

# Math 246B Lecture 9 Notes

Daniel Raban

January 30, 2019

## 1 Phragmén-Lindelöf for Strips and Cauchy's Integral Formula for Non-Holomorphic Functions

### 1.1 Phragmén-Lindelöf for a half-strip and a strip

**Proposition 1.1** (PL for a half-strip). *Let  $\Omega = \{z \in \mathbb{C} : \text{Im}(z) > 0, \alpha < \text{Re}(z) < \beta\}$ , with  $\alpha < \beta$  finite. Then  $\varphi(z) = e^{k \text{Im}(z)}$  is a PL function for  $\Omega$  for any  $0 < k < \pi/(\beta - \alpha)$ .*

*Proof.* Let  $F(z) = e^{-icz}$ , where  $c < 2\pi/(\beta - \alpha)$ .  $F : \Omega \rightarrow \tilde{\Omega}$  is conformal, where  $\tilde{\Omega} = -\{w \in \mathbb{C} : |w| > 1, c\alpha < \arg(w) < c\beta\}$ .  $F$  is a homeomorphism  $\bar{\Omega} \rightarrow \bar{\tilde{\Omega}}$ . In  $\tilde{\Omega}$ , we have the PL function  $\varphi(w) = |w|^{k/c}$ , where  $k/c < \pi/(c(\beta - \alpha))$ . We get  $\varphi(z) = \tilde{\varphi}(F(z)) = |F(z)|^{k/c} = e^{k \text{Im}(z)}$  is a PL function for  $\Omega$ .  $\square$

**Proposition 1.2** (PL for an entire strip). *Let  $\Omega = \{z \in \mathbb{C} : \alpha < \text{Re}(z) < \beta\}$  with  $\alpha < \beta$  finite. Then  $\varphi(z) = e^{k \text{Im}(z)}$  is a PL function for  $\Omega$  for any  $0 < k < \pi/(\beta - \alpha)$ . Then  $\varphi(z) = e^{k|\text{Im}(z)|}$  is a PL function for  $\Omega$  for any  $0 < k < \pi/(\beta - \alpha)$ .*

*Proof.* Let  $u \in SH(\Omega)$  be upper semicontinuous on  $\bar{\Omega}$ ,  $u \leq M$  on  $\partial\Omega$ , and  $u(z) \leq \varphi(z)$  for large  $z \in \bar{\Omega}$ . We want to show that  $u \leq M$  on  $\bar{\Omega}$ . By the previous result, we get that  $u \leq \max(M, L)$  on  $\Omega_1 = \Omega \cap \{z : \text{Im}(z) > 0\}$ , where  $L = \max_{[\alpha, \beta]} u < \infty$ . Similarly, using  $z \mapsto -z$ , we conclude that  $u \leq \max(M, L)$  on  $\Omega_2 = \Omega \cap \{z : \text{Im}(z) < 0\}$ . So  $u$  is bounded on  $\Omega$ .

We claim that any positive constant is a PL-function for  $\Omega$ . It suffices to construct a harmonic  $\psi \geq 0$  such that  $\psi(z) \rightarrow \infty$  as  $|z| \rightarrow \infty$ . We can take  $\psi(z) = \text{Re}(\sqrt{z - \gamma})$ , where  $\gamma < \alpha$ . Then  $\psi(z) = |z - \gamma|^{1/2} \cos(\arg(z - \gamma)/2) \sim |z|^{1/2}$  at  $\infty$  in  $\Omega$ . We conclude that  $u \leq M$  on  $\bar{\Omega}$ . So  $\varphi(z) = e^{k|\text{Im}(z)|}$  is a PL function for  $\Omega$ .  $\square$

**Corollary 1.1** (Hadamard's three line theorem). *Let  $\Omega = \{z \in \mathbb{C} : \alpha < \text{Re}(z) < \beta\}$ . Let  $u \in SL(\Omega)$ , upper semicontinuous on  $\bar{\Omega}$ ,  $u \leq A$  on  $\partial\Omega$ , and  $u(z) \leq e^{k|\text{Im}(z)|}$  for large  $z \in \Omega$ , where  $0 < k < \pi/(\beta - \alpha)$ . Let  $M(x) = \sup_{\text{Re}(z)=x} u(z)$  for  $\alpha \leq x \leq \beta$ . Then  $M$  is convex.*

The proof is similar to ideas we've seen before, so we will just give the idea.

