第一篇 复变函数论

第二章 复变函数微积分

- ❖ § 2.1 复变函数的极限与连续性
- ❖ § 2.2 复变函数的解析性
- ❖ § 2.3 复变函数积分的定义和性质
- ❖ § 2.4 柯西定理和柯西积分公式



§ 2.1 复变函数的极限与连续性

* 复变函数的极限

若复变函数 $_w = f(z)$ 定义在 z_0 的去心邻域中有定义。并且对于任意给定的正实数 ε ,总能找到正实数 δ ,使得当 $0 < |z-z_0| < \delta$ 时,就有 $|f(z)-w_0| < \varepsilon$,那么常复数 w_0 就称为f(z)当z趋向于 z_0 时的极限,记为

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

注意: 复变函数极限存在的条件比实变函数极限存在的条件苛刻得多。

砂**2.1** 设
$$f(z) = \frac{z}{\overline{z}}$$

试证: 当 $z \rightarrow 0$ 时,f(z)的极限不存在。

证: 设
$$z = \rho e^{i\theta}$$
 $\overline{z} = \rho e^{-i\theta}$ $f(z) = \frac{z}{\overline{z}} = e^{2i\theta}$

- (1) 当z沿x轴从右边趋近原点,则 $\theta=0$, $\rho\to 0$,这时 $f(z)=e^{2i\theta}\to 1$
- (2) 当z沿y轴从上边趋近原点,则 $\theta=\pi/2$, $\rho\to 0$,这时 $f(z)=e^{2i\theta}\to -1$

 $z \to 0$ 时,f(z)的极限不存在



* 复变函数的连续性

若复变函数w=f(z)在点 z_0 的某一邻域中有定义,并且 $\lim_{z\to z_0} f(z) = f(z_0)$,那么称f(z)在点 z_0 处连续。

性质

f(z)=u(x,y)+iv(x,y), 在 $z_0=x_0+iy_0$ 处连续,那么

$$\begin{cases} u(x,y) \\ v(x,y) \end{cases}$$
均在 (x_0,y_0) 处连续



§ 2. 2 复变函数的解析性

* 导数的定义

设复变函数w=f(z)在区域D上有定义点 z_0 属于区域D,若极限

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

存在,则称函数f(z)在 z_0 点处可导或可微,该极限值称为函数 f(z)在 z_0 点处的导数或微商,记为

$$f'(z_0), \frac{df(z)}{dz}\bigg|_{z=z_0} \stackrel{\mathbb{Z}}{=} \frac{df(z_0)}{dz}\bigg|$$



解析

只要函数在 z_0 的某个邻域中可导,则称 f(z)在 z_0 处解析。

奇点

若f(z)在点 z_0 不解析,则称 z_0 为函数f(z)的奇点。

函数f(z)在区域D中处处可导等价于f(z)在区域D中处处解析

■ 求导法则

$$[a_1f_1(z) \pm a_2f_2(z)]' = a_1f_1'(z) \pm a_2f_2'(z)$$

$$(a_1, a_2$$
为复常数)



$$[f(z) \cdot g(z)]' = f'(z)g(z) + f(z)g'(z)$$

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

$$\frac{\mathrm{d}f(z)}{\mathrm{d}z} = \frac{1}{\mathrm{d}z(f)} \qquad (z(f) 是 f(z) 的反函数)$$

$$\frac{\mathrm{d}F[f(z)]}{\mathrm{d}z} = \frac{\mathrm{d}F(f)}{\mathrm{d}f} \cdot \frac{\mathrm{d}f(z)}{\mathrm{d}z}$$



基本初等复变函数的求导公式

(1) 三角函数
$$(\sin z)' = \cos z$$

 $(\cos z)' = -\sin z$

(2) 指数函数
$$(e^z)' = e^z$$

(3) 对数函数
$$(\ln z)' = \frac{1}{z}$$

(4) 一般幂函数
$$(z^a)' = az^{a-1}$$
 (a为任意复常数)

补充: 双曲函数 $(\sinh z)' = \cosh z$

$$(\cosh z)' = \sinh z$$
 数学物理方程



例 2.4 试证复数函数f(z)=Rez在复平面上处 处不可导。

证: 设
$$z = x + iy$$
 $f(z) = \operatorname{Re}(z) = x$

$$\lim_{\Delta z \to 0} \frac{f(z + \Delta z) - f(z)}{\Delta z} = \lim_{\Delta z \to 0} \frac{\Delta x}{\Delta x + i\Delta y}$$

