Undergraduate Course in Mathematics



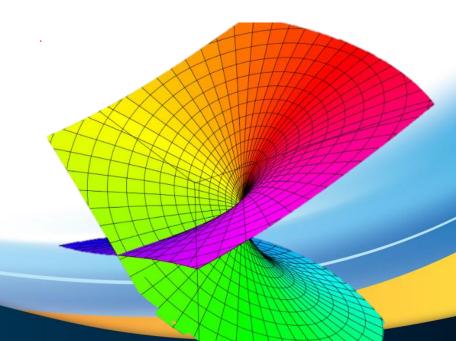
Complex Variables

Topic: Cauchy Integral Formula

Conducted By

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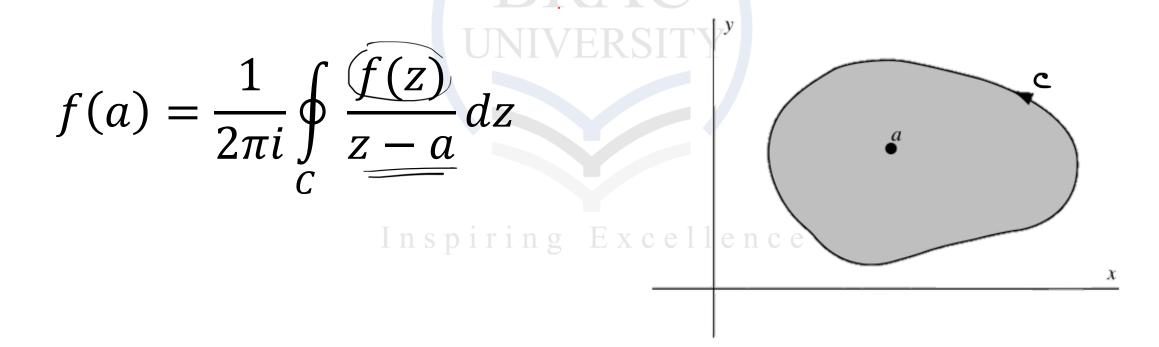




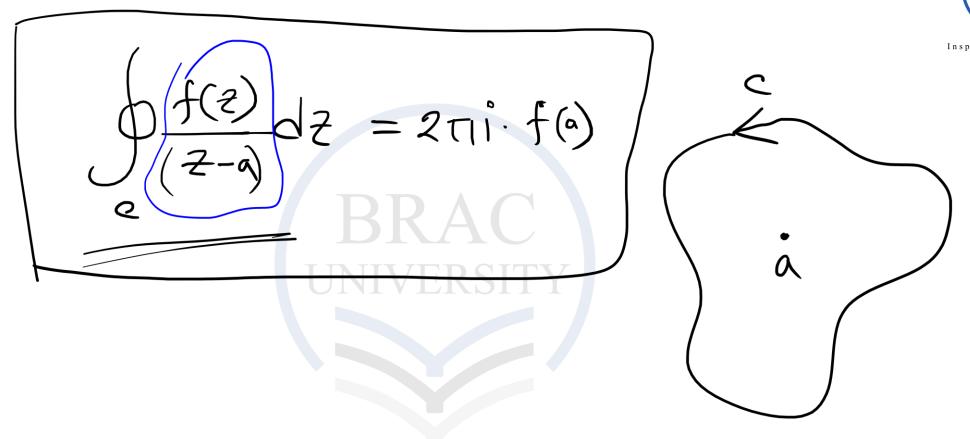
Cauchy Integral Formula



Let f(z) be analytic inside and on a simple closed curve \mathcal{C} and let a be any point inside \mathcal{C} . Then



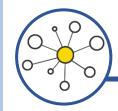






$$\int \frac{f(t)}{t^2-t}dt = \mathbf{SRAC}$$
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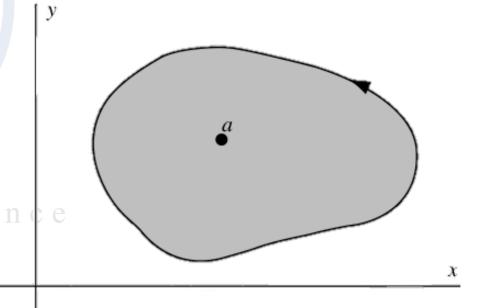
Cauchy Integral Formula (General Version)



