

MA201 Mathematics III
Solutions to Complex Analysis Tutorial 03

Elementary Analytic Functions and their Mapping Properties

18. Find the values of z which make the function $f(z) = \exp(z)$ (a) purely real and (b) purely imaginary.

Answer:

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

We know that $e^x \neq 0$ for all $x \in \mathbb{R}$.

e^z is a real number iff $\sin y = 0$ iff $y = n\pi$ where $n \in \mathbb{Z}$.

e^z is a pure imaginary number iff $\cos y = 0$ iff $y = \frac{(2n+1)\pi}{2}$ where $n \in \mathbb{Z}$.

19. Find all solutions of $\exp(z-1) = 1$.

Answer:

We need to find $z = x + iy$ such that $\exp(z-1) = \exp(x+iy-1) = \exp((x-1) + iy) = e^{(x-1)} (\cos y + i \sin y) = 1$.

That is,

$$e^{(x-1)} \cos y = 1 \quad \text{and} \quad e^{(x-1)} \sin y = 0 .$$

Observe that $e^{(x-1)} \neq 0$ for all $x \in \mathbb{R}$. Therefore, we need a y such that $\sin y = 0$ and $\cos y > 0$. This gives that $y = 2k\pi$ where $k \in \mathbb{Z}$.

When $y = 2k\pi$, $\cos y = 1$ and hence we need a x such that $e^{(x-1)} = 1$. It gives that $x = 1$.

Therefore, the points $z_k = (1, 2k\pi)$ where $k \in \mathbb{Z}$ are solutions of the equation $\exp(z-1) = 1$.

20. Describe the image of the following sets in the z -plane under the mapping $w = \sin(z)$.

(i) $\{z = x + iy \in \mathbb{C} : x = (\pi/2), -\infty < y < \infty\}$

(ii) $\{z = x + iy \in \mathbb{C} : x = -(\pi/2), -\infty < y < \infty\}$

(iii) $\{z = x + iy \in \mathbb{C} : |x| \leq (\pi/2), y = 0\}$

(iv) $\{z = x + iy \in \mathbb{C} : x = 0, -\infty < y < \infty\}$

(v) $\{z = x + iy \in \mathbb{C} : x = a \text{ with } |a| < (\pi/2), -\infty < y < \infty\}$

(vi) $\{z = x + iy \in \mathbb{C} : |x| < (\pi/2), y = b, b \neq 0\}$

(vii) $\{z = x + iy \in \mathbb{C} : |x| < (\pi/2), y > 0\}$

(Note that mappings by $\cos z$, $\sinh z$ and $\cosh z$ closely related to the $\sin z$ function are easily obtained once mappings by the sine function are known. Because, $\cos(z) = \sin(z + \frac{\pi}{2})$, $\sinh(z) = -i \sin(iz)$ and $\cosh(z) = \cos(iz)$ and they are the same as the sine transformation preceded by translation or rotation.

Answer:

$$\begin{aligned} w = u + iv = \sin z = \sin x \cosh y + i \cos x \sinh y \\ \implies u = \sin x \cosh y \quad \text{and} \quad v = \cos x \sinh y . \end{aligned}$$

(i) The set given in the z -plane is $\{z = x + iy \in \mathbb{C} : x = (\pi/2), -\infty < y < \infty\}$ and we will find its image under $w = \sin z$

$$\begin{aligned} u &= \sin(\pi/2) \cosh y & \text{and} & & v &= \cos(\pi/2) \sinh y \\ u &= \cosh y & \text{and} & & v &= 0 \end{aligned}$$

Range of $\cosh y$ is $[1, \infty)$ for $y \in \mathbb{R}$.
Therefore the image set is

$$\{w = u + i v \in \mathbb{C} : u \geq 1 \text{ and } v = 0\}.$$

It is a part of the u -axis from $[1, \infty)$.

(ii) The set given in the z -plane is $\{z = x + iy \in \mathbb{C} : x = -(\pi/2), -\infty < y < \infty\}$ and we will find its image under $w = \sin z$
The image set is

$$\{w = u + i v \in \mathbb{C} : u \leq -1 \text{ and } v = 0\}.$$

It is a part of the u -axis from $(-\infty, -1]$.

