

Lecture IX: Analytic continuation

Recall: X top space, \mathcal{F} presheaf on X into $|F| = \bigsqcup_{x \in X} \mathcal{F}_x \xrightarrow{p} X$ $p|_{\mathcal{F}_x} \cong x$
 $|F|$ has a basis for its topology $\mathcal{N}(U, \mathcal{F}) = \{p_x(\mathcal{F}) \mid \mathcal{F} \in \mathcal{F}(U), x \in X\}$

THM 1: $|F| \xrightarrow{p} X$ is local homeomorphism

THM 2: If \mathcal{F} satisfies the Identity Theorem (for each U open connected & $f, g \in \mathcal{F}(U)$ we have $f=g$ whenever $p_a(f) = p_a(g)$ for some a) & X is Hausdorff & loc. connected then $|F|$ is Hausdorff.

Corollary: For every X RS, $|O|$ is Hausdorff & $p: |O| \rightarrow X$ is holomorphic.

\Rightarrow We can make each connected component Z of $|O|$ into a RS by pulling back the structure of X via $p|_Z$. Then $p|_Z: Z \rightarrow X$ becomes holomorphic

Q: How to see if $|O|$ is connected / determine its connected components?

A: Analytic continuation!

§ 9.1 Analytic continuation of germs along curves:

Fix a Riemann surface X and $O = O_X =$ sheaf of holomorphic functions on X .

Next goal: Study analytic continuations of germs of functions $\mathcal{F} \in O(U)$

along paths in X starting at pts in U . We work with germs of analytic functions

Definition: Given $a, b \in X$, \mathcal{F} in O_a & $u: [0, 1] \rightarrow X$ with $u(0) = a$ & $u(1) = b$
 the analytic continuation of \mathcal{F} along u (if it exists) is the unique lift

$AC_u(\mathcal{F}) = \hat{u}: [0, 1] \rightarrow |O|$ of u relative to p with $\hat{u}(0) = \mathcal{F}$.



Remark: Uniqueness follows from I connected & p local homeomorphism.

If this exists, we say $\mathcal{G} = AC_u(\mathcal{F}) = \hat{u}(1) \in O_b$ is the result of performing

The analytic continuation of Ψ along \hat{u} .

Equivalent Definition: We need a continuous family $\Psi_t = \hat{u}(t) \in \mathcal{O}_{u(t)}$ for $t \in [0, 1]$.

This means that for all $t_0 \in [0, 1]$ we need to find

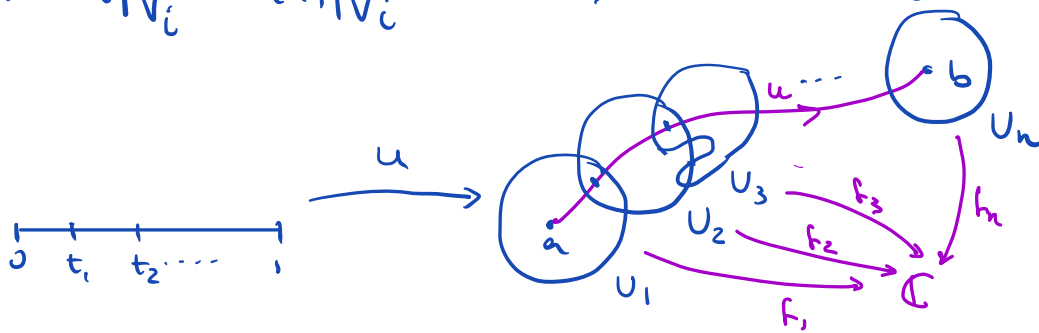
- (1) an interval $T \subseteq [0, 1]$ with $t_0 \in T$
- (2) an open $U_T \subset X$ with $u(T) \subseteq U_T$
- (3) a function $f \in \mathcal{O}(U_T)$ with $\rho_{u(t)}(f) = \Psi_t \quad \forall t \in T$.

