3.4 原函数与不定积分

定义(P59)(原函数的定义):

如果在区域 D 内 F'(z) = f(z)处处成立,

则称F(z) 为f(z) 在区域D 内的一个原函数.

问题:对区域D内的f(z)在什么条件下,存在原函数F(z)?原函数怎么求?

定理1(P59) 如果f(z) 在单连通区域 D 内连续,

对D内任一闭路
$$C$$
有 $\int_C f(z) dz = 0$,

则
$$\forall z_0 \in D$$
,变上限积分函数 $F(z) = \int_{z_0}^{z} f(\zeta) d\zeta dz dz$ 内解析, 且 $F'(z) = f(z)$ ($z \in D$).

注: 此定理与微积分中积分学基本定理类似.

证明:导数定义+参数法积分+长大不等式.

由解析定义, 只需证: $\forall z \in D$,

$$\lim_{\Delta z \to 0} \frac{F(z + \Delta z) - F(z)}{\Delta z} = f(z).$$

定义(P59) 如果在区域D 内有F'(z) = f(z),

则称F(z) 为f(z) 在区域D 内的一个原函数.

 $\forall z \in D(\mathcal{H})$,在以z为中心且含于D内的圆内任取点 $z + \Delta z$, $\Delta z \neq 0$. 由条件易知 $f(\zeta)$ 在D内的积分与路径无关,故可取积分路径为起点到终点的直线段,见下图.

$$\left| \frac{F(z + \Delta z) - F(z)}{\Delta z} - f(z) \right| = \left| \frac{1}{\Delta z} \int_{z}^{z + \Delta z} [f(\zeta) - f(z)] d\zeta \right|$$

$$< \frac{1}{|\Delta z|} \cdot \varepsilon \cdot |(z + \Delta z) - z| = \varepsilon \Rightarrow \text{ $\pm i \& .} \#$$

推论1: 如果f(z) 在单连通区域 D 内解析,

则
$$F(z) = \int_{z_0}^{z} f(\zeta) d\zeta \Delta D$$
 内解析, $F'(z) = f(z)$.

证明: 若f(z) 在单连通区域 D 内解析,则由柯西积分定理知

对D内任一闭路C有 $\int_C f(z) dz = 0$,故由P59定理1得出结论.#

推论2:如果f(z)在单连通区域D内解析,

H(z)是f(z)的任一原函数,则

$$F(z) = \int_{z_0}^{z} f(\zeta) d\zeta = H(z) - H(z_0)$$
. (牛顿-莱布尼兹公式)

证明: 由推论1, F'(z) = f(z). 由条件, H'(z) = f(z).

故
$$\{F(z)-H(z)\}'=0$$
. 则 $F(z)-H(z)=C(复常数)$.

因
$$F(z_0) = 0$$
,故 $C = F(z_0) - H(z_0) = -H(z_0)$.证毕.#

例求 $\int_{i}^{1-i} (z^2+1) dz$ 的值.

解 z^2+1 在全平面解析,

它有一个原函数:
$$\frac{z^3}{3} + z$$
, 因为 $\left(\frac{z^3}{3} + z\right)' = z^2 + 1$.

故由推论2(P60)牛顿-莱布尼兹公式得,

$$\int_{\mathbf{i}}^{1-\mathbf{i}} (z^2 + 1) dz = \left(\frac{z^3}{3} + z \right) \Big|_{\mathbf{i}}^{1-\mathbf{i}} = \left\{ \frac{(1-\mathbf{i})^3}{3} + (1-\mathbf{i}) \right\} - \left(\frac{\mathbf{i}^3}{3} + \mathbf{i} \right)$$

$$=\frac{1^{3}+3\cdot1^{2}\cdot(-i)+3\cdot1\cdot(-i)^{2}+(-i)^{3}}{3}+1-i-\frac{i^{3}}{3}-i$$

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

$$=\frac{1}{3}-\frac{7}{3}i$$
.

例 求 $\int_0^i z \cos z dz$ 的值.

