NATIONAL UNIVERSITY OF SINGAPORE MATHEMATICS SOCIETY

PAST YEAR PAPER SOLUTIONS

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MA3111 Complex Analysis I

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Question 1

(a) Let z = x + iy and f(z = x + iy) = u(x, y) + iv(x, y), where x and y represent the real and imaginary parts of z respectively, and u and v are real-valued functions in x and y. Then we have

$$f(z) = |z|^2 + i (\operatorname{Re} z)^2 + i (\operatorname{Im} z)^3 + 4\overline{z}$$

= $x^2 + y^2 + ix^2 + iy^3 + 4(x - iy)$
= $x^2 + 4x + y^2 + i(x^2 + y^3 - 4y)$.

This implies that $u(x,y) = x^2 + 4x + y^2$ and $v(x,y) = x^2 + y^3 - 4y$, from which we would get

$$u_x = 2x + 4$$
, $u_y = 2y$, $v_x = 2x$ and $v_y = 3y^2 - 4$.

Notice that the partial derivatives u_x , u_y , v_x and v_y are continuous on \mathbb{C} . Thus, at the points where f is differentiable, it must satisfy the Cauchy-Riemann equations. Therefore, we have

$$\begin{cases} u_x = v_y, \\ u_y = -v_x \end{cases} \Rightarrow \begin{cases} 2x + 4 = 3y^2 - 4, \\ 2y = -2x \end{cases} \Rightarrow \begin{cases} 3y^2 + 2y - 8 = 0. \end{cases}$$

This gives us y=-2 or $y=\frac{4}{3}$, or equivalently, z=2-2i or $z=-\frac{4}{3}+\frac{4}{3}i$. At z=2-2i, we have

$$f'(z) = u_x + iv_x$$

= $[2(2) + 4] + i[2(2)] = 8 + 4i.$

At $z = -\frac{4}{3} + \frac{4}{3}i$, we have

$$f'(z) = u_x + iv_x$$

= $\left[2\left(-\frac{4}{3}\right) + 4\right] + i\left[2\left(-\frac{4}{3}\right)\right] = \frac{4}{3} - \frac{8}{3}i.$

(b) We shall prove that the given inequality is true. By the Estimation Lemma, we have

$$\begin{split} \left| \int_{\gamma} \frac{(\bar{z}^2 + 5)e^{iz}}{e^{\bar{z}} - z} \, dz \right| & \leq \quad \ell(\gamma) \cdot \sup_{z \in \gamma} \left| \frac{(\bar{z}^2 + 5)e^{iz}}{e^{\bar{z}} - z} \right| \\ & \leq \quad \ell(\gamma) \cdot \sup_{z \in \gamma} \left| \bar{z}^2 + 5 \right| \cdot \sup_{z \in \gamma} \left| e^{iz} \right| \cdot \sup_{z \in \gamma} \left| \frac{1}{e^{\bar{z}} - z} \right| \\ & = \quad \ell(\gamma) \cdot \sup_{z \in \gamma} \left| \bar{z}^2 + 5 \right| \cdot \sup_{z \in \gamma} \left| e^{iz} \right| \cdot \frac{1}{\inf_{z \in \gamma} \left| e^{\bar{z}} - z \right|}, \end{split}$$

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where $\ell(\gamma)$ denotes the length of the closed contour γ . Now, we have

$$\begin{array}{rcl} \ell(\gamma) & = & 2(2+3) = 10, \\ \sup_{z \in \gamma} \left| \bar{z}^2 + 5 \right| & \leq & \sup_{z \in \gamma} |z|^2 + 5 \\ & = & |4+3i|^2 + 5 = 30, \\ \sup_{z \in \gamma} \left| e^{iz} \right| & = & \sup_{z \in \gamma} \left| e^{i(\operatorname{Re}z) - \operatorname{Im}z} \right| \\ & = & \sup_{z \in \gamma} \left(\left| e^{i(\operatorname{Re}z)} \right| \cdot \left| e^{-\operatorname{Im}z} \right| \right) \\ & = & 1 \cdot \left| e^{-0} \right| = 1, \\ \inf_{z \in \gamma} \left| e^{\bar{z}} - z \right| & \geq & \inf_{z \in \gamma} \left(\left| e^{\bar{z}} \right| - |z| \right) \\ & = & \inf_{z \in \gamma} \left| e^{\operatorname{Re}z - i(\operatorname{Im}z)} \right| - |4 + 3i| \\ & = & \inf_{z \in \gamma} \left(\left| e^{-i(\operatorname{Im}z)} \right| \cdot \left| e^{\operatorname{Re}z} \right| \right) - \sqrt{4^2 + 3^2} \\ & = & 1 \cdot \left| e^2 \right| - 5 \geq \frac{15}{7} \\ \Rightarrow & \frac{1}{z \in \gamma} \left| e^{\bar{z}} - z \right| & \leq & \frac{7}{15}. \end{array}$$

Thus, we have

$$\left| \int_{\gamma} \frac{(\bar{z}^2 + 5)e^{iz}}{e^{\bar{z}} - z} dz \right| \leq \ell(\gamma) \cdot \sup_{z \in \gamma} \left| \bar{z}^2 + 5 \right| \cdot \sup_{z \in \gamma} \left| e^{iz} \right| \cdot \frac{1}{\inf_{z \in \gamma} \left| e^{\bar{z}} - z \right|}$$
$$\leq 10 \cdot 30 \cdot 1 \cdot \frac{7}{15} = 140,$$

thereby proving the given inequality as desired.

