

浙江工业大学 2018/2019 (一) 期末试卷

《复变函数与积分变换》

《Final Exam for 'Functions of a Complex Variable and Integral Transforms'》

Class: _____ Name (in Chinese): _____ Student ID: _____

Please write in English! Good luck!

Question	1	2	3	4	5	6	7	8	Total
Score									

1. Choose only one correct answer to each question (3 points each, total 15 points)

Score	
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- (1) $f(z) = u(x, y) + iv(x, y)$ is continuous at $z_0 = x_0 + iy_0$ if only if (B)
- (A) $u(x, y)$ is continuous at (x_0, y_0) (B) $u(x, y)$ and $v(x, y)$ are both continuous at (x_0, y_0)
- (C) $v(x, y)$ is continuous at (x_0, y_0) (D) $u(x, y) + v(x, y)$ is continuous at (x_0, y_0)
- (2) If $f(z) = u + iv$ is analytic in domain D , which one of the followings is not correct? (C)
- (A) $f'(z) = \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x}$ (B) $f'(z) = \frac{\partial v}{\partial y} + i \frac{\partial v}{\partial x}$
- (C) $f'(z) = \frac{\partial u}{\partial y} + i \frac{\partial v}{\partial y}$ (D) $f'(z) = \frac{\partial u}{\partial x} - i \frac{\partial u}{\partial y}$
- (3) If $C : |z + 1| = 1$ in counterclockwise oriented, then $\oint_C \frac{dz}{(z-1)^3(z+1)^3} =$ (B)
- (A) $\frac{3\pi}{8}i$ (B) $-\frac{3\pi}{8}i$ (C) $\frac{3\pi}{4}i$ (D) $-\frac{3\pi}{4}i$
- (4) $z = 2$ is _____ of $e^{\frac{1}{z-2}}$ (D)
- (A) analytic point (B) removable singularity
- (C) pole (D) essential singularity
- (5) Let $\mathcal{F}[f(t)] = F(\omega)$, then which of the followings is not correct? (D)
- (A) $\mathcal{F}[f(t) * f(t)] = [F(\omega)]^2$ (B) $\delta(-t) = \delta(t)$
- (C) $\int_{-\infty}^{+\infty} e^{-i\omega t} dt = 2\pi\delta(\omega)$ (D) $\mathcal{F}[f(at)] = \frac{1}{a}F(\frac{\omega}{a}), a \neq 0, a \in \mathbb{R}$

2. Fill in each blank (3 points each, total 30 points)

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- (1) Determine the real constant $k = \underline{1}$ such that $f(z) = e^x(\cos ky + isinky)$ is analytic. C-R equations
- (2) The trigonometric and exponential forms of $z = \sin \frac{\pi}{5} + i \cos \frac{\pi}{5}$ are $\cos \frac{3\pi}{10} + i \sin \frac{3\pi}{10}$ and $e^{i \frac{3\pi}{10}}$.

$$1+i = \sqrt{2} \cdot e^{i(\frac{\pi}{4})}$$

$$(3) \sqrt[4]{1+i} = \sqrt[4]{2} e^{i \frac{2k\pi + \frac{\pi}{4}}{4}}, \quad (k=0,1,2,3)$$

(in exponential form).

(4) Let C be the upper half of the circle $|z|=1$ joining 1 to -1 , then $\int_C \frac{1}{\sqrt{z}} dz = -\frac{2}{\sqrt{z}} + \frac{2\sqrt{z}}{1} i$.

$z=e^{i\theta}, \quad \theta \in [0, \pi] \quad \int_C \frac{1}{\sqrt{z}} dz = \int_0^\pi e^{-\frac{i}{2}\theta} i e^{i\theta} d\theta = i \int_0^\pi e^{\frac{i}{2}\theta} d\theta = i \cdot \frac{e^{\frac{i}{2}\theta}}{\frac{1}{2}} \Big|_0^\pi = \frac{2}{i} (e^{\frac{i\pi}{2}} - 1) = \frac{2}{i} (i - 1) = 2(1-i)$

(5) The power series of $\frac{1}{(1-z)^2}$ is $\sum_{n=1}^{\infty} n z^{n-1}$. $(\frac{1}{1-z})' = \frac{1}{(1-z)^2}$

(6) Let $f(z) = \frac{e^z}{1-z}$, then $\text{Res}[f(z), 0] = 1 + \frac{1}{1!} + \dots + \frac{1}{n!} \cdot (or e-1)$

(7) The Fourier transform of $f(t) = \delta(t-1)(t-2)^2 \cos t$ is $e^{-i\omega} \cos 1$. $\int_{-\infty}^{\infty} \delta(t-1)(t-2)^2 \cos t e^{-i\omega t} dt$

(8) What kind of isolated singular point of $f(z) = \frac{z^4}{1+z^4}$ at $z = \infty$? removable.

What kind of isolated singular point of $f(z) = \cot z - \frac{1}{z}$ at $z = 0$? removable.

(Please fill in removable, pole and its order, essential singularity, or not isolated singularity).

