

# Chapter 1

## Complex Variable

### 1.1 Introduction

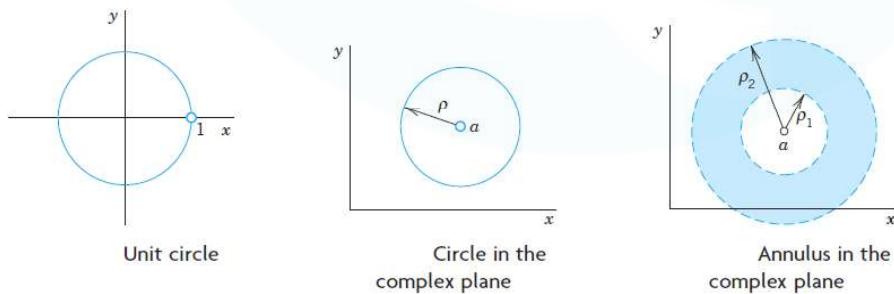
A complex number  $z$  is an ordered pair  $(x, y)$  of real numbers and is written as  $z = x + iy$  where  $i = \sqrt{-1}$ . The real numbers  $x$  and  $y$  are called the real and imaginary parts of  $z$ . In the complex plane, the complex number  $z$  is represented by the point  $P(x, y)$ .

Let  $(r, \theta)$  be the polar co-ordinates of the point  $P$ , then  $r = \sqrt{x^2 + y^2}$  is called the modulus of  $z$  and is denoted by  $|z|$ . Also  $\tan^{-1} \left( \frac{y}{x} \right) = \theta$  is called the **argument** of  $z$  and is denoted by  $\arg(z)$  or amplitude of  $z$ , i.e;  $\text{amp}(z)$ . Every non zero complex number  $z$  can be expressed as

$$z = r(\cos \theta + i \sin \theta) = re^{i\theta}$$

If  $z = x + iy$ , then the complex number  $x - iy$  is called the **conjugate** of the complex number  $z$  and is denoted by  $\bar{z}$ .

#### 1.1.1 Circles, Disks and Half planes



- A unit circle can be represented as  $|z| = 1$
- General circle of centre at  $a$  and radius  $\rho$  is  $|z - a| = \rho$
- An open circular disk is  $|z - a| < \rho$ . It is also called neighborhood of the point  $a$ .

- A closed circular disk is  $|z - a| \leq \rho$
- $\rho_1 < |z - a| < \rho_2$  is called an open annulus and  $\rho_1 \leq |z - a| \leq \rho_2$  is called a closed annulus.
- The set of all points  $z = x + iy$  such that
  - $y > 0$  is called Upper half plane
  - $y < 0$  is called Lower half plane
  - $x > 0$  is called Right half plane
  - $x < 0$  is called Left half plane

## 1.2 Function of a Complex Variable

If  $x$  and  $y$  are real variables, then  $z = x + iy$  is called a complex variable. Let  $S \subseteq C$ . A complex function defined on  $S$  is a rule that assigns to every  $z \in S$ , a complex number  $w$ .

$$\text{i.e;} w = f(z) = f(x + iy) = u(x, y) + iv(x, y)$$

eg.  $w = z^2$

Let  $z = x + iy$ ,  $w = u + iv = f(z)$ , then  $u + iv = (x + iy)^2 = x^2 - y^2 + 2ixy$ . Separating the real and imaginary parts,  $u = x^2 - y^2$ ,  $v = 2xy$ . Thus  $u, v$  - the real and imaginary parts of  $w$  are functions of the real variables  $x$  and  $y$ . Thus

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

[NOTE: Notation for real and imaginary parts of  $f(z) = u + iv$  are  $u = Re(f)$  and  $v = Im(f)$ ]

### Problems:

1. Let  $w = f(z) = z^2 + 3z$ . Find  $u$  and  $v$  and calculate the value of  $f$  at  $z = 1 + 3i$ .

Ans: Let  $w = u + iv$ ,  $z = x + iy$ . Substitute in the given equation,

$$\begin{aligned} u + iv &= (x + iy)^2 + 3(x + iy) \\ &= x^2 - y^2 + 2ixy + 3x + 3iy \end{aligned}$$

Separating the real and imaginary parts, we get

$$u = x^2 - y^2 + 3x, v = 2xy + 3y$$

Also

$$\begin{aligned} f(1 + 3i) &= (1 + 3i)^2 + 3(1 + 3i) \\ &= 1 + 6i - 9 + 3 + 9i = -5 + 15i \end{aligned}$$

which shows that  $u(1, 3) = -5, v(1, 3) = 15$ .

2. Let  $w = f(z) = 2iz + 6\bar{z}$ . Find  $u, v$  and the value of  $f$  at  $z = \frac{1}{2} + 4i$ .

Ans: Let  $w = u + iv, z = x + iy$ . Therefore the given equation becomes  $u + iv = 2i(x + iy) + 6(x - iy) = 2ix - 2y + 6x - 6iy$  so that  $u = 6x - 2y, v = 2x - 6y$  and

$$\begin{aligned}f\left(\frac{1}{2} + 4i\right) &= 2i\left(\frac{1}{2} + 4i\right) + 6\left(\frac{1}{2} - 4i\right) \\&= i - 8 + 3 - 24i = -5 - 23i.\end{aligned}$$

### HOMEWORK:

Find the values of  $Re(f)$  and  $Im(f)$  at the indicated points

1.  $f = z^2 + 2z + 2$  at  $1 - i$

Ans:  $Re(f) = 4, Im(f) = -4$

2.  $f = \frac{1}{1-z}$  at  $7+2i$

Ans:  $Re(f) = \frac{-3}{20}, Im(f) = \frac{1}{20}$

3.  $f = \frac{z-2}{z+2}$  at  $4i$

Ans:  $Re(f) = \frac{3}{5}, Im(f) = \frac{4}{5}$

#### 1.2.1 Single Valued and Multi Valued functions

If to each value of  $z$ , there corresponds one and only one value of  $w$ , then  $w$  is called a single valued function of  $z$ . For example  $f(z) = \frac{1}{z}$  is a single valued function.

If to each value of  $z$ , there corresponds more than one value of  $w$ , then  $w$  is called a multi valued function of  $z$ . For example,  $w = \sqrt{z}$  is a multivalued function of  $z$ . In this example  $w$  takes two values for each value of  $z$  except at  $z = 0$ .

#### 1.2.2 Limit and Continuity of $f(z)$

A function  $f(z)$  is said to have the **limit**  $l$  as  $z$  approaches  $z_0$ , written as  $\lim_{z \rightarrow z_0} f(z) = l$  if for every positive real  $\epsilon$ , we can find a positive real  $\delta$  such that for all  $z \neq z_0$  in the disk  $|z - z_0| < \delta$ , we have  $|f(z) - l| < \epsilon$ .

Here  $z$  can approach  $z_0$  from any direction in the complex plane. Also, if a limit exists it is unique.

A function  $f(z)$  is said to be **continuous** at  $z = z_0$  if  $f(z_0)$  is defined and  $\lim_{z \rightarrow z_0} f(z) = f(z_0)$ . A function  $f(z)$  is said to be continuous in a region  $R$  of the  $z$ -plane if it is continuous at every point of the region.

### 1.2.3 Derivative of $f(z)$

The derivative of a complex function  $w = f(z)$  at a point  $z_0$  is defined as

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

provided this limit exists. Then  $f(z)$  is differentiable at  $z_0$ .

If  $\Delta z = z - z_0$ , then  $f'(z_0) = \lim_{z \rightarrow z_0} \frac{f(z) - f(z_0)}{z - z_0}$

eg: Let  $f(z) = z^2$ . Then  $f'(z) = \lim_{\Delta z \rightarrow 0} \frac{(z + \Delta z)^2 - z^2}{\Delta z} = \lim_{\Delta z \rightarrow 0} (2z + \Delta z) = 2z$

**NOTE:** Let  $z = x + iy$ . Then  $z + \Delta z = x + \Delta x + i(y + \Delta y)$ . Therefore  $Q(z + \Delta z) = Q(x + \Delta x, y + \Delta y)$ . Let  $P(z)$  is fixed and  $Q(z + \Delta z)$  is a neighboring point. The point Q may approach P along any straight line or curved path in the region. That is  $\Delta z \rightarrow 0$  in any manner, i.e; either along a straight line or a curved path.

### 1.2.4 Analyticity of $f(z)$

A function  $f(z)$  is said to be analytic in a domain  $D$  if  $f(z)$  is defined and differentiable at all points of  $D$ .

$f(z)$  is said to be analytic at  $z = z_0$  if  $f(z)$  is analytic in a neighborhood of  $z_0$ . Another name for analytic function is holomorphic function. A point at which the function ceases to be analytic is called a singular point.

**NOTE:**  $\lim_{z \rightarrow 0} f(z)$  exists only when  $f(z)$  approaches the same value for all the different paths in which  $z \rightarrow 0$ .

#### PROBLEMS:

1. If  $f(z) = \frac{(x+y)^2}{x^2+y^2}$ , show that  $\lim_{z \rightarrow 0} f(z)$  does not exist.

Ans: In order to show that  $\lim_{z \rightarrow 0} f(z)$  exists, it is necessary to show that  $f(z)$  approaches the same value along all paths leading to the origin. Now

$$\lim_{z \rightarrow 0} f(z) = \lim_{z \rightarrow 0} \frac{(x+y)^2}{x^2+y^2}$$

Let  $z \rightarrow 0$  along the line  $y = mx$ . Then

$$\lim_{z \rightarrow 0} f(z) = \lim_{x \rightarrow 0} \frac{(x+mx)^2}{x^2+m^2x^2} = \lim_{x \rightarrow 0} \frac{(1+m)^2}{1+m^2}$$

Hence the limiting value depends on  $m$  which is not fixed. That is  $f(z)$  approaches different values along different radial lines and hence no limit exists.

2. Show that  $f(z) = \frac{(x+y)^2}{x^2+y^2}$  is discontinuous at the origin, given that  $f(0) = 0$ .

Ans: Let  $z \rightarrow 0$  along the line  $y = mx$ . Then

$$\lim_{z \rightarrow 0} f(z) = \lim_{x \rightarrow 0} \frac{(x+mx)^2}{x^2+m^2x^2} = \lim_{x \rightarrow 0} \frac{(1+m)^2}{1+m^2}$$

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provided this limit exists. Then  $f(z)$  is differentiable at  $z_0$ .

If  $\Delta z = z - z_0$ , then  $f'(z_0) = \lim_{z \rightarrow z_0} \frac{f(z) - f(z_0)}{z - z_0}$

eg: Let  $f(z) = z^2$ . Then  $f'(z) = \lim_{\Delta z \rightarrow 0} \frac{(z + \Delta z)^2 - z^2}{\Delta z} = \lim_{\Delta z \rightarrow 0} (2z + \Delta z) = 2z$

**NOTE:** Let  $z = x + iy$ . Then  $z + \Delta z = x + \Delta x + i(y + \Delta y)$ . Therefore  $Q(z + \Delta z) = Q(x + \Delta x, y + \Delta y)$ . Let  $P(z)$  is fixed and  $Q(z + \Delta z)$  is a neighboring point. The point Q may approach P along any straight line or curved path in the region. That is  $\Delta z \rightarrow 0$  in any manner, i.e; either along a straight line or a curved path.

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**NOTE:**  $\lim_{z \rightarrow 0} f(z)$  exists only when  $f(z)$  approaches the same value for all the different paths in which  $z \rightarrow 0$ .

#### PROBLEMS:

1. If  $f(z) = \frac{(x+y)^2}{x^2+y^2}$ , show that  $\lim_{z \rightarrow 0} f(z)$  does not exist.

Ans: In order to show that  $\lim_{z \rightarrow 0} f(z)$  exists, it is necessary to show that  $f(z)$  approaches the same value along all paths leading to the origin. Now

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$$\lim_{z \rightarrow 0} f(z) = \lim_{x \rightarrow 0} \frac{(x+mx)^2}{x^2+m^2x^2} = \lim_{x \rightarrow 0} \frac{(1+m)^2}{1+m^2}$$

Hence the limiting value depends on  $m$  which is not fixed. That is  $f(z)$  approaches different values along different radial lines and hence no limit exists.

