

ANALYSIS QUALIFYING EXAM EXPANDED SYLLABUS

1. DIFFERENTIATION IN $\mathbb{R}^n \rightarrow \mathbb{R}^m$

Consider the map $F : \mathbb{R}^n \rightarrow \mathbb{R}^m$ where $F(\mathbf{x}) = (F_1(\mathbf{x}), \dots, F_m(\mathbf{x}))$. The **directional derivative** of F in direction \mathbf{v} is defined by:

$$D_{\mathbf{v}}F(\mathbf{a}) := \lim_{h \rightarrow 0} \frac{F(\mathbf{a} + h\mathbf{v}) - F(\mathbf{a})}{h}$$

and similarly the **partial derivatives** are defined by $\frac{\partial F}{\partial x_j} := D_{\mathbf{e}_j}F$. The function F is **differentiable** at \mathbf{a} if \exists a linear map called the **differential** (or derivative) $DF_{\mathbf{a}} : \mathbb{R}^n \rightarrow \mathbb{R}^m$ such that:

$$\lim_{\mathbf{h} \rightarrow \mathbf{0}} \frac{F(\mathbf{a} + \mathbf{h}) - F(\mathbf{a}) - DF_{\mathbf{a}}(\mathbf{h})}{|\mathbf{h}|} = \mathbf{0}.$$

Of course, differentiability may be checked component-wise in the F_j 's. There are a few pleasant expressions which relate these various concepts:

(1) $D_{\mathbf{v}}F(\mathbf{a}) = \sum_{j=1}^n v_j D_j F(\mathbf{a})$ where $\mathbf{v} = (v_1, \dots, v_n)$

(2) $DF = \begin{pmatrix} \frac{\partial F_1}{\partial x_1} & \cdots & \frac{\partial F_1}{\partial x_n} \\ \vdots & \cdots & \vdots \\ \frac{\partial F_m}{\partial x_1} & \cdots & \frac{\partial F_m}{\partial x_n} \end{pmatrix}$

(3) if $f : \mathbb{R}^n \rightarrow \mathbb{R}$, then $D_{\mathbf{v}}f(\mathbf{a}) = \nabla f(\mathbf{a}) \cdot \mathbf{v}$

Differentiability Criterion. *If the partial derivatives of a function exist and are continuous in a neighbourhood of a point, then the function is differentiable at that point.*

Chain Rule. *If $F : U \subset \mathbb{R}^n \rightarrow \mathbb{R}^m$ is differentiable at $\mathbf{a} \in U$ and $G : V \subset \mathbb{R}^m \rightarrow \mathbb{R}^k$ is differentiable at $F(\mathbf{a}) \in V$, then $G \circ F$ is differentiable at \mathbf{a} and*

$$D(G \circ F)_{\mathbf{a}} = DG_{F(\mathbf{a})} \cdot DF_{\mathbf{a}}.$$

Constant Functions. *If $U \subset \mathbb{R}^n$ is an open connected set, then the differentiable mapping $F : U \rightarrow \mathbb{R}^m$ is constant if and only if $DF_{\mathbf{x}} = 0$ for all $\mathbf{x} \in U$.*

Mean Value Theorem. *If $f : U \subset \mathbb{R}^n \rightarrow \mathbb{R}$ is differentiable and U contains the line segment $[\mathbf{a}, \mathbf{b}]$, then $\exists \mathbf{c} \in [\mathbf{a}, \mathbf{b}]$ such that*

$$f(\mathbf{b}) - f(\mathbf{a}) = f'(\mathbf{c})(\mathbf{b} - \mathbf{a}) = \nabla f(\mathbf{c}) \cdot (\mathbf{b} - \mathbf{a}).$$

(Does not generalize to $F : \mathbb{R}^n \rightarrow \mathbb{R}^m$.)

Equality of Mixed Partial. *If $f : U \subset \mathbb{R}^n \rightarrow \mathbb{R}$ is C^2 , then $D_i D_j f = D_j D_i f$.*

Taylor Expansion. Let $f : U \subset \mathbb{R}^n \rightarrow \mathbb{R}$ be C^2 , then

$$f(\mathbf{x}_0 + \mathbf{h}) = f(\mathbf{x}_0) + Df_{\mathbf{x}_0}(\mathbf{h}) + \frac{1}{2}\mathbf{h}^T \text{Hess}_{\mathbf{x}_0}(f)\mathbf{h} + R_2(\mathbf{x}_0, \mathbf{h})$$

where $\lim_{\mathbf{h} \rightarrow \mathbf{0}} \frac{R_2(\mathbf{x}_0, \mathbf{h})}{\|\mathbf{h}\|^2} = 0$.

Second Derivative Test for Local Extrema. Let $f : U \subset \mathbb{R}^n \rightarrow \mathbb{R}$ be C^3 and suppose that $\mathbf{x}_0 \in U$ is a critical point of f .

- (1) If $\text{Hess}_{\mathbf{x}_0}$ is positive-definite, then \mathbf{x}_0 is a relative minimum of f .
- (2) If $\text{Hess}_{\mathbf{x}_0}$ is negative-definite, then \mathbf{x}_0 is a relative maximum.

Lagrange Multipliers. Let $f : \mathbb{R}^n \rightarrow \mathbb{R}$ and $g_1, \dots, g_m : \mathbb{R}^n \rightarrow \mathbb{R}$ be C^1 functions. If f has a local extremum at $\mathbf{x}_0 \in \{\mathbf{x} : g_1(\mathbf{x}) = \dots = g_m(\mathbf{x}) = 0\}$ and the vectors $\nabla g_1(\mathbf{x}_0), \dots, \nabla g_m(\mathbf{x}_0)$ are linearly independent, then there are real numbers $\lambda_1, \dots, \lambda_m$ such that

$$\nabla f(\mathbf{x}_0) = \lambda_1 \nabla g_1(\mathbf{x}_0) + \dots + \lambda_m \nabla g_m(\mathbf{x}_0)$$

2. VECTOR CALCULUS

Basic Vector Operators. Let $F : \mathbb{R}^3 \rightarrow \mathbb{R}^3$, $F = (F_1, F_2, F_3)$ be a vector field and let $f : \mathbb{R}^3 \rightarrow \mathbb{R}$ be a scalar field.

