

1. Find the radius and the disc of convergence for each power series:

(a) $\sum_{n=0}^{\infty} (z - 1 + i)^n$.

- Setting $w = z - 1 + i = z - (1 - i)$ we get the geometric series $\sum_{n=0}^{\infty} w^n$ which has radius of convergence $\boxed{1}$.
- The center is $z_0 = 1 - i$ so the disc is $|z - (1 - i)| < 1$.

(b) $\sum_{n=0}^{\infty} \frac{(z - i)^n}{n!}$.

- Setting $w = z - i$ we get the exponential series $\sum_{n=0}^{\infty} \frac{w^n}{n!}$ which has radius of convergence $\boxed{\infty}$. So the disc of convergence is simply $\boxed{\mathbb{C}}$.

(c) $\sum_{n=1}^{\infty} n^n (z - 1)^n$.

- Setting $w = z - 1$ we get the series $\sum_{n=1}^{\infty} n^n w^n$ which from 1(c) of homework 3 has radius of convergence $\boxed{0}$. So the disc of convergence is simply the point $\boxed{z = 1}$.

(d) $\sum_{n=1}^{\infty} \frac{(z + 2)^n}{n^n}$.

- Setting $w = z + 2$ we get the series $\sum_{n=1}^{\infty} \frac{w^n}{n^n}$ which from 1(b) of homework 3 has radius of convergence ∞ . So the disc of convergence is simply $\boxed{\mathbb{C}}$.

(e) $\sum_{n=0}^{\infty} (2z + 1)^n$.

- Setting $w = 2z + 1$ we get the geometric series $\sum_{n=0}^{\infty} w^n$ which converges for $|w| < 1$. This yields $|2z + 1| < 1$ hence the disc of convergence is $\boxed{\left| z + \frac{1}{2} \right| < \frac{1}{2}}$ with radius $\boxed{\frac{1}{2}}$.

(f) $\sum_{n=1}^{\infty} \frac{\pi^n}{n^e} (\pi z + e)^n$.

- Rearranging yields the series $\sum_{n=1}^{\infty} \frac{\pi^{2n}}{n^e} (z + e/\pi)^n$. Setting $w = z + e/\pi$ yields the series $\sum_{n=1}^{\infty} \frac{\pi^{2n}}{n^e} w^n$.
- Since $\lim_{n \rightarrow \infty} \left| \frac{\pi^{2n}}{n^e} \right|^{1/n} = \lim_{n \rightarrow \infty} \frac{\pi^2}{n^{e/n}} = \pi^2$ we see that the series has radius of convergence $\boxed{1/\pi^2}$, so the disc of convergence is $\boxed{\left| z + \frac{e}{\pi} \right| < \frac{1}{\pi^2}}$.

(g) $\sum_{n=0}^{\infty} \cosh(n) \cdot z^n$.

- Note that $\cosh(n) = \frac{e^n + e^{-n}}{2}$. Then $\lim_{n \rightarrow \infty} |\cosh(n)|^{1/n} = \lim_{n \rightarrow \infty} [e^n + e^{-n}]^{1/n} 2^{-1/n} = e$ since the term $e^{-n} \rightarrow 0$.
- So the radius of convergence is $\boxed{1/e}$ and the disc of convergence is $\boxed{|z| < 1/e}$.

(h) $\sum_{n=0}^{\infty} \frac{(3z + i)^{3n}}{(2 - i)^n}$.

- Rearranging yields the geometric series $\sum_{n=0}^{\infty} \left[\frac{(3z + i)^3}{2 - i} \right]^n$ which converges for $\left| \frac{(3z + i)^3}{2 - i} \right| < 1$.
- Equivalently, this is $|3z + i| < 5^{1/6}$ which is the disc $\boxed{|z + i/3| < \frac{5^{1/6}}{3}}$ of radius $\boxed{\frac{5^{1/6}}{3}}$.

2. Find power series expansions for each given function $f(z)$ centered at the given point $z = z_0$:

(a) $f(z) = \frac{z}{1-z^3}$ around $z = 0$. [Hint: Use $\frac{1}{1-r} = \sum_{n=0}^{\infty} r^n$.]