Since $[0, 1]$ is compact we can use the Lebesgue number of a finite subcover of $\mathcal{T} = \mathcal{T}_{t_0}$ to get a partition $0 = t_0 < t_1 < \dots < t_n = 1$, opens U_1, \dots, U_n

of X with $u([t_{i-1}, t_i]) \subseteq U_i$ & $f_i \in \mathcal{O}(U_i)$ for $i = 1, \dots, n$ with

$$(1) \rho_a(f_0) = \Psi \quad , \quad \rho_b(f_{n-1}) = \zeta$$

$$(2) f_i|_{V_i} = f_{i+1}|_{V_i} \quad \forall i = 1, \dots, n-1 \quad \text{where } V_i \text{ is the! conn. comp. of } U_i \cap U_{i+1} \text{ containing } u(t_i).$$



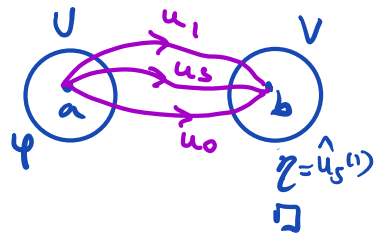
Note: Topology on \mathbb{C} makes $\hat{u}(t) = \Psi_t$ into a continuous map.

Q: How much does $\zeta = \hat{u}(1)$ depend on the choice of the path u ?

A: Only depends on $[u] \in \pi_1(a, b)$ if we can lift homotopies.

Monodromy Theorem: Fix a Riemann surface X , two points $a, b \in X$ & two homotopic curves $u_0, u_1: [0, 1] \rightarrow X$ joining a to b . Consider a homotopy $H: [0, 1] \times [0, 1] \rightarrow X$ between u_0 & u_1 , & set $u_s := H(-, s)$ for $0 \leq s \leq 1$. Assume the germ $\Psi \in \mathcal{O}_a$ admits an analytic continuation along each u_s . Then, the analytic continuations of Ψ along u_0 & u_1 give the same germ ζ in \mathcal{O}_b .

Pf/ This is a direct consequence of the Lifting Homotopies
 rel to p statement (see Theorem 1 §9.4). since U, V &
 X are Hausdorff & p is a local homeomorphism.



Remark: "Homotopy": take $a=b$ & u_0 well-homotopic path. $u_1 = \mathbb{1}_a$

Take $u_0 = \mathbb{1}_a$ & $u = u_1 \sim u_0$. , we get $AC_u(\varphi) = AC_{u_0}(\varphi) = \varphi$

Corollary: If X is a simply connected R.S, $a \in X$ & $\varphi \in \mathcal{O}_a$ is a germ admitting an analytic continuation along any curve starting at a , then we can find a global holomorphic function $f \in \mathcal{O}(X)$ with $p_a(f) = \varphi$.

Pf/ Given $x \in X$, set $\varphi_x \in \mathcal{O}_x$ be the function germ obtained from the analytic cont of φ along a path u joining a to x . The construction of φ_x is path independent by the Homotopy Theorem. Set $f: X \rightarrow \mathbb{C}$ $f(x) = \varphi_x$.

Then f is holomorphic on X (locally holomorphic) & $p_x(f) = \varphi_x \quad \forall x$.

In particular, $p_a(f) = \varphi$.

By the Identity Theorem, f is uniquely determined. □

• The dependency on the path will lead to a multivalued function (analytic cont.)

$$\mathcal{O}_a \ni \varphi \xrightarrow{u} \hat{u}_{(1)} \in \mathcal{O}_b$$

We'll make this precise next time

The formal construction of AC will achieve 2 things:

① solve the multivaluedness issue

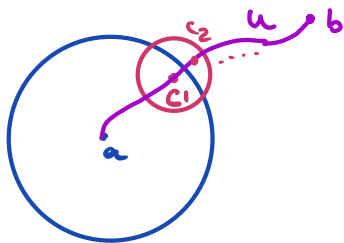
② Find a holomorphic function on a R.S. X "representing" the germ φ . This

will allow us find all germs that can be constructed as AC of φ .

