# ERG 2012B <br> Advanced Engineering Mathematics II 

Part I: Complex Variables

Lecture \#9
Taylor Series and Laurent Series

## Taylor Series

Every analytic function $f(z)$ can be represented by a power series which is called Taylor series of $\mathbf{f}(\mathbf{z})$
Taylor's formula
We start with Cauchy's integral formula
$f(z)=\frac{1}{2 \pi i} \oint_{C} \frac{f\left(z^{*}\right)}{z^{*}-z} d z^{*}$
where z lies inside C . Take C to be a circle of radius $r$, center
$\mathrm{z}_{0}$, then $\mathrm{z}^{*}$ is on C


## Taylor Series

Next we can write:

$$
\frac{1}{\mathrm{z}^{*}-\mathrm{Z}}=\frac{1}{\mathrm{Z}^{*}-\mathrm{z}_{0}-\left(\mathrm{z}-\mathrm{z}_{0}\right)}=\frac{1}{\left(\mathrm{z}^{*}-\mathrm{z}_{0}\right)\left(1-\left(\mathrm{z}-\mathrm{z}_{0}\right) /\left(\mathrm{z}^{*}-\mathrm{z}_{0}\right)\right)}
$$

Since $z^{*}$ is on $C$ while $z$ is inside $C$ we have:

$$
\left|\left(\mathrm{z}-\mathrm{z}_{0}\right) /\left(\mathrm{Z}^{*}-\mathrm{z}_{0}\right)\right|<1
$$



And remembering that

$$
\frac{1}{1-\mathrm{q}}=1+\mathrm{q}+\ldots \ldots .+\mathrm{q}^{\mathrm{n}}+\frac{\mathrm{q}^{\mathrm{n}+1}}{1-\mathrm{q}} \quad \text { \& letting } \mathrm{q}=\left(\mathrm{z}-\mathrm{z}_{0}\right) /\left(\mathrm{z}^{*}-\mathrm{z}_{0}\right)
$$

Hence:

$$
\begin{gathered}
\frac{1}{\mathrm{Z}^{*}-\mathrm{Z}}=\frac{1}{\mathrm{Z}^{*}-\mathrm{Z}_{0}}\left[1+\frac{\mathrm{Z}-\mathrm{z}_{0}}{\mathrm{Z}^{*}-\mathrm{Z}_{0}}+\left(\frac{\mathrm{Z}-\mathrm{z}_{0}}{\mathrm{Z}^{*}-\mathrm{z}_{0}}\right)^{2}+\ldots .+\left(\frac{\mathrm{Z}-\mathrm{Z}_{0}}{\mathrm{Z}^{*}-\mathrm{Z}_{0}}\right)^{\mathrm{n}}\right] \\
+\frac{1}{\mathrm{Z}^{*}-\mathrm{Z}}\left(\frac{\mathrm{Z}-\mathrm{Z}_{0}}{\mathrm{Z}^{*}-\mathrm{Z}_{0}}\right)^{\mathrm{n}+1}
\end{gathered}
$$

## Taylor Series

Hence:

$$
\begin{gathered}
\frac{1}{\mathrm{Z}^{*}-\mathrm{Z}}=\frac{1}{\mathrm{Z}^{*}-\mathrm{Z}_{0}}\left[1+\frac{\mathrm{Z}-\mathrm{Z}_{0}}{\mathrm{Z}^{*}-\mathrm{Z}_{0}}+\left(\frac{\mathrm{Z}-\mathrm{z}_{0}}{\mathrm{Z}^{*}-\mathrm{Z}_{0}}\right)^{2}+\ldots .+\left(\frac{\mathrm{Z}-\mathrm{Z}_{0}}{\mathrm{Z}^{*}-\mathrm{Z}_{0}}\right)^{\mathrm{n}}\right] \\
+\frac{1}{\mathrm{Z}^{*}-\mathrm{Z}}\left(\frac{\mathrm{Z}-\mathrm{Z}_{0}}{\mathrm{Z}^{*}-\mathrm{Z}_{0}}\right)^{\mathrm{n}+1}
\end{gathered}
$$

Substituting this into Cauchy's Integral formula we get:

$$
\begin{aligned}
f(z)= & \frac{1}{2 \pi i} \oint_{C} \frac{f\left(z^{*}\right)}{z^{*}-z_{0}} d z^{*}+\frac{z-z_{0}}{2 \pi i} \oint_{C} \frac{f\left(z^{*}\right)}{\left(\mathrm{z}^{*}-\mathrm{z}_{0}\right)^{2}} d z^{*}+. \\
& \ldots .+\frac{\left(\mathrm{z}-\mathrm{z}_{0}\right)^{\mathrm{n}}}{2 \pi i} \oint_{\mathrm{C}} \frac{\mathrm{f}\left(\mathrm{z}^{*}\right)}{\left(\mathrm{z}^{*}-\mathrm{z}_{0}\right)^{\mathrm{n}+1}} d \mathrm{z}^{*}+\mathrm{R}_{\mathrm{n}}(\mathrm{z})
\end{aligned}
$$

Where $R_{n}(z)$ is given by:

$$
\mathrm{R}_{\mathrm{n}}(\mathrm{z})=\frac{\left(\mathrm{z}-\mathrm{z}_{0}\right)^{\mathrm{n}+1}}{2 \pi i} \oint_{C} \frac{\mathrm{f}\left(\mathrm{z}^{*}\right)}{\left(\mathrm{z}^{*}-\mathrm{z}_{0}\right)^{\mathrm{n}+1}\left(\mathrm{z}^{*}-\mathrm{z}\right)} \mathrm{dz} *
$$

