

1 Note

$$\mathbb{R}^* := \mathbb{R} \cup \{-\infty, \infty\}$$

is called the **extended real number system**.

2 $\hat{\mathbb{C}} := \mathbb{C} \cup \{\infty\}$ is called the **extended complex number system**.

3 There is **only one infinity** in the extended complex number system.

4 We define it as $|z| \rightarrow \infty$ or $z \rightarrow \infty$.

5 Infinite in complex plane means that we are travelling **far away** from the origin **in any direction**.

Unboundedness of a complex function means $|f(z)|$ is unbounded

Let $f: \mathbb{C} \rightarrow \mathbb{C}$ be a complex function (non-constant)

then if derivatives of all order exist for f , then f is unbounded. (always)

If first order derivative exists for a complex function $f: \mathbb{C} \rightarrow \mathbb{C}$
then all higher order derivatives exist for the complex funcⁿ

1 A **real, non-constant, smooth** function (derivatives of all order exist) on \mathbb{R} , then the **range** of f can leave infinitely many values from \mathbb{R} .

2 Example: Range of $f(x) = \exp(x)$ does not contain the **negative real axis** including zero.

3 The range of any **non-constant complex** function (derivatives of all order exist) on \mathbb{C} , can leave **at most one value**. This is called **Picard's Little Theorem** (Emile Picard, at the age of 22, 1856-1941).

4 Examples: Polynomial
 $P(\mathbb{C}) = \sin(\mathbb{C}) = \cos(\mathbb{C}) = \sinh(\mathbb{C}) = \cosh(\mathbb{C}) = \mathbb{C}$

5 But $e^{\mathbb{C}} = \mathbb{C} - \{0\}$.

Infinity in complex numbers means infinite in any direcⁿ

$z \rightarrow \infty$ or $|z| \rightarrow \infty$ are same thing

$$\left. \begin{aligned} |z_1 + z_2| &\leq |z_1| + |z_2| \\ |z_1 - z_2| &\geq ||z_1| - |z_2|| \end{aligned} \right\} \text{Triangle Inequalities}$$

Any complex number (except $z=0$) has a unique magnitude and
 direcⁿ

$z=0$ has $|z|=0$ but its direction is not unique.

i.e. $\arg(z)$ when $z=0$ is undefined.

$\text{Arg}(z) \Rightarrow$ Principle argument $\in (-\pi, \pi]$

$\arg(z) \Rightarrow$ argument - can take any value.

$$\arg(z) = \text{Arg}(z) \pm 2n\pi \quad n = 0, \pm 1, \pm 2, \dots$$

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$$n = 0, \pm 1, \pm 2, \dots$$

↳ countably infinite values.

De Moivre's Formula.

$$\text{if } z = r(\cos \theta + i \sin \theta)$$

$$\text{then } z^n = r^n (\cos(n\theta) + i \sin(n\theta)) \text{ for } n \in \mathbb{I}$$

for $n \in \mathbb{R} - \mathbb{I}$ formula may not be valid.

Straight line

$$\bar{a}z + a\bar{z} + b = 0 \quad a \in \mathbb{C} \quad b \in \mathbb{R}$$

Figures:

$$1) \text{ Annulus} \quad 1 < |z - z_0| < 2 \quad \text{disc missing}$$

$$2) \text{ Punctured disc} \quad 0 < |z - z_0| < 2 \quad \text{one point missing}$$

Neighbourhood

$$N(z_0, \epsilon) = \{z : |z - z_0| < \epsilon\} \text{ for any small } \epsilon$$

contains z_0 . Used for continuity.

Deleted Neighbourhood.

$$\hat{N}(z_0, \epsilon) = \{z : 0 < |z - z_0| < \epsilon\} \text{ for any small } \epsilon$$

does not contain z_0 . Used for limit.

Limit Point

$$z_0 \text{ is limit point of set } S \text{ if } \hat{N}(z_0, \epsilon) \cap S \neq \emptyset$$

$$\text{Interior Point} \rightsquigarrow z_0 \text{ if } N(z_0, \epsilon) \subset S$$

$$\text{Boundary Point} \rightsquigarrow z_0 \text{ if some points of } N(z_0, \epsilon) \subset S$$

Open set: $S \in \mathbb{C}$ is called open set if all points of S are interior points of S

Closed set: $S \in \mathbb{C}$ is called closed set if it contains all of its boundary points too.