解因zcosz在全平面解析,故

$$\int_0^1 z \cos z dz = \int_0^1 z d(\sin z) = (z \sin z) \Big|_0^1 - \int_0^1 \sin z dz$$

$$= (z \sin z)|_{0}^{i} + \cos z|_{0}^{i} = i \sin i - 0 + \cos i - \cos 0$$

$$= i \cdot i \cdot sh \cdot 1 + ch \cdot 1 - 1 = -sh \cdot 1 + ch \cdot 1 - 1$$

$$= -\frac{e-e^{-1}}{2} + \frac{e+e^{-1}}{2} - 1$$

$$= e^{-1} - 1.$$

莫雷拉(Morera)定理(柯西积分定理的逆定理)

定理2(P61) 若f(z)在单连通区域D中连续,

对
$$D$$
内任一闭路 C , $\int_C f(z) dz = 0$, 则 $f(z)$ 在 D 内解析.

证明:由P59 定理1,
$$F(z) = \int_{z_0}^z f(\zeta) d\zeta$$
在D内解析, $F'(z) = f(z)$.

再由柯西积分公式知,

在D 内F(z)有任意阶导数, $F^{(n)}(z)$ 在D 内解析, $n=0,1,2,\cdots$

故f(z) = F'(z)在D 内解析.#

综合莫雷拉(Morera)定理和柯西积分定理得:

定理 f(z)在单连通区域D内解析的充要条件是:

f(z)在单连通区域D内连续,且对D内任一闭路C,有

$$\int_C f(z) \, \mathrm{d}z = 0.$$

3.5 解析函数与调和函数的关系

定义(P61): 如果实函数u = u(x,y)在区域D内有二阶连续偏导数,且在D内满足Laplace方程或调和方程

$$\Delta u := \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \quad \bigstar \quad \bigstar$$

则称 u(x,y) 为区域 D 内的调和函数.

例 a, ax + by, (a,b) 任意实常数), 2xy 都是调和函数, $x^2 - y^2$, $e^x \cos y$, $e^x \sin y$,…也都是调和函数.

而 x^2 , y^2 , $x^2 + y^2$, e^{x+y} , 等都不是调和函数.

例 eax sin by 在什么条件下是调和函数? 其中a,b 为实常数.

解: 记 $u(x,y) = e^{ax} \sin by$,有二阶连续偏导数,且

$$\frac{\partial u}{\partial x} = a e^{ax} \sin by, \quad \frac{\partial^2 u}{\partial x^2} = a^2 e^{ax} \sin by,$$

$$\frac{\partial u}{\partial y} = b e^{ax} \cos by, \quad \frac{\partial^2 u}{\partial y^2} = -b^2 e^{ax} \sin by.$$

故
$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = \underline{(a^2 - b^2)} e^{ax} \underline{\sin by}.$$

∴ 当 $a^2 - b^2 = 0$ 或 $\sin by = 0$, $\forall y \in \mathbb{R}$ 时,u(x, y)是调和函数.

即当 $a=\pm b$ 或b=0时,u(x,y)是调和函数.

定义: 若u = u(x,y)在区域D内有二阶连续偏导数,

且在D内满足Laplace方程 $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$ (也记作 $\Delta u = 0$),

则称 u(x,y) 为区域 D 内的调和函数.

定理1(P61): 设 $z = x + i y \in D$, f(z) = u(x,y) + i v(x,y) 在 D 内解析, 则f(z)的实部u(x, y)和虚部v(x, y)都是D 内的调和函数.

证明: 需证明 $\Delta u = 0$, $\Delta v = 0$. 因f(z) = u(x,y) + iv(x,y) 在 D 内解析,故u与 v在D内可微, 满足柯西-黎曼(简称C - R)方程:

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}.$$

由于解析函数具有任意阶导数,故u与v也有任意阶连续偏导数.

对C-R方程第一式关于x、第二式关于y求偏导得

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 v}{\partial y \partial x}, \frac{\partial^2 u}{\partial y^2} = -\frac{\partial^2 v}{\partial x \partial y} \Rightarrow \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \Rightarrow u i \exists \pi.$$

对C-R方程第一式关于y、第二式关于x求偏导得

$$\frac{\partial^2 u}{\partial y \partial x} = \frac{\partial^2 v}{\partial y^2}, \frac{\partial^2 u}{\partial x \partial y} = -\frac{\partial^2 v}{\partial x^2} \Rightarrow \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} = 0 \Rightarrow v 调和. 证毕.#$$

定义. 若 u(x,y)+iv(x,y) 在 D 内解析,则称虚部v是实部u 的共轭调和函数.

例 因 $z^2 = (x+iy)^2 = (x^2-y^2)+2xyi$,解析,由定理1(P61)得, x^2-y^2 ,2xy 都是调和函数,2xy 是 x^2-y^2 的共轭调和函数.