## Taylor Series

Using the integral formula for derivatives of analytic functions
$f(z)=f\left(z_{0}\right)+\frac{z-z_{0}}{1!} f^{\prime}\left(z_{0}\right)+\frac{\left(z-z_{0}\right)^{2}}{2!} f^{\prime /}\left(z_{0}\right)+\ldots+\frac{\left(z-z_{0}\right)^{n}}{n!} f^{n}\left(z_{0}\right)+R_{n}\left(z_{0}\right)$
This is known as Taylor's Formula and $\mathrm{R}_{\mathrm{n}}(\mathrm{z})$ is called the remainder

If we let $n$ approach infinity, we obtain:

$$
\mathrm{f}(\mathrm{z})=\sum_{\mathrm{m}=0}^{\infty} \frac{\mathrm{f}^{(\mathrm{m})}\left(\mathrm{z}_{0}\right)}{\mathrm{m}!}\left(\mathrm{z}-\mathrm{z}_{0}\right)^{\mathrm{m}}
$$

This is called the Taylor Series of $\mathrm{f}(\mathrm{z})$ with center $\mathrm{z}_{0}$
The particular case when $\mathrm{z}_{0}=0$ is called the Maclaurin series

## Taylor Series

The Taylor series will converge and represent $f(z)$ iff

$$
\lim _{n \rightarrow \infty} R_{n}(z)=0
$$

Proof: from the definition of $R_{n}(z)$

$$
\left|\mathrm{R}_{\mathrm{n}}(\mathrm{z})\right|=\frac{\mid \mathrm{z}-\mathrm{z}_{0} \mathrm{n}^{\mathrm{n}+1}}{2 \pi}\left|\oint_{\mathrm{C}} \frac{\mathrm{f}\left(\mathrm{z}^{*}\right)}{\left(\mathrm{z}^{*}-\mathrm{z}_{0}\right)^{\mathrm{n}+1}\left(\mathrm{z}^{*}-\mathrm{z}\right)} \mathrm{dz} *\right|
$$

Since $z^{*}$ is on $C, z$ is inside $C$ we have:

$$
\left|\mathrm{z}^{*}-\mathrm{z}_{0}\right|=\mathrm{r},\left|\mathrm{z}^{*}-\mathrm{z}\right|>0,\left|\mathrm{z}-\mathrm{z}_{0}\right| / \mathrm{r}<1
$$

Since $\mathrm{f}(\mathrm{z})$ is analytic inside and on $\mathrm{C},\left|\mathrm{f}(\mathrm{z}) /\left(\mathrm{z}^{*}-\mathrm{z}\right)\right| \leq \mathrm{M}$ (bounded) therefore by the ML inequality

$$
\left|\mathrm{R}_{\mathrm{n}}(\mathrm{z})\right| \leq\left[\left|\mathrm{z}-\mathrm{z}_{0}\right|^{\mathrm{n}+1} / 2 \pi\right] \mathrm{M} 2 \pi \mathrm{r} / \mathrm{r}^{\mathrm{n}+1}=\mathrm{Mr}\left|\left(\mathrm{z}-\mathrm{z}_{0}\right) / \mathrm{r}\right|^{\mathrm{n}+1} \rightarrow 0 \text { as } \mathrm{n} \rightarrow \infty
$$

## Taylor Theorem

Taylor's Theorem summarizes the preceding:
Let $\mathrm{f}(\mathrm{z})$ be analytic in a domain D and let $\mathrm{z}=\mathrm{z}_{0}$ be any point in D. Then there exists precisely one power series with center $\mathrm{z}_{0}$ that represents $f(z)$. This series is of the form:

$$
\mathrm{f}(\mathrm{z})=\sum_{\mathrm{n}=0}^{\infty} \mathrm{a}_{\mathrm{n}}\left(\mathrm{z}-\mathrm{z}_{0}\right)^{\mathrm{n}} \quad \text { where } \mathrm{a}_{\mathrm{n}}=(1 / \mathrm{n}!) \mathrm{f}^{(\mathrm{n})}\left(\mathrm{z}_{0}\right)
$$

This representation is valid in the largest open disk with center $z_{0}$ in which $f(z)$ is analytic. The remainders $R_{n}(z)$ can be represented as before.

The coefficients satisfy: $\quad\left|a_{n}\right| \leq M / r^{n}$
where M is the maximum of $|\mathrm{f}(\mathrm{z})|$ on the circle $\left|\mathrm{z}-\mathrm{z}_{0}\right|=\mathrm{r}$

## Taylor Theorem

The inequality $\left|\mathrm{a}_{\mathrm{n}}\right| \leq \mathrm{M} / \mathrm{r}^{\mathrm{n}}$ follows from Cauchy's inequality earlier.

