## Analysis 2, Complex Analysis

## Solutions, CW2

Q1 (5) Let  $f(z) = \frac{z^2 - 2z + 3}{z - 2}$ . First we we deal with the term 1/(z - 2)

$$\frac{1}{z-2} = \frac{1}{(z-1)-1} = \frac{1}{z-1} \frac{1}{1-\frac{1}{z-1}} = \frac{1}{z-1} \sum_{n=0}^{\infty} \frac{1}{(z-1)^n}.$$

Then using that  $z^2 - 2z + 3 = (z - 1)^2 + 2$  we obtain

$$f(z) = \frac{z^2 - 2z + 3}{z - 2} = \frac{(z - 1)^2 + 2}{z - 1} \sum_{n=0}^{\infty} \frac{1}{(z - 1)^n}$$

$$= \left( (z - 1) + 1 + \frac{1}{z - 1} + \frac{1}{(z - 1)^2} + \dots \right) + \left( \frac{2}{z - 1} + \frac{2}{(z - 1)^2} + \dots \right)$$

$$= (z - 1) + 1 + \sum_{n=1}^{\infty} \frac{3}{(z - 1)^n}.$$

Q2 (5)

a) (2) Note that the function u is not differentiable at the origin. Therefore  $\Omega = \mathbb{R}^2 \setminus \{0\}$ . Clearly

$$u(x,y) = \frac{x^2 + y^2 + x}{x^2 + y^2} = 1 + \frac{x}{x^2 + y^2}.$$

Hence

$$u_x' = \frac{1}{x^2 + y^2} - \frac{2x^2}{(x^2 + y^2)^2} = \frac{y^2 - x^2}{(x^2 + y^2)^2}$$

and

$$u'_y(x,y) = \frac{-2xy}{(x^2 + y^2)^2}.$$

Moreover

$$u_{xx}''(x,y) = \frac{-2x}{(x^2 + y^2)^2} - 2\frac{(y^2 - x^2)2x}{(x^2 + y^2)^3} = \frac{2x^3 - 6y^2x}{(x^2 + y^2)^3},$$

$$u_{yy}''(x,y) = \frac{-2x}{(x^2 + y^2)^2} - 2\frac{(-2xy)2y}{(x^2 + y^2)^3} = \frac{-2x^3 + 6y^2x}{(x^2 + y^2)^3}.$$

This implies  $u''_{xx} + u''_{yy} = 0$ .

**b)** (2) Introduce polar coordinate  $x = r \cos \theta$ ,  $y = r \sin \theta$ . Then

$$u=1+\frac{\cos\theta}{r}\quad\text{and}\quad u_r'=-\frac{\cos\theta}{r^2},\quad u_\theta'=-\frac{\sin\theta}{r}.$$

Using the Cauchy-Riemann equation in polar coordinate  $u_r'=v_\theta'/r$  we find  $v_\theta'=r\,u_r'$  and thus

$$v = -\frac{1}{r} \int \cos \theta \, d\theta = -\frac{\sin \theta}{r} + C(r).$$

Using  $\nu_r' = - u_\theta'/r$  we find

$$v_{\rm r}' = \frac{\sin \theta}{r^2} + C'(r) = -\frac{u_{\theta}'}{r} = \frac{\sin \theta}{r^2}.$$

Therfore C(r) = const. Finally we obtain

$$v(x,y) = -\frac{\sin \theta}{r} + const = \frac{-y}{x^2 + y^2} + const.$$

c) (1)

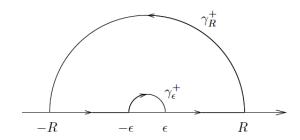
$$f(z) = 1 + \frac{x}{x^2 + y^2} - i\frac{y}{x^2 + y^2} + i \operatorname{const} = \frac{x - iy}{x^2 + y^2} + 1 + i \operatorname{const}$$
$$= \frac{\bar{z}}{z\bar{z}} + 1 + i \operatorname{const} = \frac{1}{z} + 1 + i \operatorname{const}.$$

Q3 (5) Consider

$$f(z) = \frac{1 - e^{iz}}{z^2}$$

and integrate this function over the curve

$$\gamma = [-R, -\epsilon] \cup \gamma_{\epsilon}^+ \cup [\epsilon, R] \cup \gamma_{R}^+$$



Function f is holomorphic inside and on the curve  $\Gamma$ . Therefore

$$0 = \oint_{\gamma} f(z) dz = \int_{-R}^{-\varepsilon} \frac{1 - e^{ix}}{x^{2}} dx + \int_{\gamma_{\varepsilon}^{+}} \frac{1 - e^{iz}}{z^{2}} dz + \int_{\varepsilon}^{R} \frac{1 - e^{ix}}{x^{2}} dx + \int_{\gamma_{R}^{+}} \frac{1 - e^{iz}}{z^{2}} dz.$$
(2p)

