

**MATH 185: COMPLEX ANALYSIS**  
**FALL 2009/10**  
**PROBLEM SET 4 SOLUTIONS**

1. Let  $\Omega \subseteq \mathbb{C}$  be a region. Let  $f = u + iv$  be analytic on  $\Omega$ .  
(a) If  $\alpha u + \beta v$  is constant on  $\Omega$  for some  $\alpha, \beta \in \mathbb{C}^\times$ , show that  $f$  is constant on  $\Omega$ .  
SOLUTION. Taking partial derivatives of

$$\alpha u + \beta v = \text{constant},$$

we get

$$\begin{cases} \alpha u_x + \beta v_x &= 0, \\ \alpha u_y + \beta v_y &= 0. \end{cases}$$

Substituting the Cauchy-Riemann equations  $u_x = v_y$  and  $u_y = -v_x$  gives

$$\begin{cases} \alpha u_x - \beta v_y &= 0, \\ \alpha u_y + \beta u_x &= 0. \end{cases}$$

Taking complex conjugate of the second equation (and noting that  $u_x$  and  $u_y$  are real valued) and writing the resulting system in matrix form yields

$$\begin{bmatrix} \alpha & -\beta \\ \bar{\beta} & \bar{\alpha} \end{bmatrix} \begin{bmatrix} u_x \\ u_y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}.$$

Since  $\alpha, \beta \neq 0$ ,

$$\det \begin{bmatrix} \alpha & -\beta \\ \bar{\beta} & \bar{\alpha} \end{bmatrix} = |\alpha|^2 + |\beta|^2 \neq 0,$$

and thus the system has a unique solution  $u_x = 0$ ,  $u_y = 0$ . Applying the Cauchy-Riemann equations again, we get  $v_x = 0$ ,  $v_y = 0$ . Since  $\Omega$  is a region, we must have that  $f$  is constant-valued on  $\Omega$ .

- (b) If  $u^2 + v^2$  is constant on  $\Omega$ , show that  $f$  is constant on  $\Omega$ .  
SOLUTION. Let the constant be  $c$ . Then

$$u^2 + v^2 = c.$$

If  $c = 0$ , then  $u = 0$  and  $v = 0$  and so  $f = 0$ , thus constant. We will assume that  $c \neq 0$ . Taking partial derivatives, we get

$$\begin{cases} uu_x + vv_x &= 0, \\ uu_y + vv_y &= 0. \end{cases} \tag{1.1}$$

Substituting the Cauchy-Riemann equations  $u_x = v_y$  and  $u_y = -v_x$  into the second equation of (5.12) gives

$$\begin{cases} uu_x + vv_x &= 0, \\ -uv_x + vu_x &= 0. \end{cases} \tag{1.2}$$

Now we multiply the first equation in (1.2) by  $u$  on both sides and use the second equation in (1.2) to get

$$0 = u(uu_x + vv_x) = u^2u_x + v(uv_x) = u^2u_x + v(vu_x) = (u^2 + v^2)u_x = cu_x.$$

Similarly, we could have instead substitute the Cauchy-Riemann equations  $u_x = v_y$  and  $u_y = -v_x$  into the first equation of (5.12) to get

$$\begin{cases} uv_y - vu_y = 0, \\ uu_y + vv_y = 0. \end{cases} \quad (1.3)$$

This time, multiplying the second equation in (4.10) by  $v$  on both sides and use the first equation in (4.10) yields

$$0 = v(uu_y + vv_y) = u(vu_y) + v^2v_y = u(uv_y) + v^2v_y = (u^2 + v^2)v_y = cv_y.$$

Since  $c \neq 0$ , we get

$$u_x = 0 \quad \text{and} \quad v_y = 0.$$

Applying the Cauchy-Riemann equations again, we get  $v_x = 0$ ,  $u_y = 0$ . Since  $\Omega$  is a region, we must have that  $f$  is constant-valued on  $\Omega$ .

- (c) If  $u = v^2$ , show that  $f$  is constant on  $\Omega$ .