Question 2

(a)

$$\begin{aligned} e^{3z} + 8 \sinh z &= 4 \cos(iz) \\ \Rightarrow e^{3z} + 8 \left[\frac{e^z - e^{-z}}{2} \right] &= 4 \left[\frac{e^z + e^{-z}}{2} \right] \\ \Rightarrow e^{-z} \left(e^{4z} + 2e^{2z} - 6 \right) &= 0 \\ \Rightarrow \left(e^{2z} \right)^2 + 2e^{2z} - 6 &= 0 \quad (\because e^{-z} \neq 0 \ \forall \ z \in \mathbb{C}) \\ \Rightarrow e^{2z} &= \frac{-2 \pm \sqrt{2^2 - 4(1)(-6)}}{2} = -1 \pm \sqrt{7}. \end{aligned}$$

When $e^{2z} = -1 + \sqrt{7}$, we have

$$2z = \operatorname{Log}\left(-1+\sqrt{7}\right) + i\left[\operatorname{Arg}\left(-1+\sqrt{7}\right) + 2n\pi\right]$$
$$= \ln\left|-1+\sqrt{7}\right| + i(0+2n\pi)$$
$$= \ln\left(-1+\sqrt{7}\right) + 2n\pi i$$
$$\Rightarrow z = \frac{1}{2}\ln\left(-1+\sqrt{7}\right) + n\pi i.$$

When $e^{2z} = -1 - \sqrt{7}$, we have

$$2z = \operatorname{Log}\left(-1 - \sqrt{7}\right) + i\left[\operatorname{Arg}\left(-1 - \sqrt{7}\right) + 2n\pi\right]$$
$$= \ln\left|-1 - \sqrt{7}\right| + i(\pi + 2n\pi)$$
$$= \ln\left(1 + \sqrt{7}\right) + (2n+1)\pi i$$
$$\Rightarrow z = \frac{1}{2}\ln\left(1 + \sqrt{7}\right) + \frac{(2n+1)\pi i}{2}.$$

Thus, the solutions are $z = \frac{1}{2} \ln \left(-1 + \sqrt{7} \right) + n\pi i$ or $z = \frac{1}{2} \ln \left(1 + \sqrt{7} \right) + \frac{(2n+1)\pi i}{2}$.

(b) If f = 0, then it is clear that f is an entire function that satisfies the given inequality. Otherwise, we may assume without loss of generality that $f \neq 0$. Let g and h be functions such that $g(z) = [f(z)]^2$ and $h(z) = e^{g(z)}$ for all $z \in \mathbb{C}$. From the given inequality, we have for all $z \in \mathbb{C}$,

$$[\operatorname{Re}(f(z))]^2 \le [\operatorname{Im}(f(z))]^2 + 1$$

 $\Rightarrow [\operatorname{Re}(f(z))]^2 - [\operatorname{Im}(f(z))]^2 \le 1.$

Thus, we have for all $z \in \mathbb{C}$,

$$|h(z)| = |e^{g(z)}|$$

$$= |e^{[f(z)]^2}|$$

$$= |e^{[\operatorname{Re}(f(z)) + i[\operatorname{Im}(f(z))]^2}|$$

$$= |e^{(\operatorname{Re}(f(z)))^2 - (\operatorname{Im}(f(z)))^2}| \cdot |e^{2i[\operatorname{Re}(f(z))\operatorname{Im}(f(z))]}|$$

$$\leq |e^1| \cdot 1 = e.$$

This implies that h is bounded.

Also, it is clear that h is entire. Hence h is constant by the Liouville's Theorem. Let h(z) = c for all $z \in \mathbb{C}$, where $c \in \mathbb{C}$. Then it follows that

$$e^{g(z)} = h(z) = c. (1)$$

By differentiating both sides of equation (1) with respect to z, we have

$$g'(z)e^{g(z)} = 0.$$

Since $e^z \neq 0$ for all $z \in \mathbb{C}$, it follows that $e^{g(z)} \neq 0$ for all $z \in \mathbb{C}$.

Thus, we must have g'(z) = 0 for all $z \in \mathbb{C}$, which implies that g must be constant. Let g(z) = k for all $z \in \mathbb{C}$, where $k \in \mathbb{C}$. Then we have

$$[f(z)]^2 = g(z) = k.$$
 (2)

If k = 0, then this would imply that f(z) = 0 for all $z \in \mathbb{C}$, which is a contradiction. Hence $k \neq 0$, which would imply that $f(z) \neq 0$ for all $z \in \mathbb{C}$. By differentiating both sides of equation (2) with respect to z, we have

$$2f'(z)f(z) = 0.$$

Since $f(z) \neq 0$ for all $z \in \mathbb{C}$, we must have f'(z) = 0 for all $z \in \mathbb{C}$. So f is constant.

Question 3

(i) Firstly, we note that $\frac{7z-5}{(2z-3)(z+4)} = \frac{1}{2z-3} + \frac{3}{z+4}$. In the domain $|z| > \frac{3}{2}$, we have

$$\frac{1}{2z-3} = \frac{1}{2z} \cdot \frac{1}{1-\frac{3}{2z}}$$

$$= \frac{1}{2z} \sum_{n=0}^{\infty} \left(\frac{3}{2z}\right)^n = \sum_{n=0}^{\infty} \left[\frac{3^n}{2^{n+1}} \cdot \frac{1}{z^{n+1}}\right].$$

In the domain |z| > 4, we have

$$\frac{3}{z+4} = \frac{3}{z} \cdot \frac{1}{1 - \left(-\frac{4}{z}\right)}$$
$$= \frac{3}{z} \sum_{n=0}^{\infty} \left(-\frac{4}{z}\right)^n = \sum_{n=0}^{\infty} \left[3(-4)^n \cdot \frac{1}{z^{n+1}}\right].$$

Hence, in the domain |z| > 4, we have

$$\frac{7z-5}{(2z-3)(z+4)} = \frac{1}{2z-3} + \frac{3}{z+4}$$

$$= \sum_{n=0}^{\infty} \left[\frac{3^n}{2^{n+1}} \cdot \frac{1}{z^{n+1}} \right] + \sum_{n=0}^{\infty} \left[3(-4)^n \cdot \frac{1}{z^{n+1}} \right]$$

$$= \sum_{n=0}^{\infty} \left(\frac{3^n}{2^{n+1}} + 3(-4)^n \right) \frac{1}{z^{n+1}}.$$

