

CHAPTER 7

Classification of Singularities

BY

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Module-1: Riemann's Theorem

1 Introduction

A point $z = z_0$ is called a regular point or an ordinary point of a function $f(z)$ if $f(z)$ is analytic at z_0 , otherwise z_0 is called a singular point or a singularity of the function $f(z)$. Basically, there are two types of singularities : (i) isolated singularity; (ii) non-isolated singularity.

Isolated Singularity

A point $z = z_0$ is said to be an isolated singularity of a function $f(z)$ if there exists a deleted neighbourhood of z_0 in which the function is analytic. In other words, a point $z = z_0$ is said to be an isolated singularity of a function $f(z)$ if there exists a neighbourhood of z_0 which contains no other singular point of $f(z)$ except z_0 .

For the function $f(z) = 1/z$, $z = 0$ is an isolated singular point, since $f(z)$ is analytic in the open disc $0 < |z| < r$, $r > 0$, and for $g(z) = \frac{1}{(z-1)(z-2)}$, $z = 1, 2$ are isolated singular points since the function is analytic in the annular region $1 < |z| < 2$.

Non-isolated Singularity

A point $z = z_0$ is called non-isolated singularity of a function $f(z)$ if every neighbourhood of z_0 contains at least one singularity of $f(z)$ other than z_0 .

For the function $f(z) = \text{Log } z$, the principal logarithm, $z = 0$ is a non-isolated singularity, and moreover $(-\infty, 0]$ is the set of all non-isolated singularities of the function. Also, for $g(z) = 1/\sin(1/z)$, $z = 1/n\pi$, $n \in \mathbb{I}$ are the singular points, while 0 is non-isolated singularity as each neighbourhood of $z = 0$ contains a singularity of $g(z)$.

Isolated singularities are classified into (i) removable singularity; (ii) pole; and (iii) essential singularity. If z_0 is an isolated singularity of $f(z)$, then in some deleted neighbourhood of z_0 the function $f(z)$ is analytic and hence its Laurent series expansion exists

as

$$f(z) = \sum_{n=0}^{\infty} a_n(z - z_0)^n + \sum_{n=1}^{\infty} b_n(z - z_0)^{-n}, \quad 0 < |z - z_0| < r,$$

where r is the distance from z_0 to the nearest singularity of $f(z)$ other than z_0 itself. If z_0 is the only singularity, then $r = \infty$. The portion of the series involving negative powers of $z - z_0$, i.e. $\sum_{n=1}^{\infty} b_n(z - z_0)^{-n}$ is called the principal part of f at z_0 , while the series of non-negative powers of $z - z_0$, i.e. $\sum_{n=0}^{\infty} a_n(z - z_0)^n$ is called the regular part of f at z_0 .

Removable singularity

If all the coefficients b_n in the principal part are zero, then z_0 is called a removable singularity of f . In this case we can make f regular in $|z - z_0| < r$ by suitably defining its value at z_0 .

As for example, we consider the function

$$f(z) = \begin{cases} \frac{\sin z}{z}, & z \neq 0 \\ 0, & z = 0. \end{cases}$$

The function is analytic everywhere except at $z = 0$. The Laurent expansion about $z = 0$ has the form

$$\begin{aligned} f(z) &= \frac{\sin z}{z} \\ &= \frac{1}{z} \left[z - \frac{z^3}{3!} + \frac{z^5}{5!} - \dots \right] \\ &= 1 - \frac{z^2}{3!} + \frac{z^4}{5!} - \dots \end{aligned}$$

Since no negative power of z appears, the point $z = 0$ is a removable singularity of f .

Pole

If the principal part of f at z_0 contains a finite number of term, then f is said to have a pole at z_0 . If b_m ($m \geq 1$) is the last non-vanishing coefficient in the principal part then we have

$$f(z) = \sum_{n=0}^{\infty} a_n(z - z_0)^n + \frac{b_1}{z - z_0} + \frac{b_2}{(z - z_0)^2} + \dots + \frac{b_m}{(z - z_0)^m}, \quad 0 < |z - z_0| < r,$$

and the pole is said to be of order m . If $m = 1$, then we call the pole as a simple pole.

