Extra opgaven bij hoofdstuk 4

Complex Analysis (EE2M11-2021v2)

- **1.** Given is the function f(z) = Re z + 2i Im z.
 - (a) K is the curve in the complex plane defined by $y = x^2$ where $0 \le x \le 2$. Compute the integral

$$\int_{K} f(z) dz$$

In this, K is traversed in the direction of positively-growing x.

(b) L is the line segment starting at 0 and ending at 2+4i. Notice that L has the same begin and end as the curve K from the previous exercise. Compute

$$\int_{L} f\left(z\right) \ dz.$$

- **2.** C is the circle |z|=1. For every $k\in\mathbb{Z}$, compute the integral $\oint_C z^k dz$, where C is traversed once in the positive direction.
- **3.** Given is |z| = R with R > 3. Bound $|z^2 2z + 3|$ with an upper and a lower bound.
- **4.** Given is the curve |z| = r with radius 0 < r < 1.
 - (a) For z on the curve, give a good bound M so that $\left|\frac{z^{\frac{1}{2}}}{z^2+z}\right| \leq M$.
 - (b) Give a good ML-bound of $\left| \int\limits_{|z|=r} \frac{z^{\frac{1}{2}}dz}{z^2+z} \right|$. Assume that the curve has only be traversed once.
 - (c) What can we say about $\lim_{r\downarrow 0} \int_{|z|=r} \frac{z^{\frac{1}{2}}dz}{z^2+z}$?
- **5.** (a) Do exercise 49.3 from B-C. [Compare with exercise 2 of this set]
 - (b) Why doesn't the theorem work for n = 0? $(z z_0)^{-1}$ has an antiderivative too!
- **6.** Given is a function $f(z) \neq 0$ that is analytic on a open, simple, connected domain D. Prove that for all closed contours C in D,

$$\int_C \frac{f'(z)}{f(z)} dz = 0.$$

Give an example why this is not true for an open, connected, not necessarily simple domain.

7. C is the circle |z-1|=2 that has been traversed once in the positive direction. For every $k \in \mathbb{N}$, calculate the integral

$$\int\limits_{C} \frac{z^3 dz}{(z-i)^k}.$$

- **8.** (a) Compute $\int_{|z|=2} \frac{e^z dz}{z^2 1}$ in two ways:
 - (i) by modifying the contour
 - (ii) by applying partial fraction decomposition to $\frac{1}{z^2-1}$.

- **9.** Take R > 1. The contour Γ_R is the part of the circle |z| = R that lies on top of the real axis. Furthermore, C_R is the simple closed contour consisting of Γ_R and the segment of the real axis that lies between -R and R.
 - (a) Calculate $\oint_{C_R} \frac{dz}{z^2 + 1}$, where C_R is traversed in the positive direction.
 - (b) Give a good ML-bound for $\left| \int_{\Gamma_R} \frac{dz}{z^2 + 1} \right|$.
 - (c) Let $R \to \infty$ and conclude that $\oint_{C_R} \frac{dz}{z^2 + 1}$ converges to the real improper integral
 - $\int_{-\infty}^{\infty} \frac{dx}{x^2 + 1}$. What is the solution to this integral?
- **10.** Take R > 1. The contour C_R is the semicircle |z| = R with $\text{Im } z \ge 0$, oriented in the positive direction. Take a suitable branch of $\log z$. Show that

$$\lim_{R \to \infty} \int_{C_R} \frac{\log z}{z^2 + 1} \ dz = 0.$$

- 11. Calculate $\int_{|z|=1}^{\infty} \text{Log}(z+2) dz$ where the contour is oriented in the positive direction.
- 12. Come up with a function that is analytic on an open region D (and thus differentiable on D) but isn't twice differentiable everywhere in D.
- 13. Say f(z) is analytic on the domain 0 < |z| < 1 and that

$$\int_{|z|=r} f(z) \ dz = 0$$

for all 0 < r < 1. Is f analytic in 0?

- **14.** Through Liouville's theorem, explain why $\cos(z^2 + z)$ on \mathbb{C} is unbounded.
- 15. The fundamental theorem of Algebra says that $z^3 + i$ has three zeros. Calculate all three.
- **16.** Compute the average value of $(z^5 + 3z + 7)e^{2z}$ on the circle |z 1| = 2.
- 17. Show that the function $x^2 y^2 + x$ is harmonic on \mathbb{R}^2 and compute the average value of this function on the circle $x^2 + (y-1)^2 = 4$.

And a little more challenging for the student that wants more:

18. Let $f: \mathbb{C} \to \mathbb{C}$ be an entire function and assume there exist positive real numbers M and N such that

$$|f(z)| < M + N|z|^{\frac{2}{3}}$$

for all z. Prove that f is constant.

19. Let $f: \mathbb{C} \to \mathbb{C}$ be an entire function and assume there exist positive real numbers L, M and N such that

$$L|z|^{\frac{3}{2}} \le |f(z)| \le M + N|z|^{\frac{5}{2}}$$

for all z. Prove that there are complex numbers a, b and c such that $c \neq 0$ and $f(z) = a + bz + cz^2$.

Exercises of Brown Churchill:

B-C 42.2. Evaluate the following integrals:

(a)
$$\int_0^1 (1+it)^2 dt$$
;

(b)
$$\int_{1}^{2} \left(\frac{1}{t} - i\right)^{2} dt;$$

(c)
$$\int_{0}^{\pi/6} e^{i2t} dt$$
;

(d)
$$\int_0^\infty e^{-zt} dt \qquad (\operatorname{Re} z > 0) .$$

B-C 42.4. According to definition (2), Sec. 42, of definite integrals of complex-valued functions of a real variable.

$$\int_0^{\pi} e^{(1+i)x} dx = \int_0^{\pi} e^x \cos x \, dx + i \int_0^{\pi} e^x \sin x \, dx.$$

Evaluate the integral on the right here by evaluating the single integral on the left and then using the real and imaginary parts of the value found.