Let f(z) be analytic inside and on a simple closed curve \mathcal{C} and let a be any point inside \mathcal{C} . Then

$$f^{n}(a) = \frac{n!}{2\pi i} \oint_{C} \frac{f(z)}{(z-a)^{n+1}} dz$$

where n = 1,2,3,... Inspiring Excellen e





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

$$= \frac{2\pi i}{n!} \left(\frac{d^n}{dz^n}(f(z))\right)$$
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Evaluate
$$\oint \frac{e^{3z}}{z - \pi i} dz$$
 where C is the circle $|z - 1| = 4$.



$$f(z) = e^{3z} \qquad \alpha = \pi i$$

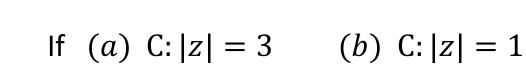
f(z) is analytic inside and on CRS

Also Z=a= ai is inside C

$$\int_{c} \frac{f(z)}{z - \pi_{i}} dz = 2\pi i n f(\pi_{i}) ng \text{ Excellence}$$

$$= 2\pi i e^{3\pi i} = 2\pi i (e^{93\pi + i \sin 3\pi}) = -2\pi i \checkmark$$

Evaluate
$$\oint \frac{z^2 + \cos^2 \pi z}{z - 2} dz$$



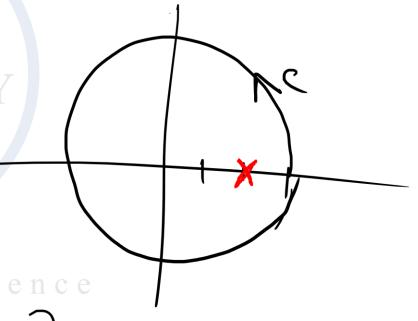
(b)
$$C: |z| = 1$$



(a)
$$f(z) = z^{2} + cy^{2} \pi z$$
 $\alpha = 2$

$$c: |z| = 3$$
 Also $z = a = 2$ is

$$\oint \frac{f(t)}{t^{2}} dt = 2\pi i \cdot f(t) = 2\pi i \cdot \left[2 + e^{2\pi} \right] = 10\pi i$$



Evaluate
$$\oint_C \frac{z^2 + \cos^2 \pi z}{z - 2} dz$$

If (a) C:
$$|z| = 3$$
 (b) C: $|z| = 1$

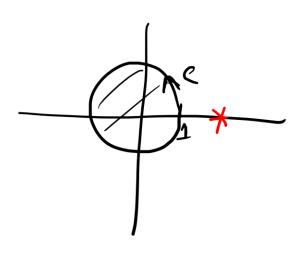
(b)
$$C: |z| = 1$$

$$f(z) = \frac{z^2 + co^2 \pi z}{z - 2}$$
 is analytic inside

c: |z| = 1

courty-hoursal theorem

Inspiring Excellence $\oint_{C} \frac{2+e\sqrt{a}t}{2-2} dz = D$



Evaluate
$$\oint_C \frac{e^{2z}}{(z+1)^4} dz$$
 where C is the circle $|z| = 3$.



$$f(z) = e^{2z}$$
 and $\alpha = -1$

$$f(z)$$
 is analytic insite ond on C.

Also $z = a = -1$ is insite e -

HSD
$$z=a=-1$$
 is inside e -

$$\oint_{\mathcal{Z}-\alpha} \frac{f(z)}{(z-\alpha)^{n+1}} dz = i \frac{2\pi i}{n \sin x} f''(\alpha)$$
Excellence



