Complex Variables

Chapter 4. Integrals

Section 4.43. Upper Bounds for Moduli of Contour Integrals—Proofs of Theorems

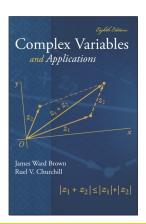


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Lemma 4.43 A

Lemma 4.43.A. If w(t) is a piecewise continuous complex valued function defined on an interval a < t < b, then

$$\left|\int_a^b w(t)\,dt\right| \leq \int_a^b |w(t)|\,dt.$$

Proof. If $\int_a^b w(t) dt = 0$ then the result trivially holds so, without loss of generality, say $\int_{a}^{b} w(t) dt = r_0 e^{i\theta_0} \neq 0$.

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Lemma 4.43.A

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Proof. If $\int_a^b w(t) dt = 0$ then the result trivially holds so, without loss of generality, say $\int_a^b w(t) dt = r_0 e^{i\theta_0} \neq 0$. Then $r_0 = \int_a^b e^{-i\theta_0} w(t) dt \in \mathbb{R}$; that is

$$r_0 = \operatorname{Re}\left(\int_a^b e^{-\theta_0} w(t) dt\right) = \int_a^b \operatorname{Re}(e^{-i\theta_0} w(t)) dt.$$

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Proof. If $\int_{a}^{b} w(t) dt = 0$ then the result trivially holds so, without loss of generality, say $\int_{2}^{b} w(t) dt = r_0 e^{i\theta_0} \neq 0$. Then $r_0 = \int_{2}^{b} e^{-i\theta_0} w(t) dt \in \mathbb{R}$; that is

$$r_0 = \operatorname{Re}\left(\int_a^b e^{-\theta_0}w(t)\,dt\right) = \int_a^b \operatorname{Re}(e^{-i\theta_0}w(t))\,dt.$$

But $\text{Re}(e^{-i\theta_0}w(t)) < |e^{-i\theta_0}w(t)| = |e^{-i\theta_0}||w(t)| = |w(t)|$, so that $r_0 = \int_a^b \operatorname{Re}(e^{-i\theta_0}w(t)) dt < \int_a^b |w(t)| dt$, or

$$r_0 = \left| \int_a^b e^{-i\theta_0} w(t) dt \right| = \left| e^{-i\theta_0} \int_a^b w(t) dt \right| = \left| \int_a^b w(t) dt \right| \le \int_a^b |w(t)| dt.$$

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$$r_0 = \operatorname{Re}\left(\int_a^b e^{-\theta_0} w(t) dt\right) = \int_a^b \operatorname{Re}(e^{-i\theta_0} w(t)) dt.$$

But $\text{Re}(e^{-i\theta_0}w(t)) \le |e^{-i\theta_0}w(t)| = |e^{-i\theta_0}||w(t)| = |w(t)|$, so that $r_0 = \int_0^b \text{Re}(e^{-i\theta_0}w(t)) dt \le \int_0^b |w(t)| dt$, or

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Theorem 4.43.A

Theorem 4.43.A. Let C denote a contour of length L, and suppose that a function f(z) is piecewise continuous on C. If M is a nonnegative constant such that $|f(z)| \leq M$ for all points z on C at which f(z) is defined, then $\left|\int_C f(z) \, dz\right| \leq ML$.

Proof. Let
$$C = \{z(t) \mid t \in [a, b]\}$$
. By Lemma 4.43.A
$$\left| \int_C f(z) dz \right| = \left| \int_a^b f(z(t))z'(t) dt \right| \le \int_a^b |f(z(t))z'(t)| dt.$$

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Since $|f(z)| \le M$ for $z \in C$ then $|f(z(t))| \le M$ for $t \in [a,b]$ and so $\int_a^b |f(z(t))z'(t)| \, dt \le M \int_a^b |z'(t)| \, dt$ and hence

$$\left| \int_C f(z) dz \right| \leq M \int_a^b |z'(t)| dt = ML,$$

since $L = \int_a^b |z'(t)| dt$ by definition (see Section 39).

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