- (1) Gradient: $\nabla f = \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right)$
- (2) Divergence: $\nabla \cdot F = \frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z}$
- (3) Curl: $\nabla \times F(\mathbf{x}) = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ F_1 & F_2 & F_3 \end{vmatrix}$
- (4) Gradients are curl-free: $\nabla \times (\nabla f) = \mathbf{0}$
- (5) Curls are divergence-free: $\nabla \cdot (\nabla \times F) = 0$

Let $\gamma(t) = (x(t), y(t), z(t))$ be a C^1 parametrized curve for $a \leq t \leq b$.

Path Integral. If $f : \gamma([a, b]) \rightarrow \mathbb{R}$ is continuous we define

$$\int_{\gamma} f \, ds := \int_a^b f(\gamma(t)) \|\gamma'(t)\| \, dt.$$

Line Integral. If $\mathbf{F} = (F_1, F_2, F_3)$ is a continuous vector field on $\gamma([a, b])$ we define

$$\int_{\gamma} \mathbf{F} \cdot d\mathbf{s} = \int_a^b \mathbf{F}(\gamma(t)) \cdot \gamma'(t) \, dt = \int_{\gamma} F_1 \, dx + F_2 \, dy + F_3 \, dz$$

Fundamental Theorem of Calculus for Line Integrals.

$$\int_{\gamma} \nabla f \cdot d\mathbf{s} = f(\gamma(b)) - f(\gamma(a))$$

Let $\Phi : D \subset \mathbb{R}^2 \rightarrow \mathbb{R}^3$, $\Phi(u, v) = (x, y, z)$ be a C^1 parametrization of a surface. We define the tangent vectors

$$\mathbf{T}_v := \frac{\partial \Phi}{\partial v} \text{ and } \mathbf{T}_u := \frac{\partial \Phi}{\partial u}$$

and say that a surface is **regular** wherever $\mathbf{N} := \mathbf{T}_u \times \mathbf{T}_v \neq \mathbf{0}$. As for path integrals, we can integrate a scalar $f : \Phi(D) \rightarrow \mathbb{R}$ over the surface:

$$\int_{\Phi} f dS = \iint_D f(\Phi(u, v)) \|\mathbf{T}_u \times \mathbf{T}_v\| du dv.$$

Surface Integral. If \mathbf{F} is a continuous vector field on $\Phi(D)$, we define

$$\int_{\Phi} \mathbf{F} \cdot d\mathbf{S} = \int_D \mathbf{F}(\Phi(u, v)) \cdot (\mathbf{T}_u \times \mathbf{T}_v) du dv.$$

Green's Theorem. Let $D \subset \mathbb{R}^2$ be an oriented 2-manifold-with-boundary and suppose ∂D is positively oriented. If $P dx + Q dy$ be a C^1 differential 1-form in a neighbourhood of D , then

$$\iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA = \int_{\partial D} P dx + Q dy.$$

Stoke's Theorem. Let D be an oriented compact 2-manifold-with-boundary in \mathbb{R}^3 and let \mathbf{N} and \mathbf{T} be the positively oriented unit normal and unit tangent vector fields on D and ∂D respectively. If \mathbf{F} is a C^1 vector field on an open set containing D , then

$$\iint_D (\nabla \times \mathbf{F}) \cdot \mathbf{N} dA = \int_{\partial D} \mathbf{F} \cdot \mathbf{T} ds.$$

Gauss' Divergence Theorem. Let \mathbf{F} be a C^1 vector field defined on a neighbourhood of the compact oriented smooth n -manifold with boundary $V \subset \mathbb{R}^n$. Then

$$\iiint_V \nabla \cdot \mathbf{F} = \iint_{\partial V} \mathbf{F} \cdot \mathbf{N} dA$$

where \mathbf{N} is the unit outer normal vector field on the positively oriented ∂V .

Conservative Vector Fields. Let \mathbf{F} be a C^1 vector field defined in a contractible region of \mathbb{R}^2 or \mathbb{R}^3 . We say \mathbf{F} is conservative if any of the following equivalent conditions hold:

- (1) $\int_{\gamma} \mathbf{F} \cdot ds = 0$ for every closed simple curve γ
- (2) $\mathbf{F} = \nabla f$ for some function f
- (3) $d\mathbf{F} = \nabla \times \mathbf{F} = 0$

3. INTEGRATION IN $\mathbb{R}^n \rightarrow \mathbb{R}^m$

Change of Variable. Let $T : D \rightarrow T(D)$ be C^1 -invertible on the interior of $T(D)$, then

$$\int_{T(D)} f(x, y) dx dy = \int_D f(u(x, y), v(x, y)) \left| \frac{\partial(x, y)}{\partial(u, v)} \right| du dv.$$

Cylindrical: $dx dy dz = r dr d\theta dz$. Spherical: $dx dy dz = \rho^2 \sin \varphi d\rho d\theta d\varphi$.

Fubini-Tonelli Theorem. Let f be $A \times B$ measurable. If any one of the following three conditions hold:

$$\int_{A \times B} |f(x, y)| d(x, y) < \infty, \int_A \left(\int_B |f(x, y)| dy \right) dx < \infty, \text{ or } \int_B \left(\int_A |f(x, y)| dx \right) dy < \infty$$

then

$$\int_{A \times B} f(x, y) d(x, y) = \int_A \left(\int_B f(x, y) dy \right) dx = \int_B \left(\int_A f(x, y) dx \right) dy.$$

(Tonelli's Theorem states that for positive functions the iterated integrals of $|f(x, y)|$ converge/diverge together.)

Dominated Convergence Theorem. Let f_n be a sequence of measurable functions converging pointwise on A to a function f . If $\exists g \geq 0$ such that $|f_n| \leq g$ and $\int_A g < \infty$ then $\int_A f_n \rightarrow \int_A f$.

