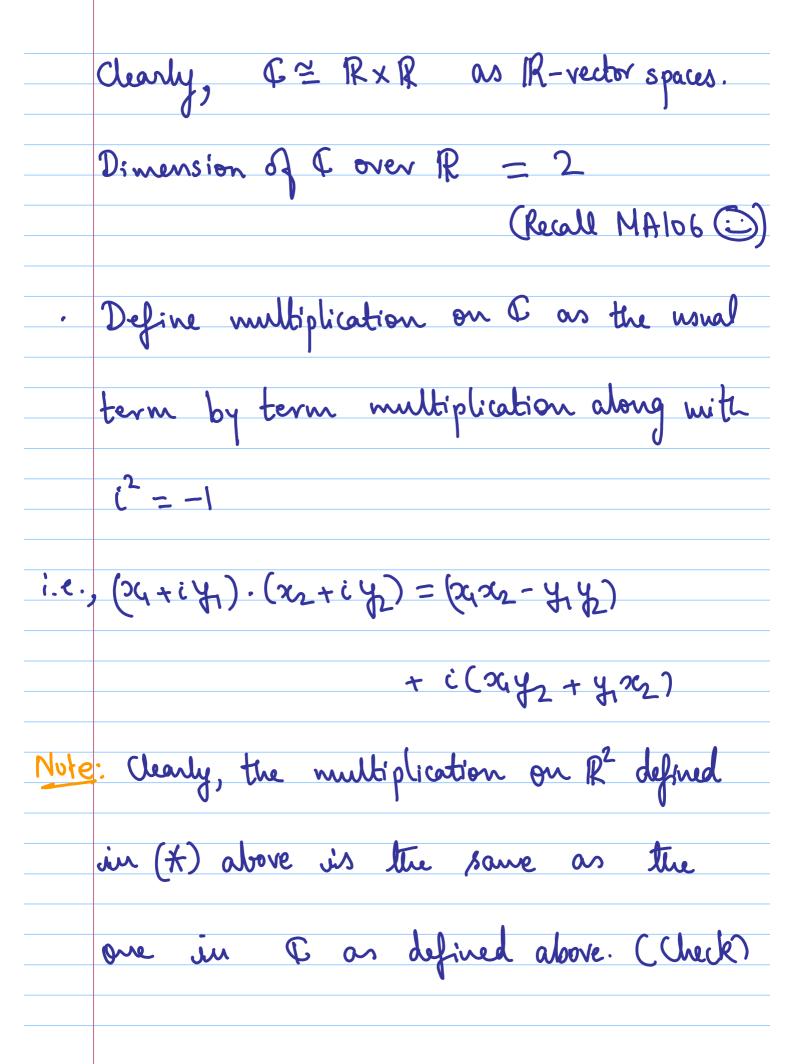
MA 205
Complex Analysis
Notes by Preeti Raman
(Course ends with mid-sem break)

	Introduction
	R = set of real numbers
	(Your old friend from MA105- Calculus
	Recall: R (+, •)
	addition multiplication
Ques	tion: Can we extend these operations to
	RXR, RXRXR,?
Ansı	ver: + : Can earily be extended,
	in fact, these one vector spaces over R
	(remember MA106).
	· : One way is to use the dot products
	$(x_1, \dots, x_n) \cdot (y_1, \dots, y_n) = \frac{1}{2} x_i y_i$
	ź.y
	Here 5c. y could be 0 even if \$\fix\ \pm\ \frac{7}{y}\ \pm\ (why!)

We would like a multiplication such that 52. y +0 if 2 +0 &y +0 asin Foct Such au "abelian multiplication" Can only be defined on R² & that is as follows: $(*) (24, y_1) \cdot (22, y_2) = (2422 - y_1 y_2, 24y_2 + y_1 y_2)$ $\overline{\Xi} \cdot \overline{\Xi}_2$ $for \qquad 24, 26, y_1, y_2 \in \mathbb{R}$ 至、至二至。至 ② Z,·Z, =0 ⇒ Z,=0 or Z,=0 (3) $(0,1)\cdot(0,1) = (4,0)$ i.e., -1 is a square with this

The above formula is derived as follows: Let i = au "imaginary number" such that i2 = -1. Then i & R (why?) let Q = R+iR = x+iy / x,y eR} Check: a is a vector space over R with addition and scalar multiplication defined as: (x4+ig) + (xx+ig) = x4+xx+i(y+y) c. (24+iy) = (24+icy for 24, y, 26, y, c ∈ R.