- Using the geometric series expansion $\frac{1}{1-r} = \sum_{n=0}^{\infty} r^n = 1 + r + r^2 + r^3 + \dots$ with $r = z^3$ yields

$$\frac{1}{1-z^3} = \sum_{n=0}^{\infty} z^{3n}. \text{ So we get } f = \boxed{\sum_{n=0}^{\infty} z^{3n+1} = z + z^4 + z^7 + z^{10} + \dots}.$$

(b) $f(z) = 1 + z + z^2 + z^4$ around $z = -2$.

- Setting $w = z + 2$ so that $z = w - 2$ yields $f(z) = 1 + (w - 2) + (w - 2)^2 + (w - 2)^4 = 19 - 35w + 25w^2 - 8w^3 + w^4$.

- So we get $f = \boxed{19 - 35(z + 2) + 25(z + 2)^2 - 8(z + 2)^3 + (z + 2)^4}$.

- Alternatively, $f(-2) = 19$, $f'(-2) = -35$, $f''(-2) = 50$, $f'''(-2) = -48$, $f^{(4)}(-2) = 24$, and $f^{(n)}(-2) = 0$ for $n \geq 5$. So using $a_n = f^{(n)}(-2)/n!$ yields $f = \boxed{19 - 35(z + 2) + 25(z + 2)^2 - 8(z + 2)^3 + (z + 2)^4}$.

(c) $f(z) = (1 + z)/(1 - z)$ around $z = -1$.

- Setting $w = z + 1$ so that $z = w - 1$ yields $f(z) = \frac{w}{2-w} = \frac{w}{2} \cdot \frac{1}{1-(w/2)} = \frac{w}{2} \cdot \sum_{n=0}^{\infty} (w/2)^n =$

$$\sum_{n=1}^{\infty} \frac{w^n}{2^n}. \text{ So we get } f = \boxed{\sum_{n=1}^{\infty} \frac{(z+1)^n}{2^n} = \frac{z+1}{2} + \frac{(z+1)^2}{2^2} + \frac{(z+1)^3}{2^3} + \dots}.$$

(d) $f(z) = e^z$ around $z = i$.

- Using the formula $a_n = f^{(n)}(i)/n!$, and the fact that $f^{(n)}(z) = e^z$, we see $a_n = e^i/n!$.

- So we get $f = \boxed{\sum_{n=0}^{\infty} \frac{e^i}{n!} (z-i)^n = 1 + e^i(z-i) + \frac{e^i}{2!}(z-i)^2 + \frac{e^i}{3!}(z-i)^3 + \dots}$.

- Equivalently, noting $e^i = \cos 1 + i \sin 1$, this is also $\sum_{n=0}^{\infty} \frac{\cos 1 + i \sin 1}{n!} (z-i)^n$.

3. Find all solutions $z \in \mathbb{C}$ to each of the following equations:

(a) $e^{4z} = i$.

- Since $i = e^{i\pi/2}$ we have $e^{4z} = e^{i\pi/2}$. As noted in class we have $e^z = e^w$ if and only if $z - w = 2k\pi i$ for some integer k .
- So this yields $4z - i\pi/2 = 2k\pi i$ for some integer k , whence $z = \boxed{(\pi/8 + k\pi/2)i}$ for some integer k .

(b) $e^{iz} = 4$.

- Like in (a) we have $e^{iz} = e^{\ln(4)}$, so $iz - \ln(4) = 2k\pi i$ for some integer k .
- This yields $z = \boxed{-i \ln(4) + 2k\pi}$ for some integer k .

(c) $\cosh(z) = 5/4$.

- By definition we have $\cosh(z) = \frac{e^z + e^{-z}}{2}$ so we must have $e^z + e^{-z} = 5/2$.
- Setting $w = e^z$ yields $w + w^{-1} = 5/2$ so that $w^2 - \frac{5}{2}w + 1 = 0$ yielding $w = 2, 1/2$. This yields $z = \boxed{\pm \ln(2) + 2k\pi i}$ for some integer k .

(d) $\cos(z) = 5/4$.

- Note that $\cos(z) = \cosh(iz)$ so from (c) we have $iz = \pm \ln(2) + 2k\pi i$ for some integer k . Thus we get $z = \boxed{2k\pi \pm i \ln(2)}$ for some integer k .

(e) $\sinh(z) = i \cosh(z)$.