(ii) In the domain $|z+1|^2 > 4$ (or equivalently |z+1| > 2), we have

$$\frac{7z^2 + 14z + 2}{(2z^2 + 4z - 1)(z^2 + 4z + 5)} = \frac{7(z+1)^2 - 5}{(2(z+1)^2 - 3)((z+1)^2 + 4)}$$

$$= \sum_{n=0}^{\infty} \left(\frac{3^n}{2^{n+1}} + 3(-4)^n\right) \frac{1}{[(z+1)^2]^{n+1}}$$

$$= \sum_{n=0}^{\infty} \left(\frac{3^n}{2^{n+1}} + 3(-4)^n\right) \frac{1}{(z+1)^{2n+2}}.$$

(iii) Define the function f on $\mathbb{C}\setminus\{1\}$ as follows:

$$f(z) = \sum_{n=0}^{\infty} \left(\frac{3^n}{2^{n+1}} + 3(-4)^n \right) \frac{1}{(z+1)^{2n+2}}.$$

Notice that for the domain |z+1| > 2, we have

$$\frac{7z^2+14z+2}{(2z^2+4z-1)(z^2+4z+5)}=f(z).$$

Also, we note that $\overline{B(-1,2)} \subset \overline{B(0,4)}$, where $\overline{B(a,r)}$ denotes the closed ball centred at a with radius r. This implies that the circle |z|=4 is in the domain |z+1|>2. Hence, on the circle |z|=4, we must have

$$\frac{7z^2 + 14z + 2}{(2z^2 + 4z - 1)(z^2 + 4z + 5)} = f(z).$$

This implies that

$$\int_{\gamma} \frac{\left[2(z+1)^3 + (z+1)\right] (7z^2 + 14z + 2)}{(2z^2 + 4z - 1)(z^2 + 4z + 5)} dz = \int_{\gamma} \left[2(z+1)^3 + (z+1)\right] f(z) dz. \tag{3}$$

Notice that the only isolated singularity of f occurs at z = -1, and the singularity lies inside the open ball B(0,4). Thus, it follows from Cauchy's Residue Theorem that

$$\int_{\gamma} \left[2(z+1)^3 + (z+1) \right] f(z) dz = 2\pi i \operatorname{Res}_{z=-1} \left[2(z+1)^3 + (z+1) \right] f(z).$$

To find the value of $\underset{z=-1}{\text{Res}}[2(z+1)^3+(z+1)]f(z)$, we have to find the coefficient of $\frac{1}{z+1}$ in the Laurent series expansion of $[2(z+1)^3+(z+1)]f(z)$ at z=-1. We have

$$[2(z+1)^{3} + (z+1)]f(z) = [2(z+1)^{3} + (z+1)] \sum_{n=0}^{\infty} \left(\frac{3^{n}}{2^{n+1}} + 3(-4)^{n}\right) \frac{1}{(z+1)^{2n+2}}$$

$$= \sum_{n=0}^{\infty} \left(\frac{3^{n}}{2^{n}} + 6(-4)^{n}\right) \frac{1}{(z+1)^{2n-1}}$$

$$+ \sum_{n=0}^{\infty} \left(\frac{3^{n}}{2^{n+1}} + 3(-4)^{n}\right) \frac{1}{(z+1)^{2n+1}}$$

$$= 7(z+1) - \frac{19}{z+1} + \sum_{n=1}^{\infty} \left(\frac{3^{n}}{2^{n-1}} - 21(-4)^{n}\right) \frac{1}{(z+1)^{2n+1}}.$$

This implies that

$$\operatorname{Res}_{z=-1}[2(z+1)^3+(z+1)]f(z)$$
 = coefficient of $\frac{1}{z+1}$ in Laurent series expansion of $[2(z+1)^3+(z+1)]f(z)$ at $z=-1$ = -19 .

Thus, it follows that

$$\int_{\gamma} \frac{\left[2(z+1)^3 + (z+1)\right] (7z^2 + 14z + 2)}{(2z^2 + 4z - 1)(z^2 + 4z + 5)} dz = \int_{\gamma} \left[2(z+1)^3 + (z+1)\right] f(z) dz$$

$$= 2\pi i \operatorname{Res}_{z=-1} [2(z+1)^3 + (z+1)] f(z)$$

$$= 2\pi i (-19) = -38\pi i.$$

Question 4

Firstly, we note that

$$P.V. \int_{-\infty}^{\infty} \frac{\sin(x+\alpha)}{x^2 - 2x + 5} \, dx = \lim_{R \to \infty} \int_{-R}^{R} \frac{\sin(x+\alpha)}{x^2 - 2x + 5} \, dx.$$

Next, we also note that

$$e^{i(x+\alpha)} = \cos(x+\alpha) + i\sin(x+\alpha) \Rightarrow \int_{-R}^{R} \frac{e^{i(x+\alpha)}}{x^2 - 2x + 5} dx = \int_{-R}^{R} \frac{\cos(x+\alpha)}{x^2 - 2x + 5} dx + i \int_{-R}^{R} \frac{\sin(x+\alpha)}{x^2 - 2x + 5} dx.$$

Notice that the singularities of the function $\frac{e^{i(z+\alpha)}}{z^2-2z+5}$ coincide with the zeroes of the denominator z^2-2z+5 , i.e. at the points z where

$$z^{2} - 2z + 5 = 0$$

$$\Rightarrow z^{2} - 2z + 1 = -4$$

$$\Rightarrow (z - 1)^{2} = 4i^{2}$$

This gives us z = 1 + 2i or z = 1 - 2i. Thus, the singularities of the function $\frac{e^{i(z+\alpha)}}{z^2-2z+5}$ occur at the points z = 1 + 2i and z = 1 - 2i.

Consider the closed contour γ , consisting of the straight line from z=-R to z=R, and the arc C_R with the parameterization $z=Re^{it}$, $0 \le t \le \pi$, where R>4.

