

Homework 2

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Exercise 1

To prove that $f(z) = e^{\bar{z}}$ is not differentiable anywhere, we can show that the partial derivatives for Cauchy-Reimann to hold are not equal. We can start by expanding out the function as follows

$$\begin{aligned}e^{\bar{z}} &= e^x * e^{-iy} \\&= e^x(\cos(y) + i\sin(-y)) \\&= e^x(\cos(y) - i\sin(y)) \\&= e^x\cos(y) - e^x i\sin(y)\end{aligned}$$

From here, we can get the following equations

$$\begin{aligned}u &= e^x\cos(y) \\v &= -e^x\sin(y)\end{aligned}$$

We can then use u and v for the partial derivatives as follows

$$\begin{aligned}\frac{\partial u}{\partial x} &= e^x\cos(y) \\\frac{\partial v}{\partial y} &= -e^x\sin(y)\end{aligned}$$

Thus, we see that the partial derivatives are not equal and thus the function is not analytical anywhere

Exercise 2

The definition for the principal log is as follows

$$\text{Log}(z) = \ln(|z|) + i\arg(z)$$

Thus, we can use both i^3 and i to see if the results differ. First, we can start with $\text{Log}(i^3)$ as follows.

$$\begin{aligned}\text{Log}(i^3) &= \ln(|i^3|) + i\arg(i^3) \\&= \ln(i) - \frac{3i\pi}{2}\end{aligned}$$

We can now try with $3\text{Log}(i)$ as follows

$$\begin{aligned}3\text{Log}(i) &= 3(\ln(|i|) + i\arg(i)) \\&= 3\ln(i) + \frac{3i\pi}{2}\end{aligned}$$

Therefore, we can see that

$$3\ln(i) + \frac{3i\pi}{2} \neq \ln(i) - \frac{3i\pi}{2}$$

and therefore we cannot factor out the exponent as with regular log functions for non-complex functions.

Exercise 3

a)

To begin, we want to prove $\sin(z) = \sin(x+iy) = \sin(x)\cosh(y) + i\cos(x)\sinh(y)$ and to do this we can use the following identities

$$\begin{aligned} \sin(z) &= \frac{1}{2i}(e^{iz} - e^{-iz}) \\ \sinh(y) &= \frac{1}{2}(e^y - e^{-y}) \\ \cosh(y) &= \frac{1}{2}(e^y + e^{-y}) \\ e^{ix} &= \cos(x) + i\sin(x) \end{aligned} \tag{1}$$

We can expand out $\sin(z)$ using (1) and then expand out z as $z = x + iy$ to get the following equation

$$\frac{1}{2i}(e^{i(x+iy)} - e^{-i(x+iy)})$$

From here, we can begin to factor and combine like terms as follows

$$\begin{aligned} &\frac{1}{2i}(e^{ix}e^{-y} - e^{-ix}e^y) \\ &\frac{1}{2i}([\cos(x) + i\sin(x)]e^{-y} - [\cos(x) - i\sin(x)]e^y) \\ &(\frac{e^{-y} - e^y}{2i})\cos(x) + i\sin(x)(\frac{e^y + e^{-y}}{2}) \\ &\sin(x)\cosh(y) + i\cos(x)\sinh(y) \end{aligned}$$

b)

We now want to prove that $|\sin(z)|^2 = \sin^2(x) + \sinh^2(y)$. To begin, we can expand out $\sin(z)$ using the previously found identity

$$\begin{aligned} |\sin(z)|^2 &= |\sin(x)\cosh(y) + i\cos(x)\sinh(y)|^2 \\ &= |\sin(x)\cosh(y)|^2 + |\cos(x)\sinh(y)|^2 \\ &= \sin^2(x)\cosh^2(y) + \cos^2(x)\sinh^2(y) \\ &= \sin^2(x)\cosh^2(y) + \cos^2(x)(\cosh^2(y) - 1) \\ &= \cosh^2(y) - (1 - \sin^2(x)) \\ &= (\sinh^2(y) + 1) - (1 - \sin^2(x)) \\ &= \sin^2(x) + \sinh^2(y) \end{aligned}$$

c)

If we want to find the zeroes of the complex function $\sin(z)$ which is in the form of $\sin(z) = \frac{1}{2i}(e^{iz} - e^{-iz})$, we want to show that $\sin(z) = 0$. This is only possible when $e^{iz} - e^{-iz} = 0$ and thus we need to see where $e^{iz} = e^{-iz}$ and thus $e^{2iz} = 1$. For this to be the case, we must have the following constraints $z = n\pi, n \in \mathbb{Z}$