SOLUTION. Applying the Cauchy-Riemann equations and chain rule, we get

$$2vv_x = v_y, \quad 2vv_y = -v_x.$$

Eliminating  $v_x$  from the equations, we get

$$-4v^2v_y = v_y.$$

Suppose  $v_y \neq 0$ . Then there must exist a point  $z_0 = x_0 + iy_0 \in \Omega$  such that  $v_y(x_0, y_0) \neq 0$ . So  $v(x_0, y_0)^2 = -1/4$  — which is impossible since  $v$  is real-valued. Hence we must have  $v_y \equiv 0$  and in which case, we apply the Cauchy-Riemann equations again to get

$$v_x \equiv v_y \equiv u_x \equiv u_y \equiv 0.$$

Hence  $f$  is constant.

- (d) If  $u = \varphi \circ v$  for some differentiable real function  $\varphi : \mathbb{R} \rightarrow \mathbb{R}$ , show that  $f$  is constant on  $\Omega$ .

SOLUTION. Note that this is a generalization of (c). Applying the Cauchy-Riemann equations and chain rule, we get

$$\varphi(v)v_x = v_y, \quad \varphi(v)v_y = -v_x.$$

Eliminating  $v_x$  from the equations, we get

$$-[\varphi(v)]^2v_y = v_y.$$

Suppose  $v_y \neq 0$ . Then there must exist a point  $z_0 = x_0 + iy_0 \in \Omega$  such that  $v_y(x_0, y_0) \neq 0$ . So  $[\varphi(v(x_0, y_0))]^2 = -1$  — which is impossible since  $\varphi \circ v$  is real-valued. Hence we must have  $v_y \equiv 0$  and in which case, we apply the Cauchy-Riemann equations again to get

$$v_x \equiv v_y \equiv u_x \equiv u_y \equiv 0.$$

Hence  $f$  is constant.

- (e) Determine all  $f$  for which  $g = u^2 + iv^2$  (ie.  $g(z) := [u(x, y)]^2 + i[v(x, y)]^2$ ) is also analytic on  $\Omega$ .

SOLUTION. Applying the Cauchy-Riemann equations to  $g$  yields  $2uu_x = 2vv_y$ ,  $2uu_y = -2vv_x$ , ie.

$$\begin{cases} uu_x - vv_y = 0, \\ uu_y + vv_x = 0. \end{cases}$$

Adding the two equations gives

$$uu_x + vv_x - vv_y + uu_y = 0$$

Now substitute the Cauchy-Riemann equations for  $f$ ,  $u_x = v_y$ ,  $u_y = -v_x$ , to get an equation free of partials in  $y$ ,

$$uu_x + vv_x - vu_x - uv_x = 0$$

and observe that

$$uu_x + vv_x - vu_x - uv_x = (u - v)(u_x - v_x) = \frac{1}{2} \frac{\partial}{\partial x} (u - v)^2.$$

Subtracting the two equations gives

$$uu_y + vv_y + vv_x - uu_x = 0.$$

Now substitute the Cauchy-Riemann equations for  $f$ ,  $u_x = v_y$ ,  $u_y = -v_x$ , to get an equation free of partials in  $x$ ,

$$uu_y + vv_y - vu_y - uv_y = 0$$

and observe that

$$uu_y + vv_y - vu_y - uv_y = (u - v)(u_y - v_y) = \frac{1}{2} \frac{\partial}{\partial y} (u - v)^2.$$

So  $(u - v)^2$  must be constant on  $\Omega$  and so

$$u - v = \text{constant}$$

on  $\Omega$ . Applying (a) with  $\alpha = 1$ ,  $\beta = -1$  then implies that  $f$  must be constant on  $\Omega$ .

2. Derive the following power series expansions and show that they must converge uniformly and absolutely in the respective given sets.

