

## CHAPTER - 2 FUNCTIONS LIMITS AND CONTINUITY

### 81. Complex variable :

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Let  $S$  be a set of complex numbers.

If  $z$  denotes any one of the numbers of  $S$ , then  $z$  is called a complex variable.

If  $x$  and  $y$  are real variables, then  $z = x + iy$  is called a complex variable.

**82. Function :** Let  $S_1$  and  $S_2$  be two sets of complex numbers. Now if for each complex variable  $z$  of  $S_1$  there corresponds one or more values of a complex variable  $w$  of  $S_2$ , then  $w$  is called a function of  $z$  and it is denoted by  $w = f(z)$  or  $w = F(z)$  or  $w = g(z)$  or  $w = G(z)$  etc.

Here the set  $S_1$  is called a **domain** of definition of the function  $w = f(z)$  and  $S_2$  is called the **range** of the function  $w$ .

**N. B.** In this book all functions will be considered ; complex functions unless otherwise any other functions stated.

### 83. Independent and dependent variable of a function

Let  $w = f(z)$  be a function, then the variable  $z$  is called an independent variable and the variable  $w$  is called a dependent variable.

### 84. Value of a function :

Let  $w = f(z)$  be a function, then the value of this function at  $z = a$  is written  $f(a)$ .

### 85. Single-valued function :

A function  $w = f(z)$  is called a single-valued in a domain  $S$  if only one value of  $w$  corresponds to each value of  $z$  in  $S$ .

### 86. Multiple-valued function :

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A function  $w = f(z)$  is called a multiple-valued in a domain  $S$  if more than one value of  $w$  corresponds to each value of  $z$  in  $S$ .

Any multiple valued function can be considered as a collection of single-valued functions where each single-valued member is called a **branch** of the function.

**Example 64 :** If  $w = f(z) = z^2 + 2$ , then  $w$  is called a single-valued function of  $z$  since to each value of  $z$  there is only one value of  $w$ .

**Example 65 :** If  $w = f(z) = z^{1/2}$ , then  $w$  is called a multiple-valued function of  $z$  since to each value of  $z$  there are two values of  $w$ .

**Example 66 :** If  $w = f(z) = z^2$ , then  $f(1+i) = (1+i)^2$   
 $= 1 + 2i + i^2 = 1 + 2i - 1 - 2i.$

**87. Even function :** A function  $f(z)$  is called an even function if  $f(-z) = f(z)$ .

**Example 67 :** The function  $f(z) = z^2$  is an even function since  $f(-z) = (-z)^2 = z^2 = f(z)$ . Similarly,  $\cos z$ ,  $z^4 + z^2 + c$ , etc are even functions.

**88. Odd function :** A function  $f(z)$  is called an odd function if  $f(-z) = -f(z)$ .

**Example 68:** The function  $f(z) = z^3$  is an odd function since  $f(-z) = (-z)^3 = -z^3 = -f(z)$ . Similarly,  $\sin z$ ,  $\tan z$ ,  $z^3 + z$ , etc are odd functions.

**Example 69:** The functions  $\cos z + \sin z$ ,  $z^4 + z^3 + 5$ , etc are neither even nor odd.

**N. B.** Next we will consider all functions are single-valued function unless otherwise stated.

**89. Inverse function:** Let  $w = f(z)$  be a function, then we can consider  $z$  as a function of  $w$  and it is denoted by  $z = g(w) = f^{-1}(w)$ . Here the function  $f^{-1}$  is called the inverse function of  $f$ . The functions  $w = f(z)$  and  $w = f^{-1}(z)$  are inverse functions of each other.

✓ **90. Real and imaginary parts of  $w = f(z)$  corresponding to the complex variable  $z = x + iy$ .**

Let  $w = f(z) = u + iv$  be a single-valued function of  $z = x + iy$ .

Now replacing  $x + iy$  for  $z$ , we have  $u + iv = f(x + iy)$ .

Then equating real and imaginary parts we have  $u = u(x, y)$  and  $v = v(x, y)$ .