(iii) The set given in the z -plane is $\{z = x + iy \in \mathbb{C} : |x| \leq (\pi/2), y = 0\}$ and we will find its image under $w = \sin z$

$$\begin{aligned} u &= \sin(x) \cosh(0) & \text{and} & & v &= \cos(x) \sinh(0) \\ u &= \sin(x) & \text{and} & & v &= 0 \end{aligned}$$

Range of $\sin x$ is $[-1, 1]$ for $x \in \mathbb{R}$.
Therefore the image set is

$$\{w = u + i v \in \mathbb{C} : -1 \leq u \leq 1 \text{ and } v = 0\}.$$

It is a part of the u -axis from $[-1, 1]$.

(iv) The set given in the z -plane is $\{z = x + iy \in \mathbb{C} : x = 0, -\infty < y < \infty\}$ and we will find its image under $w = \sin z$

$$\begin{aligned} u &= \sin(0) \cosh(y) & \text{and} & & v &= \cos(0) \sinh(y) \\ u &= 0 & \text{and} & & v &= \sinh y \end{aligned}$$

Range of $\sinh y$ is $(-\infty, \infty)$ for $y \in \mathbb{R}$.
Therefore the image set is,

$$\{w = u + i v \in \mathbb{C} : u = 0 \text{ and } -\infty < v < \infty\}.$$

It is the v -axis.

(v) The set given in the z -plane is $\{z = x + iy \in \mathbb{C} : x = a \text{ with } |a| < (\pi/2), -\infty < y < \infty\}$ and we will find its image under $w = \sin z$

$$u = \sin(a) \cosh(y) \quad \text{and} \quad v = \cos(a) \sinh(y)$$

$$\cosh(y) = \frac{u}{\sin(a)} \quad \text{and} \quad \sinh(y) = \frac{v}{\cos(a)}$$

We can eliminate y in the above equations by squaring and using the identity $\cosh^2(y) - \sinh^2(y) = 1$, and it yields that

$$\frac{u^2}{\sin^2(a)} - \frac{v^2}{\cos^2(a)} = 1. \quad (1)$$

(Recall from the coordinate geometry: Equation of the hyperbola in cartesian coordinates is given by $\frac{x^2}{a^2} - \frac{y^2}{b^2} = 1$. Set $c^2 = a^2 + b^2$. Then, the hyperbola has foci at $(-c, 0)$ and $(c, 0)$.)

If $a \neq 0$ then the above equation (1) represents a hyperbola in the uv -plane which has foci at the points $(\pm 1, 0)$ and passes through the point $(\pm \sin(a), 0)$.

If $0 < a < (\pi/2)$ then it describes the right branch of hyperbola.

If $(-\pi/2) < a < 0$ then it describes the left branch of hyperbola.

If $a = 0$ then it is the v -axis.

(vi) The set given in the z -plane is $\{z = x + iy \in \mathbb{C} : |x| < (\pi/2), y > 0\}$

and we will find its image under $w = \sin z$

From the previous part, we know that the image of the set $\{z = x + iy \in \mathbb{C} : x = a \text{ with } |a| < (\pi/2), -\infty < y < \infty\}$ under the mapping $w = \sin z$ is a hyperbola in the uv -plane which has foci at the points $(\pm 1, 0)$ and passes through the point $(\sin(a), 0)$. If $y > 0$, then we get $v > 0$. Thus, the image points cover only the upper half plane.

Therefore the image set is

$$\{w = u + iv \in \mathbb{C} : -\infty < u < \infty \text{ and } v > 0\}.$$

It is the (open) upper half plane.

(vii) The set given in the z -plane is $\{z = x + iy \in \mathbb{C} : |x| < (\pi/2), y = b, b \neq 0\}$ and we will find its image under $w = \sin z$

$$\begin{aligned} u &= \sin(x) \cosh(b) & \text{and} & & v &= \cos(x) \sinh(b) \\ \sin(x) &= \frac{u}{\cosh(b)} & \text{and} & & \cos x &= \frac{v}{\sinh(b)} \end{aligned}$$

We can eliminate y in the above equations by squaring and using the identity $\sin^2(x) + \cos^2(x) = 1$, and it yields that

$$\frac{u^2}{\cosh^2(b)} + \frac{v^2}{\sinh^2(b)} = 1. \quad (2)$$

(Recall from the coordinate geometry: Equation of the ellipse in cartesian coordinates is given by $\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$. Set $c^2 = a^2 - b^2$. Then, the ellipse has foci at $(-c, 0)$ and $(c, 0)$.)