The function

$$\begin{aligned} f(z) &= \frac{z^2 - 3z + 4}{z - 3} \\ &= 3 + (z - 3) + \frac{4}{z - 3}, \quad (z \neq 3) \end{aligned}$$

has a simple pole at $z = 3$.

Also the function

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

has a pole of order 2 at $z = 2$, since

$$\begin{aligned} f(z) &= \frac{e^z}{(z-2)^2} = \frac{e^2 e^{z-2}}{(z-2)^2} \\ &= \frac{e^2}{(z-2)^2} + \frac{e^2}{z-2} + \frac{e^2}{2!} + \frac{e^2}{3!}(z-2) + \dots, \quad 0 < |z-2| < \infty. \end{aligned}$$

Essential singularity

If the principal part of f at z_0 contains infinitely many nonzero terms, then z_0 is called an essential singularity of f .

As for example, the function

$$\begin{aligned} f(z) &= e^{1/z} \\ &= 1 + \frac{1}{z} + \frac{1}{2!z^2} + \dots + \frac{1}{n!z^n} + \dots, \quad 0 < |z| < \infty, \end{aligned}$$

has an essential singularity at $z = 0$.

Remark 1. *Let us consider the expression*

$$\sum_{n=0}^{\infty} \frac{z^n}{3^n} + \sum_{n=1}^{\infty} \frac{1}{z^n}, \quad 1 < |z| < 3.$$

This expression has infinite number of negative powers of z . Even then, $z = 0$ is not an essential singularity. This is because the region of convergence is not a deleted neighbourhood of the origin. In fact, it is the Laurent expansion of the function $\frac{2z}{(1-z)(z-3)}$ in the annular region $1 < |z| < 3$. Actually, f has simple poles at $z = 1$ and $z = 3$.

Alternate Definition of Removable singularity, Pole and Essential singularity

A singular point z_0 of the function $f(z)$ is called a removable singularity of $f(z)$ if $\lim_{z \rightarrow z_0} f(z)$ exists finitely.

A singular point z_0 of the function $f(z)$ is called a pole of $f(z)$ of multiplicity n if $\lim_{z \rightarrow z_0} (z - z_0)^n f(z) = A \neq 0$. If $n = 1$, z_0 is called a simple pole.

A singular point z_0 of the function $f(z)$ is called an essential singularity of $f(z)$ if there exists no finite value of n for which $\lim_{z \rightarrow z_0} (z - z_0)^n f(z) = A \neq 0$.

Theorem 1. *The function f has a pole of order m at z_0 if and only if in some neighbourhood of z_0 , f can be expressed as*

$$f(z) = \frac{\phi(z)}{(z - z_0)^m},$$

where $\phi(z)$ is analytic at z_0 and $\phi(z_0) \neq 0$.

Proof. First assume that z_0 is a pole of f of order m . Then in some neighbourhood of z_0 , f has a Laurent series expansion of the form

$$f(z) = \sum_{n=0}^{\infty} a_n(z - z_0)^n + \sum_{n=1}^m b_n(z - z_0)^{-n}, \text{ where } b_m \neq 0.$$

Putting $\nu(z) = \sum_{n=0}^{\infty} a_n(z - z_0)^n$ we see that

$$\begin{aligned} f(z) &= \nu(z) + \frac{b_1}{z - z_0} + \frac{b_2}{(z - z_0)^2} + \dots + \frac{b_m}{(z - z_0)^m} \\ &= \frac{(z - z_0)^m \nu(z) + b_1(z - z_0)^{m-1} + \dots + b_m}{(z - z_0)^m} \\ &= \frac{\phi(z)}{(z - z_0)^m}, \end{aligned}$$

where $\phi(z) = (z - z_0)^m \nu(z) + b_1(z - z_0)^{m-1} + \dots + b_m$ is analytic at z_0 and $\phi(z_0) = b_m \neq 0$.