Another criterion to guarantee the result of the Dominated Convergence Theorem is that the sequence f_n be *uniformly* convergent.

Differentiating Under the Integral Sign. Let $f : A \times J \rightarrow \mathbb{R}$ be continuous and let $\frac{\partial}{\partial t} f(x, t)$ be uniformly continuous on $A \times J$, then

$$\frac{\partial}{\partial t} \int_A f(x, t) dx = \int_A \frac{\partial}{\partial t} f(x, t) dx.$$

Improper Integration. Let $f : U \subset \mathbb{R}^n \rightarrow \mathbb{R}$ be locally integrable and let U_k be an approximating sequence for U . We say that $f(x)$ is absolutely integrable if

$$\int_U |f| := \lim_{k \rightarrow \infty} \int_{U_k} |f| < \infty.$$

In this case, the following limit exists and is used as a definition of the improper integral

$$\int_U f := \lim_{k \rightarrow \infty} \int_{U_k} f.$$

Comparison Test for Improper Integrals. Suppose that f and g are locally integrable on U with $0 \leq f \leq g$. If g is absolutely integrable on U , then so is f .

Useful test case:

$$\int_1^\infty \frac{1}{x^p} dx = \begin{cases} \infty & \text{if } p \leq 1 \\ \frac{1}{1-p} & \text{if } p > 1 \end{cases} \quad \& \quad \int_0^1 \frac{1}{x^p} dx = \begin{cases} \infty & \text{if } p \geq 1 \\ \frac{1}{1-p} & \text{if } p < 1 \end{cases}$$

For functions of a single variable, we can sometimes assign a value even if the function is not absolutely integrable. If f is continuous on $[a, x_0[\cup]x_0, b]$, we define the **Cauchy Principal Value**:

$$PV \int_a^b f(x) dx := \lim_{\epsilon \rightarrow 0} \left(\int_a^{x_0-\epsilon} f(x) dx + \int_{x_0+\epsilon}^b f(x) dx \right).$$

4. FUNDAMENTAL REAL ANALYSIS

Ratio Test (for sequences). If (x_n) is a sequence of positive real numbers with $\lim_{n \rightarrow \infty} \frac{x_{n+1}}{x_n} = L < 1$ then $x_n \rightarrow 0$.

Monotone Convergence Theorem. A monotone sequence of real numbers is convergent \iff it is bounded. Moreover, if it is decreasing (increasing) it converges to its infimum (supremum).

Bolzano-Weierstrass Theorem. A bounded sequence of real numbers has a convergent subsequence.

Cauchy Convergence Criterion. A sequence of real numbers is convergent if and only if it is Cauchy.

Contractive Sequence Criterion. A sequence (x_n) of real numbers is contractive if

$$|x_{n+2} - x_{n+1}| \leq K|x_{n+1} - x_n|$$

for some $0 < K < 1$. Such a sequence is Cauchy and therefore convergent.

Cauchy-Schwarz Inequality. For x, y in an inner-product space:

$$\|\langle x, y \rangle\|^2 \leq \langle x, x \rangle \langle y, y \rangle = \|x\|^2 \|y\|^2.$$

Minkowski Inequality. Let $1 \leq p$ and $a_k, b_k \in \mathbb{C}$, then

$$\left(\sum_{k=1}^n |a_k + b_k|^p \right)^{\frac{1}{p}} \leq \left(\sum_{k=1}^n |a_k|^p \right)^{\frac{1}{p}} + \left(\sum_{k=1}^n |b_k|^p \right)^{\frac{1}{p}}.$$

Holder Inequality. If $\frac{1}{p} + \frac{1}{q} = 1$ and $a_k, b_k \in \mathbb{C}$, then

$$\sum_{k=1}^n |a_k \cdot b_k|^p \leq \left(\sum_{k=1}^n |a_k|^p \right)^{\frac{1}{p}} \cdot \left(\sum_{k=1}^n |b_k|^q \right)^{\frac{1}{q}}.$$

Absolute Convergence Tests. Let a_n and b_n be sequences of positive real numbers.

(1) **Limit Comparison Test:**

$$\sum a_n < \infty \text{ and } \limsup_{n \rightarrow \infty} \frac{b_n}{a_n} < \infty \implies \sum b_n < \infty$$

$$\sum a_n = \infty \text{ and } \liminf_{n \rightarrow \infty} \frac{b_n}{a_n} > 0 \implies \sum b_n < \infty.$$

(2) **Ratio Test:**

$$\limsup_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} < 1 \implies \sum a_n < \infty \quad \& \quad \liminf_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} > 1 \implies \sum a_n = \infty$$

(3) **Root Test:**

$$\limsup_{n \rightarrow \infty} (a_n)^{1/n} < 1 \implies \sum a_n < \infty \quad \& \quad \limsup_{n \rightarrow \infty} (a_n)^{1/n} > 1 \implies \sum a_n = \infty$$

Alternating Series Test. If $a_n \geq 0$, $a_{n+1} \leq a_n$ and $\lim_{n \rightarrow \infty} a_n = 0$, then $\sum_{n=1}^{\infty} (-1)^n a_n$ converges.

Integral Test. If $f : [c, \infty[\rightarrow [0, \infty[$ is a positive decreasing continuous function with $f(n) = a_n$ for all $n \geq c$, then

$$\sum_{n=1}^{\infty} a_n \text{ converges} \iff \int_c^{\infty} f(x) dx < \infty.$$

Continuous Functions. The function $f : X \rightarrow Y$ between metric spaces X and Y is continuous at $x_0 \in X$ if one of the following conditions hold:

- (1) $\forall \varepsilon > 0 \exists \delta > 0$ such that $|x - x_0| < \delta \implies |f(x) - f(x_0)| < \varepsilon$
- (2) $f(x_0) \in U$ open $\implies f^{-1}(U)$ open (for all such U)
- (3) $x_n \rightarrow x \implies f(x_n) \rightarrow f(x)$ (for all such sequences x_n)

Continuous Functions on Compact Sets. Let X be a compact metric space.