If $b \neq 0$ then the above equation (2) represents an ellipse in the uv -plane which has foci at the points $(\pm 1, 0)$ and passes through the points $(\pm \cosh(b), 0)$ and $(0, \pm \sinh(b))$.

If $b > 0$ then it describes the portion of the ellipse that lies in the upper half plane.

If $b < 0$ then it describes the portion of the ellipse that lies in the lower half plane.

21. Evaluate the following:

- (i) $\log(3 - 2i)$ (ii) $\text{Log } i$ (iii) $(i)^{(-i)}$

Answer:

We know that if $z \neq 0$, then $\log(z) = \ln|z| + i \arg(z)$.

(i)

$$\log(3 - 2i) = \ln|3 - 2i| + i \arg(3 - 2i) = \ln|\sqrt{13}| + i(\alpha + 2n\pi)$$

where $\alpha = \tan^{-1}(-2/3)$ and $n \in \mathbb{Z}$.

Therefore,

$$\log(3 - 2i) = \frac{1}{2} \ln(13) + i(\alpha + 2n\pi)$$

where $\alpha = \tan^{-1}(-2/3)$ and $n \in \mathbb{Z}$.

We know that if $z \neq 0$ then $\text{Log}(z) = \ln|z| + i \text{Arg}(z)$ where Arg denotes the principal value of the argument.

(ii)

$$\text{Log}(i) = \ln|i| + i \text{Arg}(i) = \ln(1) + i \frac{\pi}{2} = \frac{i\pi}{2}.$$

(iii)

$$\begin{aligned} (i)^{(-i)} &= \exp((-i) \log(i)) = \exp((-i) [\ln|i| + i \arg(i)]) \\ &= \exp\left((-i) \left[\ln(1) + i \left(\frac{\pi}{2} + 2n\pi\right)\right]\right) \\ &= \exp\left((-i) \left[i \left(\frac{\pi}{2} + 2n\pi\right)\right]\right) \\ &= \exp\left(\frac{\pi}{2} + 2n\pi\right) \end{aligned}$$

where $n \in \mathbb{Z}$.

22. Determine the domain of analyticity for the function $f(z) = \text{Log}(3z - i)$ and compute $f'(z)$.

Answer:

We know the domain of analyticity of $\text{Log}(z)$ is $D^* = \{z = re^{i\theta} : r > 0 \text{ and } -\pi < \theta < \pi\} = \mathbb{C} \setminus \{z = x + iy : x \leq 0 \text{ and } y = 0\}$ and its derivative is $1/z$ on D^* .

Now,

$$3z - i = 3(x + iy) - i = 3x + i(3y - 1).$$

$$\Re(3z - i) \leq 0 \iff x \leq 0 \quad \text{and} \quad \Im(3z - i) = 0 \iff y = \frac{1}{3}.$$

Therefore, the domain of analyticity of $\text{Log}(3z - i)$ is $D^{**} = \mathbb{C} \setminus \{z = x + iy : x \leq 0 \text{ and } y = \frac{1}{3}\}$. In the domain D^{**} , the derivative of $\text{Log}(3z - i)$ is equal to $3/(3z - i)$.

23. Find the principal branch of the function $\log(2z - 1)$.

Answer:

The principal branch of $\log(z)$ is $\text{Log}(z)$ and is defined by

$$\text{Log}(z) = \ln|z| + i \text{Arg}(z) \quad \text{for } z \in D^*$$

where $D^* = \{z = re^{i\theta} : r > 0 \text{ and } -\pi < \theta < \pi\} = \mathbb{C} \setminus \{z = x + iy : x \leq 0 \text{ and } y = 0\}$.
Now,

$$2z - 1 = 2(x + iy) - 1 = (2x - 1) + i y .$$

$$\Re(2z - 1) \leq 0 \iff x \leq \frac{1}{2} \quad \text{and} \quad \Im(2z - 1) = 0 \iff y = 0 .$$

The principal branch of $\log(2z - 1)$ is $\text{Log}(2z - 1)$ and is defined by

$$\text{Log}(2z - 1) = \ln|2z - 1| + i \text{Arg}(2z - 1) \quad \text{for } z \in D^{**}$$

where $D^{**} = \mathbb{C} \setminus \{z = x + iy : x \leq \frac{1}{2} \text{ and } y = 0\}$.

