

Note

Any polynomial is an entire function

12.7 Problem

(8)

1. An analytic function in a region with constant modulus is constant.

Sol:

Let $f(z) = u + iv$ be analytic in a domain D .

Given that,

$|f(z)|$ is constant.

$$\therefore \sqrt{u^2 + v^2} = C^2 \text{ (say)}$$

$$\Rightarrow u^2 + v^2 = C \quad \text{where } C \text{ is a constant.}$$

T.P.T. f is a constant.

$$\text{Now, } u^2 + v^2 = C$$

Diff partially w. to x & y we get,

$$2u u_x + 2v v_x = 0$$

$$2u u_y + 2v v_y = 0$$

$$(i) \quad u u_x + v v_x = 0 \rightarrow \textcircled{1}$$

$$u u_y + v v_y = 0 \rightarrow \textcircled{2}$$

Using C-R equation in $\textcircled{1}$ & $\textcircled{2}$

$$u u_x - v u_y = 0$$

$$u u_y + v u_x = 0$$

$$u_x + v_x = (x-y)(2x+4y) + (x^2+4xy+y^2) \quad (1)$$

①

$$= (x-y)(2x+4y) + (x^2+4xy+y^2) \quad \rightarrow \textcircled{1}$$

$$u_y + v_y = (x-y)(4x+2y) + (x^2+4xy+y^2) \quad (2)$$

$$= (x-y)(4x+2y) - (x^2+4xy+y^2) \quad \rightarrow \textcircled{2}$$

Since $f(z)$ is analytic, $u+v$ satisfy the C-R equation.

$$u_x = v_y \quad \& \quad u_y = -v_x$$

Using these equation in $\textcircled{1}$ we get

$$u_x - u_y = (x-y)(2x+4y) + (x^2+4xy+y^2)$$

$$u_x(z,0) - u_y(z,0) = (z-0)(2z+0) + (z^2+4z(0)+0)$$

$$= z(2z) + (z^2)$$

$$= 2z^2 + z^2$$

$$= 3z^2 \rightarrow \textcircled{3}$$

Using C-R equation in $\textcircled{2}$ we get

$$u_y + u_x = (x-y)(4x+2y) - (x^2+4xy+y^2)$$

$$u_y(z,0) + u_x(z,0) = (z-0)(4z+0) - (z^2+4z(0)+0)$$

$$= z(4z) - (z^2)$$

$$= 4z^2 - z^2$$

$$= 3z^2 \rightarrow \textcircled{4}$$

$$= u(u_{xx} + v_{yy}) + v(u_{xy} + u_{yx}) + 2v_y v_x - 2v_x v_y$$

$$= u(u_{xx} + v_{yy}) + v(u_{xy} + u_{yx})$$

$$= u(0) + v(0)$$

$$= 0$$

$$\phi_{xx} + \phi_{yy} = 0$$

Hence it is proved.

\therefore The product uv is also a harmonic function.

8.1.13.

11. If $f(z)$ is analytic prove that

$$\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right) |f(z)|^2 = 4 |f'(z)|^2$$

Proof

$$\text{Let } f(z) = u + iv$$

$$\therefore |f(z)| = \sqrt{(u^2 + v^2)}$$

$$|f(z)|^2 = u^2 + v^2$$

$$\text{Let } \phi = u^2 + v^2 = |f(z)|^2$$

$$\frac{\partial \phi}{\partial x} = 2uu_x + 2vv_x$$

$$\frac{\partial^2 \phi}{\partial x^2} = 2u_{xx}u_x + 2uu_{xx} + 2v_{xx}v_x + 2vv_{xx}$$

8. Sol $u - v = e^x (\cos y - \sin y)$ (2)

10. Show that if u & v are conjugate harmonic functions the product uv is also a harmonic function.

Sol Given that, u & v are conjugate harmonic functions

$$\therefore u_{xx} + u_{yy} = 0 \rightarrow (1)$$

$$\& v_{xx} + v_{yy} = 0 \rightarrow (2)$$

Let $\phi = uv$

T.P.T $\phi_{xx} + \phi_{yy} = 0$

$$\phi_x = uv_x + u_x v$$

$$\phi_{xx} = u v_{xx} + v_x u_x + u_x v_x + v u_{xx}$$

$$\therefore \phi_{xx} = u v_{xx} + 2u_x v_x + v u_{xx} \rightarrow (3)$$

$$\phi_y = u v_y + u_y v$$

$$\phi_{yy} = u v_{yy} + v_y u_y + u_y v_y + v u_{yy}$$

$$\therefore \phi_{yy} = u v_{yy} + 2v_y u_y + v u_{yy} \rightarrow (4)$$

(3) + (4)

$$\phi_{xx} + \phi_{yy} = (u v_{xx} + 2u_x v_x + v u_{xx}) +$$

$$(u v_{yy} + 2v_y u_y + v u_{yy})$$

$$= u(v_{xx} + v_{yy}) + v(u_{xx} + u_{yy}) +$$

$$2u_x v_x + 2v_y u_y$$

Let v be the harmonic conjugate of u .
 $\therefore f(z) = u + iv$ is analytic.

