ?ei)

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

**proposition**  
**fixes**  $S :: \text{complex set}$   
**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  $\wedge$ 
    ( $\forall z \in S. f\ z \in \text{ball } 0\ 1 \wedge g(f\ z) = z$ )  $\wedge$ 
    ( $\forall z \in \text{ball } 0\ 1. g\ z \in S \wedge f(g\ z) = z$ ))
  (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 winding_number_homotopic_paths_eq:
  assumes path p and  $\zeta p$ :  $\zeta \notin \text{path\_image } p$ 
    and path q and  $\zeta q$ :  $\zeta \notin \text{path\_image } q$ 
    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* ::  $(\text{complex} \Rightarrow \text{complex}) \Rightarrow \text{complex} \Rightarrow \text{int}$  **where**  
*zorder* *f z* = (*THE* *n*.  $(\exists h\ r. r > 0 \wedge h \text{ holomorphic\_on } \text{cball } z\ r \wedge h\ z \neq 0$   
 $\wedge (\forall w \in \text{cball } z\ r - \{z\}. f\ w = h\ w * (w - z)^{\text{powi } n}$   
 $\wedge h\ w \neq 0))$ )

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

## 7.10 Isolated zeroes

## 7.11 Isolated points

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

## 7.12 Definition of residues

**definition** *residue* ::  $(\text{complex} \Rightarrow \text{complex}) \Rightarrow \text{complex} \Rightarrow \text{complex}$  **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*  $(\lambda z. f\ z / z^{\wedge \text{Suc } n})\ 0 = \text{fps\_nth } F\ n$

## 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**  
 $\text{holo}:f \text{ holomorphic\_on } S\text{-pts}$  **and**  
 $\text{valid\_path } g$  **and**  
 $\text{loop}:\text{pathfinish } g = \text{pathstart } g$  **and**  
 $\text{path\_image } g \subseteq S\text{-pts}$  **and**  
 $\text{homo}:\forall z. (z \notin S) \longrightarrow \text{winding\_number } g \ z = 0$   
**shows**  $\text{contour\_integral } g \ f = 2 * \pi * i * (\sum p \in \text{pts. winding\_number } g \ p * \text{residue } f \ p)$

### 8.2 The argument principle

**theorem** *argument\_principle:*

**fixes**  $f::\text{complex} \Rightarrow \text{complex}$  **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**  
 $f\_holo:f \text{ holomorphic\_on } S\text{-poles}$  **and**  
 $h\_holo:h \text{ holomorphic\_on } S$  **and**  
 $\text{valid\_path } g$  **and**  
 $\text{loop}:\text{pathfinish } g = \text{pathstart } g$  **and**  
 $\text{path\_img}:\text{path\_image } g \subseteq S - pz$  **and**  
 $\text{homo}:\forall z. (z \notin S) \longrightarrow \text{winding\_number } g \ z = 0$  **and**  
 $\text{finite}:\text{finite } pz$  **and**  
 $\text{poles}:\forall p \in S \cap \text{poles. is\_pole } f \ p$   
**shows**  $\text{contour\_integral } g \ (\lambda x. \text{deriv } f \ x * h \ x / f \ x) = 2 * \pi * i * (\sum p \in pz. \text{winding\_number } g \ p * h \ p * \text{zorder } f \ p)$   
**(is ?L=?R)**

### 8.3 Coefficient asymptotics for generating functions

**theorem**

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

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

**corollary** *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**  $g$ : *eventually*  $(\lambda n. g n = -(\sum z \in S. \text{residue } (\lambda z. f z / z \wedge \text{Suc } n) z))$   
*sequentially*  
**(is eventually**  $(\lambda n. \_ = -?g' n) \_)$   
**shows**  $(\lambda n. (\text{deriv } \sim n) f 0 / \text{fact } n - g n) \in O(\lambda n. 1 / r \wedge n)$  **(is**  $(\lambda n. ?c n - \_) \in O(\_))$

**corollary** *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** *eventually*  $(\lambda n. g n = -(\sum z \in S. \text{residue } (\lambda z. f z / z \wedge \text{Suc } n) z))$   
*sequentially*  
**(is eventually**  $(\lambda n. \_ = -?g' n) \_)$   
**shows**  $(\lambda n. \text{fps\_nth } F n - g n) \in O(\lambda n. 1 / r \wedge n)$  **(is**  $(\lambda n. ?c n - \_) \in O(\_))$

## 8.4 Rouché's theorem

**theorem** *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**  
 $\text{open } s$  **and**  $\text{connected } s$  **and**  
 $\text{finite zeros\_fg}$  **and**  
 $\text{finite zeros\_f}$  **and**  
 $f\_holo$ :  $f \text{ holomorphic\_on } s$  **and**  
 $g\_holo$ :  $g \text{ holomorphic\_on } s$  **and**  
 $\text{valid\_path } \gamma$  **and**  
 $\text{loop}$ :  $\text{pathfinish } \gamma = \text{pathstart } \gamma$  **and**  
 $\text{path\_img}$ :  $\text{path\_image } \gamma \subseteq s$  **and**  
 $\text{path\_less}$ :  $\forall z \in \text{path\_image } \gamma. \text{cmod}(f z) > \text{cmod}(g z)$  **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**  
 $has\_laurent\_expansion :: (complex \Rightarrow complex) \Rightarrow complex\ fls \Rightarrow bool$   
 $(infixl\ \langle has'_{-}laurent'_{-}expansion \rangle\ 60)$   
**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* ::  $(\text{complex} \Rightarrow \text{complex}) \Rightarrow \text{complex set} \Rightarrow \text{bool}$   
 (infixl  $\langle (\text{meromorphic\_on}) \rangle$  50) **where**  
 $f \text{ meromorphic\_on } A \longleftrightarrow (\forall z \in A. \exists F. (\lambda w. f(z + w)) \text{ has\_laurent\_expansion } F)$

## 8.8 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  $g \text{ holomorphic\_on } A \text{ open } A \text{ connected } A$   
 assumes  $\bigwedge z. z \in \text{frontier } A \implies \neg z \text{ islimpt } \{w \in A. g \ w = 0\}$   
 obtains  $h \ f$  **where**  
 $h \text{ holomorphic\_on } A \ f \text{ holomorphic\_on } \text{UNIV}$   
 $\forall z. f \ z = 0 \longleftrightarrow (\forall z \in A. g \ z = 0) \vee (z \in A \wedge g \ z = 0)$   
 $\forall z \in A. \text{zorder } f \ z = \text{zorder } g \ z$   
 $\forall z \in A. h \ z \neq 0$   
 $\forall z \in A. g \ z = h \ z * f \ z$   
**theorem** *weierstrass\_factorization\_UNIV*:  
 assumes  $g \text{ holomorphic\_on } \text{UNIV}$   
 obtains  $h \ f$  **where**  
 $h \text{ holomorphic\_on } \text{UNIV} \ f \text{ holomorphic\_on } \text{UNIV}$

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

## 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**

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

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

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

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

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

**end**

**theory** *Complex\_Analysis*

**imports**

*Riemann\_Mapping*

*Residue\_Theorem*

*Weierstrass\_Factorization*

**begin**

**end**

## References

[1]