- The equation yields $\frac{e^z - e^{-z}}{2} = i \frac{e^z + e^{-z}}{2}$. Setting $w = e^z$ and multiplying by 2 yields $w^2 - 1 = i(w^2 + 1)$ so $w^2 = i$.
- Thus we get $e^{2z} = i = e^{\pi i/2}$ so as in (a) we obtain $2z = \pi i/2 + 2k\pi i$ hence $z = \boxed{(\pi/4 + k\pi)i}$ for some integer k .

(f) $\sinh(z) = \cosh(z)$.

- The equation yields $\frac{e^z - e^{-z}}{2} = \frac{e^z + e^{-z}}{2}$ which reduces to $e^{-z} = 0$. This has no solutions.

(g) $\sin(z) = i \cos(z)$.

- Since $\cos(z) = \cosh(iz)$ and $\sin(z) = i \sinh(iz)$ the equation yields $i \sinh(iz) = i \cosh(iz)$ hence $\sinh(iz) = \cosh(iz)$ which by (f) has no solutions.

(h) $\sinh(z) = (1 + 3i)/4$.

- By definition we have $\sinh(z) = \frac{e^z - e^{-z}}{2}$ so we must have $e^z - e^{-z} = \frac{1 + 3i}{2}$.
- Setting $w = e^z$ yields $w - w^{-1} = \frac{1 + 3i}{2}$ so that $w^2 - \frac{1 + 3i}{2}w - 1 = 0$ yielding $w = 1 + i, \frac{-1 + i}{2}$, which in polar form are $\sqrt{2}e^{i\pi/4}$ and $\frac{1}{\sqrt{2}}e^{3i\pi/4}$.
- This yields $z = \boxed{\ln(\sqrt{2}) + (\pi/4 + 2k\pi)i, -\ln(\sqrt{2}) + (3\pi/4 + 2k\pi)i}$ for some integer k .

4. Prove the following things about the complex exponential and (hyperbolic) trigonometric functions:

(a) Show $\sin(x + iy) = \sin(x) \cosh(y) + i \cos(x) \sinh(y)$ and $\cos(x + iy) = \cos(x) \cosh(y) - i \sin(x) \sinh(y)$.

- Note that $\sinh(t) = i \sin(it)$ and $\cosh(t) = \cos(it)$.
- From the sine addition formula we have $\sin(x + iy) = \sin(x) \cos(iy) + \cos(x) \sin(iy) = \sin(x) \cosh(y) + i \cos(x) \sinh(y)$.
- From the cosine addition formula we have $\cos(x + iy) = \cos(x) \cos(iy) - \sin(x) \sin(iy) = \cos(x) \cosh(y) - i \sin(x) \sinh(y)$.

(b) Show $\sinh(z + w) = \sinh(z) \cosh(w) + \cosh(z) \sinh(w)$ and $\cosh(z + w) = \cosh(z) \cosh(w) + \sinh(z) \sinh(w)$.

- Using the sine addition formula $\sin(z + w) = \sin(z) \cos(w) + \cos(z) \sin(w)$ yields $\sinh(z + w) = i \sinh(iz + iw) = i \sin(iz) \cos(iw) + i \cos(iz) \sin(iw) = \sinh(z) \cosh(w) + \cosh(z) \sinh(w)$.
- Using the cosine addition formula $\cos(z + w) = \cos(z) \cos(w) - \sin(z) \sin(w)$ yields $\cosh(z + w) = \cos(iz + iw) = \cos(iz) \cos(iw) - \sin(iz) \sin(iw) = \cosh(z) \cosh(w) + \sinh(z) \sinh(w)$.

(c) Show $\tanh(z + w) = \frac{\tanh(z) + \tanh(w)}{1 + \tanh(z) \tanh(w)}$. Deduce that $\tanh(z)$ is periodic with period $i\pi$.

- By (b) we have $\tanh(z + w) = \frac{\sinh(z + w)}{\cosh(z + w)} = \frac{\sinh(z) \cosh(w) + \cosh(z) \sinh(w)}{\cosh(z) \cosh(w) + \sinh(z) \sinh(w)} = \frac{\tanh(z) + \tanh(w)}{1 + \tanh(z) \tanh(w)}$ after dividing the top and bottom by $\cosh(z) \cosh(w)$.
- Setting $w = i\pi$ and noting $\tanh(i\pi) = \frac{\sinh(i\pi)}{\cosh(i\pi)} = 0$ yields $\tanh(z + i\pi) = \frac{\tanh(z) + 0}{1 + 0} = \tanh(z)$, so $\tanh(z)$ is periodic with period $i\pi$.