- (1) If $f : X \rightarrow \mathbb{R}$ is continuous, $f(X)$ is a bounded set and f attains its supremum and infimum.
- (2) If Y is any metric space and $f : X \rightarrow Y$ is continuous, then f is uniformly continuous.

Taylor Expansion. Let $f : [a, b] \rightarrow \mathbb{R}$ be n -times differentiable. If $x, x_0 \in [a, b]$, then

$$f(x) = f(x_0) + \frac{f'(x_0)}{1!}(x - x_0) + \dots + \frac{f^{(n)}(x_0)}{n!}(x - x_0)^n + R_n(x)$$

where $\frac{R_n(x)}{(x-x_0)^n} \rightarrow 0$ as $x \rightarrow x_0$. There are other forms of the remainder:

- (1) If $f^{(n+1)}$ exists in $]a, b[$, we may write $R_n(x) = \frac{f^{(n+1)}(\xi)}{(n+1)!}(x - x_0)^{n+1}$ for some $\xi \in]x_0, x[$.
- (2) If $f^{(n+1)}$ is integrable on $[a, b]$, we may write $R_n(x) = \frac{1}{n!} \int_{x_0}^x f^{(n+1)}(t)(x - t)^n dt$.

Mean Value Theorem. Let $f : [a, b] \rightarrow \mathbb{R}$ be continuous. If f is differentiable in $]a, b[$, then there is some $\xi \in]a, b[$ such that

$$f(b) - f(a) = f'(\xi)(b - a).$$

Integral Mean Value Theorem. If $f, g : [a, b] \rightarrow \mathbb{R}$ where $f(x)$ is continuous and $0 \leq g(x)$ is integrable, then there is some $\xi \in [a, b]$ such that

$$\int_a^b f(x)g(x) dx = f(\xi) \int_a^b g(x) dx.$$

Intermediate Value Theorem. Let $f : [a, b] \rightarrow \mathbb{R}$ be continuous. If $f(a) < k < f(b)$, then there is some $\xi \in [a, b]$ such that $f(\xi) = k$.

Darboux's Theorem. Let $f : [a, b] \rightarrow \mathbb{R}$ be differentiable. If $f'(a) < k < f'(b)$ then there is some $\xi \in]a, b[$ such that $f'(\xi) = k$.

The Class of Riemann Integrable Functions. Let $f, g : [a, b] \rightarrow \mathbb{R}$ be bounded functions (an integrable function is necessarily bounded).

- (1) (Lebesgue) $f(x)$ is integrable \iff it is continuous almost everywhere.
- (2) (Composition) $f(x)$ integrable & $\varphi(y)$ continuous $\implies \varphi \circ f$ integrable
- (3) (Absolute Value) $f(x)$ integrable $\iff |f|(x)$ integrable
- (4) (Product) $f(x)$ & $g(x)$ integrable $\implies f(x) \cdot g(x)$ integrable

Uniformly Continuous Functions. Let $f : A \rightarrow \mathbb{R}$ be a function.

- (1) f is Lipschitz $\implies f$ uniformly continuous
- (2) f uniformly continuous $\implies (f(x_n))$ is Cauchy whenever (x_n) is Cauchy in A

Continuous Extension Theorem. A function $f :]a, b[\rightarrow \mathbb{R}$ is uniformly continuous \iff it admits a continuous extension $f : [a, b] \rightarrow \mathbb{R}$.

Weierstrass Approximation Theorem. Let $f : [a, b] \rightarrow \mathbb{R}$ be continuous. Given $\varepsilon > 0$, there is a polynomial $p_\varepsilon(x)$ such that $|f(x) - p_\varepsilon(x)| < \varepsilon$ for all $x \in [a, b]$.

Banach Fixed Point Theorem. Let X be a complete metric space. If $T : X \rightarrow X$ satisfies $|T(x) - T(y)| \leq K|x - y|$ for some $K < 1$ (i.e. it is a contraction), then T has a unique fixed point.

Newton's Method. Let $f : [a, b] \rightarrow \mathbb{R}$ be twice differentiable and suppose that $f(a)f(b) < 0$. If $|f'(x)| \geq m > 0$ and $|f''(x)| \leq M$ for all $x \in [a, b]$, then there is a subinterval $I \subset [a, b]$ containing a root of $f(r) = 0$ such that for any $x_1 \in I$ the sequence

$$x_{n+1} := x_n - \frac{f(x_n)}{f'(x_n)}$$

converges to r .

Inverse Function Theorem. Let $f : [a, b] \rightarrow \mathbb{R}$ be strictly monotone and continuous. If f is differentiable at c and $f'(c) \neq 0$ then f^{-1} is differentiable at $f(c)$ and $(f^{-1})'(f(c)) = \frac{1}{f'(c)}$.

More generally, let $F : U \subset \mathbb{R}^n \rightarrow \mathbb{R}^n$ be C^1 and let $\mathbf{a} \in U$. If $DF(\mathbf{a})$ is invertible, then F is invertible in a neighbourhood of $F(\mathbf{a})$.

Given $G : \mathbb{R}^m \times \mathbb{R}^n \rightarrow \mathbb{R}^n$ and $F : U \subset \mathbb{R}^m \rightarrow \mathbb{R}^n$ we say that $\mathbf{y} = F(\mathbf{x})$ solves the equation $G(\mathbf{x}, \mathbf{y}) = \mathbf{0}$ in a neighbourhood W if $G(\mathbf{x}, \mathbf{y}) = \mathbf{0} \iff \mathbf{y} = F(\mathbf{x})$ whenever $(\mathbf{x}, \mathbf{y}) \in W$.