Exercise 4

a)

To find that $\sin(\bar{z})$ is not analytic anywhere, we can use the identity found in exercise 3 as follows

$$\begin{aligned} \sin(\bar{z}) &= \sin(x)\cosh(y) - i\cos(x)\sinh(y) \\ u &= \sin(x)\cosh(y) \\ v &= -\cos(x)\sinh(y) \end{aligned}$$

We can then use Cauchy-Reimann as follows

$$\begin{aligned} \frac{\partial u}{\partial x} &= \cos(x)\cosh(y) \\ \frac{\partial v}{\partial y} &= -\cos(x)\cosh(y) \end{aligned}$$

We can therefore see that the two partial derivatives are not equal and therefore Cauchy-Reimann does not hold

b)

A similar identity for $\cos(z)$ exists $\cos(z) = \cos(x)\cosh(y) - i\sin(x)\sinh(y)$ which we can use to find the conjugate and take partial derivatives for

$$\cos(\bar{z}) = \cos(x)\cosh(y) + i\sin(x)\sinh(y)$$

$$u = \cos(x)\cosh(y)$$

$$v = \sin(x)\sinh(y)$$

Taking the partials yields the following results

$$\frac{\partial u}{\partial x} = -\sin(x)\cosh(y)$$

$$\frac{\partial v}{\partial y} = \sin(x)\cosh(y)$$

And thus the partials are once again not equal therefore $\cos(\bar{z})$ is not analytical anywhere

Exercise 5

We are told to use the following definitions

$$(15) \quad |\sin z|^2 = \sin^2 x + \sinh^2 y,$$

$$(16) \quad |\cos z|^2 = \cos^2 x + \sinh^2 y.$$

to show that $|\sin(z)| \geq |\sin(x)|$ and $|\cos(z)| \geq |\cos(x)|$

a)

We can use (15) to show that $|\sin(z)|^2$ must be greater than or equal to $|\sin(x)|^2$ by using modulus properties. Using modulus properties, we can rewrite both functions as follows

$$|\sin(z)|^2 = \operatorname{Re}(\sin(z))^2 + \operatorname{Im}(\sin(z))^2$$

$$|\sin(x)|^2 = \operatorname{Re}(\sin(x))^2 + \operatorname{Im}(\sin(x))^2$$

Using identity 15 and the fact that there is no imaginary part of $\sin(x)$, we can rewrite as follows

$$|\sin(z)|^2 = \sin^2(x) + \sinh^2(y)$$

$$|\sin(x)|^2 = \sin^2(x)$$

Because we know that $\sinh^2(y) \geq 0$, we can therefore state that $|\sin(z)|^2 \geq |\sin(x)|^2$ and therefore $|\sin(z)| \geq |\sin(x)|$

b)

We can now begin to prove $|\cos(z)| \geq |\cos(x)|$ using similar logic as follows.

$$\begin{aligned} |\cos(z)|^2 &= \cos^2(x) + \sinh^2(y) \\ |\cos(x)|^2 &= \cos^2(x) \end{aligned}$$

We can apply the same logic as before that $\cosh^2(y) \geq 0$ because the function is squared and therefore it follows that $|\cos(z)|^2 \geq |\cos(x)|^2$ thus $|\cos(z)| \geq |\cos(x)|$

Exercise 6

a)

Given: $|\sinh(y)| \leq |\sin(z)| \leq |\cosh(y)|$ Proof:

We are given that $|\sin(z)|^2 = \sin^2(x) + \sinh^2(y)$ and similar to the last proof we can see that because $|\sin(z)|^2$ includes $\sinh^2(y)$, it must be greater than or equal to $\sinh^2(y)$ because $\sin^2(x)$ is positive everywhere. We now must use the modulus definition as follows

$$\begin{aligned} |\sin(z)|^2 &= \sin^2(x) + \sinh^2(y) \\ &= \sin^2(x) + \cosh^2(y) - 1 \\ &= \cosh^2(y) - (1 - \sin^2(x)) \\ &= \cosh^2(y) - \cos^2(x) \end{aligned}$$

We know that $\cos^2(x) \geq 0$ and therefore we know that $\cosh^2(y)$ must be greater than $|\sin(z)|^2$ for this inequality to hold. Therefore, we can combine all three parts to get

$$|\sinh(y)| \leq |\sin(z)|^2 \leq \cosh(y)$$

b)