(a) For all  $z \in \mathbb{C}$ ,

$$e^z = e + e \sum_{n=1}^{\infty} \frac{1}{n!} (z - 1)^n.$$

SOLUTION. By the Taylor expansion of  $\exp$ ,

$$e^{z-1} = \sum_{n=0}^{\infty} \frac{1}{n!} (z - 1)^n = 1 + \sum_{n=1}^{\infty} \frac{1}{n!} (z - 1)^n.$$

Since  $e^{z-1} = e^z e^{-1}$ , multiplying both sides by  $e$  gives the required expansion.

(b) For all  $z \in D(1, 1)$ ,

$$\frac{1}{z} = \sum_{n=0}^{\infty} (-1)^n (z - 1)^n.$$

SOLUTION. For  $|z - 1| < 1$ , we may use the formula for geometric series

$$\frac{1}{z} = \frac{1}{1 + (z - 1)} = \sum_{n=0}^{\infty} (-1)^n (z - 1)^n.$$

(c) For all  $z \in D(-1, 1)$ ,

$$\frac{1}{z^2} = 1 + \sum_{n=1}^{\infty} (n + 1)(z + 1)^n.$$

SOLUTION. For  $|z + 1| < 1$ , we have

$$-\frac{1}{z} = \frac{1}{1 - (z + 1)} = 1 + \sum_{n=1}^{\infty} (z + 1)^n.$$

Since the convergence of the power series is uniform in  $D(-1, 1)$ , we may differentiate the power series on the RHS term-by-term to get

$$\frac{d}{dz} \left( -\frac{1}{z} \right) = \sum_{n=1}^{\infty} \frac{d}{dz} (z + 1)^n$$

and thus

$$\frac{1}{z^2} = \sum_{n=1}^{\infty} n(z+1)^{n-1} = 1 + \sum_{n=0}^{\infty} (n+1)(z+1)^n.$$

3. For each of the following functions, find a power series expansion about 0 and state its radius of convergence.

$$e(z) = \exp\left(\frac{1}{1-z}\right), \quad f(z) = \sin\left(\frac{1}{1-z}\right), \quad g(z) = \frac{1}{1-z-z^2}, \quad h(z) = \sum_{n=0}^{\infty} \frac{z^n}{1-z^n}.$$

[Hints: The solutions for  $e$  and  $f$  require that you interchange  $\sum_{m=0}^{\infty}$  and  $\sum_{n=0}^{\infty}$  — you may assume that you could do this; for more information, google *Weierstrass double series theorem*. The solution for  $g$  should involve the golden ratio  $(1 + \sqrt{5})/2$ . The solution for  $h$  should involve  $\tau(n)$  = number of divisors of  $n$ .]

(a)  $e(z) = \exp(1-z)^{-1}$ .

SOLUTION. By the Taylor expansion of  $\exp z$  and the binomial expansion of  $(1-z)^\alpha$ , we get

$$\begin{aligned} \exp\left(\frac{1}{1-z}\right) &= \sum_{n=0}^{\infty} \frac{1}{n!} (1-z)^{-n} \\ &= \sum_{n=0}^{\infty} \frac{1}{n!} \left[ \sum_{m=0}^{\infty} (-1)^m \binom{-n}{m} z^m \right] \\ &= \sum_{m=0}^{\infty} \left[ \sum_{n=0}^{\infty} \frac{(-1)^m}{n!} \binom{-n}{m} \right] z^m \end{aligned}$$

as formal power series. Now the required radius of convergence is the distance from 0 to the nearest singular point of the function, which in this case is the point  $z = 1$ , and so the radius of convergence is 1.