Let $\phi_1(x, y) = u_x$

$$= \cos x \cosh y - 2 \sin x \sinh y + 2x + 4y$$

$$\phi_1(z, 0) = [\cos z - 2 \sin z(0) + 2z + (0)]$$

$$= \cos z + 2z$$

$\phi_2(x, y) = u_y$

$$= \sin x \sinh y + 2 \cos x \cosh y - 2y + 4x$$

$$\phi_2(z, 0) = \sin z(0) + 2 \cos z(1) - (0) + 4z$$

$$= 2 \cos z + 4z$$

$$\therefore f(z) = \int \phi_1(z, 0) + i \phi_2(z, 0) dz + c$$

$$= \int (\cos z + 2z) + i(2 \cos z + 4z) dz + c$$

$$= \left[\int (\cos z + 2z) dz - i \int (2 \cos z + 4z) dz \right] + c$$

$$= \left[\sin z + \frac{2z^2}{2} - \left[i(2 \sin z + \frac{4z^2}{2}) \right] \right] + c$$

$$f(z) = \sin z + z^2 - 2i \sin z + 2iz^2 + c$$

$$\therefore f(z) = \sin z + z^2 - 2i \sin z - 2iz^2 + c$$

$$= u + iv$$

$$\therefore v = 2y - 3x^2y + y^3$$

Show that, $u(x, y) = \sin x \cosh y + 2 \cos x \sinh y + x^2 - y^2 + 4xy$ is harmonic find an analytic function $f(z)$ in terms of z .

Sol:

Given that,

$$u(x, y) = \sin x \cosh y + 2 \cos x \sinh y + x^2 - y^2 + 4xy$$

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

$$\frac{\partial u}{\partial x} = \cos x \cosh y + 2(-\sin x) \sinh y + 2x + 4y$$

$$\frac{\partial u}{\partial y} = \sin x \sinh y + 2 \cos x \cosh y - 2y + 4x$$

$$\frac{\partial^2 u}{\partial x^2} = (-\sin x) \cosh y - 2 \cos x \sinh y + 2$$

$$\frac{\partial^2 u}{\partial y^2} = \sin x \sinh y + 2 \cos x \cosh y - 2$$

$$\begin{aligned} & (-\sin x \cosh y - 2 \cos x \sinh y + 2) \\ & + (\sin x \sinh y + 2 \cos x \cosh y - 2) = 0 \\ & = 0 \end{aligned}$$

$\therefore u$ is harmonic

$$= 2(0) + 2(0) + 2ux^2 + 2uy^2 + 2v_x^2 + 2v_y^2$$

$$2v_y^2$$

$$= 2 [ux^2 + uy^2 + vx^2 + vy^2]$$

$$= 4 [ux^2 + uy^2]$$

$$\begin{bmatrix} u_x = v_y \\ u_y = -v_x \end{bmatrix}$$

$$= 4 | f'(z) |^2$$

(33)

Unit-2

Elementary Transformation:-

Definition:-

A function $f: \mathbb{C} \rightarrow \mathbb{C}$ can be viewed as a transformation from one

$$= \frac{\partial}{\partial x} \left(\frac{\partial v}{\partial y} \right) + \frac{\partial}{\partial y} \left(\frac{\partial v}{\partial x} \right) \quad (6)$$

$$= \frac{\partial^2 v}{\partial x \partial y} - \frac{\partial^2 v}{\partial y \partial x} \quad (\text{by } 0)$$

$$= 0 \quad \left[\because \frac{\partial^2 v}{\partial x \partial y} = \frac{\partial^2 v}{\partial y \partial x} \right]$$

now,

$$\begin{aligned} \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} &= \frac{\partial}{\partial x} \left(\frac{\partial v}{\partial x} \right) + \frac{\partial}{\partial y} \left(\frac{\partial v}{\partial y} \right) \\ &= \frac{\partial}{\partial x} \left(-\frac{\partial u}{\partial y} \right) + \frac{\partial}{\partial y} \left(\frac{\partial u}{\partial x} \right) \end{aligned}$$

$$= -\frac{\partial^2 u}{\partial x \partial y} + \frac{\partial^2 u}{\partial y \partial x}$$

$$\frac{\partial^2 v}{\partial x^2} = 0 \quad \left[\because \frac{\partial^2 u}{\partial x \partial y} = \frac{\partial^2 u}{\partial y \partial x} \right]$$

Definition:

Let $f = u + iv$ be an analytic function in a region D . Then v is said to be a conjugate harmonic function u .

Note:

Let f be an analytic function

$$f(z) = \int [\phi_1(z,0) + i\phi_2(z,0)] dz + c$$

where, $\phi_1(x,y) = V_y$ $f'(z) = u + iv$

& $\phi_2(x,y) = V_x$ $= V_y + iV_x$

Problem:

1. Prove that, $u = 2x - x^2 + 3xy^2$ is harmonic

and find its harmonic conjugate.

Also find the corresponding analytic function.

Sol:

Given that, $u = 2x - x^2 + 3xy^2$

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

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

$$\frac{\partial u}{\partial x} = 2 - 2x + 3y^2 \quad \frac{\partial u}{\partial y} = 6xy$$

$$= \frac{\partial}{\partial x} (2 - 2x + 3y^2) + \frac{\partial}{\partial y} (6xy)$$

$$= -2 + 6y$$

$$= 0$$

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

$\therefore u$ is harmonic

$$\frac{f(z) - f(0)}{z} = \frac{(my^2)y^2}{(m^2y^4 + y^4)} = \frac{my^4}{y^4(m^2 + 1)} = \frac{m}{m^2 + 1}$$

The value of limit depends on m

$$\lim_{z \rightarrow 0} \frac{f(z) - f(0)}{z} \text{ does not exist}$$

f is not differentiable at z=0.