Note what we have done above is to

"adjoin" a root of the polynomial

X2+1 which is irreducible over R

Curry is it irreducible!) to R.

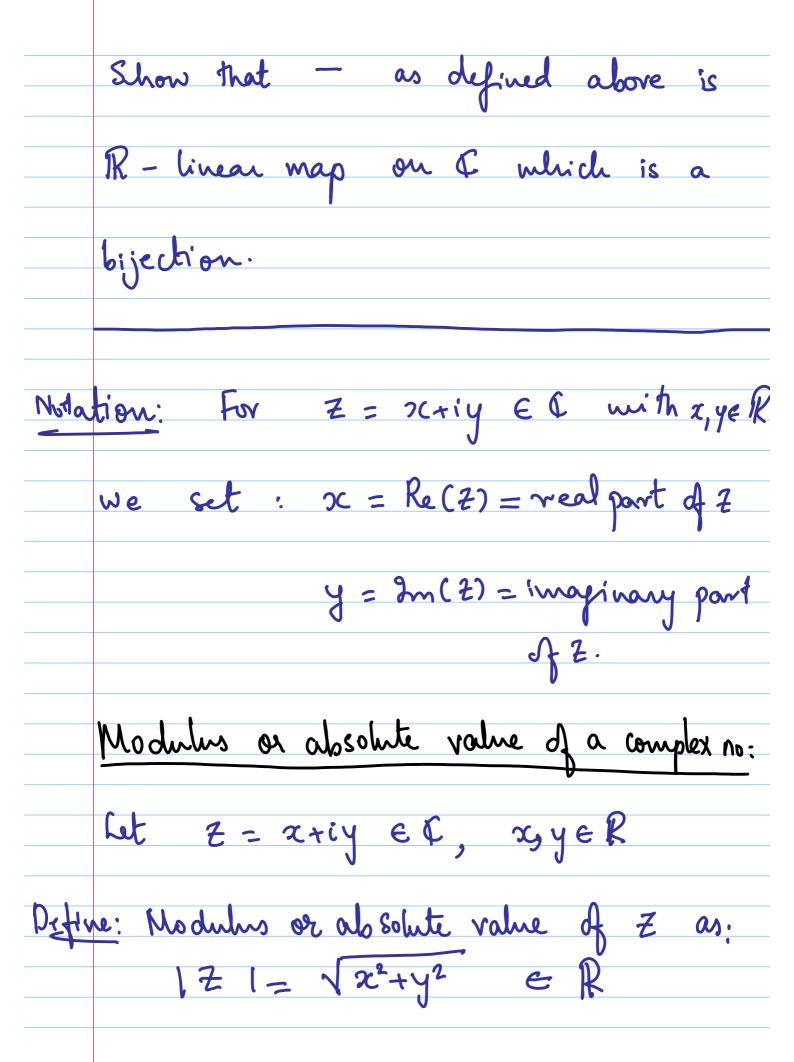
Exercises:

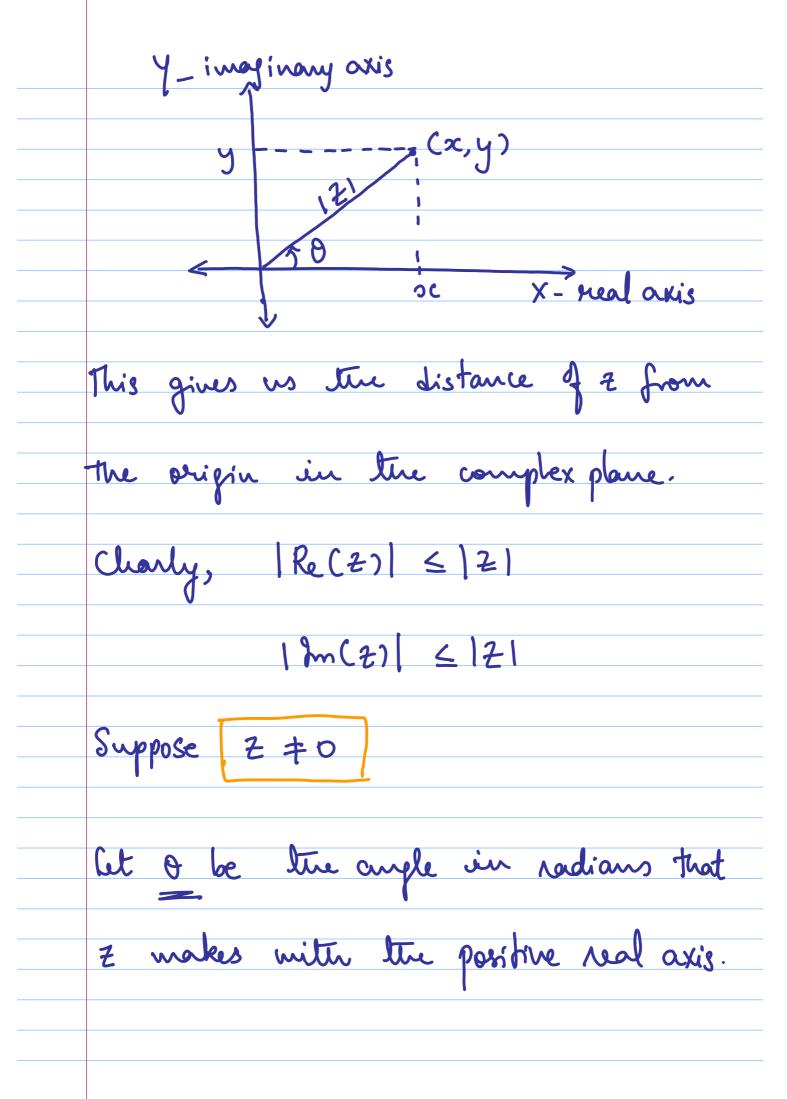
1) Show that if Z=x+iy EC, x, yE/R

then @ Z, · Z2 = Z2. Z,

- (b) Z1 (Z2 Z3) = (Z1 Z2) Z3
- 2 Define the complex conjugation map:
 - -: C -> C defined as

octiy = x-iy: xy & R.

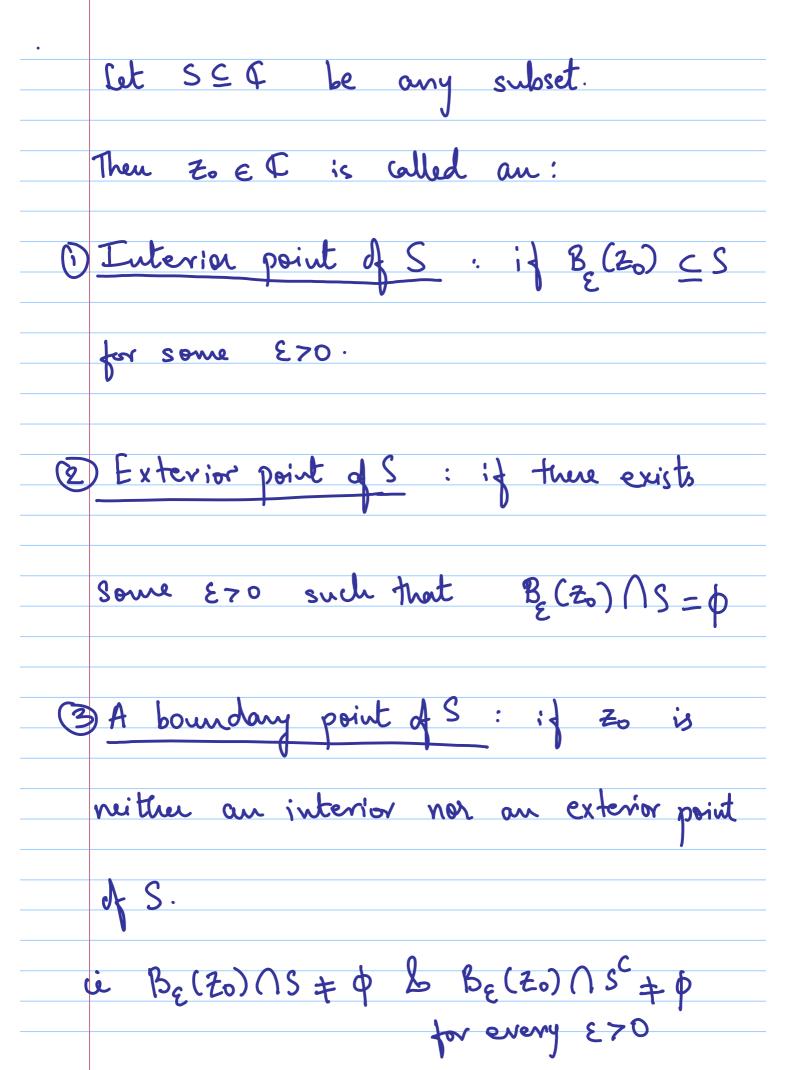




Then oc= r coso : where ~= 121 (polar coordinates!) y = r sino Note: O can have infinitely many values that differ by 2 Tn, where n is an intéger. Definition: Each such value of 8 is called au argument (or general argument) of Z and this set is denoted by Org (Z). · In the interval -T<04T there is a unique such value