2. Show that  $f(z) = \frac{(x+y)^2}{x^2+y^2}$  is discontinuous at the origin, given that  $f(0) = 0$ .

Ans: Let  $z \rightarrow 0$  along the line  $y = mx$ . Then

$$\lim_{z \rightarrow 0} f(z) = \lim_{x \rightarrow 0} \frac{(x+mx)^2}{x^2+m^2x^2} = \lim_{x \rightarrow 0} \frac{(1+m)^2}{1+m^2}$$

which is not unique for different values of  $m$ . In other words the limit does not exist. Hence the limit cannot be equal to  $f(0)$ . So the function is not continuous at the origin.

3. Given that  $f(z) = \frac{x^3 - y^3}{x^3 + y^3}$  and  $f(0) = 0$ . Show that  $f(z)$  is not continuous at the origin.

$$\text{Ans: } \lim_{z \rightarrow 0} f(z) = \lim_{z \rightarrow 0} \frac{x^3 - y^3}{x^3 + y^3}$$

Let  $z \rightarrow 0$  along the line  $y = mx$ . Then

$$\lim_{z \rightarrow 0} f(z) = \lim_{x \rightarrow 0} \frac{1 - m^3}{1 + m^3}$$

which is not unique for different values of  $m$ . Therefore the limit does not exist and hence the function is discontinuous at the origin  $z = 0$ .

4. Show that the function  $f(z) = \frac{x^2y}{x^4 + y^2}$  is discontinuous at the origin and given  $f(0) = 0$ .

$$\text{Ans: } \lim_{z \rightarrow 0} f(z) = \lim_{z \rightarrow 0} \frac{x^2y}{x^4 + y^2}$$

Let  $z \rightarrow 0$  along the line  $y = mx$ . Then

$$\lim_{z \rightarrow 0} f(z) = \lim_{x \rightarrow 0} \frac{mx^3}{x^4 + m^2x^2} = \lim_{x \rightarrow 0} \frac{mx}{x^2 + m^2} = 0 \quad (1)$$

Along every straight line the function approaches the same limit. Allow  $z$  to approach origin along the circle  $y = x^2$ . Then

$$\lim_{z \rightarrow 0} f(z) = \lim_{x \rightarrow 0} \frac{x^4}{x^4 + x^4} = \frac{1}{2} \quad (2)$$

(1) and (2) are different, so the limit does not exist and hence the function is discontinuous at the origin.

5. Show that the function  $f(z) = \frac{xy(x - y)}{x^2 + y^2}$  is continuous at the origin, given that  $f(0) = 0$ .

$$\text{Ans: } \lim_{z \rightarrow 0} f(z) = \lim_{z \rightarrow 0} \frac{xy(x - y)}{x^2 + y^2}$$

Let  $z \rightarrow 0$  along the line  $y = mx$ . Then

$$\lim_{z \rightarrow 0} f(z) = \lim_{x \rightarrow 0} \frac{mx^2(x - mx)}{x^2 + m^2x^2} = \lim_{x \rightarrow 0} \frac{mx^3(1 - m)}{x^2(1 + m^2)} = 0 \quad (1)$$

Let  $z \rightarrow 0$  along the circle  $y = x^2$ . Then

$$\lim_{z \rightarrow 0} f(z) = \lim_{x \rightarrow 0} \frac{x^3(x - x^2)}{x^2 + x^4} = 0 \quad (2)$$

Equations (1) and (2) same. So  $\lim_{z \rightarrow 0} f(z) = 0 = f(0)$ . Hence the function is continuous at the origin.

6. Prove that  $f(z) = \bar{z}$  is nowhere differentiable at any point, but continuous at  $z = 0$ .

Ans:  $f(z) = \bar{z}$ ,  $f(z + \delta z) = \overline{z + \delta z} = \bar{z} + \overline{\delta z}$

By the definition of derivative,

$$\begin{aligned} f'(z) &= \lim_{\delta z \rightarrow 0} \frac{f(z + \delta z) - f(z)}{\delta z} \\ &= \lim_{\delta z \rightarrow 0} \frac{f(z + \delta z) - f(z)}{\delta z} \\ &= \lim_{\delta z \rightarrow 0} \frac{\bar{z} + \overline{\delta z} - \bar{z}}{\delta z} = \lim_{\delta z \rightarrow 0} \frac{\overline{\delta z}}{\delta z} \end{aligned}$$

$$[\delta z = \delta x + i\delta y, \overline{\delta z} = \delta x - i\delta y]$$

Let  $\delta z \rightarrow 0$  along the real axis, i.e; along a line parallel to x-axis so that  $\delta z = \delta x$ ,  $\overline{\delta z} = \delta x$ . Then equation (1) becomes

$$f'(z) = \lim_{\delta x \rightarrow 0} \frac{\delta x}{\delta x} = 1 \quad (2)$$

Let  $\delta z \rightarrow 0$  along the y-axis. Then  $\delta z = i\delta y$ ,  $\overline{\delta z} = -i\delta y$  and equation (1) becomes

$$f'(z) = \lim_{\delta y \rightarrow 0} \frac{i\delta y}{-i\delta y} = -1 \quad (3)$$

(2) and (3) are different. Since  $f'(z)$  is not unique,  $f(z) = \bar{z}$  is not differentiable at any point and hence not analytic at any point. To test the continuity at  $z = 0$ , consider

$$\lim_{z \rightarrow 0} f(z) = \lim_{z \rightarrow 0} (x - iy)$$

Let  $z \rightarrow 0$  along the line  $y = mx$  so that  $\lim_{z \rightarrow 0} f(z) = \lim_{x \rightarrow 0} (x - imx) = 0$

Let  $z \rightarrow 0$  along the circle  $y = x^2$  so that  $\lim_{z \rightarrow 0} f(z) = \lim_{x \rightarrow 0} (x - ix^2) = 0$

These two limits are equal and so  $\lim_{z \rightarrow 0} f(z) = 0 = f(0)$ . Therefore  $f(z) = \bar{z}$  is continuous at  $z = 0$ .

7. Prove that  $f(z) = |z|^2 = z\bar{z}$  is differentiable only at  $z = 0$  and no where else.

Ans:  $f'(z) = \lim_{\delta z \rightarrow 0} \frac{f(z + \delta z) - f(z)}{\delta z} \quad (1)$

Here  $f(z) = |z|^2 = z\bar{z}$ ,  $f(z + \delta z) = (z + \delta z)(\overline{z + \delta z})$ . Then

$$\begin{aligned} f(z + \delta z) - f(z) &= z\bar{z} + z\overline{\delta z} + \delta z\bar{z} + \delta z\overline{\delta z} - z\bar{z} \\ &= z\overline{\delta z} + \delta z\bar{z} + \delta z\overline{\delta z} \end{aligned}$$

Equation (1) becomes

$$\begin{aligned} f'(z) &= \lim_{\delta z \rightarrow 0} \frac{z\bar{\delta z} + \delta z\bar{z} + \delta z\bar{\delta z}}{\delta z} \\ &= \lim_{\delta z \rightarrow 0} \left( z\frac{\bar{\delta z}}{\delta z} + \bar{z} + \bar{\delta z} \right) \quad (2) \end{aligned}$$

Let  $\delta z \rightarrow 0$  along the real axis so that  $\delta z = \delta x \cdot \bar{\delta z} = \delta x$

$$f'(z) = \lim_{\delta x \rightarrow 0} \left( z \frac{\delta x}{\delta z} + \bar{z} + \delta x \right) = z + \bar{z} \quad (3)$$

Now let  $\delta z \rightarrow 0$  along the imaginary axis so that  $\delta z = i\delta y \cdot \bar{\delta z} = -i\delta y$  and

$$f'(z) = \lim_{\delta y \rightarrow 0} \left( z \frac{-i\delta y}{i\delta y} + \bar{z} - i\delta y \right) = \bar{z} - z \quad (4)$$

Since (3) and (4) are not equal,  $f'(z)$  does not exist. Therefore  $f(z)$  is not differentiable at  $z \neq 0$ .

For  $z = 0$ , the values of  $f'(z)$ , i.e; equation (3) and (4) are same. Therefore it is differentiable at  $z = 0$ .

**NOTE:** Though  $f(z)$  is differentiable at  $z = 0$ , it is not analytic at  $z = 0$ , since it is not differentiable at any point in the neighbourhood of  $z = 0$ . Therefore  $f(z)$  is not an analytic function.

8. Find out whether  $f(z)$  is continuous at  $z = 0$  if  $f(z) = \frac{Rez^2}{|z|}, z \neq 0, f(0) = 0$ .

Ans:  $z = x + iy \implies z^2 = (x + iy)^2 = x^2 - y^2 + i2xy$   
 $Rez^2 = x^2 - y^2, |z| = \sqrt{x^2 + y^2}$  and so  $f(z) = \frac{x^2 - y^2}{\sqrt{x^2 + y^2}}$ . Now

$$\lim_{z \rightarrow 0} f(z) = \lim_{z \rightarrow 0} \frac{x^2 - y^2}{\sqrt{x^2 + y^2}} \quad (1)$$

Let  $z \rightarrow 0$  along the line  $y = mx$ . Then equation (1) becomes

$$\lim_{z \rightarrow 0} f(z) = \lim_{x \rightarrow 0} \frac{x^2 - m^2x^2}{\sqrt{x^2 + m^2x^2}} = \lim_{x \rightarrow 0} \frac{x(1 - m^2)}{\sqrt{1 + m^2}} = 0 \quad (2)$$

Let  $z \rightarrow 0$  along the line  $y = x^2$ . Then equation (1) becomes

$$\lim_{z \rightarrow 0} f(z) = \lim_{x \rightarrow 0} \frac{x^2 - x^4}{\sqrt{x^2 + x^4}} = \lim_{x \rightarrow 0} \frac{x(1 - x^2)}{\sqrt{1 + x^2}} = 0 \quad (3)$$

Values of (2) and (3) are the same. Therefore  $\lim_{z \rightarrow 0} f(z) = 0 = f(0)$  and so continuous at  $z = 0$ .

9. Show that  $f(z) = \begin{cases} \frac{zRez}{|z|} & , z \neq 0 \\ 0 & , z = 0 \end{cases}$  is not differentiable at  $z = 0$ .

Ans:  $f(z) = \frac{(x + iy)x}{\sqrt{x^2 + y^2}} = \frac{x^2 + ixy}{\sqrt{x^2 + y^2}}$

$$f'(0) = \lim_{z \rightarrow 0} \frac{f(z) - f(0)}{z} = \lim_{z \rightarrow 0} \frac{x^2 + ixy - 0}{(x + iy)\sqrt{x^2 + y^2}}$$

Let  $z \rightarrow 0$  along  $y = mx$ . Then

$$\begin{aligned} f'(0) &= \lim_{x \rightarrow 0} \frac{x^2 + imx^2}{(x + imx)\sqrt{x^2 + m^2x^2}} \\ &= \lim_{x \rightarrow 0} \frac{1 + im}{(i + im)\sqrt{1 + m^2}} = \frac{1}{\sqrt{1 + m^2}} \end{aligned}$$

which is not unique. Therefore  $f(z)$  is not differentiable at  $z = 0$ .