Theorem 4:

If f(z) is a differentiable function, the C-R equations can be put in the form

$$\frac{\partial f}{\partial \bar{z}} = 0$$

Proof:

$$\frac{\partial f}{\partial \bar{z}} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial \bar{z}} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial \bar{z}} \rightarrow 0$$

Now,

$$z = x + iy \rightarrow ①$$

$$\bar{z} = x - iy \rightarrow ②$$

$$② + ①, \quad 2x = z + \bar{z}$$

$$x = \frac{z + \bar{z}}{2}$$

$$② - ①$$

$$z - \bar{z} = 2iy$$

$$y = \frac{z - \bar{z}}{2i}$$

$$u_x(z,0) - u_y(z,0) = \frac{-2(1 - \cos 2z)}{(1 - \cos 2z)^2} \quad (2b)$$

$$= \frac{-2}{2 \sin^2 z} = -\operatorname{cosec}^2 z \quad \rightarrow (3)$$

Using C-R equation in (3) we get,

$$u_y + u_x = \frac{-2 \sin^2 x \sinh^2 y}{(\cosh y - \cos 2x)^2} \quad \left[\begin{array}{l} \sin 0 = 0 \\ \cos 0 = 1 \end{array} \right]$$

$$u_y(z,0) + u_x(z,0) = 0 \rightarrow (4)$$

Adding (3) \times (4).

$$2u_x(z,0) = -\operatorname{cosec}^2 z$$

$$u_x(z,0) = -\frac{1}{2} \operatorname{cosec}^2 z \rightarrow (5)$$

$$(3) - (5) \quad 2u_y(z,0) = \operatorname{cosec}^2 z$$

$$u_y(z,0) = \frac{1}{2} \operatorname{cosec}^2 z \rightarrow (6)$$

$$\text{Now, } f(z) = u(z,0) + i v(z,0)$$

$$f'(z) = u_x(z,0) + i v_x(z,0)$$

$$= u_x(z,0) - i u_y(z,0)$$

$$= -\frac{1}{2} \operatorname{cosec}^2 z - \frac{i}{2} \operatorname{cosec}^2 z$$

$$= -\frac{1}{2} (1+i) \operatorname{cosec}^2 z$$

Integrating

$$f(z) = -\frac{1}{2} (1+i) \int \operatorname{cosec}^2 z \, dz$$

$$z = \frac{-1}{2} (1+i) (-\cot z) + C$$

$$\therefore f(z) = \left(\frac{1+i}{2} \right) \cot z + C. \quad (5)$$

2nd eqn. need to apply this formula.

$$f(z) = \int [\phi_1(z,0) + i \phi_2(z,0)] dz + C.$$

where $\phi_1 = u_x = \frac{-1}{2} \operatorname{cosec}^2 z.$

$\phi_2 = u_y = \frac{1}{2} \operatorname{cosec}^2 z.$

$$= \int \left[\frac{-1}{2} \operatorname{cosec}^2 z - i \frac{1}{2} \operatorname{cosec}^2 z \right] dz$$

$$= \frac{-1}{2} (1+i) \int \operatorname{cosec}^2 z \, dz$$

$$= \frac{-1}{2} (1+i) (-\cot z) + C$$

$$\therefore f(z) = \left(\frac{1+i}{2} \right) \cot z + C //$$

Note:

i) $u+v = (x-y)(x^2+4xy+y^2)$

7) $f(z) = u+iv$ find the analytic function $f(z)$ in terms of z .

$$u+v = (x-y)(x^2+4xy+y^2)$$

Sol:

$$u+v = (x-y)(x^2+4xy+y^2)$$

Diff. parti. w. r to x & y

$$\frac{-y}{x^2+y^2} = \frac{-y}{x^2+y^2} = \phi'(x)$$

$$\Rightarrow \phi'(x) = 0 \quad (2)$$

$$\Rightarrow \phi(x) = C_1$$

$$(3) \Rightarrow v = \tan^{-1} \frac{y}{x} + C$$

$$\therefore f(z) = u + iv$$

$$= \log \sqrt{x^2+y^2} + i \left(\tan^{-1} \frac{y}{x} \right) + C$$

4. Given $v = x^4 - 6x^2y^2 + y^4$ find $f(z)$ such that $f(z)$ is analytic.

Sol:

$$\text{Given that } v = x^4 - 6x^2y^2 + y^4$$

$$\frac{\partial v}{\partial x} = 4x^3 - 12xy^2 \quad \frac{\partial v}{\partial y} = -12x^2y + 4y^3$$

$$\frac{\partial^2 v}{\partial x^2} = 12x^2 - 12y^2 \quad \frac{\partial^2 v}{\partial y^2} = -12x^2 + 12y^2$$

$$\frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} = 0$$

$$\Rightarrow 12x^2 - 12y^2 - 12x^2 + 12y^2$$

$$\Rightarrow 0$$

$\therefore v$ is harmonic function.

