

Chapter 03Complex differentiation

~~Defn~~ [Derivatives] Defⁿ

$$f'(z) = \lim_{\Delta z \rightarrow 0} \frac{f(z + \Delta z) - f(z)}{\Delta z}$$

Example :

Using defⁿ of derivatives,

find $f'(z)$, where $f(z) = \frac{2z - 3i}{3z - 2i}$ at the point $z = -i$

$$f'(z) = \lim_{\Delta z \rightarrow 0} \frac{f(z + \Delta z) - f(z)}{\Delta z}$$

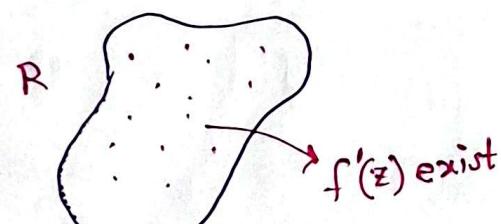
Where, $f(z + \Delta z) = \frac{2(z + \Delta z) - 3i}{3(z + \Delta z) - 2i}$

$$\text{Now, } f'(z) = \lim_{\Delta z \rightarrow 0} \frac{\frac{2(z + \Delta z) - 3i}{3(z + \Delta z) - 2i} - \frac{2z - 3i}{3z - 2i}}{\Delta z}$$

$$f'(i) = \lim_{\Delta z \rightarrow 0} \frac{\frac{2(-i + \Delta z) - 3i}{3(-i + \Delta z) - 2i} - \frac{2(-i) - 3i}{3(i) - 2i}}{\Delta z}$$

$$\begin{aligned}
 &= \lim_{\Delta z \rightarrow 0} \left(\frac{\frac{-5i + 2\Delta z}{-5i + 3\Delta z} - \frac{-5i}{-5i}}{\Delta z} \right) \\
 &= \lim_{\Delta z \rightarrow 0} \left(\frac{\frac{-5i + 2\Delta z}{-5i + 3\Delta z} - 1}{\Delta z} \right) \\
 &= \lim_{\Delta z \rightarrow 0} \left(\frac{\frac{-5i + 2\Delta z + 5i - 3\Delta z}{(-5i + 3\Delta z)\Delta z} - 1}{\Delta z} \right) \\
 &= \lim_{\Delta z \rightarrow 0} \frac{-\Delta z}{(-5i + 3\Delta z)\Delta z} \\
 &= \lim_{\Delta z \rightarrow 0} \frac{-1}{-5i + 3\Delta z} = \frac{-1}{-5i} = \frac{1}{5i} \\
 &= -\frac{i}{5} \quad \text{Ans: } -\frac{i}{5}
 \end{aligned}$$

Analytic function



$f(z)$

analytic function.

If $f'(z)$ exists for all points in
the region R , then,
 $f(z)$ is called analytic function.

C-R equation

(Cauchy - Riemann Equation)

$$w = u + iv ; \quad u = u(x, y) ; \quad v = v(x, y)$$

$$\boxed{\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} ; \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}}$$

C-R eqn \Rightarrow Analytic function $\Rightarrow f'(z)$ exist.

[Example : 2]

without condition

Show that, $f(z) = z - \bar{z}$ is non-analytic.

or, S.T. $f'(z)$ doesn't exist.

Soln :

$$f(z) = z - \bar{z}$$

$$= x + iy - (x - iy) = 2iy$$

$$w = f(z) = 2iy$$

$$\Rightarrow u + iv = 2iy$$

$$\therefore u = 0$$

$$v = 2y$$

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} = 0$$

$$\frac{\partial v}{\partial x} = 0, \quad \frac{\partial v}{\partial y} = 2$$

$$\therefore \frac{\partial u}{\partial x} \neq \frac{\partial v}{\partial y}, \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$$

$\therefore f(z)$ is non-analytic and also, $f'(z)$ doesn't exist.

$\nabla \rightarrow \text{nabla}$

Boxed Harmonic function :

$\nabla^2 u = 0 \quad \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \rightarrow u \text{ is a harmonic function.}$

$\nabla^2 v = 0 \quad \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} = 0 \rightarrow v \text{ is a harmonic function}$

$\therefore \nabla^2 = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \rightarrow$ Laplacian operator.

Example: 3

(3.7 + 3.8)

(P-89)

- a) Prove that, $u = e^{-x} (x \sin y - y \cos y)$ is harmonic.
- b) Find v such that $f(z)$ is analytic. \rightarrow C-R eqⁿ
- c) Find $f(z)$ in terms of z .

