Complex calculus: Complex integrals Real calculus  $\int_{a^b} dx f(x)$ 

# Complex calculus $\int_C dz f(z) C = curve in z-plane$

Line integrals: given a curve C in the complex plane parametrized by a real number  $0 \le t \le 1$ ,  $t \rightarrow z(t) = x(t) + iy(t)$  the integral of f over C is defined by

$$\int_C f(z)dz = \int_{t=0}^1 f(z(t))\frac{dz}{dt}dt = \lim_{|\Delta z_n| \to 0, N \to \infty} \sum_{n=1}^N f(a_n)\Delta z_n$$

 $C \begin{pmatrix} \Delta z_n = z_n - z_{n-1} \\ Z_{n-1} \end{pmatrix} \text{ we can estimate the integral: if } |f(z)| \le M > 0 \text{ along } C \text{ then} \\ a_n \ Z_n \end{pmatrix} | \int_C f(z) dz | \le Ms \text{ where s it the length} \\ z(0) = z_0 \qquad z(1) = z_N$ 

Cauchy-Goursat theorem: If f(z) is holomorphic in some region G and C is a closed contour (consisting of continuous or discontinuous cycles, double cycles, etc.) then

$$\oint f(z)dz = 0$$
 (converse is also true)

Proof: according to Stoke's theorem  

$$\int_{S} (\vec{\nabla} \times \vec{A}) \cdot d\vec{S} = \oint_{C} \vec{A} \cdot d\vec{l}$$



 $l\bar{S}$ 

Ζ

(e.g. Magnetic flux  $\vec{B} \equiv \vec{\nabla} \times \vec{A}$  over open surfaces = circulation of vector potential over its boundary)

$$\int_{S} \left( \frac{\partial A_y}{\partial x} - \frac{\partial A_x}{\partial y} \right) dx dy = \oint (A_x dx + A_y dy)$$

(Cauchy relation for u,v)

use: 
$$A_y = u(x,y)$$
,  $A_x = v(x,y)$  then  $\frac{\partial A_y}{\partial x} = \frac{\partial A_x}{\partial y}$  and  $l.h.s=0$   
 $\oint (vdx + udy) = 0$   
use:  $A_y = v(x,y)$ ,  $A_x = -u(x,y)$  then  $\frac{\partial A_y}{\partial x} = \frac{\partial A_x}{\partial y}$  and  $l.h.s=0$   
 $\oint (-udx + vdy) = 0$ 

$$\oint f(z)dz = \oint [u+iv][dx+idy] = \oint [udx-vdy] + i \oint [vdx+udy] = 0$$

The Cauchy integral formula: if f(z) holomorphic in G,  $z_0 \in G$ , and C a closed curve (cycle), which goes around  $z_0$  once in positive (counterclockwise) direction, then



$$f(z_0) = \frac{1}{2\pi i} \oint_C \frac{f(z)dz}{z - z_0}$$

The Cauchy formula solves a boundary-value problem. The values of the function on C determine its value in the interior. There is no analogy in the theory of real functions. It is related though to the uniqueness of the Dirichlet boundary-value problem for harmonic functions (in 2dim)



(very) useful formula

$$I = \int_{a}^{b} dx \frac{f(x)}{x - c - i\epsilon} \qquad \qquad \text{a} \qquad \textbf{C+i} \textbf{E} \qquad \textbf{b}$$

$$\frac{1}{x-c-i\epsilon} = \frac{x-c+i\epsilon}{(x-c)^2+\epsilon^2}$$

$$\frac{1}{x-c-i\epsilon} = \frac{x-c+i\epsilon}{(x-c)^2+\epsilon^2} = P.V.\frac{1}{x-c} + \frac{i\epsilon}{(x-c)^2+\epsilon^2}$$

$$I = P.V.I + i\pi f(c)$$

Examples

Derivatives: f(z)g(z)

of elementary functions (may) have singularities

Integrals:

$$\int_{\gamma} dz \qquad \int_{\gamma} z^{n} dz \qquad \qquad \mathbf{Y} = \text{unit circle}$$

$$\int_{\gamma} \frac{dz}{z} \qquad \int_{\gamma'} \frac{dz}{z} \qquad \qquad \mathbf{Y'} = \text{unit square}$$

 $\int_{\infty} \frac{dz}{z^2}$ 

#### Series Expansion:

Series expansion approximates the function near a point.

Complex functions are determined by their singularities and series expansion will also "probe" their singularity structure.