The formula for derivatives of analytic functions gives the coefficients

$$
\mathrm{a}_{\mathrm{n}}=\frac{1}{2 \pi \mathrm{i}} \oint_{\mathrm{C}} \frac{\mathrm{f}(\mathrm{z})}{\left(\mathrm{z}-\mathrm{z}_{0}\right)^{\mathrm{n}+1}} \mathrm{dz}
$$

integrated ccw around a simple closed path containing $\mathrm{z}_{0}$

## Singular Points

Singular points of an analytic function $f(z)$ are points at which $f(z)$ ceases to be analytic.
If $f(z)$ is not differentiable at the $z=c$, but every disk with center c contains points at which $f(z)$ is differentiable then that point is called a singular point of $\mathbf{f}(\mathbf{z})$

We say that $\mathrm{f}(\mathrm{z})$ has a singularity at $\mathrm{z}=\mathrm{c}$.

$$
\begin{aligned}
& \text { E.g } 1 /(1-\mathrm{z}) \text { at } \mathrm{z}=1 \\
& \quad \tan \mathrm{z} \text { at } \pm \pi / 2, \pm 3 \pi / 2 \ldots . . .
\end{aligned}
$$

## Important Special Taylor Series

Geometric Series
Let $f(z)=1 /(1-z)$. Then we have $f^{(n)}(z)=n!/(1-z)^{n+1}, f^{(n)}(0)=n!$
Taylor's Theorem:

$$
f(\mathrm{z})=\sum_{\mathrm{n}=0}^{\infty} \mathrm{a}_{\mathrm{n}}\left(\mathrm{z}-\mathrm{z}_{0}\right)^{\mathrm{n}} \quad \text { where } \mathrm{a}_{\mathrm{n}}=(1 / \mathrm{n}!) \mathrm{f}^{(\mathrm{n})}\left(\mathrm{z}_{0}\right)
$$

For $\mathrm{z}_{0}=0 \quad \mathrm{a}_{\mathrm{n}}=(1 / \mathrm{n}!) \mathrm{n}!=1$
So the Maclaurin expansion of $1 /(1-z)$ is the geometric series

$$
1 /(1-z)=\sum_{n=0}^{\infty} z^{n}=1+z+z^{2}+\ldots \ldots . \quad(|z|<1)
$$

$f(z)$ is singular at $\mathrm{z}=1$; which lies on the circle of convergence.

## Important Special Taylor Series II

## Exponential Function

$e^{\mathrm{z}}$ is analytic for all z and $\left(\mathrm{e}^{\mathrm{z}}\right)^{\prime}=\mathrm{e}^{\mathrm{z}}$.
Taylor's Theorem:

$$
f(\mathrm{z})=\sum_{\mathrm{n}=0}^{\infty} \mathrm{a}_{\mathrm{n}}\left(\mathrm{z}-\mathrm{z}_{0}\right)^{\mathrm{n}} \quad \text { where } \mathrm{a}_{\mathrm{n}}=(1 / \mathrm{n}!) \mathrm{f}^{(\mathrm{n})}\left(\mathrm{z}_{0}\right)
$$

For $z_{0}=0 \quad a_{n}=(1 / n!)$
So the Maclaurin expansion of $\mathrm{e}^{\mathrm{z}}$ is the geometric series

$$
\mathrm{e}^{\mathrm{z}}=\sum_{\mathrm{n}=0}^{\infty} \mathrm{z}^{\mathrm{n}} / \mathrm{n}!=1+\mathrm{z}+\mathrm{z}^{2} / 2!+\ldots \ldots
$$

If we let $\mathrm{z}=$ iy and separate the series into real and imaginary

$$
\mathrm{e}^{i \mathrm{y}}=\sum_{\mathrm{n}=0}^{\infty}(\mathrm{iy})^{\mathrm{n}} / \mathrm{n}!=\sum_{\mathrm{n}=0}^{\infty}(-1)^{\mathrm{k}} \mathrm{y}^{2 \mathrm{k}} /(2 \mathrm{k})!+i \sum_{\mathrm{n}=0}^{\infty}(-1)^{\mathrm{k}} \mathrm{y}^{2 \mathrm{k}+1} /(2 \mathrm{k}+1)!
$$

The two series are simply the series for sin and cos and we rediscover the Euler formula $e^{i y}=\cos y+i \sin y$

## Important Special Taylor Series III

## Trigonometric \& Hyperbolic Functions

By substituting series for $\mathrm{e}^{z}$ in formula for cos and sin

$$
\begin{aligned}
& \cos \mathrm{z}=\sum_{\mathrm{n}=0}^{\infty}(-1)^{\mathrm{n}} \mathrm{z}^{2 n} /(2 \mathrm{n})!=1-\mathrm{z}^{2} / 2+z^{4} / 4!\frac{\cos \mathrm{z}=1 / 2\left(\mathrm{e}^{\mathrm{iz}}+\mathrm{e}^{-i \mathrm{z}}\right)}{\ldots \ldots .} \begin{array}{l}
\sin \mathrm{z}=1 / 2\left(\mathrm{e}^{\mathrm{iz}}-\mathrm{e}^{-\mathrm{iz}}\right)
\end{array} \\
& \sin \mathrm{z}=\sum_{\mathrm{n}=0}^{\infty}(-1)^{n} \mathrm{z}^{2 n+1 /(2 n+1)!=z-z^{3} / 3!+z^{5} / 5!-\ldots \ldots}
\end{aligned}
$$

Similarly for the hyperbolic functions:

$$
\cosh \mathrm{z}=\sum_{\mathrm{n}=0}^{\infty} \mathrm{z}^{2 \mathrm{n}} /(2 \mathrm{n})!=1+\mathrm{z}^{2} / 2+\mathrm{z}^{4} / 4!+\ldots \cosh \mathrm{z}=1 / 2\left(\mathrm{e}^{\mathrm{z}}+\mathrm{e}^{-\mathrm{z}}\right)
$$

$$
\sinh z=\sum_{n=0}^{\infty} z^{2 n+1 /(2 n+1)!}=z+z^{3} / 3!+z^{5} / 5!+\ldots \ldots
$$

