

The goal of the following exercise is showing that if  $z \in \mathbb{C}$ , then

$$(*) e^z = \sum_{n=0}^{\infty} \frac{z^n}{n!},$$

where the factorial  $n!$  is defined by

$$\begin{cases} 0! = 1 \\ n! = n \cdot (n-1) \cdot \dots \cdot 2 \cdot 1 \text{ if } n \geq 1. \end{cases}$$

(1) Line integrals.

- (i) Let  $\Gamma_R = \{\zeta \in \mathbb{C} : |\zeta| = R\}$  be the circle centered at 0 and having radius  $R > 0$ , with a counterclockwise parametrization. Show that

$$e^z = \sum_{n=0}^{\infty} \frac{1}{2\pi i} \int_{\Gamma_R} \frac{e^\zeta}{\zeta^{n+1}} d\zeta \cdot z^n.$$

- (ii) Show that, if  $n \geq 0$ , then

$$\frac{1}{2\pi i} \int_{\Gamma_R} \frac{e^\zeta}{\zeta^{n+1}} d\zeta = \frac{1}{2\pi i n} \int_{\Gamma_R} \frac{e^\zeta}{\zeta^n} d\zeta.$$

**Hint.** Make the line integral explicit and use integration by parts.

- (iii) Show that

$$\frac{1}{2\pi i} \int_{\Gamma_R} \frac{e^\zeta}{\zeta^{n+1}} d\zeta = \frac{1}{n!}.$$

Deduce from this the series expansion of  $e^z$ .

(2) Let  $\Gamma_R = \{\zeta \in \mathbb{C} : |\zeta| = R\}$  as above, with a counterclockwise parametrization. Compute, for  $R > 0$ ,  $R \neq 1$ , the line integral

$$I(R) := \int_{\Gamma_R} \frac{z^3 - 2z}{z - i} dz.$$

**Hint.** Use Cauchy Theorem and Cauchy formula. You should obtain two values of  $I(R)$ , depending on  $R$  being in  $(0, 1)$  or in  $(1, \infty)$ .