Bounded set: $S \in \mathbb{C}$ is bounded if $S \subseteq \{z : |z| \leq M\}$ for some $M \in \mathbb{R}$

Unbounded: $S \in \mathbb{C}$ if $|z| \leq M$ for no $M \in \mathbb{R}$

Connected set:

A set S be a subset of \mathbb{C} is said to be connected if any two points in S can be joined by a polygonal line (pieces of lines joined end to end) or by any continuous curve which lies entirely on S .

Domain

- i) Open connected set
- ii) Two different separate open set are disconnected sets.

Region

Domain with some, all, none of its boundary points is called region.

doubts tut-2 Q10, Q9

FUNCTIONS:

$$w \in \mathbb{C} \quad z \in \mathbb{C}$$

We denote a complex funcⁿ as $w = f(z) \quad f: \mathbb{C} \rightarrow \mathbb{C}$

We can also represent this as $w = f(z) = u + iv \quad u, v \in \mathbb{R}$

$$\therefore z = x + iy$$

$$w = f(x, y) = u(x, y) + i v(x, y) \quad x, y, u, v \in \mathbb{R}$$

We can also denote them in polar

$$u = u(r, \theta) \quad v = v(r, \theta) \quad w = r e^{i\theta} = f(z)$$

- 1 Geometrically, elements of S can be represented in the complex plane \mathbb{C} .
- 2 The elements of $f(z)$ is presented in a different complex plane i.e., on the w -plane here.
- 3 The set S is called the **domain of definition** of the function f or simply domain of f .
- 4 The collection of all values of w is called the **range of f** .
- 5 Mathematically, range denoted by $R(f) = \{f(z) : z \in S\}$.
- 6 **Domain of definition** and **domain (set)** are different terminology. "Domain of definition" could be a region as well.
- 7 Often we say "domain of a function". Note that "domain of a function" is not necessarily a "domain". Avoid confusion.

LIMITS

Let D be a domain set $\subset \mathbb{C}$ and $z_0 \in \mathbb{C}$ be a limit point of D
(z_0 may not belong to D)

Let $f: D \rightarrow \mathbb{C}$ be a funcⁿ
The funcⁿ is said to have a limit $L \in \mathbb{C}$ as z approaches z_0 if for **EACH** $\epsilon > 0$ (sufficiently small) there exists a $\delta > 0$ such that

$$|f(z) - f(z_0)| < \epsilon \quad \text{whenever} \quad 0 < |z - z_0| < \delta \quad z \in D$$

~~Imp~~ If a limit exist for a funcⁿ, then it will have a fixed value irrespective of the direcⁿ in which it is approached

So if two directions of approach give different values, then the limit does not exist.

For calculating & proving the existence of a limit, first take a suitable direcⁿ like $y=x$ or $y=0$ or $x=0$ and find its value. Once the value is been found, use the ϵ - δ definition to prove its existence

For calculating limits, use $|z|^2 = z \bar{z}$ and $|a+b| \leq |a| + |b|$

$$\text{Like} \quad |u(x, y) + i v(x, y)| \leq |u(x, y)| + |v(x, y)|$$

LIMITS IN 2 VARIABLES

$f(x,y) = u(x,y) + i v(x,y) = f(z) \quad z = x+iy \in \mathbb{C}$
 Limit of $f(z)$ exists at $z_0 = x_0 + iy_0$ if limits of $u(x,y)$ and $v(x,y)$ exist at (x_0, y_0)

$$\lim_{z \rightarrow z_0} f(z) = \lim_{(x,y) \rightarrow (x_0, y_0)} f(x,y) = \lim_{(x,y) \rightarrow (x_0, y_0)} u(x,y) + i \lim_{(x,y) \rightarrow (x_0, y_0)} v(x,y)$$

CONTINUITY:

Let D be a domain $\subset \mathbb{C}$
 and $z_0 \in D \subset \mathbb{C}$

$$|z - z_0| < \delta \quad |f(z) - f(z_0)| < \epsilon \quad z \in D$$

then continuous.