$$\Rightarrow \oint \frac{f(t)}{(2+1)^{3+1}} dt = \frac{2\pi i}{3!} f^{3}(-1)$$

$$= \frac{2\pi i}{6} 8e^{-2}$$

$$= \frac{8\pi i}{3e^{2}}$$

$$f(z) = e^{2z}$$
 $f'(z) = 2e^{2z}$
 $f'''(z) = 8e^{2z}$

Evaluate
$$\oint_C \frac{\sin^6 z}{\left(z - \frac{\pi}{6}\right)^4} dz$$

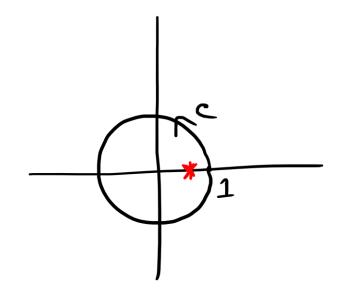
where C is the circle |z| = 1



$$f(z) = \sin^6 z$$
 and $\alpha = \frac{\pi}{6}RAC$

$$z = a = \frac{\pi}{6}$$
 is inside e.

$$\oint \frac{f(t)}{(z-a)^{N+1}} dt = \frac{2\pi i \operatorname{spiring}}{n!} \operatorname{Excellence}$$





$$\int \frac{\sin^6 z}{(z-\frac{\pi}{6})^4} dz = \frac{2\pi i}{3!} \left[\frac{d^3}{dz^3} \left(\sin^6 z \right) \right]_{z=\frac{\pi}{6}}$$

$$= \frac{2\pi i}{3} \left[\frac{d}{dz} \left(30 \sin^4 z \right) \right]_{z=\frac{\pi}{6}}$$

$$= \frac{2\pi i}{3} \left[\frac{d}{dz} \left(30 \sin^4 z \right) \right]_{z=\frac{\pi}{6}}$$

$$=\frac{2\pi i}{3}\left[\frac{d}{dz}\left(305int\frac{4}{3}c^{3}t-65in6\right)\right]$$

$$=\frac{2\pi i}{6}\left[\frac{d^2}{dz^2}\left(6\sin^5 z\cdot e^{ij}z\right)\right]_{z=\frac{\pi}{6}}$$

$$= \frac{2\pi i}{3} \left[\frac{d}{dz} \left(30 \sin z \cdot \cos z \cdot \cos z - 6 \sin^2 z \cdot \sin z \right) \right]$$



$$=\frac{2\pi i}{3}\left[\frac{d}{dt}\left(30\sin^2\theta\right)^2 - 6\sin^2\theta\right]$$

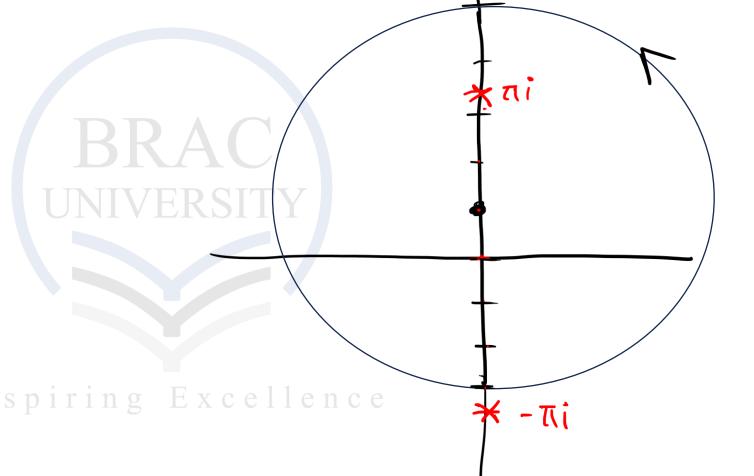
$$= \frac{2\pi i}{3} \left[120 \sin^{3} t \cos^{3} t + 30 \sin^{3} t \cos^{4} t \cos^{4} t - \sin^{4} t \right] - 36 \sin^{5} t \cos^{4} t$$

$$=\frac{2\pi i}{3}\left[120\left(\frac{1}{2}\right)^{3}\left(\frac{5}{2}\right)^{3}-30\left(\frac{1}{2}\right)^{5}\left(\frac{5}{2}\right)-36\left(\frac{1}{2}\right)^{5}\frac{5}{2}\right]$$