Next we assume that in some neighbourhood of z_0 ,

$$f(z) = \frac{\phi(z)}{(z - z_0)^m},$$

where $\phi(z)$ is analytic at z_0 and $\phi(z_0) \neq 0$. Expanding $\phi(z)$ in Taylor series about z_0 , we obtain

$$\begin{aligned} \phi(z) &= \sum_{n=0}^{\infty} a_n(z - z_0)^n \\ &= a_0 + a_1(z - z_0) + a_2(z - z_0)^2 + \dots + a_{m-1}(z - z_0)^{m-1} + \sum_{n=m}^{\infty} a_n(z - z_0)^n, \end{aligned}$$

where $a_0 = \phi(z_0) \neq 0$. Thus

$$f(z) = \frac{\phi(z)}{(z - z_0)^m} = \frac{a_0}{(z - z_0)^m} + \frac{a_1}{(z - z_0)^{m-1}} + \dots + \frac{a_{m-1}}{z - z_0} + \sum_{n=m}^{\infty} a_n(z - z_0)^{n-m},$$

which is the Laurent expansion of f about z_0 . Since $a_0 \neq 0$, it follows that z_0 is a pole of f of order m . This completes the proof. \square

Theorem 2. (Riemann's Theorem)

If a function f is bounded and analytic throughout a domain $0 < |z - z_0| < \delta$, then f is either analytic at z_0 or else z_0 is a removable singularity of f .

Proof. Since f is analytic throughout the domain $0 < |z - z_0| < \delta$, f can be represented in the Laurent series about z_0 of the form

$$f(z) = \sum_{n=0}^{\infty} a_n(z - z_0)^n + \sum_{n=1}^{\infty} b_n(z - z_0)^{-n}.$$

Let C denote the circle $|z - z_0| = r$ ($r < \delta$). Then putting $z - z_0 = re^{i\theta}$, $0 \leq \theta \leq 2\pi$, we obtain

$$b_n = \frac{1}{2\pi i} \int_C \frac{f(z)}{(z - z_0)^{-n+1}} dz = \frac{r^n}{2\pi} \int_0^{2\pi} f(z_0 + re^{i\theta}) e^{in\theta} d\theta, \quad n = 1, 2, \dots$$

Since f is bounded there exists a positive number M such that $|f(z)| \leq M$ for all z in the given domain. Therefore,

$$|b_n| = \frac{r^n}{2\pi} \left| \int_0^{2\pi} f(z_0 + re^{i\theta}) e^{in\theta} d\theta \right| \leq \frac{r^n}{2\pi} \cdot 2\pi M = Mr^n \text{ for } n = 1, 2, \dots$$

Since r can be chosen arbitrarily small, we have $b_n = 0$ for $n = 1, 2, \dots$. Thus we obtain

$$f(z) = \sum_{n=0}^{\infty} a_n(z - z_0)^n \text{ in } 0 < |z - z_0| < \delta.$$

This shows that f is either analytic at z_0 or else z_0 is a removable singularity of f . This proves the theorem. \square

Theorem 3. If z_0 is a pole of the function f , then $\lim_{z \rightarrow z_0} f(z) = \infty$.

Proof. Let z_0 be a pole of f of order m . Then in some neighbourhood of z_0 , we can write

$$f(z) = \frac{\phi(z)}{(z - z_0)^m},$$

where $\phi(z)$ is analytic at z_0 and $\phi(z_0) \neq 0$. $\phi(z)$ being analytic at z_0 , it is continuous at z_0 . Hence, for $\varepsilon = \frac{1}{2} |\phi(z_0)| > 0$, there exists a $\delta > 0$ such that

$$|\phi(z) - \phi(z_0)| < \varepsilon = \frac{1}{2} |\phi(z_0)| \text{ for } |z - z_0| < \delta.$$

Therefore,

$$\begin{aligned} |\phi(z)| &= |\phi(z) - \phi(z_0) + \phi(z_0)| \geq |\phi(z_0)| - |\phi(z) - \phi(z_0)| \\ &> |\phi(z_0)| - \frac{1}{2} |\phi(z_0)| = \frac{1}{2} |\phi(z_0)| \text{ for } |z - z_0| < \delta. \end{aligned}$$

Thus, for $|z - z_0| < \delta$, we obtain $|f(z)| > \frac{\frac{1}{2}|\phi(z_0)|}{|z - z_0|^m}$. Let G be a positive number, however large. Then $|f(z)| > G$

$$\begin{aligned} & \text{if } \frac{\frac{1}{2}|\phi(z_0)|}{|z - z_0|^m} > G \text{ and } |z - z_0| < \delta, \\ & \text{i.e. if } |z - z_0| < \left(\frac{|\phi(z_0)|}{2G}\right)^{1/m} \text{ and } |z - z_0| < \delta, \\ & \text{i.e. if } |z - z_0| < \delta_1 \text{ where } \delta_1 = \min\left\{\left(\frac{|\phi(z_0)|}{2G}\right)^{1/m}, \delta\right\}. \end{aligned}$$