## Important Special Taylor Series IV

## Logarithm

From Taylor's Theorem for $\mathrm{z}_{0}=0$ :

$$
\begin{aligned}
f(z) & =\sum_{n=0}^{\infty} a_{n}(z)^{n} \quad \text { where } a_{n}=(1 / n!) f^{(n)}(0) \\
\operatorname{Ln}(1+z) & =\sum_{n=0}^{\infty}(-1)^{n} z^{n+1} /(n+1)=z-z^{2} / 2+z^{3} / 3-\ldots \ldots \quad(|z|<1)
\end{aligned}
$$

Replacing z by -z and multiply both sides by -1

$$
\operatorname{Ln}(1 /(1-z))=\sum_{n=0}^{\infty} z^{n+1} /(n+1)=z+z^{2} / 2+z^{3} / 3+\ldots \ldots . \quad(|z|<1)
$$

adding both series:

$$
\operatorname{Ln}((1+z) /(1-z))=\sum_{n=0}^{\infty} 2 z^{2 n+1} /(2 n+1)=2\left(z+z^{3} / 3+z^{5} / 5+\ldots \ldots\right)
$$

## Theorem 2

Every power series with a nonzero radius of convergence is the Taylor series of the function represented by that series or to put it another way is the Taylor series of its sum Proof: Consider any power series with positive radius of convergence $R$ and call its sum $f(z)$; thus

$$
\mathrm{f}(\mathrm{z})=\mathrm{a}_{0}+\mathrm{a}_{1}\left(\mathrm{z}-\mathrm{z}_{0}\right)+\mathrm{a}_{2}\left(\mathrm{z}-\mathrm{z}_{0}\right)^{2}+\ldots
$$

And $f^{\prime}(z)=a_{1}+2 \mathrm{a}_{2}\left(\mathrm{z}-\mathrm{z}_{0}\right)+\ldots \ldots$.
More generally

$$
\mathrm{f}^{(\mathrm{n})}(\mathrm{z})=\mathrm{n}!\mathrm{a}_{\mathrm{n}}+(\mathrm{n}+1) \mathrm{n} \ldots . .3 \times 2 \times 1 \mathrm{a}_{\mathrm{n}+1}\left(\mathrm{z}-\mathrm{z}_{0}\right)+\ldots \ldots .
$$

if we set $z=z_{0}$ we obtain:

$$
\mathrm{f}\left(\mathrm{z}_{0}\right)=\mathrm{a}_{0}, \mathrm{f}^{\prime}\left(\mathrm{z}_{0}\right)=\mathrm{a}_{1}, \ldots \ldots . \mathrm{f}^{\mathrm{f}}(\mathrm{n})\left(\mathrm{z}_{0}\right)=\mathrm{n}!\mathrm{a}_{\mathrm{n}}
$$

This is identical to the terms in the Taylor Theorem.......

## Finding Taylor Series of Functions

Example 1 Find the Maclaurin series of $f(z)=1 /\left(1+z^{2}\right)$
Solution: by substitution into $1 /(1-\mathrm{z})_{\infty}=\sum \mathrm{z}^{\mathrm{n}}$

$$
\begin{array}{rlr}
1 /\left(1+z^{2}\right) & =\sum_{n=0}^{\infty} 1 /\left(1-\left(-z^{2}\right)\right)=\sum_{\mathrm{n}=0}^{\infty}\left(-\mathrm{z}^{2}\right)^{\mathrm{n}}=\sum_{\mathrm{n}=0}^{\infty}(-1)^{\mathrm{n}} \mathrm{z}^{2 \mathrm{n}} \\
& =1-\mathrm{z}^{2}+\mathrm{z}^{4}-\mathrm{z}^{6}+\ldots \ldots \ldots \ldots \ldots . . \quad|\mathrm{z}|<1
\end{array}
$$

Example 2 Find the Maclaurin series of $f(z)=\tan ^{-1} z$
Solution: by integration of previous example term by term

$$
f^{\prime}(z)=1 /\left(1+z^{2}\right)=\sum_{n=0}^{\infty}(-1)^{n} z^{2 n}
$$

Integrating term by term and using $f(0)=0$
$\Rightarrow \tan ^{-1} \mathrm{z}=\sum_{\mathrm{n}=0}^{\infty}\left[(-1)^{\mathrm{n}} /(2 \mathrm{n}+1)\right] \mathrm{z}^{2 \mathrm{n}+1}=\mathrm{z}-\mathrm{z}^{3} / 3+\mathrm{z}^{5} / 5-\ldots \ldots . .|\mathrm{z}|<1$

## Example 3

Develop $1 /(c-b z)$ in powers of $z-a$ where $c-a b \neq 0$ and $b \neq 0$

## Solution:

$1 /(c-b z)=1 /(c-a b-b(z-a))=1 /[(c-a b)(1-b(z-a) /(c-a b))]$

$$
\begin{aligned}
& =1 /(c-a b) \sum_{n=0}^{\infty}[b(z-a) /(c-a b)]^{n}=\sum_{n=0}^{\infty}\left(b b^{n} /(c-a b)^{n+1}\right)(z-a)^{n} \\
& =1 /(c-a b)+b(z-a) /(c-a b)^{2}+b^{2}(z-a)^{2} /(c-a b)^{3}+\ldots
\end{aligned}
$$

which converges for
$|\mathrm{b}(\mathrm{z}-\mathrm{a}) /(\mathrm{c}-\mathrm{ab})|<1$, i.e. $|\mathrm{z}-\mathrm{a}|<|(\mathrm{c}-\mathrm{ab}) / \mathrm{b}|=|(\mathrm{c} / \mathrm{b})-\mathrm{a}|$