Given: $|\sinh(y)| \leq |\cos(z)| \leq |\cosh(y)|$ Proof:

We are given that $|\cos(z)|^2 = \cos^2(x) + \sinh^2(y)$ and therefore we can once again see that $|\cos(z)|^2$ will be larger as $|\cos(z)|^2 \geq \sinh^2(y)$. We can also show that $\cosh(y)$ as follows

$$\begin{aligned} |\cos(z)|^2 &= \cos^2(x) + \sinh^2(y) \\ &= \cos^2(x) + \cosh^2(y) - 1 \\ &= \cosh^2(y) - (1 - \cos^2(x)) \\ &= \cosh^2(y) - \sin^2(x) \end{aligned}$$

We once again see that for this inequality to hold, $\cosh^2(y)$ must be larger since $\sin^2(x) \geq 0$. Therefore, we get

$$|\sinh(y)| \leq |\cos(z)| \leq |\cosh(y)|$$

Exercise 7

a)

Identity: $-i\sinh(iz) = \sin(z)$

Proof:

$$\begin{aligned} -i\sinh(z) &= \frac{-i}{2}(e^{iz} - e^{-iz}) \\ &= \frac{-i}{2}([\cos(z) + i\sin(z)] - [\cos(z) - i\sin(z)]) \\ &= \frac{-i}{2}(2i\sin(z)) \\ &= \sin(z) \end{aligned}$$

b)

Identity: $-i\sin(iz) = \sinh(z)$

Proof:

$$\begin{aligned} -i\sin(iz) &= \frac{i}{2i}(e^{i^2z} - e^{-i^2z}) \\ &= \frac{-1}{2}(e^{-z} - e^z) \\ &= \frac{1}{2}(e^z - e^{-z}) \\ &= \sinh(z) \end{aligned}$$

c)

Identity: $\cos(iz) = \cosh(z)$

Proof:

$$\begin{aligned} \cos(iz) &= \frac{1}{2}(e^{i^2z} + e^{-i^2z}) \\ &= \frac{1}{2}(e^{-z} + e^z) = \cosh(z) \end{aligned}$$

Exercise 8

a)

Identity: $\sinh(z) = \sinh(x)\cos(y) + i\cosh(x)\sin(y)$

Proof:

$$\begin{aligned}\sinh(z) &= \frac{1}{2}(e^z - e^{-z}) \\ &= \frac{1}{2}(e^x e^{iy} - e^{-x} e^{-iy}) \\ &= \frac{1}{2}(e^x(\cos(y) + i\sin(y)) - e^{-x}(\cos(y) - i\sin(y))) \\ &= \frac{1}{2}((e^x - e^{-x})\cos(y) + (e^x + e^{-x})i\sin(y)) \\ &= \frac{(e^x - e^{-x})\cos(y)}{2} + \frac{(e^x + e^{-x})i\sin(y)}{2} \\ &= \sinh(x)\cos(y) + i\cosh(x)\sin(y)\end{aligned}$$

b)

Identity: $\cosh(z) = \cosh(x)\cos(y) + i\sinh(x)\sin(y)$

Proof:

$$\begin{aligned}\cosh(z) &= \frac{1}{2}(e^z + e^{-z}) \\ &= \frac{1}{2}(e^x e^{iy} + e^{-x} e^{-iy}) \\ &= \frac{1}{2}(e^x(\cos(y) + i\sin(y)) + e^{-x}(\cos(y) - i\sin(y))) \\ &= \frac{1}{2}((e^x + e^{-x})\cos(y) + (e^x - e^{-x})i\sin(y)) \\ &= \frac{(e^x + e^{-x})\cos(y)}{2} + \frac{(e^x - e^{-x})i\sin(y)}{2} \\ &= \cosh(x)\cos(y) + i\sinh(x)\sin(y)\end{aligned}$$

c)

Identity: $|\sinh(z)|^2 = \sinh^2(x) + \sin^2(y)$

Useful Identity: $|z|^2 = \operatorname{Re}(z)^2 + \operatorname{Im}(z)^2$ Proof:

$$\begin{aligned}
|\sinh(z)|^2 &= (\sinh(x)\cos(y))^2 + (\cosh(x)\sin(y))^2 \\
&= \sinh^2(x)\cos^2(y) + \cosh^2(x)\sin^2(y) \\
&= (\cosh^2(x) - 1)\cos^2(y) + \sin^2(y)\cosh^2(x) \\
&= \cosh^2(x)(\cos^2(y) + \sin^2(x)) - \cos^2(y) \\
&= \cosh^2(x) - \cos^2(y) \\
&= \sinh^2(x) + (1 - \cos^2(y)) \\
&= \sinh^2(x) + \sin^2(y)
\end{aligned}$$

d)