§9.2. Weierstrass "analytic function element"

The original construction of analytic cont. is due to Weierstrass for $X = \mathbb{C}$.
 $\varphi \in \mathcal{O}_a \iff$ convergent power series in $z-a$ in a disc $D = D_r(a)$ $r = \text{ROC} > 0$.

Q: Can we extend φ beyond D ?



Pick $c \in D$ & write down the power series expansion of φ near c & compute its ROC r_1 . If $D_{r_1}(c) \not\subset \overline{D}$, then we've extended φ outside D & we can repeat the process with $c_2 \in D_{r_1}(c) \setminus \overline{D}$

Examples: ① $\varphi = \sum_{n \geq 0} z^n \in \mathcal{O}_0$ lifts to \mathbb{D} . We can extend it to $f = \frac{1}{1-z}$ on $\mathbb{C} \setminus \{1\}$

② $\varphi = \sum_{n \geq 0} z^{n!} \in \mathcal{O}_0$ gives a function on \mathbb{D} . This function cannot be extended beyond S^1 by power series centered at pts in \mathbb{D} because the series diverges for any n^{th} root of 1. for $n \geq 1$ ($\implies r_1 < 1 - |c|$).

Proposition: $p: |\mathbb{O}| \rightarrow X$ is not a covering map

BF/ It's enough to find a curve on X with no lifting relative to p .

Since X is a RS, we can replace X by an open chart $U \xrightarrow{\sim} D_2(0) \subseteq \mathbb{C}$ ($\mathbb{D} = D_1(0)$)

Take $f = \sum_{n \geq 0} z^{n!}$ in $\mathcal{O}(\mathbb{D})$ & consider the germ $\varphi = p_0(f) \in \mathcal{O}_0$.

Pick $u: [0,1] \rightarrow X$ $u(t) = 2t$ Since f diverges on a dense set of S^1

(namely, $\exp(2\pi i \mathbb{Q})$) we see that f does not have an analytic continuation along u with initial value φ . In particular,

$$\begin{array}{ccc} \nearrow \hat{u} & \rightarrow & |\mathbb{O}| \\ & & \downarrow p \\ [0,1] & \xrightarrow{u} & X \\ & & \square \\ & & \hat{u}(0) = \varphi \end{array}$$

Lemma: $|\mathbb{O}|$ is locally pathwise connected BUT not connected

\mathcal{F}/\sim . Since X is locally pathwise conn. & p is a local homeo, the same holds for \mathcal{F}/\sim . If \mathcal{F}/\sim were connected, then we would have \mathcal{F}/\sim path connected, so any germ would be connected to another by a path in \mathcal{F}/\sim . This would say any 2 germs of analytic functions would be analytic cont. of each other, which we know is false.

• Next, we describe Weierstrass "analytic function element".

$$S := \{ (f, D_r(a)) : f: D_r(a) \rightarrow \mathbb{C} \text{ holo} \}$$

so f has a power series expansion in $(z-a)$ & $r_0 > r$.

We define an equivalence relation on S .

$(f, D_r(a)) \sim (g, D_s(b))$ if $\exists u: [0,1] \rightarrow \mathbb{C}$ with $u(0)=a$
 $u(1)=b$ st the analytic conts of f along u exists & agrees with g . More precisely

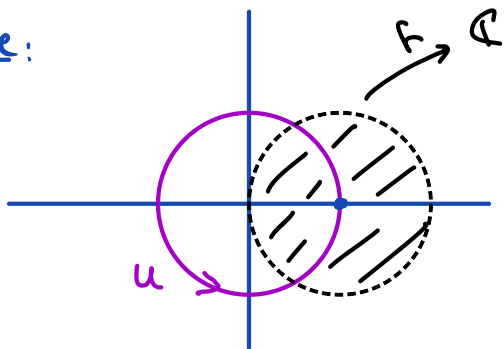
$$AC_u(f)_{(1)} = p_b(g)$$

Definition: A function element is an equivalence class of S under this relation.

Remark: Since local lifting w.r.t to p exist & paths in $D_r(a)$ are homotopic, we get
 $(f, D_r(a)) \sim (f, D_{r-|b-a|}(b))$.

More generally, small perturbations of u give the same analytic function.

