# 1 Frame 12 – Functions of Complex Variables

## 1.1 Functions

If S is a set of complex numbers, then a **function** f is a rule that assigns a complex number w to each z in S. The number w is called the **value** of f at z. We denote it as

$$w = f(z)$$

The set S is called the **domain of definition** of f. Note that we need both a rule (f) and a domain (S) for a function to be well defined.

Suppose that w = u + iv and z = x + iy. Then,

$$u + iv = f(x + iy)$$

Then, we can express f(z) as a pair of real functions of x and y:

$$f(z) = u(x, y) + iv(x, y)$$

Alternatively, we could use polar coordinates to write

$$u + iv = f(re^{i\theta})$$

so

$$f(z) = u(r, \theta) + iv(r, \theta)$$

Example: the function  $f(z) = z^2$  can be written as

$$f(x+iy) = (x+iy)^2$$
$$= (x^2 - y^2) + i2xy$$

so

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

In polar coordinates,

$$f(x+iy) = (re^{i\theta})^2$$
$$= r^2 e^{i2\theta}$$
$$= r^2 \cos 2\theta + ir^2 \sin 2\theta$$

so

$$u(r, \theta) = r^2 \cos 2\theta$$
$$v(r, \theta) = r^2 \sin 2\theta$$

#### 1.2 Real-Valued Functions

We say that f is a **real-valued function** if v is zero everywhere.

Example: one real-valued function is

$$f(z) = |z|^2 = x^2 + y^2 + i0$$

## 1.3 Polynomials

If n is a non-negative integer and  $a_0, a_1, a_2, \ldots, a_n$  are complex numbers with  $a_n \neq 0$ , then the function

$$P(z) = a_0 + a_1 z + a_2 z^2 + \dots + a_n z^n$$

is a **polynomial** of degree n. Note that this sum has a finite number of terms and that the domain of definition is the entire z plane.

As in real numbers, a rational function is a quotient of two polynomials:

$$R(z) = \frac{P(z)}{Q(z)}$$

A rational function is defined everywhere that  $Q(z) \neq 0$ .

### 1.4 Multi-Valued Functions

A generalization of a function is a rule that assigns more than one value to a point z. These **multiple-valued functions** are usually studied by taking one of the possible values at each point and constructing a single-valued function.

Example: we know that we can write

$$z^{1/2} = \pm \sqrt{r}e^{i\theta/2}$$

where we denoted  $-\pi < \theta \le \pi$  as the **principal value** of argz. To turn this into a single valued function, we can choose the positive value of r and write

$$f(z) = \sqrt{r}e^{i\theta/2}$$

Then, f is well-defined on the entire plane.

# 2 Frame 13 – Mappings

#### 2.1 Definitions

There is no convenient way to graph the function w = f(z) – each of these complex numbers are located on a plane instead of a line. Instead, we can draw pairs of corresponding points on separate z and w planes. When we think of f this way, we call it a **mapping** or **transformation**.

If f is defined on the domain of definition S, then the **image** of a point  $z \in S$  is the point w = f(z). If T is a subset of S, then the set of the images of each point in T are called the image of T. In particular, the image of the entire domain, S, is called the **range** of f. The **inverse image** of a point w is the set of points z in S that map to w (possibly zero, one, or many points).

#### 2.2 Basic transformations

Using this geometric interpretation, we can describe mappings using terms such as **translation**, **rotation**, and **reflection**. For instance, the mapping

$$w = z + 1 = (x + 1) + iy$$

can be thought of as a translation of each point z one unit to the right. Another example is the rotational mapping

$$w = iz$$

where, using  $i = e^{i\pi/2}$  and  $z = re^{i\theta}$ , is

$$w = re^{i(\theta + \pi/2)}$$

or, in other words, a 90° rotation. Finally, the mapping

$$w = \overline{z} = x - iy$$

is a reflection across the real axis. Usually, it is more useful to sketch an image of a curve rather than a single point.