### Homework

1. Find out whether  $f(z)$  is continuous at  $z = 0$  if

$$\text{i. } f(z) = \begin{cases} \frac{\operatorname{Im}(z)}{|z|}, & z \neq 0 \\ 0, & z = 0 \end{cases}$$

Ans: Not Continuous

$$\text{ii. } f(z) = \begin{cases} \frac{\operatorname{Re}(z)}{1 + |z|}, & z \neq 0 \\ 0, & z = 0 \end{cases}$$

Ans: Continuous

2. Show that the function  $f(z)$  is discontinuous at the origin, given

$$f(z) = \begin{cases} \frac{xy(x - y)}{x^3 + y^3}, & z \neq 0 \\ 0, & z = 0 \end{cases}$$

Ans: Discontinuous

### 1.2.5 Cauchy-Riemann Equations

**Theorem:** Let  $f(z) = u(x, y) + iv(x, y)$  be defined and continuous in some neighborhood of a point  $z = x + iy$  and differentiable at  $z$  itself. Then at that point, the first order partial derivatives of  $u$  and  $v$  exist and satisfy the Cauchy - Riemann equations

$$u_x = v_y, u_y = -v_x \quad \text{---(1)}$$

Hence if  $f(z)$  is analytic in a domain  $D$ , those partial derivatives exist and satisfy (1) at all points of  $D$ .

*Proof:*

By assumption, the derivative  $f'(z)$  at  $z$  exists and

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

Let  $\Delta z = \Delta x + i\Delta y$ . So

$$f'(z) = \lim_{\Delta z \rightarrow 0} \frac{[u(x + \Delta x, y + \Delta y) + iv(x + \Delta x, y + \Delta y)] - [u(x, y) + iv(x, y)]}{\Delta x + i\Delta y}$$

Suppose  $\Delta z \rightarrow 0$  along  $x$ - axis. Then  $\Delta y = 0$  and  $\Delta z \rightarrow 0$  becomes  $\Delta x \rightarrow 0$ . So

$$f'(z) = \lim_{\Delta x \rightarrow 0} \left[ \frac{u(x + \Delta x, y) - u(x, y)}{\Delta x} \right] + i \lim_{\Delta x \rightarrow 0} \left[ \frac{v(x + \Delta x, y) - v(x, y)}{\Delta x} \right] = u_x + iv_x$$

Now suppose  $\Delta z \rightarrow 0$  along  $y$ - axis. Then  $\Delta x = 0$  and  $\Delta z \rightarrow 0$  becomes  $\Delta y \rightarrow 0$ . So

$$f'(z) = \lim_{\Delta y \rightarrow 0} \left[ \frac{u(x, y + \Delta y) - u(x, y)}{i\Delta y} \right] + i \lim_{\Delta y \rightarrow 0} \left[ \frac{v(x, y + \Delta y) - v(x, y)}{i\Delta y} \right] = -iu_y + v_y$$

Since  $f'(z)$  exists, these two must be equal. So we get

$$u_x + iv_x = -iu_y + v_y \implies u_x = v_y, u_y = -v_x$$

**Theorem:** If two real valued continuous functions  $u(x, y)$  and  $v(x, y)$  of two real variables  $x$  and  $y$  have continuous first partial derivatives that satisfy the CR equations in some domain  $D$ , then the complex function  $f(z) = u(x, y) + iv(x, y)$  is analytic in  $D$ .

#### NOTE:

- If  $f(z)$  is analytic, then  $f'(z)$  must be continuous since differentiability implies continuity.
- All polynomials, trigonometric, hyperbolic and exponential functions are continuous.

#### PROBLEMS:

1. Prove that the function  $\sinh z$  is analytic and hence find its derivative.

*Ans:* Let

$$\begin{aligned} f(z) &= \sinh z = \frac{1}{i} \sin iz \\ &= \frac{1}{i} \sin i(x + iy) = \frac{1}{i} \sin(ix - y) \\ &= \frac{1}{i} (\sin ix \cos y - \cos ix \sin y) \\ &= \frac{1}{i} (i \sinh x \cos y - \cosh x \sin y) \\ &= \sinh x \cos y + i \cosh x \sin y \end{aligned}$$

So  $u + iv = \sinh x \cos y + i \cosh x \sin y \implies u = \sinh x \cos y$  and  $v = \cosh x \sin y$

Then

$$\begin{aligned} u_x &= \cosh x \cos y, u_y = -\sinh x \sin y \\ v_x &= \sinh x \sin y, v_y = \cosh x \cos y \end{aligned}$$

Therefore  $u_x = v_y$  and  $u_y = -v_x$ . Partial derivatives of  $u$  and  $v$  being product of trigonometric and hyperbolic functions, they are continuous. So  $u_x, u_y, v_x, v_y$  are continuous. Hence  $f(z)$  is analytic everywhere.

$$\begin{aligned} f'(z) &= u_x + iv_x = \cosh x \cos y + i \sinh x \sin y = \cos ix \cos y + \sin ix \sin y \\ &= \cos(ix - y) = \cos i(x + iy) = \cos iz = \cosh z \end{aligned}$$

$$f'(z) = \lim_{\Delta z \rightarrow 0} \frac{[u(x + \Delta x, y + \Delta y) + iv(x + \Delta x, y + \Delta y)] - [u(x, y) + iv(x, y)]}{\Delta x + i\Delta y}$$

Suppose  $\Delta z \rightarrow 0$  along  $x-$  axis. Then  $\Delta y = 0$  and  $\Delta z \rightarrow 0$  becomes  $\Delta x \rightarrow 0$ . So

$$f'(z) = \lim_{\Delta x \rightarrow 0} \left[ \frac{u(x + \Delta x, y) - u(x, y)}{\Delta x} \right] + i \lim_{\Delta x \rightarrow 0} \left[ \frac{v(x + \Delta x, y) - v(x, y)}{\Delta x} \right] = u_x + iv_x$$

Now suppose  $\Delta z \rightarrow 0$  along  $y-$  axis. Then  $\Delta x = 0$  and  $\Delta z \rightarrow 0$  becomes  $\Delta y \rightarrow 0$ . So

$$f'(z) = \lim_{\Delta y \rightarrow 0} \left[ \frac{u(x, y + \Delta y) - u(x, y)}{i\Delta y} \right] + i \lim_{\Delta y \rightarrow 0} \left[ \frac{v(x, y + \Delta y) - v(x, y)}{i\Delta y} \right] = -iu_y + v_y$$

Since  $f'(z)$  exists, these two must be equal. So we get

$$u_x + iv_x = -iu_y + v_y \implies u_x = v_y, u_y = -v_x$$

**Theorem:** If two real valued continuous functions  $u(x, y)$  and  $v(x, y)$  of two real variables  $x$  and  $y$  have continuous first partial derivatives that satisfy the CR equations in some domain D, then the complex function  $f(z) = u(x, y) + iv(x, y)$  is analytic in D.

#### NOTE:

- If  $f(z)$  is analytic, then  $f'(z)$  must be continuous since differentiability implies continuity.
- All polynomials, trigonometric, hyperbolic and exponential functions are continuous.

In polar form  $z = r(\cos \theta + i \sin \theta)$ ,  $f(z) = u(r, \theta) + iv(r, \theta)$ . Then the Cauchy-Riemann equations are

$$u_r = \frac{1}{r}v_\theta, v_r = -\frac{1}{r}u_\theta$$

#### PROBLEMS:

1. Prove that the function  $\sinh z$  is analytic and hence find its derivative.

*Ans:* Let

$$\begin{aligned} f(z) &= \sinh z = \frac{1}{i} \sin iz \\ &= \frac{1}{i} \sin i(x + iy) = \frac{1}{i} \sin(ix - y) \\ &= \frac{1}{i} (\sin ix \cos y - \cos ix \sin y) \\ &= \frac{1}{i} (i \sinh x \cos y - \cosh x \sin y) \\ &= \sinh x \cos y + i \cosh x \sin y \end{aligned}$$

So  $u + iv = \sinh x \cos y + i \cosh x \sin y \implies u = \sinh x \cos y$  and  $v = \cosh x \sin y$

Then

$$\begin{aligned} u_x &= \cosh x \cos y, u_y = -\sinh x \sin y \\ v_x &= \sinh x \sin y, v_y = \cosh x \cos y \end{aligned}$$

Therefore  $u_x = v_y$  and  $u_y = -v_x$ . Partial derivatives of  $u$  and  $v$  being product of trigonometric and hyperbolic functions, they are continuous. So  $u_x, u_y, v_x, v_y$  are continuous. Hence  $f(z)$  is analytic everywhere. Now

$$\begin{aligned}f'(z) &= u_x + iv_x = \cosh x \cos y + i \sinh x \sin y = \cos ix \cos y + \sin ix \sin y \\&= \cos(ix - y) = \cos i(x + iy) = \cos iz = \cosh z\end{aligned}$$

2. If  $f(z) = z^2$ , show that  $f(z)$  is analytic and that  $f'(z) = 2z$ .

Ans: Let  $z = x + iy$ , then  $f(z) = z^2 = x^2 - y^2 + i2xy$ . Therefore  $u = x^2 - y^2$  and  $v = 2xy$ .

$$u_x = 2x, u_y = -2y, v_x = 2y, v_y = 2x \implies u_x = v_y, u_y = -v_x$$

Hence CR equations are satisfied and  $u_x, u_y, v_x, v_y$  are continuous. So the function is analytic. Now

$$f'(z) = u_x + iv_x = 2x + i2y = 2(x + iy) = 2z$$

3. If  $f(z) = e^z$ , show that  $f(z)$  is analytic.

Ans:  $f(z) = e^z = e^{x+iy} = e^x e^{iy} = e^x (\cos y + i \sin y)$

Then  $u = e^x \cos y, v = e^x \sin y$

$$u_x = e^x \cos y, u_y = -e^x \sin y, v_x = e^x \sin y, v_y = e^x \cos y$$

Therefore  $u_x = v_y, u_y = -v_x$ , CR equations are satisfied and  $u_x, u_y, v_x, v_y$  are continuous. So the function is analytic.

4. Show that the function  $f(z) = xy + iy$  is everywhere continuous, but is not analytic.

Ans:  $f(z) = xy + iy \implies u = xy, v = y$ . Since  $u$  and  $v$  are continuous everywhere (being polynomial functions),  $f(z)$  is also everywhere continuous. Now

$$u_x = y, u_y = x, v_x = 0, v_y = 1 \implies u_x \neq v_y, u_y \neq -vx$$

CR equations are not satisfied, and so the function is not analytic.

5. Show that the function  $w = \log z$  is analytic everywhere in the complex plane except at the origin and that its derivative is  $\frac{1}{z}$ .

Ans:  $f(z) = \log z = \log(re^{i\theta}) = \log r + i\theta = \log(\sqrt{x^2 + y^2}) + i \tan^{-1}\left(\frac{y}{x}\right)$

$$\text{So } u = \frac{1}{2} \log(x^2 + y^2), v = \tan^{-1}\left(\frac{y}{x}\right)$$

$$u_x = \frac{x}{x^2 + y^2}, u_y = \frac{y}{x^2 + y^2}, v_x = \frac{-y}{x^2 + y^2}, v_y = \frac{x}{x^2 + y^2} \implies u_x = v_y, u_y = -v_x$$

Hence CR equations are satisfied and  $u_x, u_y, v_x, v_y$  are continuous and defined except at origin. So the function is analytic everywhere except at the origin ( $\because$  the function is not defined at the origin)

$$f'(z) = u_x + iv_x = \frac{x}{x^2 + y^2} + i \frac{-y}{x^2 + y^2} = \frac{x - iy}{x^2 + y^2} = \frac{\bar{z}}{|z|^2} = \frac{\bar{z}}{z\bar{z}} = \frac{1}{z}$$

6. Show that  $f(z) = e^{-x} \cos y - ie^{-x} \sin y$  is differentiable everywhere and find its derivative.

Ans: Here  $u = e^{-x} \cos y, v = -e^{-x} \sin y$

$$u_x = -e^{-x} \cos y, u_y = -e^{-x} \sin y, v_x = e^{-x} \sin y, v_y = -e^{-x} \cos y \implies u_x = v_y, u_y = -v_x$$

Hence CR equations are satisfied and  $u_x, u_y, v_x, v_y$  are continuous. So the function is analytic. Therefore the function is differentiable everywhere.

$$f'(z) = u_x + iv_x = -e^{-x} \cos y + ie^{-x} \sin y = -e^{-x}(\cos y - i \sin y) = e^{-x-iy} = e^{-z}$$

### Homework:

Determine which of the following functions are analytic

1.  $\sin z$  [Ans: Analytic]
2.  $\sin \bar{z}$  [Ans: Not analytic]
3.  $\cos \bar{z}$  [Ans: Not analytic]
4.  $z + \bar{z}$  [Ans: Not analytic]
5.  $|z|^2 = z\bar{z}$  [Ans: Not analytic]

### NOTE:

- Every analytic function can be expressed as a function of  $z$  alone. The above results show that  $\bar{z}, z\bar{z}, \cos \bar{z}$  etc are not analytic
- By definition

$$\frac{\partial u}{\partial x} = \lim_{\delta x \rightarrow 0} \frac{u(x + \delta x, y + \delta y) - u(x, y)}{\delta x} \text{ and}$$

$$\frac{\partial u}{\partial y} = \lim_{\delta y \rightarrow 0} \frac{u(x + \delta x, y + \delta y) - u(x, y)}{\delta y}$$

Then

$$\frac{\partial u}{\partial x}_{(0,0)} = \lim_{x \rightarrow 0} \frac{u(x, 0) - u(0, 0)}{\delta x} \quad [\text{by taking } \delta x = x, x = 0 = y]$$

$$\frac{\partial u}{\partial y}_{(0,0)} = \lim_{y \rightarrow 0} \frac{u(0, y) - u(0, 0)}{\delta y} \quad [\text{by taking } \delta y = y, x = 0 = y]$$

1. Show that the function  $f(z) = \sqrt{|xy|}$  is not regular at the origin although the CR equations are satisfied at the origin.