Notice that the only singularity inside the contour γ is z = 1 + 2i, and that the singularity at z = 1 + 2i is isolated. Thus, by Cauchy's Residue Theorem, we have

$$\int_{\gamma} \frac{e^{i(z+\alpha)}}{z^2-2z+5} \, dz = \int_{C_R} \frac{e^{i(z+\alpha)}}{z^2-2z+5} \, dz + \int_{-R}^R \frac{e^{i(z+\alpha)}}{z^2-2z+5} \, dz = 2\pi i \mathop{\mathrm{Res}}_{z=1+2i} \left(\frac{e^{i(z+\alpha)}}{z^2-2z+5} \right).$$

Now, we have

$$\lim_{z \to 1+2i} [z - (1+2i)] \left(\frac{e^{i(z+\alpha)}}{z^2 - 2z + 5} \right) = \lim_{z \to 1+2i} \left(\frac{e^{i(z+\alpha)}}{[z - (1-2i)]} \right)$$
$$= \frac{e^{i(1+2i+\alpha)}}{[1+2i - (1-2i)]}$$
$$= \frac{1}{4i} e^{-2+i(1+\alpha)} \neq 0.$$

This implies that the isolated singularity at z = 1 + 2i is a simple pole. Thus, we have

$$\operatorname{Res}_{z=1+2i} \left(\frac{e^{i(z+\alpha)}}{z^2 - 2z + 5} \right) = \lim_{z \to 1+2i} \left[z - (1+2i) \right] \left(\frac{e^{i(z+\alpha)}}{z^2 - 2z + 5} \right) \\
= \frac{1}{4i} e^{-2+i(1+\alpha)} \\
\Rightarrow \int_{C_R} \frac{e^{i(z+\alpha)}}{z^2 - 2z + 5} \, dz + \int_{-R}^R \frac{e^{i(z+\alpha)}}{z^2 - 2z + 5} \, dz = 2\pi i \operatorname{Res}_{z=1+2i} \left(\frac{e^{i(z+\alpha)}}{z^2 - 2z + 5} \right) \\
= 2\pi i \left(\frac{1}{4i} e^{-2+i(1+\alpha)} \right) \\
= \frac{\pi}{2} e^{-2+i(1+\alpha)}.$$

Next, we have to estimate the value of the following integral:

$$\int_{C_P} \frac{e^{i(z+\alpha)}}{z^2 - 2z + 5} \, dz.$$

By the Estimation Lemma, we have

$$\left| \int_{C_R} \frac{e^{i(z+\alpha)}}{z^2 - 2z + 5} \, dz \right| \leq \ell(C_R) \cdot \sup_{z \in C_R} \left| \frac{e^{i(z+\alpha)}}{z^2 - 2z + 5} \right|$$

$$\leq \ell(C_R) \cdot \sup_{z \in C_R} \left| e^{i\alpha} e^{iz} \right| \cdot \sup_{z \in C_R} \left| \frac{1}{z^2 - 2z + 5} \right|$$

$$\leq \ell(C_R) \cdot \sup_{z \in C_R} \left| e^{i\alpha} \right| \cdot \sup_{z \in C_R} \left| e^{iz} \right| \cdot \frac{1}{\inf_{z \in C_R} |z^2 - 2z + 5|}$$

$$\leq \ell(C_R) \cdot \sup_{z \in C_R} \left| e^{iz} \right| \cdot \frac{1}{\inf_{z \in C_R} |z^2 - 2z + 5|}, \quad (\because |e^{i\alpha}| = 1 \, \forall \, \alpha \in \mathbb{R})$$

where $\ell(C_R)$ denotes the length of the arc C_R . Now, we have

$$\ell(C_R) = \pi R,$$

$$\sup_{z \in C_R} \left| e^{iz} \right| = \sup_{t \in [0,\pi]} \left| e^{i\left(Re^{it}\right)} \right|$$

$$= \sup_{t \in [0,\pi]} \left| e^{i\left(R(\cos t + i\sin t)\right)} \right|$$

$$= \sup_{t \in [0,\pi]} \left(\left| e^{i\left(R\cos t + i\sin t\right)\right)} \right| \cdot \left| e^{-R\sin t} \right| \right) \le 1 \cdot \left| e^{-R(0)} \right| = 1.$$

Also, for all $z \in C_R$, we have

$$|z^{2}| = |z|^{2} = R^{2} > 2R = 2|z| = |2z|, \quad (\because R > 4)$$

$$\Rightarrow |z^{2} - 2z| \geq |z|^{2} - 2|z| \quad (\because |z^{2}| > |2z|)$$

$$= R(R - 2) > 4 \cdot 2 > 5,$$

$$\Rightarrow |z^{2} - 2z + 5| \geq ||z^{2} - 2z| - |-5||$$

$$= |z^{2} - 2z| - 5 \quad (\because |z^{2} - 2z| > 5)$$

$$\geq |z|^{2} - 2|z| - 5 = R^{2} - 2R - 5 > 0 \quad (\because R(R-2) > 5)$$

$$\Rightarrow \inf_{z \in C_{R}} |z^{2} - 2z + 5| \geq R^{2} - 2R - 5 > 0$$

$$\Rightarrow \frac{1}{\inf_{z \in C_{R}} |z^{2} - 2z + 5|} \leq \frac{1}{R^{2} - 2R - 5}.$$