A funcⁿ is said to be continuous in a region if the funcⁿ is continuous at all points in that region.

$$w = f(z) = u(x,y) + i v(x,y)$$

A funcⁿ is said to be continuous at $z_0 = x_0 + iy_0$ if $u(x,y)$ & $v(x,y)$ are continuous at (x_0, y_0)

DIFFERENTIABILITY

Let $D \subset \mathbb{C}$ be a domain and z_0 be limit point of D .

Let $f: D \rightarrow \mathbb{C}$ be a funcⁿ

$$f'(z_0) = \lim_{z \rightarrow z_0} \frac{f(z) - f(z_0)}{z - z_0}$$

$$f'(z_0) = \lim_{h \rightarrow 0} \frac{f(z_0 + h) - f(z_0)}{h} \quad h \in \mathbb{C}$$

Cauchy Riemann Equations

$$f(z) = u(x_0, y_0) + i v(x_0, y_0) \quad z_0 = x_0 + iy_0$$

If $f(z)$ is diff at z_0

then partial derivatives of u & v exist at (x_0, y_0)

$$u_x(x_0, y_0) = v_y(x_0, y_0)$$

$$u_y(x_0, y_0) = -v_x(x_0, y_0)$$

$$f'(z_0) = u_x(x_0, y_0) + i v_x(x_0, y_0)$$

Imp If C-R eqⁿ is not satisfied, then $f(z)$ is not diff at $z = z_0$

$$f'(z_0) = u_x(x_0, y_0) + i v_x(x_0, y_0)$$

Imp If C-R eqⁿ is not satisfied, then $f(z)$ is not diff at $z = z_0$

But if C-R eqⁿ is satisfied at $z = z_0$, it doesn't confirm that $f(z)$ is diff at $z = z_0$

SUFFICIENT CONDITIONS:

$$f(z) = u(x_0, y_0) + i v(x_0, y_0) \quad z = x_0 + i y_0$$

- i) $f(z)$ is defined in $N(z_0, \epsilon)$
- ii) u, v, u_x, u_y, v_x, v_y are defined & continuous in $N(z_0, \epsilon)$
- iii) if u & v satisfy C-R eqⁿs at (x_0, y_0)

If all above condⁿs are satisfied, then $f(z)$ is diff at $z = z_0$

$$f'(z_0) = u_x(x_0, y_0) + i v_x(x_0, y_0)$$

ANALYTIC FUNCTIONS

- 1) At a point: A funcⁿ f is said to be analytic at a point z_0 if there exists a $N(z_0, \epsilon)$ $\epsilon > 0$ such that f is diff at every $z \in N(z_0, \epsilon)$
- 2) On a set: A funcⁿ f is said to be analytic on a set D if it is diff at every point of some open set containing D .

- i) If f is diff at all points on a set D , then f may not be analytic on D .
- ii) If f is diff at all points on a open set D , then f is analytic on set D .
- iii) If f is analytic at all points of a set D , then it is analytic on set D .

Imp iii) If f is diff on all points on a set D , then it does not mean that f will be analytic on D . ($f(x, y) = x^2 + i y^2$ is diff only on $y = x$)

NECESSARY AND SUFFICIENT CONDⁿS

$f(z) = f(x + i y) = u(x, y) + i v(x, y)$ is analytic on set D if $u(x, y)$ & $v(x, y)$ satisfy C-R eqⁿs on D and u_x, u_y, v_x, v_y are continuous on D .

ENTIRE FUNCTION

A funcⁿ analytic on entire complex plane is called Entire funcⁿ.

PROPS:

- i) f is analytic on D such that $|f| = \text{const}$. Then f is constant in D .
- ii) if \bar{f} is analytic on D , then f is not analytic on D .
(provided f is non-const funcⁿ)
- iii) if $f'(z) = 0$ everywhere in a domain D ; $f(z) = \text{const}$ in that D .

Problem: Suppose f is analytic in a domain D . If any of $\text{Re}f$, $\text{Im}f$ is constant in D , then f is constant in D .

Imp When $f(z)$ is defined only using z (ie no $x+iy$ def)

then we $f'(z) = \lim_{h \rightarrow 0} \frac{f(z+h) - f(z)}{h}$ definition and substitute $z \rightarrow (z+h)$

Orthogonal

$f(x+iy)$ = analytic curve

$$f(x+iy) = u(x,y) + i v(x,y)$$

$$u(x,y) = \alpha \quad \text{curve 1}$$

curve 1 & curve 2 are orthogonal

$$v(x,y) = \beta \quad \text{curve 2}$$

$\alpha, \beta = \text{constants}$.