## Example 4

Find the Taylor series of $f(z)$ with center $z_{0}=1$, where

$$
f(z)=\frac{2 z^{2}+9 z+5}{z^{3}+z^{2}-8 z-12}
$$

## Solution:

$$
\begin{aligned}
\mathrm{f}(\mathrm{z}) & =\frac{1}{(\mathrm{z}+2)^{2}}+\frac{2}{(\mathrm{z}-3)}=\frac{1}{[3+(\mathrm{z}-1)]^{2}}-\frac{2}{2-(\mathrm{z}-1)} \\
& =\frac{1}{9} \frac{1}{[1+(\mathrm{z}-1) / 3]^{2}}-\frac{1}{1-(\mathrm{z}-1) / 2} \quad \begin{array}{l}
\text { expres } \\
\text { as a su }
\end{array}
\end{aligned}
$$

Note binomial series $1 /(1+z)^{m}=\sum_{n=0}^{\infty}\binom{-m}{n} z^{n}$
expressing f(z) as a sum of

$$
=1-m_{\infty} z+\left(-m(-m-1) z^{2} / 2!+\infty-m(-m-1)(-m-2) z^{3} / 3!+\ldots\right.
$$

$$
\begin{gathered}
\text { so that } \mathrm{f}(\mathrm{z})=1 / 9 \sum_{\mathrm{n}=0}^{\infty}\binom{-2}{\mathrm{n}}((\mathrm{z}-1) / 3)^{\mathrm{n}}-\sum_{\mathrm{n}=0}^{\infty}((\mathrm{z}-1) / 2)^{\mathrm{n}} \begin{array}{l}
\text { since } \mathrm{z}=3 \text { is nearest } \\
\text { singularity to } \mathrm{z}=1 \\
\text { series converges }
\end{array} \\
\text { since }\binom{-2}{\mathrm{n}}=\frac{(-2)(-3) \ldots .(-(\mathrm{n}+1))}{1.23 . \ldots \ldots . . . \mathrm{n}}=(-1)^{\mathrm{n}}(\mathrm{n}+1) \quad \begin{array}{l}
\text { for } \mathrm{z}-1 \mid<2
\end{array}
\end{gathered}
$$

$$
f(z)=\sum_{n=0}^{\infty}\left[\frac{(-1)^{n}(n+1)}{3^{n+2}}-\frac{1}{2^{n}}\right](z-1)^{n}=-\frac{8}{9}-\frac{31}{54}(z-1)-\frac{23}{108}(z-1)^{2}
$$

## Example 5

Find the Maclaurin series $\mathrm{f}(\mathrm{z})=\tan \mathrm{z}$
Solution:

$$
\begin{aligned}
& \mathrm{f}^{\prime}(\mathrm{z})=\sec ^{2} \mathrm{z}=1+\tan ^{2} \mathrm{z}=1+\mathrm{f}^{2}(\mathrm{z}) ; \mathrm{f}(0)=0, \mathrm{f}^{\prime}(0)=1 \\
& \mathrm{f}^{\prime / \prime}=2 \mathrm{ff}^{\prime}, \quad \mathrm{f}^{\prime /}(0)=0 \\
& \mathrm{f}^{\prime / \prime \prime}=2\left(\mathrm{f}^{\prime}\right)^{2}+2 \mathrm{ff}^{\prime \prime}, \quad \mathrm{f}^{\prime \prime /}(0)=2, \quad \mathrm{f}^{\prime / \prime}(0) / 3!=1 / 3 \\
& \mathrm{f}^{(4)}=6 \mathrm{f}^{\prime} \mathrm{f}^{\prime /}+2 \mathrm{ff}^{\prime / \prime \prime}, \quad \mathrm{f}^{(4)}(0)=0 \\
& \mathrm{f}^{(5)}=6\left(\mathrm{f}^{\prime /}\right)^{2}+8 \mathrm{f}^{\prime} \mathrm{f}^{\prime / \prime}+2 \mathrm{ff}^{(4)}, \quad \mathrm{f}^{(5)}(0)=16, \mathrm{f}(5)(0) / 5!=2 / 15 \\
& \tan \mathrm{z}=\mathrm{z}+\mathrm{z}^{3} / 3+2 \mathrm{z}^{5} / 15+17 \mathrm{z}^{7} / 315+\ldots \ldots . . \quad(|z|<\pi / 2)
\end{aligned}
$$

## Example 6

Find the Maclaurin series of tan z by using those of $\cos \& \sin$

## Solution:

since $\tan \mathrm{z}$ is odd, the desired expansion will be of the form

$$
\tan \mathrm{z}=\mathrm{a}_{1} \mathrm{z}+\mathrm{a}_{3} \mathrm{z}^{3}+\mathrm{a}_{5} \mathrm{z}^{5}+\ldots \ldots . .
$$

Using $\sin \mathrm{z}=\tan \mathrm{z} \cos \mathrm{z}$

$$
z-z^{3} / 3!+z^{5} / 5!-\ldots .=\left(a_{1} z+a_{3} z^{3}+a_{5} z^{5}+. .\right)\left(1-z^{2} / 2!+z^{4} / 4!-. .\right)
$$

implies $1=a_{1}, \quad-1 / 3!=-a_{1} / 2!+a_{3}, \quad 1 / 5!=a_{1} / 4!-a_{3} / 2!+a_{5}, \ldots \ldots$
therefore

$$
a_{1}=1, \quad a_{3}=1 / 3, \quad a_{5}=2 / 15, \ldots \ldots
$$

## Laurent Series

In applications you often need to expand a function around a point at which it is no longer analytic, but is singular.