Let u be the harmonic conjugate of v

$$f(z) = u(x,y) + i v(x,y)$$

Harmonic Functions: Definitions

Let $u(x,y)$ be a function of two variables x & y defined in a region D . $u(x,y)$ is said to be a harmonic function if $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$ and this equation is called Laplace equation.

Theorem I:

The real and imaginary parts of an analytic function (or) harmonic function

Proof

Let $f(z) = u + iv$ be an analytic function. Therefore u & v satisfied the C-R equation. Hence $u_x = v_y$ & $u_y = -v_x$ $\rightarrow \text{---}$

TP I u & v are harmonic function

$$\text{TP I} \quad \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \quad \& \quad \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} = 0$$

$$\text{Now, } \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial x} \right) + \frac{\partial}{\partial y} \left(\frac{\partial u}{\partial y} \right)$$

$\therefore f(z) = u + iv$ is analytic.

let $\psi_1(x, y) = \psi_y$

(2)

$$= -12x^2y + 4y^3$$

and $\psi_2(x, y) = \psi_x$

$$= 4x^3 - 12xy^2$$

$$\therefore \psi_1(z, 0) = 0$$

$$\psi_2(z, 0) = 4z^3$$

$$f(z) = \int [\psi_1(z, 0) + i\psi_2(z, 0)] dz + c$$

$$= \int [0 + i4z^3] dz + c$$

$$= 4i \int z^3 dz + c$$

$$= 4i \frac{z^4}{4} + c$$

$$= iz^4 + c$$

$$f(z) = iz^4 + c$$

7.1.13

Ex 5. If $f(z) = u + iv$ is an analytic function

and $u = \frac{\sin 2x}{\cosh 2y + \cos 2x}$ find $f(z)$:

b. find the analytic function $f(z) = u + iv$

if $u + v = \frac{\sin 2x}{\cosh 2y - \cos 2x}$

3. Show that $u = \log \sqrt{x^2 + y^2}$ is harmonic and find its conjugates and also find the corresponding analytic function $f(z)$

Sol:

$$\begin{aligned} \text{Given that } u &= \log(\sqrt{x^2 + y^2}) \\ &= \log(x^2 + y^2)^{1/2} \\ &= \frac{1}{2} \log(x^2 + y^2) \end{aligned}$$

$$\begin{aligned} \frac{\partial u}{\partial x} &= \frac{1}{2} \times \frac{1}{x^2 + y^2} \times 2x & \frac{\partial u}{\partial y} &= \frac{1}{2} \times \frac{1}{x^2 + y^2} \times 2y \\ &= \frac{x}{x^2 + y^2} & &= \frac{y}{x^2 + y^2} \end{aligned}$$

$$\begin{aligned} \frac{\partial^2 u}{\partial x^2} &= \frac{(x^2 + y^2)(1) - x(2x)}{(x^2 + y^2)^2} \\ &= \frac{x^2 + y^2 - 2x^2}{(x^2 + y^2)^2} \end{aligned}$$

$$= \frac{-x^2 + y^2}{(x^2 + y^2)^2}$$

$$\begin{aligned} \frac{\partial^2 u}{\partial y^2} &= \frac{(x^2 + y^2)(1) - y(2y)}{(x^2 + y^2)^2} \\ &= \frac{x^2 + y^2 - 2y^2}{(x^2 + y^2)^2} \end{aligned}$$

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

in D . Then v is a harmonic conjugate of u iff u is a harmonic conjugate of $-v$.

Milne-Thompson Method:

Let $u(x, y)$ be a ^{given} harmonic function. Let $f(z) = u + iv$ be an analytic function. Then, $[f(z) = u(x, y) + i v(x, y)]$
 $f'(z) = u_x + i v_x = u_x - i v_y$. Let $\phi_1(x, y) = u_x$
 and $\phi_2(x, y) = u_y$.

$$\text{W.K.T. } x = \frac{z + \bar{z}}{2} \quad \text{and} \quad y = \frac{z - \bar{z}}{2i}$$

Hence, $f'(z) = \phi_1(x, y) - i \phi_2(x, y)$

$$= \phi_1 \left[\frac{z + \bar{z}}{2}, \frac{z - \bar{z}}{2i} \right] - i \phi_2 \left[\frac{z + \bar{z}}{2}, \frac{z - \bar{z}}{2i} \right]$$

put, $z = \bar{z}$

$$\therefore f'(z) = \phi_1(z, 0) - i \phi_2(z, 0)$$

$$\Rightarrow f'(z) = \int [\phi_1(z, 0) - i \phi_2(z, 0)] dz + C$$

Note:

The analytic function $f(z)$ with a given harmonic function $v(x, y)$ as imaginary part. Then, $f(z) =$

$$u, v = \frac{\sin 2x}{\cosh 2y - \cos 2x} \quad (1)$$

Differentiate partially w.r. to x & y .