Holomorphic functions are "very smooth", e.g. existence of 1st derivative implies existence of infinite number of derivatives. This is not true for real functions, e.g.

$$f(x) = \begin{cases} x^2 \text{ for } x \ge 0\\ -x^2 \text{ for } x < 0 \end{cases} \quad \begin{array}{l} f'(x) = 2|x| \\ f''(0) \text{ does not exist} \end{cases}$$

$$f(x) = \begin{cases} e^{-\frac{1}{x^2}} \text{ for } x \neq 0\\ 0 \text{ for } x = 0 \end{cases}$$

all derivative vanish at x=0,  $f^{(k)}(0) = 0$ , and the resulting (trivial) Taylor series does not reproduce the function

Hadamard's formula: The sum of powers  $\sum a_n z^n$  defines a holomorphic function inside the circle of convergence R given by

$$\frac{1}{R} = \overline{\lim}_{n \to \infty} |a_n|^{1/n}$$

If f(z) is holomorphic in G,  $a \in G$  and C is a cycle:

$$f(z) = \frac{1}{2\pi i} \oint \frac{f(z')dz'}{z'-z} = \frac{1}{2\pi i} \oint \frac{f(z')}{z'-a} \frac{1}{1-\frac{z-a}{z'-a}} dz'$$

for |z'-a| > |z-a| we have:



this is the Taylor series

If f(z) is holomorphic between two circles  $C_1$  and  $C_2$  and z is a point inside the ring, and a is a point inside the small circle  $C_1$  then

$$f(z) = \frac{1}{2\pi i} \left( \oint_{C_1} \frac{f(z')dz'}{z'-z} - \oint_{C_2} \frac{f(z')dz'}{z'-z} \right)$$

the expansions are convergent on C<sub>2</sub> and C<sub>1</sub> respectively



## Classification of singularities

Assume radius of  $C_1$  is 0, i.e. f(z) is holomorphic in  $C_2$  -{a} called "deleted neighborhood" of a



$$f(z) = \sum_{\nu = -\infty}^{\infty} A_{\nu}(z-a)^{\nu} = \frac{A_{-m}}{(z-a)^m} + \frac{A_{-m+1}}{(z-a)^{m-1}} + \dots \sum_{n=0}^{\infty} A_n(z-a)^n$$

point a is called a pole of order m, if  $m=\infty$  it is called an essential singularity, if m=1 it is called a simple pole (or just a pole). A<sub>-1</sub> plays a special role since

$$2\pi i A_{-1} = \oint dz f(z)$$

 $A_{-1}$  is called the residue.

Examples:

$$f(z) = \frac{1}{z(z-1)}$$



since f(z) is holomorphic for |z| > 1,R can be chosen as large as one pleases. This implies A<sub>n</sub> must be 0 for all n > 0 (otherwise  $\sum A_n z^n$  would diverge for large |z| = R, contrary to being holomorphic)

For 
$$|z| > 1$$
 Laurent series is  

$$f(z) = \frac{1}{z(z-1)} = \frac{1}{z} \left[ \frac{1}{z} \frac{1}{1-\frac{1}{z}} \right] = \frac{1}{z^2} + \frac{1}{z^3} \cdots$$

a=0 is NOT essential singularity because G is not a "deleted neighborhood" (radius of C1 is finite)

Example:

$$f(z) = \frac{1}{z(z-1)}$$



For 0 < |z| < 1 G = "deleted neighborhood" of a=0 and the Laurent series is

$$f(z) = \frac{1}{z(z-1)} = -\frac{1}{z} \left( 1 + z + z^2 + \cdots \right) = -\frac{1}{z} - 1 - z - z^2 \cdots$$

this shows (as expected) that a=0 is a simple pole with residue  $A_{-1} = -1$ 

# Application of $2 \pi i A_{-1} = \oint dz f(z)$

This is likely the most common used consequence of complex calculus, since it can be also applied to compute real integrals

Suppose you want to compute 
$$\int_{-\infty}^{\infty} dp \frac{e^{irp}}{p^2 + m^2} \text{ with m,r} > 0$$
  
consider an integral of f(z) over a contour C  $f(z) = \frac{e^{irz}}{z^2 + m^2}$   
 $f(z = Re^{i\phi} \text{ with } R \to \infty) \to 0 \text{ (very fast)}$   
 $\int dz f(z) = \int_{-\infty}^{\infty} dx f(x) + \int_{C_{\infty}} f(z) dz \to \int_{-\infty}^{\infty} dx f(x)$   
 $f(z \sim z_p) = \frac{e^{irz}}{z^2 + m^2} = \frac{e^{irz}}{(z + im)(z - im)} \sim \sqrt{\frac{e^{-rm}}{2m}} \frac{1}{z^2 - z_p}$   
 $\int_{-\infty}^{\infty} dx \frac{e^{irx}}{x^2 + m^2} = \frac{\pi}{m} e^{-rm}$ 