3. (7 points)

Verify that

$$f(z) = \begin{cases} 0, & z = 0 \\ \frac{x^3(1+i) - y^3(1-i)}{x^2 + y^2}, & z \neq 0 \end{cases}$$

satisfies C-R equations at the point $z = 0$, but it is not analytic.

$$f(z) = \frac{x^3 - y^3}{x^2 + y^2} + i \frac{x^3 + y^3}{x^2 + y^2}$$

$$\frac{\partial u}{\partial x} = \lim_{\Delta x \rightarrow 0} \frac{\Delta x^3}{\Delta x^2} = 1$$

$$\frac{\partial u}{\partial y} = \lim_{\Delta y \rightarrow 0} \frac{-\Delta y^3}{\Delta y^2} = -1$$

Similarly, $\frac{\partial v}{\partial x} = 1 \quad \frac{\partial v}{\partial y} = 1$

$\therefore \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \quad \therefore u$ satisfies C-R equations

$\lim_{\Delta z \rightarrow 0} \frac{\Delta x^3 - \Delta y^3}{\Delta x^2 + \Delta y^2} = \frac{\Delta x^3}{\Delta x^2} = \Delta x$ if $\Delta y=0, \Delta x \rightarrow 0$
 $\lim_{\Delta z \rightarrow 0} \frac{\Delta x^3 - \Delta y^3}{\Delta x^2 + \Delta y^2} = \frac{-\Delta y^3}{\Delta y^2} = -\Delta y$ if $\Delta x=0, \Delta y \rightarrow 0$

$\therefore u(x,y)$ is not differentiable

$\therefore u(x,y)$ is not analytic - 2 -

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4. (5 points each)

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Compute Laurent series of function $f(z) = \frac{1}{(z-1)(z-3)}$ in the assigned annulus:

(1) $0 < |z-1| < 1$

$$\frac{1}{z-1} \cdot \frac{1}{z-1-2} = -\frac{1}{2} \cdot \frac{1}{z-1} \cdot \frac{1}{1-\frac{z-1}{2}} = -\frac{1}{2} \cdot \frac{1}{z-1} \cdot \sum_{n=0}^{\infty} \left(\frac{z-1}{2}\right)^n = -\sum_{n=0}^{\infty} \frac{1}{2^{n+1}} (z-1)^n$$

$$\begin{aligned} \text{or } \frac{1}{(z-1)(z-3)} &= \frac{1}{2} \left(\frac{1}{z-3} - \frac{1}{z-1} \right) \\ &= \frac{1}{2} \left(\frac{1}{z-1-2} - \frac{1}{z-1} \right) \\ &= \frac{1}{2} \left(-\frac{1}{2} \sum_{n=0}^{\infty} \left(\frac{z-1}{2}\right)^n - \frac{1}{z-1} \right) \\ &= -\sum_{n=0}^{\infty} \frac{(z-1)^n}{2^{n+1}} - \frac{1}{2(z-1)} = -\sum_{n=0}^{\infty} \frac{1}{2^{n+1}} (z-1)^n \end{aligned}$$

(2) $2 < |z-3| < +\infty$

$$\begin{aligned} f(z) &= \frac{1}{z-3} \cdot \frac{1}{z-1+2} \\ &= \frac{1}{(z-3)^2} \cdot \frac{1}{1+\frac{2}{z-3}} \\ &= \frac{1}{(z-3)^2} \cdot \sum_{n=0}^{\infty} (-2)^n \cdot \left(\frac{1}{z-3}\right)^n \\ &= \sum_{n=0}^{\infty} (-2)^n \frac{1}{(z-3)^{n+2}} \\ &= \sum_{n=2}^{\infty} (-2)^{n-2} \cdot \frac{1}{(z-3)^n} \end{aligned}$$

5. (6 points each)

Find Laplace transform of the following $f(t)$:

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(1) $f(t) = t \sin kt$

$$\mathcal{L}[\sin kt] = \frac{k}{s^2 + k^2}$$

$$\mathcal{L}[t \sin kt] = - \left(\frac{k}{s^2 + k^2} \right)' = \frac{2ks}{(s^2 + k^2)^2}$$

(2) $f(t) = \int_0^t \tau e^{-2\tau} \sin 3\tau d\tau$

$$f'(t) = t e^{-2t} \sin 3t$$

$$\mathcal{L}[f'(t)] =$$

$$\mathcal{L}[\sin 3t \cdot e^{-2t}] = \frac{3}{(s+2)^2 + 9}$$

$$\mathcal{L}[f'(t)] = - \left(\frac{3}{(s+2)^2 + 9} \right)' = \frac{6(s+2)}{((s+2)^2 + 9)^2}$$

$$\mathcal{L}[f'(t)] = s \mathcal{L}[f(t)] - f(0)$$

$$\therefore F(s) = \frac{6(s+2)}{s[(s+2)^2 + 9]^2}$$

6. (6 points each)

Evaluate the following integrals:

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(1) $\int_0^{2\pi} \frac{d\theta}{a + \cos \theta} \quad (a > 1).$