**Example 70:** If  $w = e^z$ , then  $u + iv = e^{x+iy}$   
 $= e^x(\cos y + i \sin y) \Rightarrow u = e^x \cos y = u(x, y)$  and  $v = e^x \sin y = v(x, y)$

✓ **91. The polynomial function:** A function of the form  $P(z) = a_0 z^n + a_1 z^{n-1} + \dots + a_{n-1} z + a_n$  is called a polynomial function of degree  $n$  where  $a_0 \neq 0$ ,  $a_1, a_2, \dots, a_n$  are complex constants and  $n$  is a positive integer.

**92. The rational algebraic function:** A function of the form  $w = \frac{P(z)}{Q(z)}$  is called a rational algebraic function where  $P(z)$  and  $Q(z)$  are polynomials.

**93. The exponential function:**

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A function of the form  $w = e^z = e^{x+iy} = e^x e^{iy} = e^x(\cos y + i \sin y)$  is called an exponential function where  $e = 2.71828 \dots$  is the natural base of logarithm.

It is clear that  $e^{z_1} e^{z_2} = e^{z_1+z_2}$  and

$$\frac{e^{z_1}}{e^{z_2}} = e^{z_1 - z_2}.$$

**94. Definition of  $a^z$ :** If  $a$  is real and positive, then  $a^z$  can be defined as follows:

$a^z = e^{z \ln a} = e^{z \log a}$  where  $\ln a$  or  $\log a$  is the natural logarithm of  $a$ .

**N. B.** In this book  $\ln$  and  $\log$  have the identical meaning but  $\log_a$  is not a natural logarithm if  $a \neq e$ .

**95. Natural logarithm of  $z$ :**

If  $z = e^w \Rightarrow w = \ln z$ , which is called the natural logarithm of  $z$ . The natural logarithm function is the inverse of the exponential function and it can be defined by

$w = \ln z = \log r + i(2k\pi + \theta)$  where

$z = r e^{i\theta} = r e^{i(2k\pi + \theta)}$  and  $k = 0, \pm 1, \pm 2, \dots$

It is clear that  $\ln z$  is a multiple-valued function.



**96. The principal value of  $\log z$ :**

The principal value or principal branch of  $\ln z$  is defined as  $\ln r + i\theta$  where  $z = r e^{i\theta}$  and  $0 \in [0, 2\pi[$  or  $0 \in ]-\pi, \pi]$  etc where the interval must be a length of  $2\pi$ .

**97. Definition of  $a^w$  if  $a$  is real:**

If  $a$  is real, then if  $z = a^w \Rightarrow w = \log_a z$

where  $a > 0$ ,  $a \neq 0, 1$  and  $a \neq e$ . Also in this case we have  $z = c^{w \ln a}$  and  $w = \log_a z = \frac{\ln z}{\ln a}$ .

**98. Trigonometric or circular functions in terms of exponential functions:**

The trigonometric or circular functions can be defined by the following:

$$(i) \sin z = \frac{e^{iz} - e^{-iz}}{2i} \quad \text{R. U. 76.} \quad (ii) \cos z = \frac{e^{iz} + e^{-iz}}{2}$$

$$(iii) \sec z = \frac{1}{\cos z} = \frac{2}{e^{iz} + e^{-iz}}, \quad (iv) \operatorname{cosec} z = \frac{1}{\sin z}$$

$$= \frac{2i}{e^{iz} - e^{-iz}}, \quad (v) \tan z = \frac{\sin z}{\cos z} = \frac{e^{iz} - e^{-iz}}{i(e^{iz} + e^{-iz})}$$

$$(vi) \cot z = \frac{\cos z}{\sin z} = \frac{i(e^{iz} + e^{-iz})}{e^{iz} - e^{-iz}}$$

**Example 71:** Show that:

$$(i) \sin^2 z + \cos^2 z = 1, \quad (ii) \sec^2 z = 1 + \tan^2 z, \quad (iii) \operatorname{cosec}^2 z$$

$$= 1 + \cot^2 z, \quad (iv) \sin(-z) = -\sin z, \quad (v) \cos(-z) = \cos z,$$

$$(vi) \tan(-z) = -\tan z, \quad (vii) \cot(-z) = -\cot z,$$

$$(viii) \sec(-z) = \sec z, \quad (ix) \operatorname{cosec}(-z) = -\operatorname{cosec} z,$$

$$(x) \sin(z_1 \pm z_2) = \sin z_1 \cos z_2 \pm \cos z_1 \sin z_2, \quad (xi) \cos(z_1 \pm z_2) = \cos z_1 \cos z_2 \mp \sin z_1 \sin z_2, \quad (xii) \tan(z_1 \pm z_2) = \frac{\tan z_1 \pm \tan z_2}{1 \mp \tan z_1 \tan z_2}, \quad (xiii) \cot(z_1 \pm z_2) = \frac{\cot z_1 \cot z_2 \mp 1}{\cot z_1 \pm \cot z_2}$$