O which is called the principal value of arg(2) and is denoted by Avg (2). i.e., avg(z) = Arg(z) + 2Tn : n=0, ±1, ±2... Note (1) when Z is a regative real number. Arg (2)= T and not -T! Note (2) avg (2) is a multivalued function of 2. Arg (Z) is a single valued function of Z. Point to ponder: After we define the notion of a continuous function, come back

here and check the continuity of Arg (2). Regions/Domains in the Complex plane: Here me disurs analognes in C of the open/closed internals and sets in R. For $\varepsilon>0$ & $\neq_{o}\in\mathbb{C}$, an ε -neighborhord B_E C₂ 0) = { ₹ € ¢ | 12 - 20 | ∠ E }



We denote by Int (S) = set of interior points of S fxt (s) = set of exterior points of S 2 (s) = set of boundary points of S clearly, Q = Int (5) U Ext (5) U Z(5) (chuk!) Further, the intersection of any two of the above 3 sets is empty. (check) Examples: 5,= { Z & C | 121<13 (C.w.)52= { 7 6 6 | 1715 13 Find their interior, exterior & boundary.

Int (S1) = Int (S2) = S1

Ext(S1) = Ext(S2) = { Z e [121213

2(S1) = 2(S2) = {zec|121=13

Definition: Open set: if S= Int(S)

closed set : complement of an open set

closure of S: smallest closed set

containing S.

Exercises: (1) Show that S is open if and

only if 5005= p.

(2) closure of S = Int (S) U 2 (S).

Examples: (1) B_E (Z₀) is open for every £70.

② {Z € € | 1Z1 >> E} is a closed set

for every E70.

- 3 { z ∈ C | 1Z1=1} is a closed set.
- (4) Punctured disc = { ZEC OCIZI < E}

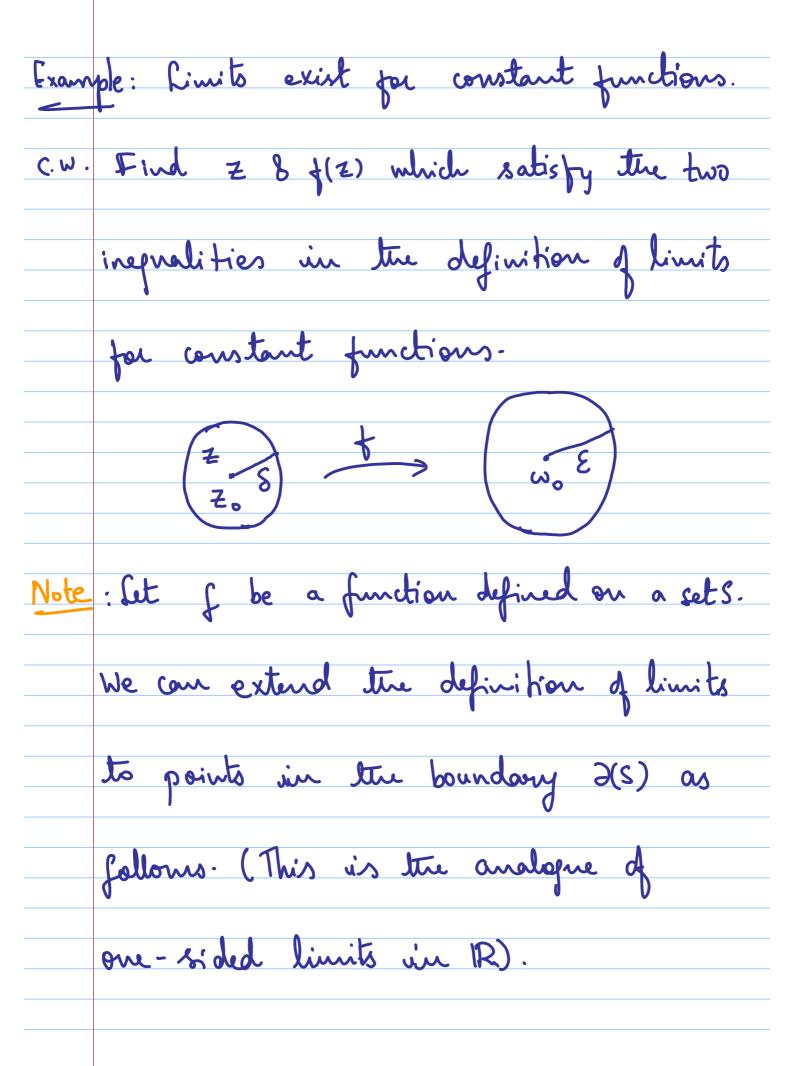
is neither open nor closed.