Implicit Function Theorem. Let $G : U \subset \mathbb{R}^m \times \mathbb{R}^n \rightarrow \mathbb{R}^n$ be C^1 in a neighbourhood of (\mathbf{a}, \mathbf{b}) with $G(\mathbf{a}, \mathbf{b}) = \mathbf{0}$. If $\frac{\partial G}{\partial \mathbf{y}}(\mathbf{a}, \mathbf{b})$ is invertible, then there is a function $F : U \subset \mathbb{R}^m \rightarrow \mathbb{R}^n$ which solves $G(\mathbf{x}, \mathbf{y}) = \mathbf{0}$ in some neighbourhood of (\mathbf{a}, \mathbf{b}) . Moreover, since

$$0 = \frac{d}{dx} G(\mathbf{x}, F(\mathbf{x})) = \frac{\partial G}{\partial \mathbf{x}} \frac{d\mathbf{x}}{dx} + \frac{\partial G}{\partial \mathbf{y}} \frac{d}{dx} F(\mathbf{x}) = \frac{\partial G}{\partial \mathbf{x}}(\mathbf{x}, \mathbf{y}) + \frac{\partial G}{\partial \mathbf{y}}(\mathbf{x}, \mathbf{y}) F'(\mathbf{x})$$

we can implicitly compute $F'(\mathbf{x}) = - \left[\frac{\partial G}{\partial \mathbf{y}}(\mathbf{x}, \mathbf{y}) \right]^{-1} \frac{\partial G}{\partial \mathbf{x}}(\mathbf{x}, \mathbf{y})$.

5. ANALYSIS ON FUNCTIONS

Weierstrass M-test. Let $M_k \geq 0$ be a sequence of complex numbers for which $\sum M_k < \infty$. If $f_n : X \subset \mathbb{C} \rightarrow \mathbb{C}$ is a sequence of functions such that $|f_n(x)| \leq M_n$ for all $x \in X$ and $n \in \mathbb{N}$, then $\sum f_n(x)$ converges absolutely and uniformly on X . In this case we can integrate and differentiate the series of functions term by term.

Differentiability of Limit Functions. If $f_n(x)$ is a sequence of differentiable real-valued functions defined on an open interval, then

$$\left[f_n \xrightarrow{\text{pointwise}} f \ \& \ f'_n \xrightarrow{\text{uniformly}} g \right] \implies \left[f_n \xrightarrow{\text{uniformly}} f \ \& \ f' = g \right].$$

Counterexample: $f_n(x) = \frac{1}{n} \sin(nx)$.

Power Series. Every power series $\sum_k a_k z^k$ has a **radius of convergence** $0 \leq \rho \leq +\infty$ for which $\sum_k a_k z^k$ converges absolutely if $|z| < \rho$ and diverges if $|z| > \rho$. Moreover, the series converges uniformly on compact subsets.

- (1) The radius of convergence is given by the **Cauchy-Hadamard Formula**

$$\rho = \frac{1}{\limsup |a_k|^{1/k}}.$$

- (2) Power series can be added and multiplied. In this case the radius of convergence may shrink to the minimum of the two radii.
- (3) If $a_0 \neq 0$ we may invert a power series (or compose it with another) formally. In this case, we just know that the radius of convergence remains strictly positive.
- (4) Uniform convergence on compact subdisks allows power series to be differentiated and integrated term by term without affecting the radius of convergence. This yields a formula for its terms:

$$a_k = \frac{f^{(k)}(0)}{k!}$$

which shows that a power series is uniquely determined by the function it represents.

Important Power Series. (1) $\frac{1}{1-z} = \sum_{k=0}^{\infty} z^k$, $|z| < 1$.

(2) $\text{Log}(1-z) = \sum_{k=0}^{\infty} -\frac{z^{k+1}}{k+1}$, $|z| < 1$

(3) $e^z = 1 + z + \frac{z^2}{2!} + \frac{z^3}{3!} + \dots$, $|z| < \infty$

(4) $\sin(z) = z - \frac{z^3}{3!} + \frac{z^5}{5!} - \dots$, $|z| < \infty$

(5) $\cos(z) = 1 - \frac{z^2}{2!} + \frac{z^4}{4!} - \dots$, $|z| < \infty$

Dini's Theorem. If $f_n : A \rightarrow \mathbb{R}$ is a sequence of continuous functions defined on a compact metric space, then

$$f_n \xrightarrow{\text{pointwise}} f \ \& \ f_n(x) \geq f_{n+1}(x) \implies f_n \xrightarrow{\text{uniformly}} f.$$

Arzela-Ascoli Theorem. Let $f_n : A \rightarrow \mathbb{C}$ is a sequence of continuous functions defined on a compact metric space. If (f_n) is pointwise bounded & equicontinuous, then it is uniformly bounded and contains a uniformly convergent subsequence.

Fourier Series. Let $f(x)$ be defined in $] -L, L[$ and determined outside this interval by $f(x + 2L) = f(x)$. The Fourier Series Expansion of $f(x)$ is by definition

$$\frac{a_0}{2} + \sum_{n=1}^{\infty} \left(a_n \cdot \cos \frac{n\pi x}{L} + b_n \cdot \sin \frac{n\pi x}{L} \right) = \sum_{-\infty}^{\infty} c_n \cdot e^{i \frac{n\pi x}{L}}$$

where for any $\xi \in \mathbb{R}$ we have

$$a_n := \frac{1}{L} \int_{\xi}^{\xi+2L} f(x) \cos \frac{n\pi x}{L} dx, \quad b_n := \frac{1}{L} \int_{\xi}^{\xi+2L} f(x) \sin \frac{n\pi x}{L} dx$$

and

$$c_n := \frac{1}{2L} \int_{\xi}^{\xi+2L} f(x) e^{-i \frac{n\pi x}{L}} dx.$$

Dirichlet Conditions. Let $f(x)$ be defined and single-valued except possibly at a finite number of points in $] -L, L[$ and suppose that $f(x + 2L) = f(x)$.

- (1) If $f(x)$ and $f'(x)$ are both piecewise continuous, then the Fourier series converges pointwise to $\frac{f(x+) + f(x-)}{2}$.
- (2) If f is continuous and f' is piecewise continuous, then the Fourier series converges uniformly to f .