HARMONIC FUNCTIONS:

Let $\phi(x,y)$ be a real funcⁿ in xy plane.

$\phi(x,y)$ is harmonic in domain $D \in \mathbb{R}^2$ if

i) Partial derivatives upto 2-orders are continuous

ii) $\phi_{xx}(x,y) + \phi_{yy}(x,y) = 0 \quad \forall (x,y) \in D$

HARMONIC CONJUGATE

$\phi(x,y)$ $\psi(x,y)$ are harmonic funcⁿ

$\psi(x,y)$ is called the HC of $\phi(x,y)$ if:

i) $\phi_x = \psi_y$ $\phi_y = -\psi_x$ in D

CONDITION OF ANALYTICITY

$$f(x+iy) = u(x,y) + i v(x,y)$$

$f(x+iy)$ is analytic if $v(x,y)$ is HC of $u(x,y)$

Property

u, v are HC of u

then $w - v = K$ $K \in \mathbb{R}$ const.

EXPONENTIAL FUNCTION PROPS:

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

$$i) |e^z| = e^x$$

$$ii) e^z \text{ is an entire func}^n \quad \frac{d}{dz}(e^z) = e^z$$

$$iii) e^z \neq 0 \text{ for } \forall z \in \mathbb{C}$$

dz

iii) $e^z \neq 0$ for $\forall z \in \mathbb{C}$

iv) e^z is periodic with **FUNDAMENTAL** period $2\pi i$

v) e^z is not injective (not one to one)

vi) $H = \{z : x \in \mathbb{R}, y \in (-\pi, \pi]\}$ $\mathbb{C}^* = \mathbb{C} - \{0\}$

e^z is bijective from $H \rightarrow \mathbb{C}^*$

↙ ↘
injective + surjective
(one-one) (onto)

TRIGONOMETRIC FUNCTION

$$1) \sin(y) = \frac{e^{iy} - e^{-iy}}{2i} \quad \cos(y) = \frac{e^{iy} + e^{-iy}}{2}$$

2) $\sin(z)$ $\cos(z)$ are entire func^{ns}

$$3) \frac{d}{dz} \sin z = \cos z \quad \frac{d}{dz} \cos z = -\sin z$$

$$4) \sin z = \sin(x) \cosh(y) + i \cos(x) \sinh(y) \\ \cos z = \cos(x) \cosh(y) - i \sin(x) \sinh(y)$$

$$\sinh(x) = \frac{e^x - e^{-x}}{2} \quad \cosh(x) = \frac{e^x + e^{-x}}{2}$$

$$5) |\sin z| = \sqrt{\sin^2 x + \sinh^2 y}$$

$$|\cos z| = \sqrt{\cos^2 x + \sinh^2 y}$$

6) $\sin(z)$ $\cos(z)$ are unbounded in z

$$7) \left. \begin{array}{l} \sin(z) = 0 \text{ then } z = k\pi \text{ only.} \\ \cos(z) = 0 \text{ then } z = k\pi + \frac{\pi}{2} \end{array} \right\} k \in \mathbb{Z}$$

1 $\sin(-z) = -\sin z$ and $\cos(-z) = \cos z$.

2 $\sin(z_1 + z_2) = \sin z_1 \cos z_2 + \cos z_1 \sin z_2$.

3 $\sin 2z = 2 \sin z \cos z$.

4 $\sin(z + \pi) = -\sin z$, $\sin(z + 2\pi) = \sin z$

5 $\cos(z_1 + z_2) = \cos z_1 \cos z_2 - \sin z_1 \sin z_2$.

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- 2 $\sin(z_1 + z_2) = \sin z_1 \cos z_2 + \cos z_1 \sin z_2$.
- 3 $\sin 2z = 2 \sin z \cos z$.
- 4 $\sin(z + \pi) = -\sin z$, $\sin(z + 2\pi) = \sin z$
- 5 $\cos(z_1 + z_2) = \cos z_1 \cos z_2 - \sin z_1 \sin z_2$.
- 6 $\cos 2z = \cos^2 z - \sin^2 z$.