(5) $\mathcal{L} = \begin{cases} x + iy \in \mathbb{C} \mid \alpha, y \in \mathbb{R} \text{ and} \\ \frac{x^2}{4} + \frac{y^2}{9} < 1 \end{cases}$

is open

Definition: Connected set: Every Z, Z ES can be joined by a continuous map 4: [0,1] → C such that 4([0,1]) ⊆ S & 8(0) = Z, , 8(1) = Z. Example: 1) BE(20) is connected 3) Is the unit square in the complex plane converted? Definition: Domain: Au open & convected set is called a domain. Example: Be (Zo) is a domain.

Limits let f be a function defined on B_E(20) \ [Z0]. We say limit of f(Z) as Z approaches Zo is a complex number wo & write $\lim_{z\to z_0} f(z) = w_0$ if for every E>0 there exists a S>0 1 f(Z)-wo/< & whenever 0</Z-Zo/<S. · Compare this with the definition of lim form in the set of real numbers R.



Let Zo € 2(S). Then given €70

there exists 870 such that

 $|f(z)-w_0| \le whenever 0 < |z-z_0| < 8$ and $z \in SU \ni (S)$.

Examples: 1) Let S= open disc = {Z & C | 1Z|<1}

b durse $1 \in \mathcal{L}(S)$. Let f(z) = iz/2.

Show that $\lim_{z \to 1} f(z) = \frac{i}{2} \int_{z}^{s} \frac{s}{2} z$

note that if 12121 then,

$$|f(z)-i|=|iz-i|=|z-i|$$

1.e, | f(Z)-i| < E whenever 0< |Z-11<2E

Again, if ZESUO(S) then 17161.

2 Let
$$f(z) = \frac{z}{\overline{z}}$$

Show that lim f(z) does not exist. Z>0

92 this limit exists, we could approach

it from any direction, say the x-axis:

$$f(z) = f(a+io) = 2c = 1$$

If we approach from the y-axis:

Then
$$f(z) = f(0+iy) = f(iy) = iy$$
iy

Limit lang:

It is easy to show that the usual

luit lans hald:

1) line f (Z) if it exists is unique-Z-770 Suppose a E C b limf(t) b limg(t)

Z-720

Z-720

exist. Then

- 2 lim $(f(z) + g(z)) = \lim_{z \to z_0} f(z) + \lim_{z \to z_0} g(z)$ $z \to z_0$
- 3) lim $a \cdot f(z) = a \cdot \lim_{z \to z_0} f(z)$ $z \to z_0$
 - (4) lim f(E). g(Z) = lim f(Z). lim g(Z) Z->Zo Z->Zo

H.W. Check the proofs of the above limit

Continuity Let N ⊆ C be a subset. Definition: A function $f: \mathbb{Z} \longrightarrow \mathbb{C}$ is continuous at zoell if lim f(2) = f(20). 2->20 The function of is continuous on a domain if it is continuous at every point in the domain. Reading Assignment: Check the sum, product 2 composition rules hold for continuous functions-

D:ffe	rentiation and ten Carchy-Riem
equat	ions
Recall	from calculus on R that to
define	dérivatives me consider open
interv	als. Similarly, in complex analysis
we o	define derivatives ou domains
- ie	, open & connected subsets of C.

Definition: Let NC C be a domain. A function f: 12 - C is complex différentiable at Zo e I if $f'(z_0) = \lim_{z \to z_0} f(z_0)$ exists. Then f is said to be differentiable at to and f'(70) is called the derivative of f at Zo. Chuk: The sum, product and chain rule hold for differentiable functions at a point Zo.

