MATH-281 Complex Variables

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Contents

1	Con	nplex Numbers	2
	1.1	Definition	2
	1.2	De Moivre's Theorem	2
2	Ana	alytic Functions	4
	2.1	Definitions	4
	2.2		5
	2.3	Cauchy-Riemann Equations	6
	2.4	Cauchy-Riemann Equations in Polar Form	6
3	Har	emonic Function	7
	3.1	Laplace's Equation	7
	3.2		7
	3.3	Velocity Potential	8
	3.4		8
	0.1		8
		· · · · · · · · · · · · · · · · · · ·	Ç
	3.5		10
4	Con	nplex Integration 1	. 1
	4.1	Definitions	. 1
	4.2	Complex Line Integrals	
	4.3	Cauchy's Integral Theorem	
	4.4	Cauchy's Integral Formula	
	4.5	· · · · · ·	13
	T.U	Cauchy b Liauchaca Theorem	٠,

1 Complex Numbers

1.1 Definition

Definition 1.1.1: Complex Numbers

A complex number is a number that can be expressed in the form a + bi, where a and b are real numbers, and i is a solution of the equation $x^2 = -1$, or simply, $i = \sqrt{-1}$. Because no real number satisfies this equation, i is called an imaginary number. For the complex number a + bi, a is called the real part, and b is called the imaginary part.

- The set of all complex numbers is denoted by \mathbb{C} .
- The set of all real numbers is denoted by \mathbb{R} .

Definition 1.1.2: Modulus and Amplitude

Let z = a + bi be a complex number. The modulus of z is the non-negative real number $|z| = \sqrt{a^2 + b^2}$. The amplitude of z is the angle θ such that $\cos(\theta) = \frac{a}{|z|}$ and $\sin(\theta) = \frac{b}{|z|}$.

If the polar form of the point (a, b) be (r, θ) , then $a = r \cos \theta$ and $b = r \sin \theta$.

$$r = |z| = \sqrt{a^2 + b^2}$$
 and $\theta = \arctan\left(\frac{b}{a}\right)$ (1.1.1)

Here, r is the modulus of z and θ is the amplitude of z. In symbols, we write

$$r = \text{mod}(z) = |a + ib|$$
 and $\theta = \arg(z) = \tan^{-1}\left(\frac{b}{a}\right)$ (1.1.2)

1.2 De Moivre's Theorem

Theorem 1.2.1 (De Moivre's Theorem): Let $z = r(\cos \theta + i \sin \theta)$ be a complex number. Then, for any positive integer n,

$$z^{n} = r^{n}(\cos n\theta + i\sin n\theta) \tag{1.2.1}$$

Proof:

Case 1: $n \in \mathbb{Z}_+$

We have,

$$z_1 z_2 \dots z_n = (\cos \theta_1 + i \sin \theta_1)(\cos \theta_2 + i \sin \theta_2) \dots (\cos \theta_n + i \sin \theta_n)$$
$$= \{\cos(\theta_1 + \theta_2) + i \sin(\theta_1 + \theta_2)\} \dots (\cos \theta_n + i \sin \theta_n)$$
$$= \cos(\theta_1 + \theta_2 + \dots + \theta_n) + i \sin(\theta_1 + \theta_2 + \dots + \theta_n)$$

Hence, we get

$$z^n = (\cos n\theta + i\sin n\theta)$$
 \square

Case 2: $n \in \mathbb{Z}_{-}$

Let n = -m. We have,

$$z^{n} = (\cos \theta + i \sin \theta)^{-m}$$

$$= \frac{1}{(\cos \theta + i \sin \theta)^{m}}$$

$$= \frac{1}{\cos m\theta + i \sin m\theta}$$

$$= \frac{\cos m\theta - i \sin m\theta}{\cos^{2} m\theta + \sin^{2} m\theta}$$

$$= \cos m\theta - i \sin m\theta$$

$$= \cos m\theta + i \sin m\theta$$

$$= \cos n\theta + i \sin n\theta$$

Hence, we get

$$z^n = (\cos n\theta + i\sin n\theta)$$

Case 3: $n \in \mathbb{Q}$, i.e. $n = \frac{p}{q}$, where $p, q \in \mathbb{Z}$ and $q \neq 0$. Now,

$$\left(\cos\frac{p}{q}\theta + i\sin\frac{p}{q}\theta\right)^q = \cos\left(q \cdot \frac{p}{q}\theta\right) + i\sin\left(q \cdot \frac{p}{q}\theta\right)$$
$$= \cos p\theta + i\sin p\theta$$
$$= (\cos\theta + i\sin\theta)^p$$

