

Taylor and Laurent Series

textbook sections 19.2-19.3

MATH 241

April 10, 2012

Definition

If f is analytic at z_0 , its **Taylor series at $z = z_0$** is

$$\sum_{k=0}^{\infty} \frac{1}{k!} f^{(k)}(z_0) (z - z_0)^k$$

Theorem

Within its radius of convergence, a power series:

- 1 *is continuous.*
- 2 *is differentiable.*
- 3 *has derivative*

$$f'(z) = \sum_{k=1}^{\infty} k a_k (z - z_0)^{k-1}$$

Corollary

A power series is analytic within its radius of convergence.

Theorem

If C is a contour in the disc of convergence, then

$$\int_C \sum_{k=0}^{\infty} a_k (z - z_0)^k dz = \sum_{k=0}^{\infty} a_k \int_C (z - z_0)^k dz$$

Theorem (Taylor's Theorem)

If $f(z)$ is an analytic function in the domain D , and z_0 is a point of D , then the series representation

$$f(z) = \sum_{k=0}^{\infty} \frac{1}{k!} f^{(k)}(z_0) (z - z_0)^k$$

is valid on any disc centred at z_0 which lies inside D .

To find the radius of convergence for the Taylor series of f , compute the distance to the nearest point where f is not analytic.

Important Taylor series

$$\exp(z) = \sum_{k=0}^{\infty} \frac{1}{k!} z^k$$

$$\sin(z) = \sum_{k=0}^{\infty} (-1)^k \frac{1}{(2k+1)!} z^{2k+1}$$

$$\cos(z) = \sum_{k=0}^{\infty} (-1)^k \frac{1}{(2k)!} z^{2k}$$

These are valid for **all** z .

Important Taylor series

$$\frac{1}{1-z} = \sum_{k=0}^{\infty} z^k$$

This is valid for $|z| < 1$.

$$\ln(z) = \sum_{k=0}^{\infty} (-1)^{k+1} \frac{1}{k} (z-1)^k$$

This is valid for $|z-1| < 1$.

Definition

A series of the form

$$\sum_{k=-\infty}^{\infty} a_k (z - z_0)^k$$

is called the **Laurent series with centre z_0 and coefficients $\{a_k\}$** .

The **analytic part** of the Laurent series is

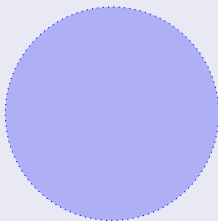
$$\sum_{k=0}^{\infty} a_k (z - z_0)^k$$

The **principal part** of the Laurent series is

$$\sum_{k=1}^{\infty} a_{-k} (z - z_0)^{-k} = \sum_{k=1}^{\infty} \frac{a_{-k}}{(z - z_0)^k}$$

Note

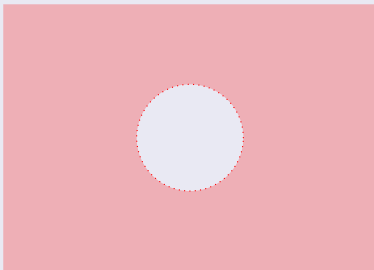
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The principal part should converge on the exterior of a disc:
 $r < |z - z_0|$.

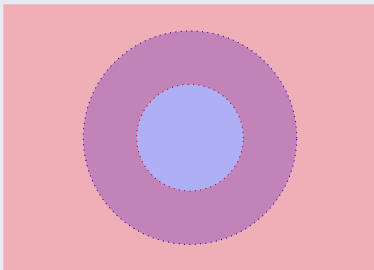


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So a Laurent series converges **on an annulus** $r < |z - z_0| < R$.



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Theorem (Laurent's Theorem)

Suppose $f(z)$ is analytic in the annulus $r < |z - z_0| < R$. Then for any z in the annulus, the Laurent series representation is valid:

$$f(z) = \sum_{k=-\infty}^{\infty} a_k (z - z_0)^k$$

where

$$a_k = \frac{1}{2\pi i} \oint_C \frac{f(w)}{(w - z_0)^{k+1}} dw$$

for any contour C which is equivalent to the boundary circles $|z - z_0| = R, |z - z_0| = r$.