**Solution:** Try yourself.

**99. Hyperbolic function:** The hyperbolic functions are defined by the following:

$$(i) \sinh z = \frac{e^z - e^{-z}}{2}, \quad \text{R. U. 76;} \quad (ii) \cosh z = \frac{e^z + e^{-z}}{2}$$

$$(iii) \operatorname{sech} z = \frac{1}{\cosh z} = \frac{2}{e^z + e^{-z}}, \quad (iv) \operatorname{cosech} z = \frac{1}{\sinh z}$$

$$= \frac{2}{e^z - e^{-z}}, \quad (v) \tanh z = \frac{\sinh z}{\cosh z} = \frac{e^z - e^{-z}}{e^z + e^{-z}},$$

$$(vi) \coth z = \frac{e^z + e^{-z}}{e^z - e^{-z}}$$

**Example 72:** Show that:

$$(i) \cosh^2 z - \sinh^2 z = 1, \quad (ii) \operatorname{sech}^2 z = 1 - \tanh^2 z,$$

$$(iii) \operatorname{cosech}^2 z = \coth^2 z - 1, \quad (iv) \sinh(-z) = -\sinh z,$$

$$(v) \cosh(-z) = \cosh z, \quad (vi) \tanh(-z) = -\tanh z,$$

$$(vii) \operatorname{sech}(-z) = \operatorname{sech} z, \quad (viii) \operatorname{cosech}(-z) = -\operatorname{cosech} z,$$

$$(ix) \coth(-z) = -\coth z,$$

$$(x) \sinh(z_1 \pm z_2) = \sinh z_1 \cosh z_2 \pm \cosh z_1 \sinh z_2$$

$$(xi) \cosh(z_1 \pm z_2) = \cosh z_1 \cosh z_2 \pm \sinh z_1 \sinh z_2,$$

$$(xii) \tanh(z_1 \pm z_2) = \frac{\tanh z_1 \pm \tanh z_2}{1 \pm \tanh z_1 \tanh z_2}$$

$$(xiii) \coth(z_1 \pm z_2) = \frac{\cosh z_2 \coth z_1 \pm 1}{\coth z_2 \pm \coth z_1}$$

**Solution:** Try yourself.

**100. Relation between the trigonometric or circular functions and the hyperbolic functions:**

- (i)  $\sin iz = i \sinh z \Rightarrow \sinh z = -i \sin iz$ ,  
 (ii)  $\cos iz = \cosh z$ , (iii)  $\tan iz = i \tanh z$   
 $\Rightarrow \tanh z = -i \tan iz$ , (iv)  $\operatorname{cosec} iz = -i \operatorname{cosech} z \Rightarrow$   
 $\operatorname{cosech} z = i \operatorname{cosec} iz$ , (vi)  $\sec iz = \operatorname{sech} z$ ,  
 (vii)  $\cot iz = -i \coth z \Rightarrow \coth z = i \cot iz$ ,  
 (ix)  $\sinh iz = i \sin z \Rightarrow \sin z = -i \sinh iz$   
 (x)  $\cosh iz = \cos z$ , (xi)  $\tanh iz = i \tan z \Rightarrow \tan z = -i \tanh iz$ .

**Example 73:** Show that: (i)  $\overline{\sin z} = \sin \bar{z}$  ;

(ii)  $\overline{\cos z} = \cos \bar{z}$  ; (iii)  $\overline{\tan z} = \tan \bar{z}$  ;

(iv)  $\overline{\operatorname{cosec} z} = \operatorname{cosec} \bar{z}$  . (v)  $\overline{\sec z} = \sec \bar{z}$  .

(vi)  $\overline{\cot z} = \cot \bar{z}$  .

