Physics 2400 Spring 2017

CAUCHY'S INTEGRAL THEOREM

LECTURE NOTES, SPRING SEMESTER 2017

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Cauchy's theorem states that if f(z) is analytic at all points on and inside a closed complex contour C, then the integral of the function around that contour vanishes:

$$\oint_C f(z) \, \mathrm{d}z = 0.$$
(1)

Here is a proof of Cauchy's theorem, as given in the book by Morse and Feshbach [1, pp. 363-5].

We assume that the contour bounds a *star-shaped region* and that f'(z) is bounded everywhere within and on C. The geometric concept of "star-shaped" requires some elucidation. A star-shaped region exists if a point O can be found such that every ray from O intersects the bounding curve in precisely one point. An example of such a region is shown in Fig. 1, left. A region which is not star-shaped is illustrated in Fig. 1, right. Restricting our proof to a star-shaped region is not a limitation on the theorem, since any simply connected region may be broken up into a number of star-shaped regions and the Cauchy theorem applied to each.

Take the point O of the star-shaped region to be the origin. Define $F(\lambda)$ by

$$F(\lambda) = \lambda \oint_C f(\lambda z) \, \mathrm{d}z,\tag{2}$$

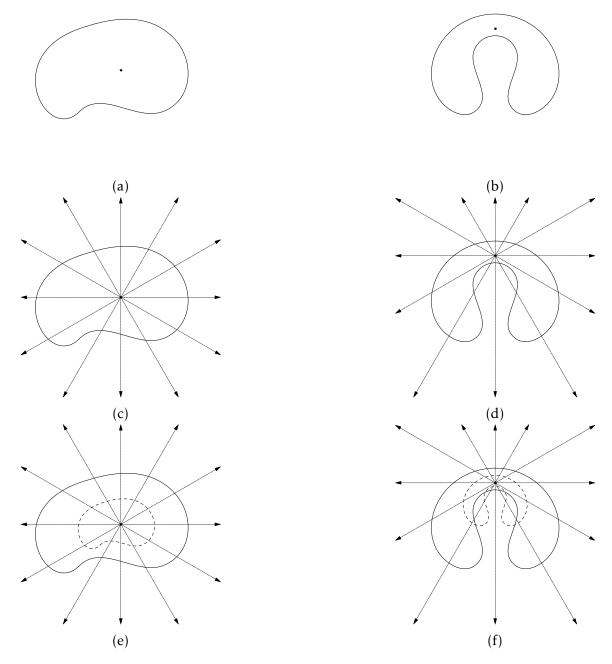


Figure 1: Star-shaped region (figures on the left) and and non-star-shaped region (on the right). Solid lines indicate integrating contours, dashed lines - contours scaled by the factor 0.5. Only star-shaped contours guaranteed to have the scaled contours inside the unscaled one.

where the real parameter $\lambda \in [0,1]$.

The Cauchy theorem states that

$$F(1) = 0. (3)$$

To prove it, we differentiate $F(\lambda)$:

$$\frac{\mathrm{d}F}{\mathrm{d}\lambda} = \oint_C f(\lambda z) \,\mathrm{d}z + \lambda \oint_C z f'(\lambda z) \,\mathrm{d}z = \oint_C f(\lambda z) \,\mathrm{d}z + \oint_C z \,\mathrm{d}f(\lambda z) \tag{4}$$

Integrate the second of these integrals by parts (which is possible only if f'(z) is bounded):

$$\frac{\mathrm{d}F}{\mathrm{d}\lambda} = \oint_C f(\lambda z) \,\mathrm{d}z + [z f(\lambda z)] - \oint_C f(\lambda z) \,\mathrm{d}z = [z f(\lambda z)],\tag{5}$$

where the square brackets indicates that we take the difference of the values at the beginning and at the end of the contour. Since $zf(\lambda z)$ is a single-valued function, the expression in the square brackets vanishes for a closed contour so that

$$\frac{\mathrm{d}F}{\mathrm{d}\lambda} = 0$$
 or $F(\lambda) = \mathrm{const.}$ (6)

To evaluate the constant, we notice that letting $\lambda = 0$ in Eq. (2) yields F(0) = 0. Therefore F(1) = 0, i.e.

$$\oint_C f(z) \, \mathrm{d}z = 0.$$
(7)

which conclude the proof.

References

[1] Philip McCord Morse and Herman Feshbach. *Methods of theoretical physics, Part I.* Feshbach Publishing, 1953.