Example:



$$f(z) = z^{1/2} = (1 - (1-z))^{1/2} = \sum_{n=0}^{\infty} \frac{(1-z)^n}{n!} \frac{1}{2} (\frac{1}{2}-1) \dots (\frac{1}{2}-n+1)$$

If we go around u , we get $-z^{1/2} = \hat{u}_{(1)}$

$$\text{so } (f, D_1(1)) \sim (-f, D_1(1))$$

(More details next time!)

Conclusion: Given $\Psi \in \mathcal{O}_a$, & $(f, D_r(a)) \in \mathcal{S}$ with $p_a(f) = \Psi$, the Weierstrass function element corresponding to $(f, D_r(a))$ is exactly the connected comp Z of $|\mathcal{O}|$ containing Ψ . The result will be a R.S. since $p|_Z: Z \rightarrow X$ will be a local homeomorphism.

§9.3 Analytic continuation (formal construction)

Fix Y a R.S. & $\mathcal{O} = \mathcal{O}_Y$ sheaf of holomorphic \mathbb{C} -valued functions

Next, we formalize Weierstrass construction: analytic continuation is a multi-valued function, since it depends on the path α starting at $a \in Y$. In order to consider the space of all possible analytic extensions of $\Psi \in \mathcal{O}_a$, we'll work with the connected comp of $|\mathcal{O}|$ containing Ψ . This will give us a natural Riemann surface $Y \ni \Psi$ + a local homeo

$$p: \begin{array}{ccc} X & \longrightarrow & Y \\ \xi & \longmapsto & y \end{array} \quad \text{if } \xi \in \mathcal{O}_y.$$

Definition 1: (Pullback & Pushforward of germs)

Fix $f: X \rightarrow Y$ local homeomorphism between R.S.

• Then, we get a pull back map of germs $f^*: \mathcal{O}_{Y, f(x)} \rightarrow \mathcal{O}_{X, x}$ $f^*(\eta) = p_x(g \circ f)$ if η is represented around $y=f(x)$ by $g \in \mathcal{O}_Y(V)$ with $y \in V$ open.

(This is well-defined & an isomorphism because f is a local homeomorphism)

Recall: Given a presheaf \mathcal{F} on X , we have $f_* (\mathcal{F})(U) = \mathcal{F}(f^{-1}(U)) \quad \forall U \subseteq Y$ open.

$\Rightarrow f_*(\mathcal{F})$ is a presheaf on Y .

This descends to a map on stalks $f_x: \mathcal{F}_x \rightarrow f_x(\mathcal{F})_{(f(x))}$ where if $s \in \mathcal{F}(V)$

& $f(x) \in V$ open, then $f_x([s]) = [s|_{f^{-1}(U) \cap V}]$

In our case, we get the push-forward map $f_x: \mathcal{O}_{X, x} \rightarrow \mathcal{O}_{Y, f(x)}$

Remark: Since f is a local homeo, we get $p_* = (p^*)^{-1}: \mathcal{O}_{X,x} \rightarrow \mathcal{O}_{Y,f(x)}$

Definition 2: Fix Y a RS, $a \in Y$ & $\varphi \in \mathcal{O}_a$. An analytic continuation of φ is a quadruple (X, p, f, b) where:

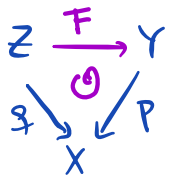
(1) X is a RS & $p: X \rightarrow Y$ is an unbranched holomorphic map

(2) $f: Y \rightarrow \mathbb{C}$ is a holomorphic function on Y .

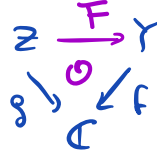
(3) b is a pt in X with $p(b) = a$ & $p_*(p_b^*(f)) = \varphi \in \mathcal{O}_a$.