1) 若
$$\Delta y \equiv 0, \Delta x \to 0$$
 $\lim_{\Delta z \to 0} \frac{f(z + \Delta z) - f(z)}{\Delta z} = \frac{\Delta x}{\Delta x} = 1$

2)
$$\stackrel{\text{def}}{=} \Delta x \equiv 0, \Delta y \rightarrow 0 \lim_{\Delta z \rightarrow 0} \frac{f(z + \Delta z) - f(z)}{\Delta z} = \frac{0}{0 + \Delta y} = 0$$



※柯西一黎曼(C-R)条件

若复变函数 f(z)=u(x,y)+iv(x,y)在点z=x+iy可导,

那么有
$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \quad \frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y}$$

上式称为柯西一黎曼条件。简称(C-R条件)



证明: 1) 若 $\Delta y \equiv 0, \Delta x \rightarrow 0$

$$\lim_{\Delta z \to 0} \frac{f(z + \Delta z) - f(z)}{\Delta z} = \lim_{\Delta z \to 0} \frac{u(x + \Delta x, y) + iv(x + \Delta x, y) - u(x, y) - iv(x, y)}{\Delta x}$$

$$= \lim_{\Delta z \to 0} \frac{u(x + \Delta x, y) - u(x, y)}{\Delta x} + i \lim_{\Delta z \to 0} \frac{v(x + \Delta x, y) - v(x, y)}{\Delta x}$$

$$= \frac{\partial u(x, y)}{\partial x} + i \frac{\partial v(x, y)}{\partial x}$$

2) 若
$$\Delta x \equiv 0, \Delta y \rightarrow 0$$

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

$$=-i\lim_{\Delta z\to 0}\frac{u(x,y+\Delta y)-u(x,y)}{\Delta y}+\lim_{\Delta z\to 0}\frac{v(x,y+\Delta y)-v(x,y)}{\Delta y}$$

$$= \frac{\partial v(x, y)}{\partial y} - i \frac{\partial u(x, y)}{\partial y}$$



极生标下的Cauchy-Riemann条件

$$\frac{\partial u}{\partial \rho} = \frac{1}{\rho} \frac{\partial v}{\partial \theta}, \quad \frac{\partial v}{\partial \rho} = -\frac{1}{\rho} \frac{\partial u}{\partial \theta}$$

函数f(Z)可导的充分必要条件:

函数
$$f(z)$$
的偏导数 $\frac{\partial u}{\partial x}$, $\frac{\partial u}{\partial y}$, $\frac{\partial v}{\partial x}$, $\frac{\partial v}{\partial y}$

存在,且连续,并且满足柯西-黎曼方程。

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



C-R条件可作为复变函数f(z)导数的计算公式

1) 在直角坐标系中,

$$f'(z) = \frac{\partial u(x, y)}{\partial x} + i \frac{\partial v(x, y)}{\partial x} = \frac{\partial v(x, y)}{\partial y} - i \frac{\partial u(x, y)}{\partial y}$$

2) 在极坐标系中,

$$f'(z) = e^{-i\theta} \left[\frac{\partial u(\rho, \theta)}{\partial \rho} + i \frac{\partial v(\rho, \theta)}{\partial \rho} \right] = e^{-i\theta} \left[\frac{\partial v(\rho, \theta)}{\rho \partial \theta} - i \frac{\partial u(\rho, \theta)}{\rho \partial \theta} \right]$$



补充:解析函数的性质

性质1

若函数f(z)=u+iv在区域B上解析,则

$$u(x, y) = C_1, v(x, y) = C_2$$

 $(C_1, C_2$ 为常数)是B上的两组正交曲线族。

证明:

$$\begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \\ \frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y} \end{cases} \longrightarrow \frac{\partial u}{\partial x} \cdot \frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y} \frac{\partial v}{\partial y} \longrightarrow \nabla u \cdot \nabla v = 0$$