$$u_x + v_x = \frac{(\cosh 2y - \cos 2x) \cos 2x \cdot 2 - \sin 2x (\sin 2x \cdot 2)}{(\cosh 2y - \cos 2x)^2}$$

$$u_x + v_x = \frac{2 \cosh 2y \cdot \cos 2x - 2 \cos^2 2x - 2 \sin^2 2x}{(\cosh 2y - \cos 2x)^2} \rightarrow 0$$

$$u_y + v_y = \frac{(\cosh 2y - \cos 2x)(0) - \sin 2x (2 \sinh 2y)}{(\cosh 2y - \cos 2x)^2}$$

$$u_y + v_y = \frac{-2 \sinh 2y \sin 2x}{(\cosh 2y - \cos 2x)^2} \rightarrow 0$$

Since $f(z)$ is analytic, u & v satisfy the C-R equation.

$$u_x = v_y \text{ \& \> } u_y = -v_x$$

Using these equation in (1) we get,

$$u_x - u_y = \frac{2(\cosh 2y - \cos 2x) \cos 2x - 2 \sin^2 2x}{(\cosh 2y - \cos 2x)^2}$$

$$\begin{aligned} u_x(z, 0) - u_y(z, 0) &= \frac{2(1 - \cos 2z) \cos 2z - 2 \sin^2 2z}{(1 - \cos 2z)^2} \\ &= \frac{2 \cos 2z - 2(\cos^2 2z + \sin^2 2z)}{(1 - \cos 2z)^2} \end{aligned}$$

$$\frac{\partial \phi}{\partial y} = 2uy + 2v^2y$$

(2)

$$\frac{\partial^2 \phi}{\partial y^2} = 2u + 2v^2$$

$$\frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} = (2u_x u_x + 2u u_{xx} + 2v^2 u_x + 2v^2 u_x + 2v^2 u_x + 2v^2 u_x)$$

$$(2u^2 y + 2u y u_y + 2v^2 y y + 2v^2 y y)$$

$$= 2u u_x + 2u u_y + 2v^2 u_x + 2v^2 u_x$$

$$2u_y^2 + 2v^2 u_y + 2u x^2 + 2v y^2$$

$$= 2u u_x + 2u x^2 + 2u u_y + 2v^2 u_x + 2v^2 u_x + 2v^2 u_x + 2v^2 u_x$$

$$2v u_x + 2v u_y + 2v^2 u_x + 2v^2 u_x$$

Given that $f(z)$ is analytic. Therefore,

u & v are harmonic function.

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

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

$$\frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} = 2u(0) + 2u x^2 + 2u(0) + 2v(0)$$

$$(0) + 2v x^2 + 2v(0) + 2v(0)$$

$$= 2(u u_{xx} + u u_{yy}) + 2u x^2 + 2v y^2 + 2v u_x + 2v u_y$$

$$f(z) = u + iv$$

Since, $f(z)$ is analytic, (10)

$$u_x = -v_y \text{ \& } u_y = v_x$$

Adding,

$$2u_x = 0 \text{ \& } 2u_y = 0$$

$$(ii) \quad u_x = 0, \quad u_y = 0$$

$$f'(z) = u_x + iv_x = 0$$

$\Rightarrow f(z)$ is a constant.

3. If $\frac{\partial^2}{\partial x \partial y} = \frac{\partial^2}{\partial y \partial x}$ Prove that,

$$\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} = 4 \frac{\partial^2}{\partial z \partial \bar{z}} \quad \left[\text{where } z = \frac{x+iy}{2}, \bar{z} = \frac{x-iy}{2} \right]$$

Sol:

$$\text{Let } z = x + iy$$

$$\bar{z} = x - iy$$

$$2x = z + \bar{z}; \quad 2iy = z - \bar{z}$$

$$x = \frac{z + \bar{z}}{2}; \quad y = \frac{z - \bar{z}}{2i}$$

$$\frac{\partial x}{\partial z} = \frac{1}{2}; \quad \frac{\partial x}{\partial \bar{z}} = \frac{1}{2}; \quad \frac{\partial y}{\partial z} = \frac{1}{2i}; \quad \frac{\partial y}{\partial \bar{z}} = \frac{-1}{2i}$$

$$\frac{\partial}{\partial z} = \frac{\partial x}{\partial z} \frac{\partial}{\partial x} + \frac{\partial y}{\partial z} \frac{\partial}{\partial y} = \frac{1}{2} \frac{\partial}{\partial x} + \frac{1}{2i} \frac{\partial}{\partial y}$$

Adding ③ & ④

$$2u_x(z,0) = 6z^2$$

$$u_x(z,0) = 3z^2 \rightarrow \textcircled{5}$$

④ - ③

$$2u_y(z,0) = 0 \rightarrow \textcircled{6}$$

$$u_y(z,0) = 0$$

Now, $f(z) = u(z,0) + i v(z,0)$

$$f(z) = \int [\phi_1(z,0) - i \phi_2(z,0)] dz +$$

$$\text{where } \phi_1 = u_x = 3z^2$$

$$\phi_2 = u_y = 0$$

$$f(z) = \int [3z^2 - i(0)] dz$$

$$= \int [3z^2] dz$$

$$= \frac{3z^3}{3} + C$$

$$\therefore f(z) = z^3 + C$$

H.W.

8) Find the analytic function $f(z)$ if
 $u + v = e^x (\cos y - \sin y)$

9) Find 'a', so that $u = ax^2 - y^2 + xiy$ is harmonic
and find the analytic function $f(z)$.