Taylor's Theorem no longer applies.

We need a new type of series - Laurent Series - which is convergent in an annulus in which $f(z)$ is analytic and outside of which $f(z)$ may have singular points


## Laurent Series

## Laurent's Theorem

If $f(z)$ is analytic on two concentric circles $C_{1}$ and $C_{2}$ with center $\mathrm{z}_{0}$ and in the annulus between them, then $\mathrm{f}(\mathrm{z})$ can be represented by the Laurent series

$$
\begin{aligned}
f(z)= & \sum_{n=0}^{\infty} a_{n}\left(z-z_{0}\right)^{n}+\sum_{n=1}^{\infty} b_{n} /\left(z-z_{0}\right)^{n} \\
= & a_{0}+a_{1}\left(z-z_{0}\right)+a_{2}\left(z-z_{0}\right)^{2}+\ldots \\
& \ldots+b_{1} /\left(z-z_{0}\right)+b_{2} /\left(z-z_{0}\right)^{2}+\ldots
\end{aligned}
$$



The coefficients of this Laurent series are given by the integrals
$\mathrm{a}_{\mathrm{n}}=\frac{1}{2 \pi i} \oint_{\mathrm{C}} \frac{\mathrm{f}\left(\mathrm{z}^{*}\right)}{\left(\mathrm{z}^{*}-\mathrm{z}_{0}\right)^{\mathrm{n+1}}} \mathrm{dz} \mathrm{z}^{*}, \quad \mathrm{~b}_{\mathrm{n}}=\frac{1}{2 \pi i} \oint_{\mathrm{C}}\left(\mathrm{z}^{*}-\mathrm{z}_{0}\right)^{\mathrm{n}-1} \mathrm{f}\left(\mathrm{z}^{*}\right) \mathrm{dz} *$
each integral being taken ccw around any simple closed path C that lies in the annulus and encircles the inner circle.

## Laurent Series

The series converges and represents $f(z)$ in the open annulus obtained from the given annulus by continuously increasing the circle $\mathrm{C}_{1}$ and decreasing $\mathrm{C}_{2}$ until each of the two circles reaches a point were $f(z)$ is singular.

In the important special case that $\mathrm{z}_{0}$ is the only singular point of $f(z)$ inside $C_{2}$ this circle can be shrunk to the point $\mathrm{z}_{0}$, giving convergence in a disk except at the center.


The Laurent series can also be written (replacing $\mathrm{b}_{\mathrm{n}}$ by $\mathrm{a}_{-\mathrm{n}}$ ):

$$
f(z)=\sum_{n=-\infty}^{\infty} a_{n}\left(z-z_{0}\right)^{n}, \quad a_{n}=\frac{1}{2 \pi i} \int_{C} \frac{f\left(z^{*}\right)}{\left(z^{*}-z_{0}\right)^{n+1}} d z^{*}
$$

## Laurent Series

Proof: From Cauchy's integral Formula we have:

$$
\mathrm{f}(\mathrm{z})=\frac{1}{2 \pi i} \oint_{\mathrm{C} 1} \frac{\mathrm{f}\left(\mathrm{z}^{*}\right)}{\left(\mathrm{z}^{*}-\mathrm{z}\right)} \mathrm{d} \mathrm{z}^{*}-\frac{1}{2 \pi i} \oint_{\mathrm{C} 2} \frac{\mathrm{f}\left(\mathrm{z}^{*}\right)}{\left(\mathrm{z}^{*}-\mathrm{z}\right)} \mathrm{d} \mathrm{z}^{*}
$$

$1^{\text {st }}$ integral like Taylor Theorem
$\frac{1}{2 \pi i} \oint_{\mathrm{C} 1} \frac{\mathrm{f}\left(\mathrm{z}^{*}\right)}{\left(\mathrm{z}^{*}-\mathrm{z}\right)} \mathrm{dz} \mathrm{z}^{*}=\sum_{\mathrm{n}=0}^{\infty} \mathrm{a}_{\mathrm{n}}\left(\mathrm{z}-\mathrm{z}_{0}\right)^{\mathrm{n}}$
with coefficients
$\mathrm{a}_{\mathrm{n}}=\frac{1}{2 \pi i} \oint_{\mathrm{C} 1} \frac{\mathrm{f}\left(\mathrm{z}^{*}\right)}{\left(\mathrm{z}_{0}\right)^{\mathrm{n}+1}} \mathrm{dz} *$

$\mathrm{C}_{1}$ can be replaced by C by the principle of deformation of path

## Laurent Series

Proof: From Cauchy's integral Formula we have:

$$
\mathrm{f}(\mathrm{z})=\frac{1}{2 \pi i} \oint_{\mathrm{C} 1} \frac{\mathrm{f}\left(\mathrm{z}^{*}\right)}{\left(\mathrm{z}^{*}-\mathrm{z}\right)} \mathrm{d} \mathrm{z}^{*}-\frac{1}{2 \pi i} \oint_{\mathrm{C} 2} \frac{\mathrm{f}\left(\mathrm{z}^{*}\right)}{\left(\mathrm{z}^{*}-\mathrm{z}\right)} \mathrm{d} \mathrm{z}^{*}
$$