Connections with real valued functions: let NCC and f: N - C be a function. We write $f(x+iy) = u(x,y) + i v(x,y) : x,y \in \mathbb{R}.$ Thus a complex valued function $f: \mathbb{R} \longrightarrow \mathbb{C}$ gives ruise to two real valued functions u: R2 -> R v: R2 -- R

Example:
$$f(t) = t^2$$

9f $t = x + iy$: $x, y \in R$, then

$$f(x+iy) = x^2 - y^2 + i 2xy$$

Hence
$$u(x,y) = x^2 - y^2$$

Suppose
$$f(z) = u(x,y) + iv(x,y)$$
. Then,

lim
$$u(x,y) = u_0$$
 b lim $v(x,y) = v_0$.
 $(x,y) \rightarrow (x_0,y_0)$ $(x_1y) \rightarrow (x_0,y_0)$

Note The limit laws follow directly from the above theorem and the limit laws for real-valued functions of two real variables. · Similarly, a function f(x+iy)=u(x,y)+iv(x,y) is continuous at Zo=20+igo if and only if ub v are continuous at (xo, yo).

The above interpretation leads to useful applications. For instance: Supp f is continuous in a region RCC, that is both closed and bounded - Counded simply means that RCBE(Zo) for some ZoEt & E70). Let $f(z) = u(x,y) + i v(x,y) : x, y \in \mathbb{R}$, Then u & vo are also continuous functions on R by our abone discussion.

 $\Rightarrow \sqrt{u(x,y)^2 + v(x,y)^2}$ is continuous on R and reaches its maximum in that Jugion (by Heine-Borel theorem). => f is bounded on R and If (2) attains a maximum value in R. i.e., 3 M70, MER such that 1/(2) < M + ZER & equality holds for atleast one such Z.

Definition: We say f is holomorphic in a

domain $N \subseteq C$ if f is differentiable

at each point of I.

Exercises: Chuk for differentiability &

holo morphicity:

0 f(z) = a: i.e., f is a constant function.

(3) f(z)= z" : ne 2

(4) f(Z) = Re(Z)

 $(5) \quad f(z) = |z|$

(6)
$$f(2) = |2|^2$$

$$(7) \qquad \int (2) = \overline{2}$$

$$= 0 : if Z = 0$$

Candry - Riemann equations:

Let
$$f(z) = f(x+iy) = u(x,y) + iv(x,y)$$

be différentiable at a point Zo=20tiy,

26, yo E.P. Then the 1st order partial

derivatives of u &v satisfy a pair of

equations called the CR equations as

seen below.

As f is differentiable at z_0 , we have $f'(z_0) = \lim_{Z \to Z_0} f(z_0) = \lim_{Z \to Z_0} f(z_0$

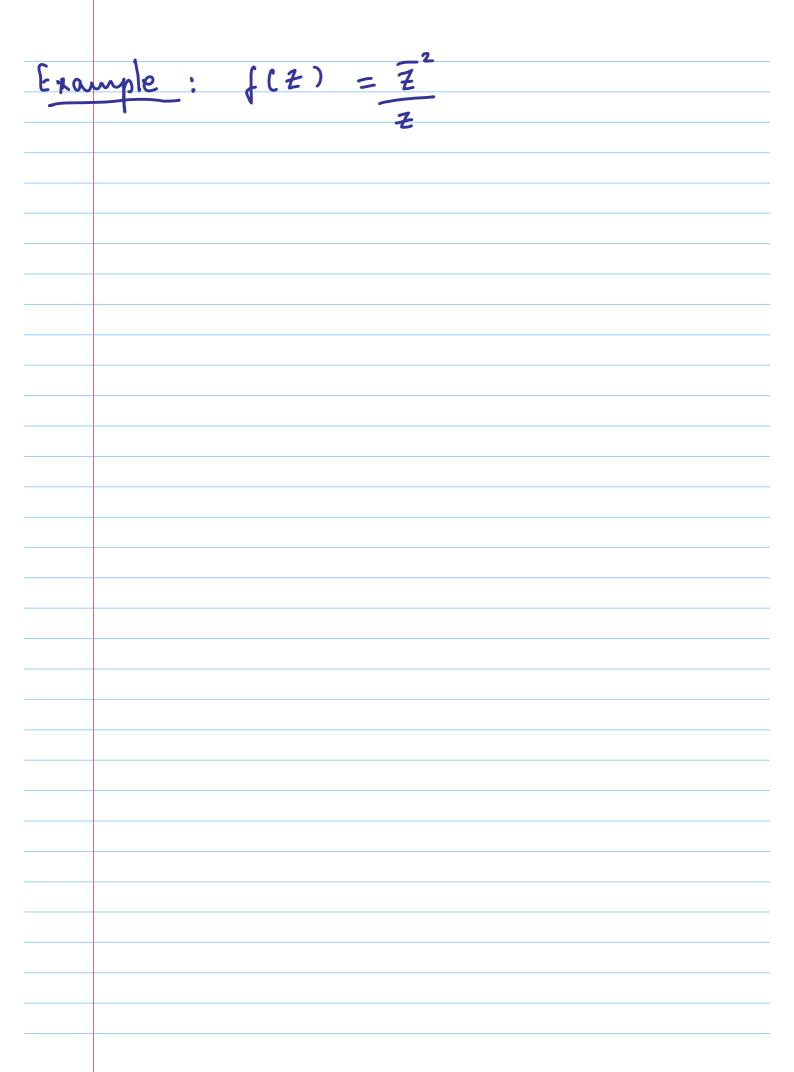
Now, as Z -> Zo in the x-direction, me get: $f'(Z_0) = \lim_{h \to 0} u(x_0+h, y_0) - u(x_0, y_0)$ + i lim v(26th, yo) - v(26, yo) (2,0x) V_(6,4+0x) V wil i + (6,0x) u - (6,4+0x) u wil = h-0 l (mph) = Un (26,40) + (1/2 (26,40) Similarly in the y-direction we get: f'(to) = vy(no, yo) - ily (no, yo).

