MATHS340: Real and Complex Calculus Tutorial 12 ${\it AceNighJohn}$

- 1. Determine all the singular points of the following functions and say whether they are poles or essential singularities. If a singularity is a pole, give its order.
 - (a) $f(z) = \frac{e^z 1}{z^3}$
 - (b) $f(z) = \cos(1/z)$
 - (c) $f(z) = \frac{1}{1+1/(1+z)}$
 - (d) $f(z) = \frac{z}{(\sin(z))^3}$

Solution:

- (a) z = 0 is a singular point. Denote $P(z) = e^z 1$ and $Q(z) = z^3$. P(z) is of order 1 at z = 0. Q(z) is of order 3 at z = 0.
- Thus, f(z) is of order 2 at z = 0. z = 0 is a pole of order 2.
- (b) z = 0 is a singular point.

Using a Taylor series expansion,

$$\cos(1/z) = 1 - \frac{(1/z)^2}{2} + \frac{(1/z)^4}{4!} + \dots = 1 - \frac{1}{2z^2} + \frac{1}{24z^4} + \dots$$

Thus, f(z) is an essential singularity

(c)

$$\frac{1}{1+1/(1+z)} = \frac{1}{\frac{z+2}{z+1}} = \frac{z+1}{z+2} = \frac{P(z)}{Q(z)}$$

z = -2 is a singular point.

P(z) is of order 0 at z = -2. Q(z) is of order 1 at z = -2.

Thus, f(z) is of order 1 at z = -2. z = -2 is a simple pole.

(d) $z = \pi k, k \in \mathbb{Z}$ are all singular points.

Denote P(z) = z and $Q(z) = \sin^3(z)$.

Q(z) is of order 3 for $z = \pi k, k \in \mathbb{Z}$.

For k = 0, we have z = 0, so P(z) is of order 1 at z = 0.

For $k \neq 0$, P(z) is of order 0 at $z = \pi k$, $k \in \mathbb{Z} \setminus \{0\}$.

Thus, z=0 is a pole of order 2 and $z=\pi k,\,k\in\mathbb{Z}\setminus\{0\}$ is a pole of order 3.

2. Use the residue theorem to evaluate

$$\int_0^\infty \frac{x^2}{x^4 + 1} \ dx$$

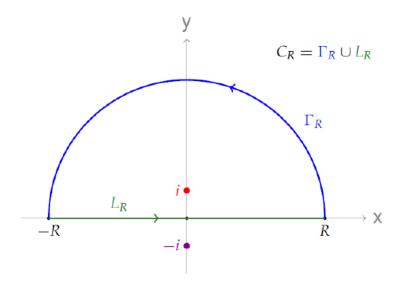
Solution:

Notice that the integrand is an even function.

$$\int_0^\infty \frac{x^2}{x^4 + 1} \ dx = \frac{1}{2} \int_{-\infty}^\infty \frac{x^2}{x^4 + 1} \ dx$$

Furthermore,

$$\int_{-\infty}^{\infty} \frac{x^2}{x^4 + 1} \ dx = \lim_{R \to \infty} \int_{L_R} \frac{z^2}{z^4 + 1} \ dz$$



Let
$$f(z) = \frac{z^2}{z^4 + 1}$$
,

$$\oint_{C_R} f(z) \ dz = \int_{\Gamma_R} f(z) \ dz + \int_{L_R} f(z) \ dz$$

We need to find the singular points of f(z), i.e. when $z^4 + 1 = 0$.

$$z^4 = -1 = e^{i(\pi + 2\pi k)}$$

 $z = e^{\frac{1}{4}i(\pi + 2\pi k)}$, where we have 4 distinct roots for k = 0, 1, 2, 3.

$$z_1 = e^{\frac{\pi}{4}i} = \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{2}}i, \ z_2 = e^{\frac{3\pi}{4}i} = -\frac{1}{\sqrt{2}} + \frac{1}{\sqrt{2}}i$$
$$z_3 = e^{\frac{5\pi}{4}i} = -\frac{1}{\sqrt{2}} - \frac{1}{\sqrt{2}}i, \ z_4 = e^{\frac{7\pi}{4}i} = \frac{1}{\sqrt{2}} - \frac{1}{\sqrt{2}}i$$

The easiest way to convert from Euler form to Cartesian form in an exam is to draw a Argand diagram.