**Solution:** (i) We have  $\sin z = \sin (x + iy)$

$$= \sin x \cosh y + i \cos x \sinh y \Rightarrow \sin z = \sin (x - iy) = \sin \bar{z}.$$

**Others:** Try yourself.

**Example 74:** Find all the roots of  $\sinh z = i$ .

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**Solution:** We have  $\sinh z = i \Rightarrow \frac{e^z - e^{-z}}{2} = i$

$$\Rightarrow e^{2z} - 2ie^z - 1 = 0 \Rightarrow e^z = \frac{2i \pm \sqrt{4i^2 + 4}}{2} = i \pm e^{\pi i/2}$$

$$= e^{\pi i/2} e^{2n\pi i} = e^{(2n+1/2)\pi i} \Rightarrow z = (2n + \frac{1}{2})\pi i \text{ where}$$

$$n = 0, \pm 1, \pm 2, \pm 3, \dots$$

**Example 75:** Show that  $\ln z = 2n\pi i + \frac{1}{2} \ln (x^2 + y^2) + i \tan^{-1} y/x$  where  $n = 0, \pm 1, \pm 2, \pm 3, \dots$  and the principal value =  $\frac{1}{2} \ln (x^2 + y^2) + i \tan^{-1} y/x$ .

**Solution 75:** Try yourself.

**101. Inverse trigonometric functions in terms of natural logarithms:**

The inverse trigonometric functions are multivalued functions which can be expressed in terms of natural logarithms as follows;

$$(i) \sin^{-1} z = \frac{1}{i} \ln (iz + \sqrt{1 - z^2}) + 2n\pi ;$$

$$(ii) \cos^{-1} z = \frac{1}{i} \ln (z + \sqrt{z^2 - 1}) + 2n\pi ;$$

$$(iii) \tan^{-1} z = \frac{1}{2i} \ln \left( \frac{1 + iz}{1 - iz} \right) + n\pi ;$$

$$(iv) \operatorname{cosec}^{-1} z = \frac{1}{i} \ln \left( \frac{i + \sqrt{z^2 - 1}}{z} \right) + 2n\pi i ;$$

$$(v) \sec^{-1} z = \frac{1}{i} \ln \left( \frac{1 + \sqrt{1 - z^2}}{z} \right) + 2n\pi ;$$

$$(vi) \cot^{-1} z = \frac{1}{2i} \ln \left( \frac{z + i}{z - i} \right) + n\pi,$$

where in each case  $n = 0, \pm 1, \pm 2, \pm 3, \dots$ ,

**N. B.** If  $n = 0$ , then the principal value can be obtained.

**102. Inverse hyperbolic functions in terms of natural logarithms:**

The inverse hyperbolic functions are multiple valued functions which can be expressed in terms of natural logarithms as follows:



$$(i) \sinh^{-1} z = \ln(z + \sqrt{z^2 + 1}) + 2n\pi i;$$

$$(ii) \cosh^{-1} z = \ln(z + \sqrt{z^2 - 1}) + 2n\pi i;$$

$$(iii) \tanh^{-1} z = \frac{1}{2} \ln \left( \frac{1+z}{1-z} \right) + n\pi i;$$

$$(iv) \operatorname{cosech}^{-1} z = \ln \left( \frac{1 + \sqrt{1+z^2}}{z} \right) + 2n\pi i;$$

$$(v) \operatorname{sech}^{-1} z = \ln \left( \frac{1 + \sqrt{1-z^2}}{z} \right) + 2n\pi i;$$

$$(vi) \coth^{-1} z = \frac{1}{2} \ln \left( \frac{z+1}{z-1} \right) + n\pi i,$$

where in each case  $n = 0, \pm 1, \pm 2, \pm 3, \dots$

**N.B.** If  $n=0$ , then the principal value can be obtained.

### 103. The functions of the forms $z^a$ and $f(z)^{g(z)}$ :

The function  $z^a$  is defined as  $z^a = e^{a \ln z}$ , where  $a$  may be complex. Again if  $f(z)$  and  $g(z)$  are two functions then the function  $f(z)^{g(z)}$  is defined as  $f(z)^{g(z)} = e^{g(z) \ln f(z)}$ . Generally, the functions  $e^z$  and  $f(z)^{g(z)}$  are multiple-valued functions.