B-C 46.3. Evaluate

$$\int_C f(z) \ dz$$

for $f(z) = \pi \exp(\pi \overline{z})$ and C the boundary of the square with vertices at the points 0, 1, 1+i and i, the orientation of C being in the counterclockwise direction.

B-C 46.6. Evaluate

$$\int_C f(z) \ dz$$

for f(z) the principal branch of z^i and C the semicircle $z = e^{i\theta}$ ($0 \le \theta \le \pi$).

B-C 46.7. Evaluate

$$\int_C f(z) \ dz$$

for f(z) the principal branch of z^{-i-2i} and C the contour $z=e^{i\theta}$ $(0 \le \theta \le \frac{1}{2}\pi)$.

B-C 46.9. This exercise demonstrates how the value of an integral of a power function depends in general on the branch that is used.

Let C denote the positively oriented unit circle |z|=1 about the origin.

(a) Show that if f(z) is the principal branch of $z^{-3/4}$, then

$$\int_C f(z) \ dz = 4\sqrt{2}i.$$

(b) Show that if g(z) is the branch of $z^{-3/4}$ defined by $|z|>0,\,0<\arg z<2\pi$ of $z^{-3/4}$, then

$$\int_C f(z) \ dz = -4 + 4i.$$

B-C 46.10. Evaluate the integral

$$\int_C z^m \bar{z}^n \ dz,$$

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where m and n are integers and C is the unit circle |z| = 1, taken counterclockwise.

- B-C 47.1. Without evaluating the integral, show that
 - (a) $\left| \int_C \frac{z+4}{z^3-1} dz \right| \le \frac{6\pi}{7};$
 - (b) $\left| \int_C \frac{dz}{z^2 1} \right| \le \frac{\pi}{3}$

when C is the arc that was used in example 1, sec. 47, i.e. the arc of the circle |z| = 2 from z = 2 to z = 2i that lies in the first quadrant.

B-C 47.2. Let C denote the line segment from z = i to z = 1, and show that

$$\left| \int_C \frac{dz}{z^4} \right| \le 4\sqrt{2}$$

without evaluating the integral. Suggestion: Observe that of all the points on the line segment, the midpoint is closest to the origin, that distance being $d = \sqrt{2}/2$.

- **B-C** 49.2. By finding an antiderivative, evaluate each of these integrals, where the path is any contour between the indicated limits of integration.
 - (a) $\int_0^{1+i} z^2 dz$;
 - (b) $\int_0^{\pi+2i} \cos\left(\frac{z}{2}\right) dz;$
 - (c) $\int_{1}^{3} (z-2)^{3} dz$.
- **B-C 49.5.** Show that

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

where the integrand denotes the principle branch of z^i and where the path of integration is any contour from z = -1 to z = 1 that, except for its end points, lies above the real axis.

B-C 53.1. Apply the Cauchy-Goursat theorem to show that

$$\int_C f(z) \ dz = 0$$

when the contour C is the unit circle |z|=1, in either direction, and when

- (a) $f(z) = \frac{z^2}{z+3}$;
- (b) $f(z) = ze^{-z};$
- (c) $f(z) = \frac{1}{z^2 + 2z + 2}$;
- (d) $f(z) = \operatorname{sech} z;$
- (e) $f(z) = \tan z$;
- (f) f(z) = Log(z+2).
- **B-C 53.2.** Let C_1 denote the positively oriented boundary of the square whose sides lie along the lines $x = \pm 1$ and $y = \pm 1$ and let C_2 be the positively oriented circle |z| = 4. Point out why

$$\int_{C_1} f(z) dz = \int_{C_2} f(z) dz$$

when

- (a) $f(z) = \frac{1}{3z^2 + 1}$;
- (b) $f(z) = \frac{z+2}{\sin(z/2)};$
- (c) $f(z) = \frac{z}{1 e^z}$.
- **B-C 53.6.** Let C denote the positively oriented boundary of the half disk $0 \le |z| \le 1$, $0 \le \arg z \le \pi$, and let f(z) be a continuous function defined on that half disk by writing f(0) = 0 and using the branch of $z^{1/2}$ defined by |z| > 0 and $-\pi/2 < \arg(z) < 3\pi/2$.
 - (a) Why does the Cauchy-Goursat theorem not apply here?
 - (b) Show that $\int_C f(z) dz = 0$.
- **B-C 57.1.** Let C denote the positively oriented boundary of the square whose sides lie along the lines $x = \pm 2$ and $y = \pm 2$. Evaluate each of these integrals:
 - (a) $\int_C \frac{e^{-z}}{z (\pi i/2)} dz;$
 - (b) $\int_C \frac{\cos z}{z(z^2+8)} dz;$
 - (c) $\int_C \frac{z \, dz}{2z+1};$
 - (d) $\int_C \frac{\cosh z}{z^4} dz;$
 - (e) $\int_C \frac{\tan(z/2)}{(z-x_0)^2} dz$ (-2 < x_0 < 2).
- **B-C 57.2.** Find the value of the integral of g(z) around the circle |z-i|=2 in the positive sense when
 - (a) $g(z) = \frac{1}{z^2 + 4} dz;$
 - (b) $g(z) = \frac{1}{(z^2+4)^2} dz$.
- **B-C 57.3.** Let C be the circle |z|=3, described in the positive sense. Show that if

$$g(z) = \int_C \frac{2s^2 - s - 2}{s - z} ds \quad (|z| \neq 3),$$

then $g(2) = 8\pi i$. What is the value of g(z) when |z| > 3?