◀ ▶ ↺ ↻

Complex Func:

1) Complex $\sinh(z)$ $\cosh(z)$ are:

$$\sinh(z) = \frac{e^z - e^{-z}}{2} \quad \cosh(z) = \frac{e^z + e^{-z}}{2}$$

$$\begin{aligned} 2) \quad -i \sinh(iz) &= \sin(z) & \sinh(-z) &= -\sinh(z) \\ \cosh(iz) &= \cos(z) & \cosh(-z) &= \cosh(z) \end{aligned}$$

Complex LOGARITHM.

1) complex \log $\log(z) = \ln|z| + i \arg(z)$ $z \in \mathbb{C}^*$
 \downarrow
 multivalued funcⁿ

2) $\text{Log}(z) = \ln|z| + i \text{Arg}(z)$ $\text{Log} : \mathbb{C}^* \rightarrow \mathbb{H}$
 \downarrow
 single valued.

- | | |
|---|--|
| 1 For $z \neq 0$, $e^{\text{Log } z} = z$. | 1 $\text{Log } z$ is analytic on the set $\mathbb{C}^* \setminus \mathbb{R}^-$. |
| 2 For $z \in \mathbb{H}$, $\text{Log } e^z = z$. | 2 $\frac{d}{dz} \text{Log } z = \frac{1}{z}$. |
| 3 For $z \notin \mathbb{H}$, $\text{Log } e^z \neq z$. | 3 The identity $\text{Log}(z_1 z_2) = \text{Log } z_1 + \text{Log } z_2$ is true iff $\text{Arg } z_1 + \text{Arg } z_2 \in (-\pi, \pi]$. |
| 4 For real $x > 0$, $\text{Log } x = \ln x$. | |
| 5 $\text{Log } z$ is not continuous on the negative real axis
$\mathbb{R}^- = \{z = x + iy : x < 0, y = 0\}$. | |

Hence $\arg(z)$ is
not continuous.



$$\begin{aligned} z &= x + i\varepsilon & \varepsilon &\rightarrow 0 \\ \varepsilon \rightarrow 0^+ & \arg(z) = \pi - s & s &\rightarrow 0 \\ \varepsilon \rightarrow 0^- & \arg(z) = -\pi + s & s &\rightarrow 0 \end{aligned}$$

CURVES

$\gamma : [a, b] \rightarrow \mathbb{C}$ (denotion)

$$\gamma(t) = x(t) + i y(t) \quad x, y \in \mathbb{R} \text{ and continuous.}$$

Smooth curve:

- i) $\gamma'(t) = x'(t) + i y'(t)$ exists & cont. & bounded
- ii) $\gamma'(t) \neq 0$

closed curve:

if $\gamma(a) = \gamma(b)$

Contour Curve:

combⁿ of smooth curves.

Simple contour curve doesn't cross itself. \hookrightarrow

$$\gamma: [a, b] \rightarrow \mathbb{C} \quad \gamma(t_1) \neq \gamma(t_2) \quad \forall t_1, t_2 \in (a, b)$$

Reverse Orientation

$$C: \gamma: [a, b] \rightarrow \mathbb{C} \quad \hookrightarrow \text{original curve}$$

$$\sim C: \gamma_{\sim}(t) = \gamma(a+b-t) \quad \hookrightarrow \text{negation curve.}$$

Domain:

1 A domain D is called simply connected if every simple closed contour within it encloses points of D only.

2 A simply connected domain does not contain any hole.

3 A domain D is called multiply connected if it is not simply connected.

4 A multiply connected domain contains at least one hole.

5 A doubly connected domain contain EXACTLY one hole.

6 A triply connected domain contain EXACTLY two holes.

Complex valued funcⁿ of a real variable.

1 Understand the meaning of "complex valued function of a real variable".

2 Let $f: [a, b] \rightarrow \mathbb{C}$ be a piecewise continuous function. Then $f(t) = u(t) + iv(t)$ where $u, v: [a, b] \rightarrow \mathbb{R}$. We then define

$$\int_a^b f(t) dt = \int_a^b u(t) dt + i \int_a^b v(t) dt.$$

3 The above expression is called integral of a complex valued function of a real variable.

Hence every complex funcⁿ cannot be integrated directly. $f(x) = e^{ix}$

$$\int f(x) dx = \int \cos x dx + i \int \sin x dx$$

Complex Integrals

Contour integral $\int_C f(z) dz$ $C = \text{contour curve}$
 $z \in \mathbb{C}$

Riemann Sum $S(n) = \sum_{k=1}^n f(c_k) \Delta z_k$ $\Delta z_k = z_{k+1} - z_k$
 $c_k \in (z_k, z_{k+1})$

$$\int_C f(z) dz = \lim_{n \rightarrow \infty} S(n) \quad \text{or} \quad \lim_{|\Delta z_k| \rightarrow 0} S(n)$$

