

§4.14. Liouville's Theorem

This section is devoted to some important theorems that follow from Theorem 4.13.1.

Theorem 4.14.1. Suppose that f is analytic inside and on a positively oriented circle C_R , centered at z_0 and with radius R (Fig. 4-34). If M_R denotes the maximum value of $|f(z)|$ on C_R , then

$$|f^{(n)}(z_0)| \leq \frac{n! M_R}{R^n} \quad (n=1, 2, \dots). \quad (\text{Cauchy's inequality}) \quad (4.14.1)$$

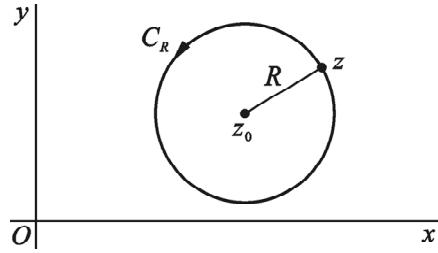


Fig. 4-34

Proof. From Theorem 4.13.1, we see that

$$f^{(n)}(z_0) = \frac{n!}{2\pi i} \int_{C_R} \frac{f(z) dz}{(z - z_0)^{n+1}} \quad (n=1, 2, \dots).$$

Applying inequality (4.6.1) yields that

$$|f^{(n)}(z_0)| \leq \frac{n!}{2\pi} \cdot \frac{M_R}{R^{n+1}} 2\pi R \quad (n=1, 2, \dots).$$

This inequality is, of course, the same as inequality (4.14.1). This completes the proof.

The result above can be used to show that no entire function except a constant is bounded in the complex plane. Our first theorem here, which is known as Liouville's theorem, states this result in a somewhat different way.

Theorem 4.14.2(Liouville). If f is entire and bounded in the complex plane, then $f(z)$ is constant throughout the plane.

Proof. Let $|f(z)| \leq M < \infty (\forall z \in \mathbb{C})$. Since f is entire, Cauchy's inequality (4.14.1) with $n=1$ holds for any choices of z_0 and R :

$$|f'(z_0)| \leq \frac{M_R}{R} \leq \frac{M}{R} \rightarrow 0 (R \rightarrow \infty). \quad (4.14.2)$$

Hence $f'(z_0) = 0$. Since the choice of z_0 was arbitrary, this means that $f'(z) = 0$ for all points z in the complex plane. According to the Theorem 2.13.1, f is a constant function. The proof is completed.

The following theorem, known as the fundamental theorem of algebra, follows readily from Liouville's theorem.

Theorem 4.14.3(Fundamental Theorem of Algebra). Any polynomial

$$P(z) = a_0 + a_1 z + a_2 z^2 + \dots + a_n z^n \quad (a_n \neq 0)$$

of degree $n(n \geq 1)$ has at least one zero. That is, there is a point z_0 such that $P(z_0) = 0$.

Proof. The proof here is by contradiction. Suppose that $P(z)$ is not zero for any value of z . Then the reciprocal $f(z) = \frac{1}{P(z)}$ is clearly entire. To show that f is bounded, we first write

$$w(z) = \frac{a_0}{z^n} + \frac{a_1}{z^{n-1}} + \frac{a_2}{z^{n-2}} + \cdots + \frac{a_{n-1}}{z}, \quad (4.14.4)$$

so that $P(z) = (a_n + w(z))z^n$. Since $\lim_{z \rightarrow \infty} |w(z)| = 0$, we can choose a sufficiently large positive number R such that $|w(z)| < \frac{|a_n|}{2}$ when $|z| \geq R$. Consequently, when $|z| \geq R$,

$$|a_n + w(z)| \geq |a_n| - |w(z)| > \frac{|a_n|}{2},$$

and so

$$|P(z)| = |a_n + w(z)| |z|^n > \frac{|a_n|}{2} |z|^n \geq \frac{|a_n|}{2} R^n \quad (4.14.5)$$

whenever $|z| \geq R$. Thus, we have

$$|f(z)| = \frac{1}{|P(z)|} \leq \frac{2}{|a_n| R^n} \quad \text{whenever } |z| \geq R.$$

Since f is continuous on the closed disk $|z| \leq R$, it is bounded there too. Hence f is bounded in the entire plane. It follows from Liouville's theorem that $f(z)$, and consequently $P(z)$, is constant. But $P(z)$ is indeed not constant, and we have reached a contradiction. The proof is completed now.

The fundamental theorem of algebra tells us that any polynomial $P(z)$ of degree $n (n \geq 1)$ can be expressed as a product of linear factors:

$$P(z) = c(z - z_1)(z - z_2) \cdots (z - z_n), \quad (4.14.6)$$

where c and $z_k (k = 1, 2, \dots, n)$ are complex constants. More precisely, the theorem ensures that $P(z)$ has a zero z_1 . Then, according to Exercise 7, Sec. 4.15, $P(z) = (z - z_1)Q_1(z)$, where $Q_1(z)$ is a polynomial of degree $n - 1$. Continuing in this way, we arrive at expression (4.14.6). Some of the constants z_k in expression (4.14.6) may, of course, appear more than once, and it is clear that $P(z)$ can have no more than n distinct zeros.