### 2.3 Mapping a curve

For an example, consider the mapping  $w=z^2$ . We showed earlier that this can be written as

$$u = x^2 - u^2, \quad v = 2xu$$

To sketch the image, we will first set  $u = c_1$ , which requires that

$$x^2 - y^2 = c_1, \quad c_1 > 0$$

which is the equation for a hyperbola. This equation can then be used to solve for the image points:

$$u = c_1, \quad v = \pm 2y\sqrt{y^2 + c_1}$$

where the plus-minus is resolved depending on which side the image point is on. Simply put, as z travels up the right-side hyperbola or down the left-side hyperbola, w travels up the vertical line  $u=c_1$ .

Next, we can set  $v = c_2$ , which requires

$$2xy = c_2, \quad c_2 > 0$$

This gives us the image set

$$u = x^2 - \frac{c_2^2}{4x^2}, \quad v = c_2$$

As  $x \to \pm \infty$ ,  $u \to \infty$ ; as  $x \to 0$ ,  $u \to -\infty$ . Thus, this hyperbola traces out the straight line  $v = c_2$  towards the right as z travels towards the left.

## 2.4 Mapping a region

We can use some of the details from the previous example to find the image of a region, rather than a single curve.

Consider the domain x > 0, y > 0, xy < 1. This region consists of the upper branches of the hyperbolas

$$2xy = c, \quad 0 < c < 2$$

and we know from the previous example that these hyperbolas map to the straight lines

$$v = \epsilon$$

Thus, this region maps to the horizontal strip 0 < v < 2.

We can also close the domain to contain the curves x = 0, y = 0, and xy = 1. From the function  $w = z^2$ , we know that the points (0,y) and (x,0) map to the points  $(-y^2,0)$  and  $(x^2,0)$ , so including the two straight lines simply extends the strip to include v = 0. Similarly, the hyperbola xy = 1 maps to the horizontal line v = 2.

Simply put, the image of the closed region  $x \ge 0$ ,  $y \ge 0$ ,  $xy \le 1$  is the closed region  $0 \le v \le 2$ .

## 2.5 Mapping with polar coordinates

Finally, we can use polar coordinates to simplify some mappings.

Again, consider the mapping  $w=z^2$ . If we write  $z=re^{i\theta}$ , then the image point can be written as

$$w = r^2 e^{2i\theta}$$

Looking at the magnitude of w, points on a circle  $r = r_0$  are mapped onto a circle  $r' = r_0^2$ . Also, looking at the argument of w, the angle of the image is doubled. This means that the first quadrant, which is defined as

$$r \ge 0, \quad 0 \le \theta \le \pi/2$$

is in a one-to-one mapping with the top plane,  $0 \le \theta \le \pi$ . Similarly, the top place is mapped onto the entire complex plane (although this is not one-to-one, since the inverse image of the positive real axis is both real axes).

Note that any mapping  $w=z^n$  for positive integer n has a similar form, where each non-zero point in the w plane is the image of n distinct points in the z plane.

# 3 Frame 14 – Mappings by the Exponential Function

Now, we will look at the exponential function

$$e^z = e^{x+iy} = e^x e^{iy}$$

We can again look at straight lines and find their images in this mapping.

Consider the transformation

$$w = e^z = \rho e^{i\phi}$$

where

$$p = e^x$$
  $\phi = y$ 

This means that the image of a vertical line  $x=c_1$  is a circle with radius  $p=e^{c_1}$ . Each point on the circle is the image of infinitely many points, each spaced  $2\pi$  units apart on the vertical line. Similarly, the horizontal line  $y=c_2$  is a ray with an angle of  $\phi=c_2$ .

With these images in mind, we know that vertical and horizontal line segments are mapped onto arcs and rays, respectively. We can then use this information to map regions:

Now, consider the rectangular region

$$a \le x \le b \quad c \le y \le d$$

The image of this region under the mapping  $w = e^z$  is

$$e^a \le \rho \le e^b$$
  $c \le \phi \le d$ 

This is a one-to-one mapping if  $d-c < 2\pi$ . In particular, the region with  $c=0, d=\pi$  is mapped onto half of a circular ring.