Ans: Let  $f(z) = \sqrt{|xy|} \implies u = \sqrt{|xy|}, v = 0$

At the origin  $(0, 0)$ ,

$$\begin{aligned}
u_x &= \frac{\partial u}{\partial x} = \lim_{x \rightarrow 0} \frac{u(x, 0) - u(0, 0)}{\delta x} = \lim_{x \rightarrow 0} \frac{0 - 0}{x} = 0 \\
u_y &= \frac{\partial u}{\partial y} = \lim_{y \rightarrow 0} \frac{u(0, y) - u(0, 0)}{\delta y} = \lim_{y \rightarrow 0} \frac{0 - 0}{y} = 0 \\
v_x &= \frac{\partial v}{\partial x} = \lim_{x \rightarrow 0} \frac{v(x, 0) - v(0, 0)}{\delta x} = \lim_{x \rightarrow 0} \frac{0 - 0}{x} = 0 \\
v_y &= \frac{\partial v}{\partial y} = \lim_{y \rightarrow 0} \frac{v(0, y) - v(0, 0)}{\delta y} = \lim_{y \rightarrow 0} \frac{0 - 0}{y} = 0
\end{aligned}$$

Hence CR equations are satisfied at the origin. Now

$$f'(z) = \lim_{z \rightarrow 0} \frac{f(z) - f(0)}{z} = \lim_{z \rightarrow 0} \frac{\sqrt{|xy|}}{x + iy}$$

Let  $z \rightarrow 0$  along  $y = mx$ . Then

$$f'(z) = \lim_{x \rightarrow 0} \frac{\sqrt{|mx^2|}}{x + imx} = \lim_{x \rightarrow 0} \frac{\sqrt{m}}{1 + im}$$

This limit is not unique as it depends on the value of  $m$ . Therefore  $f'(0)$  does not exist. Hence  $f(z)$  is not regular at the origin.

2. Prove that the function  $f(z)$  defined by  $f(z) = \begin{cases} \frac{x^3(1+i) - y^3(1-i)}{x^2 + y^2}, & z \neq 0 \\ 0, & z = 0 \end{cases}$  is

continuous and that the CR equations are satisfied at the origin but  $f'(0)$  does not exist.

$$\begin{aligned}
\text{Ans: } f(z) &= \frac{x^3 - y^3}{x^2 + y^2} + i \frac{x^3 + y^3}{x^2 + y^2} \\
u &= \frac{x^3 - y^3}{x^2 + y^2}, v = \frac{x^3 + y^3}{x^2 + y^2}
\end{aligned}$$

Numerator and denominator of  $u, v$  are polynomials in  $x$  and  $y$ . So  $u, v$  and hence  $f(z)$  is continuous when  $z \neq 0$ . To test the continuity at  $xz = 0$ , we have to prove that  $\lim_{z \rightarrow 0} f(z) = 0 = f(0)$ . Let  $z \rightarrow 0$  along  $y = mx$ . Then

$$\begin{aligned}
\lim_{z \rightarrow 0} f(z) &= \lim_{x \rightarrow 0} \frac{x^3 - m^3x^3}{x^2 + m^2x^2} + i \frac{x^3 + m^3y^3}{x^2 + m^2x^2} \\
&= \lim_{x \rightarrow 0} \frac{x[1 - m^3 + i(1 + m^3)]}{1 + m^2} = 0 \quad -(1)
\end{aligned}$$

Let  $z \rightarrow 0$  along  $y = x^2$ . Then

$$\begin{aligned}
\lim_{z \rightarrow 0} f(z) &= \lim_{x \rightarrow 0} \frac{x^3 - x^6}{x^2 + x^4} + i \frac{x^3 + x^6}{x^2 + x^4} \\
&= \lim_{x \rightarrow 0} \frac{x[1 - x^3 + i(1 + x^3)]}{1 + x^2} = 0 \quad -(2)
\end{aligned}$$

(1) and (2) are the same. Therefore  $\lim_{z \rightarrow 0} f(z) = 0 = f(0)$  and hence  $f(z)$  is continuous at  $z = 0$ . So  $f(z)$  is continuous for all values of  $z$ . At the origin  $(0, 0)$ ,

$$\begin{aligned}
 u_x &= \frac{\partial u}{\partial x} = \lim_{x \rightarrow 0} \frac{u(x, 0) - u(0, 0)}{\delta x} = \lim_{x \rightarrow 0} \frac{x - 0}{x} = 1 \\
 u_y &= \frac{\partial u}{\partial y} = \lim_{y \rightarrow 0} \frac{u(0, y) - u(0, 0)}{\delta y} = \lim_{y \rightarrow 0} \frac{-y - 0}{y} = -1 \\
 v_x &= \frac{\partial v}{\partial x} = \lim_{x \rightarrow 0} \frac{v(x, 0) - v(0, 0)}{\delta x} = \lim_{x \rightarrow 0} \frac{x - 0}{x} = 1 \\
 v_y &= \frac{\partial v}{\partial y} = \lim_{y \rightarrow 0} \frac{v(0, y) - v(0, 0)}{\delta y} = \lim_{y \rightarrow 0} \frac{y - 0}{y} = 1
 \end{aligned}$$

Hence CR equations are satisfied at the origin. Now

$$f'(0) = \lim_{z \rightarrow 0} \frac{f(z) - f(0)}{z} = \frac{x^3 - y^3 + i(x^3 + y^3)}{(x^2 + y^2)(x + iy)}$$

Let  $z \rightarrow 0$  along  $y = mx$ . Then

$$\begin{aligned}
 f'(0) &= \lim_{x \rightarrow 0} \frac{x^3 - m^3 x^3 + i(x^3 + m^3 x^3)}{(x^2 + m^2 x^2)(x + imx)} \\
 &= \lim_{x \rightarrow 0} \frac{1 - m^3 + i(1 + m^3)}{(1 + m^2)(1 + im)}
 \end{aligned}$$

which is not unique as it depends on the value of  $m$ . Therefore  $f'(0)$  does not exist.

### Laplace's Equation:

If  $f(z) = u(x, y) + iv(x, y)$  is analytic in a domain D, then  $u$  and  $v$  satisfy Laplace's equation

$$\nabla^2 u = u_{xx} + u_{yy} = 0 \text{ and } \nabla^2 v = v_{xx} + v_{yy} = 0$$

respectively in D and have continuous second partial derivatives in D.

*Proof:* Since  $f$  is analytic,  $u_x = v_y$  and  $u_y = -v_x$ . So  $u_{xx} = v_{yx}$  and  $u_{yy} = v_{xy}$  and so  $u_{xx} + u_{yy} = 0$ . Similarly  $v_{xx} = -u_{yx}$ ,  $v_{yy} = u_{xy}$  and so  $v_{xx} + v_{yy} = 0$ .

Solution of Laplace's equation having continuous second order partial derivatives are called **Harmonic Functions**. If two harmonic functions  $u$  and  $v$  satisfy the CR equations in a domain D, they are the real and imaginary parts of an analytic function  $f$  in D. Then  $v$  is said to be a conjugate harmonic function of  $u$  in D.

$$\begin{aligned}
 u_x &= \frac{\partial u}{\partial x} = \lim_{x \rightarrow 0} \frac{u(x, 0) - u(0, 0)}{\delta x} = \lim_{x \rightarrow 0} \frac{x - 0}{x} = 1 \\
 u_y &= \frac{\partial u}{\partial y} = \lim_{y \rightarrow 0} \frac{u(0, y) - u(0, 0)}{\delta y} = \lim_{y \rightarrow 0} \frac{-y - 0}{y} = -1 \\
 v_x &= \frac{\partial v}{\partial x} = \lim_{x \rightarrow 0} \frac{v(x, 0) - v(0, 0)}{\delta x} = \lim_{x \rightarrow 0} \frac{x - 0}{x} = 1 \\
 v_y &= \frac{\partial v}{\partial y} = \lim_{y \rightarrow 0} \frac{v(0, y) - v(0, 0)}{\delta y} = \lim_{y \rightarrow 0} \frac{y - 0}{y} = 1
 \end{aligned}$$

Hence CR equations are satisfied at the origin. Now

$$f'(0) = \lim_{z \rightarrow 0} \frac{f(z) - f(0)}{z} = \frac{x^3 - y^3 + i(x^3 + y^3)}{(x^2 + y^2)(x + iy)}$$

Let  $z \rightarrow 0$  along  $y = mx$ . Then

$$\begin{aligned}
 f'(0) &= \lim_{x \rightarrow 0} \frac{x^3 - m^3 x^3 + i(x^3 + m^3 x^3)}{(x^2 + m^2 x^2)(x + imx)} \\
 &= \lim_{x \rightarrow 0} \frac{1 - m^3 + i(1 + m^3)}{(1 + m^2)(1 + im)}
 \end{aligned}$$

which is not unique as it depends on the value of  $m$ . Therefore  $f'(0)$  does not exist.

### Laplace's Equation:

If  $f(z) = u(x, y) + iv(x, y)$  is analytic in a domain D, then  $u$  and  $v$  satisfy Laplace's equation

$$\nabla^2 u = u_{xx} + u_{yy} = 0 \text{ and } \nabla^2 v = v_{xx} + v_{yy} = 0$$

respectively in D and have continuous second partial derivatives in D.

*Proof:* Since  $f$  is analytic,  $u_x = v_y$  and  $u_y = -v_x$ . So  $u_{xx} = v_{yx}$  and  $u_{yy} = v_{xy}$  and so  $u_{xx} + u_{yy} = 0$ . Similarly  $v_{xx} = -u_{yx}$ ,  $v_{yy} = u_{xy}$  and so  $v_{xx} + v_{yy} = 0$ .

Solution of Laplace's equation having continuous second order partial derivatives are called **Harmonic Functions**. If two harmonic functions  $u$  and  $v$  satisfy the CR equations in a domain D, they are the real and imaginary parts of an analytic function  $f$  in D. Then  $v$  is said to be a conjugate harmonic function of  $u$  in D.