(d) Show e^z is one-to-one (in other words, that $e^z = e^w$ implies $z = w$) on any open disc of radius π .

- As noted in class we have $e^z = e^w$ if and only if $z - w = 2k\pi i$ for some integer k .
- However, if z, w both lie in an open disc of radius π , then $|z - w| < 2\pi$. Thus if $e^z = e^w$ this forces $2\pi|k| < 2\pi$ hence $k = 0$ hence $z = w$. Thus e^z is one-to-one as claimed.

(e) Show $2 \cos(\frac{z+w}{2}) \sin(\frac{z-w}{2}) = \sin(z) - \sin(w)$. Deduce that $\sin(z) = \sin(w)$ if and only if $z + w = (2k + 1)\pi$ or $z - w = 2k\pi$ for an integer k .

- For $\alpha = \frac{z+w}{2}$ and $\beta = \frac{z-w}{2}$ then $\sin(z) - \sin(w) = \sin(\alpha + \beta) - \sin(\alpha - \beta) = [\sin \alpha \cos \beta + \cos \alpha \sin \beta] - [\sin \alpha \cos \beta - \cos \alpha \sin \beta] = 2 \cos \alpha \sin \beta = 2 \cos\left(\frac{z+w}{2}\right) \sin\left(\frac{z-w}{2}\right)$ as claimed.
- For the second part by the identity we see $\sin(z) = \sin(w)$ if and only if $\cos\left(\frac{z+w}{2}\right) = 0$ or $\sin\left(\frac{z-w}{2}\right) = 0$.
- By the characterization of the complex zeroes of sine and cosine (i.e., just the real zeroes) these are equivalent to $\frac{z+w}{2} = \frac{\pi}{2} + k\pi$ and $\frac{z-w}{2} = k\pi$ for some integer k , which are in turn equivalent to $z + w = (2k + 1)\pi$ and $z - w = 2k\pi$.
- So we see $\sin(z) = \sin(w)$ if and only if $z + w = (2k + 1)\pi$ or $z - w = 2k\pi$ for an integer k as required.

5. Let F_n be the n th Fibonacci number, defined by $F_0 = 0$, $F_1 = 1$, and $F_{n+1} = F_n + F_{n-1}$ for $n \geq 1$. (The first few Fibonacci numbers are 1, 1, 2, 3, 5, 8, 13, 21, 34,) The goal of this problem is to study the power series $f(z) = \sum_{n=0}^{\infty} F_n z^n$, the generating function for the Fibonacci numbers.

(a) Show that $(1 - z - z^2)f(z) = z$ as a formal power series and deduce $f(z) = \frac{z}{1 - z - z^2}$.

- We have $(1 - z - z^2)f(z) = \sum_{n=0}^{\infty} F_n z^n - \sum_{n=0}^{\infty} F_n z^{n+1} - \sum_{n=0}^{\infty} F_n z^{n+2} = F_0 + (F_1 - F_0)z + \sum_{n=2}^{\infty} (F_n - F_{n-1} - F_{n-2})z^n = 0 + z + \sum_{n=2}^{\infty} 0z^n = z$.
- Thus $f(z) = \frac{z}{1 - z - z^2}$ as a formal power series.

(b) Find complex constants a, α, b, β such that $\frac{z}{1 - z - z^2} = \frac{a}{1 - \alpha z} + \frac{b}{1 - \beta z}$.

- Summing the right-hand side gives $\frac{a(1 - \beta z) + b(1 - \alpha z)}{(1 - \alpha z)(1 - \beta z)}$, so we want $(1 - \alpha z)(1 - \beta z) = 1 - z - z^2$ and $a(1 - \beta z) + b(1 - \alpha z) = z$.
- Since $1 - z - z^2$ has roots $z = \frac{-1 \pm \sqrt{5}}{2}$ taking reciprocals yields the factorization $1 - z - z^2 = (1 - \frac{1 + \sqrt{5}}{2}z)(1 - \frac{1 - \sqrt{5}}{2}z)$, so we want $\alpha = \frac{1 + \sqrt{5}}{2}$ and $\beta = \frac{1 - \sqrt{5}}{2}$.
- We also want $a(1 - \beta z) + b(1 - \alpha z) = z$ which is equivalent to $a + b = 0$ and $\beta a + \alpha b = -1$. So $b = -a$ and then $a = \frac{1}{\beta - \alpha} = \frac{1}{\sqrt{5}}$ with $b = -\frac{1}{\sqrt{5}}$.