$z_k = \text{partitions of the contour curve.}$

$$\left| \int_a^b f(t) dt \right| \leq \int_a^b |f(t)| dt \quad \text{prop } \hookrightarrow$$

$$f: [a, b] \rightarrow \mathbb{C} \quad c \in (a, b)$$

$$\int_a^b f(t) dt = f(c) (b-a)$$

not necessary \hookrightarrow

$$(\because |z| = e^{-i \text{Arg } z})$$

Methods to solve.

Convert the integral into complex valued funcⁿ of real variable.

Convert the contour curve C into $\gamma(t) = x(t) + i y(t) \quad t \in [a, b]$

$$\int_C f(z) dz = \int_a^b f(\gamma(t)) \gamma'(t) dt \quad \begin{array}{l} \rightarrow \text{complex valued func}^n \\ \text{with real variable} \end{array}$$

assume $f(z) = u + iv \quad dz = dx + i dy$

$$\begin{aligned} \int_C f(z) dz &= \int_C (u + iv)(dx + i dy) \quad \rightarrow \text{Cartesian form} \\ &= \int_a^b \phi(t) dt + i \int_a^b \psi(t) dt \end{aligned}$$

Props:

$$1) \int_C f(z) dz = - \int_{-C} f(z) dz$$

$$2) \int_C f(z) dz = \int_{C_1} f(z) dz + \int_{C_2} f(z) dz \dots \quad C = C_1 + C_2 \dots$$

Indefinite Integrals

Theorem: Let f be a continuous function defined on a domain D and there exists a function F defined on D such that $F' = f$. Let $z_1, z_2 \in D$. Then for any contour C lying in D starting from z_1 , and ending at z_2 ,

$$\int_C f(z) dz = F(z_2) - F(z_1).$$

Requirements:

- 1) $f(z)$ cont in D
- 2) $F(z)$ defined and cont in D such that $F' = f$
- 3) Curve C lies in Domain D .

Length of Curve

$$\begin{aligned} L(\gamma) &= \int_a^b \sqrt{(x'(t))^2 + (y'(t))^2} dt \\ &= \int_a^b |\gamma'(t)| dt \end{aligned}$$

$$\begin{aligned} \gamma(t) &= x(t) + i y(t) \\ t &\in [a, b] \end{aligned}$$

ML prop:

$f(z) \Rightarrow$ cont funcⁿ

$L =$ arc length of $\gamma(t)$ $t \in [a, b]$

$$|f(z)| \leq M \quad \forall z \in \text{arc} \quad M \in \mathbb{R}^+$$

then $\left| \int_C f(z) dz \right| \leq ML$

Cauchy's Integral Theorem:

Requirements:

- i) closed contour C
- ii) $f(z)$ is analytic on and inside C
- iii) $f'(z)$ is cont on and inside C

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

GREEN'S THEOREM.

$$\int_C (M dx + N dy) = \iint_R (N_x - M_y) dx dy$$

line C taken anti-clockwise.

Application of Green's theorem.

$$\begin{aligned} \int_C f(z) dz &= \int_C (u + iv)(dx + i dy) \\ &= \int_C (u dx - v dy) + i \int_C (v dx + u dy) \\ &= \iint_R (-v_x - u_y) dx dy + i \iint_R (u_x - v_y) dx dy \end{aligned}$$

$f(z)$ is analytic on C ; CR eq's $u_x = v_y$
 $u_y = -v_x$

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

Cauchy - Goursat Theorem.

Req:-

1) $f(z)$ is analytic on and inside $C \rightarrow$ closed contours

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

Let $f(z)$ be a function analytic throughout a simply connected domain D and C be a simple closed contour lying completely inside D . Then

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

Imp $\int_C \operatorname{cosec}^2 z dz$ $C: |z|=1$
Let domain $D: \{0 < |z| \leq \pi\}$

1 $f(z)$ is continuous on the modified domain.

$$f(z) = \operatorname{cosec}^2(z)$$

2 The contour C lies entirely inside D .

$f(0)$ is Not def.