定理2(P62): 设f(z) = u + iv解析,且 $f'(z) \neq 0$,则等值曲线族 $u(x,y) = K_1, v(x,y) = K_2$ 在其公共点上永远正交, K_1, K_2 :常数.

证明 两族曲线的法向量为

$$\vec{n}_1 = (\frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}), \vec{n}_2 = (\frac{\partial v}{\partial x}, \frac{\partial v}{\partial y}),$$

则在交点上由C-R方程有

$$\vec{n}_1 \cdot \vec{n}_2 = \frac{\partial u}{\partial x} \frac{\partial v}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial v}{\partial y} = \frac{\partial v}{\partial y} \frac{\partial v}{\partial x} - \frac{\partial v}{\partial x} \frac{\partial v}{\partial y} = \mathbf{0.} \#$$

注:对区域 D 内的任意两个调和函数 u(x,y)和v(x,y), u(x,y)+iv(x,y) 在 D 内不一定解析.

例 $f(z)=(x^2-y^2)+6i$, 实部和虚部都是调和函数,但除点(0,0)外, 实部和虚部不满足柯西-黎曼方程, 故f(z)处处不解析.

问题:已知 u(x, y)是区域D内的调和函数,那么是否存在 v(x, y),使得 u(x, y) + i v(x, y)在D内解析?

答案是肯定的,见下面的定理3.

定理3(P63) 已知(实部)u(x, y)是单连通域D内的调和函数,则D内线积分

$$v(x,y) = \int_{(x_0,y_0)}^{(x,y)} -\frac{\partial u}{\partial y} dx + \frac{\partial u}{\partial x} dy + C$$
(*)

利用C-R 方程熟记

所确定的函数v(x, y)使得f(z)=u(x, y)+iv(x, y)在D内解析,

其中 (x_0,y_0) 是D内任意一点,C是任意实常数. 解析函数实部 \Rightarrow 虚部

证明 设
$$P = -\frac{\partial u}{\partial y}$$
, $Q = \frac{\partial u}{\partial x}$.

因*u*是调和函数, 故
$$\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$
.

故由Green公式知,(*)右边线积分值与积分路径无关.

从 (*) 和微积分知识知, v(x,y)可微, 且

$$\frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y}, \quad \frac{\partial v}{\partial y} = \frac{\partial u}{\partial x}.$$

 $\therefore u, v$ 满足C-R方程,故f(z) = u + iv解析.#

定理3'(P64) 已知(虚部) $\nu(x,y)$ 是单连通域D内的调和函数,则D内线积分

$$u(x,y) = \int_{(x_0,y_0)}^{(x,y)} \frac{\partial v}{\partial y} dx - \frac{\partial v}{\partial x} dy + C$$

利用C-R 方程熟记

使得f(z)=u(x,y)+iv(x,y)在D内解析,

解析函数虚部⇒实部

其中C是任意实常数, (x_0, y_0) 是D内任意一点.

注: 定理3'的证明与定理3的证明类似.

例(P64) 求解析函数f(z), 使其虚部 $v(x,y)=2x^2-2y^2+x$, 且满足f(0)=1.

解 首先验证v(x,y)是调和函数.

$$\frac{\partial v}{\partial x} = 4x + 1, \frac{\partial^2 v}{\partial x^2} = 4, \frac{\partial v}{\partial y} = -4y, \frac{\partial^2 v}{\partial y^2} = -4, \text{ ix} \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} = 0,$$

故v 全平面调和. 故可以找到以v为虚部的解析函数f(z).

求f(z)实部u. 方法1. 利用定理3' 中线积分(P 64) 计算.

$$\forall (x,y) \in \mathbb{R}^2, \mathfrak{N}\left(x_0,y_0\right) = (0,0).$$

取如下图所示的分段平行于坐标轴的积分路径,有

$$u(x,y) = \int_{(0,0)}^{(x,y)} \frac{\partial v}{\partial y} dx - \frac{\partial v}{\partial x} dy + C$$

$$= \int_{(0,0)}^{(x,y)} -4y dx - (4x+1) dy + C$$

$$= \int_{0}^{x} -4 \cdot 0 dx - \int_{0}^{y} (4x+1) dy + C$$

$$OA$$

$$= 0 - 4xy - y + C.$$

$$y = 0$$

$$y$$

例(P64) 求解析函数f(z), 使其虚部 $v(x,y) = 2x^2 - 2y^2 + x$, 且满足f(0) = 1.