Bessel Inequality and Parseval Identity. If $\{\varphi_k\}_{k=0}^{\infty}$ be an orthonormal system in an inner-product space V , then:

- (1) $\sum_{k=0}^{\infty} |\langle f, \varphi_k \rangle|^2$ converges and $\sum_{k=0}^{\infty} |\langle f, \varphi_k \rangle|^2 \leq \langle f, f \rangle = \|f\|^2$ for all $f \in V$
- (2) $\{\varphi_k\}_{k=0}^{\infty}$ is complete $\iff \sum_{k=0}^{\infty} |\langle f, \varphi_k \rangle|^2 = \langle f, f \rangle$ for all $f \in V$.

6. BASIC PROPERTIES OF ANALYTIC FUNCTIONS

For $z \neq 0$ we have the following **multivalued functions**:

- (1) $\log z := \log |z| + i \arg z = \log |z| + i \operatorname{Arg} z + 2\pi m i$, $m \in \mathbb{Z}$ and $-\pi < \operatorname{Arg} z \leq \pi$
- (2) $z^{\alpha} := e^{\alpha \log z} = |z|^{\alpha} e^{i\alpha \arg z}$

along with their **principal branches** (other branches specified by choice of $m \in \mathbb{Z}$)

- (1) $\operatorname{Log} z := \log |z| + i \operatorname{Arg} z$ with branch cut $z \notin]-\infty, 0]$
- (2) $z^{\alpha} = |z|^{\alpha} e^{i\alpha \operatorname{Arg} z}$ with branch cut $z \notin [0, \infty[$.

Warning $\log z^n \neq n \log z$ while $\log z^{\frac{1}{n}} = \frac{1}{n} \log z$ as multivalued sets

Phase Change Lemma. Let $g(z)$ be a single valued function, continuous in a neighbourhood of z_0 . For any branch of $(z - z_0)^{\alpha}$, the function $f(z) = (z - z_0)^{\alpha} g(z)$ is multiplied by the phase factor $e^{2\pi i \alpha}$ when z traverses a complete circle about z_0 in the positive direction.

Cauchy-Riemann Equations. The function $f = u + iv$ defined on the domain \mathcal{D} is analytic if and only if the following two conditions hold:

- (1) The functions $u(x, y)$ and $v(x, y)$ have continuous first-order partial derivatives.

(2) *The Cauchy-Riemann equations hold:*

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \text{ and } \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}.$$

Analyticity of Limit Functions. Let $f_k(z)$ be analytic on \mathcal{D} .

- (1) If $(f_k(z)) \xrightarrow{\text{uniformly}} f(z)$, then $f(z)$ is analytic on \mathcal{D} .
- (2) If $(f_k(z)) \xrightarrow{\text{normally}} f(z)$, then $(f_k^{(m)}(z)) \xrightarrow{\text{normally}} f^{(m)}(z)$.

Here a sequence $(f_k(z))$ of analytic functions on \mathcal{D} **converges normally** to the analytic function $f(z)$ if it converges uniformly to $f(z)$ on every closed disk contained in \mathcal{D} .

Proof. Morera's Theorem. □

Laurent Decomposition. Let $f(z)$ is analytic on the annulus $0 \leq \rho < |z - z_0| < \sigma \leq \infty$.

- (1) The function can be decomposed as a sum $f(z) = f_\sigma(z) + f_\rho(z)$ where $f_\sigma(z)$ is analytic for $|z - z_0| < \sigma$ and $f_\rho(z)$ is analytic for $|z - z_0| > \rho$ (including at ∞). If we normalize the decomposition so that $f_\rho(\infty) = 0$, then the decomposition is unique.
- (2) Expressing f_σ and f_ρ in terms of power series, we obtain the **Laurent series**

$$f(z) = \sum_{k=-\infty}^{-1} a_k(z - z_0)^k + \sum_{k=0}^{\infty} a_k(z - z_0)^k = \sum_{k=-\infty}^{\infty} a_k(z - z_0)^k, \quad \rho < |z - z_0| < \sigma$$

converging absolutely (and uniformly on compact sub-annuli) with coefficients

$$a_k = \frac{1}{2\pi i} \int_{|z - z_0| = r} \frac{f(z)}{(z - z_0)^{k+1}} dz.$$

Proof. Uniqueness = Liouville's Theorem, existence = the Cauchy Integral Formula. □

Classification of Isolated Singularities. Let z_0 be an isolated singularity of

$$f(z) = \sum_{k=-\infty}^{\infty} a_k(z - z_0)^k, \quad 0 < |z - z_0| < \sigma.$$

- (1) The singularity is **removable** if $a_k = 0$ for all $k < 0$.
- (2) The singularity is a **pole** of order N if $a_{-N} \neq 0$ and $a_k = 0$ for all $k < -N$.
- (3) Otherwise, the singularity is **essential**.

If $z_0 = \infty$ we apply the above definitions to $f(1/z)$.

Riemann's Theorem on Removable Singularities.

isolated singularity z_0 of $f(z)$ removable $\iff f(z)$ bounded in neighbourhood of z_0

Detecting Poles. Let z_0 be an isolated singularity of $f(z)$.

- (1) z_0 is a pole $\iff |f(z)| \rightarrow \infty$ as $z \rightarrow \infty$
- (2) z_0 is a pole of order N $\iff f(z) = g(z)/(z - z_0)^N$ where $g(z)$ analytic at z_0 and $g(z_0) \neq 0$

Casorati-Weierstrass Theorem. If z_0 is an essential singularity of $f(z)$, then for every $w_0 \in \mathbb{C}$ there is a sequence $z_n \rightarrow z_0$ such that $f(z_n) \rightarrow w_0$.

Picard's Theorem. There are two:

- (1) **Little:** The image of an entire \mathcal{E} non-constant function misses at most one point of \mathbb{C} .
- (2) **Big:** If an entire function has an essential singularity at z_0 , then it assumes all possible complex values with at most a single exception infinitely often in any neighbourhood of z_0 .

Partial Fractions Decomposition. A meromorphic function on \mathbb{C}^* is rational. Every rational function has a partial fraction decomposition expressing it as the sum of a polynomial in z and its principal parts at each of its poles in the finite complex plane.

Uniqueness Principle. Let $f(z)$ and $g(z)$ be analytic on \mathcal{D} .