### 104. Algebraic functions:

The function  $w=f(z)$  is called an algebraic function of  $z$  if  $w$  is a solution of the polynomial equation  $P_0(z)w^n + P_1(z)w^{n-1} + \dots + P_{n-1}(z)w + P_n(z) = 0 \dots (1)$  where  $P_0(z) \neq 0, P_1(z), \dots, P_n(z)$  are polynomial in  $z$  and  $n$  is a positive integer.

**Example 76:** The function  $w = f(z) = z^{1/2}$  is an algebraic function since it is a solution of the polynomial equation  $w^2 - z = 0$ .

### 105. Transcendental functions:

The function which is not algebraic is called transcendental i. e. any function which can not be expressed as a solution of (1).

**Example 77:** All trigonometric, hyperbolic, logarithmic, inverse trigonometric, inverse hyperbolic etc functions are transcendental functions.

### 106. Limit at a finite point:

Let  $f(z)$  be a single valued function which is defined in a neighbourhood of  $z=z_0$  with the possible exception of  $z=z_0$  itself.

Then  $f(z)$  is said to tend to the limit  $l$  as  $z$  tends to the value  $z_0$  if corresponding to any positive number  $\epsilon$  (however small) a positive number  $\delta$  (which usually depends on  $\epsilon$ ) can be found such that  $|f(z) - l| < \epsilon$  whenever  $0 < |z - z_0| < \delta$  and it is denoted by  $\lim_{z \rightarrow z_0} f(z) = l$ .

**N.B.** In above the limit  $l$  is independent of the path by which  $z$  tends to  $z_0$ .

Also, the limit  $l$  has not necessarily the same value as  $f(z_0)$ .

**107. Theorem 38:** If  $\lim_{z \rightarrow z_0} f(z)$  exists, then it must be

unique.

**Proof:** Try yourself.

### 108. Limit at infinity:

The single valued function  $f(z)$  is said to tend to the limit  $l$  as  $z$  tends to infinity if corresponding to any positive number  $\epsilon$  (however small) a positive number  $N$  can be found such that

$|f(z) - l| < \epsilon$  whenever  $|z| > N$  and it is denoted by

$$\lim_{n \rightarrow \infty} f(z) = l.$$

### 109. Infinite limit:

The single valued function  $f(z)$  is said to tend to the limit infinity as  $z$  tends to  $z_0$  if corresponding to any positive number  $N$  (however large) a positive number  $\delta$  can be found such that  $|f(z)| > N$  whenever  $|z - z_0| < \delta$  and it is denoted by

$$\lim_{z \rightarrow z_0} f(z) = \infty.$$

### 110. Four fundamental theorems on limit:

**Theorems 39, 40, 41 and 42:**

If  $\lim_{z \rightarrow z_0} f(z)$  and  $\lim_{z \rightarrow z_0} g(z)$  exist, then

$$39. \lim_{z \rightarrow z_0} \{f(z) + g(z)\} = \lim_{z \rightarrow z_0} f(z) + \lim_{z \rightarrow z_0} g(z),$$

$$40. \lim_{z \rightarrow z_0} \{f(z) - g(z)\} = \lim_{z \rightarrow z_0} f(z) - \lim_{z \rightarrow z_0} g(z),$$

$$41. \lim_{z \rightarrow z_0} \{f(z) g(z)\} = \left\{ \lim_{z \rightarrow z_0} f(z) \right\} \left\{ \lim_{z \rightarrow z_0} g(z) \right\},$$

$$42. \lim_{z \rightarrow z_0} \{f(z)/g(z)\} = \frac{\lim_{z \rightarrow z_0} f(z)}{\lim_{z \rightarrow z_0} g(z)} \text{ where } \lim_{z \rightarrow z_0} g(z) \neq 0.$$

**Proofs:** Try yourself.

**Example 78:** Show that  $\lim_{z \rightarrow 0} \frac{z}{z}$  does not exist.

**Solution:** We have  $z = x + iy$  and  $\bar{z} = x - iy$ . If  $z \rightarrow 0$ , then

along the  $x$ -axis:  $y = 0$  and  $x \rightarrow 0$ , so the required limit is

$$\lim_{z \rightarrow 0} \frac{z}{\bar{z}} = \lim_{x \rightarrow 0} \frac{x}{x} = 1.$$

Again if  $z \rightarrow 0$ , then along the  $y$ -axis:  $x = 0$  and  $y \rightarrow 0$ ,

$$\text{so the required limit is } \lim_{z \rightarrow 0} \frac{z}{\bar{z}} = \lim_{y \rightarrow 0} \frac{-iy}{iy} = -1.$$

Thus the two approaches are not equal and the limit does not exist.