We say (X, p, f, b) is maximal (or universal) if it satisfies the following

property: "given (Z, q, g, c) another analytic cont., there exists $F: Z \rightarrow X$ hol satisfying $poF = g$ ("fiber preserving") with $F(c) = b$ & $f \circ F = g$

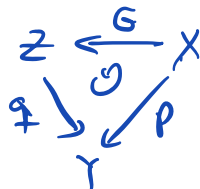
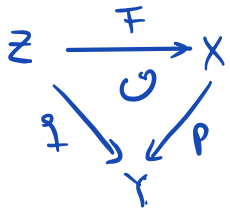


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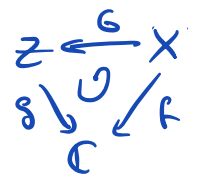
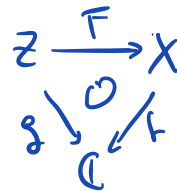


Lemma 1: A maximal analytic continuation of $\varphi \in \mathcal{O}_a$ is unique up to isomorphism

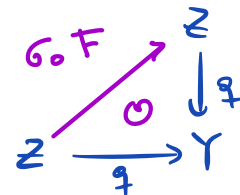
Prf: Take two mxl analytic continuations (X, p, f, b) & (Z, q, g, c) so $\exists F: Z \rightarrow X$ & $G: X \rightarrow Z$ holomorphisms with $F(c) = b$, $G(b) = c$ &



&



But then $GoF: Z \rightarrow Z$ satisfies



$$GoF(b) = b$$

So GoF is a lifting of q rel. to q with $GoF(b) = b$. Since Z is connected,

Theorem 2 §4.3 ensures $GoF = id_Z$ (liftings are unique!)

Some reasoning gives $FoG = id_X$. We conclude that F is a biholomorphism.

$\Rightarrow q = poF$ is uniquely determined

$$\cdot g = f \circ F$$

$$\cdot c = F^{-1}(b)$$

□

Q: How to build a maximal analytic continuation?

A Use connected comp X of $|D|$ containing $\varphi \in \mathcal{O}_{F,a}$

Theorem: Given a RS Y & $\varphi \in \mathcal{O}_{Y,a}$ for some $a \in Y$, there exists a mxl analytic continuation. Moreover, it equals (X, p, f, φ) , where

(1) X is the connected comp of $|D_Y|$ containing $\varphi \in \mathcal{O}_{Y,a}$ &

(2) $p = p|_X: X \rightarrow Y$ if $z \in \mathcal{O}_{Y,y}$.

(3) $f: X \rightarrow \mathbb{C}$ $f(z) = z(p(z))$

Proof: By construction, X is a RS & p is holomorphic. In addition, $p(\varphi) = a$

To show that (X, p, f, φ) is an analytic cont of φ , it remains to check 2 things. We do this in 2 separate claims.

Claim 1: f is holomorphic

BF/ Recall p is a local homeomorphism $p: \mathcal{N}(U, s) \xrightarrow{\sim} U$ for $U \subseteq Y$ open conn $s \in \mathcal{O}_Y(U)$

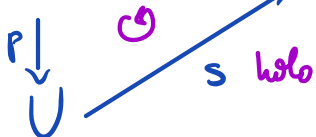
Given $\xi \in X \Rightarrow \exists U \subseteq Y$ & $s \in \mathcal{O}_Y(U)$ with $\xi \in \mathcal{N}(U, s)$

U is connected, so $\mathcal{N}(U, s)$ is also connected. Since X is the con comp of ξ , we get $\xi \in \mathcal{N}(U, s) \subseteq X$

$\Rightarrow f|_{\mathcal{N}(U, s)}([s]_y) = [s]_y(p([s]_y)) = s(y) \quad \forall y \in U \quad ([s]_y \in \mathcal{O}_{Y, y})$

$\Rightarrow \xi \in \mathcal{N}(U, s) \xrightarrow{f} \mathbb{C}$

$\Rightarrow f$ is holomorphic by definition.