## 4 Frame 15 – Limits

#### 4.1 Definitions

Suppose that a function f is defined at all points z in some deleted neighborhood of  $z_0$ . The statement that the number  $w_0$  is the **limit** of f(z) as z approaches  $z_0$  means that the point w = f(z) can be made arbitrarily close to  $w_0$  if we choose z close enough to  $z_0$ . We write this as

$$\lim_{z \to z_0} f(z) = w_0$$

To be more precise, if this limit exists, then for each positive number  $\epsilon$ , there is a positive number  $\delta$  such that

$$|f(z) - w_0| < \epsilon$$
 whenever  $0 < |z - z_0| < \delta$ 

Geometrically, this definition says that each  $\epsilon$  neighbourhood around  $w_0$  has a corresponding deleted  $\delta$  neighbourhood around  $z_0$  such that the image of each point in the  $\delta$  neighbourhood maps to a point in the  $\epsilon$  neighbourhood.

Note that the deleted neighbourhood will always exist if  $z_0$  is internal to the domain of definition of f. We can extend the definition of a limit to include boundary points by ignoring all of the neighbourhood's points that are outside the domain.

Also note that this definition only allows a given point to be tested as a limit – it does not provide a method for finding the limit. This will be covered in the next section.

## 4.2 Uniqueness

If the limit of a function f(z) exists at  $z_0$ , it must be unique. To show this, consider two limits:

$$\lim_{z \to z_0} f(z) = w_0 \text{ and } \lim_{z \to z_0} f(z) = w_1$$

This implies that we can find  $\delta_0$  and  $\delta_1$  such that

$$|f(z) - w_0| < \epsilon$$
 whenever  $0 < |z - z_0| < \delta_0$ 

and

$$|f(z) - w_1| < \epsilon$$
 whenever  $0 < |z - z_0| < \delta_1$ 

Now, suppose that  $\delta$  is a positive number smaller than both  $\delta_0$  and  $\delta_1$ . Then, for all  $0 < |z - z_0| < \delta$ , we find that the difference between the two limits is

$$|w_1 - w_0| = ||f(z) - w_0| - |f(z) - w_1||$$
  
 $\leq |f(z) - w_0| + |f(z) - w_1|$   
 $< \epsilon + \epsilon$   
 $= 2\epsilon$ 

and since  $\epsilon$  can be made arbitrarily small, we must have

$$w_1 = w_0$$

## 4.3 Example – basic limit

Consider the function  $f(z) = \frac{i\overline{z}}{2}$ . We can show that the limit of this function as  $z \to 1$  is

$$\lim_{z \to 1} f(z) = \frac{i}{2}$$

To do this, we observe that

$$\left| f(z) - \frac{i}{2} \right| = \left| \frac{i\overline{z}}{2} - \frac{i}{2} \right|$$
$$= \frac{|z - 1|}{2}$$

Then, we can fulfill the limit definition by writing

$$\left| f(z) - \frac{i}{2} \right| < \epsilon \text{ whenever } |z - 1| < 2\epsilon$$

## 4.4 Example – direction dependence

In order for  $w_0$  to be a limit of f at  $z_0$ , the limit conditions must hold if z approaches  $z_0$  in any arbitrary manner.

Consider the function

$$f(z) = \frac{z}{\overline{z}}$$

Then, the limit

$$\lim_{z \to 0} f(z)$$

does not exist. To illustrate this, the function's value for any non-zero point z = (x, 0) is

$$f(x,0) = \frac{x+i0}{x-i0} = 1$$

but the value for any non-zero point z=(0,y) is

$$f(0,y) = \frac{0+iy}{0-iy} = -1$$

 $so\ the\ limit\ would\ not\ be\ unique.$ 

# 5 Frame 16 – Theorems on Limits

Next, it is helpful to connect limits of complex functions and real-valued functions, allowing us to use our knowledge of calculus to simplify the process of finding complex limits