方法2. 也可直接由C - R方程求u. 对 $\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} = -4y$ 积分有, $u(x,y) = \int (-4y) dx = -4xy + \varphi(y), \varphi$: 待定可微函数.

$$\mathbb{I} \frac{\partial u}{\partial y} = -4x + \varphi'(y) = -\frac{\partial v}{\partial x} = -(4x + 1) \Rightarrow \varphi(y) = -y + C.$$

 $\therefore u = -4xy - y + C$. 然后依照方法1的后半段求f(z)即可.

 例. 证明 $u(x,y) = y^3 - 3x^2y + x$ 为全平面上的调和函数, 并求一解析函数f(z)使得f'(z)的实部为u,且f(0) = 0.

1)证明:
$$\frac{\partial u}{\partial x} = -6xy + 1$$
, $\frac{\partial^2 u}{\partial x^2} = -6y$, $\frac{\partial u}{\partial y} = 3y^2 - 3x^2$, $\frac{\partial^2 u}{\partial y^2} = 6y$,
 故 $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$, $u(x, y)$ 为全平面调和函数.

2)解. 设f'(z) = u + iv解析. 方法1. 用定理3(P63). 取 $(x_0, y_0) = (0, 0)$,取如下图积分路径 (分段平行于坐标轴),

$$v(x,y) = \int_{(x_0,y_0)}^{(x,y)} -\frac{\partial u}{\partial y} dx + \frac{\partial u}{\partial x} dy + C$$

$$= \int_{(0,0)}^{(x,y)} (-3y^2 + 3x^2) dx + (-6xy + 1) dy + C$$

$$= \int_{0}^{x} (-3 \cdot 0^2 + 3x^2) dx + \int_{0}^{y} (-6xy + 1) dy + C$$

$$= x^3 + (-3xy^2 + y) + C.$$

$$f'(z) = u + iv = (y^3 - 3x^2y + x) + i(x^3 - 3xy^2 + y + C)$$
. (Δ) 须先将 $f'(z)$ 写成 z 的函数,再求 $f(z)$.

将f'(z)写成如下形式

$$f'(z) = iC + (x+iy) + i\{x^3 - 3xy^2 + i(3x^2y - y^3)\}$$

= $iC + z + iz^3$.

积分得
$$f(z) = iCz + \frac{1}{2}z^2 + \frac{1}{4}iz^4 + \tilde{C}, f(0) = \tilde{C} = 0.$$

$$\therefore f(z) = iCz + \frac{1}{2}z^2 + \frac{1}{4}iz^4$$
 即为所求.

注:本例中,观察到f'(z)中不含关于x,y的次数为2的多项式,可令 $f'(z)=iC+a_1z+a_3z^3$,将z=x+iy代入上式后与(Δ)比较,容易得到 $a_1=1$, $a_3=i$,从而得到 $f'(z)=iC+z+iz^3$,解析.

$$f'(z) = u + iv = (y^3 - 3x^2y + x) + i(x^3 - 3xy^2 + y + C).$$
 (Δ)

例. 证明 $u(x,y) = y^3 - 3x^2y + x$ 为全平面上的调和函数, 求一解析函数f(z)使得f'(z)的实部为u,且f(0) = 0.

方法2求f'(z)的虚部v. 用柯西-黎曼方程.

$$\frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y} = -(3y^2 - 3x^2),$$

对
$$x$$
积分有 $v = -\int (3y^2 - 3x^2) dx = -3xy^2 + x^3 + \varphi(y),$

其中 $\varphi(y)$ 是待定可微函数.上式两边关于y求偏导得

$$\frac{\partial v}{\partial y} = -6xy + \varphi'(y) = \frac{\partial u}{\partial x} = -6xy + 1 \Rightarrow \varphi'(y) = 1 \Rightarrow \varphi(y) = y + C.$$

故
$$v = -3xy^2 + x^3 + y + C$$
.

$$f'(z) = u + iv = (y^3 - 3x^2y + x) + i(x^3 - 3xy^2 + y + C).$$
 (Δ)

然后跟方法1后半段一样处理,把f'(z)写成z 的函数,积分得f(z).最后利用f(0) = 0求出积分常数即得同样结论.

例. 求解析函数f(z)使得它的实部和虚部之和为xy + x - y,且f(1) = i.

解. 设
$$f(z) = u + iv$$
, 则 $u + v = xy + x - y$.