#### Which branch cut to use

## Examples to consider

$$\int_{-1}^{1} dx \frac{1}{\sqrt{1-x^2}}$$

$$\int_{1}^{\infty} dx \frac{1}{x\sqrt{x^2 - 1}}$$



and extend definition to complex plane  $E \rightarrow z$ , then f(z) is holomorphic for Im E > 0

The idea is to determine all singularities of f(E). Once this is done one can reconstruct f(E) outside the region of singularities.



Im E = 0, Re E < 0 amplitudes have singularities (bound states = poles)

no scattering for Re E < 0, at E=0 change in physics → branch point Reconstruction of amplitudes from its singularities : dispersion relations

Example (1)



Need to specify behavior at  $\infty$ 

1. 
$$f(\infty) \rightarrow \text{const } b_n = 0, n > 0$$
  
2.  $f(\infty) \rightarrow 1/s \ b_n = 0$   
3.  $f(\infty) \rightarrow 1/s^2 \ b_n = 0, a_1 = -a_2$ 

Reconstruction of amplitudes from its singularities : dispersion relations



Need to specify behavior at  $\infty$ 

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Dis.  $f(E) = f(E + i\epsilon) - f(E - i\epsilon) = 2i\sqrt{E}$  for E > 0in addition f(0)=1, and is analytical everywhere else what is f(E)? Can  $f(\infty)$  be a constant?  $f(E) = \frac{1}{2\pi i} \oint dz \frac{f(z)}{z - E}$  $=\frac{1}{2\pi i}\int_{-\infty}^{0} dE' \frac{f(E'-i\epsilon)}{E'-i\epsilon-E} + \int_{0}^{\infty} dE' \frac{f(E'+i\epsilon)}{E'+i\epsilon-E} + \int_{B}^{\infty} \cdots$ E $=\frac{1}{2\pi i}\int_0^\infty dE'\frac{2i\sqrt{E'}}{E'-E}+\frac{1}{2\pi}\int_B d\phi f(Re^{i\phi})$  $E' = R \pm i\epsilon$ const.  $f(E) = -\sqrt{-E} + 1$ 

in scattering, Dis f(E) is related to observables (unitarity) f(0) is "subtraction constant": one trades the large-s' behavior for small-s one

#### Relativistic scattering



A(s,t) for s > 4m<sup>2</sup> t < 0 describes a + b  $\rightarrow$  c + d A(s,t) for s > 0 t < 4m<sup>2</sup> describes a +  $\overline{c} \rightarrow \overline{b}$  + d A(s,t) for u > 0 s < 4m<sup>2</sup> describes a +  $\overline{d} \rightarrow \overline{b}$  + c



In S-matrix theory it is assumed that a single complex function A(s,t,u) describes all reactions related by crossing

similarly to s for  $a + b \rightarrow c + d$ , the variable u is related to energy for the reaction  $a + d \rightarrow c + b$ 

since  $u = \sum m^2 - s - t$  if A(u) is holomorphic for Im u > 0 it is also holomorphic in s for Im s < 0



Analytical continuation

For real functions it does not work



but for complex functions you can go continuously around the z=0 singularity and *analytically continue* from one region to another



Theorem: If f(z) is holomorphic on G and f(z)=0 on an arc A in G, then f(z)=0 everywhere in G

Proof: f(z)=0 on A implies f'(z)=0 on A, because we can take the limit  $\Delta z \rightarrow 0$  along the arc. Thus all derivatives vanish along A. Then by Taylor expansion around some point  $z_0$  of A,  $f(z) = \sum f^{(n)}(z_0)(z-z_0)^n/n! = 0$ , for z inside some circle C. Now we take another arc A' along f(z)=0, etc. Continuing this process everywhere in G we prove the theorem.

If f(z) is holomorphic on G then f(z) is uniquely defined by its values on an arc A in G.