Taking the q^{th} root of both sides, we get

$$\cos\frac{p}{q}\theta + i\sin\frac{p}{q}\theta = (\cos\theta + i\sin\theta)^{\frac{p}{q}} \quad \Box$$

Note:-

Some Important Results:

(i)
$$1 = e^{i2n\pi} = \cos 2n\pi + i\sin 2n\pi$$

(ii)
$$-1 = \cos \pi + i \sin \pi = e^{i\pi}$$

(iii)
$$i = \cos \frac{\pi}{2} + i \sin \frac{\pi}{2} = e^{i\frac{\pi}{2}}$$

(iv)
$$-i = \cos\frac{\pi}{2} - i\sin\frac{\pi}{2} = e^{-i\frac{\pi}{2}}$$

2 Analytic Functions

2.1 Definitions

Definition 2.1.1: Complex variable

A **complex variable** is a variable that can take on complex values. A complex variable is usually denoted by z.

If x and y are real variables, then z = x + iy is a complex variable, where i is the imaginary unit.

Definition 2.1.2: Complex Function

A **complex function** is a function that takes complex variables as input and returns complex values. A complex function is usually denoted by f(z).

If z = x + iy and w = u + iv are complex variables, then f(z) = u(x, y) + iv(x, y) is a complex function, where u(x, y) and v(x, y) are real functions.

Definition 2.1.3: Single-valued Function

A single-valued function is a function that returns a unique value for each input.

A complex function f(z) is single-valued if and only if $f(z_1) = f(z_2)$ implies $z_1 = z_2$. In other words, if $z_1 \neq z_2$, then $f(z_1) \neq f(z_2)$.

$$\forall z_1, z_2 \in \mathbb{C}$$
 s.t. $z_1 \neq z_2$ implies $f(z_1) \neq f(z_2)$

Definition 2.1.4: Multiple-valued Function

A multiple-valued function is a function that returns multiple values for each input.

A complex function f(z) is multiple-valued if and only if $f(z_1) = f(z_2)$ for some $z_1 \neq z_2$.

$$\exists z_1, z_2 \in \mathbb{C}$$
 s.t. $z_1 \neq z_2$ and $f(z_1) = f(z_2)$

Definition 2.1.5: Derivative

The **derivative** of a complex function f(z) is defined as

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

where Δz is a complex number.

If the limit exists, then f(z) is said to be **differentiable** at z. If f(z) is differentiable at every point in a region R, then f(z) is said to be **analytic** in R.

Definition 2.1.6: Analytic Function

A complex function f(z) is **analytic** in a region R if it is differentiable at every point in R.

If f(z) is analytic in a region R, then f(z) is also said to be **regular** or **holomorphic** in R.

2.2 Necessary Conditions for Analyticity

Let f(z) = u(x, y) + iv(x, y) be an analytic function in a region R.

That means, f(z) is differentiable at every point in R.

$$\implies f'(z) = \lim_{\Delta z \to 0} \frac{f(z + \Delta z) - f(z)}{\Delta z}$$
 exists at every point in R .

Now, let z = x + iy and $\Delta z = \Delta x + i\Delta y$.

$$z + \Delta z = (x + \Delta x) + i(y + \Delta y)$$

Then,

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

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

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

Along the real axis, $\Delta y = 0$. Hence, the limit is

$$f'(z) = \lim_{\Delta x \to 0} \frac{u(x + \Delta x, y) - u(x, y)}{\Delta x} + i \lim_{\Delta x \to 0} \frac{v(x + \Delta x, y) - v(x, y)}{\Delta x}$$
$$f'(z) = \frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x}$$
(2.2.1)

Along the imaginary axis, $\Delta x = 0$. Hence, the limit is

$$f'(z) = \lim_{\Delta y \to 0} \frac{u(x, y + \Delta y) - u(x, y)}{i\Delta y} + i \lim_{\Delta y \to 0} \frac{v(x, y + \Delta y) - v(x, y)}{i\Delta y}$$
$$f'(z) = -i \frac{\partial u}{\partial y} + \frac{\partial v}{\partial y}$$
(2.2.2)

2.3 Cauchy-Riemann Equations

Since f'(z) exists, (2.2.4) and (2.2.5) must be equal.

$$\frac{\partial u}{\partial x} + i \frac{\partial v}{\partial x} = \frac{\partial v}{\partial y} - i \frac{\partial u}{\partial y}$$
(2.3.1)

Comparing real and imaginary parts,

$$\boxed{\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}} \quad \text{and} \quad \boxed{\frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y}}$$
 (2.3.2)

These are called the Cauchy-Riemann equations.