This means that $\lim_{z \rightarrow z_0} f(z) = \infty$. This proves the theorem. \square

Theorem 4. *If $f(z)$ has an isolated singularity at $z = z_0$ and $f(z) \rightarrow \infty$ as $z \rightarrow z_0$, then $f(z)$ has a pole at $z = z_0$.*

Proof. Since $f(z) \rightarrow \infty$ as $z \rightarrow z_0$, for a given $R > 0$ there exists a $\delta > 0$ such that $f(z)$ is analytic for $0 < |z - z_0| < \delta$ and

$$|f(z)| > R \text{ whenever } 0 < |z - z_0| < \delta.$$

In particular, $f(z) \neq 0$ for $0 < |z - z_0| < \delta$ and so, $g(z) = 1/f(z)$ is analytic and bounded by $1/R$ in this deleted neighbourhood of z_0 . Therefore by Riemann's theorem, $g(z)$ has a removable singularity at z_0 , and we may write

$$g(z) = \frac{1}{f(z)} = a_1(z - z_0) + a_2(z - z_0)^2 + \dots, \quad 0 < |z - z_0| < \delta.$$

Since $g(z) \neq 0$ for $0 < |z - z_0| < \delta$, not all the coefficients of $g(z)$ are zero. This means that there is a $k \geq 1$ such that a_k is the first nonzero coefficient of $g(z)$. Then

$$g(z) = \frac{1}{f(z)} = a_k(z - z_0)^k + a_{k+1}(z - z_0)^{k+1} + \dots,$$

so that

$$\begin{aligned} \frac{1}{(z - z_0)^k f(z)} &= a_k + a_{k+1}(z - z_0) + \dots \\ &\rightarrow a_k \text{ as } z \rightarrow z_0, \end{aligned}$$

and therefore,

$$\lim_{z \rightarrow z_0} (z - z_0)^k f(z) = \frac{1}{a_k} \neq 0.$$

This shows that $f(z)$ has a pole of order k at $z = z_0$. This proves the theorem. \square

Example 1. Discuss singularities of the function

$$f(z) = \frac{z}{z^2 + 4}.$$

Solution. We have $z^2 + 4 = (z + 2i)(z - 2i)$. Therefore, $f(z)$ has singularities at $z = 2i$ and $z = -2i$. Since

$$\lim_{z \rightarrow 2i} (z - 2i)f(z) = \lim_{z \rightarrow 2i} \frac{z(z - 2i)}{(z + 2i)(z - 2i)} = \frac{1}{2} \neq 0,$$

$f(z)$ has a simple pole at $z = 2i$. Again since,

$$\lim_{z \rightarrow -2i} (z + 2i)f(z) = \lim_{z \rightarrow -2i} \frac{z(z + 2i)}{(z + 2i)(z - 2i)} = \frac{1}{2} \neq 0,$$

it follows that, $f(z)$ has a simple pole at $z = -2i$.

Example 2. Classify the nature of singularity of the function

$$f(z) = \frac{e^{-z}}{(z - 3)^4}.$$

Solution. We note that $z = 3$ is the only singularity of $f(z)$. To find the nature of singularity of $f(z)$ at $z = 3$, we expand $f(z)$ in a Laurent series valid in a deleted neighbourhood $0 < |z - 3| < r$ where r is some positive number. Since

$$\begin{aligned} f(z) &= \frac{e^{-z}}{(z - 3)^4} = \frac{e^{-3}e^{-(z-3)}}{(z - 3)^4} \\ &= e^{-3} \left[\frac{1}{(z - 3)^4} - \frac{1}{(z - 3)^3} + \frac{1}{2!(z - 3)^2} - \frac{1}{3!(z - 3)} + \dots \right], \end{aligned}$$

$f(z)$ has a pole of order 4 at $z = 3$.

Alternatively, the result follows from the fact that

$$\lim_{z \rightarrow 3} (z - 3)^4 f(z) = \lim_{z \rightarrow 3} e^{-z} = \frac{1}{e^3} \neq 0.$$