### 111. Continuity:

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The single valued function  $f(z)$  is said to be continuous at the point  $z = z_0$  if  $f(z_0)$  has a definite value and if  $\lim_{z \rightarrow z_0} f(z) = f(z_0)$ .

$z \rightarrow z_0$

**Second definition:** The single-valued function  $f(z)$  is said to be continuous at the point  $z = z_0$  if for any  $\epsilon > 0$  we can find  $\delta > 0$  such that  $|f(z) - f(z_0)| < \epsilon$  whenever  $|z - z_0| < \delta$ .

**112. Discontinuity:** The function  $f(z)$  is said to be discontinuous at the point  $z = z_0$  if  $f(z)$  fails to be continuous at  $z = z_0$ .

**113. Removal discontinuity:** The function  $f(z)$  is said to be removal discontinuous at  $z = z_0$  if  $f(z)$  has a definite limit at  $z = z_0$  but is not equal to  $f(z_0)$ .

**114. Continuity at infinity:** The continuity of  $f(z)$  at  $z = \infty$  can be examined by the continuity of  $f(1/w)$  at  $w = 0$  by replacing  $z = 1/w$  in  $f(z)$ .

### 115. Continuity in a region:

A function  $f(z)$  is said to be continuous in a region  $R$  if it is continuous at all points of the region  $R$ .



**116. Four fundamental theorems on continuity :**

**Theorems 43, 44, 45 and 46 :** If  $f(z)$  and  $g(z)$  are continuous at  $z = z_0$ , then the following functions are continuous at  $z = z_0$ .

- (43)  $f(z) + g(z)$ ; (44)  $f(z) - g(z)$ ; (45)  $f(z)g(z)$  and  
(46)  $f(z)/g(z)$  where  $g(z_0) \neq 0$ .

**Proofs :** Try yourself.

**117. Theorem 47 :** Every polynomial functions are continuous in a finite region.

**Proof :** Try yourself.

**118. Theorem 48 :** If  $f(z)$  is continuous and has the value  $f(z_1)$  at  $z = z_1$ . Again if  $\phi(z)$  is continuous at  $z = f(z_1)$ , then  $\phi(f(z))$  is continuous at  $z = z_1$ .

**Proof :** Try yourself.

**119. Theorem 49 :** If  $w = f(z)$  is continuous at the point  $z = z_0$  and  $z = g(\xi)$  is continuous at  $\xi = \xi_0$  and if  $\xi_0 = f(z_0)$  then the composite function or the function of function  $w = g(f(z))$  is continuous at  $z = z_0$ .

**Proof :** Try yourself.

**120. Theorem 50 :** If  $f(z)$  is continuous in a closed region  $R$  and if it is bounded in  $R$  i. e. if there exists a real constant  $M$  such that  $|f(z)| < M$  for all points  $z$  in the region  $R$ .

**Proof :** Try yourself.

**121. Theorem 51 :** The real and imaginary parts of a continuous function  $f(z)$  are continuous.

**Proof :** Try yourself.

**Example 79 :** The functions  $e^z$ ,  $\sin z$  and  $\cos z$  are continuous in every finite region.

**Solution :** Try yourself.

**122. Uniform continuity :** A function  $f(z)$  is said to be uniformly continuous in a region  $R$  if corresponding to any  $\epsilon > 0$  we can find  $\delta > 0$  (which is a function of  $\epsilon$  only) such that  $|f(z) - f(z_0)| < \epsilon$  whenever  $|z - z_0| < \delta$  for every point  $z_0$  in the region  $R$ .

**N. B.** In continuity,  $\delta$  depend on both  $\epsilon$  and the particular point  $z_0$ . But in uniform continuity,  $\delta$  depends only on  $\epsilon$ .

**Second definition :** A function  $f(z)$  is said to be uniformly continuous in a region  $R$  if for any  $\epsilon > 0$  we can find  $\delta > 0$  such that  $|f(z_1) - f(z_2)| < \epsilon$  whenever  $|z_1 - z_2| < \delta$  for every points  $z_1$  and  $z_2$  in the region  $R$ .