#### Analytical continuation

Let  $f_1(z)$  be holomorphic in  $G_1$  and  $f_2(z)$  in  $G_2$ ,  $G_1$  and  $G_2$ intersect on an arch A (or domain D), and  $f_1 = f_2$  on A (or D) then  $f_1$  and  $f_2$  are analytical continuation of each other and  $\int_{-1}^{1} f_1(z) \, z \in G_1$ 

$$f(z) = \begin{cases} f_1(z), z \in G_1 \\ f_2(z), z \in G_2 \end{cases}$$

is holomorphic in the union of  $G_1$  and  $G_2$ 



#### Examples:

 $\begin{array}{l} 1+z+z^2+\cdots \ \text{ is holomorphic in } |z|<1\\ \int_0^\infty e^{-(1-z)t}dt \quad \text{ is holomorphic in } \operatorname{Re} z<0\\ -(1+1/z+1/z^2+\cdots) \ \text{ is holomorphic in } |z|>1 \end{array}$ 

all these functions represent f(z) = 1/(1-z) in different domains, which is holomorphic everywhere except at the point z=1 **Γ**(z) function:

 $\Gamma(z+1) = z\Gamma(z)$ : generalization of factorial n! = n (n-1)! so  $\Gamma(n) = (n-1)!$ 



# Why would you ever care about the $\Gamma$ function (?)

Infinite number of poles If QCD were confined it would  $\Gamma(x+b)$ have  $\infty$  of poles !  $J_{max} = (M/M_s)^2 + 1$ where  $M_e$  is the string scale ~  $10^{19}$  Gev Spin (J)  $J(M^2) = \frac{1}{2\pi\sigma}M^2 = \alpha' M^2$ (Maxw  $M^2$  $|0> k_{\mu} a_{1}^{+\mu}|0> k_{\mu} a_{2}^{+\mu}|0>$ tachyon massless scalar massive scalar Regge Trajectory for Open String



## relativistic h.o.



 $\omega \to 3\pi$ 



string of relativistic oscillators



 $A(s,t) = \frac{\Gamma(-J(s))\Gamma(-J(t))}{\Gamma(-J(s) - J(t))}$ 

QCD, loop representation, large-N<sub>c</sub>, AdS/ CFT, ...



string revolution







unitarity in s-channel Disc.  $f_n(s) \neq 0$ 

$$f(s,t) = \sum_{n} f'_{n}(t)s^{n}$$

s-channel sum over t must diverge to reproduce a tchannel singularity in t (and vice versa)

unitarity in t-channel Disc.  $f'_n(t) \neq 0$ 

sum over n in s-channel p.w. is replaced by an integral (Mandelstam)

$$A(s,t) = \int dt_1 dt_2 K(s,t_1,t_2,t) A(s,t_1) A^*(s,t_2)$$

Continuation of integral representation  $g(w) = \int_C f(z, w) dz$ 

what are the possibilities for g(w) to be singular?

Let D be a neighborhood of the arc C and G be a domain in the w-plane, f(z,w) be regular in both variables, except for a finite number of isolated singularities or branch points.

g(w) can be singular at  $w_0 \in G$  only if

1.  $f(z,w_0)$  in z-plane has a singularity coinciding with the end points of the arc C (end-point singularity)

2. two singularities of f,  $z_1(w)$  and  $z_2(w)$ , approach the arc C from opposite sides and pinch the arc precisely at  $w=w_0$ . (pinch singularity)

3. a singularity z(w) tents to infinity as  $w \rightarrow w_0$  deforming the contour with itself to infinity; one has to change variables to bring the point  $\infty$  to the finite plane to see what happens.

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Examples

Apparent singularities need not be one!

$$f(z) = \int_{-1}^{1} \frac{dx}{x - z} \quad C = [-1, 1]$$

when z approaches deforming C allows to define a function f(z) which continues changing





... however when z returns to the original we end up with a different function value. f(z) is multivalued and -1 is a branch point.





f(z) jumps as z crosses the real axis,  $f(z_0+i\varepsilon)-f(z_0-i\varepsilon) = 2\pi$ . We say f(z) has a cut [-1:1] in  $2\pi$  is the value of the discontinuity across the cut (happens to be constant) i.e. f(z) is analytical everywhere except [-1:1]

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how distorting contour makes f(z) continuos e.g. take  $z = 0 + i\epsilon$  and move towards 0 -  $i\epsilon$ 

$$f(z) = \int_{-1}^{1} \frac{dx}{x - z}$$



$$f(0) = \int_{C'} \frac{dx}{x - 0} = \int_{-1}^{-\epsilon} \frac{dx}{x} + \int_{\epsilon}^{1} \frac{dx}{x} + \int_{-\pi}^{0} \frac{id\phi\epsilon e^{i\phi}}{\epsilon e^{i\phi}}$$
$$= \log\epsilon - \log\epsilon + i\pi = i\pi$$

as promised, f(z) varies smoothly as z crosses the real axis (provided the contour is distorted) It is no longer discontinuous across [-1:1]

we can define (single-valued) f(z) in a different domain, e,g with a cut  $[-\infty, -1]$ 