Given that, $f(z) = \sqrt{z} (\cos \frac{\theta}{2} + i \sin \frac{\theta}{2})$

$$= u + iv$$

$$u = \sqrt{r} \cos \frac{\theta}{2}, \quad v = \sqrt{r} \sin \frac{\theta}{2}$$

$$\frac{\partial u}{\partial r} = \frac{1}{2\sqrt{r}} \cos \frac{\theta}{2}, \quad \frac{\partial v}{\partial r} = \frac{1}{2\sqrt{r}} \sin \frac{\theta}{2}$$

$$\frac{\partial u}{\partial \theta} = \sqrt{r} (-\sin \frac{\theta}{2}) \cdot \frac{\partial \theta}{\partial \theta} = -\sqrt{r} \sin \frac{\theta}{2}$$

$$= -\sqrt{r} \sin \frac{\theta}{2} \cdot \frac{1}{2} = -\frac{\sqrt{r}}{2} \sin \frac{\theta}{2}$$

$$\frac{\partial u}{\partial r} = \frac{1}{2\sqrt{r}} \cos \frac{\theta}{2}$$

$$\frac{\partial v}{\partial \theta} = -\frac{\sqrt{r}}{2} \sin \frac{\theta}{2}$$

$$\frac{\partial u}{\partial \theta} = -\frac{\sqrt{r}}{2} \sin \frac{\theta}{2}$$

$$\frac{\partial v}{\partial r} = \frac{1}{2\sqrt{r}} \sin \frac{\theta}{2}$$

$$\frac{\partial u}{\partial \theta} = -\frac{\sqrt{r}}{2} \sin \frac{\theta}{2} = -\frac{1}{2\sqrt{r}} \sin \frac{\theta}{2}$$

$$\frac{\partial v}{\partial r} = \frac{1}{2\sqrt{r}} \sin \frac{\theta}{2} = \frac{1}{2\sqrt{r}} \sin \frac{\theta}{2}$$

Hence, the C-R equation is satisfied.

It is differentiable

$$f'(z) = \frac{1}{2\sqrt{z}} (\cos \frac{\theta}{2} + i \sin \frac{\theta}{2})$$

Let u be the harmonic conjugate of u

$f(z) = u + iv$ is analytic.

Let $\phi_1(x, y) = u_x$

$$u_x = 2 - 3x^2 + 3y^2$$

$$\text{and } \phi_1(x, y) = 2 - 3x^2 + 3y^2$$

$$\text{and } \phi_2(x, y) = u_y = 6xy$$

$$= 6xy$$

$$\phi_2(z, 0) = 0$$

$$\phi(z) = \int \phi_1(x, y) + i \phi_2(x, y) dz + c$$

$$= \int \phi_1(z, 0) + i \phi_2(z, 0) dz + c$$

$$= \int (2 - 3z^2 + 0) dz + c$$

$$= \int (2 - 3z^2) dz + c$$

$$= 2z - \frac{3z^3}{3} + c$$

$$\phi(z) = 2z - z^3 + c$$

$$= 2(x + iy) - (x + iy)^3 + c$$

$$= 2x + 2iy - [x^3 + 3x^2(iy) + 3x(iy)^2 + (iy)^3] + c$$

$$= 2x + 2iy - (x^3 + 3ix^2y + 3i^2xy^2 - iy^3) + c$$

$$= (2x - x^3 + 3xy^2) + i(2y - 3x^2y + y^3) + c$$

$$2y(a+1) = -2(bx+y)$$

$$a+1 = -\frac{2y}{2(bx+y)}$$

$$a = \frac{-(bx+y)}{bx+y} - 1$$

(15)

$$a = \frac{-(bx+y)-y}{y}$$

∴ $a \neq$

$$2ay - 2x = -(2bx + 2y)$$

$$ay - x + bx + y = 0$$

$$ay + y = x + bx = 0$$

$$y(a+1) - x(1+b) = 0$$

$$x(b-1) + y(a+1) = 0$$

$$b-1=0 \Rightarrow b=1$$

$$a+1=0 \Rightarrow a=-1$$

$$f'(z) = u_x + i v_x$$

$$= (2x - 2y) + i(2x + 2y)$$

$$= 2[(x-y) + i(x+y)]$$

$$= 2[(x+iy) + i(x+iy)]$$

$$= 2[z + iz]$$

Analytic functions

(1)

Definition

If f is analytic at a point a then, f is differentiable at a .

A function f defined in a region D of the complex plane is said to be analytic at a point $a \in D$ if, f is differentiable at every point of some neighbourhood of a .

Hence, f is analytic at a if, $\exists \epsilon > 0$ such that f is differentiable at every point of the disc,

$$S(a, \epsilon) = \{z / |z - a| < \epsilon\}.$$

If f is analytic at every point of a region D then, f is said to be analytic in D , a function which is analytic at every point of the complex plane is called an entire function \Rightarrow an integrable function

$$(u) \quad u u_x - v v_y = 0 \rightarrow (3)$$

$$v u_x + u v_y = 0 \rightarrow (4)$$

(5)

$$(5) \times u \Rightarrow u^2 u_x - u v v_y = 0$$

$$(6) \times v \Rightarrow v^2 u_x + v u v_y = 0$$

$$\text{Adding} \quad (u^2 + v^2) u_x = 0$$

$$\text{but, } u^2 + v^2 = C$$

$$\therefore C u_x = 0 \quad \text{where } C \neq 0$$

$$u_x = 0$$

$$v_x = 0$$

$$\therefore f'(z) = u_x + i v_x = 0$$

$\Rightarrow f(z)$ is constant.