2.4 Cauchy-Riemann Equations in Polar Form

Let

$$z = re^{i\theta}$$
$$f(z) = u(r, \theta) + iv(r, \theta)$$

Then

$$f(re^{i\theta}) = u(r,\theta) + iv(r,\theta)$$
(2.4.1)

Differentiating (2.4.1) with respect to r, we get

$$e^{i\theta}f'(re^{i\theta}) = \frac{\partial u}{\partial r} + i\frac{\partial v}{\partial r}$$
 (2.4.2)

Differentiating (2.4.1) with respect to θ , we get

$$ire^{i\theta}f'(re^{i\theta}) = \frac{\partial u}{\partial \theta} + i\frac{\partial v}{\partial \theta}$$
 (2.4.3)

Now, from (2.4.2) and (2.4.3),

$$\frac{\partial u}{\partial r} + i \frac{\partial v}{\partial r} = \frac{1}{ir} \left(\frac{\partial u}{\partial \theta} + i \frac{\partial v}{\partial \theta} \right)$$
$$\frac{\partial u}{\partial r} + i \frac{\partial v}{\partial r} = \frac{1}{ir} \frac{\partial u}{\partial \theta} + \frac{1}{r} \frac{\partial v}{\partial \theta}$$
$$\frac{\partial u}{\partial r} + i \frac{\partial v}{\partial r} = -\frac{i}{r} \frac{\partial u}{\partial \theta} + \frac{1}{r} \frac{\partial v}{\partial \theta}$$

Equating the real and imaginary parts, we get

$$\left[\frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta} \right] \quad \text{and} \quad \left[\frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial u}{\partial \theta} \right]$$
 (2.4.4)

These are the Cauchy-Riemann equations in polar form.

3 Harmonic Function

3.1 Laplace's Equation

Definition 3.1.1: Laplace's Equation

An equation of the form

$$\frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} = 0 \quad \text{or} \quad \nabla^2 \phi = 0 \tag{3.1.1}$$

is called **Laplace's equation** (in two dimentions).

Here, ∇^2 is the Laplacian operator.

3.2 Harmonic Function

Definition 3.2.1: Harmonic Function

A function $\phi(x,y)$ is called **harmonic** if it satisfies Laplace's equation

$$\nabla^2 \phi = 0 \tag{3.2.1}$$

where ∇^2 is the Laplacian operator.

Theorem 3.2.2: If f(z) = u + iv is an analytic function, then u and v are both harmonic functions.

Proof:

Since f(z) is analytic, it satisfies the Cauchy-Riemann equations

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \tag{3.2.2}$$

$$\frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x} \tag{3.2.3}$$

Differentiating (3.2.2) w.r.t. x and (3.2.3) w.r.t. y, we get

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial v}{\partial x \partial y} \tag{3.2.4}$$

$$\frac{\partial^2 u}{\partial y^2} = -\frac{\partial v}{\partial y \partial x} \tag{3.2.5}$$

Adding (3.2.4) and (3.2.5), we get

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 ag{3.2.6}$$

Similarly,

$$\frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} = 0 \tag{3.2.7}$$

Hence, both u and v are harmonic functions.

Definition 3.2.3: Conjugate Harmonic Function

Any two functions ϕ and ψ such that $f(z) = \phi + i\psi$ is analytic, are called **Conjugate** Harmonic Functions.

3.3 Velocity Potential

Consider a two-dimensional flow of an incompressible fluid. The velocity of the fluid at a point (x, y) is given by the vector

$$\mathbf{v} = v_x \hat{\mathbf{i}} + v_y \hat{\mathbf{j}} \tag{3.3.1}$$

Here, v is called the stream function.

The **velocity potential** $\phi(x,y)$ is defined as the scalar function such that

$$\mathbf{V} = \nabla \phi = \left(\hat{\mathbf{i}} \frac{\partial}{\partial x} + \hat{\mathbf{j}} \frac{\partial}{\partial y}\right) \phi = \hat{\mathbf{i}} \frac{\partial \phi}{\partial x} + \hat{\mathbf{j}} \frac{\partial \phi}{\partial y}$$
(3.3.2)

Comparing (3.3.1) and (3.3.2), we get

$$v_x = \frac{\partial \phi}{\partial x}$$
 and $v_y = \frac{\partial \phi}{\partial y}$ (3.3.3)