Line/Contour Integrals

24. Let $z_1 = -1$, $z_2 = 1$ and $z_3 = i$.

Compute $\int_{[z_1, z_2, z_3]} \bar{z} dz$ and $\int_{[z_1, z_3]} \bar{z} dz$.

Answer:

Step 1: On the line segment L_1 from $z_1 = -1$ to $z_2 = 1$

Parametric equation of L_1 is $z(t) = -1 + 2t$ for $t \in [0, 1]$. This gives that $z'(t) = 2$ for $t \in [0, 1]$.

$$\int_{L_1} \bar{z} dz = \int_0^1 (-1 + 2t) (2) dt = [-2t + 2t^2]_{t=0}^1 = 0 .$$

Step 2: On the line segment L_2 from $z_2 = 1$ to $z_3 = i$

Parametric equation of L_2 is $z(t) = (1 - t) + i t$ for $t \in [0, 1]$. This gives that $z'(t) = (i - 1)$ for $t \in [0, 1]$.

$$\int_{L_2} \bar{z} dz = \int_0^1 ((1 - t) - i t) (i - 1) dt = \int_0^1 ((2t - 1) + i) dt = [t^2 - t + i t]_{t=0}^1 = i .$$

Step 3: On the line segment L_3 from $z_1 = -1$ to $z_3 = i$

Parametric equation of L_3 is $z(t) = (-1 + t) + i t$ for $t \in [0, 1]$. This gives that $z'(t) = (1 + i)$ for $t \in [0, 1]$.

$$\int_{L_3} \bar{z} dz = \int_0^1 ((-1 + t) - i t) (1 + i) dt = \int_0^1 ((2t - 1) + i(-1)) dt = [t^2 - t - i t]_{t=0}^1 = -i .$$

Therefore,

$$\int_{[z_1, z_2, z_3]} \bar{z} dz = \int_{[z_1, z_2]} \bar{z} dz + \int_{[z_2, z_3]} \bar{z} dz = 0 + i = i ,$$

and $\int_{[z_1, z_3]} \bar{z} dz = -i .$

25. Evaluate $\int_C |z| \bar{z} dz$ where C is a positively oriented simple closed contour consists of (i) the line segment from $-2i$ to $2i$ and (ii) the semi circle $|z| = 2$ in the second and third quadrants.

Answer:

Step 1: On the line segment L from $z_1 = -2i$ to $z_2 = 2i$

Parametric equation of L is $z(t) = it$ for $t \in [-2, 2]$. This gives that $z'(t) = i$ for $t \in [-2, 2]$.

$$\int_L |z| \bar{z} dz = \int_{-2}^2 (|t| (-it)) (i) dt = \int_{-2}^0 (-t^2) dt + \int_0^2 t^2 dt = 0.$$

Step 2: On the semi circle $\gamma : |z| = 2$ from $z_2 = 2i$ to $z_1 = -2i$

Parametric equation of γ is $z(t) = 2e^{it}$ for $t \in [\pi/2, 3\pi/2]$. This gives that $z'(t) = 2ie^{it}$ for $t \in [\pi/2, 3\pi/2]$.

$$\int_{\gamma} |z| \bar{z} dz = \int_{\pi/2}^{3\pi/2} (2 \times 2e^{-it}) (2ie^{it}) dt = 8i \int_{\pi/2}^{3\pi/2} dt = 8\pi i.$$

Step 3:

$$\int_C |z| \bar{z} dz = \int_L |z| \bar{z} dz + \int_{\gamma} |z| \bar{z} dz = 0 + 8\pi i = 8\pi i.$$

26. If C is the boundary of the triangle with vertices at the points $0, 3i$ and -4 oriented in the counterclockwise direction then show that $\left| \int_C (e^z - \bar{z}) dz \right| \leq 60$.