 $f(z) = \int_{C'} \frac{dx}{x-z}$  $\int_{-1}^{-\infty} \frac{dx}{x-z} = \int_{1}^{\infty} \frac{dx}{x+z}$  $\int_{-\infty}^{1} \frac{dx}{x-z} = -\int_{-\infty}^{\infty} \frac{dx}{x-z}$  $-\infty + i0$  $+\infty + 0i$ C'  $\int^{0} \frac{idy}{\infty \pm iy = z}$  $\frac{idy}{-\infty + iy - z}$  $\int^{\infty} \frac{dx}{-i\infty - z}$  $+\infty - \infty i$  $-\infty - \infty i$ 

$$f(z) = -2z \int_1^\infty \frac{dx}{x^2 - z^2}$$

 $f(z + i\epsilon) - f(z - i\epsilon) = -2\pi i \quad \text{for } z < 1 \text{ or } z > 1$  $f(z) = -\log(1 + z) - \log(-1 - z) \quad \text{everywhere else}$  and it is the same function as the one which had the [-1:1] cut outside the real axis

Note that  $z=\pm 1$  are singular (branch) points (end-point singularities)

Example: pinch singularity

$$k = (k^{0}, \mathbf{k})$$

$$f(s) = i \int \frac{d^{4}k}{(2\pi)^{3}} \frac{1}{(k^{0})^{2} - \mathbf{k}^{2} - m^{2} + i\epsilon} \frac{1}{(\sqrt{s} - k^{0})^{2} - \mathbf{k}^{2} - m^{2} + i\epsilon}$$

$$P = (\sqrt{s}, \mathbf{0})$$

$$P - k$$
as  $\epsilon \rightarrow 0$  these two poles "pinch" the contour i.e. it cannot be deformed without crossing one of them
$$-\sqrt{\mathbf{k}^{2} + m^{2}} + i\epsilon \sqrt{s} - \sqrt{\mathbf{k}^{2} + m^{2}} + i\epsilon$$

$$\sqrt{s} \rightarrow 2\sqrt{\mathbf{k}^{2} + m^{2}}$$

$$path of integration over k^{0}$$

$$\sqrt{\mathbf{k}^{2} + m^{2}} - i\epsilon \sqrt{s} + \sqrt{\mathbf{k}^{2} + m^{2}} - i\epsilon$$

the happens for any **k**, so we expect f(s) to be singular for all  $s>4m^2$ 

$$f(s+i\epsilon) - f(s-i\epsilon) \propto \sqrt{1 - \frac{4m^2}{s}}\theta(s - 4m^2)$$

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Hunting for a resonance  $Imf_l(s) = \rho(s)f_l(s)f_l^*(s)$ f(s) is a real-analytic function : f(s<sup>\*</sup>) = f<sup>\*</sup>(s)  $f_l(s + i\epsilon) - f_l(s - i\epsilon) = 2i\rho(s)f_l(s + i\epsilon)f_l(s - i\epsilon)$ 1<sup>st</sup> sheet s<sub>1</sub> = 3 + 0.01 i : f(s<sub>1</sub>) 1<sup>st</sup> sheet s<sub>2</sub> = 3 - 0.01 i : f(s<sub>2</sub>) f(s<sub>1</sub>) - f(s<sub>2</sub>) = "large"

$$f_l(s+i\epsilon) = \frac{f_l(s-i\epsilon)}{1-2i\rho(s)f_l(s-i\epsilon)}$$
$$f^{2nd}(s) = \frac{f_l(s)}{1-2i\rho(s)f_l(s)} \quad (*)$$

use (\*) to define analytical continuation of f to the second sheet

1<sup>st</sup> sheet  $s_1 = 3 + 0.01 i$  :  $f(s_1) - f^{2nd}(s_2) = O(0.01)$ 2<sup>st</sup> sheet  $s_2 = 3 - 0.01 i$  :  $f^{2nd}(s_2)$ 

f(s) has not singularities but f<sup>2nd</sup>(s) may have when

$$f_l(s) = \frac{1}{2i\rho(s)}$$

## Enjoy the rest of the School