上式分别关于x,y求偏导得 $\frac{\partial u}{\partial x} + \frac{\partial v}{\partial x} = y + 1$, $\frac{\partial u}{\partial y} + \frac{\partial v}{\partial y} = x - 1$.

联立
$$C$$
- R 方程 $\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$ 解得 $\frac{\partial u}{\partial x} = \frac{1}{2}(x+y), \frac{\partial u}{\partial y} = \frac{1}{2}(x-y-2).$

 $\begin{array}{c|c}
y & M(x,y) \\
y=0 & dx=0 \\
\hline
O(0,0) & dy=0\\
A(x,0)
\end{array}$

$$\therefore u(x,y) = \int_{(0,0)}^{(x,y)} \frac{\partial u}{\partial x} dx + \frac{\partial u}{\partial y} dy + C$$

$$= \frac{1}{2} \int_{(0,0)}^{(x,y)} (x+y) dx + (x-y-2) dy + C$$

$$= \frac{1}{2} \int_0^x (x+0) dx + \frac{1}{2} \int_0^y (x-y-2) dy + C$$

$$= \frac{1}{4}x^2 + \frac{1}{2}xy - \frac{1}{4}y^2 - y + C$$

$$\Rightarrow v = xy + x - y - u = \frac{1}{2}xy - \frac{1}{4}(x^2 - y^2) + x - C$$

$$\therefore f(z) = u + iv = C(1-i) - y + ix + \frac{1}{2}(1+i)xy + \frac{1}{4}(1-i)(x^2 - y^2)$$

=
$$C(1-i) + iz + \frac{1}{4}(1-i)z^2 \Rightarrow C = -\frac{1}{4} \Rightarrow f(z) = -\frac{1}{4}(1-i) + iz + \frac{1}{4}(1-i)z^2$$
.

P72习题18(1) 设f(z)是解析函数, $f(z) \neq 0$,证明 $\ln |f(z)|$ 是调和函数.

证明:设f(z)=u(x,y)+iv(x,y).因为f(z)是解析函数,

故*u*, *v*是调和函数, 即
$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$
, $\frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} = 0$.

$$\frac{\partial w}{\partial x} = \frac{2u\frac{\partial u}{\partial x} + 2v\frac{\partial v}{\partial x}}{2(u^2 + v^2)} = \frac{u\frac{\partial u}{\partial x} + v\frac{\partial v}{\partial x}}{u^2 + v^2}, \quad \frac{\partial^2 w}{\partial x^2} = \frac{\left\{ \left(\frac{\partial u}{\partial x}\right)^2 + u\frac{\partial^2 u}{\partial x^2} + \left(\frac{\partial v}{\partial x}\right)^2 + v\frac{\partial^2 v}{\partial x^2} \right\} \left(u^2 + v^2\right) - 2\left(u\frac{\partial u}{\partial x} + v\frac{\partial v}{\partial x}\right)^2}{\left(u^2 + v^2\right)^2},$$

$$\frac{\partial w}{\partial y} = \frac{2u\frac{\partial u}{\partial y} + 2v\frac{\partial v}{\partial y}}{2(u^2 + v^2)} = \frac{u\frac{\partial u}{\partial y} + v\frac{\partial v}{\partial y}}{u^2 + v^2}, \quad \frac{\partial^2 w}{\partial y^2} = \frac{\left\{\left(\frac{\partial u}{\partial y}\right)^2 + u\frac{\partial^2 u}{\partial y^2} + \left(\frac{\partial v}{\partial y}\right)^2 + v\frac{\partial^2 v}{\partial y^2}\right\}\left(u^2 + v^2\right) - 2\left(u\frac{\partial u}{\partial y} + v\frac{\partial v}{\partial y}\right)^2}{\left(u^2 + v^2\right)^2}.$$

利用u,v为调和函数和C-R方程,得

$$\frac{\partial^2 w}{\partial x^2} + \frac{\partial^2 w}{\partial y^2} = \frac{2\left\{ \left(\frac{\partial u}{\partial x} \right)^2 + \left(\frac{\partial u}{\partial y} \right)^2 \right\} \left(u^2 + v^2 \right) - 2\left(u \frac{\partial u}{\partial x} - v \frac{\partial u}{\partial y} \right)^2 - 2\left(u \frac{\partial u}{\partial y} + v \frac{\partial u}{\partial x} \right)^2}{\left(u^2 + v^2 \right)^2} = 0 \Rightarrow w \text{ iff } \text{fig. 4}$$

作业

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