Thus differentiability of f = u+iv at To = 26 + iy implies that Ux, Uy, Vx, Vy exist at (xo, yo) & they satisfy: Uz = V_y & Uy = $-V_z$ at (x_0, y_0) -Further, f(Zo) = Ux + i Vx at (xo, yo)-There are the CR equations. Note: 97 tru CR epuations one not satisfied at a point then f is not differentiable at that point.

Example (1)
$$f(z) = |z|^2 = x^2 + y^2$$

Here
$$u(x,y) = x^2 + y^2$$
, $v(x,y) = 0$

$$= \lim_{z \to 0} \frac{|z|^2}{z}$$



· Conversly, we can prone if u: IL -> R & v: IL -> R are a pair of real valued functions on the domain I such that: Ux, Uy, Vx, Vy exist in a neighborhood of to, are continuous at to and satisfy the CR equations then f(z) = u(x,y) + i v(x,y) is complex differentiable at Zo. Note: We shall not prone this converse in

Exercise: Show that the CR-equations

take the form:

Ur = 1 Vo & Vr = -1 Up : 20

in polar coordinates.

Example: Let $u(x,y) = x^2 + y^2 + 2v(x,y) = 0$.

Then $f(z) = u(x,y) + iv(x,y) = |z|^2$.

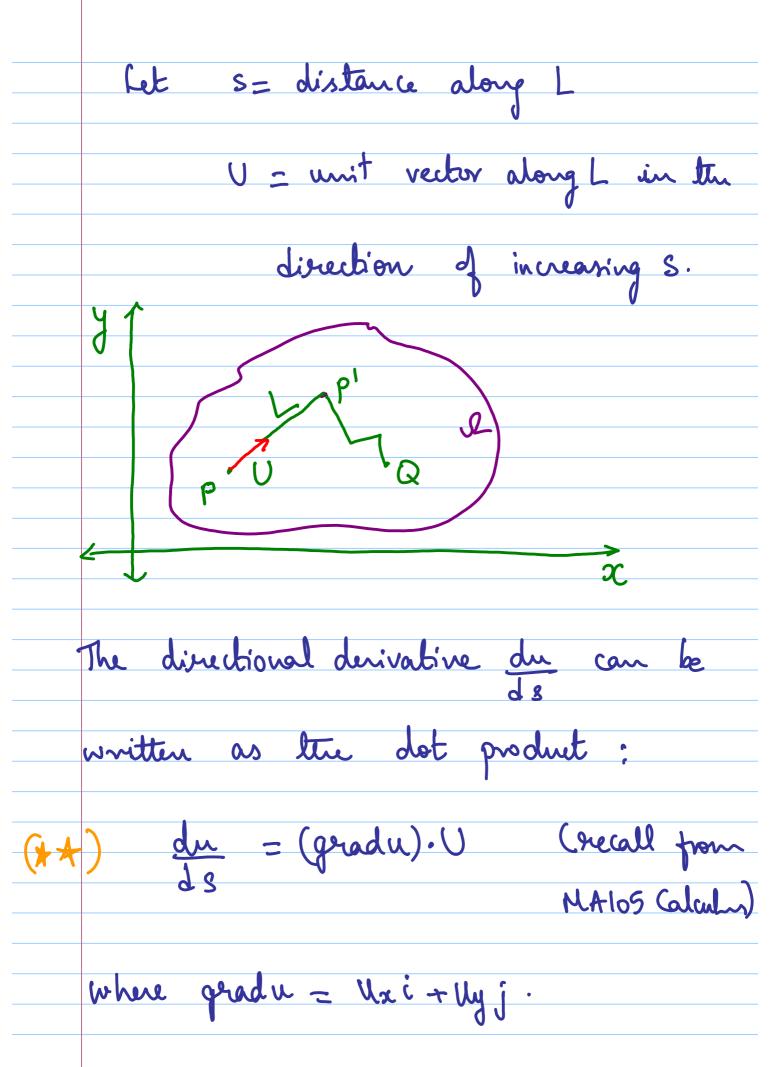
By the above discussion, of is differentiable

