

Riemann-sum for complex integral

Given $f(z) = e^z$ and a line made by $z_0 = 0$ to $z_1 = 2 + \frac{I\pi}{4}$

The Riemann-sum of complex integral can be expressed as follows:

$$\int_C f(z) dz = \lim_{n \rightarrow \infty} \sum_{k=0}^n f(z_k) \Delta z_k$$

Riemann-sum

```
> restart:
F := z -> exp(z):
`f(z)` = F(z);
a := 0:
b := 2 + I*Pi/4:
n := 8:
`a` = a, `b` = b, `n` = n;
dz := (b-a)/n:
z := k -> a + k*dz:
Sum(f(z[k])*Delta*z[k]) = Sum(F(z(k))*dz);

RS := sum(F(z(k))*dz, k=1..8):
`The Riemann sum is:`;
Sum(f(z[k])*Delta*z[k], k=1..8) = RS;
`The Riemann sum is:`;
Sum(f(z[k])*Delta*z[k], k=1..8) = evalf(RS);
```

$$f(z) = e^z$$

$$a = 0, \quad b = 2 + \frac{1}{4} I\pi, \quad n = 8$$

$$\sum f(z_k) \Delta z_k = \sum e^{k\left(\frac{1}{4} + \frac{1}{32} I\pi\right)} \left(\frac{1}{4} + \frac{1}{32} I\pi\right)$$

The Riemann sum is:

$$\begin{aligned} \sum_{k=1}^8 f(z_k) \Delta z_k = & e^{\frac{1}{4} + \frac{1}{32} I\pi} \left(\frac{1}{4} + \frac{1}{32} I\pi\right) + e^{\frac{1}{2} + \frac{1}{16} I\pi} \left(\frac{1}{4} + \frac{1}{32} I\pi\right) + e^{\frac{3}{4} + \frac{3}{32} I\pi} \left(\frac{1}{4} + \frac{1}{32} I\pi\right) \\ & + e^{1 + \frac{1}{8} I\pi} \left(\frac{1}{4} + \frac{1}{32} I\pi\right) + e^{\frac{5}{4} + \frac{5}{32} I\pi} \left(\frac{1}{4} + \frac{1}{32} I\pi\right) + e^{\frac{3}{2} + \frac{3}{16} I\pi} \left(\frac{1}{4} + \frac{1}{32} I\pi\right) \\ & + e^{\frac{7}{4} + \frac{7}{32} I\pi} \left(\frac{1}{4} + \frac{1}{32} I\pi\right) + e^{2 + \frac{1}{4} I\pi} \left(\frac{1}{4} + \frac{1}{32} I\pi\right) \end{aligned}$$

The Riemann sum is:

$$\sum_{k=1}^8 f(z_k) \Delta z_k = 4.493757363 + 6.125610273 I$$

Complex integral

```
> restart:
> with(plots,implicitplot):
> z0 := 0:
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x[0] := Re(z0):
y[0] := Im(z0):

z1 := 2 + I*Pi/4:
x[1] := Re(z1):
y[1] := Im(z1):

z := t-> x[0] + (x[1]-x[0])*t + I*(y[0] + (y[1]-y[0])*t):
zd := t-> diff(z(t),t):

f :=z -> exp(z):
F := t->f(z(t)):

```

```

`The line can be calculated as follows:`;
'z(t)=x[0] + (x[1]-x[0])*t + I*(y[0] + (y[1]-y[0])*t)';
`where`;
'z[0] = 0';
'x[0] = Re(z[0])', 'y[0] = Im(z[0])';
`and`;
'z[1] = 1 + I';
'x[1] = Re(z[1])', 'y[1] = Im(z[1])';

```

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`\nThus, the line parametric equation is: `;
`C:z(t)` = z(t);

```

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`\nAnd the derivative is:`;
'diff(z(t),t)' = evalc(zd(t));

```

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`\nBecause `, 'f(z) = exp(z)', ` thus `;
'f(z(t))'=F(t);
'f(t)'=evalc(F(t));

```

```

` \nTherefore:`;
'int(f(z),z=C..)'='Int(f(z(t)) * diff(z(t),t), t=0..1)';
'int(f(z),z=C..)' = Int(F(t) * zd(t), t=0..1);

```

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`Notice that the anti-derivative is: `;

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g:=t->F(t): # Keep the anti-derivative

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`g(t)` = g(t);

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`Thus: `;
'int(f(z),z=C..)' = 'g(1) - g(0)';
'int(f(z),z=C..)' = g(1) - g(0);
'int(f(z),z=C..)' = evalf(g(1)-g(0));

```

The line can be calculated as follows:

$$z(t) = x_0 + (x_1 - x_0)t + I(y_0 + (y_1 - y_0)t)$$

where

$$z_0 = 0$$

$$x_0 = \Re(z_0), y_0 = \Im(z_0)$$

and

$$z_1 = 1 + I$$

$$x_1 = \Re(z_1), y_1 = \Im(z_1)$$

Thus, the line parametric equation is:

$$C: z(t) = 2t + \frac{I\pi t}{4}$$

And the derivative is:

$$\frac{d}{dt} z(t) = 2 + \frac{I\pi}{4}$$

Because, $f(z) = e^z$, thus

$$f(z(t)) = e^{2t + \frac{I\pi t}{4}}$$

$$f(t) = e^{2t} \cos\left(\frac{\pi t}{4}\right) + I e^{2t} \sin\left(\frac{\pi t}{4}\right)$$

Therefore:

$$\int_C^{()} f(z) dz = \int_0^1 f(z(t)) \left(\frac{d}{dt} z(t) \right) dt$$

$$\int_C^{()} f(z) dz = \int_0^1 e^{2t + \frac{I\pi t}{4}} \left(2 + \frac{I\pi}{4} \right) dt$$

Notice that the anti-derivative is:

$$g(t) = e^{2t + \frac{I\pi t}{4}}$$

Thus:

$$\int_C^{()} f(z) dz = g(1) - g(0)$$

$$\int_C^{()} f(z) dz = e^{2 + \frac{I\pi}{4}} - 1$$

$$\int_C^{()} f(z) dz = 4.224851674 + 5.224851675 I$$

Check both results, how different are they?