Thus, we have

$$\left| \int_{C_R} \frac{e^{i(z+\alpha)}}{z^2 - 2z + 5} \, dz \right| \le \ell(C_R) \cdot \sup_{z \in C_R} \left| e^{iz} \right| \cdot \frac{1}{\inf_{z \in C_R} |z^2 - 2z + 5|}$$

$$\le \pi R \cdot 1 \cdot \frac{1}{R^2 - 2R - 5} = \frac{\pi R}{R^2 - 2R - 5}.$$

Since $\lim_{R\to\infty}\frac{\pi R}{R^2-2R-5}=0$, it follows from the Squeeze Theorem that $\lim_{R\to\infty}\left|\int_{C_R}\frac{e^{i(z+\alpha)}}{z^2-2z+5}\,dz\right|=0$, or equivalently, $\lim_{R\to\infty}\int_{C_R}\frac{e^{i(z+\alpha)}}{z^2-2z+5}\,dz=0$. Thus, we get

$$\int_{C_R} \frac{e^{i(z+\alpha)}}{z^2 - 2z + 5} \, dz + \int_{-R}^R \frac{e^{i(z+\alpha)}}{z^2 - 2z + 5} \, dz = \frac{\pi}{2} e^{-2 + i(1+\alpha)}$$

$$\Rightarrow \lim_{R \to \infty} \left(\int_{C_R} \frac{e^{i(z+\alpha)}}{z^2 - 2z + 5} \, dz + \int_{-R}^R \frac{e^{i(z+\alpha)}}{z^2 - 2z + 5} \, dz \right) = \lim_{R \to \infty} \frac{\pi}{2} e^{-2 + i(1+\alpha)}$$

$$\Rightarrow \lim_{R \to \infty} \int_{C_R} \frac{e^{i(z+\alpha)}}{z^2 - 2z + 5} \, dz + \lim_{R \to \infty} \int_{-R}^R \frac{e^{i(z+\alpha)}}{z^2 - 2z + 5} \, dz = \frac{\pi}{2} e^{-2 + i(1+\alpha)}$$

$$\Rightarrow \lim_{R \to \infty} \int_{-R}^R \frac{e^{i(z+\alpha)}}{z^2 - 2z + 5} \, dz = \frac{\pi}{2} e^{-2 + i(1+\alpha)}$$

Thus, we have

$$\lim_{R \to \infty} \int_{-R}^{R} \frac{e^{i(z+\alpha)}}{z^2 - 2z + 5} dz = \frac{\pi}{2} e^{-2+i(1+\alpha)}$$

$$= \frac{\pi}{2e^2} e^{i(1+\alpha)}$$

$$= \frac{\pi}{2e^2} (\cos(1+\alpha) + i\sin(1+\alpha))$$

$$\Rightarrow \lim_{R \to \infty} \int_{-R}^{R} \frac{\sin(z+\alpha)}{z^2 - 2z + 5} dz = \lim_{R \to \infty} \operatorname{Im} \left(\int_{-R}^{R} \frac{e^{i(z+\alpha)}}{z^2 - 2z + 5} dz \right)$$

$$= \operatorname{Im} \left(\lim_{R \to \infty} \int_{-R}^{R} \frac{e^{i(z+\alpha)}}{z^2 - 2z + 5} dz \right)$$

$$= \frac{\pi}{2e^2} \sin(1+\alpha)$$

$$\Rightarrow P.V. \int_{-\infty}^{\infty} \frac{\sin(x+\alpha)}{x^2 - 2x + 5} dx = \frac{\pi}{2e^2} \sin(1+\alpha).$$

Question 5

(a) (i)

$$u(x,y) = 8x^{2} + kx^{3}y + \ell y^{2}(xy+1)$$

 $\Rightarrow u_{x} = 16x + 3kx^{2}y + \ell y^{3} \text{ and } u_{y} = kx^{3} + \ell y(3xy+2)$
 $\Rightarrow u_{xx} = 16 + 6kxy \text{ and } u_{yy} = 6\ell xy + 2\ell.$

Since u is a harmonic function, it must satisfy the Laplace's equation for all $(x, y) \in \mathbb{R}^2$. Thus,

$$u_{xx} + u_{yy} = 0$$

$$\Rightarrow 16 + 6kxy + 6\ell xy + 2\ell = 0$$

$$\Rightarrow 16 + 2\ell + 6(k + \ell)xy = 0$$

$$\Rightarrow 16 + 2\ell = 0 \text{ and } k + \ell = 0$$

$$\Rightarrow k = 8 \text{ and } \ell = -8.$$

(ii) Let a harmonic conjugate of u be v. Then it must satisfy the following equations:

$$v_x = -u_y, (4)$$

$$v_y = u_x. (5)$$

From equation (4), we have

$$v_x = -u_y$$

$$= -(kx^3 + \ell y(3xy + 2))$$

$$= -(8x^3 - 8y(3xy + 2)) = -8x^3 + 24xy^2 + 16y$$

$$\Rightarrow v(x,y) = \int -8x^3 + 24xy^2 + 16y dx$$

$$\Rightarrow v(x,y) = -2x^4 + 12x^2y^2 + 16xy + g(y),$$
(6)

where g is a twice continuously differentiable function in y. Now, by differentiating both sides equation (6) with respect to y, we have

$$v_y = 24x^2y + 16x + g'(y). (7)$$

By equating both sides of equations (5) and (7), we have

$$v_y = u_x$$

$$\Rightarrow 24x^2y + 16x + g'(y) = 16x + 3kx^2y + \ell y^3$$

$$= 16x + 3(8)x^2y + (-8)y^3$$

$$= 16x + 24x^2y - 8y^3$$

$$\Rightarrow g'(y) = -8y^3$$

$$\Rightarrow g(y) = \int -8y^3 dy$$

$$\Rightarrow g(y) = -2y^4 + k.$$
(8)

Thus, by equating both sides of equation (6) and (8), we have

$$v(x,y) = -2x^4 + 12x^2y^2 + 16xy + g(y) = -2x^4 + 12x^2y^2 + 16xy - 2y^4 + k.$$

So a harmonic conjugate v of u is $v(x,y) = -2x^4 + 12x^2y^2 + 16xy - 2y^4$.

(b) Suppose such a function f exists.

Let g be the analytic function g(z) = 1 + Log z for all $z \in \mathbb{C} \setminus (-\infty, 0]$, and define the function h to be h = f - g on $D \setminus (-3, -1) = D \cap \mathbb{C} \setminus (-\infty, 0]$.