3 Also $F'(z) = f(z)$ on D , where $F(z) = -\cot z$.

4 Since C is a closed contour with starting and end points z_1 and z_2 . Then $z_1 = z_2$.

5 Hence $\int_C \operatorname{cosec}^2 z = F(z_2) - F(z_1) = 0$.

Ugly curve \Rightarrow parameter form not defined. Random.

if C is a ugly curve, but the funcⁿ $f(z)$ is analytic on C and inside the domain enclosed by C then $\int_C f(z) dz = 0$

Imp

Theorem

\rightarrow anticlockwise

Let C_1 and C_2 be two simple closed positively oriented contours such that C_2 lies interior to C_1 . If $f(z)$ is analytic in a domain D that contains both the contours and the region between them, then

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

1 Both the contours have positive orientation.

2 It is not necessary that the function needs to be analytic inside the domain enclosed by C_2 .

3 In practical situations (examples), $f(z)$ is NOT analytic inside the domain enclosed by C_2 .

Let C be a positively oriented simple closed contour and C_k , $k = 1, 2, \dots, n$ denote a finite number of positively oriented simple closed contours all lying wholly within C , but each C_k lies in the exterior of every other whose interior have no points in common. If a function f is analytic throughout the closed region D consisting of all points within and on C except for the points interior to each C_k . Then

$$\int_C f(z) dz = \int_{C_1} f(z) dz + \int_{C_2} f(z) dz + \dots + \int_{C_n} f(z) dz.$$

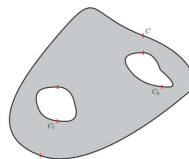


Figure: Think about the proof with for doubly connected domain

Cauchy's Integral Formula.

$f(z)$ is analytic on & inside a positively oriented curve C and let z_0 be a point inside C

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

* C should be compulsorily positively oriented around z_0

Converse of Cauchy's Integral.

Problem statement: Suppose $f(z)$ is a function with domain D such that

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

for every closed contour C lying inside D . Can we conclude from this that f is analytic in D ?

1 Answer is **NO**.

2 Consider the domain $D := \{z : |z| < 1\}$

$$f(z) = \begin{cases} z & \text{if } z \in D \setminus \{\frac{1}{2}\} \\ 1 & \text{if } z = \frac{1}{2} \end{cases}$$

3 For every closed contour, one can see:

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

4 But, note that $f(z)$ is **NOT analytic** in D .

But if $f(z)$ is continuous, then

we can say that converse will hold. It is called Morera's Theorem.

Morera's Theorem.

Statement: Suppose $f(z)$ is continuous inside a simply connected domain D and

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

for any simple closed contour C lying inside D . Then $f(z)$ is analytic throughout D .

1 We say that Morera's theorem is **partially** converse of Cauchy-Goursat's theorem.

2 Why **partially**?

3 Because: Instead of the function $f(z)$, we have imposed continuity property on $f(z)$ on the domain.

Cauchy's Estimates

$$C: |z - z_0| = r$$

1) $f(z)$ is analytic on and inside C

$$2) |f(z)| \leq M \quad \forall z \in C$$

$$\text{then } |f^n(z_0)| \leq \frac{n! M}{r^n}$$

Liouville's Theorem:

1) $f(z)$ bounded

2) $f(z)$ is an entire funcⁿ

then $f(z)$ is a constant funcⁿ

Fundamentals of Algebra

$|p(z)| \rightarrow \infty$ as $|z| \rightarrow \infty$ for every polynomial $p(z)$ with degree $n \geq 1$

Theorem: Every polynomial with $n \geq 1$ as a root in \mathbb{C}

Corollary: Every polynomial of degree $n \geq 1$ has exactly n roots (not necessarily distinct) in \mathbb{C} .

Tut Notes:

i) $f(z) = |z|^2 \quad f(x+iy) = x^2 + y^2$

$f(x,y) = x^2 + y^2$ is diff as its partial derivatives are cont

But $f(x+iy) = x^2 + y^2$ is not complex differentiable

Hence there is a difference b/w real diff & complex diff.

