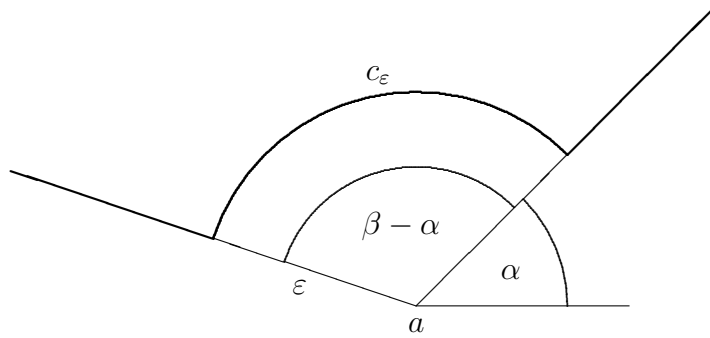


Often in contour integration the contour we would like to use passes through a simple pole at, say a . Integrating through a pole is illegal, so to avoid doing so we indent the contour by inserting a circular arc c_ε of radius $\varepsilon > 0$ and subtending an angle $\beta - \alpha$, and then taking the limit as $\varepsilon \rightarrow 0$.



The following lemma provides a very simple and useful formula for the limit of the integral of f along the arc c_ε as $\varepsilon \rightarrow 0$.

Lemma 1 *Let f have a simple pole at a with residue $\text{res}(f; a)$. Then*

$$\lim_{\varepsilon \rightarrow 0} \int_{c_\varepsilon} f(z) dz = (\beta - \alpha) \text{res}(f; a)$$

where c_ε denotes the circular arc $\theta \mapsto a + \varepsilon e^{i\theta}$, $\alpha \leq \theta \leq \beta$.

Proof. Let $\lambda = \text{res}(f; a)$. Since f has a simple pole at a , by considering the Laurent expansion of f about a , there is $r > 0$ and an analytic function g in the region $|z - a| < r$, such that

$$f(z) = \frac{\lambda}{z - a} + g(z)$$

for $0 < |z - a| < r$. By continuity of g at a , we can choose r small enough so that g is bounded by some M for $|z - a| < r$. Now, for $0 < \varepsilon < r$, we have

$$\begin{aligned} \int_{c_\varepsilon} f(z) dz &= \lambda \int_{c_\varepsilon} \frac{1}{z - a} dz + \int_{c_\varepsilon} g(z) dz \\ &= \lambda \int_{\alpha}^{\beta} d\theta + \int_{c_\varepsilon} g(z) dz && z = a + \varepsilon e^{i\theta} \\ &\rightarrow \lambda(\beta - \alpha) \end{aligned}$$

as $\varepsilon \rightarrow 0$. The last integral tends to zero because

$$\left| \int_{c_\varepsilon} g(z) dz \right| \leq M \times (\text{length of } c_\varepsilon) = M(\beta - \alpha)\varepsilon \rightarrow 0. \quad \square$$

This lemma only works if the pole at a is *simple* (locate where the proof above fails if the pole at a is not simple). If you find yourself trying to indent a contour at a non-simple pole, choose a different contour.