Soln:

$$(a) u = e^{-x} \cdot x \sin y - e^{-x} y \cos y$$

$$\frac{\partial u}{\partial x} = \sin y \left(e^{-x}(1) + x \cdot e^{-x}(-1) \right) - y \cos y e^{-x}(-1)$$

$$= e^{-x} \sin y - x e^{-x} \sin y + y \cos y \cdot e^{-x}$$

$$\frac{\partial u}{\partial x} = -e^{-x} \sin y - \sin y (e^{-x} - x e^{-x}) - e^{-x} y \cos y$$

$$= -e^{-x} \sin y - e^{-x} \sin y + x \sin y e^{-x} - e^{-x} y \cos y$$

$$= 2e^{-x} \sin y - x \sin y e^{-x} + e^{-x} y \cos y.$$

$$\therefore \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial y} (i = \sqrt{-1}) = e^{2x} \cos y + i e^{2x} \sin y$$

$\therefore u$ is a harmonic function.

Soln: (b)

Since analytic,

from C-R eqn we know, (iii) $\frac{\partial u}{\partial x} + i \frac{\partial v}{\partial y} = 0$

$$\frac{\partial u}{\partial x} = -\frac{\partial v}{\partial y}; \quad \frac{\partial u}{\partial y} = \frac{\partial v}{\partial x} \quad \dots \dots \text{(ii)}$$

from eqn(1),

$$\frac{\partial v}{\partial y} = \frac{\partial u}{\partial x} \Rightarrow$$

$$\Rightarrow \frac{\partial v}{\partial y} = e^{-x} \sin y - e^{-x} x \sin y + e^{-x} y \cos y$$

$$\Rightarrow \int \partial v = \int (e^{-x} \sin y - e^{-x} x \sin y + e^{-x} y \cos y) dy$$

$$\Rightarrow v = -e^{-x} \cos y + e^{-x} \cos y + e^{-x} \int y \cos y dy \quad \dots \dots \text{(iii)}$$

$$\begin{aligned}\therefore \int y \cos y dy &= y \int \cos y dy - \int \left(\frac{d}{dy}(y) \int \cos y dy \right) dy \\ &= y \sin y + \int \sin y dy \\ &= y \sin y + \cos y\end{aligned}$$

(A): 9102

From eqn (iii), we get $v = e^{-x} \cos y + x e^{-x} \cos y + e^{-x} (y \sin y + \cos y) + k(x)$

2nd Part

from eqn (ii)

$$\frac{\partial v}{\partial y} = - \frac{\partial u}{\partial x}$$

$$\begin{aligned}\Rightarrow x e^{-x} \cos y &= -e^{-x} \cos y + e^{-x} y \sin y \\ &= e^{-x} \cos y + \cos y (-x e^{-x} + e^{-x}) + e^{-x} (y \sin y + \cos y) \\ &\quad + k'(x)\end{aligned}$$

(iii) ...

$$\Rightarrow k'(x) = 0$$

$$\Rightarrow \frac{dk(x)}{dx} = 0$$

$$\Rightarrow \int dk(x) = \int dx \Rightarrow k(x) = 0 + c$$

$$k(x) = c$$

(S209) mit obigen S.A.
D $\leftarrow \mathbb{R}$

$$V = xe^{-x} \cos y + e^{-x} y \sin y + C$$

(Ans:)

$$(S209) = V$$

$$(S209) + \frac{1}{x} = V$$

08.03.25

(2) $\int u dx + v dy = 0$

(c)

Soln (c)

$$f(z) = u + iv = e^{-x} (x \sin y - y \cos y) + ie^{-x} (y \sin y + x \cos y)$$

y = 0

$$f(z) = e^{-x} (x \sin 0 - 0 \cdot \cos 0) + ie^{-x} (0 \cdot \sin 0 + x \cos 0)$$

$$\Rightarrow f(z) = ie^{-x} \cdot x$$

$$\sin y = \frac{e^{iy} - e^{-iy}}{2i}$$

Replacing "x" by "z"

$$f(z) = iz e^{-z}$$

Ans:

P-96

3.24

Evaluate $\lim_{z \rightarrow 0} (\cos z)^{\frac{1}{z}}$

$$0+0 = 0 \cdot 0 \leftarrow \text{indeterminate form}$$

$$0 = 0 \cdot k$$

Soln:

let, $y = (\cos z)^{\frac{1}{z}}$

$$\Rightarrow \ln y = \frac{1}{z} \ln (\cos z) \quad (\because z \neq 0)$$

$$\Rightarrow \lim_{z \rightarrow 0} \ln y = \lim_{z \rightarrow 0} \frac{\ln (\cos z)}{z} \quad \left(\frac{0}{0} \right) \text{ [indeterminate form]}$$

$$\Rightarrow \lim_{z \rightarrow 0} \ln y = \lim_{z \rightarrow 0} \frac{\frac{d}{dz} (\ln (\cos z))}{\frac{d}{dz} (z)} \quad \left[\because L.Hospital Rule \right]$$

$$= \lim_{z \rightarrow 0} \frac{\frac{1}{\cos z} \cdot (-\sin z)}{2z}$$

$$\left[\lim_{z \rightarrow 0} \frac{\tan z}{z} = 1 \right]$$

$$= -\frac{1}{2} \lim_{z \rightarrow 0} \left(\frac{\tan z}{z} \right) \quad \left[\begin{array}{l} \text{L.Hospital rule} \\ \frac{0}{0} \end{array} \right]$$

$$= -\frac{1}{2} \lim_{z \rightarrow 0} \left(\frac{\sec^2 z}{1} \right) = -\frac{1}{2}$$

$$\therefore \lim_{z \rightarrow 0} \ln y = -\frac{1}{2}$$

$$\Rightarrow \lim_{z \rightarrow 0} e^{\ln y} = e^{-\frac{1}{2}}$$

$$\Rightarrow \lim_{z \rightarrow 0} y = e^{-\frac{1}{2}}$$

$$\therefore \lim_{z \rightarrow 0} (\cos z)^{\frac{1}{z}} = e^{-\frac{1}{2}} \quad \text{Ans:}$$

#

Soln:

$$\text{let, } y = \left(\frac{\sin z}{z} \right)^{\frac{1}{z}}$$

$$\Rightarrow \ln y = \frac{1}{z} \ln \left(\frac{\sin z}{z} \right)$$

$$\Rightarrow \lim_{z \rightarrow 0} \ln y = \lim_{z \rightarrow 0} \frac{\ln \left(\frac{\sin z}{z} \right)}{z}$$

$$\Rightarrow \lim_{z \rightarrow 0} \ln y = \lim_{z \rightarrow 0} \frac{\frac{d}{dz} \ln \left(\frac{\sin z}{z} \right)}{\frac{d}{dz} (z)}$$

[L. Hospital Rule]

rule

$$\frac{d}{dz} \left(\frac{u}{v} \right) = v \frac{du}{dv} - u \frac{dv}{dz}$$

$$\lim_{z \rightarrow 0} \frac{\sin z}{z} = 1$$

$$\lim_{z \rightarrow 0} \frac{z}{\sin z} = 1$$

$$= \lim_{z \rightarrow 0} \frac{1}{\frac{\sin z}{z}} \left(\frac{z \cos z - \sin z}{z^2} \right)$$

$$= \lim_{z \rightarrow 0} \frac{1}{\frac{\sin z}{z}} \left(\frac{z \cos z - \sin z}{z^2} \right)$$

$$= \lim_{z \rightarrow 0} \frac{z}{\sin z} \cdot \lim_{z \rightarrow 0} \left(\frac{z \cos z - \sin z}{z^2} \right)$$

$$= \lim_{z \rightarrow 0} \left(\frac{z \cos z - \sin z}{2z^3} \right) \quad \left[\lim_{z \rightarrow 0} \frac{z}{\sin z} = 1 \right]$$

$$= \lim_{z \rightarrow 0} \frac{d}{dz} \left(\frac{z \cos z - \sin z}{2z^3} \right)$$

$$= \lim_{z \rightarrow 0} \frac{-z \sin z + \cos z - \cos z}{6z^2}$$

$$= \lim_{z \rightarrow 0} \frac{-z \sin z}{6z^2} = -\frac{1}{6} \lim_{z \rightarrow 0} \frac{\sin z}{z} = -\frac{1}{6}$$

$$\therefore \lim_{z \rightarrow 0} \ln y = -\frac{1}{6}$$

$$\Rightarrow \lim_{z \rightarrow 0} e^{\ln y} = e^{-\frac{1}{6}}$$

$$\Rightarrow \lim_{z \rightarrow 0} y = e^{-\frac{1}{6}}$$

$$\Rightarrow \lim_{z \rightarrow 0} \left(\frac{\sin z}{z} \right)^{\frac{1}{z}} = e^{-\frac{1}{6}} \quad \text{Ans:}$$

Ch-3

- i) Defⁿ of derivative
- ii) Analytic, harmonic
- iii) Limit calcⁿ (using L. Hospital Rule)