Then, it follows that $\operatorname{Re}[g(z)] = 1 + \ln|z| = \operatorname{Re}[f(z)]$, so we must have $\operatorname{Re}[h(z)] = \operatorname{Re}[f(z)] - \operatorname{Re}[g(z)] = 0$.

Also, since f is analytic on D and g is analytic on $\mathbb{C}\setminus(-\infty,0]$, it follows that h must be analytic on $D\setminus(-3,-1)$.

Thus, h must satisfy the Cauchy-Riemann equations for all $z \in D \setminus (-3, -1)$.

Write h(z = x + iy) = Re[h(z)] + iIm[h(z)] = u(x,y) + iv(x,y), where u and v are functions in x and y. Then it follows that

$$u(x,y) = 0$$

$$\Rightarrow u_x = u_y = 0$$

$$v_x = -u_y = 0 \text{ and } v_y = u_x = 0.$$

This implies that v is a function independent of x and y, so v must be a constant, whence this forces h to be a constant as well.

So we have f(z) = g(z) + h(z) = 1 + Log z + c = k + Log z for some constants $c \in \mathbb{C}$ and $k \in \mathbb{C}$. Let C_C and C_A be two paths in D with the following parameterizations:

$$C_C := \{2e^{it} | -\pi < t \le 0\}, \quad C_A := \{2e^{it} | 0 \le t < \pi\}.$$

Now, along the path C_C (and also along the path C_A), we have

$$f(z) = k + \operatorname{Log} z$$

$$= k + \operatorname{Log} (2e^{it})$$

$$= k + \ln |2e^{it}| + i\operatorname{Arg} (2e^{it}) = k + \ln 2 + it.$$

As we approach the point z=-2 along the path C_C (i.e. $t\to -\pi$), it follows that $f(z)\to k+\ln 2-i\pi$. Likewise, as we approach the point z=-2 along the path C_A (i.e. $t\to \pi$), it follows that $f(z)\to k+\ln 2+i\pi$.

This implies that $\lim_{z\to -2} f(z)$ does not exist, so f is not continuous at z=-2, which contradicts the fact that f is analytic (and hence continuous) on D. So such a function f does not exist.

Question 6

(a) Firstly, note that if $z = 3 + 3e^{it}$, then it follows that $dz = 3ie^{it} dt$. Thus

$$\begin{split} \int_{\gamma} \frac{z}{\overline{z} - 3} \, dz &= \int_{0}^{\frac{\pi}{2}} \frac{3 + 3e^{it}}{\overline{3 + 3e^{it}} - 3} \cdot 3ie^{it} \, dt \\ &= 3i \int_{0}^{\frac{\pi}{2}} \frac{3 + 3e^{it}}{3e^{-it}} \cdot e^{it} \, dt \\ &= 3i \int_{0}^{\frac{\pi}{2}} \left(e^{2it} + e^{3it}\right) \, dt \\ &= 3i \left[\frac{1}{2i}e^{2it} + \frac{1}{3i}e^{3it}\right]_{0}^{\frac{\pi}{2}} \quad \text{(By Fundamental Theorem of Calculus for Line Integrals)} \\ &= 3i \left[\frac{1}{2i}e^{2i(\frac{\pi}{2})} + \frac{1}{3i}e^{3i(\frac{\pi}{2})}\right] - 3i \left[\frac{1}{2i}e^{2i(0)} + \frac{1}{3i}e^{3i(0)}\right] = -4 - i. \end{split}$$

Also, when t=0, we have $z=3+3e^{i(0)}=6$, and when $t=\frac{\pi}{2}$, we have $z=3+3e^{i(\frac{\pi}{2})}=3+3i$. Since $\frac{1}{z}$ has an analytic anti-derivative in $\mathbb{C}\setminus(-\infty,0]$, by the Fundamental Theorem of Calculus for Line Integrals, we have

$$\int_{\gamma} \frac{4}{\pi z} dz = \frac{4}{\pi} \left[\log z \right]_{6}^{3+3i}$$

$$= \frac{4}{\pi} \left[\log(3+3i) \right] - \frac{4}{\pi} \left[\log 6 \right]$$

$$= \frac{4}{\pi} \left[\ln|3+3i| + i \operatorname{Arg}(3+3i) \right] - \frac{4}{\pi} \left[\ln|6| + i \operatorname{Arg}(6) \right]$$

$$= \frac{4}{\pi} \left[\ln\left(\sqrt{3^{2}+3^{2}}\right) + i\left(\frac{\pi}{4}\right) \right] - \frac{4}{\pi} \left[\ln 6 + i\left(0\right) \right]$$

$$= \frac{2}{\pi} \ln 18 + i - \frac{4}{\pi} \ln 6 = -\frac{2}{\pi} \ln 2 + i.$$

Therefore, we have

$$\int_{\gamma} \left(\frac{z}{\bar{z} - 3} + \frac{4}{\pi z} \right) dz = \int_{\gamma} \frac{z}{\bar{z} - 3} dz + \int_{\gamma} \frac{4}{\pi z} dz$$
$$= -4 - i - \frac{2}{\pi} \ln 2 + i = -4 - \frac{2}{\pi} \ln 2.$$

(b) Since f has a simple pole at w_0 , there exists some entire function ϕ_1 , such that $\phi_1(w_0) \neq 0$, and for all w near w_0 , but not equal to w_0 , one has

$$f(w) = \frac{\phi_1(w)}{w - w_0}.\tag{9}$$

From here it follows that $\underset{w=w_0}{\text{Res}} f(w) = \phi_1(w_0) \neq 0.$

Next, since g is entire, and

$$g(z_0) - w_0 = 0$$
, $g'(z_0) = 0$ and $g''(z_0) \neq 0$,

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it follows that the function $g - w_0$ has a zero of order 2.