The scalar function $\phi(x, y)$ gives the velocity components. Since the fluid is incompressible,

$$\nabla v = 0$$

$$\left(\hat{\mathbf{i}}\frac{\partial}{\partial x} + \hat{\mathbf{j}}\frac{\partial}{\partial y}\right)\left(\hat{\mathbf{i}}v_x + \hat{\mathbf{j}}v_y\right) = 0$$

$$\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} = 0$$

Putting the values of v_x and v_y from (3.3.3),

$$\frac{\partial}{\partial x} \left(\frac{\partial \phi}{\partial x} \right) + \frac{\partial}{\partial y} \left(\frac{\partial \phi}{\partial y} \right) = 0$$
$$\frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} = 0$$

This is Laplace's equation. Hence, the velocity potential $\phi(x,y)$ is a harmonic function and is a real part of the analytic function

$$f(z) = \phi + i\psi$$

3.4 Method for Finding Conjugate Harmonic Function

A Method 1: Real or Imaginary Part of an Analytic Function is Given

If f(z) = u + iv and u is known

We know that

$$dv = \frac{\partial v}{\partial x}dx + \frac{\partial v}{\partial y}dy$$

Using C-R equations,

$$dv = -\frac{\partial u}{\partial y}dx + \frac{\partial u}{\partial x}dy$$
$$v = -\int \frac{\partial u}{\partial y}dx + \int \frac{\partial u}{\partial x}dy + C$$

Since u is known, v can be found using the above method.

If v is known, then u can be found using the same method.

B Method 2: Milne's Method/ Milne Thomson Method

By this method, f(z) is directly constructed without finding v. Since

$$z = x + iy$$
 and $\bar{z} = x - iy$
 $x = \frac{z + \bar{z}}{2}$ and $y = \frac{z - \bar{z}}{2i}$

Thus,

$$f(z) = u\left(\frac{z+\bar{z}}{2}, \frac{z-\bar{z}}{2i}\right) + iv\left(\frac{z+\bar{z}}{2}, \frac{z-\bar{z}}{2i}\right)$$
(3.4.1)

Case 1: u is given

Let f(z) = u + iv be an analytic function and u is given. Then,

$$\frac{\partial u}{\partial x} = u_1(x, y)$$
 and $\frac{\partial u}{\partial y} = u_2(x, y)$

By Milne's method, we get

$$f'(z) = u_1(z,0) - iu_2(z,0)$$
(3.4.2)

Integrating (3.4.1) w.r.t. z, we get

$$f(z) = \int [u_1(z,0) - iu_2(z,0)] dz + C_1$$
(3.4.3)

Case 2: v is given

If v is given, then

$$\frac{\partial v}{\partial y} = v_1(x, y)$$
 and $\frac{\partial v}{\partial x} = v_2(x, y)$

By Milne's method, we get

$$f'(z) = v_1(z,0) + iv_2(z,0)$$
(3.4.4)

Integrating (3.4.3) w.r.t. z, we get

$$f(z) = \int [v_1(z,0) + iv_2(z,0)] dz + C_2$$
 (3.4.5)

Complex Potential Function 3.5

Definition 3.5.1: Complex Potential Function

The analytic function

$$W = \phi(x, y) + i\psi(x, y)$$

is called the **Complex Potential Function**.

The real part $\phi(x,y)$ represents the velocity potential function, and the imaginary part $\psi(x,y)$ represents the stream function.

Example 3.1: If $W=\phi+i\psi$ represents the complex potential for an electric field, and $\psi = 3x^2y - y^3$, then find ϕ .

Given,

$$\psi = 3x^2y - y^3$$

Hence,

$$\frac{\partial \psi}{\partial y} = 3x^2 - 3y^2$$

$$\frac{\partial \psi}{\partial \phi}$$
6 mg/s

$$\frac{\partial \phi}{\partial x} = 6xy$$

By Milne's method, we have

$$W'(z) = \psi_1(z, 0) + i\psi_2(z, 0)$$

= $3z^2 + i \cdot 0$
= $3z^2$

Integrating W'(z) w.r.t. z, we get

$$W(z) = \int 3z^{2}dz + C$$

$$\phi + i\psi = z^{3} + c_{1} + ic_{2}$$

$$\phi + i\psi = x^{3} - 3xy^{2} + c_{1} + i(3x^{2}y - y^{3} + c_{2})$$

Comparing real and imaginary parts, we get the required potential function

$$\phi = x^3 - 3xy^2 + c_1$$

4 Complex Integration

4.1 Definitions

Definition 4.1.1: Simply Connected Region

A connected region is said to be a **Simply Connected** region if all the interior points of a closed curve C drawn in the region D are the points of the region D.

Definition 4.1.2: Multi-Connected Region

A **Multi-connected** region is bounded by more than one curve. A multi-connected region can be divided into simply connected regions.