An alternative solution would be to observe that

$$\frac{1}{1-z} = 1 + \frac{z}{1-z},$$

and so

$$e^{1/(1-z)} = e \cdot e^{z/(1-z)}.$$

Let  $w = z/(1-z)$ . For  $|w| < \infty$ , we have

$$e \cdot e^w = e \sum_{k=0}^{\infty} \frac{w^k}{k!}. \tag{3.4}$$

By the binomial expansion of  $(1-z)^{-k}$ ,

$$\begin{aligned} w^k &= z^k (1-z)^{-k} \\ &= z^k \left[ \sum_{n=0}^{\infty} (-1)^n \binom{-k}{n} z^n \right] \\ &= z^k \left[ 1 + \frac{k}{1} z + \frac{k(k+1)}{2!} z^2 + \dots + \frac{k(k+1) \cdots (k+n-1)}{n!} z^n + \dots \right]. \end{aligned}$$

Since

$$\frac{k(k+1) \cdots (k+n-1)}{n!} = \frac{(k+n-1)(k+n-2) \cdots (n+1)}{(k-1)!} = \binom{n+k-1}{k-1},$$

we obtain

$$w^k = (z + z^2 + z^3 + \dots)^k = \sum_{n=0}^{\infty} \binom{n+k-1}{k-1} z^{n+k}.$$

Now substitute this into (3.4) to get

$$\begin{aligned} f(z) &= e \left[ 1 + \frac{1}{1!} \sum_{n=0}^{\infty} z^{n+1} + \frac{1}{2!} \sum_{n=0}^{\infty} (n+1) z^{n+1} + \frac{1}{3!} \sum_{n=0}^{\infty} \frac{(n+2)(n+3)}{2!} z^{n+3} + \dots \right. \\ &\quad \left. + \frac{1}{k!} \sum_{n=0}^{\infty} \binom{n+k-1}{k-1} z^{n+k} + \dots \right] \\ &= e \left[ 1 + z + \left( \frac{1}{1!} + \frac{1}{2!} \right) z^2 + \left( \frac{1}{1!} + 2 \frac{1}{2!} + \frac{1}{3!} \right) z^3 + \dots \right. \\ &\quad \left. + \left( \frac{1}{1!} + \binom{n-1}{1} \frac{1}{2!} + \binom{n-1}{2} \frac{1}{3!} + \dots + \binom{n-1}{n-2} \frac{1}{(n-1)!} + \frac{1}{n!} \right) z^n + \dots \right]. \end{aligned}$$

Of course the two answers are really the same — has to be since power series expansions are unique.

(b)  $f(z) = \sin(1-z)^{-1}$ .

SOLUTION. By the Taylor expansion of  $\sin z$  and the binomial expansion of  $(1-z)^\alpha$ , we get

$$\begin{aligned} \sin \left( \frac{1}{1-z} \right) &= \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} (1-z)^{-(2n+1)} \\ &= \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} \left[ \sum_{m=0}^{\infty} (-1)^m \binom{-2n-1}{m} z^m \right] \\ &= \sum_{m=0}^{\infty} \left[ \sum_{n=0}^{\infty} \frac{(-1)^{m+n}}{(2n+1)!} \binom{-2n-1}{m} \right] z^m \end{aligned}$$

as formal power series. Now the required radius of convergence is the distance from 0 to the nearest singular point of the function, which in this case is the point  $z = 1$ , and so the radius of convergence is 1.

(c)  $g(z) = (1-z-z^2)^{-1}$ .

SOLUTION. Since

$$\frac{1}{1-z-z^2} = \frac{1}{\left[1-z\left(\frac{1+\sqrt{5}}{2}\right)\right] \left[1-z\left(\frac{1-\sqrt{5}}{2}\right)\right]} = \frac{1}{(1-\alpha z)(1-\beta z)}$$

where  $\alpha := (1+\sqrt{5})/2$  and  $\beta := (1-\sqrt{5})/2$ , we get

$$\frac{1}{1-z-z^2} = \left( \sum_{n=0}^{\infty} \alpha^n z^n \right) \left( \sum_{n=0}^{\infty} \beta^n z^n \right) = \sum_{n=0}^{\infty} \left( \sum_{k=0}^n \alpha^k \beta^{n-k} \right) z^n.$$