### Properties of an Analytic Function:

**Property 1:** If  $f(z) = u + iv$  is an analytic function, then  $u$  and  $v$  are both harmonic.

Proof: Let  $f(z) = u + iv$  be an analytic function in some region of the  $z$ -plane. Then  $u$  and  $v$  satisfy the CR equations

$$\begin{aligned}
 \frac{\partial u}{\partial x} &= \frac{\partial v}{\partial y} \quad \dots\dots(1) \\
 \frac{\partial u}{\partial y} &= -\frac{\partial v}{\partial x} \quad \dots\dots(2)
 \end{aligned}$$

Differentiating (1) partially w.r.t  $x$  and (2) w.r.t (y), we get

$$\begin{aligned}\frac{\partial^2 u}{\partial x^2} &= \frac{\partial^2 v}{\partial x \partial y} \\ \frac{\partial^2 u}{\partial y^2} &= -\frac{\partial^2 v}{\partial y \partial x} \\ \implies \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} &= 0 \quad \text{---(3)}\end{aligned}$$

Similarly differentiating (1) partially w.r.t  $y$  and (2) w.r.t  $(x)$ , we get

$$\begin{aligned}\frac{\partial^2 u}{\partial y \partial x} &= \frac{\partial^2 v}{\partial y^2} \\ \frac{\partial^2 u}{\partial x \partial y} &= -\frac{\partial^2 v}{\partial x^2} \\ \implies \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} &= 0 \quad \text{---(4)}\end{aligned}$$

Equations (4) and (5) show that the real and imaginary parts  $u$  and  $v$  of an analytic function  $f(z)$  satisfies the Laplace's equation and hence  $u$  and  $v$  are harmonic.

**Orthogonal Curves:** Two curves are said to be orthogonal to each other if they intersect at right angles at each point of their intersection.

**Property 2:** If  $w = f(z) = u + iv$  is an analytic function, then show that the curves  $u = c_1, v = c_2$  represented on the plane intersect at right angles.

Proof: Consider the curves

$$\begin{aligned}u(x, y) &= c_1 \quad \text{---(1)} \quad \& v(x, y) = c_2 \quad \text{---(2)} \\ \implies du &= 0\end{aligned}$$

Since  $u$  is a function of two independent variables  $x$  and  $y$ ,

$$\frac{\partial u}{\partial x} dx + \frac{\partial u}{\partial y} dy = 0 \implies \frac{dy}{dx} = \frac{-\frac{\partial u}{\partial x}}{\frac{\partial u}{\partial y}} = m_1$$

Similarly from (2),  $dv = 0$ . Then

$$\frac{\partial v}{\partial x} dx + \frac{\partial v}{\partial y} dy = 0 \implies \frac{dy}{dx} = \frac{-\frac{\partial v}{\partial x}}{\frac{\partial v}{\partial y}} = m_2 \quad \text{---(3)}$$

$$\text{Product of the slopes} = m_1 m_2 = \frac{-\frac{\partial u}{\partial x}}{\frac{\partial u}{\partial y}} \times \frac{-\frac{\partial v}{\partial x}}{\frac{\partial v}{\partial y}}$$

Since  $f(z)$  is analytic,  $u, v$  satisfy the CR equations  $\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$

#### Milne-Thomson Method:

Suppose  $f(z) = u + iv$  is analytic and  $u$  is known. We need to find value of  $v$ . For that we know that

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

by CR equations. i.e;  $f'(z) = \phi_1(x, y) - i\phi_2(x, y)$

In Milne Thomson method, we replace  $x$  by  $z$  and  $y$  by 0 so that  $f'(z)$  will be a function of  $z$ . i.e;  $f'(z) = \phi_1(z, 0) - i\phi_2(z, 0)$ . Integrating we get

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

Writing the imaginary part, we get value of  $v$ .

**Problems:**

1. Prove that the function  $u = x^3 - 3xy^2$  is harmonic and find its conjugate harmonic function and the corresponding analytic function  $f(z)$  in terms of  $z$ .

Ans:  $u = x^3 - 3xy^2$

$$u_x = 3x^2 - 3y^2, u_y = -6xy, u_{xx} = 6x, u_{yy} = -6x$$

Therefore  $u_{xx} + u_{yy} = 0$  and so  $u$  is harmonic. We know that

$$f'(z) = u_x + iv_x = u_x - iu_y = 3x^2 - 3y^2 + i6xy$$

Replace  $x$  by  $z$  and  $y$  by 0, using Milne Thomson method we get  $f'(z) = 3z^2$ . Integrating,  $f(z) = z^3 + ic$ . i.e;

$$f(z) = (x + iy)^3 + ic = x^3 - 3xy^2 + i(3x^2y - y^3 + c)$$

Therefore  $v = 3x^2y - y^3 + c$

2. Show that the function  $u = 3x^2y + x^2 - y^3 - y^2$  is a harmonic function. Find a function  $v$  such that  $u + iv$  is an analytic function.

Ans:  $u = 3x^2y + x^2 - y^3 - y^2$ . Then

$$u_x = 6xy + 2x, u_{xx} = 6y + 2, u_y = 3x^2 - 3y^2 - 2y, u_{yy} = -6y - 2$$

Therefore  $u_{xx} + u_{yy} = 0$  and so  $u$  is harmonic. We know that

$$f'(z) = u_x + iv_x = u_x - iu_y = 6xy + 2x - i(3x^2 - 3y^2 - 2y)$$

Replace  $x$  by  $z$  and  $y$  by 0, using Milne Thomson method we get  $f'(z) = 2z - i3z^2$ .

Then

$$\begin{aligned} f(z) &= z^2 - iz^3 + ic \\ &= (x + iy)^2 - i(x + iy)^3 \\ &= x^2 - y^2 + i2xy - i(x^3 + 3x^2(iy) + 3x(iy)^2 + (iy)^3) + ic \\ &= x^2 - y^2 + 3x^2y - y^3 + i(2xy - x^3 + 3xy^2 + c) \end{aligned}$$

Therefore  $v = 2xy - x^3 + 3xy^2 + c$ .

**NOTE:** If we are finding  $v$  from  $f(z)$ , write the constant in  $f(z)$  as  $ic$  and if we are finding  $u$  from  $f(z)$  write the constant in  $f(z)$  as  $c$ .

3. Show that  $v(x, y) = \log(x^2 + y^2)$  is a harmonic function. Find a function  $u(x, y)$  such that  $u + iv$  is an analytic function.

Ans: Given  $v(x, y) = \log(x^2 + y^2)$ . Then

$$\begin{aligned}v_x &= \frac{2x}{x^2 + y^2}, v_y = \frac{2y}{x^2 + y^2} \\v_{xx} &= \frac{2(y^2 - x^2)}{(x^2 + y^2)^2}, v_{yy} = \frac{2(x^2 - y^2)}{(x^2 + y^2)^2} \\&\implies v_{xx} + v_{yy} = 0\end{aligned}$$

Therefore  $v$  is harmonic. Now

$$f'(z) = u_x + iv_x = v_y + iv_x = \frac{2y}{x^2 + y^2} + i\frac{2x}{x^2 + y^2}$$

Replace  $x$  by  $z$  and  $y$  by 0, using Milne Thomson method we get  $f'(z) = \frac{2i}{z} \implies f(z) = 2i \log z + c$ .

$$\text{i.e;} f(z) = 2i \log(re^{i\theta}) + c = 2i(\log r + i\theta) + c = 2i \log r + c - 2\theta$$

$$\text{Therefore } u = c - 2\theta = c - 2 \tan^{-1}\left(\frac{y}{x}\right)$$

4. If  $u = (x-1)^3 - 3xy^2 + 3y^2$ , find the analytic function  $f(z) = u + iv$ .

Ans:

$$\begin{aligned}f'(z) &= u_x + iv_x = u_x - iu_y = 3(x-1)^2 - 3y^2 - i(-6xy + 6y) \\&\implies f'(z) = 3(z-1)^2 \implies f(z) = (z-1)^3 + c\end{aligned}$$

5. Find an analytic function  $f(z) = u + iv$  of which the real part is  $u = e^x(x \cos y - y \sin y)$ .

$$\text{Ans: } f'(z) = u_x + iv_x = u_x - iu_y = e^x(x \cos y - y \sin y) + e^x \cos y - i(e^x(-x \sin y - y \cos y - \sin y))$$

Replace  $x$  by  $z$  and  $y$  by 0, using Milne Thomson method we get

$$\begin{aligned}f'(z) &= ze^z + e^z = (z+1)e^z \\&\implies f(z) = \int (z+1)e^z dz + c = ze^z + c\end{aligned}$$

6. If  $w = f(z) = u + iv$  and  $u - v = e^x(\cos y - \sin y)$ , find  $w$  in terms of  $z$ .

Ans:  $u - v = e^x(\cos y - \sin y)$ . Then

$$\begin{aligned}u_x - v_x &= e^x(\cos y - \sin y) \quad (1) \\u_y - v_y &= e^x(-\sin y - \cos y) \implies -v_x - u_x = e^x(-\sin y - \cos y), \text{ or} \\u_x + v_x &= e^x(\cos y + \sin y) \quad (2) \\(1)+(2) &\implies 2u_x = 2e^x \cos y \text{ or } u_x = e^x \cos y \\(1)-(2) &\implies v_x = e^x \sin y\end{aligned}$$

$$\begin{aligned}\text{Then } f'(z) &= u_x + iv_x = e^x \cos y + ie^x \sin y = e^x(\cos y + i \sin y) = e^{x+iy} = e^z \\&\implies f(z) = e^z + c\end{aligned}$$

7. Is there any analytic function  $f(z) = u + iv$  for which  $v = e^{\frac{y}{x}}$ ?

$$\text{Ans: } v = e^{\frac{y}{x}} \implies v_x = e^{\frac{y}{x}} \times \frac{-y}{x^2} \text{ and } v_{xx} = \frac{y}{x^4} e^{\frac{y}{x}} (y + 2x)$$

$$v_y = e^{\frac{y}{x}} \times \frac{1}{x} \text{ and } v_{yy} = \frac{1}{x^2} e^{\frac{y}{x}}$$

Here  $v_{xx} + v_{yy} \neq 0$  and so there cannot be an analytic function  $f = u + iv$  for which  $v = e^{\frac{y}{x}}$ .

8. Find the relation between the real constants  $a, b, c$  if the function  $f(z) = x + ay + i(bx + cy)$  is analytic.

Ans: Here  $u = x + ay$  and  $v = bx + cy$ .

$u_x = 1, u_y = a, v_x = b, v_y = c$ . Since  $f$  is analytic, it satisfies the CR equations  $u_x = v_y, u_y = -v_x$ . Therefore we get  $a = -b, c = 1$ .

9. Show that an analytic function with constant real part is constant.

Ans: Let  $f(z) = u + iv$  and given  $u = c$ . Then  $u_x = 0, u_y = 0$ . But since  $f(z)$  is analytic,  $u_x = v_y = 0, u_y = -v_x = 0 \implies v = \text{constant}$ . Then  $f(z) = u + iv$  is a constant.

10. Prove that an analytic function of constant imaginary part is constant.

11. Prove that an analytic function with constant modulus is constant.

Ans:  $|f(z)| = k \implies u^2 + v^2 = k$ . Then

$$uu_x + vv_x = 0 \quad \text{---(1)}$$

$$uu_y + vv_y = 0 \quad \text{---(2)}$$

Since  $f$  is analytic, it satisfies the CR equations. Use  $v_x = -u_y$  in (1) and  $v_y = u_x$  in (2), we get

$$\begin{aligned} uu_x - vu_y &= 0, uu_y + vu_x = 0 \\ \implies (u^2 + v^2)u_x &= 0 \text{ and } (u^2 + v^2)u_y = 0 \end{aligned}$$

If  $k^2 = u^2 + v^2 = 0$ , then  $u = v = 0$  and hence  $f = u + iv = 0$  a constant.

If  $k \neq 0$  then  $u_x = 0, u_y = 0 \implies u = \text{constant}$  and by CR equations we get  $v_x = 0, v_y = 0 \implies v = \text{constant}$ . Hence  $f = \text{constant}$ .

12. Prove that an analytic function  $f(z)$  is constant if  $\arg f(z)$  is constant.

Ans: Let  $f(z) = u + iv$ . Then  $\arg f(z) = \tan^{-1} \frac{v}{u} = c$ ,  $c$  a constant.