**123. Theorem 52 :** If  $f(z)$  is continuous in a closed region  $R$ , then it is uniformly continuous in  $R$ .

**Proof :** Try yourself.

**Example 80 :** If  $f(z) = z^2$  then show that

(i)  $\lim_{z \rightarrow a} f(z) = a^2$ ;

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(ii)  $f(z)$  is continuous at  $z = a$ ;

(iii)  $f(z)$  is uniformly continuous in the region  $|z| < 1$ .

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**Solution :** (i) : We have to show that given any  $\epsilon > 0$ , we can find  $\delta > 0$  such that  $|z^2 - a^2| < \epsilon$  whenever  $0 < |z - a| < \delta$ . Now if  $\delta \leq 1$ , then  $|z - a| < \delta \Rightarrow |z^2 - a^2| = |z - a| |z + a| = |z - a| |(z - a) + 2a| < |z - a| (|z - a| + |2a|) < \delta(1 + 2|a|)$ . Now taking  $\delta$  as  $\epsilon/(1 + 2|a|)$  which ever is

smaller. Thus  $|z^2 - a^2| < \epsilon$  whenever  $0 < |z - a| < \delta$  and we have  $\lim_{z \rightarrow a} f(z) = a^2$ .

(ii): By (i),  $\lim_{z \rightarrow a} f(z) = a^2$ . Again we have  $f(a) = a^2$ . Thus

$\lim_{z \rightarrow a} f(z) = f(a) \Rightarrow f(z)$  is continuous at  $z = a$ .

(iii) We have to show that given any  $\epsilon > 0$ , we can find  $\delta > 0$  such that  $|z^2 - a^2| < \epsilon$  when  $|z - a| < \delta$  where  $\delta$  is a function of  $\epsilon$  only.

Suppose  $z$  and  $a$  are any two point in  $|z| < 1$ , then

$$|z^2 - a^2| = |z - a||z + a| \leq |z - a|(|z| + |a|) \\ < 2|z - a| \quad \dots (1). \text{ Now if } |z - a| < \delta, \text{ then (1)} \\ \Rightarrow |z^2 - a^2| < 2\delta \Rightarrow |z^2 - a^2| < \epsilon \text{ choosing } \delta = \epsilon/2. \\ \text{Thus } |z^2 - a^2| < \epsilon \text{ when } |z - a| < \delta.$$

Hence the given function is uniformly continuous in the region  $|z| < 1$ .

**Example 81:** Show that  $f(z) = 1/z$  is not uniformly continuous in the region  $|z| < 1$ .

**Solution:** We consider  $f(z)$  is uniformly continuous in the region  $|z| < 1$ .

Then for any  $\epsilon > 0$  it is possible to find  $\delta$  which lies between 0 and 1 such that  $|f(z) - f(a)| < \epsilon$  when  $|z - a| < \delta$  for all  $z$  and  $a$  in the region  $|z| < 1$ .

$$\text{Let } z = \delta \text{ and } a = \frac{\delta}{1+\epsilon} \text{ then } |z - a| = \left| \delta - \frac{\delta}{1+\epsilon} \right| \\ = \left| \frac{\delta + \delta\epsilon - \delta}{1+\epsilon} \right| = \frac{\epsilon}{1+\epsilon} \delta < \delta.$$

$$\text{But } \left| \frac{1}{z} - \frac{1}{a} \right| = \left| \frac{1}{\delta} - \frac{1+\epsilon}{\delta} \right| = \left| \frac{-\epsilon}{\delta} \right| = \frac{\epsilon}{\delta} > \epsilon \text{ since we} \\ \text{have considered } 0 < \delta < 1.$$

Thus we have a contradiction and the given function is not uniformly continuous in  $|z| < 1$ .

### 124 Complex sequence:

A complex sequence  $\langle f(n) \rangle$  or  $\langle u_n \rangle$  is a function whose domain is the set of natural numbers  $N$  and range is the subset of the set of complex numbers  $C$ . In this book, by a sequence we will mean the complex sequence.

The  $n$ th term of the sequence  $\langle f(n) \rangle$  or  $\langle u_n \rangle$  is  $f(n)$  or  $u_n$ .