Thus, there exists some entire function ϕ_2 , such that for all z near z_0 , one has

$$g(z) - w_0 = (z - z_0)^2 \phi_2(z)$$

$$\Rightarrow (z - z_0)^2 \phi_2(z) = \sum_{n=0}^{\infty} \left(\frac{g^{(n)}(z_0)}{n!} (z - z_0)^n \right) - w_0$$

$$= \frac{g''(z_0)}{2} (z - z_0)^2 + \frac{g'''(z_0)}{6} (z - z_0)^3 + \sum_{n=4}^{\infty} \frac{g^{(n)}(z_0)}{n!} (z - z_0)^n$$

$$\Rightarrow \phi_2(z) = \frac{g''(z_0)}{2} + \frac{g'''(z_0)}{6} (z - z_0) + \sum_{n=4}^{\infty} \frac{g^{(n)}(z_0)}{n!} (z - z_0)^{n-2}$$

$$\Rightarrow \phi_2'(z) = \frac{g'''(z_0)}{6} + \sum_{n=4}^{\infty} \frac{g^{(n)}(z_0)(n-2)}{n!} (z - z_0)^{n-3}.$$
(11)

By letting $z=z_0$ in equation (10), we get $\phi_2(z_0)=\frac{g''(z_0)}{2}\neq 0$. By letting $z=z_0$ in equation (11), we get $\phi_2'(z_0)=\frac{g'''(z_0)}{6}$.

Then it follows that for all z near z_0 (but not equal to z_0), one has

$$h(z) = f(g(z))$$

$$= \frac{\phi_1(g(z))}{(z - z_0)^2 \phi_2(z)} = \frac{\phi_1(g(z))}{\phi_2(z)} \cdot \frac{1}{(z - z_0)^2}.$$

As $\phi_2(z_0) \neq 0$, this implies that the function $\frac{\phi_1 \circ g}{\phi_2}$ is analytic at $z=z_0$, so it follows that the function h has a pole of order 2 at $z = z_0$.

This implies that the function φ defined near $z=z_0$ (but not equal to z_0), where $\varphi(z):=(z-z_0)$ $(z_0)^2 h(z)$, has a removable singularity at $(z_0)^2 h(z)$.

Thus, we may define $\varphi(z_0) = \lim_{z \to z_0} (z - z_0)^2 h(z)$, so that φ is analytic at $z = z_0$, and φ may be analytically extended across z_0 to the analytic function $\frac{\phi_1 \circ g}{\phi_2}$ on a neighbourhood containing z_0 . Therefore, we have

$$\operatorname{Res}_{z=z_{0}} h(z) = \frac{\varphi^{(2-1)}(z_{0})}{(2-1)!} \\
= \varphi'(z_{0}) \\
= \left(\frac{\phi_{1} \circ g}{\phi_{2}}\right)'(z_{0}) \\
= \frac{\phi_{2}(z_{0}) \cdot (\phi_{1} \circ g)'(z_{0}) - \phi_{2}'(z_{0}) \cdot (\phi_{1} \circ g)(z_{0})}{(\phi_{2}(z_{0}))^{2}} \\
= \frac{\phi_{2}(z_{0})\phi_{1}'(g(z_{0}))g'(z_{0}) - \phi_{2}'(z_{0})\phi_{1}(g(z_{0}))}{(\phi_{2}(z_{0}))^{2}} \\
= \frac{\left(\frac{g''(z_{0})}{2}\right) \cdot \phi_{1}'(w_{0}) \cdot 0 - \left(\frac{g'''(z_{0})}{6}\right) \cdot \phi_{1}(w_{0})}{\left(\frac{g''(z_{0})}{2}\right)^{2}} \\
= -\frac{2g'''(z_{0})}{3(g''(z_{0}))^{2}} \phi_{1}(w_{0}) = -\frac{2g'''(z_{0})}{3(g''(z_{0}))^{2}} \operatorname{Res}_{z=w_{0}} f(z).$$

Question 7

(a) Notice that the only (and thus isolated) singularity of the integrand $(z^2 + 4z) \sin(\frac{\pi z - 8}{4z})$ occurs at z = 0, and is inside the closed contour γ . Thus, by Cauchy's Residue Theorem, we have

$$\int_{\gamma} (z^2 + 4z) \sin\left(\frac{\pi z - 8}{4z}\right) dz = 2\pi i \operatorname{Res}_{z=0}(z^2 + 4z) \sin\left(\frac{\pi z - 8}{4z}\right). \tag{12}$$

Now, it remains to find the coefficient of $\frac{1}{z}$ in the Laurent series expansion of $(z^2 + 4z) \sin(\frac{\pi z - 8}{4z})$ at z = 0.

We have

$$\begin{split} (z^2+4z)\sin\left(\frac{\pi z-8}{4z}\right) &= (z^2+4z)\sin\left(\frac{\pi}{4}-\frac{2}{z}\right) \\ &= (z^2+4z)\left(\sin\frac{\pi}{4}\cos\frac{2}{z}-\cos\frac{\pi}{4}\sin\frac{2}{z}\right) \\ &= (z^2+4z)\left(\frac{\sqrt{2}}{2}\cos\frac{2}{z}-\frac{\sqrt{2}}{2}\sin\frac{2}{z}\right) \\ &= \frac{\sqrt{2}}{2}(z^2+4z)\left(\sum_{n=0}^{\infty}\frac{(-1)^n\cdot 2^{2n}}{(2n)!}\cdot\frac{1}{z^{2n}}-\sum_{n=0}^{\infty}\frac{(-1)^n\cdot 2^{2n+1}}{(2n+1)!}\cdot\frac{1}{z^{2n+1}}\right) \\ &= \frac{\sqrt{2}z^2}{2}+\sqrt{2}z-5\sqrt{2}-\frac{10\sqrt{2}}{3z} \\ &+ \frac{\sqrt{2}}{2}\left[\sum_{n=1}^{\infty}\frac{(-1)^{n+1}(4n+5)2^{2n+2}}{(2n+3)!}\left(\frac{2n+3}{z^{2n}}+\frac{2}{z^{2n+1}}\right)\right] \end{split}$$

This implies that

$$\operatorname{Res}_{z=0}(z^2+4z)\sin\left(\frac{\pi z-8}{4z}\right)$$
= coefficient of $\frac{1}{z}$ in Laurent series expansion of $(z^2+4z)\sin\left(\frac{\pi z-8}{4z}\right)$ at $z=0$
= $-\frac{10\sqrt{2}}{3}$.