For the 2nd integral we note that

$$
\begin{aligned}
& \quad\left|\frac{\mathrm{z}^{*}-\mathrm{z}_{0}}{\mathrm{z}-\mathrm{z}_{0}}\right|<1 \begin{array}{l}
\mathrm{z} \text { is in the annulus, outside } \mathrm{C}_{2} \\
\mathrm{z}^{*} \text { is on } \mathrm{C}_{2}
\end{array} \\
& \frac{1}{\mathrm{z}^{*}-\mathrm{z}}=\frac{1}{\left(\mathrm{z}^{*}-\mathrm{z}_{0}\right)-\left(\mathrm{z}-\mathrm{z}_{0}\right)}=\frac{-1}{\left(\mathrm{z}-\mathrm{z}_{0}\right)\left(1-\left(\mathrm{z}^{*}-\mathrm{z}_{0}\right) /\left(\mathrm{z}-\mathrm{z}_{0}\right)\right)} \\
& =\frac{-1}{\left(\mathrm{z}-\mathrm{z}_{0}\right)}\left\{1+\frac{\mathrm{z}^{*}-\mathrm{z}_{0}}{\mathrm{Z}-\mathrm{z}_{0}}+\left(\frac{\mathrm{z}^{*}-\mathrm{z}_{0}}{\mathrm{z}^{*}-\mathrm{z}_{0}}\right)^{2}+\ldots+\left(\frac{\mathrm{z}^{*}-\mathrm{z}_{0}{ }^{\mathrm{n}} \mathrm{z}_{0}}{}\right\}-\frac{1}{\mathrm{z}-\mathrm{z}^{*}\left(\frac{\left(\mathrm{z}^{*}-\mathrm{z}_{0}\right)}{\mathrm{z}-\mathrm{z}_{0}}\right)^{\mathrm{n}+1}}\right.
\end{aligned}
$$

Multiply by $-\mathrm{f}\left(\mathrm{z}^{*}\right) / 2 \pi i$ and integrate over $\mathrm{C}_{2}$ on both sides gives $2^{\text {nd }}$ integral and series of $b_{n}$ coefficients as required plus a remainder $\mathrm{R}_{\mathrm{n}}^{*}(\mathrm{z})$ which we can show $=0$ as $\mathrm{n} \rightarrow \infty$ (skipped)

$$
\mathrm{R}_{\mathrm{n}}^{*}(\mathrm{z})=\frac{1}{2 \pi i\left(\mathrm{z}-\mathrm{z}_{0}\right)^{\mathrm{n}+1}} \oint_{\mathrm{C} 2} \frac{\left(\mathrm{z}^{*}-\mathrm{z}_{0}\right)^{\mathrm{n}+1}}{\left(\mathrm{z}-\mathrm{z}^{*}\right)} \mathrm{f}\left(\mathrm{z}^{*}\right) \mathrm{dz}^{*}
$$

## Uniqueness

The Laurent series of a given analytic function $f(z)$ in its annulus of convergence is unique. However, $\mathrm{f}(\mathrm{z})$ may have different Laurent series in two annuli with the same center.

Example 1. Find the Laurent series of $\mathrm{z}^{-5} \sin \mathrm{z}$ with center 0

## Solution

since $\sin \mathrm{z}=\sum_{\mathrm{n}=0}^{\infty}(-1)^{\mathrm{n}} \frac{\mathrm{z}^{2 n+1}}{(2 \mathrm{n}+1)!}=\mathrm{z}-\frac{\mathrm{z}^{3}}{3!}+\frac{\mathrm{Z}^{5}}{5!}-$
$z^{-5} \sin \mathrm{z}=\sum_{\mathrm{n}=0}^{\infty}(-1)^{\mathrm{n}} \frac{\mathrm{z}^{2 n-4}}{(2 \mathrm{n}+1)!}=\mathrm{z}^{-4}-\frac{\mathrm{z}^{-2}}{3!}+\frac{1}{5!}-\frac{\mathrm{z}^{2}}{7!} \quad(|\mathrm{z}|>0)$

Here the "annulus" of convergence is the whole complex plane without the origin.

## Example 2

$f(z)=z^{2} e^{1 / z}$, find the Laurent series with center 0 .
Solution

$$
\text { since } \mathrm{e}^{\mathrm{z}}=\sum_{\mathrm{n}=0}^{\infty} \frac{\mathrm{z}^{\mathrm{n}}}{\mathrm{n}} \text { ! }
$$

replace $z$ by $1 / z$ and multiply by $z^{2}$

$$
f(z)=z^{2} \sum_{n=0}^{\infty} \frac{1}{z^{n} n!}=z^{2}+z+\frac{1}{2}+\frac{1}{3!z}+\frac{1}{4!z^{2}} \quad(|z|>0)
$$

Here the "annulus" of convergence is the whole complex plane without the origin.