**Example 82:**  $\langle i^n \rangle = \langle i, i^2, i^3, i^4, \dots \rangle$  is a sequence.

### 125 Limit of a sequence:

A number  $l$  is said to be the limit of the sequence  $\langle u_n \rangle$  if for any positive number  $\epsilon$  we can determine a positive number  $N$  (depending on  $\epsilon$ ) such that  $|u_n - l| < \epsilon$  for all  $n > N$  and it is denoted by  $\lim_{n \rightarrow \infty} u_n = l$ .

### 126 Convergent sequence:

If the limit of the sequence  $\langle u_n \rangle$  exists, then the sequence is called convergent.

**127 Divergent sequence:** If the limit of the sequence  $\langle u_n \rangle$  does not exist, then the sequence is called divergent.

**128 Theorem 53:** If  $\lim_{n \rightarrow \infty} u_n = l$ , where  $l$  is finite then it

must be unique

**Proof:** Try yourself.

**129 Four fundamental theorems on limits of sequences:**



**Theorems 54, 55, 56 and 57:** If the sequences  $\langle a_n \rangle$  and  $\langle b_n \rangle$  both are convergent, then

$$54. \lim_{n \rightarrow \infty} (a_n + b_n) = \lim_{n \rightarrow \infty} a_n + \lim_{n \rightarrow \infty} b_n$$

$$55. \lim_{n \rightarrow \infty} (a_n - b_n) = \lim_{n \rightarrow \infty} a_n - \lim_{n \rightarrow \infty} b_n$$

$$56. \lim_{n \rightarrow \infty} (a_n b_n) = \left( \lim_{n \rightarrow \infty} a_n \right) \left( \lim_{n \rightarrow \infty} b_n \right)$$

$$57. \lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \frac{\lim_{n \rightarrow \infty} a_n}{\lim_{n \rightarrow \infty} b_n} \quad \text{where } \lim_{n \rightarrow \infty} b_n \neq 0.$$

**Proofs:** Try yourself.

**130. Infinite series:** Let  $\langle u_n \rangle$  be a sequence, then

$$\sum_{n=1}^{\infty} u_n = u_1 + u_2 + u_3 + \dots \quad \text{is called an infinite series.}$$

**Example 83:**  $1 + z + z^2 + z^3 + \dots$  is an infinite series.

**131. nth partial sum**

Let  $\langle u_n \rangle$  be a sequence. Suppose  $S_1 = u_1$ ,  $S_2 = u_1 + u_2$ ,  $S_3 = u_1 + u_2 + u_3$ , ...,  $S_n = u_1 + u_2 + u_3 + \dots + u_n$ , where  $S_n$  is called the  $n$ th partial sum of the first  $n$  terms of the sequence  $\langle u_n \rangle$ .

If  $\lim_{n \rightarrow \infty} S_n = S$  exists, then the series  $\sum_{n=1}^{\infty} u_n$  is called **convergent** and  $S$  is called its sum. If it is not convergent, then it is called **divergent**.

**132. Theorem 58:** If the series  $u_1 + u_2 + u_3 + \dots$  is convergent, then  $\lim_{n \rightarrow \infty} u_n = 0$ .

**Proof:** Try yourself.

**Example 84:** Show that  $1 + z + z^2 + z^3 + \dots$

$$= \frac{1}{1-z} \quad \text{if } |z| < 1.$$

**Solution:** Try yourself.

**133. Theorem 59:** If  $\lim_{n \rightarrow \infty} z_n = l$ , then show that

$$\lim_{n \rightarrow \infty} \operatorname{Re} \{z_n\} = \operatorname{Re} \{l\} \quad \text{and} \quad \lim_{n \rightarrow \infty} \operatorname{Im} \{z_n\} = \operatorname{Im} \{l\}.$$

**Proof:** Try yourself.

**Example 85:** Show that if  $|a| < 1$ , then

$$(i) \sum_{n=0}^{\infty} a^n \cos n\theta = \frac{1 - a \cos \theta}{1 - 2a \cos \theta + a^2};$$

$$(ii) \sum_{n=1}^{\infty} a^n \sin n\theta = \frac{a \sin \theta}{1 - 2a \cos \theta + a^2}.$$

**Solution:** Try yourself.