$z = e^{i\theta}$

$$= \oint_{|z|=1} \frac{1}{a + \frac{z+z^{-1}}{2}} \cdot \frac{1}{iz} dz$$

$$= \oint_{|z|=1} \frac{1}{i} \cdot \frac{2}{z^2 + 2az + 1} dz$$

$$= \frac{1}{i} \oint_{|z|=1} \frac{1}{(z-\alpha)(z-\beta)} dz$$

$$\alpha = -a + \sqrt{a^2 - 1} \quad \beta = -a - \sqrt{a^2 - 1} \quad |\alpha| < 1 \quad |\beta| > 1$$

$$\alpha \cdot \beta = 1$$

$$\therefore \text{Res} \left[\frac{1}{(z-\alpha)(z-\beta)}, \alpha \right] = \frac{1}{2\sqrt{a^2 - 1}}$$

$$(2) \int_{-\infty}^{+\infty} \frac{(\cos 3x)^2}{x^2 + 4x + 5} dx = \frac{2}{2\sqrt{a^2 - 1}} \cdot 2\pi i = \frac{2\pi}{\sqrt{a^2 - 1}}$$

$$= \frac{1}{2} \int_{-\infty}^{\infty} \frac{1 + \cos 6x}{(x+2)^2 + 1} dx$$

$$= \frac{1}{2} \left[\int_{-\infty}^{\infty} \frac{1}{(x+2)^2 + 1} dx + \int_{-\infty}^{\infty} \frac{\cos 6x}{(x+2)^2 + 1} dx \right]$$

$$f(z) = \frac{1}{(z+2)^2 + 1} = \frac{1}{(z+2+i)(z+2-i)}$$

$$z = -2 + i$$

$$\therefore \int_{-\infty}^{\infty} \frac{1}{x^2 + 4x + 5} dx = 2\pi i \text{Res} [f(z), -2+i] = 2\pi i \cdot \frac{1}{2i} = \pi$$

$$\begin{aligned} \int_{-\infty}^{\infty} \frac{\cos 6x}{x^2 + 4x + 5} dx &= \text{Re} \left\{ 2\pi i \text{Res} (f(z) e^{6zi}, -2+i) \right\} \\ &= \text{Re} \left\{ 2\pi i \cdot \frac{e^{-6-12i}}{2i} \right\} = \pi e^{-6} \cos 12 \end{aligned}$$

$$\therefore I = \frac{1}{2} (\pi + \pi e^{-6} \cos 12) - 5 -$$

7. (6 points)

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Solve the following differential equation using Laplace transform:

$$y'' + 3y' + y = 3 \cos t, y(0) = 0, y'(0) = 1.$$

$$\mathcal{L}\{y'\} = sY(s) - y(0) = sY(s)$$

$$\mathcal{L}\{y''\} = s^2Y(s) - sy(0) - y'(0) = s^2Y(s) - 1$$

$$\mathcal{L}\{\cos t\} = \frac{s}{s^2 + 1}$$

$$\therefore s^2Y(s) - 1 + 3sY(s) + Y(s) = \frac{3s}{s^2 + 1}$$

$$(s^2 + 3s + 1)Y(s) = \frac{3s}{s^2 + 1} + 1$$

$$Y(s) = \frac{1}{s^2 + 1}$$

8. (8 points)

$$\therefore y(t) = \sin t$$

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Given $\mathcal{F}[e^{-\beta t^2}] = \sqrt{\frac{\pi}{\beta}} e^{-\frac{\omega^2}{4\beta}}$, $\beta > 0$. Let $f(t) = te^{-t^2}$, then

(1) Find the Fourier transform of $f(t)$.

(2) Prove that $\int_0^{+\infty} \omega e^{-\frac{\omega^2}{4}} \sin \omega t d\omega = 2\sqrt{\pi} te^{-t^2}$.

$$F(\omega) = \mathcal{F}[te^{-t^2}] = i \cdot \frac{d}{d\omega} (\mathcal{F}[e^{-t^2}]) = \sqrt{\pi} i (e^{-\frac{\omega^2}{4}})' = \sqrt{\pi} i (-\frac{\omega}{2}) e^{-\frac{\omega^2}{4}}$$

$$f(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) e^{i\omega t} d\omega$$

$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} -\frac{\sqrt{\pi} i}{2} \omega e^{-\frac{\omega^2}{4}} e^{i\omega t} d\omega$$

$$= \frac{-i}{4\pi} \int_{-\infty}^{\infty} \omega e^{-\frac{\omega^2}{4}} (\cos \omega t + i \sin \omega t) d\omega$$

$$= \frac{-i \cdot i}{2\pi} \int_0^{\infty} \omega e^{-\frac{\omega^2}{4}} \sin \omega t d\omega$$

$$= \frac{1}{2\pi} \int_0^{\infty} \omega e^{-\frac{\omega^2}{4}} \sin \omega t d\omega = te^{-t^2}$$

$$\therefore \int_0^{+\infty} \omega e^{-\frac{\omega^2}{4}} \sin \omega t d\omega = 2\pi te^{-t^2}$$