性质2

若函数f(z)=u+iv在区域B上解析,则u,v均为B上的调和函数。

即
$$\nabla^2 u = 0; \nabla^2 v = 0$$

证明:

$$\begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \\ \frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y} \end{cases} \begin{cases} \frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 v}{\partial x \partial y} \\ \frac{\partial^2 v}{\partial x \partial y} = -\frac{\partial^2 u}{\partial y^2} \end{cases} \Rightarrow \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

u(x,y),v(x,y)又称为共轭调和函数。



应用

若已知某解析函数的实部u(x,y),, 可求 出相应的虚部v(x,y)。

思路: 二元函数v(x,y)的微分形式

$$\begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} & dv = \frac{\partial v}{\partial x} dx + \frac{\partial v}{\partial y} dy \\ \frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y} & \longrightarrow dv = -\frac{\partial u}{\partial y} dx + \frac{\partial u}{\partial x} dy & \longrightarrow v(x, y) = \int dv \end{cases}$$

计算方法

曲线积分法 (2) 凑全微分法 (3) 不定积分法派

392.5

已知解析函数f(z)的实部 $u(x,y) = x^2 - y^2$

0

且f(0)=0,试求出虚部和f(z)。

解:
$$\frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y} = 2y$$
 $\frac{\partial v}{\partial y} = \frac{\partial u}{\partial x} = 2x$ $y \uparrow$ $dv(x, y) = 2ydx + 2xdy$

(1) 曲线积分法

$$v = \int_{-\infty}^{\infty} (x, y) 2y dx + 2x dy + C$$

选取如图所示积分路径



(x,y)

(x,0)

(2) 凑全微分显示法

$$dv(x, y) = 2ydx + 2xdy = d(2xy + C)$$

$$v(x, y) = 2xy + C$$

(3) 不定积分法

$$\frac{\partial v}{\partial y} = \frac{\partial u}{\partial x} = 2x$$

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

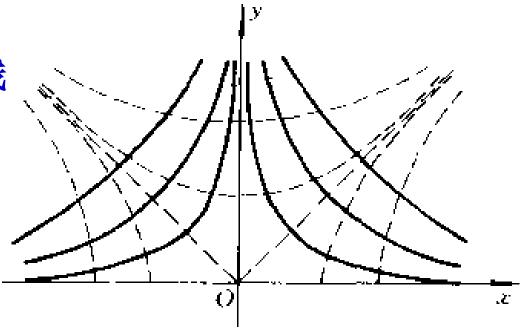
$$v = \int 2x dy + \varphi(x) = 2xy + \varphi(x) \qquad \frac{\partial v}{\partial x} = 2y + \varphi'(x)$$

$$v(x, y) = 2xy + C$$

$$f(z) = x^2 - y^2 + i(2xy + C) = z^2 + iC$$
 数学物理方程



补充:用虚线描画曲线 族u(x,y)=常数,实线 描画曲线族v(x,y)=常 数,后者包括实轴和 虚轴在内。



说明:作为平面静电场看,这是两块相互垂直的很大的带电导体平面的静电场,实线是等势线,虚线是电场线。

作为平面无旋液流看,这是液体从虚轴的+∞ 方向流来,被x轴阻拦而分向两方流去的情形,实 线是流线,虚线是等速度势线。

§ 2. 3 复变函数积分的定义和性质

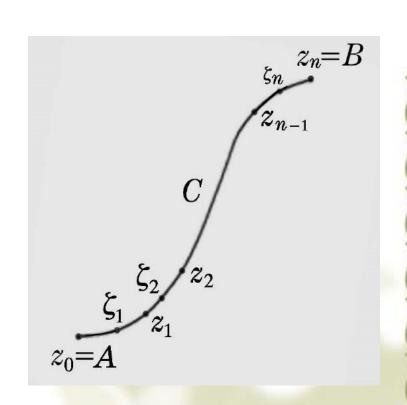
* 复变函数积分的定义

设l是z平面上一分段光滑的曲线,函数f(z)在C上定义。

分割:

求和:
$$S_n = \sum_{k=1}^n f(\zeta_k)(z_k - z_{k-1}) = \sum_{k=1}^n f(\zeta_k) \Delta z_k$$

取极限:
$$\int_{l} f(z)dz = \lim_{\substack{n \to \infty \\ \Delta z \to 0}} \sum_{k=1}^{n} f(\zeta_k) \Delta z_k$$