- (1) If $f(z)$ is not identically zero on \mathcal{D} , then the zeroes of $f(z)$ are isolated.
- (2) If $f(z) = g(z)$ for all z belonging to a subset D of \mathcal{D} containing a non-isolated point, then $f(z) = g(z)$ on \mathcal{D} .

Analytic Continuation. Let $f(z) = \sum a_k(z - z_0)^k$ for $|z - z_0| < \rho$. We say $f(z)$ has an **analytic continuation** along a path $\gamma(t)$ parametrized by $a \leq t \leq b$ if for every t there is a convergent power series

$$f_t(z) := \sum_{k=0}^{\infty} a_k(t)(z - \gamma(t))^k, \text{ for } |z - \gamma(t)| < \rho(t)$$

with $f_a(z) = f(z)$ and $f_s(z) = f_t(z)$ wherever their disks of convergence intersect.

Such an analytic continuation is unique. Further, the coefficients $a_k(t)$ and radii of convergence $\rho(t)$ depend continuously on t . The **Monodromy Theorem** ensures that analytic continuations along homotopic paths upon which $f(z)$ admits analytic continuations must coincide.

7. HARMONIC FUNCTIONS AND BOUNDS ON ANALYTIC FUNCTIONS

A function $u(x, y)$ is harmonic if $\Delta u := \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$ and the partial derivatives are continuous. If $f = u + iv$ is analytic, then $u(x, y)$ and $v(x, y)$ are harmonic as a consequence of the Cauchy-Riemann equations.

Harmonic Conjugate. Let \mathcal{D} be a simply connected domain. If $u(x, y)$ is a real valued harmonic function on \mathcal{D} , then there is a unique (up to adding a constant) harmonic conjugate $v(x, y)$ such that $f = u + iv$ is analytic on \mathcal{D} .

Mean Value Property. Let $u(z)$ be harmonic on \mathcal{D} . If $\{|z - z_0| < \rho\} \subset \mathcal{D}$, then

$$u(z_0) = \frac{1}{2\pi} \int_0^{2\pi} u(z_0 + re^{i\theta}) d\theta \text{ for every } 0 < r < \rho.$$

It turns out that a continuous function on \mathcal{D} has the mean value property if and only if it is harmonic.

Strict Maximum Principle. Let $u(z)$ be a real valued harmonic function on \mathcal{D} with $u(z) \leq M$ for all $z \in \mathcal{D}$. If $u(z_0) = M$ for some $z_0 \in \mathcal{D}$, then $u(z) \equiv M$.

Proof. Mean value property $\implies \{z : u(z) = M\}$ open. Continuity $\implies \{z : u(z) < M\}$ is open. Contradicts connectedness of \mathcal{D} . \square

Maximum Modulus Principle. Let $h(z)$ be a complex-valued harmonic (analytic) function on \mathcal{D} .

- (1) If $|h(z)| \leq M$ for all $z \in \mathcal{D}$ and $|h(z_0)| = M$ for some $z_0 \in \mathcal{D}$, then $h(z)$ is constant on \mathcal{D} .
- (2) Suppose further that \mathcal{D} is bounded and $h(z)$ extends continuously to $\partial\mathcal{D}$. If $|h(z)| \leq M$ for all $z \in \partial\mathcal{D}$, then $|h(z)| \leq M$ for all $z \in \mathcal{D}$.

Cauchy Estimates. Let $f(z)$ be analytic for $|z - z_0| \leq \rho$. If $|f(z)| \leq M$ $|z - z_0| = \rho$, then for every $m \geq 0$ we have the following bound:

$$|f^{(m)}(z_0)| \leq \frac{m!}{\rho^m} M.$$

Liouville's Theorem. A bounded entire function is constant. Here, an **entire function** is one who is analytic on the entire complex plane.

8. COMPLEX INTEGRATION

Fundamental Theorem of Calculus. As usual, there are two parts:

- (1) Let $f(z)$ be continuous on \mathcal{D} . If $F(z)$ is a primitive of $f(z)$, then

$$\int_A^B f(z) dz = F(B) - F(A)$$

and the integral can be taken over any path in \mathcal{D} from A to B .

- (2) Let \mathcal{D} be simply connected. If $f(z)$ is analytic on \mathcal{D} , then a primitive is given by

$$F(z) := \int_{z_0}^z f(w) dw, \text{ for } z \in \mathcal{D}$$

where z_0 is any fixed point and the integral can be taken along any path in \mathcal{D} .

Cauchy's Theorem. Let \mathcal{D} be a bounded domain with piecewise smooth boundary. If $f(z)$ is analytic on \mathcal{D} and extends smoothly to $\partial\mathcal{D}$, then $\int_{\partial\mathcal{D}} f(z) dz = 0$.

Proof. A C^1 $f(z)$ on \mathcal{D} is analytic if and only if the differential $f(z) dz$ is closed + Green's Theorem. \square

Cauchy Integral Formula. Let \mathcal{D} be a bounded domain with piecewise smooth boundary. If $f(z)$ is an analytic function on \mathcal{D} which extends smoothly to $\partial\mathcal{D}$, then for every $z_0 \in \mathcal{D}$ and $m \geq 0$ we have:

$$f^{(m)}(z_0) = \frac{m!}{2\pi i} \int_{\partial\mathcal{D}} \frac{f(z)}{(z - z_0)^{m+1}} dz$$

Morera's Theorem. Let $f(z)$ be a continuous function on \mathcal{D} . If $\int_{\partial T} f(z) dz = 0$ for every closed triangle T contained in \mathcal{D} , then $f(z)$ is analytic on \mathcal{D} .