$\frac{v}{u} = \tan c$  and  $\frac{u}{v} = \cot c = k$ . Therefore  $u - kv = 0 \quad \text{---(1)}$

Consider

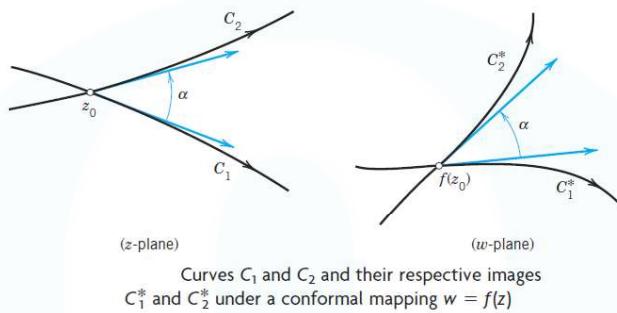
$$\begin{aligned} (1 + ik)f(z) &= (1 + ik)(u + iv) = u - kv + i(v + ku) \\ (1 + ik)f(z) &= 0 + i(v + ku) \text{ by equation (1)} \end{aligned}$$

Hence real part of  $(1 + ik)f(z)$  is 0, which can be considered as a constant. But we know that an analytic function with constant real part is constant and so  $(1 + ik)f(z)$  is constant, which implies  $f(z)$  is constant.

### 1.3 Conformal Mapping

For a complex function  $w = f(z) = u(x, y) + iv(x, y)$ , we need two planes, the  $z$ -plane in which we plot values of  $z$  and  $w$  plane in which we plot the corresponding function values  $w = f(z)$ . In this way, a given function  $f$  assigns to each point  $z$  in its domain of definition  $D$ , the corresponding point  $w = f(z)$  in the  $w$ -plane. Then we say that  $f$  defines a mapping of  $D$  into the  $w$  plane.

A mapping  $w = f(z)$  is called conformal if it preserves angles between oriented curves in magnitude as well as in sense.



The figure shows the conformal mapping  $w = f(z)$  for the curves  $C_1$  and  $C_2$  and their respective images  $C_1^*$  and  $C_2^*$ . The angle  $\alpha$  ( $0 \leq \alpha \leq \pi$ ) between two intersecting curves  $C_1$  and  $C_2$  is defined to be the angle between their oriented tangents at the intersection point  $z_0$ . And conformality means that the images of  $C_1^*$  and  $C_2^*$  of  $C_1$  and  $C_2$  make the same angle as the curves themselves in both magnitude and direction.

The mapping  $w = f(z)$  by an analytic function  $f$  is conformal, except at **critical points**, that is, points at which the derivative  $f'$  is zero.

#### 1.3.1 The mapping $w = f(z) = z^2$

Let  $w = z^2$ . In polar form,  $z = r(\cos \theta + i \sin \theta)$  and  $w = R(\cos \phi + i \sin \phi) = r^2(\cos 2\theta + i \sin 2\theta)$ . So circles with radius  $r = r_0$  are mapped onto circles with radius  $R = r_0^2$  in the  $w$ -plane and angles  $\theta = \theta_0$  onto angles  $\phi = 2\theta_0$ .

Then the region  $1 \leq |z| \leq \frac{3}{2}$ ,  $\frac{\pi}{6} \leq \theta \leq \frac{\pi}{3}$  in  $z$ -plane is mapped on to the region  $1 \leq |w| \leq \frac{9}{4}$ ,  $\frac{\pi}{3} \leq \phi \leq \frac{2\pi}{3}$  in the  $w$ -plane.

In cartesian coordinates, we have  $z = x + iy$ . Then  $w = z^2 = x^2 - y^2 + i2xy$ . Therefore  $u = x^2 - y^2$ ,  $v = 2xy$ .

Then the vertical lines  $x = c$  are mapped onto

$$\begin{aligned} u &= c^2 - y^2, v = 2cy \\ \implies y^2 &= c^2 - u, v^2 = 4c^2y^2 \\ \implies v^2 &= 4c^2(c^2 - u), \text{ parabolas open to the left.} \end{aligned}$$

Similarly horizontal lines  $y = k$  are mapped onto

$$\begin{aligned} u &= x^2 - k^2, v = 2xk \\ \implies x^2 &= k^2 + u, v^2 = 4x^2k^2 \\ \implies v^2 &= 4k^2(k^2 + u), \text{ parabolas open to the right.} \end{aligned}$$

Hence real part of  $(1 + ik)f(z)$  is 0, which can be considered as a constant. But we know that an analytic function with constant real part is constant and so  $(1 + ik)f(z)$  is constant, which implies  $f(z)$  is constant.

### Homework:

Determine whether the following functions are harmonic. If so find its conjugate harmonic function and the corresponding analytic function  $f(z)$  in terms of  $z$

1.  $u = xy$

2.  $v = xy$

3.  $u = \sin x \cosh y$

4.  $v = (2x + 1)y$

5.  $u = x^3 - 3xy^2$

6.  $v = e^x \sin 2y$

Determine  $a$  and  $b$  so that the given function is harmonic and find a harmonic conjugate.

1.  $u = ax^3 + bxy$

Ans:  $u_x = 3ax^2 + by, u_y = bx$  and  $u_{xx} = 6ax, u_{yy} = 0$

Since  $u$  is harmonic,  $u_{xx} + u_{yy} = 0 \implies 6ax = 0 \implies a = 0$

According to CR equations,  $u_x = v_y \implies v_y = 3ax^2 + by = by$

$$\implies v = \int by dy + \phi(x) = \frac{by^2}{2} + \phi(x)$$

Then  $v_x = \phi'(x) = .$  But  $v_x = -u_y = -bx \implies \phi(x) = \int -bx dx = \frac{-bx^2}{2} + c$

Therefore  $v = \frac{b(y^2 - x^2)}{2} + c.$

2.  $u = e^{\pi x} \cos av$

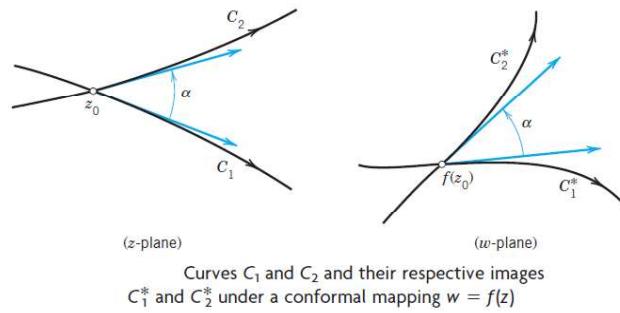
3.  $u = \cos ax \cosh 2y$

4.  $u = \cosh ax \cos y$

## 1.3 Conformal Mapping

For a complex function  $w = f(z) = u(x, y) + iv(x, y)$ , we need two planes, the  $z$ -plane in which we plot values of  $z$  and  $w$  plane in which we plot the corresponding function values  $w = f(z)$ . In this way, a given function  $f$  assigns to each point  $z$  in its domain of definition  $D$ , the corresponding point  $w = f(z)$  in the  $w$ -plane. Then we say that  $f$  defines a mapping of  $D$  into the  $w$  plane.

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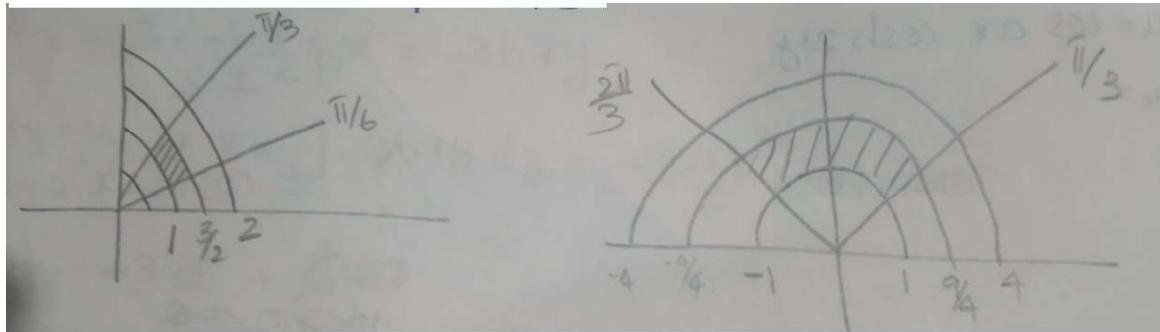
The figure shows the conformal mapping  $w = f(z)$  for the curves  $C_1$  and  $C_2$  and their respective images  $C_1^*$  and  $C_2^*$ . The angle  $\alpha(0 \leq \alpha \leq \pi)$  between two intersecting curves  $C_1$  and  $C_2$  is defined to be the angle between their oriented tangents at the intersection point  $z_0$ . And conformality means that the images of  $C_1^*$  and  $C_2^*$  of  $C_1$  and  $C_2$  make the same angle as the curves themselves in both magnitude and direction.

The mapping  $w = f(z)$  by an analytic function  $f$  is conformal, except at **critical points**, that is, points at which the derivative  $f'$  is zero.

### 1.3.1 The mapping $w = f(z) = z^2$

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Then the region  $1 \leq |z| \leq \frac{3}{2}, \frac{\pi}{6} \leq \theta \leq \frac{\pi}{3}$  in z-plane is mapped on to the region  $1 \leq |w| \leq \frac{9}{4}, \frac{\pi}{3} \leq \phi \leq \frac{2\pi}{3}$  in the w-plane.



In cartesian coordinates, we have  $z = x + iy$ . Then  $w = z^2 = x^2 - y^2 + i2xy$ . Therefore  $u = x^2 - y^2, v = 2xy$ .

Then the vertical lines  $x = c$  are mapped onto

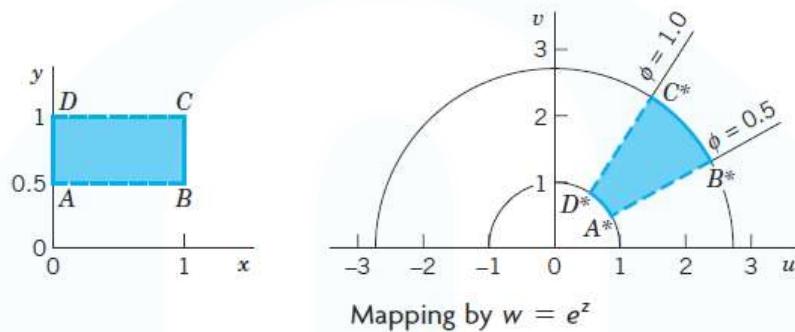
$$\begin{aligned} u &= c^2 - y^2, v = 2cy \\ \implies y^2 &= c^2 - u, v^2 = 4c^2y^2 \\ \implies v^2 &= 4c^2(c^2 - u), \text{ parabolas open to the left.} \end{aligned}$$

Similarly horizontal lines  $y = k$  are mapped onto

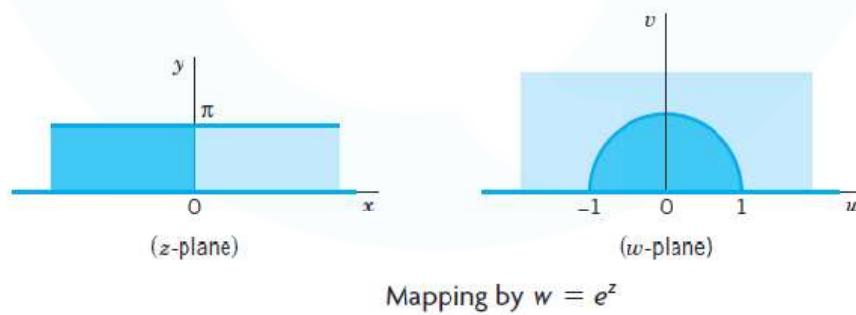
$$\begin{aligned}
 u &= x^2 - k^2, v = 2xk \\
 \implies x^2 &= k^2 + u, v^2 = 4x^2 k^2 \\
 \implies v^2 &= 4k^2(k^2 + u), \text{ parabolas open to the right.}
 \end{aligned}$$

### 1.3.2 The mapping $w = e^z$

We have  $w = e^z = e^{x+iy} = e^x(\cos y + i \sin y)$ . Then  $|w| = |e^z| = e^x = e^{\operatorname{Re} z}$  and  $\arg w = y = \operatorname{Im}(z)$ . Hence  $e^z$  maps a vertical straight line  $x = x_0 = \text{constant}$  onto the circle  $|w| = e^{x_0}$  and a horizontal straight line  $y = y_0 = \text{constant}$  onto the ray  $\arg w = y_0$ . The rectangle in figure is mapped onto a region bounded by circles and rays as shown below.