定理2.4

若复变函数f(z)=u(x,y)+iv(x,y)在有向曲线l上各点连续,则f(z)沿曲线l可积,并且有:

$$\int_{l} f(z)dz = \int_{l} (udx - vdy) + i \int_{l} (vdx + udy)$$

* 性质

$$\int_{I} dz = z_n - z_0$$

(z₀, z_n分别是有向曲线l的起点和终点)



$$\int_{l} [a_{1}f_{1}(z) + a_{2}f_{2}(z)]dz = a_{1}\int_{l} f_{1}(z)dz + a_{2}\int_{l} f_{2}(z)dz$$

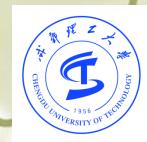
$$\int_{l_{1}+l_{2}} f(z)dz = \int_{l_{1}} f(z)dz + \int_{l_{2}} f(z)dz$$

$$\int_{L} f(z)dz = -\int_{L} f(z)dz, 其中 l^{-} 是 l$$
的逆向

$$\left| \int_{l} f(z) dz \right| \leq \int_{l} |f(z)| |dz|$$

$$\left| \int_{I} f(z) dz \right| \leq \int_{I} |f(z)| ds$$

(ds代表沿曲线l的弧微分,ds = dz 数学物理方程



* 路积分的计算方法

1. 归为二元函数的第二型积分来计算, 计算公式为

$$\int_{l} f(z)dz = \int_{l} u(x, y)dx - v(x, y)dy + i \int_{l} v(x, y)dx + u(x, y)dy$$

2. 参数方程的表达形式C:z=z(t) ($a \leq t \leq \beta$)

$$\int_{I} f(z) dz = \int_{\alpha}^{\beta} f[z(t)]z'(t) dt$$

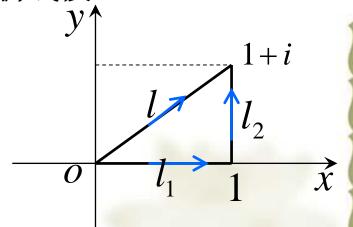


计算积分 \int_{I} Re zdz, 其中I代表如下路径:

- (i) l为连接原点O到点1+i的有向线段;
- (ii) l为连接原点O到1再折向点1+i的折线段。

Re
$$z = t$$
, $z'(t) = 1 + i$

$$\int_{l} \text{Re } z dz = \int_{0}^{1} t(1+i) dt = \frac{1}{2}(1+i)$$



$$\operatorname{Re} z = t, z'(t) \stackrel{\perp}{=} 1$$

Re
$$z = 1, z'(t) = i$$

$$\int_{l} \text{Re } z dz = \int_{l_{1}} \text{Re } z dz + \int_{l_{2}} \text{Re } z dz = \int_{0}^{1} t dt + \int_{0}^{1} i dt = \frac{1}{2} + i$$

CHEKOUNI 1956 OF TENERS

例2.7 试求积分 $\int_{c}^{\infty} \frac{1}{(z-\alpha)^{n}} dz$ (n为整数, α 为常数), 其中积分路径C代表圆心为 α ,十山之间,符号 \int_C 代表积分路径是闭合曲线。 $\mathbf{m}: z = \alpha + re^{i\varphi} \qquad z'(\varphi) = ire^{i\varphi}$

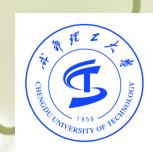
解:
$$z = \alpha + re^{i\varphi}$$
 $z'(\varphi) = ire^{i\varphi}$

$$\frac{1}{(z-\alpha)^n} = \frac{1}{r^n e^{in\varphi}} = r^{-n} e^{-in\varphi}$$

$$\oint_{C} \frac{1}{(z-\alpha)^{n}} dz = \int_{0}^{2\pi} r^{-n} e^{-in\varphi} \cdot ire^{i\varphi} d\varphi = \int_{0}^{2\pi} ir^{-n+1} e^{-i(n-1)\varphi} d\varphi$$

$$= \begin{cases}
ir^{-n+1} \cdot \left[\frac{e^{-i(n-1)\varphi}}{-i(n-1)} \right]_{0}^{2\pi} = 0 & n \neq 1 \\
\int_{0}^{2\pi} id\varphi = 2\pi i & n = 1
\end{cases}$$

$$\oint_C \frac{dz}{(z-a)^n} = \begin{cases} 2\pi i, & n=1\\ 0, & n \neq 1, n \neq 2 \end{cases}$$