Claim 2: $p_* (p_\varphi(f)) = \varphi$

PF/ We pick $\mathcal{N}(U, s)$ with $\varphi \in \mathcal{N}(U, s)$ ($a \in U$ & $[s]_a = \varphi$)

$$\Rightarrow p_* \underbrace{(p_\varphi(f))}_{\in \mathcal{O}_{x, \varphi}} = p_{p(\varphi)}(s) = [s]_a = \varphi$$

(This is more general: $\forall \xi \in \mathcal{N}(U, s)$ & $y \in U$ with $\xi \in \mathcal{O}_{y, y}$ we set $p_* (p_\xi(f)) = p_y(s) = \xi$)

• To finish, we need to show the quadruple is a maximal A.C. Say we are given another AC (Z, q, g, c) . We want to define $F: Z \rightarrow X$ hol with $p \circ F = q$, $F(c) = b$ & $f \circ F = g$

Pick $z \in Z$ & $y = q(z)$. Since Z is path connected (it is a RS) we can find a path $v: [0, 1] \rightarrow Z$ joining c to z .

Then $u = q \circ v: [0, 1] \rightarrow Y$ is a path joining a to $q(z) = y$.

Claim 3: $\eta := q_* (p_z(g)) = AC_u(\varphi)_{(1)}$ (see Lemma 2 below)

In particular, $\eta \in X$ (paths in $|U|$ starting from φ correspond to analytic continuations of φ by Definition §9.1). We set $F(z) := \eta$.

Claim 4: F is well-def, holomorphic, $p \circ F = q$, $F(c) = b$ & $f \circ F = g$.

PF/ • $q_* (p_z(g))$ is indep of $v \Rightarrow F$ is well-def.

$$\bullet p \circ F_{(z)} = p (AC_{q \circ v}(\varphi)_{(1)}) = q(z) \text{ by def of } p. \\ \in \mathcal{O}_{Y, q(z)}$$

• Since q & p are local biholomorphisms, $p \circ F = q$ forces F to be holomorphic

• If $z = c$ we take $v = \mathbb{1}_b \Rightarrow F(c) = AC_u(\varphi)_{(1)} = \varphi$ (by the uniqueness of lifts relative to q , $\hat{u} = v$)

$$\bullet f \circ F_{(z)} = f (AC_{q \circ v}(\varphi)_{(1)}) = f (q_* (p_z(g))) = [s]_y = AC_{q \circ v}(\varphi)_{(1)} \Big|_y \\ \bar{F}(z) \in \mathcal{N}(U, s) \quad s \in \mathcal{O}_Y(U) \quad y \in U \quad = [s]_y$$

$$= f_* (\rho_z(g))_{(1)} \Big|_{f(z)} \downarrow \text{local homeo} = \rho_z(g)(z) = g(z).$$

$$\left(\begin{array}{ccc} f_* \mathcal{O}_{Z, z} & \xrightarrow{\sim} & \mathcal{O}_{Y, f(z)} \\ [h] & \mapsto & [h \circ g^{-1}] \end{array} \right)$$

$h \in \mathcal{O}(U)$
 $f: U \xrightarrow{\sim} V$ homeo
 \downarrow
 $f(x)$

To prove Claim 3 we use the following lemma:

Lemma 2: Fix a R.S. γ , $a \in \gamma$, $\varphi \in \mathcal{O}_a$ & an analytic continuation (Z, g, g_c) of φ . Fix $\nu: [0, 1] \rightarrow Z$ a curve with $\nu(0) = c$ & write $z := \nu(1)$. Then, the function germ $\Psi = f_* \rho_z(g) \in \mathcal{O}_{Y, f(z)}$ is an analytic continuation of φ along the curve $u = g \circ \nu: [0, 1] \rightarrow X$ with starting point a .

Proof: Given $t \in [0, 1]$ we write $\varphi_t = f_* (\rho_{\nu(t)}(g)) \in \mathcal{O}_{Y, f(\nu(t))}$. Then:

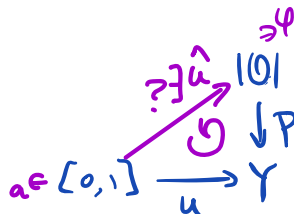
(1) $\varphi_0 = f_* (\rho_c(g)) = \varphi$ (by Definition 2.5.4)

(2) $\varphi_1 = f_* (\rho_z(g)) = \Psi$ (by def of Ψ)

To show $\Psi = AC_u(\varphi)_{(1)}$ we use that Z is connected & g is a local homeomorphism, so $f_*: \mathcal{O}_{Z, z'} \rightarrow \mathcal{O}_{Y, f(z')}$ is an isomorphism as well. $\forall z' \in Z$

Take $u = g \circ \nu: [0, 1] \rightarrow X$ $u(0) = a, u(1) = f(z)$

We want to build $\hat{u}: [0, 1] \rightarrow Z$ lifting of u rel to P with $\hat{u}(0) = c$.