Note that

$$\sum_{k=0}^n \alpha^k \beta^{n-k} = \frac{\alpha^{n+1} - \beta^{n+1}}{\alpha - \beta} = \frac{1}{\sqrt{5}} \left[ \left( \frac{1+\sqrt{5}}{2} \right)^{n+1} - \left( \frac{1-\sqrt{5}}{2} \right)^{n+1} \right]$$

and so the required power series expansion is<sup>1</sup>

$$\frac{1}{1-z-z^2} = \sum_{n=0}^{\infty} \frac{1}{\sqrt{5}} \left[ \left( \frac{1+\sqrt{5}}{2} \right)^{n+1} - \left( \frac{1-\sqrt{5}}{2} \right)^{n+1} \right] z^n$$

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<sup>1</sup>The coefficients are really the Fibonacci numbers, i.e.  $a_n = a_{n-1} + a_{n-2}$ .

The radius of convergence is

$$\frac{2}{1 + \sqrt{5}}.$$

(d)  $h(z) = \sum_{n=1}^{\infty} z^n (1 - z^n)^{-1}$ .

SOLUTION. The functions

$$f_n(z) = \frac{z^n}{1 - z^n}, \quad n \in \mathbb{N},$$

are analytic functions in  $D(0, 1)$ . For any  $0 < r < 1$  and  $z \in \overline{D(0, r)}$ , we have

$$\left| \frac{z^n}{1 - z^n} \right| \leq \frac{r^n}{1 - r^n} \leq \frac{r^n}{1 - r}$$

and since

$$\sum_{n=1}^{\infty} \frac{r^n}{1 - r}$$

is convergent, the series

$$\sum_{n=1}^{\infty} f_n(z)$$

converges uniformly on every closed disc  $\overline{D(0, r)}$  by Weierstrass  $M$ -test and so  $f$  is an analytic function on  $D(0, 1)$ .

Now observe that by expanding the denominator as a geometric series,

$$f_n(z) = \frac{z^n}{1 - z^n} = z^n + z^{2n} + z^{3n} + \dots = \sum_{k=1}^{\infty} z^{kn}$$

for each  $n \in \mathbb{N}$ . We see that the coefficient of  $z^m$  in the power series expansion of  $f_n(z)$  is 0 if  $n$  is not a divisor of  $m$  and 1 if  $n$  is a divisor of  $m$ . Let the power series expansion of  $f$  be given by

$$f(z) = \sum_{m=0}^{\infty} a_m z^m.$$

It is clear that  $a_0 = 0$  and

$$\sum_{m=1}^{\infty} a_m z^m = \sum_{n=1}^{\infty} \sum_{k=1}^{\infty} z^{kn}.$$

By the preceding reasoning  $a_m$  must be the sum of a number of 1's equal to the number of positive divisors of the number  $m$ , i.e. the arithmetic function  $\tau(m)$  for those of you have taken/are taking Math **115**. Specifically

$$\tau(1) = 1, \quad \tau(2) = 2, \quad \tau(3) = 2, \quad \tau(4) = 3, \dots$$

So we have

$$f(z) = \sum_{n=1}^{\infty} \tau(n) z^n. \tag{3.5}$$

Since  $f$  is an analytic function  $D(0, 1)$ , the radius of convergence of the power series in (3.5) about 0 must be at least 1 by a theorem from the lectures. However for  $z = 1$ ,

$$\sum_{n=1}^{\infty} \tau(n)$$

is divergent since

$$\lim_{n \rightarrow \infty} \tau(n) \neq 0.$$

Hence the radius of convergence of the power series in (3.5) is at most 1.

4. Let  $f(z) = \sum_{n=0}^{\infty} a_n z^n$ ,  $g(z) = \sum_{n=0}^{\infty} b_n z^n$ , and  $h(z) = \sum_{n=0}^{\infty} c_n z^n$  be power series with positive radii of convergence.

(a) Is it possible for  $f$  to satisfy

$$f\left(\frac{1}{n^3}\right) = \frac{1}{n^6} \quad \text{and} \quad f\left(\frac{1}{n^2}\right) = \frac{1}{n^6} \quad (4.6)$$

for all  $n \in \mathbb{N}$ ? If so, what is  $f$ ?