Residue Theorem. Let \mathcal{D} be a bounded domain with piecewise smooth $\partial\mathcal{D}$. If $f(z)$ is analytic on $\mathcal{D} \cup \partial\mathcal{D}$ except at the isolated singularities $z_1, \dots, z_m \in \mathcal{D}$, then

$$\int_{\partial\mathcal{D}} f(z) dz = 2\pi i \sum_{j=1}^m \text{Res}[f(z), z_j].$$

If \mathcal{D} is an exterior domain with piecewise smooth $\partial\mathcal{D}$ and we let a_{-1} be the coefficient of $\frac{1}{z}$ in the Laurent expansion of $f(z)$ convergent for $|z| > R$, then

$$\int_{\partial\mathcal{D}} f(z) dz = -2\pi i a_{-1} + 2\pi i \sum_{j=1}^m \text{Res}[f(z), z_j].$$

Equivalently, $-a_{-1} = \text{Res}[f(z), \infty] = \text{Res}[-\frac{1}{z^2} f(\frac{1}{z}), 0]$.

Computing Residues. Two tricks:

(1) If $f(z)$ has a **pole of order n** at z_0 , then

$$\text{Res}[f(z), z_0] = \lim_{z \rightarrow z_0} \frac{1}{(n-1)!} \frac{d^{n-1}}{dz^{n-1}} [(z - z_0)^n f(z)].$$

(2) If $f(z)$ and $g(z)$ are analytic at z_0 and $g(z)$ has a simple zero at z_0 , then

$$\text{Res} \left[\frac{f(z)}{g(z)}, z_0 \right] = \frac{f(z_0)}{g'(z_0)}.$$

Jordan's Lemma. If Γ_R is the contour $z(\theta) = Re^{i\theta}$, $0 \leq \theta \leq \pi$ and $a > 0$, then

$$\int_{\Gamma_R} |e^{iaz}| |dz| < \frac{\pi}{a}.$$

Fractional Residue Theorem. Let z_0 be a simple pole of $f(z)$ and let C_ϵ be an arc of the circle $|z - z_0| = \epsilon$ of angle α , then

$$\lim_{\epsilon \rightarrow 0} \int_{C_\epsilon} f(z) dz = \alpha i \cdot \text{Res}[f(z), z_0].$$

Argument Principle. Let \mathcal{D} be bounded with piecewise smooth $\partial\mathcal{D}$. If $f(z)$ is meromorphic on \mathcal{D} and extends to be analytic on $\partial\mathcal{D}$ with $f(z) \neq 0$ for all $z \in \partial\mathcal{D}$, then

$$\int_{\partial\mathcal{D}} d \log f(z) = \int_{\partial\mathcal{D}} \frac{f'(z)}{f(z)} dz = 2\pi i \cdot [N_0 - N_\infty].$$

Splitting up $\log f(z) = \log |f(z)| + i \arg f(z)$ we obtain the following restatement

$$\int_{\partial \mathcal{D}} d \arg f(z) = 2\pi \cdot [N_0 - N_\infty].$$

Rouché's Theorem. Let \mathcal{D} be bounded with piecewise smooth $\partial \mathcal{D}$. If $f(z)$ and $h(z)$ are analytic on $\mathcal{D} \cup \partial \mathcal{D}$ with $|h(z)| < |f(z)|$ on $\partial \mathcal{D}$, then $f(z)$ and $f(z) + h(z)$ have the same number of zeroes in \mathcal{D} (with multiplicities).

Open Mapping Theorem. A non-constant analytic map on a domain \mathcal{D} is open.

Fourier Transform. If f be absolutely integrable on \mathbb{R} , its Fourier Transform is well defined by

$$\hat{f}(w) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{-ixw} dx.$$

If \hat{f} is absolutely integrable and f is continuous at x , then the Fourier Inversion Formula holds:

$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \hat{f}(w) e^{ixw} dw.$$

Riemann-Lebesgue Lemma.

$$f \in L^1 \implies \lim_{n \rightarrow \infty} \int f(x) e^{inx} dx = 0.$$

9. COMPLEX MAPPINGS

Inverse Function Theorem. If $f(z)$ is analytic on \mathcal{D} and $f'(z_0) \neq 0$, then f has an analytic inverse f^{-1} in some neighbourhood of $f(z_0)$ where $(f^{-1})'(f(z)) = \frac{1}{f'(z)}$.

Conformal Mapping Theorem.

$$[f(z) \text{ analytic at } z_0 \ \& \ f'(z_0) \neq 0] \implies f(z) \text{ conformal at } z_0$$

Schwarz Lemma. Let $f(z)$ be analytic for $|z| < 1$. If $|f(z)| \leq 1$ for all $|z| < 1$ and $f(0) = 0$, then:

- (1) $|f(z)| \leq |z|$ for $|z| < 1$ where equality at any $z_0 \neq 0$ implies that $f(z) = e^{i\theta} z$
- (2) $|f'(0)| \leq 1$ where equality implies that $f(z) = e^{i\theta} z$.

Mobius Transformations. A Mobius Transformation is a function of the form

$$f(z) = \frac{az + b}{cz + d} \text{ where } ad - bc \neq 0$$

- (1) Given distinct z_0, z_1, z_2 in \mathbb{C}^* there is a Mobius transformation mapping them onto any distinct $w_0, w_1, w_2 \in \mathbb{C}^*$.
- (2) The group of Mobius transformation is generated by dilations, translations and inversions.
- (3) A Mobius transformation maps circles to circles in \mathbb{C}^* .

Important Conformal Maps.

$$\mathbb{H} = \{\Im(z) > 0\}, \mathbb{D} = \{|z| < 1\} \text{ and } \mathbb{S}_\alpha = \{0 < \arg z < \alpha\}$$

- (1) $\text{Aut } \mathbb{D} = \{e^{i\theta} \frac{z-a}{1-\bar{a}z} : |a| < 1\}$
- (2) $z \mapsto \frac{z-i}{z+i}$ maps \mathbb{H} conformally onto \mathbb{D}
- (3) $w \mapsto i \cdot \frac{1+w}{1-w}$ maps \mathbb{D} conformally onto \mathbb{H}
- (4) $z \mapsto z^{\frac{\pi}{\alpha}}$ maps \mathbb{S}_α onto \mathbb{H}
- (5) $z \mapsto \frac{(z-z_0)(z_1-z_2)}{(z-z_2)(z_1-z_0)}$ sends $z_0 \mapsto 0$, $z_1 \mapsto 1$ and $z_2 \mapsto \infty$