B

Evaluate
$$\oint_C \frac{e^z}{(z^2 + \pi^2)^2} dz \text{ where } C \text{ is the circle } |z - i| = 4$$







$$\int_{C} \frac{e^{2}}{(2^{2}+\pi^{2})^{2}} dt$$

$$= \oint \frac{e^{\frac{2}{4}}}{\sum (2+\pi i)(2-\pi i)}^{2} dz$$

$$= \oint_{\mathcal{C}} \frac{e^{2}}{(2+\pi i)^{2}(2-\pi i)^{2}} dz$$

$$= \int_{\mathcal{C}} \frac{(2-\pi i)^{2}}{(2+\pi i)^{2}(2-\pi i)^{2}} dz$$

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$$= (2-\pi i)^{2} (2-\pi i)^{2} dz$$

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$$= \int \frac{\frac{e^{2}}{(2+\pi i)^{2}}}{(2-\pi i)^{2}} dz$$

$$\frac{11}{f(z)} = \frac{2}{(z+\pi i)^2} \quad \text{and} \quad \alpha = \pi i$$



$$\frac{e^{2}}{(2+\eta_{i})^{2}} dz = \frac{2\eta_{i}}{4!} \left(\frac{e^{2}}{(2+\eta_{i})^{2}}\right) dz = \eta_{i}$$

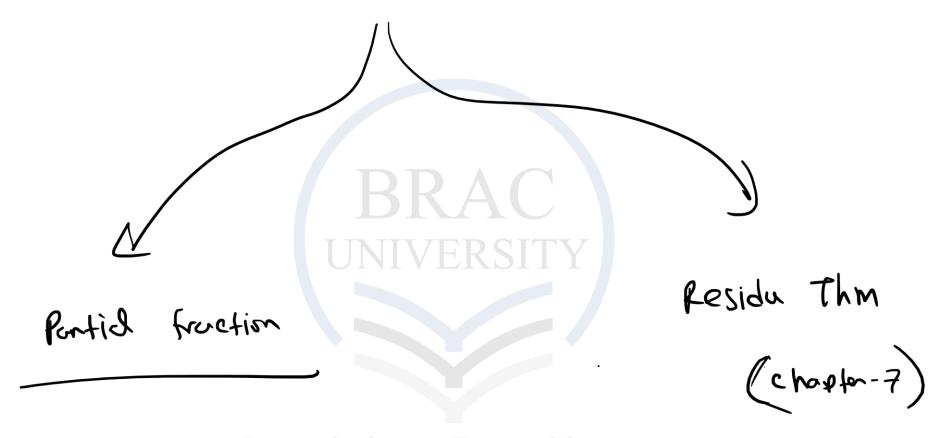
$$= 2\pi i \left[\frac{(2+\pi i)^{2} e^{2} - e^{2} \cdot 2(2+\pi i)}{(2+\pi i)^{4}} \right]_{z=\pi i}$$

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$$= 2\pi i \frac{(2\pi i)^{2}}{(2\pi i)^{4}}$$



The cases when we have more than a single singularity









$$\frac{1}{(x-1)(x-3)^{2}(x-5)^{3}} = \frac{A}{x-1} + \frac{B}{x-3} + \frac{c}{(x-3)^{2}} + \frac{D}{(x-5)^{2}} + \frac{E}{(x-5)^{2}} + \frac{F}{(x-5)^{2}}$$

$$\frac{1}{(\chi-1)(\chi-3)} = \frac{A}{\ln \chi p \text{ iring EX-311ence}}$$



Type-I (no repetition of roots)



$$\frac{1}{(2-1)(2-2)} = \frac{A}{2-1} + \frac{B}{E^{2}A} - 1$$

$$\Rightarrow 1 = A(z-2) + B(z-1) - 2$$

$$\frac{Z=2}{1=B}$$

$$1 = A(-1) \text{ piring Excellence}$$

$$\frac{Z=1}{(2-1)(2-2)} = \frac{-1}{2-1} + \frac{1}{2-2}$$

$$\Rightarrow A=-1 \qquad (2-1)(2-2) = \frac{1}{2-1} + \frac{1}{2-2}$$

$$\chi'-1=3$$

$$\Rightarrow \chi=2,-2$$

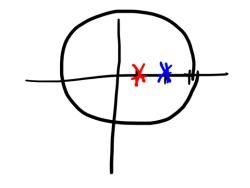
$$(\chi+1)^2-1=\chi^2+2\chi$$

$$\Rightarrow$$

$$\oint \frac{\sin \pi z^2 + \cos \pi z^2}{(z-1)(z-2)} dz \text{ where } C \text{ is the circle } |z| = 3.$$



