

Holomorphicity $\implies$ Analyticity.

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1. Claim.

Let γ be a path in an open set Ω and g a continuous function on $\text{Im } \gamma$. Define

$$f : \Omega \setminus \text{Im } \gamma \rightarrow \mathbb{C}$$

by

$$f(z) = \int_{\gamma} \frac{g(\zeta)}{\zeta - z} d\zeta.$$

Then, f is analytic on $\Omega \setminus \text{Im } \gamma$ and

$$f^{(n)}(z) = n! \int_{\gamma} \frac{g(\zeta)}{(\zeta - z)^{n+1}} d\zeta. \quad (1)$$

Proof.

Let $z_0 \in \Omega \setminus \text{Im } \gamma$ and

$$r = \min\{d(z_0, \zeta) : \zeta \in \text{Im } \gamma\}.$$

Then, for $s < r$, and $z \in D(z_0, s)$

$$\begin{aligned} \frac{1}{\zeta - z} &= \frac{1}{\zeta - z_0 - (z - z_0)} \\ &= \frac{1}{\zeta - z_0} \cdot \frac{1}{\left(1 - \frac{z - z_0}{\zeta - z_0}\right)} \\ &= \frac{1}{\zeta - z_0} \sum_{n=0}^{\infty} \left(\frac{z - z_0}{\zeta - z_0}\right)^n \\ &= \sum_{n=0}^{\infty} \frac{1}{(\zeta - z_0)^{n+1}} (z - z_0)^n \end{aligned}$$

Since

$$\left| \frac{z - z_0}{\zeta - z_0} \right| < \frac{q}{s} < 1,$$

the series converges absolutely and uniformly. Hence,

$$\begin{aligned} f(z) &= \sum_{n=0}^{\infty} \int_{\gamma} \frac{g(\zeta)}{(\zeta - z_0)^{n+1}} d\zeta (z - z_0)^n \\ &= \sum_{n=0}^{\infty} a_n (z - z_0)^n, \end{aligned}$$

and so f is analytic. Equation (1) follows by recalling that

$$a_n = \frac{f^{(n)}(z)}{n!}.$$

2. Cauchy formula for first derivative.

If γ is closed and f is holomorphic then

$$f'(z) = \frac{1}{2\pi i} \int_{\gamma} \frac{f(\zeta)}{(\zeta - z)^2} d\zeta.$$

Proof.

By the Cauchy formula

$$f(z) = \frac{1}{2\pi i} \int_{\gamma} \frac{f(\zeta)}{(\zeta - z)} d\zeta.$$

The result follows from (1) by putting

$$g = \frac{f(\zeta)}{2\pi i} \text{ and } n = 1.$$

¹<https://pennance.us> Source: S. Lang, Complex Analysis.