First observe that by using the ML-inequality we have

$$\begin{split} \Big| \int_{\gamma_R^+} \frac{1 - e^{\mathrm{i}z}}{z^2} \, \mathrm{d}z \Big| &\leq \pi \, \mathrm{R} \max_{z \in \gamma_R^+} \Big| \frac{1 - e^{\mathrm{i}z}}{z^2} \Big| \\ &\leq \frac{\pi}{R} \, \max_{\theta \in [0,\pi]} \Big| 1 - e^{\mathrm{i}R(\cos\theta + \mathrm{i}\sin\theta)} \Big| \\ &\leq \frac{\pi}{R} \, \left( 1 + \max_{\theta \in [0,\pi]} \Big| e^{-\mathrm{R}\sin\theta} \Big| \right) \leq \frac{2\pi}{R} \to 0, \quad \text{as } R \to \infty. \end{split}$$

Therefore

$$\int_{|x|\geq \epsilon} \frac{1-e^{\mathrm{i}x}}{x^2}\,\mathrm{d}x = -\int_{\gamma_\epsilon^+} \frac{1-e^{\mathrm{i}z}}{z^2}\,\mathrm{d}z. \tag{1p}$$

Next note that

$$f(z) = \frac{1 - e^{iz}}{z^2} = -\frac{iz}{z^2} + g(z) = -\frac{i}{z} + g(z),$$

where g is bounded. Parametrizing  $\gamma_\epsilon^+$  by  $z=\epsilon\,e^{i\,\theta},\,\theta\in[\pi,0]$  we obtain

$$\begin{split} -\int_{\gamma_{\varepsilon}^{+}} \frac{1-e^{\mathrm{i}z}}{z^{2}} \, \mathrm{d}z \\ &= \int_{\pi}^{0} \frac{\mathrm{i}}{\varepsilon \, e^{\mathrm{i}\theta}} \, \mathrm{i}\varepsilon \, e^{\mathrm{i}\theta} \, \mathrm{d}\theta - \int_{\pi}^{0} g(\varepsilon e^{\mathrm{i}\theta}) \mathrm{i}\varepsilon \, e^{\mathrm{i}\theta} \, \mathrm{d}\theta \\ &= \pi - \int_{\pi}^{0} g(\varepsilon e^{\mathrm{i}\theta}) \mathrm{i}\varepsilon \, e^{\mathrm{i}\theta} \, \mathrm{d}\theta \to \pi, \quad \text{as } \varepsilon \to 0. \end{split}$$

$$(1p)$$

Taking the real part we arrive at

$$\lim_{\varepsilon \to 0} \operatorname{Re} \int_{|x| > \varepsilon} \frac{1 - e^{ix}}{x^2} \, \mathrm{d}x = \int_{-\infty}^{\infty} \frac{1 - \cos x}{x^2} \, \mathrm{d}x = \pi. \tag{*}$$

Finally

$$\int_0^\infty \frac{1 - \cos x}{x^2} \, dx = \frac{1}{2} \int_{-\infty}^\infty \frac{1 - \cos x}{x^2} \, dx = \frac{\pi}{2}.$$
 (1p)

Remark. Concerning (\*) note that

$$\operatorname{Im} \int_{\varepsilon < |x| < R} \frac{1 - e^{\mathrm{i}x}}{x^2} \, \mathrm{d}x = - \int_{\varepsilon < |x| < R} \frac{\sin x}{x^2} \, \mathrm{d}x = 0.$$

Q4 (5)

a) (3) Let  $M = \max_{z:|z|=1} |\psi(z)|$ . Consider the equation

$$z - w \psi(z) = 0$$

and denote f(z) = z and  $g(z) = -w \psi(z)$ . Clearly

$$|f(z)| = |z| = 1$$
 and  $|g(z)| = |w\psi(z)| \le |w| M$ ,  $z \in \partial D$ .

If now |w| < 1/M then |g(z)| < 1. Then denoting by  $\rho = 1/M$  and applying Rouche's theorem we obtain the proof.

**b)** (2) We use the Cross-Ratio Möbius theorem

$$\left(\frac{z-z_1}{z-z_3}\right) \left(\frac{z_2-z_3}{z_2-z_1}\right) = \left(\frac{w-w_1}{w-w_3}\right) \left(\frac{w_2-w_3}{w_2-w_1}\right)$$

with  $z_1 = 1$ ,  $z_2 = i$  and  $z_3 = -i$  and  $w_1 = -i$ ,  $w_2 = i$  and  $w_3 = \infty$ . Then

$$\begin{pmatrix} \frac{z-1}{z+i} \end{pmatrix} \begin{pmatrix} \frac{\mathbf{i}+\mathbf{i}}{\mathbf{i}-1} \end{pmatrix} = \lim_{t \to \infty} \begin{pmatrix} \frac{w+\mathbf{i}}{w-t} \end{pmatrix} \begin{pmatrix} \frac{\mathbf{i}-t}{\mathbf{i}+\mathbf{i}} \end{pmatrix}$$

$$= \lim_{t \to \infty} \begin{pmatrix} \frac{w+\mathbf{i}}{w/t-1} \end{pmatrix} \begin{pmatrix} \frac{\mathbf{i}/t-1}{2\mathbf{i}} \end{pmatrix} = \frac{w+\mathbf{i}}{2\mathbf{i}}.$$

This implies

$$w = \frac{(2+i)z - (1+2i)}{z+i}.$$