2. If $f(z)$ & $\overline{f(z)}$ are analytic in a region D show that, $f(z)$ is a constant in D .

Sol.

$$\text{Let } f(z) = u + i v$$

$$\therefore \overline{f(z)} = u - i v$$

G.T. $f(z)$ is analytic in D .

$$\text{Therefore, } u_x = v_y$$

$$\& \quad u_y = -v_x$$

$$= \frac{\partial}{\partial x} \left(\frac{1}{2} \right) - \frac{\partial}{\partial y} \left(\frac{1}{2} i \right)$$

$$= \frac{1}{2} \left[\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right]$$

$$\frac{\partial}{\partial z} \left(\frac{z}{e} \right) = \frac{1}{2} \left[\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right] \left[\frac{xe}{e} + i \frac{ye}{e} \right]$$

$$= \frac{1}{2} \left[\frac{\partial}{\partial x} \left(\frac{xe}{e} \right) + i \frac{\partial}{\partial y} \left(\frac{xe}{e} \right) + \frac{\partial}{\partial x} \left(i \frac{ye}{e} \right) + i \frac{\partial}{\partial y} \left(i \frac{ye}{e} \right) \right]$$

$$\left[\frac{\partial}{\partial y} \left(\frac{ye}{e} \right) + i \frac{\partial}{\partial y} \left(i \frac{ye}{e} \right) \right]$$

$$= \frac{1}{2} \left[\left(\frac{\partial^2}{\partial x^2} + i \frac{\partial^2}{\partial x \partial y} \right)^{1/2} \right]$$

$$+ \left[\frac{\partial^2}{\partial y \partial x} + i \frac{\partial^2}{\partial y^2} \right]^{1/2}$$

$$= \frac{1}{4} \left[\frac{\partial^2}{\partial x^2} + i \frac{\partial^2}{\partial x \partial y} + \frac{\partial^2}{\partial y \partial x} + \frac{\partial^2}{\partial y^2} \right]$$

$$= \frac{1}{4} \left[\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial x \partial y} + \frac{\partial^2}{\partial y \partial x} \right] (i + 1)$$

$$= \frac{1}{4} \left[\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial x \partial y} + \frac{\partial^2}{\partial y \partial x} \right] \left(\frac{1}{2} \right)$$

$$x = \frac{z-\bar{z}}{2}, \quad y = \frac{z+\bar{z}}{2i}$$

(4)

$$\frac{\partial f}{\partial \bar{z}} = \frac{1}{2}$$

Substitute these values in (1)

$$\frac{\partial f}{\partial \bar{z}} = \frac{\partial f}{\partial x} \left(\frac{1}{2}\right) + \frac{\partial f}{\partial y} \left(-\frac{1}{2i}\right)$$

$$\frac{1}{2} \left[\frac{\partial f}{\partial x} + i \frac{\partial f}{\partial y} \right] \quad x = -iy(-i)$$

$$= \frac{1}{2} \left(\frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} \right)$$

$$\frac{\partial f}{\partial \bar{z}} = 0 \Leftrightarrow \frac{\partial f}{\partial x} + i \frac{\partial f}{\partial y} = 0$$

$$\Leftrightarrow \frac{\partial f}{\partial x} = -i \frac{\partial f}{\partial y}$$

$$\text{ie, } f_x = -if_y$$

Which is the complex form of C-R eqn.
 ∴ C-R equations can be put in the form

$$\frac{\partial f}{\partial \bar{z}} = 0$$

Problem

1. Show that $f(z) = \sqrt{z} (\cos \theta/2 + i \sin \theta/2)$ for all z where $z > 0$, $0 < \theta < 2\pi$ is differentiable and find $f'(z)$.

$$= \frac{1}{4} \left[\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + 0 \right]$$

$$\therefore 4 \frac{\partial^2}{\partial z \partial \bar{z}} = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}$$

4. Test whether the following functions are analytic?

- i) $z^3 + z$. ii) $e^x(\cos y + i \sin y)$.
 iii) $e^x(\cos y - i \sin y)$. iv)

5. Determine the constant a & b (show) so that a function $f(z) = x^2 + ay^2 + 2axy + i(bx^2 - y^2 + 2xy)$ should be analytic and find $f(z)$