## 5.1 Splitting into real functions

First, the following theorem is helpful:

Theorem 1. Suppose that

$$f(z) = u(x, y) + iv(x, y)$$

and

$$z_0 = x_0 + iy_0, \quad w_0 = u_0 + iv_0$$

Then, the limit

$$\lim_{z \to z_0} = w_0$$

holds iff

$$\lim_{(x,y)\to(x_0,y_0)} u(x,y) = u_0 \text{ and } \lim_{(x,y)\to(x_0,y_0)} v(x,y) = v_0$$

The two implications of this theorem can be proved by considering the definitions of the neighbourhoods as open disks.

## 5.2 Combining simple limits

Theorem 2. Suppose that

$$\lim_{z \to z_0} f(z) = w_0 \text{ and } \lim_{z \to z_0} F(z) = W_0$$

Then, we can write the following three limits:

$$\lim_{z \to z_0} f(z) + F(z) = w_0 + W_0$$

$$\lim_{z \to z_0} f(z)F(z) = w_0 W_0$$

$$\lim_{z \to z_0} \frac{f(z)}{F(z)} = \frac{w_0}{W_0} \text{ if } W_0 \neq 0$$

These can be proved easily by applying Theorem 1 to each limit.

# 5.3 Polynomials

Using the basic limit definition from the previous section, it is simple to show that

$$\lim_{z\to z_0}c=c$$

and

$$\lim_{z \to z_0} z = z_0$$

for any complex numbers c and  $z_0$ . Then, by the multiplication property,

$$\lim z \to z_0 z^n = z_0^n$$

for any positive integer z. These limits can be used to show that, for any polynomial

$$P(z) = a_0 + a_1 z + a_2 z^2 + \dots + a_n z^n$$

the limit as z approaches a point  $z_0$  is the polynomial's value:

$$\lim_{z \to z_0} P(z) = P(z_0)$$

# 6 Frame 17 – Limits Involving Infinity

## 6.1 The point at infinity

Sometimes, it is useful to include the **point at infinity** with the complex plane. This point is denoted by  $\infty$ . In order to visualize it, the complex plane can be drawn with a unit sphere centered at the origin. Then, a line can be drawn from the top of the sphere (or the *north pole*, denoted by N) to any point on the plane; the line will pass through exactly one other point P on the sphere. This correspondence (between points on the plane, z, and the sphere, P) is called a **stereographic projection**, and the sphere is known as the **Riemann sphere**.

No point in the plane corresponds to the point N. We can let N correspond to the point at infinity, giving us a one-to-one mapping between points on the sphere and points in the extended complex plane.

We will make the distinction that a point z is a point in the finite plane unless we specifically describe the point at infinity – we will specifically mention  $\infty$ .

## 6.2 Neighbourhoods around infinity

Next, we can define neighbourhoods around the point at infinity. Looking at the Riemann sphere, we notice that all of the points P in the upper hemisphere project to points z outside of the unit disk.

Further, if  $\epsilon$  is a small, positive number, then points in the plane such that

$$|z| > \frac{1}{\epsilon}$$

correspond to points on the sphere close to N. Thus, we call the set  $|z| > 1/\epsilon$  an  $(\epsilon)$  neighbourhood of  $\infty$ .

### 6.3 Limits with infinity

With this new point at infinity, we can give meaning to the statement

$$\lim_{z \to z_0} f(z) = w_0$$

when  $z_0$  or  $w_0$  are infinity. We can then use the following theorems:

$$\lim_{z \to z_0} f(z) = \infty \iff \lim_{z \to z_0} \frac{1}{f(z)} = 0$$

$$\lim_{z \to \infty} f(z) = w_0 \iff \lim_{z \to 0} f\left(\frac{1}{z}\right) = w_0$$

$$\lim_{z \to \infty} f(z) = \infty \iff \lim_{z \to 0} \frac{1}{f(1/z)} = 0$$

# 6.4 Examples

Three limits using these new properties follow.