Thus, it follows from equation (12) that

$$\int_{\gamma} (z^2 + 4z) \sin\left(\frac{\pi z - 8}{4z}\right) dz = 2\pi i \operatorname{Res}_{z=0}(z^2 + 4z) \sin\left(\frac{\pi z - 8}{4z}\right)$$
$$= 2\pi i \left(-\frac{10\sqrt{2}}{3}\right) = -\frac{20\sqrt{2}\pi}{3}i.$$

(b) Since f is analytic on the ball B(0,1), it follows from the definition of radius of convergence that $R \ge 1$. Suppose on the contrary that R = 1.

By Taylor's Theorem, we may express f as a Taylor series at z=0 as follows:

$$f(z) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} z^n,$$
(13)

where the series converges absolutely for all $z \in B(0,1)$, and diverges for all |z| > 1. By differentiating both sides of equation (13) k times, we have

$$f^{(k)}(z) = \sum_{n=k}^{\infty} \frac{f^{(n)}(0) \cdot n(n-1) \cdots (n-k+1)}{n!} z^{n-k} = \sum_{n=k}^{\infty} \frac{f^{(n)}(0)}{(n-k)!} z^{n-k}, \tag{14}$$

where the series converges absolutely for all $z \in B(0,1)$, and diverges for all |z| > 1. Also, since f is analytic on the ball $B\left(\frac{1}{2},1\right)$, it follows from Taylor's Theorem that we may also express f as a Taylor series at $z = \frac{1}{2}$ as follows:

$$f(z) = \sum_{k=0}^{\infty} \frac{f^{(k)}\left(\frac{1}{2}\right)}{k!} \left(z - \frac{1}{2}\right)^k,$$
 (15)

where the series converges absolutely for all $z \in B(\frac{1}{2}, 1)$.

Now, by setting $z = \frac{1}{2}$ in equation (14), we have that for all $k \ge 0$,

$$f^{(k)}\left(\frac{1}{2}\right) = \sum_{n=k}^{\infty} \frac{f^{(n)}(0) \cdot n(n-1) \cdot \dots \cdot (n-k+1)}{n!} \cdot \left(\frac{1}{2}\right)^{n-k} = \sum_{n=k}^{\infty} \frac{f^{(n)}(0)}{(n-k)!} \cdot \frac{1}{2^{n-k}}, \quad (16)$$

where we note that the series converges absolutely for all $k \ge 0$. Now, it remains to show that the series $\sum_{n=k}^{\infty} \frac{f^{(n)}(0)}{(n-k)!k!} \cdot \frac{1}{2^{n-k}} \cdot \left(z - \frac{1}{2}\right)^k$ is absolutely convergent for all $z \in B\left(\frac{1}{2},1\right)$. Notice that

$$0 < \sum_{n=k}^{\infty} \left| \frac{f^{(n)}(0)}{(n-k)!k!} \cdot \frac{1}{2^{n-k}} \cdot \left(z - \frac{1}{2}\right)^k \right| = \sum_{n=k}^{\infty} \left| \frac{f^{(n)}(0)}{(n-k)!} \cdot \frac{1}{2^{n-k}} \right| \cdot \left| \frac{1}{k!} \right| \cdot \left| \left(z - \frac{1}{2}\right)^k \right|$$

$$< \sum_{n=k}^{\infty} \left| \frac{f^{(n)}(0)}{(n-k)!} \cdot \frac{1}{2^{n-k}} \right| = \sum_{n=k}^{\infty} \frac{f^{(n)}(0)}{(n-k)!} \cdot \frac{1}{2^{n-k}},$$

where we note that the last equality follows from the fact that $f^{(n)}(0) > 0$ for all $n \ge 0$. Since the series on the RHS of the last inequality is absolutely convergent, it follows that the series $\sum_{n=k}^{\infty} \frac{f^{(n)}(0)}{(n-k)!k!} \cdot \frac{1}{2^{n-k}} \cdot \left(z - \frac{1}{2}\right)^k \text{ is absolutely convergent for all } z \in B\left(\frac{1}{2},1\right).$

Then for all $z \in B\left(\frac{1}{2},1\right)$, we may use equation (16) to rewrite equation (15) as follows:

$$f(z) = \sum_{k=0}^{\infty} \frac{f^{(k)}\left(\frac{1}{2}\right)}{k!} \left(z - \frac{1}{2}\right)^{k}$$

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

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

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

$$= \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} \left[\frac{1}{2} + \left(z - \frac{1}{2}\right)\right]^{n} = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} z^{n}. \quad \text{(By Binomial Theorem)}$$

Note: The interchanging of the summations is possible as the sums $\sum_{n=k}^{\infty} \frac{f^{(n)}(0)}{(n-k)!k!} \cdot \frac{1}{2^{n-k}} \cdot \left(z - \frac{1}{2}\right)^k$ and $\sum_{k=0}^{\infty} \frac{f^{(k)}\left(\frac{1}{2}\right)}{k!} \left(z - \frac{1}{2}\right)^k$ converge absolutely for all $z \in B\left(\frac{1}{2},1\right)$. This follows from the fact that any rearrangement of an absolutely convergent series converges to the same sum as the original series.

This implies that the Taylor series of f at z=0 converges for all $z \in B\left(\frac{1}{2},1\right)$; and in particular for all $z \in \mathbb{R}$, $1 < z < \frac{3}{2}$, which contradicts the fact that the series diverges for all |z| > 1. So we must have R > 1 as desired.