4.2 Complex Line Integrals

Definition 4.2.1: Complex Line Integral

The Complex Line Integral of a function f(z) along a curve C is defined as

$$\oint_C f(z) dz = \lim_{n \to \infty} \sum_{k=1}^n f(z_k^*) \Delta z_k$$
(4.2.1)

where z_k^* is a point on the curve C and Δz_k is the length of the curve C.

If z = x + iy and f(z) = u(x, y) + iv(x, y), then

$$dz = dx + i dy$$

and

$$f(z) dz = (u dx - v dy) + i(u dy + v dx)$$

Hence, the complex line integral can be written as

$$\oint_C f(z) dz = \int_C (u dx - v dy) + i \int_C (u dy + v dx)$$
 (4.2.2)

4.3 Cauchy's Integral Theorem

Theorem 4.3.1 (Cauchy's Integral Theorem):

If f(z) is analytic and its derivative f'(z) is continuous at all points inside and on a simple closed curve C, then

$$\oint_C f(z) dz = 0 \tag{4.3.1}$$

Proof:

Let the region enclosed by the curve C be D, and let

$$f(z) = u(x, y) + iv(x, y)$$
$$z = x + iy$$
$$dz = dx + i dy$$

Now,

$$\oint_C f(z) dz = \oint_C (u + iv) (dx + idy)
= \oint_C (u dx - v dy) + i \oint_C (u dy + v dx)
= \oint_C u dx - v dy + i \oint_C u dy + v dx
= \iint_R \left(-\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) dx dy + i \iint_R \left(\frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} \right) dx dy$$

[By Green's Theorem]

Since f(z) is analytic, the Cauchy-Riemann equations hold, i.e.

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

Thus, we get

$$\oint_C f(z) \, dz = 0 \quad \Box$$

4.4 Cauchy's Integral Formula

Theorem 4.4.1 (Cauchy's Integral Formula):

If f(z) is analytic inside and on a simple closed curve C, and if a is a point inside the curve C, then

$$f(a) = \frac{1}{2\pi i} \oint_C \frac{f(z)}{z - a} dz \tag{4.4.1}$$

Proof:

Let f(z) be analytic inside and on a simple closed curve C, and let a be a point inside the curve C. Then, by Cauchy's Integral Theorem, we have

$$\oint_C f(z) \, dz = 0$$

Now, consider the function

$$g(z) = \frac{f(z)}{z - a}$$

This function is analytic inside and on the curve C, except at the point z=a. Thus, by Cauchy's Integral Theorem, we have

$$\oint_C g(z) \, dz = 0$$

Now, we have

$$\oint_C g(z) dz = \oint_C \frac{f(z)}{z - a} dz$$

$$= \oint_C \frac{f(z)}{z - a} dz - \oint_C \frac{f(a)}{z - a} dz + \oint_C \frac{f(a)}{z - a} dz$$

$$= \oint_C \frac{f(z) - f(a)}{z - a} dz + f(a) \oint_C \frac{1}{z - a} dz$$

For any point on the curve C_1 , we have

$$z - a = re^{i\theta} \quad \text{and} \quad dz = ire^{i\theta} d\theta$$

$$\oint_{C_1} \frac{f(z) - f(a)}{z - a} dz = \int_{C_1} \frac{f(z) - f(a)}{z - a} dz$$

$$= \int_0^{2\pi} \frac{f(re^{i\theta}) - f(a)}{re^{i\theta}} ire^{i\theta} d\theta$$

$$= \int_0^{2\pi} i \left[f(re^{i\theta}) - f(a) \right] d\theta$$

$$= 0$$

$$\int_{C_1} \frac{1}{z - a} dz = \int_0^{2\pi} \frac{ire^{i\theta}}{re^{i\theta}} d\theta$$

$$= \int_0^{2\pi} i d\theta$$

$$= 2\pi i$$

Thus, we have

$$\oint_C g(z) dz = \oint_C \frac{f(z) - f(a)}{z - a} dz + f(a) \oint_C \frac{1}{z - a} dz$$

$$= 0 + f(a) \cdot 2\pi i$$

$$= 2\pi i f(a)$$

Hence, we have

$$\oint_C g(z) dz = 2\pi i f(a)$$

$$\oint_C \frac{f(z)}{z - a} dz = 2\pi i f(a)$$

$$f(a) = \frac{1}{2\pi i} \oint_C \frac{f(z)}{z - a} dz \quad \Box$$

4.5 Cauchy's Extended Theorem

Theorem 4.5.1 (Cauchy's Extended Theorem):

If f(x) is analytic within and on the boundary of a region bounded by two closed curves C_1 and C_2 , then

$$\oint_{C_1} f(z) dz = \oint_{C_2} f(z) dz \tag{4.5.1}$$