## Example 3

Develop 1/(1-z)
a) in non-negative powers of $z$ and b) in negative powers of $z$

## Solution

a) $\frac{1}{1-\mathrm{z}}=\sum_{\mathrm{n}=0}^{\infty} \mathrm{z}^{\mathrm{n}}$
b) $\quad \frac{1}{1-\mathrm{z}}=\frac{-1}{\mathrm{z}\left(1-\mathrm{z}^{-1}\right)}=-\sum_{\mathrm{n}=0}^{\infty} \frac{1}{\mathrm{z}^{\mathrm{n}+1}}=-\frac{1}{\mathrm{z}}-\frac{1}{\mathrm{z}^{2}}-$

Here the annulus of convergence for a) is different from that of b)


## Example 4

Find all Laurent series of $1 /\left(z^{3}-z^{4}\right)$ with center 0
Solution (similar to previous example, multiply by $1 / z^{3}$ )
$\begin{array}{lll}\text { a) } & \frac{1}{\mathrm{z}^{3}-\mathrm{z}^{4}}=\sum_{\mathrm{n}=0}^{\infty} \mathrm{z}^{\mathrm{n}-3}=\mathrm{z}^{-3}+\mathrm{z}^{-2}+\mathrm{z}+1+\mathrm{z}+ & (0<|\mathrm{z}|<1) \\ \text { b) } & \frac{1}{\mathrm{z}^{3}-\mathrm{z}^{4}}=\frac{-1}{\mathrm{z}^{4}\left(1-\mathrm{z}^{-1}\right)}=-\sum_{\mathrm{n}=0}^{\infty} \frac{1}{\mathrm{z}^{\mathrm{n}+4}=-\frac{1}{\mathrm{z}^{4}}-\frac{1}{\mathrm{z}^{5}}-} \quad & (|\mathrm{z}|>1)\end{array}$

Here the annulus of convergence for a) is different from that of b)


## Example 5

Find all Taylor and Laurent series of $(3-2 z) /\left(\mathrm{z}^{2}-3 z+2\right)$ with center 0 Solution partial fractions give:

$$
f(z)=-\frac{1}{z-1}-\frac{1}{z-2}
$$

(a) \& (b) in example 3 take care of the $1^{\text {st }}$ fraction. $2^{\text {nd }}$ given by
c) $\frac{-1}{\mathrm{z}-2}=\frac{1}{2(1-\mathrm{z} / 2)}=\sum_{\mathrm{n}=0}^{\infty} \frac{1}{2^{\mathrm{n}+1}} \mathrm{z}^{\mathrm{n}} \quad(|\mathrm{z}|<2)$
d) $\frac{-1}{z-2}=\frac{1}{z(1-2 / z)}=\sum_{n=0}^{\infty} \frac{2^{n}}{z^{n+1}} \quad(|z|>2)$
(I) from (a) \& (c) for $(|z|<1)$
$\mathrm{f}(\mathrm{z})=\sum_{\mathrm{n}=0}^{\infty}\left(1+\frac{1}{2^{n+1}}\right) \mathrm{z}^{\mathrm{n}}=\frac{3}{2}+\frac{5}{4} \mathrm{z}+\frac{9}{8} \mathrm{z}^{2}+$
(II) from (b) \& (c) for ( $1<|z|<2$ )
$\mathrm{f}(\mathrm{z})=\sum_{\mathrm{n}=0}^{\infty} \frac{\mathrm{z}^{\mathrm{n}}}{2^{\mathrm{n}+1}}-\sum_{\mathrm{n}=0}^{\infty} \frac{1}{\mathrm{z}^{\mathrm{n}+1}}=\frac{1}{2}+\frac{\mathrm{Z}}{4}+\frac{\mathrm{z}^{2}}{8}+\ldots-\frac{1}{\mathrm{z}}-\frac{1}{\mathrm{z}^{2}}-$
(III) from (d) \& (b) for ( $|z|>2$ )
$f(z)=\sum_{n=0}^{\infty}\left(1+2^{n}\right) \frac{1}{z^{n+1}}=-\frac{2}{z}-\frac{3}{z^{2}}-\frac{5}{z^{3}}-\frac{9}{z^{4}}$

## Example 6

Find the Laurent series of $1 /\left(1-z^{2}\right)$ that converges in the annulus $1 / 4<|z-1|<1 / 2$ and determine the precise region of convergence.

Solution The annulus has center 1, so that we must develop

$$
\mathrm{f}(\mathrm{z})=\frac{-1}{(\mathrm{z}-1)(\mathrm{z}+1)}
$$

in powers of $\mathrm{z}-1$. Since

$$
\begin{align*}
& \frac{1}{\mathrm{z}+1}=\frac{1}{2+(\mathrm{z}-1)}=\frac{1}{2} \frac{1}{[1-(-(\mathrm{z}-1) / 2)]} \\
& \quad=1 / 2 \sum_{\mathrm{n}=0}^{\infty}\left(-\frac{\mathrm{z}-1}{2}\right)^{\mathrm{n}}=\sum_{\mathrm{n}=0}^{\infty} \frac{(-1)^{\mathrm{n}}}{2^{\mathrm{n}+1}}(\mathrm{z}-1)^{\mathrm{n}} \tag{z-1}
\end{align*}
$$

$f(z)=\sum_{n=0}^{\infty} \frac{(-1)^{n+1}(z-1)^{n-1}}{2^{n+1}}=\frac{1}{2(z-1)}+\frac{1}{4}-\frac{(z-1)}{8}-\frac{(z-1)^{2}}{16}-\ldots \ldots$
The precise region of convergence is $0<|\mathrm{z}-1|<2$