SOLUTION. Since  $f$  is continuous at 0, we have that

$$f(0) = \lim_{n \rightarrow \infty} f\left(\frac{1}{n^3}\right) = \lim_{n \rightarrow \infty} \frac{1}{n^6} = 0.$$

The first equality says that the two power series<sup>2</sup>

$$f(z) = \sum_{n=0}^{\infty} a_n z^n \quad \text{and} \quad \tilde{f}(z) = z^2$$

agree on the set

$$\tilde{S} = \{n^{-3} \mid n \in \mathbb{Z}^{\times}\} \cup \{0\} \subseteq \mathbb{C}.$$

Since  $\tilde{S}$  has an accumulation point 0, the Uniqueness Theorem for power series (ie. Corollary **2.13**) implies that  $f = \tilde{f}$ , ie.

$$f(z) = z^2. \quad (4.7)$$

However, we also have that

$$f(0) = \lim_{n \rightarrow \infty} f\left(\frac{1}{n^2}\right) = \lim_{n \rightarrow \infty} \frac{1}{n^6} = 0.$$

The second equality says that the two power series

$$f(z) = \sum_{n=0}^{\infty} a_n z^n \quad \text{and} \quad \hat{f}(z) = z^3$$

agree on the set

$$\hat{S} = \{n^{-2} \mid n \in \mathbb{Z}^{\times}\} \cup \{0\} \subseteq \mathbb{C}.$$

Since  $\hat{S}$  has an accumulation point 0, the Uniqueness Theorem for power series (ie. Corollary **2.13**) implies that  $f = \hat{f}$ , ie.

$$f(z) = z^3. \quad (4.8)$$

Since (4.7) and (4.8) cannot be simultaneously satisfied. It is not possible for  $f$  to satisfy (4.6).

(b) Is it possible for  $g$  to satisfy

$$g\left(\frac{i^n}{n}\right) = \frac{1}{n^4}$$

for all  $n \in \mathbb{N}$ ? If so, what is  $g$ ?

SOLUTION. Let  $g(z) = z^4$ . Then

$$g\left(\frac{i^n}{n}\right) = \frac{i^{4n}}{n^4} = \frac{1}{n^4}$$

for all  $n \in \mathbb{N}$ . Since

$$S = \{i^n/n \mid n \in \mathbb{N}\} \cup \{0\} \subseteq \mathbb{C}$$

has an accumulation point 0, the Uniqueness Theorem for power series implies this is the only possibility.

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<sup>2</sup>Note that  $\tilde{f}$  is a power series with all its coefficients 0 except the 2nd, which is 1. Similar observations apply below and to (b) and (c).

(c) Is it possible for  $h$  to satisfy

$$h\left(\frac{1}{n}\right) = \frac{i^n}{n} \quad (4.9)$$

for all  $n \in \mathbb{N}$ ? If so, what is  $h$ ?

SOLUTION. Since  $h$  is continuous at 0, we have that

$$h(0) = \lim_{n \rightarrow \infty} h\left(\frac{1}{n}\right) = \lim_{n \rightarrow \infty} \frac{i^n}{n} = 0.$$

The condition for  $n \equiv 0 \pmod{4}$ , ie.

$$h\left(\frac{1}{4n}\right) = \frac{1}{4n}$$

says that the two power series

$$h(z) = \sum_{n=0}^{\infty} c_n z^n \quad \text{and} \quad \tilde{h}(z) = z$$

agree on the set

$$S_0 = \{(4n)^{-1} \mid n \in \mathbb{N}\} \cup \{0\} \subseteq \mathbb{C}.$$

Since  $S_0$  has an accumulation point 0, the Uniqueness Theorem for power series implies that  $h = \tilde{h}$ , ie.

$$h(z) = z \quad \text{for all } z \in D(0, r) \quad (4.10)$$

where  $r > 0$  is the radius of convergence of  $h$ .