(c) Prove Binet's formula for the Fibonacci numbers: $F_n = \frac{\varphi^n - \bar{\varphi}^n}{\sqrt{5}}$ where $\varphi = \frac{1 + \sqrt{5}}{2}$ and $\bar{\varphi} = \frac{1 - \sqrt{5}}{2}$. [Hint: Expand the two geometric series from (b) and compare to $f(z)$.]

- From (b), $\frac{z}{1 - z - z^2} = \frac{1/\sqrt{5}}{1 - \varphi z} + \frac{-1/\sqrt{5}}{1 - \bar{\varphi} z} = \frac{1}{\sqrt{5}} \cdot \sum_{n=0}^{\infty} \varphi^n z^n - \frac{1}{\sqrt{5}} \sum_{n=0}^{\infty} \bar{\varphi}^n z^n = \sum_{n=0}^{\infty} \frac{\varphi^n - \bar{\varphi}^n}{\sqrt{5}} z^n$.
- But from (a) we know that $\frac{z}{1 - z - z^2} = \sum_{n=0}^{\infty} F_n z^n$. So comparing coefficients immediately yields the desired formula.

(d) Find the radius of convergence of $f(z)$.

- We have $\lim_{n \rightarrow \infty} |F_n|^{1/n} = \lim_{n \rightarrow \infty} \left| \frac{\varphi^n - \bar{\varphi}^n}{\sqrt{5}} \right|^{1/n} = \varphi$ since $\varphi > 1$ while $-1 < \bar{\varphi} < 0$.
- So by the radius-of-convergence formula, the radius is $R = 1/\varphi = \boxed{\frac{-1 + \sqrt{5}}{2}}$.
- Alternatively, we could use the result of problem 4 of homework 3: the series $\frac{1}{\sqrt{5}} \sum_{n=0}^{\infty} \varphi^n z^n$ has radius of convergence $1/\varphi$ while the series $-\frac{1}{\sqrt{5}} \sum_{n=0}^{\infty} \bar{\varphi}^n z^n$ has radius of convergence $1/|\bar{\varphi}|$, so their sum has radius of convergence the minimum of these, which is $1/\varphi$.

Remark: A similar method to the one in (a)-(c) can be used to solve any linear recurrence with constant coefficients, of the form $a_{n+1} = c_n a_n + \dots + c_{n-k} a_{n-k}$ for constants c_i . Moreover, the general technique of considering the generating function $f(z) = \sum_{n=0}^{\infty} a_n z^n$ for an arbitrary sequence $a_0, a_1, \dots$ can be used to find and prove many kinds of combinatorial identities.

6. The goal of this problem is to prove that if p is any polynomial, then the formal power series $\sum_{n=0}^{\infty} p(n)z^n$ is a rational function in z .