Claim: $\hat{u}_{(t)} := \varphi_t$ for all t .

PF / $P(\varphi_t) = P(f_* (\rho_{\nu(t)}(g))) = f \circ \nu(t) = u(t) \quad \forall t$; $\varphi_0 = \varphi$ ✓

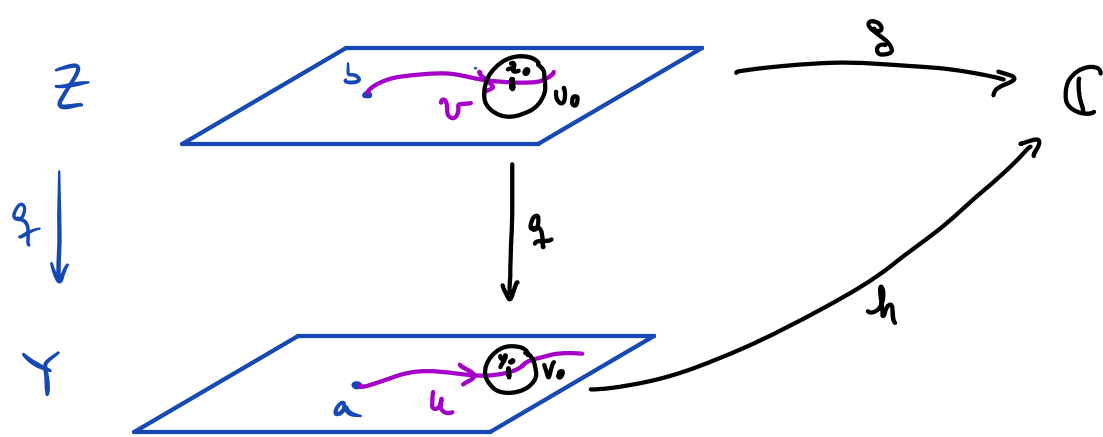
We check that φ_t satisfies the equiv characterization of $AC_u(\varphi)$.

We use the global function $g: Z \rightarrow \mathbb{C}$ to build patches for $AC_u(\varphi)$ along opens containing $u[0, 1]$. These patches will glue because g exists.

For each $t_0 \in [0, 1]$, write: $y_0 = u(t_0) = g \circ \nu(t_0) = g(z_0)$ since g is a local homeo

$\exists z_0 \in U_0 \subseteq Z$ & $y_0 \in V_0 \subseteq Y$ opens with $g|_{U_0}: U_0 \xrightarrow{\sim} V_0$ homeo.

We write $h = g_0 (g|_{U_0})^{-1}: V_0 \rightarrow \mathbb{C}$, so $h \in \mathcal{O}_Y(V_0)$



Then $g = g^*(h) \in \mathcal{O}_Z(U_0)$ and we have $g_* (\rho_\gamma(g)) = \rho_{g(\gamma)}(h)$. $\forall \gamma \in U_0$

Pick open nbhd T of t_0 in $[0, 1]$ with $v(T) \subseteq U_0$. For each $t \in T$ we have

$$\rho_{u(t)}(h) = \rho_{g \circ v(t)}(h) = g_* (\rho_{v(t)}(g)) = \Psi_t. \quad (\text{take } \gamma = u(t))$$

These guys glue together (as in the spirit of Weierstrass's definition) so we get that Ψ_t is the unique lifting of u rel to p with $\hat{u}(0) = \Psi$.

Conclude $\hat{u}(1) = AC_u(\Psi)(1) = \Psi_1 = \Psi.$ □