Only z_1 and z_2 lie inside C. z_3 and z_4 lie outside C. By Residue theorem, we obtain:

$$\oint_{C_R} f(z) dz = \oint_{C_R} \frac{z^2}{(z - z_1)(z - z_2)(z - z_3)(z - z_4)} dz = 2\pi i \left(\operatorname{Res}_{z_1} f(z) + \operatorname{Res}_{z_2} f(z) \right)$$

$$\operatorname{Res}_{z_1} = \lim_{z \to z_1} f(z)(z - z_1) = \lim_{z \to z_1} \frac{z^2}{(z - z_2)(z - z_3)(z - z_4)} = \frac{1}{2\sqrt{2}(1 + i)}$$

$$\operatorname{Res}_{z_2} = \lim_{z \to z_2} f(z)(z - z_2) = \lim_{z \to z_1} \frac{z^2}{(z - z_1)(z - z_3)(z - z_4)} = \frac{1}{2\sqrt{2}(-1 + i)}$$

Thus,

$$\oint_{C_R} f(z) \ dz = 2\pi i \left(\frac{1}{2\sqrt{2}(1+i)} + \frac{1}{2\sqrt{2}(-1+i)} \right) = \frac{\pi}{\sqrt{2}}$$

By the reverse triangle inequality, we have: $|z^4 + 1| \ge |z^4| - 1$

$$\begin{split} \left| \int_{\Gamma_R} f(z) \ dz \right| &\leq \int_{\Gamma_R} |f(z)| \ dz = \int_{\Gamma_R} \frac{\left|z^2\right|}{|z^4 + 1|} \ dz \leq \int_{\Gamma_R} \frac{\left|z^2\right|}{|z^4| - 1} \ dz = \int_{\Gamma_R} \frac{R^2}{R^4 - 1} \ dz \\ &= \frac{R^2}{R^4 - 1} \int_{\Gamma_R} dz = \frac{R^2}{R^4 - 1} \pi R = \frac{\pi R^3}{R^4 - 1} = \frac{\frac{\pi}{R}}{1 - \frac{1}{R^4}} \end{split}$$

By squeeze theorem,

$$0 \le \lim_{R \to \infty} \left| \int_{\Gamma_R} f(z) \ dz \right| \le \lim_{R \to \infty} \frac{\frac{\pi}{R}}{1 - \frac{1}{R^4}} = 0$$

Hence,

$$\int_{\Gamma_R} f(z) \ dz = 0$$

So,

$$\begin{split} \frac{\pi}{\sqrt{2}} &= \lim_{R \to \infty} \left| \int_{C_R} f(z) \ dz \right| = \lim_{R \to \infty} \left[\int_{\Gamma_R} f(z) \ dz + \int_{L_R} f(z) \ dz \right] = 0 + \int_{-\infty}^{\infty} \frac{x^2}{x^4 + 1} \ dx \\ &= \int_{-\infty}^{\infty} \frac{x^2}{x^4 + 1} \ dx \end{split}$$

Finally,

$$\int_0^\infty \frac{x^2}{x^4 + 1} \ dx = \frac{\pi}{2\sqrt{2}}$$

3. Use the residue theorem to evaluate

$$\int_0^{2\pi} (\cos \theta)^6 d\theta$$

Solution:

$$\cos\,\theta = \frac{e^{i\theta} + e^{-i\theta}}{2} = \frac{z+z^{-1}}{2} = \frac{z^2+1}{2z}, \text{ where } z = e^{i\theta}$$

$$dz = ie^{i\theta} \ d\theta = iz \ d\theta$$

Let C be the unit circle, i.e. C: |z| = 1.

$$\int_0^{2\pi} (\cos \theta)^6 \ d\theta = \oint_C \left(\frac{z^2 + 1}{2z}\right)^6 \frac{1}{iz} \ dz = \frac{-i}{2^6} \oint_C \frac{(z^2 + 1)^6}{z^7} \ dz = \frac{-i}{2^6} 2\pi i \operatorname{Res}_0 \left(\frac{(z^2 + 1)^6}{z^7}\right)$$

z=0 is a pole of order 7. Therefore

Res₀
$$\left(\frac{(z^2+1)^6}{z^7}\right) = \frac{1}{6!} \lim_{z \to 0} \frac{d^6}{dz^6} \left((z^2+1)^6\right) = 20$$

Hence,

$$\int_0^{2\pi} (\cos \theta)^6 \ d\theta = \frac{-i}{2^6} 2\pi i \times 20 = \frac{5\pi}{8}$$