Identity: $|\cosh(z)|^2 = \sinh^2(x) + \cos^2(y)$

Proof:

$$\begin{aligned}
|\cosh(z)|^2 &= (\cosh(x)\cos(y))^2 + (\sinh(x)\sin(y))^2 \\
&= \cosh^2(x)\cos^2(y) + \sinh^2(x)\sin^2(y) \\
&= (\sinh^2(x) + 1)\cos^2(y) + \sin^2(y)\sinh^2(x) \\
&= \sinh^2(x)(\sin^2(y) + \cos^2(y)) + \cos^2(y) \\
&= \sinh^2(x) + \cos^2(y)
\end{aligned}$$

Exercise 9

To take the integral of a complex function, we must use the following form

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

a)

Problem: $\int_0^1 (1 + it)^2 dt$ Solution:

$$\begin{aligned}\int_0^1 (1 + it)^2 dt &= \int_0^1 1 + 2it - t^2 dt \\ &= \int_0^1 1 - t^2 dt + i \int_0^1 2t dt \\ &= \left[t - \frac{t^3}{3} \right]_0^1 + i \left[\frac{2t^2}{2} \right]_0^1 \\ &= \frac{2}{3} + i\end{aligned}$$

b)

Problem: $\int_1^2 (\frac{1}{t} - i)^2 dt$ Solution:

$$\begin{aligned}\int_1^2 (\frac{1}{t} - i)^2 dt &= \int_1^2 \frac{1}{t^2} - 1 - \frac{2}{t} dt \\ &= \int_1^2 \frac{1}{t^2} - 1 dt + i \int_1^2 -\frac{2}{t} dt \\ &= \left[-(\frac{1}{t} + t) \right]_1^2 - i [\ln(t^2)]_1^2 \\ &= -\frac{1}{2} - i \ln(4)\end{aligned}$$

c)

Problem: $\int_0^\pi e^{i2t} dt$ Solution:

$$\begin{aligned}\int_0^\pi e^{i2t} dt &= \int_0^\pi \cos(2t) + i \sin(2t) dt \\ &= \int_0^\pi \cos(2t) dt + i \int_0^\pi \sin(2t) dt \\ &= \left[\frac{\sin(2t)}{2} \right]_0^{\pi/6} - i \left[\frac{\cos(2t)}{2} \right]_0^{\pi/6} \\ &= \frac{\sqrt{3}}{4} + \frac{i}{4}\end{aligned}$$

d)

Problem: $\int_0^\infty e^{-zt} dt$ Solution:

$$\begin{aligned}\int_0^\infty e^{-zt} dt &= \left[-\frac{e^{-zt}}{z} \right]_0^\infty \\ &= \frac{-e^{-\infty}}{z} + \frac{e^0}{z} \\ &= \frac{1}{z}\end{aligned}$$

Exercise 10

To prove the given conjecture, we need to examine the integral when $m = n$ and when $m \neq n$

m=n

$$\begin{aligned}\int_0^{2\pi} e^{im\theta} e^{-im\theta} d\theta &= \int_0^{2\pi} e^{im\theta - im\theta} d\theta \\ &= \int_0^{2\pi} e^0 d\theta \\ &= \int_0^{2\pi} 1 d\theta \\ &= [\theta]_0^{2\pi} \\ &= 2\pi\end{aligned}$$

m not equal n

$$\begin{aligned}\int_0^{2\pi} e^{im\theta} e^{-in\theta} d\theta &= \int_0^{2\pi} e^{im\theta - in\theta} d\theta \\&= \int_0^{2\pi} e^{i(m-n)\theta} d\theta \\&= \left[\frac{e^{i(m-n)\theta}}{i(m-n)} \right]_0^{2\pi} \\&= \frac{1}{i(m-n)} [\cos((m-n)\theta) + i\sin((m-n)\theta)]_0^{2\pi} \\&= \frac{1}{i(m-n)} (\cos((m-n)2\pi) + i\sin((m-n)2\pi) - \cos(0) - i\sin(0)) \\&= \frac{1}{i(m-n)} (1 + 0 - 1 - 0) \\&= 0\end{aligned}$$

Thus we have shown the conjecture to hold