Problem 1. Compute the fractional linear transformation determined by the correspondence:

$$(0,1,\infty) \mapsto (1,1+i,2)$$

$$f(z) = \frac{z(2-2i)-2}{z(1-i)-2}$$

Then f(0) = 1, $f(1) = \frac{2i}{1+i} = \frac{2i(1-i)}{|1+i|} = i(1-i) = i+1$, and $f(\infty) = 2$.

Problem 2. Show that the differential

$$\frac{-ydx + xdy}{x^2 + y^2}$$
, $(x, y) \neq (0, 0)$

is closed. Show that it is not independent of path on any annulus centered at 0.

First to show that the differential is closed.

Computing $\frac{\partial P}{\partial y}$ we get

$$\frac{\partial \left(\frac{-y}{x^2+y^2}\right)}{\partial y} = \frac{2y^2}{(x^2+y^2)} + \frac{-1}{x^2+y^2} = \frac{-x^2+y^2}{(x^2+y^2)^2}$$

Computing $\frac{\partial Q}{\partial x}$

$$\frac{\partial \left(\frac{x}{x^2+y^2}\right)}{\partial x} = \frac{-2x^2}{(x^2+y^2)^2} + \frac{1}{x^2+y^2} = \frac{-x^2+y^2}{(x^2+y^2)^2}$$

As $\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}$ we have that the differential is closed. Now to show that it is not independent of path on any annulus centered at 0.

Let r > 0

$$\oint_{|z|=r} \frac{-ydx + xdy}{x^2 + y^2}$$

Using the parametrization $\gamma(t) = (r \cos t, r \sin t)$ for $t \in [0, 2\pi)$

$$\oint_{|z|=r} \frac{-ydx + xdy}{x^2 + y^2} = \int_0^{2\pi} \frac{-r\sin t \cdot -r\sin t + r\cos t \cdot rc\cos t}{r^2\cos^2 t + r^2\sin^2 t} dt$$
$$= \int_0^{2\pi} dt$$
$$= 2\pi$$

Therefore as this is a closed curve it is not independent of path.

Problem 3. Show that a complex valued function h(z) on a simply connected domain is harmonic if and only if $h(z) = f(z) + \overline{g(z)}$, where f(z), g(z) are analytic on D.

Proof. Assume that h(z) is harmonic on a simply connected domain D. Then we have h(z) = u(z) + iv(z) where u(z), v(z) are both harmonic on D as well. Then for u(z) as this is a simply connected domain there exists a harmonic conjugate $\mu(z)$. Likewise for v(z) there exists a harmonic conjugate $\phi(z)$. From this we get the two analytic equations $a(z) = u(z) + i\mu(z)$ and $b(z) = v(z) + i\phi(z)$. Solving for u(z) and v(z) we get $u(z) = \frac{a(z) + \overline{a(z)}}{2}$ and $v(z) = \frac{b(z) + \overline{b(z)}}{2}$. Then we have

$$h(z) = u(z) + v(z)$$

$$= \frac{a(z) + \overline{a(z)}}{2} + i\frac{b(z) + \overline{b(z)}}{2}$$

$$= \frac{a(z) + ib(z)}{2} + \frac{\overline{a(z) - ib(z)}}{2}$$

Letting $f(z) = \frac{a(z) + ib(z)}{2}$ and $\overline{g(z)} = \frac{\overline{a(z) - ib(z)}}{2}$. Both f, g are analytic as a, b are and the sum of two differentiable functions is differentiable with their derivatives still being continuous as well. This completes the forward direction.

For the backwards direction assume that h(z) is a complex valued function on the simply connected domain D and f(z), g(z) are analytic on D. With $h(z) = f(z) + \overline{g(z)}$

Then we have h = u + iv with u = Re f + Re q and v = Im f - Im q. Then as

$$\frac{\partial^2 \operatorname{Re} f + \operatorname{Re} g}{\partial x^2} = \frac{\partial}{\partial x} \frac{\partial \operatorname{Im} f + \operatorname{Im} g}{\partial y} = \frac{\partial}{\partial y} \frac{\partial \operatorname{Im} f + \operatorname{Im} g}{\partial x} = \frac{\partial^2 \operatorname{Re} f + \operatorname{Re} g}{\partial y^2}$$

Which shows that u is harmonic.

Similarly with v.

$$\frac{\partial^2 \mathrm{Im} f - \mathrm{Im} g}{\partial x^2} = \frac{\partial}{\partial x} \frac{\partial \mathrm{Re} f - \mathrm{Re} g}{\partial y} = \frac{\partial}{\partial y} \frac{\partial \mathrm{Re} f - \mathrm{Re} g}{\partial x} = \frac{\partial \mathrm{Im} f - \mathrm{Im} g}{\partial y^2}$$

Hence v is harmonic as well which implies that h = u + iv is harmonic.

Problem 4. If $z_0 \in D$ and D_0 is a disk centered at z_0 with area A and contained in D, then $f(z_0) = \frac{1}{A} \int \int_{D_0} f(z) dx dy$.

Proof. Let D_0 have radius ρ . Then

$$\frac{1}{A} \int_0^\rho \int_0^{2\pi} f(z_0 + re^{i\theta}) d\theta dr$$

As f(z) has the mean value property with respect to circles we get.

$$\frac{1}{A} \int_0^{\rho} \int_0^{2\pi} f(z_0 + re^{i\theta}) r d\theta dr = \frac{2\pi}{A} f(z_0) \int_0^{\rho} r dr = \frac{\pi \rho^2}{A} f(z_0) = f(z_0)$$

The last equality was satisfied due to $A = \rho^2 \pi$.