Answer:

Observe that the length of the curve C is 12.

Let R be the triangular region consists of the boundary curve C and its interior. Observe that the function $|f(z)| = |e^z - \bar{z}| \leq |e^z| + |\bar{z}| = e^{\Re(z)} + |z|$. In the closed region R , we have $|f(z)| \leq e^{\Re(z)} + |z| \leq 1 + |z| = 5$. Therefore, $|f(z)|$ is bounded by 5 in the closed region R .

$$\begin{aligned} \left| \int_C (e^z - \bar{z}) dz \right| &\leq \int_C |e^z - \bar{z}| dz \\ &\leq 5 \int_C dz \\ &= 5 \times 12 = 60 \end{aligned}$$

Cauchy's Integral Theorems and its Applications

27. Does Cauchy's theorem hold separately for the real and the imaginary parts of an analytic function $f(z)$. If so, prove that it does, if not give a counter example. (Hint: Think of the identity function and the unit circle contour)

Answer:

"Question is to be interpreted as: If f is analytic on and inside a simple closed contour C then we know that $\int_C f(z) dz = 0$. Is it true that $\int_C \operatorname{Re}(f(z)) dz = 0$ and $\int_C \operatorname{Im}(f(z)) dz = 0$?"

The answer is **NO**.

Consider $f(z) = z$ for all $z \in \mathbb{C}$ and $C : |z| = 1$ (positively oriented). Then,

$$\begin{aligned} \int_C \operatorname{Re}(f(z)) \, dz &= \int_{\theta=0}^{2\pi} \cos \theta \, i e^{i\theta} \, d\theta = i \int_{\theta=0}^{2\pi} (\cos^2 \theta + i \cos \theta \sin \theta) \, d\theta \\ &= (-1) \int_{\theta=0}^{2\pi} \cos \theta \sin \theta \, d\theta + i \int_{\theta=0}^{2\pi} \cos^2 \theta \, d\theta = 0 + \pi i = \pi i \neq 0 . \end{aligned}$$

Similarly,

$$\int_C \operatorname{Im}(f(z)) \, dz = \int_{\theta=0}^{2\pi} \sin \theta \, i e^{i\theta} \, d\theta = 2\pi \neq 0 .$$

Thus, Cauchy's theorem does not hold separately for the real and the imaginary part of an analytic function $f(z)$.

28. Evaluate $\int_C \frac{z^2 - 4}{z^2 + 4} \, dz$ if C is a simple closed contour described in the counterclockwise direction and

- (i) The point $2i$ lies inside C , and $-2i$ lies outside C
- (ii) The point $-2i$ lies inside C , and $2i$ lies outside C
- (iii) The points $\pm 2i$ lie outside C
- (iii) The points $\pm 2i$ lie inside C

Answer:

Observe that $z^2 + 4 = (z + 2i)(z - 2i)$.

(i) the point $2i$ lies inside C and $-2i$ lies outside C

$$\begin{aligned} \int_C \frac{z^2 - 4}{z^2 + 4} \, dz &= \int_C \frac{\frac{z^2 - 4}{z + 2i}}{z - 2i} \, dz \\ &= 2\pi i \left[\frac{z^2 - 4}{z + 2i} \right]_{z=2i} \\ &= -4\pi \end{aligned}$$

(ii) the point $-2i$ lies inside C and $2i$ lies outside C

$$\begin{aligned} \int_C \frac{z^2 - 4}{z^2 + 4} \, dz &= \int_C \frac{\frac{z^2 - 4}{z - 2i}}{z - (-2i)} \, dz \\ &= 2\pi i \left[\frac{z^2 - 4}{z - 2i} \right]_{z=-2i} \\ &= 4\pi \end{aligned}$$

(iii) the points $\pm 2i$ lie outside C

Since the function $f(z) = \frac{z^2 - 4}{z^2 + 4}$ is analytic on and inside C , by the Cauchy-Goursat theorem,

$$\int_C \frac{z^2 - 4}{z^2 + 4} \, dz = 0 .$$

(iv) the points $\pm 2i$ lie inside C

Observe that

$$\frac{z^2 - 4}{z^2 + 4} = 1 + \frac{\frac{-2}{i}}{z - 2i} + \frac{\frac{2}{i}}{z + 2i}.$$

$$\int_C \frac{z^2 - 4}{z^2 + 4} dz = \int_C dz + \int_C \left(\frac{\frac{-2}{i}}{z - 2i} + \frac{\frac{2}{i}}{z + 2i} \right) dz$$