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

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

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

$$=-2\pi i\left[\sin\pi i+e\sin^2\right]+2\pi i\left[\sin\pi 2+e\sin^2\right]$$



$$= -2\pi i \left[-1 \right] + 2\pi i \left[1 \right]$$

$$= 4\pi i$$



Type-II (with repetition of roots)



$$\frac{1}{(2-1)(2-2)^2} = \frac{A}{2-1} + \frac{B}{2-2} + \frac{e}{(2-2)^2}$$

$$=) 1 = A(z-2) + B(z-1)(z-2) + C(z-1)$$

$$= 0 = A+B \Rightarrow B=-1$$

$$\Rightarrow 1 = AZ^{2} - 4AZ + 4A + BZ^{2} - 3BZ + 2B + CZ - C$$

$$\frac{z-1}{1=A}$$

$$\stackrel{Z=2}{=} 1=C$$

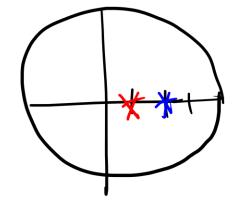
eauching the coefficients of
$$Z^*$$

$$0 = A + B \implies B = -1$$

Evaluate
$$\oint_C \frac{e^{2z}}{(z-1)(z-2)^2} dz$$
 where C is the circle $|z|=4$.



$$\frac{e^{2t}}{(2-1)(t-2)^{2}} dt =
\begin{cases}
\frac{e^{2t}}{2-1} dt - \frac{e^{2t}}{2-2} dt + \frac{e^{2t}}{2-2} dt \\
\frac{e^{2t}}{2-1} dt - \frac{e^{2t}}{2-2} dt
\end{cases}$$



$$= 2\pi i \left[e^{27}\right] - 2\pi i \left[e^{27}\right] + \frac{2\pi i}{1!} \left[\frac{d}{d7}(e^{27})\right]_{2=2}$$

$$= 2\pi i e^{\gamma} - 2\pi i e^{4} + 2\pi i 2.e^{4}$$



Evaluate
$$\oint_C \frac{e^{2z}}{(z^2 + \pi^2)^2} dz$$
 where C is the circle $|z| = 4$.



$$\frac{1}{(z^2+\pi^2)^2} = \frac{BRAC}{(z+i\pi)^2(z-i\pi)^2}$$

$$\frac{1}{(z^2 + \pi^2)^2} = \frac{1}{(z + \pi i)^2 (z - \pi i)^2}$$



$$\frac{1}{(z+\pi i)^2(z-\pi i)^2} = \frac{A}{(z+\pi i)^2} + \frac{B}{(z+\pi i)^2} + \frac{B}{(z-\pi i)^2} + \frac{D}{(z-\pi i)^2}$$

$$\frac{1e^{2t}}{(z+\pi i)^2(z-\pi i)^2} = \left(\frac{\frac{i}{4\pi^3}e^{2t}}{(z+\pi i)}\right) + \left(\frac{\frac{-1}{4\pi^2}e^{2t}}{(z+\pi i)^2}\right) + \left(\frac{\frac{-i}{4\pi^3}e^{2t}}{(z-\pi i)}\right) + \left(\frac{\frac{-1}{4\pi^3}e^{2t}}{(z-\pi i)^2}\right) + \left(\frac{-1}{4\pi^3}e^{2t}\right) + \left(\frac{-1}{4\pi^3}e^{2t}\right)$$



Evaluate
$$\frac{1}{2\pi i} \oint_C \frac{e^{zt}}{(z^2+1)^2} dz$$
 if $t > 0$ and C is the circle $|z| = 3$.