at Z=0. In fact, f'(0)=0+i0=0.

But as seen earlier this function count

have a derivative at any non-zero point as the CR equations are not satisfied there.

Theorem: If f'(2) = 0 everywhere in a donain I then f(2) must be a constant function in I. Proof: Let f(z) = u(x,y) + iv(x,y)As f'(2)=0 on Il, me have Ux + i Vn = 0 = Vy - illy (why?) $\Rightarrow Ux = Uy = Vx = Vy = 0 \quad \text{on} \ \mathcal{D}$ Let P, P' E D be points connected by a line segment L lying entirely in S.



As ux buy are o on IL, gradu is the zero vector at all points on L. ⇒ By (***) du = 0 along L a u is constant on L. Since I is connected, any other point Q & IL an be joined to P by a polygonal path made up of finitely many such live segments lying in I b joined end to end. Hence u(P) = u(Q), for every QESL. \Rightarrow u(n,y) = a, for a fixed a \in C \forall x \neq iy \in \mathbb{Z} .

Similarly, V(x,y) = b, for a fixed $b \in C$ $\forall x \neq iy \in \mathcal{L}$.

=> f(x+iy) = a+ib in SL.

Example: Suppose {(Z) = u(x,y) + iv(x,y)

& its conjugate $\overline{f(Z)} = u(x,y) - i v(x,y)$

are both holomorphic in a domain. ?-

Show that: of must be constant

in IL.

solution:

CR equations for f(2) => Ux=Vy, Uy=-Vx

CR equations for $f(z) \Rightarrow U_x = -V_y$, $U_y = V_x$

=> Ux =0 on Il & Vx =0 on Il.

Then f'(z) = Ux + iVx = 0 + i0 = 0.

Hence by the earlier theorem,

f(Z) is constant in I.

Harmonic functions: Let IL C R² be a domain. Definition: A real valued function u: IL -> PR is called harmonic if it has continuous partial derivatives of 1st b 2nd order & it satisfies Caplace's differential equation: Usex + Uyy = 0 on D. Recall that the Laplacian is the divergence of the gradient: $\nabla^2 = \nabla \cdot \dot{\nabla} = \nabla \cdot (U_x, U_y) = U_{xx} + U_{yy}$ This is zero if u is harmonic.

Theorem: If f = u+iv is holomorphic on I then both u & v are harmonic Proof: CR equations => ux=vy b uy=-va Hence Uzz + Uzy = Vyz -Vzzy. Fact The continuity of the partial derivatives of ubv ensures that vyx= vouy & Uyz= Uzy. => Uxx + Uyy = 0 Similarly, Vxx + Vyy = 0 That is, u & v are harmonic on I.

Example:
$$f(z) = \frac{i}{z^2}$$

$$=\frac{\dot{c}}{z^2}\cdot\frac{\tilde{z}^2}{\tilde{z}^2}$$

$$= \frac{2xy + i(x^2 - y^2)}{(x^2 + y^2)^2}$$

Both
$$u = 2xy$$
 & $v = (x^2 + y^2)^2$

are harmonic throughout any domain

in the xy-plane that does not

contain (0,0). (Check)

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Remarks. 1) v is a harmonic conjugate of u implies u is a harmonic conjugate of -V. 2) Show that any two harmonic conjugates of u differ by a constant function. (3) Show that if v is a harmonic conjugate of u & u is a harmonic conjugate of v then u & v are constant functions.

Ques	tion:	Does	every	harmon	ic function
	u on	SL (onjugat	2	
Anne	er : 9.	the	dome	in SL	is "god"
					disc).
					disc).