• To find

 $\lim_{z \to -1} \frac{iz+3}{z+1}$ 

we notice that

$$\lim_{z\to -1}\frac{z+1}{iz+3}=0$$

so the limit is infinity.

 $\bullet$  To find

$$\lim_{z\to\infty}\frac{2z+i}{z+1}$$

we evaluate

$$\lim_{z \to 0} \frac{(2/z) + i}{(1/z) + 1} = \lim_{z \to 0} \frac{2 + iz}{1 + z}$$
$$= 2$$

• To find

$$\lim_{z \to \infty} \frac{2z^3 - 1}{z^2 + 1}$$

we evaluate

$$\lim_{z \to 0} \frac{(1/z^2) + 1}{(2/z^3) - 1} = \lim_{z \to 0} \frac{z + z^3}{2 - z^3}$$
$$= 0$$

so the original limit is infinity.

# 7 Continuity

#### 7.1 Definitions

A function is **continuous** at a point  $z_0$  if all of the three following conditions are true:

$$\lim_{z \to z_0} f(z) \text{ exists}$$

$$f(z_0) \text{ exists}$$

$$\lim_{z \to z_0} f(z) = f(z_0)$$

This final statement says that for each positive number  $\epsilon$  there is a positive number  $\delta$  such that

$$|f(z) - f(z_0)| < \epsilon$$
 whenever  $|z - z_0| < \delta$ 

We say that a function is said to be continuous in a region R if it is continuous at each point in R.

#### 7.2 Theorems

The basic limit identities allow us to find the continuity of more complex functions. If two functions are continuous at a point, their sum, product, and quotients are also continuous (in the last case, provided that the denominator is non-zero). A polynomial is continuous in the entire plane.

A complex function that can be split into its real and imaginary components

$$f(z) = u(x, y) + iv(x, y)$$

is continuous at  $z_0 = (x_0, y_0)$  iff u and v are continuous at  $z_0$ .

We can state three more theorems about continuity:

• A composition of continuous functions is continuous.

Suppose that w = f(z) is defined in a neighbourhood of  $z_0$  and W = g(w) is defined in a neighbourhood of  $f(z_0)$ . Also, suppose that f is continuous at  $z_0$  and g is continuous at  $f(z_0)$ . Then, the statement that the composition

is continuous is equivalent to the statement that

$$|g[f(z)] - g[f(z_0)]| < \epsilon \text{ whenever } |f(z) - f(z_0)| < \gamma$$

Then, since f is continuous, we can find a  $\delta$  such that the right side is satisfied, so  $g \circ f$  is continuous.

• If f is continuous and non-zero at  $z_0$ , then there is some neighbourhood of  $z_0$  where  $f(z) \neq 0$ .

Suppose that we choose  $\epsilon = |f(z_0)|/2$ . Then, if there is a point where f(z) = 0 in a  $\delta$  neighbourhood around  $z_0$ , the limit inequality is

$$|f(z_0)| < \frac{|f(z_0)|}{2}$$

so we have a contradiction, and there must be a neighbourhood where f(z) = 0.

ullet If f is continuous in a closed and bounded region R, then there exists a non-negative real number M such that

$$|f(z)| \le M$$

where equality holds for one or more z.

# 8 Frame 19 – Derivatives

#### 8.1 Definitions

Suppose that a function f is defined on a neighbourhood  $|z-z_0| < \epsilon$ . We define the **derivative** of f at  $z_0$  as the limit

$$f'(z_0) = \lim_{z \to z_0} \frac{f(z) - f(z_0)}{z - z_0}$$

or, if we write  $\Delta z = z - z_0$ , then the definition can be written as

$$f'(z_0) = \lim_{\Delta z \to 0} \frac{f(z_0 + \Delta z) - f(z_0)}{\Delta z}$$

We say that f is **differentiable** at  $z_0$  when  $f'(z_0)$  exists.