Soln

Given that,

$$f(z) = (x^2 + ay^2 + 2axy) + i(bx^2 - y^2 + 2xy)$$

$$u = x^2 + ay^2 + 2axy ; v = bx^2 - y^2 + 2xy$$

$$u_x = 2x + 2y$$

$$v_x = 2bx + 2y$$

$$u_y = 2ay + 2x$$

$$v_y = -2y + 2x$$

$$u_x = v_y$$

$$2x + 2y = -2y + 2x$$

$$u_y = -v_x$$

$$2ay + 2x = -2bx - 2y$$

$$\begin{aligned}
 f'(z) &= \frac{x}{z} \left[\frac{1}{2\sqrt{z}} \cos \theta/2 + i \frac{1}{2\sqrt{z}} \sin \theta/2 \right] \\
 &= \frac{x}{z} \cdot \frac{1}{2\sqrt{z}} [\cos \theta/2 + i \sin \theta/2] \\
 &= \frac{\sqrt{z}}{z} \left[\frac{1}{2\sqrt{z}} (\cos \theta/2 + i \sin \theta/2) \right] \quad \textcircled{2} \\
 &= \frac{1}{2z} [\sqrt{z} (\cos \theta/2 + i \sin \theta/2)] \\
 &= \frac{1}{2z} [r^{1/2} e^{i\theta/2}] \\
 &= \frac{1}{2z} [(re^{i\theta})^{1/2}] \quad [z = re^{i\theta}] \\
 &= \frac{1}{2z} \cdot \sqrt{z} \Rightarrow \frac{1}{2\sqrt{z}} \sqrt{z} \\
 \boxed{f'(z) = \frac{1}{2\sqrt{z}}}
 \end{aligned}$$

2. Show that the function $f(z)$ is equal to,

$$f(z) = \begin{cases} \frac{x^3(1+i) - y^3(1-i)}{x^2+y^2} & \text{if } z \neq 0 \\ 0 & \text{if } z = 0 \end{cases}$$

satisfies CR equations at the origin, and f is not differentiable at $z=0$.

3. Show that $f(z) = \sin x \cosh y + i \cos x \sinh y$ is differentiable at every point.

$$\Rightarrow \frac{x^2+y^2-2x^2}{(x^2+y^2)^2} + \frac{x^2+y^2-2y^2}{(x^2+y^2)^2}$$

$$\Rightarrow \frac{x^2+y^2-2x^2+x^2+y^2-2y^2}{(x^2+y^2)^2}$$

$$\Rightarrow 0$$

$\therefore u$ is harmonic function.

Let v be the harmonic conjugate of u

$\therefore f(z) = u + iv$ is an analytic function

By C-R equation $u_x = v_y, u_y = -v_x$

$$u_x = v_y = \frac{x}{x^2+y^2} \quad (\text{by } \textcircled{1})$$

Integrate w.r. to y

$$v = \int \frac{x}{x^2+y^2} dy = \int \frac{x}{x^2(1+\frac{y^2}{x^2})} dy$$

$$= \tan^{-1} \frac{y}{x} + \phi(x) \rightarrow \textcircled{2}$$

$$\text{Now, } v_x = \frac{1}{1+\frac{y^2}{x^2}} \left(-\frac{y}{x^2} \right) + \phi'(x)$$

$$= \frac{x^2}{x^2+y^2} \left(-\frac{y}{x^2} \right) + \phi'(x)$$

$$v_x = -u_y$$

where $f(x) = \frac{1}{x^2}$ and $g(x) = \frac{1}{x^3}$
 along with path $\gamma(t)$

$$f(x) = \frac{1}{x^2}$$

$$g(x) = \frac{1}{x^3}$$

$$f'(x) = -\frac{2}{x^3}$$

$$g'(x) = -\frac{3}{x^4}$$

$$f''(x) = \frac{6}{x^4}$$

$$g''(x) = \frac{12}{x^5}$$

$$f'''(x) = -\frac{24}{x^5}$$

$$g'''(x) = -\frac{60}{x^6}$$

The value of the first derivative

along $f(x) = \frac{1}{x^2}$ and $g(x) = \frac{1}{x^3}$

is given by $f'(x) = -\frac{2}{x^3}$ and $g'(x) = -\frac{3}{x^4}$

show that $f'(x) = -\frac{2}{x^3}$ and $g'(x) = -\frac{3}{x^4}$

on the interval $(-\infty, \infty)$

$$f(x) = \frac{1}{x^2}$$

$$f'(x) = -\frac{2}{x^3}$$

$$g(x) = \frac{1}{x^3}$$

$$g'(x) = -\frac{3}{x^4}$$

$$f''(x) = \frac{6}{x^4}$$

$$g''(x) = \frac{12}{x^5}$$

$$f'''(x) = -\frac{24}{x^5}$$

$$g'''(x) = -\frac{60}{x^6}$$

$$= u_x - u_y + \frac{h_1}{h} (\epsilon_1 + i\epsilon_2) + \frac{h_2}{h} (\epsilon_2 + i\epsilon_4)$$

Since $\left| \frac{h_1}{h} \right| \leq 1, \frac{h_1}{h} (\epsilon_1 + i\epsilon_2) \rightarrow 0$ as $h_1 \rightarrow 0$.

iii) $\frac{h_2}{h} (\epsilon_2 + i\epsilon_4) \rightarrow 0$ as $h_2 \rightarrow 0$.

$$\lim_{h \rightarrow 0} \frac{f(z+h) - f(z)}{h} = u_x - u_y$$

Hence f is differentiable.

Problem 1

Show that the function $f(z) = \frac{z \operatorname{Re} z}{|z|}$

is differentiable at $z \neq 0$ is not differentiable at $z = 0$.

$$\begin{aligned} \frac{f(z) - f(0)}{z - 0} &= \frac{\frac{z \operatorname{Re} z}{|z|} - 0}{z} \\ &= \frac{\operatorname{Re} z}{|z|} = \frac{x}{\sqrt{x^2 + y^2}} \end{aligned}$$