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closure properties of Cauchy-Riemann equations

 ${\bf Canonical\ name} \quad {\bf Closure Properties Of Cauchy Riemann Equations}$

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The set of solutions of the Cauchy-Riemann equations is closed under a surprisingly large number of operations. For convenience, let us introduce the notational conventions that f and g are complex functions with f(x+iy) = u(x,y) + iv(x,y) and g(x+iy) = p(x,y) + iq(x,y). Let D and D' denote open subsets of the complex plane.

Theorem 1. If $f: D \to \mathbb{C}$ and $g: D \to \mathbb{C}$ satisfy the Cauchy-Riemann equations, so does f+g. Furthermore, if $z \in \mathbb{C}$, then zf satisfies the Cauchy-Riemann equations.

Proof. This is an immediate consequence of the linearity of derivatives. \Box

Theorem 2. If $f: D \to \mathbb{C}$ and $g: D \to \mathbb{C}$ satisfy the Cauchy-Riemann equations, so does $f \cdot g$.

Proof. Letting h and k denote the real and imaginary parts of $f \cdot g$ respectively, we have

$$\frac{\partial h}{\partial x} - \frac{\partial k}{\partial y} &= \frac{\partial}{\partial x} (up - vq) - \frac{\partial}{\partial y} (uq + vp)
&= u \frac{\partial p}{\partial x} + p \frac{\partial u}{\partial x} - v \frac{\partial q}{\partial x} - q \frac{\partial v}{\partial x} - u \frac{\partial q}{\partial y} - q \frac{\partial u}{\partial y} - v \frac{\partial p}{\partial y} - p \frac{\partial v}{\partial y}
&= u \left(\frac{\partial p}{\partial x} - \frac{\partial q}{\partial y} \right) - v \left(\frac{\partial p}{\partial y} + \frac{\partial q}{\partial x} \right) + p \left(\frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} \right) - q \left(\frac{\partial u}{\partial y} + \frac{\partial v}{\partial x} \right) = 0$$

and

$$\begin{split} \frac{\partial h}{\partial y} + \frac{\partial k}{\partial x} &= \frac{\partial}{\partial y} \left(up - vq \right) + \frac{\partial}{\partial x} \left(uq + vp \right) \\ &= u \frac{\partial p}{\partial y} + p \frac{\partial u}{\partial y} - v \frac{\partial q}{\partial y} - q \frac{\partial v}{\partial y} + u \frac{\partial q}{\partial x} + q \frac{\partial u}{\partial x} + v \frac{\partial p}{\partial x} + p \frac{\partial v}{\partial x} \\ &= u \left(\frac{\partial p}{\partial y} + \frac{\partial q}{\partial x} \right) + v \left(\frac{\partial p}{\partial x} - \frac{\partial q}{\partial y} \right) + p \left(\frac{\partial u}{\partial y} + \frac{\partial v}{\partial x} \right) + q \left(\frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} \right) = 0. \end{split}$$

Theorem 3. If $f: D \to D'$ and $g: D' \to \mathbb{C}$ satisfy the Cauchy-Riemann equations, so does $f \circ g$.

Proof. Letting h and k denote the real and imaginary parts of $f \circ g$ respectively, we have

$$\begin{split} \frac{\partial h}{\partial x} - \frac{\partial k}{\partial y} &= \frac{\partial}{\partial x} u(p(x,y), q(x,y)) - \frac{\partial}{\partial y} v(p(x,y), q(x,y)) \\ &= \frac{\partial u}{\partial p} \frac{\partial p}{\partial x} + \frac{\partial u}{\partial q} \frac{\partial q}{\partial x} - \frac{\partial v}{\partial p} \frac{\partial p}{\partial y} - \frac{\partial v}{\partial q} \frac{\partial q}{\partial y} \\ &= \frac{\partial u}{\partial p} \left(\frac{\partial p}{\partial x} - \frac{\partial q}{\partial y} \right) + \frac{\partial q}{\partial y} \left(\frac{\partial u}{\partial p} - \frac{\partial v}{\partial q} \right) + \frac{\partial u}{\partial q} \left(\frac{\partial p}{\partial y} + \frac{\partial q}{\partial x} \right) - \frac{\partial p}{\partial y} \left(\frac{\partial u}{\partial q} + \frac{\partial v}{\partial p} \right) = 0 \end{split}$$