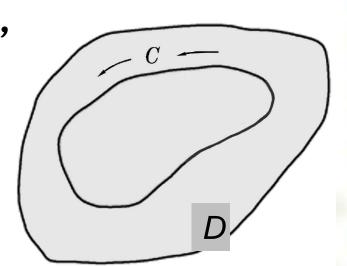
§ 2. 4 柯西定理和柯西积分公式

柯西定理1

若函数f(z)在单连通区域D中解析,

那么f(z)沿D内的任何一条光滑的

闭合曲线C有 $\int_C f(z)dz = 0$



推论

若f(z)在单连通区域D内解析,那么f(z)沿D内任意曲线的积分只与起点和终点有关,与积分路径无关。

证明:

$$\int_{l} f(z)dz = \int_{l} u(x, y)dx - v(x, y)dy + i \int_{l} v(x, y)dx + u(x, y)dy$$

由于f(z)在 \overline{R} 上解析,应用格林公式

$$\oint_{l} P dx + Q dy = \iint_{S} \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy$$

将回路积分化成面积分,有

$$\oint_{l} f(z)dz = -\iint_{S} \left(\frac{\partial v}{\partial x} + \frac{\partial u}{\partial y}\right) dxdy + i \iint_{S} \left(\frac{\partial u}{\partial x} - \frac{\partial v}{\partial y}\right) dxdy$$

同样,由于f(z)在 \overline{B} 上解析, $\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}$, $\frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y}$

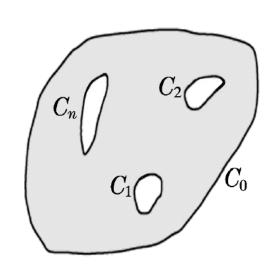
因而
$$\oint_I f(z)dz = 0$$

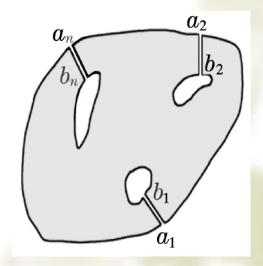


柯西定理2

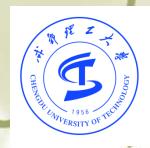
若f(z)在复连通闭区域 \overline{D} 内解析,那么f(z)沿 \overline{D} 内的所有边界线的积分总和等于0。

$$\oint_{C_0} f(z)dz = \sum_{j=1}^n \oint_{C_j} f(z)dz$$





数学物理方程



例2.8 试计算积分 $\oint_C (z-a)^n \operatorname{Cn}$ 为整数),其中积分路径C为包围点a的任意闭合曲线,逆时针方向。

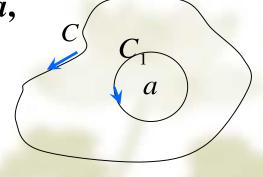
解: 1)n≥0时,被积函数为全复平面上的解析函数

$$\oint_C (z-a)^n \, \mathrm{d}z = 0$$

2)n<0时,被积函数在全复平面上的奇点 $z_0=a$,

以a为圆心,作一圆周 C_1 (逆时针,处于C中)

$$\oint_{C+C_1^-} (z-a)^n \, \mathrm{d}z = 0$$



例2.9 试计算积分

$$\oint_C \frac{1}{z^2 + 4z + 3} dz \quad (C:|z| = 2, 逆时针方向)$$

解: 路径C包围 $z_1=-1$,但不包围 $z_2=-3$

$$\oint_C \frac{1}{z^2 + 4z + 3} dz = \oint_C \frac{1}{2} \left[\frac{1}{z + 1} - \frac{1}{z + 3} \right] dz$$

$$= \frac{1}{2} \oint_C \frac{1}{z + 1} dz - \frac{1}{2} \oint_C \frac{1}{z + 3} dz$$

$$= \frac{1}{2} \cdot 2\pi i + 0 = \pi i$$



柯西定理3

若f(z)在闭区域 \overline{D} 内解析,z是D内任意一点,C代表 \overline{D} 的正向边界,那么:

$$f(z) = \frac{1}{2\pi i} \oint_C \frac{f(\xi)}{\xi - z} d\xi \quad (C包围z点)$$

上式称为柯西积分公式。

若 \overline{D} 是复连通区域,总正向边界线

$$C = C_0 + C_1^- + C_2^- + ... + C_n^-$$

则柯西积分公式为:

$$f(z) = \frac{1}{2\pi i} \oint_{C_0} \frac{f(\xi)}{\xi - z} d\xi + \frac{1}{2\pi i} \sum_{j=1}^n \oint_{C_j^-} \frac{f(\xi)}{\xi - z} d\xi$$

$$\text{ where } \xi = \frac{1}{2\pi i} \int_{C_j} \frac{f(\xi)}{\xi} d\xi$$



解析函数各阶导数的柯西公式:

$$f''(z) = \frac{1}{2\pi i} \oint_C \frac{f(\xi) d\xi}{(\xi - z)^2}$$
$$f''(z) = \frac{2}{2\pi i} \oint_C \frac{f(\xi) d\xi}{(\xi - z)^3}$$
$$f'''(z) = \frac{2 \cdot 3}{2\pi i} \oint_C \frac{f(\xi) d\xi}{(\xi - z)^4}$$

$$f^{(n)}(z) = \frac{n!}{2\pi i} \oint_C \frac{f(\xi) d\xi}{(\xi - z)^{n+1}}$$



例2.10 求积分
$$\int_C \frac{e^z}{z} dz$$
 (C:|z|=1,逆时针),

并证明:
$$\int_0^{\pi} e^{\cos \theta} \cdot \cos(\sin \theta) d\theta = \pi$$

解: 设
$$f(z) = e^z$$

解: 设
$$f(z) = e^z$$

$$\oint_C \frac{e^z}{z} dz = 2\pi i \cdot e^0 = 2\pi i$$

证: 设积分路径C的参数方程为 $z = e^{i\theta}(-\pi \le \theta \le \pi)$

$$\oint_C \frac{e^z}{z} dz = \int_{-\pi}^{\pi} \frac{e^{\cos\theta + i\sin\theta}}{e^{i\theta}} \cdot ie^{i\theta} d\theta = \int_{-\pi}^{\pi} e^{\cos\theta} [i\cos(\sin\theta) - \sin(\sin\theta)] d\theta$$

$$= -\int_{-\pi}^{\pi} e^{\cos\theta} \cdot \sin(\sin\theta) d\theta + i \int_{-\pi}^{\pi} e^{\cos\theta} \cdot \cos(\sin\theta) d\theta$$

所以
$$\int_0^{\pi} e^{\cos\theta} \cdot \cos(\sin\theta) d\theta = \pi$$



倒2.11 计算积分 $\int_C \frac{e^z}{(z^2+1)^2} dz$ (C:|z|=2, 逆时针).

解: 在C内作围线 C_1 和 C_2 分别包围两 个奇点 $Z_1=i$, $Z_2=-i$

$$\oint_C \frac{e^z}{(z^2+1)^2} dz = \oint_{C_1} \frac{e^z}{(z^2+1)^2} dz + \oint_{C_2} \frac{e^z}{(z^2+1)^2} dz$$

$$\oint_{C_1} \frac{e^z}{(z^2+1)^2} dz = \oint_{C_1} \frac{\left[e^z/(z+i)^2\right]}{(z-i)^2} dz = 2\pi i \left[\frac{e^z}{(z+i)^2}\right]'_{z=i} = \frac{\pi}{2} (1-i)e^i$$

$$\oint_{C_2} \frac{e^z}{(z^2+1)^2} dz = \oint_{C_2} \frac{\left[e^z/(z-i)^2\right]}{(z+i)^2} dz = 2\pi i \left[\frac{e^z}{(z-i)^2}\right]'_{z=i} = -\frac{\pi}{2} (1+i)e^{-i}$$

$$\oint_C \frac{e^{z^{i}}}{(z^2+1)^2} dz = \frac{\pi}{2} (1-i)e^{i} - \frac{\pi}{2} (1+i)e^{-i} = i\pi(\sin 1 - \cos 1)$$

$$=i\sqrt{2}\pi\sin(1-\frac{\pi}{4})$$



$$\oint_{G}$$
 —

课堂练习:

计算积分:
$$\oint_{|z-i|=1} \frac{1}{(z^2+1)^2} dz$$



本章作业

```
2-6; 2-7(选做);
```