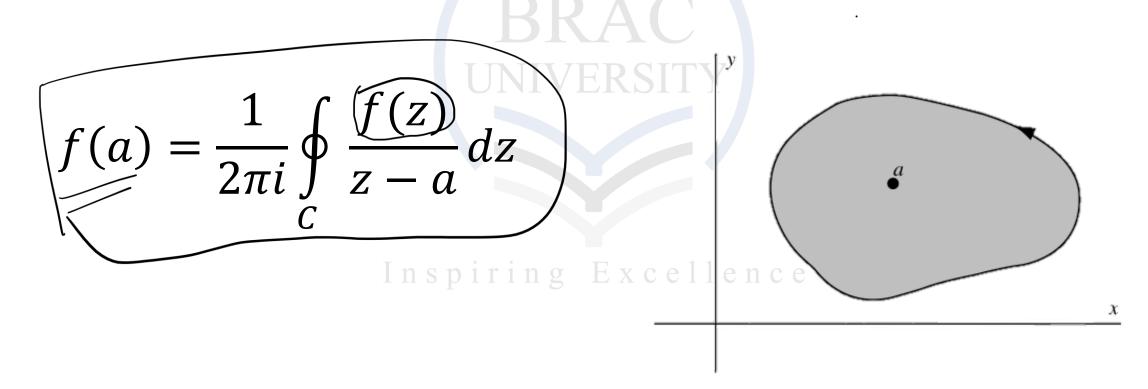
Hw.



Proof of Cauchy Integral Formula



Let f(z) be analytic inside and on a simple closed curve \mathcal{C} and let a be any point inside \mathcal{C} . Then



Proof:

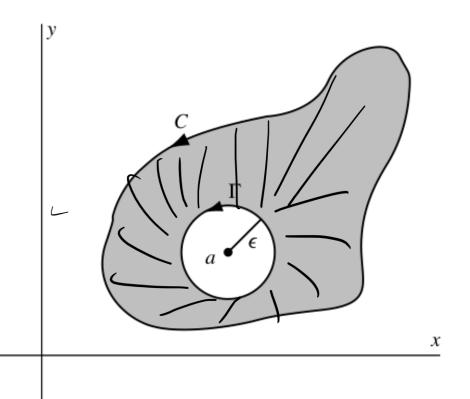


The function $\frac{f(z)}{z-a}$ is analytic inside and on C except at the point z=a. Then by a consequence of Cauchy-Goursat theorem, we have

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

where we can choose Γ as a circle of radius ϵ with center at a.

Then an equation for Γ is $|z - a| = \epsilon$ $\Rightarrow z - a = \epsilon e^{i\theta}$ where $0 \le \theta \le 2\pi$.



$$\oint_{\Gamma} \frac{f(z)}{z - a} dz := \int_{0}^{2\pi} \frac{f(a + \epsilon e^{i\theta})i\epsilon e^{i\theta}}{\epsilon e^{i\theta}} d\theta = i \int_{0}^{2\pi} f(a + \epsilon e^{i\theta}) d\theta$$



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Thus
$$\oint_C \frac{f(z)}{z-a} dz = i \int_0^{2\pi} f(a + \epsilon e^{i\theta}) d\theta$$

Taking the limit of both sides of and making use of the continuity of f(z)



$$\lim_{\epsilon \to 0} \oint_C \frac{f(z)}{z - a} dz = \lim_{\epsilon \to 0} i \int_0^{z_n} f(a + \epsilon e^{i\theta}) d\theta$$

$$\oint_C \frac{f(z)}{z - a} dz = \lim_{\epsilon \to 0} i \int_0^{z_n} f(a + \epsilon e^{i\theta}) d\theta$$

$$= i \int_{0}^{2\pi} \lim_{\epsilon \to 0} f(a + \epsilon) d\theta = i \int_{0}^{2\pi} f(a) d\theta = 2\pi i f(a)$$

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



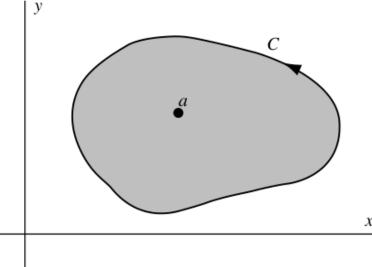
Proof of Cauchy Integral Formula (General Version)



Let f(z) be analytic inside and on a simple closed curve C and let a be any point inside C. Then

$$f^{(n)}(a) = \frac{n!}{2\pi i} \oint_C \frac{f(z)}{(z-a)^{n+1}} dz \quad n = 1, 2, 3, \dots$$