and

$$\begin{split} \frac{\partial h}{\partial y} + \frac{\partial k}{\partial x} &= \frac{\partial}{\partial y} u(p(x,y), q(x,y)) + \frac{\partial}{\partial x} v(p(x,y), q(x,y)) \\ &= \frac{\partial u}{\partial p} \frac{\partial p}{\partial y} + \frac{\partial u}{\partial q} \frac{\partial q}{\partial y} + \frac{\partial v}{\partial p} \frac{\partial p}{\partial x} + \frac{\partial v}{\partial q} \frac{\partial q}{\partial x} \\ &= \frac{\partial u}{\partial p} \left(\frac{\partial p}{\partial y} + \frac{\partial q}{\partial x} \right) - \frac{\partial q}{\partial x} \left(\frac{\partial u}{\partial p} - \frac{\partial v}{\partial q} \right) - \frac{\partial u}{\partial q} \left(\frac{\partial p}{\partial x} - \frac{\partial q}{\partial y} \right) + \frac{\partial p}{\partial x} \left(\frac{\partial u}{\partial q} + \frac{\partial v}{\partial p} \right) = 0 \end{split}$$

Theorem 4. If $f: D \to \mathbb{C}$ satisfies the Cauchy-Riemann equations, and has non-vanishing Jacobian, then f^{-1} also satisfies the Cauchy-Riemann equations.

Proof. Let us denote the real and imaginary parts of f^{-1} as h and k, respectively. Then, by definition of inverse function, we have

$$u(h(x,y), k(x,y)) = x$$
$$v(h(x,y), k(x,y)) = y.$$

Taking derivatives,

$$\begin{split} \frac{\partial u}{\partial h} \frac{\partial h}{\partial x} + \frac{\partial u}{\partial k} \frac{\partial k}{\partial x} &= 1 \\ \frac{\partial u}{\partial h} \frac{\partial h}{\partial y} + \frac{\partial u}{\partial k} \frac{\partial k}{\partial y} &= 0 \\ \frac{\partial v}{\partial h} \frac{\partial h}{\partial x} + \frac{\partial v}{\partial k} \frac{\partial k}{\partial x} &= 0 \\ \frac{\partial v}{\partial h} \frac{\partial h}{\partial y} + \frac{\partial v}{\partial k} \frac{\partial k}{\partial y} &= 1 \end{split}$$

By the Cauchy-Riemann equations, $\partial u/\partial h = \partial v/\partial k$ and $\partial u/\partial k = -\partial v/\partial h$. Using these relations to re-express the derivatives of u as derivatives of v, then subtracting the fourth equation form the first equation and adding the second and third equations, we obtain

$$\frac{\partial u}{\partial h} \left(\frac{\partial h}{\partial x} - \frac{\partial k}{\partial y} \right) + \frac{\partial u}{\partial k} \left(\frac{\partial h}{\partial y} + \frac{\partial k}{\partial x} \right) = 0$$

$$\frac{\partial u}{\partial h} \left(\frac{\partial h}{\partial y} + \frac{\partial k}{\partial x} \right) - \frac{\partial u}{\partial k} \left(\frac{\partial h}{\partial x} - \frac{\partial k}{\partial y} \right) = 0.$$

With a little algebraic manipulation, we may conclude

$$\left(\left(\frac{\partial u}{\partial h} \right)^2 + \left(\frac{\partial u}{\partial k} \right)^2 \right) \left(\frac{\partial h}{\partial y} + \frac{\partial k}{\partial x} \right) = 0$$

$$\left(\left(\frac{\partial u}{\partial h} \right)^2 + \left(\frac{\partial u}{\partial k} \right)^2 \right) \left(\frac{\partial h}{\partial x} - \frac{\partial k}{\partial y} \right) = 0.$$

Note that, by the Cauchy-Riemann equations, the Jacobian of f equals the common prefactor of these equations:

$$\frac{\partial(u,v)}{\partial(h,k)} = \frac{\partial u}{\partial h}\frac{\partial v}{\partial k} - \frac{\partial u}{\partial k}\frac{\partial v}{\partial h} = \left(\frac{\partial u}{\partial h}\right)^2 + \left(\frac{\partial u}{\partial k}\right)^2$$

Hence, by assumptions, this quantity differs from zero and we may cancel it to obtain the Cauchy-Riemann equations for f^{-1} .