The fundamental region  $-\pi < \arg z \leq \pi$  of  $e^z$  in the  $z$ -plane is mapped bijectively and conformally onto the entire  $w$ -plane without the origin  $w = 0$  (because  $e^z = 0$  for no  $z$ ). Following figure shows that the upper half of the fundamental region  $0 < y \leq \pi$  is mapped onto the upper half-plane  $0 < \arg w \leq \pi$ , the left half ( $0 < y \leq \pi, x \leq 0$ ) being mapped inside the unit disk  $|w| \leq 1$  and the right half (when  $x > 0$ ) is mapped onto the outside of  $|w| > 1$ .



### 1.3.3 Linear Fractional Transformation

Linear fractional transformations (or Möbius transformations) are mappings

$$w = \frac{az + b}{cz + d}, (ad - bc \neq 0) \quad (1)$$

where  $a, b, c, d$  are complex or real numbers. Now

$$w' = \frac{ad - bc}{(cz + d)^2}$$

This motivates our requirement  $ad - bc \neq 0$ . It implies conformality for all  $z$  and excludes the totally uninteresting case  $w' = 0$  once and for all. Special cases of (1) are

- $w = z + b$  ← Translations
- $w = az$  with  $|a| = 1$  ← Rotations
- $w = az + b$  ← Linear Transformations
- $w = \frac{1}{z}$  ← Inversion in the unit circle.

### 1.3.4 The mapping $w = \frac{1}{z}$

In polar coordinates,  $z = re^{i\theta}$  and  $w = Re^{i\phi}$ . Then

$$Re^{i\phi} = \frac{1}{re^{i\theta}} \implies R = \frac{1}{r}, \phi = -\theta$$

Hence the unit circle  $|z| = r = 1$  is mapped on the unit circle  $|w| = R = 1$ .

This transformation maps  $|z| < 1$  (the interior of the circle  $|z| = 1$ ) is mapped on to  $|w| > 1$  (the exterior of the circle  $|w| = 1$ ) and  $|z| > 1$  (the exterior of the circle  $|z| = 1$ ) is mapped on to  $|w| < 1$  (the interior of the circle  $|w| = 1$ )

The origin  $z = 0$  is mapped onto the point at infinity  $w = \infty$ .

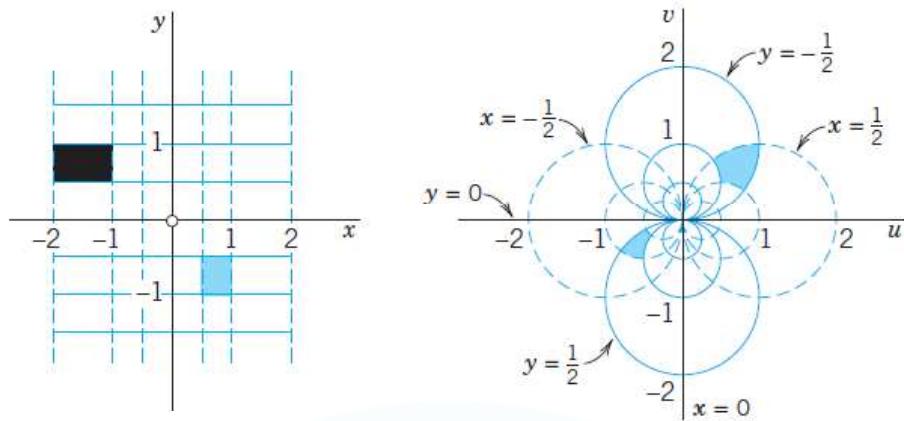
In cartesian coordinates,  $z = x + iy$  and  $w = u + iv$ . Then

$$\begin{aligned} u + iv &= \frac{1}{x + iy} = \frac{x}{x^2 + y^2} - i \frac{y}{x^2 + y^2} \\ \implies u &= \frac{x}{x^2 + y^2} \text{ and } v = \frac{-y}{x^2 + y^2} \text{ or} \\ \implies x &= \frac{u}{u^2 + v^2} \text{ and } y = \frac{-v}{u^2 + v^2} \end{aligned}$$

Now consider the general equation of a circle in the  $z$ -plane

$$\begin{aligned} x^2 + y^2 + 2gx + 2fy + c &= 0 \quad \text{---(1)} \\ \implies \frac{u^2}{(u^2 + v^2)^2} + \frac{v^2}{(u^2 + v^2)^2} + 2g \frac{u}{u^2 + v^2} - 2f \frac{v}{u^2 + v^2} + c &= 0 \\ \implies \frac{1}{(u^2 + v^2)^2} + 2g \frac{u}{u^2 + v^2} - 2f \frac{v}{u^2 + v^2} + c &= 0 \\ \implies c(u^2 + v^2) + 2gu - 2fv + 1 &= 0 \quad \text{---(2)} \end{aligned}$$

If  $c \neq 0$ , the circle (1) does not pass through the origin and (2) represents a circle in the  $w$ -plane. If  $c = 0$ , the circle in (1) passes through the origin and (2) reduces to  $2gu - 2fv + 1 = 0$  which is a straight line in the  $w$  plane.



Mapping (Inversion)  $w = 1/z$

$w = \frac{1}{z}$  maps every straight line or circle onto a circle or straight line.

### 1.3.5 The mapping $w = \sin z$

Let  $z = x + iy$  and  $w = u + iv$ . Then

$$\begin{aligned} u + iv &= \sin(x + iy) = \sin x \cos iy + \cos x \sin iy = \sin x \cosh y + i \cos x \sinh y \\ &\implies u = \sin x \cosh y, v = \cos x \sinh y \end{aligned}$$

Since  $\sin z$  is periodic with period  $2\pi$ , we restrict  $z$  to the vertical strip  $-\frac{\pi}{2} \leq x \leq \frac{\pi}{2}$ . The mapping is conformal at all points except at

$$f'(z) = 0 \implies \cos z = 0 \implies z = \pm \frac{\pi}{2}$$

**Case 1:** When  $x = c$ , a constant

$u = \sin c \cosh y, v = \cos c \sinh y$ . Then

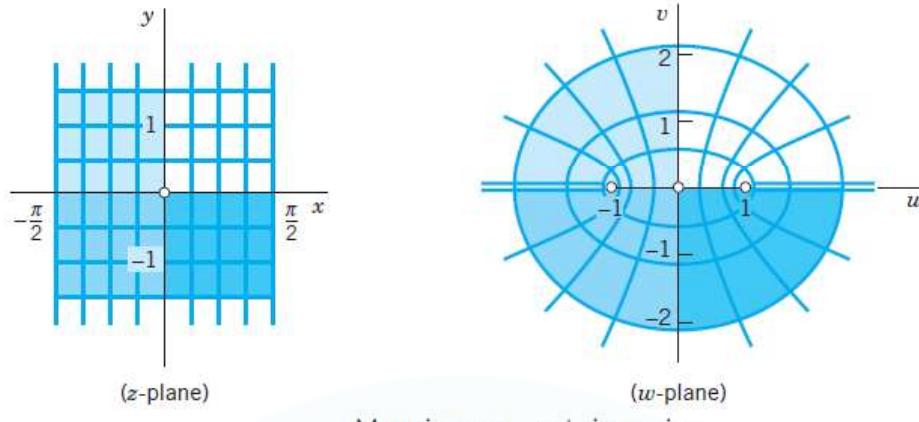
$$\begin{aligned} \frac{u}{\sin c} &= \cosh y \text{ and } \frac{v}{\cos c} = \sinh y \\ \cosh^2 y - \sinh^2 y = 1 &\implies \frac{u^2}{\sin^2 c} - \frac{v^2}{\cos^2 c} = 1 \end{aligned}$$

Therefore the straight lines  $x = c$  are mapped on to hyperbolas.

**Case 2:** When  $y = c$ , a constant

$u = \sin x \cosh c, v = \cos x \sinh c$ . Then

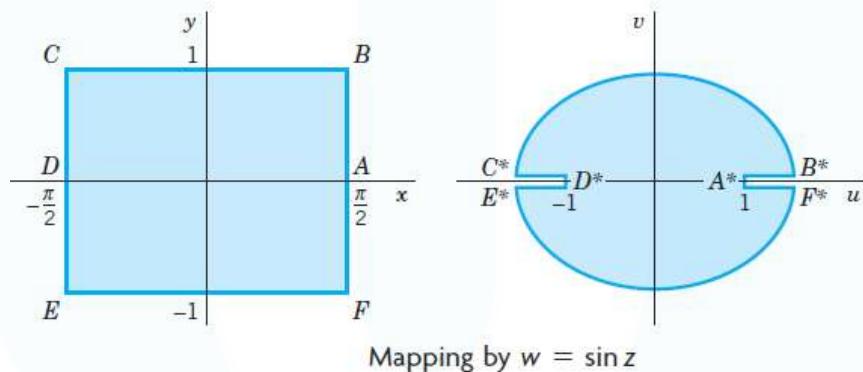
$$\begin{aligned} \frac{u}{\cosh c} &= \sin x \text{ and } \frac{v}{\sinh c} = \cos x \\ \sin^2 x + \cos^2 x = 1 &\implies \frac{u^2}{\cosh^2 c} + \frac{v^2}{\sinh^2 c} = 1 \end{aligned}$$



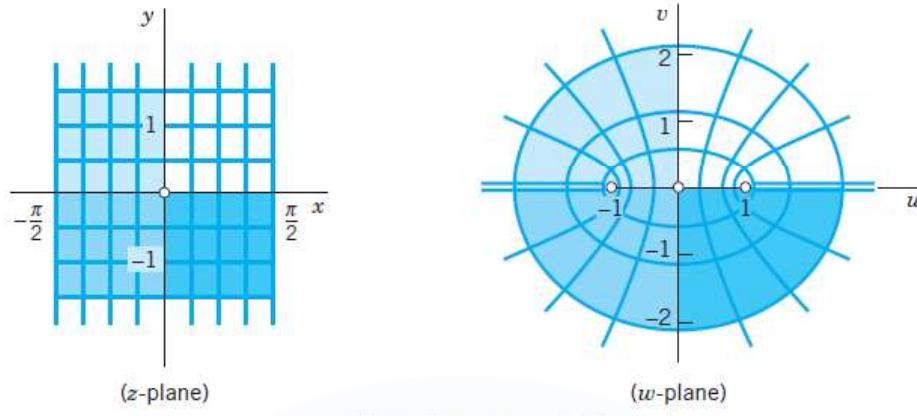
Therefore the straight lines  $y = c$  are mapped on to ellipses.

**Case 3:** When  $x = \frac{-\pi}{2}$ ,  $u = -\cosh y$  and  $v = 0$  and hence the image is  $u$  axis such that  $u \leq 1$ .

**Case 4:** When  $x = \frac{\pi}{2}$ ,  $u = \cosh y$  and  $v = 0$  and hence the image is  $u$  axis such that  $u \geq 1$ .