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Proof:



$$\frac{d}{d\alpha}\left(\frac{1}{z-\alpha}\right) = \frac{d}{d\alpha}\left(\left(z-\alpha\right)^{-1}\right) = -1\left(z-\alpha\right)^{2}\left(-1\right)$$

$$\frac{\mathbf{BRAC}}{\mathbf{E}^{2-\alpha}} = \frac{1!}{(2-\alpha)^{2}}$$
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$$\frac{d^2}{d\alpha^2}\left(\frac{1}{2-\alpha}\right) = \frac{2!}{(2-\alpha)^3}$$

$$\frac{d^3}{d\alpha^3} \left(\frac{1}{2-\alpha}\right)^{\ln s p \cdot 3! \cdot \ln n} = \frac{(2-\alpha)^4}{(2-\alpha)^4}$$

$$\frac{d^{2}(\overline{z-a})}{da^{3}} = \frac{\overline{(z-a)^{3}}}{\overline{(z-a)^{4}}}$$

$$= \frac{d^{3}(\overline{z-a})}{\overline{(z-a)^{4}}} = \frac{d^{3}(\overline{z-a})}{\overline{(z-a)^{4}}} = \frac{n!}{\overline{(z-a)^{4}}}$$



$$f(\alpha) = \frac{1}{2\pi i} \oint \frac{f(t)}{t-\alpha} dt$$

$$\frac{d^{n}}{da^{n}}f(a) = \frac{1}{2\pi i} \left(\frac{2^{n}}{2^{n}} \frac{f(z)}{(z-a)} dz \right) = \int_{0}^{\infty} f(a) = \frac{r!}{2\pi i} \int_{e}^{\infty} \frac{f(z)}{(z-a)^{n+1}} dz$$

$$f'(\alpha) = \frac{1}{1271i} \int_{n}^{\infty} \frac{f(z) \cdot n!}{(z^2 - \alpha)^{n}} dz$$

$$=) f'(s) = \frac{n!}{2\pi i} \int_{e}^{s} \frac{f(t)}{(t-s)^{n+1}} dt$$



Suppose that for all z in the entire complex plane,

- (i) f(z) is analytic and
- (ii)f(z) is bounded, i.e. $|f(z)| \le M$ for some constant M.

 \Rightarrow Then f(z) must be a constant.



Fundamental Theorem of Algebra



Every polynomial equation

$$P(z) = a_0 + a_1 z + a_2 z^2 + \dots + a_n z^n = 0$$

with degree $n \geq 1$ and $a_n \neq 0$ has at least one root over \mathbb{C} .

From this it follows that P(z) = 0 has exactly n roots, due attention being paid to multiplicities of roots.





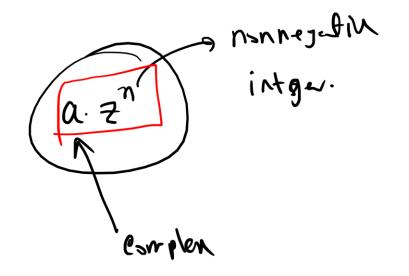


$$P(z) = 3z$$

$$\rho(z) = 5 \sqrt{=5 \cdot z^{\circ}}$$

$$P(t) = 0 \sqrt{-0.2^2}$$

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$$p(\xi) = 3 + \overline{2}^{12} \times \text{Yiring } \text{Ep}(\xi) = 3 + \overline{2} \times \text{Yiring } \text{Ep}(\xi)$$



$$1 + 2 + 2^{3} + 2^{3} + - - B = 1$$
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$$\frac{1}{2} = 1$$



Abel-Ruffini Theorem (from Galois Theory)



There is no general formula in radicals (addition, subtraction, multiplication, division, power, n^{th} root etc.) of the equation

$$P(z) = a_0 + a_1 z + a_2 z^2 + \dots + a_n z^n = 0$$



with degree $n \geq 5$ and $a_n \neq 0$.