Let $C_1 : |z - 2i| = r$ and $C_2 : |z + 2i| = r$ where $r > 0$ is sufficiently small so that C_1 and C_2 lie interior to C and they are disjoint. Further the curves C_1 and C_2 do not have points common to their interior bounded domains. By the Cauchy's integral theorem for multiply-connected domains, it follows that

$$\begin{aligned} \int_C \frac{z^2 - 4}{z^2 + 4} dz &= \int_C dz - \frac{2}{i} \int_{C_1: |z-2i|=r} \frac{dz}{z - 2i} + \frac{2}{i} \int_{C_2: |z+2i|=r} \frac{dz}{z + 2i} \\ &= 0 - \frac{2}{i} \times 2\pi i + \frac{2}{i} \times 2\pi i \\ &= 0 \end{aligned}$$

29. Evaluate $\int_C \frac{\cosh z}{(z - i)^{2n+1}} dz$ where $C : |z - i| = 1$.

Answer:

Let $f(z) = \cosh z$ for $z \in \mathbb{C}$.

$$\begin{aligned} \int_C \frac{\cosh z}{(z - i)^{2n+1}} dz &= \frac{2\pi i}{(2n)!} \int_C \frac{f(z) dz}{(z - i)^{2n+1}} \\ &= \frac{2\pi i}{(2n)!} \left[\frac{d^{2n}}{dz^{2n}} \cosh(z) \right]_{z=i} \\ &= \frac{2\pi i}{(2n)!} \cosh(i) \\ &= \frac{2\pi i}{(2n)!} \cos(1) \end{aligned}$$

30. Let f be an entire function such that $|f(z)| \leq A + B|z|^n$ for all $z \in \mathbb{C}$ where A and B are positive real constants and n is a fixed natural number. Show that f is a polynomial of degree at most n . (It is a generalization of Exercise Problem 1 of Section 50, Brown and Churchill, 7th edition)

Answer:

We want to show that f is a polynomial of degree at most n . So we will show that the $(n + 1)$ -th derivative $f^{(n+1)}(z) = 0$ for all $z \in \mathbb{C}$.

Let z_0 be an arbitrary point in \mathbb{C} .

Claim: $f^{(n+1)}(z_0) = 0$.

Let C_r denote the positively oriented circle $|z - z_0| = r$.

By the Cauchy Integral formula for the derivatives, we get

$$f^{(n+1)}(z_0) = \frac{(n + 1)!}{2\pi i} \int_{C_r} \frac{f(z) dz}{(z - z_0)^{n+2}}.$$

Then,

$$\begin{aligned}
|f^{(n+1)}(z_0)| &= \left| \frac{(n+1)!}{2\pi i} \int_{C_r} \frac{f(z) dz}{(z - z_0)^{n+2}} \right| \\
&\leq \frac{(n+1)!}{2\pi} \int_{C_r} \frac{|f(z)|}{|z - z_0|^{n+2}} dz \\
&\leq \frac{(n+1)!}{2\pi} \int_{C_r} \frac{A + B|z|^n}{r^{n+2}} dz
\end{aligned}$$

Observe that $|z| \leq |z - z_0| + |z_0| = r + |z_0|$ on C_r . It gives that

$$\begin{aligned}
|f^{(n+1)}(z_0)| &\leq \frac{(n+1)! (A + B(r + |z_0|)^n)}{(2\pi) r^{n+2}} \int_{C_r} dz \\
&= \frac{K_{n+1}}{r^{n+1}} + \frac{K_n}{r^n} + \cdots + \frac{K_2}{r^2} + \frac{K_1}{r} \quad \text{where } K'_i \text{ s are constants}
\end{aligned}$$

The above inequality is true for every circle $C_r : |z - z_0| = r$. Letting $r \rightarrow \infty$, it follows that $|f^{(n+1)}(z_0)| = 0$ and hence $f^{(n+1)}(z_0) = 0$.

This completes the proof of the claim.