However, the condition for  $n \equiv 2 \pmod{4}$ , ie.

$$h\left(\frac{1}{4n+2}\right) = -\frac{1}{4n+2}$$

says that the two power series

$$h(z) = \sum_{n=0}^{\infty} c_n z^n \quad \text{and} \quad \hat{h}(z) = -z$$

agree on the set

$$S_2 = \{(4n+2)^{-1} \mid n \in \mathbb{N}\} \cup \{0\} \subseteq \mathbb{C}.$$

Since  $S_2$  has an accumulation point 0, the Uniqueness Theorem for power series implies that  $h = \hat{h}$ , ie.

$$h(z) = -z \quad \text{for all } z \in D(0, r). \quad (4.11)$$

Since (4.10) and (4.11) cannot be simultaneously satisfied. It is not possible for  $h$  to satisfy (4.9).

**5.** Let  $m \in \mathbb{N} \cup \{0\}$ . Show that the complex differential equation

$$\begin{cases} (1-z^2)f''(z) - zf'(z) + m^2f(z) = 0, \\ f(0) = 1, \quad f'(0) = im, \end{cases}$$

has a unique solution in  $D(0, 1)$ . [*Hint*: assume first that the solution  $f$  has a power series representation about 0, plug it into the differential equation and find what the coefficients are, then show that the radius of convergence is 1.]

SOLUTION. As suggested in the hint, the trick is to solve the differential equation with formal power series and worry about convergence later. So suppose

$$f(z) = \sum_{n=0}^{\infty} a_n z^n.$$

Then as formal power series,

$$f'(z) = \sum_{n=1}^{\infty} n a_n z^{n-1}, \quad f''(z) = \sum_{n=2}^{\infty} n(n-1) a_n z^{n-2}.$$

So  $(1-z^2)f''(z) - zf'(z) + m^2f(z) = 0$  yields (after relabelling the indices of  $f''$  and  $f'$ ) the following recursion formula:

$$(n+2)(n+1)a_{n+1} - n(n-1)a_n - na_n + m^2a_n = 0$$

for all  $n = 0, 1, 2, \dots$ . Hence

$$a_{n+2} = \frac{n^2 - m^2}{(n+1)(n+2)} a_n \tag{5.12}$$

for all  $n = 0, 1, 2, \dots$ . Since  $a_0 = f(0) = 1$ ,  $a_1 = f'(0) = im$ , we may use (5.12) to determine all other coefficients

$$a_{2n} = (-1)^n \frac{m^2(m^2-4)\cdots(m^2-4n^2)}{(2n)!}, \quad a_{2n+1} = (-1)^n \frac{im(m^2-1)(m^2-9)\cdots(m^2-(2n-1)^2)}{(2n+1)!}.$$

Note that by (5.12),

$$\begin{aligned} \limsup_{n \rightarrow \infty} \sqrt[2n]{|a_{2n}|} &= \lim_{n \rightarrow \infty} \frac{a_{2(n+1)}}{a_{2n}} = \lim_{n \rightarrow \infty} \frac{(2n)^2 - m^2}{(2n+1)(2n+2)} = 1, \\ \limsup_{n \rightarrow \infty} \sqrt[2n+1]{|a_{2n+1}|} &= \lim_{n \rightarrow \infty} \frac{a_{2(n+1)+1}}{a_{2n+1}} = \lim_{n \rightarrow \infty} \frac{(2n+1)^2 - m^2}{(2n+2)(2n+3)} = 1, \end{aligned}$$

and so the two series

$$\sum_{n=0}^{\infty} a_{2n} z^{2n} \quad \text{and} \quad \sum_{n=0}^{\infty} a_{2n+1} z^{2n+1}$$

both have radii of convergence 1. Hence by Problem 6(a) in Homework 2, the sum of these two power series,

$$\sum_{n=0}^{\infty} a_n z^n$$

must also have radius of convergence 1. By a result in the lecture,

$$f(z) = \sum_{n=0}^{\infty} a_n z^n$$

defines an analytic function in  $D(0, 1)$ . The required uniqueness follows from the uniqueness of power series representation.