- (a) Suppose that $f(z) = \sum_{n=0}^{\infty} a_n z^n$. Show that $zf'(z) = \sum_{n=0}^{\infty} na_n z^n$.
- This is immediate from the termwise differentiation formula, since $f'(z) = \sum_{n=0}^{\infty} na_n z^{n-1}$, so then multiplying by z gives $zf'(z) = \sum_{n=0}^{\infty} na_n z^n$.
- (b) Show that for every integer $k \geq 0$, $\sum_{n=0}^{\infty} n^k z^n$ is a rational function in z . [Hint: Induct on k .]
- We induct on k . For the base case $k = 0$ we have $\sum_{n=0}^{\infty} z^n = \frac{1}{1-z}$ as shown in class.
 - For the inductive step, suppose $f(z) = \sum_{n=0}^{\infty} n^k z^n$ is a rational function in z . Then by (a) we have $\sum_{n=0}^{\infty} n^{k+1} z^n = zf'(z)$, which is also a rational function in z , as required.
- (c) Show that $\sum_{n=0}^{\infty} p(n)z^n$ is a rational function in z for any polynomial $p(x) = b_d x^d + \cdots + b_0$.
- If $p(x) = b_d x^d + \cdots + b_0$ then $\sum_{n=0}^{\infty} (b_d n^d + \cdots + b_0) z^n = \sum_{l=0}^d b_l [\sum_{n=0}^{\infty} n^l z^n]$, which is a finite sum of rational functions by part (b).
- (d) Express $\sum_{n=0}^{\infty} (2n+5)z^n$ and $\sum_{n=0}^{\infty} (n^2+n)z^n$ as rational functions in z .
- Using the technique suggested by (a)-(c) we first compute $\sum_{n=0}^{\infty} z^n = \frac{1}{1-z}$, so differentiating and then multiplying by z yields $\sum_{n=0}^{\infty} n z^n = \frac{z}{(1-z)^2}$ and then $\sum_{n=0}^{\infty} n^2 z^n = \frac{z(z+1)}{(1-z)^3}$.
 - Thus $\sum_{n=0}^{\infty} (2n+5)z^n = \boxed{\frac{5-3z}{(1-z)^2}}$ and $\sum_{n=0}^{\infty} (n^2+n)z^n = \boxed{\frac{2z}{(1-z)^3}}$.

7. [Challenge] The goal of this problem is to study the complex analogue of Newton's binomial series. Let α be any complex number that is not a nonnegative integer. Define the binomial coefficient $\binom{\alpha}{n} = \frac{\alpha(\alpha-1)(\alpha-2)\cdots(\alpha-n+1)}{n!}$ for each integer $n \geq 0$. Now define the binomial series $B_{\alpha}(z) = \sum_{n=0}^{\infty} \binom{\alpha}{n} z^n$. In 1665, Newton proved that if α is real, then $B_{\alpha}(x) = (1+x)^{\alpha}$ for all real $-1 < x < 1$.

- (a) Show that the radius of convergence of the binomial series equals 1. [Hint: Use the Ratio Test.]
- We have $\binom{\alpha}{n+1} / \binom{\alpha}{n} = \frac{\alpha(\alpha-1)(\alpha-2)\cdots(\alpha-n)}{(n+1)!} / \frac{\alpha(\alpha-1)(\alpha-2)\cdots(\alpha-n+1)}{n!} = \frac{\alpha-n}{n+1}$.
 - So $\lim_{n \rightarrow \infty} \left| \binom{\alpha}{n+1} / \binom{\alpha}{n} \right| = \lim_{n \rightarrow \infty} \left| \frac{\alpha-n}{n+1} \right| = \left| \lim_{n \rightarrow \infty} \frac{\alpha-n}{n+1} \right| = |-1| = 1$.
 - Thus by the ratio test, the series has radius of convergence 1.
 - **Remark:** Note that we are implicitly using the fact that α is not a nonnegative integer here because otherwise the binomial coefficients are eventually zero, in which case the ratio calculation is invalid.
- (b) For a positive integer m , show that $(B_{1/m}(z))^m = 1+z$ for all $|z| < 1$. [Hint: Use Newton's binomial theorem and the uniqueness of series expansions.]
- If x is real, then $B_{1/m}(x) = (1+x)^{1/m}$ for $-1 < x < 1$. So taking the m th power yields $(B_{1/m}(x))^m = 1+x$ for such x .
 - This means that the two power series $(B_{1/m}(z))^m$ and $1+z$ agree for all real x with $-1 < x < 1$. But by our uniqueness result, since the difference is a power series with positive radius of convergence (namely, radius 1 by part (a)) with a sequence of zeroes that has limit 0, the difference is identically zero.
 - Thus in fact $(B_{1/m}(z))^m = 1+z$ for all $|z| < 1$, as claimed.
- (c) Deduce that for $|z| < 1$, the binomial series $B_{1/m}(z)$ is a holomorphic function of z whose value is an m th root of $1+z$.
- By (a) the series $B_{1/m}(z)$ has radius of convergence 1, so it defines a holomorphic function for $|z| < 1$.
 - Furthermore, by (b) the m th power of this series is $1+z$, so the value is an m th root of $1+z$.