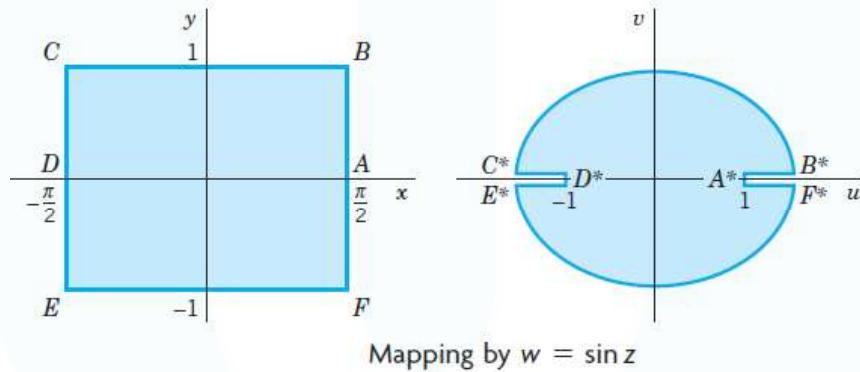
### PROBLEMS:



Therefore the straight lines  $y = c$  are mapped on to ellipses.

**Case 3:** When  $x = \frac{-\pi}{2}$ ,  $u = -\cosh y$  and  $v = 0$  and hence the image is  $u$  axis such that  $u \leq 1$ .

**Case 4:** When  $x = \frac{\pi}{2}$ ,  $u = \cosh y$  and  $v = 0$  and hence the image is  $u$  axis such that  $u \geq 1$ .



### PROBLEMS:

1. Find the image of the circle  $|z - 3| = 5$  under the transformation  $w = \frac{1}{z}$ .

Ans:  $w = u + iv = \frac{1}{x + iy}$  or  $x + iy = \frac{1}{u + iv} \implies x = \frac{u}{u^2 + v^2}, y = \frac{-v}{u^2 + v^2}$

$$\begin{aligned}
 |z - 3| = 5 &\implies |x + iy - 3| = 5 \\
 \implies (x - 3)^2 + y^2 = 25 &\implies x^2 + y^2 - 6x - 16 = 0 \\
 \text{i.e;} \frac{u^2}{(u^2 + v^2)^2} + \frac{v^2}{(u^2 + v^2)^2} - 6\frac{u}{u^2 + v^2} - 16 &= 0 \\
 \implies 16(u^2 + v^2) + 6u - 1 &= 0
 \end{aligned}$$

which represents a circle in the  $w$ -plane. So a circle in the  $z$ -plane is mapped onto a circle in the  $w$ -plane under the given transformation.

2. Find the image of the circle  $|z - 2i| = 2$  under the transformation  $w = \frac{1}{z}$ .

$$\text{Ans: } w = u + iv = \frac{1}{x + iy} \text{ or } x + iy = \frac{1}{u + iv} \implies x = \frac{u}{u^2 + v^2}, y = \frac{-v}{u^2 + v^2}$$

$$\begin{aligned} |z - 2i| = 2 &\implies |x + i(y - 2)| = 2 \implies x^2 + y^2 - 4y = 0, \text{ a circle in the } z\text{-plane} \\ \text{Then } \frac{u^2}{(u^2 + v^2)^2} + \frac{v^2}{(u^2 + v^2)^2} + \frac{4v}{u^2 + v^2} &= 0 \\ \implies \frac{1}{u^2 + v^2} + \frac{4v}{u^2 + v^2} &= 0 \implies 1 + 4v = 0 \end{aligned}$$

which is a straight line in the w-plane.

3. Determine the image of the region  $\frac{1}{2} \leq x \leq 1, \frac{1}{2} \leq y \leq 1$  under the transformation  $w = z^2$ .

Ans: Let  $z = x + iy$  and  $w = u + iv$ . Then  $u + iv = x^2 - y^2 + i2xy$  and so  $u = x^2 - y^2, v = 2xy$ .

When  $x = \frac{1}{2}, u = \frac{1}{4} - y^2, v = y$  so that  $u = \frac{1}{4} - v^2$  or  $v^2 = -\left(u - \frac{1}{4}\right)$ , which is a parabola open to the left with vertex at  $\left(\frac{1}{4}, 0\right)$ .

When  $x = 1, u = 1 - y^2, v = 2y$  so that  $u = 1 - \frac{v^2}{4}$  or  $v^2 = -4(u - 1)$  which is a parabola open to the left with vertex at  $(1, 0)$ .

When  $y = \frac{1}{2}, u = x^2 - \frac{1}{4}, v = x$ . Then  $u = v^2 - \frac{1}{4}$  or  $v^2 = u + \frac{1}{4}$  which is a parabola open to the right with vertex at  $\left(\frac{-1}{4}, 0\right)$ .

When  $y = 1, u = x^2 - 1, v = 2x$ . Then  $v^2 = 4(u + 1)$  which is a parabola open to the right with vertex at  $(-1, 0)$ .

Thus the rectangular region bounded by the straight lines  $x = \frac{1}{2}, x = 1, y = \frac{1}{2}, y = 1$  is mapped onto the region bounded by the parabolas  $v^2 = -\left(u - \frac{1}{4}\right), v^2 = -4(u - 1), v^2 = u + \frac{1}{4}, v^2 = 4(u + 1)$ .

4. Find the image of the infinite strip  $\frac{1}{4} \leq y \leq \frac{1}{2}$  under the transformation  $w = \frac{1}{z}$ .

$$\text{Ans: } w = \frac{1}{z} \implies z = \frac{1}{w} \text{ and so } x = \frac{u}{u^2 + v^2}, y = \frac{-v}{u^2 + v^2}.$$

When  $y = \frac{1}{4}, \frac{-v}{x^2 + y^2} = \frac{1}{4} \implies u^2 + v^2 + 4v = 0$  or which is a circle centered at  $(0, -2)$  and radius 2.

When  $y = \frac{1}{2}, \frac{-v}{x^2 + y^2} = \frac{1}{2} \implies u^2 + v^2 + 2v = 0$  or  $u^2 + (v + 1)^2 = 1$  which is a circle centered at  $(0, -1)$  and radius 1.

Hence the infinite strip  $\frac{1}{4} \leq y \leq \frac{1}{2}$  is mapped onto the region between the circles  $u^2 + (v + 2)^2 = 4$  and  $u^2 + (v + 1)^2 = 1$ .

5. Show that the transformation  $w = z^2$  maps the circle  $|z - 1| = 1$  into the centroid  $\rho = 2(1 + \cos \phi)$  where  $w = \rho e^{i\phi}$  in the w-plane.

Ans: Let  $z = re^{i\theta}$ . Then  $\rho = r^2, \phi = 2\theta$ . Now

$$\begin{aligned} |z - 1| = 1 &\implies |x - 1 + iy| = 1 \text{ or } (x - 1)^2 + y^2 = 1 \\ &\implies x^2 + y^2 - 2x = 0 \text{ or } r^2 - 2r \cos \theta = 0 \\ r = 2 \cos \theta \text{ or } r^2 &= 4 \cos^2 \theta = 2(1 + \cos 2\theta) \\ \text{i.e;} \rho &= 2(1 + \cos \phi) \end{aligned}$$

Therefore the circle  $|z - 1| = 1$  in z-plane is mapped into the centroid  $\rho = 2(1 + \cos \phi)$  in w-plane.

6. Find the image of  $0 \leq x \leq 1, \frac{1}{2} \leq y \leq 1$  under the mapping  $w = e^z$ .

Ans: Let  $w = Re^{i\phi}$  and  $z = x + iy$ . Then  $Re^{i\phi} = e^x e^{iy} \implies R = e^x, \phi = y$ .

When  $x = 0, R = 1$ . Therefore the line  $x = 0$  is mapped onto a circle with radius .

When  $x = 1, R = e$ . So the line  $x = 1$  is mapped onto a circle with radius  $e$  in the w-plane.

When  $y = \frac{1}{2}, \phi = \frac{1}{2}$  and so the line  $y = \frac{1}{2}$  is mapped on to a radial line making an angle of  $\frac{1}{2}$  radian with u-axis. Similarly the line  $y = 1$  is mapped on to a radial line making an angle of 1 radian with u-axis.

Therefore the image of the given rectangle in z-plane is mapped onto the region included between two circles and two rays.

7. Find the image of the triangle bounded by the lines  $x + y = 2, x = 0, y = 0$  under the mapping  $w = z^2$

Ans: Let  $z = z + iy$  and  $w = u + iv$ . Then  $u + iv = (x + iy)^2 = x^2 - y^2 + i2xy \implies u = x^2 - y^2, v = 2xy$ .

When  $x = 0$ , we get  $u = -y^2, v = 0$  where  $0 \leq y \leq 2$ . Therefore the imaginary axis  $x = 0$  is mapped onto  $-4 \leq u \leq 0$ .

When  $y = 0, u = x^2 \& v = 0$ , where  $0 \leq x \leq 2$ . Therefore the real axis  $y = 0$  is mapped onto  $0 \leq u \leq 4$ .

Given  $x + y = 2$ . Then  $y = 2 - x$  and  $u = x^2 - (2 - x)^2 \implies u = 4x - 4$  or  $x = \frac{1}{4}(u + 4)$ .

Then  $y = \frac{1}{4}(4 - u)$ .

Therefore  $v = 2xy$  becomes  $v = \frac{1}{8}(16 - u^2)$ . Then  $u^2 = -8(v - 2)$  which is a parabola with vertex at  $(2, 0)$ .

Thus the rectangular region is mapped onto the region bounded by the parabola and the u- axis where  $-4 \leq u \leq 4$ .

8. Find the image of the infinite strip  $-1 \leq x \leq 1$  under the mapping  $w = e^z$ .

Ans: Let  $w = Re^{i\phi}$  and  $z = x + iy$ . Then  $R = e^x, \phi = y$ . When  $x = -1, R = e^{-1}$ .

Therefore the line  $x = -1$  in the  $z$ -plane is mapped onto a circle with radius  $R = e^{-1}$ . When  $x = 1$ ,  $R = e$ . Then the line  $x = 1$  in the  $z$ -plane is mapped onto a circle with radius  $R = e$ . Thus the infinite strip  $-1 \leq x \leq 1$  is mapped on to the region between the two circles with radii  $R = e$  and  $R = e^{-1}$ .

### HOMEWORK:

1. Find the image of the circle  $|z| = a$  under the mapping  $w = z^2$ .
2. Find the image of the line  $y - x + 1 = 0$  under the mapping  $w = \frac{1}{z}$ .  
Ans:  $u^2 + v^2 - v - u = 0$  which is a circle in the  $w$ -plane.
3. Determine the region of the  $w$ -plane into which the first quadrant of the  $z$ -plane is mapped by the transformation  $w = z^2$  where  $w = \rho e^{i\phi}$ .  
Ans: The first quadrant of the  $z$ -plane is mapped onto the upper half of the  $w$  plane.
4. Find the image of the region  $|z - \frac{1}{3}| \leq \frac{1}{3}$  under the transformation  $w = \frac{1}{z}$ .  
Ans:  $u \geq \frac{3}{2}$
5. Find the image of the semicircle  $y = \sqrt{4 - x^2}$  under the transformation  $w = z^2$ .  
Ans: The given semicircle in  $z$ -plane is mapped onto a circle with center at  $(0, 0)$  and radius 4.

### Fixed Points:

Fixed points of a mapping  $w = f(z)$  are points that are mapped onto themselves, are kept fixed under the mapping. Thus they are obtained from  $w = f(z) = z$ .

A linear fractional transformation, not the identity, has at most two fixed points. If a linear fractional transformation is known to have three or more fixed points, it must be the identity mapping  $w = z$ .

Find the fixed points of:

1.  $w = (a + ib)z^2$   
Ans:  $w = z \implies (a + ib)z^2 = z \implies z((a + ib)z - 1) = 0$ .  
Then the fixed points are  $z = 0, \frac{1}{a + ib}$ .
2.  $w = 16z^5$   
Ans:  $w = z \implies 16z^5 = z$  implies  $z(16z^4 - 1) = 0$ .  
Then the fixed points are  $z = 0, \pm\frac{1}{2}, \pm\frac{i}{2}$
3.  $w = \frac{iz + 4}{2z - 5i}$   
Ans:  $w = z \implies \frac{iz + 4}{2z - 5i} = z \implies z^2 - 3iz - 2 = 0 \implies (z - i)(z - 2i) = 0$   
Then the fixed points are  $z = i, 2i$ .