*Proof.* Here is the idea. Let  $a, b \in \mathbb{R}$  be such that  $\tilde{M}(x) = M(x) - ax - b \leq 0$  for  $x = \alpha, \beta$ . Show that  $\tilde{M}(x) \leq 0$  for  $\alpha \leq x \leq \beta$ . If  $\tilde{u}(z) = u(z) - a \operatorname{Re}(z) - b$ , then  $\tilde{u} \in SH(\Omega)$  has the right growth at  $\infty$ , and  $\tilde{M}(x) = \sup_{\operatorname{Re}(z)=x} \tilde{u}(z) \implies \tilde{u} \leq 0$  on  $\partial\Omega$ . By the PL theorem applied to  $\tilde{u}$ ,  $\tilde{u} \leq 0$  in  $\Omega$ . So  $\tilde{M}(x) \leq 0$  on  $[\alpha, \beta]$ .  $\square$

## 1.2 Cauchy's integral formula for non-holomorphic functions

**Theorem 1.1** (Cauchy's integral formula for non-holomorphic functions). *Let  $\omega \subseteq \mathbb{C}$  be a bounded open set with piecewise  $C^1$  boundary, and let  $u \in C^1(\bar{\Omega})$ . Then*

$$u(z) = \frac{1}{2\pi i} \int_{\partial\omega} \frac{u(\zeta)}{\zeta - z} d\zeta - \frac{1}{\pi} \iint_{\omega} \frac{\partial u}{\partial \bar{\zeta}}(\zeta) \frac{1}{\zeta - z} L(d\zeta),$$

where  $L(d\zeta)$  is the Lebesgue measure in  $\omega$ .

**Remark 1.1.** The integral over  $\omega$  makes sense, as  $1/\zeta \in L^1_{\text{loc}}(\mathbb{C})$ :

$$\iint_{|\zeta| < 1} \frac{1}{|\zeta|} L(d\zeta) \stackrel{\zeta = re^{it}}{=} \iint dr dt < \infty.$$

*Proof.* Let  $v \in C^1(\bar{\omega})$ . By Green's formula,

$$\int_{\partial\omega} v(\zeta) d\zeta \stackrel{\zeta = \xi + i\eta}{=} \int_{\partial\omega} v(\zeta) d\xi + iv(\zeta) d\eta = \iint_{\omega} \left( i \frac{\partial v}{\partial \xi} - \frac{\partial v}{\partial \eta} \right) L(d\zeta) = 2i \iint_{\omega} \frac{\partial v}{\partial \bar{z}} L(d\zeta).$$

Apply this to  $v(\zeta) = u(\zeta)/(\zeta - z)$  and  $\omega_\varepsilon = \{\zeta \in \omega : |\zeta - z| > \varepsilon\}$  for small  $\varepsilon$ . We get

$$\int_{\partial\omega} \frac{u(\zeta)}{\zeta - z} d\zeta - \int_{|\zeta - z| = \varepsilon} \frac{u(\zeta)}{\zeta - z} d\zeta = 2i \iint_{\omega_\varepsilon} \frac{1}{\zeta - z} \frac{\partial u}{\partial \bar{\zeta}}(\zeta) L(d\zeta).$$

Letting  $\varepsilon \rightarrow 0^+$ , we get

$$\int_{|z - \zeta| = \varepsilon} \frac{u(\zeta)}{\zeta - z} d\zeta \rightarrow 2\pi i u(z),$$

and

$$\iint_{\omega_\varepsilon} \frac{1}{\zeta - z} \frac{\partial u}{\partial \bar{\zeta}} L(d\zeta) \rightarrow \iint_{\omega} \frac{1}{\zeta - z} \frac{\partial u}{\partial \bar{\zeta}}(\zeta) L(d\zeta) \in L^1$$

by dominated convergence.  $\square$