$ax^3 + bx^2 + cx + d = 0$

$$\begin{split} x_1 &= -\frac{b}{3a} \\ &- \frac{1}{3a} \sqrt[3]{\frac{1}{2}} \left[2b^3 - 9abc + 27a^2d + \sqrt{(2b^3 - 9abc + 27a^2d)^2 - 4(b^2 - 3ac)^3} \right] \\ &- \frac{1}{3a} \sqrt[3]{\frac{1}{2}} \left[2b^3 - 9abc + 27a^2d - \sqrt{(2b^3 - 9abc + 27a^2d)^2 - 4(b^2 - 3ac)^3} \right] \\ x_2 &= -\frac{b}{3a} \\ &+ \frac{1 + i\sqrt{3}}{6a} \sqrt[3]{\frac{1}{2}} \left[2b^3 - 9abc + 27a^2d + \sqrt{(2b^3 - 9abc + 27a^2d)^2 - 4(b^2 - 3ac)^3} \right] \\ &+ \frac{1 - i\sqrt{3}}{6a} \sqrt[3]{\frac{1}{2}} \left[2b^3 - 9abc + 27a^2d - \sqrt{(2b^3 - 9abc + 27a^2d)^2 - 4(b^2 - 3ac)^3} \right] \\ x_3 &= -\frac{b}{3a} \\ &+ \frac{1 - i\sqrt{3}}{6a} \sqrt[3]{\frac{1}{2}} \left[2b^3 - 9abc + 27a^2d + \sqrt{(2b^3 - 9abc + 27a^2d)^2 - 4(b^2 - 3ac)^3} \right] \\ &+ \frac{1 + i\sqrt{3}}{6a} \sqrt[3]{\frac{1}{2}} \left[2b^3 - 9abc + 27a^2d - \sqrt{(2b^3 - 9abc + 27a^2d)^2 - 4(b^2 - 3ac)^3} \right] \\ &+ \frac{1 + i\sqrt{3}}{6a} \sqrt[3]{\frac{1}{2}} \left[2b^3 - 9abc + 27a^2d - \sqrt{(2b^3 - 9abc + 27a^2d)^2 - 4(b^2 - 3ac)^3} \right] \end{split}$$

$$A\chi + b\chi + (=0)$$

$$\chi = -b \pm \sqrt{b^2 + 4ce}$$

$$\chi = \frac{24}{24}$$

$ax^4 + bx^3 + cx^2 + dx + e = 0 \ (a \neq 0)$



$$x_1 = -\frac{b}{4a} + \frac{1}{2} \sqrt{\frac{b^2}{4a^2} - \frac{2c}{3a}} + \frac{\sqrt{2}(c^2 - 3bd + 12ac)}{3\sqrt{2}a^2 - 9bcd + 27ad^2 + 27b^2 e - 72ace)^2} + \sqrt{\frac{2}{2}c^2 - 9bcd + 27ad^2 + 27b^2 e - 72ace)^2} + \sqrt{\frac{2}{2}c^2 - 9bcd + 27ad^2 + 27b^2 e - 72ace)^2} + \sqrt{\frac{2}{2}c^2 - 9bcd + 27ad^2 + 27b^2 e - 72ace)^2} + \sqrt{\frac{2}{2}c^2 - 9bcd + 27ad^2 + 27b^2 e - 72ace)^2} + \sqrt{\frac{2}{2}c^2 - 9bcd + 27ad^2 + 27b^2 e - 72ace)^2} + \sqrt{\frac{2}{2}c^2 - 9bcd + 27ad^2 + 27b^2 e - 72ace)^2} + \sqrt{\frac{2}{2}c^2 - 9bcd + 27ad^2 + 27b^2 e - 72ace)^2} + \sqrt{\frac{2}{2}c^2 - 9bcd + 27ad^2 + 27b^2 e - 72ace)^2} + \sqrt{\frac{2}{2}c^2 - 9bcd + 27ad^2 + 27b^2 e - 72ace)^2} + \sqrt{\frac{2}{2}c^2 - 9bcd + 27ad^2 + 27b^2 e - 72ace)^2} + \sqrt{\frac{2}{2}c^2 - 9bcd + 27ad^2 + 27b^2 e - 72ace)^2} + \sqrt{\frac{2}{2}c^2 - 3bd + 12ace)} + \sqrt{\frac{2}{2}c^2 - 3bd + 12ace)}$$





Évariste Galois







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