As an augmented notation, we often write

$$\Delta w = f(z + \Delta z) - f(z)$$

and we use the derivative notation

$$\frac{dw}{dz} = \lim_{\Delta z \to 0} \frac{\Delta w}{\Delta z}$$

## 8.2 Examples

Example: suppose  $f(z) = z^2$ . Then,

$$\lim_{\Delta z \to 0} \frac{\Delta w}{\Delta z} = \lim_{\Delta z \to 0} \frac{(z + \Delta z)^2 - z^2}{\Delta z} = \lim_{\Delta z \to 0} 2z + \Delta z = 2z$$

Example: suppose  $f(z) = \overline{z}$ . Then,

$$\lim_{\Delta z \to 0} \frac{\Delta w}{\Delta z} = \lim_{\Delta z \to 0} \frac{\overline{z + \Delta z} - \overline{z}}{\Delta z} = \lim_{\Delta z \to 0} \frac{\overline{z} + \overline{\Delta z} - \overline{z}}{\Delta z} = \lim_{\Delta z \to 0} \frac{\overline{\Delta z}}{\Delta z}$$

and we showed earlier that this limit does not exist – it has different values depending on the angle of approach.

Example: suppose  $f(z) = |z|^2$ . Then,

$$\lim_{\Delta z \to 0} \frac{\Delta w}{\Delta z} = \lim_{\Delta z \to 0} \frac{|z + \Delta z|^2 - |z|^2}{\Delta z} = \lim_{\Delta z \to 0} \frac{(z + \Delta z)(\overline{z + \Delta z} - z\overline{z}}{\Delta z} = \lim_{\Delta z \to 0} \overline{z} + \overline{\Delta z} + z \frac{\overline{\Delta z}}{\Delta z}$$

We see, once again, that the  $\frac{\overline{\Delta z}}{\Delta z}$  term stops us from obtaining a derivative. However, this term is not present if z=0 – at this point, dw/dz is zero. Thus, the derivative exists only at z=0, and f'(0)=0.

## 8.3 Notes

We've seen that it is possible for a function to be differentiable at a point but nowhere else in a neighbourhood of that point. We can even note that our function,  $f(z) = |z|^2$ , can be written as

$$u(x,y) = x^2 + y^2, \quad v(x,y) = 0$$

so we have no trouble finding the partial derivatives, but the function is still not differentiable aside from z=0.

We've also seen that our troublesome function,  $f(z) = |z|^2$ , was continuous but not differentiable. However, we can state that **differentiability implies continuity** at a point. We can see this easily in the numerator of the derivative limit: f(z) must approach the point  $f(z_0)$  as z approaches  $z_0$ , which implies continuity.

# 9 Frame 20: Differentiation Formulas

The derivative definition in the previous section is extremely similar to the definition for real-valued functions. Similar basic differentiation formulas can be derived and used for complex functions. This section will cover the most useful formulas.

If c is a complex constant and f is a function that is differentiable at z, then:

$$\frac{d}{dz}c = 0$$

$$\frac{d}{dz}z = 1$$

$$\frac{d}{dz}[cf(z)] = cf'(z)$$

If n is a non-zero integer,

$$\frac{d}{dz}z^n = nz^{n-1}$$

If two functions f and g are differentiable at z, then

$$\frac{d}{dz}[f(z) + g(z)] = f'(z) + g'(z)$$

$$\frac{d}{dz}[f(z)g(z)] = f(z)g'(z) + f'(z)g(z)$$

$$\frac{d}{dz}\left[\frac{f(z)}{g(z)}\right] = \frac{f'(z)g(z) - g'(z)f(z)}{g^2(z)} \text{ if } g(z) \neq 0$$

Finally, when composing functions (such as F(z) = g[f(z)]), the standard chain rule applies:

$$F'(z_0) = g'[f(z_0)]f'(z_0)$$

or, in a different form, if w = f(z) and W = F(z),

$$\frac{dW}{dz} = \frac{dW}{dw} \frac{dw}{dz}$$