CURVES

normal vector \vec{n} to a curve $u(x,y) = c$ at (x_0, y_0) is

$$\vec{n} = \nabla u(x_0, y_0) = \left. \frac{\partial u}{\partial x} \right|_{(x_0, y_0)} + i \left. \frac{\partial u}{\partial y} \right|_{(x_0, y_0)}$$

Remark 1.2. De Moivre's formula fails when n is not an integer. For instance, consider $r = 1, \theta = 2\pi$ and $n = \frac{1}{2}$. Then De Moivre's formula gives $(1)^{\frac{1}{2}} = -1$, which is not true.

Definition 3.2. A function f is said to be analytic at the point z_0 if there exists a neighborhood $N(z_0, \epsilon)$ of z_0 , $\epsilon > 0$ such that f is differentiable at every point $z \in N(z_0, \epsilon)$. Similarly, f is said to be analytic (or, regular, or holomorphic) on a set D if it is differentiable at every point of some open set containing D .

We note the following obvious facts:

1. If f is differentiable at all points of an **open set** D , then f is analytic on D .
2. If f is **differentiable** at all points of a set D , then it **does not** mean that f will be analytic on D (see Example 3.3).
3. If f is **analytic** at all points of a set D , then f is analytic on D .

Compare the Item 2 with the Items 1 and 3 and note the differences.

Example 3.3. Consider the function $f(x+iy) = x^2 + iy^2$, and the set $D := \{x+iy \in \mathbb{C} : x = y\}$. As shown in Problem 3.4, f is differentiable at all points of D , but f is not differentiable at any point lying outside D . Therefore, f is not analytic on D as any open set containing D will contain a point lying outside D , and hence contain a point where f is not be differentiable.

to prove $\sin(z) = 0 \quad z = k\pi$

$$\frac{e^{iz} - e^{-iz}}{2i} = 0$$

$$e^{2iz} = 1$$

$$e^{i(2z)} = e^{i(2x+2iy)} = e^{-2y+2ix}$$

$$e^{-2y} (\cos(2x) + i \sin(2x)) = 1$$

Imp points:

1) $\gamma'(t) \neq 0$ for $t \in (a, b)$ in a smooth curve

2) if $f(z), g(z) = \text{analytic}$ then $f(g(z)) = \text{analytic}$

We have $u_{xx} + u_{yy} = 0$
 Let ψ be any function of u
 $[f(u)]_x = \frac{\partial f}{\partial x} = \frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial x}$
 $[f(u)]_{xx} = \frac{\partial}{\partial x} \left[\frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial x} \right]$
 $= \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial u} \right) \cdot \frac{\partial u}{\partial x} + \frac{\partial f}{\partial u} \cdot \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial x} \right)$
 $= \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial u} \right) \left(\frac{\partial u}{\partial x} \right) + \frac{\partial f}{\partial u} \cdot \frac{\partial^2 u}{\partial x^2}$
 $= \frac{\partial^2 f}{\partial u^2} \left(\frac{\partial u}{\partial x} \right)^2 + \frac{\partial f}{\partial u} \cdot \frac{\partial^2 u}{\partial x^2}$
 $= f_{uu} (u_x)^2 + f_u \cdot u_{xx}$
 similarly $[f(u)]_{yy} = f_{uu} (u_y)^2 + f_u \cdot u_{yy}$
 $\therefore [f(u)]_{xx} + [f(u)]_{yy} = f_{uu} (u_x)^2 + f_u (u_{xx}) + f_{uu} (u_y)^2 + f_u (u_{yy})$
 $= f_{uu} [(u_x)^2 + (u_y)^2] + f_u [u_{xx} + u_{yy}]$
 $= f_{uu} [u_x^2 + u_y^2] + f_u [0]$
 $= 0 \Rightarrow f_{uu} = 0 \quad (\because u_x = u_y = 0 \Rightarrow u \text{ is const.})$
 $\Rightarrow \frac{\partial^2 f}{\partial u^2} = 0 \Rightarrow \frac{\partial f}{\partial u} = A \Rightarrow \left[\int -uA + B \right]$

Polar

1) $\frac{du}{dn} = \frac{\partial u}{\partial r} \frac{\partial r}{\partial n} + \frac{\partial u}{\partial \theta} \frac{\partial \theta}{\partial n}$

similarly for v_n, u_y, v_y