

§4.6. Upper Bounds for Integrals

In this section, we will give an upper bound for the modulus of a path integral, which is useful in estimation of an integral.

Theorem 4.6.1 If a function f is continuous on a contour C and M is a constant such that $|f(z)| \leq M (\forall z \in C)$, then

$$\left| \int_C f(z) dz \right| \leq ML, \quad (4.6.1)$$

where L denotes the length of C .

Proof. Let $z = z(t)$ ($a \leq t \leq b$) be the parametric representation of C . First, we know from definition (4.4.2), Sec. 4.4, and inequality (4.2.5) in Sec. 4.2 that

$$\left| \int_C f(z) dz \right| = \left| \int_a^b f[z(t)] z'(t) dt \right| \leq \int_a^b |f[z(t)]| |z'(t)| dt.$$

Since $|f(z)| \leq M (\forall z \in C)$, we have

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

This completes the proof.

Note that since all of the paths of integration to be considered here are paths and the integrands are piecewise continuous functions defined on those paths, a number M such as the one appearing in inequality (4.6.1) will always exist.

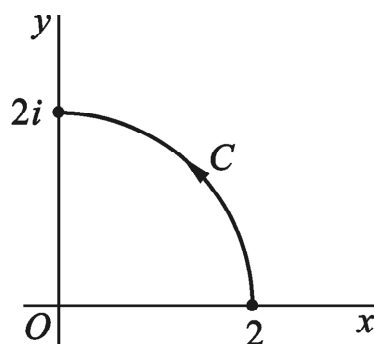


Fig. 4-11

Example 1. Let C be the arc of the circle $|z| = 2$ from $z = 2$ to $z = 2i$ that lies in the first quadrant (Fig. 4-11). Show that

$$\left| \int_C \frac{z+4}{z^3-1} dz \right| \leq \frac{6\pi}{7}. \quad (4.6.2)$$

Proof. Let z be any point on C . Then $|z| = 2$ and so

$$|z+4| \leq |z| + 4 = 6 \quad \text{and} \quad |z^3-1| \geq ||z|^3-1| = 7.$$

Thus, when z lies on C , we have

$$\left| \frac{z+4}{z^3-1} \right| = \frac{|z+4|}{|z^3-1|} \leq \frac{6}{7}.$$

Writing $M = 6/7$ and observing that $L = \pi$ is the length of C , we may now use inequality (4.6.1) to obtain inequality (4.6.2). This completes the proof.

Example 2. Suppose that C_R is the semicircular path

$$z = Re^{i\theta} \quad (0 \leq \theta \leq \pi),$$

and $z^{1/2}$ denotes the branch

$$z^{1/2} = \sqrt{r}e^{i\theta/2} \quad \left(r > 0, -\frac{\pi}{2} < \theta < \frac{3\pi}{2} \right)$$

of the square root function. Show that (Fig. 4-12)

$$\lim_{R \rightarrow \infty} \int_{C_R} \frac{z^{1/2}}{z^2 + 1} dz = 0. \quad (4.6.3)$$

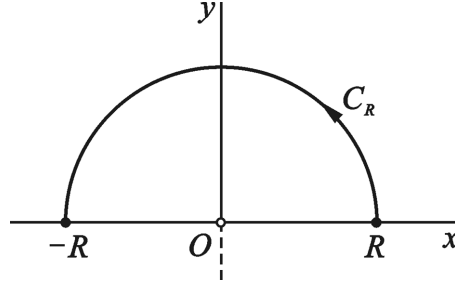


Fig. 4-12

Proof. When $R > 1$, for every $z \in C_R$, we have $|z| = R > 1$, and

$$|z^{1/2}| = |\sqrt{R}e^{i\theta/2}| = \sqrt{R}$$

and then

$$|z^2 + 1| \geq ||z^2| - 1| = R^2 - 1.$$

Consequently, at points on C_R , we have

$$\left| \frac{z^{1/2}}{z^2 + 1} \right| \leq M_R, \text{ where } M_R = \frac{\sqrt{R}}{R^2 - 1}.$$

Since the length of C_R is the number $L = \pi R$, it follows from inequality (4.6.1) that

$$\left| \int_{C_R} \frac{z^{1/2}}{z^2 + 1} dz \right| \leq M_R L.$$

But

$$M_R L = \frac{\pi R \sqrt{R}}{R^2 - 1} = \frac{\pi / \sqrt{R}}{1 - (1/R^2)} \rightarrow 0 (R \rightarrow \infty).$$

Limit (4.6.3) is, therefore, established. This completes the proof.